

The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.

The reader should not assume that the information is accurate and complete.

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

**FORM 13F**

**FORM 13F COVER PAGE**

OMB APPROVAL

|                                                 |              |
|-------------------------------------------------|--------------|
| OMB Number:                                     | 3235-0006    |
| Expires:                                        | Oct 31, 2018 |
| Estimated average burden<br>hours per response: | 23.8         |

Report for the Calendar Year or Quarter Ended: **12-31-2014**

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: **PRUDENTIAL FINANCIAL INC**

Address: **751 BROAD ST**

**NEWARK, NJ 07102**

Form 13F File Number: **028-10077**

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: **Richard Baker**

Title: **Second Vice President**

Phone: **973-802-6691**

**Signature, Place, and Date of Signing:**

**Richard Baker**

[Signature]

**Newark, NJ**

[City, State]

**02-06-2015**

[Date]

**Report Type (Check only one.):**

☐ 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                                          |
|----------------------|-----------------------------------------------|
| <b>028-00074</b>     | <b>JENNISON ASSOCIATES LLC</b>                |
| <b>028-10630</b>     | <b>MERCATOR ASSET MANAGEMENT L P</b>          |
| <b>028-05810</b>     | <b>UNITED SERVICES AUTOMOBILE ASSOCIATION</b> |

**Form 13F Summary Page**

**Report Summary:**

Number of Other Included Managers: **3**

Form 13F Information Table Entry Total: **2,923**

Form 13F Information Table Value Total: **55,154,805**

(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<br>Number | Name                                   |
|-----|-------------------------|----------------------------------------|
| 3   | 028-04217               | PRUDENTIAL INVESTMENT MANAGEMENT INC   |
| 14  | 028-11173               | Quantitative Management Associates LLC |
| 16  | 028-13416               | Prudential Trust Co                    |

---

The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.

The reader should not assume that the information is accurate and complete.

# UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## FORM 13F

OMB APPROVAL

|                                              |              |
|----------------------------------------------|--------------|
| OMB Number:                                  | 3235-0006    |
| Expires:                                     | Oct 31, 2018 |
| Estimated average burden hours per response: | 23.8         |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2        | COLUMN 3  | COLUMN 4  | COLUMN 5   | COLUMN 6            | COLUMN 7 | COLUMN 8              |
|-----------------------------|-----------------|-----------|-----------|------------|---------------------|----------|-----------------------|
|                             |                 |           | VALUE     | SHRS OR    | SH/ PUT/ INVESTMENT | OTHER    | VOTING AUTHORITY      |
| NAME OF ISSUER              | TITLE OF CLASS  | CUSIP     | (x\$1000) | PRN AMT    | PRN CALL DISCRETION | MANAGER  | SOLE SHARED NONE      |
| AAON INC                    | COM PAR \$0.004 | 000360206 | 5,131     | 229,161    | SH DFND             | 14       | 104,098 125,063 0     |
| AAR CORP                    | COM             | 000361105 | 2,616     | 94,182     | SH DFND             | 14       | 13,939 80,243 0       |
| ACCO BRANDS CORP            | COM             | 00081T108 | 1,326     | 147,185    | SH DFND             | 14       | 45,558 101,627 0      |
| ABM INDS INC                | COM             | 000957100 | 5,328     | 185,962    | SH DFND             | 14       | 44,735 141,227 0      |
| THE ADT CORPORATION         | COM             | 00101J106 | 13,125    | 362,281    | SH DFND             | 14       | 53,269 309,012 0      |
| THE ADT CORPORATION         | COM             | 00101J106 | 26        | 730        | SH DFND             | 16       | 0 730 0               |
| AFLAC INC                   | COM             | 001055102 | 140,961   | 2,307,439  | SH DFND             | 14       | 938,378 1,369,061 0   |
| AFLAC INC                   | COM             | 001055102 | 3,799     | 62,180     | SH DFND             | 16       | 0 62,180 0            |
| AGCO CORP                   | COM             | 001084102 | 10,610    | 234,740    | SH DFND             | 14       | 15,470 219,270 0      |
| AGCO CORP                   | COM             | 001084102 | 1,008     | 22,300     | SH DFND             | 16       | 0 22,300 0            |
| AGL RES INC                 | COM             | 001204106 | 80,176    | 1,470,847  | SH DFND             | 14       | 719,963 750,884 0     |
| AGL RES INC                 | COM             | 001204106 | 1,488     | 27,297     | SH DFND             | 16       | 0 27,297 0            |
| AG MTG INVT TR INC          | COM             | 001228105 | 6,040     | 325,256    | SH DFND             | 14       | 232,756 92,500 0      |
| AG MTG INVT TR INC          | COM             | 001228105 | 136       | 7,300      | SH DFND             | 16       | 0 7,300 0             |
| AES CORP                    | COM             | 00130H105 | 88,018    | 6,391,986  | SH DFND             | 14       | 2,801,135 3,590,851 0 |
| AES CORP                    | COM             | 00130H105 | 2,678     | 194,460    | SH DFND             | 16       | 0 194,460 0           |
| AK STL HLDG CORP            | COM             | 001547108 | 2,334     | 392,986    | SH DFND             | 14       | 16,690 376,296 0      |
| AMAG PHARMACEUTICALS INC    | COM             | 00163U106 | 726       | 17,027     | SH DFND             | 14       | 16,227 800 0          |
| AMC NETWORKS INC            | CL A            | 00164V103 | 2,685     | 42,103     | SH DFND             | 14       | 3,425 38,678 0        |
| AMN HEALTHCARE SERVICES INC | COM             | 001744101 | 2,171     | 110,781    | SH DFND             | 14       | 4,398 106,383 0       |
| AOL INC                     | COM             | 00184X105 | 2,581     | 55,894     | SH DFND             | 14       | 4,619 51,275 0        |
| ARC DOCUMENT SOLUTIONS INC  | COM             | 00191G103 | 130       | 12,713     | SH DFND             | 14       | 2,213 10,500 0        |
| AT&T INC                    | COM             | 00206R102 | 429,604   | 12,789,653 | SH DFND             | 14       | 4,312,972 8,476,681 0 |
| AT&T INC                    | COM             | 00206R102 | 10,033    | 298,687    | SH DFND             | 16       | 0 298,687 0           |
| AZZ INC                     | COM             | 002474104 | 5,201     | 110,856    | SH DFND             | 14       | 45,284 65,572 0       |
| AARONS INC                  | COM PAR \$0.50  | 002535300 | 6,208     | 203,081    | SH DFND             | 14       | 160,306 42,775 0      |
| AARONS INC                  | COM PAR \$0.50  | 002535300 | 223       | 7,300      | SH DFND             | 16       | 0 7,300 0             |
| ABAXIS INC                  | COM             | 002567105 | 7,183     | 126,389    | SH DFND             | 14       | 61,424 64,965 0       |
| ABBOTT LABS                 | COM             | 002824100 | 159,387   | 3,540,368  | SH DFND             | 14       | 1,153,504 2,386,864 0 |
| ABBOTT LABS                 | COM             | 002824100 | 2,499     | 55,515     | SH DFND             | 16       | 0 55,515 0            |
| ABBVIE INC                  | COM             | 00287Y109 | 286,763   | 4,382,082  | SH DFND             | 14       | 1,840,184 2,541,898 0 |
| ABBVIE INC                  | COM             | 00287Y109 | 2,458     | 37,565     | SH DFND             | 16       | 0 37,565 0            |
| ABERCROMBIE & FITCH CO      | CL A            | 002896207 | 4,722     | 164,862    | SH DFND             | 14       | 118,997 45,865 0      |
| ABIOMED INC                 | COM             | 003654100 | 3,165     | 83,149     | SH DFND             | 14       | 3,669 79,480 0        |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ACADIA HEALTHCARE COMPANY IN | COM            | 00404A109 | 303     | 4,950     | SH | DFND | 14 | 2,550   | 2,400     | 0 |
| ACADIA PHARMACEUTICALS INC   | COM            | 004225108 | 246     | 7,750     | SH | DFND | 14 | 4,450   | 3,300     | 0 |
| ACADIA RLTY TR               | COM SH BEN INT | 004239109 | 4,814   | 150,306   | SH | DFND | 14 | 6,363   | 143,943   | 0 |
| ACCESS NATL CORP             | COM            | 004337101 | 222     | 13,100    | SH | DFND | 14 | 7,700   | 5,400     | 0 |
| ACETO CORP                   | COM            | 004446100 | 1,323   | 60,971    | SH | DFND | 14 | 2,771   | 58,200    | 0 |
| ACI WORLDWIDE INC            | COM            | 004498101 | 1,699   | 84,234    | SH | DFND | 14 | 10,796  | 73,438    | 0 |
| ACORDA THERAPEUTICS INC      | COM            | 00484M106 | 6,394   | 156,452   | SH | DFND | 14 | 53,082  | 103,370   | 0 |
| ACTIVISION BLIZZARD INC      | COM            | 00507V109 | 2,767   | 137,315   | SH | DFND | 14 | 8,518   | 128,797   | 0 |
| ACTUANT CORP                 | CL A NEW       | 00508X203 | 5,588   | 205,132   | SH | DFND | 14 | 42,751  | 162,381   | 0 |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 26,911  | 192,125   | SH | DFND | 14 | 115,592 | 76,533    | 0 |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 238     | 1,700     | SH | DFND | 16 | 0       | 1,700     | 0 |
| ACXIOM CORP                  | COM            | 005125109 | 1,160   | 57,221    | SH | DFND | 14 | 7,289   | 49,932    | 0 |
| ADAMS RES & ENERGY INC       | COM NEW        | 006351308 | 1,169   | 23,410    | SH | DFND | 14 | 4,610   | 18,800    | 0 |
| ADOBE SYS INC                | COM            | 00724F101 | 45,012  | 619,153   | SH | DFND | 14 | 148,309 | 470,844   | 0 |
| ADOBE SYS INC                | COM            | 00724F101 | 148     | 2,037     | SH | DFND | 16 | 0       | 2,037     | 0 |
| ADTRAN INC                   | COM            | 00738A106 | 2,629   | 120,601   | SH | DFND | 14 | 5,133   | 115,468   | 0 |
| ADVANCE AUTO PARTS INC       | COM            | 00751Y106 | 8,364   | 52,512    | SH | DFND | 14 | 4,449   | 48,063    | 0 |
| AECOM TECHNOLOGY CORP DELAWA | COM            | 00766T100 | 8,130   | 267,708   | SH | DFND | 14 | 8,745   | 258,963   | 0 |
| AEGERION PHARMACEUTICALS INC | COM            | 00767E102 | 225     | 10,748    | SH | DFND | 14 | 9,548   | 1,200     | 0 |
| AEGION CORP                  | COM            | 00770F104 | 2,132   | 114,563   | SH | DFND | 14 | 33,134  | 81,429    | 0 |
| AEROPOSTALE                  | COM            | 007865108 | 404     | 174,109   | SH | DFND | 14 | 7,598   | 166,511   | 0 |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 1,198   | 448,837   | SH | DFND | 14 | 34,717  | 414,120   | 0 |
| ADVANCED ENERGY INDS         | COM            | 007973100 | 2,412   | 101,763   | SH | DFND | 14 | 18,728  | 83,035    | 0 |
| ADVENT SOFTWARE INC          | COM            | 007974108 | 1,924   | 62,779    | SH | DFND | 14 | 33,689  | 29,090    | 0 |
| AEROVIRONMENT INC            | COM            | 008073108 | 1,225   | 44,941    | SH | DFND | 14 | 2,006   | 42,935    | 0 |
| AETNA INC NEW                | COM            | 00817Y108 | 181,782 | 2,046,400 | SH | DFND | 14 | 890,944 | 1,155,456 | 0 |
| AETNA INC NEW                | COM            | 00817Y108 | 4,169   | 46,937    | SH | DFND | 16 | 0       | 46,937    | 0 |
| AFFILIATED MANAGERS GROUP    | COM            | 008252108 | 15,691  | 73,932    | SH | DFND | 14 | 17,566  | 56,366    | 0 |
| AFFILIATED MANAGERS GROUP    | COM            | 008252108 | 47      | 220       | SH | DFND | 16 | 0       | 220       | 0 |
| AFFYMETRIX INC               | COM            | 00826T108 | 3,662   | 370,979   | SH | DFND | 14 | 210,955 | 160,024   | 0 |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 17,688  | 432,052   | SH | DFND | 14 | 102,762 | 329,290   | 0 |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 56      | 1,364     | SH | DFND | 16 | 0       | 1,364     | 0 |
| AGILYSYS INC                 | COM            | 00847J105 | 410     | 32,589    | SH | DFND | 14 | 1,397   | 31,192    | 0 |
| AGREE REALTY CORP            | COM            | 008492100 | 2,323   | 74,712    | SH | DFND | 14 | 22,162  | 52,550    | 0 |
| AIR METHODS CORP             | COM PAR \$.06  | 009128307 | 3,499   | 79,474    | SH | DFND | 14 | 3,778   | 75,696    | 0 |
| AIR LEASE CORP               | CL A           | 00912X302 | 3,949   | 115,109   | SH | DFND | 14 | 1,709   | 113,400   | 0 |
| AIR PRODS & CHEMS INC        | COM            | 009158106 | 37,963  | 263,211   | SH | DFND | 14 | 60,686  | 202,525   | 0 |
| AIR PRODS & CHEMS INC        | COM            | 009158106 | 126     | 875       | SH | DFND | 16 | 0       | 875       | 0 |
| AIR TRANSPORT SERVICES GRP I | COM            | 00922R105 | 866     | 101,148   | SH | DFND | 14 | 2,848   | 98,300    | 0 |
| AIRGAS INC                   | COM            | 009363102 | 10,198  | 88,537    | SH | DFND | 14 | 21,686  | 66,851    | 0 |
| AIRGAS INC                   | COM            | 009363102 | 32      | 280       | SH | DFND | 16 | 0       | 280       | 0 |
| AKAMAI TECHNOLOGIES INC      | COM            | 00971T101 | 29,412  | 467,151   | SH | DFND | 14 | 212,423 | 254,728   | 0 |
| AKAMAI TECHNOLOGIES INC      | COM            | 00971T101 | 45      | 710       | SH | DFND | 16 | 0       | 710       | 0 |
| AKORN INC                    | COM            | 009728106 | 5,984   | 165,317   | SH | DFND | 14 | 6,517   | 158,800   | 0 |
| ALAMO GROUP INC              | COM            | 011311107 | 757     | 15,619    | SH | DFND | 14 | 13,619  | 2,000     | 0 |

|                              |         |           |         |           |    |      |    |           |           |   |
|------------------------------|---------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| ALASKA AIR GROUP INC         | COM     | 011659109 | 50,336  | 842,304   | SH | DFND | 14 | 553,440   | 288,864   | 0 |
| ALASKA AIR GROUP INC         | COM     | 011659109 | 329     | 5,500     | SH | DFND | 16 | 0         | 5,500     | 0 |
| ALBANY INTL CORP             | CL A    | 012348108 | 2,416   | 63,583    | SH | DFND | 14 | 2,773     | 60,810    | 0 |
| ALBANY MOLECULAR RESH INC    | COM     | 012423109 | 864     | 53,100    | SH | DFND | 14 | 2,100     | 51,000    | 0 |
| ALBEMARLE CORP               | COM     | 012653101 | 15,138  | 251,755   | SH | DFND | 14 | 183,584   | 68,171    | 0 |
| ALCOA INC                    | COM     | 013817101 | 36,356  | 2,302,453 | SH | DFND | 14 | 879,221   | 1,423,232 | 0 |
| ALCOA INC                    | COM     | 013817101 | 79      | 4,980     | SH | DFND | 16 | 0         | 4,980     | 0 |
| ALEXANDER & BALDWIN INC NEW  | COM     | 014491104 | 1,999   | 50,912    | SH | DFND | 14 | 19,107    | 31,805    | 0 |
| ALERE INC                    | COM     | 01449J105 | 244     | 6,415     | SH | DFND | 14 | 1,375     | 5,040     | 0 |
| ALEXANDERS INC               | COM     | 014752109 | 203     | 465       | SH | DFND | 14 | 128       | 337       | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM     | 015271109 | 44,269  | 498,857   | SH | DFND | 3  | 91,455    | 407,402   | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM     | 015271109 | 4,623   | 52,097    | SH | DFND | 14 | 4,377     | 47,720    | 0 |
| ALEXION PHARMACEUTICALS INC  | COM     | 015351109 | 155,709 | 841,536   | SH | DFND | 14 | 380,976   | 460,560   | 0 |
| ALEXION PHARMACEUTICALS INC  | COM     | 015351109 | 1,765   | 9,540     | SH | DFND | 16 | 0         | 9,540     | 0 |
| ALIGN TECHNOLOGY INC         | COM     | 016255101 | 20,289  | 362,880   | SH | DFND | 14 | 249,725   | 113,155   | 0 |
| ALLEGHANY CORP DEL           | COM     | 017175100 | 16,407  | 35,398    | SH | DFND | 14 | 16,496    | 18,902    | 0 |
| ALLEGHENY TECHNOLOGIES INC   | COM     | 01741R102 | 4,993   | 143,601   | SH | DFND | 14 | 33,319    | 110,282   | 0 |
| ALLEGHENY TECHNOLOGIES INC   | COM     | 01741R102 | 14      | 390       | SH | DFND | 16 | 0         | 390       | 0 |
| ALLEGiant TRAVEL CO          | COM     | 01748X102 | 9,813   | 65,276    | SH | DFND | 14 | 26,902    | 38,374    | 0 |
| ALLERGAN INC                 | COM     | 018490102 | 153,381 | 721,488   | SH | DFND | 14 | 320,263   | 401,225   | 0 |
| ALLERGAN INC                 | COM     | 018490102 | 1,122   | 5,280     | SH | DFND | 16 | 0         | 5,280     | 0 |
| ALLETE INC                   | COM NEW | 018522300 | 4,855   | 88,043    | SH | DFND | 14 | 4,206     | 83,837    | 0 |
| ALLIANCE DATA SYSTEMS CORP   | COM     | 018581108 | 25,646  | 89,654    | SH | DFND | 14 | 19,092    | 70,562    | 0 |
| ALLIANCE DATA SYSTEMS CORP   | COM     | 018581108 | 80      | 280       | SH | DFND | 16 | 0         | 280       | 0 |
| ALLIANCE ONE INTL INC        | COM     | 018772103 | 278     | 175,763   | SH | DFND | 14 | 7,172     | 168,591   | 0 |
| ALLIANT ENERGY CORP          | COM     | 018802108 | 8,457   | 127,321   | SH | DFND | 14 | 6,586     | 120,735   | 0 |
| ALLIANT TECHSYSTEMS INC      | COM     | 018804104 | 24,439  | 210,224   | SH | DFND | 14 | 148,172   | 62,052    | 0 |
| ALLIED NEVADA GOLD CORP      | COM     | 019344100 | 9       | 10,364    | SH | DFND | 14 | 6,364     | 4,000     | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM     | 01988P108 | 1,556   | 121,877   | SH | DFND | 14 | 10,174    | 111,703   | 0 |
| ALLSTATE CORP                | COM     | 020002101 | 40,765  | 580,286   | SH | DFND | 14 | 150,235   | 430,051   | 0 |
| ALLSTATE CORP                | COM     | 020002101 | 127     | 1,809     | SH | DFND | 16 | 0         | 1,809     | 0 |
| ALLY FINL INC                | COM     | 02005N100 | 222     | 9,400     | SH | DFND | 14 | 4,600     | 4,800     | 0 |
| ALMOST FAMILY INC            | COM     | 020409108 | 836     | 28,862    | SH | DFND | 14 | 851       | 28,011    | 0 |
| ALNYLAM PHARMACEUTICALS INC  | COM     | 02043Q107 | 5,330   | 54,944    | SH | DFND | 14 | 51,904    | 3,040     | 0 |
| ALPHA NATURAL RESOURCES INC  | COM     | 02076X102 | 35      | 20,948    | SH | DFND | 14 | 11,948    | 9,000     | 0 |
| ALPHATEC HOLDINGS INC        | COM     | 02081G102 | 14      | 10,000    | SH | DFND | 14 | 0         | 10,000    | 0 |
| ALTERA CORP                  | COM     | 021441100 | 14,803  | 400,728   | SH | DFND | 14 | 95,737    | 304,991   | 0 |
| ALTERA CORP                  | COM     | 021441100 | 44      | 1,200     | SH | DFND | 16 | 0         | 1,200     | 0 |
| ALTRA INDL MOTION CORP       | COM     | 02208R106 | 858     | 30,236    | SH | DFND | 14 | 28,786    | 1,450     | 0 |
| ALTRIA GROUP INC             | COM     | 02209S103 | 172,609 | 3,503,334 | SH | DFND | 14 | 1,363,538 | 2,139,796 | 0 |
| ALTRIA GROUP INC             | COM     | 02209S103 | 1,181   | 23,960    | SH | DFND | 16 | 0         | 23,960    | 0 |
| AMAZON COM INC               | COM     | 023135106 | 152,635 | 491,815   | SH | DFND | 14 | 118,654   | 373,161   | 0 |

|                              |                |           |         |           |    |      |    |           |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| AMAZON COM INC               | COM            | 023135106 | 507     | 1,635     | SH | DFND | 16 | 0         | 1,635     | 0 |
| AMEDISYS INC                 | COM            | 023436108 | 2,133   | 72,659    | SH | DFND | 14 | 2,732     | 69,927    | 0 |
| AMERCO                       | COM            | 023586100 | 12,777  | 44,947    | SH | DFND | 14 | 16,497    | 28,450    | 0 |
| AMERCO                       | COM            | 023586100 | 171     | 600       | SH | DFND | 16 | 0         | 600       | 0 |
| AMEREN CORP                  | COM            | 023608102 | 25,071  | 543,479   | SH | DFND | 14 | 89,260    | 454,219   | 0 |
| AMEREN CORP                  | COM            | 023608102 | 1,302   | 28,225    | SH | DFND | 16 | 0         | 28,225    | 0 |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 4,435   | 199,934   | SH | DFND | 14 | 0         | 199,934   | 0 |
| AMERICAN AIRLS GROUP INC     | COM            | 02376R102 | 2,761   | 51,476    | SH | DFND | 14 | 12,576    | 38,900    | 0 |
| AMERICAN ASSETS TR INC       | COM            | 024013104 | 14,675  | 368,636   | SH | DFND | 14 | 204,036   | 164,600   | 0 |
| AMERICAN ASSETS TR INC       | COM            | 024013104 | 179     | 4,500     | SH | DFND | 16 | 0         | 4,500     | 0 |
| AMERICAN AXLE & MFG HLDGS IN | COM            | 024061103 | 1,650   | 73,061    | SH | DFND | 14 | 3,761     | 69,300    | 0 |
| AMERICAN CAMPUS CMNTYS INC   | COM            | 024835100 | 43,171  | 1,043,782 | SH | DFND | 3  | 190,170   | 853,612   | 0 |
| AMERICAN CAMPUS CMNTYS INC   | COM            | 024835100 | 20,204  | 488,486   | SH | DFND | 14 | 360,440   | 128,046   | 0 |
| AMERICAN CAMPUS CMNTYS INC   | COM            | 024835100 | 186     | 4,500     | SH | DFND | 16 | 0         | 4,500     | 0 |
| AMERICAN CAPITAL AGENCY CORP | COM            | 02503X105 | 42,609  | 1,951,866 | SH | DFND | 14 | 991,238   | 960,628   | 0 |
| AMERICAN CAPITAL AGENCY CORP | COM            | 02503X105 | 926     | 42,400    | SH | DFND | 16 | 0         | 42,400    | 0 |
| AMERICAN CAP LTD             | COM            | 02503Y103 | 233     | 15,950    | SH | DFND | 14 | 0         | 15,950    | 0 |
| AMERICAN CAP MTG INVT CORP   | COM            | 02504A104 | 3,940   | 209,108   | SH | DFND | 14 | 115,908   | 93,200    | 0 |
| AMERICAN CAP MTG INVT CORP   | COM            | 02504A104 | 147     | 7,800     | SH | DFND | 16 | 0         | 7,800     | 0 |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 71,214  | 1,172,827 | SH | DFND | 14 | 261,676   | 911,151   | 0 |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 2,428   | 39,980    | SH | DFND | 16 | 0         | 39,980    | 0 |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 2,183   | 157,264   | SH | DFND | 14 | 40,949    | 116,315   | 0 |
| AMERICAN EQTY INVT LIFE HLD  | COM            | 025676206 | 7,602   | 260,437   | SH | DFND | 14 | 66,707    | 193,730   | 0 |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 109,169 | 1,173,353 | SH | DFND | 14 | 279,691   | 893,662   | 0 |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 357     | 3,833     | SH | DFND | 16 | 0         | 3,833     | 0 |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 49,608  | 816,993   | SH | DFND | 14 | 489,505   | 327,488   | 0 |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 868     | 14,300    | SH | DFND | 16 | 0         | 14,300    | 0 |
| AMERICAN HOMES 4 RENT        | CL A           | 02665T306 | 182     | 10,700    | SH | DFND | 14 | 2,300     | 8,400     | 0 |
| AMERICAN INTL GROUP INC      | COM NEW        | 026874784 | 163,437 | 2,918,003 | SH | DFND | 14 | 1,161,243 | 1,756,760 | 0 |
| AMERICAN INTL GROUP INC      | COM NEW        | 026874784 | 547     | 9,758     | SH | DFND | 16 | 0         | 9,758     | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM            | 02913V103 | 2,296   | 62,272    | SH | DFND | 14 | 13,030    | 49,242    | 0 |
| AMERICAN RAILCAR INDS INC    | COM            | 02916P103 | 1,210   | 23,504    | SH | DFND | 14 | 604       | 22,900    | 0 |
| AMERICAN RLTY CAP PPTYS INC  | COM            | 02917T104 | 574     | 63,390    | SH | DFND | 14 | 15,600    | 47,790    | 0 |
| AMERICAN SCIENCE & ENGR INC  | COM            | 029429107 | 911     | 17,552    | SH | DFND | 14 | 828       | 16,724    | 0 |
| AMERICAN SOFTWARE INC        | CL A           | 029683109 | 114     | 12,491    | SH | DFND | 14 | 1,391     | 11,100    | 0 |
| AMERICAN STS WTR CO          | COM            | 029899101 | 7,323   | 194,452   | SH | DFND | 14 | 93,392    | 101,060   | 0 |
| AMERICAN TOWER CORP NEW      | COM            | 03027X100 | 51,339  | 519,361   | SH | DFND | 14 | 123,988   | 395,373   | 0 |
| AMERICAN TOWER CORP NEW      | COM            | 03027X100 | 171     | 1,725     | SH | DFND | 16 | 0         | 1,725     | 0 |
| AMERICAN VANGUARD CORP       | COM            | 030371108 | 648     | 55,790    | SH | DFND | 14 | 2,742     | 53,048    | 0 |
| AMERICAN WTR WKS CO INC NEW  | COM            | 030420103 | 5,446   | 102,173   | SH | DFND | 14 | 92,508    | 9,665     | 0 |

|                              |                |           |           |            |    |      |    |           |           |   |
|------------------------------|----------------|-----------|-----------|------------|----|------|----|-----------|-----------|---|
| AMERICAN WOODMARK CORP       | COM            | 030506109 | 5,607     | 138,650    | SH | DFND | 14 | 71,250    | 67,400    | 0 |
| AMERICAS CAR MART INC        | COM            | 03062T105 | 2,106     | 39,457     | SH | DFND | 14 | 39,157    | 300       | 0 |
| AMERISAFE INC                | COM            | 03071H100 | 4,322     | 102,041    | SH | DFND | 14 | 41,609    | 60,432    | 0 |
| AMERISOURCEBERGEN CORP       | COM            | 03073E105 | 25,387    | 281,575    | SH | DFND | 14 | 65,968    | 215,607   | 0 |
| AMERISOURCEBERGEN CORP       | COM            | 03073E105 | 79        | 880        | SH | DFND | 16 | 0         | 880       | 0 |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 61,904    | 468,080    | SH | DFND | 14 | 221,232   | 246,848   | 0 |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 531       | 4,015      | SH | DFND | 16 | 0         | 4,015     | 0 |
| AMERIS BANCORP               | COM            | 03076K108 | 393       | 15,330     | SH | DFND | 14 | 13,930    | 1,400     | 0 |
| AMETEK INC NEW               | COM            | 031100100 | 39,888    | 757,898    | SH | DFND | 14 | 296,661   | 461,237   | 0 |
| AMETEK INC NEW               | COM            | 031100100 | 705       | 13,400     | SH | DFND | 16 | 0         | 13,400    | 0 |
| AMGEN INC                    | COM            | 031162100 | 270,808   | 1,700,095  | SH | DFND | 14 | 659,651   | 1,040,444 | 0 |
| AMGEN INC                    | COM            | 031162100 | 2,721     | 17,082     | SH | DFND | 16 | 0         | 17,082    | 0 |
| AMKOR TECHNOLOGY INC         | COM            | 031652100 | 4,217     | 593,960    | SH | DFND | 14 | 388,166   | 205,794   | 0 |
| AMPHENOL CORP NEW            | CL A           | 032095101 | 21,806    | 405,242    | SH | DFND | 14 | 97,624    | 307,618   | 0 |
| AMPHENOL CORP NEW            | CL A           | 032095101 | 69        | 1,290      | SH | DFND | 16 | 0         | 1,290     | 0 |
| AMSURG CORP                  | COM            | 03232P405 | 5,839     | 106,682    | SH | DFND | 14 | 4,580     | 102,102   | 0 |
| AMTRUST FINL SVCS INC        | COM            | 032359309 | 1,538     | 27,337     | SH | DFND | 14 | 25,449    | 1,888     | 0 |
| ANADARKO PETE CORP           | COM            | 032511107 | 141,283   | 1,712,516  | SH | DFND | 14 | 760,100   | 952,416   | 0 |
| ANADARKO PETE CORP           | COM            | 032511107 | 1,817     | 22,023     | SH | DFND | 16 | 0         | 22,023    | 0 |
| ANALOG DEVICES INC           | COM            | 032654105 | 22,777    | 410,257    | SH | DFND | 14 | 96,983    | 313,274   | 0 |
| ANALOG DEVICES INC           | COM            | 032654105 | 73        | 1,310      | SH | DFND | 16 | 0         | 1,310     | 0 |
| ANALOGIC CORP                | COM PAR \$0.05 | 032657207 | 2,348     | 27,754     | SH | DFND | 14 | 1,294     | 26,460    | 0 |
| ANDERSONS INC                | COM            | 034164103 | 6,097     | 114,735    | SH | DFND | 14 | 41,158    | 73,577    | 0 |
| ANGIODYNAMICS INC            | COM            | 03475V101 | 1,079     | 56,771     | SH | DFND | 14 | 2,471     | 54,300    | 0 |
| ANIKA THERAPEUTICS INC       | COM            | 035255108 | 1,707     | 41,900     | SH | DFND | 14 | 10,650    | 31,250    | 0 |
| ANIXTER INTL INC             | COM            | 035290105 | 6,273     | 70,910     | SH | DFND | 14 | 2,791     | 68,119    | 0 |
| ANN INC                      | COM            | 035623107 | 4,237     | 116,137    | SH | DFND | 14 | 83,179    | 32,958    | 0 |
| ANNALY CAP MGMT INC          | COM            | 035710409 | 98,454    | 9,107,652  | SH | DFND | 14 | 5,624,342 | 3,483,310 | 0 |
| ANNALY CAP MGMT INC          | COM            | 035710409 | 1,398     | 129,300    | SH | DFND | 16 | 0         | 129,300   | 0 |
| ANSYS INC                    | COM            | 03662Q105 | 32,496    | 396,289    | SH | DFND | 14 | 278,418   | 117,871   | 0 |
| ANSYS INC                    | COM            | 03662Q105 | 369       | 4,500      | SH | DFND | 16 | 0         | 4,500     | 0 |
| ANTARES PHARMA INC           | COM            | 036642106 | 32        | 12,291     | SH | DFND | 14 | 6,291     | 6,000     | 0 |
| ANTHEM INC                   | COM            | 036752103 | 153,753   | 1,223,467  | SH | DFND | 14 | 529,449   | 694,018   | 0 |
| ANTHEM INC                   | COM            | 036752103 | 4,245     | 33,775     | SH | DFND | 16 | 0         | 33,775    | 0 |
| ANWORTH MORTGAGE ASSET CP    | COM            | 037347101 | 988       | 188,160    | SH | DFND | 14 | 5,980     | 182,180   | 0 |
| APACHE CORP                  | COM            | 037411105 | 59,640    | 951,652    | SH | DFND | 14 | 266,597   | 685,055   | 0 |
| APACHE CORP                  | COM            | 037411105 | 1,806     | 28,811     | SH | DFND | 16 | 0         | 28,811    | 0 |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 29,118    | 783,794    | SH | DFND | 3  | 141,520   | 642,274   | 0 |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 9,752     | 262,495    | SH | DFND | 14 | 44,806    | 217,689   | 0 |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 21        | 554        | SH | DFND | 16 | 0         | 554       | 0 |
| APOGEE ENTERPRISES INC       | COM            | 037598109 | 3,254     | 76,802     | SH | DFND | 14 | 15,055    | 61,747    | 0 |
| APOLLO ED GROUP INC          | CL A           | 037604105 | 7,101     | 208,192    | SH | DFND | 14 | 9,491     | 198,701   | 0 |
| APOLLO ED GROUP INC          | CL A           | 037604105 | 351       | 10,300     | SH | DFND | 16 | 0         | 10,300    | 0 |
| APOLLO INVT CORP             | COM            | 03761U106 | 90        | 12,150     | SH | DFND | 14 | 0         | 12,150    | 0 |
| APOLLO COML REAL EST FIN INC | COM            | 03762U105 | 751       | 45,899     | SH | DFND | 14 | 2,599     | 43,300    | 0 |
| APOLLO RESIDENTIAL MTG INC   | COM            | 03763V102 | 5,772     | 366,009    | SH | DFND | 14 | 279,809   | 86,200    | 0 |
| APOLLO RESIDENTIAL MTG INC   | COM            | 03763V102 | 96        | 6,100      | SH | DFND | 16 | 0         | 6,100     | 0 |
| APPLE INC                    | COM            | 037833100 | 1,443,815 | 13,080,401 | SH | DFND | 14 | 5,098,406 | 7,981,995 | 0 |

