

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2013-01-28** | Period of Report: **2012-12-31**  
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FILER

**SCHRODER INVESTMENT MANAGEMENT GROUP**

CIK: **1086619**

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Business Address  
*TWO PORTLAND SQUARE  
PORTLAND ME 04101*

<Page>

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549

FORM 13F  
FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31st, 2012  
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Check Here if Amendment / /; Amendment Number: -----

This Amendment (Check only one.): / / is a restatement.  
/ / adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Schroder Investment Management Group  
-----  
Address: 31 Gresham Street  
-----  
London, EC2V 7QA  
-----  
United Kingdom  
-----

Form 13F File Number: 28-04731  
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The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Stephen M. DeTore  
-----  
Title: Authorized Signatory  
-----  
Phone: (212) 641-3903  
-----

Signature, Place, and Date of Signing:

/s/ Stephen M. DeTore -----	New York, NY -----	01/23/13 -----
[Signature]	[City, State]	[Date]

Report Type (Check only one.):

/X/ 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

/ / 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

/ / 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:  
[If there are no entries in this list, omit this section.]

Form 13F File Number	Name
28- -----	-----

[Repeat as necessary.]

<Page>

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 7  
 -----  
 Form 13F Information Table Entry Total: 2,658  
 -----  
 Form 13F Information Table Value Total: \$33,878,643,227.06  
 -----  
 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.	Form 13F File Number	Name
1	28-1732	Schroder Investment Management North America Inc.
2		Schroder Investment Management North America Ltd.
3		Schroder Investment Management Ltd.
4		Schroder Investment Management (Hong Kong) Ltd.
5		Schroder Investment Management (Japan) Ltd.
6		Schroder Investment Management (Japan) Ltd.
7		Schroder & Co Limited

<Page>

FORM 13F  
 US DOLLAR DENOMINATED HOLDINGS - SIM GROUP DECEMBER 31ST, 2012

<Table>  
 <Caption>

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	COLUMN 8			
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	SHARED	NONE
<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
1st SourceCorp CommonStock NPV	COM	336901103	198810	9,000		9,000	2	9,000		
1st SourceCorp CommonStock NPV	COM	336901103	470848.35	21,315		21,315	3	21,315		
3M Co Common Stock USD0.01	COM	88579Y101	33738533.1	363,366		363,366	1	363,366		
3M Co Common Stock USD0.01	COM	88579Y101	9108213.6	98,096		98,096	2	98,096		
3M Co Common Stock USD0.01	COM	88579Y101	87757456.05	945,153		945,153	3	945,153		
3M Co Common Stock USD0.01	COM	88579Y101	2297109	24,740		24,740	4	24,740		
3M Co Common Stock USD0.01	COM	88579Y101	1290615	13,900		13,900	5	13,900		
3M Co Common Stock USD0.01	COM	88579Y101	213462.15	2,299		2,299	7	2,299		
3SBio Inc SponADR(EachRep7Ord)	COM	88575Y105	32736	2,400		2,400	3	2,400		
Aaron's Inc Common Stk USD0.50	COM	2535300	995456	35,200		35,200	2	35,200		
Aaron's Inc Common Stk USD0.50	COM	2535300	10016776	354,200		354,200	3	354,200		
Abbott Laboratories ComStk NPV	COM	2824100	12795097.5	195,345		195,345	2	195,345		
Abbott Laboratories ComStk NPV	COM	2824100	107269546.5	1,637,703		1,637,703	3	1,637,703		
Abbott Laboratories ComStk NPV	COM	2824100	1143040.5	17,451		17,451	7	17,451		
ABM Industries Com Stk USD0.01	COM	957100	9516150	477,000		477,000	1	477,000		
ABM Industries Com Stk USD0.01	COM	957100	77805	3,900		3,900	3	3,900		
Accenture A NewCS USD0.0000225	COM	G1151C101	6906158	103,852		103,852	2	103,852		
Accenture A NewCS										

USD0.0000225	COM	G1151C101	61713396.5	928,021	928,021	3	928,021
ACE Limited CHF30.57(US List.)	COM	H0023R105	27419998.2	343,609	343,609	1	343,609
ACE Limited CHF30.57(US List.)	COM	H0023R105	5921160	74,200	74,200	2	74,200
ACE Limited CHF30.57(US List.)	COM	H0023R105	73211313	917,435	917,435	3	917,435
ACE Limited CHF30.57(US List.)	COM	H0023R105	1163484	14,580	14,580	4	14,580
ACE Limited CHF30.57(US List.)	COM	H0023R105	2692930.8	33,746	33,746	7	33,746
ActuateCorpCommonStockUSD0.001	COM	00508B102	62720	11,200	11,200	2	11,200
ActuateCorpCommonStockUSD0.001	COM	00508B102	168560	30,100	30,100	3	30,100
Adams Res Engy Com Stk USD0.10	COM	6351308	108717	3,100	3,100	2	3,100
Adams Res Engy Com Stk USD0.10	COM	6351308	1062305.37	30,291	30,291	3	30,291
Adobe Systems Inc NPV	COM	00724F101	1465752	38,900	38,900	3	38,900
ADT Corporation CmStk USD0.01	COM	00101J106	11622.5	250	250	3	250
Adtran Inc Common StockUSD0.01	COM	00738A106	20180912	1,032,800	1,032,800	1	1,032,800
AdvanceAutoPartsCmStkUSD0.0001	COM	00751Y106	282165	3,900	3,900	2	3,900
AdvanceAutoPartsCmStkUSD0.0001	COM	00751Y106	10447340	144,400	144,400	3	144,400
Aeropostale Inc Com StkUSD0.01	COM	7865108	120993	9,300	9,300	2	9,300
Aeropostale Inc Com StkUSD0.01	COM	7865108	2011346	154,600	154,600	3	154,600
Aetna Inc Common Stock NPV	COM	00817Y108	4682543.03	101,113	101,113	2	101,113
Aetna Inc Common Stock NPV	COM	00817Y108	59345246.18	1,281,478	1,281,478	3	1,281,478
AFC Enterprises Com StkUSD0.01	COM	00104Q107	6903546	264,200	264,200	1	264,200
AffiliatedManagers Com Stk NPV	COM	8252108	7087057.95	54,453	54,453	1	54,453
AFLAC Inc. Com Stk USD0.10	COM	1055102	9497856	178,800	178,800	2	178,800
AFLAC Inc. Com Stk USD0.10	COM	1055102	107314086.4	2,020,220	2,020,220	3	2,020,220
AFP Provida ADS Reprl Cm ShNPV	COM	00709P108	41600	400	400	2	400
AFP Provida ADS Reprl Cm ShNPV	COM	00709P108	1185600	11,400	11,400	3	11,400
AGCO Corp Common Stock USD0.01	COM	1084102	23533392	479,100	479,100	1	479,100
AGCO Corp Common Stock USD0.01	COM	1084102	3202574.88	65,199	65,199	3	65,199
Agilent Technologies USD0.01	COM	00846U101	294768	7,200	7,200	2	7,200
Agilent Technologies USD0.01	COM	00846U101	6721733.9	164,185	164,185	3	164,185
Agnico-EagleMinesComNPV(USLst)	COM	8474108	15130460.74	288,419	288,419	3	288,419
Agree Realty Cp REIT USD0.0001	COM	8492100	61617	2,300	2,300	2	2,300
Agree Realty Cp REIT USD0.0001	COM	8492100	1796966.04	67,076	67,076	3	67,076
Agrium Inc Com NPV(US Listing)	COM	8916108	24638274.38	246,700	246,700	2	246,700
Agrium Inc Com NPV(US Listing)	COM	8916108	20810203.62	208,370	208,370	3	208,370
Air Products&Chemicals ComUSD1	COM	9158106	6347038.84	75,542	75,542	3	75,542
Aircastle Ltd ComStock USD0.01	COM	G0129K104	916674	73,100	73,100	3	73,100
Airgas Inc Common StockUSD0.01	COM	9363102	35163812.52	385,188	385,188	1	385,188
Airgas Inc Common StockUSD0.01	COM	9363102	730320	8,000	8,000	7	8,000
AirmidiaGrp ADR (EachRep2 Ord)	COM	9411109	3005760	1,565,500	1,565,500	4	1,565,500
Alaska Airgroup Com.Stk USD1	COM	11659109	13448389	312,100	312,100	1	312,100
Alaska Airgroup Com.Stk USD1	COM	11659109	336102	7,800	7,800	2	7,800
Alaska Airgroup Com.Stk USD1	COM	11659109	2999064	69,600	69,600	3	69,600
AlaskaCommSysGp ComStk USD0.01	COM	01167P101	7954	4,100	4,100	3	4,100
Albemarle Corp Com Stk USD0.01	COM	12653101	55908	900	900	2	900
Albemarle Corp Com Stk USD0.01	COM	12653101	2385408	38,400	38,400	3	38,400
Alcoa Inc Common Stock USD1	COM	13817101	248248	28,600	28,600	2	28,600

Alcoa Inc Common Stock USD1	COM	13817101	685720	79,000	79,000	3	79,000
Alere Inc Com Stk USD0.001	COM	01449J105	92500	5,000	5,000	2	5,000
Alere Inc Com Stk USD0.001	COM	01449J105	908350	49,100	49,100	3	49,100
AlexionPharma.ComStk USD0.0001	COM	15351109	455763.88	4,862	4,862	3	4,862
Alleghany Corp Com Stock USD1	COM	17175100	469588	1,400	1,400	2	1,400
Alleghany Corp Com Stock USD1	COM	17175100	3387742	10,100	10,100	3	10,100
Allegiant Travel ComStkUSD0.01	COM	01748X102	10490289	142,900	142,900	1	142,900
Allegiant Travel ComStkUSD0.01	COM	01748X102	146820	2,000	2,000	2	2,000
Allegiant Travel ComStkUSD0.01	COM	01748X102	1585656	21,600	21,600	3	21,600
Allergan Inc Common StkUSD0.01	COM	18490102	1028660.22	11,214	11,214	3	11,214
Alliance Resource Ptnrs LP NPV	COM	01877R108	3349969.68	57,700	57,700	2	57,700
Alliance Resource Ptnrs LP NPV	COM	01877R108	36593280.59	630,284	630,284	3	630,284
Allied Nevada Gold CS USD0.001	COM	19344100	6098914.6	202,420	202,420	3	202,420
AlliedWorldAssur.ComStkUSD0.03	COM	H01531104	4712240	59,800	59,800	2	59,800
AlliedWorldAssur.ComStkUSD0.03	COM	H01531104	54433148.8	690,776	690,776	3	690,776
Allstate Corp.Com Stk USD0.01	COM	20002101	24955572.33	621,249	621,249	1	621,249
Allstate Corp.Com Stk USD0.01	COM	20002101	819468	20,400	20,400	2	20,400
Allstate Corp.Com Stk USD0.01	COM	20002101	6011119.14	149,642	149,642	3	149,642
Allstate Corp.Com Stk USD0.01	COM	20002101	1113914.1	27,730	27,730	4	27,730
AlmostFamily Inc ComStkUSD0.10	COM	20409108	370758	18,300	18,300	2	18,300
AlmostFamily Inc ComStkUSD0.10	COM	20409108	6811047.32	336,182	336,182	3	336,182
Alnylam Pharm. Com Stk USD0.01	COM	02043Q107	362901.25	19,885	19,885	3	19,885
Alpha And Omega ComStkUSD0.002	COM	G6331P104	17640	2,100	2,100	2	2,100
Alpha And Omega ComStkUSD0.002	COM	G6331P104	193200	23,000	23,000	3	23,000
Alterra Capital Holdings USD1	COM	G0229R108	27175582.85	964,015	964,015	1	964,015
Alterra Capital Holdings USD1	COM	G0229R108	343918	12,200	12,200	2	12,200
Alterra Capital Holdings USD1	COM	G0229R108	3456094	122,600	122,600	3	122,600
Altisource Portolio ComStkUSD1	COM	L0175J104	4523391	52,200	52,200	1	52,200
AltisourceResident B CSUSD0.01	COM	02153W100	242304.48	15,297	15,297	1	15,297
Altria Group ComStockUSD0.3333	COM	02209S103	2480616	78,900	78,900	2	78,900
Altria Group ComStockUSD0.3333	COM	02209S103	11804588.16	375,464	375,464	3	375,464
Altria Group ComStockUSD0.3333	COM	02209S103	1044122.4	33,210	33,210	4	33,210
Altria Group ComStockUSD0.3333	COM	02209S103	2845477.2	90,505	90,505	7	90,505
Amazon Comm.Inc USD0.01	COM	23135106	38459374.48	153,304	153,304	1	153,304
Amazon Comm.Inc USD0.01	COM	23135106	2660727.22	10,606	10,606	2	10,606
Amazon Comm.Inc USD0.01	COM	23135106	24237052.44	96,612	96,612	3	96,612
Amazon Comm.Inc USD0.01	COM	23135106	2338108.4	9,320	9,320	4	9,320
Amazon Comm.Inc USD0.01	COM	23135106	953306	3,800	3,800	5	3,800
Amazon Comm.Inc USD0.01	COM	23135106	191915.55	765	765	7	765
Amdocs Limited Ord USD0.01	COM	G02602103	45293204.55	1,332,545	1,332,545	1	1,332,545
Amdocs Limited Ord USD0.01	COM	G02602103	503052	14,800	14,800	7	14,800
Amerco Inc Common StockUSD0.25	COM	23586100	621369	4,900	4,900	2	4,900
Amerco Inc Common StockUSD0.25	COM	23586100	2815182	22,200	22,200	3	22,200
Ameresco Inc ClsA CS USD0.0001	COM	02361E108	3508536.69	357,649	357,649	3	357,649
American Cap.Ltd ComStkUSD0.01	COM	02503Y103	213964.9	17,800	17,800	2	17,800
American Cap.Ltd ComStkUSD0.01	COM	02503Y103	18587299.15	1,546,300	1,546,300	3	1,546,300
American Equity Com							

Stock USD1	COM	25676206	98901	8,100	8,100	2	8,100
American Equity Com							
Stock USD1	COM	25676206	2070254.34	169,554	169,554	3	169,554
American Express							
ComStkUSD0.20	COM	25816109	1731699.96	30,127	30,127	2	30,127
American Express							
ComStkUSD0.20	COM	25816109	29152016.64	507,168	507,168	3	507,168
American Express							
ComStkUSD0.20	COM	25816109	649926.36	11,307	11,307	4	11,307
American Express							
ComStkUSD0.20	COM	25816109	1477236	25,700	25,700	5	25,700
American Express							
ComStkUSD0.20	COM	25816109	177095.88	3,081	3,081	7	3,081
American Intl Grp Wts							
19/01/21	COM	26874156	10557	765	765	3	765
American Intl.Gp.Com							
USD2.50	COM	26874784	7161840.5	202,885	202,885	1	202,885
American Intl.Gp.Com							
USD2.50	COM	26874784	2919310	82,700	82,700	2	82,700
American Intl.Gp.Com							
USD2.50	COM	26874784	21880528.5	619,845	619,845	3	619,845
American Intl.Gp.Com							
USD2.50	COM	26874784	374886	10,620	10,620	4	10,620
American Natl Ins.							
ComStk USD1	COM	28591105	81948	1,200	1,200	3	1,200
American States Water CS							
NPV	COM	29899101	235102	4,900	4,900	2	4,900
American States Water CS							
NPV	COM	29899101	196718	4,100	4,100	3	4,100
AmericanCapAgency REIT							
USD0.01	COM	02503X105	442170	15,300	15,300	2	15,300
AmericanCapAgency REIT							
USD0.01	COM	02503X105	11948184.8	413,432	413,432	3	413,432
AmericanEagleOut.ComStkUSD0.01	COM	02553E106	155876	7,600	7,600	2	7,600
AmericanEagleOut.ComStkUSD0.01	COM	02553E106	133315	6,500	6,500	3	6,500
AmericanFinancialGrp							
ComStkNPV	COM	25932104	3181360	80,500	80,500	2	80,500
AmericanFinancialGrp							
ComStkNPV	COM	25932104	53272960	1,348,000	1,348,000	3	1,348,000
AmericanNatlBankshs							
CmStk USD1	COM	27745108	12114	600	600	2	600
AmericanNatlBankshs							
CmStk USD1	COM	27745108	28266	1,400	1,400	3	1,400
AmericanPublicEducat.CSUSD0.01	COM	02913V103	205884	5,700	5,700	2	5,700
AmericanPublicEducat.CSUSD0.01	COM	02913V103	2383920	66,000	66,000	3	66,000
AmericanSoftwareA							
CmStkUSD0.10	COM	29683109	98552	12,700	12,700	2	12,700
AmericanSoftwareA							
CmStkUSD0.10	COM	29683109	197880	25,500	25,500	3	25,500
Ameriprise Fin.Com Stk							
USD0.01	COM	03076C106	56367	900	900	2	900
Ameriprise Fin.Com Stk							
USD0.01	COM	03076C106	3739011	59,700	59,700	3	59,700
AmerisafeIncCmStkUSD0.01	COM	03071H100	8333050	305,800	305,800	1	305,800
Amerisc.Berg							
ClsACmStkUSD0.01	COM	03073E105	3653028	84,600	84,600	2	84,600
Amerisc.Berg							
ClsACmStkUSD0.01	COM	03073E105	44744713.66	1,036,237	1,036,237	3	1,036,237
AmerMovilsAB							
ADR (Rep20Sr'L'Sh)	COM	02364W105	46992758.28	2,030,802	2,030,802	2	2,030,802
AmerMovilsAB							
ADR (Rep20Sr'L'Sh)	COM	02364W105	200765578.8	8,676,127	8,676,127	3	8,676,127
Ametek Inc CommonStock							
USD0.01	COM	31100100	48841	1,300	1,300	3	1,300
Amgen Inc Common Stk							
USD0.0001	COM	31162100	2941661.2	34,126	34,126	2	34,126
Amgen Inc Common Stk							
USD0.0001	COM	31162100	30849773.2	357,886	357,886	3	357,886
AmkorTechnology							
ComStkUSD0.001	COM	31652100	277772.4	65,500	65,500	3	65,500
Amphenol							
Corp.Cl'A'ComUSD0.001	COM	32095101	51760	800	800	2	800
Amphenol							
Corp.Cl'A'ComUSD0.001	COM	32095101	2575060	39,800	39,800	3	39,800
Amsurg Corp Common Stock							
NPV	COM	03232P405	3484161	116,100	116,100	2	116,100
Amsurg Corp Common Stock							
NPV	COM	03232P405	36805344.36	1,226,436	1,226,436	3	1,226,436
AmTrustFinacial CmStk							
USD0.01	COM	32359309	756555.3	26,370	26,370	2	26,370
AmTrustFinacial CmStk							
USD0.01	COM	32359309	6047765.93	210,797	210,797	3	210,797
Anadarko Petrol.ComStk							
USD0.10	COM	32511107	549894	7,400	7,400	2	7,400
Anadarko Petrol.ComStk							

USD0.10	COM	32511107	334989.48	4,508	4,508	3	4,508
Anadigics Inc ComStock							
USD0.01	COM	32515108	5533668	2,195,900	2,195,900	1	2,195,900
AnalogDevices Com Stk							
USD0.166	COM	32654105	1896906	45,100	45,100	2	45,100
AnalogDevices Com Stk							
USD0.166	COM	32654105	17264620.56	410,476	410,476	3	410,476
Ancestry.com Inc CmStk							
USD0.01	COM	32803108	3191058.25	99,565	99,565	1	99,565
AngloGoldAshSpADR (RplOrdLv1BNY	COM	35128206	1662610	53,000	53,000	2	53,000
AngloGoldAshSpADR (RplOrdLv1BNY	COM	35128206	401536	12,800	12,800	3	12,800
Anheuser-Busch							
ADR (ReplOrdNPV)	COM	03524A108	10838.84	124	124	3	124
Anika Therapeutics CS							
USD0.01	COM	35255108	75544	7,600	7,600	2	7,600
Anika Therapeutics CS							
USD0.01	COM	35255108	1371123.6	137,940	137,940	3	137,940
AnnalyCapitalMgmt REIT							
USD0.01	COM	35710409	352404	25,100	25,100	2	25,100
AnnalyCapitalMgmt REIT							
USD0.01	COM	35710409	6414876	456,900	456,900	3	456,900
ANNIncorporatedComStkUSD0.0068	COM	35623107	77832	2,300	2,300	2	2,300
ANNIncorporatedComStkUSD0.0068	COM	35623107	145512	4,300	4,300	3	4,300
Anworth MtgeAsset REIT							
USD0.01	COM	37347101	84388	14,600	14,600	2	14,600
Anworth MtgeAsset REIT							
USD0.01	COM	37347101	487404.28	84,326	84,326	3	84,326
Apache Corp CommonStk							
USD0.625	COM	37411105	22713661	289,346	289,346	1	289,346
Apache Corp CommonStk							
USD0.625	COM	37411105	8224209.5	104,767	104,767	2	104,767
Apache Corp CommonStk							
USD0.625	COM	37411105	158787759	2,022,774	2,022,774	3	2,022,774
Apache Corp CommonStk							
USD0.625	COM	37411105	2089748.5	26,621	26,621	4	26,621
Apache Corp CommonStk							
USD0.625	COM	37411105	1624950	20,700	20,700	5	20,700
Apache Corp CommonStk							
USD0.625	COM	37411105	392107.5	4,995	4,995	7	4,995
ApartmentIn&Mg'A'ComStkUSD0.01	COM	03748R101	39624878.04	1,464,334	1,464,334	1	1,464,334
Apollo Commercial REIT							
USD0.01	COM	03762U105	488523	30,100	30,100	3	30,100
Apollo Grp Cls'A'Com Stk							
NPV	COM	37604105	1071104	51,200	51,200	2	51,200
Apollo Grp Cls'A'Com Stk							
NPV	COM	37604105	12644131.68	604,404	604,404	3	604,404
Apple Inc Common Stock							
NPV	COM	37833100	91021788.47	171,038	171,038	1	171,038
Apple Inc Common Stock							
NPV	COM	37833100	31979866.08	60,093	60,093	2	60,093
Apple Inc Common Stock							
NPV	COM	37833100	303712670.5	570,703	570,703	3	570,703
Apple Inc Common Stock							
NPV	COM	37833100	6086461.457	11,437	11,437	4	11,437
Apple Inc Common Stock							
NPV	COM	37833100	2926950.95	5,500	5,500	5	5,500
Apple Inc Common Stock							
NPV	COM	37833100	4704940.609	8,841	8,841	7	8,841
Applied							
MaterialsComStkUSD0.01	COM	38222105	920920	80,500	80,500	2	80,500
Applied							
MaterialsComStkUSD0.01	COM	38222105	5995704	524,100	524,100	3	524,100
AppliedIndustrialTechComStkNPV	COM	03820C105	65684945.55	1,563,555	1,563,555	1	1,563,555
AppliedIndustrialTechComStkNPV	COM	03820C105	247859	5,900	5,900	2	5,900
AppliedIndustrialTechComStkNPV	COM	03820C105	882210	21,000	21,000	3	21,000
AptarGroup Inc CommStk							
USD0.01	COM	38336103	496288	10,400	10,400	2	10,400
AptarGroup Inc CommStk							
USD0.01	COM	38336103	2720040	57,000	57,000	3	57,000
Arbitron Common Stock							
USD0.50	COM	03875Q108	10113081.96	216,647	216,647	1	216,647
Arbitron Common Stock							
USD0.50	COM	03875Q108	261408	5,600	5,600	2	5,600
Arbitron Common Stock							
USD0.50	COM	03875Q108	5069448	108,600	108,600	3	108,600
Arbor RealtyTrust REIT							
USD0.01	COM	38923108	35940	6,000	6,000	3	6,000
Arch Capital Com Stk							
USD0.01	COM	G0450A105	5502500	125,000	125,000	2	125,000
Arch Capital Com Stk							
USD0.01	COM	G0450A105	37126468	843,400	843,400	3	843,400
Arch Coal Inc Com Stk							
USD0.01	COM	39380100	45384	6,200	6,200	2	6,200
Arch Coal Inc Com Stk							
USD0.01	COM	39380100	373320	51,000	51,000	3	51,000

Archer-Daniels-Midland Com NPV	COM	39483102	724492.89	26,451	26,451	2	26,451
Archer-Daniels-Midland Com NPV	COM	39483102	2706104.61	98,799	98,799	3	98,799
Arctic Cat Inc Com Stk USD0.01	COM	39670104	96831	2,900	2,900	2	2,900
Arctic Cat Inc Com Stk USD0.01	COM	39670104	734580	22,000	22,000	3	22,000
Argan Inc Common Stock USD0.15	COM	04010E109	199800	11,100	11,100	2	11,100
Argan Inc Common Stock USD0.15	COM	04010E109	3504600	194,700	194,700	3	194,700
Arling.AssetInv A CS USD0.01	COM	41356205	151621	7,300	7,300	2	7,300
Arling.AssetInv A CS USD0.01	COM	41356205	1105628.64	53,232	53,232	3	53,232
ARM HldgsADR(EchRep3 Ord0.05p)	COM	42068106	21139555.32	558,804	558,804	1	558,804
ARM HldgsADR(EchRep3 Ord0.05p)	COM	42068106	200196.36	5,292	5,292	3	5,292
ARM HldgsADR(EchRep3 Ord0.05p)	COM	42068106	113868.3	3,010	3,010	4	3,010
ARMOURResidentialREITUSD0.0001	COM	42315101	901918	139,400	139,400	3	139,400
ArmstrongWorldIndsCmStkUSD0.01	COM	04247X102	43171230	851,000	851,000	1	851,000
Arrow FinancialCorp ComStkUSD1	COM	42744102	63622.5	2,550	2,550	2	2,550
Arrow FinancialCorp ComStkUSD1	COM	42744102	355312.95	14,241	14,241	3	14,241
ArrowElectronicsInc ComStkUSD1	COM	42735100	43257623.36	1,135,967	1,135,967	1	1,135,967
ArrowElectronicsInc ComStkUSD1	COM	42735100	643552	16,900	16,900	2	16,900
ArrowElectronicsInc ComStkUSD1	COM	42735100	8110697.28	212,991	212,991	3	212,991
AsburyAutomotive ComStkUSD0.01	COM	43436104	33243937	1,037,900	1,037,900	1	1,037,900
AsiaInfo-Linkage ComStkUSD0.01	COM	04518A104	34615840	3,190,400	3,190,400	4	3,190,400
AspenInsur.Hldgs USD0.15144558	COM	G05384105	1235080	38,500	38,500	3	38,500
AssistedLiving Cls A CSUSD0.01	COM	04544X300	28275	2,900	2,900	2	2,900
AssistedLiving Cls A CSUSD0.01	COM	04544X300	28275	2,900	2,900	3	2,900
Assurant Inc Com Stock USD0.01	COM	04621X108	2189570	63,100	63,100	2	63,100
Assurant Inc Com Stock USD0.01	COM	04621X108	29455372.6	848,858	848,858	3	848,858
AssuredGuarantyLtdCmStkUSD0.01	COM	G0585R106	415516	29,200	29,200	2	29,200
AssuredGuarantyLtdCmStkUSD0.01	COM	G0585R106	12026669.49	845,163	845,163	3	845,163
ASTA FundingInc ComStk USD0.01	COM	46220109	4755	500	500	3	500
Astronic Corp Com Stk USD0.01	COM	46433108	50336	2,200	2,200	2	2,200
Astronic Corp Com Stk USD0.01	COM	46433108	34320	1,500	1,500	3	1,500
AT&T Incorporated Com Stk USD1	COM	00206R102	8625950.77	255,887	255,887	2	255,887
AT&T Incorporated Com Stk USD1	COM	00206R102	50112240.99	1,486,569	1,486,569	3	1,486,569
AT&T Incorporated Com Stk USD1	COM	00206R102	534303.5	15,850	15,850	7	15,850
AtlanticTele-NwrkComStkUSD0.01	COM	49079205	84433	2,300	2,300	3	2,300
Atmel Corp Common Stock NPV	COM	49513104	29093672.1	4,441,782	4,441,782	1	4,441,782
Atrion Corp Common Stk USD0.10	COM	49904105	39200	200	200	2	200
Atrion Corp Common Stk USD0.10	COM	49904105	548800	2,800	2,800	3	2,800
Aurizon Mines Ltd Com Stk NPV	COM	05155P106	59595.25962	17,300	17,300	2	17,300
Aurizon Mines Ltd Com Stk NPV	COM	05155P106	675872.2507	196,200	196,200	3	196,200
Auto Data ProcessCmStk USD0.10	COM	53015103	7843929.26	137,782	137,782	2	137,782
Auto Data ProcessCmStk USD0.10	COM	53015103	62136590.08	1,091,456	1,091,456	3	1,091,456
Autodesk Common Stock USD0.01	COM	52769106	11916485	337,100	337,100	1	337,100
Autoliv Inc Common Stock USD1	COM	52800109	8140712	120,800	120,800	1	120,800
Autoliv Inc Common Stock USD1	COM	52800109	431296	6,400	6,400	2	6,400
Autoliv Inc Common Stock USD1	COM	52800109	17284726.32	256,488	256,488	3	256,488



AutoZone Inc CommonStk USD0.01	COM	53332102	5074019.88	14,316	14,316	3	14,316
Avago Technologies Com Stk NPV	COM	Y0486S104	288022.28	9,100	9,100	2	9,100
Avago Technologies Com Stk NPV	COM	Y0486S104	8567871.56	270,700	270,700	3	270,700
Avnet Com.USD1	COM	53807103	19382252	633,200	633,200	1	633,200
Avnet Com.USD1	COM	53807103	492821	16,100	16,100	2	16,100
Avnet Com.USD1	COM	53807103	6153773.18	201,038	201,038	3	201,038
Aware Inc Com Stk USD0.01	COM	05453N100	13700	2,500	2,500	3	2,500
Axis Capital Hldgs USD0.0125	COM	G0692U109	5594360	161,500	161,500	2	161,500
Axis Capital Hldgs USD0.0125	COM	G0692U109	64773024.24	1,869,891	1,869,891	3	1,869,891
AXTIncorporated ComStkUSD0.001	COM	00246W103	51423	18,300	18,300	2	18,300
AXTIncorporated ComStkUSD0.001	COM	00246W103	800633.63	284,923	284,923	3	284,923
AZZ Incorporated Com Stk USD1	COM	2474104	6944301	180,700	180,700	1	180,700
AZZ Incorporated Com Stk USD1	COM	2474104	1771008.12	46,084	46,084	3	46,084
BaiduIncADR (EchRp0.10C1sA Shs)	COM	56752108	26948725.32	268,708	268,708	3	268,708
BaiduIncADR (EchRp0.10C1sA Shs)	COM	56752108	170531210.5	1,700,381	1,700,381	4	1,700,381
BaiduIncADR (EchRp0.10C1sA Shs)	COM	56752108	44876866.59	447,471	447,471	6	447,471
Baker Hughes Common Stock USD1	COM	57224107	18904152.17	462,796	462,796	1	462,796
Baker Hughes Common Stock USD1	COM	57224107	2907620.981	71,182	71,182	2	71,182
Baker Hughes Common Stock USD1	COM	57224107	87542462.32	2,143,143	2,143,143	3	2,143,143
Baker Hughes Common Stock USD1	COM	57224107	1816619.762	44,473	44,473	4	44,473
Baker Hughes Common Stock USD1	COM	57224107	1997452.53	48,900	48,900	5	48,900
Baker Hughes Common Stock USD1	COM	57224107	894891.4116	21,908	21,908	7	21,908
Ball Corp. Com Stk NPV	COM	58498106	21602122.75	482,729	482,729	1	482,729
Ball Corp. Com Stk NPV	COM	58498106	3230234	72,184	72,184	2	72,184
Ball Corp. Com Stk NPV	COM	58498106	70569586.5	1,576,974	1,576,974	3	1,576,974
Ball Corp. Com Stk NPV	COM	58498106	2075057.5	46,370	46,370	4	46,370
Ball Corp. Com Stk NPV	COM	58498106	1597575	35,700	35,700	5	35,700
Ball Corp. Com Stk NPV	COM	58498106	1191021.25	26,615	26,615	7	26,615
BallantyneStrong ComStkUSD0.01	COM	58516105	93720	28,400	28,400	2	28,400
BallantyneStrong ComStkUSD0.01	COM	58516105	1235483.7	374,389	374,389	3	374,389
Bally Tech Inc Com Stk USD0.10	COM	05874B107	39186079.5	876,450	876,450	1	876,450
BancFirst Corp Com Stock USD1	COM	05945F103	12708	300	300	2	300
BancFirst Corp Com Stock USD1	COM	05945F103	76248	1,800	1,800	3	1,800
BancolumbiaSAADR (Repr4PrfCOP10	COM	05968L102	4205059.64	63,158	63,158	3	63,158
BancorpSouth Inc ComStkUSD2.50	COM	59692103	31988	2,200	2,200	3	2,200
Bank of America ComStk USD0.01	COM	60505104	14874151.5	1,281,150	1,281,150	2	1,281,150
Bank of America ComStk USD0.01	COM	60505104	143491832.9	12,359,331	12,359,331	3	12,359,331
Bank of America ComStk USD0.01	COM	60505104	281217.42	24,222	24,222	7	24,222
Bank of HawaiiCp ComStkUSD0.01	COM	62540109	25368395	575,900	575,900	1	575,900
Bank of HawaiiCp ComStkUSD0.01	COM	62540109	26430	600	600	2	600
Bank of HawaiiCp ComStkUSD0.01	COM	62540109	290730	6,600	6,600	3	6,600
Bank of Kentucky Fin ComStkNPV	COM	62896105	96447	3,900	3,900	3	3,900
Bank of Montreal Common NPV	COM	63671101	122245.6563	2,000	2,000	2	2,000
Bank of Montreal Common NPV	COM	63671101	7426423.622	121,500	121,500	3	121,500
Bank Of Nova Scotia Cap.Stk.	COM	64149107	51937.33052	900	900	2	900
Bank Of Nova Scotia Cap.Stk.	COM	64149107	8922833.384	154,620	154,620	3	154,620
BankUnited Inc Com Stk USD0.01	COM	06652K103	139308	5,700	5,700	3	5,700
Bard (C.R) Com.USD0.25	COM	67383109	5815530	59,500	59,500	2	59,500

Bard (C.R) Com.USD0.25	COM	67383109	40464360	414,000	414,000	3	414,000
Barrick Gold Corp Common NPV	COM	67901108	3327815.627	95,161	95,161	3	95,161
Basic Engy Svcs ComStk USD0.01	COM	06985P100	79870	7,000	7,000	2	7,000
Basic Engy Svcs ComStk USD0.01	COM	06985P100	658357	57,700	57,700	3	57,700
Baxter Intl.Comon USD1	COM	71813109	24521947.56	367,866	367,866	1	367,866
Baxter Intl.Comon USD1	COM	71813109	9384794.76	140,786	140,786	2	140,786
Baxter Intl.Comon USD1	COM	71813109	87417724.02	1,311,397	1,311,397	3	1,311,397
Baxter Intl.Comon USD1	COM	71813109	1327200.6	19,910	19,910	4	19,910
Baytex Energy Corp Common NPV	COM	07317Q105	353052.1241	8,200	8,200	2	8,200
Baytex Energy Corp Common NPV	COM	07317Q105	6669240.735	154,900	154,900	3	154,900
BB&T Corp Common Stock USD5	COM	54937107	32021	1,100	1,100	2	1,100
BB&T Corp Common Stock USD5	COM	54937107	311477	10,700	10,700	3	10,700
BCE Incorporated Common NPV	COM	05534B760	620804.4592	14,500	14,500	2	14,500
BCE Incorporated Common NPV	COM	05534B760	6599408.286	154,141	154,141	3	154,141
BcoBradesco SponADR (Rp1PrfNPV)	COM	59460303	51163265.52	2,945,496	2,945,496	2	2,945,496
BcoBradesco SponADR (Rp1PrfNPV)	COM	59460303	316499100	18,221,019	18,221,019	3	18,221,019
BcoSantan.ChileADR (Rep400Com)	COM	05965X109	6146859.95	215,755	215,755	3	215,755
Becton Dickinson Com.USD1	COM	75887109	7396774	94,600	94,600	2	94,600
Becton Dickinson Com.USD1	COM	75887109	89425903	1,143,700	1,143,700	3	1,143,700
Bed Bath & Beyond CmSk USD0.01	COM	75896100	3393737	60,700	60,700	2	60,700
Bed Bath & Beyond CmSk USD0.01	COM	75896100	28184231	504,100	504,100	3	504,100
Bellatrix Exploration Com NPV	COM	78314101	3576477.724	833,981	833,981	3	833,981
Belo (A.H.) Cp.Common 'A'USD0.01	COM	80555105	238537	31,100	31,100	2	31,100
Belo (A.H.) Cp.Common 'A'USD0.01	COM	80555105	2097745	273,500	273,500	3	273,500
Bemis Co Inc Com Stk USD0.10	COM	81437105	421596	12,600	12,600	2	12,600
Bemis Co Inc Com Stk USD0.10	COM	81437105	287756	8,600	8,600	3	8,600
Berkley (W.R.) CorpComStkUSD0.20	COM	84423102	10623772.26	281,499	281,499	1	281,499
Berkley (W.R.) CorpComStkUSD0.20	COM	84423102	1479408	39,200	39,200	3	39,200
BerkshireHath.BComStkUSD0.0033	COM	84670702	5444790	60,700	60,700	2	60,700
BerkshireHath.BComStkUSD0.0033	COM	84670702	11845782	132,060	132,060	3	132,060
BerkshireHathawayCnvCls'A'USD5	COM	84670108	402180	3	3	3	3
BerryPlasticGrp ComStkUSD0.01	COM	08579W103	52417149.84	3,259,773	3,259,773	1	3,259,773
Best Buy Co Common Stk USD0.10	COM	86516101	1014360	85,600	85,600	2	85,600
Best Buy Co Common Stk USD0.10	COM	86516101	10310424.3	870,078	870,078	3	870,078
BGC Partners 'A'ComStk USD0.01	COM	05541T101	66432	19,200	19,200	2	19,200
BGC Partners 'A'ComStk USD0.01	COM	05541T101	15210.16	4,396	4,396	3	4,396
BHPBillitonADR (EachRep2OrdNPV)	COM	88606108	25408.08	324	324	3	324
Big Lots Inc Common StkUSD0.01	COM	89302103	378518	13,300	13,300	2	13,300
Big Lots Inc Common StkUSD0.01	COM	89302103	5196796	182,600	182,600	3	182,600
Biogen Idec Com Stk USD0.0005	COM	09062X103	1405152	9,600	9,600	2	9,600
Biogen Idec Com Stk USD0.0005	COM	09062X103	8856409.59	60,507	60,507	3	60,507
BioMarin Pharma.ComStkUSD0.001	COM	09061G101	981294	19,945	19,945	3	19,945
Bio-RadLab.'A'ComStk USD0.0001	COM	90572207	21010	200	200	2	200
Bio-RadLab.'A'ComStk USD0.0001	COM	90572207	1008480	9,600	9,600	3	9,600
Bio-ReferenceLabs CmStkUSD0.01	COM	09057G602	695704.14	24,300	24,300	2	24,300
Bio-ReferenceLabs CmStkUSD0.01	COM	09057G602	9175850.9	320,500	320,500	3	320,500
Bk of Marin Bancorp ComStk NPV	COM	63425102	37460	1,000	1,000	3	1,000
Bk ofNY MellonCp ComStkUSD0.01	COM	64058100	349520	13,600	13,600	2	13,600
Bk ofNY MellonCp							

