



## Response to Request for Information

Reference      FOI 001292  
Date            04 July 2017

### ***West Midlands Pension Fund***

#### **Request:**

Please provide the sum total of pension fund investments, and full details of what the Council Pension Fund currently invests in, including the full name and amounts of each fund, bond, institution or investment held, by asset class/ category, and provided in Microsoft excel format for the 2016/17 financial year.

In response to your request, the investments of West Midlands Pension Fund are attached in the [Excel spreadsheet](#).

The spreadsheet details portfolio reference, territory, sector, asset name, holding and market value as at 31 March 2017 as this is the latest audited valuation signed off.

<b>Portfolio</b>	<b>Territory</b>	<b>Sector</b>	<b>Asset Name</b>	<b>Holding</b>	<b>Value as at 31.03.2017</b>
WMAF	United Kingdom	Non-Equity Investment Instruments	PRINCIPLE CAPITAL IT.	9,190,202	3,708,246.51
WMAI	United Kingdom	Financial Services	JOHN LAING GROUP	5,985,000	16,309,125.00
WMAI	Multinational	Infrastructure Funds	GLOBAL INFRASTRUCTURE PT	1	10,419,254.28
WMAI	Multinational	Infrastructure Funds	GOLDMAN SACHS INTL INFR	1	6,949,257.47
WMAI	Other Western Europe	Infrastructure Funds	EISER INFRASTRUCTURE	1	5,963,357.28
WMAI	Other Western Europe	Infrastructure Funds	EQT INFRASTRUCTURE FUND	1	4,000,478.48
WMAI	Other Western Europe	Infrastructure Funds	HG RENEWABLE POWER PTNRS	1	790,508.37
WMAI	Other Western Europe	Infrastructure Funds	IMPAX NEW ENERGY INVEST	1	1,505,915.66
WMAI	Other Western Europe	Infrastructure Funds	IMPAX NEW ENERGY II	1	4,282,737.15
WMAI	United Kingdom	Infrastructure Funds	INFRACAPITAL PARTNERS	1	6,259,229.00
WMAI	United Kingdom	Infrastructure Funds	INNISFREE PFI SECONDARIE	1	14,765,102.00
WMAI	United Kingdom	Infrastructure Funds	PIP DALMORE	1	43,848,284.79
WMAI	United Kingdom	Infrastructure Funds	PIP MULTI STRAT	1	29,864,031.00
WMAI	United Kingdom	Infrastructure Funds	THAMES TIDEWAY	1	42,787,637.82
WMAI	United States	Infrastructure Funds	ALTERNA CORE CAPITAL	1	8,324,415.49

WMAI	United States	Infrastructure Funds	AMP CAPITAL AGIF	16,699,679	5,876,171.59
WMAI	United States	Infrastructure Funds	STEELRIVER	1	31,628,380.93
WMAI	United States	Infrastructure Funds	BLACKSTONE CLEANTECH	1	4,314,937.02
WMAI	United States	Infrastructure Funds	BLACK RIVER AGRICULTURE	1	48,803,056.91
WMAI	United States	Infrastructure Funds	FIRST RESERVE ENERGY FUN	1	23,132,137.23
WMAI	United States	Infrastructure Funds	INSIGHT FARMLAND FUND	1	28,592,257.19
WMAI	United States	Infrastructure Funds	JP MORGAN AIRRO	1	30,881,574.42
WMAI	United States	Infrastructure Funds	KHOSLA VENTURES III	1	11,519,368.44
WMAI	United States	Infrastructure Funds	RIVERSTONE/CARLYLE REF I	1	18,475,856.69
WMAI	United States	Infrastructure Funds	WASTE RESOURCES FUND	1	11,267,579.67
WMAR	United Kingdom	Insurance Linked Funds	CATCO B Sub 3	202,505	180,054,965.83
WMAR	United Kingdom	Insurance Linked Funds	CATCO SUB SERIES B 2014	1,203	828,056.42
WMAR	United Kingdom	Insurance Linked Funds	CATCO SUB SERIES B 2015	3,726	3,561,385.52
WMAR	United Kingdom	Insurance Linked Funds	CATCO SUB SERIES B 2016	16,887	13,517,352.71
WMAR	United Kingdom	Insurance Linked Funds	CATCO SUB SERIES E 8 201	712	464,225.09
WMAR	United Kingdom	Insurance Linked Funds	CORIOLIS HORIZON B	6,369	55,143,656.98

WMAR	United Kingdom	Insurance Linked Funds	CREDIT SUISSE IRIS	103,710	125,990,086.64
WMAR	Multinational	Opportunistic Funds	OAKHILL STRAT CRED FUND	1	3,602,656.64
WMAR	United Kingdom	Opportunistic Funds	BAILLIE GIFF. GRW. FUND	26,555,068	59,058,470.14
WMAR	United Kingdom	Opportunistic Funds	CF RUFFER TOTAL RET L	81,513,300	89,982,531.40
WMAR	United Kingdom	Opportunistic Funds	FINANCE BIRMINGHAM	1	7,111,022.11
WMAR	United Kingdom	Opportunistic Funds	PICTET DYN ASS ALL STRAT	955,228	110,940,211.63
WMAR	United Kingdom	Opportunistic Funds	BLUE CREST LTD	3,428	155,698.14
WMAR	United States	Opportunistic Funds	CEMOF II	1	13,240,555.80
WMAR	United States	Opportunistic Funds	DORCHESTER CAPITAL SEC I	1	6,366,185.72
WMAR	United States	Opportunistic Funds	DORCHESTER CAP SEC III	1	21,286,300.93
WMAR	United States	Opportunistic Funds	DORCHESTER CAP SEC IV	1	15,452,820.98
WMAR	United States	Opportunistic Funds	DORCHESTER CAPITAL SEC	1	2,304,650.33
WMAR	United States	Opportunistic Funds	OAKTREE PRINCIPAL FUND V	1	17,764,531.17
WMAR	United States	Opportunistic Funds	SCIENS AVIATION FUND II	1	415,625.57
WMAR	United States	Opportunistic Funds	SCIENS AVIATION FUND	1	692,282.03
WMEM	Multinational	Non-Equity Investment Instruments	F & C EMERGING	1,000,000	433,940,926.79

WMEM	United Kingdom	Non-Equity Investment Instruments	AGF EMERGING	1,000,000	407,441,784.23
WMEM	Multinational	Non-Equity Investment Instruments	MONDRIAN EMERGING	1,000,000	327,240,315.00
WMEP	Austria	Industrial Metals & Mining	VOESTALPINE	25,184	797,137.90
WMEP	Austria	Banks	ERSTE GROUP BANK	75,000	1,970,105.21
WMEP	Austria	Banks	RAIFFEISEN BANK INTL.	24,438	440,118.12
WMEP	Austria	Nonlife Insurance	VIENNA INSURANCE GROUP A	8,104	156,867.27
WMEP	Austria	Industrial Engineering	ANDRITZ	16,179	651,671.47
WMEP	Austria	Oil & Gas Producers	OMV	32,355	1,023,011.36
WMEP	Austria	Fixed Line Telecommunications	TELEKOM AUSTRIA	38,090	208,776.60
WMEP	Belgium	Chemicals	UMICORE	22,017	1,002,827.17
WMEP	Belgium	Chemicals	SOLVAY	19,000	1,858,395.35
WMEP	Belgium	Beverages	ANHEUSER-BUSCH INBEV	200,000	17,603,284.58
WMEP	Belgium	Food & Drug Retailers	COLRUYT	15,194	595,816.38
WMEP	Belgium	Media	TELENET GROUP HOLDING	11,043	526,127.02
WMEP	Belgium	Banks	KBC GROUP	66,000	3,508,596.36
WMEP	Belgium	Banks	DEXIA NEW STRIP VVPR	128,420	109.85

WMEP	Belgium	Financial Services	SOFINA	5,000	553,203.32
WMEP	Belgium	Financial Services	ACKERMANS & VAN HAAREN	8,000	1,005,901.98
WMEP	Belgium	Financial Services	GBL NEW	17,149	1,247,853.42
WMEP	Belgium	Life Insurance	AGEAS (EX-FORTIS)	53,000	1,658,545.03
WMEP	Belgium	Pharmaceuticals & Biotechnology	UCB	27,318	1,695,720.86
WMEP	Belgium	Industrial Transportation	BPOST	22,000	413,993.67
WMEP	Belgium	Fixed Line Telecommunications	PROXIMUS	31,184	784,601.28
WMEP	Czech Republic	Banks	KOMERCNI BANKA	25,000	745,391.16
WMEP	Czech Republic	Banks	MONETA MONEY BANK	97,000	262,961.66
WMEP	Czech Republic	Fixed Line Telecommunications	TELF.O2 CZECH REPUBLIC	17,383	155,870.53
WMEP	Czech Republic	Electricity	CEZ	35,245	486,827.70
WMEP	Denmark	Beverages	CARLSBERG 'B'	26,000	1,925,914.85
WMEP	Denmark	Personal Goods	PANDORA	26,000	2,308,705.38
WMEP	Denmark	Banks	DANSKE BANK	175,000	4,790,632.67
WMEP	Denmark	Banks	JYSKE BANK	16,010	650,045.72
WMEP	Denmark	Nonlife Insurance	TRYG	25,180	366,952.80

WMEP	Denmark	Healthcare Equipment & Services	COLOPLAST 'B'	28,000	1,755,223.40
WMEP	Denmark	Healthcare Equipment & Services	WILLIAM DEMANT HLDG.	38,000	639,885.90
WMEP	Denmark	Pharmaceuticals & Biotechnology	GENMAB	14,000	2,162,628.46
WMEP	Denmark	Pharmaceuticals & Biotechnology	H LUNDBECK	13,019	485,027.14
WMEP	Denmark	Pharmaceuticals & Biotechnology	CHR HANSEN HOLDING	25,000	1,287,374.70
WMEP	Denmark	Pharmaceuticals & Biotechnology	NOVOZYMES	58,000	1,841,259.25
WMEP	Denmark	Pharmaceuticals & Biotechnology	NOVO NORDISK 'B'	460,000	12,708,921.62
WMEP	Denmark	Industrial Transportation	A P MOLLER - MAERSK 'B'	1,505	2,006,308.91
WMEP	Denmark	Industrial Transportation	A P MOLLER - MAERSK 'A'	1,004	1,292,235.49
WMEP	Denmark	Industrial Transportation	DSV 'B'	44,000	1,824,466.16
WMEP	Denmark	Support Services	ISS AS	50,000	1,514,251.70
WMEP	Denmark	Alternative Energy	VESTAS WINDSYSTEMS	58,000	3,792,593.79
WMEP	Denmark	Fixed Line Telecommunications	TDC	179,727	744,620.35
WMEP	Denmark	Gas, Water & Multiutilities	DONG ENERGY AS	22,000	676,392.61
WMEP	Finland	Forestry & Paper	UPM-KYMMENE	128,000	2,415,259.60
WMEP	Finland	Forestry & Paper	STORA ENSO 'R'	126,294	1,196,935.69

WMEP	Finland	Automobiles & Parts	NOKIAN RENKAAT	29,420	985,196.30
WMEP	Finland	Food & Drug Retailers	KESKO 'B'	15,039	572,951.04
WMEP	Finland	Nonlife Insurance	SAMPO 'A'	122,000	4,631,220.60
WMEP	Finland	Pharmaceuticals & Biotechnology	ORION 'B'	30,000	1,255,581.22
WMEP	Finland	General Industrials	HUHTAMAKI	23,000	656,102.99
WMEP	Finland	Industrial Engineering	WARTSILA	42,000	1,799,846.04
WMEP	Finland	Industrial Engineering	METSO	29,866	720,656.80
WMEP	Finland	Industrial Engineering	KONE 'B'	95,000	3,345,436.66
WMEP	Finland	Oil & Gas Producers	NESTE	35,000	1,098,109.66
WMEP	Finland	Technology Hardware & Equipment	NOKIA	1,400,000	5,999,486.78
WMEP	Finland	Fixed Line Telecommunications	ELISA	35,000	992,729.45
WMEP	Finland	Electricity	FORTUM	110,000	1,390,642.37
WMEP	France	Chemicals	ARKEMA	19,000	1,502,968.10
WMEP	France	Chemicals	AIR LIQUIDE	93,000	8,511,675.65
WMEP	France	Mining	IMERYS	12,000	816,628.18
WMEP	France	Automobiles & Parts	FAURECIA	16,000	609,699.77



WMEP	France	Automobiles & Parts	MICHELIN	44,000	4,282,952.70
WMEP	France	Automobiles & Parts	RENAULT	45,000	3,133,179.37
WMEP	France	Automobiles & Parts	PEUGEOT	107,000	1,726,131.21
WMEP	France	Automobiles & Parts	PLASTIC OMNIUM	13,000	379,625.35
WMEP	France	Automobiles & Parts	VALEO	60,000	3,201,437.00
WMEP	France	Beverages	PERNOD-RICARD	54,000	5,115,473.44
WMEP	France	Beverages	REMY COINTREAU	5,013	393,373.21
WMEP	France	Food Producers	DANONE	145,000	7,905,482.85
WMEP	France	Household Goods & Home Construction	SEB	5,980	667,769.22
WMEP	France	Household Goods & Home Construction	BIC	5,983	597,481.18
WMEP	France	Personal Goods	L'OREAL	60,000	9,237,875.28
WMEP	France	Personal Goods	CHRISTIAN DIOR	13,500	2,515,011.54
WMEP	France	Personal Goods	LVMH	62,000	10,890,171.93
WMEP	France	Personal Goods	HERMES INTL.	6,000	2,279,189.12
WMEP	France	Consumer Services	CASINO GUICHARD-P	13,108	586,389.87
WMEP	France	Consumer Services	CARREFOUR	137,000	2,585,082.54

WMEP	France	General Retailers	KERING	19,000	3,938,628.00
WMEP	France	Media	PUBLICIS GROUPE	52,000	2,912,462.58
WMEP	France	Media	LAGARDERE GROUPE	25,202	594,750.82
WMEP	France	Media	VIVENDI	262,000	4,083,175.10
WMEP	France	Media	JCDECAUX	25,000	705,457.19
WMEP	France	Media	SES FDR (PAR)	90,000	1,678,598.92
WMEP	France	Media	EUTELSAT COMMUNICATIONS	50,000	894,919.17
WMEP	France	Travel & Leisure	ACCOR	45,000	1,500,192.46
WMEP	France	Travel & Leisure	SODEXO	20,260	1,910,585.07
WMEP	France	Banks	SOCIETE GENERALE	178,000	7,239,671.54
WMEP	France	Banks	CREDIT AGRICOLE	290,000	3,150,286.55
WMEP	France	Banks	BNP PARIBAS	245,000	13,080,916.94
WMEP	France	Banks	NATIXIS	207,809	1,026,335.79
WMEP	France	Financial Services	WENDEL	7,004	711,722.86
WMEP	France	Financial Services	AMUNDI NP RTS 310317	9,000	20,015.40
WMEP	France	Financial Services	AMUNDI	9,000	424,711.32

WMEP	France	Life Insurance	CNP ASSURANCES	36,178	590,124.42
WMEP	France	Nonlife Insurance	EULER HERMES GROUP	6,000	441,416.47
WMEP	France	Nonlife Insurance	AXA	489,000	10,138,876.06
WMEP	France	Nonlife Insurance	SCOR SE	40,000	1,211,701.31
WMEP	France	Real Estate Investment Trusts	ICADE REIT	7,962	466,850.65
WMEP	France	Real Estate Investment Trusts	KLEPIERRE	46,000	1,434,180.14
WMEP	France	Real Estate Investment Trusts	GECINA REIT	10,000	1,087,588.74
WMEP	France	Real Estate Investment Trusts	FONCIERE DES REGIONS	11,000	736,250.11
WMEP	France	Real Estate Investment Trusts	UNIBAIL-RODAMCO	24,000	4,496,792.40
WMEP	France	Healthcare Equipment & Services	EUROFINS SCIENTIFIC	2,000	696,433.15
WMEP	France	Healthcare Equipment & Services	ESSILOR INTL.	49,000	4,771,747.50
WMEP	France	Healthcare Equipment & Services	ORPEA	9,000	691,377.98
WMEP	France	Healthcare Equipment & Services	BIOMERIEUX	3,021	408,924.17
WMEP	France	Healthcare Equipment & Services	SARTORIUS STEDIM BIOTECH	9,000	485,758.28
WMEP	France	Pharmaceuticals & Biotechnology	SANOFI	276,000	19,974,647.16
WMEP	France	Pharmaceuticals & Biotechnology	IPSEN	8,012	642,549.93

WMEP	France	Aerospace & Defense	DASSAULT AVIATION	500	508,553.59
WMEP	France	Aerospace & Defense	THALES	25,000	1,938,456.93
WMEP	France	Aerospace & Defense	ZODIAC AEROSPACE	42,289	846,792.82
WMEP	France	Aerospace & Defense	SAFRAN	75,000	4,489,350.78
WMEP	France	Construction & Materials	BOUYGUES	42,391	1,383,481.83
WMEP	France	Construction & Materials	SAINT GOBAIN	122,000	5,020,981.95
WMEP	France	Construction & Materials	EIFFAGE	20,000	1,254,811.39
WMEP	France	Construction & Materials	VINCI	119,000	7,562,826.11
WMEP	France	Electronic & Electrical	SCHNEIDER ELECTRIC SE	138,000	8,099,871.69
WMEP	France	Electronic & Electrical	LEGRAND	64,000	3,094,072.36
WMEP	France	Electronic & Electrical	REXEL	86,000	1,251,638.01
WMEP	France	General Industrials	EURAZEO	10,010	527,599.18
WMEP	France	Industrial Engineering	ALSTOM	37,000	886,468.23
WMEP	France	Industrial Transportation	BOLLORE	301,000	934,333.25
WMEP	France	Industrial Transportation	ADP	6,051	599,613.68
WMEP	France	Industrial Transportation	GROUPE EUROTUNNEL	102,680	828,220.34

WMEP	France	Support Services	TELEPERFORMANCE	16,000	1,385,681.29
WMEP	France	Support Services	BUREAU VERITAS INTL.	63,000	1,064,819.09
WMEP	France	Support Services	EDENRED	45,589	861,008.57
WMEP	France	Oil & Gas Producers	TOTAL	544,000	22,039,654.43
WMEP	France	Oil Equipment & Services	TECHNIPFMC (PAR)	112,000	2,927,653.75
WMEP	France	Software & Computer Services	CAPGEMINI	38,000	2,813,514.67
WMEP	France	Software & Computer Services	DASSAULT SYSTEMES	31,000	2,148,336.33
WMEP	France	Software & Computer Services	ATOS	20,000	1,983,577.11
WMEP	France	Software & Computer Services	ILIAD	7,000	1,255,281.84
WMEP	France	Technology Hardware & Equipment	INGENICO GROUP	12,000	907,569.93
WMEP	France	Technology Hardware & Equipment	STMICROELECTRONICS (PAR)	165,000	2,021,041.83
WMEP	France	Fixed Line Telecommunications	ORANGE	487,000	6,065,109.91
WMEP	France	Mobile Telecommunications	SFR GROUP	15,000	378,239.67
WMEP	France	Unclassified	AIR LIQUIDE	86,725	7,937,366.35
WMEP	France	Electricity	EDF	99,760	673,002.41
WMEP	France	Gas, Water & Multiutilities	VEOLIA ENVIRONNEMENT	112,000	1,676,024.29

WMEP	France	Gas, Water & Multiutilities	ENGIE	380,000	4,308,356.86
WMEP	France	Gas, Water & Multiutilities	SUEZ	71,592	905,692.99
WMEP	Germany	Chemicals	FUCHS PETROLUB	7,994	269,721.43
WMEP	Germany	Chemicals	FUCHS PETROLUB PREF.	14,980	584,656.93
WMEP	Germany	Chemicals	BAYER (XET)	207,000	19,078,137.03
WMEP	Germany	Chemicals	BASF	231,000	18,336,156.02
WMEP	Germany	Chemicals	LINDE (XET)	47,000	6,275,511.08
WMEP	Germany	Chemicals	LANXESS (XET)	25,000	1,346,762.47
WMEP	Germany	Chemicals	WACKER CHEMIE (XET)	3,018	249,060.51
WMEP	Germany	Chemicals	SYMRISE	27,102	1,442,843.62
WMEP	Germany	Chemicals	BRENNTAG	41,000	1,842,141.82
WMEP	Germany	Chemicals	K + S	42,270	785,381.01
WMEP	Germany	Chemicals	EVONIK INDUSTRIES	44,000	1,146,348.47
WMEP	Germany	Chemicals	COVESTRO	21,000	1,295,242.49
WMEP	Germany	Automobiles & Parts	CONTINENTAL	26,000	4,572,406.12
WMEP	Germany	Automobiles & Parts	VOLKSWAGEN (XET)	7,102	851,984.86

WMEP	Germany	Automobiles & Parts	VOLKSWAGEN PREF. (XET)	44,000	5,137,285.09
WMEP	Germany	Automobiles & Parts	DAIMLER (XET)	257,000	15,225,233.09
WMEP	Germany	Automobiles & Parts	BMW (XET)	83,000	6,059,404.67
WMEP	Germany	Automobiles & Parts	BMW PREF.	16,000	1,002,425.80
WMEP	Germany	Automobiles & Parts	PORSCHE AML.HLDG. (XET)	34,344	1,499,667.43
WMEP	Germany	Automobiles & Parts	HELLA KGAA HUECK	16,000	561,389.10
WMEP	Germany	Food Producers	SUEDZUCKER (XET)	17,096	344,230.47
WMEP	Germany	Household Goods & Home Construction	HENKEL (XET)	30,000	2,676,417.76
WMEP	Germany	Household Goods & Home Construction	HENKEL PREF. (XET)	43,500	4,472,414.68
WMEP	Germany	Household Goods & Home Construction	OSRAM LICHT	19,212	959,531.85
WMEP	Germany	Personal Goods	ADIDAS (XET)	51,000	7,775,853.22
WMEP	Germany	Personal Goods	BEIERSDORF	23,000	1,742,223.93
WMEP	Germany	Personal Goods	BOSS (HUGO)	17,000	995,265.58
WMEP	Germany	Food & Drug Retailers	METRO (XET)	41,000	1,049,636.47
WMEP	Germany	General Retailers	FIELMANN	6,083	376,546.60
WMEP	Germany	General Retailers	ZALANDO	23,000	740,245.49

WMEP	Germany	Media	AXEL SPRINGER	10,000	442,554.10
WMEP	Germany	Media	PROSIEBENSAT 1 MEDIA	55,000	1,947,652.04
WMEP	Germany	Travel & Leisure	DEUTSCHE LUFTHANSA (XET)	70,000	912,796.17
WMEP	Germany	Banks	DEUTSCHE BANK (XET)	333,000	4,585,835.26
WMEP	Germany	Banks	COMMERZBANK	290,000	2,094,320.42
WMEP	Germany	Banks	DEUTSCHE BANK NP RTS 060	333,000	632,617.40
WMEP	Germany	Financial Services	DEUTSCHE BOERSE	46,000	3,370,146.27
WMEP	Germany	Nonlife Insurance	HANNOVER RUCK. (XET)	13,204	1,220,333.76
WMEP	Germany	Nonlife Insurance	ALLIANZ (XET)	114,000	16,913,266.62
WMEP	Germany	Nonlife Insurance	MUENCHENER RUCK. (XET)	35,000	5,490,548.28
WMEP	Germany	Nonlife Insurance	TALANX AKTGSF.	8,078	227,132.00
WMEP	Germany	Real Estate & Investment Services	DEUTSCHE WOHNEN BR.SHS.	86,000	2,267,145.67
WMEP	Germany	Real Estate & Investment Services	LEG IMMOBILIEN	15,000	984,039.00
WMEP	Germany	Real Estate & Investment Services	VONOVIA	111,000	3,121,216.32
WMEP	Germany	Healthcare Equipment & Services	FRESENIUS (XET)	97,000	6,242,648.19
WMEP	Germany	Healthcare Equipment & Services	FRESENIUS MED.CARE (XET)	54,000	3,649,422.64



WMEP	Germany	Pharmaceuticals & Biotechnology	MERCK KGAA (XET)	31,000	2,835,899.41
WMEP	Germany	Pharmaceuticals & Biotechnology	QIAGEN	50,671	1,168,887.35
WMEP	Germany	Aerospace & Defense	MTU AERO ENGINES HLDG.	12,000	1,249,340.52
WMEP	Germany	Construction & Materials	HOCHTIEF (XET)	4,000	530,151.40
WMEP	Germany	Construction & Materials	HEIDELBERGCEMENT (XET)	38,000	2,850,893.85
WMEP	Germany	General Industrials	THYSSENKRUPP (XET)	94,302	1,851,597.31
WMEP	Germany	General Industrials	SIEMENS (XET)	190,000	20,802,326.57
WMEP	Germany	Industrial Engineering	GEA GROUP (XET)	50,000	1,702,805.58
WMEP	Germany	Industrial Engineering	MAN (XET)	8,057	667,453.98
WMEP	Germany	Industrial Engineering	SARTORIUS PREF.	8,000	559,404.67
WMEP	Germany	Industrial Engineering	RATIONAL	1,000	372,020.96
WMEP	Germany	Industrial Engineering	KION GROUP	15,000	782,332.56
WMEP	Germany	Industrial Transportation	DEUTSCHE POST (XET)	243,000	6,662,702.08
WMEP	Germany	Industrial Transportation	FRAPORT (XET)	8,031	455,371.65
WMEP	Germany	Support Services	WIRECARD	24,992	1,105,368.52
WMEP	Germany	Software & Computer Services	UNITED INTERNET	26,241	929,938.30

WMEP	Germany	Software & Computer Services	SAP (XET)	224,000	17,613,822.60
WMEP	Germany	Technology Hardware & Equipment	INFINEON TECHS. (XET)	270,000	4,424,942.26
WMEP	Germany	Mobile Telecommunication	DEUTSCHE TELEKOM (XET)	805,000	11,326,875.38
WMEP	Germany	Mobile Telecommunication	TELEFONICA DTL.HLDG.	165,000	651,898.90
WMEP	Germany	Gas, Water & Multiutilities	RWE (XET)	135,000	1,794,457.27
WMEP	Germany	Gas, Water & Multiutilities	RWE PREF.	19,490	192,082.61
WMEP	Germany	Gas, Water & Multiutilities	E ON (XET)	500,000	3,179,368.75
WMEP	Germany	Gas, Water & Multiutilities	INNOGY	30,000	904,157.04
WMEP	Germany	Gas, Water & Multiutilities	UNIPER SE	63,000	848,729.79
WMEP	Greece	Leisure Goods	JUMBO	25,000	310,281.41
WMEP	Greece	General Retailers	FOLLI FOLLIE	12,000	184,244.29
WMEP	Greece	Travel & Leisure	OPAP	44,404	331,957.03
WMEP	Greece	Banks	BANK OF PIRAEUS	1,424,999	207,210.53
WMEP	Greece	Banks	EUROBANK ERGASIAS	500,000	245,487.98
WMEP	Greece	Banks	ALPHA BANK	300,000	428,534.77
WMEP	Greece	Banks	NATIONAL BK.OF GREECE	1,380,000	283,294.84

WMEP	Greece	Construction & Materials	TITAN CEMENT CR	10,000	204,088.62
WMEP	Greece	Oil & Gas Producers	HELLENIC PETROLEUM	73,000	319,698.91
WMEP	Greece	Oil & Gas Producers	MOTOR OIL	10,000	136,857.41
WMEP	Greece	Fixed Line Telecommunications	HELLENIC TELECOM.ORG.	55,594	418,464.80
WMEP	Hungary	Banks	OTP BANK	41,388	929,661.18
WMEP	Hungary	Pharmaceuticals & Biotechnology	RICHTER GEDEON	45,000	820,351.16
WMEP	Hungary	Oil & Gas Producers	MOL MAGYAR OLAJ-ES	11,147	608,210.10
WMEP	Hungary	Fixed Line Telecommunications	MAGYAR TKOM.TELECOM.	75,000	100,123.89
WMEP	Ireland	Food Producers	GLANBIA	40,000	615,858.35
WMEP	Ireland	Food Producers	KERRY GROUP 'A'	35,000	2,216,876.23
WMEP	Ireland	Travel & Leisure	RYANAIR HDG. (LON)	30,000	372,850.91
WMEP	Ireland	Banks	BANK OF IRELAND	6,046,082	1,204,975.72
WMEP	Ireland	Banks	ANGLO IRISH BANK CORP.	155,671	27,962.46
WMEP	Ireland	Construction & Materials	KINGSPAN GROUP	40,000	1,009,323.41
WMEP	Italy	Industrial Metals & Mining	TENARIS	120,000	1,648,447.52
WMEP	Italy	Automobiles & Parts	FERRARI (MIL)	30,000	1,788,561.85

WMEP	Italy	Automobiles & Parts	FIAT CHRYSLER AUTOS.	246,000	2,156,787.27
WMEP	Italy	Beverages	DAVIDE CAMPARI MILANO	61,291	569,868.42
WMEP	Italy	Food Producers	PARMALAT	68,285	178,144.94
WMEP	Italy	Personal Goods	LUXOTTICA	37,000	1,636,215.89
WMEP	Italy	Personal Goods	SALVATORE FERRAGAMO	24,000	576,443.42
WMEP	Italy	Personal Goods	MONCLER	35,000	614,318.71
WMEP	Italy	Media	MEDIASET	70,000	231,956.20
WMEP	Italy	Banks	INTESA SANPAOLO	2,975,000	6,473,697.72
WMEP	Italy	Banks	INTESA SANPAOLO RSP	205,000	416,978.87
WMEP	Italy	Banks	MEDIOBANCA BC.FIN	120,221	868,417.03
WMEP	Italy	Banks	UNIONE DI BANCHE ITALIAN	240,000	738,208.88
WMEP	Italy	Banks	FINECOBANK SPA	61,000	332,888.55
WMEP	Italy	Banks	UNICREDIT	521,986	6,451,713.00
WMEP	Italy	Financial Services	EXOR ORD	27,000	1,117,782.91
WMEP	Italy	Life Insurance	BANCA MEDIOLANUM	56,552	331,833.65
WMEP	Italy	Life Insurance	POSTE ITALIANE	99,000	529,253.27

WMEP	Italy	Nonlife Insurance	ASSICURAZIONI GENERALI	304,000	3,871,833.03
WMEP	Italy	Nonlife Insurance	UNIPOLSAI	264,339	466,227.88
WMEP	Italy	Pharmaceuticals & Biotechnology	RECORDATI INDUA.CHIMICA	32,000	869,591.99
WMEP	Italy	Aerospace & Defense	LEONARDO	110,000	1,250,449.06
WMEP	Italy	Construction & Materials	BUZZI UNICEM	25,000	512,573.77
WMEP	Italy	Electronic & Electrical	PRYSMIAN	57,000	1,207,185.01
WMEP	Italy	Industrial Engineering	CNH INDUSTRIAL	220,000	1,699,255.84
WMEP	Italy	Industrial Transportatio	ATLANTIA	133,000	2,753,057.91
WMEP	Italy	Oil & Gas Producers	ENI	627,000	8,226,995.13
WMEP	Italy	Oil Equipment & Services	SAIPEM	1,557,000	566,678.21
WMEP	Italy	Fixed Line Telecommunications	TELECOM ITALIA	2,633,000	1,898,570.70
WMEP	Italy	Fixed Line Telecommunications	TELECOM ITALIA RSP	1,315,505	768,531.28
WMEP	Italy	Electricity	ENEL	1,942,000	7,332,125.56
WMEP	Italy	Electricity	TERNA RETE ELETTRICA NAZ	317,161	1,261,482.04
WMEP	Italy	Gas, Water & Multiutilities	SNAM	575,000	1,992,900.52
WMEP	Italy	Gas, Water & Multiutilities	ITALGAS	115,000	403,891.88

WMEP	Luxembourg	Media	RTL GROUP	9,035	581,536.84
WMEP	Netherlands	Chemicals	AKZO NOBEL	60,000	3,985,116.76
WMEP	Netherlands	Chemicals	DSM KONINKLIJKE	46,000	2,494,175.01
WMEP	Netherlands	Chemicals	OCI	18,072	278,322.09
WMEP	Netherlands	Industrial Metals & Mining	ARCELORMITTAL	430,000	2,900,504.66
WMEP	Netherlands	Beverages	HEINEKEN	54,000	3,684,526.56
WMEP	Netherlands	Beverages	HEINEKEN HLDG.	22,005	1,403,569.28
WMEP	Netherlands	Leisure Goods	PHILIPS ELTN.KONINKLIJKE	233,000	6,001,877.51
WMEP	Netherlands	Personal Goods	UNILEVER DR	390,000	15,531,947.65
WMEP	Netherlands	Food & Drug Retailers	KONINKLIJKE AHOLD	323,000	5,540,813.44
WMEP	Netherlands	Media	RELX	209,826	3,115,712.39
WMEP	Netherlands	Media	WOLTERS KLUWER	77,000	2,566,008.04
WMEP	Netherlands	Banks	ABN AMRO GROUP	70,000	1,361,560.17
WMEP	Netherlands	Banks	ING GROEP	950,000	11,477,846.21
WMEP	Netherlands	Life Insurance	AEGON	435,000	1,774,826.79
WMEP	Netherlands	Life Insurance	NN GROUP	80,000	2,085,364.81