|                              |          |           |         |           |    |      |    |           |           |   |
|------------------------------|----------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| APPLE INC                    | COM      | 037833100 | 13,140  | 119,045   | SH | DFND | 16 | 0         | 119,045   | 0 |
| APPLIED INDL TECHNOLOGIES IN | COM      | 03820C105 | 9,900   | 217,148   | SH | DFND | 14 | 111,889   | 105,259   | 0 |
| APPLIED MATLS INC            | COM      | 038222105 | 39,264  | 1,575,605 | SH | DFND | 14 | 379,953   | 1,195,652 | 0 |
| APPLIED MATLS INC            | COM      | 038222105 | 129     | 5,160     | SH | DFND | 16 | 0         | 5,160     | 0 |
| APTARGROUP INC               | COM      | 038336103 | 3,310   | 49,514    | SH | DFND | 14 | 3,877     | 45,637    | 0 |
| APPROACH RESOURCES INC       | COM      | 03834A103 | 513     | 80,234    | SH | DFND | 14 | 3,534     | 76,700    | 0 |
| AQUA AMERICA INC             | COM      | 03836W103 | 4,373   | 163,767   | SH | DFND | 14 | 37,711    | 126,056   | 0 |
| ARCBEST CORP                 | COM      | 03937C105 | 2,697   | 58,160    | SH | DFND | 14 | 2,433     | 55,727    | 0 |
| ARCH COAL INC                | COM      | 039380100 | 826     | 464,087   | SH | DFND | 14 | 19,438    | 444,649   | 0 |
| ARCHER DANIELS MIDLAND CO    | COM      | 039483102 | 167,644 | 3,223,918 | SH | DFND | 14 | 1,584,010 | 1,639,908 | 0 |
| ARCHER DANIELS MIDLAND CO    | COM      | 039483102 | 1,505   | 28,941    | SH | DFND | 16 | 0         | 28,941    | 0 |
| ARCTIC CAT INC               | COM      | 039670104 | 4,924   | 138,715   | SH | DFND | 14 | 64,469    | 74,246    | 0 |
| ARENA PHARMACEUTICALS INC    | COM      | 040047102 | 81      | 23,425    | SH | DFND | 14 | 11,875    | 11,550    | 0 |
| ARGAN INC                    | COM      | 04010E109 | 5,174   | 153,809   | SH | DFND | 14 | 81,009    | 72,800    | 0 |
| ARES CAP CORP                | COM      | 04010L103 | 292     | 18,700    | SH | DFND | 14 | 0         | 18,700    | 0 |
| ARES COML REAL ESTATE CORP   | COM      | 04013V108 | 1,629   | 141,900   | SH | DFND | 14 | 122,300   | 19,600    | 0 |
| ARIAD PHARMACEUTICALS INC    | COM      | 04033A100 | 117     | 17,085    | SH | DFND | 14 | 8,885     | 8,200     | 0 |
| ARLINGTON ASSET INVT CORP    | CL A NEW | 041356205 | 801     | 30,118    | SH | DFND | 14 | 1,318     | 28,800    | 0 |
| ARMADA HOFFLER PPTYS INC     | COM      | 04208T108 | 1,107   | 116,700   | SH | DFND | 14 | 1,600     | 115,100   | 0 |
| ARMOUR RESIDENTIAL REIT INC  | COM      | 042315101 | 140     | 38,069    | SH | DFND | 14 | 19,769    | 18,300    | 0 |
| ARRAY BIOPHARMA INC          | COM      | 04269X105 | 53      | 11,257    | SH | DFND | 14 | 6,757     | 4,500     | 0 |
| ARRIS GROUP INC NEW          | COM      | 04270V106 | 29,968  | 992,632   | SH | DFND | 14 | 697,308   | 295,324   | 0 |
| ARROW ELECTRS INC            | COM      | 042735100 | 42,653  | 736,791   | SH | DFND | 14 | 362,774   | 374,017   | 0 |
| ARROW ELECTRS INC            | COM      | 042735100 | 289     | 5,000     | SH | DFND | 16 | 0         | 5,000     | 0 |
| ARROW FINL CORP              | COM      | 042744102 | 509     | 18,525    | SH | DFND | 14 | 633       | 17,892    | 0 |
| ARUBA NETWORKS INC           | COM      | 043176106 | 2,839   | 156,163   | SH | DFND | 14 | 135,063   | 21,100    | 0 |
| ASBURY AUTOMOTIVE GROUP INC  | COM      | 043436104 | 6,554   | 86,323    | SH | DFND | 14 | 84,923    | 1,400     | 0 |
| ASCENA RETAIL GROUP INC      | COM      | 04351G101 | 1,184   | 94,248    | SH | DFND | 14 | 7,206     | 87,042    | 0 |
| ASHFORD HOSPITALITY PRIME IN | COM      | 044102101 | 858     | 49,993    | SH | DFND | 14 | 39,293    | 10,700    | 0 |
| ASHFORD HOSPITALITY TR INC   | COM SHS  | 044103109 | 4,094   | 390,668   | SH | DFND | 14 | 348,668   | 42,000    | 0 |
| ASHLAND INC NEW              | COM      | 044209104 | 6,712   | 56,043    | SH | DFND | 14 | 4,088     | 51,955    | 0 |
| ASPEN TECHNOLOGY INC         | COM      | 045327103 | 5,109   | 145,875   | SH | DFND | 14 | 106,675   | 39,200    | 0 |
| ASSOCIATED BANC CORP         | COM      | 045487105 | 12,039  | 646,217   | SH | DFND | 14 | 391,744   | 254,473   | 0 |
| ASSOCIATED ESTATES RLTY CORP | COM      | 045604105 | 2,980   | 128,375   | SH | DFND | 14 | 5,275     | 123,100   | 0 |
| ASSURANT INC                 | COM      | 04621X108 | 18,121  | 264,808   | SH | DFND | 14 | 32,188    | 232,620   | 0 |
| ASSURANT INC                 | COM      | 04621X108 | 1,353   | 19,775    | SH | DFND | 16 | 0         | 19,775    | 0 |
| ASTEC INDS INC               | COM      | 046224101 | 1,649   | 41,937    | SH | DFND | 14 | 1,860     | 40,077    | 0 |
| ASTORIA FINL CORP            | COM      | 046265104 | 873     | 65,327    | SH | DFND | 14 | 8,195     | 57,132    | 0 |
| ATHENAHEALTH INC             | COM      | 04685W103 | 371     | 2,546     | SH | DFND | 14 | 781       | 1,765     | 0 |
| ATLANTIC PWR CORP            | COM NEW  | 04878Q863 | 38      | 13,852    | SH | DFND | 14 | 6,852     | 7,000     | 0 |
| ATLANTIC TELE NETWORK INC    | COM NEW  | 049079205 | 6,489   | 95,999    | SH | DFND | 14 | 57,349    | 38,650    | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW  | 049164205 | 4,232   | 85,851    | SH | DFND | 14 | 2,476     | 83,375    | 0 |
| ATMEL CORP                   | COM      | 049513104 | 8,115   | 966,646   | SH | DFND | 14 | 571,090   | 395,556   | 0 |
| ATMOS ENERGY CORP            | COM      | 049560105 | 11,720  | 210,259   | SH | DFND | 14 | 129,355   | 80,904    | 0 |
| ATRION CORP                  | COM      | 049904105 | 651     | 1,914     | SH | DFND | 14 | 1,204     | 710       | 0 |

|                              |                |           |         |            |    |      |    |           |            |   |
|------------------------------|----------------|-----------|---------|------------|----|------|----|-----------|------------|---|
| ATWOOD OCEANICS INC          | COM            | 050095108 | 9,955   | 350,915    | SH | DFND | 14 | 277,878   | 73,037     | 0 |
| AUTODESK INC                 | COM            | 052769106 | 17,698  | 294,677    | SH | DFND | 14 | 69,589    | 225,088    | 0 |
| AUTODESK INC                 | COM            | 052769106 | 57      | 950        | SH | DFND | 16 | 0         | 950        | 0 |
| AUTOLIV INC                  | COM            | 052800109 | 522     | 4,920      | SH | DFND | 14 | 440       | 4,480      | 0 |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 53,869  | 646,138    | SH | DFND | 14 | 150,715   | 495,423    | 0 |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 171     | 2,050      | SH | DFND | 16 | 0         | 2,050      | 0 |
| AUTONATION INC               | COM            | 05329W102 | 11,362  | 188,085    | SH | DFND | 14 | 93,221    | 94,864     | 0 |
| AUTONATION INC               | COM            | 05329W102 | 354     | 5,857      | SH | DFND | 16 | 0         | 5,857      | 0 |
| AUTOZONE INC                 | COM            | 053332102 | 26,157  | 42,249     | SH | DFND | 14 | 10,290    | 31,959     | 0 |
| AUTOZONE INC                 | COM            | 053332102 | 90      | 145        | SH | DFND | 16 | 0         | 145        | 0 |
| AVALONBAY CMNTYS INC         | COM            | 053484101 | 72,886  | 446,088    | SH | DFND | 3  | 80,946    | 365,142    | 0 |
| AVALONBAY CMNTYS INC         | COM            | 053484101 | 32,350  | 197,992    | SH | DFND | 14 | 41,040    | 156,952    | 0 |
| AVALONBAY CMNTYS INC         | COM            | 053484101 | 98      | 597        | SH | DFND | 16 | 0         | 597        | 0 |
| AVANIR PHARMACEUTICALS INC   | CL A NEW       | 05348P401 | 347     | 20,469     | SH | DFND | 14 | 10,669    | 9,800      | 0 |
| AVERY DENNISON CORP          | COM            | 053611109 | 13,894  | 267,806    | SH | DFND | 14 | 33,906    | 233,900    | 0 |
| AVERY DENNISON CORP          | COM            | 053611109 | 835     | 16,090     | SH | DFND | 16 | 0         | 16,090     | 0 |
| AVIS BUDGET GROUP            | COM            | 053774105 | 484     | 7,296      | SH | DFND | 14 | 1,859     | 5,437      | 0 |
| AVISTA CORP                  | COM            | 05379B107 | 6,330   | 179,060    | SH | DFND | 14 | 56,449    | 122,611    | 0 |
| AVNET INC                    | COM            | 053807103 | 33,562  | 780,153    | SH | DFND | 14 | 412,436   | 367,717    | 0 |
| AVNET INC                    | COM            | 053807103 | 1,639   | 38,100     | SH | DFND | 16 | 0         | 38,100     | 0 |
| AVIV REIT INC MD             | COM            | 05381L101 | 1,879   | 54,500     | SH | DFND | 14 | 2,100     | 52,400     | 0 |
| AVON PRODS INC               | COM            | 054303102 | 20,003  | 2,130,258  | SH | DFND | 14 | 1,054,948 | 1,075,310  | 0 |
| AVON PRODS INC               | COM            | 054303102 | 16      | 1,725      | SH | DFND | 16 | 0         | 1,725      | 0 |
| AXIALL CORP                  | COM            | 05463D100 | 323     | 7,597      | SH | DFND | 14 | 3,997     | 3,600      | 0 |
| BB&T CORP                    | COM            | 054937107 | 52,770  | 1,356,903  | SH | DFND | 14 | 248,067   | 1,108,836  | 0 |
| BB&T CORP                    | COM            | 054937107 | 2,180   | 56,055     | SH | DFND | 16 | 0         | 56,055     | 0 |
| B & G FOODS INC NEW          | COM            | 05508R106 | 3,976   | 132,967    | SH | DFND | 14 | 18,767    | 114,200    | 0 |
| BGC PARTNERS INC             | CL A           | 05541T101 | 4,810   | 525,629    | SH | DFND | 14 | 494,839   | 30,790     | 0 |
| BOK FINL CORP                | COM NEW        | 05561Q201 | 2,139   | 35,623     | SH | DFND | 14 | 500       | 35,123     | 0 |
| BOFI HLDG INC                | COM            | 05566U108 | 2,802   | 36,007     | SH | DFND | 14 | 8,007     | 28,000     | 0 |
| BABCOCK & WILCOX CO NEW      | COM            | 05615F102 | 3,258   | 107,509    | SH | DFND | 14 | 41,357    | 66,152     | 0 |
| BABCOCK & WILCOX CO NEW      | COM            | 05615F102 | 224     | 7,400      | SH | DFND | 16 | 0         | 7,400      | 0 |
| BADGER METER INC             | COM            | 056525108 | 1,910   | 32,177     | SH | DFND | 14 | 1,500     | 30,677     | 0 |
| BAIDU INC                    | SPON ADR REP A | 056752108 | 334     | 1,465      | SH | DFND | 14 | 0         | 1,465      | 0 |
| BAKER HUGHES INC             | COM            | 057224107 | 34,076  | 607,740    | SH | DFND | 14 | 146,243   | 461,497    | 0 |
| BAKER HUGHES INC             | COM            | 057224107 | 196     | 3,499      | SH | DFND | 16 | 0         | 3,499      | 0 |
| BALCHEM CORP                 | COM            | 057665200 | 4,572   | 68,609     | SH | DFND | 14 | 3,064     | 65,545     | 0 |
| BALL CORP                    | COM            | 058498106 | 15,697  | 230,264    | SH | DFND | 14 | 41,866    | 188,398    | 0 |
| BALL CORP                    | COM            | 058498106 | 41      | 600        | SH | DFND | 16 | 0         | 600        | 0 |
| BANCFIRST CORP               | COM            | 05945F103 | 1,402   | 22,121     | SH | DFND | 14 | 5,521     | 16,600     | 0 |
| BANCO DE CHILE               | SPONSORED ADR  | 059520106 | 1,008   | 14,615     | SH | DFND | 14 | 0         | 14,615     | 0 |
| BANCORPSOUTH INC             | COM            | 059692103 | 1,471   | 65,332     | SH | DFND | 14 | 8,939     | 56,393     | 0 |
| BANC CALIF INC               | COM            | 05990K106 | 473     | 41,269     | SH | DFND | 14 | 38,969    | 2,300      | 0 |
| BANK AMER CORP               | COM            | 060505104 | 374,376 | 20,926,576 | SH | DFND | 14 | 6,305,227 | 14,621,349 | 0 |
| BANK AMER CORP               | COM            | 060505104 | 6,934   | 387,606    | SH | DFND | 16 | 0         | 387,606    | 0 |
| BANK HAWAII CORP             | COM            | 062540109 | 3,922   | 66,121     | SH | DFND | 14 | 2,670     | 63,451     | 0 |

|                             |                |           |         |           |    |      |    |           |           |   |
|-----------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| BANK OF MARIN BANCORP       | COM            | 063425102 | 737     | 14,020    | SH | DFND | 14 | 320       | 13,700    | 0 |
| BANK MONTREAL QUE           | COM            | 063671101 | 337     | 4,770     | SH | DFND | 3  | 4,770     | 0         | 0 |
| BANK MUTUAL CORP NEW        | COM            | 063750103 | 797     | 116,218   | SH | DFND | 14 | 4,458     | 111,760   | 0 |
| BANK OF THE OZARKS INC      | COM            | 063904106 | 5,516   | 145,470   | SH | DFND | 14 | 7,178     | 138,292   | 0 |
| BANK NEW YORK MELLON CORP   | COM            | 064058100 | 127,680 | 3,147,156 | SH | DFND | 14 | 894,264   | 2,252,892 | 0 |
| BANK NEW YORK MELLON CORP   | COM            | 064058100 | 3,574   | 88,100    | SH | DFND | 16 | 0         | 88,100    | 0 |
| BANKRATE INC DEL            | COM            | 06647F102 | 749     | 60,245    | SH | DFND | 14 | 53,345    | 6,900     | 0 |
| BANKUNITED INC              | COM            | 06652K103 | 1,349   | 46,569    | SH | DFND | 14 | 1,569     | 45,000    | 0 |
| BANNER CORP                 | COM NEW        | 06652V208 | 4,985   | 115,887   | SH | DFND | 14 | 47,609    | 68,278    | 0 |
| BARD C R INC                | COM            | 067383109 | 107,644 | 646,045   | SH | DFND | 14 | 332,939   | 313,106   | 0 |
| BARD C R INC                | COM            | 067383109 | 1,656   | 9,940     | SH | DFND | 16 | 0         | 9,940     | 0 |
| BARCLAYS BK PLC             | IPMS INDIA ETN | 06739F291 | 17,844  | 256,190   | SH | DFND | 14 | 16,500    | 239,690   | 0 |
| BARCLAYS BK PLC             | IPMS INDIA ETN | 06739F291 | 1,565   | 22,476    | SH | DFND | 16 | 0         | 22,476    | 0 |
| BARNES & NOBLE INC          | COM            | 067774109 | 2,201   | 94,784    | SH | DFND | 14 | 3,987     | 90,797    | 0 |
| BARNES GROUP INC            | COM            | 067806109 | 4,052   | 109,473   | SH | DFND | 14 | 5,076     | 104,397   | 0 |
| BARRETT BILL CORP           | COM            | 06846N104 | 1,252   | 109,906   | SH | DFND | 14 | 4,606     | 105,300   | 0 |
| BASIC ENERGY SVCS INC NEW   | COM            | 06985P100 | 542     | 77,287    | SH | DFND | 14 | 3,112     | 74,175    | 0 |
| BAXTER INTL INC             | COM            | 071813109 | 73,516  | 1,003,089 | SH | DFND | 14 | 245,945   | 757,144   | 0 |
| BAXTER INTL INC             | COM            | 071813109 | 1,384   | 18,887    | SH | DFND | 16 | 0         | 18,887    | 0 |
| BBCN BANCORP INC            | COM            | 073295107 | 7,493   | 521,075   | SH | DFND | 14 | 227,030   | 294,045   | 0 |
| B/E AEROSPACE INC           | COM            | 073302101 | 4,476   | 77,152    | SH | DFND | 14 | 6,333     | 70,819    | 0 |
| BECTON DICKINSON & CO       | COM            | 075887109 | 36,610  | 263,078   | SH | DFND | 14 | 60,893    | 202,185   | 0 |
| BECTON DICKINSON & CO       | COM            | 075887109 | 117     | 840       | SH | DFND | 16 | 0         | 840       | 0 |
| BED BATH & BEYOND INC       | COM            | 075896100 | 29,768  | 390,809   | SH | DFND | 14 | 66,309    | 324,500   | 0 |
| BED BATH & BEYOND INC       | COM            | 075896100 | 1,496   | 19,635    | SH | DFND | 16 | 0         | 19,635    | 0 |
| BEL FUSE INC                | CL B           | 077347300 | 655     | 23,952    | SH | DFND | 14 | 964       | 22,988    | 0 |
| BELDEN INC                  | COM            | 077454106 | 7,509   | 95,274    | SH | DFND | 14 | 66,919    | 28,355    | 0 |
| BEMIS INC                   | COM            | 081437105 | 4,655   | 102,955   | SH | DFND | 14 | 5,881     | 97,074    | 0 |
| BENCHMARK ELECTRS INC       | COM            | 08160H101 | 9,107   | 357,980   | SH | DFND | 14 | 124,199   | 233,781   | 0 |
| BERKLEY W R CORP            | COM            | 084423102 | 7,348   | 143,348   | SH | DFND | 14 | 25,329    | 118,019   | 0 |
| BERKSHIRE HATHAWAY INC DEL  | CL B NEW       | 084670702 | 596,549 | 3,973,019 | SH | DFND | 14 | 1,355,750 | 2,617,269 | 0 |
| BERKSHIRE HATHAWAY INC DEL  | CL B NEW       | 084670702 | 8,204   | 54,640    | SH | DFND | 16 | 0         | 54,640    | 0 |
| BERKSHIRE HILLS BANCORP INC | COM            | 084680107 | 2,586   | 96,983    | SH | DFND | 14 | 62,783    | 34,200    | 0 |
| BERRY PLASTICS GROUP INC    | COM            | 08579W103 | 211     | 6,700     | SH | DFND | 14 | 5,000     | 1,700     | 0 |
| BEST BUY INC                | COM            | 086516101 | 28,118  | 721,350   | SH | DFND | 14 | 128,941   | 592,409   | 0 |
| BEST BUY INC                | COM            | 086516101 | 46      | 1,175     | SH | DFND | 16 | 0         | 1,175     | 0 |
| BIG 5 SPORTING GOODS CORP   | COM            | 08915P101 | 599     | 40,969    | SH | DFND | 14 | 1,983     | 38,986    | 0 |
| BIG LOTS INC                | COM            | 089302103 | 18,817  | 470,187   | SH | DFND | 14 | 312,282   | 157,905   | 0 |
| BIG LOTS INC                | COM            | 089302103 | 488     | 12,200    | SH | DFND | 16 | 0         | 12,200    | 0 |
| BIGLARI HLDGS INC           | COM            | 08986R101 | 1,841   | 4,609     | SH | DFND | 14 | 899       | 3,710     | 0 |
| BIO RAD LABS INC            | CL A           | 090572207 | 1,826   | 15,145    | SH | DFND | 14 | 1,339     | 13,806    | 0 |
| BIO-REFERENCE LABS INC      | COM \$.01 NEW  | 09057G602 | 1,753   | 54,565    | SH | DFND | 14 | 2,223     | 52,342    | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM            | 09061G101 | 742     | 8,213     | SH | DFND | 14 | 2,558     | 5,655     | 0 |
| BIOGEN IDEC INC             | COM            | 09062X103 | 278,748 | 821,174   | SH | DFND | 14 | 373,582   | 447,592   | 0 |

|                              |                |           |         |           |    |      |    |           |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| BIOMED REALTY TRUST INC      | COM            | 09062X103 | 3,232   | 9,520     | SH | DFND | 16 | 0         | 9,520     | 0 |
| BIOMED REALTY TRUST INC      | COM            | 09063H107 | 14,739  | 684,255   | SH | DFND | 14 | 125,130   | 559,125   | 0 |
| BIOMED REALTY TRUST INC      | COM            | 09063H107 | 1,232   | 57,200    | SH | DFND | 16 | 0         | 57,200    | 0 |
| BIO TECHNE CORP              | COM            | 09073M104 | 7,795   | 84,363    | SH | DFND | 14 | 58,065    | 26,298    | 0 |
| BJS RESTAURANTS INC          | COM            | 09180C106 | 2,948   | 58,714    | SH | DFND | 14 | 12,502    | 46,212    | 0 |
| BLACK BOX CORP DEL           | COM            | 091826107 | 830     | 34,742    | SH | DFND | 14 | 1,594     | 33,148    | 0 |
| BLACK HILLS CORP             | COM            | 092113109 | 2,002   | 37,737    | SH | DFND | 14 | 4,547     | 33,190    | 0 |
| BLACKBAUD INC                | COM            | 09227Q100 | 5,416   | 125,189   | SH | DFND | 14 | 25,563    | 99,626    | 0 |
| BLACKROCK INC                | COM            | 09247X101 | 76,407  | 213,689   | SH | DFND | 14 | 82,005    | 131,684   | 0 |
| BLACKROCK INC                | COM            | 09247X101 | 200     | 560       | SH | DFND | 16 | 0         | 560       | 0 |
| BLOCK H & R INC              | COM            | 093671105 | 21,052  | 625,053   | SH | DFND | 14 | 143,790   | 481,263   | 0 |
| BLOCK H & R INC              | COM            | 093671105 | 355     | 10,530    | SH | DFND | 16 | 0         | 10,530    | 0 |
| BLOOMIN BRANDS INC           | COM            | 094235108 | 1,691   | 68,300    | SH | DFND | 14 | 4,300     | 64,000    | 0 |
| BLOUNT INTL INC NEW          | COM            | 095180105 | 7,053   | 401,439   | SH | DFND | 14 | 293,239   | 108,200   | 0 |
| BLOUNT INTL INC NEW          | COM            | 095180105 | 61      | 3,500     | SH | DFND | 16 | 0         | 3,500     | 0 |
| BLUCORA INC                  | COM            | 095229100 | 2,295   | 165,716   | SH | DFND | 14 | 79,275    | 86,441    | 0 |
| BLUE NILE INC                | COM            | 09578R103 | 1,111   | 30,849    | SH | DFND | 14 | 3,570     | 27,279    | 0 |
| BOB EVANS FARMS INC          | COM            | 096761101 | 2,694   | 52,644    | SH | DFND | 14 | 2,377     | 50,267    | 0 |
| BOEING CO                    | COM            | 097023105 | 116,760 | 898,290   | SH | DFND | 14 | 209,410   | 688,880   | 0 |
| BOEING CO                    | COM            | 097023105 | 371     | 2,857     | SH | DFND | 16 | 0         | 2,857     | 0 |
| BOISE CASCADE CO DEL         | COM            | 09739D100 | 5,288   | 142,350   | SH | DFND | 14 | 57,150    | 85,200    | 0 |
| BONANZA CREEK ENERGY INC     | COM            | 097793103 | 1,880   | 78,330    | SH | DFND | 14 | 9,430     | 68,900    | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A           | 099502106 | 5,466   | 206,024   | SH | DFND | 14 | 23,524    | 182,500   | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A           | 099502106 | 212     | 8,000     | SH | DFND | 16 | 0         | 8,000     | 0 |
| BORGWARNER INC               | COM            | 099724106 | 16,204  | 294,880   | SH | DFND | 14 | 70,824    | 224,056   | 0 |
| BORGWARNER INC               | COM            | 099724106 | 55      | 1,000     | SH | DFND | 16 | 0         | 1,000     | 0 |
| BOSTON BEER INC              | CL A           | 100557107 | 5,805   | 20,050    | SH | DFND | 14 | 923       | 19,127    | 0 |
| BOSTON PRIVATE FINL HLDGS IN | COM            | 101119105 | 3,436   | 255,049   | SH | DFND | 14 | 25,433    | 229,616   | 0 |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 93,806  | 728,930   | SH | DFND | 3  | 131,289   | 597,641   | 0 |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 27,937  | 217,085   | SH | DFND | 14 | 48,410    | 168,675   | 0 |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 93      | 720       | SH | DFND | 16 | 0         | 720       | 0 |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 58,874  | 4,443,307 | SH | DFND | 14 | 2,277,157 | 2,166,150 | 0 |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 945     | 71,295    | SH | DFND | 16 | 0         | 71,295    | 0 |
| BOTTOMLINE TECH DEL INC      | COM            | 101388106 | 2,143   | 84,775    | SH | DFND | 14 | 3,825     | 80,950    | 0 |
| BOYD GAMING CORP             | COM            | 103304101 | 2,305   | 180,335   | SH | DFND | 14 | 7,692     | 172,643   | 0 |
| BRADY CORP                   | CL A           | 104674106 | 3,512   | 128,442   | SH | DFND | 14 | 4,632     | 123,810   | 0 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW | 105368203 | 12,136  | 759,445   | SH | DFND | 14 | 39,496    | 719,949   | 0 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW | 105368203 | 1,290   | 80,700    | SH | DFND | 16 | 0         | 80,700    | 0 |
| BRAVO BRIO RESTAURANT GROUP  | COM            | 10567B109 | 191     | 13,762    | SH | DFND | 14 | 1,062     | 12,700    | 0 |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 2,063   | 101,017   | SH | DFND | 14 | 4,374     | 96,643    | 0 |
| BRINKER INTL INC             | COM            | 109641100 | 11,939  | 203,420   | SH | DFND | 14 | 141,202   | 62,218    | 0 |
| BRINKS CO                    | COM            | 109696104 | 2,639   | 108,120   | SH | DFND | 14 | 4,644     | 103,476   | 0 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 257,063 | 4,354,786 | SH | DFND | 14 | 1,758,353 | 2,596,433 | 0 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 2,931   | 49,660    | SH | DFND | 16 | 0         | 49,660    | 0 |
| BRISTOW GROUP INC            | COM            | 110394103 | 5,253   | 79,843    | SH | DFND | 14 | 5,189     | 74,654    | 0 |
| BROADCOM CORP                | CL A           | 111320107 | 63,854  | 1,473,670 | SH | DFND | 14 | 640,161   | 833,509   | 0 |

|                              |         |           |         |           |    |      |    |           |           |   |
|------------------------------|---------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| BROADCOM CORP                | CL A    | 111320107 | 1,056   | 24,375    | SH | DFND | 16 | 0         | 24,375    | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM     | 11133T103 | 59,742  | 1,293,681 | SH | DFND | 14 | 757,930   | 535,751   | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM     | 11133T103 | 937     | 20,300    | SH | DFND | 16 | 0         | 20,300    | 0 |
| BROCADE COMMUNICATIONS SYS I | COM NEW | 111621306 | 5,874   | 496,147   | SH | DFND | 14 | 7,202     | 488,945   | 0 |
| BROOKDALE SR LIVING INC      | COM     | 112463104 | 27,904  | 760,957   | SH | DFND | 3  | 133,423   | 627,534   | 0 |
| BROOKDALE SR LIVING INC      | COM     | 112463104 | 412     | 11,236    | SH | DFND | 14 | 2,624     | 8,612     | 0 |
| BROOKLINE BANCORP INC DEL    | COM     | 11373M107 | 2,284   | 227,750   | SH | DFND | 14 | 54,781    | 172,969   | 0 |
| BROOKS AUTOMATION INC        | COM     | 114340102 | 1,883   | 147,668   | SH | DFND | 14 | 6,281     | 141,387   | 0 |
| BROWN & BROWN INC            | COM     | 115236101 | 3,026   | 91,942    | SH | DFND | 14 | 7,013     | 84,929    | 0 |
| BROWN FORMAN CORP            | CL B    | 115637209 | 19,061  | 216,995   | SH | DFND | 14 | 48,437    | 168,558   | 0 |
| BROWN FORMAN CORP            | CL B    | 115637209 | 59      | 667       | SH | DFND | 16 | 0         | 667       | 0 |
| BROWN SHOE INC NEW           | COM     | 115736100 | 3,122   | 97,113    | SH | DFND | 14 | 4,312     | 92,801    | 0 |
| BRUKER CORP                  | COM     | 116794108 | 242     | 12,342    | SH | DFND | 14 | 1,697     | 10,645    | 0 |
| BRUNSWICK CORP               | COM     | 117043109 | 13,706  | 267,387   | SH | DFND | 14 | 192,168   | 75,219    | 0 |
| BUCKLE INC                   | COM     | 118440106 | 3,291   | 62,664    | SH | DFND | 14 | 2,757     | 59,907    | 0 |
| BUFFALO WILD WINGS INC       | COM     | 119848109 | 8,886   | 49,261    | SH | DFND | 14 | 6,670     | 42,591    | 0 |
| BUILD A BEAR WORKSHOP        | COM     | 120076104 | 261     | 13,000    | SH | DFND | 14 | 12,300    | 700       | 0 |
| BURLINGTON STORES INC        | COM     | 122017106 | 498     | 10,540    | SH | DFND | 14 | 1,740     | 8,800     | 0 |
| C&J ENERGY SVCS INC          | COM     | 12467B304 | 1,326   | 100,397   | SH | DFND | 14 | 4,397     | 96,000    | 0 |
| CBL & ASSOC PPTYS INC        | COM     | 124830100 | 2,023   | 104,192   | SH | DFND | 14 | 2,852     | 101,340   | 0 |
| CBS CORP NEW                 | CL B    | 124857202 | 34,528  | 623,917   | SH | DFND | 14 | 151,151   | 472,766   | 0 |
| CBS CORP NEW                 | CL B    | 124857202 | 109     | 1,968     | SH | DFND | 16 | 0         | 1,968     | 0 |
| CBOE HLDGS INC               | COM     | 12503M108 | 8,881   | 140,039   | SH | DFND | 14 | 88,082    | 51,957    | 0 |
| CBOE HLDGS INC               | COM     | 12503M108 | 222     | 3,500     | SH | DFND | 16 | 0         | 3,500     | 0 |
| CBRE GROUP INC               | CL A    | 12504L109 | 90,886  | 2,653,615 | SH | DFND | 14 | 1,486,235 | 1,167,380 | 0 |
| CBRE GROUP INC               | CL A    | 12504L109 | 986     | 28,800    | SH | DFND | 16 | 0         | 28,800    | 0 |
| C D I CORP                   | COM     | 125071100 | 679     | 38,368    | SH | DFND | 14 | 1,430     | 36,938    | 0 |
| CDK GLOBAL INC               | COM     | 12508E101 | 4,618   | 113,293   | SH | DFND | 14 | 9,473     | 103,820   | 0 |
| CDW CORP                     | COM     | 12514G108 | 553     | 15,720    | SH | DFND | 14 | 4,320     | 11,400    | 0 |
| CF INDS HLDGS INC            | COM     | 125269100 | 54,870  | 201,330   | SH | DFND | 14 | 80,938    | 120,392   | 0 |
| CF INDS HLDGS INC            | COM     | 125269100 | 1,833   | 6,725     | SH | DFND | 16 | 0         | 6,725     | 0 |
| C H ROBINSON WORLDWIDE INC   | COM NEW | 12541W209 | 32,852  | 438,667   | SH | DFND | 14 | 149,610   | 289,057   | 0 |
| C H ROBINSON WORLDWIDE INC   | COM NEW | 12541W209 | 695     | 9,275     | SH | DFND | 16 | 0         | 9,275     | 0 |
| CIGNA CORPORATION            | COM     | 125509109 | 131,546 | 1,278,261 | SH | DFND | 14 | 544,468   | 733,793   | 0 |
| CIGNA CORPORATION            | COM     | 125509109 | 3,578   | 34,770    | SH | DFND | 16 | 0         | 34,770    | 0 |
| CIT GROUP INC                | COM NEW | 125581801 | 26,704  | 558,302   | SH | DFND | 14 | 260,852   | 297,450   | 0 |
| CIT GROUP INC                | COM NEW | 125581801 | 660     | 13,800    | SH | DFND | 16 | 0         | 13,800    | 0 |
| CLECO CORP NEW               | COM     | 12561W105 | 2,494   | 45,726    | SH | DFND | 14 | 6,057     | 39,669    | 0 |
| CME GROUP INC                | COM     | 12572Q105 | 81,968  | 924,620   | SH | DFND | 14 | 312,720   | 611,900   | 0 |
| CME GROUP INC                | COM     | 12572Q105 | 1,213   | 13,685    | SH | DFND | 16 | 0         | 13,685    | 0 |
| CMS ENERGY CORP              | COM     | 125896100 | 17,174  | 494,212   | SH | DFND | 14 | 84,685    | 409,527   | 0 |
| CMS ENERGY CORP              | COM     | 125896100 | 40      | 1,150     | SH | DFND | 16 | 0         | 1,150     | 0 |
| CSS INDS INC                 | COM     | 125906107 | 522     | 18,877    | SH | DFND | 14 | 9,777     | 9,100     | 0 |
| CNA FINL CORP                | COM     | 126117100 | 807     | 20,858    | SH | DFND | 14 | 12,568    | 8,290     | 0 |
| CNO FINL GROUP INC           | COM     | 12621E103 | 357     | 20,714    | SH | DFND | 14 | 11,704    | 9,010     | 0 |
| CSG SYS INTL INC             | COM     | 126349109 | 2,157   | 86,034    | SH | DFND | 14 | 12,582    | 73,452    | 0 |

