

SUMMARY OF PENSION FUND ASSETS AS AT 28 FEBRUARY 2017						
ASSET CLASS	AES	CPFAs	RSA ACTIVE FUND	RSA RETIREE FUND	TOTAL PENSION FUND ASSETS	
	N' Million	N' Million	N' Million	N' Million	N' Million	Weight %
Domestic Ordinary Shares	91,468.30	56,883.24	318,713.31	2,108.59	469,173.45	7.45%
Foreign Ordinary Shares	0.00	88,954.77	0.00	0.00	88,954.77	1.41%
FGN Securities:	428,629.36	473,914.37	3,366,409.55	371,313.56		
<i>FGN Bonds</i>	313,584.28	362,799.45	2,723,206.46	306,812.17	3,706,402.35	58.84%
<i>Treasury Bills</i>	115,045.08	110,825.29	566,347.15	59,205.51	851,423.03	13.52%
<i>Agency Bonds (NMRC & FMBN)</i>	0.00	289.63	76,855.94	5,295.89	82,441.46	1.31%
State Govt. Securities	18,610.36	12,869.25	100,850.53	18,037.94	150,368.08	2.39%
Corporate Debt Securities	28,615.66	48,285.98	144,261.23	37,178.24	258,341.11	4.10%
Supra-National Bonds	0.00	2,418.91	6,551.77	3,378.91	12,349.60	0.20%
Local Money Market Securities:	41,649.34	26,140.80	277,233.53	39,635.48		
<i>Banks</i>	40,622.24	23,600.51	266,273.81	37,399.09	367,895.64	5.84%
<i>Commercial Papers</i>	1,027.11	2,540.29	10,959.72	2,236.39	16,763.51	0.27%
Foreign Money Market Securities	0.00	5,188.43	0.00	0.00	5,188.43	0.08%
Mutual Funds:	2,284.67	2,901.60	13,956.34	0.00		
<i>Open/Close-End Funds</i>	2,233.77	2,238.19	4,715.18	0.00	9,187.13	0.15%
<i>Reits</i>	50.90	663.41	9,241.16	0.00	9,955.47	0.16%
Real Estate Properties	89,757.46	127,117.59	0.00	0.00	216,875.05	3.44%
Private Equity Fund	0.00	12,310.32	5,502.15	0.00	17,812.47	0.28%
Infrastructure Fund	0.00	1,176.37	1,045.29	0.00	2,221.66	0.04%
Cash & Other Assets	490.93	25,268.22	4,262.83	3,559.77	33,581.76	0.53%
Net Assets Value	701,506.09	883,429.84	4,238,786.54	475,212.49	6,298,934.95	100.00%