ComStkUSD0.01	COM	64058100	234178.4	9,112	9,112	3	9,112
Bk ofNY MellonCp							
ComStkUSD0.01	COM	64058100	411200	16,000	16,000	7	16,000
BlackRock Inc Com Stk							
USD0.01	COM	09247X101	806169	3,900	3,900	2	3,900
BlackRock Inc Com Stk							
USD0.01	COM	09247X101	1178247	5,700	5,700	3	5,700
Block (H&R) Com NPV	COM	93671105	2529234	136,200	136,200	2	136,200
Block (H&R) Com NPV	COM	93671105	28048443.69	1,510,417	1,510,417	3	1,510,417
Blyth Industries							
ComStkUSD0.02	COM	09643P207	17105	1,100	1,100	2	1,100
Blyth Industries							
ComStkUSD0.02	COM	09643P207	942330	60,600	60,600	3	60,600
BMC Software Inc							
ComStkUSD0.01	COM	55921100	2908108	73,400	73,400	2	73,400
BMC Software Inc							
ComStkUSD0.01	COM	55921100	34061908.3	859,715	859,715	3	859,715
BodyCentralCorp CS							
USD0.001	COM	09689U102	149685	15,000	15,000	2	15,000
BodyCentralCorp CS							
USD0.001	COM	09689U102	2669542.164	267,516	267,516	3	267,516
Boeing Co.Com USD5	COM	97023105	1183152	15,700	15,700	2	15,700
Boeing Co.Com USD5	COM	97023105	4589424	60,900	60,900	3	60,900
Boise Inc Common Stk							
USD0.0001	COM	09746Y105	68370	8,600	8,600	2	8,600
Boise Inc Common Stk							
USD0.0001	COM	09746Y105	44520	5,600	5,600	3	5,600
BOK							
FinancialCpCmStkUSD0.00006	COM	05561Q201	2047696	37,600	37,600	2	37,600
BOK							
FinancialCpCmStkUSD0.00006	COM	05561Q201	7368438	135,300	135,300	3	135,300
BONA FILM GROUP LTD-SPON							
ADR	COM	09777B107	2517519.72	511,691	511,691	4	511,691
BoozAllenHamilton A CS							
USD0.01	COM	99502106	2945472	211,600	211,600	2	211,600
BoozAllenHamilton A CS							
USD0.01	COM	99502106	33968976	2,440,300	2,440,300	3	2,440,300
BorgWarnerInc							
CommonStkUSD0.01	COM	99724106	3179068.56	44,388	44,388	2	44,388
BorgWarnerInc							
CommonStkUSD0.01	COM	99724106	78559405.04	1,096,892	1,096,892	3	1,096,892
BorgWarnerInc							
CommonStkUSD0.01	COM	99724106	917953.54	12,817	12,817	4	12,817
BorgWarnerInc							
CommonStkUSD0.01	COM	99724106	1589964	22,200	22,200	5	22,200
BorgWarnerInc							
CommonStkUSD0.01	COM	99724106	443972.38	6,199	6,199	7	6,199
BostonBeerCo							
Cls'A'CmSkUSD0.01	COM	100557107	968040	7,200	7,200	3	7,200
BP Prudhoe Bay Units of							
BenInt	COM	55630107	1130910	16,500	16,500	2	16,500
BP Prudhoe Bay Units of							
BenInt	COM	55630107	6641526	96,900	96,900	3	96,900
BP Spon ADR(Rep 6 Ord							
USD0.25)	COM	55622104	16434.8472	397	397	7	397
BrasilFoods							
ADR(EachReplShare)	COM	10552T107	19872954	941,400	941,400	2	941,400
BrasilFoods							
ADR(EachReplShare)	COM	10552T107	152545757.5	7,226,232	7,226,232	3	7,226,232
BRE Prop.Class'A' REIT							
USD0.01	COM	05564E106	13510614	265,800	265,800	3	265,800
Bridge Bancorp Com Stk							
USD0.01	COM	108035106	65088	3,200	3,200	3	3,200
BridgepointEducation							
CSUSD0.01	COM	10807M105	903310	87,700	87,700	2	87,700
BridgepointEducation							
CSUSD0.01	COM	10807M105	11001182.8	1,068,076	1,068,076	3	1,068,076
Bristol-MyersSquibb CS							
USD0.10	COM	110122108	13388558.62	410,818	410,818	2	410,818
Bristol-MyersSquibb CS							
USD0.10	COM	110122108	114546940.9	3,514,788	3,514,788	3	3,514,788
Bristol-MyersSquibb CS							
USD0.10	COM	110122108	1675777.8	51,420	51,420	7	51,420
Bristow Group. Com Stk							
USD0.01	COM	110394103	32196	600	600	2	600
Bristow Group. Com Stk							
USD0.01	COM	110394103	10732	200	200	3	200
BroadcomCp							
Cls'A'CmStUSD0.0001	COM	111320107	1926.18	58	58	3	58
Broadridge Fin.Com Stk							
USD0.01	COM	11133T103	334048	14,600	14,600	2	14,600
Broadridge Fin.Com Stk							
USD0.01	COM	11133T103	3195764	139,675	139,675	3	139,675
BrookfieldOfficePropert.ComNPV	COM	112900105	355994.7775	20,900	20,900	2	20,900
BrookfieldOfficePropert.ComNPV	COM	112900105	2673367.48	156,950	156,950	3	156,950

Brown & Brown Common StkUSD0.1	COM	115236101	18628470.96	731,676	731,676	1	731,676
Bruker Corp Com Stock USD0.01	COM	116794108	236187.45	15,500	15,500	2	15,500
Bruker Corp Com Stock USD0.01	COM	116794108	1391220.27	91,300	91,300	3	91,300
Buckeye Techno.Com Stk USD0.01	COM	118255108	588555	20,500	20,500	2	20,500
Buckeye Techno.Com Stk USD0.01	COM	118255108	6689430	233,000	233,000	3	233,000
Buckle Inc. (The)ComStk USD0.01	COM	118440106	1468656	32,900	32,900	2	32,900
Buckle Inc. (The)ComStk USD0.01	COM	118440106	15382944	344,600	344,600	3	344,600
Buffalo Wild Wings Com Stk NPV	COM	119848109	14564	200	200	3	200
C&J Energy Services CS USD0.01	COM	12467B304	1436480	67,000	67,000	2	67,000
C&J Energy Services CS USD0.01	COM	12467B304	13215058.56	616,374	616,374	3	616,374
C.H.RobinsonWorld.ComStkUSD0.1	COM	12541W209	233914	3,700	3,700	2	3,700
C.H.RobinsonWorld.ComStkUSD0.1	COM	12541W209	311421.72	4,926	4,926	3	4,926
CA Inc Common Stock USD0.10	COM	12673P105	5875254	267,300	267,300	2	267,300
CA Inc Common Stock USD0.10	COM	12673P105	67946598.16	3,091,292	3,091,292	3	3,091,292
Cabot Corp Common Stock USD1	COM	127055101	36885648.32	927,008	927,008	1	927,008
CabotMicroelect.ComStkUSD0.001	COM	12709P103	15340320	432,000	432,000	1	432,000
CACI Intl Cls'A'ComStk USD0.10	COM	127190304	996043	18,100	18,100	2	18,100
CACI Intl Cls'A'ComStk USD0.10	COM	127190304	15339997.71	278,757	278,757	3	278,757
CadenceDesignSyst.ComSkUSD0.01	COM	127387108	10482409	775,900	775,900	1	775,900
CalamosAssetMgmt ACmStkUSD0.01	COM	12811R104	476707	45,100	45,100	2	45,100
CalamosAssetMgmt ACmStkUSD0.01	COM	12811R104	3782421.65	357,845	357,845	3	357,845
CallawayGolfCo Com Stk USD0.01	COM	131193104	10024950	1,542,300	1,542,300	1	1,542,300
Calpine Corp Com Stk USD0.001	COM	131347304	26437184.13	1,458,201	1,458,201	1	1,458,201
Calpine Corp Com Stk USD0.001	COM	131347304	17588547.55	970,135	970,135	3	970,135
Calpine Corp Com Stk USD0.001	COM	131347304	1972362.7	108,790	108,790	4	108,790
Calpine Corp Com Stk USD0.001	COM	131347304	1983422	109,400	109,400	5	109,400
Calpine Corp Com Stk USD0.001	COM	131347304	227404.59	12,543	12,543	7	12,543
Cambrex Corp Com Stk USD0.10	COM	132011107	70556	6,200	6,200	2	6,200
Cambrex Corp Com Stk USD0.10	COM	132011107	121766	10,700	10,700	3	10,700
Camden Property REIT USD0.01	COM	133131102	21281520	312,000	312,000	3	312,000
Cameco Corp Com NPV (US List.)	COM	13321L108	2267.8	115	115	7	115
Canadian Imp.Bk.Com.NPV	COM	136069101	64252.28482	800	800	3	800
Canadian Nat'l Railway CmSkNPV	COM	136375102	2939331.124	32,400	32,400	2	32,400
Canadian Nat'l Railway CmSkNPV	COM	136375102	32003146.97	352,768	352,768	3	352,768
CanadianNaturalRes. Common NPV	COM	136385101	109301.9986	3,800	3,800	3	3,800
CanadianPac Railway ComNPV (US)	COM	13645T100	672013.06	6,613	6,613	1	6,613
CanadianPac Railway ComNPV (US)	COM	13645T100	182204.66	1,793	1,793	3	1,793
Capella EducationComStkUSD0.01	COM	139594105	640821	22,700	22,700	2	22,700
Capella EducationComStkUSD0.01	COM	139594105	5677109.46	201,102	201,102	3	201,102
Capital One Fin.ComStk USD0.01	COM	14040H105	22780682.85	393,245	393,245	1	393,245
Capital One Fin.ComStk USD0.01	COM	14040H105	7064795.22	121,954	121,954	2	121,954
Capital One Fin.ComStk USD0.01	COM	14040H105	115757985.3	1,998,239	1,998,239	3	1,998,239
Capital One Fin.ComStk USD0.01	COM	14040H105	1999743.6	34,520	34,520	4	34,520
Capital One Fin.ComStk USD0.01	COM	14040H105	2114445	36,500	36,500	5	36,500
Capital One Fin.ComStk USD0.01	COM	14040H105	467321.31	8,067	8,067	7	8,067

Capital Southwest Com Stk USD1	COM	140501107	79704	800	800	2	800
Capital Southwest Com Stk USD1	COM	140501107	577854	5,800	5,800	3	5,800
CapitalSourceInc ComStkUSD0.01	COM	14055X102	19708	2,600	2,600	2	2,600
CapitalSourceInc ComStkUSD0.01	COM	14055X102	1463698	193,100	193,100	3	193,100
Capstead Mortgage REIT USD0.01	COM	14067E506	906130	79,000	79,000	2	79,000
Capstead Mortgage REIT USD0.01	COM	14067E506	10834619.35	944,605	944,605	3	944,605
Carbo Ceramics Com Stk USD0.01	COM	140781105	180182	2,300	2,300	3	2,300
Cardinal Health Corp ComStkNPV	COM	14149Y108	703395.58	17,081	17,081	3	17,081
Career Education ComStkUSD0.01	COM	141665109	64988.65	18,500	18,500	2	18,500
Career Education ComStkUSD0.01	COM	141665109	840988.26	239,400	239,400	3	239,400
CareFusion Corp ComStk USD0.01	COM	14170T101	44707694	1,564,300	1,564,300	1	1,564,300
Carlisle Companies ComStk USD1	COM	142339100	35256	600	600	2	600
Carlisle Companies ComStk USD1	COM	142339100	1151696	19,600	19,600	3	19,600
CarnivalCpComStkUSD0.01-Paired	COM	143658300	3036429.83	82,579	82,579	7	82,579
CARRIZO OIL & GAS COMSTKUSD1	COM	144577103	7863932.6	375,905	375,905	1	375,905
Casey's Gen Stores Com Stk NPV	COM	147528103	36494461.8	687,278	687,278	1	687,278
Cash America Com Stock USD0.10	COM	14754D100	1229770	31,000	31,000	2	31,000
Cash America Com Stock USD0.10	COM	14754D100	10524451	265,300	265,300	3	265,300
Cass Information ComStkUSD0.50	COM	14808P109	37136	880	880	2	880
Cass Information ComStkUSD0.50	COM	14808P109	157828	3,740	3,740	3	3,740
Caterpillar Common Stk USD1	COM	149123101	29882821.8	333,482	333,482	1	333,482
Caterpillar Common Stk USD1	COM	149123101	5244964.722	58,532	58,532	2	58,532
Caterpillar Common Stk USD1	COM	149123101	93103321.11	1,039,001	1,039,001	3	1,039,001
Caterpillar Common Stk USD1	COM	149123101	2194153.731	24,486	24,486	4	24,486
Caterpillar Common Stk USD1	COM	149123101	2195408.25	24,500	24,500	5	24,500
Caterpillar Common Stk USD1	COM	149123101	321156.864	3,584	3,584	7	3,584
Cato Corp 'A'ComStk USD0.03333	COM	149205106	663806	24,200	24,200	2	24,200
Cato Corp 'A'ComStk USD0.03333	COM	149205106	10307563.11	375,777	375,777	3	375,777
CBL & Associates ComStkUSD0.01	COM	124830100	17519.46	826	826	3	826
CBOE Holdings Inc CmStkUSD0.01	COM	12503M108	1384620	47,000	47,000	2	47,000
CBOE Holdings Inc CmStkUSD0.01	COM	12503M108	13192188	447,800	447,800	3	447,800
CEC Entertain. Com Stk USD0.10	COM	125137109	189183	5,700	5,700	2	5,700
CEC Entertain. Com Stk USD0.10	COM	125137109	4210981.25	126,875	126,875	3	126,875
Celanese A USD0.0001 (US List)	COM	150870103	17522555	393,500	393,500	1	393,500
Celanese A USD0.0001 (US List)	COM	150870103	3331111.18	74,806	74,806	2	74,806
Celanese A USD0.0001 (US List)	COM	150870103	73094347.39	1,641,463	1,641,463	3	1,641,463
Celanese A USD0.0001 (US List)	COM	150870103	1393699.94	31,298	31,298	4	31,298
Celanese A USD0.0001 (US List)	COM	150870103	2021662	45,400	45,400	5	45,400
Celanese A USD0.0001 (US List)	COM	150870103	1033185.06	23,202	23,202	7	23,202
CelesticaIncSubOrdVotingShsNPV	COM	15101Q108	525194.3356	64,800	64,800	2	64,800
CelesticaIncSubOrdVotingShsNPV	COM	15101Q108	5004745.405	617,500	617,500	3	617,500
Celgene Corp Com Stk USD0.01	COM	151020104	2495346	31,800	31,800	2	31,800
Celgene Corp Com Stk USD0.01	COM	151020104	21970658.36	279,988	279,988	3	279,988
Cellcom Israel Limited ILS0.01	COM	M2196U109	474377.3085	57,638	57,638	2	57,638

Cellcom Israel Limited ILSO.01	COM	M2196U109	2820610.045	342,711	342,711	3	342,711
CemexSAB SpnADR (EachRepr10CPO)	COM	151290889	27788096.7	2,815,410	2,815,410	3	2,815,410
Cenovus Energy Inc Common NPV	COM	15135U109	13373.50608	400	400	3	400
Centene Corp Com Stk USD0.001	COM	15135B101	4797000	117,000	117,000	1	117,000
Central Pacific Fin CmStk NPV	COM	154760409	62360	4,000	4,000	3	4,000
Cepheid Inc Common Stock NPV	COM	15670R107	11878088	350,800	350,800	1	350,800
CFIndustriesHldgsComStkUSD0.01	COM	125269100	7350735.12	36,182	36,182	2	36,182
CFIndustriesHldgsComStkUSD0.01	COM	125269100	82869979.8	407,905	407,905	3	407,905
Changyou.com ADR (Rep2 'A' Shs)	COM	15911M107	900828	34,200	34,200	2	34,200
Changyou.com ADR (Rep2 'A' Shs)	COM	15911M107	740154	28,100	28,100	3	28,100
CharmCommIncADR (EachRep2.0)	COM	16112R101	5195844	1,286,100	1,286,100	3	1,286,100
CheckPointSoftwareTech ILS1	COM	M22465104	286760928.8	6,019,331	6,019,331	2	6,019,331
CheckPointSoftwareTech ILS1	COM	M22465104	90907981.92	1,908,228	1,908,228	3	1,908,228
CheckPointSoftwareTech ILS1	COM	M22465104	285125.4	5,985	5,985	4	5,985
CheckPointSoftwareTech ILS1	COM	M22465104	2429640	51,000	51,000	5	51,000
CheckPointSoftwareTech ILS1	COM	M22465104	524611.68	11,012	11,012	7	11,012
CheesecakeFactoryComStkUSD0.01	COM	163072101	71962	2,200	2,200	2	2,200
CheesecakeFactoryComStkUSD0.01	COM	163072101	2934087	89,700	89,700	3	89,700
Chefs' Warehouse ComStkUSD0.01	COM	163086101	11803746	746,600	746,600	1	746,600
Chemed Corp Common Stock USD1	COM	16359R103	3566680	52,000	52,000	2	52,000
Chemed Corp Common Stock USD1	COM	16359R103	37500828.01	546,739	546,739	3	546,739
ChemoCentryx Inc CmStkUSD0.001	COM	16383L106	166441.16	15,214	15,214	3	15,214
ChesapeakeEnergyCom StkUSD0.01	COM	165167107	309132	18,600	18,600	2	18,600
ChesapeakeEnergyCom StkUSD0.01	COM	165167107	3649752	219,600	219,600	3	219,600
ChesapeakeUtil.ComStkUSD0.4867	COM	165303108	63560	1,400	1,400	3	1,400
Chevron Corp Com Stock USD0.75	COM	166764100	23840652.54	220,461	220,461	2	220,461
Chevron Corp Com Stock USD0.75	COM	166764100	210490725.1	1,946,465	1,946,465	3	1,946,465
Chevron Corp Com Stock USD0.75	COM	166764100	1849194	17,100	17,100	7	17,100
Chico's FAS Common Stk USD0.01	COM	168615102	20306	1,100	1,100	2	1,100
Chico's FAS Common Stk USD0.01	COM	168615102	2433028	131,800	131,800	3	131,800
Childrens Place ComStk USD0.10	COM	168905107	29919666.6	675,540	675,540	1	675,540
Chimera Inv Corp REIT USD0.01	COM	16934Q109	651978	249,800	249,800	2	249,800
Chimera Inv Corp REIT USD0.01	COM	16934Q109	7765958.43	2,975,463	2,975,463	3	2,975,463
China Lodging Group Spons ADS	COM	16949N109	7947005	466,100	466,100	3	466,100
China Lodging Group Spons ADS	COM	16949N109	44800580	2,627,600	2,627,600	4	2,627,600
China Lodging Group Spons ADS	COM	16949N109	54667415	3,206,300	3,206,300	6	3,206,300
ChinaAutomotiveComStkUSD0.0001	COM	16936R105	81669.6	17,100	17,100	2	17,100
ChinaAutomotiveComStkUSD0.0001	COM	16936R105	691665.096	144,821	144,821	3	144,821
ChinaGreenAgriInUSD0.001	COM	16943W105	91184	27,800	27,800	2	27,800
ChinaGreenAgriInUSD0.001	COM	16943W105	2155137.12	657,054	657,054	3	657,054
ChinaMobileLtdSpADR (Rp5HKD0.1)	COM	16941M109	14973.6	255	255	3	255
ChinaTechfaithADR (EachRp15Ord)	COM	169424108	70056	55,600	55,600	3	55,600
ChinaYuchaiInt'l ComStkUSD0.10	COM	G21082105	171893	10,900	10,900	2	10,900
ChinaYuchaiInt'l ComStkUSD0.10	COM	G21082105	23655	1,500	1,500	3	1,500
Chubb Corp Com USD1	COM	171232101	37660	500	500	2	500
Chubb Corp Com USD1	COM	171232101	128872.52	1,711	1,711	3	1,711
Chunghwa Tel ADR (Rp10OrdTWD10)	COM	17133Q502	2309722.8	71,420	71,420	2	71,420
Chunghwa Tel ADR (Rp10OrdTWD10)	COM	17133Q502	6649104	205,600	205,600	3	205,600
Chunghwa Tel ADR (Rp10OrdTWD10)	COM	17133Q502	310496.34	9,601	9,601	4	9,601
Church & Dwight Comm Stk							

USD1	COM	171340102	551771	10,300	10,300	2	10,300
Church & Dwight Comm Stk							
USD1	COM	171340102	557128	10,400	10,400	3	10,400
CHURCHILL DOWNS INC	COM	171484108	6372555	95,900	95,900	1	95,900
CiaBrasileira							
ADR (EchRep1Pref)	COM	20440T201	87832894.96	1,978,664	1,978,664	2	1,978,664
CiaBrasileira							
ADR (EchRep1Pref)	COM	20440T201	681075.77	15,343	15,343	3	15,343
CiaEnerg.ADR (Rp1PrefShs) (Lvl2)	COM	204409601	958514.46	88,261	88,261	2	88,261
CiaEnerg.ADR (Rp1PrefShs) (Lvl2)	COM	204409601	14638541.52	1,347,932	1,347,932	3	1,347,932
Cigna Corp Common Stk							
USD0.25	COM	125509109	3474900	65,000	65,000	2	65,000
Cigna Corp Common Stk							
USD0.25	COM	125509109	49380574.32	923,692	923,692	3	923,692
Cintas Corp Comm Stk NPV	COM	172908105	89980	2,200	2,200	3	2,200
CiscoSysComStkUSD0.001 (US							
Lst)	COM	17275R102	11457270.4	583,085	583,085	2	583,085
CiscoSysComStkUSD0.001 (US							
Lst)	COM	17275R102	100167060.8	5,097,716	5,097,716	3	5,097,716
CiscoSysComStkUSD0.001 (US							
Lst)	COM	17275R102	337969.68	17,200	17,200	7	17,200
CIT Group Inc Com Stk							
USD0.01	COM	125581801	18288312	473,300	473,300	1	473,300
Citigroup Inc Com Stk							
USD0.01	COM	172967424	40460187.8	1,022,755	1,022,755	1	1,022,755
Citigroup Inc Com Stk							
USD0.01	COM	172967424	12874485.52	325,442	325,442	2	325,442
Citigroup Inc Com Stk							
USD0.01	COM	172967424	163077475.9	4,122,282	4,122,282	3	4,122,282
Citigroup Inc Com Stk							
USD0.01	COM	172967424	3062814.32	77,422	77,422	4	77,422
Citigroup Inc Com Stk							
USD0.01	COM	172967424	3180228.4	80,390	80,390	5	80,390
Citigroup Inc Com Stk							
USD0.01	COM	172967424	1493548.24	37,754	37,754	7	37,754
Citizens NrthnCorp							
ComStk USD1	COM	172922106	100170	5,300	5,300	2	5,300
Citizens NrthnCorp							
ComStk USD1	COM	172922106	997920	52,800	52,800	3	52,800
City Holding Co.							
ComStkUSD2.50	COM	177835105	13940	400	400	2	400
City Holding Co.							
ComStkUSD2.50	COM	177835105	453050	13,000	13,000	3	13,000
Clean Harbors							
Com.StockUSD0.01	COM	184496107	15593519.67	283,467	283,467	1	283,467
Cleco Corporation Com							
Stk USD1	COM	12561W105	49548784.1	1,238,410	1,238,410	1	1,238,410
CliffsNaturalRes CmStk							
USD0.25	COM	18683K101	1106959	28,700	28,700	2	28,700
CliffsNaturalRes CmStk							
USD0.25	COM	18683K101	15758892.03	408,579	408,579	3	408,579
Clorox Co. Com Stk USD1	COM	189054109	5139824.34	70,197	70,197	3	70,197
Cloud Peak Engy ComStk							
USD0.01	COM	18911Q102	228094	11,800	11,800	2	11,800
Cloud Peak Engy ComStk							
USD0.01	COM	18911Q102	3699762	191,400	191,400	3	191,400
CNA Financial Cp							
ComStkUSD2.50	COM	126117100	3058692	109,200	109,200	2	109,200
CNA Financial Cp							
ComStkUSD2.50	COM	126117100	12969358.26	463,026	463,026	3	463,026
CNB FinancialCorp							
ComStock NPV	COM	126128107	77198.94	4,713	4,713	3	4,713
CNH Global NV EUR2.25 (US							
List)	COM	N20935206	604350	15,000	15,000	3	15,000
CNO Fin Grp Inc ComStk							
USD0.01	COM	12621E103	1305267	139,900	139,900	2	139,900
CNO Fin Grp Inc ComStk							
USD0.01	COM	12621E103	16344424.62	1,751,814	1,751,814	3	1,751,814
Coach Inc Common Stock							
USD0.01	COM	189754104	1248975	22,500	22,500	2	22,500
Coach Inc Common Stock							
USD0.01	COM	189754104	21186279.66	381,666	381,666	3	381,666
Coach Inc Common Stock							
USD0.01	COM	189754104	386238.58	6,958	6,958	7	6,958
Coca-Cola Co Comm Stk							
USD0.25	COM	191216100	43562313.75	1,201,719	1,201,719	1	1,201,719
Coca-Cola Co Comm Stk							
USD0.25	COM	191216100	12158177.5	335,398	335,398	2	335,398
Coca-Cola Co Comm Stk							
USD0.25	COM	191216100	76265396.25	2,103,873	2,103,873	3	2,103,873
Coca-Cola Co Comm Stk							
USD0.25	COM	191216100	2269612.5	62,610	62,610	4	62,610
Coca-Cola Co Comm Stk							
USD0.25	COM	191216100	5146811.25	141,981	141,981	7	141,981
CocaColaFemsaADS SerL							

Repl0NPV	COM	191241108	312984	2,100	2,100	2	2,100
CocaColaFemsaADS SerL Repl0NPV	COM	191241108	4486104	30,100	30,100	3	30,100
CognizantTech. A ComStkUSD0.01	COM	192446102	16140696.67	218,465	218,465	1	218,465
CognizantTech. A ComStkUSD0.01	COM	192446102	81270.53	1,100	1,100	2	1,100
CognizantTech. A ComStkUSD0.01	COM	192446102	16583103.88	224,453	224,453	3	224,453
CognizantTech. A ComStkUSD0.01	COM	192446102	1442182.496	19,520	19,520	4	19,520
CognizantTech. A ComStkUSD0.01	COM	192446102	1662351.75	22,500	22,500	5	22,500
CognizantTech. A ComStkUSD0.01	COM	192446102	202880.7958	2,746	2,746	7	2,746
Cogo Group Inc Com Stk USD0.01	COM	G22538105	14824	6,800	6,800	2	6,800
Cogo Group Inc Com Stk USD0.01	COM	G22538105	64809.22	29,729	29,729	3	29,729
Coinstar Inc ComStock USD0.001	COM	19259P300	2272837	43,700	43,700	2	43,700
Coinstar Inc ComStock USD0.001	COM	19259P300	26192236	503,600	503,600	3	503,600
Coleman Cable Inc CS USD0.001	COM	193459302	26883	2,900	2,900	3	2,900
Colgate-Palmolive Com USD1	COM	194162103	8751775.18	83,717	83,717	2	83,717
Colgate-Palmolive Com USD1	COM	194162103	70565754.48	675,012	675,012	3	675,012
Colgate-Palmolive Com USD1	COM	194162103	463634.9	4,435	4,435	7	4,435
CollectorsUniverse CS USD0.001	COM	19421R200	51153	5,100	5,100	3	5,100
Colonial Props. REIT USD0.01	COM	195872106	21254409.67	994,591	994,591	1	994,591
Colony Fin Inc REIT USD0.01	COM	19624R106	29250	1,500	1,500	2	1,500
Colony Fin Inc REIT USD0.01	COM	19624R106	1926600	98,800	98,800	3	98,800
Columbia Bkng System ComStkNPV	COM	197236102	1168414.26	65,129	65,129	3	65,129
Comcast Corp Cls A ComStk USD1	COM	20030N101	40730992.8	1,090,230	1,090,230	1	1,090,230
Comcast Corp Cls A ComStk USD1	COM	20030N101	6294524.88	168,483	168,483	2	168,483
Comcast Corp Cls A ComStk USD1	COM	20030N101	73661441.76	1,971,666	1,971,666	3	1,971,666
Comcast Corp Cls A ComStk USD1	COM	20030N101	2787354.88	74,608	74,608	4	74,608
Comcast Corp Cls A ComStk USD1	COM	20030N101	1894152	50,700	50,700	5	50,700
Comcast Corp Cls A ComStk USD1	COM	20030N101	491321.36	13,151	13,151	7	13,151
Comerica Common Stk USD5	COM	200340107	8634764	284,600	284,600	1	284,600
Comerica Common Stk USD5	COM	200340107	2138970	70,500	70,500	2	70,500
Comerica Common Stk USD5	COM	200340107	15570488	513,200	513,200	3	513,200
CommerceBancshares Com StkUSD5	COM	200525103	2439439.74	69,579	69,579	2	69,579
CommerceBancshares Com StkUSD5	COM	200525103	20826902.16	594,036	594,036	3	594,036
CommonWealth REIT USD0.01	COM	203233101	110880	7,000	7,000	2	7,000
CommonWealth REIT USD0.01	COM	203233101	10992.96	694	694	3	694
Commun.HealthSys.ComStkUSD0.01	COM	203668108	21548.74	701	701	2	701
Commun.HealthSys.ComStkUSD0.01	COM	203668108	3550470	115,500	115,500	3	115,500
Commun.Systems Inc CS USD0.05	COM	203900105	39520	3,800	3,800	3	3,800
Community Bank Sys.ComStk USD1	COM	203607106	1151856	42,100	42,100	2	42,100
Community Bank Sys.ComStk USD1	COM	203607106	7635710.88	279,083	279,083	3	279,083
Community Tst Bancp ComStkUSD5	COM	204149108	13112	400	400	2	400
Community Tst Bancp ComStkUSD5	COM	204149108	1537054.2	46,890	46,890	3	46,890
Comp.deBebidasSpnADR (1PrefNPV)	COM	20441W203	47779875.13	1,137,887	1,137,887	2	1,137,887
Comp.deBebidasSpnADR (1PrefNPV)	COM	20441W203	242405918.6	5,772,944	5,772,944	3	5,772,944
Compass Diversified LP NPV	COM	20451Q104	14699703	999,300	999,300	1	999,300
CompdeMinasBueSpADR (Rp1CmPEN4)	COM	204448104	3545712.55	98,629	98,629	3	98,629
CompParaDeEnergADR1000Pr'B'Shs	COM	20441B407	2282545	148,700	148,700	2	148,700
CompParaDeEnergADR1000Pr'B'Shs	COM	20441B407	3418383.6	222,696	222,696	3	222,696
Computer Sciences Com Stk USD1	COM	205363104	712890	17,800	17,800	2	17,800



Computer Sciences Com							
Stk USD1	COM	205363104	4369455	109,100	109,100	3	109,100
ComputerProg&SysComStkUSD0.001	COM	205306103	246666	4,900	4,900	2	4,900
ComputerProg&SysComStkUSD0.001	COM	205306103	1067208	21,200	21,200	3	21,200
comScore Inc Com Stk							
USD0.001	COM	20564W105	5653934	410,300	410,300	1	410,300
Comtech							
Telecomm.ComStkUSD0.10	COM	205826209	807084	31,800	31,800	3	31,800
Comverse Inc Com Stk							
USD0.01	COM	20585P105	2736312.3	95,910	95,910	1	95,910
Comverse Techno.							
ComStkUSD0.10	COM	205862402	8174776.32	2,128,848	2,128,848	1	2,128,848
ConchoResourcesIncCmStkUSD0.001	COM	20605P101	16812872	208,700	208,700	1	208,700
ConocoPhillips CommStk							
USD0.01	COM	20825C104	9408645.54	162,246	162,246	2	162,246
ConocoPhillips CommStk							
USD0.01	COM	20825C104	95554878.18	1,647,782	1,647,782	3	1,647,782
ConocoPhillips CommStk							
USD0.01	COM	20825C104	3121543.71	53,829	53,829	7	53,829
Consolid.Edison ComStk							
USD0.10	COM	209115104	6720.34	121	121	3	121
ContangoOil And Gas CS							
USD0.04	COM	21075N204	546444	12,900	12,900	2	12,900
ContangoOil And Gas CS							
USD0.04	COM	21075N204	1685419.68	39,788	39,788	3	39,788
Cooper Companies							
ComStkUSD0.10	COM	216648402	25182304	272,300	272,300	1	272,300
Cooper Tire&Rubber							
ComStk USD1	COM	216831107	1714336	67,600	67,600	2	67,600
Cooper Tire&Rubber							
ComStk USD1	COM	216831107	16807416.08	662,753	662,753	3	662,753
Core Laboratories NV							
EUR0.02	COM	N22717107	21862	200	200	2	200
Core-Mark Hldg Co							
CmStkUSD0.01	COM	218681104	12973900	274,000	274,000	1	274,000
Corning Inc Common							
StkUSD0.50	COM	219350105	2739802	217,100	217,100	2	217,100
Corning Inc Common							
StkUSD0.50	COM	219350105	31408529.8	2,488,790	2,488,790	3	2,488,790
CorVel Corp							
CommStockUSD0.0001	COM	221006109	53796	1,200	1,200	2	1,200
CorVel Corp							
CommStockUSD0.0001	COM	221006109	85177	1,900	1,900	3	1,900
Cosan Ltd Class A Shs							
USD0.01	COM	G25343107	393542.85	22,735	22,735	3	22,735
CostcoWholesaleCom Stk							
USD0.01	COM	22160K105	1033999.29	10,473	10,473	2	10,473
CostcoWholesaleCom Stk							
USD0.01	COM	22160K105	3465423	35,100	35,100	3	35,100
Courier Corp Common							
Stock USD1	COM	222660102	27500	2,500	2,500	2	2,500
Courier Corp Common							
Stock USD1	COM	222660102	114257	10,387	10,387	3	10,387
CoventryHlthCare							
CmStkUSD0.01	COM	222862104	24880650	555,000	555,000	1	555,000
Covidien							
USD0.20 (PostCons) (US)	COM	G2554F113	9536222.92	165,158	165,158	3	165,158
CPFL Energia							
ADR (1Repr2ComShs)	COM	126153105	251520	12,000	12,000	3	12,000
CrackerBarrelOld							
ComStkUSD0.01	COM	22410J106	25704	400	400	2	400
Crawford & Co							
'B'ComStock USD1	COM	224633107	48678	6,100	6,100	3	6,100
Crawford And Co A Com							
Stk USD1	COM	224633206	10716	1,900	1,900	3	1,900
CredicorpComStkUSD5 (USListing)	COM	G2519Y108	1333696	9,100	9,100	2	9,100
CredicorpComStkUSD5 (USListing)	COM	G2519Y108	5111133.44	34,874	34,874	3	34,874
CreditAcceptance CmStk							
USD0.01	COM	225310101	213528	2,100	2,100	2	2,100
CreditAcceptance CmStk							
USD0.01	COM	225310101	1077808	10,600	10,600	3	10,600
CreditSuisSpADR (EchRplOrdCHF1)	COM	225401108	21711.04	884	884	3	884
CreXus Inv Corp REIT							
USD0.01	COM	226553105	1990625	162,500	162,500	2	162,500
CreXus Inv Corp REIT							
USD0.01	COM	226553105	13945522.5	1,138,410	1,138,410	3	1,138,410
Crocs Inc Comm Stock							
USD0.001	COM	227046109	582795	40,500	40,500	2	40,500
Crocs Inc Comm Stock							
USD0.001	COM	227046109	6017898	418,200	418,200	3	418,200
Crown Holdings Common							
Stk USD5	COM	228368106	44092306.35	1,197,835	1,197,835	1	1,197,835
CSG Systems Intl							
ComStkUSD0.01	COM	126349109	590853.25	32,500	32,500	2	32,500
CSG Systems Intl							