WMEP	Netherlands	Healthcare Equipment & Services	GRANDVISION	10,000	195,877.17
WMEP	Netherlands	Aerospace & Defense	AIRBUS	132,000	8,053,682.32
WMEP	Netherlands	Construction & Materials	BOSKALIS WESTMINSTER	18,119	499,973.43
WMEP	Netherlands	Industrial Transportation	VOPAK	15,117	527,239.48
WMEP	Netherlands	Support Services	RANDSTAD HOLDING	30,000	1,387,990.76
WMEP	Netherlands	Software & Computer Services	GEMALTO	23,000	1,029,894.79
WMEP	Netherlands	Technology Hardware & Equipment	ASML HOLDING	78,000	8,299,717.73
WMEP	Netherlands	Fixed Line Telecommunications	KPN KON	800,000	1,931,742.37
WMEP	Netherlands	Fixed Line Telecommunications	ALTICE B	33,000	598,126.76
WMEP	Netherlands	Fixed Line Telecommunications	ALTICE A	95,000	1,723,098.97
WMEP	Norway	Chemicals	YARA INTERNATIONAL	39,399	1,211,688.50
WMEP	Norway	Industrial Metals & Mining	NORSK HYDRO	375,000	1,740,929.89
WMEP	Norway	Food Producers	MARINE HARVEST	103,000	1,255,378.28
WMEP	Norway	Food Producers	ORKLA	209,000	1,493,559.09
WMEP	Norway	Media	SCHIBSTED A	18,079	372,018.40
WMEP	Norway	Media	SCHIBSTED B	18,079	329,934.87

WMEP	Norway	Banks	DNB	268,000	3,396,179.68
WMEP	Norway	Nonlife Insurance	GJENSIDIGE FORSIKRING	38,041	463,294.78
WMEP	Norway	Oil & Gas Producers	STATOIL	231,000	3,155,294.02
WMEP	Norway	Oil & Gas Producers	AKER BP	20,000	256,239.55
WMEP	Norway	Mobile Telecommunication	TELENOR	165,057	2,194,622.84
WMEP	Poland	Chemicals	SYNTHOS	104,800	111,056.16
WMEP	Poland	Chemicals	CIECH	17,974	290,239.69
WMEP	Poland	Chemicals	GRUPA AZOTY	12,000	167,371.45
WMEP	Poland	Industrial Metals & Mining	KGHM	29,620	692,334.06
WMEP	Poland	Personal Goods	LPP	250	342,879.75
WMEP	Poland	Food & Drug Retailers	EUROCASH	16,839	108,220.97
WMEP	Poland	General Retailers	CCC	5,000	238,532.57
WMEP	Poland	Media	CYFROWY POLSAT	47,585	231,957.97
WMEP	Poland	Banks	BANK MILLENNIUM	305,000	397,083.31
WMEP	Poland	Banks	MBANK	2,996	225,867.89
WMEP	Poland	Banks	HANDLOWY	6,946	107,535.59



WMEP	Poland	Banks	BANK POLSKA KASA OPIEKI	40,000	1,066,559.01
WMEP	Poland	Banks	BANK ZACHODNI WBK	9,000	622,193.07
WMEP	Poland	Banks	PKO BANK	189,705	1,227,621.19
WMEP	Poland	Banks	ALIOR BANK	17,777	255,518.02
WMEP	Poland	Nonlife Insurance	PZU GROUP	118,670	833,570.37
WMEP	Poland	Construction & Materials	BUDIMEX	6,551	323,434.34
WMEP	Poland	Oil & Gas Producers	PLKNC.NAFTOWY ORLEN	69,636	1,405,581.07
WMEP	Poland	Oil & Gas Producers	GRUPA LOTOS	35,000	385,022.96
WMEP	Poland	Oil & Gas Producers	POLISH OIL AND GAS	385,223	459,538.36
WMEP	Poland	Software & Computer Services	ASSECO POLAND	30,000	328,808.60
WMEP	Poland	Fixed Line Telecommunications	ORANGE POLSKA	144,867	135,385.62
WMEP	Poland	Electricity	ENEA	48,071	109,740.73
WMEP	Poland	Electricity	PKA.GRUPA ENERGETYCZNA	159,013	364,292.79
WMEP	Poland	Electricity	TAURON POLSKA ENERGIA	230,213	156,596.42
WMEP	Portugal	Food & Drug Retailers	JERONIMO MARTINS	70,000	1,001,710.72
WMEP	Portugal	Construction & Materials	CIMENTOS DE PORTL.SGPS	37,000	10,127.45

WMEP	Portugal	Oil & Gas Producers	GALP ENERGIA SGPS	115,000	1,398,276.45
WMEP	Portugal	Electricity	EDP ENERGIAS DE PORTUGAL	570,000	1,547,498.08
WMEP	Portugal	Electricity	EDP RENOVAVEIS	44,378	263,056.66
WMEP	Portugal	Industrial Metals & Mining	ACERINOX 'R'	51,297	575,890.11
WMEP	Portugal	Food & Drug Retailers	DISTRIBUIDORA INTNAC.DE	182,000	843,760.16
WMEP	Portugal	General Retailers	INDITEX	270,000	7,628,175.52
WMEP	Portugal	Media	MEDIASET ESPANA	52,200	539,591.99
WMEP	Portugal	Banks	BANKINTER 'R'	153,156	1,029,293.21
WMEP	Portugal	Banks	BBV.ARGENTARIA	1,635,000	10,164,382.86
WMEP	Portugal	Banks	BANCO SANTANDER	3,600,000	17,687,451.89
WMEP	Portugal	Banks	BANCO DE SABADELL	1,200,000	1,763,407.75
WMEP	Portugal	Banks	CAIXABANK	900,000	3,101,616.63
WMEP	Spain	Banks	BANKIA	1,020,303	929,452.31
WMEP	Spain	Financial Services	CORPORACION FINCA.ALBA	4,000	150,029.94
WMEP	Spain	Nonlife Insurance	MAPFRE	227,076	623,482.99
WMEP	Spain	Real Estate Investment Trusts	MERLIN PROPERTIES REIT	70,000	626,892.48

WMEP	Spain	Pharmaceuticals & Biotechnology	GRIFOLS CLASS 'B' SHARE	60,000	901,206.06
WMEP	Spain	Pharmaceuticals & Biotechnology	GRIFOLS ORD CL A	74,458	1,464,194.18
WMEP	Spain	Construction & Materials	ACCIONA	5,950	382,212.81
WMEP	Spain	Construction & Materials	ACS ACTIV.CONSTR.Y SERV.	42,390	1,155,926.10
WMEP	Spain	Construction & Materials	FERROVIAL	115,511	1,853,550.90
WMEP	Spain	Industrial Engineering	ZARDOYA OTIS	40,864	302,696.30
WMEP	Spain	Industrial Transportation	ABERTIS INFRAESTRUCTURAS	154,000	1,989,051.41
WMEP	Spain	Industrial Transportation	AENA SHS	15,000	1,900,179.63
WMEP	Spain	Support Services	AMADEUS IT GROUP	100,000	4,067,231.20
WMEP	Spain	Alternative Energy	GAMESA CORPN.TEGC.	50,000	948,592.93
WMEP	Spain	Oil & Gas Producers	REPSOL YPF	292,499	3,620,272.45
WMEP	Spain	Suspended Equities	BANCO POPULAR ESPANOL	678,177	527,877.06
WMEP	Spain	Fixed Line Telecommunications	TELEFONICA	1,060,000	9,506,543.51
WMEP	Spain	Electricity	ENDESA	88,000	1,657,856.47
WMEP	Spain	Electricity	IBERDROLA	1,370,000	7,856,026.00
WMEP	Spain	Electricity	RED ELECTRICA	110,000	1,693,610.47

WMEP	Spain	Gas, Water & Multiutilities	GAS NATURAL SDG	85,000	1,492,643.91
WMEP	Spain	Gas, Water & Multiutilities	ENAGAS	62,000	1,290,804.89
WMEP	Sweden	Mining	BOLIDEN	60,065	1,436,472.63
WMEP	Sweden	Household Goods & Home Construction	HUSQVARNA 'B'	79,692	562,478.02
WMEP	Sweden	Household Goods & Home Construction	ELECTROLUX 'B'	60,000	1,341,406.61
WMEP	Sweden	Personal Goods	SCA 'B'	140,000	3,622,761.46
WMEP	Sweden	Tobacco	SWEDISH MATCH	44,155	1,154,062.14
WMEP	Sweden	Food & Drug Retailers	ICA GRUPPEN	22,000	602,593.17
WMEP	Sweden	General Retailers	HENNES & MAURITZ 'B'	233,000	4,779,208.91
WMEP	Sweden	Banks	SEB 'A'	374,000	3,344,908.82
WMEP	Sweden	Banks	SWEDBANK 'A'	270,000	5,023,019.60
WMEP	Sweden	Banks	NORDEA BANK	810,000	7,436,584.14
WMEP	Sweden	Banks	SVENSKA HANDBKN.'A'	365,000	4,021,264.02
WMEP	Sweden	Banks	SVENSKA HANDBKN.'B'	15,338	169,668.14
WMEP	Sweden	Financial Services	INVESTOR 'B'	109,000	3,685,598.87
WMEP	Sweden	Financial Services	MELKER SCHORLING	1,990	96,519.74

WMEP	Sweden	Financial Services	INDUSTRIVARDEN 'A'	62,000	1,148,991.44
WMEP	Sweden	Financial Services	INDUSTRIVARDEN 'C'	35,741	621,379.39
WMEP	Sweden	Financial Services	LATOIR INVESTMENT 'B'	11,756	376,759.35
WMEP	Sweden	Financial Services	KINNEVIK 'B'	45,151	966,157.96
WMEP	Sweden	Real Estate & Investment Services	LUNDBERGFÖRETAGEN 'B'	6,000	325,140.63
WMEP	Sweden	Real Estate & Investment Services	FASTIGHETS BALDER 'B'	20,000	333,739.39
WMEP	Sweden	Real Estate & Investment Services	FASTIGHETS BALDER PF.	7,000	206,029.88
WMEP	Sweden	Healthcare Equipment & Services	GETINGE	40,281	566,453.82
WMEP	Sweden	Construction & Materials	SKANSKA 'B'	79,862	1,505,763.95
WMEP	Sweden	Construction & Materials	ASSA ABLOY 'B'	227,000	3,741,177.31
WMEP	Sweden	Industrial Engineering	TRELLEBORG 'B'	53,704	921,170.51
WMEP	Sweden	Industrial Engineering	ALFA LAVAL	90,000	1,362,366.09
WMEP	Sweden	Industrial Engineering	SKF 'B'	92,062	1,462,021.48
WMEP	Sweden	Industrial Engineering	VOLVO 'B'	390,000	4,611,085.24
WMEP	Sweden	Industrial Engineering	SANDVIK	278,000	3,329,207.12
WMEP	Sweden	Industrial Engineering	ATLAS COPCO 'A'	152,000	4,307,688.22

WMEP	Sweden	Industrial Engineering	ATLAS COPCO 'B'	94,000	2,396,223.71
WMEP	Sweden	Support Services	SECURITAS 'B'	90,000	1,126,975.03
WMEP	Sweden	Oil & Gas Producers	LUNDIN PETROLEUM	46,801	762,941.31
WMEP	Sweden	Software & Computer Services	HEXAGON 'B'	62,000	1,996,990.43
WMEP	Sweden	Technology Hardware & Equipment	ERICSSON 'B'	710,000	3,806,160.65
WMEP	Sweden	Mobile Telecommunication	TELIA COMPANY	600,000	2,020,171.26
WMEP	Sweden	Mobile Telecommunication	TELE2 'B'	112,499	861,547.82
WMEP	Switzerland	Chemicals	SYNGENTA	23,000	8,124,240.97
WMEP	Switzerland	Chemicals	GIVAUDAN 'N'	2,300	3,315,116.65
WMEP	Switzerland	Chemicals	CLARIANT	60,062	906,976.51
WMEP	Switzerland	Chemicals	EMS-CHEMIE 'N'	1,500	699,304.89
WMEP	Switzerland	Food Producers	BARRY CALLEBAUT	502	525,022.37
WMEP	Switzerland	Food Producers	CHOC.LINDT &SPRUENGLI	261	1,184,467.88
WMEP	Switzerland	Food Producers	CHOC.LINDT & SPRUENGLI	23	1,222,495.21
WMEP	Switzerland	Food Producers	NESTLE 'R'	765,000	46,972,075.74
WMEP	Switzerland	Food Producers	ARYZTA	18,126	465,315.10

WMEP	Switzerland	Personal Goods	THE SWATCH GROUP 'B'	7,034	2,015,334.29
WMEP	Switzerland	Personal Goods	THE SWATCH GROUP 'R'	11,126	620,481.62
WMEP	Switzerland	Personal Goods	RICHEMONT N	130,000	8,226,270.37
WMEP	Switzerland	Food & Drug Retailers	VIFOR PHARMA	1,002	844,606.90
WMEP	Switzerland	General Retailers	DUFROY 'R'	11,312	1,378,299.78
WMEP	Switzerland	Banks	CREDIT SUISSE GROUP N	533,000	6,340,979.54
WMEP	Switzerland	Banks	BANQUE CANTON.VE. 'N'	704	388,392.46
WMEP	Switzerland	Banks	JULIUS BAR GRUPPE	58,000	2,317,034.20
WMEP	Switzerland	Banks	UBS GROUP	860,000	11,007,670.18
WMEP	Switzerland	Financial Services	PARGESA 'B'	5,979	338,217.64
WMEP	Switzerland	Financial Services	PARTNERS GROUP HOLDING	5,000	2,151,246.40
WMEP	Switzerland	Life Insurance	SWISS LIFE HOLDING	8,000	2,065,196.55
WMEP	Switzerland	Nonlife Insurance	ZURICH INSURANCE GROUP	38,000	8,118,559.13
WMEP	Switzerland	Nonlife Insurance	BALOISE-HOLDING AG	13,000	1,429,210.61
WMEP	Switzerland	Nonlife Insurance	HELVETIA HOLDING N	1,000	443,032.92
WMEP	Switzerland	Nonlife Insurance	SWISS RE	83,000	5,965,044.74

WMEP	Switzerland	Real Estate & Investment Services	PSP SWISS PROPERTY AG	9,036	656,618.89
WMEP	Switzerland	Real Estate & Investment Services	SWISS PRIME SITE	16,000	1,126,238.41
WMEP	Switzerland	Healthcare Equipment & Services	SONOVA N	11,000	1,219,878.56
WMEP	Switzerland	Healthcare Equipment & Services	STRAUMANN HLDG.	3,000	1,112,775.65
WMEP	Switzerland	Pharmaceuticals & Biotechnology	NOVARTIS 'R'	585,000	34,751,318.31
WMEP	Switzerland	Pharmaceuticals & Biotechnology	ROCHE HOLDINGS 'B'	6,000	1,221,236.82
WMEP	Switzerland	Pharmaceuticals & Biotechnology	ROCHE HOLDING	175,000	35,766,219.24
WMEP	Switzerland	Pharmaceuticals & Biotechnology	LONZA GROUP	14,000	2,117,449.66
WMEP	Switzerland	Pharmaceuticals & Biotechnology	ACTELION	24,000	5,420,901.25
WMEP	Switzerland	Construction & Materials	SIKA 'B'	540	2,590,843.72
WMEP	Switzerland	Construction & Materials	LAFARGEHOLCIM	117,000	5,529,362.42
WMEP	Switzerland	Construction & Materials	GEBERIT 'R'	9,000	3,104,982.74
WMEP	Switzerland	Industrial Engineering	SULZER 'R'	3,000	251,198.47
WMEP	Switzerland	Industrial Engineering	ABB LTD N	480,000	8,981,783.32
WMEP	Switzerland	Industrial Engineering	SCHINDLER 'P'	11,000	1,703,259.83
WMEP	Switzerland	Industrial Engineering	SCHINDLER 'R'	4,975	754,835.81



WMEP	Switzerland	Industrial Transportation	KUEHNE+NAGEL INTL.	14,000	1,582,774.05
WMEP	Switzerland	Industrial Transportation	FLUGHAFEN ZURICH	5,000	852,508.79
WMEP	Switzerland	Support Services	SGS 'N'	1,300	2,218,600.19
WMEP	Switzerland	Support Services	ADECCO 'R'	36,812	2,091,189.83
WMEP	Switzerland	Support Services	DKSH HOLDING	5,959	368,985.70
WMEP	Switzerland	Software & Computer Services	TEMENOS GROUP	13,000	826,781.72
WMEP	Switzerland	Fixed Line Telecommunications	SWISSCOM 'R'	6,000	2,215,244.49
WMEP	Turkey	Chemicals	PETKIM PETROKIMYA HLDG.	120,000	133,342.12
WMEP	Turkey	Industrial Metals & Mining	EREGLI DEMIR CELIK	315,723	409,066.41
WMEP	Turkey	Mining	KOZA ALTIN ISLETMELERI	9,990	43,700.90
WMEP	Turkey	Automobiles & Parts	FORD OTOMOTIV SANAYI	16,412	128,306.04
WMEP	Turkey	Automobiles & Parts	TOFAS TURK OTOM.FABK.	29,068	173,500.28
WMEP	Turkey	Beverages	ANADOLU EFES BIRACILIK	43,924	191,082.95
WMEP	Turkey	Beverages	COCA COLA ICECEK	15,134	118,381.33
WMEP	Turkey	Food Producers	ULKER BISKUVI SANAYI	34,619	140,340.11
WMEP	Turkey	Household Goods & Home Construction	ARCELIK	39,121	194,672.87

WMEP	Turkey	Household Goods & Home Construction	TKI.SISE VE CAM FKI.	139,520	127,457.50
WMEP	Turkey	Food & Drug Retailers	BIM BIRLESIK MAGAZALAR	50,462	619,457.98
WMEP	Turkey	Food & Drug Retailers	MIGROS TICARET	35,329	171,458.57
WMEP	Turkey	Travel & Leisure	TURK HAVA YOLLARI	123,654	148,264.23
WMEP	Turkey	Banks	AKBANK	503,000	942,220.61
WMEP	Turkey	Banks	TKI.SINAI KALK.BKSI.	529,225	159,219.59
WMEP	Turkey	Banks	TKI.GARANTI BKSI.	470,571	914,542.76
WMEP	Turkey	Banks	TURKIYE IS BANKASI 'C'	300,956	438,179.56
WMEP	Turkey	Banks	YAPI VE KREDI BANKASI	196,682	164,128.42
WMEP	Turkey	Banks	TKI.VAKIFLAR BANKASI	237,068	278,523.79
WMEP	Turkey	Banks	TURKIYE HALK BANKASI	142,116	323,324.28
WMEP	Turkey	Financial Services	HACI OMER SABANCI HLDG.	184,229	404,165.34
WMEP	Turkey	Real Estate Investment Trusts	EMLAK KONUT GAYRIMENKUL	525,000	334,343.50
WMEP	Turkey	Construction & Materials	ENKA INSAAT VE SANAYI	100,795	135,021.96
WMEP	Turkey	Industrial Engineering	TURK TKTR.VE ZIRAAT MKE.	6,000	107,714.61
WMEP	Turkey	Industrial Transportation	TAV HAVALIMANLARI	33,664	107,119.78

WMEP	Turkey	Oil & Gas Producers	KOC HOLDING	144,312	486,459.19
WMEP	Turkey	Oil & Gas Producers	TUPRAS TKI.PEL.RFNE.	27,665	547,990.21
WMEP	Turkey	Technology Hardware & Equipment	ASELSAN ELNK.SANVETC.	60,000	223,861.91
WMEP	Turkey	Fixed Line Telecommunications	TURK TELEKOMUNIKASYON	119,974	155,444.28
WMEP	Turkey	Mobile Telecommunication	TURKCELL ILETISIM HZM.	177,932	467,717.69
WMEP	Turkey	Gas, Water & Multiutilities	AYGAZ	31,921	102,835.29
WMFI	United Kingdom	Other Bonds	ADVENT GPCF	395,580	58,419,238.75
WMFI	United Kingdom	Other Bonds	GS MEZZANINE PARTNERS V	1	1,463,020.51
WMFI	United Kingdom	Other Bonds	HIGHBRIDGE MEZZANINE FUN	1	6,935,778.77
WMFI	United Kingdom	Other Bonds	JUPITER CONVERTIBLES	4,215,649	52,316,200.73
WMFI	Overseas	Other Bonds	L&G O/SEAS BONDS	30,959,890	98,275,670.53
WMFI	United Kingdom	Other Bonds	NEWTON GLOBAL DYN BND FN	26,289,846	52,290,502.79
WMFI	United Kingdom	Other Bonds	PARK SQ CAPITAL PTNRS II	1	16,671,802.52
WMFI	United Kingdom	Cashflow Matching	HIGHBRIDGE SPECIALITY II	1	54,631,419.09
WMFI	United Kingdom	Cashflow Matching	LEGAL & GENERAL IL GILTS	13,437,474	97,774,015.25
WMFI	United Kingdom	Cashflow Matching	PRU M&G UK COMPANIES FUN	1	6,779,838.00

WMFI	United Kingdom	Cashflow Matching	ROYAL LONDON ASSET MNMGT	1	192,413,391.83
WMFI	United Kingdom	Government Index-Linked	LEGAL & GENERAL IL GILTS	105,723,238	769,265,539.09
WMFI	United Kingdom	Government Bonds	LEGAL & GENERAL GILTS	28,652,695	165,728,909.36
WMFI	Overseas	Emerging Market Debt Funds	CAPITAL INT EMD A13	31,239,991	378,992,092.29
WMFI	United Kingdom	Corporate Bonds	SCHRODER ALL MATURTS	214,995,231	310,640,159.89
WMFI	United Kingdom	Corporate Bonds	LEGAL & GENERAL CORP BON	35,478,020	77,785,203.00
WMGA	Australia	Industrial Transportation	AURIZON HOLDINGS	3,284,602	10,500,146.10
WMGA	Brazil	Aerospace & Defense	EMBRAER SPNS ADR 1:4	384,400	6,790,672.16
WMGA	Denmark	Industrial Transportation	A P MOLLER - MAERSK 'A'	8,446	10,870,738.03
WMGA	France	Media	PUBLICIS GROUPE	183,500	10,277,632.37
WMGA	France	Aerospace & Defense	SAFRAN	171,000	10,235,719.78
WMGA	France	Industrial Transportation	BOLLORE	3,170,660	9,842,036.73
WMGA	Germany	Automobiles & Parts	BMW (XET	192,134	14,026,718.76
WMGA	Germany	Automobiles & Parts	PORSCHE AML.HLDG. (XET	336,780	14,705,858.35
WMGA	Germany	Construction & Material	HEIDELBERGCEMENT (XET	129,982	9,751,707.48
WMGA	Hong Kong	Real Estate & Investment Services	HANG LUNG PROPERTIES	1,920,000	3,981,107.03

WMGA	Hong Kong	Real Estate & Investment Services	HANG LUNG GROUP	2,600,000	8,869,200.14
WMGA	Indonesia	Automobiles & Parts	ASTRA INTERNATIONAL	19,472,800	10,079,470.10
WMGA	Ireland	Travel & Leisure	RYANAIR HDG. (LON	1,659,076	20,619,599.93
WMGA	Japan	Automobiles & Parts	SUBARU	468,800	13,737,203.93
WMGA	Japan	Automobiles & Parts	NGK SPARK PLUG	628,800	11,475,992.50
WMGA	Japan	Real Estate & Investment Services	MITSUI FUDOSAN	650,000	11,074,533.31
WMGA	Japan	Electronic & Electrical	MURATA MANUFACTURING	101,000	11,474,496.85
WMGA	Japan	Industrial Engineering	KUBOTA	769,000	9,222,191.84
WMGA	Japan	Mobile Telecommunication	SOFTBANK GROUP	189,700	10,703,645.89
WMGA	Netherlands	Aerospace & Defense	AIRBUS	217,778	13,287,233.55
WMGA	Singapore	General Retailers	JARDINE CYC.& CARR.	111,000	2,786,355.70
WMGA	Singapore	General Industrials	JARDINE STRATEGIC HDG.	562,600	18,892,058.06
WMGA	Spain	Pharmaceuticals & Biote	GRIFOLS CLASS 'B' SHARE	1,073,015	16,116,793.60
WMGA	Spain	Construction & Materials	FERROVIAL	720,000	11,553,502.69
WMGA	United Kingdom	Mining	RIO TINTO	325,074	10,428,373.92
WMGA	United Kingdom	Household Goods & Home	BERKELEY GROUP HDG.(THE	400,000	12,828,000.00

WMGA	United Kingdom	Food & Drug Retailers	TESCO	5,619,368	10,429,547.01
WMGA	United Kingdom	General Retailers	KINGFISHER	3,022,596	9,856,685.56
WMGA	United Kingdom	General Retailers	SPORTS DIRECT INTL.	2,562,754	7,898,407.83
WMGA	United Kingdom	Travel & Leisure	FIRST GROUP	10,575,219	13,948,713.86
WMGA	United Kingdom	Travel & Leisure	MILLENNIUM & CPTH.HTLS.	1,810,554	7,984,543.14
WMGA	United Kingdom	Banks	STANDARD CHARTERED	1,388,907	10,597,360.41
WMGA	United Kingdom	Banks	LLOYDS BANKING GROUP	17,655,160	11,707,136.60
WMGA	United Kingdom	Financial Services	ABERDEEN ASSET MAN.	3,590,029	9,499,216.73
WMGA	United Kingdom	Financial Services	PROVIDENT FINANCIAL	320,000	9,564,800.00
WMGA	United Kingdom	Life Insurance	PRUDENTIAL	734,000	12,367,900.00
WMGA	United Kingdom	Pharmaceuticals & Biotechnology	GLAXOSMITHKLINE	633,802	10,517,944.19
WMGA	United Kingdom	Construction & Material	MELROSE INDUSTRIES	5,585,966	12,442,739.27
WMGA	United Kingdom	Industrial Engineering	IMI	647,503	7,724,710.79
WMGA	United Kingdom	Industrial Transportation	ROYAL MAIL	2,849,180	12,109,015.00
WMGA	United Kingdom	Support Services	ASHTREAD GROUP	717,609	11,862,076.77
WMGA	United Kingdom	Support Services	HAYS	7,335,956	11,488,107.10

WMGA	United Kingdom	Support Services	SERCO GROUP	11,425,000	13,195,875.00
WMGA	United Kingdom	Gas, Water & Multiutilities	CENTRICA ORD GBPO.0617	4,677,863	10,150,962.71
WMGA	United States	Personal Goods	MICHAEL KORS HOLDINGS	307,322	9,366,261.28
WMGA	United States	Media	TIME WARNER	126,794	9,905,638.66
WMGA	United States	Media	TWENTY-FIRST CENTURY FO	490,000	12,449,358.23
WMGA	United States	Travel & Leisure	CARNIVAL	255,000	12,009,236.67
WMGA	United States	Banks	WELLS FARGO & CO	300,477	13,372,421.97
WMGA	United States	Financial Services	AMERICAN EXPRESS	211,676	13,386,651.27
WMGA	United States	Financial Services	GOLDMAN SACHS GP.	47,603	8,741,714.49
WMGA	United States	Pharmaceuticals & Biotechnology	GILEAD SCIENCES	244,882	13,299,161.60
WMGA	United States	Pharmaceuticals & Biotechnology	ABBVIE	241,105	12,565,726.62
WMGA	United States	Construction & Material	USG	412,845	10,492,394.02
WMGA	United States	Technology Hardware & Equipment	APPLE	137,000	15,740,565.40
WMGE	Overseas	Financial Services	BLACKROCK AQUILA LIFE	94,617,024	590,978,136.56
WMGE	Overseas	Non-Equity Investment Instruments	MASSACHUSETTS FIN. SERV.	1,000,000	485,991,147.95
WMJP	Japan	Chemicals	ASAHI KASEI	295,000	2,286,531.21

WMJP	Japan	Chemicals	DAICEL	67,000	644,814.72
WMJP	Japan	Chemicals	DIC	18,000	530,940.30
WMJP	Japan	Chemicals	DENKA	91,000	376,832.69
WMJP	Japan	Chemicals	HITACHI CHEMICAL	25,000	551,717.16
WMJP	Japan	Chemicals	AIR WATER	33,000	485,747.93
WMJP	Japan	Chemicals	NIPPON SHOKUBAI	10,000	543,284.41
WMJP	Japan	Chemicals	J S R	42,000	565,776.53
WMJP	Japan	Chemicals	KANEKA	60,000	356,113.24
WMJP	Japan	Chemicals	KANSAI PAINT	45,000	762,822.98
WMJP	Japan	Chemicals	KURARAY	83,000	1,004,903.91
WMJP	Japan	Chemicals	mitsubishi gas chm.	41,500	688,302.59
WMJP	Japan	Chemicals	MITSUI CHEMICALS	210,000	827,414.26
WMJP	Japan	Chemicals	NAGASE	21,900	243,616.77
WMJP	Japan	Chemicals	NIPPON KAYAKU	37,000	400,968.30
WMJP	Japan	Chemicals	NIPPON PAINT HOLDINGS	40,000	1,110,969.97
WMJP	Japan	Chemicals	TAIYO NIPPON SANSO	34,000	317,458.95



WMJP	Japan	Chemicals	NISSAN CHEMICAL INDS.	33,000	767,344.37
WMJP	Japan	Chemicals	NITTO DENKO	38,000	2,345,653.76
WMJP	Japan	Chemicals	ZEON	34,000	309,894.59
WMJP	Japan	Chemicals	SHIN-ETSU CHEMICAL	99,000	6,851,390.54
WMJP	Japan	Chemicals	SHOWA DENKO KK	32,600	464,184.50
WMJP	Japan	Chemicals	SUMITOMO CHEMICAL	361,000	1,611,494.95
WMJP	Japan	Chemicals	TEIJIN	38,000	572,163.89
WMJP	Japan	Chemicals	TORAY INDS.	353,000	2,500,479.05
WMJP	Japan	Chemicals	TOSOH	143,000	1,002,679.10
WMJP	Japan	Chemicals	UBE INDUSTRIES	227,000	408,913.02
WMJP	Japan	Chemicals	MITSUBISHI CHM.HDG.	335,000	2,070,042.78
WMJP	Japan	Forestry & Paper	OJI HOLDINGS	235,000	878,692.56
WMJP	Japan	Forestry & Paper	NIPPON PAPER INDUSTRIES	20,400	292,960.20
WMJP	Japan	Industrial Metals & Mining	DAIDO STEEL	70,000	266,761.97
WMJP	Japan	Industrial Metals & Mining	DOWA HDG.	43,000	247,190.82
WMJP	Japan	Industrial Metals & Mining	HITACHI METALS	53,000	593,758.90

WMJP	Japan	Industrial Metals & Mining	KOBE STEEL	85,000	619,179.16
WMJP	Japan	Industrial Metals & Mining	JFE HOLDINGS	123,000	1,684,282.14
WMJP	Japan	Industrial Metals & Mining	MARUICHI STEEL TUBE	13,200	299,832.71
WMJP	Japan	Industrial Metals & Mining	NIPPON STL.& SUMIT.MTL.	190,016	3,497,912.20
WMJP	Japan	Industrial Metals & Mining	SUMITOMO METAL MINING	113,000	1,283,780.34
WMJP	Japan	Industrial Metals & Mining	YAMATO KOGYO	8,500	174,956.24
WMJP	Japan	Industrial Metals & Mining	NISSHIN STEEL	16,200	170,094.67
WMJP	Japan	Automobiles & Parts	AISIN SEIKI	47,000	1,841,712.62
WMJP	Japan	Automobiles & Parts	BRIDGESTONE	154,000	4,976,844.03
WMJP	Japan	Automobiles & Parts	EXEDY	6,000	136,718.20
WMJP	Japan	Automobiles & Parts	SUBARU	147,000	4,307,527.68
WMJP	Japan	Automobiles & Parts	HONDA MOTOR	430,000	10,338,192.75
WMJP	Japan	Automobiles & Parts	KOITO MANUFACTURING	27,000	1,120,012.75
WMJP	Japan	Automobiles & Parts	JTEKT	63,000	781,296.09
WMJP	Japan	Automobiles & Parts	mitsubishi motors	136,000	652,974.75
WMJP	Japan	Automobiles & Parts	NGK SPARK PLUG	42,600	777,476.59

WMJP	Japan	Automobiles & Parts	NHK SPRING	36,600	322,560.23
WMJP	Japan	Automobiles & Parts	NIFCO	10,000	400,465.92
WMJP	Japan	Automobiles & Parts	CALSONIC KANSEI	40,000	367,452.60
WMJP	Japan	Automobiles & Parts	DENSO	121,000	4,251,656.23
WMJP	Japan	Automobiles & Parts	NSK	108,000	1,233,176.66
WMJP	Japan	Automobiles & Parts	NOK	25,000	463,621.83
WMJP	Japan	Automobiles & Parts	NISSAN MOTOR	470,000	3,619,336.33
WMJP	Japan	Automobiles & Parts	NISSAN SHATAI	11,200	80,460.64
WMJP	Japan	Automobiles & Parts	GS YUASA	85,000	316,604.91
WMJP	Japan	Automobiles & Parts	STANLEY ELECTRIC	33,000	751,950.12
WMJP	Japan	Automobiles & Parts	SUMITOMO ELECTRIC IND.	173,000	2,291,971.23
WMJP	Japan	Automobiles & Parts	SUMITOMO RUBBER INDS.	42,000	571,805.05
WMJP	Japan	Automobiles & Parts	SUZUKI MOTOR	97,000	3,216,911.14
WMJP	Japan	Automobiles & Parts	TOKAI RIKA	11,000	176,915.51
WMJP	Japan	Automobiles & Parts	TOYO TIRE & RUB.	17,800	255,366.64
WMJP	Japan	Automobiles & Parts	MAZDA MOTOR	130,000	1,495,575.14

