

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

	AES	CPFAs	RSA ACTIVE FUND	RSA RETIREE FUND	TOTAL PENSION FUND ASSETS	
ASSET CLASS	N' Million	N' Million	N' Million	N' Million	N' Million	Weight %
Domestic Ordinary Shares	91,416.65	76,818.94	448,562.17	3,804.12	620,601.87	8.66%
Foreign Ordinary Shares	0.00	98,814.12	0.00	0.00	98,814.12	1.38%
<b>FGN Securities:</b>	<b>511,267.35</b>	<b>513,345.67</b>	<b>3,693,290.33</b>	<b>433,337.68</b>		
<i>FGN Bonds</i>	325,208.82	363,106.04	2,884,444.43	302,227.08	3,874,986.37	54.09%
<i>Treasury Bills</i>	186,058.53	149,958.95	803,669.71	130,716.88	1,270,404.06	17.73%
<i>Agency Bonds (NMRC &amp; FMBN)</i>	0.00	280.68	5,176.19	393.73	5,850.60	0.08%
State Govt. Securities	12,736.94	15,316.89	111,169.96	16,478.56	155,702.35	2.17%
Corporate Debt Securities	23,610.44	50,137.52	154,118.36	36,841.27	264,707.59	3.69%
Supra-National Bonds	0.00	2,809.43	5,942.38	2,986.48	11,738.29	0.16%
<b>Local Money Market Securities:</b>	<b>57,213.04</b>	<b>40,646.73</b>	<b>390,003.26</b>	<b>57,133.33</b>		
<i>Banks</i>	53,888.98	33,174.41	350,233.46	52,282.42	489,579.27	6.83%
<i>Commercial Papers</i>	3,324.06	7,472.32	39,769.79	4,850.91	55,417.08	0.77%
Foreign Money Market Securities	0.00	26,687.80	0.00	0.00	26,687.80	0.37%
<b>Mutual Funds:</b>	<b>1,858.78</b>	<b>8,658.42</b>	<b>14,249.10</b>	<b>0.00</b>		
<i>Open/Close-End Funds</i>	1,858.69	1,850.31	8,271.51	0.00	11,980.52	0.17%
<i>Reits</i>	0.09	6,808.11	5,977.59	0.00	12,785.79	0.18%
Real Estate Properties	92,261.82	116,451.40	0.00	0.00	208,713.22	2.91%
Private Equity Fund	0.00	11,221.30	12,834.08	0.00	24,055.38	0.34%
Infrastructure Fund	0.00	1,381.70	3,853.36	0.00	5,235.06	0.07%
Cash & Other Assets	5,647.38	9,872.37	5,975.80	5,843.18	27,338.73	0.38%
<b>Total Pension Fund AAsset</b>	<b>796,012.40</b>	<b>972,162.29</b>	<b>4,839,998.80</b>	<b>556,424.61</b>	<b>7,164,598.10</b>	<b>100.00%</b>