

San Mateo County Employees' Retirement Association

January 31,2000

View Date: February 23, 2000



STATE STREET.
Serving Institutional Investors Worldwide™

Portfolio Name	Cost Value	Fair Value	Gain/ Loss
A. Domestic Equities			
BARCLAYS GLOBAL INVESTORS	\$104,770,288.72	\$297,954,752.98	\$193,184,464.26
BOSTON PARTNERS ASSET MGMT	\$60,715,598.23	\$58,225,862.53	-\$2,489,735.70
DRESDNER RCM CAPITAL MGMT	\$112,649,051.88	\$131,442,240.90	\$18,793,189.02
WESTPORT ASSET MGMT	\$68,428,700.52	\$83,576,423.46	\$15,147,722.94
Total Domestic Equities	\$346,563,639.35	\$571,199,279.87	\$224,635,640.52
B. International Equities			
BANK OF IRELAND ASSET MGMT	\$105,000,000.01	\$164,251,211.53	\$59,251,211.52
BARCLAYS GLOBAL INVESTORS	\$242,151.43	\$768,579.44	\$526,428.01
SPRUCEGROVE INVESTMENT MGMT	\$97,473,639.47	\$112,406,181.35	\$14,932,541.88
Total International Equities	\$202,715,790.91	\$277,425,972.32	\$74,710,181.41
C. Domestic Fixed Income			
BARCLAYS GLOBAL INVESTORS	\$163,277,774.54	\$177,612,094.43	\$14,334,319.89
DEUTSCHE ASSET MGMT	\$138,226,500.88	\$132,772,862.42	-\$5,453,638.46
Total Domestic Fixed Income	\$301,504,275.42	\$310,384,956.85	\$8,880,681.43
D. International Fixed Income			
BARCLAYS GLOBAL INVESTORS	\$30,522,063.90	\$30,601,413.43	\$79,349.53
DEUTSCHE ASSET MGMT	\$31,580,305.84	\$29,164,321.21	-\$2,415,984.63
Total International Fixed Income	\$62,102,369.74	\$59,765,734.64	-\$2,336,635.10
E. Real Estate			
INVESCO PROPERTIES	\$84,815,339.08	\$102,762,358.08	\$17,947,019.00
INVESCO REITS	\$21,547.44	\$21,547.44	\$0.00
Total Real Estate	\$84,836,886.52	\$102,783,905.52	\$17,947,019.00
F. Cash Equivalent			
SAMCERA GENERAL ACCOUNT	\$15,961,740.32	\$15,961,740.32	\$0.00
SAMCERA TREASURY LAIF	\$1,468,696.96	\$1,468,696.96	\$0.00

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Portfolio Name

Total Cash Equivalents

Portfolio Total

Cost Value

Fair Value

Gain/ Loss

\$17,430,437.28

\$17,430,437.28

\$0.00

\$1,015,153,399.22

\$1,338,990,286.48

\$323,836,887.26