WMJP	Japan	Automobiles & Parts	TOYOTA INDS.	39,000	1,545,023.35
WMJP	Japan	Automobiles & Parts	TOYODA GOSEI	16,000	324,965.89
WMJP	Japan	Automobiles & Parts	TOYOTA BOSHOKU	12,600	233,484.55
WMJP	Japan	Automobiles & Parts	TOYOTA MOTOR	650,000	28,180,815.39
WMJP	Japan	Automobiles & Parts	YAMAHA MOTOR	66,000	1,269,907.57
WMJP	Japan	Automobiles & Parts	YOKOHAMA RUBBER	24,000	375,146.14
WMJP	Japan	Automobiles & Parts	TS TECH	9,000	193,192.51
WMJP	Japan	Beverages	ASAHI GROUP HOLDINGS	95,000	2,867,637.40
WMJP	Japan	Beverages	COCA-COLA BOTTLERS JAP.	27,550	709,818.66
WMJP	Japan	Beverages	ITO EN	11,400	332,171.41
WMJP	Japan	Beverages	KAGOME	15,000	311,329.96
WMJP	Japan	Beverages	KIRIN HOLDINGS	207,000	3,119,758.69
WMJP	Japan	Beverages	SAPPORO HOLDINGS	13,400	289,469.40
WMJP	Japan	Beverages	TAKARA HDG.	37,100	319,245.26
WMJP	Japan	Beverages	SUNTORY BEVERAGE & FOOD	33,000	1,110,754.66
WMJP	Japan	Food Producers	AJINOMOTO	122,000	1,923,628.71

WMJP	Japan	Food Producers	ARIAKE JAPAN	4,000	201,237.71
WMJP	Japan	Food Producers	EZAKI GLICO	10,300	399,174.09
WMJP	Japan	Food Producers	HOUSE SHOKUHIN GP.HONSHA	16,000	278,689.83
WMJP	Japan	Food Producers	KIKKOMAN	39,000	930,652.65
WMJP	Japan	Food Producers	MORINAGA	10,000	354,175.50
WMJP	Japan	Food Producers	NH FOODS	49,000	1,050,770.90
WMJP	Japan	Food Producers	NICHIREI	28,500	563,095.99
WMJP	Japan	Food Producers	NISSHIN SEIFUN	61,990	738,518.00
WMJP	Japan	Food Producers	NISSIN FOODS HOLDINGS	19,000	839,973.68
WMJP	Japan	Food Producers	KEWPIE	30,000	678,208.41
WMJP	Japan	Food Producers	MITSUBISHI SHOKUHIN	3,000	74,172.32
WMJP	Japan	Food Producers	TOYO SUISAN KAISHA	20,600	612,066.94
WMJP	Japan	Food Producers	YAKULT HONSHA	26,000	1,153,169.60
WMJP	Japan	Food Producers	YAMAZAKI BAKING	28,000	460,176.97
WMJP	Japan	Food Producers	CALBEE	14,900	405,281.56
WMJP	Japan	Food Producers	MEGMILK SNOW BRAND	11,000	241,966.10

WMJP	Japan	Food Producers	MEIJI HOLDINGS	34,000	2,261,986.53
WMJP	Japan	Food Producers	ITOHAM YONEKYU HOLDINGS	35,000	260,482.27
WMJP	Japan	Household Goods & Home Con	DAIWA HOUSE INDUSTRY	155,000	3,554,135.02
WMJP	Japan	Household Goods & Home Con	FUJITSU GENERAL	12,000	189,381.62
WMJP	Japan	Household Goods & Home Con	PILOT	7,000	228,832.54
WMJP	Japan	Household Goods & Home Con	MAKITA	60,000	1,677,220.16
WMJP	Japan	Household Goods & Home Con	PANAHOME	16,000	117,125.52
WMJP	Japan	Household Goods & Home Con	RINNAI	10,000	635,147.56
WMJP	Japan	Household Goods & Home Con	SANRIO	12,200	179,054.20
WMJP	Japan	Household Goods & Home Con	SEKISUI CHEMICAL	82,000	1,101,080.32
WMJP	Japan	Household Goods & Home Con	SEKISUI HOUSE	133,000	1,747,717.95
WMJP	Japan	Household Goods & Home Con	SUMITOMO FOREST	26,200	317,774.73
WMJP	Japan	Leisure Goods	CASIO COMPUTER	45,000	499,936.49
WMJP	Japan	Leisure Goods	DAIICHIKOSHO	9,000	288,400.05
WMJP	Japan	Leisure Goods	KONAMI HOLDINGS	21,000	710,611.70
WMJP	Japan	Leisure Goods	PANASONIC	515,000	4,649,638.97

WMJP	Japan	Leisure Goods	NINTENDO	26,000	4,820,734.09
WMJP	Japan	Leisure Goods	NIKON	90,000	1,041,211.38
WMJP	Japan	Leisure Goods	YAMAHA	37,000	812,558.27
WMJP	Japan	Leisure Goods	SHARP	312,000	1,050,168.04
WMJP	Japan	Leisure Goods	SHIMANO	19,000	2,214,476.05
WMJP	Japan	Leisure Goods	SONY	301,000	8,122,424.87
WMJP	Japan	Leisure Goods	SEGA SAMMY HDG.	43,000	460,126.73
WMJP	Japan	Leisure Goods	GUNGHO ONLINE ENTM.	90,000	159,540.45
WMJP	Japan	Leisure Goods	BANDAI NAMCO HDG.	43,000	1,026,104.21
WMJP	Japan	Leisure Goods	NEXON	40,000	507,543.90
WMJP	Japan	Leisure Goods	COLOPL	10,000	73,921.13
WMJP	Japan	Personal Goods	KAO	120,000	5,256,007.53
WMJP	Japan	Personal Goods	LION	59,000	847,710.28
WMJP	Japan	Personal Goods	NISSHINBO HOLDINGS	30,000	239,203.03
WMJP	Japan	Personal Goods	PIGEON	22,500	573,247.58
WMJP	Japan	Personal Goods	SHISEIDO	93,000	1,955,608.57

WMJP	Japan	Personal Goods	TOYOBO	174,000	239,762.82
WMJP	Japan	Personal Goods	UNI CHARM	94,000	1,799,211.56
WMJP	Japan	Personal Goods	WACOAL HDG.	25,000	246,523.37
WMJP	Japan	Personal Goods	POLA ORBIS HOLDINGS	14,800	285,298.24
WMJP	Japan	Tobacco	JAPAN TOBACCO	288,000	7,476,052.78
WMJP	Japan	Food & Drug Retailers	AIN HOLDINGS	5,000	268,771.48
WMJP	Japan	Food & Drug Retailers	SUGI HOLDINGS	10,000	366,017.24
WMJP	Japan	Food & Drug Retailers	LAWSON	11,000	596,033.95
WMJP	Japan	Food & Drug Retailers	FAMILYMART UNY HOLDINGS	18,200	865,996.78
WMJP	Japan	Food & Drug Retailers	SUNDRUG	15,000	402,080.70
WMJP	Japan	Food & Drug Retailers	COSMOS PHARM.	1,900	296,445.25
WMJP	Japan	Food & Drug Retailers	TSURUHA HOLDINGS	9,000	665,290.15
WMJP	Japan	Food & Drug Retailers	MATSUMOTOKIYOSHI HDG.	11,000	416,039.59
WMJP	Japan	Food & Drug Retailers	WELCIA HOLDINGS	16,000	357,117.99
WMJP	Japan	Food & Drug Retailers	KUSURI NO AOKI HDG.	3,000	106,790.91
WMJP	Japan	General Retailers	AOYAMA TRADING	10,200	279,271.15



WMJP	Japan	General Retailers	AUTOBACS SEVEN	15,000	177,518.36
WMJP	Japan	General Retailers	BENESSE HOLDINGS	14,700	366,609.32
WMJP	Japan	General Retailers	USS	47,000	625,710.06
WMJP	Japan	General Retailers	RAKUTEN	210,000	1,680,449.73
WMJP	Japan	General Retailers	DON QUIJOTE HOLDINGS	30,000	831,074.43
WMJP	Japan	General Retailers	ADASTRIA	6,000	119,364.68
WMJP	Japan	General Retailers	FAST RETAILING	12,500	3,128,191.44
WMJP	Japan	General Retailers	H2O RETAILING	16,900	216,984.35
WMJP	Japan	General Retailers	IZUMI	8,400	300,823.11
WMJP	Japan	General Retailers	AEON	160,000	1,865,970.23
WMJP	Japan	General Retailers	K'S HOLDINGS	17,000	249,135.73
WMJP	Japan	General Retailers	KOMERI	4,100	80,947.94
WMJP	Japan	General Retailers	MARUI GROUP	52,000	564,642.59
WMJP	Japan	General Retailers	NITORI HOLDINGS	18,500	1,866,759.68
WMJP	Japan	General Retailers	PARK24	28,000	585,570.17
WMJP	Japan	General Retailers	KAKAKU.COM	38,000	413,168.87

WMJP	Japan	General Retailers	RYOHIN KEIKAKU	5,500	962,338.26
WMJP	Japan	General Retailers	SHIMAMURA	6,000	633,425.12
WMJP	Japan	General Retailers	SHIMACHU	10,200	198,161.73
WMJP	Japan	General Retailers	TAKASHIMAYA	65,000	453,897.26
WMJP	Japan	General Retailers	YAMADA DENKI	161,700	644,071.92
WMJP	Japan	General Retailers	DENA	30,000	486,157.01
WMJP	Japan	General Retailers	SEVEN & I HDG.	187,000	5,852,737.63
WMJP	Japan	General Retailers	BIC CAMERA	30,000	220,040.95
WMJP	Japan	General Retailers	J FRONT RETAILING	52,600	622,497.72
WMJP	Japan	General Retailers	START TODAY	36,000	636,353.26
WMJP	Japan	General Retailers	ISETAN MITSUKOSHI HDG.	90,000	789,305.41
WMJP	Japan	General Retailers	GREE	18,400	92,437.29
WMJP	Japan	General Retailers	COOKPAD	9,000	60,651.21
WMJP	Japan	Media	DAI NIPPON PRINTING	143,000	1,230,514.07
WMJP	Japan	Media	TV ASAHI HOLDINGS	2,100	31,694.94
WMJP	Japan	Media	DENTSU	51,000	2,207,083.94

WMJP	Japan	Media	SHOCHIKU FILM	35,000	329,056.67
WMJP	Japan	Media	TOKYO BCAST.SY.HDG.	3,800	54,216.48
WMJP	Japan	Media	TOHO	28,000	593,005.34
WMJP	Japan	Media	M3	43,000	852,360.85
WMJP	Japan	Media	HAKUHODO DY HDG.	51,500	487,509.84
WMJP	Japan	Media	SKY PERFECT JSAT HDG.	31,800	107,036.36
WMJP	Japan	Travel & Leisure	ANA HOLDINGS	251,000	612,468.84
WMJP	Japan	Travel & Leisure	ZENSHO HOLDINGS	19,000	254,310.21
WMJP	Japan	Travel & Leisure	RESORT TRUST	12,000	168,712.42
WMJP	Japan	Travel & Leisure	CENTRAL JAPAN RAILWAY	43,000	5,594,968.20
WMJP	Japan	Travel & Leisure	EAST JAPAN RAILWAY	90,000	6,260,832.49
WMJP	Japan	Travel & Leisure	HIS	6,700	125,020.01
WMJP	Japan	Travel & Leisure	HANKYU HANSHIN HDG.	58,000	1,504,761.45
WMJP	Japan	Travel & Leisure	HEIWA	11,000	218,519.47
WMJP	Japan	Travel & Leisure	KEIHAN HOLDINGS	102,000	498,515.48
WMJP	Japan	Travel & Leisure	KEIKYU	117,000	1,025,257.34

WMJP	Japan	Travel & Leisure	KEIO	150,000	948,415.25
WMJP	Japan	Travel & Leisure	KEISEI ELEC.RAILWAY	31,000	574,446.11
WMJP	Japan	Travel & Leisure	KINTETSU GROUP HDG.	460,000	1,320,532.78
WMJP	Japan	Travel & Leisure	NAGOYA RAILROAD	217,000	780,241.10
WMJP	Japan	Travel & Leisure	NANKAI ELEC.RY.	117,000	454,270.45
WMJP	Japan	Travel & Leisure	NISHI-NIPPON RAILROAD	84,000	282,737.55
WMJP	Japan	Travel & Leisure	ORIENTAL LAND	48,000	2,198,514.83
WMJP	Japan	Travel & Leisure	ODAKYU ELECTRIC RY.	75,000	1,165,872.55
WMJP	Japan	Travel & Leisure	SOTETSU HOLDINGS	92,000	341,357.72
WMJP	Japan	Travel & Leisure	SANKYO	10,200	271,950.81
WMJP	Japan	Travel & Leisure	TOBU RAILWAY	241,000	975,500.53
WMJP	Japan	Travel & Leisure	TOKYU	233,000	1,316,018.56
WMJP	Japan	Travel & Leisure	WEST JAPAN RAILWAY	46,000	2,390,164.33
WMJP	Japan	Travel & Leisure	JAPAN AIRLINES	7,000	177,137.99
WMJP	Japan	Travel & Leisure	SEIBU HOLDINGS	50,000	658,831.03
WMJP	Japan	Travel & Leisure	SKYLARK	25,000	292,454.95

WMJP	Japan	Banks	AWA BANK	44,000	222,940.38
WMJP	Japan	Banks	HIROSHIMA BANK	121,000	409,881.89
WMJP	Japan	Banks	BANK OF KYOTO	75,000	436,529.38
WMJP	Japan	Banks	CHIBA BANK	177,000	908,261.01
WMJP	Japan	Banks	KEIYO BANK	58,000	199,802.35
WMJP	Japan	Banks	CHUGOKU BANK	35,400	411,575.62
WMJP	Japan	Banks	DAISHI BANK	61,000	193,063.33
WMJP	Japan	Banks	mitsubishi UFJ FINL.GP.	3,210,000	16,126,288.87
WMJP	Japan	Banks	GUNMA BANK	97,000	404,463.40
WMJP	Japan	Banks	HACHIJUNI BANK	93,000	419,154.33
WMJP	Japan	Banks	RESONA HOLDINGS	524,000	2,248,867.32
WMJP	Japan	Banks	SUMITOMO MITSUI TST.HDG.	88,000	2,437,818.34
WMJP	Japan	Banks	IYO BANK	61,300	329,073.90
WMJP	Japan	Banks	JUROKU BANK	69,000	177,281.53
WMJP	Japan	Banks	SUMITOMO MITSUI FINL.GP.	312,000	9,057,419.50
WMJP	Japan	Banks	MIZUHO FINL.GP.	6,004,000	8,790,269.97

WMJP	Japan	Banks	HOKUHOKU FINL. GP.	28,100	352,112.89
WMJP	Japan	Banks	SHINSEI BANK	470,000	691,485.51
WMJP	Japan	Banks	SAN-IN GODO BANK	29,000	185,441.56
WMJP	Japan	Banks	77 BANK	65,000	224,382.92
WMJP	Japan	Banks	SHIGA BANK	49,000	200,448.26
WMJP	Japan	Banks	SHIZUOKA BANK	140,000	910,306.40
WMJP	Japan	Banks	SURUGA BANK	46,000	773,502.07
WMJP	Japan	Banks	YAMAGUCHI FINL.GP.	65,000	562,590.02
WMJP	Japan	Banks	AOZORA BANK	270,000	792,534.97
WMJP	Japan	Banks	FUKUOKA FINANCIAL GP.	161,000	556,934.70
WMJP	Japan	Banks	SEVEN BANK	144,000	376,179.60
WMJP	Japan	Banks	SENSHU IKEDA HOLDINGS	55,000	181,573.26
WMJP	Japan	Banks	NORTH PACIFIC BANK	55,500	168,088.03
WMJP	Japan	Banks	NISHI-NIPPON FINL.HDG.	35,000	279,321.39
WMJP	Japan	Banks	CONCORDIA FINANCIAL GP.	300,000	1,108,816.92
WMJP	Japan	Banks	MEBUKI FINANCIAL GROUP	407,950	1,299,933.90

WMJP	Japan	Banks	JAPAN POST BANK	91,000	901,916.71
WMJP	Japan	Banks	KYUSHU FINANCIAL GP.	84,990	414,770.73
WMJP	Japan	Financial Services	AIFUL	51,900	121,799.77
WMJP	Japan	Financial Services	AEON FINANCIAL SERVICE	23,700	356,679.49
WMJP	Japan	Financial Services	ACOM	79,500	253,897.55
WMJP	Japan	Financial Services	APLUS FINANCIAL	8,000	6,143.35
WMJP	Japan	Financial Services	DAIWA SECURITIES GROUP	425,000	2,067,997.39
WMJP	Japan	Financial Services	MITSUB.UFJ LSE.& FINANCE	97,600	388,753.37
WMJP	Japan	Financial Services	SBI HDG.	41,900	466,699.25
WMJP	Japan	Financial Services	MATSUI SECURITIES	19,500	121,754.56
WMJP	Japan	Financial Services	HITACHI CAPITAL	8,300	160,296.17
WMJP	Japan	Financial Services	JAFCO	6,700	179,596.05
WMJP	Japan	Financial Services	ICHIGO	43,000	100,604.50
WMJP	Japan	Financial Services	CREDIT SAISON	34,000	484,362.81
WMJP	Japan	Financial Services	NOMURA HDG.	810,000	4,022,744.75
WMJP	Japan	Financial Services	ORIENT	157,100	226,622.80

WMJP	Japan	Financial Services	ORIX	321,000	3,794,285.39
WMJP	Japan	Financial Services	TOKYO CENTURY	9,500	258,400.99
WMJP	Japan	Financial Services	JAPAN EXCHANGE GROUP	130,000	1,477,848.42
WMJP	Japan	Financial Services	TOKAI TOK.FINL.HDG.	51,900	215,663.82
WMJP	Japan	Financial Services	NIHON M&A CENTER	20,000	518,883.26
WMJP	Japan	Financial Services	ZENKOKU HOSHO	10,000	272,001.04
WMJP	Japan	Life Insurance	T & D HOLDINGS	141,000	1,635,278.89
WMJP	Japan	Life Insurance	SONY FINANCIAL HOLDINGS	41,000	526,117.48
WMJP	Japan	Life Insurance	DAI-ICHI LIFE HOLDINGS	274,000	3,925,025.32
WMJP	Japan	Life Insurance	JAPAN POST HOLDINGS	103,000	1,031,938.95
WMJP	Japan	Life Insurance	JAPAN POST INSURANCE	15,000	274,620.58
WMJP	Japan	Nonlife Insurance	TOKIO MARINE HOLDINGS	168,000	5,660,779.53
WMJP	Japan	Nonlife Insurance	MS&AD INSURANCE GP.HDG.	121,000	3,073,245.79
WMJP	Japan	Nonlife Insurance	SOMPO HOLDINGS	88,000	2,575,498.23
WMJP	Japan	Real Estate & Investment Services	SUMITOMO RLST.SALES	1,800	46,311.95
WMJP	Japan	Real Estate & Investment Services	RELO GROUP	20,000	264,824.24



WMJP	Japan	Real Estate & Investment Services	DAITO TST.CONSTRUCTION	18,000	1,975,847.17
WMJP	Japan	Real Estate & Investment Services	DAIKYO	50,000	78,944.89
WMJP	Japan	Real Estate & Investment Services	AEON MALL	23,400	294,058.25
WMJP	Japan	Real Estate & Investment Services	MITSUBISHI ESTATE	287,000	4,181,280.44
WMJP	Japan	Real Estate & Investment Services	NETSCOUTS	230,000	3,918,681.02
WMJP	Japan	Real Estate & Investment Services	LEOPALACE21	51,000	210,093.89
WMJP	Japan	Real Estate & Investment Services	HULIC	80,000	601,129.49
WMJP	Japan	Real Estate & Investment Services	SUMITOMO REAL.&DEV.	103,000	2,133,363.76
WMJP	Japan	Real Estate & Investment Services	TOKYO TATEMONO	42,000	442,191.88
WMJP	Japan	Real Estate & Investment Services	NTT URBAN DEV.	20,600	142,667.78
WMJP	Japan	Real Estate & Investment Services	NOMURA RLST.HDG.	26,000	330,836.52
WMJP	Japan	Real Estate & Investment Services	TOKYU FUDOSAN HOLDINGS	135,000	585,196.97
WMJP	Japan	Real Estate & Investment Services	IIDA GROUP HOLDINGS	33,000	404,513.64
WMJP	Japan	Healthcare Equipment & Services	NIHON KOHDEN	16,800	300,099.69
WMJP	Japan	Healthcare Equipment & Services	NIPRO	27,400	308,535.31
WMJP	Japan	Healthcare Equipment & Services	OLYMPUS	70,000	2,147,659.97

WMJP	Japan	Healthcare Equipment & Services	SYSMEX	33,000	1,596,265.76
WMJP	Japan	Healthcare Equipment & Services	TERUMO	75,000	2,080,377.39
WMJP	Japan	Healthcare Equipment & Services	TOPCON	20,000	285,924.05
WMJP	Japan	Healthcare Equipment & Services	ASAHI INTECC	10,000	331,927.40
WMJP	Japan	Pharmaceuticals & Biotechnology	KOBAYASHI PHARMACEUTICAL	13,000	501,945.99
WMJP	Japan	Pharmaceuticals & Biotechnology	CHUGAI PHARM.	54,000	1,480,432.07
WMJP	Japan	Pharmaceuticals & Biotechnology	SUMITOMO DAINIPPON PHA.	43,000	566,903.29
WMJP	Japan	Pharmaceuticals & Biotechnology	EISAI	65,000	2,688,863.10
WMJP	Japan	Pharmaceuticals & Biotechnology	MIRACA HDG.	12,700	465,753.35
WMJP	Japan	Pharmaceuticals & Biotechnology	HISAMITSU PHARM.	19,000	865,881.95
WMJP	Japan	Pharmaceuticals & Biotechnology	KAKEN PHARMACEUTICAL	7,000	315,492.50
WMJP	Japan	Pharmaceuticals & Biotechnology	KISSEI PHARMS.	6,700	140,262.83
WMJP	Japan	Pharmaceuticals & Biotechnology	KYOWA HAKKO KIRIN	55,000	695,109.79
WMJP	Japan	Pharmaceuticals & Biotechnology	MOCHIDA PHARM.	2,800	165,784.28
WMJP	Japan	Pharmaceuticals & Biotechnology	NIPPON SHINYAKU	11,000	446,828.10
WMJP	Japan	Pharmaceuticals & Biotechnology	ONO PHARM.	113,000	1,869,307.45

WMJP	Japan	Pharmaceuticals & Biotechnology	ALFRESA HOLDINGS	37,300	516,383.58
WMJP	Japan	Pharmaceuticals & Biotechnology	ROHTO PHARMACEUTICAL	21,000	314,387.28
WMJP	Japan	Pharmaceuticals & Biotechnology	SANTEN PHARM.	95,000	1,098,374.67
WMJP	Japan	Pharmaceuticals & Biotechnology	MEDIPAL HOLDINGS	33,600	421,031.78
WMJP	Japan	Pharmaceuticals & Biotechnology	SAWAI PHARMACEUTICAL	6,500	280,828.52
WMJP	Japan	Pharmaceuticals & Biotechnology	SHIONOGI	69,000	2,845,913.20
WMJP	Japan	Pharmaceuticals & Biotechnology	SUZUKEN	20,990	549,840.42
WMJP	Japan	Pharmaceuticals & Biotechnology	TAKEDA PHARMACEUTICAL	184,000	6,903,745.36
WMJP	Japan	Pharmaceuticals & Biotechnology	mitsubishi tanabe pharma	48,000	798,175.94
WMJP	Japan	Pharmaceuticals & Biotechnology	TSUMURA	12,900	322,644.19
WMJP	Japan	Pharmaceuticals & Biotechnology	ASTELLAS PHARMA	506,000	5,323,727.90
WMJP	Japan	Pharmaceuticals & Biotechnology	DAIICHI SANKYO	158,000	2,842,776.94
WMJP	Japan	Pharmaceuticals & Biotechnology	KYORIN HOLDINGS	8,500	143,417.75
WMJP	Japan	Pharmaceuticals & Biotechnology	TAISHO PHARM.HOLDINGS	10,000	648,065.81
WMJP	Japan	Pharmaceuticals & Biotechnology	OTSUKA HOLDINGS	103,000	3,711,579.85
WMJP	Japan	Pharmaceuticals & Biotechnology	PEPTIDREAM	8,000	301,425.96

WMJP	Japan	Construction & Materials	ASAHI GLASS	247,000	1,598,949.89
WMJP	Japan	Construction & Materials	HASEKO	66,000	570,297.92
WMJP	Japan	Construction & Materials	KAJIMA	209,000	1,087,465.92
WMJP	Japan	Construction & Materials	KANDENKO	20,000	142,818.49
WMJP	Japan	Construction & Materials	KINDEN	37,000	412,652.14
WMJP	Japan	Construction & Materials	MAEDA ROAD CONSTRUCTION	16,000	225,868.52
WMJP	Japan	Construction & Materials	NIPPO	8,000	121,144.53
WMJP	Japan	Construction & Materials	OBAYASHI	155,000	1,158,013.95
WMJP	Japan	Construction & Materials	TAIHEIYO CEMENT	305,000	814,280.70
WMJP	Japan	Construction & Materials	COMSYS HOLDINGS	21,500	306,442.55
WMJP	Japan	Construction & Materials	SANWA HOLDINGS	45,000	336,520.55
WMJP	Japan	Construction & Materials	SHIMIZU	130,000	931,119.14
WMJP	Japan	Construction & Materials	SUMITOMO OSAKA CEMENT	78,000	258,623.47
WMJP	Japan	Construction & Materials	TAISEI	270,000	1,569,568.04
WMJP	Japan	Construction & Materials	TODA	42,000	201,653.97
WMJP	Japan	Construction & Materials	TOTO	33,000	994,705.67

WMJP	Japan	Construction & Materials	LIXIL GROUP	67,000	1,358,390.44
WMJP	Japan	Electronic & Electrical Equipment	ALPS ELECTRIC	48,000	1,085,133.46
WMJP	Japan	Electronic & Electrical Equipment	FUJI ELECTRIC	118,000	558,929.85
WMJP	Japan	Electronic & Electrical Equipment	FUJIKURA	65,000	373,194.05
WMJP	Japan	Electronic & Electrical Equipment	FURUKAWA ELECTRIC	12,100	346,923.34
WMJP	Japan	Electronic & Electrical Equipment	HAMAMATSU PHOTONICS	32,000	736,053.49
WMJP	Japan	Electronic & Electrical Equipment	HIROSE ELECTRIC	8,000	883,608.67
WMJP	Japan	Electronic & Electrical Equipment	HITACHI	1,130,000	4,882,095.80
WMJP	Japan	Electronic & Electrical Equipment	HORIBA	8,000	342,764.38
WMJP	Japan	Electronic & Electrical Equipment	HOYA	94,000	3,613,264.75
WMJP	Japan	Electronic & Electrical Equipment	IBIDEN	22,400	278,758.73
WMJP	Japan	Electronic & Electrical Equipment	JAPAN AVNS.ELTN.IND.	13,000	133,323.57
WMJP	Japan	Electronic & Electrical Equipment	KEYENCE	22,000	7,037,147.88
WMJP	Japan	Electronic & Electrical Equipment	KYOCERA	77,000	3,425,103.18
WMJP	Japan	Electronic & Electrical Equipment	MABUCHI MOTOR	11,300	507,673.08
WMJP	Japan	Electronic & Electrical Equipment	MURATA MANUFACTURING	46,000	5,226,008.47

WMJP	Japan	Electronic & Electrical Equipment	NGK INSULATORS	63,000	1,139,390.13
WMJP	Japan	Electronic & Electrical Equipment	NIDEC	58,016	4,409,355.40
WMJP	Japan	Electronic & Electrical Equipment	MINEBEA MITSUMI	88,000	937,233.79
WMJP	Japan	Electronic & Electrical Equipment	NIPPON ELEC.GLASS	81,000	390,648.04
WMJP	Japan	Electronic & Electrical Equipment	OMRON	45,000	1,572,797.60
WMJP	Japan	Electronic & Electrical Equipment	TDK	27,000	1,364,167.77
WMJP	Japan	Electronic & Electrical Equipment	TAIYO YUDEN	22,500	226,876.86
WMJP	Japan	Electronic & Electrical Equipment	USHIO	24,900	250,898.36
WMJP	Japan	Electronic & Electrical Equipment	AZBIL	13,900	372,594.78
WMJP	Japan	Electronic & Electrical Equipment	YOKOGAWA ELECTRIC	67,000	841,961.65
WMJP	Japan	Electronic & Electrical Equipment	JAPAN DISPLAY	64,100	119,608.69
WMJP	Japan	General Industrials	FP	4,000	148,416.40
WMJP	Japan	General Industrials	LINTEC	9,000	153,210.51
WMJP	Japan	General Industrials	IHI	320,000	806,099.14
WMJP	Japan	General Industrials	SOJITZ	275,000	548,667.02
WMJP	Japan	General Industrials	MITSUBISHI MATERIALS	30,000	724,498.83

WMJP	Japan	General Industrials	RENGO	45,000	207,015.04
WMJP	Japan	General Industrials	TOSHIBA	940,000	1,625,834.21
WMJP	Japan	General Industrials	TOYO SEIKAN GROUP HDG.	33,600	435,259.09
WMJP	Japan	General Industrials	TOYOTA TSUSHO	50,000	1,207,498.04
WMJP	Japan	Industrial Engineering	AMADA HOLDINGS	85,000	775,346.51
WMJP	Japan	Industrial Engineering	CHIYODA	34,000	175,200.25
WMJP	Japan	Industrial Engineering	DAIFUKU	23,000	458,059.81
WMJP	Japan	Industrial Engineering	DAIKIN INDUSTRIES	64,000	5,135,150.07
WMJP	Japan	Industrial Engineering	DISCO	6,000	729,020.21
WMJP	Japan	Industrial Engineering	EBARA	17,800	463,722.31
WMJP	Japan	Industrial Engineering	FANUC	47,000	7,697,414.27
WMJP	Japan	Industrial Engineering	HINO MOTORS	56,300	544,261.17
WMJP	Japan	Industrial Engineering	HITACHI CON.MCH.	20,400	406,279.13
WMJP	Japan	Industrial Engineering	ISUZU MOTORS	139,000	1,468,432.45
WMJP	Japan	Industrial Engineering	JAPAN STEEL WORKS	14,000	180,252.72
WMJP	Japan	Industrial Engineering	JGC	60,000	832,796.87

WMJP	Japan	Industrial Engineering	KAWASAKI HEAVY INDUSTRY	375,000	909,660.49
WMJP	Japan	Industrial Engineering	KOMATSU	226,000	4,705,302.30
WMJP	Japan	Industrial Engineering	KUBOTA	275,000	3,297,922.96
WMJP	Japan	Industrial Engineering	KURITA WATER IND.	23,400	452,255.20
WMJP	Japan	Industrial Engineering	KYUDENKO	8,000	174,252.91
WMJP	Japan	Industrial Engineering	MISUMI GROUP	64,000	923,683.97
WMJP	Japan	Industrial Engineering	mitsubishi electric	474,000	5,432,686.20
WMJP	Japan	Industrial Engineering	MITSUBISHI HEAVY INDS.	680,000	2,176,582.50
WMJP	Japan	Industrial Engineering	MITSUI ENGR.& SHIPBLDG.	148,000	182,692.84
WMJP	Japan	Industrial Engineering	MIURA	20,000	256,355.60
WMJP	Japan	Industrial Engineering	DMG MORI	21,300	265,222.55
WMJP	Japan	Industrial Engineering	NTN	91,000	361,158.54
WMJP	Japan	Industrial Engineering	OSG	19,000	310,353.91
WMJP	Japan	Industrial Engineering	OKUMA	30,000	251,044.76
WMJP	Japan	Industrial Engineering	NABTESCO	30,000	635,147.56
WMJP	Japan	Industrial Engineering	SMC	14,000	3,306,642.78



WMJP	Japan	Industrial Engineering	SHIMADZU	59,000	748,627.26
WMJP	Japan	Industrial Engineering	SUMITOMO HEAVY INDS.	154,000	857,657.33
WMJP	Japan	Industrial Engineering	THK	23,400	470,728.31
WMJP	Japan	Industrial Engineering	TADANO	23,000	214,256.44
WMJP	Japan	Industrial Engineering	YASKAWA ELECTRIC	57,000	913,471.37
WMJP	Japan	Industrial Engineering	HOSHIZAKI	14,000	879,159.05
WMJP	Japan	Industrial Transportation	FUKUYAMA TRANSP.	25,000	119,493.86
WMJP	Japan	Industrial Transportation	HITACHI TRAN.SY.	15,000	248,676.42
WMJP	Japan	Industrial Transportation	JAPAN AIRPORT TERM.	11,200	306,248.78
WMJP	Japan	Industrial Transportation	KAMIGUMI	46,000	314,947.07
WMJP	Japan	Industrial Transportation	KAWASAKI KISEN KAISHA	181,000	384,504.70
WMJP	Japan	Industrial Transportation	mitsubishi LOGISTICS	27,000	294,148.68
WMJP	Japan	Industrial Transportation	MITSUI OSK LINES	300,000	751,411.86
WMJP	Japan	Industrial Transportation	NIPPON EXPRESS	160,000	656,821.52
WMJP	Japan	Industrial Transportation	NIPPON YUSEN KK	355,000	598,725.26
WMJP	Japan	Industrial Transportation	SEINO HDG.	31,000	278,101.33

WMJP	Japan	Industrial Transportation	YAMATO HDG.	90,000	1,506,914.50
WMJP	Japan	Industrial Transportation	KYUSHU RAILWAY	38,000	932,698.04
WMJP	Japan	Support Services	TOPPAN FORMS	3,500	27,379.52
WMJP	Japan	Support Services	ASKUL	4,000	93,729.12
WMJP	Japan	Support Services	GLORY	11,200	292,986.03
WMJP	Japan	Support Services	ITOCHU	345,000	3,912,078.35
WMJP	Japan	Support Services	SOHGO SECURITIES	16,000	476,540.09
WMJP	Japan	Support Services	MARUBENI	355,000	1,745,220.42
WMJP	Japan	Support Services	mitsubishi	310,000	5,350,669.63
WMJP	Japan	Support Services	MITSUI	409,000	4,731,727.31
WMJP	Japan	Support Services	SECOM	47,000	2,688,023.41
WMJP	Japan	Support Services	SUMITOMO	267,000	2,868,563.21
WMJP	Japan	Support Services	TOPPAN PRINTING	124,000	1,009,174.11
WMJP	Japan	Support Services	GMO PAYMENT GTWY.	3,000	119,278.56
WMJP	Japan	Support Services	MONOTARO	12,000	296,258.66
WMJP	Japan	Support Services	TEMP HOLDINGS	31,000	461,203.25

