

**SUMMARY OF PENSION FUND ASSETS AS AT 30 APRIL 2017**

<b>ASSET CLASS</b>	<b>AES N' Million</b>	<b>CPFAs N' Million</b>	<b>RSA ACTIVE FUND N' Million</b>	<b>RSA RETIREE FUND N' Million</b>	<b>TOTAL PENSION FUND ASSETS N' Million</b>	<b>Weight (%)</b>
Domestic Ordinary Shares	86,340.27	57,096.57	334,780.78	2,480.62	480,698.24	7.40
Foreign Ordinary Shares	0.00	91,584.21	0.00	0.00	91,584.21	1.41
<b>FGN Securities:</b>	<b>428,438.98</b>	<b>419,507.86</b>	<b>3,447,589.78</b>	<b>379,437.13</b>		
<i>FGN Bonds</i>	294,355.17	296,480.05	2,730,631.73	295,562.05	3,617,028.99	55.70
<i>Treasury Bills</i>	134,083.81	122,740.99	680,212.37	79,793.62	1,016,830.79	15.66
<i>Agency Bonds (NMRC &amp; FMBN)</i>	0.00	286.82	36,745.69	4,081.47	41,113.98	0.63
State Govt. Securities	13,480.16	11,153.54	85,663.64	15,886.73	126,184.07	1.94
Corporate Debt Securities	25,901.87	102,888.29	144,998.12	37,300.51	311,088.79	4.79
Supra-National Bonds	0.00	2,463.16	6,671.88	3,441.89	12,576.93	0.19
<b>Local Money Market Securities:</b>	<b>48,923.76</b>	<b>40,650.64</b>	<b>315,614.89</b>	<b>45,514.22</b>		
<i>Banks</i>	46,328.16	26,781.99	291,344.22	41,745.47	406,199.83	6.26
<i>Commercial Papers</i>	2,595.60	13,868.65	24,270.67	3,768.76	44,503.68	0.69
Foreign Money Market Securities	0.00	22,645.79	0.00	0.00	22,645.79	0.35
<b>Mutual Funds:</b>	<b>1,951.78</b>	<b>2,920.16</b>	<b>15,073.56</b>	<b>0.00</b>		
<i>Open/Close-End Funds</i>	1,950.88	2,306.75	6,685.94	0.00	10,943.57	0.17
<i>Reits</i>	0.90	613.41	8,387.62	0.00	9,001.93	0.14
Real Estate Properties	92,239.72	127,099.01	0.00	0.00	219,338.73	3.38
Private Equity Fund	0.00	11,592.31	5,820.65	0.00	17,412.97	0.27
Infrastructure Fund	0.00	1,644.35	2,623.91	0.00	4,268.26	0.07
Cash & Other Assets	5,490.63	10,894.23	39,526.74	6,072.80	61,984.41	0.95
<b>Net Assets Value</b>	<b>702,767.16</b>	<b>902,140.12</b>	<b>4,398,363.94</b>	<b>490,133.92</b>	<b>6,493,405.14</b>	<b>100.00</b>