

San Mateo County Employees' Retirement Association

December 31, 1999

View Date:



STATE STREET.
Serving Institutional Investors Worldwide™

Portfolio Name	Cost Value	Fair Value	Gain/ Loss
A. Domestic Equities			
BARCLAYS GLOBAL INVESTORS	\$104,770,288.72	\$310,676,120.92	\$205,905,832.20
BOSTON PARTNERS ASSET MGMT	\$60,233,558.12	\$61,889,812.62	\$1,656,254.50
DRESDNER RCM CAPITAL MGMT	\$101,498,012.48	\$134,519,847.98	\$33,021,835.50
WESTPORT ASSET MGMT	\$68,376,730.78	\$88,695,079.79	\$20,318,349.01
Total Domestic Equities	\$334,878,590.10	\$595,780,861.31	\$260,902,271.21
B. International Equities			
BANK OF IRELAND ASSET MGMT	\$105,000,000.01	\$174,475,320.09	\$69,475,320.08
BARCLAYS GLOBAL INVESTORS	\$242,151.43	\$671,704.09	\$429,552.66
SPRUCEGROVE INVESTMENT MGMT	\$95,826,104.81	\$119,853,058.95	\$24,026,954.14
Total International Equities	\$201,068,256.25	\$295,000,083.13	\$93,931,826.88
C. Domestic Fixed Income			
BARCLAYS GLOBAL INVESTORS	\$163,277,774.54	\$178,204,247.83	\$14,926,473.29
DEUTSCHE ASSET MGMT	\$137,512,236.87	\$132,986,721.09	-\$4,525,515.78
Total Domestic Fixed Income	\$300,790,011.41	\$311,190,968.92	\$10,400,957.51
D. International Fixed Income			
BARCLAYS GLOBAL INVESTORS	\$30,522,063.59	\$31,565,199.25	\$1,043,135.66
DEUTSCHE ASSET MGMT	\$32,128,107.43	\$30,533,358.84	-\$1,594,748.59
Total International Fixed Income	\$62,650,171.02	\$62,098,558.09	-\$551,612.93
E. Real Estate			
INVESCO PROPERTIES	\$84,285,320.71	\$102,206,579.71	\$17,921,259.00
INVESCO REITS	\$1,501.00	\$1,501.00	\$0.00
Total Real Estate	\$84,286,821.71	\$102,208,080.71	\$17,921,259.00
F. Cash Equivalent			
SAMCERA GENERAL ACCOUNT	\$18,875,765.89	\$18,875,765.89	\$0.00
SAMCERA TREASURY LAIF	\$2,357,212.15	\$2,357,212.15	\$0.00

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Portfolio Name

Total Cash Equivalents

Portfolio Total

Cost Value

\$21,232,978.04

\$1,004,906,828.53

Fair Value

\$21,232,978.04

\$1,387,511,530.20

Gain/ Loss

\$0.00

\$382,604,701.67