|                                |                   |           |         |           |    |      |    |           |           |   |
|--------------------------------|-------------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| CSX CORP                       | COM               | 126408103 | 85,972  | 2,372,943 | SH | DFND | 14 | 1,113,064 | 1,259,879 | 0 |
| CSX CORP                       | COM               | 126408103 | 771     | 21,275    | SH | DFND | 16 | 0         | 21,275    | 0 |
| CST BRANDS INC                 | COM               | 12646R105 | 2,248   | 51,555    | SH | DFND | 14 | 4,440     | 47,115    | 0 |
| CTI BIOPHARMA CORP             | COM               | 12648L106 | 35      | 14,900    | SH | DFND | 14 | 7,900     | 7,000     | 0 |
| CTS CORP                       | COM               | 126501105 | 2,268   | 127,215   | SH | DFND | 14 | 37,524    | 89,691    | 0 |
| CVB FINL CORP                  | COM               | 126600105 | 3,428   | 213,973   | SH | DFND | 14 | 9,758     | 204,215   | 0 |
| CVS HEALTH CORP                | COM               | 126650100 | 250,383 | 2,599,756 | SH | DFND | 14 | 1,027,755 | 1,572,001 | 0 |
| CVS HEALTH CORP                | COM               | 126650100 | 1,865   | 19,369    | SH | DFND | 16 | 0         | 19,369    | 0 |
| CYS INVTs INC                  | COM               | 12673A108 | 151     | 17,328    | SH | DFND | 14 | 9,028     | 8,300     | 0 |
| CA INC                         | COM               | 12673P105 | 31,888  | 1,047,222 | SH | DFND | 14 | 158,592   | 888,630   | 0 |
| CA INC                         | COM               | 12673P105 | 1,730   | 56,802    | SH | DFND | 16 | 0         | 56,802    | 0 |
| CABELAS INC                    | COM               | 126804301 | 1,814   | 34,423    | SH | DFND | 14 | 2,841     | 31,582    | 0 |
| CABLEVISION SYS CORP           | CL A NY<br>CABLVS | 12686C109 | 5,565   | 269,608   | SH | DFND | 14 | 64,862    | 204,746   | 0 |
| CABLEVISION SYS CORP           | CL A NY<br>CABLVS | 12686C109 | 17      | 800       | SH | DFND | 16 | 0         | 800       | 0 |
| CABOT CORP                     | COM               | 127055101 | 29,604  | 674,977   | SH | DFND | 14 | 396,681   | 278,296   | 0 |
| CABOT CORP                     | COM               | 127055101 | 658     | 15,000    | SH | DFND | 16 | 0         | 15,000    | 0 |
| CABOT OIL & GAS CORP           | COM               | 127097103 | 20,553  | 694,138   | SH | DFND | 14 | 222,498   | 471,640   | 0 |
| CABOT OIL & GAS CORP           | COM               | 127097103 | 50      | 1,700     | SH | DFND | 16 | 0         | 1,700     | 0 |
| CABOT MICROELECTRONICS<br>CORP | COM               | 12709P103 | 2,875   | 60,746    | SH | DFND | 14 | 8,460     | 52,286    | 0 |
| CACI INTL INC                  | CL A              | 127190304 | 6,493   | 75,346    | SH | DFND | 14 | 2,487     | 72,859    | 0 |
| CADENCE DESIGN SYSTEM INC      | COM               | 127387108 | 3,928   | 207,065   | SH | DFND | 14 | 16,884    | 190,181   | 0 |
| CAL MAINE FOODS INC            | COM NEW           | 128030202 | 33,010  | 845,752   | SH | DFND | 14 | 527,662   | 318,090   | 0 |
| CAL MAINE FOODS INC            | COM NEW           | 128030202 | 320     | 8,200     | SH | DFND | 16 | 0         | 8,200     | 0 |
| CALAMOS ASSET MGMT INC         | CL A              | 12811R104 | 1,219   | 91,529    | SH | DFND | 14 | 1,729     | 89,800    | 0 |
| CALAMP CORP                    | COM               | 128126109 | 2,556   | 139,660   | SH | DFND | 14 | 63,160    | 76,500    | 0 |
| CALAVO GROWERS INC             | COM               | 128246105 | 2,442   | 51,626    | SH | DFND | 14 | 13,286    | 38,340    | 0 |
| CALGON CARBON CORP             | COM               | 129603106 | 2,529   | 121,717   | SH | DFND | 14 | 5,081     | 116,636   | 0 |
| CALIFORNIA RES CORP            | COM               | 13057Q107 | 5,554   | 1,008,054 | SH | DFND | 14 | 657,119   | 350,935   | 0 |
| CALIFORNIA RES CORP            | COM               | 13057Q107 | 15      | 2,800     | SH | DFND | 16 | 0         | 2,800     | 0 |
| CALLAWAY GOLF CO               | COM               | 131193104 | 1,319   | 171,337   | SH | DFND | 14 | 7,399     | 163,938   | 0 |
| CALPINE CORP                   | COM NEW           | 131347304 | 2,168   | 97,947    | SH | DFND | 14 | 30,742    | 67,205    | 0 |
| CAMBREX CORP                   | COM               | 132011107 | 4,376   | 202,387   | SH | DFND | 14 | 113,058   | 89,329    | 0 |
| CAMDEN NATL CORP               | COM               | 133034108 | 274     | 6,865     | SH | DFND | 14 | 6,065     | 800       | 0 |
| CAMDEN PPTY TR                 | SH BEN INT        | 133131102 | 89,630  | 1,213,845 | SH | DFND | 3  | 217,634   | 996,211   | 0 |
| CAMDEN PPTY TR                 | SH BEN INT        | 133131102 | 21,225  | 287,452   | SH | DFND | 14 | 204,361   | 83,091    | 0 |
| CAMERON INTERNATIONAL<br>CORP  | COM               | 13342B105 | 12,927  | 258,802   | SH | DFND | 14 | 61,462    | 197,340   | 0 |
| CAMERON INTERNATIONAL<br>CORP  | COM               | 13342B105 | 42      | 850       | SH | DFND | 16 | 0         | 850       | 0 |
| CAMPBELL SOUP CO               | COM               | 134429109 | 10,550  | 239,781   | SH | DFND | 14 | 55,708    | 184,073   | 0 |
| CAMPBELL SOUP CO               | COM               | 134429109 | 31      | 700       | SH | DFND | 16 | 0         | 700       | 0 |
| CAMPUS CREST CMNTYS INC        | COM               | 13466Y105 | 984     | 134,663   | SH | DFND | 14 | 125,463   | 9,200     | 0 |
| CANTEL MEDICAL CORP            | COM               | 138098108 | 8,107   | 187,407   | SH | DFND | 14 | 107,595   | 79,812    | 0 |
| CAPELLA EDUCATION<br>COMPANY   | COM               | 139594105 | 5,186   | 67,391    | SH | DFND | 14 | 34,684    | 32,707    | 0 |
| CAPITAL BK FINL CORP           | CL A COM          | 139794101 | 461     | 17,200    | SH | DFND | 14 | 16,700    | 500       | 0 |
| CAPITAL ONE FINL CORP          | COM               | 14040H105 | 191,868 | 2,324,262 | SH | DFND | 14 | 912,342   | 1,411,920 | 0 |
| CAPITAL ONE FINL CORP          | COM               | 14040H105 | 4,841   | 58,643    | SH | DFND | 16 | 0         | 58,643    | 0 |
| CAPITOL FED FINL INC           | COM               | 14057J101 | 809     | 63,321    | SH | DFND | 14 | 56,388    | 6,933     | 0 |

|                             |               |           |         |           |    |      |    |         |           |   |
|-----------------------------|---------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| CAPSTONE TURBINE CORP       | COM           | 14067D102 | 20      | 27,614    | SH | DFND | 14 | 18,614  | 9,000     | 0 |
| CAPSTEAD MTG CORP           | COM NO PAR    | 14067E506 | 3,203   | 260,792   | SH | DFND | 14 | 8,947   | 251,845   | 0 |
| CARBO CERAMICS INC          | COM           | 140781105 | 598     | 14,920    | SH | DFND | 14 | 2,007   | 12,913    | 0 |
| CARDINAL FINL CORP          | COM           | 14149F109 | 1,405   | 70,851    | SH | DFND | 14 | 2,951   | 67,900    | 0 |
| CARDINAL HEALTH INC         | COM           | 14149Y108 | 37,440  | 463,771   | SH | DFND | 14 | 104,358 | 359,413   | 0 |
| CARDINAL HEALTH INC         | COM           | 14149Y108 | 115     | 1,425     | SH | DFND | 16 | 0       | 1,425     | 0 |
| CARDTRONICS INC             | COM           | 14161H108 | 3,911   | 101,372   | SH | DFND | 14 | 4,272   | 97,100    | 0 |
| CAREER EDUCATION CORP       | COM           | 141665109 | 916     | 131,680   | SH | DFND | 14 | 5,952   | 125,728   | 0 |
| CAREFUSION CORP             | COM           | 14170T101 | 17,492  | 294,783   | SH | DFND | 14 | 91,675  | 203,108   | 0 |
| CAREFUSION CORP             | COM           | 14170T101 | 50      | 837       | SH | DFND | 16 | 0       | 837       | 0 |
| CARETRUST REIT INC          | COM           | 14174T107 | 871     | 70,635    | SH | DFND | 14 | 2,143   | 68,492    | 0 |
| CARLISLE COS INC            | COM           | 142339100 | 64,018  | 709,416   | SH | DFND | 14 | 470,665 | 238,751   | 0 |
| CARLISLE COS INC            | COM           | 142339100 | 1,065   | 11,800    | SH | DFND | 16 | 0       | 11,800    | 0 |
| CARMAX INC                  | COM           | 143130102 | 18,617  | 279,621   | SH | DFND | 14 | 66,501  | 213,120   | 0 |
| CARMAX INC                  | COM           | 143130102 | 63      | 950       | SH | DFND | 16 | 0       | 950       | 0 |
| CARMIKE CINEMAS INC         | COM           | 143436400 | 775     | 29,500    | SH | DFND | 14 | 25,300  | 4,200     | 0 |
| CARNIVAL CORP               | PAIRED CTF    | 143658300 | 33,596  | 741,141   | SH | DFND | 14 | 149,902 | 591,239   | 0 |
| CARNIVAL CORP               | PAIRED CTF    | 143658300 | 768     | 16,950    | SH | DFND | 16 | 0       | 16,950    | 0 |
| CARPENTER TECHNOLOGY CORP   | COM           | 144285103 | 1,877   | 38,110    | SH | DFND | 14 | 3,251   | 34,859    | 0 |
| CARRIZO OIL & GAS INC       | COM           | 144577103 | 4,026   | 96,770    | SH | DFND | 14 | 4,320   | 92,450    | 0 |
| CARTER INC                  | COM           | 146229109 | 13,343  | 152,822   | SH | DFND | 14 | 85,327  | 67,495    | 0 |
| CARVER BANCORP INC          | COM NEW       | 146875604 | 1,131   | 181,033   | SH | DFND | 10 | 181,033 | 0         | 0 |
| CASEYS GEN STORES INC       | COM           | 147528103 | 8,097   | 89,645    | SH | DFND | 14 | 5,499   | 84,146    | 0 |
| CASH AMER INTL INC          | COM           | 14754D100 | 1,540   | 68,074    | SH | DFND | 14 | 2,780   | 65,294    | 0 |
| CASTLE A M & CO             | COM           | 148411101 | 298     | 37,391    | SH | DFND | 14 | 1,894   | 35,497    | 0 |
| CATAMARAN CORP              | COM           | 148887102 | 1,155   | 22,326    | SH | DFND | 14 | 10,726  | 11,600    | 0 |
| CATERPILLAR INC DEL         | COM           | 149123101 | 102,596 | 1,120,895 | SH | DFND | 14 | 289,869 | 831,026   | 0 |
| CATERPILLAR INC DEL         | COM           | 149123101 | 2,828   | 30,895    | SH | DFND | 16 | 0       | 30,895    | 0 |
| CATHAY GEN BANCORP          | COM           | 149150104 | 7,848   | 306,677   | SH | DFND | 14 | 242,882 | 63,795    | 0 |
| CATO CORP NEW               | CL A          | 149205106 | 5,832   | 138,255   | SH | DFND | 14 | 59,567  | 78,688    | 0 |
| CAVCO INDS INC DEL          | COM           | 149568107 | 430     | 5,421     | SH | DFND | 14 | 2,721   | 2,700     | 0 |
| CAVIUM INC                  | COM           | 14964U108 | 352     | 5,692     | SH | DFND | 14 | 3,062   | 2,630     | 0 |
| CEDAR REALTY TRUST INC      | COM NEW       | 150602209 | 22,345  | 3,044,312 | SH | DFND | 3  | 547,331 | 2,496,981 | 0 |
| CEDAR REALTY TRUST INC      | COM NEW       | 150602209 | 4,976   | 677,913   | SH | DFND | 14 | 265,372 | 412,541   | 0 |
| CELADON GROUP INC           | COM           | 150838100 | 2,282   | 100,551   | SH | DFND | 14 | 51,751  | 48,800    | 0 |
| CELANESE CORP DEL           | COM SER A     | 150870103 | 91,696  | 1,529,286 | SH | DFND | 14 | 736,516 | 792,770   | 0 |
| CELANESE CORP DEL           | COM SER A     | 150870103 | 2,572   | 42,900    | SH | DFND | 16 | 0       | 42,900    | 0 |
| CELGENE CORP                | COM           | 151020104 | 205,495 | 1,837,072 | SH | DFND | 14 | 832,978 | 1,004,094 | 0 |
| CELGENE CORP                | COM           | 151020104 | 1,770   | 15,820    | SH | DFND | 16 | 0       | 15,820    | 0 |
| CELLEX THERAPEUTICS INC NEW | COM           | 15117B103 | 2,181   | 119,485   | SH | DFND | 14 | 115,983 | 3,502     | 0 |
| CENCOSUD S A                | SPONSORED ADS | 15132H101 | 1,784   | 231,946   | SH | DFND | 14 | 0       | 231,946   | 0 |
| CENTENE CORP DEL            | COM           | 15135B101 | 9,290   | 89,455    | SH | DFND | 14 | 45,311  | 44,144    | 0 |
| CENTERPOINT ENERGY INC      | COM           | 15189T107 | 13,318  | 568,433   | SH | DFND | 14 | 134,215 | 434,218   | 0 |
| CENTERPOINT ENERGY INC      | COM           | 15189T107 | 41      | 1,749     | SH | DFND | 16 | 0       | 1,749     | 0 |
| CENTRAL GARDEN & PET CO     | CL A NON-VTG  | 153527205 | 896     | 93,853    | SH | DFND | 14 | 4,339   | 89,514    | 0 |
| CENTRAL PAC FINL CORP       | COM NEW       | 154760409 | 1,250   | 58,129    | SH | DFND | 14 | 2,029   | 56,100    | 0 |
| CENTURY ALUM CO             | COM           | 156431108 | 15,353  | 629,211   | SH | DFND | 14 | 391,110 | 238,101   | 0 |

|                              |            |           |         |           |    |      |    |           |           |   |
|------------------------------|------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| CENTURY ALUM CO              | COM        | 156431108 | 81      | 3,300     | SH | DFND | 16 | 0         | 3,300     | 0 |
| CENTURYLINK INC              | COM        | 156700106 | 47,268  | 1,194,231 | SH | DFND | 14 | 375,749   | 818,482   | 0 |
| CENTURYLINK INC              | COM        | 156700106 | 1,006   | 25,408    | SH | DFND | 16 | 0         | 25,408    | 0 |
| CEPHEID                      | COM        | 15670R107 | 352     | 6,497     | SH | DFND | 14 | 3,997     | 2,500     | 0 |
| CERNER CORP                  | COM        | 156782104 | 89,186  | 1,379,312 | SH | DFND | 14 | 631,210   | 748,102   | 0 |
| CERNER CORP                  | COM        | 156782104 | 1,468   | 22,700    | SH | DFND | 16 | 0         | 22,700    | 0 |
| CEVA INC                     | COM        | 157210105 | 815     | 44,943    | SH | DFND | 14 | 2,143     | 42,800    | 0 |
| CHAMBERS STR PPTYS           | COM        | 157842105 | 28,640  | 3,553,300 | SH | DFND | 14 | 2,380,000 | 1,173,300 | 0 |
| CHAMBERS STR PPTYS           | COM        | 157842105 | 418     | 51,900    | SH | DFND | 16 | 0         | 51,900    | 0 |
| CHARLES RIV LABS INTL INC    | COM        | 159864107 | 17,854  | 280,549   | SH | DFND | 14 | 227,124   | 53,425    | 0 |
| CHARTER COMMUNICATIONS INC D | CL A NEW   | 16117M305 | 1,005   | 6,030     | SH | DFND | 14 | 1,430     | 4,600     | 0 |
| CHARTER FINL CORP MD         | COM        | 16122W108 | 246     | 21,489    | SH | DFND | 14 | 20,489    | 1,000     | 0 |
| CHASE CORP                   | COM        | 16150R104 | 306     | 8,509     | SH | DFND | 14 | 409       | 8,100     | 0 |
| CHATHAM LODGING TR           | COM        | 16208T102 | 8,140   | 280,970   | SH | DFND | 3  | 48,189    | 232,781   | 0 |
| CHATHAM LODGING TR           | COM        | 16208T102 | 1,958   | 67,583    | SH | DFND | 14 | 55,083    | 12,500    | 0 |
| CHATHAM LODGING TR           | COM        | 16208T102 | 70      | 2,400     | SH | DFND | 16 | 0         | 2,400     | 0 |
| CHECKPOINT SYS INC           | COM        | 162825103 | 1,258   | 91,589    | SH | DFND | 14 | 4,086     | 87,503    | 0 |
| CHEESECAKE FACTORY INC       | COM        | 163072101 | 1,762   | 35,029    | SH | DFND | 14 | 4,821     | 30,208    | 0 |
| CHEMED CORP NEW              | COM        | 16359R103 | 4,916   | 46,518    | SH | DFND | 14 | 9,084     | 37,434    | 0 |
| CHEMICAL FINL CORP           | COM        | 163731102 | 3,187   | 104,010   | SH | DFND | 14 | 63,590    | 40,420    | 0 |
| CHEMTURA CORP                | COM NEW    | 163893209 | 789     | 31,917    | SH | DFND | 14 | 27,217    | 4,700     | 0 |
| CHENIERE ENERGY INC          | COM NEW    | 16411R208 | 1,160   | 16,480    | SH | DFND | 14 | 4,210     | 12,270    | 0 |
| CHESAPEAKE ENERGY CORP       | COM        | 165167107 | 25,433  | 1,299,611 | SH | DFND | 14 | 336,616   | 962,995   | 0 |
| CHESAPEAKE ENERGY CORP       | COM        | 165167107 | 1,055   | 53,910    | SH | DFND | 16 | 0         | 53,910    | 0 |
| CHESAPEAKE LODGING TR        | SH BEN INT | 165240102 | 51,591  | 1,386,474 | SH | DFND | 3  | 248,508   | 1,137,966 | 0 |
| CHESAPEAKE LODGING TR        | SH BEN INT | 165240102 | 4,550   | 122,271   | SH | DFND | 14 | 5,371     | 116,900   | 0 |
| CHESAPEAKE UTILS CORP        | COM        | 165303108 | 2,972   | 59,839    | SH | DFND | 14 | 40,689    | 19,150    | 0 |
| CHEVRON CORP NEW             | COM        | 166764100 | 503,827 | 4,491,236 | SH | DFND | 14 | 1,548,267 | 2,942,969 | 0 |
| CHEVRON CORP NEW             | COM        | 166764100 | 11,459  | 102,145   | SH | DFND | 16 | 0         | 102,145   | 0 |
| CHICAGO BRIDGE & IRON CO N V | COM        | 167250109 | 3,139   | 74,779    | SH | DFND | 14 | 40,459    | 34,320    | 0 |
| CHICAGO BRIDGE & IRON CO N V | COM        | 167250109 | 80      | 1,900     | SH | DFND | 16 | 0         | 1,900     | 0 |
| CHICOS FAS INC               | COM        | 168615102 | 2,457   | 151,572   | SH | DFND | 14 | 50,794    | 100,778   | 0 |
| CHILDRENS PL INC             | COM        | 168905107 | 2,724   | 47,796    | SH | DFND | 14 | 2,218     | 45,578    | 0 |
| CHIMERA INVT CORP            | COM        | 16934Q109 | 5,152   | 1,620,257 | SH | DFND | 14 | 768,707   | 851,550   | 0 |
| CHIPOTLE MEXICAN GRILL INC   | COM        | 169656105 | 62,208  | 90,879    | SH | DFND | 14 | 41,032    | 49,847    | 0 |
| CHIPOTLE MEXICAN GRILL INC   | COM        | 169656105 | 832     | 1,215     | SH | DFND | 16 | 0         | 1,215     | 0 |
| CHIQUITA BRANDS INTL INC     | COM        | 170032809 | 1,189   | 82,217    | SH | DFND | 14 | 79,917    | 2,300     | 0 |
| CHRISTOPHER & BANKS CORP     | COM        | 171046105 | 471     | 82,523    | SH | DFND | 14 | 3,766     | 78,757    | 0 |
| CHUBB CORP                   | COM        | 171232101 | 54,578  | 527,473   | SH | DFND | 14 | 113,503   | 413,970   | 0 |
| CHUBB CORP                   | COM        | 171232101 | 2,204   | 21,300    | SH | DFND | 16 | 0         | 21,300    | 0 |
| CHURCH & DWIGHT INC          | COM        | 171340102 | 14,577  | 184,966   | SH | DFND | 14 | 92,236    | 92,730    | 0 |
| CIBER INC                    | COM        | 17163B102 | 551     | 155,167   | SH | DFND | 14 | 6,917     | 148,250   | 0 |
| CIENA CORP                   | COM NEW    | 171779309 | 1,540   | 79,320    | SH | DFND | 14 | 10,205    | 69,115    | 0 |
| CIMAREX ENERGY CO            | COM        | 171798101 | 12,278  | 115,834   | SH | DFND | 14 | 27,576    | 88,258    | 0 |
| CIMAREX ENERGY CO            | COM        | 171798101 | 42      | 400       | SH | DFND | 16 | 0         | 400       | 0 |
| CINCINNATI BELL INC NEW      | COM        | 171871106 | 1,502   | 470,875   | SH | DFND | 14 | 19,602    | 451,273   | 0 |
| CINCINNATI FINL CORP         | COM        | 172062101 | 11,571  | 223,248   | SH | DFND | 14 | 46,876    | 176,372   | 0 |

|                                 |         |           |         |            |    |      |    |           |           |   |
|---------------------------------|---------|-----------|---------|------------|----|------|----|-----------|-----------|---|
| CINCINNATI FINL CORP            | COM     | 172062101 | 31      | 603        | SH | DFND | 16 | 0         | 603       | 0 |
| CINEMARK HOLDINGS INC           | COM     | 17243V102 | 26,023  | 731,388    | SH | DFND | 14 | 540,380   | 191,008   | 0 |
| CINEMARK HOLDINGS INC           | COM     | 17243V102 | 388     | 10,900     | SH | DFND | 16 | 0         | 10,900    | 0 |
| CIRCOR INTL INC                 | COM     | 17273K109 | 2,387   | 39,591     | SH | DFND | 14 | 1,872     | 37,719    | 0 |
| CIRRUS LOGIC INC                | COM     | 172755100 | 7,780   | 330,097    | SH | DFND | 14 | 139,147   | 190,950   | 0 |
| CISCO SYS INC                   | COM     | 17275R102 | 426,802 | 15,344,297 | SH | DFND | 14 | 6,140,555 | 9,203,742 | 0 |
| CISCO SYS INC                   | COM     | 17275R102 | 10,045  | 361,130    | SH | DFND | 16 | 0         | 361,130   | 0 |
| CINTAS CORP                     | COM     | 172908105 | 13,721  | 174,925    | SH | DFND | 14 | 31,160    | 143,765   | 0 |
| CINTAS CORP                     | COM     | 172908105 | 35      | 450        | SH | DFND | 16 | 0         | 450       | 0 |
| CITIZENS & NORTHN CORP          | COM     | 172922106 | 407     | 19,700     | SH | DFND | 14 | 700       | 19,000    | 0 |
| CITIGROUP INC                   | COM NEW | 172967424 | 470,357 | 8,692,600  | SH | DFND | 14 | 3,180,730 | 5,511,870 | 0 |
| CITIGROUP INC                   | COM NEW | 172967424 | 9,722   | 179,670    | SH | DFND | 16 | 0         | 179,670   | 0 |
| CITI TRENDS INC                 | COM     | 17306X102 | 801     | 31,735     | SH | DFND | 14 | 23,635    | 8,100     | 0 |
| CITIZENS FINL GROUP INC         | COM     | 174610105 | 214     | 8,600      | SH | DFND | 14 | 1,300     | 7,300     | 0 |
| CITRIX SYS INC                  | COM     | 177376100 | 14,156  | 221,876    | SH | DFND | 14 | 50,824    | 171,052   | 0 |
| CITRIX SYS INC                  | COM     | 177376100 | 45      | 700        | SH | DFND | 16 | 0         | 700       | 0 |
| CITY HLDG CO                    | COM     | 177835105 | 1,906   | 40,961     | SH | DFND | 14 | 8,222     | 32,739    | 0 |
| CITY NATL CORP                  | COM     | 178566105 | 2,790   | 34,525     | SH | DFND | 14 | 2,870     | 31,655    | 0 |
| CIVEO CORP                      | COM     | 178787107 | 1,411   | 343,206    | SH | DFND | 14 | 219,758   | 123,448   | 0 |
| CLARCOR INC                     | COM     | 179895107 | 2,713   | 40,704     | SH | DFND | 14 | 4,975     | 35,729    | 0 |
| CLEAN HARBORS INC               | COM     | 184496107 | 1,881   | 39,143     | SH | DFND | 14 | 3,350     | 35,793    | 0 |
| CLEARWATER PAPER CORP           | COM     | 18538R103 | 9,248   | 134,908    | SH | DFND | 14 | 59,198    | 75,710    | 0 |
| CLEARWATER PAPER CORP           | COM     | 18538R103 | 62      | 900        | SH | DFND | 16 | 0         | 900       | 0 |
| CLIFFS NAT RES INC              | COM     | 18683K101 | 771     | 108,024    | SH | DFND | 14 | 8,840     | 99,184    | 0 |
| CLOROX CO DEL                   | COM     | 189054109 | 19,156  | 183,819    | SH | DFND | 14 | 40,510    | 143,309   | 0 |
| CLOROX CO DEL                   | COM     | 189054109 | 58      | 560        | SH | DFND | 16 | 0         | 560       | 0 |
| CLOUD PEAK ENERGY INC           | COM     | 18911Q102 | 1,239   | 134,935    | SH | DFND | 14 | 5,780     | 129,155   | 0 |
| COACH INC                       | COM     | 189754104 | 21,222  | 565,006    | SH | DFND | 14 | 97,080    | 467,926   | 0 |
| COACH INC                       | COM     | 189754104 | 1,044   | 27,800     | SH | DFND | 16 | 0         | 27,800    | 0 |
| COCA COLA BOTTLING CO<br>CONS   | COM     | 191098102 | 1,020   | 11,585     | SH | DFND | 14 | 11,385    | 200       | 0 |
| COCA COLA CO                    | COM     | 191216100 | 228,435 | 5,410,579  | SH | DFND | 14 | 1,400,004 | 4,010,575 | 0 |
| COCA COLA CO                    | COM     | 191216100 | 708     | 16,760     | SH | DFND | 16 | 0         | 16,760    | 0 |
| COCA COLA ENTERPRISES INC<br>NE | COM     | 19122T109 | 62,995  | 1,424,592  | SH | DFND | 14 | 555,620   | 868,972   | 0 |
| COCA COLA ENTERPRISES INC<br>NE | COM     | 19122T109 | 1,241   | 28,075     | SH | DFND | 16 | 0         | 28,075    | 0 |
| COGENT COMMUNICATIONS<br>HLDGS  | COM NEW | 19239V302 | 254     | 7,189      | SH | DFND | 14 | 2,689     | 4,500     | 0 |
| COGNEX CORP                     | COM     | 192422103 | 6,296   | 152,340    | SH | DFND | 14 | 95,598    | 56,742    | 0 |
| COGNIZANT TECHNOLOGY<br>SOLUTIO | CL A    | 192446102 | 84,455  | 1,603,778  | SH | DFND | 14 | 451,590   | 1,152,188 | 0 |
| COGNIZANT TECHNOLOGY<br>SOLUTIO | CL A    | 192446102 | 940     | 17,850     | SH | DFND | 16 | 0         | 17,850    | 0 |
| COHERENT INC                    | COM     | 192479103 | 3,423   | 56,378     | SH | DFND | 14 | 2,533     | 53,845    | 0 |
| COHU INC                        | COM     | 192576106 | 671     | 56,410     | SH | DFND | 14 | 2,381     | 54,029    | 0 |
| COLFAX CORP                     | COM     | 194014106 | 395     | 7,655      | SH | DFND | 14 | 1,655     | 6,000     | 0 |
| COLGATE PALMOLIVE CO            | COM     | 194162103 | 139,989 | 2,023,252  | SH | DFND | 14 | 808,718   | 1,214,534 | 0 |
| COLGATE PALMOLIVE CO            | COM     | 194162103 | 1,432   | 20,700     | SH | DFND | 16 | 0         | 20,700    | 0 |
| COLONY FINL INC                 | COM     | 19624R106 | 285     | 11,953     | SH | DFND | 14 | 6,053     | 5,900     | 0 |
| COLUMBIA BKG SYS INC            | COM     | 197236102 | 3,279   | 118,766    | SH | DFND | 14 | 5,559     | 113,207   | 0 |
| COLUMBIA PPTY TR INC            | COM NEW | 198287203 | 54,236  | 2,139,473  | SH | DFND | 3  | 386,789   | 1,752,684 | 0 |