ComStkUSD0.01	COM	126349109	8548755.703	470,226	470,226	3	470,226
CSS Industries Com Stk USD0.10	COM	125906107	13134	600	600	2	600
CSS Industries Com Stk USD0.10	COM	125906107	85371	3,900	3,900	3	3,900
CSX Corp Com USD1	COM	126408103	2661281.05	134,885	134,885	2	134,885
CSX Corp Com USD1	COM	126408103	22184747.41	1,124,417	1,124,417	3	1,124,417
CTC Media Inc Common Stock NPV	COM	12642X106	588946	75,700	75,700	2	75,700
CTC Media Inc Common Stock NPV	COM	12642X106	5976245.9	768,155	768,155	3	768,155
Ctrip.comIntlADR (Rep0.25 Ord)	COM	22943F100	811228	35,800	35,800	2	35,800
Ctrip.comIntlADR (Rep0.25 Ord)	COM	22943F100	256058	11,300	11,300	3	11,300
Cubic Corp. Common Stock NPV	COM	229669106	1746108	36,400	36,400	3	36,400
Cubist Pharm.IncComStkUSD0.001	COM	229678107	29435	700	700	2	700
Cubist Pharm.IncComStkUSD0.001	COM	229678107	243890	5,800	5,800	3	5,800
Cullen Frost Bankers CmSk USD5	COM	229899109	17602745.85	324,355	324,355	1	324,355
Cullen Frost Bankers CmSk USD5	COM	229899109	2007990	37,000	37,000	2	37,000
Cullen Frost Bankers CmSk USD5	COM	229899109	13773726	253,800	253,800	3	253,800
Cummins Inc Common Stk USD2.50	COM	231021106	19061365.4	175,924	175,924	1	175,924
Cummins Inc Common Stk USD2.50	COM	231021106	5016605	46,300	46,300	2	46,300
Cummins Inc Common Stk USD2.50	COM	231021106	50570953.95	466,737	466,737	3	466,737
Cummins Inc Common Stk USD2.50	COM	231021106	821293	7,580	7,580	4	7,580
Cummins Inc Common Stk USD2.50	COM	231021106	238370	2,200	2,200	7	2,200
CVB Financial Corp Com Stk NPV	COM	126600105	1032720	99,300	99,300	2	99,300
CVB Financial Corp Com Stk NPV	COM	126600105	7063680	679,200	679,200	3	679,200
CVS CaremarkCorp ComStkUSD0.01	COM	126650100	1828451.95	37,817	37,817	2	37,817
CVS CaremarkCorp ComStkUSD0.01	COM	126650100	8604269.3	177,958	177,958	3	177,958
CYS Investments REIT USD0.01	COM	12673A108	115738	9,800	9,800	3	9,800
Dana Holding Cp ComStk USD0.01	COM	235825205	123319	7,900	7,900	3	7,900
Danaher Corp Com Stock USD0.01	COM	235851102	24352052.4	435,636	435,636	1	435,636
Danaher Corp Com Stock USD0.01	COM	235851102	3549370.5	63,495	63,495	2	63,495
Danaher Corp Com Stock USD0.01	COM	235851102	82602926.9	1,477,691	1,477,691	3	1,477,691
Danaher Corp Com Stock USD0.01	COM	235851102	2217553	39,670	39,670	4	39,670
Danaher Corp Com Stock USD0.01	COM	235851102	1939730	34,700	34,700	5	34,700
Danaher Corp Com Stock USD0.01	COM	235851102	478783.5	8,565	8,565	7	8,565
Darden Restaurants CmSkUSD0.01	COM	237194105	189294	4,200	4,200	2	4,200
Darden Restaurants CmSkUSD0.01	COM	237194105	1924489	42,700	42,700	3	42,700
Darling Intl Com Stk USD0.01	COM	237266101	1252724	78,100	78,100	2	78,100
Darling Intl Com Stk USD0.01	COM	237266101	22061303.72	1,375,393	1,375,393	3	1,375,393
Datalink Corp CmStk USD0.001	COM	237934104	44460	5,200	5,200	2	5,200
Datalink Corp CmStk USD0.001	COM	237934104	31635	3,700	3,700	3	3,700
DaVitaHlthCareCom Stk USD0.001	COM	23918K108	38866327.08	351,636	351,636	1	351,636
DaVitaHlthCareCom Stk USD0.001	COM	23918K108	1867957	16,900	16,900	2	16,900
DaVitaHlthCareCom Stk USD0.001	COM	23918K108	33974600.87	307,379	307,379	3	307,379
DaVitaHlthCareCom Stk USD0.001	COM	23918K108	1135143.1	10,270	10,270	4	10,270
Dawson Geop. ComStkUSD0.33 1/3	COM	239359102	31656	1,200	1,200	2	1,200
Dawson Geop. ComStkUSD0.33 1/3	COM	239359102	113434	4,300	4,300	3	4,300

DDR Corporation REIT USD0.10	COM	23317H102	17418618	1,112,300	1,112,300	3	1,112,300
Deckers Outdoor ComStk USD0.01	COM	243537107	463105	11,500	11,500	2	11,500
Deckers Outdoor ComStk USD0.01	COM	243537107	5025696	124,800	124,800	3	124,800
Deere & Company CommonStk USD1	COM	244199105	2710649.72	31,366	31,366	2	31,366
Deere & Company CommonStk USD1	COM	244199105	4017233.7	46,485	46,485	3	46,485
Deere & Company CommonStk USD1	COM	244199105	4672556.56	54,068	54,068	7	54,068
Delek US Hldgs Com Stk USD0.01	COM	246647101	1268532	50,100	50,100	2	50,100
Delek US Hldgs Com Stk USD0.01	COM	246647101	14930165.88	589,659	589,659	3	589,659
Dell Inc Common Stock USD0.01	COM	24702R101	4194907.86	413,699	413,699	2	413,699
Dell Inc Common Stock USD0.01	COM	24702R101	138278439.8	13,636,927	13,636,927	3	13,636,927
Delphi Auto USD0.01(US List)	COM	G27823106	5370300	140,400	140,400	2	140,400
Delphi Auto USD0.01(US List)	COM	G27823106	40152363.75	1,049,735	1,049,735	3	1,049,735
Deluxe Corp Common Stock USD1	COM	248019101	2408328	74,700	74,700	2	74,700
Deluxe Corp Common Stock USD1	COM	248019101	25210906.24	781,976	781,976	3	781,976
DenburyResourcesComStkUSD0.001	COM	247916208	29032020	1,792,100	1,792,100	1	1,792,100
DenburyResourcesComStkUSD0.001	COM	247916208	113400	7,000	7,000	2	7,000
DenburyResourcesComStkUSD0.001	COM	247916208	392040	24,200	24,200	3	24,200
Dendreon Corp Com Stk USD0.001	COM	24823Q107	430468.46	81,374	81,374	3	81,374
Dentsply Intl Inc. ComStk USD1	COM	249030107	35729725.18	902,038	902,038	1	902,038
Dentsply Intl Inc. ComStk USD1	COM	249030107	1202321.94	30,354	30,354	3	30,354
Dentsply Intl Inc. ComStk USD1	COM	249030107	690798.4	17,440	17,440	4	17,440
DestinationMaternityCS USD0.01	COM	25065D100	34509.44	1,600	1,600	2	1,600
DestinationMaternityCS USD0.01	COM	25065D100	77646.24	3,600	3,600	3	3,600
Devon Energy Com Stk USD0.10	COM	25179M103	62448	1,200	1,200	2	1,200
Devon Energy Com Stk USD0.10	COM	25179M103	29568139.24	568,181	568,181	3	568,181
DeVry Inc Common Stock USD0.01	COM	251893103	1188873	50,100	50,100	2	50,100
DeVry Inc Common Stock USD0.01	COM	251893103	16832661.93	709,341	709,341	3	709,341
DiageoSponADR (Repr4OrdGBP0.28)	COM	25243Q205	20634.66	177	177	3	177
DiamondHillInvGrp'A'ComStk NPV	COM	25264R207	20358	300	300	3	300
DiamondO/ShDrillComStkUSD0.01	COM	25271C102	625232	9,200	9,200	2	9,200
DiamondO/ShDrillComStkUSD0.01	COM	25271C102	14051817.36	206,766	206,766	3	206,766
DiamondRock Hospi.REIT USD0.01	COM	252784301	9943200	1,104,800	1,104,800	3	1,104,800
Dice Holdings ComStock USD0.01	COM	253017107	231336	25,200	25,200	2	25,200
Dice Holdings ComStock USD0.01	COM	253017107	1999404	217,800	217,800	3	217,800
Diebold Inc Com Stock USD1.25	COM	253651103	198965	6,500	6,500	2	6,500
Diebold Inc Com Stock USD1.25	COM	253651103	1398877	45,700	45,700	3	45,700
Digimarc Corp ComStk USD0.001	COM	25381B101	60030	2,900	2,900	3	2,900
Dillard IncComStkCls'A'USD NPV	COM	254067101	628275	7,500	7,500	3	7,500
DIRECTV Common Stock USD0.01	COM	25490A309	3724680.96	74,256	74,256	2	74,256
DIRECTV Common Stock USD0.01	COM	25490A309	50403877.92	1,004,862	1,004,862	3	1,004,862
DiscoverFin SvcsComStk USD0.01	COM	254709108	6338313.9	164,418	164,418	2	164,418
DiscoverFin SvcsComStk USD0.01	COM	254709108	81990992.7	2,126,874	2,126,874	3	2,126,874
DiscoveryCommun'A'ComStkUSD0.01	COM	25470F104	742716	11,700	11,700	2	11,700
DiscoveryCommun'A'ComStkUSD0.01	COM	25470F104	3243828	51,100	51,100	3	51,100
Dolby Lab.Cls'A'ComStkUSD0.001	COM	25659T107	569002	19,400	19,400	2	19,400
Dolby Lab.Cls'A'ComStkUSD0.001	COM	25659T107	5842536	199,200	199,200	3	199,200
Dollar General ComStk							

USD0.875	COM	256677105	25372340.03	575,467	575,467	1	575,467
Dollar General ComStk							
USD0.875	COM	256677105	2904384.66	65,874	65,874	2	65,874
Dollar General ComStk							
USD0.875	COM	256677105	75347517.32	1,708,948	1,708,948	3	1,708,948
Dollar General ComStk							
USD0.875	COM	256677105	3722254.16	84,424	84,424	4	84,424
Dollar General ComStk							
USD0.875	COM	256677105	2332361	52,900	52,900	5	52,900
Dollar General ComStk							
USD0.875	COM	256677105	497555.65	11,285	11,285	7	11,285
Dollar Tree Inc ComStk							
USD0.01	COM	256746108	178464	4,400	4,400	2	4,400
Dollar Tree Inc ComStk							
USD0.01	COM	256746108	4288976.64	105,744	105,744	3	105,744
DominionRes (Virginia) ComStkNPV	COM	25746U109	4970106.4	95,948	95,948	2	95,948
DominionRes (Virginia) ComStkNPV	COM	25746U109	81832086	1,579,770	1,579,770	3	1,579,770
DominionRes (Virginia) ComStkNPV	COM	25746U109	1063454	20,530	20,530	4	20,530
DominionRes (Virginia) ComStkNPV	COM	25746U109	2185960	42,200	42,200	5	42,200
DominionRes (Virginia) ComStkNPV	COM	25746U109	387205	7,475	7,475	7	7,475
Domino's Pizza Com.Stk							
USD0.01	COM	25754A201	45422606.45	1,042,999	1,042,999	1	1,042,999
Domstar Corp Com Stk							
USD0.01	COM	257559203	551232	6,600	6,600	2	6,600
Domstar Corp Com Stk							
USD0.01	COM	257559203	10492200	125,625	125,625	3	125,625
Donaldson Common Stock							
USD5	COM	257651109	26272	800	800	3	800
Donnelley(R.R) Common							
USD1.25	COM	257867101	145638	16,200	16,200	2	16,200
Donnelley(R.R) Common							
USD1.25	COM	257867101	790382.82	87,918	87,918	3	87,918
Doral Fin.Corp Com Stk							
USD0.01	COM	25811P886	14844.05	20,500	20,500	2	20,500
Doral Fin.Corp Com Stk							
USD0.01	COM	25811P886	93843.36	129,600	129,600	3	129,600
Dorchester Min. LP Com							
Uts NPV	COM	25820R105	428920.8	21,100	21,100	2	21,100
Dorchester Min. LP Com							
Uts NPV	COM	25820R105	1166359.656	57,377	57,377	3	57,377
Dorman Products ComStk							
USD0.01	COM	258278100	130758	3,700	3,700	2	3,700
Dorman Products ComStk							
USD0.01	COM	258278100	141360	4,000	4,000	3	4,000
Dover Corp Common Stock							
USD1	COM	260003108	14750712.22	224,482	224,482	1	224,482
Dover Corp Common Stock							
USD1	COM	260003108	2983234	45,400	45,400	2	45,400
Dover Corp Common Stock							
USD1	COM	260003108	42501228	646,800	646,800	3	646,800
Dow Chemical Com USD2.50	COM	260543103	607792.72	18,800	18,800	2	18,800
Dow Chemical Com USD2.50	COM	260543103	615228.482	19,030	19,030	3	19,030
DRDGOLD LtdADR							
(EchReps10 Ord)	COM	26152H301	165692.7	21,300	21,300	2	21,300
DRDGOLD LtdADR							
(EchReps10 Ord)	COM	26152H301	54453	7,000	7,000	3	7,000
Dresser-Rand Grp							
ComStkUSD0.01	COM	261608103	37669940	671,000	671,000	1	671,000
DrReddy'sLabADR (EachRepl/20Ord)	COM	256135203	7778275.08	233,652	233,652	2	233,652
DrReddy'sLabADR (EachRepl/20Ord)	COM	256135203	34767376.91	1,044,379	1,044,379	3	1,044,379
DSW Inc Class 'A' Com							
Stk NPV	COM	23334L102	459830	7,000	7,000	2	7,000
DSW Inc Class 'A' Com							
Stk NPV	COM	23334L102	4150688.34	63,186	63,186	3	63,186
Duff And Phelps Cp A							
CSUSD0.01	COM	26433B107	15620	1,000	1,000	2	1,000
Duff And Phelps Cp A							
CSUSD0.01	COM	26433B107	542014	34,700	34,700	3	34,700
Duke Engy Corp ComStk							
USD0.001	COM	26441C204	1955852.8	30,656	30,656	2	30,656
Duke Engy Corp ComStk							
USD0.001	COM	26441C204	7382744.6	115,717	115,717	3	115,717
Dun&Brad.ComStkUSD0.01 (Sep00Nw	COM	26483E100	62920	800	800	2	800
Dun&Brad.ComStkUSD0.01 (Sep00Nw	COM	26483E100	3751605	47,700	47,700	3	47,700
Dun&Brad.ComStkUSD0.01 (Sep00Nw	COM	26483E100	2988.7	38	38	7	38
DuPont (EI) DeNemoursCmStkUSD0.3	COM	263534109	1562193.262	34,732	34,732	2	34,732
DuPont (EI) DeNemoursCmStkUSD0.3	COM	263534109	8281306.485	184,117	184,117	3	184,117
DvrDwnsGmng&EntIncComStkUSD0.1	COM	260095104	9020	4,100	4,100	3	4,100
DynamicsResearch							
ComStkUSD0.10	COM	268057106	2340	400	400	3	400
Dynavax Techn.Com Stk							
USD0.001	COM	268158102	376385.25	132,065	132,065	3	132,065
Dynex Capital Inc REIT							
USD0.01	COM	26817Q506	184080	19,500	19,500	2	19,500
Dynex Capital Inc REIT							

USD0.01	COM	26817Q506	114224	12,100	12,100	3	12,100
East West Banc.ComStk							
USD0.001	COM	27579R104	27937	1,300	1,300	2	1,300
East West Banc.ComStk							
USD0.001	COM	27579R104	2722783	126,700	126,700	3	126,700
Eaton Corp PLC Com Stk							
USD0.50	COM	G29183103	35038531.08	646,706	646,706	1	646,706
Eaton Corp PLC Com Stk							
USD0.50	COM	G29183103	3021456.06	55,767	55,767	2	55,767
Eaton Corp PLC Com Stk							
USD0.50	COM	G29183103	65332411.2	1,205,840	1,205,840	3	1,205,840
Eaton Corp PLC Com Stk							
USD0.50	COM	G29183103	2778350.4	51,280	51,280	4	51,280
Eaton Corp PLC Com Stk							
USD0.50	COM	G29183103	1197378	22,100	22,100	5	22,100
Eaton Corp PLC Com Stk							
USD0.50	COM	G29183103	342255.06	6,317	6,317	7	6,317
Eaton Vance							
CpComStkUSD0.00781	COM	278265103	41405	1,300	1,300	2	1,300
Eaton Vance							
CpComStkUSD0.00781	COM	278265103	7210840	226,400	226,400	3	226,400
eBay Inc Common Stock							
USD0.001	COM	278642103	2055207.31	40,300	40,300	2	40,300
eBay Inc Common Stock							
USD0.001	COM	278642103	30752633.05	603,020	603,020	3	603,020
eBay Inc Common Stock							
USD0.001	COM	278642103	479888.357	9,410	9,410	4	9,410
eBay Inc Common Stock							
USD0.001	COM	278642103	118008.6778	2,314	2,314	7	2,314
Ebix Inc.Common Stock							
USD0.10	COM	278715206	1149356	71,300	71,300	2	71,300
Ebix Inc.Common Stock							
USD0.10	COM	278715206	11848200	735,000	735,000	3	735,000
Ecolab Common Stk USD1	COM	278865100	6687059.5	93,005	93,005	3	93,005
Ecopetrol							
SpnADR(EachRep20Ord)	COM	279158109	41160366	689,800	689,800	2	689,800
Ecopetrol							
SpnADR(EachRep20Ord)	COM	279158109	117833332.5	1,974,750	1,974,750	3	1,974,750
Edison Intl Common Stock							
NPV	COM	281020107	7450656.06	164,874	164,874	3	164,874
El Paso Electric Co							
ComStk NPV	COM	283677854	271235	8,500	8,500	2	8,500
El Paso Electric Co							
ComStk NPV	COM	283677854	232943	7,300	7,300	3	7,300
EldoradoGoldCorpLtdCommonNPV	COM	284902103	14140.80546	1,100	1,100	2	1,100
EldoradoGoldCorpLtdCommonNPV	COM	284902103	12837100.33	998,586	998,586	3	998,586
Electro Rent Corp Com							
Stk NPV	COM	285218103	3191350	207,500	207,500	1	207,500
Electro Rent Corp Com							
Stk NPV	COM	285218103	78438	5,100	5,100	2	5,100
Electro Rent Corp Com							
Stk NPV	COM	285218103	401418	26,100	26,100	3	26,100
Eli Lilly And Co ComSk							
NPV	COM	532457108	15699443.76	318,318	318,318	2	318,318
Eli Lilly And Co ComSk							
NPV	COM	532457108	201486058.9	4,085,281	4,085,281	3	4,085,281
Eli Lilly And Co ComSk							
NPV	COM	532457108	725004	14,700	14,700	7	14,700
ElizabethArdenIncComStkUSD0.01	COM	28660G106	23666258	525,800	525,800	1	525,800
EMC Corp Massac.ComStk							
USD0.01	COM	268648102	1586310	62,700	62,700	2	62,700
EMC Corp Massac.ComStk							
USD0.01	COM	268648102	6557760	259,200	259,200	3	259,200
EMC Insurance Grp Com							
Stk USD1	COM	268664109	11940	500	500	2	500
EMC Insurance Grp Com							
Stk USD1	COM	268664109	124176	5,200	5,200	3	5,200
Emcor Group Inc ComStk							
USD0.01	COM	29084Q100	17305	500	500	2	500
Emerson Electric							
Com.USD1	COM	291011104	6759973.28	127,643	127,643	2	127,643
Emerson Electric							
Com.USD1	COM	291011104	58475307.36	1,104,141	1,104,141	3	1,104,141
Emerson Electric							
Com.USD1	COM	291011104	4409979.2	83,270	83,270	7	83,270
Emerson Radio ComStock							
USD0.01	COM	291087203	5017	2,900	2,900	3	2,900
EmpresaNac.Elec.ADS(Rep30CmSh)	COM	29244T101	5793649.38	118,698	118,698	3	118,698
Enbridge Inc Common NPV	COM	29250N105	39317.26424	910	910	3	910
Encore Capital Com Stk							
USD0.01	COM	292554102	443990	14,500	14,500	2	14,500
Encore Capital Com Stk							
USD0.01	COM	292554102	5198143.06	169,763	169,763	3	169,763
Endeavour Intl ComStk							
USD0.001	COM	29259G200	1895077.1	365,845	365,845	3	365,845

EnduranceSpec.HldgsComStk USD1	COM	G30397106	301644	7,600	7,600	2	7,600
EnduranceSpec.HldgsComStk USD1	COM	G30397106	1674918	42,200	42,200	3	42,200
Energen Corp Com Stock USD0.01	COM	29265N108	29863107	662,300	662,300	1	662,300
Energen Corp Com Stock USD0.01	COM	29265N108	175851	3,900	3,900	2	3,900
Energen Corp Com Stock USD0.01	COM	29265N108	4418820	98,000	98,000	3	98,000
EnergizerHldgsCommStockUSD0.01	COM	29266R108	1095726	13,700	13,700	2	13,700
EnergizerHldgsCommStockUSD0.01	COM	29266R108	4270932	53,400	53,400	3	53,400
Enerplus Corporation Com NPV	COM	292766102	410695.9928	31,700	31,700	3	31,700
EnerSys SponADR (Rep50ComShNPV)	COM	29274F104	2157248	118,400	118,400	2	118,400
EnerSys SponADR (Rep50ComShNPV)	COM	29274F104	6027176	330,800	330,800	3	330,800
EnerSys Common Stock USD0.01	COM	29275Y102	20986251	557,700	557,700	1	557,700
EnerSys Common Stock USD0.01	COM	29275Y102	477901	12,700	12,700	2	12,700
EnerSys Common Stock USD0.01	COM	29275Y102	12463056	331,200	331,200	3	331,200
EngilityHldgsInc ComStkUSD0.01	COM	29285W104	635.58	33	33	3	33
Ennis Inc Common Stock USD2.50	COM	293389102	157794	10,200	10,200	3	10,200
EnPro Industries ComStkUSD0.01	COM	29355X107	21693278.2	530,398	530,398	1	530,398
Ensco PLC Cls A ComStk USD0.10	COM	G3157S106	9213060.48	155,416	155,416	3	155,416
EnsignGroupInc ComStk USD0.001	COM	29358P101	621735	22,900	22,900	2	22,900
EnsignGroupInc ComStk USD0.001	COM	29358P101	11883880.8	437,712	437,712	3	437,712
Entegris Inc CommonStk USD0.01	COM	29362U104	380970	41,500	41,500	3	41,500
EOG Resources Com Stk USD0.01	COM	26875P101	25186768.43	208,517	208,517	1	208,517
EOG Resources Com Stk USD0.01	COM	26875P101	858092.16	7,104	7,104	2	7,104
EOG Resources Com Stk USD0.01	COM	26875P101	33532028.74	277,606	277,606	3	277,606
EOG Resources Com Stk USD0.01	COM	26875P101	1281581.9	10,610	10,610	4	10,610
EPAM Systems Inc CmStkUSD0.001	COM	29414B104	861560	47,600	47,600	3	47,600
Epoch Holding Corp CS USD0.01	COM	29428R103	83700	3,000	3,000	3	3,000
EPR Properties REIT USD0.01	COM	26884U109	336603	7,300	7,300	2	7,300
EPR Properties REIT USD0.01	COM	26884U109	12671028	274,800	274,800	3	274,800
EqtyLifestyleProp REIT USD0.01	COM	29472R108	19504477.53	289,857	289,857	1	289,857
Equifax Common Stk USD2.50	COM	294429105	806388	14,900	14,900	2	14,900
Equifax Common Stk USD2.50	COM	294429105	23618671.56	436,413	436,413	3	436,413
Equity Residential SBI USD0.01	COM	29476L107	28057317	495,100	495,100	3	495,100
Erie Indemnity Cls'A'ComStkNPV	COM	29530P102	15719862	227,100	227,100	1	227,100
EsteeLauder Cl'A'ComStkUSD0.01	COM	518439104	31434162.08	525,128	525,128	1	525,128
EsteeLauder Cl'A'ComStkUSD0.01	COM	518439104	10709792.04	178,914	178,914	3	178,914
EsteeLauder Cl'A'ComStkUSD0.01	COM	518439104	2075346.2	34,670	34,670	4	34,670
EsteeLauder Cl'A'ComStkUSD0.01	COM	518439104	116786.86	1,951	1,951	7	1,951
EverbankFinCorpComStkUSD0.01	COM	29977G102	3663595.74	245,714	245,714	1	245,714
EXCO Resources ComStk USD0.001	COM	269279402	8807810.62	1,301,006	1,301,006	2	1,301,006
EXCO Resources ComStk USD0.001	COM	269279402	25159229.14	3,716,282	3,716,282	3	3,716,282
Exelis Inc Common Stk USD0.01	COM	30162A108	145383	12,900	12,900	3	12,900
Exelon Corp Common Stock NPV	COM	30161N101	966490.52	32,498	32,498	2	32,498
Exelon Corp Common Stock NPV	COM	30161N101	3585335.44	120,556	120,556	3	120,556
EXFO Inc Com NPV (US Listing)	COM	302046107	2715924	508,600	508,600	1	508,600

ExlserviceHldgs CmStk							
USD0.001	COM	302081104	63600	2,400	2,400	3	2,400
Expedi.IntlOfWashComStkUSD0.01	COM	302130109	71190	1,800	1,800	2	1,800
Expedi.IntlOfWashComStkUSD0.01	COM	302130109	19695.9	498	498	7	498
Express Inc Com Stk							
USD0.01	COM	30219E103	1238889	82,100	82,100	2	82,100
Express Inc Com Stk							
USD0.01	COM	30219E103	13951082.25	924,525	924,525	3	924,525
ExpressScriptsHldgUSD0.01	COM	30219G108	3013686	55,809	55,809	2	55,809
ExpressScriptsHldgUSD0.01	COM	30219G108	61809966	1,144,629	1,144,629	3	1,144,629
ExpressScriptsHldgUSD0.01	COM	30219G108	2034720	37,680	37,680	4	37,680
ExpressScriptsHldgUSD0.01	COM	30219G108	1992600	36,900	36,900	5	36,900
ExpressScriptsHldgUSD0.01	COM	30219G108	402570	7,455	7,455	7	7,455
Exxon							
MobilCorp.CommonStockNPV	COM	30231G102	33160161.15	383,133	383,133	1	383,133
Exxon							
MobilCorp.CommonStockNPV	COM	30231G102	30576210.9	353,278	353,278	2	353,278
Exxon							
MobilCorp.CommonStockNPV	COM	30231G102	247220294.9	2,856,387	2,856,387	3	2,856,387
Exxon							
MobilCorp.CommonStockNPV	COM	30231G102	1649643	19,060	19,060	4	19,060
Exxon							
MobilCorp.CommonStockNPV	COM	30231G102	324475.95	3,749	3,749	7	3,749
Ezcorp Inc Cls A							
ComStkUSD0.01	COM	302301106	897039	45,100	45,100	2	45,100
Ezcorp Inc Cls A							
ComStkUSD0.01	COM	302301106	7812792	392,800	392,800	3	392,800
Facebook Inc A CS							
USD0.000006	COM	30303M102	8005954.634	300,753	300,753	1	300,753
Facebook Inc A CS							
USD0.000006	COM	30303M102	360696.935	13,550	13,550	4	13,550
FactSetResearchSysCmStkUSD0.01	COM	303075105	361046	4,100	4,100	2	4,100
FactSetResearchSysCmStkUSD0.01	COM	303075105	52836	600	600	3	600
FairchildSemiClsAComStkUSD0.01	COM	303726103	16721280	1,161,200	1,161,200	1	1,161,200
Pastenal Co Com Stk							
USD0.01	COM	311900104	3204855	68,700	68,700	3	68,700
FBL Financial Grp Com							
Stk NPV	COM	30239F106	420783	12,300	12,300	2	12,300
FBL Financial Grp Com							
Stk NPV	COM	30239F106	5921066.8	173,080	173,080	3	173,080
FederatedInvestors'B'ComStkNPV	COM	314211103	374255	18,500	18,500	2	18,500
FederatedInvestors'B'ComStkNPV	COM	314211103	3168018	156,600	156,600	3	156,600
FedEx Corp Common Stk							
USD0.10	COM	31428X106	4439706.6	48,405	48,405	2	48,405
FedEx Corp Common Stk							
USD0.10	COM	31428X106	90197906.6	983,405	983,405	3	983,405
FedEx Corp Common Stk							
USD0.10	COM	31428X106	739171.48	8,059	8,059	4	8,059
FedEx Corp Common Stk							
USD0.10	COM	31428X106	2669052	29,100	29,100	5	29,100
FedEx Corp Common Stk							
USD0.10	COM	31428X106	461535.04	5,032	5,032	7	5,032
Feihe Intl							
IncComStockUSD0.001	COM	31429Y103	92400	14,000	14,000	3	14,000
FidelityNatlInfo CmStk							
USD0.01	COM	31620M106	309809	8,900	8,900	2	8,900
FidelityNatlInfo CmStk							
USD0.01	COM	31620M106	497783	14,300	14,300	3	14,300
Fifth And Pacific Cos CS							
USD1	COM	316645100	19036050	1,529,000	1,529,000	1	1,529,000
Fifth Third Bancorp							
CommStkNPV	COM	316773100	469680	30,900	30,900	2	30,900
Fifth Third Bancorp							
CommStkNPV	COM	316773100	39633544	2,607,470	2,607,470	3	2,607,470
FinancialInstit.ComStk							
USD0.01	COM	317585404	7452	400	400	2	400
FinancialInstit.ComStk							
USD0.01	COM	317585404	573822.63	30,801	30,801	3	30,801
FinishLineClass'A'ComStkUSD0.01	COM	317923100	26769575.55	1,414,135	1,414,135	1	1,414,135
FinishLineClass'A'ComStkUSD0.01	COM	317923100	484608	25,600	25,600	2	25,600
FinishLineClass'A'ComStkUSD0.01	COM	317923100	1514400	80,000	80,000	3	80,000
First Busey							
CorpComStkUSD0.001	COM	319383105	14880	3,200	3,200	3	3,200
First Cash Fin Com Stk							
USD0.01	COM	31942D107	208404	4,200	4,200	2	4,200
First Cash Fin Com Stk							
USD0.01	COM	31942D107	143898	2,900	2,900	3	2,900
First Fin.Bancorp Com							
Stk NPV	COM	320209109	13158	900	900	2	900
First Fin.Bancorp Com							
Stk NPV	COM	320209109	662286	45,300	45,300	3	45,300
First Fin.Corp Com Stock							
NPV	COM	320218100	9072	300	300	2	300
First Fin.Corp Com Stock							
NPV	COM	320218100	51408	1,700	1,700	3	1,700

First Solar Inc ComStkUSD0.001	COM	336433107	135764.64	4,400	4,400	2	4,400
First Solar Inc ComStkUSD0.001	COM	336433107	111080.16	3,600	3,600	3	3,600
FirstCitizensBancShsACmStkUSD1	COM	31946M103	32700	200	200	2	200
FirstCitizensBancShsACmStkUSD1	COM	31946M103	719400	4,400	4,400	3	4,400
FirstDefianceFin ComStkUSD0.01	COM	32006W106	28785	1,500	1,500	2	1,500
FirstDefianceFin ComStkUSD0.01	COM	32006W106	23028	1,200	1,200	3	1,200
FirstEnergy Corp ComStkUSD0.10	COM	337932107	37584	900	900	2	900
FirstEnergy Corp ComStkUSD0.10	COM	337932107	5579303.04	133,604	133,604	3	133,604
FirstFncI Hldgs ComStk USD0.01	COM	320239106	62784	4,800	4,800	2	4,800
FirstHorizonNatIComStkUSD0.625	COM	320517105	23351022.19	2,356,309	2,356,309	1	2,356,309
FirstInterstateBancsyACmStkNPV	COM	32055Y201	33946	2,200	2,200	2	2,200
FirstInterstateBancsyACmStkNPV	COM	32055Y201	336374	21,800	21,800	3	21,800
FirstMajesticSilver Cp Com NPV	COM	32076V103	5150224.184	255,637	255,637	3	255,637
FirstMerit Corp CommonStockNPV	COM	337915102	14316291	1,008,900	1,008,900	1	1,008,900
FirstMerit Corp CommonStockNPV	COM	337915102	32637	2,300	2,300	3	2,300
FirstRepublic Bk ComStkUSD0.01	COM	33616C100	21991806.98	670,891	670,891	1	670,891
FirstRepublic Bk ComStkUSD0.01	COM	33616C100	75394	2,300	2,300	2	2,300
FirstRepublic Bk ComStkUSD0.01	COM	33616C100	2940366	89,700	89,700	3	89,700
FleetCor Techno ComStkUSD0.001	COM	339041105	295075	5,500	5,500	2	5,500
FleetCor Techno ComStkUSD0.001	COM	339041105	4034480	75,200	75,200	3	75,200
FlextronicsIntl ComStkUSD0.01	COM	Y2573F102	33534	5,400	5,400	2	5,400
FlextronicsIntl ComStkUSD0.01	COM	Y2573F102	845181	136,100	136,100	3	136,100
FLIR Systems Inc ComStkUSD0.01	COM	302445101	553429.36	24,800	24,800	2	24,800
FLIR Systems Inc ComStkUSD0.01	COM	302445101	3079566.6	138,000	138,000	3	138,000
Flowserve Corp Com Stk USD1.25	COM	34354P105	880800	6,000	6,000	2	6,000
Flowserve Corp Com Stk USD1.25	COM	34354P105	1409280	9,600	9,600	3	9,600
Fluidigm Corp Com Stk USD0.001	COM	34385P108	5052861	353,100	353,100	1	353,100
Fluor Corp Comm Stock USD0.01	COM	343412102	593274	10,100	10,100	2	10,100
Fluor Corp Comm Stock USD0.01	COM	343412102	2415212.58	41,117	41,117	3	41,117
Flushing Fin Cp ComStk USD0.01	COM	343873105	67496	4,400	4,400	3	4,400
FocusMediaADR (EachRep10OrdShs)	COM	34415V109	154020	6,000	6,000	2	6,000
FocusMediaADR (EachRep10OrdShs)	COM	34415V109	213061	8,300	8,300	3	8,300
FomeEcoADR (Rp10Ut) 1B&2D-B&2D-L	COM	344419106	62654230.9	622,187	622,187	2	622,187
FomeEcoADR (Rp10Ut) 1B&2D-B&2D-L	COM	344419106	157057459.9	1,559,657	1,559,657	3	1,559,657
Fonar Corp CmStk USD0.0001	COM	344437405	144968.4	33,480	33,480	2	33,480
Fonar Corp CmStk USD0.0001	COM	344437405	1723340	398,000	398,000	3	398,000
Foot Locker Inc Com StkUSD0.01	COM	344849104	407924	12,700	12,700	2	12,700
Foot Locker Inc Com StkUSD0.01	COM	344849104	645612	20,100	20,100	3	20,100
Ford Motor Co Com Stk USD0.01	COM	345370860	1096865	84,700	84,700	2	84,700
Ford Motor Co Com Stk USD0.01	COM	345370860	4029263	311,140	311,140	3	311,140
Forest Labs.Common USD0.10	COM	345838106	240176	6,800	6,800	3	6,800
Forum Energy Techno CS USD0.01	COM	34984V100	18265500	738,000	738,000	3	738,000
ForwardAir Corp ComStk USD0.01	COM	349853101	563661	16,100	16,100	2	16,100
ForwardAir Corp ComStk USD0.01	COM	349853101	6046227	172,700	172,700	3	172,700
Fossil Inc. Common Stk USD0.01	COM	349882100	18620	200	200	2	200
Fossil Inc. Common Stk USD0.01	COM	349882100	2206470	23,700	23,700	3	23,700
Franco-Nevada Corp Common NPV	COM	351858105	9313014.884	163,314	163,314	3	163,314



