

**REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 SEPTEMBER, 2015.**

	<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>ASSET CLASSES</b>	<b>N' Million</b>	<b>N' Million</b>	<b>N' Million</b>	<b>N' Million</b>	<b>N' Million</b>	
DOMESTIC ORDINARY SHARES	109,564.34	75,886.04	352,589.29	2,881.26	540,920.93	10.58%
FOREIGN ORDINARY SHARES	0.00	64,577.82	0.00	0.00	64,577.82	1.26%
<b>TOTAL FGN SECURITIES</b>	<b>341,301.20</b>	<b>335,775.98</b>	<b>2,463,027.28</b>	<b>299,263.91</b>	<b>3,439,368.37</b>	<b>67.27%</b>
FGN BONDS	236,601.32	229,967.16	2,060,446.08	249,492.33	2,776,506.89	54.30%
TREASURY BILLS	104,699.88	105,808.82	402,581.20	49,771.58	662,861.48	12.96%
STATE GOVT. SECURITIES	24,726.35	11,070.49	102,908.70	21,818.58	160,524.12	3.14%
CORPORATE DEBT SECURITIES	24,481.08	38,686.67	68,141.42	17,010.61	148,319.78	2.90%
SUPRA-NATIONAL BONDS	0.00	2,442.85	6,616.75	3412.98	12,472.59	0.24%
LOCAL MONEY MARKET SECURITIES	58,648.94	41,965.05	325,469.98	49,028.44	475,112.41	9.29%
FOREIGN MONEY MARKET SECURITIES	0.00	969.24	0.00	0.00	969.24	0.02%
OPEN/CLOSE-END FUNDS	2,384.38	3,072.54	13,649.88	0.00	19,106.80	0.37%
REAL ESTATE PROPERTIES	87,136.99	144,349.33	1,235.80	0.00	232,722.12	4.55%
PRIVATE EQUITY FUNDS	0.00	9,278.70	4,954.68	0.00	14,233.38	0.28%
INFRASTRUCTURE FUNDS	0.00	446.20	398.36	0.00	844.56	0.02%
CASH & OTHER ASSETS	7,057.39	7,812.44	19,120.36	6,820.99	40,811.18	0.80%
OTHER LIABILITIES	-2,327.68	-27,076.85	(7,156.46)	-439.59	(37,000.59)	-0.72%
<b>TOTAL</b>	<b>652,972.98</b>	<b>709,256.51</b>	<b>3,350,956.03</b>	<b>399,797.17</b>	<b>5,112,982.70</b>	<b>100.00%</b>