

Response to Request for Information

Reference FOI 002287
Date 11 May 2018

West Midlands Pension Fund Statement of Equity Holdings at 31 March 2018

Request:

I am requesting a copy of the above document, which is a complete list of all the companies in which the Fund invests, together with the number of shares held and their value.

In respect of your above question, it has been established after careful consideration that City of Wolverhampton Council does not hold all of the information as we are currently in the process of finalising our accounts and therefore at this time do not have complete information as at 31 March 2018 as we are still reconciling the data. If you still require the missing information we should be able to provide this to you when it becomes available by 20 June 2018.

Consequently, we are unable to provide some of the information relating to the above, and are informing you as required by Section 1(1) (a) of the Act, that states:

"Any person making a request for information to a public authority is entitled to be informed in writing by the public authority whether it holds information of the description specified in the request".

Therefore, please find attached a list of holdings and values as at 31 December 2017.

Asset Name	Holding	MARKET VALUE @ 31.12.17
3I GROUP	500,000.00	4,560,000.00
3I INFRASTRUCTURE	375,000.00	777,375.00
3M	37,600.00	6,542,163.74
3M	29,000.00	5,045,817.78
77 BANK	13,000.00	242,789.26
888 HOLDINGS	80,000.00	224,880.00
A P MOLLER - MAERSK 'A	14,781.00	18,256,959.42
A P MOLLER - MAERSK 'A'	1,004.00	1,240,104.68
A P MOLLER - MAERSK 'B'	1,505.00	1,945,049.51
A2A	380,000.00	520,159.79
AA	340,000.00	577,660.00
AA DEV CAPITAL INDIA FUN	1.00	1,711,160.71
AAC TECHNOLOGIES HDG.	262,000.00	3,453,741.66
ABB LTD N	480,000.00	9,511,151.57
ABBOTT LABORATORIES	109,074.00	4,601,628.67
ABBOTT LABORATORIES	122,700.00	5,176,484.20
ABBVIE	104,200.00	7,449,404.55
ABBVIE	74,100.00	5,297,513.21
ABBVIE	298,319.00	21,327,244.86
ABC-MART	4,700.00	199,550.75
ABERFORTH SMCOS.	41,000.00	542,430.00
ABERTIS INFRAESTRUCTURAS	154,000.00	2,535,907.68
ABN AMRO GROUP	100,000.00	2,387,927.21
ACACIA MINING	80,000.00	158,800.00
ACCENTURE CLASS A	42,300.00	4,787,068.56
ACCIONA	5,950.00	359,376.83
ACCOR	45,000.00	1,717,709.72
ACERINOX 'R'	51,297.00	542,568.81
ACKERMANS & VAN HAAREN	6,000.00	773,102.53
ACOM	79,500.00	247,806.08
ACS ACTIV.CONSTR.Y SERV.	61,250.00	1,773,612.96
ACTIS EMERGING MARKETS 3	1.00	5,447,421.92
ACTIVISION BLIZZARD	45,000.00	2,106,375.90
ACUITY BRANDS	3,000.00	390,316.02
ADASTRIA	6,000.00	89,731.89
ADECCO 'R'	36,812.00	2,081,880.29
ADELAIDE BRIGHTON	160,000.00	603,162.67
ADIDAS (XET)	50,000.00	7,418,996.89
ADIENT	6,429.00	374,024.99
ADMIRAL GROUP	110,000.00	2,200,000.00
ADOBE SYSTEMS	32,000.00	4,145,392.72
ADP	6,051.00	851,383.49
ADV.AUTO PARTS	4,000.00	294,777.31
ADVANCED MICRO DEVC.	40,000.00	303,973.39
ADVANCED TECH VENT VI	1,000.00	61,095.55
ADVANCED TECH VENT VII	1,000.00	836,385.88
ADVANCED TECH VENT VIII	1.00	9,837,299.57
ADVANTEST	50,000.00	686,080.80
ADVENT GPCF	79,115.98	11,823,883.51

ADVENT LAPEF V	1.00	17,026,983.55
ADVENT LIFE SCIENCES FUN	1.00	9,597,301.00
ADVENT LIFE SCIENCES II	1.00	9,434,665.00
ADVENT PEF III	1,000.00	13,660.10
ADVENT PEF IV	1,000.00	8,682,552.00
AEGON	435,000.00	2,052,396.82
AENA SME	15,000.00	2,250,332.89
AEON	184,000.00	2,297,173.06
AEON FINANCIAL SERVICE	37,000.00	637,113.46
AEON MALL	38,000.00	549,599.61
AERCAP HOLDINGS N V	15,400.00	598,923.67
AES	48,000.00	384,283.87
AETNA	22,000.00	2,933,712.80
AEWEPIISO	1.00	4,675,384.82
AFFILIATED MANAGERS	2,800.00	424,838.29
AFLAC	26,000.00	1,687,141.01
AFLAC	80,400.00	5,217,159.12
AGEAS (EX-FORTIS)	53,000.00	1,915,574.79
AGF EMERGING	1,000,000.00	437,531,393.22
AGGREKO	125,000.00	996,250.00
AGILENT TECHS.	23,000.00	1,138,650.89
AGL ENERGY	255,000.00	3,591,570.06
AGNC INVESTMENT REIT	20,000.00	298,503.05
AIA GROUP	4,565,200.00	28,773,039.81
AIB GROUP	168,000.00	820,239.68
AICA KOGYO	16,000.00	439,406.70
AIFUL	51,900.00	131,804.29
AIN HOLDINGS	5,000.00	220,818.93
AIR LIQUIDE	86,725.00	8,087,404.57
AIR LIQUIDE	102,300.00	9,539,826.90
AIR NEW ZEALAND	200,000.00	335,418.75
AIR PRDS.& CHEMS.	13,000.00	1,576,817.60
AIR PRDS.& CHEMS.	44,200.00	5,361,179.82
AIR WATER	45,500.00	710,026.36
AIRBUS	132,000.00	9,725,699.07
AIRBUS	296,206.00	21,824,321.35
AISIN SEIKI	47,000.00	1,952,328.05
AJINOMOTO	122,000.00	1,698,054.89
AKAMAI TECHS.	8,000.00	384,638.70
AKBANK	503,000.00	965,968.69
AKER BP	20,000.00	364,947.67
AKZO NOBEL	60,000.00	3,889,214.38
ALBEMARLE	5,900.00	557,790.43
ALCHEMY INVESTMENT PLAN	1,000.00	1,091,698.50
ALCOA	9,077.00	361,469.59
ALDERMORE GROUP	145,000.00	449,790.00
ALEXANDRIA RLST.EQTIES.	6,000.00	579,220.11
ALEXION PHARMS.	13,200.00	1,166,947.33
ALFA FINANCIAL SOFTWARE	50,000.00	265,750.00
ALFA LAVAL	70,000.00	1,224,854.64

ALFRESA HOLDINGS	52,000.00	903,251.12
ALIGN TECHNOLOGY	5,100.00	837,678.06
ALIOR BANK	17,777.00	300,664.08
ALKERMES	10,000.00	404,583.26
ALLEGHANY	1,000.00	440,650.60
ALLEGION	7,333.00	431,279.60
ALLERGAN	21,000.00	2,539,404.92
ALLIANCE DATA SYSTEMS	4,000.00	749,525.04
ALLIANCE TRUST	200,000.00	1,490,000.00
ALLIANT ENERGY CORP.	12,400.00	390,585.10
ALLIANZ (XET)	110,000.00	18,699,511.77
ALLSTATE	26,000.00	2,012,537.42
ALLY FINANCIAL	25,000.00	538,902.24
ALPHA BANK	300,000.00	475,898.80
ALPHABET A	19,200.00	14,951,232.67
ALPHABET 'C'	19,700.00	15,238,647.20
ALPS ELECTRIC	48,000.00	1,014,257.75
ALS	190,000.00	767,887.60
ALSTOM	37,000.00	1,136,604.53
ALTERNA CORE CAPITAL	1.00	8,347,297.76
ALTICE A	159,000.00	1,234,455.39
ALTICE B	33,000.00	258,814.91
ALTOR 2003 FUND	1,000.00	59,784.11
ALTOR FUND II	1.00	1,914,786.92
ALTOR FUND III	1.00	8,065,385.32
ALTRIA GROUP	128,600.00	6,788,635.00
ALUMINA	892,700.00	1,254,234.34
ALVEN CAPITAL III	1.00	8,420,825.57
AMADA HOLDINGS	85,000.00	855,648.73
AMADEUS IT GROUP	100,000.00	5,335,996.45
AMAZON.COM	25,600.00	22,131,533.54
AMCOR	445,000.00	3,967,448.18
AMDOCS	8,000.00	387,240.81
AMER.ELEC.PWR.	30,000.00	1,631,565.33
AMEREN	15,000.00	654,111.99
AMERICAN AIRLINES GROUP	6,400.00	246,159.31
AMERICAN EXPRESS	48,200.00	3,538,526.70
AMERICAN EXPRESS	272,224.00	19,984,894.06
AMERICAN INTL.GP.	59,900.00	2,638,212.53
AMERICAN TOWER	26,300.00	2,773,772.69
AMERICAN WATER WORKS	10,000.00	676,326.00
AMERIPRISE FINL.	11,000.00	1,378,059.51
AMERISOURCEBERGEN	11,000.00	746,642.03
AMETEK	15,300.00	819,657.00
AMGEN	46,900.00	6,029,133.25
AMOREPACIFIC	11,700.00	2,460,075.94
AMOREPACIFIC GROUP	10,000.00	973,631.17
AMOREPACIFIC PF.	4,700.00	538,742.58
AMP	1,082,500.00	3,248,344.95
AMP CAPITAL AGIF	16,025,423.00	5,212,470.97

AMPHENOL 'A'	20,000.00	1,298,096.47
AMS	13,000.00	872,287.97
AMUN GL EM HD I8	151,222.09	152,995,924.10
AMUND GL EM LOC I8	98,906.31	99,659,972.05
AMUNDI	10,799.00	677,274.17
ANA HOLDINGS	29,000.00	895,573.32
ANADARKO PETROLEUM	39,000.00	1,546,449.82
ANADOLU EFES BIRACILIK	43,924.00	207,241.19
ANALOG DEVICES	24,600.00	1,619,026.42
ANDEAVOR	9,900.00	836,788.76
ANDRITZ	16,179.00	676,243.43
ANGLO AMERICAN	515,000.00	7,969,625.00
ANGLO IRISH BANK CORP.	155,671.00	29,987.23
ANHEUSER-BUSCH INBEV	189,000.00	15,625,006.66
ANNALY CAPITAL MAN.	80,000.00	703,160.23
ANSELL	55,000.00	772,744.36
ANSYS	4,000.00	436,414.71
ANTERO RESOURCES	8,000.00	112,363.70
ANTHEM	17,000.00	2,827,699.13
ANTOFAGASTA	175,000.00	1,753,500.00
AON CLASS A	16,300.00	1,614,636.85
AOYAMA TRADING	10,200.00	281,795.14
AOZORA BANK	27,000.00	776,934.82
APA GROUP	395,000.00	1,902,431.27
APACHE	25,000.00	780,262.43
APAX EUROPE V	1,000.00	-
APAX EUROPE VI	1,000.00	2,237,077.94
APAX EUROPE VII	1.00	11,647,784.44
APAX EXCELSIOR VI	1,000.00	-
APAX FRANCE VI	750.00	-
APAX FRANCE VIII-A	1.00	21,889,325.34
APAX US VII	1.00	2,704,276.15
APLUS FINANCIAL	8,000.00	5,774.76
APPLE	337,000.00	42,158,942.90
APPLIED MATS.	70,000.00	2,645,278.14
APTIV	17,400.00	1,091,141.75
AQUA RESOURCES FUND	21,500,000.00	1,026,808.70
ARAMARK	15,600.00	492,880.43
ARCELIK	39,121.00	164,138.72
ARCELORMITTAL	143,333.00	3,450,035.92
ARCH CAP.GP.	9,000.00	603,903.16
ARCHER-DANLS.-MIDL.	39,000.00	1,155,512.84
ARCHER-DANLS.-MIDL.	155,800.00	4,616,125.67
ARCONIC	27,233.00	548,585.66
ARES CAPITAL	1,456,000.00	16,919,844.76
ARIAKE JAPAN	4,000.00	252,514.48
ARISTA NETWORKS	3,400.00	592,106.45
ARISTOCRAT LEISURE	237,500.00	3,254,459.25
ARJO	46,035.00	97,302.12
ARKEMA	19,000.00	1,712,782.95

ARROW ELECTRONICS	5,000.00	297,209.39
ARTHUR J GALLAGHER	11,700.00	547,311.77
ARYZTA	18,126.00	531,459.49
ASAHI GLASS	49,400.00	1,581,969.10
ASAHI GROUP HOLDINGS	95,000.00	3,484,870.46
ASAHI INTECC	20,000.00	509,228.79
ASAHI KASEI	330,000.00	3,147,604.82
ASCENDAS REAL ESTATE IT	983,600.00	1,479,874.99
ASCENTIAL	205,000.00	785,970.00
AELSAN ELNK.SANVETC.	60,000.00	371,995.09
ASHLAND GLOBAL HDG.	5,000.00	263,167.62
ASHMORE GROUP	175,000.00	708,925.00
ASHMORE GSSF 4	1.00	1,627,319.62
ASHMORE GSSF 5	1.00	3,820,256.51
ASHTREAD GROUP	260,000.00	5,158,400.00
ASICS	42,000.00	495,001.88
ASKUL	4,000.00	83,865.26
ASM PACIFIC TECH.	115,000.00	1,184,272.12
ASML HOLDING	78,000.00	10,050,332.89
ASOF II FEEDER FUND	1.00	4,961,170.55
ASR NEDERLAND	29,000.00	883,129.16
ASSA ABLOY 'B'	227,000.00	3,492,433.82
ASSECO POLAND	30,000.00	280,693.54
ASSICURAZIONI GENERALI	324,000.00	4,371,770.98
ASSOCIATED BRIT.FOODS	179,000.00	5,047,800.00
ASSURA	882,408.00	563,858.71
ASSURANT	5,000.00	372,722.23
ASTELLAS PHARMA	511,000.00	4,818,688.96
ASTORG IV	1.00	9,743.45
ASTRAZENECA	648,000.00	33,164,640.00
ASX	75,000.00	2,378,942.50
AT&T	404,100.00	11,614,420.99
AT&T	195,000.00	5,604,583.26
ATLANTIA	133,000.00	3,107,465.60
ATLAS COPCO 'A'	152,000.00	4,860,991.73
ATLAS COPCO 'B'	94,000.00	2,670,050.33
ATOMICO VENTURES II	1.00	22,538,464.29
ATOS	22,000.00	2,369,906.79
AUCKLAND INTL.AIRPORT	360,000.00	1,226,433.94
AURIZON HOLDINGS	740,000.00	2,122,170.51
AUS.AND NZ.BANKING GP.	1,105,000.00	18,361,828.22
AUSNET SERVICES	740,000.00	772,281.81
AUTO TRADER GROUP	525,000.00	1,852,200.00
AUTOBACS SEVEN	15,000.00	212,813.01
AUTODESK	15,000.00	1,162,409.91
AUTOLIV	5,000.00	469,709.85
AUTOMATIC DATA PROC.	26,800.00	2,321,709.11
AUTOMATIC DATA PROC.	58,400.00	5,059,246.72
AUTONATION	2,000.00	75,889.85
AUTOZONE	2,000.00	1,051,739.20

AVALONBAY COMMNS.	9,000.00	1,186,982.07
AVANGRID	3,600.00	134,605.80
AVERY DENNISON	5,000.00	424,542.60
AVEVA GROUP	30,000.00	829,500.00
AVIVA	2,073,500.00	10,471,175.00
AVNET	5,000.00	146,442.43
AWA BANK	44,000.00	207,602.60
AXA	472,000.00	10,363,888.15
AXEL SPRINGER	10,000.00	578,162.45
AXIOM ASIA PCF II	1.00	17,329,489.56
AXIS CAPITAL HDG.	4,500.00	167,192.76
AYGAZ	31,921.00	100,011.79
AZBIL	13,900.00	446,041.11
B&M EUROPEAN VAL.RET.	400,000.00	1,692,400.00
BABCOCK INTERNATIONAL	255,000.00	1,799,025.00
Backford & Wincham Est.	1.00	3,595,000.00
BAE SYSTEMS	1,625,000.00	9,303,125.00
BAILLIE GIFF. GRW. FUND	26,555,067.51	61,820,197.16
BAKER HUGHES A	27,000.00	631,513.58
BALFOUR BEATTY	370,000.00	1,093,350.00
BALL	22,000.00	615,560.89
BALOISE-HOLDING AG	13,000.00	1,496,055.23
BANCA MEDIOLANUM	56,552.00	362,203.89
BANCO BPM	373,000.00	867,518.86
BANCO DE SABADELL	1,394,000.00	2,049,235.69
BANCO SANTANDER	3,912,359.00	19,028,686.16
BANDAI NAMCO HDG.	54,000.00	1,305,817.48
BANK MILLENNIUM	150,000.00	285,288.80
BANK OF AMERICA	635,700.00	13,872,381.44
BANK OF EAST ASIA	490,000.00	1,568,485.60
BANK OF IRELAND GROUP	201,537.00	1,269,334.24
BANK OF KYOTO	15,000.00	577,804.06
BANK OF NEW YORK MELLON	65,300.00	2,599,931.99
BANK OF PIRAEUS	71,249.00	194,171.71
BANK OF QLND.	133,500.00	981,827.64
BANK POLSKA KASA OPIEKI	40,000.00	1,102,010.42
BANK ZACHODNI WBK	9,000.00	758,695.88
BANKERS INV.TRUST	55,000.00	484,000.00
BANKIA	255,075.00	902,782.09
BANKINTER 'R'	153,156.00	1,074,607.21
BANQUE CANTON.VE. 'N'	704.00	392,535.28
BARCLAYS	8,689,000.00	17,647,359.00
BARR (AG)	36,000.00	238,140.00
BARRACUDA	16,571.00	287,827.64
BARRATT DEVELOPMENTS	510,000.00	3,302,250.01
BARRY CALLEBAUT	502.00	774,211.80
BASF	228,000.00	18,567,882.82
Basingstoke (W.H Ind Est	1.00	57,000,000.00
Bath (Manvers St)	1.00	21,100,000.00
BAXTER INTL.	36,000.00	1,720,229.16

BAYER (XET)	204,000.00	18,833,555.26
BB&T	50,000.00	1,837,737.94
BBA AVIATION	580,000.00	2,028,260.01
BBV.ARGENTARIA	1,665,277.00	10,513,493.14
BC EUROPEAN CAPITAL VIII	1,000.00	1,180,960.50
BCA MARKETPLACE	381,000.00	774,954.00
BEACON CAPITAL VI	1.00	2,710,099.57
BEAZLEY	259,000.00	1,383,060.00
BECTON DICKINSON	13,947.00	2,206,981.94
BECTON DICKINSON	32,200.00	5,095,347.99
BED BATH & BEYOND	10,000.00	162,557.75
BEIERSDORF	23,000.00	1,998,845.98
BELLWAY	64,000.00	2,280,320.00
BEMIS	5,000.00	176,640.18
BENDIGO & ADELAIDE BANK	171,000.00	1,153,808.79
BENESSE HOLDINGS	14,700.00	383,447.31
BERKELEY GROUP HDG.	70,000.00	2,937,900.00
BERKSHIRE HATHAWAY 'A'	29.00	6,379,892.81
BERKSHIRE HATHAWAY 'B'	80,900.00	11,854,369.25
BEST BUY	15,900.00	804,785.07
BGEO GROUP HDG.	19,000.00	674,310.00
BGF	6,186.00	65,141.10
BGF RETAIL	3,313.00	480,414.48
BH MACRO	7,749.00	152,810.28
B'ham (Midpoint Park)	1.00	4,500,000.00
BHP BILLITON	1,214,400.00	20,762,515.11
BHP BILLITON	1,064,000.00	16,194,080.00
BIC	5,983.00	486,819.16
BIC CAMERA	30,000.00	319,908.55
BIG YELLOW GROUP	64,000.00	556,480.00
BIM BIRLESIK MAGAZALAR	50,462.00	768,376.95
BIOGEN	13,700.00	3,226,324.43
BIOMARIN PHARM.	13,200.00	870,111.99
BIOMERIEUX	9,063.00	600,901.44
BIOVERATIV	6,850.00	273,037.89
Birmingham - Premier Hou	1.00	8,150,000.00
Birmingham (Great Barr)	1.00	54,750,000.00
Birmingham (Newhall St)	1.00	18,500,000.00
Birmingham (The Fort)	1.00	24,300,000.00
Birmingham, Merlin Park	1.00	27,100,000.00
Birmingham, St Philips	1.00	31,000,000.00
BLACK KNIGHT	6,132.00	200,131.44
BLACK RIVER AGRICULTURE	1.00	51,501,357.28
BLACKROCK	8,000.00	3,038,018.85
BLACKROCK AQUILA LIFE	47,308,511.95	316,725,962.43
BLACKROCK RES. OPPTS FUND	1.00	4,973,162.82
BLACKSTONE CAP PTNRS V	1.00	1,952,717.24
BLACKSTONE CAP PTNRS VI	1.00	19,857,108.39
BLACKSTONE CLEANTECH	1.00	4,208,884.86
BLUE CREST LTD	3,428.39	148,693.11