FranklinElecCoIncCmStk							
USD0.10	COM	353514102	2360516.258	38,054	38,054	3	38,054
FranklinResourcesComStkUSD0.10	COM	354613101	2966520	23,600	23,600	2	23,600
FranklinResourcesComStkUSD0.10	COM	354613101	24874773	197,890	197,890	3	197,890
FreeportMcMornC&G							
ComStkUSD0.10	COM	35671D857	4357080	127,400	127,400	2	127,400
FreeportMcMornC&G							
ComStkUSD0.10	COM	35671D857	51078452.4	1,493,522	1,493,522	3	1,493,522
FreightCarAmericaComStkUSD0.01	COM	357023100	56050	2,500	2,500	3	2,500
Fresh Del Monte ComStk							
USD0.01	COM	G36738105	339915	12,900	12,900	2	12,900
Fresh Del Monte ComStk							
USD0.01	COM	G36738105	3425500	130,000	130,000	3	130,000
Frst of							
LongIslandCmStkUSD0.10	COM	320734106	22656	800	800	2	800
Frst of							
LongIslandCmStkUSD0.10	COM	320734106	118944	4,200	4,200	3	4,200
Fst							
BancorpPuertoRicoCmStkUSD1	COM	318672706	13740	3,000	3,000	2	3,000
Fst							
BancorpPuertoRicoCmStkUSD1	COM	318672706	34808	7,600	7,600	3	7,600
FstFinancial							
BkshsCmStkUSD0.01	COM	32020R109	1010359	25,900	25,900	2	25,900
FstFinancial							
BkshsCmStkUSD0.01	COM	32020R109	2414719	61,900	61,900	3	61,900
Fuel Tech Inc Comm Stk							
USD0.01	COM	359523107	83386.8	19,854	19,854	7	19,854
FushiCopperweld							
ComStkUSD0.006	COM	36113E107	53865	5,700	5,700	3	5,700
FutureFuel Cp ComStk							
USD0.0001	COM	36116M106	329152	27,800	27,800	2	27,800
FutureFuel Cp ComStk							
USD0.0001	COM	36116M106	4049280	342,000	342,000	3	342,000
FX Energy Inc Com Stk							
USD0.001	COM	302695101	1521789.113	370,274	370,274	3	370,274
Gain Cap Hldgs							
ComStkUSD.00001	COM	36268W100	29039	7,100	7,100	3	7,100
Gallagher (ArthurJ.)							
ComStkUSD1	COM	363576109	554400	16,000	16,000	2	16,000
Gallagher (ArthurJ.)							
ComStkUSD1	COM	363576109	4339427.4	125,236	125,236	3	125,236
GameStop							
Cls'A'Com.StkUSD0.001	COM	36467W109	434057	17,300	17,300	2	17,300
GameStop							
Cls'A'Com.StkUSD0.001	COM	36467W109	9115297.36	363,304	363,304	3	363,304
Gannett Co.Com.USD1	COM	364730101	369205	20,500	20,500	2	20,500
Gannett Co.Com.USD1	COM	364730101	9905500	550,000	550,000	3	550,000
Gap Inc (The) Com Stk							
USD0.05	COM	364760108	568032	18,300	18,300	2	18,300
Gap Inc (The) Com Stk							
USD0.05	COM	364760108	3942080	127,000	127,000	3	127,000
GardnerDenverInc							
ComStkUSD0.01	COM	365558105	1116550	16,300	16,300	3	16,300
GarminLimited							
ComStockUSD0.005	COM	H2906T109	44825	1,100	1,100	2	1,100
GarminLimited							
ComStockUSD0.005	COM	H2906T109	5252675	128,900	128,900	3	128,900
Gartner Common Stock							
USD0.0005	COM	366651107	17901780	389,000	389,000	1	389,000
GastarExplorationComNPV (USLst)	COM	367299203	2162159.89	1,786,909	1,786,909	3	1,786,909
GblGeophysicalSvcsCmStkUSD0.01	COM	37946S107	19635	5,100	5,100	2	5,100
GblGeophysicalSvcsCmStkUSD0.01	COM	37946S107	46970	12,200	12,200	3	12,200
Gen.Electric Com Stock							
USD0.06	COM	369604103	8502818.11	405,089	405,089	2	405,089
Gen.Electric Com Stock							
USD0.06	COM	369604103	55432658.92	2,640,908	2,640,908	3	2,640,908
Gen.Electric Com Stock							
USD0.06	COM	369604103	2547451.35	121,365	121,365	7	121,365
Gen.Mills Inc Comm Stk							
USD0.10	COM	370334104	4396483.4	108,770	108,770	2	108,770
Gen.Mills Inc Comm Stk							
USD0.10	COM	370334104	14475331.66	358,123	358,123	3	358,123
Gen.Mills Inc Comm Stk							
USD0.10	COM	370334104	3004903.64	74,342	74,342	7	74,342
Generac Holdings							
ComStkUSD0.01	COM	368736104	446030	13,000	13,000	2	13,000
Generac Holdings							
ComStkUSD0.01	COM	368736104	4889175	142,500	142,500	3	142,500
General Dynamics Corp							
Com USD1	COM	369550108	11078905.26	159,938	159,938	2	159,938
General Dynamics Corp							
Com USD1	COM	369550108	91698309.87	1,323,781	1,323,781	3	1,323,781
General Motors Co CS							
USD0.01	COM	37045V100	611196	21,200	21,200	3	21,200
Genesco Inc Common Stock							

USD1	COM	371532102	11000	200	200	2	200
Genesco Inc Common Stock							
USD1	COM	371532102	27500	500	500	3	500
Genesee&Wyoming'A'ComStkUSD0.01	COM	371559105	17320829.28	227,666	227,666	1	227,666
Genpact Limited ComStk							
USD0.01	COM	G3922B107	19641600	1,267,200	1,267,200	1	1,267,200
Gentex Corp Common Stk							
USD0.06	COM	371901109	69085.25	3,665	3,665	3	3,665
Genuine Parts							
Co.Com.USD1	COM	372460105	604010	9,500	9,500	2	9,500
Genuine Parts							
Co.Com.USD1	COM	372460105	5359794	84,300	84,300	3	84,300
GenworthFin.'A'ComStk							
USD0.001	COM	37247D106	1000332	133,200	133,200	2	133,200
GenworthFin.'A'ComStk							
USD0.001	COM	37247D106	12496444.74	1,663,974	1,663,974	3	1,663,974
Gerdau SA							
ADR(EachReplPrefNPV)	COM	373737105	21530897.17	2,394,983	2,394,983	2	2,394,983
Gerdau SA							
ADR(EachReplPrefNPV)	COM	373737105	127531384.8	14,185,916	14,185,916	3	14,185,916
GiantInteractiveADR(EchRp1Ord)	COM	374511103	2118556	391,600	391,600	2	391,600
GiantInteractiveADR(EchRp1Ord)	COM	374511103	11357754	2,099,400	2,099,400	3	2,099,400
Gilead Sciences							
ComStkUSD0.001	COM	375558103	22638024.5	308,210	308,210	1	308,210
Gilead Sciences							
ComStkUSD0.001	COM	375558103	9006439	122,620	122,620	2	122,620
Gilead Sciences							
ComStkUSD0.001	COM	375558103	122748832.1	1,671,189	1,671,189	3	1,671,189
Gilead Sciences							
ComStkUSD0.001	COM	375558103	2171402.35	29,563	29,563	4	29,563
Gilead Sciences							
ComStkUSD0.001	COM	375558103	1446965	19,700	19,700	5	19,700
Gilead Sciences							
ComStkUSD0.001	COM	375558103	532512.5	7,250	7,250	7	7,250
Glacier Bancorp ComStk							
USD0.01	COM	37637Q105	167694	11,400	11,400	3	11,400
Glatfelter CommonStock							
USD0.01	COM	377316104	143336	8,200	8,200	3	8,200
GlbSpecialtyMetals							
CSUSD0.0001	COM	37954N206	5019726.25	365,071	365,071	1	365,071
Global Payments							
ComStkUSD0.001	COM	37940X102	561720	12,400	12,400	3	12,400
Global Sources Ltd CS							
USD0.01	COM	G39300101	20736	3,200	3,200	2	3,200
Global Sources Ltd CS							
USD0.01	COM	G39300101	226800	35,000	35,000	3	35,000
Globecomm Systems CS							
USD0.001	COM	37956X103	47460	4,200	4,200	2	4,200
Globecomm Systems CS							
USD0.001	COM	37956X103	40680	3,600	3,600	3	3,600
Gold Resources Cp CS							
USD0.001	COM	38068T105	152559	9,900	9,900	2	9,900
Gold Resources Cp CS							
USD0.001	COM	38068T105	3880238	251,800	251,800	3	251,800
Goldcorp Inc Com NPV(US							
List.)	COM	380956409	20960067.3	571,119	571,119	3	571,119
GoldFields							
SponADR(EchReplOrd)	COM	38059T106	3431003	274,700	274,700	2	274,700
GoldFields							
SponADR(EchReplOrd)	COM	38059T106	724420	58,000	58,000	3	58,000
GoldmanSachsGroupComStkUSD0.01	COM	38141G104	11610893.88	91,023	91,023	2	91,023
GoldmanSachsGroupComStkUSD0.01	COM	38141G104	120088045.4	941,424	941,424	3	941,424
GoldmanSachsGroupComStkUSD0.01	COM	38141G104	1964424	15,400	15,400	5	15,400
GoldmanSachsGroupComStkUSD0.01	COM	38141G104	262646.04	2,059	2,059	7	2,059
GoogleInc							
Cls'A'ComStkUSD0.001	COM	38259P508	47400826.42	67,009	67,009	1	67,009
GoogleInc							
Cls'A'ComStkUSD0.001	COM	38259P508	12551043.34	17,743	17,743	2	17,743
GoogleInc							
Cls'A'ComStkUSD0.001	COM	38259P508	156685377.4	221,501	221,501	3	221,501
GoogleInc							
Cls'A'ComStkUSD0.001	COM	38259P508	5288372.88	7,476	7,476	4	7,476
GoogleInc							
Cls'A'ComStkUSD0.001	COM	38259P508	3961328	5,600	5,600	5	5,600
GoogleInc							
Cls'A'ComStkUSD0.001	COM	38259P508	2086063.62	2,949	2,949	7	2,949
GordmansStores ComStk							
USD0.001	COM	38269P100	235814	15,700	15,700	2	15,700
GordmansStores ComStk							
USD0.001	COM	38269P100	2237980	149,000	149,000	3	149,000
Grainger (W.W)							
Com.USD0.50	COM	384802104	836192.84	4,132	4,132	2	4,132
Grainger (W.W)							
Com.USD0.50	COM	384802104	4310481	21,300	21,300	3	21,300
GrandCanyonEducIncComStUSD0.01	COM	38526M106	729917	31,100	31,100	2	31,100

GrandCanyonEducIncComStkUSD0.01	COM	38526M106	6235979	265,700	265,700	3	265,700
GranTierraEngyCSUSD0.01(CnLst)	COM	38500T101	22795260.12	4,126,771	4,126,771	3	4,126,771
GrayTelevision Inc CommStk NPV	COM	389375106	44220	20,100	20,100	3	20,100
Great Lakes D&D ComStkUSD0.01	COM	390607109	5534653.791	619,789	619,789	1	619,789
Great Northern IronOreProp.NPV	COM	391064102	295665.92	4,400	4,400	2	4,400
Great Northern IronOreProp.NPV	COM	391064102	1243140.8	18,500	18,500	3	18,500
Great Southern Com Stk USD0.01	COM	390905107	5090	200	200	2	200
Great Southern Com Stk USD0.01	COM	390905107	307945	12,100	12,100	3	12,100
Green Dot Crp ClA CST USD0.001	COM	39304D102	107360	8,800	8,800	2	8,800
Green Dot Crp ClA CST USD0.001	COM	39304D102	999180	81,900	81,900	3	81,900
Greenhill&Co Inc CmStk USD0.01	COM	395259104	10398	200	200	2	200
GreenMtnCoffee Com Stk USD0.10	COM	393122106	33072	800	800	2	800
GreenMtnCoffee Com Stk USD0.10	COM	393122106	3228654	78,100	78,100	3	78,100
GreenPlainsRenewableCSUSD0.001	COM	393222104	126560	16,000	16,000	2	16,000
GreenPlainsRenewableCSUSD0.001	COM	393222104	603533	76,300	76,300	3	76,300
Grifols Spon ADR (EachReplOrd)	COM	398438408	166470.6	6,420	6,420	3	6,420
Grp 1 Automotive CmStk USD0.01	COM	398905109	21942290.35	353,965	353,965	1	353,965
Grp Simec ADR(EchRp3 B OrdNPV)	COM	400491106	67863.84	4,800	4,800	3	4,800
GrpFinSantMex ADR(Rep5OrdSerB)	COM	40053C105	96707860	5,977,000	5,977,000	2	5,977,000
GrpFinSantMex ADR(Rep5OrdSerB)	COM	40053C105	37492975.56	2,317,242	2,317,242	3	2,317,242
GrpFinSantMex ADR(Rep5OrdSerB)	COM	40053C105	362804.14	22,423	22,423	7	22,423
GrupoAero.delSurADSRep10'B'NPV	COM	40051E202	1060200	9,300	9,300	2	9,300
GrupoAero.delSurADSRep10'B'NPV	COM	40051E202	16506516	144,794	144,794	3	144,794
GT AdvancedTechn ComStkUSD0.01	COM	36191U106	543279	179,300	179,300	2	179,300
GT AdvancedTechn ComStkUSD0.01	COM	36191U106	6402180.93	2,112,931	2,112,931	3	2,112,931
Guess? Inc CommonStock USD0.01	COM	401617105	1585284	64,600	64,600	2	64,600
Guess? Inc CommonStock USD0.01	COM	401617105	16562806.74	674,931	674,931	3	674,931
Gyrodyne Co America REIT USD1	COM	403820103	396330	5,500	5,500	3	5,500
Hackett Group Com.Stk USD0.001	COM	404609109	47080	11,000	11,000	2	11,000
Hackett Group Com.Stk USD0.001	COM	404609109	41088	9,600	9,600	3	9,600
Haemonetics Corp CmStk USD0.01	COM	405024100	22363984	547,600	547,600	1	547,600
Haemonetics Corp CmStk USD0.01	COM	405024100	57176	1,400	1,400	3	1,400
Halliburton Co Com Stk USD2.50	COM	406216101	1760066.53	50,737	50,737	2	50,737
Halliburton Co Com Stk USD2.50	COM	406216101	17095613.59	492,811	492,811	3	492,811
Halliburton Co Com Stk USD2.50	COM	406216101	1255778	36,200	36,200	5	36,200
Hanesbrands Inc ComStk USD0.01	COM	410345102	16881966	471,300	471,300	1	471,300
Hanesbrands Inc ComStk USD0.01	COM	410345102	1432.8	40	40	7	40
Hanmi Fin Corp ComStk USD0.001	COM	410495204	103284	7,600	7,600	2	7,600
Hanmi Fin Corp ComStk USD0.001	COM	410495204	400905	29,500	29,500	3	29,500
Harman IntIndInc Cm Sk USD0.01	COM	413086109	43287408	969,700	969,700	1	969,700
Harman IntIndInc Cm Sk USD0.01	COM	413086109	339264	7,600	7,600	2	7,600
Harman IntIndInc Cm Sk USD0.01	COM	413086109	1075824	24,100	24,100	3	24,100
Harris Corp.Com.USD1	COM	413875105	3352144.32	68,467	68,467	2	68,467
Harris Corp.Com.USD1	COM	413875105	38921829.12	794,972	794,972	3	794,972
HarrisTeeterSupermkt CmStk NPV	COM	414585109	12007584	311,400	311,400	1	311,400
HartfordFinancialServCmStkUSD1	COM	416515104	857208	38,200	38,200	2	38,200
HartfordFinancialServCmStkUSD1	COM	416515104	10102757.28	450,212	450,212	3	450,212
Harvard Bioscience CS							

USD0.01	COM	416906105	3504	800	800	3	800
Hasbro Inc. Com Stk							
USD0.50	COM	418056107	495420	13,800	13,800	2	13,800
Hasbro Inc. Com Stk							
USD0.50	COM	418056107	5399360	150,400	150,400	3	150,400
Hatteras Fin Cp REIT							
USD0.001	COM	41902R103	287796	11,600	11,600	2	11,600
Hatteras Fin Cp REIT							
USD0.001	COM	41902R103	1471233	59,300	59,300	3	59,300
HawaiianHldgsInc CmStk							
USD0.01	COM	419879101	10475208	1,594,400	1,594,400	1	1,594,400
HawaiianHldgsInc CmStk							
USD0.01	COM	419879101	521001	79,300	79,300	2	79,300
HawaiianHldgsInc CmStk							
USD0.01	COM	419879101	6545691	996,300	996,300	3	996,300
Hawkins Inc Com Stk							
USD0.05	COM	420261109	7728	200	200	2	200
Hawkins Inc Com Stk							
USD0.05	COM	420261109	127512	3,300	3,300	3	3,300
Haynes Intl Inc							
ComStkUSD0.001	COM	420877201	736554	14,200	14,200	3	14,200
HCA HOLDINGS INC							
ComStkUSD0.01	COM	40412C101	442050.84	14,652	14,652	3	14,652
HCC Insurance Hldg							
ComStk USD1	COM	404132102	23087874.75	620,475	620,475	1	620,475
HCC Insurance Hldg							
ComStk USD1	COM	404132102	2020503	54,300	54,300	2	54,300
HCC Insurance Hldg							
ComStk USD1	COM	404132102	23846475.02	640,862	640,862	3	640,862
HCP Incorporated REIT							
USD1	COM	40414L109	40644	900	900	2	900
HCP Incorporated REIT							
USD1	COM	40414L109	15259564	337,900	337,900	3	337,900
HDFC Bank ADR(Each Rep 3							
Ord)	COM	40415F101	21858496	536,800	536,800	2	536,800
HDFC Bank ADR(Each Rep 3							
Ord)	COM	40415F101	94547808.72	2,321,901	2,321,901	3	2,321,901
HDFC Bank ADR(Each Rep 3							
Ord)	COM	40415F101	1138531.2	27,960	27,960	4	27,960
HDFC Bank ADR(Each Rep 3							
Ord)	COM	40415F101	342048	8,400	8,400	6	8,400
Health Care REIT							
IncComStkUSD1	COM	42217K106	17933454	292,600	292,600	1	292,600
Health Care REIT							
IncComStkUSD1	COM	42217K106	22211496	362,400	362,400	3	362,400
Healthcare Serv.							
ComStkUSD0.01	COM	421906108	7765789	334,300	334,300	1	334,300
Healthcare Serv.							
ComStkUSD0.01	COM	421906108	48783	2,100	2,100	2	2,100
Healthcare Serv.							
ComStkUSD0.01	COM	421906108	2437245.14	104,918	104,918	3	104,918
HealthManage.ClsAComStkUSD0.01	COM	421933102	25164	2,700	2,700	2	2,700
Healthsouth Corp							
ComStkUSD0.01	COM	421924309	20354262	964,200	964,200	1	964,200
Heartland							
ExpressComStkUSD0.01	COM	422347104	13070	1,000	1,000	2	1,000
Heinz (H.J.) Co.Common							
USD0.25	COM	423074103	453653.2	7,865	7,865	2	7,865
Heinz (H.J.) Co.Common							
USD0.25	COM	423074103	1455151.04	25,228	25,228	3	25,228
HelixEnergySol.Grp Com							
Stk NPV	COM	42330P107	13849440	671,000	671,000	1	671,000
HelixEnergySol.Grp Com							
Stk NPV	COM	42330P107	218784	10,600	10,600	2	10,600
HelixEnergySol.Grp Com							
Stk NPV	COM	42330P107	2057808	99,700	99,700	3	99,700
Helmerich &							
PayneComStkUSD0.10	COM	423452101	2302011	41,100	41,100	2	41,100
Helmerich &							
PayneComStkUSD0.10	COM	423452101	20645061.96	368,596	368,596	3	368,596
Henry Schein Inc Com Stk							
NPV	COM	806407102	27034067.62	336,161	336,161	1	336,161
Henry Schein Inc Com Stk							
NPV	COM	806407102	120630	1,500	1,500	3	1,500
Henry (Jack) &Ass.ComStk							
USD0.01	COM	426281101	706680	18,000	18,000	2	18,000
Henry (Jack) &Ass.ComStk							
USD0.01	COM	426281101	5841888	148,800	148,800	3	148,800
Herbalife Limited							
USD0.002	COM	G4412G101	3643164	110,600	110,600	2	110,600
Herbalife Limited							
USD0.002	COM	G4412G101	41883144.12	1,271,498	1,271,498	3	1,271,498
Hershey Company							
CommonStk USD1	COM	427866108	274436	3,800	3,800	2	3,800
Hershey Company							

CommonStk USD1	COM	427866108	881084	12,200	12,200	3	12,200
Hess Corporation Com Stk USD1	COM	42809H107	423.68	8	8	3	8
Hewlett-Packard ComStk USD0.01	COM	428236103	2122295.25	148,933	148,933	2	148,933
Hewlett-Packard ComStk USD0.01	COM	428236103	112922742.8	7,924,403	7,924,403	3	7,924,403
Hewlett-Packard ComStk USD0.01	COM	428236103	41325	2,900	2,900	7	2,900
Hexcel Corp Common Stk USD0.01	COM	428291108	39819138.16	1,476,971	1,476,971	1	1,476,971
Hexcel Corp Common Stk USD0.01	COM	428291108	16176	600	600	2	600
Hexcel Corp Common Stk USD0.01	COM	428291108	4990242.08	185,098	185,098	3	185,098
HFF Inc Cls A Com Stk USD0.01	COM	40418F108	11473000	770,000	770,000	1	770,000
hhgregg Inc Com Stk USD0.0001	COM	42833L108	317304	45,200	45,200	2	45,200
hhgregg Inc Com Stk USD0.0001	COM	42833L108	4284046.26	610,263	610,263	3	610,263
HickoryTech Corp Com Stk NPV	COM	429060106	14595	1,500	1,500	2	1,500
HickoryTech Corp Com Stk NPV	COM	429060106	18195.1	1,870	1,870	3	1,870
Higher One Hldgs CS USD0.001	COM	42983D104	72726	6,900	6,900	2	6,900
Higher One Hldgs CS USD0.001	COM	42983D104	62186	5,900	5,900	3	5,900
HighwoodsPropert. REIT USD0.01	COM	431284108	16688205	498,900	498,900	3	498,900
Hillenbrand Inc Common Stk NPV	COM	431571108	7298508	322,800	322,800	1	322,800
Hillenbrand Inc Common Stk NPV	COM	431571108	244188	10,800	10,800	2	10,800
Hillenbrand Inc Common Stk NPV	COM	431571108	2431117.64	107,524	107,524	3	107,524
Hill-Rom Hldgs Inc Com Stk NPV	COM	431475102	433200	15,200	15,200	2	15,200
Hill-Rom Hldgs Inc Com Stk NPV	COM	431475102	3112200	109,200	109,200	3	109,200
Hillshire Brands ComStkUSD0.01	COM	432589109	1772.82	63	63	7	63
HimaxTechno.ADR (EchRep1OrdNPV)	COM	43289P106	200400	83,500	83,500	2	83,500
HimaxTechno.ADR (EchRep1OrdNPV)	COM	43289P106	66000	27,500	27,500	3	27,500
HI-TECH PHARMACAL CO INC	COM	42840B101	517704	14,800	14,800	2	14,800
HI-TECH PHARMACAL CO INC	COM	42840B101	7705919.1	220,295	220,295	3	220,295
HittiteMicrowave CmStk USD0.01	COM	43365Y104	8703108.22	140,237	140,237	1	140,237
HMS Hldgs Corp Com Stk USD0.01	COM	40425J101	10964367.36	423,008	423,008	1	423,008
HollyfrontierCorpComStkUSD0.01	COM	436106108	6032880	129,600	129,600	2	129,600
HollyfrontierCorpComStkUSD0.01	COM	436106108	67551870.4	1,451,168	1,451,168	3	1,451,168
HollysysAutoTechLtdUSD0.0001	COM	G45667105	36830480	3,100,000	3,100,000	4	3,100,000
HollysysAutoTechLtdUSD0.0001	COM	G45667105	4791526.64	403,300	403,300	6	403,300
Home Depot Common USD0.05	COM	437076102	39131876.5	632,690	632,690	1	632,690
Home Depot Common USD0.05	COM	437076102	6068660.15	98,119	98,119	2	98,119
Home Depot Common USD0.05	COM	437076102	75524045.4	1,221,084	1,221,084	3	1,221,084
Home Depot Common USD0.05	COM	437076102	2556569.75	41,335	41,335	4	41,335
Home Depot Common USD0.05	COM	437076102	1744170	28,200	28,200	5	28,200
Home Depot Common USD0.05	COM	437076102	523745.8	8,468	8,468	7	8,468
Home Inns&HotelsADR (Rp2OrdShs)	COM	43713W107	4970800	172,000	172,000	1	172,000
Home Inns&HotelsADR (Rp2OrdShs)	COM	43713W107	6779940	234,600	234,600	4	234,600
HomeInnsHTL Mgt CONB2%15/12/15	COM	43713WAB3	619136744	7,127,000	7,127,000	6	7,127,000
Homeowners Choice Comm Stk NPV	COM	43741E103	446985	21,500	21,500	2	21,500
Homeowners Choice Comm Stk NPV	COM	43741E103	5572094.22	268,018	268,018	3	268,018
HondaMotorADR (ConvInto1OrdNPV)	COM	438128308	24528.16	664	664	3	664
Honeywell Intl Inc ComStk USD1	COM	438516106	1135541.77	17,891	17,891	2	17,891
Honeywell Intl Inc ComStk USD1	COM	438516106	6850444.04	107,932	107,932	3	107,932
HoraceMannEducat. CmSkUSD0.001	COM	440327104	1055884	52,900	52,900	2	52,900
HoraceMannEducat.							

CmSkUSD0.001	COM	440327104	17605698.04	882,049	882,049	3	882,049
Hormel Foods Com Stk USD0.0586	COM	440452100	5106767.46	163,626	163,626	2	163,626
Hormel Foods Com Stk USD0.0586	COM	440452100	41865094	1,341,400	1,341,400	3	1,341,400
HospiraInc CommonStock USD0.01	COM	441060100	18337.88	587	587	7	587
HospitalityProTst REIT USD0.01	COM	44106M102	7534167.16	321,698	321,698	3	321,698
HSBCHldgs SpnADR (EchRp5USD0.5)	COM	404280406	20962.65	395	395	3	395
HSBCHldgs SpnADR (EchRp5USD0.5)	COM	404280406	12471.45	235	235	7	235
HSN Inc Common Stock USD0.01	COM	404303109	22032	400	400	2	400
Hubbell IncCls'B'ComStkUSD0.01	COM	443510201	3469830	41,000	41,000	2	41,000
Hubbell IncCls'B'ComStkUSD0.01	COM	443510201	37888851	447,700	447,700	3	447,700
HudBay Minerals Inc Com NPV	COM	443628102	679270.8647	67,500	67,500	2	67,500
HudBay Minerals Inc Com NPV	COM	443628102	6467664.959	642,700	642,700	3	642,700
Hudson Valley Hldg CS USD0.20	COM	444172100	79407	5,100	5,100	3	5,100
HudsonPacificProp REIT USD0.01	COM	444097109	8185727.16	388,686	388,686	1	388,686
Humana Inc Com Stk USD0.166	COM	444859102	2278516	33,200	33,200	2	33,200
Humana Inc Com Stk USD0.166	COM	444859102	33087140.67	482,109	482,109	3	482,109
Huntington BancsharesComStkNPV	COM	446150104	18049833	2,824,700	2,824,700	1	2,824,700
Huntington BancsharesComStkNPV	COM	446150104	1223685	191,500	191,500	2	191,500
Huntington BancsharesComStkNPV	COM	446150104	20876717.88	3,267,092	3,267,092	3	3,267,092
Huntington Ingalls CS USD0.01	COM	446413106	1415484.4	32,660	32,660	3	32,660
Huntsman Corp Com Stk USD0.01	COM	447011107	33390	2,100	2,100	3	2,100
HyattHotelsCorpA ComStkUSD0.01	COM	448579102	428319.85	11,105	11,105	3	11,105
Hyster-YaleMaterialsACSUSD0.01	COM	449172105	244000	5,000	5,000	2	5,000
Hyster-YaleMaterialsACSUSD0.01	COM	449172105	2395689.6	49,092	49,092	3	49,092
IAM Gold Corp Com Stk NPV	COM	450913108	2453705.936	214,500	214,500	2	214,500
IAM Gold Corp Com Stk NPV	COM	450913108	21307787.88	1,862,701	1,862,701	3	1,862,701
Icahn Enterprises LP NPV	COM	451100101	51181.5	1,145	1,145	3	1,145
ICICI Bk Spon ADR (Rp2OrdINR10)	COM	45104G104	28792325.03	660,223	660,223	2	660,223
ICICI Bk Spon ADR (Rp2OrdINR10)	COM	45104G104	112394919.1	2,577,274	2,577,274	3	2,577,274
Iconix Brand Grp CmStkUSD0.001	COM	451055107	234360	10,500	10,500	2	10,500
Iconix Brand Grp CmStkUSD0.001	COM	451055107	3344138.64	149,827	149,827	3	149,827
ICU Medical ComStk USD0.10	COM	44930G107	481347	7,900	7,900	2	7,900
ICU Medical ComStk USD0.10	COM	44930G107	4915954.26	80,682	80,682	3	80,682
IDACORP Inc Common Stock NPV	COM	451107106	40688310	938,600	938,600	1	938,600
IDEX Corp Common Stock USD0.01	COM	45167R104	67228219.08	1,444,836	1,444,836	1	1,444,836
IDEX Corp Common Stock USD0.01	COM	45167R104	41877	900	900	2	900
Ignite Rest Grp ComStk USD0.01	COM	451730105	15926300	1,225,100	1,225,100	1	1,225,100
Illinois Tool Works Common NPV	COM	452308109	3865326.84	63,564	63,564	2	63,564
Illinois Tool Works Common NPV	COM	452308109	16675135.77	274,217	274,217	3	274,217
Illinois Tool Works Common NPV	COM	452308109	4835672.01	79,521	79,521	7	79,521
Imperial Oil Common NPV	COM	453038408	1639420.97	38,202	38,202	3	38,202
Infinity Prop.&Cas. ComStk NPV	COM	45665Q103	3610880	62,000	62,000	1	62,000
InfosysLtd SponADR (Rp1OrdINR5)	COM	456788108	9619020	227,400	227,400	2	227,400
InfosysLtd SponADR (Rp1OrdINR5)	COM	456788108	27237054.6	643,902	643,902	3	643,902
InfosysLtd SponADR (Rp1OrdINR5)	COM	456788108	633654	14,980	14,980	4	14,980

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GroepSpADR (Rep1OrdEUR0.24)	COM	456837103	15383.29	1,621	1,621	3	1,621	
Ingles								
Markets'A'ComStkUSD0.05	COM	457030104	32794	1,900	1,900	2	1,900	
Ingles								
Markets'A'ComStkUSD0.05	COM	457030104	1967570.96	113,996	113,996	3	113,996	
Ingram								
MicroCls'A'ComStkUSD0.01	COM	457153104	697104	41,200	41,200	2	41,200	
Ingram								
MicroCls'A'ComStkUSD0.01	COM	457153104	8011620	473,500	473,500	3	473,500	
Ingredion Inc								
CommStockUSD0.01	COM	457187102	289935	4,500	4,500	3	4,500	
InnophosHldgsIncComStkUSD0.001	COM	45774N108	27328050	587,700	587,700	1	587,700	
InnophosHldgsIncComStkUSD0.001	COM	45774N108	199950	4,300	4,300	2	4,300	
InnophosHldgsIncComStkUSD0.001	COM	45774N108	971850	20,900	20,900	3	20,900	
Innospec Inc Com.Stock								
USD0.01	COM	45768S105	131062	3,800	3,800	2	3,800	
Innospec Inc Com.Stock								
USD0.01	COM	45768S105	1141619	33,100	33,100	3	33,100	
Insperty Inc ComStock								
USD0.01	COM	45778Q107	153032	4,700	4,700	2	4,700	
Insperty Inc ComStock								
USD0.01	COM	45778Q107	156288	4,800	4,800	3	4,800	
IntegratedDevTechComStUSD0.001	COM	458118106	38662260	5,296,200	5,296,200	1	5,296,200	
IntegratedSil.								
ComStkUSD0.0001	COM	45812P107	201600	22,400	22,400	2	22,400	
IntegratedSil.								
ComStkUSD0.0001	COM	45812P107	2861163	317,907	317,907	3	317,907	
Intel Cp.Common Stk								
USD0.001	COM	458140100	18970131.94	919,987	919,987	2	919,987	
Intel Cp.Common Stk								
USD0.001	COM	458140100	184860877.5	8,965,125	8,965,125	3	8,965,125	
Intel Cp.Common Stk								
USD0.001	COM	458140100	6920876.18	335,639	335,639	7	335,639	
Inter.BrksGrp 'A'ComStk								
USD0.01	COM	45841N107	425444.89	31,100	31,100	2	31,100	
Inter.BrksGrp 'A'ComStk								
USD0.01	COM	45841N107	4364613.135	319,053	319,053	3	319,053	
IntercntlExchange								
ComStkUSD0.01	COM	45865V100	37143	300	300	2	300	
IntercntlExchange								
ComStkUSD0.01	COM	45865V100	3640014	29,400	29,400	3	29,400	
InterDigital Inc.ComStk								
USD0.01	COM	45867G101	632786	15,400	15,400	2	15,400	
InterDigital Inc.ComStk								
USD0.01	COM	45867G101	6323751	153,900	153,900	3	153,900	
InterParfumsIncComStk								
USD0.001	COM	458334109	1585990	81,500	81,500	1	81,500	
IntersectionsInc CmStk								
USD0.01	COM	460981301	316632	33,400	33,400	2	33,400	
IntersectionsInc CmStk								
USD0.01	COM	460981301	3408600.36	359,557	359,557	3	359,557	
Intervest Bancshs Com								
Stk USD1	COM	460927106	3501	900	900	3	900	
Intl Bancshares Cp								
ComStk USD1	COM	459044103	155574	8,600	8,600	2	8,600	
Intl Bancshares Cp								
ComStk USD1	COM	459044103	3147660	174,000	174,000	3	174,000	
Intl Shipholding Cp								
ComStkUSD1	COM	460321201	1520576.64	92,268	92,268	3	92,268	
Intl.BusinessMachComStkUSD0.20	COM	459200101	49038907.05	256,011	256,011	1	256,011	
Intl.BusinessMachComStkUSD0.20	COM	459200101	16850461.95	87,969	87,969	2	87,969	
Intl.BusinessMachComStkUSD0.20	COM	459200101	128936902.2	673,124	673,124	3	673,124	
Intl.BusinessMachComStkUSD0.20	COM	459200101	3629872.5	18,950	18,950	4	18,950	
Intl.BusinessMachComStkUSD0.20	COM	459200101	290198.25	1,515	1,515	7	1,515	
Intl.Paper Co.Com.USD1	COM	460146103	1091616	27,400	27,400	2	27,400	
Intl.Paper Co.Com.USD1	COM	460146103	13138395.36	329,779	329,779	3	329,779	
Intuit Inc Com Stock								
USD0.01	COM	461202103	297377	5,000	5,000	2	5,000	
Intuit Inc Com Stock								
USD0.01	COM	461202103	1094347.36	18,400	18,400	3	18,400	
IntuitiveSurg. ComStk								
USD0.001	COM	46120E602	98074	200	200	2	200	
IntuitiveSurg. ComStk								
USD0.001	COM	46120E602	479091.49	977	977	3	977	
Invesco Mortgage								
ComStkUSD0.01	COM	46131B100	234549	11,900	11,900	2	11,900	
Invesco Mortgage								
ComStkUSD0.01	COM	46131B100	1391526	70,600	70,600	3	70,600	
Iridium Commun CS								
USD0.001	COM	46269C102	145824	21,700	21,700	2	21,700	
Iridium Commun CS								
USD0.001	COM	46269C102	699552	104,100	104,100	3	104,100	
ISHARES DJ US HOME								
CONSTRUCT	COM	464288752	3553081.4	167,915	167,915	7	167,915	