WMJP	Japan	Support Services	RECRUIT HOLDINGS	77,000	3,138,849.00
WMJP	Japan	Oil & Gas Producers	JAPAN PETROLEUM EXP.	5,600	102,404.45
WMJP	Japan	Oil & Gas Producers	SHOWA SHELL SEKIYU	42,000	339,104.21
WMJP	Japan	Oil & Gas Producers	INPEX	211,000	1,656,651.43
WMJP	Japan	Oil & Gas Producers	IDEMITSU KOSAN	22,500	624,113.22
WMJP	Japan	Oil & Gas Producers	JXTG HOLDINGS	782,300	3,071,086.29
WMJP	Japan	Oil & Gas Producers	COSMO ENERGY HOLDINGS	13,000	178,293.46
WMJP	Japan	Software & Computer Services	YAHOO JAPAN	310,000	1,141,327.87
WMJP	Japan	Software & Computer Services	TREND MICRO	29,000	1,028,149.60
WMJP	Japan	Software & Computer Services	NTT DATA	32,000	1,212,593.58
WMJP	Japan	Software & Computer Services	OBIC	14,100	536,322.90
WMJP	Japan	Software & Computer Services	ORACLE JAPAN	6,500	296,689.27
WMJP	Japan	Software & Computer Services	CAPCOM	10,200	158,924.68
WMJP	Japan	Software & Computer Services	OBIC BUS.CONCONSULTANTS	3,000	119,709.17
WMJP	Japan	Software & Computer Services	ITOCHU TECHNO-SOLUTIONS	8,600	201,826.21
WMJP	Japan	Software & Computer Services	CYBERAGENT	20,000	472,951.69

WMJP	Japan	Software & Computer Services	OTSUKA	15,000	650,218.86
WMJP	Japan	Software & Computer Services	SQUARE ENIX HOLDINGS	20,000	452,138.94
WMJP	Japan	Software & Computer Services	NOMURA RESEARCH INST.	28,600	840,526.29
WMJP	Japan	Software & Computer Services	NS SOLUTIONS	7,000	120,871.81
WMJP	Japan	Software & Computer Services	SCSK	8,200	259,822.00
WMJP	Japan	Software & Computer Services	TIS	17,000	345,398.27
WMJP	Japan	Software & Computer Services	KOEI TECMO HOLDINGS	10,000	151,645.97
WMJP	Japan	Software & Computer Services	LINE	7,000	214,766.00
WMJP	Japan	Technology Hardware & Equipment	BROTHER INDUSTRIES	56,000	934,018.58
WMJP	Japan	Technology Hardware & Equipment	CANON	252,000	6,277,497.04
WMJP	Japan	Technology Hardware & Equipment	CANON MARKETING JAPAN	7,400	117,581.96
WMJP	Japan	Technology Hardware & Equipment	SCREEN HOLDINGS	8,400	493,132.87
WMJP	Japan	Technology Hardware & Equipment	FUJIFILM HOLDINGS	96,000	2,994,968.34
WMJP	Japan	Technology Hardware & Equipment	FUJITSU	461,000	2,253,094.46
WMJP	Japan	Technology Hardware & Equipment	HITACHI KOKUSAI ELECTRIC	12,000	219,696.46
WMJP	Japan	Technology Hardware & Equipment	KONICA MINOLTA	107,000	764,078.92

WMJP	Japan	Technology Hardware & Equipment	SEIKO EPSON	64,000	1,076,176.80
WMJP	Japan	Technology Hardware & Equipment	NEC	600,000	1,149,724.73
WMJP	Japan	Technology Hardware & Equipment	HITACHI HIGH - TECHS.	13,200	429,144.45
WMJP	Japan	Technology Hardware & Equipment	RICOH	155,000	1,017,850.88
WMJP	Japan	Technology Hardware & Equipment	ROHM	23,000	1,219,842.15
WMJP	Japan	Technology Hardware & Equipment	ADVANTEST	50,000	745,311.57
WMJP	Japan	Technology Hardware & Equipment	TOKYO ELECTRON	38,000	3,310,805.33
WMJP	Japan	Technology Hardware & Equipment	ELPIDA MEMORY	14,900	106.93
WMJP	Japan	Technology Hardware & Equipment	SUMCO	49,000	651,984.35
WMJP	Japan	Fixed Line Telecommunications	NIPPON TELG. & TEL.	58,000	1,977,627.02
WMJP	Japan	Mobile Telecommunications	NTT DOCOMO INC	315,000	5,859,720.66
WMJP	Japan	Mobile Telecommunications	KDDI	440,000	9,227,079.25
WMJP	Japan	Mobile Telecommunications	HIKARI TSUSHIN	5,000	390,059.55
WMJP	Japan	Mobile Telecommunications	SOFTBANK GROUP	206,000	11,623,358.22
WMJP	Japan	Electricity	CHUBU ELEC.POWER	178,000	1,904,710.64
WMJP	Japan	Electricity	CHUGOKU ELEC.POWER	82,000	725,029.91

WMJP	Japan	Electricity	HOKKAIDO ELEC.POWER	36,200	218,492.20
WMJP	Japan	Electricity	HOKURIKU ELEC.POWER	36,600	283,684.89
WMJP	Japan	Electricity	KANSAI ELECTRIC PWR.	168,000	1,648,197.15
WMJP	Japan	Electricity	KYUSHU ELEC.POWER	102,000	867,460.85
WMJP	Japan	Electricity	SHIKOKU ELECTRIC POWER	29,900	262,224.80
WMJP	Japan	Electricity	TOHOKU ELECTRIC PWR.	109,000	1,179,666.38
WMJP	Japan	Electricity	TOKYO ELECTRIC POWER CO.	400,000	1,248,764.69
WMJP	Japan	Electricity	ELEC.POWER DEV.	42,000	784,913.20
WMJP	Japan	Gas, Water & Multiutilities	OSAKA GAS	475,000	1,442,000.26
WMJP	Japan	Gas, Water & Multiutilities	TOHO GAS	101,000	569,738.13
WMJP	Japan	Gas, Water & Multiutilities	TOKYO GAS	496,000	1,804,766.40
WMPBC	Hong Kong	Chemicals	HUABAO INTL.HDG.	300,000	140,153.74
WMPBC	Hong Kong	Industrial Metals & Mining	UNITED COMPANY RUSAL	473,000	195,665.73
WMPBC	Hong Kong	Mining	SHOUGANG FUSHAN RES.GP.	1,016,000	149,505.55
WMPBC	Hong Kong	Automobiles & Parts	XINYI GLASS HOLDINGS	680,000	478,621.92
WMPBC	Hong Kong	Automobiles & Parts	MINTH GROUP	162,000	521,779.40

WMPBC	Hong Kong	Beverages	UNI-PRESIDENT CHINA HDG	600,000	335,257.62
WMPBC	Hong Kong	Food Producers	FIRST PACIFIC	665,000	385,947.58
WMPBC	Hong Kong	Food Producers	TINGYI CYMN.ISLE.HLDG.	604,000	605,995.12
WMPBC	Hong Kong	Food Producers	CHINA MENGNIU DAIRY	890,000	1,474,495.52
WMPBC	Hong Kong	Food Producers	WANT WANT CHINA HOLDING	1,975,000	1,087,297.67
WMPBC	Hong Kong	Food Producers	WH GROUP	2,885,000	1,980,155.18
WMPBC	Hong Kong	Household Goods & Home Construction	TECHTRONIC INDS.	440,000	1,417,178.61
WMPBC	Hong Kong	Household Goods & Home Construction	SAMSONITE INTERNATIONAL	462,000	1,343,037.08
WMPBC	Hong Kong	Personal Goods	TEXWINCA HOLDINGS	238,000	128,087.34
WMPBC	Hong Kong	Personal Goods	LI & FUNG	2,050,000	710,904.62
WMPBC	Hong Kong	Personal Goods	YUE YUEN INDL.HDG.	240,000	754,483.99
WMPBC	Hong Kong	Personal Goods	PRADA	196,300	655,484.72
WMPBC	Hong Kong	Personal Goods	GLOBAL BRANDS GP.HOLDIN	1,628,000	137,371.24
WMPBC	Hong Kong	General Retailers	SA SA INTL.HDG.	280,000	87,879.07
WMPBC	Hong Kong	General Retailers	ESPRIT HOLDINGS	775,000	518,373.31
WMPBC	Hong Kong	General Retailers	LIFESTYLE INTL.HDG.	131,000	142,082.14

WMPBC	Hong Kong	General Retailers	SUN ART RETAIL GROUP	840,000	625,814.22
WMPBC	Hong Kong	General Retailers	L'OCCITANE INTL.	125,750	204,452.61
WMPBC	Hong Kong	General Retailers	CHOW TAI FOOK JEWELLERY	311,200	240,495.58
WMPBC	Hong Kong	Media	TELEVISION BROADCASTS	110,000	354,294.65
WMPBC	Hong Kong	Travel & Leisure	CAFE DE CORAL HDG.	92,000	240,463.47
WMPBC	Hong Kong	Travel & Leisure	CATHAY PACIFIC AIRWAYS	435,000	504,923.90
WMPBC	Hong Kong	Travel & Leisure	CHINA TRVL.INTL.INV.HK.	1,200,000	290,186.15
WMPBC	Hong Kong	Travel & Leisure	MTR	487,000	2,187,463.34
WMPBC	Hong Kong	Travel & Leisure	GREAT EAGLE HDG.	93,000	348,346.87
WMPBC	Hong Kong	Travel & Leisure	GALAXY ENTERTAINMENT GP	780,000	3,415,244.03
WMPBC	Hong Kong	Travel & Leisure	SHANGRI-LA ASIA	496,000	574,708.53
WMPBC	Hong Kong	Travel & Leisure	SHUN TAK HOLDINGS	514,000	144,924.31
WMPBC	Hong Kong	Travel & Leisure	MELCO INTL.DEV.	225,000	317,198.16
WMPBC	Hong Kong	Travel & Leisure	KINGSTON FINANCIAL GROU	1,100,000	285,246.81
WMPBC	Hong Kong	Travel & Leisure	SJM HOLDINGS	570,000	370,697.37
WMPBC	Hong Kong	Travel & Leisure	WYNN MACAU	450,000	732,565.68



WMPBC	Hong Kong	Travel & Leisure	MGM CHINA HOLDINGS	324,800	540,113.40
WMPBC	Hong Kong	Travel & Leisure	SANDS CHINA	885,200	3,279,226.99
WMPBC	Hong Kong	Travel & Leisure	MACAU LEGEND DEVELOPMEN	454,000	64,470.72
WMPBC	Hong Kong	Banks	BANK OF EAST ASIA	401,800	1,329,286.16
WMPBC	Hong Kong	Banks	DAH SING FINANCIAL HDG.	42,360	257,832.87
WMPBC	Hong Kong	Banks	HANG SENG BANK	270,000	4,378,723.80
WMPBC	Hong Kong	Banks	BOC HONG KONG (HDG.)	1,275,000	4,165,637.64
WMPBC	Hong Kong	Banks	DAH SING BANKING GP.	102,848	162,137.02
WMPBC	Hong Kong	Financial Services	HONG KONG EXS.& CLEAR.	437,000	8,795,850.96
WMPBC	Hong Kong	Financial Services	HAITONG INTL.SECS.GP.	650,000	302,997.56
WMPBC	Hong Kong	Financial Services	GUOTAI JUNAN INTL.HDG.	650,000	167,886.07
WMPBC	Hong Kong	Life Insurance	AIA GROUP	4,265,000	21,505,160.58
WMPBC	Hong Kong	Real Estate & Investment Services	HANG LUNG PROPERTIES	670,000	1,389,240.47
WMPBC	Hong Kong	Real Estate & Investment Services	HOPEWELL HOLDINGS	212,000	635,919.28
WMPBC	Hong Kong	Real Estate & Investment Services	HANG LUNG GROUP	304,000	1,037,014.17
WMPBC	Hong Kong	Real Estate & Investment Services	HENDERSON LD.DEV.	392,923	1,944,823.09

WMPBC	Hong Kong	Real Estate & Investment Services	WHARF HOLDINGS	450,000	3,088,630.26
WMPBC	Hong Kong	Real Estate & Investment Services	HYSAN DEVELOPMENT	210,000	761,738.65
WMPBC	Hong Kong	Real Estate & Investment Services	KERRY PROPERTIES	182,000	504,728.39
WMPBC	Hong Kong	Real Estate & Investment Services	NEW WORLD DEV.	1,997,333	1,964,879.60
WMPBC	Hong Kong	Real Estate & Investment Services	SINO LAND	1,040,000	1,457,598.86
WMPBC	Hong Kong	Real Estate & Investment Services	SUN HUNG KAI PROPERTIES	510,000	5,993,270.15
WMPBC	Hong Kong	Real Estate & Investment Services	WHEELOCK AND CO.	310,000	1,960,248.61
WMPBC	Hong Kong	Real Estate & Investment Services	SHUI ON LAND	967,166	173,172.07
WMPBC	Hong Kong	Real Estate & Investment Services	SWIRE PROPERTIES	369,200	942,195.33
WMPBC	Hong Kong	Real Estate & Investment Services	CHINA OCEANWIDE HOLDING	1,700,000	132,950.53
WMPBC	Hong Kong	Real Estate & Investment Services	CHEUNG KONG PR.HDG.	980,988	5,279,501.99
WMPBC	Hong Kong	Real Estate Investment Trusts	LINK RL.EST.INV.TST.	800,000	4,465,985.45
WMPBC	Hong Kong	Real Estate Investment Trusts	CHAMPION REIT.TRUST	928,000	454,550.88
WMPBC	Hong Kong	Construction & Materials	NWS HOLDINGS	599,941	874,176.99
WMPBC	Hong Kong	Electronic & Electrical Equipment	AAC TECHNOLOGIES HDG.	240,000	2,244,929.46
WMPBC	Hong Kong	Electronic & Electrical Equipment	JOHNSON ELECTRIC HDG.	101,500	241,793.49

WMPBC	Hong Kong	General Industrials	SWIRE PACIFIC 'A'	195,000	1,557,126.54
WMPBC	Hong Kong	General Industrials	CK HUTCHISON HOLDINGS	1,009,988	9,935,773.45
WMPBC	Hong Kong	Industrial Transportation	ORIENT OVERSEAS (INTL.)	57,000	243,416.79
WMPBC	Hong Kong	Industrial Transportation	HOPEWELL HGHWY.INFR.	265,375	114,419.91
WMPBC	Hong Kong	Industrial Transportation	KERRY LOGISTICS NETWORK	154,250	173,013.20
WMPBC	Hong Kong	Industrial Transportation	BOC AVIATION	70,000	298,212.58
WMPBC	Hong Kong	Alternative Energy	XINYI SOLAR HOLDINGS	866,000	220,111.34
WMPBC	Hong Kong	Oil & Gas Producers	BRIGHTOIL PTL.(HDG.)	1,182,000	270,021.30
WMPBC	Hong Kong	Technology Hardware & Equipment	ASM PACIFIC TECH.	90,200	976,449.64
WMPBC	Hong Kong	Technology Hardware & Equipment	VTECH HOLDINGS	60,200	573,943.96
WMPBC	Hong Kong	Technology Hardware & Equipment	FIH MOBILE	785,000	243,951.88
WMPBC	Hong Kong	Technology Hardware & Equipment	SEMICON.MNFG.INTL.(TEMP	950,000	1,051,873.35
WMPBC	Hong Kong	Fixed Line Telecommunications	PCCW	1,302,000	612,286.61
WMPBC	Hong Kong	Mobile Telecommunications	HCH.TELECOM.HK.HOLDINGS	354,000	83,783.53
WMPBC	Hong Kong	Electricity	CLP HOLDINGS	550,000	4,598,472.92
WMPBC	Hong Kong	Electricity	CHEUNG KONG INFR.HDG.	234,000	1,467,631.90

WMPBC	Hong Kong	Electricity	POWER ASSETS HOLDINGS	465,100	3,204,236.00
WMPBC	Hong Kong	Gas, Water & Multiutilities	TOWNGAS CHINA	507,000	229,034.05
WMPBC	Hong Kong	Gas, Water & Multiutilities	HONG KONG AND CHINA GAS	2,737,471	4,377,519.77
WMPBC	Singapore	Food Producers	GOLDEN AGRI-RESOURCES	2,215,000	488,066.96
WMPBC	Singapore	Food Producers	WILMAR INTL.	810,000	1,636,457.29
WMPBC	Singapore	General Retailers	JARDINE CYC.& CARR.	38,211	959,184.12
WMPBC	Singapore	Media	SINGAPORE PRESS HDG.	578,000	1,171,051.65
WMPBC	Singapore	Travel & Leisure	GENTING SINGAPORE	2,365,000	1,380,626.70
WMPBC	Singapore	Travel & Leisure	COMFORTDELGRO	630,000	923,050.51
WMPBC	Singapore	Travel & Leisure	SINGAPORE AIRLINES	185,000	1,066,218.34
WMPBC	Singapore	Banks	DBS GROUP HOLDINGS	630,000	6,984,175.13
WMPBC	Singapore	Banks	UNITED OVERSEAS BANK	435,000	5,502,074.69
WMPBC	Singapore	Banks	OVERSEAS CHINESE BKG NE	1,175,000	6,529,832.59
WMPBC	Singapore	Financial Services	SINGAPORE EXCHANGE	290,000	1,276,348.55
WMPBC	Singapore	Real Estate & Investment Services	CITY DEVELOPMENTS	210,000	1,224,724.57
WMPBC	Singapore	Real Estate & Investment Services	CAPITALAND	860,000	1,786,693.38

WMPBC	Singapore	Real Estate & Investment Services	HONG KONG LAND HDG.	406,700	2,497,865.57
WMPBC	Singapore	Real Estate & Investment Services	UOL GROUP	150,000	598,368.87
WMPBC	Singapore	Real Estate & Investment Services	WING TAI HOLDINGS	109,000	117,593.36
WMPBC	Singapore	Real Estate & Investment Services	YANLORD LAND GROUP	187,000	193,715.84
WMPBC	Singapore	Real Estate & Investment Services	GLOBAL LOGISTIC PROPS.	1,050,000	1,670,625.27
WMPBC	Singapore	Real Estate Investment Trusts	CAPITALAND MALL TRUST	900,000	1,014,737.44
WMPBC	Singapore	Real Estate Investment Trusts	ASCENDAS REAL ESTATE IT	772,050	1,109,083.13
WMPBC	Singapore	Real Estate Investment Trusts	CAPITALAND COML.TST.	729,200	642,705.97
WMPBC	Singapore	Real Estate Investment Trusts	SUNTEC RLST.IT.	853,200	874,075.26
WMPBC	Singapore	Aerospace & Defense	SINGAPORE TECHS.ENGR.	550,000	1,174,130.78
WMPBC	Singapore	Electronic & Electrical Equipment	VENTURE	95,500	626,919.44
WMPBC	Singapore	General Industrials	JARDINE MATHESON HDG.	73,000	3,750,849.69
WMPBC	Singapore	General Industrials	JARDINE STRATEGIC HDG.	74,500	2,501,703.39
WMPBC	Singapore	General Industrials	NOBLE GROUP	2,532,000	279,682.93
WMPBC	Singapore	Industrial Engineering	YANGZIJIANG SHIPBUILDIN	800,000	517,384.46
WMPBC	Singapore	Industrial Transportation	SATS	200,000	558,592.07

WMPBC	Singapore	Industrial Transportation	SIA ENGINEERING	63,000	132,688.51
WMPBC	Singapore	Industrial Transportation	SINGAPORE POST	559,200	433,662.04
WMPBC	Singapore	Industrial Transportation	HUTCHISON PORT HDG.TRUS	1,605,600	532,867.37
WMPBC	Singapore	Oil Equipment & Services	SEMBCORP MARINE	235,000	256,889.40
WMPBC	Singapore	Oil Equipment & Services	SEMBCORP INDUSTRIES	340,000	616,855.06
WMPBC	Singapore	Oil Equipment & Services	KEPPEL	500,000	1,985,977.97
WMPBC	Singapore	Fixed Line Telecommunications	SINGAPORE TELECOM	2,646,500	5,922,343.68
WMPBC	Singapore	Mobile Telecommunications	M1	84,000	102,400.92
WMPBC	Singapore	Mobile Telecommunications	STARHUB	229,700	377,300.90
WMPBC	South Korea	Chemicals	SKC	5,459	120,237.30
WMPBC	South Korea	Chemicals	LG CHEM	16,500	3,469,019.11
WMPBC	South Korea	Chemicals	LG CHEM 1PF	3,000	402,251.75
WMPBC	South Korea	Chemicals	HANWHA CHEMICAL	30,600	576,603.75
WMPBC	South Korea	Chemicals	LOTTE CHEMICAL	4,681	1,240,230.11
WMPBC	South Korea	Chemicals	LOTTE FINE CHEMICAL	4,972	136,888.60
WMPBC	South Korea	Chemicals	OCI	7,000	423,490.64

WMPBC	South Korea	Chemicals	KUMHO PETRO CHEMICAL	4,974	279,934.18
WMPBC	South Korea	Industrial Metals & Mining	HYUNDAI STEEL	23,400	977,246.50
WMPBC	South Korea	Industrial Metals & Mining	KOREA ZINC	3,200	987,429.72
WMPBC	South Korea	Industrial Metals & Mining	POSCO	24,800	5,151,968.92
WMPBC	South Korea	Automobiles & Parts	HYUNDAI MOTOR PF.2	12,500	920,709.56
WMPBC	South Korea	Automobiles & Parts	HYUNDAI MOBIS	23,500	4,033,244.23
WMPBC	South Korea	Automobiles & Parts	HYUNDAI MOTOR PF.	8,500	601,160.77
WMPBC	South Korea	Automobiles & Parts	HYUNDAI MOTOR	52,000	5,856,785.50
WMPBC	South Korea	Automobiles & Parts	KIA MOTORS	90,000	2,381,330.37
WMPBC	South Korea	Automobiles & Parts	HANON SYSTEMS	62,200	412,330.57
WMPBC	South Korea	Automobiles & Parts	HYUNDAI WIA	5,400	262,203.78
WMPBC	South Korea	Automobiles & Parts	HANKOOK TIRE	25,500	992,006.45
WMPBC	South Korea	Automobiles & Parts	MANDO	2,500	463,036.46
WMPBC	South Korea	Beverages	LOTTE CHILSUNG	199	201,365.44
WMPBC	South Korea	Beverages	HITEJINRO	7,966	115,640.98
WMPBC	South Korea	Food Producers	CJ	4,400	547,491.45

WMPBC	South Korea	Food Producers	LOTTE CONFECTIONERY	2,000	274,603.86
WMPBC	South Korea	Food Producers	DONGSUH	9,300	197,521.70
WMPBC	South Korea	Food Producers	NONGSHIM	995	212,750.06
WMPBC	South Korea	Food Producers	OTTOGI	600	325,663.02
WMPBC	South Korea	Food Producers	CJ CHEILJEDANG	2,600	655,402.19
WMPBC	South Korea	Food Producers	CJ CHEIL JEDANG 1P	1,000	108,339.81
WMPBC	South Korea	Household Goods & Home Construction	COWAY	20,000	1,374,449.54
WMPBC	South Korea	Household Goods & Home Construction	HANSSEM	3,100	487,707.90
WMPBC	South Korea	Leisure Goods	NCSOFT	6,000	1,308,659.03
WMPBC	South Korea	Leisure Goods	LG ELECTRONICS	38,000	1,842,420.29
WMPBC	South Korea	Leisure Goods	LG ELECTRONICS PF.	5,000	103,512.78
WMPBC	South Korea	Leisure Goods	SAMSUNG ELECTRONICS	35,800	52,738,243.88
WMPBC	South Korea	Leisure Goods	SAMSUNG ELTN.PREF.	6,200	7,107,234.24
WMPBC	South Korea	Leisure Goods	NHN ENTERTAINMENT	4,520	191,999.59
WMPBC	South Korea	Personal Goods	LG HHLD.& HLTH.CARE	3,000	1,737,727.57
WMPBC	South Korea	Personal Goods	LG HOUSEHOLD 1 PF.	600	218,824.95



WMPBC	South Korea	Personal Goods	AMOREPACIFIC GROUP	10,000	854,561.50
WMPBC	South Korea	Personal Goods	AMOREPACIFIC	11,700	2,346,897.62
WMPBC	South Korea	Personal Goods	AMOREPACIFIC PF.	3,200	378,724.49
WMPBC	South Korea	Tobacco	KT & G	40,900	2,851,696.75
WMPBC	South Korea	Food & Drug Retailers	GS RETAIL	4,000	150,173.99
WMPBC	South Korea	Food & Drug Retailers	BGF RETAIL	6,000	448,376.62
WMPBC	South Korea	General Retailers	HYUNDAI DEPARTMENT STOR	6,000	431,213.88
WMPBC	South Korea	General Retailers	SHINSEGAE	1,993	271,504.91
WMPBC	South Korea	General Retailers	LOTTE SHOPPING	3,600	558,647.23
WMPBC	South Korea	General Retailers	E-MART	7,500	1,099,488.12
WMPBC	South Korea	Media	CHEIL WORLDWIDE	24,376	330,329.28
WMPBC	South Korea	Travel & Leisure	HOTEL SHILLA	11,000	354,768.17
WMPBC	South Korea	Travel & Leisure	KOREAN AIR LINES	18,570	418,973.63
WMPBC	South Korea	Travel & Leisure	PARADISE	13,954	137,706.11
WMPBC	South Korea	Travel & Leisure	KANGWON LAND	42,000	1,147,329.26
WMPBC	South Korea	Banks	SHINHAN FINL.GROUP	160,000	5,331,891.66

WMPBC	South Korea	Banks	INDUSTRIAL BANK OF KORE	93,000	808,043.32
WMPBC	South Korea	Banks	HANA FINANCIAL GROUP	102,500	2,708,405.74
WMPBC	South Korea	Banks	KB FINANCIAL GROUP	145,000	5,080,886.57
WMPBC	South Korea	Banks	BNK FINANCIAL GROUP	100,000	656,474.86
WMPBC	South Korea	Banks	DGB FINANCIAL GROUP	62,000	478,840.49
WMPBC	South Korea	Banks	WOORI BANK	170,000	1,574,323.97
WMPBC	South Korea	Financial Services	MIRAE ASSET DAEWOO	139,668	901,903.52
WMPBC	South Korea	Financial Services	SAMSUNG SECURITIES	19,304	464,523.61
WMPBC	South Korea	Financial Services	NH INVESTMENT & SECS.	43,900	392,418.93
WMPBC	South Korea	Financial Services	KOREA INVESTMENT HDG.	11,352	381,950.80
WMPBC	South Korea	Financial Services	SAMSUNG CARD	9,769	273,499.98
WMPBC	South Korea	Life Insurance	SAMSUNG LIFE INSURANCE	27,000	2,085,273.08
WMPBC	South Korea	Life Insurance	HANWHA LIFE INSURANCE	97,000	418,277.46
WMPBC	South Korea	Nonlife Insurance	SAMSUNG FIRE & MAR.IN.	12,200	2,338,137.47
WMPBC	South Korea	Nonlife Insurance	SAMSUNG FIRE & MAR.IN.P	800	101,832.27
WMPBC	South Korea	Nonlife Insurance	DONGBU INSURANCE	13,842	633,511.11

WMPBC	South Korea	Nonlife Insurance	HYUNDAI MARINE & FIRE	22,500	562,347.95
WMPBC	South Korea	Pharmaceuticals & Biotechnology	HANMI SCIENCE	3,819	159,218.54
WMPBC	South Korea	Pharmaceuticals & Biotechnology	YUHAN	2,300	365,959.70
WMPBC	South Korea	Pharmaceuticals & Biotechnology	CELLTRION	25,400	1,636,567.51
WMPBC	South Korea	Pharmaceuticals & Biotechnology	HANMI PHARM	2,071	442,819.47
WMPBC	South Korea	Pharmaceuticals & Biotechnology	SAMSUNGBIOLOGICS	5,000	618,573.80
WMPBC	South Korea	Aerospace & Defense	KOREA AEROSPACE INDS.	23,000	945,738.56
WMPBC	South Korea	Construction & Materials	DAELIM INDUSTRIAL	10,000	577,812.29
WMPBC	South Korea	Construction & Materials	DAEWOO ENGR.& CON.	93,000	480,835.65
WMPBC	South Korea	Construction & Materials	HYUNDAI DEV.	20,000	581,387.87
WMPBC	South Korea	Construction & Materials	HYUNDAI ENGR.& CON.	25,900	915,886.12
WMPBC	South Korea	Construction & Materials	KCC	1,900	479,627.11
WMPBC	South Korea	Construction & Materials	GS ENGR. & CON.	18,200	398,912.17
WMPBC	South Korea	Construction & Materials	DOOSAN	4,500	304,745.93
WMPBC	South Korea	Construction & Materials	SAMSUNG ENGINEERING	60,800	558,704.44
WMPBC	South Korea	Construction & Materials	KEPCO ENGR.& CON.CO.	6,500	128,756.32

WMPBC	South Korea	Construction & Materials	LG HAUSYS	1,692	122,207.30
WMPBC	South Korea	Construction & Materials	SAMSUNG C&T	33,000	2,997,043.72
WMPBC	South Korea	Electronic & Electrical Equipment	LS	4,779	219,405.48
WMPBC	South Korea	Electronic & Electrical Equipment	SAMSUNG SDI	21,000	2,064,892.33
WMPBC	South Korea	Electronic & Electrical Equipment	SAMSUNG ELTO.MECHANICS	17,700	878,432.01
WMPBC	South Korea	Electronic & Electrical Equipment	HANWHA TECHWIN	11,244	378,719.06
WMPBC	South Korea	General Industrials	LG	34,000	1,701,971.86
WMPBC	South Korea	General Industrials	HYOSUNG	8,000	775,183.82
WMPBC	South Korea	Industrial Engineering	DOOSAN INFRACORE	37,544	252,642.02
WMPBC	South Korea	Industrial Engineering	HYUNDAI HEAVY INDUSTRIE	16,400	1,929,235.16
WMPBC	South Korea	Industrial Engineering	HYUNDAI MIPO DOCKYARD	2,888	182,774.61
WMPBC	South Korea	Industrial Engineering	SAMSUNG HEAVY INDS.	100,000	797,352.36
WMPBC	South Korea	Industrial Transportation	CJ KOREA EXPRESS	2,500	296,772.40
WMPBC	South Korea	Industrial Transportation	HYUNDAI GLOVIS	7,500	785,731.75
WMPBC	South Korea	Industrial Transportation	HANJIN SHIPPING	54,600	468.54
WMPBC	South Korea	Support Services	S-1	5,976	382,480.27

WMPBC	South Korea	Support Services	POSCO DAEWOO	21,000	358,164.96
WMPBC	South Korea	Support Services	HANWHA	14,843	379,996.97
WMPBC	South Korea	Support Services	SK NETWORKS	42,723	228,222.13
WMPBC	South Korea	Support Services	KEPCO PLANT SER.& ENGR.	7,000	311,861.31
WMPBC	South Korea	Alternative Energy	DOOSAN HVY.INDS.AND CON	20,000	342,539.71
WMPBC	South Korea	Oil & Gas Producers	S-OIL	13,000	934,296.74
WMPBC	South Korea	Oil & Gas Producers	GS HOLDINGS	18,500	780,547.18
WMPBC	South Korea	Oil & Gas Producers	SK INNOVATION	21,100	2,512,303.54
WMPBC	South Korea	Suspended Equities	DAEWOO SHIPBLDG.& MAR.	2,658	8,515.47
WMPBC	South Korea	Suspended Equities	ORION	1,200	573,235.56
WMPBC	South Korea	Software & Computer Services	KAKAO	9,700	576,432.12
WMPBC	South Korea	Software & Computer Services	NAVER	9,600	5,869,657.56
WMPBC	South Korea	Software & Computer Services	SK HOLDINGS	12,600	2,194,041.95
WMPBC	South Korea	Software & Computer Services	SAMSUNG SDS	11,000	1,050,145.24
WMPBC	South Korea	Technology Hardware & Equipment	SK HYNIX	190,000	6,861,520.99
WMPBC	South Korea	Technology Hardware & Equipment	LG DISPLAY	74,000	1,598,137.27

WMPBC	South Korea	Fixed Line Telecommunications	KT	12,000	273,745.73
WMPBC	South Korea	Mobile Telecommunications	SK TELECOM	8,000	1,441,670.28
WMPBC	South Korea	Mobile Telecommunications	LG UPLUS	78,100	798,661.02
WMPBC	South Korea	Electricity	KOREA ELECTRIC POWER	93,000	3,085,860.90
WMPBC	South Korea	Gas, Water & Multiutilities	KOREA GAS	7,859	252,341.71
WMPBC	Australia	Chemicals	NUFARM	49,826	293,335.51
WMPBC	Australia	Chemicals	ORICA	127,000	1,362,858.80
WMPBC	Australia	Chemicals	INCITEC PIVOT	655,000	1,498,490.07
WMPBC	Australia	Industrial Metals & Mining	FORTESCUE METALS GP.	606,000	2,299,557.70
WMPBC	Australia	Industrial Metals & Mining	BLUESCOPE STEEL LIMITED	200,000	1,488,576.40
WMPBC	Australia	Industrial Metals & Mining	ALUMINA	892,700	972,131.59
WMPBC	Australia	Industrial Metals & Mining	SIMS METAL MANAGEMENT	47,965	361,387.15
WMPBC	Australia	Industrial Metals & Mining	SOUTH32	1,965,000	3,296,678.16
WMPBC	Australia	Mining	BHP BILLITON	1,140,000	16,712,442.42
WMPBC	Australia	Mining	RIO TINTO	152,000	5,591,678.61
WMPBC	Australia	Mining	OZ MINERALS	85,664	408,682.84