BLUEHOUSE AP III	1.00	7,722,829.12
BLUESCOPE STEEL LIMITED	200,000.00	1,777,340.93
BMW (XET)	79,000.00	6,089,276.52
BMW (XET)	297,038.00	22,895,525.56
BMW PREF.	16,000.00	1,060,133.16
BNK FINANCIAL GROUP	100,000.00	650,468.48
BNP PARIBAS	268,000.00	14,809,587.22
BOC AVIATION	70,000.00	275,701.31
BOC HONG KONG (HDG.)	1,365,000.00	5,111,561.87
BODYCOTE	99,000.00	901,890.00
BOEING	37,500.00	8,175,291.07
BOLIDEN	60,065.00	1,521,745.55
BOLLORE	301,000.00	1,209,878.38
BOLLORE	4,914,555.00	19,754,198.88
BOOKER GROUP	800,000.00	1,832,000.00
BORAL	410,000.00	1,846,665.32
BORGWARNER	16,000.00	604,280.17
BOSKALIS WESTMINSTER	18,709.00	521,991.90
BOSS (HUGO)	17,000.00	1,070,554.82
BOSTON PROPERTIES	10,600.00	1,018,900.76
BOSTON SCIENTIFIC	82,700.00	1,515,529.85
BOUYGUES	50,000.00	1,922,325.79
BOVIS HOMES GROUP	57,000.00	667,470.00
BP	9,860,000.00	51,479,060.00
BPOST	22,000.00	495,756.77
BRAMBLES	600,900.00	3,498,634.33
BRAZIL REOF I	1.00	2,534,289.41
BRAZIL REOF II	1.00	18,576,437.63
BRENNTAG	41,000.00	1,920,612.52
BREWIN DOLPHIN	129,000.00	502,326.00
BRIDGEPOINT EUROPE II 'C	1,000.00	240,865.51
BRIDGEPOINT EUROPE III '	1,000.00	7,316,524.63
BRIDGEPOINT EUROPE IV 'E	1.00	16,413,535.73
BRIDGEPOINT EUROPE V	1.00	12,391,969.82
BRIDGES ALTERNATIVE III	1.00	28,245,371.00
BRIDGES ALTERNATIVE IV	1.00	3,591,261.00
BRIDGES CDV FUND II	1.00	13,221.61
BRIDGES COMMUNITY VENTUR	1,000.00	158,483.00
BRIDGES FUND III	1.00	9,043,589.43
BRIDGES SUSTAINABLE PROP	1.00	1,639,423.00
BRIDGESTONE	161,500.00	5,551,230.32
BRIGHTHOUSE FINANCIAL	4,909.00	212,798.94
BRIGHTOIL PTL.(HDG.)	1,182,000.00	167,661.95
Bristol (Kingswood IE)	1.00	11,250,000.00
Bristol (longwell Green)	1.00	8,217,090.00
BRISTOL MYERS SQUIBB	111,400.00	5,046,454.99
Bristol, Savills Freight	1.00	4,082,910.00
BRITISH AMERICAN TOBACCO	1,171,089.00	58,648,137.12
BRITISH EMPIRE TRUST	65,000.00	469,300.00
BRITISH LAND	530,000.00	3,664,950.00

BRITVIC	115,000.00	937,250.00
BROADCOM	26,200.00	4,975,627.43
BROADRIDGE FINL.SLTN.	6,600.00	441,935.32
BROTHER INDUSTRIES	56,000.00	1,021,607.44
BROWN & BROWN	4,942.00	187,998.76
BROWN GROUP	70,000.00	188,930.00
BROWN-FORMAN 'B'	16,000.00	812,212.16
BROWN-FORMAN 'B'	121,600.00	6,172,812.42
BT GROUP	4,293,000.00	11,651,202.00
BTG	181,000.00	1,375,600.00
BUDIMEX	6,551.00	295,460.48
BUNGE	10,000.00	495,878.77
BUNZL	175,000.00	3,613,750.00
BURBERRY GROUP	229,000.00	4,103,680.00
BUREAU VERITAS INTL.	63,000.00	1,274,540.61
Bury St Edmunds (Arc)	83,819,600.00	82,499,999.54
Butlers Marston Est	1.00	545,000.00
BUZZI UNICEM	25,000.00	499,334.22
C R BARD	5,000.00	1,224,320.83
C R BARD	20,700.00	5,068,688.23
CA	21,000.00	516,636.48
CABOT OIL & GAS 'A'	31,600.00	668,090.93
CAFE DE CORAL HDG.	92,000.00	186,612.58
CAIRN ENERGY	246,000.00	525,948.00
CAIRN PTH FUND I	500,500.00	50,247,752.56
CAIXABANK	900,000.00	3,107,057.26
CALBEE	14,900.00	358,353.35
CALEDONIA INVESTMENTS	14,000.00	394,240.00
CALIFORNIA RESOURCES	468.00	6,725.50
CALPINE	20,000.00	223,692.48
CALTEX AUSTRALIA	93,000.00	1,830,909.77
CAMPBELL SOUP	11,000.00	391,210.50
CANDOVER 2005	1.00	-
CANDOVER 2008	1.00	-
CANON	259,000.00	7,138,390.14
CANON MARKETING JAPAN	7,400.00	147,866.65
CAP DYNAMICS EUR COINVES	1.00	9,735,830.45
CAPCOM	10,200.00	239,291.59
CAPGEMINI	38,000.00	3,335,836.66
CAPITA	330,000.00	1,322,970.00
CAPITAL & CNTS.PROPS.	425,000.00	1,354,900.00
CAPITAL DYNAMICS ASIA	1.00	68,056,444.75
CAPITAL INT EMD A15	31,239,990.89	373,194,051.21
CAPITAL ONE FINL.	34,000.00	2,502,842.36
CAPITALAND	950,400.00	1,855,746.88
CAPITALAND COML.TST.	850,245.00	907,693.03
CAPITALAND MALL TRUST	900,000.00	1,060,375.58
CARD FACTORY	165,000.00	486,750.00
CARDINAL HEALTH	20,000.00	905,858.43
CARDINAL HEALTH	102,300.00	4,633,465.90

CARECOM	32,789.00	472,413.68
CARLSBERG 'B'	26,000.00	2,309,375.20
CARLYLE ASIA PARTNERS II	1.00	6,910,628.72
CARLYLE ASIA PARTNERS IV	1.00	34,462,559.23
CARLYLE EUROPE IV	1.00	27,276,691.52
CARLYLE PARTNERS V	1.00	4,003,699.13
CARLYLE PARTNERS VI	1.00	27,423,529.85
CARMAX	12,800.00	606,811.31
CARNIVAL	25,900.00	1,270,732.21
CARNIVAL	93,000.00	4,549,560.00
CARNIVAL	375,953.00	18,445,389.47
CARREFOUR	137,000.00	2,193,945.85
CASINO GUICHARD-P	13,108.00	588,318.22
CASIO COMPUTER	45,000.00	478,681.62
CATCO B Sub 3	90,093.25	51,797,566.80
CATCO SUB 3 SP 17	88,736.02	65,596,765.31
CATCO SUB SERIES B 2014	1,136.18	703,299.67
CATCO SUB SERIES B 2015	2,657.22	2,387,317.92
CATCO SUB SERIES B 2016	15,028.70	11,714,482.42
CATCO SUB SERIES E 8 201	671.90	394,283.84
CATERPILLAR	36,000.00	4,193,590.83
CATHAY PACIFIC AIRWAYS	300,000.00	343,834.66
CBOE GLOBAL MARKETS	7,100.00	653,919.05
CBPE CAPITAL FUND VIII	1.00	6,364,522.07
CBRE GROUP CLASS A	20,000.00	640,325.26
CBS 'B'	24,000.00	1,046,756.60
CCC	5,000.00	303,159.24
CD PROJECT RED	17,000.00	350,813.74
CDK GLOBAL	12,000.00	632,311.96
CDRVIII	1.00	4,317,476.25
CDW	9,900.00	508,557.38
CECONOMY (XET)	41,000.00	458,770.53
CELANESE 'A'	10,000.00	791,572.72
CELGENE	52,000.00	4,011,620.77
CELLNEX TELECOM	38,000.00	720,195.30
CELLTRION	29,000.00	4,427,535.95
CELLTRION HEALTHCARE	15,000.00	1,124,854.73
CEMOF II	1.00	34,529,105.16
CENTAMIN	500,000.00	791,000.00
CENTENE	12,200.00	909,802.99
CENTERPOINT EN.	32,500.00	681,352.80
CENTRAL JAPAN RAILWAY	46,400.00	6,144,554.04
CENTRICA ORD GBPO.0617	2,825,000.00	3,878,725.00
CENTRICA ORD GBPO.0617	11,131,805.00	15,283,968.27
CENTURYLINK	59,714.00	736,299.77
CERNER	20,000.00	996,340.79
CEZ	35,245.00	608,465.83
CF INDUSTRIES HDG.	16,000.00	503,152.84
CH ROBINSON WWD.	8,000.00	526,867.49
CHALLENGER	195,000.00	1,581,827.64

CHAMPION REIT.TRUST	928,000.00	502,838.34
CHARLES SCHWAB	74,000.00	2,810,112.74
CHARTER COMMS.CL.A	12,400.00	3,079,581.59
CHARTERHOUSE IX	1.00	7,617,757.66
CHECK POINT SFTW.TECHS.	7,000.00	536,196.64
CHEIL WORLDWIDE	24,376.00	356,840.10
CHENIERE EN.	17,000.00	676,606.91
CHEUNG KONG INFR.HDG.	234,000.00	1,485,893.42
CHEVRON CORPORATION	123,500.00	11,429,284.79
CHEVRON CORPORATION	57,000.00	5,275,054.52
CHIBA BANK	177,000.00	1,089,500.24
CHICAGO GROWTH PARTNERS	1.00	1,585,438.55
CHICAGO GROWTH PARTNERS	1,000.00	497,385.03
CHINA MENGNIU DAIRY	1,020,000.00	2,242,585.00
CHINA OCEANWIDE HOLDING	1,700,000.00	91,632.51
CHINA TRVL.INTL.INV.HK.	1,200,000.00	330,217.45
CHIPOTLE MEXN.GRILL	2,000.00	427,322.12
CHIYODA	34,000.00	185,186.04
CHOC.LINDT & SPRUENGLI	23.00	1,229,824.76
CHOC.LINDT & SPRUENGLI	261.00	1,178,083.75
CHOW TAI FOOK JEWELLERY	530,000.00	410,975.10
CHR HANSEN HOLDING	25,000.00	1,734,713.95
CHUBB	29,426.00	3,178,725.84
CHUBU ELEC.POWER	178,000.00	1,635,890.92
CHUGAI PHARM.	54,000.00	2,044,658.58
CHUGOKU BANK	35,400.00	350,080.35
CHUGOKU ELEC.POWER	82,000.00	651,642.23
CHURCH & DWIGHT CO.	16,000.00	593,398.63
CIECH	17,974.00	219,871.29
CIGNA	14,500.00	2,176,902.61
CIMAREX EN.	6,300.00	568,222.51
CIMENTOS DE PORTL.SGPS	37,000.00	11,824.23
CIMIC GROUP	42,000.00	1,249,400.13
CINCINNATI FINL.	11,500.00	637,335.06
CINCINNATI FINL.	89,100.00	4,937,961.19
CINEWORLD GROUP	96,000.00	576,960.00
CINTAS	7,600.00	875,481.80
CINTAS	45,100.00	5,195,293.29
CISCO SYSTEMS	330,000.00	9,343,189.80
CIT GROUP	11,800.00	429,431.90
CITIGROUP	174,000.00	9,571,125.48
CITIZEN WATCH	58,200.00	315,849.16
CITIZENS FINANCIAL GROUP	35,000.00	1,086,157.83
CITRIX SYS.	9,600.00	624,505.64
CITY DEVELOPMENTS	190,000.00	1,312,664.21
CITY OF LONDON IT.	170,000.00	745,280.00
CJ	4,400.00	551,448.12
CJ CHEIL JEDANG 1P	1,000.00	103,923.04
CJ CHEILJEDANG	2,600.00	657,097.46
CJ LOGISTICS	2,500.00	241,681.50

CK ASSET HOLDINGS	1,019,988.00	6,587,817.36
CK HUTCHISON HOLDINGS	1,014,988.00	9,415,766.92
CLARIANT	46,000.00	950,917.92
CLESSIDRA CP II	1.00	671,461.44
Cleveland Estate	1.00	6,040,000.00
Clifton Moor	1.00	27,000,000.00
CLIMATE CHANGE CAPITAL P	1.00	925,462.05
CLOROX	8,500.00	934,607.28
CLOROX	53,400.00	5,871,532.80
CLOSE BROTHERS GROUP	74,000.00	1,071,520.00
CLOVIS	11,479.00	1,238,908.89
CLP HOLDINGS	620,000.00	4,687,442.38
CLS HOLDINGS	70,000.00	171,780.00
CME GROUP	21,900.00	2,364,439.11
CMS ENERGY	20,000.00	699,316.21
CNH INDUSTRIAL	220,000.00	2,181,446.96
CNP ASSURANCES	36,178.00	618,382.06
COATS GROUP	700,000.00	621,250.00
COBHAM	1,237,999.00	1,561,116.74
COCA COLA	253,500.00	8,597,730.55
COCA COLA	147,200.00	4,992,449.45
COCA COLA EUROPEAN PTNS.	17,000.00	500,794.68
COCA COLA ICECEK	15,134.00	100,970.05
COCA-COLA AMATIL	213,000.00	1,048,035.62
COCA-COLA BOTTLERS JAP.	27,550.00	743,948.15
COCA-COLA HBC	105,000.00	2,541,000.00
COCHLEAR	21,500.00	2,128,556.56
COGNIZANT TECH.SLTN.'A'	40,000.00	2,100,018.48
COLFAX	-	-
COLGATE-PALM.	56,000.00	3,123,415.27
COLGATE-PALM.	94,600.00	5,276,340.79
COLOPL	10,000.00	80,321.65
COLOPLAST 'B'	33,000.00	1,941,627.77
COLRUYT	15,194.00	584,830.75
COLUMBIA CAPITAL PTN III	1,000.00	142,219.92
COMCAST 'A'	302,000.00	8,941,119.94
COMERICA	9,000.00	577,556.83
COMFORTDELGRO	763,600.00	836,312.75
COMMERCE BCSH.	3,827.00	157,974.26
COMMERZBANK	256,000.00	2,841,793.16
COMMONWEALTH BK.OF AUS.	662,000.00	30,750,819.58
COMPASS GROUP	817,307.00	13,076,912.00
COMPUTACENTER	29,000.00	334,080.00
COMPUTER INC	3,216.00	79,739.44
COMPUTERSHARE	192,000.00	1,809,488.02
COMSYS HOLDINGS	21,500.00	460,651.90
CONAGRA BRANDS	28,000.00	779,715.40
CONCHO RESOURCES	10,000.00	1,110,478.65
CONCORDIA FINANCIAL GP.	300,000.00	1,338,694.24
CONOCOPHILLIPS	75,600.00	3,067,591.20

CONSOLIDATED EDISON	18,000.00	1,130,364.08
CONSOLIDATED EDISON	78,900.00	4,954,762.52
CONSTELLATION BRANDS 'A'	10,000.00	1,689,669.19
CONTACT ENERGY	319,400.00	933,633.35
CONTINENTAL	26,000.00	5,194,229.92
CONTINENTAL RESOURCES	8,200.00	321,089.63
CONVATEC GROUP	650,000.00	1,334,450.00
COOPER COS.	3,100.00	499,299.94
CORE LABORATORIES	3,000.00	242,949.55
CORIOLIS HORIZON E	6,857.97	51,353,026.89
CORNING	65,000.00	1,537,128.07
CORPFIN CAPITAL FUND III	1.00	1,281,067.91
CORPORACION FINCA.ALBA	4,000.00	169,445.18
COSMO ENERGY HOLDINGS	13,000.00	362,989.57
COSMOS PHARM.	1,900.00	293,377.47
COSTCO WHOLESALE	27,000.00	3,714,832.75
COTY CL.A	25,000.00	367,584.55
COUNTRYSIDE PROPERTIES	160,000.00	564,800.00
Coventry Ryton	1.00	36,400,000.00
COVESTRO	32,000.00	2,443,817.13
COWAY	20,000.00	1,349,273.26
CRANSWICK	25,000.00	830,750.00
CREDIT AGRICOLE	275,000.00	3,368,841.54
CREDIT SAISON	48,400.00	651,104.13
CREDIT SUISSE IRIS	54,712.92	52,521,821.02
CREDIT SUISSE IRIS S01	48,997.25	57,116,805.33
CREDIT SUISSE GROUP N	629,908.00	8,314,670.91
CRESSET&COIV	1.00	9,072,955.83
CREST NICHOLSON HOLDINGS	128,000.00	696,320.00
CRH	435,000.00	11,557,950.00
CRODA INTERNATIONAL	65,000.00	2,874,950.00
CROWN CASTLE INTL.	26,000.00	2,133,624.10
CROWN RESORTS	145,000.00	1,091,555.61
CSL	172,000.00	14,051,978.84
CSR	230,000.00	632,997.02
CSRA	7,000.00	154,825.36
CSX	59,400.00	2,415,519.50
CUMMINS	10,400.00	1,358,015.89
CVS HEALTH	65,000.00	3,483,644.43
CYBERAGENT	29,000.00	837,340.12
CYBG	455,000.00	1,539,720.00
CYFROWY POLSAT	47,585.00	251,667.50
D R HORTON	21,300.00	804,133.06
DAEJAN HOLDINGS	2,000.00	121,000.00
DAELIM INDUSTRIAL	10,000.00	568,987.29
DAEWOO ENGR.& CON.	93,000.00	380,171.90
DAEWOO SHIPBLDG.& MAR.	2,658.00	25,512.04
DAH SING BANKING GP.	102,848.00	164,948.16
DAH SING FINANCIAL HDG.	42,360.00	200,486.82
DAI NIPPON PRINTING	71,500.00	1,179,097.60

DAICEL	67,000.00	563,655.90
DAIDO STEEL	7,000.00	318,792.97
DAIFUKU	23,000.00	926,717.65
DAI-ICHI LIFE HOLDINGS	293,000.00	4,468,430.11
DAIICHI SANKYO	158,000.00	3,045,175.02
DAIICHIKOSHO	9,000.00	331,917.42
DAIKIN INDUSTRIES	67,000.00	5,862,988.58
DAIKYO	5,000.00	71,659.51
DAIMLER (XET)	240,000.00	15,083,888.15
DAIRY CREST GP.	65,000.00	374,725.00
DAIRY FARM INTL.HDG.	112,700.00	654,830.53
DAISHI BANK	6,100.00	205,351.76
DAITO TST.CONSTRUCTION	18,000.00	2,713,808.83
DAIWA HOUSE INDUSTRY	167,000.00	4,741,924.03
DAIWA SECURITIES GROUP	425,000.00	1,971,506.16
DANAHER	39,900.00	2,737,769.73
DANONE	144,000.00	8,941,677.76
DANSKE BANK	175,000.00	5,040,804.53
DARDEN RESTAURANTS	8,000.00	567,850.67
DASSAULT AVIATION	500.00	576,076.34
DASSAULT SYSTEMES	31,000.00	2,437,896.14
DAVIDE CAMPARI MILANO	122,582.00	701,323.56
DAVITA	13,400.00	715,690.26
DB INSURANCE	20,600.00	1,012,797.38
DBS GROUP HOLDINGS	674,900.00	9,276,911.80
DCC	44,000.00	3,284,600.00
DCM VI	1.00	14,647,187.58
DECHRA PHARMACEUTICALS	46,000.00	961,860.00
DEERE	18,500.00	2,140,406.58
DELIVERY HERO	8,000.00	234,354.19
DELL TECHNOLOGIES	13,129.00	788,856.12
DELPHI TECHNOLOGIES	5,800.00	224,968.40
DELTA AIR LINES	11,000.00	455,368.69
DENA	30,000.00	457,321.57
DENKA	18,200.00	539,237.85
DENSO	121,000.00	5,370,020.99
DENTSPLY SIRONA	16,000.00	778,621.33
DENTSU	58,500.00	1,833,075.98
DERWENT LONDON	55,000.00	1,714,350.00
DEUTSCHE BANK (XET)	457,000.00	6,440,190.85
DEUTSCHE BOERSE	46,000.00	3,952,774.08
DEUTSCHE LUFTHANSA (XET)	58,000.00	1,581,677.76
DEUTSCHE POST (XET)	235,000.00	8,292,276.96
DEUTSCHE TELEKOM (XET)	800,000.00	10,506,879.73
DEUTSCHE WOHNEN BR.SHS.	86,000.00	2,783,453.17
DEVON ENERGY	35,000.00	1,071,151.36
DEXIA NEW STRIP VVPR	128,420.00	114.00
DEXUS	363,700.00	2,050,287.65
DGB FINANCIAL GROUP	62,000.00	451,668.19
DIAGEO	1,265,000.00	34,414,325.00