|                              |            |           |         |           |    |      |    |           |           |   |
|------------------------------|------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| COLUMBIA PPTY TR INC         | COM NEW    | 198287203 | 238     | 9,400     | SH | DFND | 14 | 2,000     | 7,400     | 0 |
| COLUMBUS MCKINNON CORP NY    | COM        | 199333105 | 934     | 33,302    | SH | DFND | 14 | 23,002    | 10,300    | 0 |
| COMFORT SYS USA INC          | COM        | 199908104 | 1,385   | 80,894    | SH | DFND | 14 | 3,510     | 77,384    | 0 |
| COMCAST CORP NEW             | CL A       | 20030N101 | 329,334 | 5,677,194 | SH | DFND | 14 | 2,065,324 | 3,611,870 | 0 |
| COMCAST CORP NEW             | CL A       | 20030N101 | 3,526   | 60,780    | SH | DFND | 16 | 0         | 60,780    | 0 |
| COMERICA INC                 | COM        | 200340107 | 24,583  | 524,821   | SH | DFND | 14 | 68,349    | 456,472   | 0 |
| COMERICA INC                 | COM        | 200340107 | 1,276   | 27,250    | SH | DFND | 16 | 0         | 27,250    | 0 |
| COMMERCE BANCSHARES INC      | COM        | 200525103 | 4,608   | 105,950   | SH | DFND | 14 | 4,865     | 101,085   | 0 |
| COMMERCIAL METALS CO         | COM        | 201723103 | 5,647   | 346,632   | SH | DFND | 14 | 265,499   | 81,133    | 0 |
| COMMSCOPE HLDG CO INC        | COM        | 20337X109 | 4,440   | 194,460   | SH | DFND | 14 | 153,860   | 40,600    | 0 |
| COMMSCOPE HLDG CO INC        | COM        | 20337X109 | 155     | 6,800     | SH | DFND | 16 | 0         | 6,800     | 0 |
| COMMUNITY BK SYS INC         | COM        | 203607106 | 3,852   | 101,024   | SH | DFND | 14 | 13,478    | 87,546    | 0 |
| COMMUNITY HEALTH SYS INC NEW | COM        | 203668108 | 4,454   | 82,596    | SH | DFND | 14 | 6,908     | 75,688    | 0 |
| COMMUNITY TR BANCORP INC     | COM        | 204149108 | 1,722   | 47,023    | SH | DFND | 14 | 21,576    | 25,447    | 0 |
| COMMVAULT SYSTEMS INC        | COM        | 204166102 | 3,061   | 59,217    | SH | DFND | 14 | 29,281    | 29,936    | 0 |
| COMPASS MINERALS INTL INC    | COM        | 20451N101 | 7,554   | 86,999    | SH | DFND | 14 | 61,044    | 25,955    | 0 |
| COMPASS DIVERSIFIED HOLDINGS | SH BEN INT | 20451Q104 | 421     | 25,900    | SH | DFND | 14 | 25,900    | 0         | 0 |
| COMPUTER PROGRAMS & SYS INC  | COM        | 205306103 | 5,559   | 91,504    | SH | DFND | 14 | 47,627    | 43,877    | 0 |
| COMPUTER SCIENCES CORP       | COM        | 205363104 | 25,630  | 406,504   | SH | DFND | 14 | 118,027   | 288,477   | 0 |
| COMPUTER SCIENCES CORP       | COM        | 205363104 | 192     | 3,050     | SH | DFND | 16 | 0         | 3,050     | 0 |
| COMSCORE INC                 | COM        | 20564W105 | 3,533   | 76,096    | SH | DFND | 14 | 3,514     | 72,582    | 0 |
| COMSTOCK RES INC             | COM NEW    | 205768203 | 675     | 99,144    | SH | DFND | 14 | 4,286     | 94,858    | 0 |
| COMTECH TELECOMMUNICATIONS C | COM NEW    | 205826209 | 1,315   | 41,723    | SH | DFND | 14 | 4,800     | 36,923    | 0 |
| CONAGRA FOODS INC            | COM        | 205887102 | 47,053  | 1,296,947 | SH | DFND | 14 | 316,723   | 980,224   | 0 |
| CONAGRA FOODS INC            | COM        | 205887102 | 381     | 10,505    | SH | DFND | 16 | 0         | 10,505    | 0 |
| CON-WAY INC                  | COM        | 205944101 | 2,043   | 41,537    | SH | DFND | 14 | 3,337     | 38,200    | 0 |
| CONCHO RES INC               | COM        | 20605P101 | 776     | 7,775     | SH | DFND | 14 | 2,060     | 5,715     | 0 |
| CONMED CORP                  | COM        | 207410101 | 2,743   | 61,007    | SH | DFND | 14 | 2,635     | 58,372    | 0 |
| CONNECTICUT WTR SVC INC      | COM        | 207797101 | 550     | 15,153    | SH | DFND | 14 | 12,453    | 2,700     | 0 |
| CONNECTONE BANCORP INC NEW   | COM        | 20786W107 | 258     | 13,599    | SH | DFND | 14 | 1,299     | 12,300    | 0 |
| CONOCOPHILLIPS               | COM        | 20825C104 | 224,418 | 3,249,614 | SH | DFND | 14 | 1,058,200 | 2,191,414 | 0 |
| CONOCOPHILLIPS               | COM        | 20825C104 | 5,376   | 77,843    | SH | DFND | 16 | 0         | 77,843    | 0 |
| CONSOL ENERGY INC            | COM        | 20854P109 | 10,089  | 298,395   | SH | DFND | 14 | 72,013    | 226,382   | 0 |
| CONSOL ENERGY INC            | COM        | 20854P109 | 33      | 975       | SH | DFND | 16 | 0         | 975       | 0 |
| CONSOLIDATED COMM HLDGS INC  | COM        | 209034107 | 2,901   | 104,239   | SH | DFND | 14 | 4,568     | 99,671    | 0 |
| CONSOLIDATED EDISON INC      | COM        | 209115104 | 42,675  | 646,486   | SH | DFND | 14 | 168,653   | 477,833   | 0 |
| CONSOLIDATED EDISON INC      | COM        | 209115104 | 155     | 2,350     | SH | DFND | 16 | 0         | 2,350     | 0 |
| CONSTANT CONTACT INC         | COM        | 210313102 | 2,435   | 66,343    | SH | DFND | 14 | 64,843    | 1,500     | 0 |
| CONSTANT CONTACT INC         | COM        | 210313102 | 66      | 1,800     | SH | DFND | 16 | 0         | 1,800     | 0 |
| CONSTELLATION BRANDS INC     | CL A       | 21036P108 | 21,377  | 217,756   | SH | DFND | 14 | 52,197    | 165,559   | 0 |
| CONSTELLATION BRANDS INC     | CL A       | 21036P108 | 71      | 725       | SH | DFND | 16 | 0         | 725       | 0 |
| CONTANGO OIL & GAS COMPANY   | COM NEW    | 21075N204 | 1,031   | 35,256    | SH | DFND | 14 | 1,559     | 33,697    | 0 |
| CONTINENTAL BLDG PRODS INC   | COM        | 211171103 | 344     | 19,400    | SH | DFND | 14 | 17,000    | 2,400     | 0 |
| CONTINENTAL RESOURCES INC    | COM        | 212015101 | 22,033  | 574,386   | SH | DFND | 14 | 270,326   | 304,060   | 0 |

|                              |            |           |         |           |    |      |    |         |           |   |
|------------------------------|------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| CONTINENTAL RESOURCES INC    | COM        | 212015101 | 422     | 11,000    | SH | DFND | 16 | 0       | 11,000    | 0 |
| CONVERGYS CORP               | COM        | 212485106 | 1,529   | 75,046    | SH | DFND | 14 | 9,818   | 65,228    | 0 |
| COOPER COS INC               | COM NEW    | 216648402 | 5,595   | 34,515    | SH | DFND | 14 | 2,945   | 31,570    | 0 |
| COOPER TIRE & RUBR CO        | COM        | 216831107 | 204     | 5,879     | SH | DFND | 14 | 3,397   | 2,482     | 0 |
| COPART INC                   | COM        | 217204106 | 13,927  | 381,659   | SH | DFND | 14 | 272,928 | 108,731   | 0 |
| CORE MARK HOLDING CO INC     | COM        | 218681104 | 3,203   | 51,714    | SH | DFND | 14 | 47,414  | 4,300     | 0 |
| CORESITE RLTY CORP           | COM        | 21870Q105 | 3,418   | 87,534    | SH | DFND | 14 | 41,134  | 46,400    | 0 |
| CORELOGIC INC                | COM        | 21871D103 | 2,274   | 71,970    | SH | DFND | 14 | 10,214  | 61,756    | 0 |
| CORNING INC                  | COM        | 219350105 | 55,572  | 2,423,529 | SH | DFND | 14 | 442,989 | 1,980,540 | 0 |
| CORNING INC                  | COM        | 219350105 | 2,224   | 96,985    | SH | DFND | 16 | 0       | 96,985    | 0 |
| CORPORATE EXECUTIVE BRD CO   | COM        | 21988R102 | 1,829   | 25,213    | SH | DFND | 14 | 3,295   | 21,918    | 0 |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT | 22002T108 | 2,203   | 77,650    | SH | DFND | 14 | 14,697  | 62,953    | 0 |
| CORRECTIONS CORP AMER NEW    | COM NEW    | 22025Y407 | 2,989   | 82,260    | SH | DFND | 14 | 6,749   | 75,511    | 0 |
| CORVEL CORP                  | COM        | 221006109 | 2,571   | 69,080    | SH | DFND | 14 | 43,390  | 25,690    | 0 |
| COSTCO WHSL CORP NEW         | COM        | 22160K105 | 161,789 | 1,141,369 | SH | DFND | 14 | 485,499 | 655,870   | 0 |
| COSTCO WHSL CORP NEW         | COM        | 22160K105 | 1,473   | 10,394    | SH | DFND | 16 | 0       | 10,394    | 0 |
| COSTAR GROUP INC             | COM        | 22160N109 | 437     | 2,378     | SH | DFND | 14 | 617     | 1,761     | 0 |
| COUSINS PPTYS INC            | COM        | 222795106 | 5,264   | 460,983   | SH | DFND | 14 | 20,815  | 440,168   | 0 |
| COVANCE INC                  | COM        | 222816100 | 4,236   | 40,789    | SH | DFND | 14 | 3,499   | 37,290    | 0 |
| COWEN GROUP INC NEW          | CL A       | 223622101 | 59      | 12,383    | SH | DFND | 14 | 6,383   | 6,000     | 0 |
| CRACKER BARREL OLD CTRY STOR | COM        | 22410J106 | 11,180  | 79,426    | SH | DFND | 14 | 27,565  | 51,861    | 0 |
| CRANE CO                     | COM        | 224399105 | 2,113   | 36,004    | SH | DFND | 14 | 2,934   | 33,070    | 0 |
| CRAWFORD & CO                | CL B       | 224633107 | 250     | 24,313    | SH | DFND | 14 | 1,613   | 22,700    | 0 |
| CRAY INC                     | COM NEW    | 225223304 | 217     | 6,292     | SH | DFND | 14 | 2,292   | 4,000     | 0 |
| CREDIT ACCEP CORP MICH       | COM        | 225310101 | 1,881   | 13,789    | SH | DFND | 14 | 2,634   | 11,155    | 0 |
| CREE INC                     | COM        | 225447101 | 2,712   | 84,164    | SH | DFND | 14 | 7,005   | 77,159    | 0 |
| CROCS INC                    | COM        | 227046109 | 2,281   | 182,625   | SH | DFND | 14 | 7,835   | 174,790   | 0 |
| CROSS CTRY HEALTHCARE INC    | COM        | 227483104 | 810     | 64,928    | SH | DFND | 14 | 2,952   | 61,976    | 0 |
| CROWN CASTLE INTL CORP NEW   | COM        | 22822V101 | 35,069  | 445,608   | SH | DFND | 14 | 104,414 | 341,194   | 0 |
| CROWN CASTLE INTL CORP NEW   | COM        | 22822V101 | 113     | 1,430     | SH | DFND | 16 | 0       | 1,430     | 0 |
| CROWN HOLDINGS INC           | COM        | 228368106 | 4,522   | 88,835    | SH | DFND | 14 | 2,441   | 86,394    | 0 |
| CRYOLIFE INC                 | COM        | 228903100 | 639     | 56,423    | SH | DFND | 14 | 2,636   | 53,787    | 0 |
| CUBESMART                    | COM        | 229663109 | 4,425   | 200,491   | SH | DFND | 3  | 0       | 200,491   | 0 |
| CUBESMART                    | COM        | 229663109 | 395     | 17,915    | SH | DFND | 14 | 9,115   | 8,800     | 0 |
| CUBIC CORP                   | COM        | 229669106 | 2,564   | 48,700    | SH | DFND | 14 | 2,164   | 46,536    | 0 |
| CUBIST PHARMACEUTICALS INC   | COM        | 229678107 | 16,796  | 166,871   | SH | DFND | 14 | 110,375 | 56,496    | 0 |
| CULLEN FROST BANKERS INC     | COM        | 229899109 | 3,184   | 45,078    | SH | DFND | 14 | 3,268   | 41,810    | 0 |
| CULP INC                     | COM        | 230215105 | 843     | 38,900    | SH | DFND | 14 | 13,100  | 25,800    | 0 |
| CUMMINS INC                  | COM        | 231021106 | 72,422  | 502,339   | SH | DFND | 14 | 197,977 | 304,362   | 0 |
| CUMMINS INC                  | COM        | 231021106 | 1,770   | 12,275    | SH | DFND | 16 | 0       | 12,275    | 0 |
| CUMULUS MEDIA INC            | CL A       | 231082108 | 82      | 19,485    | SH | DFND | 14 | 8,185   | 11,300    | 0 |
| CURTISS WRIGHT CORP          | COM        | 231561101 | 9,192   | 130,220   | SH | DFND | 14 | 10,372  | 119,848   | 0 |
| CUSTOMERS BANCORP INC        | COM        | 23204G100 | 468     | 24,030    | SH | DFND | 14 | 1,420   | 22,610    | 0 |
| CYBERONICS INC               | COM        | 23251P102 | 13,988  | 251,220   | SH | DFND | 14 | 141,582 | 109,638   | 0 |
| CYNOSURE INC                 | CL A       | 232577205 | 1,313   | 47,868    | SH | DFND | 14 | 2,081   | 45,787    | 0 |

|                              |         |           |        |           |    |      |    |         |           |   |
|------------------------------|---------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| CYPRESS SEMICONDUCTOR CORP   | COM     | 232806109 | 1,572  | 110,074   | SH | DFND | 14 | 14,997  | 95,077    | 0 |
| CYTEC INDS INC               | COM     | 232820100 | 4,807  | 104,112   | SH | DFND | 14 | 54,524  | 49,588    | 0 |
| CYRUSONE INC                 | COM     | 23283R100 | 2,535  | 92,000    | SH | DFND | 14 | 84,600  | 7,400     | 0 |
| DCT INDUSTRIAL TRUST INC     | COM NEW | 233153204 | 636    | 17,848    | SH | DFND | 14 | 12,895  | 4,953     | 0 |
| DDR CORP                     | COM     | 23317H102 | 36,245 | 1,974,130 | SH | DFND | 3  | 339,541 | 1,634,589 | 0 |
| DDR CORP                     | COM     | 23317H102 | 412    | 22,435    | SH | DFND | 14 | 5,067   | 17,368    | 0 |
| D R HORTON INC               | COM     | 23331A109 | 10,721 | 423,920   | SH | DFND | 14 | 101,333 | 322,587   | 0 |
| D R HORTON INC               | COM     | 23331A109 | 35     | 1,375     | SH | DFND | 16 | 0       | 1,375     | 0 |
| DST SYS INC DEL              | COM     | 233326107 | 56,163 | 596,528   | SH | DFND | 14 | 313,372 | 283,156   | 0 |
| DST SYS INC DEL              | COM     | 233326107 | 1,233  | 13,100    | SH | DFND | 16 | 0       | 13,100    | 0 |
| DSP GROUP INC                | COM     | 23332B106 | 481    | 44,247    | SH | DFND | 14 | 2,097   | 42,150    | 0 |
| DTE ENERGY CO                | COM     | 233331107 | 27,803 | 321,904   | SH | DFND | 14 | 60,178  | 261,726   | 0 |
| DTE ENERGY CO                | COM     | 233331107 | 1,073  | 12,425    | SH | DFND | 16 | 0       | 12,425    | 0 |
| DSW INC                      | CL A    | 23334L102 | 30,953 | 829,842   | SH | DFND | 14 | 554,642 | 275,200   | 0 |
| DSW INC                      | CL A    | 23334L102 | 757    | 20,300    | SH | DFND | 16 | 0       | 20,300    | 0 |
| DTS INC                      | COM     | 23335C101 | 1,159  | 37,685    | SH | DFND | 14 | 1,650   | 36,035    | 0 |
| DXP ENTERPRISES INC NEW      | COM NEW | 233377407 | 3,849  | 76,168    | SH | DFND | 14 | 38,888  | 37,280    | 0 |
| DAKTRONICS INC               | COM     | 234264109 | 1,335  | 106,752   | SH | DFND | 14 | 15,216  | 91,536    | 0 |
| DANA HLDG CORP               | COM     | 235825205 | 3,421  | 157,354   | SH | DFND | 14 | 53,289  | 104,065   | 0 |
| DANAHER CORP DEL             | COM     | 235851102 | 68,303 | 796,906   | SH | DFND | 14 | 191,344 | 605,562   | 0 |
| DANAHER CORP DEL             | COM     | 235851102 | 223    | 2,600     | SH | DFND | 16 | 0       | 2,600     | 0 |
| DARDEN RESTAURANTS INC       | COM     | 237194105 | 16,755 | 285,767   | SH | DFND | 14 | 45,697  | 240,070   | 0 |
| DARDEN RESTAURANTS INC       | COM     | 237194105 | 441    | 7,525     | SH | DFND | 16 | 0       | 7,525     | 0 |
| DARLING INGREDIENTS INC      | COM     | 237266101 | 6,630  | 365,111   | SH | DFND | 14 | 16,082  | 349,029   | 0 |
| DATALINK CORP                | COM     | 237934104 | 157    | 12,200    | SH | DFND | 14 | 1,100   | 11,100    | 0 |
| DAVITA HEALTHCARE PARTNERS I | COM     | 23918K108 | 17,097 | 225,734   | SH | DFND | 14 | 53,644  | 172,090   | 0 |
| DAVITA HEALTHCARE PARTNERS I | COM     | 23918K108 | 57     | 750       | SH | DFND | 16 | 0       | 750       | 0 |
| DEALERTRACK TECHNOLOGIES INC | COM     | 242309102 | 4,398  | 99,260    | SH | DFND | 14 | 4,884   | 94,376    | 0 |
| DEAN FOODS CO NEW            | COM NEW | 242370203 | 1,360  | 70,167    | SH | DFND | 14 | 8,936   | 61,231    | 0 |
| DECKERS OUTDOOR CORP         | COM     | 243537107 | 2,623  | 28,812    | SH | DFND | 14 | 4,296   | 24,516    | 0 |
| DEERE & CO                   | COM     | 244199105 | 56,044 | 633,476   | SH | DFND | 14 | 122,672 | 510,804   | 0 |
| DEERE & CO                   | COM     | 244199105 | 2,019  | 22,825    | SH | DFND | 16 | 0       | 22,825    | 0 |
| DELEK US HLDGS INC           | COM     | 246647101 | 6,936  | 254,241   | SH | DFND | 14 | 174,526 | 79,715    | 0 |
| DELTA AIR LINES INC DEL      | COM NEW | 247361702 | 56,682 | 1,152,300 | SH | DFND | 14 | 261,264 | 891,036   | 0 |
| DELTA AIR LINES INC DEL      | COM NEW | 247361702 | 172    | 3,500     | SH | DFND | 16 | 0       | 3,500     | 0 |
| DELTIC TIMBER CORP           | COM     | 247850100 | 1,794  | 26,233    | SH | DFND | 14 | 1,228   | 25,005    | 0 |
| DENBURY RES INC              | COM NEW | 247916208 | 7,768  | 955,511   | SH | DFND | 14 | 140,209 | 815,302   | 0 |
| DENBURY RES INC              | COM NEW | 247916208 | 587    | 72,150    | SH | DFND | 16 | 0       | 72,150    | 0 |
| DELUXE CORP                  | COM     | 248019101 | 31,613 | 507,839   | SH | DFND | 14 | 404,863 | 102,976   | 0 |
| DELUXE CORP                  | COM     | 248019101 | 81     | 1,300     | SH | DFND | 16 | 0       | 1,300     | 0 |
| DEMAND MEDIA INC             | COM NEW | 24802N208 | 664    | 108,535   | SH | DFND | 14 | 75,035  | 33,500    | 0 |
| DENNYS CORP                  | COM     | 24869P104 | 1,347  | 130,607   | SH | DFND | 14 | 126,907 | 3,700     | 0 |
| DENTSPLY INTL INC NEW        | COM     | 249030107 | 9,895  | 185,757   | SH | DFND | 14 | 44,734  | 141,023   | 0 |
| DENTSPLY INTL INC NEW        | COM     | 249030107 | 32     | 600       | SH | DFND | 16 | 0       | 600       | 0 |
| DEPOMED INC                  | COM     | 249908104 | 3,192  | 198,136   | SH | DFND | 14 | 74,036  | 124,100   | 0 |
| DESTINATION MATERNITY CORP   | COM     | 25065D100 | 716    | 44,903    | SH | DFND | 14 | 34,003  | 10,900    | 0 |

|                              |            |           |         |           |    |      |    |           |           |   |
|------------------------------|------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| DEVON ENERGY CORP NEW        | COM        | 25179M103 | 66,130  | 1,080,386 | SH | DFND | 14 | 388,850   | 691,536   | 0 |
| DEVON ENERGY CORP NEW        | COM        | 25179M103 | 1,788   | 29,215    | SH | DFND | 16 | 0         | 29,215    | 0 |
| DEVRY ED GROUP INC           | COM        | 251893103 | 14,539  | 306,284   | SH | DFND | 14 | 232,984   | 73,300    | 0 |
| DEXCOM INC                   | COM        | 252131107 | 524     | 9,518     | SH | DFND | 14 | 4,268     | 5,250     | 0 |
| DEX MEDIA INC NEW            | COM        | 25213A107 | 1,111   | 123,853   | SH | DFND | 3  | 19,004    | 104,849   | 0 |
| DEX MEDIA INC NEW            | COM        | 25213A107 | 8       | 900       | SH | DFND | 14 | 900       | 0         | 0 |
| DIAMOND FOODS INC            | COM        | 252603105 | 1,645   | 58,280    | SH | DFND | 14 | 2,235     | 56,045    | 0 |
| DIAMOND HILL INVESTMENT GROU | COM NEW    | 25264R207 | 517     | 3,743     | SH | DFND | 14 | 2,983     | 760       | 0 |
| DIAMOND OFFSHORE DRILLING IN | COM        | 25271C102 | 10,219  | 278,358   | SH | DFND | 14 | 31,617    | 246,741   | 0 |
| DIAMOND OFFSHORE DRILLING IN | COM        | 25271C102 | 909     | 24,775    | SH | DFND | 16 | 0         | 24,775    | 0 |
| DIAMONDROCK HOSPITALITY CO   | COM        | 252784301 | 8,292   | 557,614   | SH | DFND | 14 | 107,173   | 450,441   | 0 |
| DIAMONDBACK ENERGY INC       | COM        | 25278X109 | 227     | 3,800     | SH | DFND | 14 | 2,400     | 1,400     | 0 |
| DICE HLDGS INC               | COM        | 253017107 | 779     | 77,803    | SH | DFND | 14 | 3,703     | 74,100    | 0 |
| DICKS SPORTING GOODS INC     | COM        | 253393102 | 28,672  | 577,485   | SH | DFND | 14 | 388,483   | 189,002   | 0 |
| DICKS SPORTING GOODS INC     | COM        | 253393102 | 50      | 1,000     | SH | DFND | 16 | 0         | 1,000     | 0 |
| DIEBOLD INC                  | COM        | 253651103 | 1,899   | 54,830    | SH | DFND | 14 | 3,779     | 51,051    | 0 |
| DIGI INTL INC                | COM        | 253798102 | 492     | 52,932    | SH | DFND | 14 | 2,466     | 50,466    | 0 |
| DIGITAL RLTY TR INC          | COM        | 253868103 | 653     | 9,851     | SH | DFND | 14 | 2,401     | 7,450     | 0 |
| DIGITAL RIV INC              | COM        | 25388B104 | 1,742   | 70,445    | SH | DFND | 14 | 2,918     | 67,527    | 0 |
| DIGITALGLOBE INC             | COM NEW    | 25389M877 | 249     | 8,047     | SH | DFND | 14 | 4,295     | 3,752     | 0 |
| DIME CMNTY BANCSHARES        | COM        | 253922108 | 2,822   | 173,331   | SH | DFND | 14 | 48,792    | 124,539   | 0 |
| DILLARDS INC                 | CL A       | 254067101 | 7,404   | 59,146    | SH | DFND | 14 | 51,291    | 7,855     | 0 |
| DINEEQUITY INC               | COM        | 254423106 | 16,097  | 155,317   | SH | DFND | 14 | 76,320    | 78,997    | 0 |
| DINEEQUITY INC               | COM        | 254423106 | 404     | 3,900     | SH | DFND | 16 | 0         | 3,900     | 0 |
| DIODES INC                   | COM        | 254543101 | 7,999   | 290,148   | SH | DFND | 14 | 104,840   | 185,308   | 0 |
| DIODES INC                   | COM        | 254543101 | 50      | 1,800     | SH | DFND | 16 | 0         | 1,800     | 0 |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 334,134 | 3,547,451 | SH | DFND | 14 | 1,364,327 | 2,183,124 | 0 |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 3,348   | 35,540    | SH | DFND | 16 | 0         | 35,540    | 0 |
| DISCOVER FINL SVCS           | COM        | 254709108 | 66,319  | 1,012,662 | SH | DFND | 14 | 520,721   | 491,941   | 0 |
| DISCOVER FINL SVCS           | COM        | 254709108 | 128     | 1,953     | SH | DFND | 16 | 0         | 1,953     | 0 |
| DISCOVERY COMMUNICATNS NEW   | COM SER A  | 25470F104 | 7,332   | 212,840   | SH | DFND | 14 | 55,981    | 156,859   | 0 |
| DISCOVERY COMMUNICATNS NEW   | COM SER A  | 25470F104 | 21      | 600       | SH | DFND | 16 | 0         | 600       | 0 |
| DISCOVERY COMMUNICATNS NEW   | COM SER C  | 25470F302 | 59,940  | 1,777,590 | SH | DFND | 14 | 893,581   | 884,009   | 0 |
| DISCOVERY COMMUNICATNS NEW   | COM SER C  | 25470F302 | 931     | 27,600    | SH | DFND | 16 | 0         | 27,600    | 0 |
| DISH NETWORK CORP            | CL A       | 25470M109 | 1,165   | 15,985    | SH | DFND | 14 | 3,660     | 12,325    | 0 |
| DIRECTV                      | COM        | 25490A309 | 148,094 | 1,708,117 | SH | DFND | 14 | 786,207   | 921,910   | 0 |
| DIRECTV                      | COM        | 25490A309 | 1,051   | 12,125    | SH | DFND | 16 | 0         | 12,125    | 0 |
| DR REDDYS LABS LTD           | ADR        | 256135203 | 19,429  | 385,116   | SH | DFND | 14 | 43,800    | 341,316   | 0 |
| DR REDDYS LABS LTD           | ADR        | 256135203 | 2,326   | 46,100    | SH | DFND | 16 | 0         | 46,100    | 0 |
| DOLLAR GEN CORP NEW          | COM        | 256677105 | 26,926  | 380,849   | SH | DFND | 14 | 94,449    | 286,400   | 0 |
| DOLLAR GEN CORP NEW          | COM        | 256677105 | 88      | 1,250     | SH | DFND | 16 | 0         | 1,250     | 0 |
| DOLLAR TREE INC              | COM        | 256746108 | 94,136  | 1,337,538 | SH | DFND | 14 | 701,308   | 636,230   | 0 |
| DOLLAR TREE INC              | COM        | 256746108 | 1,534   | 21,800    | SH | DFND | 16 | 0         | 21,800    | 0 |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 58,722  | 763,609   | SH | DFND | 14 | 182,437   | 581,172   | 0 |

|                              |                 |           |         |           |    |      |    |           |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 193     | 2,511     | SH | DFND | 16 | 0         | 2,511     | 0 |
| DOMINOS PIZZA INC            | COM             | 25754A201 | 18,358  | 194,947   | SH | DFND | 14 | 143,472   | 51,475    | 0 |
| DOMTAR CORP                  | COM NEW         | 257559203 | 1,738   | 43,202    | SH | DFND | 14 | 3,796     | 39,406    | 0 |
| DONALDSON INC                | COM             | 257651109 | 3,513   | 90,941    | SH | DFND | 14 | 8,010     | 82,931    | 0 |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 2,377   | 141,473   | SH | DFND | 14 | 11,604    | 129,869   | 0 |
| DORMAN PRODUCTS INC          | COM             | 258278100 | 3,315   | 68,678    | SH | DFND | 14 | 2,938     | 65,740    | 0 |
| DOUGLAS EMMETT INC           | COM             | 25960P109 | 1,153   | 40,583    | SH | DFND | 14 | 2,498     | 38,085    | 0 |
| DOUGLAS DYNAMICS INC         | COM             | 25960R105 | 518     | 24,171    | SH | DFND | 14 | 1,171     | 23,000    | 0 |
| DOVER CORP                   | COM             | 260003108 | 37,094  | 517,203   | SH | DFND | 14 | 178,652   | 338,551   | 0 |
| DOVER CORP                   | COM             | 260003108 | 714     | 9,952     | SH | DFND | 16 | 0         | 9,952     | 0 |
| DOW CHEM CO                  | COM             | 260543103 | 133,560 | 2,928,305 | SH | DFND | 14 | 1,257,064 | 1,671,241 | 0 |
| DOW CHEM CO                  | COM             | 260543103 | 1,648   | 36,131    | SH | DFND | 16 | 0         | 36,131    | 0 |
| DR PEPPER SNAPPLE GROUP INC  | COM             | 26138E109 | 21,280  | 296,872   | SH | DFND | 14 | 60,752    | 236,120   | 0 |
| DR PEPPER SNAPPLE GROUP INC  | COM             | 26138E109 | 61      | 850       | SH | DFND | 16 | 0         | 850       | 0 |
| DREAMWORKS ANIMATION SKG INC | CL A            | 26153C103 | 1,118   | 50,075    | SH | DFND | 14 | 3,733     | 46,342    | 0 |
| DRESSER-RAND GROUP INC       | COM             | 261608103 | 4,525   | 55,312    | SH | DFND | 14 | 4,641     | 50,671    | 0 |
| DREW INDS INC                | COM NEW         | 26168L205 | 3,415   | 66,862    | SH | DFND | 14 | 16,638    | 50,224    | 0 |
| DRIL-QUIP INC                | COM             | 262037104 | 2,209   | 28,783    | SH | DFND | 14 | 2,485     | 26,298    | 0 |
| DU PONT E I DE NEMOURS & CO  | COM             | 263534109 | 88,038  | 1,190,671 | SH | DFND | 14 | 284,568   | 906,103   | 0 |
| DU PONT E I DE NEMOURS & CO  | COM             | 263534109 | 286     | 3,868     | SH | DFND | 16 | 0         | 3,868     | 0 |
| DUCOMMUN INC DEL             | COM             | 264147109 | 1,863   | 73,700    | SH | DFND | 14 | 22,200    | 51,500    | 0 |
| DUKE REALTY CORP             | COM NEW         | 264411505 | 68,749  | 3,403,413 | SH | DFND | 3  | 622,701   | 2,780,712 | 0 |
| DUKE REALTY CORP             | COM NEW         | 264411505 | 23,233  | 1,150,170 | SH | DFND | 14 | 823,535   | 326,635   | 0 |
| DUKE ENERGY CORP NEW         | COM NEW         | 26441C204 | 90,931  | 1,088,473 | SH | DFND | 14 | 231,462   | 857,011   | 0 |
| DUKE ENERGY CORP NEW         | COM NEW         | 26441C204 | 1,677   | 20,069    | SH | DFND | 16 | 0         | 20,069    | 0 |
| DUN & BRADSTREET CORP DEL NE | COM             | 26483E100 | 15,135  | 125,127   | SH | DFND | 14 | 16,509    | 108,618   | 0 |
| DUN & BRADSTREET CORP DEL NE | COM             | 26483E100 | 1,222   | 10,100    | SH | DFND | 16 | 0         | 10,100    | 0 |
| DUPONT FABROS TECHNOLOGY INC | COM             | 26613Q106 | 2,059   | 61,957    | SH | DFND | 14 | 3,627     | 58,330    | 0 |
| DYAX CORP                    | COM             | 26746E103 | 7,900   | 561,884   | SH | DFND | 14 | 505,584   | 56,300    | 0 |
| DYCOM INDS INC               | COM             | 267475101 | 2,660   | 75,801    | SH | DFND | 14 | 3,414     | 72,387    | 0 |
| DYNEX CAP INC                | COM NEW         | 26817Q506 | 1,258   | 152,458   | SH | DFND | 14 | 51,358    | 101,100   | 0 |
| DYNEGY INC NEW DEL           | COM             | 26817R108 | 214     | 7,060     | SH | DFND | 14 | 7,060     | 0         | 0 |
| EGA EMERGING GLOBAL SHS TR   | EGS INDIA SC ET | 268461811 | 736     | 43,300    | SH | DFND | 14 | 0         | 43,300    | 0 |
| E M C CORP MASS              | COM             | 268648102 | 94,967  | 3,193,249 | SH | DFND | 14 | 898,246   | 2,295,003 | 0 |
| E M C CORP MASS              | COM             | 268648102 | 300     | 10,084    | SH | DFND | 16 | 0         | 10,084    | 0 |
| EMC INS GROUP INC            | COM             | 268664109 | 865     | 24,392    | SH | DFND | 14 | 7,292     | 17,100    | 0 |
| EOG RES INC                  | COM             | 26875P101 | 65,580  | 712,280   | SH | DFND | 14 | 172,716   | 539,564   | 0 |
| EOG RES INC                  | COM             | 26875P101 | 219     | 2,380     | SH | DFND | 16 | 0         | 2,380     | 0 |
| EP ENERGY CORP               | CL A            | 268785102 | 3,687   | 353,200   | SH | DFND | 14 | 137,200   | 216,000   | 0 |
| EP ENERGY CORP               | CL A            | 268785102 | 94      | 9,000     | SH | DFND | 16 | 0         | 9,000     | 0 |
| EPIQ SYS INC                 | COM             | 26882D109 | 1,175   | 68,768    | SH | DFND | 14 | 3,107     | 65,661    | 0 |
| EQT CORP                     | COM             | 26884L109 | 27,964  | 369,409   | SH | DFND | 14 | 100,977   | 268,432   | 0 |
| EQT CORP                     | COM             | 26884L109 | 609     | 8,050     | SH | DFND | 16 | 0         | 8,050     | 0 |
| EPR PPTYS                    | COM SH BEN INT  | 26884U109 | 7,327   | 127,141   | SH | DFND | 14 | 5,670     | 121,471   | 0 |

