

REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 MAY, 2015.

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	112,758.29	89,166.38	363,878.75	3,127.14	568,930.55	11.58%
FOREIGN ORDINARY SHARES	0.00	72,971.60	0.00	0.00	72,971.60	1.49%
TOTAL FGN SECURITIES	323,599.80	306,134.38	2,164,836.01	295,112.23	3,089,682.42	62.88%
FGN BONDS	218,197.69	215,692.33	1,832,799.65	221,339.74	2,488,029.40	50.64%
TREASURY BILLS	105,402.11	90,442.05	332,036.36	73,772.49	601,653.02	12.25%
STATE GOVT. SECURITIES	24,825.20	11,429.81	107,031.71	22,943.81	166,230.53	3.38%
CORPORATE DEBT SECURITIES	24,796.72	36,079.53	62,664.84	16,520.09	140,061.18	2.85%
SUPRA-NATIONAL BONDS	0.00	2,485.64	6,732.91	3473.90	12,692.45	0.26%
LOCAL MONEY MARKET SECURITIES	76,126.99	52,315.51	389,092.38	62,559.15	580,094.02	11.81%
FOREIGN MONEY MARKET SECURITIES	0.00	5,005.18	0.00	0.00	5,005.18	0.10%
OPEN/CLOSE-END FUNDS	2,333.76	3,628.39	15,775.20	0.00	21,737.34	0.44%
REAL ESTATE PROPERTIES	85,027.04	143,937.67	0.00	0.00	228,964.72	4.66%
PRIVATE EQUITY FUNDS	0.00	8,602.86	3,866.98	0.00	12,469.83	0.25%
CASH & OTHER ASSETS	7,555.06	8,231.40	16,726.13	7,973.25	40,485.84	0.82%
OTHER LIABILITIES	0.00	-26,031.99	0.00	0.00	-26,031.99	-0.53%
Total Pension Asset	657,022.86	739,988.34	3,130,604.88	411,709.57	4,913,293.67	100%