DIC	18,000.00	503,191.54
D'IETEREN	452,405.00	15,074,142.64
DIGITAL REALTY TST.	13,200.00	1,111,424.88
DIGNITY	21,000.00	382,200.00
DINO POLSKA SA	20,000.00	335,283.48
DIPLOMA	48,000.00	598,080.00
DIRECT LINE IN.GROUP	750,000.00	2,862,000.00
DISCO	6,000.00	987,090.13
DISCOVER FINANCIAL SVS.	26,000.00	1,478,410.64
DISCOVERY COMMS.'A'	9,000.00	148,896.69
DISCOVERY COMMS.'C'	12,000.00	187,795.23
DISH NETWORK 'A'	14,000.00	494,178.52
DISTRIBUIDORA INTNAC.DE	142,000.00	542,411.01
DIXONS CARPHONE	515,000.00	1,024,850.00
DKSH HOLDING	5,959.00	385,377.60
DMG MORI	21,300.00	325,816.52
DNB	268,000.00	3,684,073.53
DOLLAR GENERAL	16,000.00	1,100,099.80
DOLLAR TREE	15,800.00	1,253,371.28
DOMAIN HOLDINGS	102,000.00	202,283.83
DOMINION ENERGY	41,000.00	2,456,817.59
DOMINO'S PIZZA	3,100.00	433,026.06
DOMINO'S PIZZA ENTS.	22,000.00	594,027.35
DOMINO'S PIZZA GROUP	237,000.00	819,309.00
DOMINUS CAP PTNRS I	1.00	7,726,043.98
DON QUIJOTE HOLDINGS	30,000.00	1,159,545.45
DONGSUH	9,300.00	186,875.04
DOOSAN	4,500.00	351,128.69
DOOSAN HVY.INDS.AND CON	20,000.00	211,989.20
DOOSAN INFRACORE	37,544.00	225,286.76
DORCHESTER CAP SEC III	1.00	9,441,302.53
DORCHESTER CAP SEC IV	1.00	19,386,447.61
DORCHESTER CAPITAL SEC	1.00	2,660.59
DORCHESTER CAPITAL SEC I	1.00	1,310,600.59
DOUGHTY HANSN TECH II	1.00	7,459,063.47
DOUGHTY HANSON FUND III	1,000.00	53,922.01
DOUGHTY HANSON FUND IV	1,000.00	1,991,470.04
DOUGHTY HANSON FUND V	1.00	5,396,563.69
DOVER	9,000.00	671,897.99
DOVER	70,900.00	5,293,063.02
DOWA HDG.	15,400.00	464,868.14
DOWDUPONT	149,056.00	7,847,546.35
DOWNER EDI	255,300.00	1,022,941.81
DR PEPPER SNAPPLE GROUP	11,000.00	789,251.52
DRAX GROUP	171,000.00	460,845.00
DSM KONINKLIJKE	46,000.00	3,253,280.07
DST SYS.	4,640.00	212,903.20
DSV 'B'	44,000.00	2,563,132.79
DTE ENERGY	10,000.00	809,166.51
DUFRY 'R'	8,000.00	879,380.97

DUKE ENERGY	46,600.00	2,897,450.38
DUKE REALTY	20,000.00	402,291.63
DULUXGROUP	124,300.00	550,511.98
DUN & BRADSTREET DEL.	2,000.00	175,065.60
DUNELM GROUP	45,000.00	311,625.00
DUNERFII	1.00	20,099,315.47
DXC TECHNOLOGY	16,165.00	1,134,029.57
E ON N (XET)	500,000.00	4,021,748.78
E TRADE FINL.	20,000.00	732,877.47
EAST JAPAN RAILWAY	94,000.00	6,782,258.10
EASTMAN CHEMICAL	11,000.00	753,309.93
EASYJET	127,000.00	1,858,010.00
EATON	30,000.00	1,752,208.46
EBARA	30,000.00	845,542.90
EBAY	62,300.00	1,738,090.56
ECI 8	1,000.00	1,294,582.00
ECI 9	1.00	4,319,592.00
ECOLAB	17,000.00	1,686,239.14
ECOLAB	51,400.00	5,098,393.64
EDENRED	45,589.00	978,554.83
EDF	99,760.00	922,768.93
EDGEWELL PERSONAL CARE	3,500.00	153,661.06
EDINBURGH INV.TRUST	110,000.00	772,200.00
Edinburgh(Citypoint)	1.00	14,500,000.00
Edinburgh(S.Gyle Cr.Lane	-	-
EDISON INTL.	20,200.00	944,334.14
EDP ENERGIAS DE PORTUGAL	570,000.00	1,459,786.95
EDUKO	1.00	10,058,449.93
EDWARDS LIFESCIENCES	14,000.00	1,166,468.31
EIFFAGE	20,000.00	1,621,660.01
EISAI	65,000.00	2,736,711.00
EISER INFRASTRUCTURE	1.00	540,581.24
ELEC.POWER DEV.	42,000.00	836,487.03
ELECTROCOMP.	235,000.00	1,469,925.00
ELECTROLUX 'B'	60,000.00	1,431,796.02
ELECTRONIC ARTS	19,000.00	1,475,616.34
ELEMENTIS	240,000.00	690,000.00
ELI LILLY	66,000.00	4,120,761.41
ELIOR PARTICIPATIONS	32,000.00	489,303.15
ELIS	34,254.00	694,658.35
ELISA	35,000.00	1,016,600.09
ELPIDA MEMORY	14,900.00	97.78
E-MART	7,500.00	1,403,478.97
EMBRAER ON	2,042,346.00	9,102,986.27
EMBRAER SPNS ADR 1:4	590,867.00	10,452,372.80
EMERSON ELECTRIC	39,200.00	2,019,477.36
EMERSON ELECTRIC	101,800.00	5,244,459.06
EMLAK KONUT GAYRIMENKUL	525,000.00	287,623.56
EMS-CHEMIE 'N'	1,500.00	740,213.93
ENAGAS	62,000.00	1,313,750.55

ENBRIDGE	44,280.00	1,284,326.39
ENDESA	88,000.00	1,394,798.05
ENEA	48,071.00	117,608.02
ENEL	1,942,000.00	8,843,728.36
ENGIE	395,000.00	5,026,475.81
ENI	627,000.00	7,680,958.73
ENKA INSAAT VE SANAYI	110,394.00	129,784.14
ENERGY	12,000.00	721,995.94
ENTERTAINMENT ONE (DI)	169,000.00	549,926.00
EOG RES.	39,700.00	3,166,902.24
EQT	10,100.00	424,980.23
EQT INFRASTRUCTURE FUND	1.00	2,953,923.73
EQUIFAX	9,000.00	784,535.20
EQUINITI GROUP	157,857.00	450,208.16
EQUINIX	5,000.00	1,675,180.19
EQUITY RESD.TST.PROPS.	21,000.00	989,961.19
EREGLI DEMIR CELIK	315,723.00	616,783.54
ERICSSON 'B'	710,000.00	3,452,047.74
ERSTE GROUP BANK	75,000.00	2,403,794.94
ESPRIT HOLDINGS	775,000.00	306,340.04
ESSENTA	160,000.00	844,800.00
ESSEX PROPERTY TST.	4,000.00	713,716.50
ESSILOR INTL.	49,000.00	5,000,044.39
ESSITY B	140,000.00	2,945,212.90
ESTEE LAUDER COS.'A'	13,100.00	1,232,189.25
ESURE GROUP	120,000.00	298,080.00
EULER HERMES GROUP	6,000.00	648,788.28
EURAZEO	10,510.00	718,393.25
EUREX- EURO STOXX 50	3,637.00	112,774,442.96
EUREX-SMI INDEX	378.00	26,579,289.94
EUROBANK ERGASIAS	500,000.00	377,274.74
EUROCASH	16,839.00	94,825.73
EUROFINS SCIENTIFIC	2,000.00	901,198.58
EUROMONEY INSTL.INVESTOR	20,000.00	259,400.00
EUTELSAT COMMUNICATIONS	50,000.00	856,413.67
EVEREST RE GP.	3,000.00	490,689.34
EVERSOURCE ENERGY	19,600.00	915,415.27
EVONIK INDUSTRIES	44,000.00	1,225,281.85
EVRAZ	236,000.00	802,164.00
EXEDY	6,000.00	137,216.16
EXELON	55,000.00	1,602,328.59
EXOR ORD	27,000.00	1,224,766.98
EXPEDIA	7,500.00	664,036.22
EXPEDITOR INTL.OF WASH.	11,000.00	526,032.16
EXPERIAN	480,000.00	7,848,000.00
EXPONENT PEP	1,000.00	637,157.00
EXPONENT PEP II	1.00	786,202.46
EXPRESS SCRIPTS HOLDING	41,000.00	2,262,236.19
EXTRA SPACE STRG.	8,000.00	517,168.73
EXXON MOBIL	273,200.00	16,891,848.45

EXXON MOBIL	81,400.00	5,032,929.96
EZAKI GLICO	15,800.00	582,699.48
F & C EMERGING	1,000,000.00	489,965,216.97
F&C COML.PROPERTY TRUST	255,000.00	346,290.00
F&C GLOBAL SMALLER COS.	40,000.00	553,600.00
F5 NETWORKS	3,000.00	291,007.21
FACEBOOK CLASS A	151,700.00	19,788,565.51
FAIRFAX MEDIA	1,020,000.00	460,004.05
FAMILYMART UNY HOLDINGS	18,200.00	943,516.95
FANUC	49,000.00	8,701,118.79
FAST RETAILING	12,500.00	3,683,869.98
FASTENAL	20,000.00	808,575.12
FASTIGHETS BALDER 'B'	20,000.00	396,186.21
FAURECIA	16,000.00	925,059.92
FDM GROUP	40,000.00	372,200.00
FEDERAL REALTY INV.TST.	4,600.00	451,617.82
FEDERAL REALTY INV.TST.	54,400.00	5,340,871.56
FEDEX	15,600.00	2,877,711.32
FERGUSON	130,000.00	6,929,000.00
FERRARI (MIL)	30,000.00	2,328,889.51
FERREXPO	200,000.00	585,800.00
FERROVIAL	117,404.00	1,972,366.36
FERROVIAL	1,409,860.00	23,685,397.69
FFLIII	1.00	12,165,667.71
FIAT CHRYSLER AUTOS.	250,000.00	3,308,921.44
FIDELITY CHINA SPSTN.	244,000.00	572,180.00
FIDELITY EUR.VALUES	178,000.00	402,636.00
FIDELITY NAT.FINANCIAL	20,000.00	580,151.54
FIDELITY NAT.INFO.SVS.	21,000.00	1,460,646.83
FIDESSA GROUP	16,000.00	404,960.00
FIELMANN	6,083.00	397,001.47
FIFTH THIRD BANCORP	50,000.00	1,121,419.33
FIH MOBILE	785,000.00	176,673.90
FINANCE BIRMINGHAM	1.00	7,159,562.40
FINECOBANK SPA	61,000.00	462,170.44
FINSBURY GW.& INC.TST.	60,000.00	464,100.00
FIRST GROUP	625,000.00	688,125.00
FIRST GROUP	17,602,658.00	19,450,937.09
FIRST PACIFIC	1,105,000.00	553,814.00
FIRST REPUBLIC BANK	9,100.00	582,830.53
FIRST RESERVE ENERGY FUN	1.00	12,664,953.75
FIRSTENERGY	30,000.00	679,061.17
FISERV	15,000.00	1,454,038.07
FISHER & PAYKEL HLTHCR.	210,000.00	1,584,301.56
FISHER(JAMES)& SONS	19,000.00	297,160.00
FLEETCOR TECHNOLOGIES	5,000.00	711,254.85
FLETCHER BUILDING	260,000.00	1,038,851.80
FLEX	43,000.00	571,849.94
FLIGHT CENTRE TRAVEL GP	15,834.00	405,016.43
FLOWSERVE	10,500.00	327,011.64

FLUGHAFEN ZURICH	5,000.00	845,471.10
FLUOR	9,400.00	358,905.94
FMC	10,700.00	748,742.93
FOLLI FOLLIE	12,000.00	202,396.80
FONCIERE DES REGIONS	11,000.00	922,574.35
FOOT LOCKER	10,630.00	368,386.18
FORD MOTOR	247,400.00	2,284,255.03
FORD OTOMOTIV SANAYI	16,412.00	192,786.84
FOREIGN & COLONIAL	280,000.00	1,806,000.00
FORTESCUE METALS GP.	606,000.00	1,709,855.16
FORTIS BANK STRIPS VVPR	1,250.00	1.11
FORTIVE	18,000.00	962,705.60
FORTUM	110,000.00	1,611,185.09
FORTUNE BNS.HM.& SCTY.	10,000.00	505,932.36
FP	4,000.00	158,805.88
FRANCISCO PARTNERS II	1.00	2,388,910.74
FRANCISCO PARTNERS III	1.00	15,649,666.97
FRANKLIN RESOURCES	23,500.00	752,729.62
FRANKLIN RESOURCES	151,700.00	4,859,109.96
FRAPORT (XET)	8,031.00	654,884.74
FREEPORT-MCMORAN	72,000.00	1,009,144.34
FRESENIUS (XET)	97,000.00	5,603,009.32
FRESENIUS MED.CARE (XET)	54,000.00	4,207,829.56
FRESNILLO	90,000.00	1,281,600.00
FRONTIER DEV CAP	1.00	10,540,256.09
FUCHS PETROLUB	7,994.00	286,478.28
FUCHS PETROLUB PREF.	14,980.00	588,428.76
FUJI ELECTRIC	170,000.00	947,126.17
FUJI MEDIA HOLDINGS	12,000.00	139,539.19
FUJI OIL HOLDINGS	11,000.00	237,847.90
FUJIFILM HOLDINGS	96,000.00	2,901,029.15
FUJIKURA	65,000.00	423,985.46
FUJITSU	505,000.00	2,660,087.16
FUJITSU GENERAL	12,000.00	194,819.38
FUKUOKA FINANCIAL GP.	161,000.00	668,776.20
FUKUYAMA TRANSP.	5,000.00	139,775.43
FURUKAWA ELECTRIC	19,000.00	693,233.62
G4S	850,000.00	2,262,700.00
GALAXY ENTERTAINMENT GP	780,000.00	4,624,746.45
GALLIFORD TRY	35,000.00	450,100.00
GALP ENERGIA SGPS	115,000.00	1,564,469.60
GAP	14,900.00	375,157.27
GARMIN	8,200.00	361,097.02
GARTNER 'A'	5,600.00	509,805.95
GAS NATURAL SDG	85,000.00	1,452,507.77
GB DEUTSCHLAND FUND	1.00	113,805.59
GBL NEW	17,149.00	1,369,940.98
GBL STRIP VVPR	1,820.00	1.62
GCP INFRASTRUCTURE INVS.	320,000.00	410,240.00
GDF SUEZ STRIPS VVPR	72,366.00	64.24

GEA GROUP (XET)	41,000.00	1,456,200.62
GEBERIT 'R'	9,000.00	2,929,677.51
GECINA REIT	11,428.00	1,561,268.71
GEDI GRUPPO EDITORIALE	11,906.00	7,414.17
GEMALTO	23,000.00	1,010,652.46
GENERAL DYNAMICS	17,000.00	2,556,754.76
GENERAL DYNAMICS	32,000.00	4,812,714.84
GENERAL ELECTRIC	571,300.00	7,369,569.40
GENERAL MILLS	37,000.00	1,621,681.76
GENERAL MOTORS	88,000.00	2,666,508.96
GENESIS EMRG.MKTS.	58,000.00	417,890.00
GENMAB	14,000.00	1,717,545.65
GENTEX	13,600.00	210,622.81
GENTING SINGAPORE	2,365,000.00	1,713,720.72
GENUINE PARTS	10,000.00	702,347.07
GENUINE PARTS	76,400.00	5,365,931.62
GENUS	30,000.00	759,000.00
GETINGE	46,035.00	494,615.64
GETLINK	102,680.00	977,123.48
GGP	35,000.00	605,174.64
GILEAD SCIENCES	82,600.00	4,374,395.86
GILEAD SCIENCES	375,277.00	19,874,214.95
GIVAUDAN 'N'	2,300.00	3,929,297.53
GJENSIDIGE FORSIKRING	38,041.00	532,558.87
GKN	855,000.00	2,724,030.00
GLANBIA	40,000.00	529,072.35
Glasgow(Buchanan Street)	1.00	12,400,000.00
GLAXOSMITHKLINE	2,473,000.00	32,594,140.00
GLAXOSMITHKLINE	1,353,174.00	17,895,726.15
GLENCORE	5,964,000.00	23,191,014.00
GLOBAL BRANDS GP.HOLDIN	1,628,000.00	98,528.11
GLOBAL INFRASTRUCTURE PT	1.00	12,566,193.74
GLOBAL LOGISTIC PROPS.	1,050,000.00	1,957,297.34
GLOBAL PAYMENTS	8,000.00	592,807.24
GLOBESPAN CAPITAL IV	1,000.00	2,144,740.71
GLOBESPAN CAPITAL V	1.00	10,746,837.18
GLORY	11,200.00	312,729.47
GMO PAYMENT GTWY.	3,000.00	183,479.86
GO-AHEAD GROUP	20,000.00	297,600.00
GOLDEN AGRI-RESOURCES	2,660,000.00	544,403.57
GOLDMAN SACHS DEV.REAL	1.00	157,734.98
GOLDMAN SACHS GP.	23,300.00	4,388,030.31
GOLDMAN SACHS GP.	72,924.00	13,733,593.23
GOLDMAN SACHS INTL INFR	1.00	7,010,915.54
GOODMAN GROUP	666,200.00	3,243,273.68
GOODYEAR TIRE & RUB.	18,000.00	429,924.23
GOODYEAR TIRE & RUB.	718,331.00	17,157,105.61
GPT GROUP	672,400.00	1,986,623.11
GRAFTON GROUP UTS.	100,000.00	799,995.75
GRAINGER	200,000.00	577,800.00

GRANDVISION	10,000.00	189,036.84
GRAPHITE CAPITAL VI	1,000.00	879,392.00
GRAPHITE CAPITAL VII	1.00	3,327,512.81
GRAPHITE CAPITAL VII TUF	1.00	1,175,589.00
GRAPHITE CAPITAL VIII	1.00	26,418,294.29
GREAT EAGLE HDG.	93,000.00	360,132.77
GREAT PORTLAND ESTATES	187,150.00	1,285,720.50
GREE	18,400.00	85,487.44
GREENCOAT UK WIND	400,000.00	490,400.00
GREENCORE GROUP	360,000.00	826,920.00
GREENE KING	165,000.00	913,275.00
GREGGS	43,000.00	599,850.00
GRESHAM FUND 4	1.00	2,087,000.00
GRIFOLS CLASS 'B' PEF	1,313,876.00	22,177,853.65
GRIFOLS CLASS 'B' PEF.	60,000.00	1,012,782.96
GRIFOLS ORD CL A	74,458.00	1,614,413.36
GRUPA AZOTY	12,000.00	177,683.23
GRUPA LOTOS	35,000.00	429,635.15
GRUPO CATALANA OCCIDENTE	6,000.00	196,751.00
GS ENGR. & CON.	18,200.00	355,658.49
GS HOLDINGS	18,500.00	794,579.71
GS MEZZANINE PARTNERS V	1.00	390,045.46
GS RETAIL	10,000.00	278,278.98
GS YUASA	85,000.00	312,919.78
GUNGHO ONLINE ENTM.	90,000.00	183,086.12
GUNMA BANK	97,000.00	434,117.54
GUOTAI JUNAN INTL.HDG.	650,000.00	150,593.15
GVC HOLDINGS	150,000.00	1,384,500.00
H LUNDBECK	13,019.00	488,937.17
H&R BLOCK	15,000.00	290,741.08
H2O RETAILING	16,900.00	261,616.95
HACHIJUNI BANK	93,000.00	394,855.74
HACI OMER SABANCI HLDG.	184,229.00	399,412.47
HAITONG INTL.SEC.S.GP.	650,000.00	274,141.00
HAKUHODO DY HDG.	51,500.00	494,427.69
HALFORDS GROUP	98,000.00	342,804.00
HALLIBURTON	56,000.00	2,023,078.91
HALMA	186,000.00	2,343,600.00
HAMAMATSU PHOTONICS	32,000.00	795,866.85
HAMMERSON	400,000.00	2,184,000.00
HANA FINANCIAL GROUP	110,900.00	3,813,609.71
HANDLOWY	6,946.00	120,995.32
HANESBRANDS	20,000.00	309,148.03
HANG LUNG GROUP	304,000.00	826,489.26
HANG LUNG GROUP	5,024,000.00	13,658,822.58
HANG LUNG PROPERTIES	800,000.00	1,444,937.75
HANG LUNG PROPERTIES	4,144,000.00	7,484,777.56
HANG SENG BANK	280,000.00	5,136,715.89
HANJIN SHIPPING	54,600.00	452.43
HANKOOK TIRE	31,000.00	1,168,771.71