WMPBC	Australia	Mining	NEWCREST MINING	279,000	3,778,665.77
WMPBC	Australia	Mining	ILUKA RESOURCES	145,000	651,069.15
WMPBC	Australia	Mining	WHITEHAVEN COAL	164,321	298,738.11
WMPBC	Australia	Beverages	COCA-COLA AMATIL	213,000	1,403,410.30
WMPBC	Australia	Beverages	TREASURY WINE ESTATES	260,000	1,935,149.32
WMPBC	Australia	Food & Drug Retailers	WOOLWORTHS	457,000	7,385,492.48
WMPBC	Australia	Food & Drug Retailers	METCASH	336,600	496,947.81
WMPBC	Australia	General Retailers	HARVEY NORMAN HOLDINGS	195,500	539,096.48
WMPBC	Australia	Media	FAIRFAX MEDIA	680,000	423,146.14
WMPBC	Australia	Media	SEVEN WEST MEDIA	353,000	169,054.08
WMPBC	Australia	Travel & Leisure	ARISTOCRAT LEISURE	214,000	2,343,470.70
WMPBC	Australia	Travel & Leisure	FLIGHT CENTRE TRAVEL GP	15,834	277,721.69
WMPBC	Australia	Travel & Leisure	QANTAS AIRWAYS	350,000	828,478.17
WMPBC	Australia	Travel & Leisure	TABCORP HOLDINGS	320,000	923,405.42
WMPBC	Australia	Travel & Leisure	DOMINO'S PIZZA ENTS.	22,000	771,741.45
WMPBC	Australia	Travel & Leisure	TATTS GROUP	475,000	1,263,459.72

WMPBC	Australia	Travel & Leisure	CROWN RESORTS	122,000	876,771.50
WMPBC	Australia	Travel & Leisure	STAR ENTERTAINMENT GROU	261,400	870,722.02
WMPBC	Australia	Banks	AUS.AND NZ.BANKING GP.	1,040,000	20,176,310.89
WMPBC	Australia	Banks	WESTPAC BANKING	1,186,000	25,360,278.19
WMPBC	Australia	Banks	BANK OF QLND.	133,500	988,738.07
WMPBC	Australia	Banks	BENDIGO & ADELAIDE BANK	171,000	1,251,868.35
WMPBC	Australia	Banks	COMMONWEALTH BK.OF AUS.	610,000	31,952,292.35
WMPBC	Australia	Banks	NATIONAL AUS.BANK	935,000	18,994,905.90
WMPBC	Australia	Financial Services	ASX	64,000	1,963,944.73
WMPBC	Australia	Financial Services	SUNCORP GROUP	473,000	3,800,390.45
WMPBC	Australia	Financial Services	PERPETUAL	18,000	565,646.83
WMPBC	Australia	Financial Services	IOOF HOLDINGS	111,600	580,076.26
WMPBC	Australia	Financial Services	MAGELLAN FINANCIAL GP.	42,000	602,141.35
WMPBC	Australia	Financial Services	PLATINUM ASSET MAN.	77,600	241,915.63
WMPBC	Australia	Financial Services	MACQUARIE GROUP	111,000	6,107,488.64
WMPBC	Australia	Life Insurance	AMP	1,082,500	3,414,284.84



WMPBC	Australia	Life Insurance	CHALLENGER	195,000	1,491,809.78
WMPBC	Australia	Life Insurance	MEDIBANK PRIVATE	930,000	1,594,301.92
WMPBC	Australia	Nonlife Insurance	INSURANCE AUS.GROUP	834,600	3,070,273.01
WMPBC	Australia	Nonlife Insurance	QBE INSURANCE GROUP	495,000	3,868,437.91
WMPBC	Australia	Real Estate & Investment Services	REA GROUP	19,000	685,050.18
WMPBC	Australia	Real Estate & Investment Services	LENDLEASE GROUP	190,000	1,796,662.90
WMPBC	Australia	Real Estate Investment Trusts	MIRVAC GROUP	1,280,000	1,710,154.65
WMPBC	Australia	Real Estate Investment Trusts	GPT GROUP	598,400	1,872,795.05
WMPBC	Australia	Real Estate Investment Trusts	STOCKLAND	893,000	2,516,950.86
WMPBC	Australia	Real Estate Investment Trusts	DEXUS	324,000	1,923,265.11
WMPBC	Australia	Real Estate Investment Trusts	GOODMAN GROUP	600,000	2,829,515.30
WMPBC	Australia	Real Estate Investment Trusts	SHOPPING CENTS.AUSAN.PR	240,000	327,974.87
WMPBC	Australia	Real Estate Investment Trusts	SCENTRE GROUP	1,857,000	4,848,830.19
WMPBC	Australia	Real Estate Investment Trusts	WESTFIELD	700,000	3,775,127.35
WMPBC	Australia	Real Estate Investment Trusts	VICINITY CENTRES	1,125,000	1,935,454.35
WMPBC	Australia	Healthcare Equipment & Services	RAMSAY HEALTH CARE	43,000	1,832,907.30

WMPBC	Australia	Healthcare Equipment & Services	COCHLEAR	21,500	1,770,734.83
WMPBC	Australia	Healthcare Equipment & Services	ANSELL	55,000	805,630.97
WMPBC	Australia	Healthcare Equipment & Services	SONIC HEALTHCARE	140,000	1,887,563.68
WMPBC	Australia	Healthcare Equipment & Services	HEALTHSCOPE	572,400	789,204.16
WMPBC	Australia	Pharmaceuticals & Biotechnology	CSL	162,000	12,363,847.12
WMPBC	Australia	Construction & Materials	ADELAIDE BRIGHTON	160,000	551,505.35
WMPBC	Australia	Construction & Materials	BORAL	410,000	1,455,754.51
WMPBC	Australia	Construction & Materials	CSR	142,465	391,112.77
WMPBC	Australia	Construction & Materials	DOWNER EDI	121,198	426,631.16
WMPBC	Australia	Construction & Materials	DULUXGROUP	124,300	492,907.91
WMPBC	Australia	Construction & Materials	JAMES HARDIE INDS.CDI.	150,000	1,828,386.66
WMPBC	Australia	Construction & Materials	CIMIC GROUP	28,500	622,456.76
WMPBC	Australia	Construction & Materials	DOWNER EDI NP RTS 11041	48,479	354.91
WMPBC	Australia	General Industrials	AMCOR	410,000	3,764,451.09
WMPBC	Australia	General Industrials	WESFARMERS	401,000	11,008,754.54
WMPBC	Australia	General Industrials	BRAMBLES	570,000	3,240,948.05

WMPBC	Australia	General Industrials	ORORA	410,000	737,882.44
WMPBC	Australia	Industrial Transportation	TRANSURBAN GROUP	743,000	5,285,288.11
WMPBC	Australia	Industrial Transportation	MACQUARIE ATLAS ROADS	174,600	538,984.23
WMPBC	Australia	Industrial Transportation	SYDNEY AIRPORT	370,600	1,523,865.42
WMPBC	Australia	Industrial Transportation	AURIZON HOLDINGS	740,000	2,365,616.33
WMPBC	Australia	Support Services	COMPUTERSHARE	175,000	1,494,677.12
WMPBC	Australia	Support Services	SEEK	125,000	1,182,015.07
WMPBC	Australia	Support Services	ALS	163,552	603,660.19
WMPBC	Australia	Oil & Gas Producers	CALTEX AUSTRALIA	93,000	1,670,896.50
WMPBC	Australia	Oil & Gas Producers	OIL SEARCH	392,600	1,724,503.55
WMPBC	Australia	Oil & Gas Producers	SANTOS	730,000	1,687,887.01
WMPBC	Australia	Oil & Gas Producers	WOODSIDE PETROLEUM	264,000	5,155,501.33
WMPBC	Australia	Oil Equipment & Services	APA GROUP	395,000	2,156,758.08
WMPBC	Australia	Oil Equipment & Services	WORLEYPARSONS	86,000	561,913.19
WMPBC	Australia	Suspended Equities	DUET GROUP	870,000	1,480,828.48
WMPBC	Australia	Fixed Line Telecommunications	TELSTRA	1,494,000	4,238,233.23

WMPBC	Australia	Fixed Line Telecommunications	TPG TELECOM	99,600	422,911.88
WMPBC	Australia	Fixed Line Telecommunications	VOCUS GROUP	180,000	473,294.09
WMPBC	Australia	Electricity	AUSNET SERVICES	553,400	568,879.60
WMPBC	Australia	Gas, Water & Multiutilities	ORIGIN ENERGY (EX BORAL	625,000	2,684,318.09
WMPBC	Australia	Gas, Water & Multiutilities	AGL ENERGY	240,000	3,843,455.45
WMPBC	New Zealand	Media	SKY NETWORK TELEVISION	108,949	234,488.85
WMPBC	New Zealand	Travel & Leisure	AIR NEW ZEALAND	200,000	271,690.52
WMPBC	New Zealand	Travel & Leisure	SKY CITY ENTM.GP.	220,000	504,248.66
WMPBC	New Zealand	Real Estate Investment Trusts	KIWI PROPERTY GROUP	378,201	295,998.10
WMPBC	New Zealand	Healthcare Equipment & Services	RYMAN HEALTHCARE	135,000	633,189.85
WMPBC	New Zealand	Healthcare Equipment & Services	FISHER & PAYKEL HLTHCR.	210,000	1,138,752.24
WMPBC	New Zealand	Construction & Materials	FLETCHER BUILDING	260,000	1,199,127.91
WMPBC	New Zealand	Industrial Transportation	AUCKLAND INTL.AIRPORT	302,900	1,144,680.23
WMPBC	New Zealand	Software & Computer Services	XERO	29,000	319,376.12
WMPBC	New Zealand	Fixed Line Telecommunications	SPARK NEW ZEALAND	690,000	1,338,495.08
WMPBC	New Zealand	Electricity	CONTACT ENERGY	220,000	621,086.76

WMPBC	New Zealand	Electricity	MERCURY NZ	230,000	404,377.24
WMPBC	New Zealand	Electricity	MERIDIAN ENERGY	447,900	701,095.71
WMPBC	New Zealand	Gas, Water & Multiutilities	VECTOR	70,340	124,652.17
WMPBC	United States	Chemicals	ORASCOM CONSTRUCTION	9,036	39,744.09
WMPBC	United States	Suspended Equities	MELCO CROWN ENTM.	129,900	626,247.95
WMPR	United Kingdom	UK Unquoted Equities	BRIDGES ALTERNATIVE IV	1	1,406,627.00
WMPR	United Kingdom	UK Unquoted Equities	BRIDGES ALTERNATIVE III	1	25,045,423.66
WMPR	United Kingdom	UK Unquoted Equities	BRIDGES SUSTAINABLE PROP	1	2,015,990.00
WMPR	United Kingdom	UK Unquoted Equities	KAMES PROPERTY UNIT TRUS	1	60,133,503.00
WMPR	United Kingdom	UK Unquoted Equities	KAMES CAPITAL ACTIVE II	1	47,457,490.00
WMPR	United Kingdom	UK Unquoted Equities	MANSFORD REAL EST OPPTS F	1	10,696,956.00
WMPR	United Kingdom	UK Unquoted Equities	Igloo	11,932,117	8,070,048.69
WMPR	Overseas	Unquoted Equities	BLACKROCK RES. OPPTS FUND	1	6,809,073.53
WMPR	United Kingdom	Agricultural	Cleveland Estate	1	6,040,000.00
WMPR	United Kingdom	Agricultural	Backford & Wincham Est.	1	3,595,000.00
WMPR	United Kingdom	Agricultural	Stagsden Land	1	30,000.00

WMPR	United Kingdom	Agricultural	Butlers Marston Est	1	545,000.00
WMPR	United Kingdom	Industrial	Leicester(Meridian BP)	1	7,950,000.00
WMPR	United Kingdom	Industrial	Southampton (Canberra Rd	1	8,850,000.00
WMPR	United Kingdom	Industrial	Horsham (Parsonage Way)	1	9,150,000.00
WMPR	United Kingdom	Industrial	Weybridge (Brooklands IE	1	5,600,000.00
WMPR	United Kingdom	Industrial	Bristol (Kingswood IE)	1	11,600,000.00
WMPR	United Kingdom	Industrial	B'ham (Midpoint Park)	1	4,450,000.00
WMPR	United Kingdom	Industrial	Manchester (Northbank IE	1	10,200,000.00
WMPR	United Kingdom	Industrial	Hayes (Elystan B.C. Unit	1	940,000.00
WMPR	United Kingdom	Industrial	Birmingham, Merlin Park	1	25,000,000.00
WMPR	United Kingdom	Industrial	Birmingham - Premier Hou	1	6,725,000.00
WMPR	United Kingdom	Industrial	London Powergate Busines	1	87,400,000.00
WMPR	United Kingdom	Industrial	Basingstoke (W.H Ind Est	1	48,000,000.00
WMPR	United Kingdom	Offices	Bath (Manvers St)	1	15,750,000.00
WMPR	United Kingdom	Offices	Birmingham (Newhall St)	1	17,800,000.00
WMPR	United Kingdom	Offices	Uxbridge (Otter House)	1	3,650,000.00

WMPR	United Kingdom	Offices	London (Wardour St)	1	21,350,000.00
WMPR	United Kingdom	Offices	London (SouthWest House)	1	43,100,000.00
WMPR	United Kingdom	Offices	Manchester (Quay Street)	1	14,600,000.00
WMPR	United Kingdom	Offices	Manchester (Byrom Street	1	850,000.00
WMPR	United Kingdom	Offices	London (Whitfield Street	1	30,250,000.00
WMPR	United Kingdom	Offices	Reading (Thames Valley)	1	11,750,000.00
WMPR	United Kingdom	Offices	Edinburgh(Citypoint)	1	13,350,000.00
WMPR	United Kingdom	Retail Warehouses	P'fract (Racecourse RP)	1	6,750,000.00
WMPR	United Kingdom	Retail Warehouses	Hayes (Uxbridge Rd RP)	1	18,500,000.00
WMPR	United Kingdom	Retail Warehouses	Birmingham (The Fort)	1	24,750,000.00
WMPR	United Kingdom	Retail Warehouses	OXFORD (Botley Retail Pk	1	14,500,000.00
WMPR	United Kingdom	Retail Warehouses	Clifton Moor	1	26,000,000.00
WMPR	United Kingdom	Retail Warehouses	Bristol (longwell Green)	1	8,167,090.00
WMPR	United Kingdom	Retail Warehouses	London (Waxlow Road)	1	14,100,000.00
WMPR	United Kingdom	Retail Warehouses	Pontefract Phase II	1	3,900,000.00
WMPR	United Kingdom	Retail Warehouses	Bristol, Savills Freight	1	4,032,910.00

WMPR	United Kingdom	Retail Warehouses	Birmingham, St Philips	1	26,625,000.00
WMPR	United Kingdom	Shopping Centres	Bury St Edmunds (Arc)	83,819,600	82,499,999.54
WMPR	United Kingdom	Shops	Glasgow(Buchanan Street)	1	11,650,000.00
WMPR	United Kingdom	Supermarkets	Birmingham (Great Barr)	1	53,700,000.00
WMPR	United Kingdom	Supermarkets	Morrisons Wood Green	1	27,900,000.00
WMPR	United Kingdom	Supermarkets	Hattersley (Tesco)	1	24,850,000.00
WMPR	Overseas	Off Shore Funds	PLA RESIDENTIAL FUND III	1	2,957,523.29
WMPR	Overseas	Off Shore Funds	WHITEHALL ST REAL EST 08	1	268,006.72
WMPR	Overseas	Unit Trusts	Rockspring PELP	194	523,539.47
WMPR	Overseas	Unit Trusts	Rockspring PEPLP	194	6,245,137.29
WMPR	United Kingdom	UK Off Shore Funds	AEWEPISO	1	7,806,333.93
WMPR	United Kingdom	UK Off Shore Funds	BRAZIL REOF II	1	18,319,987.20
WMPR	United Kingdom	UK Off Shore Funds	BEACON CAPITAL VI	1	5,772,089.22
WMPR	United Kingdom	UK Off Shore Funds	BLUEHOUSE AP III	1	7,277,096.06
WMPR	United Kingdom	UK Off Shore Funds	BRAZIL REOF I	1	3,693,224.84
WMPR	United Kingdom	UK Off Shore Funds	DUNEREFII	1	27,333,741.45



WMPR	United Kingdom	UK Off Shore Funds	GOLDMAN SACHS DEV.REAL	1	191,974.89
WMPR	United Kingdom	UK Off Shore Funds	HIGH ST REF III	23,947	3,490,956.78
WMPR	United Kingdom	UK Off Shore Funds	MORGAN STANLEY AIP	1	7,054,755.49
WMPR	United Kingdom	UK Off Shore Funds	NORTH HAVEN REF VII	1	5,724,176.10
WMPR	United Kingdom	UK Off Shore Funds	PHOENIX ASIA IV	1	18,932,257.99
WMPR	United Kingdom	UK Off Shore Funds	PHOENIX ASIA V	1	19,881,890.56
WMPR	United Kingdom	UK Off Shore Funds	SILK ROAD ASIA	1	22,491,005.49
WMPR	United Kingdom	UK Off Shore Funds	SVEAFSTIGHETER FUND III	1	3,495,718.07
WMUK	United Kingdom	Oil & Gas Producers	TULLOW OIL	440,000	1,028,280.00
WMUK	United Kingdom	Oil & Gas Producers	BP	9,735,000	44,542,492.50
WMUK	United Kingdom	Oil & Gas Producers	ROYAL DUTCH SHELL A(LON)	2,220,000	46,520,100.00
WMUK	United Kingdom	Oil & Gas Producers	ROYAL DUTCH SHELL B	1,945,000	42,488,525.00
WMUK	United Kingdom	Oil & Gas Producers	CAIRN ENERGY	246,000	503,070.00
WMUK	United Kingdom	Oil Equipment & Services	AMEC FOSTER WHEELER	190,000	1,008,900.00
WMUK	United Kingdom	Oil Equipment & Services	HUNTING	72,000	406,440.00
WMUK	United Kingdom	Oil Equipment & Services	PETROFAC	123,000	1,130,370.00

WMUK	United Kingdom	Oil Equipment & Services	WOOD GROUP (JOHN)	175,000	1,330,875.00
WMUK	United Kingdom	Chemicals	ELEMENTIS	196,000	566,832.00
WMUK	United Kingdom	Chemicals	VICTREX	50,000	950,000.00
WMUK	United Kingdom	Chemicals	SYNTHOMER	133,000	632,681.00
WMUK	United Kingdom	Chemicals	CRODA INTERNATIONAL	70,000	2,494,800.00
WMUK	United Kingdom	Chemicals	JOHNSON MATTHEY	105,000	3,231,900.00
WMUK	United Kingdom	Forestry & Paper	MONDI	179,000	3,443,960.00
WMUK	United Kingdom	Industrial Metals & Mining	EVRAZ	236,000	510,468.00
WMUK	United Kingdom	Mining	ANTOFAGASTA	175,000	1,458,625.00
WMUK	United Kingdom	Mining	BHP BILLITON	1,085,000	13,388,900.00
WMUK	United Kingdom	Mining	PETRA DIAMONDS	225,000	299,250.00
WMUK	United Kingdom	Mining	RIO TINTO	615,000	19,729,200.00
WMUK	United Kingdom	Mining	VEDANTA RESOURCES	50,000	404,750.00
WMUK	United Kingdom	Mining	RANDGOLD RESOURCES	46,000	3,201,600.00
WMUK	United Kingdom	Mining	KAZ MINERALS	100,000	453,400.00
WMUK	United Kingdom	Mining	HOCHSCHILD MINING	106,000	294,468.00

WMUK	United Kingdom	Mining	ANGLO AMERICAN	685,000	8,353,575.00
WMUK	United Kingdom	Mining	FRESNILLO	80,000	1,244,000.00
WMUK	United Kingdom	Mining	GLENCORE	5,950,000	18,632,425.00
WMUK	United Kingdom	Mining	CENTAMIN	500,000	863,500.00
WMUK	United Kingdom	Mining	ACACIA MINING	80,000	359,600.00
WMUK	United Kingdom	Mining	POLYMETAL INTERNATIONAL	128,000	1,269,120.00
WMUK	United Kingdom	Construction & Materials	BALFOUR BEATTY	320,000	862,080.00
WMUK	United Kingdom	Construction & Materials	CRH	425,000	11,942,500.00
WMUK	United Kingdom	Construction & Materials	KELLER	30,000	272,100.00
WMUK	United Kingdom	Construction & Materials	KIER GROUP	42,857	585,855.19
WMUK	United Kingdom	Construction & Materials	MARSHALLS	80,000	282,240.00
WMUK	United Kingdom	Construction & Materials	POLYPIPE GROUP	87,000	331,470.00
WMUK	United Kingdom	Construction & Materials	IBSTOCK	140,000	290,640.00
WMUK	United Kingdom	Aerospace & Defense	BAE SYSTEMS	1,625,000	10,440,625.00
WMUK	United Kingdom	Aerospace & Defense	MEGGITT	435,000	1,937,055.00
WMUK	United Kingdom	Aerospace & Defense	SENIOR	185,000	380,915.00

WMUK	United Kingdom	Aerospace & Defense	ULTRA ELECTRONICS HDG.	32,000	663,040.00
WMUK	United Kingdom	Aerospace & Defense	COBHAM	811,000	1,078,630.00
WMUK	United Kingdom	Aerospace & Defense	QINETIQ GROUP	260,000	725,400.00
WMUK	United Kingdom	Aerospace & Defense	ROLLS-ROYCE HOLDINGS	835,000	6,291,725.00
WMUK	United Kingdom	General Industrials	RPC GROUP	218,750	1,709,531.25
WMUK	United Kingdom	General Industrials	SMITH (DS)	464,000	2,014,224.00
WMUK	United Kingdom	General Industrials	SMURFIT KAPPA GP. (LON)	130,000	2,756,000.00
WMUK	United Kingdom	General Industrials	SMITHS GROUP	191,000	3,084,650.00
WMUK	United Kingdom	General Industrials	VESUVIUS	130,000	676,650.00
WMUK	United Kingdom	Electronic & Electrical Equipment	SPECTRIS	56,000	1,398,320.00
WMUK	United Kingdom	Electronic & Electrical Equipment	HALMA	186,000	1,904,640.00
WMUK	United Kingdom	Electronic & Electrical Equipment	MORGAN ADVANCED MATERIAL	141,000	436,677.00
WMUK	United Kingdom	Electronic & Electrical Equipment	RENISHAW	24,000	747,120.00
WMUK	United Kingdom	Industrial Engineering	HILL & SMITH	35,000	445,200.00
WMUK	United Kingdom	Industrial Engineering	WEIR GROUP	110,000	2,108,700.00
WMUK	United Kingdom	Industrial Engineering	BODYCOTE	82,000	653,130.00

WMUK	United Kingdom	Industrial Engineering	IMI	135,000	1,610,550.00
WMUK	United Kingdom	Industrial Engineering	ROTORK	500,000	1,216,500.00
WMUK	United Kingdom	Industrial Engineering	SPIRAX-SARCO ENGR.	40,000	1,906,800.00
WMUK	United Kingdom	Industrial Transportation	FISHER(JAMES)& SONS	19,000	303,430.00
WMUK	United Kingdom	Industrial Transportation	BBA AVIATION	580,000	1,765,520.00
WMUK	United Kingdom	Industrial Transportation	ROYAL MAIL	449,000	1,908,250.00
WMUK	United Kingdom	Support Services	ASHTED GROUP	260,000	4,297,800.00
WMUK	United Kingdom	Support Services	ATKINS (WS)	45,000	693,000.00
WMUK	United Kingdom	Support Services	DIPLOMA	48,000	507,840.00
WMUK	United Kingdom	Support Services	DCC	44,000	3,091,000.00
WMUK	United Kingdom	Support Services	ELECTROCOMP.	235,000	1,112,490.00
WMUK	United Kingdom	Support Services	HAYS	700,000	1,096,200.00
WMUK	United Kingdom	Support Services	MITIE GROUP	157,000	348,383.00
WMUK	United Kingdom	Support Services	HOWDEN JOINERY GP.	295,000	1,279,120.00
WMUK	United Kingdom	Support Services	CARILLION	184,000	409,952.00
WMUK	United Kingdom	Support Services	TRAVIS PERKINS	125,000	1,890,000.00

WMUK	United Kingdom	Support Services	SERCO GROUP	600,000	693,000.00
WMUK	United Kingdom	Support Services	SIG	259,000	288,267.00
WMUK	United Kingdom	Support Services	BABCOCK INTERNATIONAL	255,000	2,249,100.00
WMUK	United Kingdom	Support Services	PAGEGROUP	129,000	551,991.00
WMUK	United Kingdom	Support Services	INTERTEK GROUP	82,000	3,225,880.00
WMUK	United Kingdom	Support Services	PAYSAFE GROUP	280,000	1,309,280.00
WMUK	United Kingdom	Support Services	GRAFTON GROUP UTS.	100,000	714,999.02
WMUK	United Kingdom	Support Services	G4S	850,000	2,586,550.00
WMUK	United Kingdom	Support Services	PAYPOINT	30,000	307,500.00
WMUK	United Kingdom	Support Services	ESSENTRA PLC	111,000	582,750.00
WMUK	United Kingdom	Support Services	BUNZL	175,000	4,060,000.00
WMUK	United Kingdom	Support Services	RENTOKIL INITIAL	950,000	2,343,650.00
WMUK	United Kingdom	Support Services	BERENDSEN	85,000	623,050.00
WMUK	United Kingdom	Support Services	EXPERIAN	490,000	7,972,300.00
WMUK	United Kingdom	Support Services	CAPITA	330,000	1,862,850.00
WMUK	United Kingdom	Support Services	NORTHGATE	67,000	368,500.00

WMUK	United Kingdom	Support Services	WOLSELEY	130,000	6,519,500.00
WMUK	United Kingdom	Support Services	AGGREKO	125,000	1,104,375.00
WMUK	United Kingdom	Support Services	AA	260,000	690,040.00
WMUK	United Kingdom	Support Services	SANNE GROUP	60,000	414,300.00
WMUK	United Kingdom	Support Services	IWG	375,000	1,195,500.00
WMUK	United Kingdom	Support Services	WORLDPAY GROUP	950,000	2,806,300.00
WMUK	United Kingdom	Support Services	HOMESERVE	140,000	791,000.00
WMUK	United Kingdom	Automobiles & Parts	GKN	855,000	3,106,215.00
WMUK	United Kingdom	Beverages	DIAGEO	1,292,000	29,502,820.00
WMUK	United Kingdom	Beverages	BRITVIC	115,000	744,625.00
WMUK	United Kingdom	Beverages	BARR (AG)	36,000	208,440.00
WMUK	United Kingdom	Beverages	COCA-COLA HBC	105,000	2,163,000.00
WMUK	United Kingdom	Food Producers	CRANSWICK	21,000	537,390.00
WMUK	United Kingdom	Food Producers	DAIRY CREST	65,000	359,775.00
WMUK	United Kingdom	Food Producers	GREENCORE GROUP	360,000	883,800.00
WMUK	United Kingdom	Food Producers	ASSOCIATED BRIT.FOODS	178,000	4,638,680.00

WMUK	United Kingdom	Food Producers	TATE & LYLE	235,000	1,796,575.00
WMUK	United Kingdom	Household Goods & Home Construction	BARRATT DEVELOPMENTS	510,000	2,787,150.01
WMUK	United Kingdom	Household Goods & Home Construction	BELLWAY	64,000	1,728,640.00
WMUK	United Kingdom	Household Goods & Home Construction	BOVIS HOMES GROUP	57,000	481,080.00
WMUK	United Kingdom	Household Goods & Home Construction	PERSIMMON	165,000	3,455,100.00
WMUK	United Kingdom	Household Goods & Home Construction	REDROW	110,000	561,000.00
WMUK	United Kingdom	Household Goods & Home Construction	TAYLOR WIMPEY	1,589,000	3,068,359.01
WMUK	United Kingdom	Household Goods & Home Construction	BERKELEY GROUP HDG.(THE)	70,000	2,244,900.00
WMUK	United Kingdom	Household Goods & Home Construction	RECKITT BENCKISER GROUP	323,000	23,533,780.00
WMUK	United Kingdom	Household Goods & Home Construction	GALLIFORD TRY	35,000	515,200.00
WMUK	United Kingdom	Household Goods & Home Construction	CREST NICHOLSON HOLDINGS	107,000	581,010.00
WMUK	United Kingdom	Household Goods & Home Construction	MCCARTHY AND STONE	271,000	511,919.00
WMUK	United Kingdom	Household Goods & Home Construction	COUNTRYSIDE PROPERTIES	70,000	169,400.00
WMUK	United Kingdom	Personal Goods	TED BAKER	14,000	386,400.00
WMUK	United Kingdom	Personal Goods	BURBERRY GROUP	220,000	3,792,800.00
WMUK	United Kingdom	Personal Goods	UNILEVER (UK)	619,000	24,385,505.00



WMUK	United Kingdom	Personal Goods	PZ CUSSONS	128,000	411,008.00
WMUK	United Kingdom	Personal Goods	SUPERGROUP	23,000	341,320.00
WMUK	United Kingdom	Tobacco	BRITISH AMERICAN TOBACCO	950,000	50,350,000.00
WMUK	United Kingdom	Tobacco	IMPERIAL BRANDS	485,000	18,754,950.00
WMUK	United Kingdom	Healthcare Equipment & Services	SMITH & NEPHEW	470,000	5,710,500.00
WMUK	United Kingdom	Healthcare Equipment & Services	UDG HEALTHCARE PUBLIC	125,000	877,498.79
WMUK	United Kingdom	Healthcare Equipment & Services	NMC HEALTH	40,000	707,200.00
WMUK	United Kingdom	Healthcare Equipment & Services	MEDICLINIC INTERNATIONAL	190,000	1,352,800.00
WMUK	United Kingdom	Healthcare Equipment & Services	CONVATEC GROUP	280,000	780,920.00
WMUK	United Kingdom	Healthcare Equipment & Services	SPIRE HEALTHCARE GP.	120,000	388,560.00
WMUK	United Kingdom	Pharmaceuticals & Biotechnology	BTG	181,000	1,060,660.00
WMUK	United Kingdom	Pharmaceuticals & Biotechnology	GENUS	30,000	517,500.00
WMUK	United Kingdom	Pharmaceuticals & Biotechnology	GLAXOSMITHKLINE	2,494,000	41,387,930.00
WMUK	United Kingdom	Pharmaceuticals & Biotechnology	DECHRA PHARMACEUTICALS	46,000	770,040.00
WMUK	United Kingdom	Pharmaceuticals & Biotechnology	ASTRAZENECA	647,000	31,783,875.00
WMUK	United Kingdom	Pharmaceuticals & Biotechnology	VECTURA GROUP	315,000	481,005.00

WMUK	United Kingdom	Pharmaceuticals & Biotechnology	HIKMA PHARMACEUTICALS	64,000	1,267,840.00
WMUK	United Kingdom	Pharmaceuticals & Biotechnology	SHIRE	462,000	21,533,820.00
WMUK	United Kingdom	Pharmaceuticals & Biotechnology	INDIVIOR	345,000	1,111,245.00
WMUK	United Kingdom	Food & Drug Retailers	MORRISON(WM)SPMKTS.	1,160,000	2,784,000.00
WMUK	United Kingdom	Food & Drug Retailers	TESCO	4,235,000	7,860,160.00
WMUK	United Kingdom	Food & Drug Retailers	SAINSBURY (J)	826,000	2,183,118.00
WMUK	United Kingdom	Food & Drug Retailers	BOOKER GROUP	800,000	1,563,200.00
WMUK	United Kingdom	Food & Drug Retailers	OCADO GROUP	214,000	515,312.00
WMUK	United Kingdom	Food & Drug Retailers	GREGGS	43,000	448,490.00
WMUK	United Kingdom	General Retailers	MARKS & SPENCER GROUP	840,000	2,830,800.00
WMUK	United Kingdom	General Retailers	NEXT	76,000	3,282,440.00
WMUK	United Kingdom	General Retailers	KINGFISHER	1,200,000	3,913,200.00
WMUK	United Kingdom	General Retailers	HALFORDS GROUP	98,000	347,410.00
WMUK	United Kingdom	General Retailers	DEBENHAMS	500,000	272,000.00
WMUK	United Kingdom	General Retailers	DUNELM GROUP	45,000	286,650.00
WMUK	United Kingdom	General Retailers	SPORTS DIRECT INTL.	107,000	329,774.00

WMUK	United Kingdom	General Retailers	WH SMITH	48,000	851,040.00
WMUK	United Kingdom	General Retailers	DIXONS CARPHONE	515,000	1,635,640.00
WMUK	United Kingdom	General Retailers	INCHCAPE	210,000	1,767,150.00
WMUK	United Kingdom	General Retailers	PETS AT HOME GROUP	156,000	284,856.00
WMUK	United Kingdom	General Retailers	AO WORLD	90,000	121,500.00
WMUK	United Kingdom	General Retailers	JUST EAT	276,000	1,562,160.00
WMUK	United Kingdom	General Retailers	SAGA	600,000	1,219,200.00
WMUK	United Kingdom	General Retailers	CARD FACTORY	99,000	282,150.00
WMUK	United Kingdom	General Retailers	B&M EUROPEAN VAL.RET.	400,000	1,196,800.00
WMUK	United Kingdom	General Retailers	DIGNITY	21,000	499,590.00
WMUK	United Kingdom	General Retailers	JD SPORTS FASHION	225,000	866,925.00
WMUK	United Kingdom	Media	SKY	530,000	5,170,150.00
WMUK	United Kingdom	Media	PEARSON	410,000	2,796,200.00
WMUK	United Kingdom	Media	EUROMONEY INSTL.INVESTOR	20,000	211,400.00
WMUK	United Kingdom	Media	ITV	1,868,000	4,079,712.00
WMUK	United Kingdom	Media	MONEYSUPERMARKET COM GP.	251,000	828,049.00

