

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	90,976.79	70,853.10	418,686.06	3,017.37	583,533.31	8.54%
FOREIGN ORDINARY SHARES	0.00	94,031.31	0.00	0.00	94,031.31	1.38%
TOTAL FGN SECURITIES	484,382.94	500,263.22	3,580,643.13	419,187.30	4,984,476.58	72.95%
FGN BONDS	327,192.07	364,123.05	2,828,464.80	312,509.32	3,832,289.24	56.09%
TREASURY BILLS	157,190.87	134,812.62	716,942.43	105,202.72	1,114,148.64	16.31%
AGENCY BONDS (NMRC & FMBN)	0.00	1,327.54	35,235.89	1,475.26	38,038.70	0.56%
STATE GOVT. SECURITIES	11,182.74	9,752.35	77,019.56	14,147.29	112,101.94	1.64%
CORPORATE DEBT SECURITIES	25,625.16	48,974.17	142,365.74	36,169.29	253,134.37	3.70%
SUPRA-NATIONAL BONDS	0.00	1,461.17	6,791.98	3504.88	11,758.03	0.17%
LOCAL MONEY MARKET SECURITIES	43,269.56	33,341.55	356,687.22	48,667.54	481,965.86	7.05%
BANKS	40,392.90	29,883.72	320,706.89	45,079.03	436,062.54	6.38%
COMMERCIAL PAPERS	2,876.66	3,457.83	35,980.33	3,588.51	45,903.32	0.67%
FOREIGN MONEY MARKET SECURITIES	0.00	23,487.16	0.00	0.00	23,487.16	0.34%
MUTUAL FUNDS	6,195.61	9,329.46	15,012.24	0.00	30,537.30	0.45%
OPEN/CLOSE-END FUNDS	6,195.52	2,627.20	8,335.91	0.00	17,158.62	0.25%
REITS	0.09	6,702.26	6,676.33	0.00	13,378.68	0.20%
REAL ESTATE PROPERTIES	92,239.72	138,834.52	0.00	0.00	231,074.24	3.38%
PRIVATE EQUITY FUNDS	0.00	11,037.57	6,617.23	0.00	17,654.80	0.26%
INFRASTRUCTURE FUNDS	0.00	1,486.33	3,343.09	0.00	4,829.42	0.07%
CASH & OTHER ASSETS	6,639.85	11,539.44	2,332.31	7,901.69	28,413.28	0.42%
OTHER LIABILITIES	(1,753.89)	(22,365.94)	0.00	0.00	(24,119.83)	-0.35%
Total Pension Fund Asset	758,758.48	932,025.41	4,609,498.54	532,595.35	6,832,877.78	100.00%