HANKYU HANSHIN HDG.	58,000.00	1,724,159.43
HANMI PHARM	2,600.00	1,048,483.38
HANMI SCIENCE	3,819.00	292,717.03
HANNOVER RUCK. (XET)	13,204.00	1,229,560.23
HANON SYSTEMS	62,200.00	597,008.54
HANSSEM	4,500.00	559,320.03
HANSTEEN HOLDINGS	323,000.00	461,890.00
HANWHA CHEMICAL	30,600.00	667,703.83
HANWHA LIFE INSURANCE	97,000.00	462,833.87
HANWHA TECHWIN	11,244.00	276,016.98
HARBOURVEST GLOBAL	42,134.00	522,461.60
HARBOURVEST V PARTNERSHI	1,000.00	55,078.91
HARBOURVEST VI	1,000.00	678,084.64
HARBOURVEST VIII - BUYOU	1.00	3,252,035.48
HARBOURVEST VIII VENTURE	1.00	4,727,665.87
HARGREAVES LANSDOWN	125,000.00	2,252,500.00
HARLEY-DAVIDSON	12,000.00	451,347.25
HARRIS	8,000.00	837,700.97
HARTFORD FINL.SVS.GP.	25,000.00	1,040,103.50
HARVEY NORMAN HOLDINGS	195,500.00	471,356.71
HASBRO	7,000.00	470,323.41
HASEKO	66,000.00	758,370.28
HASTINGS GROUP HDG.	192,349.00	614,555.06
Hattersley (Tesco)	1.00	26,500,000.00
Hayes (Elystan B.C. Unit	1.00	1,260,000.00
Hayes (Uxbridge Rd RP)	1.00	20,850,000.00
HAYS	700,000.00	1,280,300.00
HAYS	11,256,171.00	20,587,536.76
HCA HEALTHCARE	20,400.00	1,324,661.62
HCH.TELECOM.HK.HOLDINGS	354,000.00	105,113.55
HCP	32,000.00	616,935.87
HEALTHSCOPE	572,400.00	695,001.59
HEARTHSTONE RESIDENTIAL	1.00	1,003,098.14
HEIDELBERGCEMENT (XET)	38,000.00	3,044,385.26
HEIDELBERGCEMENT (XET)	225,494.00	18,065,542.39
HEINEKEN	58,000.00	4,475,756.77
HEINEKEN HLDG.	26,000.00	1,903,897.03
HEIWA	11,000.00	152,742.39
HELLA GMBH & KGAA	16,000.00	732,463.38
HELLENIC PETROLEUM	15,000.00	101,331.56
HELLENIC TELECOM.ORG.	55,594.00	567,537.51
HELMERICH & PAYNE	7,000.00	334,489.00
HELVETIA HOLDING N	1,000.00	416,097.71
HENDERSON LD.DEV.	432,215.00	2,104,906.69
HENDERSON PFI SECONDARIE	1,000.00	-
HENKEL (XET)	30,000.00	2,663,115.85
HENKEL PREF. (XET)	43,500.00	4,261,185.09
HENNES & MAURITZ 'B'	233,000.00	3,561,603.89
HENRY SCHEIN	9,200.00	475,251.16
HERALD INV.	30,000.00	349,200.00

HERBALIFE	4,400.00	220,268.34
HERMES INTL.	7,500.00	2,971,038.61
HERSHEY	10,000.00	839,105.53
HESS	18,000.00	631,646.65
HEWLETT PACKARD ENTER.	106,700.00	1,132,664.57
HEXAGON 'B'	62,000.00	2,300,173.35
HG CAPITAL V	1.00	976,677.00
HG CAPITAL VI	1.00	12,183,367.68
HG RENEWABLE POWER PTNRS	1.00	714,800.71
HICL INFRASTRUCTURE	970,682.00	1,533,677.56
HIGH ST REF III	23,946.83	2,801,216.60
High Wycombe Sytner	1.00	26,125,000.00
HIGHBRIDGE MEZZANINE FUN	1.00	4,554,103.86
HIGHBRIDGE SPECIALITY II	1.00	40,409,419.35
HIKARI TSUSHIN	5,000.00	531,540.36
HIKMA PHARMACEUTICALS	72,000.00	814,320.00
HILL & SMITH	35,000.00	468,650.00
HILTON WORLDWIDE HDG.	10,000.00	590,352.98
HINO MOTORS	79,000.00	756,887.22
HIPEP V - ASIA/ROW	1.00	5,648,570.69
HIPEPVIAPF	1.00	21,432,940.31
HIPEPVIEM	1.00	12,792,253.56
HIROSE ELECTRIC	8,000.00	864,638.98
HIROSHIMA BANK	60,500.00	389,471.43
HIS	6,700.00	179,604.86
HISAMITSU PHARM.	19,000.00	851,580.15
HISCOX DI	140,000.00	2,037,000.00
HITACHI	1,149,000.00	6,619,364.61
HITACHI CAPITAL	8,300.00	154,412.47
HITACHI CHEMICAL	25,000.00	474,777.10
HITACHI CON.MCH.	31,000.00	833,041.86
HITACHI HIGH - TECHS.	20,000.00	623,411.53
HITACHI KOKUSAI ELECTRIC	12,000.00	244,902.30
HITACHI METALS	53,000.00	562,737.18
HITACHI TRAN.SY.	15,000.00	289,098.89
HITEJINRO	7,966.00	132,566.17
HOCHSCHILD MINING	106,000.00	279,416.00
HOCHTIEF (XET)	4,000.00	524,101.20
HOKKAIDO ELEC.POWER	36,200.00	176,264.03
HOKUHOKU FINL. GP.	28,100.00	324,910.28
HOKURIKU ELEC.POWER	36,600.00	217,840.99
HOLLYFRONTIER	14,000.00	530,090.56
HOLOGIC	18,000.00	568,841.25
HOME DEPOT	77,600.00	10,872,317.87
HOMESERVE	140,000.00	1,132,600.00
HONDA MOTOR	451,000.00	11,429,837.00
HONEYWELL INTL.	50,800.00	5,759,148.41
HONG KONG AND CHINA GAS	3,011,217.00	4,362,411.23
HONG KONG EXS.& CLEAR.	470,000.00	10,657,928.95
HONG KONG LAND HDG.	450,000.00	2,341,896.14

HOPEWELL HGHWY.INFR.	265,375.00	124,972.69
HOPEWELL HOLDINGS	212,000.00	578,372.27
HORIBA	8,000.00	356,460.15
HORMEL FOODS	21,200.00	570,296.06
HORMEL FOODS	224,500.00	6,039,220.11
Horsham (Parsonage Way)	1.00	9,650,000.00
HOSHIZAKI	14,000.00	917,793.02
HOSPITALITY PROPS.TST.	10,550.00	232,798.00
HOST HOTELS & RESORTS	47,944.00	703,521.27
HOTEL SHILLA	11,000.00	644,875.28
HOUSE SHOKUHIN GP.HONSHA	16,000.00	392,683.64
HOWDEN JOINERY GP.	295,000.00	1,377,060.00
HOYA	94,000.00	3,471,627.89
HP	118,000.00	1,832,696.36
HSBC HOLDINGS	10,275,000.00	78,716,775.00
HUABAO INTL.HDG.	300,000.00	145,817.67
HUHTAMAKI	23,000.00	714,602.75
HULIC	80,000.00	664,622.31
HUMANA	9,000.00	1,650,438.00
HUNT JB TRANSPORT SVS.	7,000.00	594,980.60
HUNTING	72,000.00	435,600.00
HUNTINGTON BCSH.	60,000.00	645,795.60
HUSQVARNA 'B'	79,692.00	561,951.06
HUTCHISON PORT HDG.TRUS	1,605,600.00	492,569.95
HYOSUNG	8,000.00	770,618.71
HYSAN DEVELOPMENT	210,000.00	823,132.24
HYUNDAI CONSTRUCTION	2,024.00	236,196.02
HYUNDAI DEPARTMENT STOR	6,000.00	432,955.14
HYUNDAI DEV.	20,000.00	532,389.81
HYUNDAI ELECTRIC &	2,096.00	164,995.27
HYUNDAI ENGR.& CON.	25,900.00	649,204.83
HYUNDAI GLOVIS	7,500.00	704,328.93
HYUNDAI HEAVY INDUSTRIE	13,000.00	902,162.50
HYUNDAI MARINE & FIRE	22,500.00	730,223.38
HYUNDAI MIPO DOCKYARD	2,888.00	156,944.92
HYUNDAI MOBIS	25,000.00	4,540,159.52
HYUNDAI MOTOR	54,300.00	5,849,244.61
HYUNDAI MOTOR PF.	8,500.00	549,963.51
HYUNDAI MOTOR PF.2	12,500.00	880,411.16
HYUNDAI ROBOTICS	3,900.00	1,026,041.53
HYUNDAI STEEL	31,700.00	1,282,721.09
HYUNDAI WIA	5,400.00	242,372.01
IAC/INTERACTIVECORP NEW	5,465.00	494,001.26
IBERDROLA	1,399,148.00	8,023,520.71
IBIDEN	22,400.00	247,978.67
IBSTOCK	200,000.00	532,800.00
ICA GRUPPEN	22,000.00	591,733.18
I-CABLE COMMS.	203,558.00	4,408.08
ICADE REIT	7,962.00	579,073.82
ICHIGO	43,000.00	120,489.04

ICTL.HTLS.GP.	97,658.00	4,607,504.44
IDEARC	5,930.00	11.40
IDEMITSU KOSAN	36,000.00	1,068,986.72
IDEXX LABORATORIES	5,000.00	578,007.76
IG GROUP HOLDINGS	200,000.00	1,435,000.00
Igloo	11,932,117.00	4,966,982.34
IHI	32,000.00	787,467.20
IHS MARKIT	20,000.00	667,529.11
IIDA GROUP HOLDINGS	33,000.00	460,176.14
IK VII	1.00	31,299,162.14
ILIAD	7,000.00	1,241,233.91
ILLINOIS TOOL WORKS	20,000.00	2,466,826.84
ILLINOIS TOOL WORKS	42,900.00	5,291,343.56
ILLUMINA	8,800.00	1,421,335.80
ILUKA RESOURCES	145,000.00	852,620.62
IMERYS	12,000.00	836,644.47
IMI	135,000.00	1,799,550.00
IMI	1,242,731.00	16,565,604.23
IMMOFINANZ	6,160.00	11,740.36
IMPAX NEW ENERGY II	1.00	6,424,538.84
IMPAX NEW ENERGY INVEST	1.00	131,281.85
IMPERIAL BRANDS	494,000.00	15,640,040.00
INCHCAPE	210,000.00	1,640,100.00
INCITEC PIVOT	655,000.00	1,476,973.78
INCYTE	9,500.00	665,122.90
INDIGO CAPITAL V	-	-
INDITEX	262,000.00	6,755,250.78
INDIVIOR	345,000.00	1,405,875.00
INDUSTRI KAPITAL 2004	1,000.00	-
INDUSTRI KAPITAL 2007	1.00	815,839.12
INDUSTRIAL BANK OF KORE	93,000.00	1,056,389.82
INDUSTRIVARDEN 'A'	62,000.00	1,184,513.71
INDUSTRIVARDEN 'C'	35,741.00	653,468.21
INDUSTRY VENTURES V	1.00	11,619,151.21
INDUSTRY VENTURES VI	1.00	10,765,190.67
INFINEON TECHS. (XET)	270,000.00	5,473,102.53
INFORMA	427,000.00	3,080,805.00
INFRACAPITAL PARTNERS	1.00	150.00
ING GROEP	950,000.00	12,923,879.27
INGENICO GROUP	12,000.00	948,175.77
INGERSOLL-RAND	16,000.00	1,054,917.76
INGREDION	4,100.00	423,714.66
INMARSAT	221,000.00	1,083,121.00
INNISFREE PFI SECONDARIE	1.00	14,303,294.00
INNOGY	30,000.00	870,173.10
INPEX	247,000.00	2,283,805.80
INSIGHT FARMLAND FUND	1.00	27,395,660.33
INSURANCE AUS.GROUP	887,000.00	3,713,035.18
INTACT FINANCIAL	1.00	61.94
INTEL	311,000.00	10,612,278.69

INTERCONTINENTAL EX.	35,000.00	1,825,614.49
INTERMEDIATE CAPITAL GP.	150,000.00	1,717,500.00
INTERNATIONAL BUS.MCHS.	57,000.00	6,464,564.78
INTERNATIONAL PAPER	28,000.00	1,199,275.55
INTERNATIONAL PBPART.	597,500.00	935,685.00
INTERNATIONAL PETROLEUM	15,600.00	50,424.36
INTERPUBLIC GROUP	20,000.00	298,059.51
INTERTEK GROUP	82,000.00	4,255,800.00
INTERWEST PARTNERS X	1.00	10,804,303.09
INTESA SANPAOLO	3,336,000.00	8,203,035.95
INTESA SANPAOLO RSP	205,000.00	484,065.69
INTL.CONS.AIRL.GP.(CDI)	880,000.00	5,720,000.00
INTL.FLAVORS & FRAG.	5,000.00	564,073.18
INTU PROPERTIES	500,000.00	1,265,000.00
INTUIT	15,800.00	1,842,856.40
INTUITIVE SURGICAL	7,500.00	2,023,322.86
INVESCO	25,000.00	675,291.07
INVESTEC	335,000.00	1,792,250.00
INVESTOR 'B'	109,000.00	3,681,688.66
IOOF HOLDINGS	111,600.00	691,712.87
IP GROUP	511,000.00	726,642.00
IPSEN	8,012.00	708,171.19
IQVIA HOLDINGS	8,771.00	634,766.88
IRON MOUNTAIN	12,868.00	358,905.67
IRON MOUNTAIN CDI.	11,281.00	316,406.76
ISETAN MITSUKOSHI HDG.	90,000.00	825,068.76
ISHARES S&P/TSX 60 IDX.	4,522,900.00	64,445,120.66
ISS AS	50,000.00	1,432,480.28
ISUZU MOTORS	139,000.00	1,721,226.11
ITALGAS	115,000.00	519,618.29
ITALIAN PEF IV	1,000.00	97,561.56
ITO EN	11,400.00	332,153.66
ITOCHU	362,000.00	4,995,731.27
ITOCHU TECHNO-SOLUTIONS	8,600.00	275,967.88
ITOHAM YONEKYU HOLDINGS	35,000.00	236,797.95
ITV	1,938,000.00	3,203,514.00
IWG	375,000.00	960,375.00
IYO BANK	61,300.00	363,244.84
IZUMI	8,400.00	386,961.38
J FRONT RETAILING	72,000.00	1,003,075.72
J M SMUCKER	6,000.00	551,055.26
J S R	42,000.00	611,310.79
JABIL	13,000.00	252,263.91
JACOBS ENGR.	7,000.00	341,319.53
JAFCO	6,700.00	287,103.98
JAFCO AMERICA FUND III	1,000.00	35,825.54
JAMES HARDIE INDS.CDI.	165,100.00	2,159,268.02
JANUS HENDERSON GROUP	12,400.00	350,710.77
JAPAN AIRLINES	34,000.00	983,494.03
JAPAN AIRPORT TERM.	11,200.00	307,217.20

JAPAN AVNS.ELTN.IND.	13,000.00	162,684.16
JAPAN DISPLAY	64,100.00	95,905.63
JAPAN EXCHANGE GROUP	130,000.00	1,672,908.44
JAPAN PETROLEUM EXP.	5,600.00	109,804.43
JAPAN POST BANK	115,000.00	1,107,080.45
JAPAN POST HOLDINGS	338,000.00	2,865,698.13
JAPAN POST INSURANCE	15,000.00	261,143.81
JAPAN STEEL WORKS	14,000.00	333,033.00
JAPAN TOBACCO	303,000.00	7,219,715.82
JARDINE CYC.& CARR.	39,011.00	877,604.54
JARDINE CYC.& CARR.	662,300.00	14,899,322.95
JARDINE LLOYD THOMPSON	52,000.00	721,240.00
JARDINE MATHESON HDG.	79,000.00	3,547,773.05
JARDINE STRATEGIC HDG.	72,000.00	2,106,642.03
JARDINE STRATEGIC HDG.	605,200.00	17,707,496.58
JAZZ PHARMACEUTICALS	3,000.00	298,613.93
JCDECAUX	15,000.00	447,470.04
JD SPORTS FASHION	225,000.00	756,450.00
JERONIMO MARTINS	70,000.00	1,006,347.09
JFE HOLDINGS	123,000.00	2,184,158.39
JGC	60,000.00	857,945.51
JOHN LAING GROUP	5,985,000.00	17,595,900.00
JOHN LAING GROUP	206,180.00	606,169.20
JOHN LAING INFR.FUND	425,000.00	522,750.00
JOHN LAING INFR.SUB.SHS.	45,000.00	-
JOHNSON & JOHNSON	176,500.00	18,229,961.19
JOHNSON & JOHNSON	48,000.00	4,957,723.16
JOHNSON CONTROLS INTL.	60,000.00	1,690,334.50
JOHNSON ELECTRIC HDG.	101,500.00	314,342.52
JOHNSON MATTHEY	95,000.00	2,918,400.00
JP MORGAN AIRRO	1.00	29,070,117.68
JP MORGAN CHASE & CO.	225,500.00	17,826,627.25
JP MORGAN ITALIAN FND II	1,000.00	-
JPMORGAN AMERICAN IT.	140,000.00	565,460.00
JPMORGAN EMRG.MKTS.	75,000.00	661,500.00
JPMORGAN INDIAN IT.	50,000.00	378,750.00
JSW	15,000.00	307,212.00
JTEKT	63,000.00	800,381.66
JULIUS BAER GRUPPE	58,000.00	2,622,363.83
JUMBO	25,000.00	330,670.22
JUNIPER NETWORKS	29,000.00	610,977.64
JUPITER CONVERTIBLES	- 0.01	-
JUPITER EUR.OPPS.	70,000.00	502,250.00
JUPITER FUND MANAGEMENT	206,000.00	1,294,710.00
JUROKU BANK	6,900.00	150,327.49
JUST EAT	276,000.00	2,155,560.00
JUST GROUP	235,000.00	400,440.00
JXTG HOLDINGS	782,300.00	3,732,148.94
JYSKE BANK	16,010.00	674,181.61
K + S	42,270.00	778,796.14

KAGOME	25,000.00	686,572.96
KAJIMA	237,000.00	1,685,888.52
KAKAKU.COM	38,000.00	475,039.59
KAKAO	13,000.00	1,229,813.55
KAKEN PHARMACEUTICAL	7,000.00	267,345.11
KAMES CAPITAL ACTIVE II	1.00	48,583,178.25
KAMES PROPERTY UNIT TRUS	1.00	63,692,331.47
KAMIGUMI	23,000.00	376,271.51
KANDENKO	20,000.00	155,656.02
KANEKA	60,000.00	405,151.87
KANGWON LAND	42,000.00	1,009,261.93
KANSAI ELECTRIC PWR.	195,000.00	1,765,895.19
KANSAI PAINT	45,000.00	864,638.98
KANSAS CITY SOUTHERN	6,800.00	528,919.61
KAO	122,000.00	6,099,707.78
KAWASAKI HEAVY INDUSTRY	37,500.00	973,260.24
KAWASAKI KISEN KAISHA	18,100.00	340,769.21
KAZ MINERALS	119,000.00	1,061,480.00
KB FINANCIAL GROUP	151,500.00	6,632,499.81
KBC GROUP	66,000.00	4,166,231.69
KCC	1,900.00	499,866.38
KDDI	458,000.00	8,428,924.20
KEIHAN HOLDINGS	29,400.00	640,525.82
KEIKYU	58,500.00	831,122.41
KEIO	30,000.00	975,474.99
KEISEI ELEC.RAILWAY	35,000.00	831,434.12
KEIYO BANK	58,000.00	196,394.32
KELLOGG	13,000.00	653,291.44
KENNEDY-WILSON HOLDINGS	23,124.00	296,582.07
KEPCO PLANT SER.& ENGR.	7,000.00	196,245.37
KEPPEL	550,000.00	2,236,081.53
KERING	18,000.00	6,279,627.16
KERNEL HOLDING	15,000.00	151,643.44
KERRY GROUP 'A'	35,000.00	2,905,015.53
KERRY LOGISTICS NETWORK	154,250.00	161,618.37
KERRY PROPERTIES	250,000.00	830,981.05
KESKO 'B'	15,039.00	604,096.54
KEWPIE	30,000.00	591,584.73
KEY CAPITAL PARTNERS I	1.00	667,080.00
KEY CAPITAL PARTNERS III	1.00	-
KEY CAPITAL PARTNERS IV	1.00	1,141,601.97
KEY CAPITAL PARTNERS V	1.00	3,616.00
KEY CAPITAL PARTNERS VI	1.00	297,143.00
KEY CAPITAL PARTNERS VII	1.00	1,677,535.90
KEYCORP	67,400.00	1,004,958.79
KEYENCE	22,500.00	9,319,674.28
KEYSIGHT TECHNOLOGIES	11,500.00	353,649.97
KGHM	29,620.00	700,722.05
KHOSLA VENTURES III	1.00	9,100,648.31
KIA MOTORS	100,000.00	2,313,237.17