Ishares FTSE China 25 Index Fd	COM	464287184	30337.5	750	750	7	750
iShares iBoxx \$ InvGradeCpBdFd	COM	464287242	541603144.7	4,476,429	4,476,429	3	4,476,429
iShares iBoxx \$ InvGradeCpBdFd	COM	464287242	3846151.11	31,789	31,789	6	31,789
Ishares Inc MSCI Brazil Idx Fd	COM	464286400	4583835.48	81,942	81,942	2	81,942
Ishares Inc MSCI Brazil Idx Fd	COM	464286400	1480172.4	26,460	26,460	3	26,460
Ishares Inc MSCI HongKongIdxFd	COM	464286871	1986568.9	102,295	102,295	3	102,295
Ishares MSCI Canada Idx Fd ETF	COM	464286509	1313301.2	46,243	46,243	3	46,243
Ishares MSCI MalaysiaFreeIdxFd	COM	464286830	767544.9	50,730	50,730	4	50,730
Ishares MSCI Taiwan Index Fd	COM	464286731	1264480.8	92,840	92,840	3	92,840
iShares MSCIPoland InvMktIdxFd	COM	46429B606	2006014.5	67,725	67,725	3	67,725
ISHARES S&P CONSUMER STAPLES	COM	464288737	180467.13	2,451	2,451	7	2,451
ISHARES S&P GLOBAL INFRASTR	COM	464288372	466015.5	13,050	13,050	7	13,050
ISHARES S&P NA TEC SEC IND F	COM	464287549	15377507	227,950	227,950	4	227,950
Ishares Trust Core S&P 500 ETF	COM	464287200	289836456.4	2,024,846	2,024,846	2	2,024,846
Ishares Trust Core S&P 500 ETF	COM	464287200	123100256.9	859,999	859,999	3	859,999
Ishares Trust Core S&P 500 ETF	COM	464287200	1611756.4	11,260	11,260	7	11,260
iShares Trust JPM USD EM Bd Fd	COM	464288281	8832653.07	71,933	71,933	2	71,933
Ishares Tst Comex Gold ETF USD	COM	464285105	151765088.5	9,322,638	9,322,638	2	9,322,638
Ishares Tst Comex Gold ETF USD	COM	464285105	31902559.87	1,959,713	1,959,713	3	1,959,713
Ishares Tst RussellMidcapIdxFd	COM	464287499	2126280	18,800	18,800	1	18,800
iShares Tst S&P Glb 100 Idx Fd	COM	464287572	70356	1,100	1,100	7	1,100
IsharesMSCI PacificExJpnIdxETF	COM	464286665	23098.6	490	490	7	490
IsharesMSCI ThailandInvestable	COM	464286624	44627.09	541	541	4	541
IsharesTst Core S&P Mid-capETF	COM	464287507	539010	5,300	5,300	7	5,300
IsharesTst Russell2000IdxFdETF	COM	464287655	23775343.02	281,973	281,973	1	281,973
IsharesTstMSCIEmgMktsIndexFund	COM	464287234	2224596	50,160	50,160	2	50,160
IsharesTstMSCIEmgMktsIndexFund	COM	464287234	15811395.9	356,514	356,514	3	356,514
IsharesTstMSCIEmgMktsIndexFund	COM	464287234	263217.25	5,935	5,935	7	5,935
IsharesTstS&PGlobalEnSectIdxFd	COM	464287341	38250	1,000	1,000	7	1,000
iShs Tst DJ US Real Est Idx Fd	COM	464287739	47992965.07	742,121	742,121	2	742,121
iShs Tst S&P IndiaNifty50IdxFd	COM	464289529	1218099	48,900	48,900	3	48,900
iShsCoreTotalUS Bond MarketETF	COM	464287226	13702495.56	123,357	123,357	2	123,357
iShsFTSENAREIT MtgPlusCpdIdxFd	COM	464288539	241726.61	17,683	17,683	3	17,683
iShsMSCI AllCountryAsia ex-Jap	COM	464288182	496082.44	8,197	8,197	3	8,197
Itau Unibanco ADR (ReplPrefSh)	COM	465562106	73700176.72	4,477,532	4,477,532	2	4,477,532
Itau Unibanco ADR (ReplPrefSh)	COM	465562106	409019461.5	24,849,299	24,849,299	3	24,849,299
ITT Educat.Svs Com Stk USD0.01	COM	45068B109	424095	24,500	24,500	2	24,500
ITT Educat.Svs Com Stk USD0.01	COM	45068B109	5186872.26	299,646	299,646	3	299,646
IturanLocationCntrl ILS0.33333	COM	M6158M104	27743.04106	2,071	2,071	2	2,071
IturanLocationCntrl ILS0.33333	COM	M6158M104	56718.51079	4,234	4,234	3	4,234
IXYS Corp Common Stock USD0.01	COM	46600W106	191940	21,000	21,000	2	21,000
IXYS Corp Common Stock USD0.01	COM	46600W106	1101370	120,500	120,500	3	120,500
J&J Snack Foods Corp CmStk NPV	COM	466032109	236367.47	3,700	3,700	3	3,700
J2 Global Inc Com Stk USD0.01	COM	48123V102	2417400	79,000	79,000	2	79,000
J2 Global Inc Com Stk							



USD0.01	COM	48123V102	30065601.6	982,536	982,536	3	982,536
Jabil Circuit Com Stk USD0.001	COM	466313103	187113	9,700	9,700	2	9,700
Jabil Circuit Com Stk USD0.001	COM	466313103	3159702	163,800	163,800	3	163,800
Jack in the Box ComStk USD0.01	COM	466367109	15462475.6	540,646	540,646	1	540,646
James River Coal ComStkUSD0.01	COM	470355207	236827.38	73,778	73,778	3	73,778
Jazz Pharmaceuticals USD0.0001	COM	G50871105	10650.02	200	200	2	200
Jazz Pharmaceuticals USD0.0001	COM	G50871105	1815828.41	34,100	34,100	3	34,100
JB Hunt Transp.Com Stk USD0.01	COM	445658107	203014	3,400	3,400	3	3,400
JDS Uniphase ComStock USD0.001	COM	46612J507	24205500	1,793,000	1,793,000	1	1,793,000
JefferiesGroup COMstkUSD0.0001	COM	472319102	116991	6,300	6,300	2	6,300
JefferiesGroup COMstkUSD0.0001	COM	472319102	83565	4,500	4,500	3	4,500
JetBlue Airways ComStk USD0.01	COM	477143101	176748	30,900	30,900	3	30,900
Johnson and Johnson Com.USD1	COM	478160104	17270607.1	246,371	246,371	2	246,371
Johnson and Johnson Com.USD1	COM	478160104	130870320.9	1,866,909	1,866,909	3	1,866,909
Johnson and Johnson Com.USD1	COM	478160104	6971515.1	99,451	99,451	7	99,451
JohnsonControlsCmStkUSD0.01388	COM	478366107	33737	1,100	1,100	2	1,100
JohnsonControlsCmStkUSD0.01388	COM	478366107	41925.89	1,367	1,367	3	1,367
Jones Grp Inc Com Stk USD0.01	COM	48020T101	59724	5,400	5,400	3	5,400
JosABankClothiersComStkUSD0.01	COM	480838101	336382	7,900	7,900	2	7,900
JosABankClothiersComStkUSD0.01	COM	480838101	7208155.3	169,285	169,285	3	169,285
Joy Global Inc Common Stk USD1	COM	481165108	2257812	35,400	35,400	2	35,400
Joy Global Inc Common Stk USD1	COM	481165108	21277008	333,600	333,600	3	333,600
JPMorganChaseNCo CommonStkUSD1	COM	46625H100	45080990.6	1,025,288	1,025,288	1	1,025,288
JPMorganChaseNCo CommonStkUSD1	COM	46625H100	20278065.26	461,189	461,189	2	461,189
JPMorganChaseNCo CommonStkUSD1	COM	46625H100	253060549.6	5,755,418	5,755,418	3	5,755,418
JPMorganChaseNCo CommonStkUSD1	COM	46625H100	3786794.768	86,124	86,124	4	86,124
JPMorganChaseNCo CommonStkUSD1	COM	46625H100	3337254.69	75,900	75,900	5	75,900
JPMorganChaseNCo CommonStkUSD1	COM	46625H100	3453640.898	78,547	78,547	7	78,547
JuniperNetworkComStkUSD0.00001	COM	48203R104	25295305.28	1,285,984	1,285,984	1	1,285,984
JuniperNetworkComStkUSD0.00001	COM	48203R104	204390.97	10,391	10,391	3	10,391
JuniperNetworkComStkUSD0.00001	COM	48203R104	1277566.5	64,950	64,950	4	64,950
Kadant Inc Common StockUSD0.01	COM	48282T104	111342	4,200	4,200	2	4,200
Kadant Inc Common StockUSD0.01	COM	48282T104	1017984	38,400	38,400	3	38,400
Kaiser Aluminum ComStk USD0.01	COM	483007704	15243599	247,100	247,100	1	247,100
KansasCitySouth. ComStkUSD0.01	COM	485170302	13230327.8	158,485	158,485	1	158,485
KapStone Paper ComStkUSD0.0001	COM	48562P103	8742860	394,000	394,000	1	394,000
KapStone Paper ComStkUSD0.0001	COM	48562P103	330631	14,900	14,900	2	14,900
KapStone Paper ComStkUSD0.0001	COM	48562P103	6746203.8	304,020	304,020	3	304,020
KB Fin.Grp ADR (ReplOrdKRW5000)	COM	48241A105	180577	5,030	5,030	4	5,030
KBW Inc Common Stock USD0.01	COM	482423100	9285921.9	606,923	606,923	1	606,923
Kellogg Co Common USD0.25	COM	487836108	185980.5	3,330	3,330	7	3,330
Kemet Corp Common StockUSD0.01	COM	488360207	148888	29,600	29,600	3	29,600
Kennametal Inc Cap Stk USD1.25	COM	489170100	12176000	304,400	304,400	1	304,400
Kennametal Inc Cap Stk USD1.25	COM	489170100	40000	1,000	1,000	2	1,000
Kennametal Inc Cap Stk USD1.25	COM	489170100	2236000	55,900	55,900	3	55,900
Key Energy Ser.Com Stk USD0.10	COM	492914106	289815	41,700	41,700	3	41,700
Keycorp Common Stk USD1	COM	493267108	20905773.82	2,482,871	2,482,871	1	2,482,871

Keycorp Common Stk USD1	COM	493267108	4941698	586,900	586,900	2	586,900
Keycorp Common Stk USD1	COM	493267108	53411470.1	6,343,405	6,343,405	3	6,343,405
Keycorp Common Stk USD1	COM	493267108	986487.2	117,160	117,160	4	117,160
Kilroy RealtyCorp REIT USD0.01	COM	49427F108	19165902	404,600	404,600	3	404,600
Kimberly-Clark Common USD1.25	COM	494368103	4604643.34	54,538	54,538	2	54,538
Kimberly-Clark Common USD1.25	COM	494368103	57057540.71	675,797	675,797	3	675,797
Kimberly-Clark Common USD1.25	COM	494368103	624782	7,400	7,400	7	7,400
Kimco Realty Corp REIT USD0.01	COM	49446R109	13479564	697,700	697,700	3	697,700
Kindred Health Com Stk USD0.25	COM	494580103	1082	100	100	3	100
Kinross Gold ComNPV (US List.)	COM	496902404	7464026.88	767,904	767,904	3	767,904
Kirklands Inc Common Stock NPV	COM	497498105	13767	1,300	1,300	3	1,300
KLA-TencorCorp ComStk USD0.001	COM	482480100	4021392	84,200	84,200	2	84,200
KLA-TencorCorp ComStk USD0.001	COM	482480100	50396304.24	1,055,199	1,055,199	3	1,055,199
KnightCapital 'A'ComStkUSD0.01	COM	499005106	4563	1,300	1,300	3	1,300
Knoll Inc Common Stock USD0.01	COM	498904200	142848	9,300	9,300	2	9,300
Knoll Inc Common Stock USD0.01	COM	498904200	121344	7,900	7,900	3	7,900
Kohls Corp Com Stk USD0.01	COM	500255104	1001434	23,300	23,300	2	23,300
Kohls Corp Com Stk USD0.01	COM	500255104	24774832.46	576,427	576,427	3	576,427
Kraft Foods Group ComStk NPV	COM	50076Q106	31126397.56	684,548	684,548	1	684,548
Kraft Foods Group ComStk NPV	COM	50076Q106	1322949.65	29,095	29,095	2	29,095
Kraft Foods Group ComStk NPV	COM	50076Q106	12298907.48	270,484	270,484	3	270,484
Kraft Foods Group ComStk NPV	COM	50076Q106	1493644.03	32,849	32,849	4	32,849
Kraft Foods Group ComStk NPV	COM	50076Q106	431555.77	9,491	9,491	7	9,491
Kronos Worldwide ComStkUSD0.01	COM	50105F105	1593150	81,700	81,700	2	81,700
Kronos Worldwide ComStkUSD0.01	COM	50105F105	18143677.5	930,445	930,445	3	930,445
KT Corp ADR (Repr1/2OrdKRW5000)	COM	48268K101	220968	13,200	13,200	3	13,200
Kulicke & Soffa Com NPV	COM	501242101	1182214	98,600	98,600	2	98,600
Kulicke & Soffa Com NPV	COM	501242101	14171916.22	1,181,978	1,181,978	3	1,181,978
L-3CommunicationsComStkUSD0.01	COM	502424104	1754598	22,900	22,900	2	22,900
L-3CommunicationsComStkUSD0.01	COM	502424104	37165833.54	485,067	485,067	3	485,067
Laborat.Cp ofAmerComStkUSD0.01	COM	50540R409	8428126	97,300	97,300	2	97,300
Laborat.Cp ofAmerComStkUSD0.01	COM	50540R409	75662570	873,500	873,500	3	873,500
Lakeland Fin Corp Com Stk NPV	COM	511656100	8519448	329,700	329,700	1	329,700
Lakeland Fin Corp Com Stk NPV	COM	511656100	18088	700	700	2	700
Lakeland Fin Corp Com Stk NPV	COM	511656100	228684	8,850	8,850	3	8,850
LamarAdvert.ClsAComStkUSD0.001	COM	512815101	19630750	506,600	506,600	1	506,600
Lancaster Colony CommStock NPV	COM	513847103	837199	12,100	12,100	2	12,100
Lancaster Colony CommStock NPV	COM	513847103	6891324	99,600	99,600	3	99,600
LandauerInc CommonStockUSD0.10	COM	51476K103	612100	10,000	10,000	3	10,000
Landstar Common Stock NPV	COM	515098101	823622	15,700	15,700	2	15,700
Landstar Common Stock NPV	COM	515098101	6846030	130,500	130,500	3	130,500
Laredo Petroleum ComStkUSD0.01	COM	516806106	22442473.04	1,235,819	1,235,819	1	1,235,819
LaSalleHotel Prop.REIT USD0.01	COM	517942108	6822496.12	268,708	268,708	1	268,708
LatamAirlines SponADR (ReplOrd)	COM	51817R106	10475647.72	444,637	444,637	3	444,637
LeapFrogEnterp.ComStkUSD0.0001	COM	52186N106	88889	10,300	10,300	2	10,300
LeapfrogEnterp.ComStkUSD0.0001	COM	52186N106	378857	43,900	43,900	3	43,900
LEAR CORP ComStkUSD0.01	COM	521865204	154572	3,300	3,300	2	3,300
LEAR CORP ComStkUSD0.01	COM	521865204	163940	3,500	3,500	3	3,500
Lexicon Pharm.Com Stk							

USD0.001	COM	528872104	8032466	3,634,600	3,634,600	1	3,634,600
LexmarkInt'lGrp. ComStkUSD0.01	COM	529771107	1287045	55,500	55,500	2	55,500
LexmarkInt'lGrp. ComStkUSD0.01	COM	529771107	16086740.67	693,693	693,693	3	693,693
LG Display ADR (Repl/2KRW5000)	COM	50186V102	1003464	69,300	69,300	3	69,300
LHC Group Inc ComStock USD0.01	COM	50187A107	17040	800	800	2	800
LHC Group Inc ComStock USD0.01	COM	50187A107	615570	28,900	28,900	3	28,900
Lib.Media-Lib. A ComStkUSD0.01	COM	530322106	13717602.45	118,245	118,245	1	118,245
Life Techn.Corp ComStk USD0.01	COM	53217V109	39072203.12	796,904	796,904	1	796,904
Life Techn.Corp ComStk USD0.01	COM	53217V109	850180.2	17,340	17,340	3	17,340
Life Time FitnessCmStk USD0.02	COM	53217R207	29117557	591,700	591,700	1	591,700
LifePointHospit. ComStkUSD0.01	COM	53219L109	22495225	595,900	595,900	1	595,900
Limited Brands Com Stk USD0.50	COM	532716107	108238	2,300	2,300	2	2,300
Limited Brands Com Stk USD0.50	COM	532716107	14058986.76	298,746	298,746	3	298,746
Lincoln Education. Com Stk NPV	COM	533535100	96707	17,300	17,300	2	17,300
Lincoln Education. Com Stk NPV	COM	533535100	1717248	307,200	307,200	3	307,200
Lincoln Electric Com Stk NPV	COM	533900106	38944	800	800	2	800
Lincoln Electric Com Stk NPV	COM	533900106	2706608	55,600	55,600	3	55,600
LincolnNationalCrpCmStkUSD1.25	COM	534187109	1437450	55,500	55,500	2	55,500
LincolnNationalCrpCmStkUSD1.25	COM	534187109	23861695.9	921,301	921,301	3	921,301
Linear Tech Cp ComStk USD0.001	COM	535678106	22545390	657,300	657,300	1	657,300
Linear Tech Cp ComStk USD0.001	COM	535678106	1149050	33,500	33,500	2	33,500
Linear Tech Cp ComStk USD0.001	COM	535678106	14140175	412,250	412,250	3	412,250
Littelfuse Inc ComStockUSD0.01	COM	537008104	1178661	19,100	19,100	2	19,100
Littelfuse Inc ComStockUSD0.01	COM	537008104	10052559	162,900	162,900	3	162,900
LKQ Corp Common Stock USD0.01	COM	501889208	13503789	639,990	639,990	1	639,990
Lockheed Martin ComStk USD0.01	COM	539830109	11434177.26	123,894	123,894	2	123,894
Lockheed Martin ComStk USD0.01	COM	539830109	100862910.4	1,092,891	1,092,891	3	1,092,891
Lockheed Martin ComStk USD0.01	COM	539830109	1851983.43	20,067	20,067	7	20,067
Loews Corp Com Stock USD0.01	COM	540424108	419725	10,300	10,300	2	10,300
Loews Corp Com Stock USD0.01	COM	540424108	680525	16,700	16,700	3	16,700
Logitech Intl CHF0.25 (Rgd) (US)	COM	H50430232	51272	6,800	6,800	3	6,800
Lorillard Inc ComStock USD0.01	COM	544147101	10716489.51	91,853	91,853	2	91,853
Lorillard Inc ComStock USD0.01	COM	544147101	104173359.6	892,889	892,889	3	892,889
Lowe's Cos Inc Com.Stk.USD0.50	COM	548661107	2028724.8	57,115	57,115	2	57,115
Lowe's Cos Inc Com.Stk.USD0.50	COM	548661107	22021476.48	619,974	619,974	3	619,974
Lowe's Cos Inc Com.Stk.USD0.50	COM	548661107	592473.6	16,680	16,680	4	16,680
Lowe's Cos Inc Com.Stk.USD0.50	COM	548661107	816960	23,000	23,000	5	23,000
Lowe's Cos Inc Com.Stk.USD0.50	COM	548661107	160692.48	4,524	4,524	7	4,524
LSB Industries Inc CS USD0.10	COM	502160104	323597.12	9,136	9,136	3	9,136
LTC PropertiesInc REIT USD0.01	COM	502175102	204102	5,800	5,800	3	5,800
Lumos Networks Com Stk USD0.01	COM	550283105	22545	2,250	2,250	2	2,250
Lumos Networks Com Stk USD0.01	COM	550283105	467192.52	46,626	46,626	3	46,626
LyondellBasellInd A CS USD0.01	COM	N53745100	30566556.9	535,410	535,410	1	535,410
LyondellBasellInd A CS USD0.01	COM	N53745100	7273266	127,400	127,400	2	127,400

LyondellBasellInd A CS USD0.01	COM	N53745100	63767417.67	1,116,963	1,116,963	3	1,116,963
LyondellBasellInd A CS USD0.01	COM	N53745100	1577967.6	27,640	27,640	4	27,640
M & T Bank Corp ComStk USD0.50	COM	55261F104	14081.21	143	143	7	143
Macerich Company REIT USD0.01	COM	554382101	24381060	418,200	418,200	3	418,200
Mack-Cali Realty ComStkUSD0.01	COM	554489104	5754644	220,400	220,400	3	220,400
MA-ComTechSOLUTION.CmStkUSD.01	COM	55405Y100	11622708	776,400	776,400	1	776,400
Macy's Inc CommonStock USD0.01	COM	55616P104	831126	21,300	21,300	2	21,300
Macy's Inc CommonStock USD0.01	COM	55616P104	4538026	116,300	116,300	3	116,300
Madison Square ClsA CS USD0.01	COM	55826P100	6617020	149,200	149,200	1	149,200
Magellan Health ComStk USD0.01	COM	559079207	1274000	26,000	26,000	2	26,000
Magellan Health ComStk USD0.01	COM	559079207	19141899	390,651	390,651	3	390,651
MagicSoftwareEnterpris ILS0.10	COM	559166103	32900	7,000	7,000	2	7,000
Magna Intl Inc Sub Vtg Com NPV	COM	559222401	538861.1027	10,800	10,800	2	10,800
Magna Intl Inc Sub Vtg Com NPV	COM	559222401	15588902.44	312,437	312,437	3	312,437
Main Street Capital CS USD0.01	COM	56035L104	201366	6,600	6,600	2	6,600
Main Street Capital CS USD0.01	COM	56035L104	5779814.4	189,440	189,440	3	189,440
MainSource Financial ComStkNPV	COM	56062Y102	164710	13,000	13,000	3	13,000
Manhattan Assoc. ComStkUSD0.01	COM	562750109	567196	9,400	9,400	2	9,400
Manhattan Assoc. ComStkUSD0.01	COM	562750109	1834336	30,400	30,400	3	30,400
Mannkind Corp ComStock USD0.01	COM	56400P201	693140.91	300,061	300,061	3	300,061
Manpower Group Com Stk USD0.01	COM	56418H100	11174452	263,300	263,300	1	263,300
ManTech Intl 'A'ComStk USD0.01	COM	564563104	526582	20,300	20,300	2	20,300
ManTech Intl 'A'ComStk USD0.01	COM	564563104	10230891.64	394,406	394,406	3	394,406
Manulife Fin.CpComNPV(HKList.)	COM	56501R106	133404.7234	10,000	10,000	4	10,000
Marathon Oil Corp Com Stk USD1	COM	565849106	873810	28,500	28,500	2	28,500
Marathon Oil Corp Com Stk USD1	COM	565849106	11188631.16	364,926	364,926	3	364,926
Marathon Oil Corp Com Stk USD1	COM	565849106	1903648.74	62,089	62,089	7	62,089
Marathon Petroleum CS USD0.01	COM	56585A102	8901900	141,300	141,300	2	141,300
Marathon Petroleum CS USD0.01	COM	56585A102	95572008	1,517,016	1,517,016	3	1,517,016
MARKET VECTORS AGRIBUSINESS	COM	57060U605	65950	1,250	1,250	7	1,250
Market Vectors Gold Miners ETF	COM	57060U100	48245.6	1,040	1,040	7	1,040
Market Vectors Vietnam ETF	COM	57060U761	1076400	59,800	59,800	3	59,800
MarketAxess Hldgs CS USD0.003	COM	57060D108	28240	800	800	3	800
MarketVectorsEMLocalCurrencyBd	COM	57060U522	4088952	148,960	148,960	2	148,960
MarketVectorsPfdSecsEx-Fin ETF	COM	57061R791	501041.97	24,453	24,453	3	24,453
Marriott Intl Cls A ComStkUSD1	COM	571903202	30076.89	807	807	7	807
MarriottVacationsWrldCSUSD0.01	COM	57164Y107	16668	400	400	3	400
MarriottVacationsWrldCSUSD0.01	COM	57164Y107	3333.6	80	80	7	80
Marsh & McLennan Com USD1	COM	571748102	2523204	73,200	73,200	2	73,200
Marsh & McLennan Com USD1	COM	571748102	14348034.09	416,247	416,247	3	416,247
MartenTransportLtd CmSkUSD0.01	COM	573075108	12873	700	700	2	700
MartenTransportLtd CmSkUSD0.01	COM	573075108	16551	900	900	3	900
MartinMariet.Mat.ComStkUSD0.01	COM	573284106	10512220	111,500	111,500	1	111,500
Marvell Tech.CommonStkUSD0.002	COM	G5876H105	307849.44	42,400	42,400	2	42,400
Marvell Tech.CommonStkUSD0.002	COM	G5876H105	5006183.7	689,500	689,500	3	689,500

Masco Corporation Com Stk USD1	COM	574599106	4998	300	300	7	300
Masimo Corp Com Stock USD0.001	COM	574795100	19125508.05	910,305	910,305	1	910,305
Masimo Corp Com Stock USD0.001	COM	574795100	109252	5,200	5,200	2	5,200
Masimo Corp Com Stock USD0.001	COM	574795100	77737	3,700	3,700	3	3,700
MasterCardCl'A'ComStkUSD0.0001	COM	57636Q104	1621224	3,300	3,300	2	3,300
MasterCardCl'A'ComStkUSD0.0001	COM	57636Q104	5392780.56	10,977	10,977	3	10,977
Mattel Inc Common Stock USD1	COM	577081102	3610732	98,600	98,600	2	98,600
Mattel Inc Common Stock USD1	COM	577081102	42918640	1,172,000	1,172,000	3	1,172,000
MaximInteg.Prod.ComStkUSD0.001	COM	57772K101	1496460	50,900	50,900	2	50,900
MaximInteg.Prod.ComStkUSD0.001	COM	57772K101	14979300	509,500	509,500	3	509,500
MAXIMUS Inc.Common Stock NPV	COM	577933104	733352	11,600	11,600	2	11,600
MAXIMUS Inc.Common Stock NPV	COM	577933104	7925638.52	125,366	125,366	3	125,366
Maxygen Common Stock USD0.0001	COM	577776107	82902	33,700	33,700	2	33,700
Maxygen Common Stock USD0.0001	COM	577776107	488556	198,600	198,600	3	198,600
MB Financial Com Stock USD0.01	COM	55264U108	10022611.5	507,474	507,474	1	507,474
MB Financial Com Stock USD0.01	COM	55264U108	154050	7,800	7,800	3	7,800
McCormick&CoInc ComStkN/VtgNPV	COM	579780206	8805258	138,600	138,600	1	138,600
McCormick&CoInc ComStkN/VtgNPV	COM	579780206	750416.36	11,812	11,812	2	11,812
McCormick&CoInc ComStkN/VtgNPV	COM	579780206	4663102	73,400	73,400	3	73,400
McDermott Intl.Com USD1	COM	580037109	267786	24,300	24,300	3	24,300
McDonald's Corp ComStk USD0.01	COM	580135101	6753269.39	76,559	76,559	2	76,559
McDonald's Corp ComStk USD0.01	COM	580135101	63233073.87	716,847	716,847	3	716,847
McDonald's Corp ComStk USD0.01	COM	580135101	763016.5	8,650	8,650	4	8,650
McDonald's Corp ComStk USD0.01	COM	580135101	1596601	18,100	18,100	5	18,100
McDonald's Corp ComStk USD0.01	COM	580135101	6811840.83	77,223	77,223	7	77,223
MCG Capital Corp ComStkUSD0.01	COM	58047P107	10120	2,200	2,200	3	2,200
McGraw-Hill Common USD1	COM	580645109	2667896	48,800	48,800	2	48,800
McGraw-Hill Common USD1	COM	580645109	24779942.88	453,264	453,264	3	453,264
McKesson HBOC Com Stk USD0.01	COM	58155Q103	9696	100	100	2	100
McKesson HBOC Com Stk USD0.01	COM	58155Q103	8212512	84,700	84,700	3	84,700
MeadJohnson Nutr.ComStkUSD0.01	COM	582839106	17232409.37	261,533	261,533	1	261,533
MeadJohnson Nutr.ComStkUSD0.01	COM	582839106	3055187.52	46,368	46,368	2	46,368
MeadJohnson Nutr.ComStkUSD0.01	COM	582839106	69562840.38	1,055,742	1,055,742	3	1,055,742
MeadJohnson Nutr.ComStkUSD0.01	COM	582839106	1462099.1	22,190	22,190	4	22,190
MeadJohnson Nutr.ComStkUSD0.01	COM	582839106	2253438	34,200	34,200	5	34,200
MeadJohnson Nutr.ComStkUSD0.01	COM	582839106	406277.74	6,166	6,166	7	6,166
Meadowbrook Ins. ComStkUSD0.01	COM	58319P108	47396	8,200	8,200	2	8,200
Meadowbrook Ins. ComStkUSD0.01	COM	58319P108	361041.92	62,464	62,464	3	62,464
Medallion Fin. Com Stk USD0.01	COM	583928106	91572	7,800	7,800	3	7,800
MedAssets IncComStk USD0.01	COM	584045108	5456958	325,400	325,400	1	325,400
Medifast Inc Com Stk USD0.001	COM	58470H101	309264.41	11,719	11,719	3	11,719
Medivation Inc Com Stk USD0.01	COM	58501N101	706519.6	13,810	13,810	3	13,810
Mednax Inc Common Stk USD0.01	COM	58502B106	1725584	21,700	21,700	2	21,700
Mednax Inc Common Stk USD0.01	COM	58502B106	17645488	221,900	221,900	3	221,900
Medtronic Inc Com Stk USD0.10	COM	585055106	13582337.3	331,115	331,115	2	331,115
Medtronic Inc Com Stk USD0.10	COM	585055106	156270407.3	3,809,615	3,809,615	3	3,809,615

Merck And Co Inc NewCSUSD0.01	COM	58933Y105	40920307.86	999,519	999,519	1	999,519
Merck And Co Inc NewCSUSD0.01	COM	58933Y105	18611610.58	454,607	454,607	2	454,607
Merck And Co Inc NewCSUSD0.01	COM	58933Y105	302673882.5	7,393,109	7,393,109	3	7,393,109
Merck And Co Inc NewCSUSD0.01	COM	58933Y105	2100222	51,300	51,300	4	51,300
Merck And Co Inc NewCSUSD0.01	COM	58933Y105	734873	17,950	17,950	7	17,950
Meredith Corp Com Stk USD1	COM	589433101	182585	5,300	5,300	2	5,300
Meredith Corp Com Stk USD1	COM	589433101	5358525.25	155,545	155,545	3	155,545
Meridian Bioscience ComStk NPV	COM	589584101	431325	21,300	21,300	2	21,300
Meridian Bioscience ComStk NPV	COM	589584101	1836675	90,700	90,700	3	90,700
MeritageHomesCorpComStkUSD0.01	COM	59001A102	1417357.8	37,948	37,948	3	37,948
Metals USA Hldgs ComStkUSD0.01	COM	59132A104	117183	6,700	6,700	3	6,700
Metlife Inc Common Stk USD0.01	COM	59156R108	20924212.68	635,222	635,222	1	635,222
Metlife Inc Common Stk USD0.01	COM	59156R108	4413960	134,000	134,000	2	134,000
Metlife Inc Common Stk USD0.01	COM	59156R108	48219087.24	1,463,846	1,463,846	3	1,463,846
Metlife Inc Common Stk USD0.01	COM	59156R108	1196710.2	36,330	36,330	4	36,330
Metlife Inc Common Stk USD0.01	COM	59156R108	938790	28,500	28,500	5	28,500
MetroPCSCCommun.ComStkUSD0.0001	COM	591708102	1072526	107,900	107,900	2	107,900
MetroPCSCCommun.ComStkUSD0.0001	COM	591708102	15235197.04	1,532,716	1,532,716	3	1,532,716
Mettler-ToledoIntlCmStkUSD0.01	COM	592688105	1121140	5,800	5,800	3	5,800
Mettler-ToledoIntlCmStkUSD0.01	COM	592688105	1855680	9,600	9,600	7	9,600
MFA Financial Inc REIT USD0.01	COM	55272X102	12246.1	1,510	1,510	4	1,510
Michael Kors Hldgs Com Stk NPV	COM	G60754101	21187247.76	415,192	415,192	1	415,192
Michael Kors Hldgs Com Stk NPV	COM	G60754101	190852.2	3,740	3,740	3	3,740
Michael Kors Hldgs Com Stk NPV	COM	G60754101	959364	18,800	18,800	4	18,800
Microfinancial Com.Stk USD0.01	COM	595072109	13104	1,800	1,800	2	1,800
Microfinancial Com.Stk USD0.01	COM	595072109	8008	1,100	1,100	3	1,100
Micros Systems ComStk USD0.025	COM	594901100	13967555.72	329,113	329,113	1	329,113
Micros Systems ComStk USD0.025	COM	594901100	641692.8	15,120	15,120	4	15,120
Microsoft Com Stk USD0.0000125	COM	594918104	53294772.54	1,995,334	1,995,334	1	1,995,334
Microsoft Com Stk USD0.0000125	COM	594918104	26423265.18	989,276	989,276	2	989,276
Microsoft Com Stk USD0.0000125	COM	594918104	326268414	12,215,353	12,215,353	3	12,215,353
Microsoft Com Stk USD0.0000125	COM	594918104	3898574.522	145,961	145,961	4	145,961
Microsoft Com Stk USD0.0000125	COM	594918104	3506716.513	131,290	131,290	5	131,290
Microsoft Com Stk USD0.0000125	COM	594918104	5938741.537	222,344	222,344	7	222,344
Mid-Amer.AptCmntys CmSkUSD0.01	COM	59522J103	12680316.25	195,835	195,835	1	195,835
Midstates Petroleum CS USD0.01	COM	59804T100	1998279.14	290,026	290,026	3	290,026
Miller Inds Inc ComStk USD0.01	COM	600551204	179950	11,800	11,800	2	11,800
Miller Inds Inc ComStk USD0.01	COM	600551204	2856248.75	187,295	187,295	3	187,295
Mindray ADR (EachRp1 Cls'A' Sh)	COM	602675100	54318591.3	1,661,119	1,661,119	2	1,661,119
Mindray ADR (EachRp1 Cls'A' Sh)	COM	602675100	76059317.1	2,325,973	2,325,973	3	2,325,973
Mindray ADR (EachRp1 Cls'A' Sh)	COM	602675100	38066070	1,164,100	1,164,100	4	1,164,100
Mindray ADR (EachRp1 Cls'A' Sh)	COM	602675100	30426532.5	930,475	930,475	6	930,475
Mineral Tech.Inc ComStkUSD0.10	COM	603158106	10622712	266,100	266,100	1	266,100
MitchamIndustriesComStkUSD0.01	COM	606501104	318942	23,400	23,400	2	23,400
MitchamIndustriesComStkUSD0.01	COM	606501104	1357657.04	99,608	99,608	3	99,608
MobileTeleSystemsADR (Rp2ComSh)	COM	607409109	38323885	2,054,900	2,054,900	2	2,054,900
MobileTeleSystemsADR (Rp2ComSh)	COM	607409109	235003260.2	12,600,711	12,600,711	3	12,600,711

