

REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 DECEMBER, 2016.

ASSET CLASSES						
	AES	CPFAs	RSA ACTIVE FUND	RSA RETIREE FUND	TOTAL PENSION FUND ASSETS	WEIGHT
	N' Million	N' Million	N' Million	N' Million	N' Million	
DOMESTIC ORDINARY SHARES	92,920.64	63,619.86	342,080.83	2,100.66	500,721.99	8.13%
FOREIGN ORDINARY SHARES	0.00	84,191.92	0.00	0.00	84,191.92	1.37%
TOTAL FGN SECURITIES	409,195.64	436,882.30	3,252,626.84	352,714.91	4,451,419.69	72.28%
<i>FGN BONDS</i>	<i>303,586.65</i>	<i>327,107.79</i>	<i>2,733,656.48</i>	<i>304,844.12</i>	<i>3,669,195.04</i>	<i>59.58%</i>
<i>TREASURY BILLS</i>	<i>105,608.99</i>	<i>109,490.00</i>	<i>516,584.16</i>	<i>47,451.60</i>	<i>779,134.75</i>	<i>12.65%</i>
<i>AGENCY BONDS (NMRC & FMBN)</i>	<i>0.00</i>	<i>284.51</i>	<i>2,386.20</i>	<i>419.20</i>	<i>3,089.91</i>	<i>0.05%</i>
STATE GOVT. SECURITIES	18,573.02	12,564.89	98,633.67	17,845.55	147,617.13	2.40%
CORPORATE DEBT SECURITIES	27,981.66	46,542.70	138,061.34	36,413.56	248,999.25	4.04%
SUPRA-NATIONAL BONDS	10.67	2,509.28	6,797.07	3507.54	12,824.57	0.21%
LOCAL MONEY MARKET SECURITIES	49,015.32	32,425.40	279,612.30	34,132.88	395,185.89	6.42%
FOREIGN MONEY MARKET SECURITIES	0.00	5,804.17	0.00	0.00	5,804.17	0.09%
MUTUAL FUNDS	2,063.17	2,988.38	13,918.87	0.00	18,970.41	0.31%
<i>OPEN/CLOSE-END FUNDS</i>	<i>2,013.17</i>	<i>2,324.97</i>	<i>5,190.06</i>	<i>0.00</i>	<i>9,528.20</i>	<i>0.15%</i>
<i>REITS</i>	<i>50.00</i>	<i>663.41</i>	<i>8,728.80</i>	<i>0.00</i>	<i>9,442.21</i>	<i>0.15%</i>
REAL ESTATE PROPERTIES	89,757.46	144,591.86	0.00	0.00	234,349.32	3.81%
PRIVATE EQUITY FUNDS	0.00	13,535.00	5,466.54	0.00	19,001.54	0.31%
INFRASTRUCTURE FUNDS	0.00	1,019.20	1,045.29	0.00	2,064.49	0.03%
CASH & OTHER ASSETS	8,307.99	36,233.14	18,625.71	5,955.93	69,122.78	1.12%
OTHER LIABILITIES	(3,121.19)	(17,797.61)	-9,697.45	-709.08	(31,325.32)	-0.51%
GROSS ASSETS VALUE	694,704.38	865,110.49	4,147,171.01	451,961.96	6,158,947.83	100.00%