|                             |                 |           |         |           |    |      |    |         |           |   |
|-----------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ERA GROUP INC               | COM             | 26885G109 | 2,989   | 141,319   | SH | DFND | 14 | 32,754  | 108,565   | 0 |
| E TRADE FINANCIAL CORP      | COM NEW         | 269246401 | 9,089   | 374,730   | SH | DFND | 14 | 89,280  | 285,450   | 0 |
| E TRADE FINANCIAL CORP      | COM NEW         | 269246401 | 26      | 1,066     | SH | DFND | 16 | 0       | 1,066     | 0 |
| EXCO RESOURCES INC          | COM             | 269279402 | 46      | 21,170    | SH | DFND | 14 | 8,165   | 13,005    | 0 |
| EAGLE MATERIALS INC         | COM             | 26969P108 | 18,271  | 240,309   | SH | DFND | 14 | 194,080 | 46,229    | 0 |
| EAST WEST BANCORP INC       | COM             | 27579R104 | 24,481  | 632,412   | SH | DFND | 14 | 411,701 | 220,711   | 0 |
| EASTGROUP PPTY INC          | COM             | 277276101 | 5,296   | 83,645    | SH | DFND | 14 | 9,127   | 74,518    | 0 |
| EASTMAN CHEM CO             | COM             | 277432100 | 31,640  | 417,087   | SH | DFND | 14 | 59,647  | 357,440   | 0 |
| EASTMAN CHEM CO             | COM             | 277432100 | 1,265   | 16,674    | SH | DFND | 16 | 0       | 16,674    | 0 |
| EATON VANCE CORP            | COM NON VTG     | 278265103 | 7,580   | 185,202   | SH | DFND | 14 | 82,026  | 103,176   | 0 |
| EBAY INC                    | COM             | 278642103 | 83,267  | 1,483,726 | SH | DFND | 14 | 355,576 | 1,128,150 | 0 |
| EBAY INC                    | COM             | 278642103 | 271     | 4,825     | SH | DFND | 16 | 0       | 4,825     | 0 |
| EBIX INC                    | COM NEW         | 278715206 | 1,072   | 63,072    | SH | DFND | 14 | 2,955   | 60,117    | 0 |
| ECOLAB INC                  | COM             | 278865100 | 37,902  | 362,630   | SH | DFND | 14 | 84,171  | 278,459   | 0 |
| ECOLAB INC                  | COM             | 278865100 | 125     | 1,200     | SH | DFND | 16 | 0       | 1,200     | 0 |
| EDISON INTL                 | COM             | 281020107 | 48,977  | 747,962   | SH | DFND | 14 | 115,916 | 632,046   | 0 |
| EDISON INTL                 | COM             | 281020107 | 1,921   | 29,335    | SH | DFND | 16 | 0       | 29,335    | 0 |
| EDUCATION RLTY TR INC       | COM NEW         | 28140H203 | 3,883   | 106,127   | SH | DFND | 14 | 4,544   | 101,583   | 0 |
| EDWARDS LIFESCIENCES CORP   | COM             | 28176E108 | 18,364  | 144,168   | SH | DFND | 14 | 33,846  | 110,322   | 0 |
| EDWARDS LIFESCIENCES CORP   | COM             | 28176E108 | 55      | 430       | SH | DFND | 16 | 0       | 430       | 0 |
| EHEALTH INC                 | COM             | 28238P109 | 982     | 39,425    | SH | DFND | 14 | 1,673   | 37,752    | 0 |
| 8X8 INC NEW                 | COM             | 282914100 | 1,818   | 198,478   | SH | DFND | 14 | 8,578   | 189,900   | 0 |
| EL PASO ELEC CO             | COM NEW         | 283677854 | 6,787   | 169,410   | SH | DFND | 14 | 83,074  | 86,336    | 0 |
| ELECTRO SCIENTIFIC INDS     | COM             | 285229100 | 444     | 57,260    | SH | DFND | 14 | 1,973   | 55,287    | 0 |
| ELECTRONIC ARTS INC         | COM             | 285512109 | 21,957  | 467,013   | SH | DFND | 14 | 95,725  | 371,288   | 0 |
| ELECTRONIC ARTS INC         | COM             | 285512109 | 60      | 1,275     | SH | DFND | 16 | 0       | 1,275     | 0 |
| ELECTRONICS FOR IMAGING INC | COM             | 286082102 | 5,154   | 120,341   | SH | DFND | 14 | 18,301  | 102,040   | 0 |
| ELLIS PERRY INTL INC        | COM             | 288853104 | 688     | 26,540    | SH | DFND | 14 | 1,112   | 25,428    | 0 |
| EMCOR GROUP INC             | COM             | 29084Q100 | 7,384   | 165,972   | SH | DFND | 14 | 27,982  | 137,990   | 0 |
| EMERGENT BIOSOLUTIONS INC   | COM             | 29089Q105 | 1,775   | 65,194    | SH | DFND | 14 | 2,877   | 62,317    | 0 |
| EMERSON ELEC CO             | COM             | 291011104 | 118,674 | 1,922,476 | SH | DFND | 14 | 794,982 | 1,127,494 | 0 |
| EMERSON ELEC CO             | COM             | 291011104 | 555     | 8,985     | SH | DFND | 16 | 0       | 8,985     | 0 |
| EMPIRE DIST ELEC CO         | COM             | 291641108 | 1,932   | 64,974    | SH | DFND | 14 | 7,392   | 57,582    | 0 |
| EMPIRE ST RLTY TR INC       | CL A            | 292104106 | 55,074  | 3,132,789 | SH | DFND | 3  | 560,694 | 2,572,095 | 0 |
| EMPIRE ST RLTY TR INC       | CL A            | 292104106 | 163     | 9,300     | SH | DFND | 14 | 5,000   | 4,300     | 0 |
| EMPLOYERS HOLDINGS INC      | COM             | 292218104 | 1,731   | 73,610    | SH | DFND | 14 | 3,055   | 70,555    | 0 |
| ENCORE CAP GROUP INC        | COM             | 292554102 | 3,359   | 75,648    | SH | DFND | 14 | 24,798  | 50,850    | 0 |
| ENCORE WIRE CORP            | COM             | 292562105 | 2,726   | 73,022    | SH | DFND | 14 | 16,741  | 56,281    | 0 |
| ENERGEN CORP                | COM             | 29265N108 | 3,475   | 54,509    | SH | DFND | 14 | 4,362   | 50,147    | 0 |
| ENERGIZER HLDGS INC         | COM             | 29266R108 | 6,081   | 47,300    | SH | DFND | 14 | 3,830   | 43,470    | 0 |
| ENERSYS                     | COM             | 29275Y102 | 15,684  | 254,109   | SH | DFND | 14 | 141,454 | 112,655   | 0 |
| ENGILITY HLDGS INC          | COM             | 29285W104 | 3,671   | 85,767    | SH | DFND | 14 | 34,726  | 51,041    | 0 |
| ENLINK MIDSTREAM LLC        | COM UNIT REP LT | 29336T100 | 348     | 9,800     | SH | DFND | 14 | 0       | 9,800     | 0 |
| ENPRO INDS INC              | COM             | 29355X107 | 3,437   | 54,772    | SH | DFND | 14 | 2,384   | 52,388    | 0 |
| ENOVA INTL INC              | COM             | 29357K103 | 1,420   | 63,775    | SH | DFND | 14 | 2,533   | 61,242    | 0 |
| ENSIGN GROUP INC            | COM             | 29358P101 | 2,689   | 60,576    | SH | DFND | 14 | 15,841  | 44,735    | 0 |
| ENTEGRIS INC                | COM             | 29362U104 | 1,889   | 142,993   | SH | DFND | 14 | 136,093 | 6,900     | 0 |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ENTERCOM COMMUNICATIONS CORP | CL A           | 293639100 | 386     | 31,726    | SH | DFND | 14 | 1,426   | 30,300    | 0 |
| ENERGY CORP NEW              | COM            | 29364G103 | 67,047  | 766,423   | SH | DFND | 14 | 356,626 | 409,797   | 0 |
| ENERGY CORP NEW              | COM            | 29364G103 | 2,768   | 31,645    | SH | DFND | 16 | 0       | 31,645    | 0 |
| ENTERPRISE FINL SVCS CORP    | COM            | 293712105 | 1,660   | 84,135    | SH | DFND | 14 | 40,035  | 44,100    | 0 |
| ENTROPIC COMMUNICATIONS INC  | COM            | 29384R105 | 491     | 193,941   | SH | DFND | 14 | 8,741   | 185,200   | 0 |
| ENVESTNET INC                | COM            | 29404K106 | 3,316   | 67,478    | SH | DFND | 14 | 55,978  | 11,500    | 0 |
| ENVESTNET INC                | COM            | 29404K106 | 118     | 2,400     | SH | DFND | 16 | 0       | 2,400     | 0 |
| EPAM SYS INC                 | COM            | 29414B104 | 1,034   | 21,660    | SH | DFND | 14 | 18,160  | 3,500     | 0 |
| EPLUS INC                    | COM            | 294268107 | 1,179   | 15,571    | SH | DFND | 14 | 15,171  | 400       | 0 |
| EQUIFAX INC                  | COM            | 294429105 | 12,895  | 159,450   | SH | DFND | 14 | 38,326  | 121,124   | 0 |
| EQUIFAX INC                  | COM            | 294429105 | 42      | 525       | SH | DFND | 16 | 0       | 525       | 0 |
| EQUINIX INC                  | COM NEW        | 29444U502 | 10,295  | 45,408    | SH | DFND | 14 | 9,313   | 36,095    | 0 |
| EQUITY COMWLTH               | COM SH BEN INT | 294628102 | 252     | 9,809     | SH | DFND | 14 | 2,159   | 7,650     | 0 |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 2,786   | 54,048    | SH | DFND | 14 | 1,468   | 52,580    | 0 |
| EQUITY ONE                   | COM            | 294752100 | 27,734  | 1,093,626 | SH | DFND | 3  | 195,660 | 897,966   | 0 |
| EQUITY ONE                   | COM            | 294752100 | 1,442   | 56,857    | SH | DFND | 14 | 6,281   | 50,576    | 0 |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 36,596  | 509,411   | SH | DFND | 14 | 146,844 | 362,567   | 0 |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 108     | 1,510     | SH | DFND | 16 | 0       | 1,510     | 0 |
| ERIE INDTY CO                | CL A           | 29530P102 | 203     | 2,236     | SH | DFND | 14 | 1,213   | 1,023     | 0 |
| ESCO TECHNOLOGIES INC        | COM            | 296315104 | 2,150   | 58,273    | SH | DFND | 14 | 2,552   | 55,721    | 0 |
| ESSEX PPTY TR INC            | COM            | 297178105 | 17,594  | 85,162    | SH | DFND | 14 | 20,239  | 64,923    | 0 |
| ESSEX PPTY TR INC            | COM            | 297178105 | 70      | 340       | SH | DFND | 16 | 0       | 340       | 0 |
| ESTERLINE TECHNOLOGIES CORP  | COM            | 297425100 | 3,913   | 35,674    | SH | DFND | 14 | 14,809  | 20,865    | 0 |
| ETHAN ALLEN INTERIORS INC    | COM            | 297602104 | 3,954   | 127,670   | SH | DFND | 14 | 55,882  | 71,788    | 0 |
| EURONET WORLDWIDE INC        | COM            | 298736109 | 286     | 5,203     | SH | DFND | 14 | 2,903   | 2,300     | 0 |
| EVERCORE PARTNERS INC        | CLASS A        | 29977A105 | 4,206   | 80,319    | SH | DFND | 14 | 3,509   | 76,810    | 0 |
| EXACT SCIENCES CORP          | COM            | 30063P105 | 242     | 8,831     | SH | DFND | 14 | 4,731   | 4,100     | 0 |
| EXAR CORP                    | COM            | 300645108 | 1,045   | 102,483   | SH | DFND | 14 | 3,769   | 98,714    | 0 |
| EXAMWORKS GROUP INC          | COM            | 30066A105 | 2,966   | 71,318    | SH | DFND | 14 | 3,418   | 67,900    | 0 |
| EXCEL TR INC                 | COM            | 30068C109 | 14,770  | 1,103,080 | SH | DFND | 3  | 193,772 | 909,308   | 0 |
| EXCEL TR INC                 | COM            | 30068C109 | 381     | 28,456    | SH | DFND | 14 | 25,256  | 3,200     | 0 |
| EXELON CORP                  | COM            | 30161N101 | 57,880  | 1,560,949 | SH | DFND | 14 | 294,889 | 1,266,060 | 0 |
| EXELON CORP                  | COM            | 30161N101 | 2,355   | 63,524    | SH | DFND | 16 | 0       | 63,524    | 0 |
| EXELIXIS INC                 | COM            | 30161Q104 | 25      | 17,043    | SH | DFND | 14 | 11,043  | 6,000     | 0 |
| EXELIS INC                   | COM            | 30162A108 | 6,202   | 353,819   | SH | DFND | 14 | 111,153 | 242,666   | 0 |
| EXLSERVICE HOLDINGS INC      | COM            | 302081104 | 5,580   | 194,349   | SH | DFND | 14 | 56,999  | 137,350   | 0 |
| EXLSERVICE HOLDINGS INC      | COM            | 302081104 | 49      | 1,700     | SH | DFND | 16 | 0       | 1,700     | 0 |
| EXPEDIA INC DEL              | COM NEW        | 30212P303 | 19,217  | 225,130   | SH | DFND | 14 | 128,192 | 96,938    | 0 |
| EXPEDIA INC DEL              | COM NEW        | 30212P303 | 41      | 475       | SH | DFND | 16 | 0       | 475       | 0 |
| EXPEDITORS INTL WASH INC     | COM            | 302130109 | 16,857  | 377,879   | SH | DFND | 14 | 168,847 | 209,032   | 0 |
| EXPEDITORS INTL WASH INC     | COM            | 302130109 | 193     | 4,325     | SH | DFND | 16 | 0       | 4,325     | 0 |
| EXPONENT INC                 | COM            | 30214U102 | 3,513   | 42,582    | SH | DFND | 14 | 9,292   | 33,290    | 0 |
| EXPRESS INC                  | COM            | 30219E103 | 1,354   | 92,191    | SH | DFND | 14 | 4,691   | 87,500    | 0 |
| EXPRESS SCRIPTS HLDG CO      | COM            | 30219G108 | 154,291 | 1,822,263 | SH | DFND | 14 | 714,001 | 1,108,262 | 0 |
| EXPRESS SCRIPTS HLDG CO      | COM            | 30219G108 | 998     | 11,786    | SH | DFND | 16 | 0       | 11,786    | 0 |
| EXTRA SPACE STORAGE INC      | COM            | 30225T102 | 21,317  | 363,515   | SH | DFND | 14 | 265,357 | 98,158    | 0 |
| EXTERRAN HLDGS INC           | COM            | 30225X103 | 5,350   | 164,210   | SH | DFND | 14 | 19,222  | 144,988   | 0 |

|                              |                |           |         |            |    |      |    |           |           |   |
|------------------------------|----------------|-----------|---------|------------|----|------|----|-----------|-----------|---|
| EZCORP INC                   | CL A NON VTG   | 302301106 | 1,608   | 136,886    | SH | DFND | 14 | 5,375     | 131,511   | 0 |
| EXXON MOBIL CORP             | COM            | 30231G102 | 968,440 | 10,475,284 | SH | DFND | 14 | 3,617,196 | 6,858,088 | 0 |
| EXXON MOBIL CORP             | COM            | 30231G102 | 20,101  | 217,424    | SH | DFND | 16 | 0         | 217,424   | 0 |
| FBL FINL GROUP INC           | CL A           | 30239F106 | 3,954   | 68,145     | SH | DFND | 14 | 27,445    | 40,700    | 0 |
| FEI CO                       | COM            | 30241L109 | 2,855   | 31,599     | SH | DFND | 14 | 4,293     | 27,306    | 0 |
| FLIR SYS INC                 | COM            | 302445101 | 5,919   | 183,187    | SH | DFND | 14 | 44,083    | 139,104   | 0 |
| FLIR SYS INC                 | COM            | 302445101 | 19      | 600        | SH | DFND | 16 | 0         | 600       | 0 |
| F M C CORP                   | COM NEW        | 302491303 | 9,932   | 174,154    | SH | DFND | 14 | 41,806    | 132,348   | 0 |
| F M C CORP                   | COM NEW        | 302491303 | 34      | 600        | SH | DFND | 16 | 0         | 600       | 0 |
| FMC TECHNOLOGIES INC         | COM            | 30249U101 | 14,190  | 302,944    | SH | DFND | 14 | 73,042    | 229,902   | 0 |
| FMC TECHNOLOGIES INC         | COM            | 30249U101 | 45      | 960        | SH | DFND | 16 | 0         | 960       | 0 |
| FNB CORP PA                  | COM            | 302520101 | 5,137   | 385,677    | SH | DFND | 14 | 17,181    | 368,496   | 0 |
| FXCM INC                     | COM CL A       | 302693106 | 1,547   | 93,372     | SH | DFND | 14 | 3,972     | 89,400    | 0 |
| FTD COS INC                  | COM            | 30281V108 | 6,938   | 199,242    | SH | DFND | 14 | 113,472   | 85,770    | 0 |
| FTI CONSULTING INC           | COM            | 302941109 | 1,180   | 30,557     | SH | DFND | 14 | 4,033     | 26,524    | 0 |
| FACEBOOK INC                 | CL A           | 30303M102 | 245,779 | 3,150,206  | SH | DFND | 14 | 919,540   | 2,230,666 | 0 |
| FACEBOOK INC                 | CL A           | 30303M102 | 1,186   | 15,200     | SH | DFND | 16 | 0         | 15,200    | 0 |
| FACTSET RESH SYS INC         | COM            | 303075105 | 3,948   | 28,049     | SH | DFND | 14 | 2,453     | 25,596    | 0 |
| FAIR ISAAC CORP              | COM            | 303250104 | 13,057  | 180,600    | SH | DFND | 14 | 156,760   | 23,840    | 0 |
| FAIRCHILD SEMICONDUCTOR INTL | COM            | 303726103 | 1,530   | 90,631     | SH | DFND | 14 | 12,191    | 78,440    | 0 |
| FAMILY DLR STORES INC        | COM            | 307000109 | 11,106  | 140,209    | SH | DFND | 14 | 29,862    | 110,347   | 0 |
| FAMILY DLR STORES INC        | COM            | 307000109 | 32      | 400        | SH | DFND | 16 | 0         | 400       | 0 |
| FARO TECHNOLOGIES INC        | COM            | 311642102 | 2,489   | 39,705     | SH | DFND | 14 | 1,747     | 37,958    | 0 |
| FASTENAL CO                  | COM            | 311900104 | 16,883  | 354,993    | SH | DFND | 14 | 84,771    | 270,222   | 0 |
| FASTENAL CO                  | COM            | 311900104 | 55      | 1,150      | SH | DFND | 16 | 0         | 1,150     | 0 |
| FEDERAL AGRIC MTG CORP       | CL C           | 313148306 | 726     | 23,921     | SH | DFND | 14 | 20,921    | 3,000     | 0 |
| FEDERAL MOGUL HOLDINGS CORP  | COM            | 313549404 | 169     | 10,481     | SH | DFND | 14 | 1,571     | 8,910     | 0 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 7,037   | 52,728     | SH | DFND | 14 | 4,134     | 48,594    | 0 |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 6,335   | 410,301    | SH | DFND | 14 | 144,095   | 266,206   | 0 |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 2,231   | 67,762     | SH | DFND | 14 | 5,521     | 62,241    | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 204,544 | 1,177,842  | SH | DFND | 14 | 579,531   | 598,311   | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 2,433   | 14,010     | SH | DFND | 16 | 0         | 14,010    | 0 |
| FELCOR LODGING TR INC        | COM            | 31430F101 | 151     | 13,939     | SH | DFND | 14 | 7,039     | 6,900     | 0 |
| FERRO CORP                   | COM            | 315405100 | 476     | 36,745     | SH | DFND | 14 | 26,380    | 10,365    | 0 |
| F5 NETWORKS INC              | COM            | 315616102 | 30,320  | 232,399    | SH | DFND | 14 | 107,423   | 124,976   | 0 |
| F5 NETWORKS INC              | COM            | 315616102 | 42      | 320        | SH | DFND | 16 | 0         | 320       | 0 |
| FIDELITY & GTY LIFE          | COM            | 315785105 | 751     | 30,950     | SH | DFND | 14 | 22,450    | 8,500     | 0 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 23,862  | 383,626    | SH | DFND | 14 | 89,049    | 294,577   | 0 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 77      | 1,230      | SH | DFND | 16 | 0         | 1,230     | 0 |
| FIDELITY NATIONAL FINANCIAL  | FNF GROUP COM  | 31620R303 | 699     | 20,280     | SH | DFND | 14 | 4,366     | 15,914    | 0 |
| FIDELITY SOUTHERN CORP NEW   | COM            | 316394105 | 974     | 60,466     | SH | DFND | 14 | 26,746    | 33,720    | 0 |
| FIESTA RESTAURANT GROUP INC  | COM            | 31660B101 | 1,594   | 26,222     | SH | DFND | 14 | 23,222    | 3,000     | 0 |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 40,695  | 1,997,313  | SH | DFND | 14 | 405,251   | 1,592,062 | 0 |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 1,758   | 86,282     | SH | DFND | 16 | 0         | 86,282    | 0 |

|                              |              |           |        |           |    |      |    |         |           |   |
|------------------------------|--------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| FINANCIAL ENGINES INC        | COM          | 317485100 | 4,214  | 115,298   | SH | DFND | 14 | 5,098   | 110,200   | 0 |
| FINANCIAL INSTNS INC         | COM          | 317585404 | 1,792  | 71,254    | SH | DFND | 14 | 37,754  | 33,500    | 0 |
| FINISH LINE INC              | CL A         | 317923100 | 11,086 | 456,020   | SH | DFND | 14 | 181,440 | 274,580   | 0 |
| FINISH LINE INC              | CL A         | 317923100 | 328    | 13,500    | SH | DFND | 16 | 0       | 13,500    | 0 |
| FIRST AMERN FINL CORP        | COM          | 31847R102 | 3,568  | 105,250   | SH | DFND | 14 | 10,573  | 94,677    | 0 |
| FIRST BANCORP P R            | COM NEW      | 318672706 | 4,566  | 777,799   | SH | DFND | 14 | 356,842 | 420,957   | 0 |
| FIRST BANCORP N C            | COM          | 318910106 | 1,327  | 71,837    | SH | DFND | 14 | 34,437  | 37,400    | 0 |
| FIRST CASH FINL SVCS INC     | COM          | 31942D107 | 7,044  | 126,540   | SH | DFND | 14 | 64,644  | 61,896    | 0 |
| FIRST COMWLTH FINL CORP PA   | COM          | 319829107 | 2,748  | 298,013   | SH | DFND | 14 | 105,541 | 192,472   | 0 |
| FIRST CMNTY BANCSHARES INC N | COM          | 31983A103 | 1,130  | 68,621    | SH | DFND | 14 | 35,421  | 33,200    | 0 |
| FIRST DEFIANCE FINL CORP     | COM          | 32006W106 | 1,220  | 35,808    | SH | DFND | 14 | 9,408   | 26,400    | 0 |
| FIRST DEFIANCE FINL CORP     | COM          | 32006W106 | 99     | 2,900     | SH | DFND | 16 | 0       | 2,900     | 0 |
| FIRST FINL BANCORP OH        | COM          | 320209109 | 3,690  | 198,474   | SH | DFND | 14 | 5,504   | 192,970   | 0 |
| FIRST FINL BANKSHARES        | COM          | 32020R109 | 4,250  | 142,232   | SH | DFND | 14 | 6,302   | 135,930   | 0 |
| FIRST FINL CORP IND          | COM          | 320218100 | 1,789  | 50,230    | SH | DFND | 14 | 26,180  | 24,050    | 0 |
| FIRST HORIZON NATL CORP      | COM          | 320517105 | 2,260  | 166,430   | SH | DFND | 14 | 13,826  | 152,604   | 0 |
| FIRST INDUSTRIAL REALTY TRUS | COM          | 32054K103 | 52,196 | 2,538,711 | SH | DFND | 3  | 462,005 | 2,076,706 | 0 |
| FIRST INDUSTRIAL REALTY TRUS | COM          | 32054K103 | 4,423  | 215,108   | SH | DFND | 14 | 208,558 | 6,550     | 0 |
| FIRST INTST BANCSYSTEM INC   | COM CL A     | 32055Y201 | 4,232  | 152,127   | SH | DFND | 14 | 95,027  | 57,100    | 0 |
| FIRST MERCHANTS CORP         | COM          | 320817109 | 3,297  | 144,945   | SH | DFND | 14 | 88,745  | 56,200    | 0 |
| FIRST MIDWEST BANCORP DEL    | COM          | 320867104 | 2,990  | 174,736   | SH | DFND | 14 | 7,173   | 167,563   | 0 |
| FIRST NBC BK HLDG CO         | COM          | 32115D106 | 3,411  | 96,900    | SH | DFND | 14 | 63,300  | 33,600    | 0 |
| FIRST NIAGARA FINL GP INC    | COM          | 33582V108 | 10,986 | 1,303,233 | SH | DFND | 14 | 872,004 | 431,229   | 0 |
| FIRST POTOMAC RLTY TR        | COM          | 33610F109 | 43,504 | 3,519,717 | SH | DFND | 3  | 626,587 | 2,893,130 | 0 |
| FIRST POTOMAC RLTY TR        | COM          | 33610F109 | 83     | 6,730     | SH | DFND | 14 | 3,220   | 3,510     | 0 |
| FIRST REP BK SAN FRANCISCO C | COM          | 33616C100 | 1,249  | 23,968    | SH | DFND | 14 | 2,338   | 21,630    | 0 |
| FIRST SOLAR INC              | COM          | 336433107 | 4,373  | 98,057    | SH | DFND | 14 | 23,423  | 74,634    | 0 |
| FIRST SOLAR INC              | COM          | 336433107 | 11     | 240       | SH | DFND | 16 | 0       | 240       | 0 |
| 1ST SOURCE CORP              | COM          | 336901103 | 1,997  | 58,211    | SH | DFND | 14 | 32,711  | 25,500    | 0 |
| FISERV INC                   | COM          | 337738108 | 88,229 | 1,243,186 | SH | DFND | 14 | 545,266 | 697,920   | 0 |
| FISERV INC                   | COM          | 337738108 | 1,473  | 20,750    | SH | DFND | 16 | 0       | 20,750    | 0 |
| FIRSTMERIT CORP              | COM          | 337915102 | 2,360  | 124,913   | SH | DFND | 14 | 16,210  | 108,703   | 0 |
| FLAGSTAR BANCORP INC         | COM PAR .001 | 337930705 | 234    | 14,900    | SH | DFND | 14 | 13,900  | 1,000     | 0 |
| FIRSTENERGY CORP             | COM          | 337932107 | 38,040 | 975,644   | SH | DFND | 14 | 149,885 | 825,759   | 0 |
| FIRSTENERGY CORP             | COM          | 337932107 | 1,925  | 49,384    | SH | DFND | 16 | 0       | 49,384    | 0 |
| FIVE PRIME THERAPEUTICS INC  | COM          | 33830X104 | 1,180  | 43,700    | SH | DFND | 14 | 39,200  | 4,500     | 0 |
| FLEETCOR TECHNOLOGIES INC    | COM          | 339041105 | 536    | 3,605     | SH | DFND | 14 | 1,545   | 2,060     | 0 |
| FLEXSTEEL INDS INC           | COM          | 339382103 | 202    | 6,260     | SH | DFND | 14 | 260     | 6,000     | 0 |
| FLOTEK INDS INC DEL          | COM          | 343389102 | 2,092  | 111,689   | SH | DFND | 14 | 4,989   | 106,700   | 0 |
| FLUOR CORP NEW               | COM          | 343412102 | 17,151 | 282,885   | SH | DFND | 14 | 51,750  | 231,135   | 0 |
| FLUOR CORP NEW               | COM          | 343412102 | 653    | 10,775    | SH | DFND | 16 | 0       | 10,775    | 0 |
| FLOWERS FOODS INC            | COM          | 343498101 | 4,670  | 243,346   | SH | DFND | 14 | 112,894 | 130,452   | 0 |
| FLOWSERVE CORP               | COM          | 34354P105 | 10,635 | 177,749   | SH | DFND | 14 | 42,307  | 135,442   | 0 |
| FLOWSERVE CORP               | COM          | 34354P105 | 36     | 600       | SH | DFND | 16 | 0       | 600       | 0 |
| FLUSHING FINL CORP           | COM          | 343873105 | 350    | 17,256    | SH | DFND | 14 | 15,556  | 1,700     | 0 |
| FOOT LOCKER INC              | COM          | 344849104 | 46,899 | 834,796   | SH | DFND | 14 | 611,007 | 223,789   | 0 |
| FOOT LOCKER INC              | COM          | 344849104 | 281    | 5,000     | SH | DFND | 16 | 0       | 5,000     | 0 |