Molex Com.USD0.05	COM	608554101	22100787.12	808,664	808,664	1	808,664
Molex Com.USD0.05	COM	608554101	368955	13,500	13,500	2	13,500
Molex Com.USD0.05	COM	608554101	2817723	103,100	103,100	3	103,100
Mondelez Intl Inc CmStkUSD0.01	COM	609207105	5370981.545	211,014	211,014	2	211,014
Mondelez Intl Inc CmStkUSD0.01	COM	609207105	76115300.19	2,990,402	2,990,402	3	2,990,402
Mondelez Intl Inc CmStkUSD0.01	COM	609207105	882844.242	34,685	34,685	4	34,685
Mondelez Intl Inc CmStkUSD0.01	COM	609207105	1738453.56	68,300	68,300	5	68,300
Mondelez Intl Inc CmStkUSD0.01	COM	609207105	1192609.686	46,855	46,855	7	46,855
MonolithicPower ComStkUSD0.001	COM	609839105	7372095.52	330,884	330,884	1	330,884
Monsanto Co. Com Stk USD0.01	COM	61166W101	2421430.95	25,583	25,583	2	25,583
Monsanto Co. Com Stk USD0.01	COM	61166W101	9229226.85	97,509	97,509	3	97,509
Monsanto Co. Com Stk USD0.01	COM	61166W101	2226357.3	23,522	23,522	7	23,522
MontpelierReHldCmStkUSD0.00166	COM	G62185106	96012	4,200	4,200	2	4,200
MontpelierReHldCmStkUSD0.00166	COM	G62185106	1741932	76,200	76,200	3	76,200
Moody's Corp Common StkUSD0.01	COM	615369105	402560	8,000	8,000	2	8,000
Moody's Corp Common StkUSD0.01	COM	615369105	8695296	172,800	172,800	3	172,800
Morgan Stanley ComStockUSD0.01	COM	617446448	14457262.96	756,133	756,133	2	756,133
Morgan Stanley ComStockUSD0.01	COM	617446448	201439677.8	10,535,548	10,535,548	3	10,535,548
Morgan Stanley ComStockUSD0.01	COM	617446448	1056762.4	55,270	55,270	4	55,270
Morgan Stanley ComStockUSD0.01	COM	617446448	1835520	96,000	96,000	5	96,000
Morgan Stanley ComStockUSD0.01	COM	617446448	433010.64	22,647	22,647	7	22,647
Mosaic Co (The) ComStk USD0.01	COM	61945C103	4269902	75,400	75,400	2	75,400
Mosaic Co (The) ComStk USD0.01	COM	61945C103	37248099.35	657,745	657,745	3	657,745
MRC Global Inc ComStkUSD0.01	COM	55345K103	51020748	1,836,600	1,836,600	1	1,836,600
MSC Ind.Dir.ClsAComStkUSD0.001	COM	553530106	927174	12,300	12,300	2	12,300
MSC Ind.Dir.ClsAComStkUSD0.001	COM	553530106	8073198	107,100	107,100	3	107,100
MTS Systems Corp ComStkUSD0.25	COM	553777103	11082368	217,600	217,600	1	217,600
MTS Systems Corp ComStkUSD0.25	COM	553777103	662090	13,000	13,000	2	13,000
MTS Systems Corp ComStkUSD0.25	COM	553777103	5948624	116,800	116,800	3	116,800
MultiFinelineElcCmStkUSD0.0001	COM	62541B101	46483	2,300	2,300	2	2,300
MultiFinelineElcCmStkUSD0.0001	COM	62541B101	54567	2,700	2,700	3	2,700
Murphy Oil Corp Com Stock USD1	COM	626717102	1090956	18,320	18,320	2	18,320
Murphy Oil Corp Com Stock USD1	COM	626717102	19883566.35	333,897	333,897	3	333,897
Mylan Inc Common Stock USD0.50	COM	628530107	883533.15	32,187	32,187	3	32,187
MYR Group Inc Com Stk USD0.01	COM	55405W104	10392975	467,100	467,100	1	467,100
Myriad Genetics ComStk USD0.01	COM	62855J104	15467100	567,600	567,600	1	567,600
Myriad Genetics ComStk USD0.01	COM	62855J104	24525	900	900	2	900
Myriad Genetics ComStk USD0.01	COM	62855J104	4380355.75	160,747	160,747	3	160,747
NaborsIndustriesComStkUSD0.0001	COM	G6359F103	981155	67,900	67,900	2	67,900
NaborsIndustriesComStkUSD0.0001	COM	G6359F103	13913905	962,900	962,900	3	962,900
Nacco Indus.Cls'A'Com Stk USD1	COM	629579103	151725	2,500	2,500	2	2,500
Nacco Indus.Cls'A'Com Stk USD1	COM	629579103	1483627.74	24,446	24,446	3	24,446
Nanometrics Common Stock NPV	COM	630077105	8424164	584,200	584,200	1	584,200
Nasdaq OMX Group ComStkUSD0.01	COM	631103108	39984	1,600	1,600	2	1,600
Nash Finch Co Com Stk USD1.667	COM	631158102	1469128.64	69,038	69,038	3	69,038
National CineMedia CS USD0.01	COM	635309107	749214.99	53,023	53,023	3	53,023
NationalBeverageCpCmStkUSD0.01	COM	635017106	39393	2,700	2,700	2	2,700
NationalBeverageCpCmStkUSD0.01	COM	635017106	53983	3,700	3,700	3	3,700

National-Oilwell ComStkUSD0.01	COM	637071101	519460	7,600	7,600	2	7,600
National-Oilwell ComStkUSD0.01	COM	637071101	1282519.4	18,764	18,764	3	18,764
Natl Bankshares ComStk USD1.25	COM	634865109	32390	1,000	1,000	2	1,000
Natl Bankshares ComStk USD1.25	COM	634865109	372485	11,500	11,500	3	11,500
Natl Healthcare Com StkUSD0.01	COM	635906100	1303864.6	27,730	27,730	3	27,730
Natl Instruments ComStkUSD0.01	COM	636518102	6065943.63	235,023	235,023	3	235,023
Natl Interstate ComStk USD0.01	COM	63654U100	14410	500	500	2	500
Natl Interstate ComStk USD0.01	COM	63654U100	25938	900	900	3	900
Natl Penn Bcshs Inc ComStk NPV	COM	637138108	23300	2,500	2,500	2	2,500
Natl Penn Bcshs Inc ComStk NPV	COM	637138108	20504	2,200	2,200	3	2,200
Natl Presto Indust. ComStkUSD1	COM	637215104	241850	3,500	3,500	2	3,500
Natl Presto Indust. ComStkUSD1	COM	637215104	1140150	16,500	16,500	3	16,500
Natl Research Corp CS USD0.001	COM	637372103	21680	400	400	3	400
NatlHealthInvest. REIT USD0.01	COM	63633D104	39571	700	700	3	700
NatlWesternLife 'A'ComStk USD1	COM	638522102	110418	700	700	2	700
NatlWesternLife 'A'ComStk USD1	COM	638522102	1468874.88	9,312	9,312	3	9,312
NaturalResPtnrsLP ComStkUSD100	COM	63900P103	346698	18,700	18,700	2	18,700
NaturalResPtnrsLP ComStkUSD100	COM	63900P103	3833497.26	206,769	206,769	3	206,769
NaturesSunshineProd ComStk NPV	COM	639027101	26064	1,800	1,800	2	1,800
NaturesSunshineProd ComStk NPV	COM	639027101	486528	33,600	33,600	3	33,600
Natuzzi S.p.A. ADR(Repr 1EUR1)	COM	63905A101	4042266.24	2,105,347	2,105,347	2	2,105,347
Natuzzi S.p.A. ADR(Repr 1EUR1)	COM	63905A101	686858.88	357,739	357,739	3	357,739
NavigatorsGrpInc ComStkUSD0.10	COM	638904102	97033	1,900	1,900	3	1,900
NBT Bancorp Inc ComStk USD0.01	COM	628778102	401346	19,800	19,800	3	19,800
NCI Inc Class'A'ComStkUSD0.019	COM	62886K104	8789.06	1,874	1,874	3	1,874
NelnetIncClass'A'ComStkUSD0.01	COM	64031N108	14895	500	500	2	500
NelnetIncClass'A'ComStkUSD0.01	COM	64031N108	411102	13,800	13,800	3	13,800
Net 1 UEPS Com Stock USD0.001	COM	64107N206	47523	9,300	9,300	2	9,300
Net 1 UEPS Com Stock USD0.001	COM	64107N206	51100	10,000	10,000	3	10,000
NetEase Inc ADR(Repr 1 HKD0.1)	COM	64110W102	2692149	63,300	63,300	2	63,300
NetEase Inc ADR(Repr 1 HKD0.1)	COM	64110W102	1054744	24,800	24,800	3	24,800
Netgear Inc Com Stock USD0.001	COM	64111Q104	398243	10,100	10,100	2	10,100
Netgear Inc Com Stock USD0.001	COM	64111Q104	3753736	95,200	95,200	3	95,200
NetScout Sys. Com Stk USD0.001	COM	64115T104	12927426	497,400	497,400	1	497,400
NeuStar Inc 'A'ComStk USD0.001	COM	64126X201	1379497	32,900	32,900	2	32,900
NeuStar Inc 'A'ComStk USD0.001	COM	64126X201	14266976.01	340,257	340,257	3	340,257
Neutral Tandem Inc CS USD0.001	COM	64128B108	666915	259,500	259,500	3	259,500
Nevsun Resources Ltd Com NPV	COM	64156L101	1778623.079	416,700	416,700	2	416,700
Nevsun Resources Ltd Com NPV	COM	64156L101	15787548.46	3,698,744	3,698,744	3	3,698,744
New Gold Inc Com NPV (US List)	COM	644535106	12977820.79	1,176,593	1,176,593	3	1,176,593
Newcastle Inv Cp REIT USD0.01	COM	65105M108	746480	86,000	86,000	3	86,000
Newell Rubbermaid Com Stk USD1	COM	651229106	173706	7,800	7,800	3	7,800
NewfieldExplor.Co.ComStUSD0.01	COM	651290108	514176	19,200	19,200	2	19,200
NewfieldExplor.Co.ComStUSD0.01	COM	651290108	5803226	216,700	216,700	3	216,700
NewMarket Corp							



CommonStock NPV	COM	651587107	1442100	5,500	5,500	2	5,500
NewMarket Corp							
CommonStock NPV	COM	651587107	11933246.4	45,512	45,512	3	45,512
NewmontMin.Cp Com Stk							
USD1.60	COM	651639106	1667196	35,900	35,900	2	35,900
NewmontMin.Cp Com Stk							
USD1.60	COM	651639106	38415864.6	827,215	827,215	3	827,215
NewOrientalADR (EachRep4OrdShs)	COM	647581107	1564115	80,500	80,500	2	80,500
NewOrientalADR (EachRep4OrdShs)	COM	647581107	1602975	82,500	82,500	3	82,500
NewOrientalADR (EachRep4OrdShs)	COM	647581107	29145	1,500	1,500	7	1,500
Newport Corp CommStk							
USD0.1167	COM	651824104	112980	8,400	8,400	2	8,400
News Corp Cls'A'							
ComStkUSD0.01	COM	65248E104	1048461	41,100	41,100	2	41,100
News Corp Cls'A'							
ComStkUSD0.01	COM	65248E104	820656.7	32,170	32,170	3	32,170
News Corp Cls'B'							
ComStkUSD0.01	COM	65248E203	14353.28	547	547	3	547
NextEra Engy Inc							
ComStkUSD0.01	COM	65339F101	1572688.7	22,730	22,730	2	22,730
NextEra Engy Inc							
ComStkUSD0.01	COM	65339F101	5566543.07	80,453	80,453	3	80,453
NGP Capital Com Stock							
USD0.001	COM	62912R107	71478	9,900	9,900	3	9,900
Nicholas Fin Inc Com Stk							
NPV	COM	65373J209	17360	1,400	1,400	2	1,400
Nicholas Fin Inc Com Stk							
NPV	COM	65373J209	37200	3,000	3,000	3	3,000
NII Holdings Com Stk							
USD0.001	COM	62913F201	12192207.31	1,709,987	1,709,987	1	1,709,987
NII Holdings Com Stk							
USD0.001	COM	62913F201	56327	7,900	7,900	2	7,900
NII Holdings Com Stk							
USD0.001	COM	62913F201	1479475	207,500	207,500	3	207,500
Nike Inc Class B Com							
Stock NPV	COM	654106103	1686494.4	32,684	32,684	2	32,684
Nike Inc Class B Com							
Stock NPV	COM	654106103	12354897.6	239,436	239,436	3	239,436
Nippon Tel&Tel ADR							
(Rep0.5Ord)	COM	654624105	19263.48	916	916	3	916
Noble Corp CommonStock							
CHF3.15	COM	H5833N103	162853.14	4,677	4,677	3	4,677
Noble Energy Com Stk							
USD0.01	COM	655044105	37847.28	372	372	3	372
Nordstrom Inc Common							
Stock NPV	COM	655664100	21678360.5	405,203	405,203	1	405,203
Nordstrom Inc Common							
Stock NPV	COM	655664100	111547.5	2,085	2,085	3	2,085
Nordstrom Inc Common							
Stock NPV	COM	655664100	1060370	19,820	19,820	4	19,820
Norfolk Southern Cp							
ComUSD1.00	COM	655844108	2704325.04	43,731	43,731	2	43,731
Norfolk Southern Cp							
ComUSD1.00	COM	655844108	39334383.28	636,067	636,067	3	636,067
Norfolk Southern Cp							
ComUSD1.00	COM	655844108	5714881.76	92,414	92,414	7	92,414
North European Oil Rty							
Uts NPV	COM	659310106	74085	3,300	3,300	2	3,300
North European Oil Rty							
Uts NPV	COM	659310106	328241.45	14,621	14,621	3	14,621
Northern Trust ComStk							
USD1 2/3	COM	665859104	2648448	52,800	52,800	2	52,800
Northern Trust ComStk							
USD1 2/3	COM	665859104	12146394.48	242,153	242,153	3	242,153
Northrim BanCorp Com Stk							
USD1	COM	666762109	29445	1,300	1,300	2	1,300
Northrim BanCorp Com Stk							
USD1	COM	666762109	231030	10,200	10,200	3	10,200
Northrop Grumman Com Stk							
USD1	COM	666807102	9467958	140,100	140,100	2	140,100
Northrop Grumman Com Stk							
USD1	COM	666807102	103824235.3	1,536,316	1,536,316	3	1,536,316
NorthwestBancshs							
ComStkUSD0.01	COM	667340103	14568	1,200	1,200	3	1,200
NorthWesternCorp CmStk							
USD0.01	COM	668074305	33574359.25	966,725	966,725	1	966,725
NorthwestNat.GasComStkUSD3.167	COM	667655104	260780	5,900	5,900	2	5,900
NorthwestNat.GasComStkUSD3.167	COM	667655104	256360	5,800	5,800	3	5,800
NovartisADR (EchReplCHF0.5) Regd	COM	66987V109	17724	280	280	3	280
Nu Skin							
Ent.ClsAComStkUSD0.001	COM	67018T105	3375255	91,100	91,100	2	91,100
Nu Skin							
Ent.ClsAComStkUSD0.001	COM	67018T105	37705785	1,017,700	1,017,700	3	1,017,700
Nutraceutical Intl CS							
USD0.01	COM	67060Y101	19848	1,200	1,200	2	1,200

Nutraceutical Intl CS USD0.01	COM	67060Y101	16540	1,000	1,000	3	1,000
NV Energy Inc CommonStock USD1	COM	67073Y106	335590	18,500	18,500	2	18,500
NV Energy Inc CommonStock USD1	COM	67073Y106	112468	6,200	6,200	3	6,200
Nvidia Corp. Com Stk USD0.001	COM	67066G104	495304	40,400	40,400	2	40,400
Nvidia Corp. Com Stk USD0.001	COM	67066G104	1199028	97,800	97,800	3	97,800
NVR Inc Common Stock USD0.01	COM	62944T105	184000	200	200	3	200
Obagi Med.Prod.Com.StkUSD0.001	COM	67423R108	148131	10,900	10,900	2	10,900
Obagi Med.Prod.Com.StkUSD0.001	COM	67423R108	756963	55,700	55,700	3	55,700
Occidental Petrol Com.USD0.20	COM	674599105	26433820.84	345,044	345,044	1	345,044
Occidental Petrol Com.USD0.20	COM	674599105	9810140.33	128,053	128,053	2	128,053
Occidental Petrol Com.USD0.20	COM	674599105	124890924.4	1,630,217	1,630,217	3	1,630,217
Occidental Petrol Com.USD0.20	COM	674599105	2345032.1	30,610	30,610	4	30,610
Occidental Petrol Com.USD0.20	COM	674599105	1225760	16,000	16,000	5	16,000
Oceaneering Intl ComStkUSD0.25	COM	675232102	10758	200	200	2	200
Ocwen Fin.Corp Com Stk USD0.01	COM	675746309	8730516	252,400	252,400	1	252,400
Oil States Intl ComStk USD0.01	COM	678026105	48897017.68	683,492	683,492	1	683,492
Old Natl Bancorp Com Stk NPV	COM	680033107	19703998.21	1,659,983	1,659,983	1	1,659,983
Old Natl Bancorp Com Stk NPV	COM	680033107	929421	78,300	78,300	3	78,300
Old Republic Intl. Common USD1	COM	680223104	17040	1,600	1,600	3	1,600
Omega Protein Corp CS USD0.01	COM	68210P107	123012	20,100	20,100	3	20,100
OmegaHealthcareInv REIT USD0.1	COM	681936100	286200	12,000	12,000	2	12,000
OmegaHealthcareInv REIT USD0.1	COM	681936100	193185	8,100	8,100	3	8,100
Omnicom Gp.Common Stk.USD0.15	COM	681919106	1873500	37,500	37,500	2	37,500
Omnicom Gp.Common Stk.USD0.15	COM	681919106	32410350.96	648,726	648,726	3	648,726
OneBeaconInsGrp ComStk USD0.01	COM	G67742109	9730	700	700	3	700
Onyx Pharmaceut.ComStkUSD0.001	COM	683399109	10898979	144,300	144,300	1	144,300
Oracle Corp.Com Stk USD0.01	COM	68389X105	13310706.92	399,481	399,481	2	399,481
Oracle Corp.Com Stk USD0.01	COM	68389X105	128147953.6	3,845,977	3,845,977	3	3,845,977
Oracle Corp.Com Stk USD0.01	COM	68389X105	538751.08	16,169	16,169	4	16,169
Oracle Corp.Com Stk USD0.01	COM	68389X105	1752632	52,600	52,600	5	52,600
Oracle Corp.Com Stk USD0.01	COM	68389X105	222244.4	6,670	6,670	7	6,670
OrchidsPaperPrdcts CS USD0.001	COM	68572N104	30330	1,500	1,500	2	1,500
OrchidsPaperPrdcts CS USD0.001	COM	68572N104	93012	4,600	4,600	3	4,600
O'Reilly Auto. Com Stk USD0.01	COM	67103H107	26007449.32	290,846	290,846	1	290,846
O'Reilly Auto. Com Stk USD0.01	COM	67103H107	35768	400	400	2	400
O'Reilly Auto. Com Stk USD0.01	COM	67103H107	700516.28	7,834	7,834	3	7,834
O'Reilly Auto. Com Stk USD0.01	COM	67103H107	1199122.2	13,410	13,410	4	13,410
Oriental Fin Grp CommonStkUSD1	COM	68618W100	292365	21,900	21,900	2	21,900
Oriental Fin Grp CommonStkUSD1	COM	68618W100	3055080.75	228,845	228,845	3	228,845
Orrstown Fin Svcs Com Stk NPV	COM	687380105	2892	300	300	3	300
Orthofix Intl NV ComStkUSD0.10	COM	N6748L102	165186	4,200	4,200	2	4,200
Orthofix Intl NV ComStkUSD0.10	COM	N6748L102	1349019	34,300	34,300	3	34,300
Owens & Minor Inc Com							

Stk USD2	COM	690732102	205272	7,200	7,200	2	7,200
Owens & Minor Inc Com							
Stk USD2	COM	690732102	54169	1,900	1,900	3	1,900
OwensCorning Inc							
ComStkUSD0.01	COM	690742101	7103966.49	192,051	192,051	3	192,051
Pack.Cp of Amer.ComStk							
USD0.01	COM	695156109	24313040	632,000	632,000	1	632,000
PanAmerican Silver Corp							
ComNPV	COM	697900108	1168159.084	62,400	62,400	2	62,400
PanAmerican Silver Corp							
ComNPV	COM	697900108	8478513.609	452,900	452,900	3	452,900
PaneraBread							
'A'ComStkUSD0.0001	COM	69840W108	15883	100	100	3	100
Papa Johns Int'l Com Stk							
NPV	COM	698813102	247185	4,500	4,500	2	4,500
Papa Johns Int'l Com Stk							
NPV	COM	698813102	1675365	30,500	30,500	3	30,500
ParametricTech Cp							
CmStkUSD0.01	COM	699173209	71276857.03	3,166,453	3,166,453	1	3,166,453
Parexel Intl Cp Com							
StkUSD0.01	COM	699462107	58274013.38	1,969,382	1,969,382	1	1,969,382
Parexel Intl Cp Com							
StkUSD0.01	COM	699462107	11836	400	400	2	400
Park National Corp Com							
Stk NPV	COM	700658107	232668	3,600	3,600	2	3,600
Park National Corp Com							
Stk NPV	COM	700658107	252057	3,900	3,900	3	3,900
ParkerDrilling CmStk							
USD0.1666	COM	701081101	103960	22,600	22,600	2	22,600
ParkerDrilling CmStk							
USD0.1666	COM	701081101	2035040	442,400	442,400	3	442,400
Parker-Hannifin Com Stk							
USD0.5	COM	701094104	5775574	67,900	67,900	2	67,900
Parker-Hannifin Com Stk							
USD0.5	COM	701094104	61498380	723,000	723,000	3	723,000
Parker-Hannifin Com Stk							
USD0.5	COM	701094104	765540	9,000	9,000	7	9,000
Partnerre Holdings							
ComStk USD1	COM	G6852T105	32849176.35	408,115	408,115	1	408,115
Partnerre Holdings							
ComStk USD1	COM	G6852T105	193176	2,400	2,400	2	2,400
Partnerre Holdings							
ComStk USD1	COM	G6852T105	3791079	47,100	47,100	3	47,100
Patterson-UTI							
En.ComStkUSD0.01	COM	703481101	924048	49,600	49,600	2	49,600
Patterson-UTI							
En.ComStkUSD0.01	COM	703481101	21429958.59	1,150,293	1,150,293	3	1,150,293
Paychex Inc Com Stock							
USD0.01	COM	704326107	2727470	87,700	87,700	2	87,700
Paychex Inc Com Stock							
USD0.01	COM	704326107	14299780	459,800	459,800	3	459,800
PC ConnectionInc CmStk							
USD0.01	COM	69318J100	42550	3,700	3,700	2	3,700
PC ConnectionInc CmStk							
USD0.01	COM	69318J100	12650	1,100	1,100	3	1,100
PC Mall Inc Com Stock							
USD0.001	COM	69323K100	20493	3,300	3,300	3	3,300
PDC Energy Inc Com Stk							
USD0.01	COM	69327R101	8319105	250,500	250,500	1	250,500
PDL Biopharma Com Stk							
USD0.01	COM	69329Y104	1458688	207,200	207,200	2	207,200
PDL Biopharma Com Stk							
USD0.01	COM	69329Y104	17417438.72	2,474,068	2,474,068	3	2,474,068
PeabodyEnergyCorpComStkUSD0.01	COM	704549104	367218	13,800	13,800	2	13,800
PeabodyEnergyCorpComStkUSD0.01	COM	704549104	505563.39	18,999	18,999	3	18,999
PeabodyEnergyCorpComStkUSD0.01	COM	704549104	19957.5	750	750	7	750
Pebblebrook Hotel REIT							
USD0.01	COM	70509V100	270270	11,700	11,700	3	11,700
Pengrowth Energy Corp							
Com NPV	COM	70706P104	329602.2898	66,300	66,300	3	66,300
Penns Woods Bancorp CS							
USD8.33	COM	708430103	86043	2,300	2,300	3	2,300
PennWest Petroleum Ltd							
Com NPV	COM	707887105	559979.5119	51,627	51,627	3	51,627
PennymacMortgInvTstREITUSD0.01	COM	70931T103	18983230.38	750,622	750,622	1	750,622
PennymacMortgInvTstREITUSD0.01	COM	70931T103	141624	5,600	5,600	3	5,600
Pentair Inc ComStk							
USD0.166666	COM	H6169Q108	5848.85	119	119	3	119
Pepsico Inc CapStk							
USD0.01 2/3	COM	713448108	24419656.08	356,856	356,856	1	356,856
Pepsico Inc CapStk							
USD0.01 2/3	COM	713448108	7206568.59	105,313	105,313	2	105,313
Pepsico Inc CapStk							
USD0.01 2/3	COM	713448108	68328723.6	998,520	998,520	3	998,520
Pepsico Inc CapStk							

USD0.01 2/3	COM	713448108	1166047.2	17,040	17,040	4	17,040
Pepsico Inc CapStk							
USD0.01 2/3	COM	713448108	1715882.25	25,075	25,075	7	25,075
PetMed Express ComStk							
USD0.001	COM	716382106	357420	32,200	32,200	2	32,200
PetMed Express ComStk							
USD0.001	COM	716382106	4081203.6	367,676	367,676	3	367,676
PetrolBras-Pet.SponADRRp2PfNPV	COM	71654V101	23288497.23	1,206,033	1,206,033	2	1,206,033
PetrolBras-Pet.SponADRRp2PfNPV	COM	71654V101	151539936.6	7,847,744	7,847,744	3	7,847,744
PetrolBras-Pet.SponADRRp2PfNPV	COM	71654V101	270340	14,000	14,000	7	14,000
PetrolBras-PetrobADS (Rp2ComSh)	COM	71654V408	8951079.39	459,737	459,737	2	459,737
PetrolBras-PetrobADS (Rp2ComSh)	COM	71654V408	54642379.77	2,806,491	2,806,491	3	2,806,491
PetrolBras-PetrobADS (Rp2ComSh)	COM	71654V408	482369.25	24,775	24,775	7	24,775
PetroQuestEnergyComStkUSD0.001	COM	716748108	10339065	2,088,700	2,088,700	1	2,088,700
Petsmart Inc Com Stk							
USD0.0001	COM	716768106	1770006	25,900	25,900	2	25,900
Petsmart Inc Com Stk							
USD0.0001	COM	716768106	13750008	201,200	201,200	3	201,200
Pfizer Inc Com.Stk.							
USD0.05	COM	717081103	55159211.79	2,199,392	2,199,392	1	2,199,392
Pfizer Inc Com.Stk.							
USD0.05	COM	717081103	21829574.46	870,422	870,422	2	870,422
Pfizer Inc Com.Stk.							
USD0.05	COM	717081103	426656650.6	17,012,303	17,012,303	3	17,012,303
Pfizer Inc Com.Stk.							
USD0.05	COM	717081103	4002530.884	159,595	159,595	4	159,595
Pfizer Inc Com.Stk.							
USD0.05	COM	717081103	3009516	120,000	120,000	5	120,000
Pfizer Inc Com.Stk.							
USD0.05	COM	717081103	2966028.494	118,266	118,266	7	118,266
PharMerica Corp ComStk							
USD0.01	COM	71714F104	17088	1,200	1,200	2	1,200
PharMerica Corp ComStk							
USD0.01	COM	71714F104	633680	44,500	44,500	3	44,500
Philip Morris Intl Com							
Stk NPV	COM	718172109	49744388.16	594,744	594,744	1	594,744
Philip Morris Intl Com							
Stk NPV	COM	718172109	13792821.48	164,907	164,907	2	164,907
Philip Morris Intl Com							
Stk NPV	COM	718172109	93475729.44	1,117,596	1,117,596	3	1,117,596
Philip Morris Intl Com							
Stk NPV	COM	718172109	1742221.2	20,830	20,830	4	20,830
Philip Morris Intl Com							
Stk NPV	COM	718172109	526932	6,300	6,300	7	6,300
Phillips 66 Common Stk							
USD0.01	COM	718546104	3784914.9	71,279	71,279	2	71,279
Phillips 66 Common Stk							
USD0.01	COM	718546104	38878917.3	732,183	732,183	3	732,183
PhoenixNwMediaADR (EchRep8ClsA)	COM	71910C103	13610324	3,739,100	3,739,100	4	3,739,100
Photomedex Inc Com Stk							
USD0.01	COM	719358301	116237.6	8,000	8,000	2	8,000
Photomedex Inc Com Stk							
USD0.01	COM	719358301	100254.93	6,900	6,900	3	6,900
Photronics Inc Com Stk							
USD0.01	COM	719405102	98936	16,600	16,600	2	16,600
Photronics Inc Com Stk							
USD0.01	COM	719405102	3274203.48	549,363	549,363	3	549,363
Piedmont Office A REIT							
USD0.01	COM	720190206	13342560	739,200	739,200	3	739,200
Pier1ImportsInc							
ComStkUSD0.001	COM	720279108	54000	2,700	2,700	2	2,700
Pier1ImportsInc							
ComStkUSD0.001	COM	720279108	4536600	226,830	226,830	3	226,830
PinnacleWestCap ComStk							
USD2.50	COM	723484101	519996	10,200	10,200	2	10,200
PinnacleWestCap ComStk							
USD2.50	COM	723484101	214116	4,200	4,200	3	4,200
Pitney Bowes Common Stk							
USD2	COM	724479100	735224	69,100	69,100	2	69,100
Pitney Bowes Common Stk							
USD2	COM	724479100	14677603.36	1,379,474	1,379,474	3	1,379,474
PlainsAllAmerPipLtdPtShUSD0.10	COM	726503105	2017704	44,600	44,600	3	44,600
Plantronics Inc ComStk							
USD0.01	COM	727493108	199098	5,400	5,400	2	5,400
Plantronics Inc ComStk							
USD0.01	COM	727493108	1036047	28,100	28,100	3	28,100
Platinum Under. ComStk							
USD0.01	COM	G7127P100	202400	4,400	4,400	3	4,400
PlumCreekTimberCoComStkUSD0.01	COM	729251108	12353495.4	278,420	278,420	2	278,420
PlumCreekTimberCoComStkUSD0.01	COM	729251108	10434049.2	235,160	235,160	3	235,160
PLX Technology Inc CS							
USD0.001	COM	693417107	4501566.63	1,240,101	1,240,101	1	1,240,101
PMC-Sierra Inc ComStk							
USD0.001	COM	69344F106	9679659	1,857,900	1,857,900	1	1,857,900
PNC Financial Serv.							

ComStkUSD5	COM	693475105	7842695	134,500	134,500	2	134,500
PNC Financial Serv. ComStkUSD5	COM	693475105	94712933	1,624,300	1,624,300	3	1,624,300
PNC Financial Serv. ComStkUSD5	COM	693475105	1409877.49	24,179	24,179	5	24,179
PNM Resources Inc Com Stk NPV	COM	69349H107	145621	7,100	7,100	3	7,100
PolarisIndustriesComStkUSD0.01	COM	731068102	437580	5,200	5,200	2	5,200
PolarisIndustriesComStkUSD0.01	COM	731068102	1312740	15,600	15,600	3	15,600
Polycom Inc. Com Stk NPV	COM	73172K104	6146567.96	587,626	587,626	3	587,626
Popular Inc Common Stk USD0.01	COM	733174700	320166	15,400	15,400	2	15,400
Popular Inc Common Stk USD0.01	COM	733174700	2629935	126,500	126,500	3	126,500
PortfolioRecoveryComStkUSD0.01	COM	73640Q105	1720446	16,100	16,100	2	16,100
PortfolioRecoveryComStkUSD0.01	COM	73640Q105	12705654	118,900	118,900	3	118,900
PortlandGen.ElectricComStk NPV	COM	736508847	12451536	455,100	455,100	1	455,100
PortlandGen.ElectricComStk NPV	COM	736508847	1471968	53,800	53,800	2	53,800
PortlandGen.ElectricComStk NPV	COM	736508847	19929735.36	728,426	728,426	3	728,426
POSCO ADR(Rep 1/4 Ord KRW5000)	COM	693483109	123225	1,500	1,500	3	1,500
POSCO ADR(Rep 1/4 Ord KRW5000)	COM	693483109	263701.5	3,210	3,210	4	3,210
PotashCorpSaskatchewan Com NPV	COM	73755L107	829358.2404	20,400	20,400	2	20,400
PotashCorpSaskatchewan Com NPV	COM	73755L107	13383565.33	329,200	329,200	3	329,200
Power-One Inc Com Stk USD0.001	COM	73930R102	298666.14	72,700	72,700	2	72,700
Power-One Inc Com Stk USD0.001	COM	73930R102	5111664.824	1,244,259	1,244,259	3	1,244,259
PowerShares KBW Bank Portfolio	COM	73937B746	4702960.48	179,024	179,024	2	179,024
PowerShares KBW Bank Portfolio	COM	73937B746	526056.75	20,025	20,025	3	20,025
POWERSHARES S&P 500 LOW VOLA	COM	73937B779	179006.56	6,467	6,467	7	6,467
Pozen Inc CommonStock USD0.001	COM	73941U102	356211	71,100	71,100	2	71,100
Pozen Inc CommonStock USD0.001	COM	73941U102	3081976.65	615,165	615,165	3	615,165
PPG Inds.Common Stk USD1.666	COM	693506107	676750	5,000	5,000	3	5,000
PPG Inds.Common Stk USD1.666	COM	693506107	20302.5	150	150	7	150
PPL Corp Common Stock USD0.01	COM	69351T106	498162	17,400	17,400	2	17,400
PPL Corp Common Stock USD0.01	COM	69351T106	853174	29,800	29,800	3	29,800
Praxair Inc Comm Stk USD0.01	COM	74005P104	1408949.85	12,873	12,873	2	12,873
Praxair Inc Comm Stk USD0.01	COM	74005P104	4107877.4	37,532	37,532	3	37,532
Precision Castparts ComStk NPV	COM	740189105	31798882.5	167,875	167,875	1	167,875
Precision Castparts ComStk NPV	COM	740189105	94710	500	500	2	500
Precision Castparts ComStk NPV	COM	740189105	13914035.52	73,456	73,456	3	73,456
Precision Castparts ComStk NPV	COM	740189105	2401845.6	12,680	12,680	4	12,680
Precision Castparts ComStk NPV	COM	740189105	1572186	8,300	8,300	5	8,300
Precision Castparts ComStk NPV	COM	740189105	229008.78	1,209	1,209	7	1,209
PrecisionDrilling Corp Com NPV	COM	74022D308	1734133.534	210,058	210,058	3	210,058
PreformedLineProductsCmStkUSD2	COM	740444104	95072	1,600	1,600	3	1,600
Pretium Resource ComStkUSD0.01	COM	74139C102	16393610	1,241,000	1,241,000	1	1,241,000
Price T.Rowe Grp ComStkUSD0.20	COM	74144T108	2155376.01	33,100	33,100	2	33,100
Price T.Rowe Grp ComStkUSD0.20	COM	74144T108	19308001.56	296,512	296,512	3	296,512
Priceline.comIncComStkUSD0.008	COM	741503403	1054663	1,700	1,700	2	1,700
Priceline.comIncComStkUSD0.008	COM	741503403	1649617.01	2,659	2,659	3	2,659
Primerica Inc Com Stk USD0.01	COM	74164M108	11169722	372,200	372,200	1	372,200
Primerica Inc Com Stk USD0.01	COM	74164M108	2034678	67,800	67,800	2	67,800
Primerica Inc Com Stk USD0.01	COM	74164M108	18657397.06	621,706	621,706	3	621,706

PrimorisServicesCmStkUSD0.0001	COM	74164F103	10234379.75	680,500	680,500	1	680,500
PrimorisServicesCmStkUSD0.0001	COM	74164F103	18047.4	1,200	1,200	2	1,200
PrimorisServicesCmStkUSD0.0001	COM	74164F103	2522455.019	167,722	167,722	3	167,722
PrincipalFin.Grp ComStkUSD0.01	COM	74251V102	2783552	97,600	97,600	2	97,600
PrincipalFin.Grp ComStkUSD0.01	COM	74251V102	36354329.92	1,274,696	1,274,696	3	1,274,696
PrivateBancorp Inc Com Stk NPV	COM	742962103	22980	1,500	1,500	3	1,500
ProAssurance CommonStk USD0.01	COM	74267C106	1164444	27,600	27,600	2	27,600
ProAssurance CommonStk USD0.01	COM	74267C106	10226813.81	242,399	242,399	3	242,399
Procter And Gamble ComStk NPV	COM	742718109	8273890.08	121,872	121,872	2	121,872
Procter And Gamble ComStk NPV	COM	742718109	51713646.03	761,727	761,727	3	761,727
Procter And Gamble ComStk NPV	COM	742718109	2046883.5	30,150	30,150	4	30,150
Procter And Gamble ComStk NPV	COM	742718109	4907768.1	72,290	72,290	7	72,290
ProLogis Inc REIT USD0.01	COM	74340W103	23357249	640,100	640,100	3	640,100
Protective LifeCpComStkUSD0.50	COM	743674103	2657940	93,000	93,000	2	93,000
Protective LifeCpComStkUSD0.50	COM	743674103	30428440.08	1,064,676	1,064,676	3	1,064,676
Prudential ADR (EachRep2Ord5p)	COM	74435K204	23982	840	840	3	840
PrudentialFinanclComStkUSD0.01	COM	744320102	2890486	54,200	54,200	2	54,200
PrudentialFinanclComStkUSD0.01	COM	744320102	67930047.44	1,273,768	1,273,768	3	1,273,768
PrudentialFinanclComStkUSD0.01	COM	744320102	663958.5	12,450	12,450	4	12,450
PrudentialFinanclComStkUSD0.01	COM	744320102	202707.33	3,801	3,801	7	3,801
PS Business Cls'A'REIT USD0.01	COM	69360J107	155952	2,400	2,400	3	2,400
Public Service Ent Com NPV	COM	744573106	1089360	35,600	35,600	2	35,600
Public Service Ent Com NPV	COM	744573106	3947430.6	129,001	129,001	3	129,001
Public Service Ent Com NPV	COM	744573106	61200	2,000	2,000	7	2,000
Public Storage Com Stk USD0.10	COM	74460D109	57984	400	400	2	400
Public Storage Com Stk USD0.10	COM	74460D109	23135616	159,600	159,600	3	159,600
PumaBiotechnologyCmStUSD0.0001	COM	74587V107	1933125	103,100	103,100	1	103,100
QAD Inc Cls B ComStk USD0.001	COM	74727D207	1815.75	135	135	3	135
QEP Resources Inc CS USD0.01	COM	74733V100	3019916.82	99,766	99,766	3	99,766
Qiagen NV EURO.01(U.S.Listing)	COM	N72482107	805905.5694	44,403	44,403	3	44,403
QLogic Corp Com Stock USD0.001	COM	747277101	1112139	114,300	114,300	2	114,300
QLogic Corp Com Stock USD0.001	COM	747277101	13583157.84	1,396,008	1,396,008	3	1,396,008
Quaker Chemical Com Stock USD1	COM	747316107	8563740	159,000	159,000	1	159,000
Qualcomm Inc Com Stk USD0.0001	COM	747525103	5646234.99	91,275	91,275	2	91,275
Qualcomm Inc Com Stk USD0.0001	COM	747525103	34879226.16	563,845	563,845	3	563,845
Quality Systems ComStk USD0.01	COM	747582104	2650872	152,700	152,700	2	152,700
Quality Systems ComStk USD0.01	COM	747582104	27401024	1,578,400	1,578,400	3	1,578,400
QuantaServicesComStkUSD0.00001	COM	74762E102	22271369	816,100	816,100	1	816,100
QuantaServicesComStkUSD0.00001	COM	74762E102	7073022.2	259,180	259,180	3	259,180
Questar Corp Common Stock NPV	COM	748356102	30303936	1,533,600	1,533,600	1	1,533,600
Questcor Pharmaceut.ComStk NPV	COM	74835Y101	2543744	95,200	95,200	2	95,200
Questcor Pharmaceut.ComStk NPV	COM	74835Y101	30351248	1,135,900	1,135,900	3	1,135,900
QuestDiagnostics ComStkUSD0.01	COM	74834L100	10354579	177,700	177,700	2	177,700
QuestDiagnostics ComStkUSD0.01	COM	74834L100	114780712.2	1,969,808	1,969,808	3	1,969,808
QuimicaMin.ChileADR(Rp10SrBNPV RAIT FinancialTst REIT USD0.01	COM	833635105	11196339.44	194,246	194,246	3	194,246
RalphLaurenCorp A ComStkUSD.01	COM	751212101	44976	300	300	2	300
RalphLaurenCorp A ComStkUSD.01	COM	751212101	2745784.8	18,315	18,315	3	18,315