WMUK	United Kingdom	Media	RIGHTMOVE	43,000	1,713,550.00
WMUK	United Kingdom	Media	RELX	560,000	8,752,800.00
WMUK	United Kingdom	Media	ENTERTAINMENT ONE (DI)	250,000	610,000.00
WMUK	United Kingdom	Media	WPP	660,000	11,563,200.00
WMUK	United Kingdom	Media	UBM	195,000	1,488,825.00
WMUK	United Kingdom	Media	ZPG	101,000	366,630.00
WMUK	United Kingdom	Media	INFORMA	405,000	2,640,600.00
WMUK	United Kingdom	Media	AUTO TRADER GROUP	525,000	2,057,475.00
WMUK	United Kingdom	Media	ASCENTIAL	150,000	480,300.00
WMUK	United Kingdom	Travel & Leisure	WETHERSPOON (JD)	37,000	349,465.00
WMUK	United Kingdom	Travel & Leisure	FIRST GROUP	514,000	677,966.00
WMUK	United Kingdom	Travel & Leisure	GO-AHEAD GROUP	20,000	345,400.00
WMUK	United Kingdom	Travel & Leisure	MILLENNIUM & CPTH.HTLS.	64,000	282,240.00
WMUK	United Kingdom	Travel & Leisure	NATIONAL EXPRESS	250,000	899,750.00
WMUK	United Kingdom	Travel & Leisure	CARNIVAL	98,000	4,486,440.00
WMUK	United Kingdom	Travel & Leisure	WILLIAM HILL	410,000	1,189,410.00

WMUK	United Kingdom	Travel & Leisure	GREENE KING	165,000	1,157,475.00
WMUK	United Kingdom	Travel & Leisure	RESTAURANT GROUP	85,000	283,475.00
WMUK	United Kingdom	Travel & Leisure	LADBROKES CORAL GROUP	440,000	568,040.00
WMUK	United Kingdom	Travel & Leisure	TUI (LON)	260,000	2,875,600.00
WMUK	United Kingdom	Travel & Leisure	CINEWORLD GROUP	96,000	635,040.00
WMUK	United Kingdom	Travel & Leisure	MITCHELLS & BUTLERS	115,000	281,175.00
WMUK	United Kingdom	Travel & Leisure	MARSTON'S	276,000	370,392.00
WMUK	United Kingdom	Travel & Leisure	WHITBREAD	95,000	3,760,100.00
WMUK	United Kingdom	Travel & Leisure	RANK GROUP	105,000	219,135.00
WMUK	United Kingdom	Travel & Leisure	THOMAS COOK GROUP	750,000	639,375.00
WMUK	United Kingdom	Travel & Leisure	INTL.CON.S.AIRL.GP.(CDI)	840,000	4,439,400.00
WMUK	United Kingdom	Travel & Leisure	GVC HOLDINGS	130,000	953,550.00
WMUK	United Kingdom	Travel & Leisure	STAGECOACH GROUP	182,000	381,108.00
WMUK	United Kingdom	Travel & Leisure	EASYJET	115,000	1,179,900.00
WMUK	United Kingdom	Travel & Leisure	PLAYTECH	130,000	1,210,300.00
WMUK	United Kingdom	Travel & Leisure	MERLIN ENTERTAINMENTS	351,000	1,683,396.00

WMUK	United Kingdom	Travel & Leisure	COMPASS GROUP	850,000	12,792,500.00
WMUK	United Kingdom	Travel & Leisure	WIZZ AIR HOLDINGS	17,000	278,800.00
WMUK	United Kingdom	Travel & Leisure	SSP GROUP	207,000	862,155.00
WMUK	United Kingdom	Travel & Leisure	PADDY POWER BETFAIR(LON)	41,000	3,526,000.00
WMUK	United Kingdom	Travel & Leisure	DOMINO'S PIZZA GROUP	237,000	731,382.00
WMUK	United Kingdom	Travel & Leisure	ICTL.HTLS.GP.	102,000	3,986,160.00
WMUK	United Kingdom	Fixed Line Telecommunications	TELECOM PLUS	31,457	376,540.29
WMUK	United Kingdom	Fixed Line Telecommunications	BT GROUP	4,293,000	13,660,326.00
WMUK	United Kingdom	Fixed Line Telecommunications	TALKTALK TELECOM GROUP	224,000	424,480.00
WMUK	United Kingdom	Mobile Telecommunications	INMARSAT	221,000	1,879,605.00
WMUK	United Kingdom	Mobile Telecommunications	VODAFONE GROUP	13,630,000	28,364,030.00
WMUK	United Kingdom	Electricity	SSE	516,000	7,616,160.00
WMUK	United Kingdom	Electricity	DRAX GROUP	171,000	556,434.00
WMUK	United Kingdom	Gas, Water & Multiutilities	CENTRICA ORD GBP0.0617	2,825,000	6,130,250.00
WMUK	United Kingdom	Gas, Water & Multiutilities	NATIONAL GRID	1,945,000	19,712,575.00
WMUK	United Kingdom	Gas, Water & Multiutilities	PENNON GROUP	195,000	1,718,925.00

WMUK	United Kingdom	Gas, Water & Multiutilities	SEVERN TRENT	116,000	2,763,120.00
WMUK	United Kingdom	Gas, Water & Multiutilities	UNITED UTILITIES GROUP	340,000	3,377,900.00
WMUK	United Kingdom	Banks	STANDARD CHARTERED	1,400,000	10,682,000.00
WMUK	United Kingdom	Banks	HSBC HDG. (ORD \$0.50)	10,240,000	66,652,160.00
WMUK	United Kingdom	Banks	LLOYDS BANKING GROUP	34,370,000	22,790,747.00
WMUK	United Kingdom	Banks	BARCLAYS	8,600,000	19,358,600.00
WMUK	United Kingdom	Banks	BGEO GROUP HDG.	13,000	418,470.00
WMUK	United Kingdom	Banks	ROYAL BANK OF SCTL.GP.	1,650,000	3,994,650.00
WMUK	United Kingdom	Banks	CYBG	399,250	1,107,918.75
WMUK	United Kingdom	Banks	VIRGIN MONEY HOLDINGS	120,000	384,720.00
WMUK	United Kingdom	Banks	ALDERMORE GROUP	50,000	111,450.00
WMUK	United Kingdom	Banks	SHAWBROOK GROUP	40,000	135,720.00
WMUK	United Kingdom	Banks	METRO BANK	34,000	1,106,360.00
WMUK	United Kingdom	Nonlife Insurance	JARDINE LLOYD THOMPSON	52,000	588,640.00
WMUK	United Kingdom	Nonlife Insurance	ADMIRAL GROUP	110,000	2,186,800.00
WMUK	United Kingdom	Nonlife Insurance	LANCASHIRE HOLDINGS	98,000	659,050.00

WMUK	United Kingdom	Nonlife Insurance	ESURE GROUP	120,000	281,040.00
WMUK	United Kingdom	Nonlife Insurance	RSA INSURANCE GROUP	510,000	2,988,600.00
WMUK	United Kingdom	Nonlife Insurance	HISCOX	140,000	1,531,600.00
WMUK	United Kingdom	Nonlife Insurance	DIRECT LINE IN.GROUP	750,000	2,605,500.00
WMUK	United Kingdom	Nonlife Insurance	BEAZLEY	259,000	1,108,002.00
WMUK	United Kingdom	Nonlife Insurance	HASTINGS GROUP HDG.	192,349	521,073.44
WMUK	United Kingdom	Life Insurance	AVIVA	2,100,000	11,172,000.00
WMUK	United Kingdom	Life Insurance	LEGAL & GENERAL	3,035,000	7,505,555.00
WMUK	United Kingdom	Life Insurance	PRUDENTIAL	1,325,000	22,326,250.00
WMUK	United Kingdom	Life Insurance	ST.JAMES'S PLACE	246,000	2,610,060.00
WMUK	United Kingdom	Life Insurance	PHOENIX GROUP HDG.	205,833	1,536,543.35
WMUK	United Kingdom	Life Insurance	OLD MUTUAL	2,414,000	4,842,484.00
WMUK	United Kingdom	Life Insurance	JUST GROUP	235,000	309,025.00
WMUK	United Kingdom	Life Insurance	STANDARD LIFE	986,000	3,497,342.00
WMUK	United Kingdom	Real Estate Investment Trusts	BRITISH LAND	530,000	3,233,000.00
WMUK	United Kingdom	Real Estate Investment Trusts	DERWENT LONDON	55,000	1,546,050.00



WMUK	United Kingdom	Real Estate Investment Trusts	BIG YELLOW GROUP	64,000	467,520.00
WMUK	United Kingdom	Real Estate Investment Trusts	HAMMERSON	400,000	2,284,000.00
WMUK	United Kingdom	Real Estate Investment Trusts	INTU PROPERTIES	500,000	1,395,500.00
WMUK	United Kingdom	Real Estate Investment Trusts	SHAFTESBURY	125,000	1,142,500.00
WMUK	United Kingdom	Real Estate Investment Trusts	LAND SECURITIES GROUP	405,000	4,284,900.00
WMUK	United Kingdom	Real Estate Investment Trusts	GREAT PORTLAND ESTATES	197,000	1,283,455.00
WMUK	United Kingdom	Real Estate Investment Trusts	HANSTEEN HOLDINGS	293,000	350,135.00
WMUK	United Kingdom	Real Estate Investment Trusts	SAFESTORE HOLDINGS	90,000	340,200.00
WMUK	United Kingdom	Real Estate Investment Trusts	LONDONMETRIC PROPERTY	250,000	399,000.00
WMUK	United Kingdom	Real Estate Investment Trusts	SEGRO	492,000	2,244,012.00
WMUK	United Kingdom	Real Estate Investment Trusts	WORKSPACE GROUP	49,000	384,160.00
WMUK	United Kingdom	Real Estate Investment Trusts	REDEFINE INTL.REIT	375,000	138,112.50
WMUK	United Kingdom	Real Estate Investment Trusts	NEWRIVER REIT (REG S)	120,000	405,240.00
WMUK	United Kingdom	Real Estate Investment Trusts	ASSURA	700,000	404,250.00
WMUK	United Kingdom	Real Estate & Investment Services	CLS HOLDINGS	7,000	123,900.00
WMUK	United Kingdom	Real Estate & Investment Services	DAEJAN HOLDINGS	2,000	128,700.00

WMUK	United Kingdom	Real Estate & Investment Services	UNITE GROUP	130,000	827,450.00
WMUK	United Kingdom	Real Estate & Investment Services	ST MODWEN PROPS.	75,000	243,300.00
WMUK	United Kingdom	Real Estate & Investment Services	GRAINGER	200,000	492,200.00
WMUK	United Kingdom	Real Estate & Investment Services	SAVILLS	62,000	571,020.00
WMUK	United Kingdom	Real Estate & Investment Services	UK COMMERCIAL PR.TST.	262,000	224,272.00
WMUK	United Kingdom	Real Estate & Investment Services	F&C COML.PROPERTY TRUST	255,000	368,985.00
WMUK	United Kingdom	Real Estate & Investment Services	CAPITAL & CNTS.PROPS.	425,000	1,233,350.00
WMUK	United Kingdom	Financial Services	ABERDEEN ASSET MAN.	482,000	1,275,372.00
WMUK	United Kingdom	Financial Services	BREWIN DOLPHIN	129,000	402,093.00
WMUK	United Kingdom	Financial Services	RATHBONE BROTHERS	22,000	526,900.00
WMUK	United Kingdom	Financial Services	SCHRODERS	55,000	1,665,950.00
WMUK	United Kingdom	Financial Services	CLOSE BROTHERS GROUP	74,000	1,138,120.00
WMUK	United Kingdom	Financial Services	SVG CAPITAL	50,000	360,250.00
WMUK	United Kingdom	Financial Services	IG GROUP HOLDINGS	200,000	994,600.00
WMUK	United Kingdom	Financial Services	LONDON STOCK EX.GROUP	162,000	5,137,020.00
WMUK	United Kingdom	Financial Services	IP GROUP	224,000	351,008.00

WMUK	United Kingdom	Financial Services	ASHMORE GROUP	175,000	618,275.00
WMUK	United Kingdom	Financial Services	INVESTEC	335,000	1,822,400.00
WMUK	United Kingdom	Financial Services	TP ICAP	233,088	1,082,693.76
WMUK	United Kingdom	Financial Services	HARGREAVES LANSDOWN	125,000	1,626,250.00
WMUK	United Kingdom	Financial Services	3I GROUP	480,000	3,597,600.00
WMUK	United Kingdom	Financial Services	PROVIDENT FINANCIAL	77,000	2,301,530.00
WMUK	United Kingdom	Financial Services	PARAGON GP.OF COS.	130,000	543,140.00
WMUK	United Kingdom	Financial Services	HENDERSON GROUP	600,000	1,398,000.00
WMUK	United Kingdom	Financial Services	JUPITER FUND MANAGEMENT	206,000	877,560.00
WMUK	United Kingdom	Financial Services	MAN GROUP	800,000	1,177,600.00
WMUK	United Kingdom	Financial Services	ALLIED MINDS	85,000	258,825.00
WMUK	United Kingdom	Financial Services	ONESAVINGS BANK	25,000	100,925.00
WMUK	United Kingdom	Financial Services	JOHN LAING GROUP	206,180	561,840.50
WMUK	United Kingdom	Financial Services	INTERMEDIATE CAPITAL GP.	150,000	1,062,000.00
WMUK	United Kingdom	Financial Services	NEX GROUP	171,427	974,562.50
WMUK	United Kingdom	Equity Investment Instruments	ABERFORTH SMCOS.	41,000	482,570.00

WMUK	United Kingdom	Equity Investment Instruments	BANKERS INV.TRUST	55,000	403,425.00
WMUK	United Kingdom	Equity Investment Instruments	BRITISH EMPIRE TRUST	65,000	430,300.00
WMUK	United Kingdom	Equity Investment Instruments	CALEDONIA INVESTMENTS	14,000	385,000.00
WMUK	United Kingdom	Equity Investment Instruments	CITY OF LONDON IT.	170,000	707,370.00
WMUK	United Kingdom	Equity Investment Instruments	EDINBURGH INV.TRUST	110,000	784,850.00
WMUK	United Kingdom	Equity Investment Instruments	ELECTRA PRIVATE EQUITY	15,000	742,500.00
WMUK	United Kingdom	Equity Investment Instruments	WORLDWIDE HLTHCR.TST.	21,000	483,840.00
WMUK	United Kingdom	Equity Investment Instruments	JPMORGAN EMRG.MKTS.	75,000	568,500.00
WMUK	United Kingdom	Equity Investment Instruments	JPMORGAN INDIAN IT.	50,000	348,750.00
WMUK	United Kingdom	Equity Investment Instruments	FOREIGN & COLONIAL	280,000	1,579,200.00
WMUK	United Kingdom	Equity Investment Instruments	POLAR CAPITAL TECH.TST.	70,000	652,400.00
WMUK	United Kingdom	Equity Investment Instruments	MERCANTILE IT.	55,000	998,800.00
WMUK	United Kingdom	Equity Investment Instruments	MURRAY INTL.	70,000	848,400.00
WMUK	United Kingdom	Equity Investment Instruments	PERPETUAL INC.& GW.	100,000	375,800.00
WMUK	United Kingdom	Equity Investment Instruments	PERSONAL ASSETS	800	325,200.00
WMUK	United Kingdom	Equity Investment Instruments	RIT CAPITAL PARTNERS	64,000	1,197,440.00

WMUK	United Kingdom	Equity Investment Instruments	FINSBURY GW.& INC.TST.	60,000	415,500.00
WMUK	United Kingdom	Equity Investment Instruments	SCOTTISH INV.TST.	46,000	366,390.00
WMUK	United Kingdom	Equity Investment Instruments	TEMPLE BAR	30,000	369,000.00
WMUK	United Kingdom	Equity Investment Instruments	TEMPLETON EMRG.MKTS.IT.	138,000	911,490.00
WMUK	United Kingdom	Equity Investment Instruments	TR PROPERTY INV.	136,000	427,312.00
WMUK	United Kingdom	Equity Investment Instruments	WITAN INV.TRUST	100,000	955,000.00
WMUK	United Kingdom	Equity Investment Instruments	MONKS INV.TRUST	110,000	698,500.00
WMUK	United Kingdom	Equity Investment Instruments	HICL INFRASTRUCTURE	789,318	1,333,947.42
WMUK	United Kingdom	Equity Investment Instruments	ALLIANCE TRUST	215,000	1,471,675.00
WMUK	United Kingdom	Equity Investment Instruments	INTERNATIONAL PBPART.	500,000	780,000.00
WMUK	United Kingdom	Equity Investment Instruments	BH MACRO	16,000	339,200.00
WMUK	United Kingdom	Equity Investment Instruments	NB GLOBAL FR.INC.FD.	532,000	518,700.00
WMUK	United Kingdom	Equity Investment Instruments	GENESIS EMRG.MKTS.	58,000	371,780.00
WMUK	United Kingdom	Equity Investment Instruments	JOHN LAING INFR.FUND	425,000	569,075.00
WMUK	United Kingdom	Equity Investment Instruments	GCP INFRASTRUCTURE INVS.	320,000	412,160.00
WMUK	United Kingdom	Equity Investment Instruments	FIDELITY CHINA SPSTN.	244,000	476,288.00

WMUK	United Kingdom	Equity Investment Instruments	SYNCONA	194,000	281,300.00
WMUK	United Kingdom	Equity Investment Instruments	GREENCOAT UK WIND	287,000	339,521.00
WMUK	United Kingdom	Equity Investment Instruments	THE RENEWABLES INFR.GP.	450,000	483,750.00
WMUK	United Kingdom	Equity Investment Instruments	RIVERSTONE ENERGY	22,000	272,580.00
WMUK	United Kingdom	Equity Investment Instruments	TRITAX BIG BOX REIT	552,000	797,640.00
WMUK	United Kingdom	Equity Investment Instruments	KENNEDY WILSON EU.RLST.	60,000	566,700.00
WMUK	United Kingdom	Equity Investment Instruments	FIDELITY EUR.VALUES	178,000	340,514.00
WMUK	United Kingdom	Equity Investment Instruments	JPMORGAN AMERICAN IT.	140,000	526,120.00
WMUK	United Kingdom	Equity Investment Instruments	SCOTTISH MORTGAGE	670,000	2,448,850.00
WMUK	United Kingdom	Equity Investment Instruments	P2P GLOBAL INVESTMENTS	45,000	346,500.00
WMUK	United Kingdom	Equity Investment Instruments	HARBOURVEST GLOBAL	42,134	514,034.80
WMUK	United Kingdom	Equity Investment Instruments	WOODFORD PTNT.CAP.TST.	370,000	337,070.00
WMUK	United Kingdom	Equity Investment Instruments	3I INFRASTRUCTURE	375,000	708,750.00
WMUK	United Kingdom	Software & Computer Services	FIDESSA GROUP	16,000	398,720.00
WMUK	United Kingdom	Software & Computer Services	SAGE GROUP	580,000	3,656,900.00
WMUK	United Kingdom	Software & Computer Services	AVEVA GROUP	30,000	584,700.00

WMUK	United Kingdom	Software & Computer Services	MICRO FOCUS INTL.	115,000	2,619,700.00
WMUK	United Kingdom	Software & Computer Services	COMPUTACENTER	29,000	216,195.00
WMUK	United Kingdom	Software & Computer Services	SOFTCAT	36,000	141,840.00
WMUK	United Kingdom	Software & Computer Services	SOPHOS GROUP	125,000	338,750.00
WMUK	United Kingdom	Other Investments	L&G UK ALL SHARE	6,277,238	42,947,233.26
WMUQ	United Kingdom	Private Equity	PANTHEON INTERNATIONAL	1,148,375	19,752,050.00
WMUQ	United Kingdom	Private Equity	PANTHEON PARTN.RED.SHARE	606,819	9,223,648.80
WMUQ	France	Private Equity	ALVEN CAPITAL III	1	7,865,888.29
WMUQ	France	Private Equity	APAX FRANCE VI	750	2,442.13
WMUQ	France	Private Equity	APAX FRANCE VIII-A	1	20,066,987.43
WMUQ	France	Private Equity	ASTORG IV	1	5,709.26
WMUQ	France	Private Equity	PRAGMA II	1	5,709,520.14
WMUQ	Germany	Private Equity	DOUGHTY HANSON FUND III	1,000	2,102,052.86
WMUQ	Germany	Private Equity	GB DEUTSCHLAND FUND	1	146,583.70
WMUQ	Germany	Private Equity	QUADRIGA CAPITAL FUND II	1,000	75,862.63
WMUQ	Germany	Private Equity	QUADRIGA CAP FUND III	1	2,398,729.55

WMUQ	Italy	Private Equity	CLESSIDRA CP II	1	5,007,700.97
WMUQ	Italy	Private Equity	ITALIAN PEF IV	1,000	564,637.76
WMUQ	Italy	Private Equity	JP MORGAN ITALIAN FND II	1,000	636,432.30
WMUQ	Italy	Private Equity	PRIVATE EQUITY PARTNERS	1	4,665,888.30
WMUQ	Multinational	Private Equity	ACTIS EMERGING MARKETS 3	1	7,755,607.98
WMUQ	Multinational	Private Equity	ASHMORE GSSF 4	1	1,511,607.82
WMUQ	Multinational	Private Equity	ASHMORE GSSF 5	1	3,554,629.93
WMUQ	Other Asian	Private Equity	AA DEV CAPITAL INDIA FUN	1	1,758,838.02
WMUQ	Other Asian	Private Equity	AXIOM ASIA PCF II	1	21,146,633.61
WMUQ	Other Asian	Private Equity	CARLYLE ASIA PARTNERS II	1	10,329,265.46
WMUQ	Other Asian	Private Equity	CARLYLE ASIA PARTNERS IV	1	31,614,809.07
WMUQ	Other Asian	Private Equity	CAPITAL DYNAMICS ASIA	1	90,292,301.17
WMUQ	Other Asian	Private Equity	HIPEPVIAPF	1	21,218,814.03
WMUQ	Other Asian	Private Equity	HIPEPVIEM	1	10,310,484.23
WMUQ	Other Asian	Private Equity	HIPEP V - ASIA/ROW	1	7,986,303.33
WMUQ	Other Asian	Private Equity	PANTHEON ASIA FUND V	1	12,671,714.18



WMUQ	Other South America	Private Equity	ADVENT LAPEF V	1	17,342,709.42
WMUQ	Other Western Europe	Private Equity	PERMIRA EUROPE I	1,000	82,749.98
WMUQ	Other Western Europe	Private Equity	APAX EUROPE V	1,000	71,109.40
WMUQ	Other Western Europe	Private Equity	APAX EUROPE VI	1,000	2,437,630.66
WMUQ	Other Western Europe	Private Equity	APAX EUROPE VII	1	14,139,022.10
WMUQ	Other Western Europe	Private Equity	ASOF II FEEDER FUND	1	9,500,411.88
WMUQ	Other Western Europe	Private Equity	ATOMICO VENTURES II	1	35,239,899.48
WMUQ	Other Western Europe	Private Equity	BC EUROPEAN CAPITAL VIII	1,000	2,893,126.34
WMUQ	Other Western Europe	Private Equity	BRIDGEPOINT EUROPE II 'C	1,000	235,764.26
WMUQ	Other Western Europe	Private Equity	BRIDGEPOINT EUROPE III '	1,000	7,025,042.34
WMUQ	Other Western Europe	Private Equity	BRIDGEPOINT EUROPE IV 'E	1	14,584,282.18
WMUQ	Other Western Europe	Private Equity	BRIDGEPOINT EUROPE V	1	9,212,984.12
WMUQ	Other Western Europe	Private Equity	CANDOVER 2005	1	1,299,233.55
WMUQ	Other Western Europe	Private Equity	CANDOVER 2008	1	219,832.31
WMUQ	Other Western Europe	Private Equity	CLIMATE CHANGE CAPITAL P	1	1,476,020.02
WMUQ	Other Western Europe	Private Equity	CAP DYNAMICS EUR COINVES	1	9,332,022.07

WMUQ	Other Western Europe	Private Equity	DOUGHTY HANSN TECH II	1	17,418,990.68
WMUQ	Other Western Europe	Private Equity	DOUGHTY HANSON FUND IV	1,000	1,930,918.66
WMUQ	Other Western Europe	Private Equity	DOUGHTY HANSON FUND V	1	6,337,370.63
WMUQ	Other Western Europe	Private Equity	INDUSTRI KAPITAL 2004	1,000	321,918.83
WMUQ	Other Western Europe	Private Equity	INDUSTRI KAPITAL 2007	1	2,098,229.41
WMUQ	Other Western Europe	Private Equity	IK VII	1	36,886,345.05
WMUQ	Other Western Europe	Private Equity	MONTAGU IV	1	16,669,774.33
WMUQ	Other Western Europe	Private Equity	PERMIRA EUROPE III	1,000	389,517.58
WMUQ	Other Western Europe	Private Equity	PERMIRA IV	1	5,026,526.23
WMUQ	Other Western Europe	Private Equity	PERMIRA V	1	26,528,659.65
WMUQ	Other Western Europe	Private Equity	PERMIRA VI	1	1,732,101.62
WMUQ	Other Western Europe	Private Equity	ROBECO CO-INV III	1	12,686,854.33
WMUQ	Other Western Europe	Private Equity	ROBECO FUND OF FUNDS III	1	17,707,268.58
WMUQ	Other Western Europe	Private Equity	ROBECO SAM SECONDARY III	1	21,963,739.45
WMUQ	Other Western Europe	Private Equity	PERMIRA EUROPE II	1,000	155,428.96
WMUQ	Other Western Europe	Private Equity	TRITON III	1	12,662,939.01

WMUQ	Other Western Europe	Private Equity	UNIGESTION SEC OP II	1	8,202,421.35
WMUQ	Other Western Europe	Private Equity	VIRGIN GREEN FUND I	1	4,998,996.36
WMUQ	Spain	Private Equity	CORPFIN CAPITAL FUND III	1	1,756,415.19
WMUQ	Sweden	Private Equity	ALTOR 2003 FUND	1,000	103,207.60
WMUQ	Sweden	Private Equity	ALTOR FUND II	1	2,009,327.11
WMUQ	Sweden	Private Equity	ALTOR FUND III	1	7,271,726.97
WMUQ	Sweden	Private Equity	CARLYLE EUROPE IV	1	18,391,578.99
WMUQ	United Kingdom	Private Equity	ADVENT LIFE SCIENCES FUN	1	10,324,908.79
WMUQ	United Kingdom	Private Equity	ADVENT LIFE SCIENCES II	1	6,980,401.00
WMUQ	United Kingdom	Private Equity	ADVENT PEF III	1,000	178,687.00
WMUQ	United Kingdom	Private Equity	ADVENT PEF IV	1,000	7,129,418.10
WMUQ	United Kingdom	Private Equity	ALCHEMY INVESTMENT PLAN	1,000	3,029,454.70
WMUQ	United Kingdom	Private Equity	BRIDGES COMMUNITY VENTUR	1,000	158,480.00
WMUQ	United Kingdom	Private Equity	BRIDGES CDV FUND II	1	35,322.00
WMUQ	United Kingdom	Private Equity	BRIDGES FUND III	1	7,891,849.29
WMUQ	United Kingdom	Private Equity	CBPE CAPITAL FUND VIII	1	6,165,764.00

WMUQ	United Kingdom	Private Equity	CHARTERHOUSE IX	1	7,094,591.57
WMUQ	United Kingdom	Private Equity	ECI 8	1,000	1,056,269.00
WMUQ	United Kingdom	Private Equity	ECI 9	1	4,193,165.00
WMUQ	United Kingdom	Private Equity	EXPONENT PEP II	1	3,371,301.26
WMUQ	United Kingdom	Private Equity	EXPONENT PEP	1,000	492,275.00
WMUQ	United Kingdom	Private Equity	GRAPHITE CAPITAL VI	1,000	830,084.00
WMUQ	United Kingdom	Private Equity	GRAPHITE CAPITAL VII	1	3,982,506.00
WMUQ	United Kingdom	Private Equity	GRAPHITE CAPITAL VIII	1	19,692,883.00
WMUQ	United Kingdom	Private Equity	GRAPHITE CAPITAL VII TUF	1	1,165,135.00
WMUQ	United Kingdom	Private Equity	GRESHAM FUND 4	1	1,932,381.00
WMUQ	United Kingdom	Private Equity	HG CAPITAL V	1	1,033,572.00
WMUQ	United Kingdom	Private Equity	HG CAPITAL VI	1	23,647,423.86
WMUQ	United Kingdom	Private Equity	KEY CAPITAL PARTNERS I	1	628,804.00
WMUQ	United Kingdom	Private Equity	KEY CAPITAL PARTNERS IV	1	1,105,829.73
WMUQ	United Kingdom	Private Equity	KEY CAPITAL PARTNERS VI	1	297,143.00
WMUQ	United Kingdom	Private Equity	KEY CAPITAL PARTNERS VII	1	1,625,248.31

WMUQ	United Kingdom	Private Equity	MVM FUND III	1	6,460,933.39
WMUQ	United Kingdom	Private Equity	PRIMARY CAPITAL II	1,000	272,986.00
WMUQ	United Kingdom	Private Equity	PRIMARY CAPITAL III	1	1,111,799.00
WMUQ	United Kingdom	Private Equity	SCOTTISH EQUITY PTNRS II	1	2,228,689.00
WMUQ	United Kingdom	Private Equity	SCOTTISH EQUITY PTNRS IV	1	18,986,105.00
WMUQ	United States	Private Equity	PANTHEON USA FUND	10,000	244,590.35
WMUQ	United States	Private Equity	PANTHEON USA FUND II	10,000	23,991.36
WMUQ	United States	Private Equity	VESTAR CAP PARTNERS III	1,000	19,712.90
WMUQ	United States	Private Equity	HARBOURVEST V PARTNERSHI	1,000	61,071.61
WMUQ	United States	Private Equity	TA A&P V	1,000	143,181.25
WMUQ	United States	Private Equity	APAX EXCELSIOR VI	1,000	19,812.07
WMUQ	United States	Private Equity	APAX US VII	1	3,579,089.13
WMUQ	United States	Private Equity	ADVANCED TECH VENT VI	1,000	62,978.13
WMUQ	United States	Private Equity	ADVANCED TECH VENT VII	1,000	1,273,781.44
WMUQ	United States	Private Equity	ADVANCED TECH VENT VIII	1	9,553,081.69
WMUQ	United States	Private Equity	BLACKSTONE CAP PTNRS V	1	4,112,843.83

WMUQ	United States	Private Equity	BLACKSTONE CAP PTNRS VI	1	20,738,394.67
WMUQ	United States	Private Equity	CARLYLE PARTNERS V	1	6,208,197.85
WMUQ	United States	Private Equity	CARLYLE PARTNERS VI	1	19,591,661.40
WMUQ	United States	Private Equity	CDRVIII	1	8,182,282.38
WMUQ	United States	Private Equity	CHICAGO GROWTH PARTNERS	1	5,721,924.91
WMUQ	United States	Private Equity	CHICAGO GROWTH PARTNERS	1,000	857,222.60
WMUQ	United States	Private Equity	COLUMBIA CAPITAL PTN III	1,000	154,278.06
WMUQ	United States	Private Equity	CRESSET&COIV	1	8,635,755.93
WMUQ	United States	Private Equity	DCM VI	1	16,385,229.32
WMUQ	United States	Private Equity	DOMINUS CAP PTNRS I	1	8,727,052.35
WMUQ	United States	Private Equity	FFLIII	1	11,759,337.04
WMUQ	United States	Private Equity	FRANCISCO PARTNERS II	1	2,471,535.85
WMUQ	United States	Private Equity	FRANCISCO PARTNERS III	1	32,340,499.82
WMUQ	United States	Private Equity	GLOBESPAN CAPITAL IV	1,000	3,269,622.94
WMUQ	United States	Private Equity	GLOBESPAN CAPITAL V	1	7,934,457.20
WMUQ	United States	Private Equity	HARBOURVEST VIII VENTURE	1	5,885,639.57

WMUQ	United States	Private Equity	HARBOURVEST VIII - BUYOU	1	3,794,592.35
WMUQ	United States	Private Equity	HARBOURVEST VI	1,000	1,069,925.23
WMUQ	United States	Private Equity	INDUSTRY VENTURES V	1	13,176,538.05
WMUQ	United States	Private Equity	INDUSTRY VENTURES VI	1	12,843,727.79
WMUQ	United States	Private Equity	INTERWEST PARTNERS X	1	13,021,971.29
WMUQ	United States	Private Equity	JAFCO AMERICA FUND III	1,000	6,056.22
WMUQ	United States	Private Equity	LEXINGTON MMI II	1	12,665,259.71
WMUQ	United States	Private Equity	MADISON DEARBORN V	1	2,365,632.37
WMUQ	United States	Private Equity	MADISON DEARBORN VI	1	8,695,104.96
WMUQ	United States	Private Equity	MENLO VENTURES IX	1,000	1,041,441.88
WMUQ	United States	Private Equity	MENLO VENTURES X	1,000	11,897,797.59
WMUQ	United States	Private Equity	MENLO VENTURES XI	1	77,985,555.60
WMUQ	United States	Private Equity	MORGAN STANLEY GSOF I	1	10,032,345.16
WMUQ	United States	Private Equity	NEWBURY EP II	1	8,945,565.20
WMUQ	United States	Private Equity	NEW ENTRPRSE ASSOCIATES1	1	25,195,721.80
WMUQ	United States	Private Equity	NEW LEAF VENTURES II	1	6,636,482.07