KIER GROUP	42,857.00	466,284.16
KIKKOMAN	49,000.00	1,466,263.92
KIMBERLY-CLARK	22,400.00	1,997,992.24
KIMBERLY-CLARK	60,700.00	5,414,202.18
KIMCO REALTY	27,000.00	362,262.06
KINDEN	37,000.00	446,270.79
KINDER MORGAN	118,002.00	1,576,267.71
KINGFISHER	1,100,000.00	3,714,700.00
KINGFISHER	5,534,924.00	18,691,438.35
KINGSPAN GROUP	40,000.00	1,292,676.43
KINGSTON FINANCIAL GROU	1,250,000.00	886,537.40
KINNEVIK 'B'	58,000.00	1,452,147.06
KINTETSU GROUP HDG.	46,000.00	1,304,045.68
KION GROUP	15,000.00	958,455.39
KIRIN HOLDINGS	207,000.00	3,858,480.99
KISSEI PHARMS.	6,700.00	140,474.30
KIWI PROPERTY GROUP	378,201.00	279,360.92
KLA TENCOR	10,000.00	776,714.11
KLEPIERRE	46,000.00	1,497,194.85
KOBAYASHI PHARMACEUTICAL	18,200.00	874,246.08
KOBE STEEL	85,000.00	582,889.78
KOC HOLDING	144,312.00	519,951.99
KOEI TECMO HOLDINGS	10,000.00	149,421.90
KOHL'S	12,000.00	481,064.50
KOITO MANUFACTURING	27,000.00	1,403,266.55
KOMATSU	229,000.00	6,128,214.10
KOMERCNI BANKA	25,000.00	795,390.73
KOMERI	4,100.00	87,710.72
KONAMI HOLDINGS	21,000.00	854,401.91
KONE 'B'	95,000.00	3,776,387.04
KONICA MINOLTA	107,000.00	761,139.54
KONINKLIJKE AHOLD	323,000.00	5,257,172.66
KOREA AEROSPACE INDS.	23,000.00	753,597.43
KOREA ELECTRIC POWER	93,000.00	2,449,925.32
KOREA GAS	7,859.00	230,909.72
KOREA INVESTMENT HDG.	17,000.00	809,978.27
KOREA ZINC	4,000.00	1,361,702.60
KOREAN AIR LINES	18,570.00	434,056.17
KOSE	7,500.00	865,721.75
KOZA ALTIN ISLETMELERI	9,990.00	74,402.53
KPN KON	800,000.00	2,065,157.57
KRAFT HEINZ	39,700.00	2,282,071.34
KROGER	56,000.00	1,136,351.88
K'S HOLDINGS	17,000.00	322,290.64
KT & G	43,000.00	3,429,460.42
KUBOTA	275,000.00	3,988,193.24
KUBOTA	1,179,800.00	17,110,074.13
KUEHNE+NAGEL INTL.	14,000.00	1,832,043.70
KUMHO PETRO CHEMICAL	4,974.00	341,746.61
KURARAY	83,000.00	1,157,957.39

KURITA WATER IND.	23,400.00	562,015.34
KUSURI NO AOKI HDG.	3,000.00	117,529.48
KYOCERA	77,000.00	3,725,513.87
KYORIN HOLDINGS	8,500.00	117,805.09
KYOWA HAKKO KIRIN	73,000.00	1,043,833.71
KYUDENKO	8,000.00	286,113.08
KYUSHU ELEC.POWER	130,000.00	1,007,498.66
KYUSHU FINANCIAL GP.	84,990.00	380,367.52
KYUSHU RAILWAY	38,000.00	871,529.32
L BRANDS	13,000.00	578,717.43
L&G O/SEAS BONDS	30,959,890.41	95,466,370.07
L&G UK ALL SHARE	6,277,285.33	47,927,387.36
L3 TECHNOLOGIES	4,000.00	585,030.49
LABORATORY CORP.OF AM.	6,000.00	707,492.15
LADBROKES CORAL GROUP	900,000.00	1,636,200.00
LAFARGEHOLCIM	117,000.00	4,877,218.93
LAGARDERE GROUPE	25,202.00	598,002.19
LAM RESEARCH	9,600.00	1,306,281.28
LAMB WESTON HOLDINGS	9,333.00	389,464.31
LANCASHIRE HOLDINGS	98,000.00	667,380.00
LAND SECURITIES GROUP	365,625.00	3,685,500.00
LANXESS (XET)	25,000.00	1,471,149.58
LAS VEGAS SANDS	24,000.00	1,232,866.38
LATOUR INVESTMENT 'B'	47,024.00	428,394.09
LAWSON	11,000.00	540,661.85
LEAR	4,900.00	639,906.86
LEG IMMOBILIEN	15,000.00	1,268,841.54
LEGAL & GENERAL	3,035,000.00	8,294,655.00
LEGAL & GENERAL CORP BON	35,478,019.51	79,861,021.92
LEGAL & GENERAL GILTS	28,652,695.40	166,137,496.79
LEGAL & GENERAL IL GILTS	105,723,238.04	773,063,117.80
LEGAL & GENERAL IL GILTS	13,437,473.75	98,256,689.31
LEGGETT&PLATT	7,350.00	259,335.06
LEGGETT&PLATT	140,000.00	4,939,715.39
LEGRAND	64,000.00	3,646,835.33
Leicester(Meridian BP)	1.00	9,500,000.00
LENDLEASE GROUP	220,000.00	2,079,731.72
LENNAR 'A'	14,900.00	696,563.00
LENNAR 'B'	298.00	11,384.69
LEONARDO	110,000.00	968,664.00
LEOPALACE21	51,000.00	293,174.04
LEUCADIA NATIONAL	18,300.00	358,356.68
LEXINGTON MMI II	1.00	9,992,927.00
LG	34,000.00	2,136,464.42
LG CHEM	17,500.00	4,894,050.28
LG CHEM 1PF	3,000.00	515,817.36
LG DISPLAY	90,000.00	1,858,185.44
LG ELECTRONICS	42,000.00	3,074,188.62
LG ELECTRONICS PF.	5,000.00	162,271.86
LG HAUSYS	1,692.00	113,447.50

LG HHLD.& HLTH.CARE	3,500.00	2,873,592.98
LG HOUSEHOLD 1 PF.	600.00	289,189.17
LG UPLUS	78,100.00	755,012.99
LI & FUNG	2,050,000.00	831,643.00
LIBERTY BROADBAND SR.A	2,000.00	125,743.86
LIBERTY BROADBAND SR.C	9,000.00	566,579.19
LIBERTY GLOBAL CL.A	16,000.00	423,906.86
LIBERTY GLOBAL LILAC	1,996.00	29,731.58
LIBERTY GLOBAL LILAC	8,160.00	119,979.60
LIBERTY GLOBAL SR.C	42,000.00	1,050,659.77
LIBERTY INTACT.QVC GROUP	34,000.00	613,771.95
LIBERTY MDA.SR.A LBRTY.	8,000.00	234,544.45
LIBERTY MDA.SR.C LBRTY.	12,000.00	351,816.67
LIBERTY PROPERTY TST.	11,700.00	371,995.56
LIFESTYLE INTL.HDG.	131,000.00	128,586.22
LIGHTSPEED VP VI	1,000.00	44,013.75
LINCOLN NATIONAL	16,000.00	909,199.78
LINDE	47,000.00	8,121,216.16
LINE	7,000.00	211,074.02
LINK RL.EST.INV.TST.	850,000.00	5,823,486.86
LINTEC	9,000.00	185,743.83
LION	59,000.00	826,610.88
LIXIL GROUP	67,000.00	1,340,991.01
LKQ	20,700.00	622,338.94
LLOYDS BANKING GROUP	36,500,000.00	24,750,650.00
LLOYDS BANKING GROUP	32,545,136.00	22,150,219.56
L'OCCITANE INTL.	125,750.00	170,285.16
LOCKHEED MARTIN	16,700.00	3,963,433.74
LOEWS	20,000.00	739,678.43
LOGITECH 'R'	35,000.00	873,539.68
LOGMEIN	1,649.00	139,575.31
London (SouthWest House)	1.00	44,650,000.00
London (Wardour St)	1.00	21,350,000.00
London (Waxlow Road)	1.00	15,300,000.00
London (Whitfield Street)	1.00	31,700,000.00
London Powergate Busines	1.00	101,000,000.00
LONDON STOCK EX.GROUP	162,000.00	6,133,320.00
LONDONMETRIC PROPERTY	335,000.00	623,100.00
LONZA GROUP	18,000.00	3,595,357.31
L'OREAL	60,000.00	9,850,865.51
LOTTE	9,274.00	416,891.88
LOTTE CHEMICAL	6,000.00	1,524,664.98
LOTTE CHILSUNG	128.00	117,465.49
LOTTE CONF	591.00	59,582.08
LOTTE FINE CHEMICAL	4,972.00	222,818.46
LOTTE SHOPPING	3,214.00	441,646.00
LOWE'S COMPANIES	55,700.00	3,826,840.14
LOWE'S COMPANIES	83,700.00	5,750,565.88
LPP	250.00	473,885.76
LS	4,779.00	239,249.14

LULULEMON ATHLETICA	6,000.00	348,578.82
LUNDBERGFÖRETAGEN 'B'	6,000.00	332,081.33
LUNDIN PETROLEUM	46,801.00	793,566.74
LUXOTTICA	37,000.00	1,680,026.63
LVMH	62,000.00	13,506,258.32
LYONDELLBASELL INDS.CL.A	23,000.00	1,875,705.05
M&T BANK	9,000.00	1,137,615.96
M1	84,000.00	82,705.98
M3	56,000.00	1,457,076.80
MABUCHI MOTOR	11,300.00	453,075.81
MACAU LEGEND DEVELOPMEN	454,000.00	50,230.50
MACERICH	9,642.00	468,147.52
MACQUARIE ATLAS ROADS	200,974.00	730,899.05
MACQUARIE GROUP	117,000.00	6,739,735.77
MACY'S	23,000.00	428,290.52
MADISON DEARBORN V	1.00	543,929.77
MADISON DEARBORN VI	1.00	9,407,873.59
MAEDA	42,000.00	428,303.41
MAEDA ROAD CONSTRUCTION	16,000.00	271,413.69
MAGELLAN FINANCIAL GP.	42,000.00	654,690.53
MAGYAR TKOM.TELECOM.	75,000.00	98,294.93
MAKITA	60,000.00	1,864,328.59
MALLINCKRODT	7,000.00	116,739.97
MAN (XET)	8,057.00	682,323.83
MAN GROUP	800,000.00	1,653,600.00
Manchester (Byrom Street	1.00	1,000,000.00
Manchester (Northbank IE	1.00	11,300,000.00
Manchester (Quay Street)	-	-
MANDO	2,500.00	532,562.44
MANPOWERGROUP	4,000.00	372,899.65
MANSFORD REAL EST OPPTS F	1.00	5,683,725.00
MAPELEY	12,000.00	-
MAPFRE	227,076.00	539,822.04
MARATHON OIL	42,000.00	525,640.37
MARATHON PETROLEUM	34,000.00	1,658,340.42
MARINE HARVEST	103,000.00	1,293,946.46
MARKEL	700.00	589,459.25
MARKS & SPENCER GROUP	840,000.00	2,642,640.00
MARRIOTT INTL.'A'	19,800.00	1,986,659.77
MARSH & MCLENNAN	33,000.00	1,985,488.81
MARSHALLS	80,000.00	356,640.00
MARSTON'S	276,000.00	309,948.00
MARTIN MRTA.MATS.	4,300.00	702,622.07
MARUBENI	417,000.00	2,233,215.90
MARUI GROUP	52,000.00	703,969.43
MARUICHI STEEL TUBE	13,200.00	285,850.59
MARVELL TECH.GROUP	33,000.00	523,755.31
MASCO	22,000.00	714,603.59
MASSACHUSETTS FIN. SERV.	1,000,000.00	513,205,354.34
MASTERCARD	61,100.00	6,836,515.25

MATSUI SECURITIES	19,500.00	121,693.21
MATSUMOTOKIYOSHI HDG.	22,000.00	669,872.10
MATTEL	25,000.00	284,235.81
MAXIM INTEGRATED PRDS.	18,000.00	695,649.60
MAZDA MOTOR	153,000.00	1,517,577.25
MBANK	2,996.00	296,381.24
MCCARTHY AND STONE	271,000.00	427,638.00
MCCORMICK & COMPANY NV.	7,100.00	534,881.54
MCCORMICK & COMPANY NV.	68,600.00	5,168,010.35
MCDONALDS	51,800.00	6,590,882.28
MCDONALDS	41,500.00	5,280,340.05
MCKESSON	14,000.00	1,613,971.54
MDU RESOURCES GROUP	10,000.00	198,706.34
MEBUKI FINANCIAL GROUP	300,950.00	942,028.31
MEDIASET	70,000.00	200,710.17
MEDIASET ESPANA	52,200.00	433,679.36
MEDIBANK PRIVATE	1,080,000.00	2,054,407.22
MEDICLINIC INTERNATIONAL	190,000.00	1,226,450.00
MEDIOBANCA BC.FIN	120,221.00	1,009,578.93
MEDIPAL HOLDINGS	33,600.00	486,623.23
MEDTRONIC	89,200.00	5,324,635.00
MEDTRONIC	86,400.00	5,157,493.99
MEGGITT	396,000.00	1,909,512.00
MEGMILK SNOW BRAND	11,000.00	240,735.28
MEIJI HOLDINGS	34,000.00	2,139,679.62
MELCO CROWN ENTM.	129,900.00	573,042.17
MELCO INTL.DEV.	225,000.00	489,368.64
MELROSE INDUSTRIES	-	-
MELROSE INDUSTRIES	900,000.00	1,906,200.00
MELROSE INDUSTRIES	6,897,660.00	14,636,834.52
MENLO VENTURES IX	1,000.00	663,944.56
MENLO VENTURES X	1,000.00	11,821,310.66
MENLO VENTURES XI	1.00	73,488,034.00
MERCADOLIBRE	2,600.00	604,779.89
MERCANTILE IT.	51,000.00	1,111,290.00
MERCK & COMPANY	180,500.00	7,508,212.90
MERCK KGAA (XET)	31,000.00	2,469,818.02
MERCURY NZ	230,000.00	407,496.98
MERIDIAN ENERGY	447,900.00	688,768.99
MERLIN ENTERTAINMENTS	351,000.00	1,272,375.00
MERLIN PROPERTIES REIT	70,000.00	702,174.88
METCASH	336,600.00	607,205.34
METLIFE	54,000.00	2,018,288.67
METRO	41,000.00	605,992.01
METRO BANK	39,000.00	1,397,760.00
METSO	29,866.00	754,802.50
METTLER TOLEDO INTL.	1,800.00	824,347.44
MGM CHINA HOLDINGS	324,800.00	726,395.17
MGM RESORTS INTL.	34,000.00	839,223.80
MICHAEL KORS HOLDINGS	10,600.00	493,269.27

MICHAEL KORS HOLDINGS	455,621.00	21,202,248.72
MICHELIN	44,000.00	4,669,507.32
MICRO FOCUS INTL.	-	-
MICRO FOCUS INTL.	220,000.00	5,537,400.00
MICRO FOCUS INTL.SPN.ADR	14,652.00	363,822.35
MICROCHIP TECH.	11,600.00	753,581.96
MICRON TECHNOLOGY	66,000.00	2,006,224.36
MICROSOFT	490,500.00	31,016,351.88
MID-AMER.APT COMMUNITIES	8,000.00	594,699.69
MIGROS TICARET	35,329.00	189,831.99
MILLENNIUM & CPTH.HTLS	2,958,437.00	17,306,856.45
MILLENNIUM & CPTH.HTLS.	64,000.00	373,760.00
MINEBEA MITSUMI	116,000.00	1,798,758.82
MINTH GROUP	260,000.00	1,159,259.94
MIRACA HDG.	12,700.00	402,116.84
MIRAE ASSET DAEWOO	153,668.00	975,156.47
MIRVAC GROUP	1,475,000.00	2,004,134.02
MISUMI GROUP	64,000.00	1,377,542.62
MITCHELLS & BUTLERS	115,000.00	325,220.00
MITEL NETWORKS	41,066.00	253,788.03
MITIE GROUP	157,000.00	302,225.00
MITSUB.UFJ LSE.& FINANCE	97,600.00	429,757.60
mitsubishi	329,000.00	6,720,881.60
MITSUBISHI CHM.HDG.	335,000.00	2,718,254.74
MITSUBISHI ELECTRIC	506,000.00	6,214,290.82
MITSUBISHI ESTATE	305,000.00	3,922,899.09
MITSUBISHI GAS CHM.	54,000.00	1,146,355.37
MITSUBISHI HEAVY INDS.	68,000.00	1,878,634.24
MITSUBISHI LOGISTICS	13,500.00	259,125.92
MITSUBISHI MATERIALS	30,000.00	789,435.87
MITSUBISHI MOTORS	136,000.00	726,464.74
MITSUBISHI SHOKUHIN	3,000.00	65,064.48
MITSUBISHI TANABE PHARMA	63,500.00	971,747.65
MITSUBISHI UFJ FINL.GP.	3,250,000.00	17,624,828.31
MITSUI	409,000.00	4,916,997.68
MITSUI CHEMICALS	42,000.00	999,099.01
MITSUI ENGR.& SHIPBLDG.	14,800.00	163,940.17
MITSUI FUDOSAN	245,000.00	4,059,557.46
MITSUI FUDOSAN	1,200,200.00	19,886,860.65
MITSUI MNG.& SMELT.	13,700.00	592,457.51
MITSUI OSK LINES	30,000.00	740,219.17
MIURA	20,000.00	397,670.93
MIZUHO FINL.GP.	6,454,000.00	8,665,344.16
MOCHIDA PHARM.	2,800.00	158,569.64
MOHAWK INDUSTRIES	3,800.00	775,028.65
MOL MAGYAR OLAJ-ES	89,176.00	766,826.05
MOLSON COORS BREWING 'B'	10,000.00	606,690.08
MONCLER	35,000.00	810,297.38
MONDELEZ INTERNATIONAL	96,200.00	3,043,696.17
MONDI	191,000.00	3,688,210.00

MONDRIAN EMERGING	1,000,000.00	337,780,406.00
MONETA MONEY BANK	97,000.00	277,919.08
MONEYSUPERMARKET COM GP.	251,000.00	893,560.00
MONKS INV.TRUST	110,000.00	837,100.00
MONOTARO	12,000.00	283,488.19
MONSANTO	29,500.00	2,546,671.59
MONSTER BEVERAGE	24,600.00	1,150,939.94
MONTAGU IV	1.00	15,353,970.58
MOODY'S	12,000.00	1,309,421.55
MORGAN ADVANCED MRA.	141,000.00	473,196.00
MORGAN STANLEY	82,900.00	3,215,496.58
MORGAN STANLEY AIP	1.00	2,441,936.80
MORGAN STANLEY GSOF I	1.00	7,292,175.94
MORINAGA	10,000.00	374,703.14
MORRISON(WM)SPMKTS.	1,160,000.00	2,550,840.00
Morrisons Wood Green	1.00	27,300,000.00
MOSAIC	25,000.00	474,219.18
MOTOR OIL	10,000.00	166,711.05
MOTOROLA SOLUTIONS	13,000.00	868,172.24
MS&AD INSURANCE GP.HDG.	128,000.00	3,203,626.55
MTR	540,000.00	2,338,756.58
MTU AERO ENGINES HLDG.	12,000.00	1,591,478.03
MUENCHENER RUCK. (XET)	33,000.00	5,294,940.08
MURATA MANUFACTURING	48,400.00	4,802,289.95
MURATA MANUFACTURING	165,000.00	16,371,443.03
MURPHY OIL	10,000.00	229,532.43
MURRAY INTL.	70,000.00	886,200.00
MVM FUND III	1.00	6,422,631.40
MYLAN	35,300.00	1,104,079.10
NABTESCO	30,000.00	850,464.57
NAGASE	21,900.00	292,024.34
NAGOYA RAILROAD	43,400.00	807,979.41
NANKAI ELEC.RY.	23,400.00	428,728.64
NASDAQ	8,000.00	454,363.33
NATIONAL AUS.BANK	1,010,800.00	17,281,579.60
NATIONAL BK.OF GREECE	1,380,000.00	390,785.62
NATIONAL EXPRESS GP.	250,000.00	952,250.00
NATIONAL GRID	1,760,000.00	15,391,200.00
NATIONAL OILWELL VARCO	23,000.00	612,426.54
NATIXIS	207,809.00	1,216,784.87
NAVER	10,000.00	6,007,511.46
NAVIENT	21,000.00	206,778.78
NB GLOBAL FR.INC.FD.	532,000.00	504,070.00
NCR	7,250.00	182,167.81
NCISOFT	6,000.00	1,854,042.33
NEC	67,500.00	1,346,568.91
NESTE	35,000.00	1,657,567.69
NESTLE 'R'	763,000.00	48,505,082.69
NETAPP	20,000.00	817,889.48
NETFLIX	27,500.00	3,902,347.07

