

March 2013 - ACERA Asset Allocation

ACERA PORTFOLIO ASSET ALLOCATION & PERFORMANCE				
ASSET CLASS	QUARTER	MARKET VALUE	% OF PORTFOLIO	QUARTERLY PERFORMANCE
DOMESTIC EQUITY	Jun-12	\$ 1,933,403,250	36.50%	-4.60%
	Sep-12	\$ 1,996,345,339	35.80%	6.00%
	Dec-12	\$ 2,026,078,446	36.10%	0.30%
	Mar-13	\$ 2,194,816,230	36.80%	11.30%
INTERNATIONAL EQUITY	Jun-12	\$ 1,382,128,955	26.10%	-7.00%
	Sep-12	\$ 1,495,586,704	26.80%	7.70%
	Dec-12	\$ 1,664,034,122	29.60%	6.10%
	Mar-13	\$ 1,807,475,608	30.30%	5.00%
FIXED INCOME	Jun-12	\$ 1,122,728,561	21.20%	1.80%
	Sep-12	\$ 1,170,434,016	21.00%	4.60%
	Dec-12	\$ 1,015,371,688	18.10%	2.20%
	Mar-13	\$ 973,198,866	16.30%	1.20%
REAL ESTATE	Jun-12	\$ 305,577,382	5.80%	1.20%
	Sep-12	\$ 291,652,312	5.20%	2.60%
	Dec-12	\$ 298,925,515	5.30%	2.50%
	Mar-13	\$ 312,775,971	5.20%	4.20%
CASH	Jun-12	\$ 10,426,500	0.20%	0.00%
	Sep-12	\$ 27,158,548	0.50%	0.10%
	Dec-12	\$ 16,418,805	0.30%	0.00%
	Mar-13	\$ 2,918,070	0.00%	0.00%
PRIVATE EQUITY & ALTERNATIVES	Jun-12	\$ 322,002,032	6.10%	2.70%
	Sep-12	\$ 352,962,390	6.30%	2.20%
	Dec-12	\$ 361,347,994	6.40%	2.40%
	Mar-13	\$ 404,451,840	6.80%	3.90%
REAL RETURN POOL COMPOSITE	Jun-12	\$ 226,951,065	4.30%	-6.80%
	Sep-12	\$ 238,450,320	4.30%	5.10%
	Dec-12	\$ 282,321,023	4.20%	-1.30%
	Mar-13	\$ 276,463,852	4.60%	-2.00%
TOTAL ASSETS				
	Jun-12	\$ 5,303,217,745	100.00%	-3.20%
	Sep-12	\$ 5,572,589,629	100.00%	5.70%
	Dec-12	\$ 5,664,497,593	100.00%	2.50%
	Mar-13	\$ 5,972,100,437	100.00%	6.10%