

**REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 MARCH, 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	125,789.98	95,353.66	325,077.95	2,530.14	548,751.72	13.04%
FOREIGN ORDINARY SHARES		53,162.68	0.00	0.00	53,162.68	1.26%
TOTAL FGN SECURITIES	290,825.33	261,380.99	1,854,481.60	260,514.82	2,667,202.74	63.39%
FGN BONDS	191,282.95	167,440.38	1,384,506.14	186,718.45	1,929,947.92	45.87%
TREASURY BILLS	99,542.37	93,940.62	364,063.77	73,796.37	631,343.13	15.00%
STATE GOVT. SECURITIES	29,614.14	11,763.85	124,384.90	29,458.27	195,221.16	4.64%
CORPORATE DEBT SECURITIES	15,630.92	28,571.92	29,376.42	6,343.61	79,922.88	1.90%
SUPRA-NATIONAL BONDS	0.00	506.85	1,216.44		1,723.29	0.04%
LOCAL MONEY MARKET SECURITIES	66,573.20	34,317.04	214,429.59	39,885.96	355,205.79	8.44%
FOREIGN MONEY MARKET SECURITIES		286.01	0.00	0.00	286.01	0.01%
OPEN/CLOSE-END FUNDS	2,491.20	3,884.72	15,732.65	0.00	22,108.57	0.53%
REAL ESTATE PROPERTIES	87,094.36	141,312.04	0.00	0.00	228,406.40	5.43%
PRIVATE EQUITY FUNDS	0.00	6,090.67	3,260.21	0.00	9,350.88	0.22%
CASH & OTHER ASSETS	10,227.40	5,720.92	21,845.75	8,492.78	46,286.85	1.10%
TOTAL PENSION ASSETS	628,246.53	642,351.33	2,589,805.51	347,225.58	4,207,628.95	100%