

## SUMMARY OF PENSION FUND ASSETS AS AT 31 MARCH 2014

	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	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%
FGN Securities:						
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	469,975.46	73,796.37	737,254.82	17.52%
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	0.00	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 Fund	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%
<b>Total Pension Fund Assets</b>	<b>628,246.53</b>	<b>642,351.33</b>	<b>2,589,805.51</b>	<b>347,225.58</b>	<b>4,207,628.95</b>	<b>100.00%</b>