RandgoldResources ADR (Rep1Ord)	COM	752344309	6641072.937	66,938	66,938	3	66,938
Raven Industries ComStock USD1	COM	754212108	179248	6,800	6,800	3	6,800
Raymond James FinComStkUSD0.01	COM	754730109	16070863	417,100	417,100	1	417,100
Rayonier Inc Common Stock NPV	COM	754907103	15549	300	300	3	300
Raytheon Company ComStkUSD0.01	COM	755111507	10337776	179,600	179,600	2	179,600
Raytheon Company ComStkUSD0.01	COM	755111507	88468223.44	1,536,974	1,536,974	3	1,536,974
Realty Income Corp REIT USD1	COM	756109104	12521394	311,400	311,400	3	311,400
Red Robin Gourm.ComStkUSD0.001	COM	75689M101	8180222	231,800	231,800	1	231,800
Redwood Trust Inc REIT USD0.01	COM	758075402	17343209.37	1,026,833	1,026,833	1	1,026,833
Regal-Beloit CommonStk USD0.01	COM	758750103	20238984	287,200	287,200	1	287,200
Regency Centers REIT USD0.01	COM	758849103	14602488	309,900	309,900	3	309,900
Regeneron Pharm. CmStkUSD0.001	COM	75886F107	373274.74	2,182	2,182	3	2,182
RegionsFinancial ComStkUSD0.01	COM	7591EP100	3634161	509,700	509,700	3	509,700
ReinsuranceGroup ComStkUSD0.01	COM	759351604	50237671.92	938,671	938,671	1	938,671
ReinsuranceGroup ComStkUSD0.01	COM	759351604	3243847.2	60,610	60,610	3	60,610
Reliance Steel&Alum.ComStk NPV	COM	759509102	28764720	463,200	463,200	1	463,200
Reliance Steel&Alum.ComStk NPV	COM	759509102	2428110	39,100	39,100	3	39,100
Renaissance Hldgs Com Stk NPV	COM	G7496G103	3396668	41,800	41,800	2	41,800
Renaissance Hldgs Com Stk NPV	COM	G7496G103	15287606.32	188,132	188,132	3	188,132
Renasant Corp CommonStock USD5	COM	05564E106	112926	5,900	5,900	2	5,900
Renasant Corp CommonStock USD5	COM	05564E106	286028.16	14,944	14,944	3	14,944
Rent-A-Center Com Stk USD0.01	COM	76009N100	48148668	1,401,300	1,401,300	1	1,401,300
Rent-A-Center Com Stk USD0.01	COM	76009N100	481040	14,000	14,000	2	14,000
Rent-A-Center Com Stk USD0.01	COM	76009N100	10520963.28	306,198	306,198	3	306,198
Republic Services CmStkUSD0.01	COM	760759100	27212374	927,800	927,800	1	927,800
RepublicBancorpInc A ComStkNPV	COM	760281204	240882	11,400	11,400	2	11,400
RepublicBancorpInc A ComStkNPV	COM	760281204	1223236.83	57,891	57,891	3	57,891
Research in Mot. ComNPV(CanLst	COM	760975102	955187.3054	80,600	80,600	2	80,600
Research in Mot. ComNPV(CanLst	COM	760975102	12352337.65	1,042,307	1,042,307	3	1,042,307
ResMed Inc Com Stk USD0.004	COM	761152107	540410	13,000	13,000	2	13,000
ResMed Inc Com Stk USD0.004	COM	761152107	835557	20,100	20,100	3	20,100
ResoluteForestProdCmStUSD0.001	COM	76117W109	182712	13,800	13,800	3	13,800
Resource Capital REIT USD0.001	COM	76120W302	94080	16,800	16,800	2	16,800
Resource Capital REIT USD0.001	COM	76120W302	67760	12,100	12,100	3	12,100
ReynoldsAmeri.ComStk USD0.0001	COM	761713106	12076845	291,500	291,500	2	291,500
ReynoldsAmeri.ComStk USD0.0001	COM	761713106	100367158	2,422,572	2,422,572	3	2,422,572
RG Barry Corp CommonStock USD1	COM	68798107	174291	12,300	12,300	2	12,300
RG Barry Corp CommonStock USD1	COM	68798107	1809509	127,700	127,700	3	127,700
RLI Corp Common Stock USD1	COM	749607107	3304126	51,100	51,100	3	51,100
RoadrunnerTransport CS USD0.01	COM	76973Q105	12734280	702,000	702,000	1	702,000
Robert Half Intl Com Stk USD1	COM	770323103	28638	900	900	2	900
Robert Half Intl Com Stk USD1	COM	770323103	677766	21,300	21,300	3	21,300
Rock-Tenn Cls'A'ComStk USD0.01	COM	772739207	33306452.29	476,419	476,419	1	476,419

Rock-Tenn Cls'A'ComStk USD0.01	COM	772739207	170650.31	2,441	2,441	3	2,441
Rock-Tenn Cls'A'ComStk USD0.01	COM	772739207	976642.7	13,970	13,970	4	13,970
Rockwell Automation ComStkUSD1	COM	773903109	176379	2,100	2,100	2	2,100
Rockwell Automation ComStkUSD1	COM	773903109	9306092	110,800	110,800	3	110,800
Rockwell Collins ComStkUSD0.01	COM	774341101	3583272	61,600	61,600	2	61,600
Rockwell Collins ComStkUSD0.01	COM	774341101	30036777.54	516,362	516,362	3	516,362
RockwoodHldgsInc ComStkUSD0.01	COM	774415103	29676	600	600	2	600
RogersCommun.Inc ComStkClss'B'	COM	775109200	1669064.979	36,800	36,800	2	36,800
RogersCommun.Inc ComStkClss'B'	COM	775109200	16263677.57	358,586	358,586	3	358,586
Rollins Inc Common Stock USD1	COM	775711104	13832304	627,600	627,600	1	627,600
Roper Indust. Comm Stk USD0.01	COM	776696106	200664	1,800	1,800	3	1,800
Ross Stores Inc.ComStk USD0.01	COM	778296103	60109946.55	1,111,295	1,111,295	1	1,111,295
Ross Stores Inc.ComStk USD0.01	COM	778296103	3134623.68	57,952	57,952	2	57,952
Ross Stores Inc.ComStk USD0.01	COM	778296103	28716381	530,900	530,900	3	530,900
Roy.DutchShellADR(2'A'EUR0.07)	COM	780259206	2493232	36,160	36,160	7	36,160
Royal Bk of Canada Common NPV	COM	780087102	96221.75354	1,600	1,600	2	1,600
Royal Bk of Canada Common NPV	COM	780087102	11203820.43	186,300	186,300	3	186,300
Royal Bk of Canada Common NPV	COM	780087102	356501.5969	5,928	5,928	7	5,928
Royal Gold Inc Com Stk USD0.01	COM	780287108	24326640	299,000	299,000	1	299,000
Royal Gold Inc Com Stk USD0.01	COM	780287108	3763469.52	46,257	46,257	3	46,257
RoyalCari.CruisesComStkUSD0.01	COM	V7780T103	733210	21,565	21,565	3	21,565
RPC Inc Common Stock USD0.10	COM	749660106	1743588	142,450	142,450	2	142,450
RPC Inc Common Stock USD0.10	COM	749660106	16529508	1,350,450	1,350,450	3	1,350,450
RFX Corp Common Stk USD0.0001	COM	74972G103	110288	12,200	12,200	2	12,200
RFX Corp Common Stk USD0.0001	COM	74972G103	2436280	269,500	269,500	3	269,500
RudolphTechnol.ComStkUSD0.001	COM	781270103	1344	100	100	2	100
Rue21 Inc Common Stk USD0.001	COM	781295100	8517	300	300	2	300
Rue21 Inc Common Stk USD0.001	COM	781295100	1039074	36,600	36,600	3	36,600
Ryder System Common	COM	783549108	26123076.42	523,194	523,194	1	523,194
Safe Bulkers IncCmStk USD0.001	COM	Y7388L103	15456	4,600	4,600	2	4,600
Safe Bulkers IncCmStk USD0.001	COM	Y7388L103	117072.48	34,843	34,843	3	34,843
Safeway Inc.CommonStockUSD0.01	COM	786514208	452250	25,000	25,000	2	25,000
Safeway Inc.CommonStockUSD0.01	COM	786514208	4043115	223,500	223,500	3	223,500
Safeway Inc.CommonStockUSD0.01	COM	786514208	217080	12,000	12,000	7	12,000
SalixPharmaceut.ComStkUSD0.001	COM	795435106	30337586.32	749,600	749,600	1	749,600
Sally Beauty Co.ComStk USD0.01	COM	79546E104	9472783	401,900	401,900	1	401,900
Sandisk Corp. Com Stk USD0.001	COM	80004C101	4921720.5	113,143	113,143	1	113,143
Sandisk Corp. Com Stk USD0.001	COM	80004C101	883050	20,300	20,300	4	20,300
Sanofi ADR (Repr 1/2 Ord EUR2)	COM	80105N105	20562.92	434	434	3	434
Sapient Corp Com Stk USD0.01	COM	803062108	18371232	1,739,700	1,739,700	1	1,739,700
Sapient Corp Com Stk USD0.01	COM	803062108	9504	900	900	2	900
SBACommunicationsComStkUSD0.01	COM	78388J106	41793804.78	588,811	588,811	1	588,811
SBACommunicationsComStkUSD0.01	COM	78388J106	1024241.4	14,430	14,430	4	14,430
ScanSource Inc CommonStock NPV	COM	806037107	11100438	349,400	349,400	1	349,400
Schlumberger Com Stk USD0.01	COM	806857108	36139774.29	521,508	521,508	1	521,508
Schlumberger Com Stk USD0.01	COM	806857108	6312894.564	91,097	91,097	2	91,097



Schlumberger Com Stk USD0.01	COM	806857108	152671260.6	2,203,093	2,203,093	3	2,203,093
Schlumberger Com Stk USD0.01	COM	806857108	2840549.614	40,990	40,990	4	40,990
Schlumberger Com Stk USD0.01	COM	806857108	1857202.48	26,800	26,800	5	26,800
Schlumberger Com Stk USD0.01	COM	806857108	5146114.036	74,260	74,260	7	74,260
Schnitzer Steel 'A'ComStk USD1	COM	806882106	124353	4,100	4,100	2	4,100
Schnitzer Steel 'A'ComStk USD1	COM	806882106	749151	24,700	24,700	3	24,700
ScholasticCorp CommStk USD0.01	COM	807066105	520256	17,600	17,600	2	17,600
ScholasticCorp CommStk USD0.01	COM	807066105	7573272	256,200	256,200	3	256,200
Schulman (A) Inc Comm Stk USD1	COM	808194104	112850.79	3,900	3,900	2	3,900
Schulman (A) Inc Comm Stk USD1	COM	808194104	95489.13	3,300	3,300	3	3,300
Schweitzer-Maud. ComStkUSD0.10	COM	808541106	1026489	26,300	26,300	2	26,300
Schweitzer-Maud. ComStkUSD0.10	COM	808541106	11794866	302,200	302,200	3	302,200
Sciclone Pharm ComStk USD0.001	COM	80862K104	511154.14	118,600	118,600	2	118,600
Sciclone Pharm ComStk USD0.001	COM	80862K104	8495657.64	1,971,196	1,971,196	3	1,971,196
ScrippsNtwksCls'A'ComStkUSD0.01	COM	811065101	758752	13,100	13,100	2	13,100
ScrippsNtwksCls'A'ComStkUSD0.01	COM	811065101	6741888	116,400	116,400	3	116,400
Seaboard Corp CommonStock USD1	COM	811543107	3830238.32	1,514	1,514	3	1,514
SeaCubeContainerLeasingUSD0.01	COM	G79978105	231855	12,300	12,300	2	12,300
SeaCubeContainerLeasingUSD0.01	COM	G79978105	2121963.35	112,571	112,571	3	112,571
SeaDrill Limited USD2	COM	G7945E105	675407.8793	18,489	18,489	2	18,489
SeaDrill Limited USD2	COM	G7945E105	2301588.698	63,005	63,005	3	63,005
Seagate Techn.ComStkUSD0.00001	COM	G7945M107	4407858	144,900	144,900	2	144,900
Seagate Techn.ComStkUSD0.00001	COM	G7945M107	67570242.48	2,221,244	2,221,244	3	2,221,244
Seaspan Corp Com Stock USD0.01	COM	Y75638109	288540	18,000	18,000	3	18,000
Seaspan Corp Com Stock USD0.01	COM	Y75638109	13336.96	832	832	7	832
SEI Investments ComStk USD0.01	COM	784117103	49014	2,100	2,100	3	2,100
SelectComfortCorp CmStkUSD0.01	COM	81616X103	10468	400	400	2	400
SelectComfortCorp CmStkUSD0.01	COM	81616X103	225062	8,600	8,600	3	8,600
SelectMedicalHldComStkUSD0.001	COM	81619Q105	1006181	106,700	106,700	2	106,700
SelectMedicalHldComStkUSD0.001	COM	81619Q105	9920360	1,052,000	1,052,000	3	1,052,000
Shaw Communications Cls'B'NPV	COM	82028K200	331119.2126	14,435	14,435	3	14,435
Sherwin Williams Com USD1.00	COM	824348106	2215777.1	14,405	14,405	7	14,405
ShinhanFinSpADR (Rp1OrdKRW5000)	COM	824596100	95264	2,600	2,600	3	2,600
ShinhanFinSpADR (Rp1OrdKRW5000)	COM	824596100	160849.6	4,390	4,390	4	4,390
ShipFinanceIntlCommonStockUSD1	COM	G81075106	23282	1,400	1,400	3	1,400
Shire PLC ADR (Each Rep 3 Ord)	COM	82481R106	21477.94	233	233	3	233
Sigma-Aldrich Com.USD1	COM	826552101	566566	7,700	7,700	2	7,700
Sigma-Aldrich Com.USD1	COM	826552101	492986	6,700	6,700	3	6,700
Signet Jewelers Ltd OrdUSD0.18	COM	G81276100	16472185.34	308,153	308,153	3	308,153
SilganHldgsIncCommonStkUSD0.01	COM	827048109	23280469.9	560,435	560,435	1	560,435
SiliconMotionTech.ADR (Rep4Ord)	COM	82706C108	162108	11,400	11,400	2	11,400
SiliconMotionTech.ADR (Rep4Ord)	COM	82706C108	69678	4,900	4,900	3	4,900
SiliconPrecSpnADR (Rp5OrdTWD10)	COM	827084864	2886270	540,500	540,500	2	540,500
SiliconPrecSpnADR (Rp5OrdTWD10)	COM	827084864	10860492	2,033,800	2,033,800	3	2,033,800
SiliconPrecSpnADR (Rp5OrdTWD10)	COM	827084864	289823.16	54,274	54,274	4	54,274
Silver Wheaton Com NPV (USList)	COM	828336107	7803165.92	216,274	216,274	3	216,274
Silvercorp Metals Inc Com NPV	COM	82835P103	58391.08165	11,400	11,400	2	11,400
Silvercorp Metals Inc Com NPV	COM	82835P103	26122.326	5,100	5,100	3	5,100
SimmonsFirst 'A'ComStk USD0.10	COM	828730200	10455928	412,300	412,300	1	412,300
SimmonsFirst 'A'ComStk USD0.10	COM	828730200	30432	1,200	1,200	3	1,200
Simon Prop Grp ComStkUSD0.0001	COM	828806109	1195634.67	7,563	7,563	2	7,563
Simon Prop Grp ComStkUSD0.0001	COM	828806109	39586210.27	250,403	250,403	3	250,403

SINA Corp CommonStock USD0.133	COM	G81477104	58918104	1,173,200	1,173,200	4	1,173,200
SINA Corp CommonStock USD0.133	COM	G81477104	1968774.66	39,203	39,203	6	39,203
Sirona Dental Com.StockUSD0.01	COM	82966C103	46823744	726,400	726,400	1	726,400
SIX FLAGS CORP ComStkUSD0.01	COM	83001A102	25055280	409,400	409,400	1	409,400
SK TelecomADR(Rp1/9KRW500) (US)	COM	78440P108	104478	6,600	6,600	2	6,600
SK TelecomADR(Rp1/9KRW500) (US)	COM	78440P108	11057286.66	698,502	698,502	3	698,502
SK TelecomADR(Rp1/9KRW500) (US)	COM	78440P108	647288.7	40,890	40,890	4	40,890
SK TelecomADR(Rp1/9KRW500) (US)	COM	78440P108	227382.12	14,364	14,364	7	14,364
Skullcandy Inc ComStkUSD0.0001	COM	83083J104	976866	125,400	125,400	3	125,400
SLM Corp Common Stock USD0.20	COM	78442P106	13041856.98	761,346	761,346	1	761,346
SLM Corp Common Stock USD0.20	COM	78442P106	47964	2,800	2,800	3	2,800
SLM Corp Common Stock USD0.20	COM	78442P106	649227	37,900	37,900	4	37,900
SM Energy Co Com Stock USD0.01	COM	78454L100	13450496.83	257,623	257,623	1	257,623
Smith And WessonHldgCSUSD0.001	COM	831756101	91152	10,800	10,800	2	10,800
Smith And WessonHldgCSUSD0.001	COM	831756101	914052	108,300	108,300	3	108,300
SNAP-ON INCORPORATED COMMON ST	COM	833034101	25245204	319,600	319,600	1	319,600
Sohu.comInc CommonStk USD0.001	COM	83408W103	1448604	30,600	30,600	2	30,600
Sohu.comInc CommonStk USD0.001	COM	83408W103	19567089.54	413,331	413,331	3	413,331
Sohu.comInc CommonStk USD0.001	COM	83408W103	28679992.2	605,830	605,830	4	605,830
Sonoco Products Common Stk NPV	COM	835495102	356760	12,000	12,000	3	12,000
SouFun Hldgs ADR (EachReplOrd)	COM	836034108	1255000	50,200	50,200	2	50,200
SouFun Hldgs ADR (EachReplOrd)	COM	836034108	292500	11,700	11,700	3	11,700
Southern.Co Com.USD5	COM	842587107	2744463.48	64,108	64,108	2	64,108
Southern.Co Com.USD5	COM	842587107	8879393.34	207,414	207,414	3	207,414
Southern.Co Com.USD5	COM	842587107	2024955.81	47,301	47,301	7	47,301
SouthernCopperCorpCmStkUSD0.01	COM	84265V105	4592910.18	121,313	121,313	2	121,313
SouthernCopperCorpCmStkUSD0.01	COM	84265V105	43931116.02	1,160,357	1,160,357	3	1,160,357
SouthsideBancshares CS USD1.25	COM	84470P109	238988.88	11,348	11,348	2	11,348
SouthsideBancshares CS USD1.25	COM	84470P109	2535118.56	120,376	120,376	3	120,376
Southwest Airlines Comm.USD1	COM	844741108	594944	58,100	58,100	2	58,100
Southwest Airlines Comm.USD1	COM	844741108	56320	5,500	5,500	3	5,500
SouthwesternEnergyComStkUSD0.1	COM	845467109	31954794.04	956,444	956,444	3	956,444
Spartan Stores Inc Com Stk NPV	COM	846822104	193536	12,600	12,600	2	12,600
Spartan Stores Inc Com Stk NPV	COM	846822104	393216	25,600	25,600	3	25,600
SPDR BarclaysHighYieldBd ETF	COM	78464A417	108423390.8	2,663,311	2,663,311	2	2,663,311
SPDR GOLD TRUST	COM	78463V107	202715.8312	1,260	1,260	4	1,260
SPDR Idx S&P Intl Dividend ETF	COM	78463X772	1924400	40,000	40,000	2	40,000
SPDR S&P 500 ETF Trust	COM	78462F103	219320371.8	1,540,063	1,540,063	2	1,540,063
SPDR S&P 500 ETF Trust	COM	78462F103	6538755.15	45,915	45,915	3	45,915
SPDR S&P 500 ETF Trust	COM	78462F103	642411.51	4,511	4,511	7	4,511
SPDR S&P DIVIDEND ETF	COM	78464A763	58160	1,000	1,000	7	1,000
SPDR S&P HOMEBUILDERS ETF	COM	78464A888	30028208	1,128,880	1,128,880	4	1,128,880
SPDR S&P METALS & MINING ETF	COM	78464A755	9424543.03	208,831	208,831	7	208,831
SPDR S&P Regional Banking ETF	COM	78464A698	6024738	215,400	215,400	3	215,400
Spectra Energy ComStk USD0.001	COM	847560109	781589.48	28,546	28,546	2	28,546
Spectra Energy ComStk USD0.001	COM	847560109	2945567.78	107,581	107,581	3	107,581
Spectrum Pharm ComStk USD0.001	COM	84763A108	761766.6	68,100	68,100	2	68,100
Spectrum Pharm ComStk USD0.001	COM	84763A108	7523703.6	672,600	672,600	3	672,600

SpiritAirlinesIncComSTKUSD0.01	COM	848577102	39686178.15	2,238,300	2,238,300	1	2,238,300
SpiritAirlinesIncComSTKUSD0.01	COM	848577102	1195035.7	67,400	67,400	2	67,400
SpiritAirlinesIncComSTKUSD0.01	COM	848577102	16339560.01	921,551	921,551	3	921,551
St.JudeMedicalIncComStkUSD0.10	COM	790849103	3866980	107,000	107,000	2	107,000
St.JudeMedicalIncComStkUSD0.10	COM	790849103	30779932.04	851,686	851,686	3	851,686
Stancorp Fin.Group Com Stk NPV	COM	852891100	1796830	49,000	49,000	2	49,000
Stancorp Fin.Group Com Stk NPV	COM	852891100	29121480.5	794,150	794,150	3	794,150
StandardMotorProductsCmStkUSD2	COM	853666105	226644	10,200	10,200	2	10,200
StandardMotorProductsCmStkUSD2	COM	853666105	1082114	48,700	48,700	3	48,700
StandardParking ComStkUSD0.001	COM	853790103	20514471	932,900	932,900	1	932,900
StanleyTech.GroupInc ComStkNPV	COM	85472N109	7992316.963	200,200	200,200	1	200,200
Staples Inc Com Stk USD0.0006	COM	855030102	531240	46,600	46,600	2	46,600
Staples Inc Com Stk USD0.0006	COM	855030102	9181560	805,400	805,400	3	805,400
Starbucks Corp ComStk USD0.001	COM	855244109	799087	14,900	14,900	2	14,900
Starbucks Corp ComStk USD0.001	COM	855244109	1220404.28	22,756	22,756	3	22,756
Starwood Prop.Tst REIT USD0.01	COM	85571B105	461496	20,100	20,100	2	20,100
Starwood Prop.Tst REIT USD0.01	COM	85571B105	9764888	425,300	425,300	3	425,300
State Auto Fin Cp Com Stk NPV	COM	855707105	31374	2,100	2,100	2	2,100
State Auto Fin Cp Com Stk NPV	COM	855707105	5976	400	400	3	400
State Street Corp Com Stk USD1	COM	857477103	18588224.1	395,410	395,410	1	395,410
State Street Corp Com Stk USD1	COM	857477103	8225574.75	174,975	174,975	2	174,975
State Street Corp Com Stk USD1	COM	857477103	123074013.4	2,618,039	2,618,039	3	2,618,039
State Street Corp Com Stk USD1	COM	857477103	1673085.9	35,590	35,590	4	35,590
State Street Corp Com Stk USD1	COM	857477103	1861596	39,600	39,600	5	39,600
State Street Corp Com Stk USD1	COM	857477103	445936.86	9,486	9,486	7	9,486
Statoil SponADR(Rp1OrdNOK2.50)	COM	85771P102	33628.72	1,343	1,343	3	1,343
Steel Dynamics Com Stk USD0.01	COM	858119100	1207443.66	87,942	87,942	3	87,942
Steelcase Inc Cls'A'ComStk NPV	COM	858155203	150332	11,800	11,800	2	11,800
Steelcase Inc Cls'A'ComStk NPV	COM	858155203	141414	11,100	11,100	3	11,100
SteinerLeisureLtdComStkUSD0.01	COM	P8744Y102	149787.04	3,100	3,100	2	3,100
SteinerLeisureLtdComStkUSD0.01	COM	P8744Y102	48318.4	1,000	1,000	3	1,000
StellarOne Corp ComStk USD1	COM	85856G100	12726	900	900	3	900
Stepan Co Common Stock USD1	COM	858586100	22216	400	400	2	400
Stepan Co Common Stock USD1	COM	858586100	849762	15,300	15,300	3	15,300
Steris Corp Common Stock NPV	COM	859152100	2698521	77,700	77,700	2	77,700
Steris Corp Common Stock NPV	COM	859152100	18045708	519,600	519,600	3	519,600
Sterling Bancorp/NY CmStk USD1	COM	859158107	25508	2,800	2,800	3	2,800
Sterling Financial ComStk USD1	COM	859319303	489060	23,400	23,400	2	23,400
Sterling Financial ComStk USD1	COM	859319303	3887400	186,000	186,000	3	186,000
Steven Madden ComStk USD0.0001	COM	556269108	338160	8,000	8,000	3	8,000
Stone Energy CommStock USD0.01	COM	861642106	447582.24	21,812	21,812	3	21,812
StrayerEducation CmStk USD0.01	COM	863236105	668423	11,900	11,900	2	11,900
StrayerEducation CmStk USD0.01	COM	863236105	6281097.91	111,823	111,823	3	111,823
Stryker Corp.Com.Stk.USD0.10	COM	863667101	6622201.18	120,799	120,799	2	120,799
Stryker Corp.Com.Stk.USD0.10	COM	863667101	46377555.54	845,997	845,997	3	845,997
Sturm Ruger And Co ComStk USD1	COM	864159108	930700	20,500	20,500	2	20,500
Sturm Ruger And Co ComStk USD1	COM	864159108	8126600	179,000	179,000	3	179,000

Sumitomo Mitsui ADR (Rep0.2Ord)	COM	86562M209	28626	3,900	3,900	3	3,900
Sumitomo Mitsui ADR (Rep0.2Ord)	COM	86562M209	151578.34	20,651	20,651	7	20,651
SuncorEnergy NewComNPV (CanLst)	COM	867224107	206990732.8	6,300,846	6,300,846	2	6,300,846
SuncorEnergy NewComNPV (CanLst)	COM	867224107	128219225	3,903,023	3,903,023	3	3,903,023
SuncorEnergy NewComNPV (CanLst)	COM	867224107	2463844.531	75,000	75,000	5	75,000
SuncorEnergy NewComNPV (CanLst)	COM	867224107	536132.5701	16,320	16,320	7	16,320
Sunoco Logistics Partn.Uts NPV	COM	86764L108	759128.45	15,265	15,265	3	15,265
Superior Energy ComStkUSD0.001	COM	868157108	128464	6,200	6,200	3	6,200
Superior Inds. Com Stk USD0.50	COM	868168105	706166.4	34,616	34,616	3	34,616
SusquehannaBancshs ComStk USD2	COM	869099101	17583249.68	1,677,791	1,677,791	1	1,677,791
SVB Fin.Group Com Stk USD0.001	COM	78486Q101	9375030.97	167,501	167,501	1	167,501
SVB Fin.Group Com Stk USD0.001	COM	78486Q101	27985	500	500	3	500
Swift Energy Co ComStk USD0.01	COM	870738101	193914	12,600	12,600	3	12,600
SwiftTransport Co A CS USD0.01	COM	87074U101	5188368	568,900	568,900	1	568,900
SY Bancorp Inc Common Stk NPV	COM	785060104	11210	500	500	2	500
Symantec Corp Com Stk USD0.01	COM	871503108	2683732	142,600	142,600	2	142,600
Symantec Corp Com Stk USD0.01	COM	871503108	20869498	1,108,900	1,108,900	3	1,108,900
Symetra Fin Corp CmStk USD0.01	COM	87151Q106	3875828	298,600	298,600	2	298,600
Symetra Fin Corp CmStk USD0.01	COM	87151Q106	43177217.16	3,326,442	3,326,442	3	3,326,442
Synaptics Inc Common Stock NPV	COM	87157D109	1096902	36,600	36,600	3	36,600
Syngenta AG ADR (Repr 0.2 Ord)	COM	87160A100	19634.4	243	243	3	243
SYNEX Corp Com Stk USD0.001	COM	87162W100	831996	24,200	24,200	2	24,200
SYNEX Corp Com Stk USD0.001	COM	87162W100	10223614.98	297,371	297,371	3	297,371
Synopsys Inc Com Stk USD0.01	COM	871607107	22278030.9	699,788	699,788	1	699,788
Syntel Inc Common Stock NPV	COM	87162H103	536283	10,000	10,000	2	10,000
Syntel Inc Common Stock NPV	COM	87162H103	3491202.33	65,100	65,100	3	65,100
Sysco Corp.Common USD1	COM	871829107	1092270	34,500	34,500	2	34,500
Sysco Corp.Common USD1	COM	871829107	1218910	38,500	38,500	3	38,500
TaiwanSemiManuADS Rep.5 ComShs	COM	874039100	18112380	1,055,500	1,055,500	2	1,055,500
TaiwanSemiManuADS Rep.5 ComShs	COM	874039100	60036902.64	3,498,654	3,498,654	3	3,498,654
TaiwanSemiManuADS Rep.5 ComShs	COM	874039100	1674798.84	97,599	97,599	4	97,599
TaiwanSemiManuADS Rep.5 ComShs	COM	874039100	2918487	170,075	170,075	6	170,075
TaiwanSemiManuADS Rep.5 ComShs	COM	874039100	19665.36	1,146	1,146	7	1,146
TAL Intl Grp Com Stk USD0.001	COM	874083108	276488	7,600	7,600	2	7,600
TAL Intl Grp Com Stk USD0.001	COM	874083108	4115451.12	113,124	113,124	3	113,124
TANGER FACTORY OUTLET CENTER	COM	875465106	7554951	220,905	220,905	1	220,905
Target Corp CommonStk USD0.167	COM	87612E106	2179763.63	36,839	36,839	2	36,839
Target Corp CommonStk USD0.167	COM	87612E106	7529086.65	127,245	127,245	3	127,245
Tata Mot.SpnADR (EchRp5OrdINR2)	COM	876568502	12273032.48	427,334	427,334	2	427,334
Tata Mot.SpnADR (EchRp5OrdINR2)	COM	876568502	50644733.12	1,763,396	1,763,396	3	1,763,396
Taubman Centers REIT USD0.01	COM	876664103	14508096	184,300	184,300	3	184,300
TD AmeritradeHldg CmStkUSD0.01	COM	87236Y108	483472.41	28,761	28,761	3	28,761
TE Connectivity CHF0.77 (US)	COM	H84989104	111360	3,000	3,000	2	3,000
TE Connectivity CHF0.77							

(US)	COM	H84989104	2973312	80,100	80,100	3	80,100
Tech Data Corp ComStkUSD0.0015	COM	878237106	669291	14,700	14,700	2	14,700
Tech Data Corp ComStkUSD0.0015	COM	878237106	8302441.03	182,351	182,351	3	182,351
Techne Corp Common Stk USD0.01	COM	878377100	6236981.76	91,264	91,264	1	91,264
Techne Corp Common Stk USD0.01	COM	878377100	1949945.22	28,533	28,533	3	28,533
TeckResour.'B'Sub.VotingComNPV	COM	878742204	3136848.448	86,400	86,400	2	86,400
TeckResour.'B'Sub.VotingComNPV	COM	878742204	19484258.21	536,666	536,666	3	536,666
Teekay Corp Com Stk USD0.001	COM	Y8564W103	3563742	111,020	111,020	1	111,020
TelecomArgent. ADR(Repl0'B'Sh)	COM	879273209	1212061.04	106,508	106,508	3	106,508
TeledyneTechno.IncCmStkUSD0.01	COM	879360105	65.07	1	1	3	1
TELEFBrasil ADR(EchReplPrefSh)	COM	87936R106	4460724	185,400	185,400	2	185,400
TELEFBrasil ADR(EchReplPrefSh)	COM	87936R106	9655398.3	401,305	401,305	3	401,305
Telenav Inc Com Stock USD0.001	COM	879455103	201307.68	25,200	25,200	2	25,200
Telenav Inc Com Stock USD0.001	COM	879455103	2194517.329	274,713	274,713	3	274,713
Telular Corp Com Stk USD0.01	COM	87970T208	35986	3,800	3,800	2	3,800
Telular Corp Com Stk USD0.01	COM	87970T208	65343	6,900	6,900	3	6,900
Tempur-Pedic Intl CmStkUSD0.01	COM	88023U101	1171428	37,200	37,200	2	37,200
Tempur-Pedic Intl CmStkUSD0.01	COM	88023U101	7829169.76	248,624	248,624	3	248,624
Teradyne Inc Comm Stk USD0.125	COM	880770102	430695	25,500	25,500	2	25,500
Teradyne Inc Comm Stk USD0.125	COM	880770102	2373045	140,500	140,500	3	140,500
Terra Nitrogen Company LP NPV	COM	881005201	4410254	20,600	20,600	2	20,600
Terra Nitrogen Company LP NPV	COM	881005201	42955231.69	200,641	200,641	3	200,641
Tesco Corp Com NPV(US Listing)	COM	88157K101	3030822.05	266,095	266,095	3	266,095
Tesoro Corp Com Stk USD0.1666	COM	881609101	775280	17,600	17,600	2	17,600
Tesoro Corp Com Stk USD0.1666	COM	881609101	11893500	270,000	270,000	3	270,000
Tessco Technologies CS USD0.01	COM	872386107	429516	19,400	19,400	2	19,400
Tessco Technologies CS USD0.01	COM	872386107	6338704.14	286,301	286,301	3	286,301
Teva Pharm.ADR(Cnv1OrdILS0.10)	COM	881624209	2889742.6	77,390	77,390	3	77,390
Texas Instruments Com Stk USD1	COM	882508104	2420663.96	78,364	78,364	2	78,364
Texas Instruments Com Stk USD1	COM	882508104	11040889.14	357,426	357,426	3	357,426
TextainerGrpHldgs CmStkUSD0.01	COM	G8766E109	1004140.28	31,918	31,918	3	31,918
TGC Industries ComStk USD0.01	COM	872417308	27027	3,300	3,300	2	3,300
TGC Industries ComStk USD0.01	COM	872417308	181203.75	22,125	22,125	3	22,125
TheMen'sWearhouseComStkUSD0.01	COM	587118100	202540	6,500	6,500	2	6,500
TheMen'sWearhouseComStkUSD0.01	COM	587118100	1367924	43,900	43,900	3	43,900
ThermoFisherScient.ComStk USD1	COM	883556102	261498	4,100	4,100	2	4,100
ThermoFisherScient.ComStk USD1	COM	883556102	1093125.42	17,139	17,139	3	17,139
Thermon Group Com Stk USD0.001	COM	88362T103	12637077	560,900	560,900	1	560,900
ThomsonReutComNPV(Canad.List.)	COM	884903105	69948.37803	2,420	2,420	7	2,420
TICC Cap Corp ComStock USD0.01	COM	87244T109	12144	1,200	1,200	3	1,200
Tiffany & Co Com Stk USD0.01	COM	886547108	51606	900	900	2	900
Tiffany & Co Com Stk USD0.01	COM	886547108	1089460	19,000	19,000	3	19,000
Tim Hortons Inc CmStk USD0.001	COM	88706M103	1406548	28,600	28,600	2	28,600
Tim Hortons Inc CmStk USD0.001	COM	88706M103	12181886	247,700	247,700	3	247,700
Tim Partic SpnADR(EachRep50Ord)	COM	88706P205	392436	19,800	19,800	2	19,800
TimeWarnerCable ComStk USD0.01	COM	88732J207	1127404	11,600	11,600	2	11,600