WMUQ	United States	Private Equity	OLYMPUS GROWTH FUND IV	1,000	48,366.59
WMUQ	United States	Private Equity	OLYMPUS GROWTH FUND V	1	14,592,449.92
WMUQ	United States	Private Equity	OLYMPUS GROWTH FUND VI	1	32,663,081.29
WMUQ	United States	Private Equity	OPUS CAPITAL	1	7,739,885.03
WMUQ	United States	Private Equity	OPUS CAPITAL VI	1	6,722,363.01
WMUQ	United States	Private Equity	PANTHEON GLOBAL II	1,000	1,926,054.62
WMUQ	United States	Private Equity	PANTHEON GLOBAL III	1	5,146,593.63
WMUQ	United States	Private Equity	PFINGSTEN EXEC FUND III	1,000	372,816.19
WMUQ	United States	Private Equity	PFINGSTEN FUND IV	1	8,199,468.26
WMUQ	United States	Private Equity	PANTHEON USA FUND III	15,000	40,545.40
WMUQ	United States	Private Equity	PANTHEON USA FUND IV	20,000	423,047.70
WMUQ	United States	Private Equity	PANTHEON USA FUND VI	1,000	14,426,504.86
WMUQ	United States	Private Equity	POMONA CAPITAL SEC CO-IN	1	7,298,610.10
WMUQ	United States	Private Equity	POMONA CAPITAL VI	1	2,112,766.60
WMUQ	United States	Private Equity	POMONA CAPITAL VII	1	3,385,218.12
WMUQ	United States	Private Equity	PANTHEON USA FUND VIII	1	19,307,142.23



WMUQ	United States	Private Equity	THE RESOLUTE FUND	1,000	15,183.33
WMUQ	United States	Private Equity	THE RESOLUTE FUND II	1	8,468,357.79
WMUQ	United States	Private Equity	NEW LEAF VENTURES I	1,000	7,880,850.09
WMUQ	United States	Private Equity	TA A&P VI	1	6,045,498.82
WMUQ	United States	Private Equity	THOMA BRAVO IX	1	1,002,928.55
WMUQ	United States	Private Equity	THOMA CRESSEY VII	1,000	147,394.94
WMUQ	United States	Private Equity	THOMAS H LEE VI	1	12,491,124.00
WMUQ	United States	Private Equity	VESTAR CAP PARTNERS IV	1,000	80,419.05
WMUQ	United States	Private Equity	VESTAR CAP PARTNERS V	1,000	2,969,036.75
WMUQ	United States	Private Equity	LIGHTSPEED VP VI	1,000	186,342.20
WMUQ	United States	Private Equity	WESTON PRESIDIO CAP IV	1,000	204,606.34
WMUQ	United States	Private Equity	WESTON PRESIDIO CAP V	1,000	2,517,280.42
WMUQ	United States	Private Equity	CLOVIS	11,479	1,412,510.48
WMUSC	United States	Chemicals	AIR PRDS.& CHEMS.	13,000	1,406,613.62
WMUSC	United States	Chemicals	E I DU PONT DE NEMOURS	52,000	3,340,941.26
WMUSC	United States	Chemicals	ALBEMARLE	5,900	498,441.36

WMUSC	United States	Chemicals	AVERY DENNISON	5,000	322,283.98
WMUSC	United States	Chemicals	DOW CHEMICAL	74,700	3,795,783.91
WMUSC	United States	Chemicals	EASTMAN CHEMICAL	11,000	710,696.15
WMUSC	United States	Chemicals	ECOLAB	17,000	1,704,010.56
WMUSC	United States	Chemicals	FMC	10,700	595,476.03
WMUSC	United States	Chemicals	INTL.FLAVORS & FRAG.	5,000	529,889.24
WMUSC	United States	Chemicals	PPG INDUSTRIES	17,600	1,479,134.71
WMUSC	United States	Chemicals	PRAXAIR	16,000	1,517,661.64
WMUSC	United States	Chemicals	CELANESE 'A'	10,000	718,461.35
WMUSC	United States	Chemicals	CF INDUSTRIES HDG.	16,000	375,544.80
WMUSC	United States	Chemicals	MOSAIC	25,000	583,190.05
WMUSC	United States	Chemicals	LYONDELLBASELL INDS.CL.A	23,000	1,676,924.31
WMUSC	United States	Chemicals	ASHLAND GLOBAL HDG.	5,000	494,861.85
WMUSC	United States	Forestry & Paper	INTERNATIONAL PAPER	28,000	1,137,062.66
WMUSC	United States	Industrial Metals & Mining	FREEMPORT-MCMORAN	72,000	769,259.07
WMUSC	United States	Industrial Metals & Mining	NUCOR	21,000	1,002,934.94

WMUSC	United States	Industrial Metals & Mining	SOUTHERN COPPER	7,000	200,855.69
WMUSC	United States	Industrial Metals & Mining	ARCONIC	27,233	573,429.48
WMUSC	United States	Industrial Metals & Mining	ALCOA	9,077	249,636.55
WMUSC	United States	Mining	NEWMONT MINING	36,000	948,618.50
WMUSC	United States	Automobiles & Parts	AUTOLIV	5,000	408,772.84
WMUSC	United States	Automobiles & Parts	BORGWARNER	16,000	534,719.50
WMUSC	United States	Automobiles & Parts	GENTEX	13,600	231,986.88
WMUSC	United States	Automobiles & Parts	GENUINE PARTS	10,000	739,013.96
WMUSC	United States	Automobiles & Parts	GOODYEAR TIRE & RUB.	18,000	518,069.49
WMUSC	United States	Automobiles & Parts	HARLEY-DAVIDSON	12,000	580,590.99
WMUSC	United States	Automobiles & Parts	FORD MOTOR	247,400	2,300,981.24
WMUSC	United States	Automobiles & Parts	LKQ	20,700	484,371.23
WMUSC	United States	Automobiles & Parts	LEAR	4,900	554,597.94
WMUSC	United States	Automobiles & Parts	TESLA	6,600	1,468,893.09
WMUSC	United States	Automobiles & Parts	GENERAL MOTORS	88,000	2,487,744.41
WMUSC	United States	Automobiles & Parts	DELPHI AUTOMOTIVE	19,100	1,228,986.36

WMUSC	United States	Automobiles & Parts	ADIANT	6,429	373,570.43
WMUSC	United States	Beverages	BROWN-FORMAN 'B'	19,000	701,227.55
WMUSC	United States	Beverages	CONSTELLATION BRANDS 'A'	10,000	1,296,173.38
WMUSC	United States	Beverages	COCA COLA	251,500	8,533,843.81
WMUSC	United States	Beverages	PEPSICO	90,300	8,077,136.23
WMUSC	United States	Beverages	MOLSON COORS BREWING 'B'	10,000	765,244.51
WMUSC	United States	Beverages	DR PEPPER SNAPPLE GROUP	11,000	861,297.93
WMUSC	United States	Beverages	COCA COLA EUROPEAN PTNS.	17,000	512,399.54
WMUSC	United States	Beverages	MONSTER BEVERAGE	24,600	908,101.88
WMUSC	United States	Food Producers	ARCHER-DANLS.-MIDL.	32,000	1,178,199.85
WMUSC	United States	Food Producers	CAMPBELL SOUP	11,000	503,618.70
WMUSC	United States	Food Producers	CONAGRA BRANDS	28,000	903,290.82
WMUSC	United States	Food Producers	GENERAL MILLS	37,000	1,745,771.52
WMUSC	United States	Food Producers	HERSHEY	10,000	873,365.59
WMUSC	United States	Food Producers	HORMEL FOODS	21,200	586,774.36
WMUSC	United States	Food Producers	KELLOGG	13,000	754,872.25

WMUSC	United States	Food Producers	LEUCADIA NATIONAL	18,300	380,503.02
WMUSC	United States	Food Producers	MCCORMICK & COMPANY NV.	7,100	553,827.82
WMUSC	United States	Food Producers	MONSANTO	25,500	2,308,448.96
WMUSC	United States	Food Producers	BUNGE	10,000	633,851.81
WMUSC	United States	Food Producers	TYSON FOODS 'A'	20,000	987,004.68
WMUSC	United States	Food Producers	J M SMUCKER	6,000	628,861.61
WMUSC	United States	Food Producers	HERBALIFE	7,000	325,466.83
WMUSC	United States	Food Producers	MEAD JOHNSON NUTRITION	10,000	712,223.60
WMUSC	United States	Food Producers	INGREDION	4,100	394,868.25
WMUSC	United States	Food Producers	WHITEWAVE FOODS	8,000	359,294.65
WMUSC	United States	Food Producers	MONDELEZ INTERNATIONAL	96,200	3,314,243.67
WMUSC	United States	Food Producers	LAMB WESTON HOLDINGS	9,333	313,699.86
WMUSC	United States	Food Producers	KRAFT HEINZ	34,700	2,519,978.41
WMUSC	United States	Household Goods & Home Construction	CHURCH & DWIGHT CO.	16,000	638,106.28
WMUSC	United States	Household Goods & Home Construction	CLOROX	8,500	916,378.11
WMUSC	United States	Household Goods & Home Construction	D R HORTON	21,300	567,227.80

WMUSC	United States	Household Goods & Home Construction	LEGGETT&PLATT	7,350	295,598.78
WMUSC	United States	Household Goods & Home Construction	LENNAR 'A'	6,900	282,411.93
WMUSC	United States	Household Goods & Home Construction	MOHAWK INDUSTRIES	3,800	697,398.54
WMUSC	United States	Household Goods & Home Construction	NEWELL BRANDS	28,620	1,079,615.66
WMUSC	United States	Household Goods & Home Construction	NVR	200	336,552.44
WMUSC	United States	Household Goods & Home Construction	PROCTER & GAMBLE	159,600	11,467,919.55
WMUSC	United States	Household Goods & Home Construction	PULTEGROUP	24,200	455,763.92
WMUSC	United States	Household Goods & Home Construction	SNAP-ON	3,500	471,966.09
WMUSC	United States	Household Goods & Home Construction	TOLL BROTHERS	13,000	375,408.85
WMUSC	United States	Household Goods & Home Construction	WHIRLPOOL	5,000	684,993.41
WMUSC	United States	Household Goods & Home Construction	STANLEY BLACK & DECKER	9,000	956,175.78
WMUSC	United States	Leisure Goods	ELECTRONIC ARTS	19,000	1,360,062.38
WMUSC	United States	Leisure Goods	HASBRO	7,000	558,790.83
WMUSC	United States	Leisure Goods	MATTEL	25,000	512,015.68
WMUSC	United States	Leisure Goods	ACTIVISION BLIZZARD	45,000	1,793,954.18
WMUSC	United States	Leisure Goods	POLARIS INDUSTRIES	4,000	267,967.53

WMUSC	United States	Personal Goods	COLGATE-PALM.	56,000	3,277,732.01
WMUSC	United States	Personal Goods	ESTEE LAUDER COS.'A'	13,100	888,174.65
WMUSC	United States	Personal Goods	KIMBERLY-CLARK	22,400	2,357,781.60
WMUSC	United States	Personal Goods	NIKE 'B'	68,200	3,038,989.17
WMUSC	United States	Personal Goods	COACH	18,000	594,793.87
WMUSC	United States	Personal Goods	V F	22,000	966,947.90
WMUSC	United States	Personal Goods	UNDER ARMOUR 'A'	12,000	189,819.66
WMUSC	United States	Personal Goods	HANESBRANDS	20,000	331,880.52
WMUSC	United States	Personal Goods	LULULEMON ATHLETICA	6,000	248,838.42
WMUSC	United States	Personal Goods	PVH	5,700	471,698.99
WMUSC	United States	Personal Goods	RALPH LAUREN CL.A	4,300	280,671.76
WMUSC	United States	Personal Goods	MICHAEL KORS HOLDINGS	10,600	323,056.50
WMUSC	United States	Personal Goods	COTY CL.A	25,000	362,469.51
WMUSC	United States	Personal Goods	UNDER ARMOUR 'C'	12,084	176,749.46
WMUSC	United States	Tobacco	REYNOLDS AMERICAN	51,500	2,595,489.62
WMUSC	United States	Tobacco	ALTRIA GROUP	121,600	6,945,237.31

WMUSC	United States	Tobacco	PHILIP MORRIS INTL.	95,200	8,596,130.99
WMUSC	United States	Food & Drug Retailers	CARDINAL HEALTH	20,000	1,304,170.50
WMUSC	United States	Food & Drug Retailers	MCKESSON	14,000	1,659,690.51
WMUSC	United States	Food & Drug Retailers	KROGER	56,000	1,320,228.71
WMUSC	United States	Food & Drug Retailers	CVS HEALTH	65,000	4,079,491.39
WMUSC	United States	Food & Drug Retailers	AMERISOURCEBERGEN	11,000	778,519.73
WMUSC	United States	Food & Drug Retailers	SYSCO	28,800	1,195,806.31
WMUSC	United States	Food & Drug Retailers	WHOLE FOODS MARKET	19,000	451,429.49
WMUSC	United States	Food & Drug Retailers	WALGREENS BOOTS ALLIANCE	58,400	3,879,166.70
WMUSC	United States	General Retailers	AMAZON.COM	23,700	16,802,745.62
WMUSC	United States	General Retailers	AUTOZONE	2,000	1,155,807.91
WMUSC	United States	General Retailers	BED BATH & BEYOND	10,000	315,566.40
WMUSC	United States	General Retailers	BEST BUY	15,900	624,963.02
WMUSC	United States	General Retailers	H&R BLOCK	15,000	278,659.69
WMUSC	United States	General Retailers	TARGET	37,300	1,645,382.07
WMUSC	United States	General Retailers	DOLLAR TREE	11,800	740,301.49



WMUSC	United States	General Retailers	EBAY	62,300	1,671,530.25
WMUSC	United States	General Retailers	MACY'S	23,000	544,995.81
WMUSC	United States	General Retailers	GAP	14,900	289,432.61
WMUSC	United States	General Retailers	HOME DEPOT	77,600	9,110,684.95
WMUSC	United States	General Retailers	KOHL'S	12,000	382,038.47
WMUSC	United States	General Retailers	LOWE'S COMPANIES	55,700	3,662,404.74
WMUSC	United States	General Retailers	NORDSTROM	10,000	372,265.98
WMUSC	United States	General Retailers	COSTCO WHOLESALE	27,000	3,621,016.43
WMUSC	United States	General Retailers	AUTONATION	2,000	67,639.65
WMUSC	United States	General Retailers	ROSS STORES	28,000	1,474,957.02
WMUSC	United States	General Retailers	ADV.AUTO PARTS	4,000	474,101.32
WMUSC	United States	General Retailers	STAPLES	42,500	297,732.82
WMUSC	United States	General Retailers	NETFLIX	24,500	2,895,641.57
WMUSC	United States	General Retailers	TIFFANY & CO	6,000	457,179.42
WMUSC	United States	General Retailers	TRACTOR SUPPLY	6,000	330,888.88
WMUSC	United States	General Retailers	WAL MART STORES	97,500	5,618,657.28

WMUSC	United States	General Retailers	FOOT LOCKER	5,630	336,777.96
WMUSC	United States	General Retailers	CARMAX	12,800	606,092.21
WMUSC	United States	General Retailers	TJX	40,200	2,541,654.61
WMUSC	United States	General Retailers	ULTA BEAUTY	4,000	912,407.53
WMUSC	United States	General Retailers	SIGNET JEWELERS	5,000	276,900.32
WMUSC	United States	General Retailers	DOLLAR GENERAL	16,000	892,094.85
WMUSC	United States	General Retailers	O REILLY AUTOMOTIVE	5,300	1,143,623.40
WMUSC	United States	General Retailers	L BRANDS	13,000	489,559.76
WMUSC	United States	General Retailers	OSH 1 LIQDTNG.CL.A	225	34.19
WMUSC	United States	Media	COMCAST 'A'	302,800	9,102,524.69
WMUSC	United States	Media	WALT DISNEY	98,000	8,884,225.68
WMUSC	United States	Media	OMNICOM GROUP	15,000	1,034,027.75
WMUSC	United States	Media	DISH NETWORK 'A'	14,000	711,056.02
WMUSC	United States	Media	INTERPUBLIC GROUP	20,000	392,978.52
WMUSC	United States	Media	DUN & BRADSTREET DEL.	2,000	172,641.85
WMUSC	United States	Media	VIACOM 'B'	23,000	857,499.31

WMUSC	United States	Media	CBS 'B'	24,000	1,330,848.90
WMUSC	United States	Media	LIBERTY INTACT.QVC GROUP	34,000	544,076.14
WMUSC	United States	Media	IDEARC	5,930	12.33
WMUSC	United States	Media	SCRIPPS NETWORKS INTACT.	3,000	187,996.32
WMUSC	United States	Media	DISCOVERY COMMS.'A'	9,000	209,228.68
WMUSC	United States	Media	DISCOVERY COMMS.'C'	12,000	271,582.23
WMUSC	United States	Media	TIME WARNER	47,700	3,726,508.86
WMUSC	United States	Media	LIBERTY GLOBAL CL.A	16,000	458,970.77
WMUSC	United States	Media	LIBERTY GLOBAL SR.C	42,000	1,176,920.31
WMUSC	United States	Media	NEWS 'A'	28,750	298,892.40
WMUSC	United States	Media	NEWS 'B'	7,000	75,292.89
WMUSC	United States	Media	TWENTY-FIRST CENTURY FOX	66,400	1,719,937.62
WMUSC	United States	Media	TWENTY-FIRST CENTURY FOX	28,000	711,391.90
WMUSC	United States	Media	LIBERTY MDA.SR.A LBRTY.	8,000	248,806.43
WMUSC	United States	Media	LIBERTY MDA.SR.C LBRTY.	12,000	371,962.09
WMUSC	United States	Media	SIRIUS XM HOLDINGS	130,000	534,367.63

WMUSC	United States	Media	LIBERTY GLOBAL LILAC	1,996	35,500.05
WMUSC	United States	Media	LIBERTY GLOBAL LILAC	8,160	150,350.99
WMUSC	United States	Media	NIELSEN	20,000	660,562.20
WMUSC	United States	Media	TEGNA	14,620	299,543.68
WMUSC	United States	Media	CHARTER COMMS.CL.A	12,100	3,167,410.26
WMUSC	United States	Travel & Leisure	YUM BRANDS	25,300	1,292,870.56
WMUSC	United States	Travel & Leisure	MARRIOTT INTL.'A'	22,000	1,656,619.61
WMUSC	United States	Travel & Leisure	DARDEN RESTAURANTS	8,000	535,295.29
WMUSC	United States	Travel & Leisure	CARNIVAL	25,900	1,219,761.69
WMUSC	United States	Travel & Leisure	MGM RESORTS INTL.	22,000	482,066.46
WMUSC	United States	Travel & Leisure	MCDONALDS	51,800	5,369,105.52
WMUSC	United States	Travel & Leisure	ROYAL CARIBBEAN CRUISES	11,000	862,881.36
WMUSC	United States	Travel & Leisure	PRICELINE GROUP	3,000	4,270,390.66
WMUSC	United States	Travel & Leisure	SOUTHWEST AIRLINES	10,000	429,845.26
WMUSC	United States	Travel & Leisure	STARBUCKS	83,900	3,917,726.42
WMUSC	United States	Travel & Leisure	WYNN RESORTS	6,000	549,882.04

WMUSC	United States	Travel & Leisure	LAS VEGAS SANDS	28,000	1,277,460.11
WMUSC	United States	Travel & Leisure	CHIPOTLE MEXN.GRILL	2,000	712,607.14
WMUSC	United States	Travel & Leisure	WYNDHAM WORLDWIDE	8,000	539,133.91
WMUSC	United States	Travel & Leisure	DELTA AIR LINES	11,000	404,214.48
WMUSC	United States	Travel & Leisure	UNITED CONTINENTAL HDG.	6,000	338,902.00
WMUSC	United States	Travel & Leisure	TRIPADVISOR 'A'	5,000	172,577.87
WMUSC	United States	Travel & Leisure	EXPEDIA	7,500	756,687.59
WMUSC	United States	Travel & Leisure	NORWEGIAN CRUISE LINE	6,000	243,416.37
WMUSC	United States	Travel & Leisure	AMERICAN AIRLINES GROUP	6,400	216,498.06
WMUSC	United States	Travel & Leisure	LIBERTY EXPEDIA HDG.CL.A	4,173	151,709.05
WMUSC	United States	Travel & Leisure	INTERNATIONAL GAME TECH.	6,304	119,480.83
WMUSC	United States	Travel & Leisure	HILTON GRAND VACATIONS	3,000	68,735.26
WMUSC	United States	Travel & Leisure	HILTON WORLDWIDE HDG.	10,000	467,511.70
WMUSC	United States	Travel & Leisure	YUM CHINA HOLDINGS	25,300	550,329.88
WMUSC	United States	Banks	JP MORGAN CHASE & CO.	225,200	15,819,559.36
WMUSC	United States	Banks	COMERICA	9,000	493,598.30

WMUSC	United States	Banks	COMMERCE BCSH.	3,645	163,587.03
WMUSC	United States	Banks	BANK OF AMERICA	634,000	11,960,542.20
WMUSC	United States	Banks	CITIGROUP	170,000	8,132,592.27
WMUSC	United States	Banks	FIFTH THIRD BANCORP	50,000	1,015,234.52
WMUSC	United States	Banks	M&T BANK	9,000	1,113,439.16
WMUSC	United States	Banks	HUNTINGTON BCSH.	60,000	642,008.88
WMUSC	United States	Banks	KEYCORP	67,400	958,352.60
WMUSC	United States	Banks	WELLS FARGO & CO	309,600	13,778,431.76
WMUSC	United States	Banks	PNC FINL.SVS.GP.	30,300	2,913,568.72
WMUSC	United States	Banks	NEW YORK COMMUNITY BANC.	34,200	382,081.65
WMUSC	United States	Banks	US BANCORP	105,400	4,340,074.38
WMUSC	United States	Banks	BB&T	50,000	1,787,356.55
WMUSC	United States	Banks	SUNTRUST BANKS	30,800	1,362,347.95
WMUSC	United States	Banks	ZIONS BANCORP.	14,800	497,101.04
WMUSC	United States	Banks	REGIONS FINL.NEW	91,700	1,065,537.21
WMUSC	United States	Banks	PEOPLES UNITED FINANCIAL	20,000	290,935.26

WMUSC	United States	Banks	FIRST REPUBLIC BANK	9,100	682,691.03
WMUSC	United States	Banks	CITIZENS FINANCIAL GROUP	35,000	966,771.96
WMUSC	United States	Financial Services	AMERICAN EXPRESS	47,500	3,003,958.57
WMUSC	United States	Financial Services	AFFILIATED MANAGERS	2,800	367,026.27
WMUSC	United States	Financial Services	MOODY'S	12,000	1,075,005.00
WMUSC	United States	Financial Services	MORGAN STANLEY	82,900	2,839,463.40
WMUSC	United States	Financial Services	E TRADE FINL.	20,000	558,039.11
WMUSC	United States	Financial Services	EQUIFAX	6,000	656,115.80
WMUSC	United States	Financial Services	FRANKLIN RESOURCES	23,500	791,571.04
WMUSC	United States	Financial Services	GOLDMAN SACHS GP.	23,300	4,278,762.85
WMUSC	United States	Financial Services	BLACKROCK	8,000	2,453,516.73
WMUSC	United States	Financial Services	NORTHERN TRUST	15,000	1,038,466.15
WMUSC	United States	Financial Services	CAPITAL ONE FINL.	28,000	1,940,261.50
WMUSC	United States	Financial Services	T ROWE PRICE GROUP	15,900	866,556.04
WMUSC	United States	Financial Services	RAYMOND JAMES FINL.	6,000	365,868.29
WMUSC	United States	Financial Services	CHARLES SCHWAB	74,000	2,414,490.78

WMUSC	United States	Financial Services	SEI INVESTMENTS	6,060	244,396.66
WMUSC	United States	Financial Services	STATE STREET	27,000	1,718,957.17
WMUSC	United States	Financial Services	NASDAQ	8,000	444,320.04
WMUSC	United States	Financial Services	CME GROUP	19,000	1,804,958.22
WMUSC	United States	Financial Services	TD AMERITRADE HOLDING	16,200	503,444.36
WMUSC	United States	Financial Services	AMERIPRISE FINL.	11,000	1,140,861.29
WMUSC	United States	Financial Services	MASTERCARD	58,200	5,234,718.70
WMUSC	United States	Financial Services	WESTERN UNION	36,000	585,869.09
WMUSC	United States	Financial Services	DISCOVER FINANCIAL SVS.	26,000	1,422,000.08
WMUSC	United States	Financial Services	BANK OF NEW YORK MELLON	65,300	2,465,885.08
WMUSC	United States	Financial Services	INVESCO	25,000	612,179.62
WMUSC	United States	Financial Services	VISA 'A'	117,000	8,316,174.18
WMUSC	United States	Financial Services	CIT GROUP	11,800	405,018.99
WMUSC	United States	Financial Services	ALLY FINANCIAL	25,000	406,453.68
WMUSC	United States	Financial Services	IHS MARKIT	20,000	671,118.40
WMUSC	United States	Financial Services	INTERCONTINENTAL EX.	35,000	1,675,756.73



WMUSC	United States	Financial Services	VOYA FINANCIAL	9,500	288,316.21
WMUSC	United States	Financial Services	NAVIENT	21,000	247,878.76
WMUSC	United States	Financial Services	FIDELITY NAT.FINANCIAL	20,000	622,655.84
WMUSC	United States	Financial Services	SYNCHRONY FINANCIAL	50,000	1,371,506.26
WMUSC	United States	Financial Services	LIBERTY BROADBAND SR.A	2,000	136,095.01
WMUSC	United States	Financial Services	LIBERTY BROADBAND SR.C	9,000	621,856.13
WMUSC	United States	Financial Services	S&P GLOBAL	17,000	1,777,288.18
WMUSC	United States	Life Insurance	AFLAC	26,000	1,505,585.98
WMUSC	United States	Life Insurance	ASSURANT	5,000	382,582.27
WMUSC	United States	Life Insurance	UNUM GROUP	15,000	562,357.55
WMUSC	United States	Life Insurance	LINCOLN NATIONAL	16,000	837,202.61
WMUSC	United States	Life Insurance	METLIFE	54,000	2,280,570.99
WMUSC	United States	Life Insurance	PRINCIPAL FINL.GP.	17,000	857,987.12
WMUSC	United States	Life Insurance	PRUDENTIAL FINL.	27,600	2,354,646.73
WMUSC	United States	Life Insurance	TORCHMARK	6,000	369,610.94
WMUSC	United States	Nonequity Investment Instrument	ISHARES S&P/TSX 60 IDX.	4,215,000	58,183,251.88

WMUSC	United States	Nonlife Insurance	ALLEGHANY	1,000	491,638.85
WMUSC	United States	Nonlife Insurance	ALLSTATE	21,000	1,368,203.45
WMUSC	United States	Nonlife Insurance	AMERICAN INTL.GP.	65,800	3,285,132.55
WMUSC	United States	Nonlife Insurance	BERKSHIRE HATHAWAY 'B'	73,200	9,751,999.68
WMUSC	United States	Nonlife Insurance	W R BERKLEY	7,780	439,442.92
WMUSC	United States	Nonlife Insurance	BERKSHIRE HATHAWAY 'A'	29	5,803,246.83
WMUSC	United States	Nonlife Insurance	CINCINNATI FINL.	5,500	317,873.56
WMUSC	United States	Nonlife Insurance	ARTHUR J GALLAGHER	11,700	529,023.95
WMUSC	United States	Nonlife Insurance	HARTFORD FINL.SVS.GP.	25,000	960,654.16
WMUSC	United States	Nonlife Insurance	LOEWS	20,000	747,890.76
WMUSC	United States	Nonlife Insurance	EVEREST RE GP.	3,000	560,942.06
WMUSC	United States	Nonlife Insurance	MARKEL	700	546,284.94
WMUSC	United States	Nonlife Insurance	MARSH & MCLENNAN	33,000	1,949,994.00
WMUSC	United States	Nonlife Insurance	OLD REPUBLIC INTL.	9,290	152,152.58
WMUSC	United States	Nonlife Insurance	AXIS CAPITAL HDG.	4,500	241,113.20
WMUSC	United States	Nonlife Insurance	BROWN & BROWN	4,942	164,884.83

WMUSC	United States	Nonlife Insurance	PROGRESSIVE OHIO	35,000	1,096,085.41
WMUSC	United States	Nonlife Insurance	RENAISSANCERE HDG.	3,020	349,227.88
WMUSC	United States	Nonlife Insurance	ARCH CAP.GP.	9,000	681,810.55
WMUSC	United States	Nonlife Insurance	TRAVELERS COS.	18,000	1,735,007.40
WMUSC	United States	Nonlife Insurance	INTACT FINANCIAL	1	56.63
WMUSC	United States	Nonlife Insurance	CHUBB	29,426	3,206,515.06
WMUSC	United States	Nonlife Insurance	AON CLASS A	16,300	1,547,030.27
WMUSC	United States	Nonlife Insurance	XL GROUP	20,375	649,484.19
WMUSC	United States	Nonlife Insurance	WILLIS TOWERS WATSON	8,775	918,517.13
WMUSC	United States	Real Estate & Investment Services	CBRE GROUP CLASS A	20,000	556,279.74
WMUSC	United States	Real Estate Investment Trusts	BOSTON PROPERTIES	10,600	1,122,347.95
WMUSC	United States	Real Estate Investment Trusts	SL GREEN REALTY	6,000	511,495.86
WMUSC	United States	Real Estate Investment Trusts	ANNALY CAPITAL MAN.	50,000	443,840.22
WMUSC	United States	Real Estate Investment Trusts	AVALONBAY COMMNS.	8,000	1,174,297.25
WMUSC	United States	Real Estate Investment Trusts	DUKE REALTY	20,000	420,008.80
WMUSC	United States	Real Estate Investment Trusts	ESSEX PROPERTY TST.	4,000	740,501.42

WMUSC	United States	Real Estate Investment Trusts	EQUITY RESD.TST.PROPS.	21,000	1,044,583.95
WMUSC	United States	Real Estate Investment Trusts	FEDERAL REALTY INV.TST.	4,600	490,772.12
WMUSC	United States	Real Estate Investment Trusts	HCP	32,000	800,223.92
WMUSC	United States	Real Estate Investment Trusts	HOSPITALITY PROPS.TST.	10,550	265,933.06
WMUSC	United States	Real Estate Investment Trusts	KIMCO REALTY	27,000	476,756.37
WMUSC	United States	Real Estate Investment Trusts	LIBERTY PROPERTY TST.	11,700	360,604.58
WMUSC	United States	Real Estate Investment Trusts	MACERICH	9,642	496,577.07
WMUSC	United States	Real Estate Investment Trusts	HOST HOTELS & RESORTS	47,944	714,683.64
WMUSC	United States	Real Estate Investment Trusts	MID-AMER.APT COMMUNITIES	8,000	650,773.72
WMUSC	United States	Real Estate Investment Trusts	REALTY INCOME	15,000	713,982.97
WMUSC	United States	Real Estate Investment Trusts	REGENCY CENTERS	5,000	265,384.46
WMUSC	United States	Real Estate Investment Trusts	UDR	17,000	492,686.63
WMUSC	United States	Real Estate Investment Trusts	SIMON PROPERTY GROUP	18,800	2,585,798.71
WMUSC	United States	Real Estate Investment Trusts	PUBLIC STORAGE	9,100	1,592,800.19
WMUSC	United States	Real Estate Investment Trusts	VENTAS	20,000	1,040,105.56
WMUSC	United States	Real Estate Investment Trusts	VORNADO REALTY TRUST	12,000	962,629.45

WMUSC	United States	Real Estate Investment Trusts	WEINGARTEN REALTY INVRS.	6,000	160,118.36
WMUSC	United States	Real Estate Investment Trusts	WEYERHAEUSER	46,200	1,255,079.37
WMUSC	United States	Real Estate Investment Trusts	EXTRA SPACE STRG.	8,000	475,924.67
WMUSC	United States	Real Estate Investment Trusts	DIGITAL REALTY TST.	10,000	850,733.74
WMUSC	United States	Real Estate Investment Trusts	PROLOGIS	32,152	1,333,442.14
WMUSC	United States	Real Estate Investment Trusts	AMERICAN TOWER	26,300	2,556,281.34
WMUSC	United States	Real Estate Investment Trusts	CROWN CASTLE INTL.	22,000	1,661,721.78
WMUSC	United States	Real Estate Investment Trusts	IRON MOUNTAIN	12,868	366,966.20
WMUSC	United States	Real Estate Investment Trusts	EQUINIX	3,800	1,216,230.96
WMUSC	United States	Real Estate Investment Trusts	GGP	35,000	648,526.53
WMUSC	United States	Real Estate Investment Trusts	QUALITY CARE PROPERTIES	6,400	96,477.27
WMUSC	United States	Real Estate Investment Trusts	PARK HOTELS & RESORTS	6,000	123,219.64
WMUSC	United States	Real Estate Investment Trusts	VEREIT	65,000	440,801.31
WMUSC	United States	Real Estate Investment Trusts	WELLTOWER	22,000	1,245,807.51
WMUSC	United States	Real Estate Investment Trusts	IRON MOUNTAIN CDI.	11,281	309,011.93
WMUSC	United States	Real Estate Investment Trusts	AGNC INVESTMENT	20,000	318,285.42