|                              |                |           |         |           |    |      |    |           |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 113,707 | 7,335,934 | SH | DFND | 14 | 1,950,193 | 5,385,741 | 0 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 3,147   | 203,043   | SH | DFND | 16 | 0         | 203,043   | 0 |
| FOREST CITY ENTERPRISES INC  | CL A           | 345550107 | 271     | 12,728    | SH | DFND | 14 | 2,557     | 10,171    | 0 |
| FORESTAR GROUP INC           | COM            | 346233109 | 1,182   | 76,779    | SH | DFND | 14 | 3,167     | 73,612    | 0 |
| FORRESTER RESH INC           | COM            | 346563109 | 1,047   | 26,606    | SH | DFND | 14 | 1,144     | 25,462    | 0 |
| FORTINET INC                 | COM            | 34959E109 | 9,007   | 293,786   | SH | DFND | 14 | 182,286   | 111,500   | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM            | 34964C106 | 5,077   | 112,157   | SH | DFND | 14 | 9,500     | 102,657   | 0 |
| FORUM ENERGY TECHNOLOGIES IN | COM            | 34984V100 | 2,111   | 101,850   | SH | DFND | 14 | 48,150    | 53,700    | 0 |
| FORWARD AIR CORP             | COM            | 349853101 | 4,166   | 82,707    | SH | DFND | 14 | 17,593    | 65,114    | 0 |
| FOSSIL GROUP INC             | COM            | 34988V106 | 6,692   | 60,433    | SH | DFND | 14 | 14,673    | 45,760    | 0 |
| FOSSIL GROUP INC             | COM            | 34988V106 | 25      | 230       | SH | DFND | 16 | 0         | 230       | 0 |
| FOSTER L B CO                | COM            | 350060109 | 1,608   | 33,103    | SH | DFND | 14 | 31,003    | 2,100     | 0 |
| FRANCESCAS HLDGS CORP        | COM            | 351793104 | 1,548   | 92,708    | SH | DFND | 14 | 4,108     | 88,600    | 0 |
| FRANKLIN ELEC INC            | COM            | 353514102 | 3,321   | 88,492    | SH | DFND | 14 | 4,302     | 84,190    | 0 |
| FRANKLIN RES INC             | COM            | 354613101 | 90,607  | 1,636,390 | SH | DFND | 14 | 692,379   | 944,011   | 0 |
| FRANKLIN RES INC             | COM            | 354613101 | 1,439   | 25,985    | SH | DFND | 16 | 0         | 25,985    | 0 |
| FRANKLIN STREET PPTYS CORP   | COM            | 35471R106 | 21,232  | 1,730,430 | SH | DFND | 14 | 978,597   | 751,833   | 0 |
| FRANKLIN STREET PPTYS CORP   | COM            | 35471R106 | 283     | 23,100    | SH | DFND | 16 | 0         | 23,100    | 0 |
| FREDS INC                    | CL A           | 356108100 | 1,336   | 76,730    | SH | DFND | 14 | 3,263     | 73,467    | 0 |
| FREEPORT-MCMORAN INC         | CL B           | 35671D857 | 65,036  | 2,784,090 | SH | DFND | 14 | 810,153   | 1,973,937 | 0 |
| FREEPORT-MCMORAN INC         | CL B           | 35671D857 | 1,647   | 70,520    | SH | DFND | 16 | 0         | 70,520    | 0 |
| FRESH MKT INC                | COM            | 35804H106 | 1,767   | 42,888    | SH | DFND | 14 | 42,188    | 700       | 0 |
| FRONTIER COMMUNICATIONS CORP | COM            | 35906A108 | 8,911   | 1,336,046 | SH | DFND | 14 | 312,361   | 1,023,685 | 0 |
| FRONTIER COMMUNICATIONS CORP | COM            | 35906A108 | 26      | 3,920     | SH | DFND | 16 | 0         | 3,920     | 0 |
| FUELCELL ENERGY INC          | COM            | 35952H106 | 27      | 17,285    | SH | DFND | 14 | 12,285    | 5,000     | 0 |
| FULLER H B CO                | COM            | 359694106 | 5,181   | 116,342   | SH | DFND | 14 | 4,976     | 111,366   | 0 |
| FULTON FINL CORP PA          | COM            | 360271100 | 21,654  | 1,751,965 | SH | DFND | 14 | 1,041,477 | 710,488   | 0 |
| FULTON FINL CORP PA          | COM            | 360271100 | 284     | 23,000    | SH | DFND | 16 | 0         | 23,000    | 0 |
| FURMANITE CORPORATION        | COM            | 361086101 | 116     | 14,854    | SH | DFND | 14 | 2,054     | 12,800    | 0 |
| FUTUREFUEL CORPORATION       | COM            | 36116M106 | 3,129   | 240,309   | SH | DFND | 14 | 132,509   | 107,800   | 0 |
| G & K SVCS INC               | CL A           | 361268105 | 4,519   | 63,782    | SH | DFND | 14 | 16,641    | 47,141    | 0 |
| GAMCO INVESTORS INC          | COM            | 361438104 | 900     | 10,122    | SH | DFND | 14 | 8,122     | 2,000     | 0 |
| GATX CORP                    | COM            | 361448103 | 5,330   | 92,624    | SH | DFND | 14 | 2,672     | 89,952    | 0 |
| GEO GROUP INC NEW            | COM            | 36162J106 | 12,999  | 322,087   | SH | DFND | 14 | 62,045    | 260,042   | 0 |
| G-III APPAREL GROUP LTD      | COM            | 36237H101 | 4,706   | 46,594    | SH | DFND | 14 | 2,094     | 44,500    | 0 |
| GAIN CAP HLDGS INC           | COM            | 36268W100 | 876     | 97,064    | SH | DFND | 14 | 54,764    | 42,300    | 0 |
| GALENA BIOPHARMA INC         | COM            | 363256108 | 17      | 11,500    | SH | DFND | 14 | 6,300     | 5,200     | 0 |
| GALLAGHER ARTHUR J & CO      | COM            | 363576109 | 5,443   | 115,610   | SH | DFND | 14 | 9,377     | 106,233   | 0 |
| GAMESTOP CORP NEW            | CL A           | 36467W109 | 11,663  | 345,050   | SH | DFND | 14 | 46,841    | 298,209   | 0 |
| GAMESTOP CORP NEW            | CL A           | 36467W109 | 978     | 28,925    | SH | DFND | 16 | 0         | 28,925    | 0 |
| GANNETT INC                  | COM            | 364730101 | 30,838  | 965,812   | SH | DFND | 14 | 223,000   | 742,812   | 0 |
| GANNETT INC                  | COM            | 364730101 | 1,517   | 47,500    | SH | DFND | 16 | 0         | 47,500    | 0 |
| GAP INC DEL                  | COM            | 364760108 | 86,301  | 2,049,410 | SH | DFND | 14 | 879,352   | 1,170,058 | 0 |
| GAP INC DEL                  | COM            | 364760108 | 1,601   | 38,025    | SH | DFND | 16 | 0         | 38,025    | 0 |
| GARTNER INC                  | COM            | 366651107 | 5,316   | 63,131    | SH | DFND | 14 | 5,367     | 57,764    | 0 |
| GENCORP INC                  | COM            | 368682100 | 2,391   | 130,657   | SH | DFND | 14 | 5,758     | 124,899   | 0 |

|                              |            |           |         |            |    |      |    |           |            |   |
|------------------------------|------------|-----------|---------|------------|----|------|----|-----------|------------|---|
| GENERAL CABLE CORP DEL NEW   | COM        | 369300108 | 3,068   | 205,873    | SH | DFND | 14 | 101,698   | 104,175    | 0 |
| GENERAL COMMUNICATION INC    | CL A       | 369385109 | 991     | 72,052     | SH | DFND | 14 | 2,895     | 69,157     | 0 |
| GENERAL DYNAMICS CORP        | COM        | 369550108 | 187,559 | 1,362,878  | SH | DFND | 14 | 604,297   | 758,581    | 0 |
| GENERAL DYNAMICS CORP        | COM        | 369550108 | 3,877   | 28,175     | SH | DFND | 16 | 0         | 28,175     | 0 |
| GENERAL ELECTRIC CO          | COM        | 369604103 | 679,936 | 26,906,844 | SH | DFND | 14 | 9,727,247 | 17,179,597 | 0 |
| GENERAL ELECTRIC CO          | COM        | 369604103 | 13,244  | 524,100    | SH | DFND | 16 | 0         | 524,100    | 0 |
| GENERAL GROWTH PPTYS INC NEW | COM        | 370023103 | 103,761 | 3,688,612  | SH | DFND | 3  | 573,397   | 3,115,215  | 0 |
| GENERAL GROWTH PPTYS INC NEW | COM        | 370023103 | 25,078  | 891,488    | SH | DFND | 14 | 192,266   | 699,222    | 0 |
| GENERAL GROWTH PPTYS INC NEW | COM        | 370023103 | 75      | 2,650      | SH | DFND | 16 | 0         | 2,650      | 0 |
| GENERAL MLS INC              | COM        | 370334104 | 42,250  | 792,244    | SH | DFND | 14 | 190,030   | 602,214    | 0 |
| GENERAL MLS INC              | COM        | 370334104 | 135     | 2,524      | SH | DFND | 16 | 0         | 2,524      | 0 |
| GENERAL MTRS CO              | COM        | 37045V100 | 12      | 358        | SH | DFND | 3  | 0         | 358        | 0 |
| GENERAL MTRS CO              | COM        | 37045V100 | 70,465  | 2,018,485  | SH | DFND | 14 | 439,785   | 1,578,700  | 0 |
| GENERAL MTRS CO              | COM        | 37045V100 | 1,410   | 40,400     | SH | DFND | 16 | 0         | 40,400     | 0 |
| GENESCO INC                  | COM        | 371532102 | 5,835   | 76,149     | SH | DFND | 14 | 25,030    | 51,119     | 0 |
| GENESEE & WYO INC            | CL A       | 371559105 | 3,310   | 36,811     | SH | DFND | 14 | 2,916     | 33,895     | 0 |
| GENTEX CORP                  | COM        | 371901109 | 14,221  | 393,595    | SH | DFND | 14 | 261,494   | 132,101    | 0 |
| GENOMIC HEALTH INC           | COM        | 37244C101 | 714     | 22,330     | SH | DFND | 14 | 16,730    | 5,600      | 0 |
| GENUINE PARTS CO             | COM        | 372460105 | 24,203  | 227,112    | SH | DFND | 14 | 58,014    | 169,098    | 0 |
| GENUINE PARTS CO             | COM        | 372460105 | 69      | 650        | SH | DFND | 16 | 0         | 650        | 0 |
| GENTIVA HEALTH SERVICES INC  | COM        | 37247A102 | 3,050   | 160,090    | SH | DFND | 14 | 93,393    | 66,697     | 0 |
| GENWORTH FINL INC            | COM CL A   | 37247D106 | 60,715  | 7,142,897  | SH | DFND | 14 | 3,908,126 | 3,234,771  | 0 |
| GENWORTH FINL INC            | COM CL A   | 37247D106 | 936     | 110,100    | SH | DFND | 16 | 0         | 110,100    | 0 |
| GEOSPACE TECHNOLOGIES CORP   | COM        | 37364X109 | 773     | 29,182     | SH | DFND | 14 | 1,292     | 27,890     | 0 |
| GERMAN AMERN BANCORP INC     | COM        | 373865104 | 225     | 7,374      | SH | DFND | 14 | 774       | 6,600      | 0 |
| GERON CORP                   | COM        | 374163103 | 57      | 17,517     | SH | DFND | 14 | 8,217     | 9,300      | 0 |
| GETTY RLTY CORP NEW          | COM        | 374297109 | 1,116   | 61,261     | SH | DFND | 14 | 2,541     | 58,720     | 0 |
| GIBRALTAR INDS INC           | COM        | 374689107 | 2,053   | 126,285    | SH | DFND | 14 | 56,877    | 69,408     | 0 |
| GILEAD SCIENCES INC          | COM        | 375558103 | 323,035 | 3,427,068  | SH | DFND | 14 | 1,306,862 | 2,120,206  | 0 |
| GILEAD SCIENCES INC          | COM        | 375558103 | 2,790   | 29,600     | SH | DFND | 16 | 0         | 29,600     | 0 |
| GLACIER BANCORP INC NEW      | COM        | 37637Q105 | 4,646   | 167,301    | SH | DFND | 14 | 7,108     | 160,193    | 0 |
| GLADSTONE COML CORP          | COM        | 376536108 | 581     | 33,852     | SH | DFND | 14 | 32,352    | 1,500      | 0 |
| GLATFELTER                   | COM        | 377316104 | 3,516   | 137,503    | SH | DFND | 14 | 20,453    | 117,050    | 0 |
| GLOBAL CASH ACCESS HLDGS INC | COM        | 378967103 | 202     | 28,296     | SH | DFND | 14 | 3,296     | 25,000     | 0 |
| GLOBALSTAR INC               | COM        | 378973408 | 70      | 25,500     | SH | DFND | 14 | 14,900    | 10,600     | 0 |
| GLIMCHER RLTY TR             | SH BEN INT | 379302102 | 231     | 16,797     | SH | DFND | 14 | 8,197     | 8,600      | 0 |
| GLOBAL PMTS INC              | COM        | 37940X102 | 3,925   | 48,617     | SH | DFND | 14 | 4,107     | 44,510     | 0 |
| GLOBAL BRASS & COPPR HLDGS I | COM        | 37953G103 | 746     | 56,700     | SH | DFND | 14 | 53,800    | 2,900      | 0 |
| GLOBE SPECIALTY METALS INC   | COM        | 37954N206 | 8,311   | 482,357    | SH | DFND | 14 | 197,672   | 284,685    | 0 |
| GLOBE SPECIALTY METALS INC   | COM        | 37954N206 | 162     | 9,400      | SH | DFND | 16 | 0         | 9,400      | 0 |
| GLOBUS MED INC               | CL A       | 379577208 | 3,174   | 133,520    | SH | DFND | 14 | 122,620   | 10,900     | 0 |
| GOLD RESOURCE CORP           | COM        | 38068T105 | 259     | 76,490     | SH | DFND | 14 | 72,190    | 4,300      | 0 |
| GOLDMAN SACHS GROUP INC      | COM        | 38141G104 | 301,118 | 1,553,518  | SH | DFND | 14 | 660,990   | 892,528    | 0 |
| GOLDMAN SACHS GROUP INC      | COM        | 38141G104 | 6,653   | 34,325     | SH | DFND | 16 | 0         | 34,325     | 0 |

|                             |                 |           |         |           |    |      |    |         |         |   |
|-----------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|---------|---|
| GOODYEAR TIRE & RUBR CO     | COM             | 382550101 | 19,955  | 698,449   | SH | DFND | 14 | 104,915 | 593,534 | 0 |
| GOODYEAR TIRE & RUBR CO     | COM             | 382550101 | 1,387   | 48,535    | SH | DFND | 16 | 0       | 48,535  | 0 |
| GOOGLE INC                  | CL A            | 38259P508 | 323,913 | 610,397   | SH | DFND | 14 | 224,751 | 385,646 | 0 |
| GOOGLE INC                  | CL A            | 38259P508 | 3,160   | 5,955     | SH | DFND | 16 | 0       | 5,955   | 0 |
| GOOGLE INC                  | CL C            | 38259P706 | 425,389 | 808,110   | SH | DFND | 14 | 342,404 | 465,706 | 0 |
| GOOGLE INC                  | CL C            | 38259P706 | 4,193   | 7,965     | SH | DFND | 16 | 0       | 7,965   | 0 |
| GOVERNMENT PPTYS INCOME TR  | COM SHS BEN INT | 38376A103 | 3,699   | 160,775   | SH | DFND | 14 | 6,475   | 154,300 | 0 |
| GRACE W R & CO DEL NEW      | COM             | 38388F108 | 472     | 4,943     | SH | DFND | 14 | 1,393   | 3,550   | 0 |
| GRACO INC                   | COM             | 384109104 | 3,416   | 42,601    | SH | DFND | 14 | 3,626   | 38,975  | 0 |
| GRAFTECH INTL LTD           | COM             | 384313102 | 63      | 12,467    | SH | DFND | 14 | 6,467   | 6,000   | 0 |
| GRAHAM HLDGS CO             | COM             | 384637104 | 2,721   | 3,150     | SH | DFND | 14 | 284     | 2,866   | 0 |
| GRAINGER W W INC            | COM             | 384802104 | 23,213  | 91,069    | SH | DFND | 14 | 25,458  | 65,611  | 0 |
| GRAINGER W W INC            | COM             | 384802104 | 76      | 300       | SH | DFND | 16 | 0       | 300     | 0 |
| GRAMERCY PPTY TR INC        | COM             | 38489R100 | 106     | 15,300    | SH | DFND | 14 | 9,900   | 5,400   | 0 |
| GRAND CANYON ED INC         | COM             | 38526M106 | 7,155   | 153,333   | SH | DFND | 14 | 148,393 | 4,940   | 0 |
| GRANITE CONSTR INC          | COM             | 387328107 | 1,036   | 27,242    | SH | DFND | 14 | 3,648   | 23,594  | 0 |
| GRAPHIC PACKAGING HLDG CO   | COM             | 388689101 | 345     | 25,309    | SH | DFND | 14 | 18,509  | 6,800   | 0 |
| GREAT SOUTHN BANCORP INC    | COM             | 390905107 | 1,822   | 45,924    | SH | DFND | 14 | 12,624  | 33,300  | 0 |
| GREAT PLAINS ENERGY INC     | COM             | 391164100 | 4,953   | 174,334   | SH | DFND | 14 | 73,632  | 100,702 | 0 |
| GREAT WESTN BANCORP INC     | COM             | 391416104 | 855     | 37,500    | SH | DFND | 14 | 37,500  | 0       | 0 |
| GREATBATCH INC              | COM             | 39153L106 | 8,806   | 178,628   | SH | DFND | 14 | 99,201  | 79,427  | 0 |
| GREEN DOT CORP              | CL A            | 39304D102 | 2,775   | 135,425   | SH | DFND | 14 | 58,025  | 77,400  | 0 |
| GREEN PLAINS INC            | COM             | 393222104 | 6,689   | 269,950   | SH | DFND | 14 | 154,050 | 115,900 | 0 |
| GREENHILL & CO INC          | COM             | 395259104 | 2,583   | 59,241    | SH | DFND | 14 | 2,729   | 56,512  | 0 |
| GREIF INC                   | CL A            | 397624107 | 7,345   | 155,512   | SH | DFND | 14 | 111,522 | 43,990  | 0 |
| GRIFFON CORP                | COM             | 398433102 | 1,204   | 90,501    | SH | DFND | 14 | 3,575   | 86,926  | 0 |
| GROUP 1 AUTOMOTIVE INC      | COM             | 398905109 | 4,771   | 53,232    | SH | DFND | 14 | 7,521   | 45,711  | 0 |
| GROUPON INC                 | COM CL A        | 399473107 | 267     | 32,314    | SH | DFND | 10 | 32,314  | 0       | 0 |
| GROUPON INC                 | COM CL A        | 399473107 | 79      | 9,605     | SH | DFND | 14 | 7,605   | 2,000   | 0 |
| GUESS INC                   | COM             | 401617105 | 1,000   | 47,446    | SH | DFND | 14 | 6,186   | 41,260  | 0 |
| GUIDEWIRE SOFTWARE INC      | COM             | 40171V100 | 254     | 5,020     | SH | DFND | 14 | 3,920   | 1,100   | 0 |
| GULF ISLAND FABRICATION INC | COM             | 402307102 | 713     | 36,755    | SH | DFND | 14 | 1,479   | 35,276  | 0 |
| GULFMARK OFFSHORE INC       | CL A NEW        | 402629208 | 1,945   | 79,642    | SH | DFND | 14 | 2,642   | 77,000  | 0 |
| GULFPORT ENERGY CORP        | COM NEW         | 402635304 | 2,561   | 61,353    | SH | DFND | 14 | 5,003   | 56,350  | 0 |
| HCA HOLDINGS INC            | COM             | 40412C101 | 13,842  | 188,609   | SH | DFND | 14 | 57,109  | 131,500 | 0 |
| HCC INS HLDGS INC           | COM             | 404132102 | 23,643  | 441,764   | SH | DFND | 14 | 283,054 | 158,710 | 0 |
| HCP INC                     | COM             | 40414L109 | 19,399  | 440,575   | SH | DFND | 3  | 79,826  | 360,749 | 0 |
| HCP INC                     | COM             | 40414L109 | 31,056  | 705,328   | SH | DFND | 14 | 143,128 | 562,200 | 0 |
| HCP INC                     | COM             | 40414L109 | 87      | 1,970     | SH | DFND | 16 | 0       | 1,970   | 0 |
| HCI GROUP INC               | COM             | 40416E103 | 4,145   | 95,850    | SH | DFND | 14 | 67,920  | 27,930  | 0 |
| HFF INC                     | CL A            | 40418F108 | 3,747   | 104,325   | SH | DFND | 14 | 34,225  | 70,100  | 0 |
| HNI CORP                    | COM             | 404251100 | 3,317   | 64,967    | SH | DFND | 14 | 34,383  | 30,584  | 0 |
| HMS HLDGS CORP              | COM             | 40425J101 | 1,377   | 65,160    | SH | DFND | 14 | 8,592   | 56,568  | 0 |
| HSN INC                     | COM             | 404303109 | 21,630  | 284,604   | SH | DFND | 14 | 240,788 | 43,816  | 0 |
| HAEMONETICS CORP            | COM             | 405024100 | 4,415   | 117,982   | SH | DFND | 14 | 5,080   | 112,902 | 0 |
| HAIN CELESTIAL GROUP INC    | COM             | 405217100 | 4,216   | 72,320    | SH | DFND | 14 | 5,866   | 66,454  | 0 |
| HALCON RES CORP             | COM NEW         | 40537Q209 | 60      | 33,463    | SH | DFND | 14 | 14,586  | 18,877  | 0 |
| HALLIBURTON CO              | COM             | 406216101 | 53,038  | 1,348,550 | SH | DFND | 14 | 473,201 | 875,349 | 0 |

|                              |          |           |         |           |    |      |    |         |           |   |
|------------------------------|----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| HALLIBURTON CO               | COM      | 406216101 | 141     | 3,575     | SH | DFND | 16 | 0       | 3,575     | 0 |
| HALOZYME THERAPEUTICS INC    | COM      | 40637H109 | 108     | 11,166    | SH | DFND | 14 | 5,611   | 5,555     | 0 |
| HALYARD HEALTH INC           | COM      | 40650V100 | 4,475   | 98,409    | SH | DFND | 14 | 51,896  | 46,513    | 0 |
| HANCOCK HLDG CO              | COM      | 410120109 | 1,900   | 61,902    | SH | DFND | 14 | 8,174   | 53,728    | 0 |
| HANDY & HARMAN LTD           | COM      | 410315105 | 880     | 19,112    | SH | DFND | 14 | 312     | 18,800    | 0 |
| HANESBRANDS INC              | COM      | 410345102 | 8,089   | 72,466    | SH | DFND | 14 | 6,138   | 66,328    | 0 |
| HANGER INC                   | COM NEW  | 41043F208 | 1,718   | 78,436    | SH | DFND | 14 | 3,422   | 75,014    | 0 |
| HANMI FINL CORP              | COM NEW  | 410495204 | 6,045   | 277,166   | SH | DFND | 14 | 144,657 | 132,509   | 0 |
| HANOVER INS GROUP INC        | COM      | 410867105 | 5,514   | 77,315    | SH | DFND | 14 | 4,781   | 72,534    | 0 |
| HARBINGER GROUP INC          | COM      | 41146A106 | 192     | 13,592    | SH | DFND | 14 | 4,492   | 9,100     | 0 |
| HARLEY DAVIDSON INC          | COM      | 412822108 | 18,464  | 280,138   | SH | DFND | 14 | 67,677  | 212,461   | 0 |
| HARLEY DAVIDSON INC          | COM      | 412822108 | 59      | 900       | SH | DFND | 16 | 0       | 900       | 0 |
| HARMAN INTL INDS INC         | COM      | 413086109 | 9,953   | 93,272    | SH | DFND | 14 | 21,939  | 71,333    | 0 |
| HARMAN INTL INDS INC         | COM      | 413086109 | 32      | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| HARMONIC INC                 | COM      | 413160102 | 1,413   | 201,529   | SH | DFND | 14 | 17,074  | 184,455   | 0 |
| HARRIS CORP DEL              | COM      | 413875105 | 40,648  | 565,965   | SH | DFND | 14 | 174,580 | 391,385   | 0 |
| HARRIS CORP DEL              | COM      | 413875105 | 1,708   | 23,775    | SH | DFND | 16 | 0       | 23,775    | 0 |
| HARSCO CORP                  | COM      | 415864107 | 4,085   | 216,232   | SH | DFND | 14 | 148,854 | 67,378    | 0 |
| HARTE-HANKS INC              | COM      | 416196103 | 1,982   | 256,010   | SH | DFND | 14 | 78,104  | 177,906   | 0 |
| HARTFORD FINL SVCS GROUP INC | COM      | 416515104 | 37,763  | 905,802   | SH | DFND | 14 | 157,653 | 748,149   | 0 |
| HARTFORD FINL SVCS GROUP INC | COM      | 416515104 | 1,867   | 44,775    | SH | DFND | 16 | 0       | 44,775    | 0 |
| HASBRO INC                   | COM      | 418056107 | 8,026   | 145,956   | SH | DFND | 14 | 35,979  | 109,977   | 0 |
| HASBRO INC                   | COM      | 418056107 | 25      | 450       | SH | DFND | 16 | 0       | 450       | 0 |
| HAVERTY FURNITURE INC        | COM      | 419596101 | 4,088   | 185,737   | SH | DFND | 14 | 82,923  | 102,814   | 0 |
| HAWAIIAN ELEC INDUSTRIES     | COM      | 419870100 | 2,455   | 73,327    | SH | DFND | 14 | 5,828   | 67,499    | 0 |
| HAWAIIAN HOLDINGS INC        | COM      | 419879101 | 751     | 28,824    | SH | DFND | 14 | 2,424   | 26,400    | 0 |
| HAWKINS INC                  | COM      | 420261109 | 916     | 21,136    | SH | DFND | 14 | 1,036   | 20,100    | 0 |
| HAYNES INTERNATIONAL INC     | COM NEW  | 420877201 | 1,338   | 27,579    | SH | DFND | 14 | 1,279   | 26,300    | 0 |
| HEALTHCARE SVCS GRP INC      | COM      | 421906108 | 4,882   | 157,828   | SH | DFND | 14 | 6,757   | 151,071   | 0 |
| HEALTHSOUTH CORP             | COM NEW  | 421924309 | 1,977   | 51,399    | SH | DFND | 14 | 5,074   | 46,325    | 0 |
| HEALTHCARE RLTY TR           | COM      | 421946104 | 6,076   | 222,408   | SH | DFND | 14 | 9,423   | 212,985   | 0 |
| HEADWATERS INC               | COM      | 42210P102 | 6,906   | 460,708   | SH | DFND | 14 | 242,597 | 218,111   | 0 |
| HEALTH CARE REIT INC         | COM      | 42217K106 | 113,096 | 1,494,592 | SH | DFND | 3  | 267,610 | 1,226,982 | 0 |
| HEALTH CARE REIT INC         | COM      | 42217K106 | 32,307  | 426,942   | SH | DFND | 14 | 101,537 | 325,405   | 0 |
| HEALTH CARE REIT INC         | COM      | 42217K106 | 106     | 1,400     | SH | DFND | 16 | 0       | 1,400     | 0 |
| HEALTH NET INC               | COM      | 42222G108 | 31,466  | 587,811   | SH | DFND | 14 | 376,784 | 211,027   | 0 |
| HEALTHSTREAM INC             | COM      | 42222N103 | 1,719   | 58,322    | SH | DFND | 14 | 2,022   | 56,300    | 0 |
| HEALTHWAYS INC               | COM      | 422245100 | 1,550   | 77,984    | SH | DFND | 14 | 3,288   | 74,696    | 0 |
| HEALTHCARE TR AMER INC       | CL A NEW | 42225P501 | 37,542  | 1,393,556 | SH | DFND | 3  | 245,941 | 1,147,615 | 0 |
| HEALTHCARE TR AMER INC       | CL A NEW | 42225P501 | 201     | 7,450     | SH | DFND | 14 | 1,900   | 5,550     | 0 |
| HEARTLAND EXPRESS INC        | COM      | 422347104 | 3,329   | 123,262   | SH | DFND | 14 | 5,280   | 117,982   | 0 |
| HEARTLAND FINL USA INC       | COM      | 42234Q102 | 1,291   | 47,625    | SH | DFND | 14 | 16,025  | 31,600    | 0 |
| HEARTLAND PMT SYS INC        | COM      | 42235N108 | 4,934   | 91,464    | SH | DFND | 14 | 11,696  | 79,768    | 0 |
| HECLA MNG CO                 | COM      | 422704106 | 116     | 41,502    | SH | DFND | 14 | 19,927  | 21,575    | 0 |
| HEICO CORP NEW               | COM      | 422806109 | 1,343   | 22,236    | SH | DFND | 14 | 17,961  | 4,275     | 0 |
| HEIDRICK & STRUGGLES INTL IN | COM      | 422819102 | 845     | 36,649    | SH | DFND | 14 | 1,767   | 34,882    | 0 |
| HELIX ENERGY SOLUTIONS GRP I | COM      | 42330P107 | 15,617  | 719,695   | SH | DFND | 14 | 538,866 | 180,829   | 0 |

|                              |                |           |         |           |    |      |    |           |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| HELIX ENERGY SOLUTIONS GRP I | COM            | 42330P107 | 104     | 4,800     | SH | DFND | 16 | 0         | 4,800     | 0 |
| HELMERICH & PAYNE INC        | COM            | 423452101 | 49,117  | 728,516   | SH | DFND | 14 | 297,802   | 430,714   | 0 |
| HELMERICH & PAYNE INC        | COM            | 423452101 | 725     | 10,750    | SH | DFND | 16 | 0         | 10,750    | 0 |
| HENRY JACK & ASSOC INC       | COM            | 426281101 | 9,533   | 153,417   | SH | DFND | 14 | 77,470    | 75,947    | 0 |
| HERCULES OFFSHORE INC        | COM            | 427093109 | 18      | 17,670    | SH | DFND | 14 | 8,670     | 9,000     | 0 |
| HERON THERAPEUTICS INC       | COM            | 427746102 | 104     | 10,300    | SH | DFND | 14 | 1,600     | 8,700     | 0 |
| HERSHA HOSPITALITY TR        | SH BEN INT A   | 427825104 | 36,751  | 5,227,729 | SH | DFND | 3  | 944,740   | 4,282,989 | 0 |
| HERSHA HOSPITALITY TR        | SH BEN INT A   | 427825104 | 1,028   | 146,208   | SH | DFND | 14 | 134,248   | 11,960    | 0 |
| HERSHEY CO                   | COM            | 427866108 | 20,260  | 194,936   | SH | DFND | 14 | 46,455    | 148,481   | 0 |
| HERSHEY CO                   | COM            | 427866108 | 65      | 625       | SH | DFND | 16 | 0         | 625       | 0 |
| HERTZ GLOBAL HOLDINGS INC    | COM            | 42805T105 | 423     | 16,969    | SH | DFND | 14 | 7,639     | 9,330     | 0 |
| HESS CORP                    | COM            | 42809H107 | 25,439  | 344,612   | SH | DFND | 14 | 81,229    | 263,383   | 0 |
| HESS CORP                    | COM            | 42809H107 | 79      | 1,075     | SH | DFND | 16 | 0         | 1,075     | 0 |
| HEWLETT PACKARD CO           | COM            | 428236103 | 316,770 | 7,893,603 | SH | DFND | 14 | 3,389,212 | 4,504,391 | 0 |
| HEWLETT PACKARD CO           | COM            | 428236103 | 6,992   | 174,236   | SH | DFND | 16 | 0         | 174,236   | 0 |
| HEXCEL CORP NEW              | COM            | 428291108 | 296     | 7,136     | SH | DFND | 14 | 1,731     | 5,405     | 0 |
| HIBBETT SPORTS INC           | COM            | 428567101 | 2,711   | 55,977    | SH | DFND | 14 | 2,575     | 53,402    | 0 |
| HIGHWOODS PPTYS INC          | COM            | 431284108 | 3,093   | 69,846    | SH | DFND | 14 | 9,065     | 60,781    | 0 |
| HILL ROM HLDGS INC           | COM            | 431475102 | 3,955   | 86,698    | SH | DFND | 14 | 49,137    | 37,561    | 0 |
| HILLENBRAND INC              | COM            | 431571108 | 4,906   | 142,217   | SH | DFND | 14 | 6,184     | 136,033   | 0 |
| HILTON WORLDWIDE HLDGS INC   | COM            | 43300A104 | 42,616  | 1,633,405 | SH | DFND | 3  | 294,229   | 1,339,176 | 0 |
| HILTON WORLDWIDE HLDGS INC   | COM            | 43300A104 | 240     | 9,200     | SH | DFND | 14 | 2,000     | 7,200     | 0 |
| HOLLYFRONTIER CORP           | COM            | 436106108 | 30,872  | 823,682   | SH | DFND | 14 | 461,387   | 362,295   | 0 |
| HOLLYFRONTIER CORP           | COM            | 436106108 | 982     | 26,200    | SH | DFND | 16 | 0         | 26,200    | 0 |
| HOLOGIC INC                  | COM            | 436440101 | 30,811  | 1,152,236 | SH | DFND | 14 | 847,877   | 304,359   | 0 |
| HOLOGIC INC                  | COM            | 436440101 | 88      | 3,300     | SH | DFND | 16 | 0         | 3,300     | 0 |
| HOME BANCSHARES INC          | COM            | 436893200 | 5,234   | 162,752   | SH | DFND | 14 | 37,228    | 125,524   | 0 |
| HOME DEPOT INC               | COM            | 437076102 | 273,616 | 2,606,614 | SH | DFND | 14 | 998,446   | 1,608,168 | 0 |
| HOME DEPOT INC               | COM            | 437076102 | 1,305   | 12,435    | SH | DFND | 16 | 0         | 12,435    | 0 |
| HOME PROPERTIES INC          | COM            | 437306103 | 7,015   | 106,933   | SH | DFND | 14 | 58,576    | 48,357    | 0 |
| HONEYWELL INTL INC           | COM            | 438516106 | 139,779 | 1,398,906 | SH | DFND | 14 | 529,386   | 869,520   | 0 |
| HONEYWELL INTL INC           | COM            | 438516106 | 1,151   | 11,515    | SH | DFND | 16 | 0         | 11,515    | 0 |
| HORACE MANN EDUCATORS CORP N | COM            | 440327104 | 4,494   | 135,450   | SH | DFND | 14 | 34,091    | 101,359   | 0 |
| HORIZON BANCORP IND          | COM            | 440407104 | 1,192   | 45,600    | SH | DFND | 14 | 10,350    | 35,250    | 0 |
| HORMEL FOODS CORP            | COM            | 440452100 | 15,177  | 291,296   | SH | DFND | 14 | 110,464   | 180,832   | 0 |
| HORMEL FOODS CORP            | COM            | 440452100 | 29      | 550       | SH | DFND | 16 | 0         | 550       | 0 |
| HORNBECK OFFSHORE SVCS INC N | COM            | 440543106 | 1,807   | 72,366    | SH | DFND | 14 | 3,252     | 69,114    | 0 |
| HOSPIRA INC                  | COM            | 441060100 | 13,521  | 220,753   | SH | DFND | 14 | 52,658    | 168,095   | 0 |
| HOSPIRA INC                  | COM            | 441060100 | 43      | 695       | SH | DFND | 16 | 0         | 695       | 0 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT | 44106M102 | 82,872  | 2,673,304 | SH | DFND | 14 | 1,434,725 | 1,238,579 | 0 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT | 44106M102 | 2,406   | 77,600    | SH | DFND | 16 | 0         | 77,600    | 0 |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 20,299  | 853,963   | SH | DFND | 3  | 155,773   | 698,190   | 0 |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 30,475  | 1,282,061 | SH | DFND | 14 | 362,838   | 919,223   | 0 |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 75      | 3,159     | SH | DFND | 16 | 0         | 3,159     | 0 |
| HOVNANIAN ENTERPRISES INC    | CL A           | 442487203 | 57      | 13,853    | SH | DFND | 14 | 6,253     | 7,600     | 0 |