NETMARBLE GAMES	6,000.00	780,976.49
NEW ENTRPRSE ASSOCIATES1	1.00	22,779,373.13
NEW LEAF VENTURES I	1,000.00	6,390,319.72
NEW LEAF VENTURES II	1.00	4,350,941.42
NEW WORLD DEV.	1,997,333.00	2,217,401.61
NEW YORK COMMUNITY BANC.	34,200.00	329,169.47
NEWBURY EP II	1.00	8,711,515.06
NEWCREST MINING	279,000.00	3,681,177.18
NEWELL BRANDS	28,620.00	653,748.30
NEWFIELD EXPLORATION	10,300.00	240,073.18
NEWMONT MINING	36,000.00	998,499.36
NEWRIVER REIT (REG S)	130,909.00	437,759.70
NEWS 'A'	28,750.00	344,511.18
NEWS 'B'	7,000.00	85,899.09
NEWTON GLOBAL DYN BND FN	26,289,845.55	53,021,360.50
NEX GROUP	171,427.00	1,039,704.76
NEXON	51,000.00	1,097,729.27
NEXT	76,000.00	3,435,200.00
NEXTEER AUTOMOTIVE GROU	305,000.00	537,038.35
NEXTERA ENERGY	32,000.00	3,694,755.13
NGK INSULATORS	63,000.00	879,758.35
NGK SPARK PLUG	42,600.00	765,689.79
NGK SPARK PLUG	964,700.00	17,339,458.73
NH FOODS	49,000.00	883,616.94
NH INVESTMENT & SECS.	43,900.00	421,361.33
NHK SPRING	36,600.00	297,820.09
NHN ENTERTAINMENT	4,520.00	213,486.24
NICHIREI	28,500.00	582,578.08
NIDEC	57,316.00	5,946,466.41
NIELSEN	20,000.00	538,163.00
NIFCO	10,000.00	504,635.23
NIHON KOHDEN	16,800.00	288,291.74
NIHON M&A CENTER	20,000.00	704,783.14
NIKE 'B'	85,900.00	3,971,942.34
NIKON	90,000.00	1,340,662.90
NINTENDO	27,000.00	7,298,049.12
NIPPO	8,000.00	138,436.73
NIPPON ELEC.GLASS	25,000.00	705,439.36
NIPPON EXPRESS	21,100.00	1,037,087.74
NIPPON KAYAKU	37,000.00	405,965.59
NIPPON PAINT HOLDINGS	40,000.00	935,773.52
NIPPON PAPER INDUSTRIES	20,400.00	286,748.31
NIPPON SHINYAKU	11,000.00	607,071.59
NIPPON SHOKUBAI	10,000.00	499,385.45
NIPPON STL.& SUMIT.MTL.	190,016.00	3,604,869.02
NIPPON TELEVISION HDG.	13,000.00	164,816.88
NIPPON TELG. & TEL.	172,000.00	5,983,254.51
NIPPON YUSEN KK	35,500.00	640,404.42
NIPRO	27,400.00	300,633.98
NISHI-NIPPON FINL.HDG.	35,000.00	310,065.21

NISHI-NIPPON RAILROAD	16,800.00	335,146.04
NISOURCE	24,000.00	455,427.83
NISSAN CHEMICAL INDS.	33,000.00	973,407.89
NISSAN MOTOR	493,000.00	3,634,722.18
NISSAN SHATAI	11,200.00	84,668.47
NISSHIN SEIFUN	61,990.00	925,859.57
NISSHIN STEEL	16,200.00	196,882.55
NISSHINBO HOLDINGS	30,000.00	300,615.60
NISSIN FOODS HOLDINGS	19,000.00	1,026,135.38
NITORI HOLDINGS	18,500.00	1,950,310.16
NITTO DENKO	38,000.00	2,496,139.77
NMC HEALTH	40,000.00	1,154,000.00
NN GROUP	80,000.00	2,565,113.18
NOBLE ENERGY	24,000.00	516,991.31
NOBLE GROUP	99.00	10.95
NOF	17,500.00	347,387.87
NOK	25,000.00	431,630.46
NOKIA	1,400,000.00	4,839,414.12
NOKIAN RENKAAT	29,420.00	987,195.74
NOMURA HDG.	836,000.00	3,648,753.43
NOMURA RESEARCH INST.	28,600.00	983,441.53
NOMURA RLST.HDG.	26,000.00	430,980.80
NONGSHIM	995.00	243,221.35
NORDEA BANK	782,000.00	7,011,141.61
NORDSTROM	10,000.00	350,249.49
NORFOLK SOUTHERN	19,900.00	2,131,591.20
NORSK HYDRO	375,000.00	2,113,158.18
NORTH HAVEN REF VII	1.00	3,413,101.46
NORTH PACIFIC BANK	55,500.00	137,668.95
NORTHERN TRUST	15,000.00	1,107,632.60
NORTHROP GRUMMAN	10,500.00	2,382,225.09
NORWEGIAN CRUISE LINE	12,000.00	472,371.10
NOVARTIS 'R'	547,000.00	34,192,687.00
NOVO NORDISK 'B'	433,000.00	17,268,272.62
NOVO NORDISK 'B'	491,000.00	19,581,343.78
NOVOZYMES	58,000.00	2,451,371.38
NRG ENERGY	22,400.00	471,596.38
NS SOLUTIONS	7,000.00	141,711.28
NSK	108,000.00	1,257,270.13
NTN	91,000.00	333,813.91
NTT DATA	160,000.00	1,405,891.44
NTT DOCOMO INC	332,000.00	5,797,412.25
NTT URBAN DEV.	20,600.00	176,277.16
NUANCE COMMS.	13,200.00	159,541.67
NUCOR	21,000.00	987,011.64
NUCOR	113,700.00	5,343,963.04
NUFARM	60,898.00	307,738.15
NVIDIA	35,900.00	5,135,206.06
NVR	200.00	518,679.73
NWS HOLDINGS	615,273.00	820,376.00

NXP SEMICONDUCTORS	21,600.00	1,869,631.49
NYL-MINI MSCI EMERGING	6,485.00	278,935,298.47
O REILLY AUTOMOTIVE	6,800.00	1,209,145.81
OAKHILL STRAT CRED FUND	1.00	785,479.95
OAKTREE PRINCIPAL FUND V	1.00	14,632,594.34
OBAYASHI	169,000.00	1,512,698.23
OBIC	19,500.00	1,059,537.11
OBIC BUS.CONSULTANTS	3,000.00	129,341.49
OCADO GROUP	214,000.00	848,724.00
OCCIDENTAL PTL.	48,000.00	2,613,698.02
OCI	18,072.00	337,376.09
OCI	7,000.00	657,373.67
ODAKYU ELECTRIC RY.	75,000.00	1,186,122.47
OIL SEARCH	450,000.00	2,026,827.79
OJI HOLDINGS	235,000.00	1,156,592.45
OKUMA	6,000.00	294,906.47
OLD MUTUAL	2,432,000.00	5,627,648.00
OLD REPUBLIC INTL.	9,290.00	146,826.98
OLYMPUS	70,000.00	1,984,417.34
OLYMPUS GROWTH FUND IV	1,000.00	17,318.06
OLYMPUS GROWTH FUND V	1.00	11,454,810.57
OLYMPUS GROWTH FUND VI	1.00	39,985,418.59
OMNICOM GROUP	15,000.00	807,577.16
OMRON	53,000.00	2,337,202.64
OMV	38,000.00	1,782,103.86
OMX-OMXS30 INDEX	628.00	8,926,189.10
ONEOK	25,600.00	1,011,509.89
ONESAVINGS BANK	65,000.00	267,280.00
ONO PHARM.	113,000.00	1,947,262.01
OPAP	44,404.00	413,885.49
OPUS CAPITAL	1.00	5,966,966.55
OPUS CAPITAL VI	1.00	5,102,147.48
ORACLE	191,200.00	6,682,636.11
ORACLE JAPAN	6,500.00	398,392.78
ORANGE	487,000.00	6,257,723.04
ORANGE POLSKA	144,867.00	178,444.83
ORASCOM CONSTRUCTION	9,036.00	55,107.74
ORICA	141,900.00	1,485,004.77
ORIENT	157,100.00	185,566.64
ORIENT OVERSEAS (INTL.)	57,000.00	406,417.11
ORIENTAL LAND	48,000.00	3,234,915.25
ORIGIN ENERGY (EX BORAL	675,000.00	3,676,389.81
ORION 'B'	30,000.00	827,696.40
ORION CORP	7,895.00	569,696.80
ORIX	321,000.00	4,011,781.17
ORKLA	209,000.00	1,644,293.51
ORORA	410,000.00	803,619.44
ORPEA	9,000.00	785,352.86
ORSTED	37,000.00	1,494,107.34
OSAKA GAS	95,000.00	1,352,803.02

OSG	19,000.00	304,224.83
OSH 1 LIQDTNG.CL.A	225.00	23.79
OSRAM LICHT	24,000.00	1,596,378.16
OTP BANK	62,000.00	1,901,913.96
OTSUKA	15,000.00	850,464.57
OTSUKA HOLDINGS	106,500.00	3,458,044.08
OTTOGI	600.00	333,934.77
OVERSEAS CHINESE BKG NE	1,237,900.00	8,483,879.19
OVERSEAS INV.	-	-
OXFORD (Botley Retail Pk	1.00	14,700,000.00
OZ MINERALS	137,000.00	725,576.02
PACCAR	21,000.00	1,103,441.14
PACKAGING CORP.OF AM.	6,500.00	579,245.98
PADDY POWER BETFAIR(LON)	41,000.00	3,614,150.00
PAGEGROUP	190,000.00	888,250.00
PALO ALTO NETWORKS	6,000.00	642,868.23
PALTAC	8,000.00	269,838.76
PANASONIC	547,000.00	5,920,942.89
PANDORA	26,000.00	2,093,936.85
PANTHEON ASIA FUND V	1.00	10,020,566.99
PANTHEON GLOBAL II	1,000.00	1,298,644.24
PANTHEON GLOBAL III	1.00	3,397,530.96
PANTHEON INTERNATIONAL	1,755,194.00	32,646,608.40
PANTHEON USA FUND	10,000.00	226,093.51
PANTHEON USA FUND II	10,000.00	11,909.81
PANTHEON USA FUND III	15,000.00	29,172.80
PANTHEON USA FUND IV	20,000.00	290,832.75
PANTHEON USA FUND VI	1,000.00	10,948,227.68
PANTHEON USA FUND VIII	1.00	16,462,798.00
PARADISE	13,954.00	214,871.56
PARAGON BANKING GROUP	130,000.00	637,130.00
PARGESA 'B'	5,979.00	383,269.23
PARK HOTELS & RESORTS	6,629.00	140,886.16
PARK SQ CAPITAL PTNRS II	1.00	5,443,075.16
PARK24	28,000.00	495,553.11
PARKER-HANNIFIN	8,000.00	1,180,292.00
PARMALAT	68,285.00	187,912.56
PARTNERS GROUP HOLDING	4,000.00	2,027,006.52
PATTERSON COMPANIES	5,610.00	149,835.00
PAYCHEX	19,000.00	956,215.12
PAYPAL HOLDINGS	74,500.00	4,054,474.22
PAYSAFE GROUP	245,000.00	1,443,050.00
PCCW	1,725,000.00	740,577.88
PEARSON	410,000.00	3,017,600.00
PENNON GROUP	213,000.00	1,659,270.00
PENTAIR	13,000.00	678,661.98
PENTAIR	96,300.00	5,027,319.16
PEOPLES UNITED FINANCIAL	20,000.00	276,473.85
PEPSICO	91,800.00	8,137,982.63
PEPSICO	61,400.00	5,443,051.56

PEPTIDREAM	16,000.00	405,283.12
PERMIRA EUROPE I	1,000.00	-
PERMIRA EUROPE II	1,000.00	159,738.13
PERMIRA EUROPE III	1,000.00	61,225.03
PERMIRA IV	1.00	4,385,017.96
PERMIRA V	1.00	31,079,681.86
PERMIRA VI	1.00	8,628,404.79
PERNOD-RICARD	54,000.00	6,325,166.44
PERPETUAL	18,000.00	503,194.47
PERPETUAL INC.& GW.	100,000.00	380,200.00
PERRIGO	8,000.00	515,453.71
PERSHING SQUARE (LON)	130,000.00	1,314,300.00
PERSIMMON	155,000.00	4,239,250.00
PERSOL HOLDINGS	50,500.00	935,852.27
PERSONAL ASSETS	800.00	326,719.76
PETKIM PETROKIMYA HLDG.	120,000.00	181,786.28
PETROFAC	123,000.00	626,070.00
PETS AT HOME GROUP	156,000.00	275,184.00
PEUGEOT	107,000.00	1,610,461.61
PFINGSTEN EXEC FUND III	1,000.00	380,025.87
PFINGSTEN FUND IV	1.00	7,659,092.22
PFIZER	383,900.00	10,278,956.20
P'fract (Racecourse RP)	1.00	7,200,000.00
PG&E	30,600.00	1,014,080.94
PHILIP MORRIS INTL.	102,200.00	7,981,837.00
PHILIPS ELTN.KONINKLIJKE	233,000.00	6,523,586.33
PHILIPS LIGHTING	20,000.00	543,275.63
PHILLIPS 66	31,000.00	2,317,981.89
PHOENIX ASIA IV	1.00	16,806,284.94
PHOENIX ASIA V	1.00	29,894,075.59
PHOENIX GROUP HDG.	205,833.00	1,609,614.06
PIGEON	32,000.00	900,862.47
PILOT	7,000.00	249,889.59
PINNACLE WEST CAP.	7,000.00	440,776.20
PIONEER NTRL.RES.	11,000.00	1,405,544.26
PIP DALMORE	1.00	49,089,592.60
PIP MULTI STRAT	1.00	36,304,538.02
PIRELLI & C	80,000.00	514,869.06
PJSC MAGNIT GDR (REGS)	715,896.00	14,474,038.51
PKA.GRUPA ENERGETYCZNA	159,013.00	407,638.90
PKO BANK	189,705.00	1,788,283.92
PLA RESIDENTIAL FUND III	1.00	2,196,696.36
PLASTIC OMNIUM	13,000.00	437,314.69
PLATINUM ASSET MAN.	77,600.00	345,925.82
PLAYTECH	130,000.00	1,118,650.00
PLKNC.NAFTOWY ORLEN	80,000.00	1,804,063.40
PNC FINL.SVS.GP.	30,300.00	3,231,925.34
POLA ORBIS HOLDINGS	14,800.00	384,113.37
POLAR CAP TE 2014/	4,200.00	4.20
POLAR CAPITAL TECH.TST.	70,000.00	793,100.00

POLARIS INDUSTRIES	4,000.00	366,630.94
POLISH OIL AND GAS	385,223.00	515,488.28
POLYMETAL INTERNATIONAL	128,000.00	1,178,240.00
POLYPIPE GROUP	87,000.00	340,518.00
POMONA CAPITAL SEC CO-IN	1.00	7,290,678.25
POMONA CAPITAL VI	1.00	1,284,385.14
POMONA CAPITAL VII	1.00	1,770,548.88
Pontefract Phase II	1.00	4,000,000.00
PORSCHE AML.HLDG. (XET)	34,344.00	2,127,407.30
PORSCHE AML.HLDG. (XET)	397,329.00	24,612,177.20
POSCO	25,800.00	5,923,613.46
POSCO DAEWOO	21,000.00	263,191.15
POSTE ITALIANE	99,000.00	551,464.71
POWER ASSETS HOLDINGS	495,600.00	3,090,806.96
PPG INDUSTRIES	17,600.00	1,519,890.59
PPG INDUSTRIES	57,900.00	5,000,094.62
PPL	45,000.00	1,029,569.39
PRADA	196,300.00	525,330.38
PRAGMA II	1.00	1,297,729.69
PRAXAIR	20,000.00	2,286,897.07
PRICELINE GROUP	3,300.00	4,239,173.54
PRIMARY CAPITAL II	1,000.00	315,024.00
PRIMARY CAPITAL III	1.00	1,090,688.00
PRINCIPAL FINL.GP.	17,000.00	886,727.04
PRINCIPLE CAPITAL IT.	9,190,202.00	3,529,037.57
PRIVATE EQUITY PARTNERS	1.00	2,220,507.67
PROCTER & GAMBLE	167,600.00	11,383,543.15
PROCTER & GAMBLE	78,100.00	5,304,622.44
PROGRESSIVE OHIO	35,000.00	1,457,179.82
PROJECT FLEMING	1.00	98,944,183.45
PROLOGIS	32,152.00	1,533,265.95
PROSIEBENSAT 1 MEDIA	55,000.00	1,401,486.91
PROVIDENT FINANCIAL	77,000.00	691,460.00
PROVIDENT FINANCIAL	1,832,618.00	16,456,909.64
PROXIMUS	31,184.00	757,108.21
PRU M&G UK COMPANIES FUN	1.00	5,910,451.00
PRUDENTIAL	1,323,000.00	25,176,690.00
PRUDENTIAL	1,127,259.00	21,479,920.25
PRUDENTIAL FINL.	27,600.00	2,345,923.49
PRYSMIAN	57,000.00	1,375,792.28
PSP SWISS PROPERTY AG	9,036.00	633,040.96
PUB.SER.ENTER.GP.	35,100.00	1,336,277.96
PUBLIC STORAGE	9,100.00	1,405,950.84
PUBLICIS GROUPE	52,000.00	2,615,002.22
PULTEGROUP	24,200.00	594,825.36
PUMA (XET)	500.00	161,118.51
PURECIRCLE (DI)	65,000.00	300,886.99
PVH	5,700.00	578,153.39
PZ CUSSONS	128,000.00	413,952.00
PZU GROUP	118,670.00	1,064,381.92

QANTAS AIRWAYS	300,000.00	874,215.84
QBE INSURANCE GROUP	518,000.00	3,198,658.61
QIAGEN	50,671.00	1,178,050.15
QINETIQ GROUP	260,000.00	600,860.00
QORVO	8,900.00	438,174.09
QUADRIGA CAP FUND III	1.00	350,320.05
QUADRIGA CAPITAL FUND II	1,000.00	78,268.97
QUALCOMM	91,500.00	4,330,312.33
QUEST DIAGNOSTICS	8,600.00	626,142.30
RAIFFEISEN BANK INTL.	24,438.00	655,151.00
RAKUTEN	210,000.00	1,422,854.79
RALPH LAUREN CL.A	4,300.00	329,600.44
RAMSAY HEALTH CARE	51,000.00	2,067,659.22
RANDGOLD RESOURCES	48,000.00	3,554,400.00
RANDSTAD HOLDING	30,000.00	1,364,580.56
RANGE RES.	9,000.00	113,502.13
RANK GROUP	105,000.00	253,575.00
RATHBONE BROTHERS	22,000.00	561,880.00
RATIONAL	1,000.00	476,875.28
RAYMOND JAMES FINL.	6,000.00	396,082.06
RAYTHEON 'B'	18,600.00	2,582,894.10
RDI REIT	375,000.00	136,950.00
REA GROUP	19,000.00	842,039.84
Reading (Thames Valley)	1.00	12,500,000.00
REALTY INCOME	18,300.00	771,366.48
RECKITT BENCKISER GROUP	321,000.00	22,206,780.00
RECORDATI INDUA.CHIMICA	32,000.00	1,052,747.45
RECRUIT HOLDINGS	306,000.00	5,622,515.79
RED ELECTRICA	110,000.00	1,826,986.24
RED FUNNEL	1.00	114,246,751.00
RED HAT	12,000.00	1,065,385.33
REDROW	110,000.00	719,950.00
REGENCY CENTERS	12,000.00	613,683.24
REGENERON PHARMS.	5,200.00	1,445,198.30
REGIONS FINL.NEW	91,700.00	1,171,373.87
RELO GROUP	20,000.00	402,920.72
RELX	209,826.00	3,569,742.82
RELX	543,000.00	9,437,340.00
REMY COINTREAU	5,013.00	513,982.69
RENAISSANCERE HDG.	3,020.00	280,378.34
RENAULT	45,000.00	3,351,930.76
RENESAS ELECTRONICS	120,000.00	1,033,944.43
RENEWI	312,000.00	321,360.00
RENGO	45,000.00	243,032.06
RENISHAW	17,000.00	888,250.00
RENTOKIL INITIAL	950,000.00	3,021,000.00
REPSOL YPF	301,101.00	3,941,175.55
REPUBLIC SVS.'A'	17,000.00	849,654.41
RESMED	9,000.00	563,452.23
RESONA HOLDINGS	524,000.00	2,314,526.55