TimeWarnerCable ComStk USD0.01	COM	88732J207	11806544.01	121,479	121,479	3	121,479
TimeWarnerInc CommonStkUSD0.01	COM	887317303	982667.35	20,545	20,545	2	20,545
TimeWarnerInc CommonStkUSD0.01	COM	887317303	2312915.31	48,357	48,357	3	48,357
Timken Co Common Stock NPV	COM	887389104	3879013	81,100	81,100	2	81,100
Timken Co Common Stock NPV	COM	887389104	44253655.24	925,228	925,228	3	925,228
TJX Corp Common Stk USD1	COM	872540109	3828990	90,200	90,200	2	90,200
TJX Corp Common Stk USD1	COM	872540109	31920192.6	751,948	751,948	3	751,948
TNS Inc Common Stock USD0.001	COM	872960109	14284234.53	689,061	689,061	1	689,061
Tompkins Fin Cp ComStk USD0.10	COM	890110109	99100	2,500	2,500	2	2,500
Tompkins Fin Cp ComStk USD0.10	COM	890110109	1482536	37,400	37,400	3	37,400
Torchmark Corp Common Stk USD1	COM	891027104	12586812	243,600	243,600	1	243,600
Toro Com Stk USD1	COM	891092108	30086	700	700	2	700
Toro Com Stk USD1	COM	891092108	137536	3,200	3,200	3	3,200
Toronto Dom.Bk.Common NPV	COM	891160509	230645329.9	2,742,132	2,742,132	2	2,742,132
Toronto Dom.Bk.Common NPV	COM	891160509	47236783.17	561,596	561,596	3	561,596
Toronto Dom.Bk.Common NPV	COM	891160509	738836.9991	8,784	8,784	4	8,784
Toronto Dom.Bk.Common NPV	COM	891160509	1791578.789	21,300	21,300	5	21,300
Toronto Dom.Bk.Common NPV	COM	891160509	577258.4614	6,863	6,863	7	6,863
Total System Ser.ComStkUSD0.10	COM	891906109	848232	39,600	39,600	2	39,600
Total System Ser.ComStkUSD0.10	COM	891906109	9964776.78	465,209	465,209	3	465,209
TotalSpoADR (EachReplOrdEUR2.5)	COM	89151E109	18307.52	352	352	3	352
TowersWatsonAndCo A CS USD0.01	COM	891894107	34136333	607,300	607,300	1	607,300
TowersWatsonAndCo A CS USD0.01	COM	891894107	455301	8,100	8,100	2	8,100
TowersWatsonAndCo A CS USD0.01	COM	891894107	4131435	73,500	73,500	3	73,500
Tractor Supply CommStkUSD0.008	COM	892356106	5865866.96	66,386	66,386	3	66,386
TransAtlantic Petroleum ComNPV	COM	G89982105	26805228.23	32,950,575	32,950,575	3	32,950,575
TransCanada Corp Common NPV	COM	89353D107	28333.83549	600	600	3	600
TransDigm Group CommStkUSD0.01	COM	893641100	11564827.96	84,811	84,811	1	84,811
TransDigm Group CommStkUSD0.01	COM	893641100	739071.2	5,420	5,420	4	5,420
Transglobe Energy Corp Com NPV	COM	893662106	595950.5875	63,600	63,600	2	63,600
Transglobe Energy Corp Com NPV	COM	893662106	5140542.332	548,600	548,600	3	548,600
Travelers Co's CommonStock NPV	COM	89417E109	278733.42	3,881	3,881	2	3,881
Travelers Co's CommonStock NPV	COM	89417E109	232553.16	3,238	3,238	3	3,238
Travelers Co's CommonStock NPV	COM	89417E109	4237.38	59	59	7	59
Travelzoo Inc Com Stk USD0.01	COM	89421Q106	66465	3,500	3,500	2	3,500
Travelzoo Inc Com Stk USD0.01	COM	89421Q106	558306	29,400	29,400	3	29,400
TriCo Bancshares Com Stock NPV	COM	896095106	11725	700	700	3	700
Trimble Navigation Com Stk NPV	COM	896239100	7176349.88	120,046	120,046	3	120,046
Triple-S Mgmt Cls B ComStkUSD1	COM	896749108	543018	29,400	29,400	2	29,400
Triple-S Mgmt Cls B ComStkUSD1	COM	896749108	3558448.67	192,661	192,661	3	192,661
TriusTherapeutics CS USD0.0001	COM	89685K100	470629.24	98,458	98,458	3	98,458
TrueReligionAppar.CSUSD0.00001	COM	89784N104	386384	15,200	15,200	2	15,200
TrueReligionAppar.CSUSD0.00001	COM	89784N104	4547638	178,900	178,900	3	178,900
TrustCo Bank Common Stock USD1	COM	898349105	673200	127,500	127,500	2	127,500
TrustCo Bank Common Stock USD1	COM	898349105	5438347.2	1,029,990	1,029,990	3	1,029,990
Trustmark Corp Common Stk NPV	COM	898402102	554762	24,700	24,700	2	24,700

Trustmark Corp Common Stk NPV	COM	898402102	7133296	317,600	317,600	3	317,600
TRW AutoHldgsCorpComStkUSD0.01	COM	87264S106	906009	16,900	16,900	2	16,900
TRW AutoHldgsCorpComStkUSD0.01	COM	87264S106	9976821	186,100	186,100	3	186,100
TupperwareBrandsCpCmStkUSD0.01	COM	899896104	1890950	29,500	29,500	2	29,500
TupperwareBrandsCpCmStkUSD0.01	COM	899896104	12922560	201,600	201,600	3	201,600
Tutor Perini Corp Com Stk USD1	COM	901109108	70281	5,130	5,130	3	5,130
Twin Disc Inc Common Stock NPV	COM	901476101	66234	3,800	3,800	2	3,800
Twin Disc Inc Common Stock NPV	COM	901476101	224847	12,900	12,900	3	12,900
Two Harbors Inv REIT USD0.0001	COM	90187B101	4737808	427,600	427,600	3	427,600
Tyco Intl Ltd CommonStk CHF6.7	COM	H89128104	14625	500	500	3	500
Tyson Foods Class'A'ComUSD0.10	COM	902494103	91180	4,700	4,700	3	4,700
U.S.Bancorp Com Stk USD0.01	COM	902973304	1355884.94	42,451	42,451	2	42,451
U.S.Bancorp Com Stk USD0.01	COM	902973304	4441608.34	139,061	139,061	3	139,061
UbiquitiNetworksComStkUSD0.001	COM	90347A100	1882914	155,100	155,100	3	155,100
UBS AG CHF0.10 (Regd)	COM	H89231338	37306.06872	2,393	2,393	2	2,393
UBS AG CHF0.10 (Regd)	COM	H89231338	103212968.3	6,620,602	6,620,602	3	6,620,602
UDR Incorporated REIT USD0.01	COM	902653104	15174018	638,100	638,100	3	638,100
UFP Tech.Inc ComStk USD0.01	COM	902673102	32256	1,800	1,800	3	1,800
UGI Corporation Comm Stock NPV	COM	902681105	304203	9,300	9,300	2	9,300
UltraCleanHldgs ComStkUSD0.001	COM	90385V107	171835.27	34,997	34,997	2	34,997
UltraparPart.SpnADR(EchRp1Ord)	COM	90400P101	12695411.36	569,812	569,812	2	569,812
UltraparPart.SpnADR(EchRp1Ord)	COM	90400P101	46070940.48	2,067,816	2,067,816	3	2,067,816
Umpqua Hldgs Corp ComStock NPV	COM	904214103	30654	2,600	2,600	3	2,600
UnileverSpoADR(EachRep1Ord)JPM	COM	904767704	19747.2	510	510	3	510
Unilife Corp Com Stock USD0.01	COM	90478E103	4202117.31	1,851,153	1,851,153	1	1,851,153
Union Fst Mkt Bnksh CS USD1.33	COM	90662P104	11039	700	700	3	700
Union Pacific Cp.ComStkUSD2.50	COM	907818108	7518056	59,800	59,800	2	59,800
Union Pacific Cp.ComStkUSD2.50	COM	907818108	59177284.04	470,707	470,707	3	470,707
Unisys Corp Common Stk USD0.01	COM	909214306	269880	15,600	15,600	2	15,600
Unisys Corp Common Stk USD0.01	COM	909214306	2822529.6	163,152	163,152	3	163,152
Unit Corporation ComStk USD0.2	COM	909218109	387430	8,600	8,600	2	8,600
Unit Corporation ComStk USD0.2	COM	909218109	3437315	76,300	76,300	3	76,300
United Online ComStk USD0.0001	COM	911268100	233103	41,700	41,700	2	41,700
United Online ComStk USD0.0001	COM	911268100	2340029.9	418,610	418,610	3	418,610
UNITED STATIONERS INC	COM	913004107	24792	800	800	2	800
UNITED STATIONERS INC	COM	913004107	793344	25,600	25,600	3	25,600
UnitedHealthGrp ComStkUSD0.01	COM	91324P102	17584608	324,200	324,200	1	324,200
UnitedHealthGrp ComStkUSD0.01	COM	91324P102	11287344	208,100	208,100	2	208,100
UnitedHealthGrp ComStkUSD0.01	COM	91324P102	114536546.9	2,111,662	2,111,662	3	2,111,662
UnitedHealthGrp ComStkUSD0.01	COM	91324P102	834211.2	15,380	15,380	4	15,380
UnitedHealthGrp ComStkUSD0.01	COM	91324P102	1247520	23,000	23,000	5	23,000
Unitil Corp Common Stock NPV	COM	913259107	2592	100	100	3	100
Universal Corp Com Stk NPV	COM	913456109	13468113.68	269,848	269,848	1	269,848
Universal Corp Com Stk NPV	COM	913456109	848470	17,000	17,000	2	17,000
Universal Corp Com Stk NPV	COM	913456109	10768831.15	215,765	215,765	3	215,765
UniversalAmerFin ComStkUSD0.01	COM	91338E101	56694	6,600	6,600	2	6,600
UniversalAmerFin ComStkUSD0.01	COM	91338E101	39514	4,600	4,600	3	4,600
UniversalHlthClsBComStkUSD0.01	COM	913903100	33229311.1	687,266	687,266	1	687,266

UniversalHlthClsBComStkUSD0.01	COM	913903100	1112050	23,000	23,000	2	23,000
UniversalHlthClsBComStkUSD0.01	COM	913903100	24520509.1	507,146	507,146	3	507,146
UniversalInsuranceCmStkUSD0.01	COM	91359V107	278130	63,500	63,500	2	63,500
UniversalInsuranceCmStkUSD0.01	COM	91359V107	1415002.8	323,060	323,060	3	323,060
UniversalTecInstCmStkUSD0.0001	COM	913915104	102408	10,200	10,200	2	10,200
UniversalTecInstCmStkUSD0.0001	COM	913915104	70280	7,000	7,000	3	7,000
UnivestCp ofPennsylv ComStkUSD5	COM	915271100	75240	4,400	4,400	2	4,400
UnivestCp ofPennsylv ComStkUSD5	COM	915271100	580014.9	33,919	33,919	3	33,919
UNS Energy Corp Com Stock NPV	COM	903119105	10282608	242,400	242,400	1	242,400
Unum Group CommonStock USD0.10	COM	91529Y106	5594334	268,700	268,700	1	268,700
Unum Group CommonStock USD0.10	COM	91529Y106	1430334	68,700	68,700	2	68,700
Unum Group CommonStock USD0.10	COM	91529Y106	27081219.42	1,300,731	1,300,731	3	1,300,731
URS Corp Common Stock USD0.01	COM	903236107	113854	2,900	2,900	2	2,900
URS Corp Common Stock USD0.01	COM	903236107	1856998	47,300	47,300	3	47,300
UrstadtBiddlePrpClAREITUSD0.01	COM	917286205	39360	2,000	2,000	3	2,000
US Airways Grp Com Stk USD0.01	COM	90341W108	238950	17,700	17,700	3	17,700
US Ecology Inc Com Stk USD0.01	COM	91732J102	141240	6,000	6,000	2	6,000
US Ecology Inc Com Stk USD0.01	COM	91732J102	65912	2,800	2,800	3	2,800
US PhysicalTherapyCmStkUSD0.01	COM	90337L108	402084	14,600	14,600	2	14,600
US PhysicalTherapyCmStkUSD0.01	COM	90337L108	5959738.62	216,403	216,403	3	216,403
USA Mobility Com.Stk USD0.0001	COM	90341G103	330544	28,300	28,300	2	28,300
USA Mobility Com.Stk USD0.0001	COM	90341G103	5212632.16	446,287	446,287	3	446,287
USANAHealthScien.CmStkUSD0.001	COM	90328M107	1020830	31,000	31,000	2	31,000
USANAHealthScien.CmStkUSD0.001	COM	90328M107	12643012.48	383,936	383,936	3	383,936
UtahMedicalProdComStockUSD0.01	COM	917488108	43260	1,200	1,200	3	1,200
Utd Bankshares Com Stk USD2.50	COM	909907107	1165886	47,900	47,900	2	47,900
Utd Bankshares Com Stk USD2.50	COM	909907107	9185916	377,400	377,400	3	377,400
Utd Fire Grp Com Stk USD0.001	COM	910340108	39312	1,800	1,800	2	1,800
Utd Fire Grp Com Stk USD0.001	COM	910340108	61152	2,800	2,800	3	2,800
Utd Parcels Serv.Cls B USD0.01	COM	911312106	2187126.72	29,664	29,664	2	29,664
Utd Parcels Serv.Cls B USD0.01	COM	911312106	23300965.63	316,031	316,031	3	316,031
Utd States Steel Comm Stk USD1	COM	912909108	221805	9,300	9,300	2	9,300
Utd States Steel Comm Stk USD1	COM	912909108	2890620	121,200	121,200	3	121,200
Utd Technologies Com Stk USD1	COM	913017109	2835003.69	34,569	34,569	2	34,569
Utd Technologies Com Stk USD1	COM	913017109	12126408.65	147,865	147,865	3	147,865
Utd Therapeutics ComStkUSD0.01	COM	91307C102	4033210	75,500	75,500	2	75,500
Utd Therapeutics ComStkUSD0.01	COM	91307C102	45205125.82	846,221	846,221	3	846,221
UtdMicroelec.ADR(Rep5OrdTWD10)	COM	910873405	12332.03	6,197	6,197	7	6,197
Vaalco Energy Inc CS USD0.10	COM	91851C201	1083845	125,300	125,300	2	125,300
Vaalco Energy Inc CS USD0.10	COM	91851C201	12387595.8	1,432,092	1,432,092	3	1,432,092
Valassis Comm IncComStkUSD0.01	COM	918866104	144368	5,600	5,600	2	5,600
Valassis Comm IncComStkUSD0.01	COM	918866104	2608936	101,200	101,200	3	101,200
Vale Rio DoceSpnADR(Rp1OrdNPV)	COM	91912E105	65217040	3,111,500	3,111,500	2	3,111,500
Vale Rio DoceSpnADR(Rp1OrdNPV)	COM	91912E105	339124227.4	16,179,591	16,179,591	3	16,179,591
Valeant Pharm Com NPV(US List)	COM	91911K102	454072.69	7,597	7,597	3	7,597
ValeroEnergyCorp ComStkUSD0.01	COM	91913Y100	1804948	52,900	52,900	2	52,900
ValeroEnergyCorp ComStkUSD0.01	COM	91913Y100	21635799.08	634,109	634,109	3	634,109
ValeSA SpnsADR(1Rp1Prf'A'Shs)	COM	91912E204	39760121.68	1,959,592	1,959,592	2	1,959,592



ValeSA							
SpnsADR(1Rps1Prf'A'Shs)	COM	91912E204	219939684	10,839,807	10,839,807	3	10,839,807
Validus Holdings Ltd							
USD0.175	COM	G9319H102	712348	20,600	20,600	2	20,600
Validus Holdings Ltd							
USD0.175	COM	G9319H102	14719461.12	425,664	425,664	3	425,664
ValmontIndustriesIncComStkUSD1	COM	920253101	27310	200	200	2	200
ValmontIndustriesIncComStkUSD1	COM	920253101	942195	6,900	6,900	3	6,900
ValueClickInc Com Stk							
USD0.001	COM	92046N102	432843	22,300	22,300	2	22,300
ValueClickInc Com Stk							
USD0.001	COM	92046N102	2734441.98	140,878	140,878	3	140,878
Vanguard Index Funds							
Value ETF	COM	922908744	2841098.4	48,318	48,318	3	48,318
Vanguard MSCI EAFE ETF	COM	921943858	12464338.77	353,799	353,799	2	353,799
Vanguard MSCI Emrg							
Markets ETF	COM	922042858	9930100.94	222,998	222,998	2	222,998
Vanguard MSCI Emrg							
Markets ETF	COM	922042858	3202241.36	71,912	71,912	3	71,912
Vanguard Total Stock Mkt							
ETF	COM	922908769	8314788.48	113,466	113,466	2	113,466
Vantiv Inc Cl A CS							
USD0.00001	COM	92210H105	65378101.4	3,201,670	3,201,670	1	3,201,670
Vantiv Inc Cl A CS							
USD0.00001	COM	92210H105	211142.8	10,340	10,340	3	10,340
Vantiv Inc Cl A CS							
USD0.00001	COM	92210H105	1045708.2	51,210	51,210	4	51,210
VarianMedicalSystemsComStkUSD1	COM	92220P105	505728	7,200	7,200	2	7,200
VarianMedicalSystemsComStkUSD1	COM	92220P105	10433800.8	148,545	148,545	3	148,545
Vector Grp Ltd Com Stk							
USD0.10	COM	92240M108	1561.35	105	105	2	105
Vector Grp Ltd Com Stk							
USD0.10	COM	92240M108	328210.64	22,072	22,072	3	22,072
Vectren Corp. Common							
Stock NPV	COM	92240G101	352800	12,000	12,000	2	12,000
Vectren Corp. Common							
Stock NPV	COM	92240G101	299880	10,200	10,200	3	10,200
VeecoInstruments CmStk							
USD0.01	COM	922417100	2435372.67	82,583	82,583	3	82,583
Ventas Inc. REIT USD0.25	COM	92276F100	64720	1,000	1,000	2	1,000
Ventas Inc. REIT USD0.25	COM	92276F100	19856096	306,800	306,800	3	306,800
Vera Bradley Inc Com							
Stock NPV	COM	92335C106	90360	3,600	3,600	2	3,600
Vera Bradley Inc Com							
Stock NPV	COM	92335C106	75300	3,000	3,000	3	3,000
Verastem Inc Com Stk							
USD0.0001	COM	92337C104	307720.32	35,008	35,008	3	35,008
Verisign Inc Com Stk							
USD0.001	COM	92343E102	45354803.52	1,168,336	1,168,336	1	1,168,336
VERISK ANALYTICS INC-CL							
A COMM	COM	92345Y106	27497193.66	539,478	539,478	1	539,478
Verizon Communi.							
ComStkUSD0.10	COM	92343V104	7050846.5	162,950	162,950	2	162,950
Verizon Communi.							
ComStkUSD0.10	COM	92343V104	35596714.55	822,665	822,665	3	822,665
Verizon Communi.							
ComStkUSD0.10	COM	92343V104	1545604.4	35,720	35,720	4	35,720
Verizon Communi.							
ComStkUSD0.10	COM	92343V104	713479.03	16,489	16,489	7	16,489
VF Corporation Common							
Stk USD1	COM	918204108	4393227	29,100	29,100	3	29,100
ViacomNew'B'NonVtgComUSD0.001	COM	92553P201	5680098	107,700	107,700	2	107,700
ViacomNew'B'NonVtgComUSD0.001	COM	92553P201	61389623.7	1,164,005	1,164,005	3	1,164,005
VillageSuperMkt							
Cls'A'CmStkNPV	COM	927107409	42718	1,300	1,300	3	1,300
Virginia Commerce Com							
Stk USD1	COM	92778Q109	32220	3,600	3,600	3	3,600
VirginMedia USD0.01							
(LdnList)	COM	92769L101	395825928.9	10,890,441	10,890,441	3	10,890,441
VirginMedia USD0.01							
(LdnList)	COM	92769L101	1936524.47	53,280	53,280	4	53,280
VirginMedia USD0.01							
(LdnList)	COM	92769L101	171772.0467	4,726	4,726	7	4,726
VisaInc ComStk							
Cls'A'USD0.0001	COM	92826C839	2167594	14,300	14,300	2	14,300
VisaInc ComStk							
Cls'A'USD0.0001	COM	92826C839	19023138.42	125,499	125,499	3	125,499
VisaInc ComStk							
Cls'A'USD0.0001	COM	92826C839	1614175.42	10,649	10,649	4	10,649
VisaInc ComStk							
Cls'A'USD0.0001	COM	92826C839	1349062	8,900	8,900	5	8,900
VisaInc ComStk							
Cls'A'USD0.0001	COM	92826C839	927821.18	6,121	6,121	7	6,121
Vishay							
Intertech.CommonUSD0.10	COM	928298108	226419	21,300	21,300	2	21,300

Vishay								
Intertech.CommonUSD0.10	COM	928298108	4883422	459,400	459,400	3	459,400	
Vivus Inc CommonStock USD0.001	COM	928551100	3838415.24	286,022	286,022	1	286,022	
Vodafone ADR(10 USD0.11428571)	COM	92857W209	20731.37	823	823	3	823	
Volcano Corp Com.Stk USD0.001	COM	928645100	6933855.63	293,683	293,683	1	293,683	
Volterra Semi.Com Stk USD0.001	COM	928708106	726291	42,300	42,300	3	42,300	
VonageHldgsCorp ComStkUSD0.001	COM	92886T201	622836	262,800	262,800	2	262,800	
VonageHldgsCorp ComStkUSD0.001	COM	92886T201	6595667.34	2,782,982	2,782,982	3	2,782,982	
VornadoRealtyTstComStk USD0.04	COM	929042109	22030008	275,100	275,100	3	275,100	
VSE Corp Common Stock USD0.05	COM	918284100	49020	2,000	2,000	2	2,000	
VSE Corp Common Stock USD0.05	COM	918284100	128800.05	5,255	5,255	3	5,255	
W&T Offshore ComStk USD0.00001	COM	92922P106	487312	30,400	30,400	2	30,400	
W&T Offshore ComStk USD0.00001	COM	92922P106	6038501	376,700	376,700	3	376,700	
Wabash National ComStk USD0.01	COM	929566107	3714925.5	414,150	414,150	1	414,150	
Wabtec Corp CommonStockUSD0.01	COM	929740108	393930	4,500	4,500	2	4,500	
Wabtec Corp CommonStockUSD0.01	COM	929740108	446454	5,100	5,100	3	5,100	
Waddell&ReedFin'A'ComStkUSD0.01	COM	930059100	2914434	83,700	83,700	2	83,700	
Waddell&ReedFin'A'ComStkUSD0.01	COM	930059100	26112980.44	749,942	749,942	3	749,942	
Walgreen Co ComStk USD0.078125	COM	931422109	10122086.96	273,496	273,496	2	273,496	
Walgreen Co ComStk USD0.078125	COM	931422109	108865951.3	2,941,528	2,941,528	3	2,941,528	
Walgreen Co ComStk USD0.078125	COM	931422109	544047	14,700	14,700	7	14,700	
Wal-Mart Stores Com.USD0.10	COM	931142103	7410937.91	108,617	108,617	2	108,617	
Wal-Mart Stores Com.USD0.10	COM	931142103	45913809.21	672,927	672,927	3	672,927	
Wal-Mart Stores Com.USD0.10	COM	931142103	89449.53	1,311	1,311	7	1,311	
Walt Disney Co Com Stk USD0.01	COM	254687106	31482914.06	632,314	632,314	1	632,314	
Walt Disney Co Com Stk USD0.01	COM	254687106	2737055.88	54,972	54,972	2	54,972	
Walt Disney Co Com Stk USD0.01	COM	254687106	13577633.42	272,698	272,698	3	272,698	
Walt Disney Co Com Stk USD0.01	COM	254687106	1627635.1	32,690	32,690	4	32,690	
WarnerChilcott ClsA CS USD0.01	COM	G94368100	1336440	111,000	111,000	2	111,000	
WarnerChilcott ClsA CS USD0.01	COM	G94368100	23937386.2	1,988,155	1,988,155	3	1,988,155	
Washington Fed Common Stk USD1	COM	938824109	28679	1,700	1,700	2	1,700	
Washington Fed Common Stk USD1	COM	938824109	441994	26,200	26,200	3	26,200	
Washington Post 'B'ComStk USD1	COM	939640108	109563	300	300	3	300	
WashingtonBanking Co ComStkNPV	COM	937303105	5448	400	400	2	400	
WashingtonBanking Co ComStkNPV	COM	937303105	155268	11,400	11,400	3	11,400	
WashingtonTrustBancCSUSD0.0625	COM	940610108	10524	400	400	2	400	
Waste Management ComStkUSD0.01	COM	94106L109	222684	6,600	6,600	2	6,600	
Waste Management ComStkUSD0.01	COM	94106L109	276668	8,200	8,200	3	8,200	
Waste Management ComStkUSD0.01	COM	94106L109	683235	20,250	20,250	7	20,250	
WasteConnections ComStkUSD0.01	COM	941053100	99010714.62	2,930,178	2,930,178	1	2,930,178	
Waters Corp Common Stk USD0.01	COM	941848103	384024.96	4,408	4,408	2	4,408	
Waters Corp Common Stk USD0.01	COM	941848103	5105232	58,600	58,600	3	58,600	
Waters Corp Common Stk USD0.01	COM	941848103	1219680	14,000	14,000	7	14,000	
Watson Pharm.Com Stk USD0.0033	COM	942683103	692816	8,056	8,056	3	8,056	
WD-40 Company Com Stk USD0.001	COM	929236107	146041	3,100	3,100	3	3,100	

Websense Inc Com Stk USD0.01	COM	947684106	4710528	313,200	313,200	1	313,200
Websense Inc Com Stk USD0.01	COM	947684106	16544	1,100	1,100	3	1,100
Weingarten Realty REIT USD0.03	COM	948741103	9832621	367,300	367,300	3	367,300
Weis Markets Common Stock NPV	COM	948849104	250688	6,400	6,400	2	6,400
Weis Markets Common Stock NPV	COM	948849104	54838	1,400	1,400	3	1,400
WellCare Health ComStk USD0.01	COM	94946T106	2317157.1	47,590	47,590	3	47,590
WellPoint Inc Com Stk USD0.01	COM	94973V107	2138292	35,100	35,100	2	35,100
WellPoint Inc Com Stk USD0.01	COM	94973V107	21738449.12	356,836	356,836	3	356,836
WellPoint Inc Com Stk USD0.01	COM	94973V107	182760	3,000	3,000	7	3,000
Wells Fargo&Co ComStkUSD1.6667	COM	949746101	44692469.16	1,307,562	1,307,562	1	1,307,562
Wells Fargo&Co ComStkUSD1.6667	COM	949746101	14699860.96	430,072	430,072	2	430,072
Wells Fargo&Co ComStkUSD1.6667	COM	949746101	107604245.5	3,148,164	3,148,164	3	3,148,164
Wells Fargo&Co ComStkUSD1.6667	COM	949746101	3568392	104,400	104,400	4	104,400
Wendy's Co (The) ComStkUSD0.10	COM	95058W100	14267790	3,035,700	3,035,700	1	3,035,700
WesBanco Inc Com Stk USD2.0833	COM	950810101	15554	700	700	2	700
WesBanco Inc Com Stk USD2.0833	COM	950810101	217756	9,800	9,800	3	9,800
West Pharmaceut.ComStk USD0.25	COM	955306105	13154180.25	240,259	240,259	1	240,259
Westamerica Bancorp CommStkNPV	COM	957090103	847541	19,900	19,900	2	19,900
Westamerica Bancorp CommStkNPV	COM	957090103	1908032	44,800	44,800	3	44,800
Westell Tech.'A'ComStk USD0.01	COM	957541105	19055	10,300	10,300	3	10,300
Western Digital ComStk USD0.01	COM	958102105	4758880	112,000	112,000	2	112,000
Western Digital ComStk USD0.01	COM	958102105	55678896	1,310,400	1,310,400	3	1,310,400
Western Refining ComStkUSD0.01	COM	959319104	2742887	97,300	97,300	2	97,300
Western Refining ComStkUSD0.01	COM	959319104	25992223.03	922,037	922,037	3	922,037
Western Union Co.CmStk USD0.01	COM	959802109	5328315	391,500	391,500	2	391,500
Western Union Co.CmStk USD0.01	COM	959802109	57577105	4,230,500	4,230,500	3	4,230,500
WestlakeChemical CmStk USD0.01	COM	960413102	31720	400	400	2	400
Westwood Hldgs Com Stk USD0.01	COM	961765104	12270	300	300	3	300
Weyerhaeuser Co REIT USD1.25	COM	962166104	12135918.6	436,230	436,230	2	436,230
Weyerhaeuser Co REIT USD1.25	COM	962166104	10250835.4	368,470	368,470	3	368,470
Wiley (John) & SonsCIA'ComStkUSD1	COM	968223206	23358	600	600	2	600
Wiley (John) & SonsCIA'ComStkUSD1	COM	968223206	962154.95	24,715	24,715	3	24,715
Williams Cos Common Stock USD1	COM	969457100	6548	200	200	3	200
Williams-Sonoma ComStk USD0.01	COM	969904101	639042	14,600	14,600	2	14,600
Williams-Sonoma ComStk USD0.01	COM	969904101	8088696	184,800	184,800	3	184,800
Willis Grp HldgsOrdUSD0.000115	COM	G96666105	22792319.27	679,759	679,759	1	679,759
Willis Grp HldgsOrdUSD0.000115	COM	G96666105	1988329	59,300	59,300	2	59,300
Willis Grp HldgsOrdUSD0.000115	COM	G96666105	16865590	503,000	503,000	3	503,000
Wilshire Bancorp Com Stock NPV	COM	97186T108	116226	19,800	19,800	2	19,800
Wilshire Bancorp Com Stock NPV	COM	97186T108	758404	129,200	129,200	3	129,200
Wintrust Financial Cp CmStkNPV	COM	97650W108	25690	700	700	3	700
Wipro ADR (Each Repr1Ord INR2)	COM	97651M109	1450656	165,600	165,600	2	165,600
Wipro ADR (Each Repr1Ord INR2)	COM	97651M109	472164	53,900	53,900	3	53,900
WolverineWorldWide							

ComStk USD1	COM	978097103	18604920	454,000	454,000	1	454,000
WolverineWorldWide							
ComStk USD1	COM	978097103	118842	2,900	2,900	3	2,900
WooriFinanceADR (EachRep 3 Ord)	COM	981063100	13340	400	400	3	400
World Acceptance Com Stk NPV	COM	981419104	961824	12,900	12,900	2	12,900
World Acceptance Com Stk NPV	COM	981419104	14106752	189,200	189,200	3	189,200
World Wrestling Com Stk USD0.01	COM	98156Q108	6312	800	800	3	800
WPP PLC							
SpnADR (EachRep50rd10p)	COM	92933H101	22599	310	310	3	310
WFX Energy Inc Common Stk USD1	COM	98212B103	24615076.32	1,654,239	1,654,239	3	1,654,239
Wright Medical Com Stk USD0.01	COM	98235T107	6968680	332,000	332,000	1	332,000
WusconsinEner.Crp CmStkUSD0.01	COM	976657106	195305	5,300	5,300	2	5,300
WuXi							
PharmaTechADR (EchRep8Com)	COM	929352102	1549800	98,400	98,400	2	98,400
WuXi							
PharmaTechADR (EchRep8Com)	COM	929352102	373275	23,700	23,700	3	23,700
WuXi							
PharmaTechADR (EchRep8Com)	COM	929352102	23984887.5	1,522,850	1,522,850	4	1,522,850
WuXi							
PharmaTechADR (EchRep8Com)	COM	929352102	59879673	3,801,884	3,801,884	6	3,801,884
WyndhamWorldwide							
ComStkUSD0.01	COM	98310W108	21284	400	400	3	400
Xcel Energy Common Stk USD2.50	COM	98389B100	4540.7	170	170	3	170
Xerox Corp Common Stock USD1	COM	984121103	53196	7,800	7,800	2	7,800
Xerox Corp Common Stock USD1	COM	984121103	872960	128,000	128,000	3	128,000
Xilinx Inc Common Stk USD0.01	COM	983919101	2510270	70,000	70,000	2	70,000
Xilinx Inc Common Stk USD0.01	COM	983919101	18844955.5	525,500	525,500	3	525,500
XL Group PLC Com Stk USD0.01	COM	G98290102	478646	19,100	19,100	2	19,100
XL Group PLC Com Stk USD0.01	COM	G98290102	4282754	170,900	170,900	3	170,900
XuedaEducation ADR (EchRep2Ord)	COM	98418W109	1475176.85	602,113	602,113	4	602,113
Xyratex Limited ComStk USD0.01	COM	G98268108	183338	21,800	21,800	2	21,800
Xyratex Limited ComStk USD0.01	COM	G98268108	2270700	270,000	270,000	3	270,000
Yamana Gold Inc Common NPV	COM	98462Y100	2933290.148	170,700	170,700	3	170,700
Yandex NV Class 'A' USD0.01	COM	N97284108	2957442	137,300	137,300	3	137,300
YoungInnovations ComStkUSD0.01	COM	987520103	181286	4,600	4,600	3	4,600
Yum Brands Inc Common Stk NPV	COM	988498101	15760969.6	237,364	237,364	1	237,364
Yum Brands Inc Common Stk NPV	COM	988498101	2820406.4	42,476	42,476	2	42,476
Yum Brands Inc Common Stk NPV	COM	988498101	38834903.2	584,863	584,863	3	584,863
Yum Brands Inc Common Stk NPV	COM	988498101	651384	9,810	9,810	4	9,810
Yum Brands Inc Common Stk NPV	COM	988498101	1646720	24,800	24,800	5	24,800
Yum Brands Inc Common Stk NPV	COM	988498101	37184	560	560	7	560
Zagg Inc Common Stock USD0.001	COM	98884U108	56672	7,700	7,700	2	7,700
Zagg Inc Common Stock USD0.001	COM	98884U108	52256	7,100	7,100	3	7,100
ZebraTechClass'A'ComStkUSD0.01	COM	989207105	15059661	383,100	383,100	1	383,100
ZebraTechClass'A'ComStkUSD0.01	COM	989207105	271239	6,900	6,900	2	6,900
ZebraTechClass'A'ComStkUSD0.01	COM	989207105	5385470	137,000	137,000	3	137,000
Zhongpin Inc ComStock USD0.001	COM	98952K107	87312	6,800	6,800	2	6,800
Zhongpin Inc ComStock USD0.001	COM	98952K107	368328.24	28,686	28,686	3	28,686
Zimmer Hldgs Com Stk USD0.01	COM	98956P102	20255307.6	303,860	303,860	1	303,860
Zimmer Hldgs Com Stk USD0.01	COM	98956P102	3512982	52,700	52,700	2	52,700
Zimmer Hldgs Com Stk USD0.01	COM	98956P102	43259140.32	648,952	648,952	3	648,952
Zimmer Hldgs Com Stk							

USD0.01	COM	98956P102	1654501.2	24,820	24,820	4	24,820
Zimmer Hldgs Com Stk USD0.01	COM	98956P102	1466520	22,000	22,000	5	22,000
Zimmer Hldgs Com Stk USD0.01	COM	98956P102	181248.54	2,719	2,719	7	2,719
Zions Bancorp Common Stock NPV	COM	989701107	23788240	1,111,600	1,111,600	1	1,111,600
Zions Bancorp Common Stock NPV	COM	989701107	457960	21,400	21,400	2	21,400
Zions Bancorp Common Stock NPV	COM	989701107	3488200	163,000	163,000	3	163,000
Zix Corporation ComStk USD0.01	COM	98974P100	47151	16,900	16,900	3	16,900
Zumiez Inc Common Stock NPV	COM	989817101	91227	4,700	4,700	3	4,700
Zygo Corp Common Stock USD0.10	COM	989855101	65940	4,200	4,200	2	4,200
Zygo Corp Common Stock USD0.10	COM	989855101	615440	39,200	39,200	3	39,200
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