|                              |                |           |        |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| HOWARD HUGHES CORP           | COM            | 44267D107 | 388    | 2,972     | SH | DFND | 14 | 751     | 2,221     | 0 |
| HUB GROUP INC                | CL A           | 443320106 | 2,951  | 77,498    | SH | DFND | 14 | 3,531   | 73,967    | 0 |
| HUBBELL INC                  | CL B           | 443510201 | 7,256  | 67,925    | SH | DFND | 14 | 26,774  | 41,151    | 0 |
| HUDSON CITY BANCORP          | COM            | 443683107 | 12,457 | 1,230,914 | SH | DFND | 14 | 181,292 | 1,049,622 | 0 |
| HUDSON CITY BANCORP          | COM            | 443683107 | 609    | 60,135    | SH | DFND | 16 | 0       | 60,135    | 0 |
| HUDSON PAC PPTYS INC         | COM            | 444097109 | 33,742 | 1,122,488 | SH | DFND | 3  | 184,652 | 937,836   | 0 |
| HUDSON PAC PPTYS INC         | COM            | 444097109 | 212    | 7,055     | SH | DFND | 14 | 3,055   | 4,000     | 0 |
| HUMANA INC                   | COM            | 444859102 | 57,930 | 403,329   | SH | DFND | 14 | 127,245 | 276,084   | 0 |
| HUMANA INC                   | COM            | 444859102 | 2,248  | 15,650    | SH | DFND | 16 | 0       | 15,650    | 0 |
| HUNT J B TRANS SVCS INC      | COM            | 445658107 | 5,594  | 66,402    | SH | DFND | 14 | 5,565   | 60,837    | 0 |
| HUNTINGTON BANCSHARES INC    | COM            | 446150104 | 28,276 | 2,687,841 | SH | DFND | 14 | 463,782 | 2,224,059 | 0 |
| HUNTINGTON BANCSHARES INC    | COM            | 446150104 | 1,394  | 132,508   | SH | DFND | 16 | 0       | 132,508   | 0 |
| HUNTINGTON INGALLS INDS INC  | COM            | 446413106 | 27,132 | 241,256   | SH | DFND | 14 | 162,288 | 78,968    | 0 |
| HUNTINGTON INGALLS INDS INC  | COM            | 446413106 | 371    | 3,300     | SH | DFND | 16 | 0       | 3,300     | 0 |
| HUNTSMAN CORP                | COM            | 447011107 | 362    | 15,905    | SH | DFND | 14 | 3,305   | 12,600    | 0 |
| IDT CORP                     | CL B NEW       | 448947507 | 1,425  | 70,150    | SH | DFND | 14 | 60,050  | 10,100    | 0 |
| HYPERION THERAPEUTICS INC    | COM            | 44915N101 | 2,221  | 92,560    | SH | DFND | 14 | 78,960  | 13,600    | 0 |
| HYSTER YALE MATLS HANDLING I | CL A           | 449172105 | 856    | 11,700    | SH | DFND | 14 | 10,040  | 1,660     | 0 |
| IAC INTERACTIVECORP          | COM PAR \$.001 | 44919P508 | 5,145  | 84,630    | SH | DFND | 14 | 80,355  | 4,275     | 0 |
| ICF INTL INC                 | COM            | 44925C103 | 1,378  | 33,626    | SH | DFND | 14 | 23,791  | 9,835     | 0 |
| ICU MED INC                  | COM            | 44930G107 | 3,370  | 41,147    | SH | DFND | 14 | 11,553  | 29,594    | 0 |
| IMS HEALTH HLDGS INC         | COM            | 44970B109 | 997    | 38,900    | SH | DFND | 14 | 7,300   | 31,600    | 0 |
| IPG PHOTONICS CORP           | COM            | 44980X109 | 1,925  | 25,692    | SH | DFND | 14 | 2,092   | 23,600    | 0 |
| IPC THE HOSPITALIST CO INC   | COM            | 44984A105 | 1,772  | 38,620    | SH | DFND | 14 | 1,785   | 36,835    | 0 |
| IXIA                         | COM            | 45071R109 | 1,416  | 125,884   | SH | DFND | 14 | 5,509   | 120,375   | 0 |
| IBERIABANK CORP              | COM            | 450828108 | 238    | 3,663     | SH | DFND | 14 | 1,787   | 1,876     | 0 |
| ITT CORP NEW                 | COM NEW        | 450911201 | 11,840 | 292,623   | SH | DFND | 14 | 211,931 | 80,692    | 0 |
| ICICI BK LTD                 | ADR            | 45104G104 | 27,091 | 2,345,570 | SH | DFND | 14 | 170,000 | 2,175,570 | 0 |
| ICICI BK LTD                 | ADR            | 45104G104 | 2,402  | 208,000   | SH | DFND | 16 | 0       | 208,000   | 0 |
| ICONIX BRAND GROUP INC       | COM            | 451055107 | 3,593  | 106,329   | SH | DFND | 14 | 4,588   | 101,741   | 0 |
| IDACORP INC                  | COM            | 451107106 | 14,521 | 219,384   | SH | DFND | 14 | 132,301 | 87,083    | 0 |
| IDEX CORP                    | COM            | 45167R104 | 25,476 | 327,284   | SH | DFND | 14 | 235,381 | 91,903    | 0 |
| IDEX CORP                    | COM            | 45167R104 | 70     | 900       | SH | DFND | 16 | 0       | 900       | 0 |
| IDEXX LABS INC               | COM            | 45168D104 | 5,047  | 34,038    | SH | DFND | 14 | 2,977   | 31,061    | 0 |
| IGATE CORP                   | COM            | 45169U105 | 12,103 | 306,553   | SH | DFND | 14 | 123,403 | 183,150   | 0 |
| IGATE CORP                   | COM            | 45169U105 | 103    | 2,600     | SH | DFND | 16 | 0       | 2,600     | 0 |
| IHS INC                      | CL A           | 451734107 | 529    | 4,641     | SH | DFND | 14 | 1,251   | 3,390     | 0 |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 94,145 | 994,140   | SH | DFND | 14 | 308,908 | 685,232   | 0 |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 546    | 5,770     | SH | DFND | 16 | 0       | 5,770     | 0 |
| ILLUMINA INC                 | COM            | 452327109 | 6,498  | 35,205    | SH | DFND | 14 | 23,465  | 11,740    | 0 |
| IMMUNOGEN INC                | COM            | 45253H101 | 330    | 54,132    | SH | DFND | 14 | 49,982  | 4,150     | 0 |
| IMPAX LABORATORIES INC       | COM            | 45256B101 | 15,871 | 500,981   | SH | DFND | 14 | 257,481 | 243,500   | 0 |
| INCYTE CORP                  | COM            | 45337C102 | 807    | 11,035    | SH | DFND | 14 | 2,570   | 8,465     | 0 |
| INDEPENDENT BANK CORP MASS   | COM            | 453836108 | 2,288  | 53,448    | SH | DFND | 14 | 2,402   | 51,046    | 0 |
| INFINITY PPTY & CAS CORP     | COM            | 45665Q103 | 1,989  | 25,743    | SH | DFND | 14 | 1,229   | 24,514    | 0 |
| INFORMATICA CORP             | COM            | 45666Q102 | 2,959  | 77,592    | SH | DFND | 14 | 6,371   | 71,221    | 0 |

|                                 |                   |           |         |            |    |      |    |           |           |   |
|---------------------------------|-------------------|-----------|---------|------------|----|------|----|-----------|-----------|---|
| INFINERA CORPORATION            | COM               | 45667G103 | 183     | 12,460     | SH | DFND | 14 | 6,755     | 5,705     | 0 |
| INFOSYS LTD                     | SPONSORED<br>ADR  | 456788108 | 49,930  | 1,587,106  | SH | DFND | 14 | 164,000   | 1,423,106 | 0 |
| INFOSYS LTD                     | SPONSORED<br>ADR  | 456788108 | 4,423   | 140,600    | SH | DFND | 16 | 0         | 140,600   | 0 |
| INGLES MKTS INC                 | CL A              | 457030104 | 489     | 13,191     | SH | DFND | 14 | 791       | 12,400    | 0 |
| INGRAM MICRO INC                | CL A              | 457153104 | 38,756  | 1,402,158  | SH | DFND | 14 | 832,784   | 569,374   | 0 |
| INGRAM MICRO INC                | CL A              | 457153104 | 553     | 20,000     | SH | DFND | 16 | 0         | 20,000    | 0 |
| INGREDION INC                   | COM               | 457187102 | 4,873   | 57,438     | SH | DFND | 14 | 4,485     | 52,953    | 0 |
| INLAND REAL ESTATE CORP         | COM NEW           | 457461200 | 3,797   | 346,781    | SH | DFND | 14 | 35,193    | 311,588   | 0 |
| INLAND REAL ESTATE CORP         | REDM PFD SER<br>B | 457461507 | 336     | 13,000     | SH | DFND | 3  | 0         | 13,000    | 0 |
| INSIGHT ENTERPRISES INC         | COM               | 45765U103 | 10,098  | 390,047    | SH | DFND | 14 | 199,761   | 190,286   | 0 |
| INNOSPEC INC                    | COM               | 45768S105 | 912     | 21,360     | SH | DFND | 14 | 1,360     | 20,000    | 0 |
| INPHI CORP                      | COM               | 45772F107 | 1,809   | 97,878     | SH | DFND | 14 | 82,778    | 15,100    | 0 |
| INNOPHOS HOLDINGS INC           | COM               | 45774N108 | 4,108   | 70,281     | SH | DFND | 14 | 23,931    | 46,350    | 0 |
| INSTEEL INDUSTRIES INC          | COM               | 45774W108 | 630     | 26,702     | SH | DFND | 14 | 24,902    | 1,800     | 0 |
| INSPERITY INC                   | COM               | 45778Q107 | 1,790   | 52,831     | SH | DFND | 14 | 2,217     | 50,614    | 0 |
| INSULET CORP                    | COM               | 45784P101 | 254     | 5,512      | SH | DFND | 14 | 3,132     | 2,380     | 0 |
| INTEGRA LIFESCIENCES HLDGS<br>C | COM NEW           | 45798S208 | 3,057   | 56,368     | SH | DFND | 14 | 2,479     | 53,889    | 0 |
| INTEGRATED DEVICE<br>TECHNOLOGY | COM               | 458118106 | 39,774  | 2,029,263  | SH | DFND | 14 | 1,521,485 | 507,778   | 0 |
| INTEGRATED DEVICE<br>TECHNOLOGY | COM               | 458118106 | 276     | 14,100     | SH | DFND | 16 | 0         | 14,100    | 0 |
| INTEL CORP                      | COM               | 458140100 | 538,119 | 14,828,309 | SH | DFND | 14 | 5,606,174 | 9,222,135 | 0 |
| INTEL CORP                      | COM               | 458140100 | 11,535  | 317,855    | SH | DFND | 16 | 0         | 317,855   | 0 |
| INTEGRYS ENERGY GROUP INC       | COM               | 45822P105 | 7,829   | 100,571    | SH | DFND | 14 | 25,182    | 75,389    | 0 |
| INTEGRYS ENERGY GROUP INC       | COM               | 45822P105 | 25      | 315        | SH | DFND | 16 | 0         | 315       | 0 |
| INTELIQUENT INC                 | COM               | 45825N107 | 7,689   | 391,695    | SH | DFND | 14 | 253,595   | 138,100   | 0 |
| INTELIQUENT INC                 | COM               | 45825N107 | 257     | 13,100     | SH | DFND | 16 | 0         | 13,100    | 0 |
| INTER PARFUMS INC               | COM               | 458334109 | 1,040   | 37,892     | SH | DFND | 14 | 1,592     | 36,300    | 0 |
| INTERACTIVE BROKERS GROUP<br>IN | COM               | 45841N107 | 3,701   | 126,919    | SH | DFND | 14 | 3,119     | 123,800   | 0 |
| INTERACTIVE INTELLIGENCE<br>GRO | COM               | 45841V109 | 1,787   | 37,317     | SH | DFND | 14 | 1,628     | 35,689    | 0 |
| INTERFACE INC                   | COM               | 458665304 | 2,426   | 147,284    | SH | DFND | 14 | 6,329     | 140,955   | 0 |
| INTERCONTINENTAL<br>EXCHANGE IN | COM               | 45866F104 | 34,096  | 155,485    | SH | DFND | 14 | 35,695    | 119,790   | 0 |
| INTERCONTINENTAL<br>EXCHANGE IN | COM               | 45866F104 | 104     | 475        | SH | DFND | 16 | 0         | 475       | 0 |
| INTERDIGITAL INC                | COM               | 45867G101 | 1,505   | 28,456     | SH | DFND | 14 | 3,844     | 24,612    | 0 |
| INTERNATIONAL BANCSHARES<br>COR | COM               | 459044103 | 7,119   | 268,247    | SH | DFND | 14 | 174,800   | 93,447    | 0 |
| INTERNATIONAL BUSINESS<br>MACHS | COM               | 459200101 | 274,279 | 1,709,541  | SH | DFND | 14 | 565,093   | 1,144,448 | 0 |
| INTERNATIONAL BUSINESS<br>MACHS | COM               | 459200101 | 2,570   | 16,020     | SH | DFND | 16 | 0         | 16,020    | 0 |
| INTERNATIONAL<br>FLAVORS&FRAGRA | COM               | 459506101 | 10,738  | 105,936    | SH | DFND | 14 | 25,064    | 80,872    | 0 |
| INTERNATIONAL<br>FLAVORS&FRAGRA | COM               | 459506101 | 33      | 325        | SH | DFND | 16 | 0         | 325       | 0 |
| INTERNATIONAL GAME<br>TECHNOLOG | COM               | 459902102 | 12,622  | 731,686    | SH | DFND | 14 | 45,768    | 685,918   | 0 |
| INTERNATIONAL GAME<br>TECHNOLOG | COM               | 459902102 | 1,176   | 68,200     | SH | DFND | 16 | 0         | 68,200    | 0 |
| INTL PAPER CO                   | COM               | 460146103 | 32,963  | 615,205    | SH | DFND | 14 | 133,219   | 481,986   | 0 |

|                              |                 |           |        |           |    |      |    |         |         |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|----|---------|---------|---|
| INTL PAPER CO                | COM             | 460146103 | 98     | 1,829     | SH | DFND | 16 | 0       | 1,829   | 0 |
| INTERNATIONAL RECTIFIER CORP | COM             | 460254105 | 2,141  | 53,659    | SH | DFND | 14 | 7,014   | 46,645  | 0 |
| INTERNATIONAL SPEEDWAY CORP  | CL A            | 460335201 | 654    | 20,664    | SH | DFND | 14 | 2,643   | 18,021  | 0 |
| INTERPUBLIC GROUP COS INC    | COM             | 460690100 | 11,761 | 566,254   | SH | DFND | 14 | 129,447 | 436,807 | 0 |
| INTERPUBLIC GROUP COS INC    | COM             | 460690100 | 35     | 1,700     | SH | DFND | 16 | 0       | 1,700   | 0 |
| INTERSIL CORP                | CL A            | 46069S109 | 2,683  | 185,431   | SH | DFND | 14 | 101,338 | 84,093  | 0 |
| INTERVAL LEISURE GROUP INC   | COM             | 46113M108 | 5,016  | 240,129   | SH | DFND | 14 | 104,967 | 135,162 | 0 |
| INTRALINKS HLDGS INC         | COM             | 46118H104 | 1,331  | 111,864   | SH | DFND | 14 | 89,864  | 22,000  | 0 |
| INTUIT                       | COM             | 461202103 | 42,973 | 466,132   | SH | DFND | 14 | 170,587 | 295,545 | 0 |
| INTUIT                       | COM             | 461202103 | 113    | 1,225     | SH | DFND | 16 | 0       | 1,225   | 0 |
| INVACARE CORP                | COM             | 461203101 | 3,245  | 193,643   | SH | DFND | 14 | 100,221 | 93,422  | 0 |
| INTUITIVE SURGICAL INC       | COM NEW         | 46120E602 | 40,580 | 76,720    | SH | DFND | 14 | 34,382  | 42,338  | 0 |
| INTUITIVE SURGICAL INC       | COM NEW         | 46120E602 | 346    | 655       | SH | DFND | 16 | 0       | 655     | 0 |
| INTREPID POTASH INC          | COM             | 46121Y102 | 1,733  | 124,850   | SH | DFND | 14 | 5,105   | 119,745 | 0 |
| INVESCO MORTGAGE CAPITAL INC | COM             | 46131B100 | 25,566 | 1,653,695 | SH | DFND | 14 | 989,895 | 663,800 | 0 |
| INVESCO MORTGAGE CAPITAL INC | COM             | 46131B100 | 696    | 45,000    | SH | DFND | 16 | 0       | 45,000  | 0 |
| INVESTMENT TECHNOLOGY GRP NE | COM             | 46145F105 | 2,911  | 139,828   | SH | DFND | 14 | 3,278   | 136,550 | 0 |
| INVESTORS BANCORP INC NEW    | COM             | 46146L101 | 340    | 30,321    | SH | DFND | 14 | 20,221  | 10,100  | 0 |
| INVESTORS REAL ESTATE TR     | SH BEN INT      | 461730103 | 1,875  | 229,482   | SH | DFND | 14 | 158,282 | 71,200  | 0 |
| ION GEOPHYSICAL CORP         | COM             | 462044108 | 1,007  | 366,304   | SH | DFND | 14 | 54,029  | 312,275 | 0 |
| IRIDIUM COMMUNICATIONS INC   | COM             | 46269C102 | 280    | 28,763    | SH | DFND | 14 | 4,263   | 24,500  | 0 |
| IROBOT CORP                  | COM             | 462726100 | 2,273  | 65,476    | SH | DFND | 14 | 2,766   | 62,710  | 0 |
| IRON MTN INC                 | COM             | 462846106 | 9,322  | 241,136   | SH | DFND | 14 | 57,055  | 184,081 | 0 |
| IRON MTN INC                 | COM             | 462846106 | 29     | 750       | SH | DFND | 16 | 0       | 750     | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A        | 46333X108 | 172    | 11,214    | SH | DFND | 14 | 6,614   | 4,600   | 0 |
| ISHARES                      | MSCI BRZ CAP ET | 464286400 | 7,808  | 213,500   | SH | DFND | 14 | 0       | 213,500 | 0 |
| ISHARES                      | MSCI CDA ETF    | 464286509 | 456    | 15,800    | SH | DFND | 10 | 15,800  | 0       | 0 |
| ISHARES                      | MSCI PAC JP ETF | 464286665 | 541    | 12,300    | SH | DFND | 10 | 12,300  | 0       | 0 |
| ISHARES                      | MSCI TAIWAN ETF | 464286731 | 9,418  | 623,300   | SH | DFND | 14 | 0       | 623,300 | 0 |
| ISHARES                      | MSCI STH AFR ET | 464286780 | 6,700  | 103,370   | SH | DFND | 14 | 0       | 103,370 | 0 |
| ISHARES                      | MSCI MEX CAP ET | 464286822 | 5,007  | 84,300    | SH | DFND | 14 | 0       | 84,300  | 0 |
| ISHARES                      | MSCI JAPAN ETF  | 464286848 | 4,918  | 437,586   | SH | DFND | 14 | 0       | 437,586 | 0 |
| ISHARES TR                   | CORE S&P TTL ST | 464287150 | 5,829  | 62,119    | SH | DFND | 14 | 40,119  | 22,000  | 0 |
| ISHARES TR                   | TIPS BD ETF     | 464287176 | 26,168 | 233,623   | SH | DFND | 14 | 233,623 | 0       | 0 |
| ISHARES TR                   | CHINA LG-CAP ET | 464287184 | 17,763 | 426,780   | SH | DFND | 14 | 0       | 426,780 | 0 |
| ISHARES TR                   | CORE S&P500 ETF | 464287200 | 30,688 | 148,343   | SH | DFND | 10 | 148,343 | 0       | 0 |
| ISHARES TR                   | CORE S&P500 ETF | 464287200 | 15,280 | 73,850    | SH | DFND | 14 | 12,450  | 61,400  | 0 |
| ISHARES TR                   | CORE S&P500 ETF | 464287200 | 507    | 2,450     | SH | DFND | 16 | 0       | 2,450   | 0 |
| ISHARES TR                   | CORE US AGGBD E | 464287226 | 41,671 | 378,413   | SH | DFND | 10 | 378,413 | 0       | 0 |

|                          |                 |           |         |            |    |      |    |           |           |   |
|--------------------------|-----------------|-----------|---------|------------|----|------|----|-----------|-----------|---|
| ISHARES TR               | CORE US AGGBD E | 464287226 | 137,845 | 1,251,774  | SH | DFND | 14 | 1,251,774 | 0         | 0 |
| ISHARES TR               | MSCI EMG MKT ET | 464287234 | 156,545 | 3,984,351  | SH | DFND | 14 | 740,000   | 3,244,351 | 0 |
| ISHARES TR               | MSCI EMG MKT ET | 464287234 | 1,689   | 43,000     | SH | DFND | 16 | 0         | 43,000    | 0 |
| ISHARES TR               | IBOXX INV CP ET | 464287242 | 8,598   | 72,000     | SH | DFND | 14 | 72,000    | 0         | 0 |
| ISHARES TR               | S&P 500 GRWT ET | 464287309 | 8,710   | 78,045     | SH | DFND | 14 | 78,045    | 0         | 0 |
| ISHARES TR               | 20+ YR TR BD ET | 464287432 | 3,400   | 27,000     | SH | DFND | 14 | 27,000    | 0         | 0 |
| ISHARES TR               | MSCI EAFE ETF   | 464287465 | 305,383 | 5,019,441  | SH | DFND | 14 | 4,888,841 | 130,600   | 0 |
| ISHARES TR               | MSCI EAFE ETF   | 464287465 | 1,375   | 22,594     | SH | DFND | 16 | 0         | 22,594    | 0 |
| ISHARES TR               | RUS MDCP VAL ET | 464287473 | 804     | 10,900     | SH | DFND | 14 | 0         | 10,900    | 0 |
| ISHARES TR               | CORE S&P MCP ET | 464287507 | 18,478  | 127,610    | SH | DFND | 14 | 10,300    | 117,310   | 0 |
| ISHARES TR               | GLOBAL 100 ETF  | 464287572 | 17,448  | 228,921    | SH | DFND | 14 | 228,921   | 0         | 0 |
| ISHARES TR               | RUS 1000 VAL ET | 464287598 | 47,993  | 459,700    | SH | DFND | 14 | 456,400   | 3,300     | 0 |
| ISHARES TR               | RUS 1000 VAL ET | 464287598 | 1,890   | 18,100     | SH | DFND | 16 | 0         | 18,100    | 0 |
| ISHARES TR               | RUS 1000 GRW ET | 464287614 | 41,585  | 434,947    | SH | DFND | 14 | 434,947   | 0         | 0 |
| ISHARES TR               | RUS 1000 ETF    | 464287622 | 4,502   | 39,278     | SH | DFND | 14 | 39,278    | 0         | 0 |
| ISHARES TR               | RUS 2000 VAL ET | 464287630 | 1,088   | 10,700     | SH | DFND | 14 | 0         | 10,700    | 0 |
| ISHARES TR               | RUSSELL 2000 ET | 464287655 | 30,803  | 257,403    | SH | DFND | 14 | 237,403   | 20,000    | 0 |
| ISHARES TR               | RUSSELL 3000 ET | 464287689 | 6,072   | 49,650     | SH | DFND | 14 | 27,350    | 22,300    | 0 |
| ISHARES TR               | U.S. REAL ES ET | 464287739 | 21,461  | 279,300    | SH | DFND | 14 | 279,300   | 0         | 0 |
| ISHARES TR               | CORE S&P SCP ET | 464287804 | 37,366  | 327,600    | SH | DFND | 14 | 5,900     | 321,700   | 0 |
| ISHARES                  | MSCI AC ASIA ET | 464288182 | 7,312   | 120,000    | SH | DFND | 14 | 0         | 120,000   | 0 |
| ISHARES                  | EAFE SML CP ETF | 464288273 | 10,510  | 225,000    | SH | DFND | 14 | 225,000   | 0         | 0 |
| ISHARES                  | JP MOR EM MK ET | 464288281 | 58,426  | 532,550    | SH | DFND | 14 | 532,550   | 0         | 0 |
| ISHARES                  | IBOXX HI YD ETF | 464288513 | 17,687  | 197,400    | SH | DFND | 14 | 197,400   | 0         | 0 |
| ISHARES                  | INTERM CR BD ET | 464288638 | 22,104  | 202,174    | SH | DFND | 14 | 202,174   | 0         | 0 |
| ISHARES TR               | MSCI INDIA ETF  | 46429B598 | 5,813   | 193,200    | SH | DFND | 14 | 0         | 193,200   | 0 |
| ISHARES TR               | MSCI RUSSIA CAP | 46429B705 | 821     | 71,600     | SH | DFND | 14 | 0         | 71,600    | 0 |
| ISHARES TR               | MSCI RUSSIA CAP | 46429B705 | 5,046   | 439,945    | SH | DFND | 16 | 0         | 439,945   | 0 |
| ISIS PHARMACEUTICALS INC | COM             | 464330109 | 684     | 11,083     | SH | DFND | 14 | 6,783     | 4,300     | 0 |
| ITAU UNIBANCO HLDG SA    | SPON ADR REP PF | 465562106 | 2,466   | 189,514    | SH | DFND | 14 | 0         | 189,514   | 0 |
| ITC HLDGS CORP           | COM             | 465685105 | 2,761   | 68,289     | SH | DFND | 14 | 55,884    | 12,405    | 0 |
| ITRON INC                | COM             | 465741106 | 1,625   | 38,422     | SH | DFND | 14 | 12,706    | 25,716    | 0 |
| IXYS CORP                | COM             | 46600W106 | 333     | 26,416     | SH | DFND | 14 | 24,416    | 2,000     | 0 |
| J & J SNACK FOODS CORP   | COM             | 466032109 | 4,985   | 45,828     | SH | DFND | 14 | 7,554     | 38,274    | 0 |
| JDS UNIPHASE CORP        | COM PAR \$0.001 | 46612J507 | 2,234   | 162,800    | SH | DFND | 14 | 12,946    | 149,854   | 0 |
| JPMORGAN CHASE & CO      | COM             | 46625H100 | 671,000 | 10,722,280 | SH | DFND | 14 | 4,044,916 | 6,677,364 | 0 |

|                              |                |           |         |           |    |      |    |           |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| JPMORGAN CHASE & CO          | COM            | 46625H100 | 14,122  | 225,668   | SH | DFND | 16 | 0         | 225,668   | 0 |
| JABIL CIRCUIT INC            | COM            | 466313103 | 35,189  | 1,611,966 | SH | DFND | 14 | 882,948   | 729,018   | 0 |
| JACK IN THE BOX INC          | COM            | 466367109 | 29,056  | 363,386   | SH | DFND | 14 | 219,883   | 143,503   | 0 |
| JACOBS ENGR GROUP INC DEL    | COM            | 469814107 | 7,708   | 172,482   | SH | DFND | 14 | 40,363    | 132,119   | 0 |
| JACOBS ENGR GROUP INC DEL    | COM            | 469814107 | 24      | 530       | SH | DFND | 16 | 0         | 530       | 0 |
| JANUS CAP GROUP INC          | COM            | 47102X105 | 1,816   | 112,562   | SH | DFND | 14 | 14,655    | 97,907    | 0 |
| JARDEN CORP                  | COM            | 471109108 | 9,843   | 205,575   | SH | DFND | 14 | 87,725    | 117,850   | 0 |
| JETBLUE AIRWAYS CORP         | COM            | 477143101 | 4,180   | 263,587   | SH | DFND | 14 | 24,161    | 239,426   | 0 |
| JOHN BEAN TECHNOLOGIES CORP  | COM            | 477839104 | 3,367   | 102,476   | SH | DFND | 14 | 38,273    | 64,203    | 0 |
| JOHNSON & JOHNSON            | COM            | 478160104 | 656,751 | 6,280,487 | SH | DFND | 14 | 2,171,310 | 4,109,177 | 0 |
| JOHNSON & JOHNSON            | COM            | 478160104 | 12,469  | 119,238   | SH | DFND | 16 | 0         | 119,238   | 0 |
| JOHNSON CTLS INC             | COM            | 478366107 | 109,219 | 2,259,397 | SH | DFND | 14 | 1,005,402 | 1,253,995 | 0 |
| JOHNSON CTLS INC             | COM            | 478366107 | 859     | 17,765    | SH | DFND | 16 | 0         | 17,765    | 0 |
| JONES ENERGY INC             | COM CL A       | 48019R108 | 639     | 56,000    | SH | DFND | 14 | 14,700    | 41,300    | 0 |
| JONES LANG LASALLE INC       | COM            | 48020Q107 | 98,077  | 654,152   | SH | DFND | 14 | 397,349   | 256,803   | 0 |
| JONES LANG LASALLE INC       | COM            | 48020Q107 | 1,484   | 9,900     | SH | DFND | 16 | 0         | 9,900     | 0 |
| JOURNAL COMMUNICATIONS INC   | CL A           | 481130102 | 2,460   | 215,210   | SH | DFND | 14 | 102,710   | 112,500   | 0 |
| JOY GLOBAL INC               | COM            | 481165108 | 13,833  | 297,354   | SH | DFND | 14 | 41,169    | 256,185   | 0 |
| JOY GLOBAL INC               | COM            | 481165108 | 1,006   | 21,620    | SH | DFND | 16 | 0         | 21,620    | 0 |
| J2 GLOBAL INC                | COM            | 48123V102 | 8,438   | 136,102   | SH | DFND | 14 | 38,844    | 97,258    | 0 |
| JUNIPER NETWORKS INC         | COM            | 48203R104 | 11,789  | 528,165   | SH | DFND | 14 | 122,816   | 405,349   | 0 |
| JUNIPER NETWORKS INC         | COM            | 48203R104 | 35      | 1,585     | SH | DFND | 16 | 0         | 1,585     | 0 |
| KBR INC                      | COM            | 48242W106 | 13,641  | 804,808   | SH | DFND | 14 | 626,159   | 178,649   | 0 |
| KBR INC                      | COM            | 48242W106 | 90      | 5,300     | SH | DFND | 16 | 0         | 5,300     | 0 |
| KLA-TENCOR CORP              | COM            | 482480100 | 14,963  | 212,788   | SH | DFND | 14 | 50,902    | 161,886   | 0 |
| KLA-TENCOR CORP              | COM            | 482480100 | 47      | 670       | SH | DFND | 16 | 0         | 670       | 0 |
| KLX INC                      | COM            | 482539103 | 1,604   | 38,875    | SH | DFND | 14 | 3,266     | 35,609    | 0 |
| K12 INC                      | COM            | 48273U102 | 533     | 44,884    | SH | DFND | 14 | 39,934    | 4,950     | 0 |
| KADANT INC                   | COM            | 48282T104 | 1,277   | 29,914    | SH | DFND | 14 | 24,714    | 5,200     | 0 |
| KAISER ALUMINUM CORP         | COM PAR \$0.01 | 483007704 | 2,852   | 39,929    | SH | DFND | 14 | 1,919     | 38,010    | 0 |
| KAMAN CORP                   | COM            | 483548103 | 2,500   | 62,360    | SH | DFND | 14 | 4,468     | 57,892    | 0 |
| KANSAS CITY LIFE INS CO      | COM            | 484836101 | 342     | 7,115     | SH | DFND | 14 | 6,065     | 1,050     | 0 |
| KANSAS CITY SOUTHERN         | COM NEW        | 485170302 | 18,092  | 148,262   | SH | DFND | 14 | 34,826    | 113,436   | 0 |
| KANSAS CITY SOUTHERN         | COM NEW        | 485170302 | 54      | 440       | SH | DFND | 16 | 0         | 440       | 0 |
| KAPSTONE PAPER & PACKAGING C | COM            | 48562P103 | 7,015   | 239,340   | SH | DFND | 14 | 14,040    | 225,300   | 0 |
| KATE SPADE & CO              | COM            | 485865109 | 4,792   | 149,707   | SH | DFND | 14 | 66,125    | 83,582    | 0 |
| KB HOME                      | COM            | 48666K109 | 1,105   | 66,768    | SH | DFND | 14 | 8,519     | 58,249    | 0 |
| KELLOGG CO                   | COM            | 487836108 | 71,695  | 1,095,590 | SH | DFND | 14 | 543,476   | 552,114   | 0 |
| KELLOGG CO                   | COM            | 487836108 | 1,407   | 21,500    | SH | DFND | 16 | 0         | 21,500    | 0 |
| KELLY SVCS INC               | CL A           | 488152208 | 1,114   | 65,438    | SH | DFND | 14 | 2,574     | 62,864    | 0 |
| KEMPER CORP DEL              | COM            | 488401100 | 1,352   | 37,445    | SH | DFND | 14 | 4,651     | 32,794    | 0 |
| KENNAMETAL INC               | COM            | 489170100 | 2,021   | 56,464    | SH | DFND | 14 | 4,547     | 51,917    | 0 |
| KENNEDY-WILSON HLDGS INC     | COM            | 489398107 | 220     | 8,715     | SH | DFND | 14 | 3,915     | 4,800     | 0 |
| KERYX BIOPHARMACEUTICALS INC | COM            | 492515101 | 143     | 10,135    | SH | DFND | 14 | 5,035     | 5,100     | 0 |
| KEURIG GREEN MTN INC         | COM            | 49271M100 | 21,018  | 158,755   | SH | DFND | 14 | 38,483    | 120,272   | 0 |
| KEURIG GREEN MTN INC         | COM            | 49271M100 | 66      | 500       | SH | DFND | 16 | 0         | 500       | 0 |
| KEY ENERGY SVCS INC          | COM            | 492914106 | 27      | 16,250    | SH | DFND | 14 | 7,250     | 9,000     | 0 |