RESORT TRUST	12,000.00	201,670.35
REXAM B SHARE GBP STOCK	-	-
REXEL	86,000.00	1,154,300.93
RHI MAGNESITA N V	12,000.00	468,600.00
RICHEMONT N	125,000.00	8,373,160.37
RICHTER GEDEON	45,000.00	873,065.04
RICOH	155,000.00	1,064,950.95
RIGHTMOVE	46,000.00	2,068,160.00
RINNAI	10,000.00	669,347.12
RIO TINTO	158,900.00	6,964,938.28
RIO TINTO	610,000.00	24,034,000.00
RIO TINTO	480,736.00	18,950,613.12
RIT CAPITAL PARTNERS	70,000.00	1,372,000.00
RIVERSTONE ENERGY	22,000.00	271,700.00
RIVERSTONE/CARLYLE REF I	1.00	14,619,106.27
ROBECO CO-INV III	1.00	13,529,995.19
ROBECO FUND OF FUNDS III	1.00	18,083,101.09
ROBECO SAM SECONDARY III	1.00	18,254,987.99
ROBERT HALF INTL.	8,000.00	328,456.85
ROCHE HOLDING	171,000.00	31,976,558.95
ROCHE HOLDINGS 'B'	6,000.00	1,120,619.03
Rockspring PELP	194.00	456,024.86
Rockspring PEPLP	194.00	6,696,229.03
ROCKWELL AUTOMATION	9,000.00	1,306,338.94
ROCKWELL COLLINS	9,480.00	950,417.74
ROHM	23,000.00	1,883,621.53
ROHTO PHARMACEUTICAL	21,000.00	414,798.35
ROLLS ROYCE GROUP 'C'	-	-
ROLLS ROYCE HLDG.C SHS.	39,514,000.00	3,951.40
ROLLS-ROYCE HOLDINGS	859,000.00	7,275,730.00
ROPER TECHNOLOGIES	7,000.00	1,340,232.86
ROSS STORES	28,000.00	1,661,060.80
ROTORK	500,000.00	1,334,500.00
ROYAL BANK OF SCTL.GP.	1,720,000.00	4,778,160.00
ROYAL CARIBBEAN CRUISES	11,000.00	969,935.32
ROYAL DUTCH SHELL A(LON)	2,330,000.00	57,737,400.00
ROYAL DUTCH SHELL B	1,920,000.00	48,076,800.00
ROYAL LONDON ASSET MNMGT	1.00	190,975,491.09
ROYAL MAIL	449,000.00	2,031,725.00
ROYAL MAIL	4,409,097.00	19,951,163.93
RPC GROUP	218,750.00	1,928,281.25
RREEF EUROPEAN VALUE	1.00	8,148,949.84
RSA INSURANCE GROUP	510,000.00	3,220,650.00
RTL GROUP	9,035.00	537,929.38
RUBIS	19,000.00	994,780.29
RWE (XET)	119,000.00	1,795,827.78
RWE PREF.	19,490.00	247,928.72
RYANAIR HDG. (LO	1,593,272.00	21,385,062.26
RYMAN HEALTHCARE	135,000.00	751,616.63
RYOHIN KEIKAKU	6,000.00	1,382,004.93

S&P GLOBAL	17,000.00	2,128,848.64
S&P GLOBAL	42,000.00	5,259,508.41
S-1	9,000.00	664,969.37
SA SA INTL.HDG.	280,000.00	79,698.53
SAAB 'B'	5,000.00	180,125.68
SAFESTORE HOLDINGS	90,000.00	446,760.00
SAFRAN	72,000.00	5,490,918.77
SAFRAN	263,007.00	20,057,639.92
SAGA	600,000.00	754,800.00
SAGE GROUP	580,000.00	4,608,100.00
SAINSBURY J	840,000.00	2,027,760.00
SAINT GOBAIN	122,000.00	4,979,636.04
SAIPEM	155,699.00	526,045.62
SALESFORCE.COM	43,000.00	3,249,595.27
SALVATORE FERRAGAMO	11,000.00	216,289.39
SAMPO 'A'	115,000.00	4,675,543.72
SAMSONITE INTERNATIONAL	462,000.00	1,568,419.41
SAMSUNG C&T	28,000.00	2,436,149.48
SAMSUNG CARD	9,769.00	267,128.76
SAMSUNG ELECTRONICS	35,600.00	62,636,109.84
SAMSUNG ELTN.PREF.	6,300.00	9,092,057.86
SAMSUNG ELTO.MECHANICS	22,000.00	1,519,140.83
SAMSUNG ENGINEERING	60,800.00	520,595.75
SAMSUNG FIRE & MAR.IN.	12,200.00	2,249,295.15
SAMSUNG FIRE & MAR.IN.P	800.00	97,777.43
SAMSUNG HEAVY INDS.	100,000.00	506,150.10
SAMSUNG LIFE INSURANCE	25,000.00	2,149,239.01
SAMSUNG SDI	20,000.00	2,824,220.91
SAMSUNG SDS	11,000.00	1,519,140.83
SAMSUNG SECURITIES	19,304.00	487,869.59
SAMUNGBIOLOGICS	5,000.00	1,280,911.93
SANDS CHINA	885,200.00	3,377,619.54
SANDVIK	278,000.00	3,606,901.66
SAN-IN GODO BANK	29,000.00	207,051.38
SANKYO	10,200.00	237,283.55
SANKYU	15,000.00	478,878.49
SANNE GROUP	60,000.00	485,400.00
SANOFI	268,000.00	17,093,475.37
SANRIO	12,200.00	150,991.59
SANTEN PHARM.	95,000.00	1,104,061.82
SANTOS	660,000.00	2,079,731.72
SANWA HOLDINGS	45,000.00	458,305.91
SAP (XET)	224,000.00	18,582,157.13
SAPPORO HOLDINGS	13,400.00	303,371.74
SARTORIUS PREF.	8,000.00	564,864.62
SARTORIUS STEDIM BIOTECH	9,000.00	481,677.76
SATS	270,000.00	776,613.10
SAVILLS	62,000.00	615,350.00
SAWAI PHARMACEUTICAL	6,500.00	214,978.54
SBA COMMS.	7,000.00	845,329.88

SBI HDG.	53,900.00	833,326.66
SCA 'B'	140,000.00	1,068,745.71
SCANA	11,000.00	323,474.40
SCENTRE GROUP	1,932,600.00	4,681,908.01
SCHIBSTED A	18,079.00	383,324.60
SCHIBSTED B	18,079.00	356,201.04
SCHINDLER 'P'	11,000.00	1,871,719.01
SCHINDLER 'R'	4,975.00	832,185.94
SCHLUMBERGER	92,800.00	4,623,021.25
SCHNEIDER ELECTRIC SE	132,000.00	8,303,169.10
SCHRODER ALL MATURTS	214,995,231.33	322,273,551.86
SCHRODER ASIA PAC.FD.	50,000.00	230,550.00
SCHRODERS	55,000.00	1,849,650.00
SCIENS AVIATION FUND	1.00	418,721.86
SCIENS AVIATION FUND II	1.00	1,009,721.79
SCOR SE	40,000.00	1,191,122.95
SCOTTISH EQUITY PTNRS II	1.00	9,655,258.00
SCOTTISH EQUITY PTNRS IV	1.00	18,815,735.00
SCOTTISH EQUITY PTNRS V	1.00	2,173,588.00
SCOTTISH INV.TST.	46,000.00	400,890.00
SCOTTISH MORTGAGE	730,000.00	3,267,480.00
SCREEN HOLDINGS	8,400.00	508,231.33
SCRIPPS NETWORKS INTACT.	3,000.00	189,347.63
SCSK	8,200.00	279,813.34
SEAGATE TECH.	19,600.00	606,219.92
SEALED AIR	15,000.00	546,664.20
SEB	5,980.00	819,894.36
SEB 'A'	374,000.00	3,251,850.91
SECOM	47,000.00	2,623,768.52
SECURITAS 'B'	90,000.00	1,163,638.99
SEEK	125,000.00	1,373,912.29
SEGA SAMMY HDG.	43,000.00	394,481.69
SEGRO	540,000.00	3,169,800.00
SEI INVESTMENTS	6,060.00	321,915.80
SEIBU HOLDINGS	62,500.00	874,006.56
SEIKO EPSON	64,000.00	1,116,733.48
SEINO HDG.	31,000.00	364,137.96
SEKISUI CHEMICAL	100,000.00	1,484,375.67
SEKISUI HOUSE	155,000.00	2,070,398.91
SEMBCORP INDUSTRIES	340,000.00	569,848.16
SEMBCORP MARINE	350,000.00	356,224.24
SEMICON.MNFG.INTL.(TEMP	950,000.00	1,214,579.88
SEMPRA EN.	15,000.00	1,185,584.92
SENIOR	185,000.00	482,110.00
SENSATA TECHS.HLDG.	8,000.00	302,258.36
SENSHU IKEDA HOLDINGS	55,000.00	150,143.75
SEQUOIA ECON.INFR.INFD.	250,000.00	282,500.00
SERCO GROUP	600,000.00	592,800.00
SERCO GROUP	23,259,361.00	23,003,508.03
SERVICENOW	11,000.00	1,060,277.21

SES FDR (PAR)	90,000.00	1,039,414.11
SEVEN & I HDG.	194,000.00	5,961,796.03
SEVEN BANK	144,000.00	364,754.81
SEVEN WEST MEDIA	353,000.00	125,521.09
SEVERN TRENT	122,000.00	2,635,200.00
SG HOLDINGS	20,000.00	300,549.98
SGS 'N'	1,300.00	2,505,917.16
SHAFTESBURY	125,000.00	1,303,750.00
SHANGRI-LA ASIA	496,000.00	832,072.32
SHARP	40,200.00	1,020,911.85
SHERWIN-WILLIAMS	5,000.00	1,515,579.37
SHERWIN-WILLIAMS	17,500.00	5,304,527.81
SHIGA BANK	49,000.00	185,533.83
SHIKOKU ELECTRIC POWER	29,900.00	240,946.59
SHIMACHU	10,200.00	217,203.14
SHIMADZU	76,000.00	1,277,744.27
SHIMAMURA	6,000.00	488,229.66
SHIMANO	19,000.00	1,976,214.55
SHIMIZU	142,000.00	1,084,657.32
SHIN-ETSU CHEMICAL	102,000.00	7,664,024.50
SHINHAN FINL.GROUP	170,500.00	5,816,030.66
SHINSEGAE	1,993.00	412,861.05
SHINSEI BANK	47,000.00	601,119.65
SHIONOGI	75,500.00	3,020,747.14
SHIRE	460,000.00	17,896,300.00
SHIRE	450,000.00	17,550,000.00
SHISEIDO	100,000.00	3,573,788.63
SHIZUOKA BANK	140,000.00	1,069,380.45
SHOCHIKU FILM	3,500.00	441,670.66
SHOPPING CENTS.AUSAN.PR	240,000.00	323,321.10
SHOUGANG FUSHAN RES.GP.	1,016,000.00	161,409.38
SHOWA DENKO KK	32,600.00	1,030,066.15
SHOWA SHELL SEKIYU	42,000.00	421,688.68
SHUI ON LAND	967,166.00	197,551.60
SHUN TAK HOLDINGS	514,000.00	148,247.97
SIA ENGINEERING	63,000.00	109,074.31
SIEMENS (XET)	187,000.00	19,281,003.11
SIEMENS GAMESA RENEWABLE	50,000.00	507,323.57
SIG	259,000.00	456,358.00
SIGNET JEWELERS	5,000.00	209,018.67
SIKA 'B'	540.00	3,170,687.30
SILK ROAD ASIA	1.00	40,149,518.07
SIMON PROPERTY GROUP	21,300.00	2,704,167.06
SIMS METAL MANAGEMENT	47,965.00	437,343.85
SINGAPORE AIRLINES	185,000.00	1,091,877.09
SINGAPORE EXCHANGE	325,000.00	1,337,500.35
SINGAPORE POST	559,200.00	383,553.95
SINGAPORE PRESS HDG.	578,000.00	847,249.50
SINGAPORE TECHS.ENGR.	550,000.00	991,785.82
SINGAPORE TELECOM	2,850,000.00	5,627,955.86

SINO LAND	1,226,000.00	1,604,546.64
SIRIUS MINERALS	1,800,000.00	423,000.00
SIRIUS XM HOLDINGS	130,000.00	515,098.87
SJM HOLDINGS	570,000.00	377,310.32
SK HOLDINGS	12,600.00	2,462,251.08
SK HYNIX	201,000.00	10,617,758.62
SK INNOVATION	23,000.00	3,247,854.04
SK NETWORKS	70,000.00	321,436.39
SK TELECOM	8,000.00	1,474,947.64
SKANSKA 'B'	79,862.00	1,225,806.28
SKC	5,459.00	177,168.42
SKF 'B'	92,062.00	1,514,472.93
SKY	543,000.00	5,495,160.00
SKY CITY ENTM.GP.	270,000.00	589,085.75
SKY NETWORK TELEVISION	108,949.00	160,951.94
SKY PERFECT JSAT HDG.	31,800.00	107,678.26
SKYLARK	25,000.00	262,981.23
SKYWORKS SOLUTIONS	11,000.00	772,093.88
SL GREEN REALTY	6,000.00	447,665.87
SMC	15,000.00	4,565,341.08
SMITH & NEPHEW	448,000.00	5,756,800.00
SMITH (DS)	464,000.00	2,401,200.00
SMITHS GROUP	203,000.00	3,024,700.00
SMURFIT KAPPA GP. (LON)	121,000.00	3,031,050.00
SNAM	575,000.00	2,082,556.59
SNAP-ON	3,500.00	450,970.25
SOCIETE GENERALE	178,000.00	6,802,396.81
SODEXO	20,260.00	2,015,209.05
SOFINA	5,000.00	582,112.74
SOFTBANK GROUP	214,000.00	12,526,503.19
SOFTBANK GROUP	387,100.00	22,658,922.36
SOFTCAT	36,000.00	187,020.00
SOHGO SECURITIES	16,000.00	643,623.19
S-OIL	17,000.00	1,373,441.41
SOJITZ	275,000.00	624,395.87
SOLAREEDGE	59,948.00	3,898,891.18
SOLVAY	16,000.00	1,646,160.67
SOMPO HOLDINGS	88,000.00	2,520,105.02
SONIC HEALTHCARE	160,000.00	2,114,769.74
SONOVA N	11,000.00	1,270,065.24
SONY	320,000.00	10,673,855.36
SONY FINANCIAL HOLDINGS	41,000.00	537,026.38
SOPHOS GROUP	175,000.00	997,500.00
SOTETSU HOLDINGS	18,400.00	357,525.86
SOUTH32	1,965,000.00	3,965,106.53
Southampton (Canberra Rd	1.00	10,200,000.00
SOUTHERN	64,700.00	2,300,072.44
SOUTHERN COPPER	7,000.00	245,536.87
SOUTHWEST AIRLINES	10,000.00	483,829.23
SPARK NEW ZEALAND	690,000.00	1,316,807.74

SPECTRIS	61,000.00	1,515,850.00
SPIRAX-SARCO ENGR.	40,000.00	2,248,000.00
SPIRE HEALTHCARE GP.	120,000.00	304,320.00
SPLUNK	6,000.00	367,429.31
SPORTS DIRECT INTL.	107,000.00	403,390.00
SPORTS DIRECT INTL.	3,965,899.00	14,951,439.23
SPRINT	70,000.00	304,786.55
SQUARE ENIX HOLDINGS	20,000.00	703,470.70
SQUARE INC	151,796.00	2,419,290.99
SSE	528,000.00	6,959,040.00
SSP GROUP	244,000.00	1,664,080.00
St Andrews House	-	-
ST MODWEN PROPS.	75,000.00	303,600.00
ST.JAMES'S PLACE ORD	269,000.00	3,295,250.00
STAGECOACH GROUP	182,000.00	299,754.00
Stagsden Land	1.00	30,000.00
STANDARD CHARTERED	1,400,000.00	10,920,000.00
STANDARD CHARTERED	2,204,177.00	17,194,784.78
STANDARD LIFE ABERDEEN	1,433,780.00	6,257,015.92
STANDARD LIFE ABERDEEN	3,701,978.00	16,162,835.95
STANLEY BLACK & DECKER	9,000.00	1,128,966.92
STANLEY BLACK & DECKER	41,000.00	5,143,071.52
STANLEY ELECTRIC	42,500.00	1,275,942.94
STAR ENTERTAINMENT GROU	352,100.00	1,237,760.11
STARBUCKS	92,900.00	3,944,000.74
STARHUB	229,700.00	362,112.45
START TODAY	49,500.00	1,112,543.50
STATE STREET	27,000.00	1,948,231.38
STATOIL	231,000.00	3,657,719.21
STEELRIVER	1.00	30,526,813.21
STERICYCLE	5,000.00	251,302.90
STERICYCLE	363,000.00	18,244,590.65
STMICROELECTRONICS (PAR)	165,000.00	2,666,511.32
STOBART GROUP ORD.	100,000.00	281,200.00
STOCKLAND	893,000.00	2,313,110.35
STORA ENSO 'R'	126,294.00	1,482,118.67
STRAUMANN HLDG.	2,000.00	1,044,606.28
STRYKER	20,400.00	2,335,047.87
SUBARU	158,000.00	3,714,968.37
SUBARU	1,057,900.00	24,873,829.38
SUEDZUCKER (XET)	17,096.00	274,385.87
SUEZ	71,592.00	931,998.83
SUGI HOLDINGS	10,000.00	377,328.03
SULZER 'R'	3,000.00	269,003.19
SUMCO	59,000.00	1,118,150.92
SUMITOMO	294,000.00	3,694,599.22
SUMITOMO CHEMICAL	409,000.00	2,174,000.06
SUMITOMO DAINIPPON PHA.	43,000.00	472,362.20
SUMITOMO ELECTRIC IND.	199,000.00	2,487,707.31
SUMITOMO FOREST	26,200.00	346,611.56

SUMITOMO HEAVY INDS.	30,800.00	964,096.09
SUMITOMO METAL MINING	56,500.00	1,919,825.34
SUMITOMO MITSUI FINL.GP.	338,000.00	10,797,382.72
SUMITOMO MITSUI TST.HDG.	99,000.00	2,905,931.14
SUMITOMO OSAKA CEMENT	78,000.00	277,936.55
SUMITOMO REAL.&DEV.	114,000.00	2,770,191.48
SUMITOMO RUBBER INDS.	42,000.00	577,685.94
SUN ART RETAIL GROUP	840,000.00	656,122.78
SUN HUNG KAI PROPERTIES	535,000.00	6,597,162.13
SUNCORP GROUP	487,000.00	3,902,645.20
SUNDRUG	15,000.00	515,791.01
SUNTEC RLST.IT.	853,200.00	1,014,674.89
SUNTORY BEVERAGE & FOOD	33,000.00	1,084,932.93
SUNTRUST BANKS	30,800.00	1,470,613.19
SUPERDRY	23,000.00	454,710.00
SURUGA BANK	46,000.00	729,601.48
SUZUKEN	20,990.00	638,430.17
SUZUKI MOTOR	106,500.00	4,566,463.22
SVEAFASTIGHETER FUND III	1.00	3,266,504.22
SVENSKA HANDBKN.'A'	365,000.00	3,697,587.49
SVENSKA HANDBKN.'B'	15,338.00	156,487.59
SWEDBANK 'A'	270,000.00	4,824,388.75
SWEDISH MATCH	44,155.00	1,288,498.68
SWIRE PACIFIC 'A'	195,000.00	1,334,132.40
SWIRE PACIFIC 'B'	347,500.00	399,589.59
SWIRE PROPERTIES	430,000.00	1,024,695.39
SWISS LIFE HOLDING	8,000.00	2,093,764.23
SWISS PRIME SITE	16,000.00	1,092,398.73
SWISS RE	79,000.00	5,468,631.47
SWISSCOM 'R'	6,000.00	2,360,036.41
SYDNEY AIRPORT	435,000.00	1,773,149.09
SYMANTEC	40,000.00	829,717.25
SYMRISE	27,102.00	1,723,076.11
SYNCHRONY FINANCIAL	50,000.00	1,427,092.96
SYNCONA	196,593.00	395,151.93
SYNGENTA	4,000.00	1,371,567.28
SYNOPSIS	12,100.00	762,449.82
SYNTHOMER	133,000.00	651,434.00
SYSCO	28,800.00	1,292,939.57
SYSCO	124,500.00	5,589,270.01
SYSTEMEX	38,500.00	2,240,967.59
T & D HOLDINGS	149,000.00	1,884,166.20
T ROWE PRICE GROUP	15,900.00	1,233,329.88
T ROWE PRICE GROUP	70,400.00	5,460,781.37
TA A&P V	1,000.00	41,366.11
TA A&P VI	1.00	2,927,336.17
TABCORP HOLDINGS	700,000.00	2,258,390.91
TADANO	23,000.00	282,392.30
TAIHEIYO CEMENT	30,500.00	973,719.59
TAISEI	54,000.00	1,987,960.94

