

Orange County Employees' Retirement System - Performance Report

Date	YTD	1 Month	3 Months	6 Months	9 Months	1 Year	3 Years	5 Years	7 Years	10 Years	15 Years	20 Years	Market Value
1/31/2012	3.84%	3.84%	2.40%	(0.53%)	(1.58%)	3.72%	12.64%	3.88%	6.12%	6.66%	7.18%	8.11%	\$ 9,408,272,657
2/29/2012	6.42%	2.48%	6.27%	5.42%	1.47%	4.52%	15.02%	4.28%	6.19%	6.96%	7.32%	8.20%	\$ 9,611,868,823
3/31/2012	6.80%	0.36%	6.80%	10.94%	2.73%	4.26%	14.01%	4.08%	6.43%	6.79%	7.47%	8.28%	\$ 9,619,718,587
4/30/2012	6.88%	0.07%	2.92%	5.39%	2.38%	1.30%	12.42%	3.61%	6.52%	6.90%	7.32%	8.31%	\$ 9,590,143,237
5/31/2012	2.54%	(4.06%)	(3.64%)	2.40%	1.57%	(2.23%)	9.19%	2.48%	5.70%	6.45%	6.74%	8.03%	\$ 9,200,081,304
6/30/2012	4.76%	2.17%	(1.91%)	4.76%	8.83%	0.77%	9.95%	2.93%	5.89%	7.01%	6.71%	8.16%	\$ 9,404,818,980
7/31/2012	6.11%	1.28%	(0.72%)	2.19%	4.64%	1.65%	8.87%	3.22%	5.86%	7.63%	6.48%	8.12%	\$ 9,501,729,288
8/31/2012	7.51%	1.32%	4.85%	1.03%	7.36%	6.50%	8.54%	3.44%	5.88%	7.62%	6.75%	8.21%	\$ 9,600,601,989
9/30/2012	9.46%	1.81%	4.47%	2.49%	9.46%	13.71%	8.16%	3.12%	5.92%	8.28%	6.62%	8.26%	\$ 9,749,065,781
10/31/2012	9.64%	0.16%	3.32%	2.58%	5.58%	8.11%	8.37%	2.63%	6.21%	7.97%	6.80%	8.27%	\$ 9,734,406,441
11/30/2012	10.68%	0.95%	2.95%	7.94%	4.01%	10.52%	7.80%	3.14%	6.04%	7.73%	6.78%	8.23%	\$ 9,815,681,198
12/31/2012	12.26%	1.43%	2.56%	7.15%	5.12%	12.26%	8.10%	3.49%	5.89%	8.05%	6.77%	8.22%	\$ 9,945,660,552
1/31/2013	2.18%	2.18%	4.63%	8.10%	7.33%	10.47%	9.49%	4.42%	5.75%	8.36%	6.82%	8.26%	\$ 10,464,196,674
2/28/2013	2.36%	0.18%	3.82%	6.88%	12.06%	7.98%	9.29%	4.35%	5.77%	8.36%	6.59%	8.23%	\$ 10,449,124,401
3/31/2013	3.40%	1.02%	3.40%	6.05%	10.79%	8.69%	8.52%	4.67%	5.79%	8.44%	6.47%	8.20%	\$ 10,523,628,880
4/30/2013	5.25%	1.79%	3.01%	7.77%	11.35%	10.56%	8.78%	4.61%	5.76%	8.14%	6.54%	8.31%	\$ 10,676,460,314
5/31/2013	4.64%	(0.58%)	2.23%	6.14%	9.27%	14.56%	10.27%	4.31%	5.94%	7.68%	6.55%	8.18%	\$ 10,600,444,218
6/30/2013	2.63%	(1.92%)	(0.74%)	2.63%	5.26%	9.97%	9.74%	4.68%	5.66%	7.39%	6.32%	8.01%	\$ 10,394,157,792
7/31/2013	5.00%	2.30%	(0.24%)	2.75%	7.51%	11.08%	9.07%	5.52%	5.90%	7.60%	6.51%	8.09%	\$ 10,605,104,236
8/31/2013	3.84%	(1.14%)	(0.77%)	1.45%	5.32%	8.43%	9.00%	5.49%	5.44%	7.32%	6.99%	7.86%	\$ 10,453,514,296
9/30/2013	6.69%	2.75%	3.96%	3.18%	6.69%	9.42%	8.15%	7.67%	5.72%	7.52%	6.98%	7.98%	\$ 10,708,588,889
10/31/2013	9.35%	2.49%	4.11%	3.89%	7.02%	11.97%	8.14%	10.51%	5.76%	7.49%	7.10%	8.04%	\$ 10,943,262,825
11/30/2013	10.15%	0.73%	6.08%	5.26%	7.61%	11.72%	8.91%	11.18%	5.57%	7.48%	6.79%	8.15%	\$ 10,995,865,163
12/31/2013	11.14%	0.90%	4.17%	8.29%	7.48%	11.14%	7.93%	10.72%	5.56%	7.24%	6.67%	8.09%	\$ 11,084,158,444
1/31/2014	(1.30%)	(1.30%)	0.31%	4.44%	4.22%	7.35%	7.14%	11.13%	5.29%	6.98%	6.45%	7.87%	\$ 11,315,515,159
2/28/2014	1.23%	2.57%	2.14%	8.35%	7.52%	9.92%	7.45%	12.55%	5.59%	7.12%	6.75%	8.10%	\$ 11,583,615,553
3/31/2014	1.86%	0.62%	1.86%	6.11%	10.30%	9.48%	7.45%	12.01%	5.48%	7.16%	6.64%	8.31%	\$ 11,634,837,170
4/30/2014	2.44%	0.57%	3.79%	4.12%	8.40%	8.17%	6.60%	11.18%	5.22%	7.45%	6.45%	8.34%	\$ 11,677,503,224