WMUSC	United States	Real Estate Investment Trusts	SBA COMMS.	7,000	673,549.52
WMUSC	United States	Healthcare Equipment & Services	C R BARD	5,000	993,642.29
WMUSC	United States	Healthcare Equipment & Services	BAXTER INTL.	36,000	1,492,742.61
WMUSC	United States	Healthcare Equipment & Services	BECTON DICKINSON	13,947	2,045,344.36
WMUSC	United States	Healthcare Equipment & Services	BOSTON SCIENTIFIC	82,700	1,644,145.71
WMUSC	United States	Healthcare Equipment & Services	CIGNA	14,600	1,710,504.22
WMUSC	United States	Healthcare Equipment & Services	HENRY SCHEIN	5,000	679,355.43
WMUSC	United States	Healthcare Equipment & Services	HOLOGIC	18,000	612,499.50
WMUSC	United States	Healthcare Equipment & Services	HUMANA	9,000	1,483,673.88
WMUSC	United States	Healthcare Equipment & Services	IDEXX LABORATORIES	5,000	618,057.50
WMUSC	United States	Healthcare Equipment & Services	EDWARDS LIFESCIENCES	14,000	1,052,980.93
WMUSC	United States	Healthcare Equipment & Services	LABORATORY CORP.OF AM.	6,000	688,216.24
WMUSC	United States	Healthcare Equipment & Services	PATTERSON COMPANIES	5,610	202,919.19
WMUSC	United States	Healthcare Equipment & Services	AETNA	22,000	2,244,072.14
WMUSC	United States	Healthcare Equipment & Services	QUEST DIAGNOSTICS	8,600	675,235.32
WMUSC	United States	Healthcare Equipment & Services	RESMED	9,000	517,781.60

WMUSC	United States	Healthcare Equipment & Services	ZIMMER BIOMET HDG.	11,000	1,074,269.27
WMUSC	United States	Healthcare Equipment & Services	CENTENE	7,200	410,309.89
WMUSC	United States	Healthcare Equipment & Services	STRYKER	20,400	2,147,917.95
WMUSC	United States	Healthcare Equipment & Services	INTUITIVE SURGICAL	2,500	1,532,388.34
WMUSC	United States	Healthcare Equipment & Services	THERMO FISHER SCIENTIFIC	24,700	3,033,451.16
WMUSC	United States	Healthcare Equipment & Services	DAVITA	13,400	728,483.35
WMUSC	United States	Healthcare Equipment & Services	UNITEDHEALTH GROUP	59,500	7,804,542.36
WMUSC	United States	Healthcare Equipment & Services	UNIVERSAL HEALTH SVS.'B'	6,000	597,145.03
WMUSC	United States	Healthcare Equipment & Services	VARIAN MEDICAL SYSTEMS	7,000	510,032.39
WMUSC	United States	Healthcare Equipment & Services	WATERS	5,000	624,815.07
WMUSC	United States	Healthcare Equipment & Services	HCA HEALTHCARE	20,400	1,451,794.15
WMUSC	United States	Healthcare Equipment & Services	EXPRESS SCRIPTS HOLDING	41,000	2,160,742.13
WMUSC	United States	Healthcare Equipment & Services	VAREX IMAGING	2,800	75,236.91
WMUSC	United States	Healthcare Equipment & Services	ANTHEM	17,000	2,248,494.54
WMUSC	United States	Healthcare Equipment & Services	MEDTRONIC	85,312	5,496,209.14
WMUSC	United States	Healthcare Equipment & Services	DENTSPLY SIRONA	16,000	798,944.38

WMUSC	United States	Pharmaceuticals & Biotechnology	ABBOTT LABORATORIES	109,074	3,874,658.78
WMUSC	United States	Pharmaceuticals & Biotechnology	AMGEN	46,900	6,153,691.07
WMUSC	United States	Pharmaceuticals & Biotechnology	ALEXION PHARMS.	13,200	1,279,833.66
WMUSC	United States	Pharmaceuticals & Biotechnology	BRISTOL MYERS SQUIBB	103,400	4,496,694.79
WMUSC	United States	Pharmaceuticals & Biotechnology	CELGENE	48,500	4,826,146.59
WMUSC	United States	Pharmaceuticals & Biotechnology	GILEAD SCIENCES	82,600	4,485,877.88
WMUSC	United States	Pharmaceuticals & Biotechnology	BIOMARIN PHARM.	8,700	610,728.94
WMUSC	United States	Pharmaceuticals & Biotechnology	BIOGEN	13,700	2,995,601.50
WMUSC	United States	Pharmaceuticals & Biotechnology	INCYTE	9,500	1,015,526.41
WMUSC	United States	Pharmaceuticals & Biotechnology	JOHNSON & JOHNSON	171,300	17,056,709.99
WMUSC	United States	Pharmaceuticals & Biotechnology	ELI LILLY	60,000	4,035,827.10
WMUSC	United States	Pharmaceuticals & Biotechnology	ILLUMINA	8,800	1,200,873.29
WMUSC	United States	Pharmaceuticals & Biotechnology	PFIZER	372,000	10,174,257.27
WMUSC	United States	Pharmaceuticals & Biotechnology	REGENERON PHARMS.	5,200	1,610,837.70
WMUSC	United States	Pharmaceuticals & Biotechnology	MERCK & COMPANY	174,500	8,865,596.39
WMUSC	United States	Pharmaceuticals & Biotechnology	VERTEX PHARMS.	15,000	1,311,607.82



WMUSC	United States	Pharmaceuticals & Biotechnology	ALKERMES	10,000	467,751.61
WMUSC	United States	Pharmaceuticals & Biotechnology	JAZZ PHARMACEUTICALS	3,000	348,162.66
WMUSC	United States	Pharmaceuticals & Biotechnology	QUINTILES IMS HOLDINGS	8,771	564,578.98
WMUSC	United States	Pharmaceuticals & Biotechnology	ABBVIE	101,000	5,263,841.02
WMUSC	United States	Pharmaceuticals & Biotechnology	ZOETIS	30,300	1,292,980.93
WMUSC	United States	Pharmaceuticals & Biotechnology	MALLINCKRODT	7,000	249,446.20
WMUSC	United States	Pharmaceuticals & Biotechnology	BIOVERATIV	6,850	298,223.84
WMUSC	United States	Pharmaceuticals & Biotechnology	PERRIGO	8,000	424,615.14
WMUSC	United States	Pharmaceuticals & Biotechnology	ENDO INTERNATIONAL	15,000	133,751.85
WMUSC	United States	Pharmaceuticals & Biotechnology	MYLAN	26,300	819,844.06
WMUSC	United States	Pharmaceuticals & Biotechnology	ALLERGAN	21,000	4,014,258.87
WMUSC	United States	Pharmaceuticals & Biotechnology	ROCKWELL COLLINS	7,000	543,900.20
WMUSC	United States	Pharmaceuticals & Biotechnology	TEXTRON	20,800	791,279.94
WMUSC	United States	Pharmaceuticals & Biotechnology	UNITED TECHNOLOGIES	46,500	4,171,594.23
WMUSC	United States	Pharmaceuticals & Biotechnology	TRANSDIGM GROUP	3,600	633,832.62
WMUSC	United States	Pharmaceuticals & Biotechnology	L3 TECHNOLOGIES	4,000	528,481.75

WMUSC	United States	Construction & Materials	JACOBS ENGR.	7,000	309,400.62
WMUSC	United States	Construction & Materials	MDU RESOURCES GROUP	10,000	218,801.23
WMUSC	United States	Construction & Materials	MASCO	22,000	598,184.65
WMUSC	United States	Construction & Materials	MARTIN MRTA.MATS.	4,300	750,578.59
WMUSC	United States	Construction & Materials	FLUOR	9,400	395,560.00
WMUSC	United States	Construction & Materials	SHERWIN-WILLIAMS	5,000	1,240,033.59
WMUSC	United States	Construction & Materials	ACUITY BRANDS	3,000	489,327.84
WMUSC	United States	Construction & Materials	VALSPAR	4,200	372,523.49
WMUSC	United States	Construction & Materials	VULCAN MATERIALS	8,000	770,666.56
WMUSC	United States	Construction & Materials	FORTUNE BNS.HM.& SCTY.	10,000	486,464.87
WMUSC	United States	Electronic & Electrical Equipment	ARROW ELECTRONICS	5,000	293,494.34
WMUSC	United States	Electronic & Electrical Equipment	AVNET	5,000	182,974.13
WMUSC	United States	Electronic & Electrical Equipment	AMETEK	15,300	661,700.99
WMUSC	United States	Electronic & Electrical Equipment	METTLER TOLEDO INTL.	1,000	382,981.89
WMUSC	United States	Electronic & Electrical Equipment	AMPHENOL 'A'	20,000	1,137,990.32
WMUSC	United States	Electronic & Electrical Equipment	EMERSON ELECTRIC	39,200	1,876,220.56

WMUSC	United States	Electronic & Electrical Equipment	FLEX	43,000	578,055.90
WMUSC	United States	Electronic & Electrical Equipment	JABIL	13,000	300,555.80
WMUSC	United States	Electronic & Electrical Equipment	AGILENT TECHS.	23,000	972,273.98
WMUSC	United States	Electronic & Electrical Equipment	ROPER TECHNOLOGIES	7,000	1,155,927.87
WMUSC	United States	Electronic & Electrical Equipment	TRIMBLE	15,000	383,861.81
WMUSC	United States	Electronic & Electrical Equipment	TE CONNECTIVITY	22,000	1,311,255.95
WMUSC	United States	Electronic & Electrical Equipment	SENSATA TECHS.HLDG.	8,000	279,323.44
WMUSC	United States	Electronic & Electrical Equipment	ALLEGION	7,333	443,926.67
WMUSC	United States	Electronic & Electrical Equipment	KEYSIGHT TECHNOLOGIES	11,500	332,276.38
WMUSC	United States	General Industrials	HONEYWELL INTL.	47,300	4,721,867.33
WMUSC	United States	General Industrials	BALL	11,000	653,164.86
WMUSC	United States	General Industrials	BEMIS	5,000	195,329.68
WMUSC	United States	General Industrials	SEALED AIR	15,000	522,651.84
WMUSC	United States	General Industrials	DANAHER	36,000	2,462,377.55
WMUSC	United States	General Industrials	GENERAL ELECTRIC	556,300	13,252,970.53
WMUSC	United States	General Industrials	3M	36,400	5,569,815.67

WMUSC	United States	General Industrials	PARKER-HANNIFIN	8,000	1,025,678.75
WMUSC	United States	General Industrials	EATON	30,000	1,779,199.49
WMUSC	United States	General Industrials	WESTROCK	13,240	550,903.43
WMUSC	United States	General Industrials	FORTIVE	18,000	866,424.09
WMUSC	United States	Industrial Engineering	CATERPILLAR	36,000	2,670,526.61
WMUSC	United States	Industrial Engineering	CUMMINS	10,400	1,257,614.46
WMUSC	United States	Industrial Engineering	DEERE	18,500	1,610,844.10
WMUSC	United States	Industrial Engineering	DOVER	9,000	578,311.80
WMUSC	United States	Industrial Engineering	FLOWERVE	10,500	406,497.66
WMUSC	United States	Industrial Engineering	ILLINOIS TOOL WORKS	20,000	2,118,757.25
WMUSC	United States	Industrial Engineering	PACCAR	21,000	1,128,385.78
WMUSC	United States	Industrial Engineering	ROCKWELL AUTOMATION	9,000	1,120,420.64
WMUSC	United States	Industrial Engineering	WABTEC	5,000	311,887.72
WMUSC	United States	Industrial Engineering	XYLEM	11,200	449,719.70
WMUSC	United States	Industrial Engineering	INGERSOLL-RAND	16,000	1,040,265.50
WMUSC	United States	Industrial Engineering	PENTAIR	13,000	652,677.04

WMUSC	United States	Industrial Transportation	CH ROBINSON WWD.	8,000	494,477.99
WMUSC	United States	Industrial Transportation	FEDEX	15,600	2,434,595.55
WMUSC	United States	Industrial Transportation	CSX	59,400	2,211,259.94
WMUSC	United States	Industrial Transportation	EXPEDITOR INTL.OF WASH.	11,000	496,933.10
WMUSC	United States	Industrial Transportation	HUNT JB TRANSPORT SVS.	3,970	291,261.39
WMUSC	United States	Industrial Transportation	UNITED PARCEL SER.'B'	42,800	3,672,287.58
WMUSC	United States	Industrial Transportation	KANSAS CITY SOUTHERN	6,800	466,257.75
WMUSC	United States	Industrial Transportation	NORFOLK SOUTHERN	19,900	1,782,080.05
WMUSC	United States	Industrial Transportation	UNION PACIFIC	52,200	4,422,044.86
WMUSC	United States	Industrial Transportation	AERCAP HOLDINGS N V	5,400	198,518.93
WMUSC	United States	Support Services	AUTOMATIC DATA PROC.	26,800	2,194,022.95
WMUSC	United States	Support Services	ROBERT HALF INTL.	8,000	312,399.54
WMUSC	United States	Support Services	UNITED RENTALS	4,000	400,015.99
WMUSC	United States	Support Services	CINTAS	4,000	404,750.29
WMUSC	United States	Support Services	REPUBLIC SVS.'A'	17,000	853,908.59
WMUSC	United States	Support Services	FASTENAL	20,000	823,703.47

WMUSC	United States	Support Services	FISERV	15,000	1,383,222.04
WMUSC	United States	Support Services	WW GRAINGER	3,000	558,231.04
WMUSC	United States	Support Services	MANPOWERGROUP	4,000	327,945.94
WMUSC	United States	Support Services	PAYCHEX	19,000	894,805.87
WMUSC	United States	Support Services	GLOBAL PAYMENTS	8,000	516,102.20
WMUSC	United States	Support Services	ALLIANCE DATA SYSTEMS	4,000	796,385.30
WMUSC	United States	Support Services	FIDELITY NAT.INFO.SVS.	21,000	1,336,966.69
WMUSC	United States	Support Services	STERICYCLE	5,000	331,440.68
WMUSC	United States	Support Services	TOTAL SYSTEM SERVICES	8,170	349,223.48
WMUSC	United States	Support Services	WASTE MANAGEMENT	29,000	1,691,135.20
WMUSC	United States	Support Services	BROADRIDGE FINL.SLTN.	6,600	358,594.11
WMUSC	United States	Support Services	ACCENTURE CLASS A	40,000	3,834,779.48
WMUSC	United States	Support Services	VERISK ANALYTICS CL.A	8,000	518,981.17
WMUSC	United States	Support Services	FLEETCOR TECHNOLOGIES	5,000	605,502.02
WMUSC	United States	Support Services	VANTIV CLASS A	8,000	410,156.34
WMUSC	United States	Support Services	JOHNSON CONTROLS INTL.	60,000	2,021,032.43

WMUSC	United States	Support Services	PAYPAL HOLDINGS	70,000	2,408,253.03
WMUSC	United States	Support Services	CONDUENT	15,600	209,463.79
WMUSC	United States	Oil & Gas Producers	HESS	18,000	693,974.17
WMUSC	United States	Oil & Gas Producers	ANADARKO PETROLEUM	32,000	1,586,884.72
WMUSC	United States	Oil & Gas Producers	VALERO ENERGY	32,000	1,696,157.38
WMUSC	United States	Oil & Gas Producers	APACHE	25,000	1,027,030.27
WMUSC	United States	Oil & Gas Producers	CABOT OIL & GAS 'A'	31,600	603,974.57
WMUSC	United States	Oil & Gas Producers	EOG RES.	33,700	2,629,001.56
WMUSC	United States	Oil & Gas Producers	EQT	10,100	493,429.57
WMUSC	United States	Oil & Gas Producers	EXXON MOBIL	259,700	17,030,189.13
WMUSC	United States	Oil & Gas Producers	DEVON ENERGY	35,000	1,168,019.51
WMUSC	United States	Oil & Gas Producers	RANGE RES.	9,000	209,444.60
WMUSC	United States	Oil & Gas Producers	MURPHY OIL	10,000	228,557.72
WMUSC	United States	Oil & Gas Producers	NEWFIELD EXPLORATION	10,300	304,111.32
WMUSC	United States	Oil & Gas Producers	NOBLE ENERGY	24,000	658,898.80
WMUSC	United States	Oil & Gas Producers	CHENIERE EN.	17,000	641,009.24

WMUSC	United States	Oil & Gas Producers	OCCIDENTAL PTL.	48,000	2,431,764.57
WMUSC	United States	Oil & Gas Producers	CONOCOPHILLIPS	75,600	3,014,447.60
WMUSC	United States	Oil & Gas Producers	PIONEER NTRL.RES.	11,000	1,637,970.33
WMUSC	United States	Oil & Gas Producers	CHEVRON CORPORATION	116,500	10,000,487.83
WMUSC	United States	Oil & Gas Producers	TESORO	6,000	388,852.01
WMUSC	United States	Oil & Gas Producers	MARATHON OIL	42,000	530,353.07
WMUSC	United States	Oil & Gas Producers	CIMAREX EN.	6,300	602,063.26
WMUSC	United States	Oil & Gas Producers	CONTINENTAL RESOURCES	8,200	297,847.97
WMUSC	United States	Oil & Gas Producers	CONCHO RESOURCES	7,700	790,043.58
WMUSC	United States	Oil & Gas Producers	MARATHON PETROLEUM	34,000	1,374,465.19
WMUSC	United States	Oil & Gas Producers	TARGA RESOURCES	10,000	478,947.58
WMUSC	United States	Oil & Gas Producers	HOLLYFRONTIER	14,000	317,181.81
WMUSC	United States	Oil & Gas Producers	PHILLIPS 66	34,000	2,153,736.65
WMUSC	United States	Oil & Gas Producers	ANTERO RESOURCES	8,000	145,867.49
WMUSC	United States	Oil & Gas Producers	CALIFORNIA RESOURCES	468	5,628.95
WMUSC	United States	Oil Equipment & Services	BAKER HUGHES	27,000	1,291,431.08



WMUSC	United States	Oil Equipment & Services	CORE LABORATORIES	3,000	277,196.21
WMUSC	United States	Oil Equipment & Services	HALLIBURTON	56,000	2,203,814.63
WMUSC	United States	Oil Equipment & Services	HELMERICH & PAYNE	7,000	372,601.86
WMUSC	United States	Oil Equipment & Services	ENBRIDGE	44,280	1,477,637.39
WMUSC	United States	Oil Equipment & Services	NATIONAL OILWELL VARCO	23,000	737,390.54
WMUSC	United States	Oil Equipment & Services	SCHLUMBERGER	85,800	5,356,796.36
WMUSC	United States	Oil Equipment & Services	WILLIAMS	49,000	1,159,510.58
WMUSC	United States	Oil Equipment & Services	TRANSOCEAN	30,000	298,452.56
WMUSC	United States	Oil Equipment & Services	KINDER MORGAN	118,002	2,050,608.55
WMUSC	United States	Oil Equipment & Services	WEATHERFORD INTL.	40,000	212,723.42
WMUSC	United States	Software & Computer Services	INTERNATIONAL BUS.MCHS.	59,500	8,287,508.50
WMUSC	United States	Software & Computer Services	ADOBE SYSTEMS	32,000	3,330,129.15
WMUSC	United States	Software & Computer Services	ANSYS	4,000	341,828.94
WMUSC	United States	Software & Computer Services	AUTODESK	15,000	1,037,386.54
WMUSC	United States	Software & Computer Services	VERISIGN	7,000	487,472.51
WMUSC	United States	Software & Computer Services	CHECK POINT SFTW.TECHS.	7,000	574,689.11

WMUSC	United States	Software & Computer Services	CITRIX SYS.	9,600	640,204.73
WMUSC	United States	Software & Computer Services	CERNER	20,000	941,261.15
WMUSC	United States	Software & Computer Services	CA	21,000	532,704.22
WMUSC	United States	Software & Computer Services	DXC TECHNOLOGY	7,000	386,428.88
WMUSC	United States	Software & Computer Services	AMDOCS	8,000	390,131.56
WMUSC	United States	Software & Computer Services	COGNIZANT TECH.SLTN.'A'	40,000	1,904,274.46
WMUSC	United States	Software & Computer Services	DST SYS.	2,320	227,278.18
WMUSC	United States	Software & Computer Services	SALESFORCE.COM	38,000	2,506,793.55
WMUSC	United States	Software & Computer Services	NUANCE COMMS.	13,200	182,727.82
WMUSC	United States	Software & Computer Services	RED HAT	12,000	830,101.16
WMUSC	United States	Software & Computer Services	INTUIT	13,500	1,252,133.23
WMUSC	United States	Software & Computer Services	AKAMAI TECHS.	8,000	381,814.55
WMUSC	United States	Software & Computer Services	MICROSOFT	471,000	24,807,117.44
WMUSC	United States	Software & Computer Services	ORACLE	198,200	7,070,816.11
WMUSC	United States	Software & Computer Services	SYMANTEC	40,000	981,406.69
WMUSC	United States	Software & Computer Services	SYNOPSYS	12,100	697,967.13

WMUSC	United States	Software & Computer Services	YAHOO	56,000	2,078,867.61
WMUSC	United States	Software & Computer Services	IAC/INTERACTIVECORP NEW	5,465	322,187.85
WMUSC	United States	Software & Computer Services	VMWARE	6,000	441,968.89
WMUSC	United States	Software & Computer Services	SPLUNK	6,000	298,884.40
WMUSC	United States	Software & Computer Services	YANDEX	16,000	280,602.98
WMUSC	United States	Software & Computer Services	LOGMEIN	1,649	128,575.71
WMUSC	United States	Software & Computer Services	FACEBOOK CLASS A	138,500	15,733,475.95
WMUSC	United States	Software & Computer Services	SERVICENOW	11,000	769,458.99
WMUSC	United States	Software & Computer Services	PALO ALTO NETWORKS	6,000	540,525.41
WMUSC	United States	Software & Computer Services	WORKDAY CLASS A	7,000	466,312.13
WMUSC	United States	Software & Computer Services	DELL TECHNOLOGIES	13,129	672,382.87
WMUSC	United States	Software & Computer Services	TWITTER	30,000	358,430.96
WMUSC	United States	Software & Computer Services	MOBILEYE	10,000	490,943.26
WMUSC	United States	Software & Computer Services	CDK GLOBAL	12,000	623,583.51
WMUSC	United States	Software & Computer Services	CSRA	7,000	163,908.99
WMUSC	United States	Software & Computer Services	ALPHABET 'A'	18,300	12,407,319.51

WMUSC	United States	Software & Computer Services	HEWLETT PACKARD ENTER.	106,700	2,020,597.38
WMUSC	United States	Software & Computer Services	ALPHABET 'C'	18,000	11,941,359.35
WMUSC	United States	Technology Hardware & Equipment	ADVANCED MICRO DEVC.	40,000	465,432.44
WMUSC	United States	Technology Hardware & Equipment	ANALOG DEVICES	20,713	1,357,455.60
WMUSC	United States	Technology Hardware & Equipment	APPLE	328,000	37,685,441.24
WMUSC	United States	Technology Hardware & Equipment	APPLIED MATS.	70,000	2,177,056.26
WMUSC	United States	Technology Hardware & Equipment	CISCO SYSTEMS	310,000	8,376,904.31
WMUSC	United States	Technology Hardware & Equipment	CORNING	65,000	1,403,494.75
WMUSC	United States	Technology Hardware & Equipment	NVIDIA	35,000	3,048,942.38
WMUSC	United States	Technology Hardware & Equipment	HARRIS	8,000	711,743.77
WMUSC	United States	Technology Hardware & Equipment	F5 NETWORKS	3,000	342,020.87
WMUSC	United States	Technology Hardware & Equipment	JUNIPER NETWORKS	29,000	645,191.73
WMUSC	United States	Technology Hardware & Equipment	INTEL	289,000	8,336,382.90
WMUSC	United States	Technology Hardware & Equipment	KLA TENCOR	10,000	760,286.30
WMUSC	United States	Technology Hardware & Equipment	LAM RESEARCH	9,600	985,450.04
WMUSC	United States	Technology Hardware & Equipment	MAXIM INTEGRATED PRDS.	18,000	646,903.11

WMUSC	United States	Technology Hardware & Equipment	MICRON TECHNOLOGY	66,000	1,525,370.86
WMUSC	United States	Technology Hardware & Equipment	MICROCHIP TECH.	11,600	684,339.24
WMUSC	United States	Technology Hardware & Equipment	MARVELL TECH.GROUP	33,000	402,719.02
WMUSC	United States	Technology Hardware & Equipment	NETAPP	20,000	669,199.09
WMUSC	United States	Technology Hardware & Equipment	NCR	7,250	264,732.69
WMUSC	United States	Technology Hardware & Equipment	QUALCOMM	90,500	4,149,198.29
WMUSC	United States	Technology Hardware & Equipment	TEXAS INSTRUMENTS	62,300	4,013,665.48
WMUSC	United States	Technology Hardware & Equipment	WESTERN DIGITAL	17,341	1,144,510.16
WMUSC	United States	Technology Hardware & Equipment	SKYWORKS SOLUTIONS	11,000	861,913.71
WMUSC	United States	Technology Hardware & Equipment	XEROX	78,000	457,851.17
WMUSC	United States	Technology Hardware & Equipment	XILINX	16,000	740,341.47
WMUSC	United States	Technology Hardware & Equipment	GARMIN	8,200	335,160.94
WMUSC	United States	Technology Hardware & Equipment	NXP SEMICONDUCTORS	16,000	1,324,323.24
WMUSC	United States	Technology Hardware & Equipment	SEAGATE TECH.	19,600	719,923.23
WMUSC	United States	Technology Hardware & Equipment	MOTOROLA SOLUTIONS	13,000	896,261.35
WMUSC	United States	Technology Hardware & Equipment	BROADCOM	24,700	4,324,895.04

WMUSC	United States	Technology Hardware & Equipment	QORVO	8,900	487,829.18
WMUSC	United States	Technology Hardware & Equipment	HP	118,000	1,688,208.25
WMUSC	United States	Fixed Line Telecommunications	VERIZON COMMUNICATIONS	250,700	9,773,781.44
WMUSC	United States	Fixed Line Telecommunications	CENTURYLINK	34,000	640,601.38
WMUSC	United States	Fixed Line Telecommunications	FRONTIER COMMUNICATIONS	71,565	121,902.87
WMUSC	United States	Fixed Line Telecommunications	AT&T	379,100	12,596,749.17
WMUSC	United States	Fixed Line Telecommunications	LEVEL 3 COMMS.	18,000	823,527.53
WMUSC	United States	Mobile Telecommunications	T-MOBILE US	16,200	836,785.16
WMUSC	United States	Mobile Telecommunications	SPRINT	70,000	485,345.28
WMUSC	United States	Electricity	AES	48,000	429,157.50
WMUSC	United States	Electricity	AMER.ELEC.PWR.	30,000	1,610,540.20
WMUSC	United States	Electricity	PINNACLE WEST CAP.	7,000	466,703.99
WMUSC	United States	Electricity	FIRSTENERGY	30,000	763,165.26
WMUSC	United States	Electricity	NRG ENERGY	22,400	334,983.41
WMUSC	United States	Electricity	CONSOLIDATED EDISON	18,000	1,117,757.61
WMUSC	United States	Electricity	CMS ENERGY	20,000	715,422.45

WMUSC	United States	Electricity	DTE ENERGY	10,000	816,506.06
WMUSC	United States	Electricity	ENERGY	12,000	728,857.61
WMUSC	United States	Electricity	NEXTERA ENERGY	28,600	2,936,048.62
WMUSC	United States	Electricity	DOMINION ENERGY	38,000	2,357,279.38
WMUSC	United States	Electricity	XCEL ENERGY	31,200	1,109,072.73
WMUSC	United States	Electricity	EXELON	55,000	1,582,990.12
WMUSC	United States	Electricity	PPL	45,000	1,345,555.60
WMUSC	United States	Electricity	PG&E	30,600	1,623,908.19
WMUSC	United States	Electricity	PUB.SER. ENTER.GP.	35,100	1,244,619.14
WMUSC	United States	Electricity	EDISON INTL.	20,200	1,286,034.63
WMUSC	United States	Electricity	SOUTHERN	60,900	2,424,408.81
WMUSC	United States	Electricity	ALLIANT ENERGY CORP.	12,400	392,789.80
WMUSC	United States	Electricity	CALPINE	20,000	176,576.43
WMUSC	United States	Electricity	EVERSOURCE ENERGY	19,600	921,338.72
WMUSC	United States	Electricity	AVANGRID	3,600	123,075.69
WMUSC	United States	Gas, Water & Multiutilities	AMEREN	15,000	654,844.25

WMUSC	United States	Gas, Water & Multiutilities	ONEOK	13,200	585,130.15
WMUSC	United States	Gas, Water & Multiutilities	SEMPRA EN.	15,000	1,325,522.81
WMUSC	United States	Gas, Water & Multiutilities	CENTERPOINT EN.	32,500	716,562.03
WMUSC	United States	Gas, Water & Multiutilities	SCANA	5,000	261,265.94
WMUSC	United States	Gas, Water & Multiutilities	NISOURCE	24,000	456,603.63
WMUSC	United States	Gas, Water & Multiutilities	AMERICAN WATER WORKS	10,000	621,856.13
WMUSC	United States	Gas, Water & Multiutilities	DUKE ENERGY	40,600	2,662,726.22
WMUSC	United States	Gas, Water & Multiutilities	WEC ENERGY GROUP	20,000	969,730.90
WMUSD	United States	Chemicals	AIR PRDS.& CHEMS.	34,600	3,743,756.25
WMUSD	United States	Chemicals	ECOLAB	41,800	4,189,861.25
WMUSD	United States	Chemicals	PPG INDUSTRIES	50,000	4,202,087.25
WMUSD	United States	Industrial Metals & Mining	NUCOR	83,500	3,987,860.37
WMUSD	United States	Automobiles & Parts	GENUINE PARTS	52,500	3,879,823.26
WMUSD	United States	Beverages	BROWN-FORMAN 'B'	111,000	4,096,645.21
WMUSD	United States	Beverages	COCA COLA	121,900	4,136,284.54
WMUSD	United States	Beverages	PEPSICO	48,300	4,320,328.68



WMUSD	United States	Food Producers	ARCHER-DANLS.-MIDL	113,900	4,193,655.08
WMUSD	United States	Food Producers	HORMEL FOODS	139,100	3,850,014.79
WMUSD	United States	Food Producers	MCCORMICK & COMPAN	54,100	4,220,012.00
WMUSD	United States	Household Goods & Home Construction	CLOROX	41,900	4,517,205.01
WMUSD	United States	Household Goods & Home Construction	LEGGETT&PLATT	104,900	4,218,818.03
WMUSD	United States	Household Goods & Home Construction	PROCTER & GAMBLE	57,900	4,160,354.27
WMUSD	United States	Household Goods & Home Construction	STANLEY BLACK & DE	41,600	4,419,656.92
WMUSD	United States	Personal Goods	COLGATE-PALM.	74,500	4,360,554.20
WMUSD	United States	Personal Goods	KIMBERLY-CLARK	41,800	4,399,788.88
WMUSD	United States	Personal Goods	V F	96,500	4,241,385.10
WMUSD	United States	Food & Drug Retailers	CARDINAL HEALTH	68,100	4,440,700.55
WMUSD	United States	Food & Drug Retailers	SYSCO	95,000	3,944,499.98
WMUSD	United States	Food & Drug Retailers	WALGREENS BOOTS AL	62,400	4,144,863.05
WMUSD	United States	General Retailers	TARGET	78,900	3,480,446.24
WMUSD	United States	General Retailers	LOWE'S COMPANIES	68,700	4,517,185.01
WMUSD	United States	General Retailers	WAL MART STORES	75,000	4,322,044.06

WMUSD	United States	Travel & Leisure	MCDONALDS	42,000	4,353,328.80
WMUSD	United States	Financial Services	FRANKLIN RESOURCES	123,500	4,159,958.41
WMUSD	United States	Financial Services	T ROWE PRICE GROUP	68,900	3,755,076.17
WMUSD	United States	Financial Services	S&P GLOBAL	43,500	4,547,766.80
WMUSD	United States	Life Insurance	AFLAC	72,800	4,215,640.77
WMUSD	United States	Nonlife Insurance	CINCINNATI FINL.	72,500	4,190,151.55
WMUSD	United States	Real Estate Investment Trusts	FEDERAL REALTY INV	36,100	3,851,494.26
WMUSD	United States	Healthcare Equipment & Services	C R BARD	22,000	4,372,026.07
WMUSD	United States	Healthcare Equipment & Services	BECTON DICKINSON	29,800	4,370,205.93
WMUSD	United States	Healthcare Equipment & Services	MEDTRONIC	68,900	4,438,869.21
WMUSD	United States	Pharmaceuticals & Biotechnology	ABBOTT LABORATORIE	126,300	4,486,581.63
WMUSD	United States	Pharmaceuticals & Biotechnology	JOHNSON & JOHNSON	45,600	4,540,490.22
WMUSD	United States	Pharmaceuticals & Biotechnology	ABBVIE	83,900	4,372,636.25
WMUSD	United States	Aerospace & Defense	GENERAL DYNAMICS	28,800	4,311,535.85
WMUSD	United States	Construction & Materials	SHERWIN-WILLIAMS	18,100	4,488,921.59
WMUSD	United States	Electronic & Electrical Equipment	EMERSON ELECTRIC	86,000	4,116,198.17

WMUSD	United States	General Industrials	3M	29,100	4,452,792.19
WMUSD	United States	Industrial Engineering	DOVER	63,200	4,061,034.03
WMUSD	United States	Industrial Engineering	ILLINOIS TOOL WORK	40,000	4,237,514.49
WMUSD	United States	Industrial Engineering	PENTAIR	84,400	4,237,380.14
WMUSD	United States	Support Services	AUTOMATIC DATA PRO	49,300	4,036,019.83
WMUSD	United States	Support Services	CINTAS	44,000	4,452,253.19
WMUSD	United States	Support Services	WW GRAINGER	20,400	3,795,971.05
WMUSD	United States	Oil & Gas Producers	EXXON MOBIL	59,700	3,914,910.63
WMUSD	United States	Oil & Gas Producers	CHEVRON CORPORATIO	43,700	3,751,255.95
WMUSD	United States	Fixed Line Telecommunications	AT&T	123,000	4,087,048.66
WMUSD	United States	Electricity	CONSOLIDATED EDISO	69,900	4,340,625.37