TAISHO PHARM.HOLDINGS	10,000.00	590,600.40
TAIYO NIPPON SANZO	34,000.00	351,853.47
TAIYO YUDEN	22,500.00	259,273.57
TAKARA HDG.	37,100.00	320,391.53
TAKASHIMAYA	65,000.00	505,882.05
TAKEDA PHARMACEUTICAL	193,000.00	8,106,928.86
TALANX AKTGSF.	8,078.00	244,311.99
TALKTALK TELECOM GROUP	224,000.00	337,792.00
TAPESTRY	18,000.00	588,534.47
TARGA RESOURCES	10,000.00	357,937.53
TARGET	37,300.00	1,799,168.36
TARGET	108,000.00	5,209,388.28
TATE & LYLE	235,000.00	1,652,050.00
TAURON POLSKA ENERGIA	230,213.00	149,377.65
TAV HAVALIMANLARI	33,664.00	147,412.50
TAYLOR WIMPEY	1,695,000.00	3,498,480.00
TBC BANK GROUP	10,000.00	172,400.00
TD AMERITRADE HOLDING	16,200.00	612,312.70
TDC	179,727.00	817,043.18
TDK	32,300.00	1,905,519.69
TE CONNECTIVITY	22,000.00	1,545,651.45
TECHNIPFMC (PAR)	112,000.00	2,570,078.48
TECHTRONIC INDS.	470,000.00	2,264,476.56
TED BAKER	14,000.00	378,420.00
TEIJIN	52,000.00	856,501.82
TELE2 'B'	112,499.00	1,023,863.19
TELECOM ITALIA	2,633,000.00	1,684,044.83
TELECOM ITALIA RSP	1,550,000.00	820,062.14
TELECOM PLUS	31,457.00	376,854.86
TELEFONICA	1,117,000.00	8,056,480.25
TELEFONICA DTL.HLDG.	165,000.00	613,129.16
TELEKOM AUSTRIA	38,090.00	261,338.31
TELENET GROUP HOLDING	11,043.00	569,452.17
TELENOR	165,057.00	2,624,001.44
TELEPERFORMANCE	16,000.00	1,696,582.33
TELEVISION BROADCASTS	110,000.00	292,297.29
TELF.O2 CZECH REPUBLIC	17,383.00	167,124.18
TELIA COMPANY	600,000.00	1,980,028.17
TELSTRA	1,600,000.00	3,358,098.93
TEMENOS GROUP	13,000.00	1,232,741.62
TEMPLE BAR	30,000.00	392,700.00
TEMPLETON EMRG.MKTS.IT.	138,000.00	1,072,950.00
TENARIS	120,000.00	1,401,864.18
TERNA RETE ELETTRICA NAZ	317,161.00	1,363,806.37
TERUMO	75,000.00	2,628,171.77
TESCO	4,235,000.00	8,861,737.50
TESCO	10,098,000.00	21,130,065.00
TESLA	8,400.00	1,933,351.20
TEXAS INSTRUMENTS	62,300.00	4,809,914.62
TEXTRON	20,800.00	870,132.69

TEXWINCA HOLDINGS	238,000.00	96,776.79
THALES	25,000.00	1,994,673.77
THAMES TIDEWAY	1.00	57,281,051.92
THE RENEWABLES INFR.GP.	450,000.00	487,800.00
THE RESOLUTE FUND	1,000.00	-
THE RESOLUTE FUND II	1.00	6,227,572.72
THE SWATCH GROUP 'R'	11,126.00	628,802.15
THE SWATCH GROUP 'B'	7,034.00	2,120,551.96
THERMO FISHER SCIENTIFIC	24,700.00	3,467,038.25
THK	23,400.00	649,542.32
THOMA BRAVO IX	1.00	1,099,393.83
THOMA CRESSEY VII	1,000.00	125,048.24
THOMAS COOK GROUP	750,000.00	921,750.00
THOMAS H LEE VI	1.00	9,898,312.33
THYSSENKRUPP (XET)	115,000.00	2,472,015.09
TIFFANY & CO	6,000.00	461,060.80
TIME WARNER	47,700.00	3,225,369.80
TINGYI CYMN.ISLE.HLDG.	604,000.00	868,173.07
TIS	17,000.00	438,980.15
TITAN CEMENT CR	10,000.00	203,284.51
TJX	40,200.00	2,272,180.38
TKI.GARANTI BKSJ.	470,571.00	983,510.00
TKI.SINAI KALK.BKSJ.	619,578.00	173,947.15
TKI.SISE VE CAM FKI.	153,130.00	140,319.16
TKI.VAKIFLAR BANKASI	237,068.00	312,910.72
T-MOBILE US	16,200.00	760,570.69
TOBU RAILWAY	48,200.00	1,151,329.54
TODA	42,000.00	249,154.62
TOFAS TURK OTOM.FABK.	29,068.00	187,133.29
TOHO	28,000.00	717,513.86
TOHO GAS	20,200.00	409,601.06
TOHOKU ELECTRIC PWR.	109,000.00	1,030,722.38
TOKAI RIKA	11,000.00	171,221.62
TOKAI TOK.FINL.HDG.	51,900.00	247,601.34
TOKIO MARINE HOLDINGS	176,000.00	5,937,607.67
TOKYO BCAST.SY.HDG.	3,800.00	70,171.20
TOKYO CENTURY	9,500.00	341,006.11
TOKYO ELECTRIC POWER CO.	400,000.00	1,170,701.23
TOKYO ELECTRON	38,000.00	5,087,038.09
TOKYO GAS	111,600.00	1,888,350.28
TOKYO TATEMONO	62,000.00	619,237.95
TOKYU	116,500.00	1,374,569.93
TOKYU FUDOSAN HOLDINGS	135,000.00	722,008.99
TOLL BROTHERS	13,000.00	461,474.77
TOPCON	34,000.00	543,732.98
TOPPAN FORMS	3,500.00	29,306.90
TOPPAN PRINTING	124,000.00	829,176.71
TORAY INDS.	399,000.00	2,781,973.96
TORCHMARK	6,000.00	402,335.98
TOSHIBA	940,000.00	1,955,412.29

TOSOH	71,500.00	1,198,334.77
TOTAL	544,000.00	22,235,668.00
TOTAL STRIP VVPR	45,000.00	39.95
TOTAL SYSTEM SERVICES	8,170.00	477,667.94
TOTO	33,000.00	1,440,080.64
TOWNGAS CHINA	507,000.00	301,087.96
TOYO SEIKAN GROUP HDG.	49,000.00	582,003.88
TOYO SUISAN KAISHA	20,600.00	650,900.70
TOYO TIRE & RUB.	34,000.00	519,413.36
TOYOBO	17,400.00	233,732.08
TOYODA GOSEI	16,000.00	301,022.46
TOYOTA BOSHOKU	12,600.00	195,051.69
TOYOTA INDS.	39,000.00	1,852,910.31
TOYOTA MOTOR	651,000.00	30,814,004.85
TOYOTA TSUSHO	61,500.00	1,830,221.42
TP ICAP	290,000.00	1,542,800.00
TPG TELECOM	108,548.00	412,338.68
TR PROPERTY INV.	136,000.00	540,328.00
TRACTOR SUPPLY	6,000.00	331,546.85
TRANSDIGM GROUP	3,600.00	730,831.54
TRANSURBAN GROUP	780,000.00	5,605,735.60
TRAVELERS COS.	18,000.00	1,804,856.77
TRAVIS PERKINS	125,000.00	1,958,750.00
TREASURY WINE ESTATES	278,500.00	2,569,951.72
TRELLEBORG 'B'	53,704.00	921,282.82
TREND MICRO	29,000.00	1,216,046.22
TRIMBLE	15,000.00	450,637.59
TRIPADVISOR 'A'	5,000.00	127,370.17
TRITAX BIG BOX REIT	602,181.00	895,443.15
TRITON III	1.00	12,698,039.95
TRYG	25,180.00	465,921.04
TS TECH	9,000.00	273,743.28
TSUMURA	12,900.00	317,024.45
TSURUHA HOLDINGS	9,000.00	904,799.81
TUI (LON)	230,000.00	3,542,000.00
TULLOW OIL	664,489.00	1,366,189.38
TUPRAS TKI.PEL.RFNE.	27,665.00	655,338.66
TURK HAVA YOLLARI	123,654.00	378,259.59
TURK TELEKOMUNIKASYON	119,974.00	150,637.06
TURK TKTR.VE ZIRAAT MKE.	6,000.00	88,904.49
TURKCELL ILETISIM HZM.	177,932.00	537,011.83
TURKIYE HALK BANKASI	142,116.00	298,689.92
TURKIYE IS BANKASI 'C'	300,956.00	408,972.98
TV ASAHI HOLDINGS	2,100.00	31,227.01
TWENTY-FIRST CENTURY FOX	66,400.00	1,694,911.85
TWENTY-FIRST CENTURY FOX	28,000.00	706,235.45
TWENTY-FIRST CENTURY FOX	817,938.00	20,630,600.30
TWITTER	30,000.00	532,470.89
TYSON FOODS 'A'	20,000.00	1,198,595.45
UBE INDUSTRIES	22,700.00	493,810.84

UBISOFT ENTM.	19,000.00	1,081,810.92
UBM	195,000.00	1,455,675.00
UBS GROUP	860,000.00	11,704,142.01
UCB	27,318.00	1,604,887.03
UDG HEALTHCARE PUBLIC	125,000.00	1,056,244.39
UDO 2015	1.00	3,633,007.55
UDR	17,000.00	484,080.58
UK COMMERCIAL PR.TST.	262,000.00	231,608.00
ULKER BISKUVI SANAYI	34,619.00	132,763.20
ULTA BEAUTY	4,000.00	661,349.10
ULTRA ELECTRONICS HDG.	32,000.00	431,040.00
ULVAC	13,000.00	605,693.52
UMICORE	44,034.00	1,542,264.95
UNDER ARMOUR A	12,000.00	128,005.91
UNDER ARMOUR 'C'	12,084.00	118,986.42
UNI CHARM	94,000.00	1,807,060.04
UNIBAIL-RODAMCO SE REIT	24,000.00	4,474,034.62
UNICREDIT	554,000.00	7,662,068.35
UNIGESTION SEC OP II	1.00	11,703,316.47
UNILEVER (UK)	595,000.00	24,537,800.00
UNILEVER DR	376,000.00	15,672,507.77
UNION PACIFIC	52,200.00	5,174,659.03
UNIONE DI BANCHE ITALIAN	281,142.00	909,936.73
UNIPER SE	48,000.00	1,107,856.19
UNIPOLSAI	264,339.00	456,873.53
UNI-PRESIDENT CHINA HDG	400,000.00	247,379.40
UNITE GROUP	130,000.00	1,044,550.00
UNITED COMPANY RUSAL	690,000.00	357,565.36
UNITED CONTINENTAL HDG.	6,000.00	298,946.59
UNITED INTERNET	26,241.00	1,335,693.69
UNITED OVERSEAS BANK	476,100.00	6,965,647.04
UNITED PARCEL SER.'B'	42,800.00	3,769,817.04
UNITED RENTALS	4,000.00	508,327.48
UNITED TECHNOLOGIES	46,500.00	4,385,145.07
UNITED UTILITIES GROUP	353,000.00	2,926,370.00
UNITEDHEALTH GROUP	63,500.00	10,348,704.49
UNIVERSAL HEALTH SVS.'B'	6,000.00	502,753.65
UNUM GROUP	15,000.00	608,649.05
UOL GROUP	180,000.00	883,148.49
UPM-KYMMENE	128,000.00	2,944,056.81
US BANCORP	105,400.00	4,174,704.86
USHIO	24,900.00	263,236.50
USS	62,000.00	970,763.31
UTILICO INVL 2012/ WTS.	-	-
Uxbridge (Otter House)	1.00	3,400,000.00
V F	22,000.00	1,203,474.40
V F	95,400.00	5,218,702.64
VALEO	60,000.00	3,316,644.47
VALERO ENERGY	32,000.00	2,174,178.53
VALVOLINE	13,726.00	254,277.26

VARIAN MEDICAL SYSTEMS	7,000.00	575,161.71
VECTURA GROUP	315,000.00	370,125.00
VEDANTA RESOURCES	50,000.00	402,250.00
VENTAS	26,000.00	1,153,398.63
VENTURE	95,500.00	1,081,331.42
VEOLIA ENVIRONNEMENT	112,000.00	2,115,224.15
VEREIT	65,000.00	374,311.59
VERISIGN	7,000.00	592,186.29
VERISK ANALYTICS CL.A	8,000.00	567,732.40
VERIZON COMMUNICATIONS	267,700.00	10,474,486.04
VERTEX PHARMS.	15,000.00	1,661,726.11
VESTAR CAP PARTNERS III	1,000.00	15,127.19
VESTAR CAP PARTNERS IV	1,000.00	51,036.26
VESTAR CAP PARTNERS V	1,000.00	2,848,353.58
VESTAS WINDSYSTEMS	52,000.00	2,658,416.34
VESUVIUS	130,000.00	759,200.00
VIACOM 'B'	23,000.00	523,844.02
VICINITY CENTRES	1,275,000.00	2,005,145.85
VICTREX	50,000.00	1,319,000.00
VIENNA INSURANCE GROUP A	8,104.00	185,352.47
VIETNAM ENTER.INV.	80,000.00	351,120.00
VIFOR PHARMA	10,020.00	949,399.18
VINCI	114,000.00	8,617,043.94
VIRGIN GREEN FUND I	1.00	2,837,154.68
VIRGIN MONEY HOLDINGS	120,000.00	340,560.00
VISA 'A'	118,000.00	9,945,932.36
VIVENDI	262,000.00	5,214,416.33
VMWARE	6,000.00	555,845.50
VOCUS GROUP	180,000.00	315,342.14
VODAFONE GROUP	13,635,000.00	32,021,797.50
VOESTALPINE	25,184.00	1,114,333.32
VOLKSWAGEN (XET)	7,102.00	1,063,566.27
VOLKSWAGEN PREF. (XET)	44,000.00	6,501,375.94
VOLVO 'B'	390,000.00	5,376,954.75
VONOVIA	115,000.00	4,225,343.99
VOPAK	15,117.00	490,748.95
VORNADO REALTY TRUST	12,000.00	693,520.61
VOYA FINANCIAL	9,500.00	347,414.53
VTECH HOLDINGS	60,200.00	582,937.82
VULCAN MATERIALS	8,000.00	759,164.67
W R BERKLEY	7,780.00	412,076.88
WABTEC	5,000.00	300,979.49
WACKER CHEMIE (XET)	3,018.00	434,549.13
WACOAL HDG.	12,500.00	292,019.09
WAL MART STORES	93,500.00	6,825,448.16
WAL MART STORES	77,200.00	5,635,557.20
WALGREENS BOOTS ALLIANC	101,000.00	5,422,007.02
WALGREENS BOOTS ALLIANCE	58,400.00	3,135,101.09
WALT DISNEY	100,500.00	7,987,251.89
WANT WANT CHINA HOLDING	1,975,000.00	1,223,303.40

WARTSILA	42,000.00	1,961,118.51
Warwick(War'k Tech Park)	-	-
WASTE MANAGEMENT	29,000.00	1,850,083.17
WASTE RESOURCES FUND	1.00	10,866,106.08
WATERS	5,000.00	714,063.94
WEATHERFORD INTL.	40,000.00	123,304.38
WEC ENERGY GROUP	20,000.00	982,147.48
WEINGARTEN REALTY INVRS.	6,000.00	145,791.91
WEIR GROUP	110,000.00	2,335,300.00
WELCIA HOLDINGS	16,000.00	511,328.70
WELLS FARGO & CO	294,600.00	13,212,627.61
WELLS FARGO & CO	460,389.00	20,648,161.62
WELLTOWER	22,000.00	1,037,102.20
WENDEL	7,004.00	897,805.24
WESFARMERS	428,000.00	10,992,315.92
WEST JAPAN RAILWAY	46,000.00	2,483,422.17
West Midlands Master	-	-
WESTERN DIGITAL	17,341.00	1,019,500.82
WESTERN UNION	36,000.00	505,902.79
WESTFIELD	700,000.00	3,840,883.47
WESTON PRESIDIO CAP IV	1,000.00	-
WESTON PRESIDIO CAP V	1,000.00	1,532,662.35
WESTPAC BANKING	1,273,000.00	23,074,528.06
WESTROCK	13,240.00	618,665.98
WETHERSPOON (JD)	37,000.00	465,090.00
Weybridge (Brooklands IE	1.00	5,900,000.00
WEYERHAEUSER	46,200.00	1,204,222.51
WH GROUP	3,161,000.00	2,636,445.91
WH SMITH	56,000.00	1,307,600.00
WHARF HOLDINGS	450,000.00	1,148,952.47
WHARF REAL ESTATE	450,000.00	2,212,797.34
WHELOCK AND CO.	310,000.00	1,635,767.88
WHIRLPOOL	5,000.00	623,322.86
WHITBREAD	95,000.00	3,798,100.00
WHITEHALL ST REAL EST 08	1.00	247,672.52
WHITEHAVEN COAL	280,000.00	722,037.52
WILLIAM DEMANT HLDG.	38,000.00	786,045.98
WILLIAM HILL	410,000.00	1,316,920.00
WILLIAMS	49,000.00	1,104,424.32
WILLIS TOWERS WATSON	8,775.00	977,493.81
WILMAR INTL.	810,000.00	1,384,462.21
WING TAI HOLDINGS	109,000.00	137,467.16
WIRECARD	24,992.00	2,064,807.31
WITAN INV.TRUST	100,000.00	1,078,000.00
WIZZ AIR HOLDINGS	25,000.00	919,750.00
WOLTERS KLUWER	68,000.00	2,624,624.94
WOOD GROUP (JOHN)	347,500.00	2,257,012.50
WOODFORD PTNT.CAP.TST.	370,000.00	310,985.00
WOODSIDE PETROLEUM	310,000.00	5,929,172.33
WOOLWORTHS GROUP	482,600.00	7,617,576.83

WOORI BANK	190,000.00	2,066,376.79
WORKDAY CLASS A	7,000.00	526,468.31
WORKSPACE GROUP	49,000.00	490,980.00
WORLDPAY	8,000.00	434,965.81
WORLDPAY GROUP	950,000.00	4,047,000.00
WORLDWIDE HLTHCR.TST.	21,000.00	530,250.00
WORLEYPARSONS	86,000.00	713,538.20
WPP	645,000.00	8,649,450.00
WW GRAINGER	3,000.00	523,932.73
WW GRAINGER	34,300.00	5,990,297.54
WYNDHAM WORLDWIDE	8,000.00	685,241.18
WYNN MACAU	540,000.00	1,263,847.71
WYNN RESORTS	6,000.00	747,765.66
XCEL ENERGY	31,200.00	1,109,615.23
XERO	29,000.00	480,258.66
XEROX	19,500.00	420,199.59
XILINX	16,000.00	797,427.46
XINYI GLASS HOLDINGS	680,000.00	654,609.76
XINYI SOLAR HOLDINGS	952,599.00	272,046.32
XL GROUP	20,375.00	529,576.79
XYLEM	11,200.00	564,657.18
YAHOO JAPAN	310,000.00	1,051,728.06
YAKULT HONSHA	26,000.00	1,450,252.09
YAMADA DENKI	161,700.00	658,950.58
YAMAGUCHI FINL.GP.	65,000.00	571,143.40
YAMAHA	37,000.00	1,010,057.92
YAMAHA MOTOR	66,000.00	1,600,330.21
YAMATO HDG.	90,000.00	1,339,186.40
YAMATO KOGYO	8,500.00	182,675.98
YAMAZAKI BAKING	28,000.00	403,681.93
YANDEX	16,000.00	387,359.08
YAPI VE KREDI BANKASI	196,682.00	166,422.94
YARA INTERNATIONAL	39,399.00	1,341,359.23
YASKAWA ELECTRIC	57,000.00	1,857,142.95
YOKOGAWA ELECTRIC	67,000.00	948,806.10
YOKOHAMA RUBBER	24,000.00	435,154.37
YUE YUEN INDL.HDG.	310,000.00	899,965.48
YUHAN	3,800.00	574,649.54
YUM BRANDS	25,300.00	1,526,322.67
YUM CHINA HOLDINGS	25,300.00	748,479.76
ZALANDO	23,000.00	900,705.73
ZARDOYA OTIS	40,864.00	330,829.72
ZENKOKU HOSHO	10,000.00	317,939.88
ZENSHO HOLDINGS	19,000.00	241,509.63
ZEON	34,000.00	363,901.72
ZIMMER BIOMET HDG.	14,500.00	1,293,450.38
ZIONS BANCORP.	14,800.00	556,114.58
ZODIAC AEROSPACE	42,289.00	935,876.40
ZOETIS	30,300.00	1,613,610.79
ZPG	101,000.00	333,906.00

ZURICH INSURANCE GROUP	38,000.00	8,550,147.02
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