

RETIREMENT BENEFITS AUTHORITY
INVESTMENT RETURN ASSET ALLOCATION PER FUND MANAGER

AS AT 31ST DECEMBER 2009

Figures in 'Million Kshs'

| ASSET CATEGORY | No. Of Schemes | CASH | FIXED DEPOSITS | FIXED INCOME | GOVT.SEC | QUOTED EQUITY | UNQUOTED EQUITY | OFFSHORE | PROPERTY | GUARANTEED | OTHER | TOTALS |
|----------------|----------------|-----------------|-----------------|------------------|------------------|------------------|-----------------|------------------|------------------|------------------|----------|-------------------|
| AA | 19 | 127.59 | 412.56 | 279.11 | 1,217.02 | 1,226.87 | 0.00 | 480.74 | 0.00 | 0.00 | 0 | 3,743.89 |
| AIG | 48 | 365.06 | 1,881.22 | 3,768.56 | 27,621.53 | 14,556.25 | 8.00 | 3,604.82 | 4,619.50 | 490.11 | 0 | 56,915.05 |
| BAAM | 38 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,945.69 | 0 | 1,945.69 |
| CFC | 117 | 122.11 | 51.06 | 838.33 | 3,710.60 | 2,589.89 | 0.00 | 272.88 | 0.00 | 3,208.34 | 0 | 10,793.21 |
| COOP | 88 | 167.97 | 280.21 | 274.35 | 8,907.15 | 5,884.28 | 0.00 | 0.00 | 241.04 | 0.00 | 0 | 15,755.01 |
| GEN | 72 | 291.25 | 1,071.87 | 2,210.68 | 20,008.93 | 7,760.80 | 515.20 | 1,427.67 | 155.52 | 223.12 | 0 | 33,665.04 |
| ICEA | 354 | 222.03 | 596.20 | 61.64 | 5,403.34 | 2,249.58 | 0.00 | 178.28 | 2,260.00 | 11,704.22 | 0 | 22,675.29 |
| JUB | 140 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 7,066.67 | 0 | 7,066.67 |
| KEN | 115 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 5,115.27 | 0 | 5,115.27 |
| MAD | 43 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 868.71 | 0 | 868.71 |
| OMAM | 137 | 3,305.62 | 2,183.00 | 4,278.05 | 20,888.05 | 15,925.65 | 69.89 | 4,108.26 | 6,261.39 | 0.00 | 0 | 57,019.92 |
| SIMS | 33 | 313.69 | 0.00 | 1,746.18 | 8,481.08 | 3,740.68 | 1.18 | 627.62 | 323.08 | 10.24 | 0 | 15,243.76 |
| TOTAL | 1204 | 4,915.32 | 6,476.11 | 13,456.90 | 96,237.71 | 53,933.99 | 594.28 | 10,700.27 | 13,860.53 | 30,632.38 | 0 | 230,807.49 |
| NSSF | 1 | 202.28 | 1,328.75 | 1,043.30 | 17,345.30 | 29,496.65 | 1,380.50 | 0.00 | 32,235.29 | 0.00 | 0 | 83,032.07 |

KEY

| | |
|--------|---|
| AA | African Alliance Kenya Management Company Limited |
| AIG | AIG Global Investment Company (EA) Limited |
| AMANA | Amana Capital Limited |
| APOLLO | Apollo Asset Management Company Limited |
| BAAM | British-American Asset Managers Limited |
| CFC | CFC Financial Services |
| COOP | CO-OP Trust Investment Services Limited |
| DRY | Dry Associates Limited |
| GEN | Genesis Kenya Investment Management Limited |
| ICEA | ICEA Asset Management Limited |
| INVQ | InvesteQ Capital Limited |
| JUB | Jubilee Financial Services Limited |
| KEN | Kenindia Asset Management Company Limited |
| MAD | Madison Asset Management Services Limited |
| OMAM | Old Mutual Asset Managers (Kenya) Limited |
| SAN | Sanlam Investment Management Kenya Limited |
| SIMS | Stanbic Investment Management Services (EA) Limited |
| ZIM | Zimele Asset Management Company Limited |
| NSSF | National Social Security Fund |

TOTAL ASSET HOLDINGS VS STATUTORY MAXIMUMS

