

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

<b>ASSET CLASSES</b>	<b>AES</b>	<b>CPFAs</b>	<b>RSA ACTIVE FUND</b>	<b>RSA RETIREE FUND</b>	<b>TOTAL PENSION FUND ASSETS</b>	<b>WEIGHT</b>
	<b>N' Million</b>	<b>N' Million</b>	<b>N' Million</b>	<b>N' Million</b>	<b>N' Million</b>	
DOMESTIC ORDINARY SHARES	103,342.71	71,051.59	337,001.51	2,542.05	513,937.85	9.96%
FOREIGN ORDINARY SHARES	0.00	69,661.72	0.00	0.00	69,661.72	1.35%
<b>TOTAL FGN SECURITIES</b>	<b>339,901.45</b>	<b>326,663.99</b>	<b>2,473,035.38</b>	<b>298,027.04</b>	<b>3,437,627.86</b>	<b>66.61%</b>
FGN BONDS	250,377.92	242,882.92	2,143,526.48	261,879.40	2,898,666.72	56.17%
TREASURY BILLS	89,523.53	50,510.68	329,508.90	36,147.64	505,690.74	9.80%
STATE GOVT. SECURITIES	28,134.12	9,890.58	102,532.05	21,810.20	162,366.95	3.15%
CORPORATE DEBT SECURITIES	25,418.93	39,194.43	73,266.57	19,561.33	157,441.26	3.05%
SUPRA-NATIONAL BONDS	0.00	1,427.87	6,677.78	3444.99	11,550.64	0.22%
LOCAL MONEY MARKET SECURITIES	67,082.05	63,755.33	352,240.44	53,241.57	536,319.40	10.39%
FOREIGN MONEY MARKET SECURITIES	0.00	651.86	0.00	0.00	651.86	0.01%
OPEN/CLOSE-END FUNDS	2,365.10	3,157.96	14,446.15	0.00	19,969.21	0.39%
REAL ESTATE PROPERTIES	86,722.60	144,698.84	0.00	0.00	231,421.44	4.48%
PRIVATE EQUITY FUNDS	0.00	9,240.84	4,444.48	0.00	13,685.32	0.27%
INFRASTRUCTURE FUNDS	0.00	406.30	880.06	0.00	1,286.36	0.02%
CASH & OTHER ASSETS	8,287.45	7,193.30	16,697.01	9,400.64	41,578.40	0.81%
OTHER LIABILITIES	-1,767.71	-27,298.56	-7,465.21	-520.41	-37,051.89	-0.72%
<b>Total Pension Asset</b>	<b>659,486.71</b>	<b>719,696.04</b>	<b>3,373,756.21</b>	<b>407,507.41</b>	<b>5,160,446.37</b>	<b>100%</b>