

**REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 APRIL, 2014**

ASSET CLASSES	AES	CPFAs	RSA ACTIVE FUND	RSA RETIREE FUND	TOTAL PENSION FUND ASSETS	
	N' Million	N' Million	N' Million	N' Million	N' Million	
DOMESTIC ORDINARY SHARES	130,986.72	95,258.51	330,926.01	3,259.18	560,430.41	13.19
FOREIGN ORDINARY SHARES	0.00	53,677.50	0.00	0.00	53,677.50	1.26
TOTAL FGN SECURITIES	287,353.97	251,264.86	1,802,116.71	258,584.73	2,599,320.27	61.18
FGN BONDS	197,898.11	167,154.46	1,399,841.90	190,218.42	1,955,112.89	46.02
TREASURY BILLS	89,455.86	84,110.40	402,274.81	68,366.32	644,207.39	15.16
STATE GOVT. SECURITIES	25,839.14	12,548.90	112,180.52	29,117.12	179,685.68	4.23
CORPORATE DEBT SECURITIES	15,730.02	28,921.21	29,856.61	6,350.58	80,858.42	1.90
SUPRA-NATIONAL BONDS	0.00	511.04	715.45	0.00	1,226.49	0.03
LOCAL MONEY MARKET SECURITIES	79,892.56	46,193.69	282,821.64	43,350.31	452,258.20	10.64
FOREIGN MONEY MARKET SECURITIES	0.00	543.74	0.00	0.00	543.74	0.01
OPEN/CLOSE-END FUNDS	2,359.59	3,212.41	16,943.86	0.00	22,515.86	0.53
REAL ESTATE PROPERTIES	87,094.36	141,207.55	0.00	0.00	228,301.90	5.37
PRIVATE EQUITY FUNDS	0.00	6,195.69	1,474.64	0.00	7,670.33	0.18
CASH & OTHER ASSETS	5,959.79	10,908.07	36,739.63	8,459.76	62,067.25	1.46
<b>TOTAL PENSION FUND ASSETS</b>	<b>635,216.14</b>	<b>650,443.17</b>	<b>2,613,775.07</b>	<b>349,121.67</b>	<b>4,248,556.05</b>	<b>100.00</b>

Note: Total investment in Federal Government Securities totalled N2,599.32 billion accounting for 61.18% of the total Assets under Management. This was broken down into FGN Bonds - N1,955.11 billion (46.02%) and Treasury Bills - 644.21 billion (15.16%)