|                              |         |           |         |           |    |      |    |           |           |   |
|------------------------------|---------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| KEYCORP NEW                  | COM     | 493267108 | 120,869 | 8,695,633 | SH | DFND | 14 | 4,499,577 | 4,196,056 | 0 |
| KEYCORP NEW                  | COM     | 493267108 | 1,551   | 111,550   | SH | DFND | 16 | 0         | 111,550   | 0 |
| KEYSIGHT TECHNOLOGIES INC    | COM     | 49338L103 | 4,064   | 120,350   | SH | DFND | 14 | 9,785     | 110,565   | 0 |
| KFORCE INC                   | COM     | 493732101 | 1,189   | 49,255    | SH | DFND | 14 | 47,665    | 1,590     | 0 |
| KIMBALL INTL INC             | CL B    | 494274103 | 448     | 49,102    | SH | DFND | 14 | 1,802     | 47,300    | 0 |
| KILROY RLTY CORP             | COM     | 49427F108 | 52,525  | 760,456   | SH | DFND | 3  | 138,157   | 622,299   | 0 |
| KILROY RLTY CORP             | COM     | 49427F108 | 4,208   | 60,918    | SH | DFND | 14 | 5,030     | 55,888    | 0 |
| KIMBALL ELECTRONICS INC      | COM     | 49428J109 | 377     | 31,326    | SH | DFND | 14 | 1,351     | 29,975    | 0 |
| KIMBERLY CLARK CORP          | COM     | 494368103 | 102,656 | 888,493   | SH | DFND | 14 | 299,839   | 588,654   | 0 |
| KIMBERLY CLARK CORP          | COM     | 494368103 | 1,644   | 14,225    | SH | DFND | 16 | 0         | 14,225    | 0 |
| KIMCO RLTY CORP              | COM     | 49446R109 | 13,444  | 534,781   | SH | DFND | 14 | 125,668   | 409,113   | 0 |
| KIMCO RLTY CORP              | COM     | 49446R109 | 41      | 1,635     | SH | DFND | 16 | 0         | 1,635     | 0 |
| KINDER MORGAN INC DEL        | COM     | 49456B101 | 92,045  | 2,175,486 | SH | DFND | 14 | 522,118   | 1,653,368 | 0 |
| KINDER MORGAN INC DEL        | COM     | 49456B101 | 304     | 7,191     | SH | DFND | 16 | 0         | 7,191     | 0 |
| KINDRED HEALTHCARE INC       | COM     | 494580103 | 2,805   | 154,266   | SH | DFND | 14 | 6,639     | 147,627   | 0 |
| KIRBY CORP                   | COM     | 497266106 | 16,312  | 202,030   | SH | DFND | 14 | 139,269   | 62,761    | 0 |
| KIRKLANDS INC                | COM     | 497498105 | 1,875   | 79,295    | SH | DFND | 14 | 26,595    | 52,700    | 0 |
| KITE RLTY GROUP TR           | COM NEW | 49803T300 | 5,292   | 184,151   | SH | DFND | 14 | 5,228     | 178,923   | 0 |
| KNIGHT TRANSN INC            | COM     | 499064103 | 4,606   | 136,852   | SH | DFND | 14 | 5,836     | 131,016   | 0 |
| KNOWLES CORP                 | COM     | 49926D109 | 1,413   | 59,985    | SH | DFND | 14 | 4,561     | 55,424    | 0 |
| KOHL'S CORP                  | COM     | 500255104 | 27,867  | 456,541   | SH | DFND | 14 | 74,857    | 381,684   | 0 |
| KOHL'S CORP                  | COM     | 500255104 | 1,608   | 26,345    | SH | DFND | 16 | 0         | 26,345    | 0 |
| KOPIN CORP                   | COM     | 500600101 | 490     | 135,232   | SH | DFND | 14 | 6,218     | 129,014   | 0 |
| KOPPERS HOLDINGS INC         | COM     | 50060P106 | 1,579   | 60,790    | SH | DFND | 14 | 17,440    | 43,350    | 0 |
| KORN FERRY INTL              | COM NEW | 500643200 | 6,077   | 211,303   | SH | DFND | 14 | 71,797    | 139,506   | 0 |
| KRAFT FOODS GROUP INC        | COM     | 50076Q106 | 55,358  | 883,461   | SH | DFND | 14 | 194,283   | 689,178   | 0 |
| KRAFT FOODS GROUP INC        | COM     | 50076Q106 | 159     | 2,538     | SH | DFND | 16 | 0         | 2,538     | 0 |
| KRATON PERFORMANCE POLYMERS  | COM     | 50077C106 | 1,515   | 72,894    | SH | DFND | 14 | 2,994     | 69,900    | 0 |
| KROGER CO                    | COM     | 501044101 | 200,740 | 3,126,305 | SH | DFND | 14 | 1,517,925 | 1,608,380 | 0 |
| KROGER CO                    | COM     | 501044101 | 3,263   | 50,825    | SH | DFND | 16 | 0         | 50,825    | 0 |
| KULICKE & SOFFA INDS INC     | COM     | 501242101 | 2,950   | 204,026   | SH | DFND | 14 | 3,058     | 200,968   | 0 |
| L BRANDS INC                 | COM     | 501797104 | 28,581  | 330,220   | SH | DFND | 14 | 77,161    | 253,059   | 0 |
| L BRANDS INC                 | COM     | 501797104 | 91      | 1,047     | SH | DFND | 16 | 0         | 1,047     | 0 |
| LHC GROUP INC                | COM     | 50187A107 | 2,638   | 84,605    | SH | DFND | 14 | 31,951    | 52,654    | 0 |
| LKQ CORP                     | COM     | 501889208 | 7,726   | 274,760   | SH | DFND | 14 | 64,258    | 210,502   | 0 |
| LPL FINL HLDGS INC           | COM     | 50212V100 | 211     | 4,744     | SH | DFND | 14 | 3,844     | 900       | 0 |
| LSB INDS INC                 | COM     | 502160104 | 1,547   | 49,198    | SH | DFND | 14 | 1,978     | 47,220    | 0 |
| LTC PPTYS INC                | COM     | 502175102 | 4,286   | 99,273    | SH | DFND | 14 | 25,138    | 74,135    | 0 |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 63,238  | 501,055   | SH | DFND | 14 | 230,710   | 270,345   | 0 |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 2,650   | 21,000    | SH | DFND | 16 | 0         | 21,000    | 0 |
| LA Z BOY INC                 | COM     | 505336107 | 11,833  | 440,860   | SH | DFND | 14 | 255,910   | 184,950   | 0 |
| LA Z BOY INC                 | COM     | 505336107 | 78      | 2,900     | SH | DFND | 16 | 0         | 2,900     | 0 |
| LABORATORY CORP AMER HLDGS   | COM NEW | 50540R409 | 20,091  | 186,204   | SH | DFND | 14 | 58,055    | 128,149   | 0 |
| LABORATORY CORP AMER HLDGS   | COM NEW | 50540R409 | 135     | 1,255     | SH | DFND | 16 | 0         | 1,255     | 0 |
| LACLEDE GROUP INC            | COM     | 505597104 | 5,137   | 96,567    | SH | DFND | 14 | 4,275     | 92,292    | 0 |
| LADENBURG THALMAN FIN SVCS I | COM     | 50575Q102 | 45      | 11,352    | SH | DFND | 14 | 5,352     | 6,000     | 0 |

|                             |                |           |         |           |    |      |    |         |           |   |
|-----------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| LAKELAND BANCORP INC        | COM            | 511637100 | 269     | 22,999    | SH | DFND | 14 | 2,077   | 20,922    | 0 |
| LAKELAND FINL CORP          | COM            | 511656100 | 2,183   | 50,219    | SH | DFND | 14 | 29,799  | 20,420    | 0 |
| LAM RESEARCH CORP           | COM            | 512807108 | 16,685  | 210,295   | SH | DFND | 14 | 50,597  | 159,698   | 0 |
| LAM RESEARCH CORP           | COM            | 512807108 | 56      | 700       | SH | DFND | 16 | 0       | 700       | 0 |
| LAMAR ADVERTISING CO NEW    | CL A           | 512816109 | 3,091   | 57,629    | SH | DFND | 14 | 4,701   | 52,928    | 0 |
| LANCASTER COLONY CORP       | COM            | 513847103 | 10,469  | 111,798   | SH | DFND | 14 | 89,556  | 22,242    | 0 |
| LANDAUER INC                | COM            | 51476K103 | 728     | 21,314    | SH | DFND | 14 | 899     | 20,415    | 0 |
| LANDSTAR SYS INC            | COM            | 515098101 | 8,077   | 111,364   | SH | DFND | 14 | 74,532  | 36,832    | 0 |
| LANNET INC                  | COM            | 516012101 | 15,127  | 352,768   | SH | DFND | 14 | 219,168 | 133,600   | 0 |
| LAS VEGAS SANDS CORP        | COM            | 517834107 | 90,754  | 1,560,425 | SH | DFND | 14 | 892,106 | 668,319   | 0 |
| LAS VEGAS SANDS CORP        | COM            | 517834107 | 1,640   | 28,200    | SH | DFND | 16 | 0       | 28,200    | 0 |
| LASALLE HOTEL PPTYS         | COM SH BEN INT | 517942108 | 5,654   | 139,708   | SH | DFND | 14 | 11,051  | 128,657   | 0 |
| LATTICE SEMICONDUCTOR CORP  | COM            | 518415104 | 711     | 103,201   | SH | DFND | 14 | 44,951  | 58,250    | 0 |
| LAUDER ESTEE COS INC        | CL A           | 518439104 | 22,145  | 290,623   | SH | DFND | 14 | 70,209  | 220,414   | 0 |
| LAUDER ESTEE COS INC        | CL A           | 518439104 | 74      | 970       | SH | DFND | 16 | 0       | 970       | 0 |
| LEAR CORP                   | COM NEW        | 521865204 | 29,454  | 300,303   | SH | DFND | 14 | 190,903 | 109,400   | 0 |
| LEAR CORP                   | COM NEW        | 521865204 | 500     | 5,100     | SH | DFND | 16 | 0       | 5,100     | 0 |
| LEGGETT & PLATT INC         | COM            | 524660107 | 9,891   | 232,120   | SH | DFND | 14 | 42,989  | 189,131   | 0 |
| LEGGETT & PLATT INC         | COM            | 524660107 | 22      | 525       | SH | DFND | 16 | 0       | 525       | 0 |
| LEGG MASON INC              | COM            | 524901105 | 7,170   | 134,340   | SH | DFND | 14 | 31,538  | 102,802   | 0 |
| LEGG MASON INC              | COM            | 524901105 | 21      | 400       | SH | DFND | 16 | 0       | 400       | 0 |
| LEIDOS HLDGS INC            | COM            | 525327102 | 16,778  | 385,523   | SH | DFND | 14 | 305,049 | 80,474    | 0 |
| LEIDOS HLDGS INC            | COM            | 525327102 | 213     | 4,900     | SH | DFND | 16 | 0       | 4,900     | 0 |
| LENNAR CORP                 | CL A           | 526057104 | 10,302  | 229,903   | SH | DFND | 14 | 55,871  | 174,032   | 0 |
| LENNAR CORP                 | CL A           | 526057104 | 31      | 700       | SH | DFND | 16 | 0       | 700       | 0 |
| LENNOX INTL INC             | COM            | 526107107 | 3,930   | 41,342    | SH | DFND | 14 | 11,902  | 29,440    | 0 |
| LEUCADIA NATL CORP          | COM            | 527288104 | 9,245   | 412,338   | SH | DFND | 14 | 97,170  | 315,168   | 0 |
| LEUCADIA NATL CORP          | COM            | 527288104 | 27      | 1,200     | SH | DFND | 16 | 0       | 1,200     | 0 |
| LEVEL 3 COMMUNICATIONS INC  | COM NEW        | 52729N308 | 18,118  | 366,905   | SH | DFND | 14 | 84,695  | 282,210   | 0 |
| LEVEL 3 COMMUNICATIONS INC  | COM NEW        | 52729N308 | 59      | 1,200     | SH | DFND | 16 | 0       | 1,200     | 0 |
| LEXICON PHARMACEUTICALS INC | COM            | 528872104 | 25      | 27,223    | SH | DFND | 14 | 13,123  | 14,100    | 0 |
| LEXINGTON REALTY TRUST      | COM            | 529043101 | 39,558  | 3,602,704 | SH | DFND | 3  | 645,486 | 2,957,218 | 0 |
| LEXINGTON REALTY TRUST      | COM            | 529043101 | 10,033  | 913,713   | SH | DFND | 14 | 364,560 | 549,153   | 0 |
| LEXMARK INTL NEW            | CL A           | 529771107 | 22,316  | 540,729   | SH | DFND | 14 | 281,132 | 259,597   | 0 |
| LEXMARK INTL NEW            | CL A           | 529771107 | 702     | 17,000    | SH | DFND | 16 | 0       | 17,000    | 0 |
| LIBBEY INC                  | COM            | 529898108 | 2,054   | 65,332    | SH | DFND | 14 | 34,732  | 30,600    | 0 |
| LIBERTY BROADBAND CORP      | COM SER A      | 530307107 | 258     | 5,150     | SH | DFND | 14 | 413     | 4,737     | 0 |
| LIBERTY INTERACTIVE CORP    | INT COM SER A  | 53071M104 | 968     | 32,905    | SH | DFND | 14 | 8,502   | 24,403    | 0 |
| LIBERTY INTERACTIVE CORP    | LBT VENT COM A | 53071M880 | 368     | 9,752     | SH | DFND | 14 | 2,490   | 7,262     | 0 |
| LIBERTY PPTY TR             | SH BEN INT     | 531172104 | 15,372  | 408,498   | SH | DFND | 14 | 276,006 | 132,492   | 0 |
| LIBERTY MEDIA CORP DELAWARE | CL A           | 531229102 | 701     | 19,863    | SH | DFND | 14 | 1,654   | 18,209    | 0 |
| LIFE TIME FITNESS INC       | COM            | 53217R207 | 1,554   | 27,443    | SH | DFND | 14 | 3,902   | 23,541    | 0 |
| LIFEPOINT HOSPITALS INC     | COM            | 53219L109 | 10,879  | 151,284   | SH | DFND | 14 | 116,423 | 34,861    | 0 |
| LIGAND PHARMACEUTICALS INC  | COM NEW        | 53220K504 | 10,379  | 195,052   | SH | DFND | 14 | 123,702 | 71,350    | 0 |
| LILLY ELI & CO              | COM            | 532457108 | 147,901 | 2,143,802 | SH | DFND | 14 | 647,180 | 1,496,622 | 0 |
| LILLY ELI & CO              | COM            | 532457108 | 3,748   | 54,320    | SH | DFND | 16 | 0       | 54,320    | 0 |

|                              |          |           |         |           |    |      |    |           |           |   |
|------------------------------|----------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| LINCOLN ELEC HLDGS INC       | COM      | 533900106 | 42,088  | 609,181   | SH | DFND | 14 | 360,037   | 249,144   | 0 |
| LINCOLN ELEC HLDGS INC       | COM      | 533900106 | 539     | 7,800     | SH | DFND | 16 | 0         | 7,800     | 0 |
| LINCOLN NATL CORP IND        | COM      | 534187109 | 44,577  | 772,959   | SH | DFND | 14 | 114,141   | 658,818   | 0 |
| LINCOLN NATL CORP IND        | COM      | 534187109 | 2,069   | 35,871    | SH | DFND | 16 | 0         | 35,871    | 0 |
| LINDSAY CORP                 | COM      | 535555106 | 2,337   | 27,261    | SH | DFND | 14 | 1,329     | 25,932    | 0 |
| LINEAR TECHNOLOGY CORP       | COM      | 535678106 | 14,386  | 315,491   | SH | DFND | 14 | 73,756    | 241,735   | 0 |
| LINEAR TECHNOLOGY CORP       | COM      | 535678106 | 44      | 975       | SH | DFND | 16 | 0         | 975       | 0 |
| LINKEDIN CORP                | COM CL A | 53578A108 | 1,701   | 7,406     | SH | DFND | 14 | 1,926     | 5,480     | 0 |
| LIONS GATE ENTMNT CORP       | COM NEW  | 535919203 | 263     | 8,214     | SH | DFND | 14 | 1,114     | 7,100     | 0 |
| LIQUIDITY SERVICES INC       | COM      | 53635B107 | 1,704   | 208,613   | SH | DFND | 14 | 116,563   | 92,050    | 0 |
| LITHIA MTRS INC              | CL A     | 536797103 | 7,572   | 87,341    | SH | DFND | 14 | 38,162    | 49,179    | 0 |
| LITTELFUSE INC               | COM      | 537008104 | 6,104   | 63,140    | SH | DFND | 14 | 13,289    | 49,851    | 0 |
| LIVE NATION ENTERTAINMENT IN | COM      | 538034109 | 2,632   | 100,819   | SH | DFND | 14 | 8,265     | 92,554    | 0 |
| LIVEPERSON INC               | COM      | 538146101 | 1,949   | 138,249   | SH | DFND | 14 | 14,049    | 124,200   | 0 |
| LOCKHEED MARTIN CORP         | COM      | 539830109 | 81,769  | 424,620   | SH | DFND | 14 | 87,920    | 336,700   | 0 |
| LOCKHEED MARTIN CORP         | COM      | 539830109 | 1,722   | 8,940     | SH | DFND | 16 | 0         | 8,940     | 0 |
| LOEWS CORP                   | COM      | 540424108 | 29,566  | 703,618   | SH | DFND | 14 | 111,246   | 592,372   | 0 |
| LOEWS CORP                   | COM      | 540424108 | 797     | 18,961    | SH | DFND | 16 | 0         | 18,961    | 0 |
| LOGMEIN INC                  | COM      | 54142L109 | 14,058  | 284,913   | SH | DFND | 14 | 162,563   | 122,350   | 0 |
| LOGMEIN INC                  | COM      | 54142L109 | 79      | 1,600     | SH | DFND | 16 | 0         | 1,600     | 0 |
| LORILLARD INC                | COM      | 544147101 | 24,430  | 388,152   | SH | DFND | 14 | 113,871   | 274,281   | 0 |
| LORILLARD INC                | COM      | 544147101 | 99      | 1,571     | SH | DFND | 16 | 0         | 1,571     | 0 |
| LOUISIANA PAC CORP           | COM      | 546347105 | 1,756   | 106,010   | SH | DFND | 14 | 13,622    | 92,388    | 0 |
| LOWES COS INC                | COM      | 548661107 | 193,887 | 2,818,121 | SH | DFND | 14 | 1,067,418 | 1,750,703 | 0 |
| LOWES COS INC                | COM      | 548661107 | 1,351   | 19,635    | SH | DFND | 16 | 0         | 19,635    | 0 |
| LULULEMON ATHLETICA INC      | COM      | 550021109 | 402     | 7,208     | SH | DFND | 14 | 0         | 7,208     | 0 |
| LUMBER LIQUIDATORS HLDGS INC | COM      | 55003T107 | 3,993   | 60,223    | SH | DFND | 14 | 2,726     | 57,497    | 0 |
| LUMINEX CORP DEL             | COM      | 55027E102 | 1,582   | 84,340    | SH | DFND | 14 | 3,459     | 80,881    | 0 |
| LUMOS NETWORKS CORP          | COM      | 550283105 | 698     | 41,491    | SH | DFND | 14 | 2,070     | 39,421    | 0 |
| LYDALL INC DEL               | COM      | 550819106 | 2,035   | 62,001    | SH | DFND | 14 | 25,380    | 36,621    | 0 |
| M & T BK CORP                | COM      | 55261F104 | 21,686  | 172,634   | SH | DFND | 14 | 40,978    | 131,656   | 0 |
| M & T BK CORP                | COM      | 55261F104 | 72      | 570       | SH | DFND | 16 | 0         | 570       | 0 |
| MB FINANCIAL INC NEW         | COM      | 55264U108 | 4,739   | 144,232   | SH | DFND | 14 | 6,323     | 137,909   | 0 |
| M D C HLDGS INC              | COM      | 552676108 | 776     | 29,327    | SH | DFND | 14 | 3,648     | 25,679    | 0 |
| MDU RES GROUP INC            | COM      | 552690109 | 19,794  | 842,292   | SH | DFND | 14 | 591,186   | 251,106   | 0 |
| MFA FINL INC                 | COM      | 55272X102 | 2,544   | 318,402   | SH | DFND | 14 | 6,087     | 312,315   | 0 |
| MGE ENERGY INC               | COM      | 55277P104 | 3,667   | 80,389    | SH | DFND | 14 | 41,247    | 39,142    | 0 |
| MGIC INVT CORP WIS           | COM      | 552848103 | 277     | 29,720    | SH | DFND | 14 | 19,020    | 10,700    | 0 |
| MGM RESORTS INTERNATIONAL    | COM      | 552953101 | 574     | 26,861    | SH | DFND | 14 | 6,455     | 20,406    | 0 |
| M/I HOMES INC                | COM      | 55305B101 | 1,235   | 53,804    | SH | DFND | 14 | 2,374     | 51,430    | 0 |
| MKS INSTRUMENT INC           | COM      | 55306N104 | 8,556   | 233,773   | SH | DFND | 14 | 86,054    | 147,719   | 0 |
| MRC GLOBAL INC               | COM      | 55345K103 | 17,099  | 1,128,640 | SH | DFND | 14 | 758,640   | 370,000   | 0 |
| MRC GLOBAL INC               | COM      | 55345K103 | 500     | 33,000    | SH | DFND | 16 | 0         | 33,000    | 0 |
| MSA SAFETY INC               | COM      | 553498106 | 1,273   | 23,972    | SH | DFND | 14 | 3,141     | 20,831    | 0 |
| MSC INDL DIRECT INC          | CL A     | 553530106 | 2,936   | 36,136    | SH | DFND | 14 | 2,998     | 33,138    | 0 |
| MSCI INC                     | COM      | 55354G100 | 3,789   | 79,878    | SH | DFND | 14 | 6,818     | 73,060    | 0 |
| MTS SYS CORP                 | COM      | 553777103 | 2,531   | 33,732    | SH | DFND | 14 | 1,583     | 32,149    | 0 |
| MWI VETERINARY SUPPLY INC    | COM      | 55402X105 | 4,942   | 29,087    | SH | DFND | 14 | 1,391     | 27,696    | 0 |

|                              |                |           |        |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| MYR GROUP INC DEL            | COM            | 55405W104 | 2,325  | 84,866    | SH | DFND | 14 | 32,051  | 52,815    | 0 |
| MACERICH CO                  | COM            | 554382101 | 61,642 | 739,027   | SH | DFND | 3  | 110,998 | 628,029   | 0 |
| MACERICH CO                  | COM            | 554382101 | 15,568 | 186,650   | SH | DFND | 14 | 43,318  | 143,332   | 0 |
| MACERICH CO                  | COM            | 554382101 | 52     | 620       | SH | DFND | 16 | 0       | 620       | 0 |
| MACK CALI RLTY CORP          | COM            | 554489104 | 9,133  | 479,162   | SH | DFND | 3  | 86,495  | 392,667   | 0 |
| MACK CALI RLTY CORP          | COM            | 554489104 | 3,446  | 180,778   | SH | DFND | 14 | 124,661 | 56,117    | 0 |
| MACROGENICS INC              | COM            | 556099109 | 2,469  | 70,400    | SH | DFND | 14 | 68,700  | 1,700     | 0 |
| MACYS INC                    | COM            | 55616P104 | 63,847 | 971,061   | SH | DFND | 14 | 379,805 | 591,256   | 0 |
| MACYS INC                    | COM            | 55616P104 | 1,700  | 25,849    | SH | DFND | 16 | 0       | 25,849    | 0 |
| MADDEN STEVEN LTD            | COM            | 556269108 | 15,415 | 484,281   | SH | DFND | 14 | 204,689 | 279,592   | 0 |
| MADDEN STEVEN LTD            | COM            | 556269108 | 251    | 7,900     | SH | DFND | 16 | 0       | 7,900     | 0 |
| MADISON SQUARE GARDEN CO     | CL A           | 55826P100 | 322    | 4,273     | SH | DFND | 14 | 1,074   | 3,199     | 0 |
| MAGELLAN HEALTH INC          | COM NEW        | 559079207 | 3,714  | 61,877    | SH | DFND | 14 | 2,840   | 59,037    | 0 |
| MAGNUM HUNTER RES CORP DEL   | COM            | 55973B102 | 64     | 20,399    | SH | DFND | 14 | 10,999  | 9,400     | 0 |
| MAINSOURCE FINANCIAL GP INC  | COM            | 56062Y102 | 1,935  | 92,484    | SH | DFND | 14 | 45,584  | 46,900    | 0 |
| MAINSOURCE FINANCIAL GP INC  | COM            | 56062Y102 | 56     | 2,700     | SH | DFND | 16 | 0       | 2,700     | 0 |
| MANHATTAN ASSOCS INC         | COM            | 562750109 | 37,741 | 926,850   | SH | DFND | 14 | 563,434 | 363,416   | 0 |
| MANHATTAN ASSOCS INC         | COM            | 562750109 | 428    | 10,500    | SH | DFND | 16 | 0       | 10,500    | 0 |
| MANNKIND CORP                | COM            | 56400P201 | 139    | 26,580    | SH | DFND | 14 | 12,680  | 13,900    | 0 |
| MANPOWERGROUP INC            | COM            | 56418H100 | 23,855 | 349,932   | SH | DFND | 14 | 260,484 | 89,448    | 0 |
| MANPOWERGROUP INC            | COM            | 56418H100 | 123    | 1,800     | SH | DFND | 16 | 0       | 1,800     | 0 |
| MANTECH INTL CORP            | CL A           | 564563104 | 1,572  | 52,004    | SH | DFND | 14 | 2,310   | 49,694    | 0 |
| MARATHON OIL CORP            | COM            | 565849106 | 43,837 | 1,549,552 | SH | DFND | 14 | 376,629 | 1,172,923 | 0 |
| MARATHON OIL CORP            | COM            | 565849106 | 1,782  | 62,986    | SH | DFND | 16 | 0       | 62,986    | 0 |
| MARATHON PETE CORP           | COM            | 56585A102 | 76,353 | 845,927   | SH | DFND | 14 | 472,034 | 373,893   | 0 |
| MARATHON PETE CORP           | COM            | 56585A102 | 1,191  | 13,193    | SH | DFND | 16 | 0       | 13,193    | 0 |
| MARCUS CORP                  | COM            | 566330106 | 2,952  | 159,481   | SH | DFND | 14 | 30,361  | 129,120   | 0 |
| MARINEMAX INC                | COM            | 567908108 | 1,100  | 54,858    | SH | DFND | 14 | 2,298   | 52,560    | 0 |
| MARIN SOFTWARE INC           | COM            | 56804T106 | 96     | 11,300    | SH | DFND | 14 | 1,400   | 9,900     | 0 |
| MARKEL CORP                  | COM            | 570535104 | 729    | 1,067     | SH | DFND | 14 | 324     | 743       | 0 |
| MARKETAXESS HLDGS INC        | COM            | 57060D108 | 7,767  | 108,311   | SH | DFND | 14 | 27,421  | 80,890    | 0 |
| MARKET VECTORS ETF TR        | RUSSIA ETF     | 57060U506 | 3,737  | 255,600   | SH | DFND | 14 | 0       | 255,600   | 0 |
| MARKET VECTORS ETF TR        | RUSSIA ETF     | 57060U506 | 4,920  | 336,500   | SH | DFND | 16 | 0       | 336,500   | 0 |
| MARKET VECTORS ETF TR        | INDIA SMALL CP | 57061R551 | 1,178  | 26,350    | SH | DFND | 14 | 0       | 26,350    | 0 |
| MARLIN BUSINESS SVCS CORP    | COM            | 571157106 | 1,204  | 58,651    | SH | DFND | 14 | 14,051  | 44,600    | 0 |
| MARRIOTT VACATIONS WRLDWDE C | COM            | 57164Y107 | 28,711 | 385,181   | SH | DFND | 14 | 189,503 | 195,678   | 0 |
| MARRIOTT VACATIONS WRLDWDE C | COM            | 57164Y107 | 417    | 5,600     | SH | DFND | 16 | 0       | 5,600     | 0 |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 40,777 | 712,385   | SH | DFND | 14 | 169,755 | 542,630   | 0 |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 132    | 2,305     | SH | DFND | 16 | 0       | 2,305     | 0 |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 22,154 | 283,916   | SH | DFND | 14 | 68,092  | 215,824   | 0 |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 73     | 939       | SH | DFND | 16 | 0       | 939       | 0 |
| MARTIN MARIETTA MATLS INC    | COM            | 573284106 | 8,795  | 79,720    | SH | DFND | 14 | 18,844  | 60,876    | 0 |
| MARTIN MARIETTA MATLS INC    | COM            | 573284106 | 30     | 270       | SH | DFND | 16 | 0       | 270       | 0 |
| MASCO CORP                   | COM            | 574599106 | 11,500 | 456,361   | SH | DFND | 14 | 108,323 | 348,038   | 0 |
| MASCO CORP                   | COM            | 574599106 | 36     | 1,425     | SH | DFND | 16 | 0       | 1,425     | 0 |
| MASIMO CORP                  | COM            | 574795100 | 12,840 | 487,458   | SH | DFND | 14 | 322,563 | 164,895   | 0 |

|                            |             |           |         |           |    |      |    |           |           |   |
|----------------------------|-------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| MASIMO CORP                | COM         | 574795100 | 97      | 3,700     | SH | DFND | 16 | 0         | 3,700     | 0 |
| MASTERCARD INC             | CL A        | 57636Q104 | 156,711 | 1,818,840 | SH | DFND | 14 | 642,920   | 1,175,920 | 0 |
| MASTERCARD INC             | CL A        | 57636Q104 | 746     | 8,660     | SH | DFND | 16 | 0         | 8,660     | 0 |
| MATADOR RES CO             | COM         | 576485205 | 1,261   | 62,320    | SH | DFND | 14 | 48,720    | 13,600    | 0 |
| MATERION CORP              | COM         | 576690101 | 2,244   | 63,701    | SH | DFND | 14 | 21,041    | 42,660    | 0 |
| MATRIX SVC CO              | COM         | 576853105 | 5,338   | 239,142   | SH | DFND | 14 | 141,331   | 97,811    | 0 |
| MATSON INC                 | COM         | 57686G105 | 3,290   | 95,315    | SH | DFND | 14 | 4,107     | 91,208    | 0 |
| MATTEL INC                 | COM         | 577081102 | 13,462  | 435,031   | SH | DFND | 14 | 103,217   | 331,814   | 0 |
| MATTEL INC                 | COM         | 577081102 | 42      | 1,357     | SH | DFND | 16 | 0         | 1,357     | 0 |
| MATTHEWS INTL CORP         | CL A        | 577128101 | 3,239   | 66,548    | SH | DFND | 14 | 2,960     | 63,588    | 0 |
| MAXIM INTEGRATED PRODS INC | COM         | 57772K101 | 637     | 19,977    | SH | DFND | 14 | 4,867     | 15,110    | 0 |
| MAXLINEAR INC              | CL A        | 57776J100 | 150     | 20,297    | SH | DFND | 14 | 1,397     | 18,900    | 0 |
| MAXIMUS INC                | COM         | 577933104 | 19,120  | 348,644   | SH | DFND | 14 | 174,976   | 173,668   | 0 |
| MAXIMUS INC                | COM         | 577933104 | 132     | 2,400     | SH | DFND | 16 | 0         | 2,400     | 0 |
| MCCORMICK & CO INC         | COM NON VTG | 579780206 | 13,855  | 186,480   | SH | DFND | 14 | 41,041    | 145,439   | 0 |
| MCCORMICK & CO INC         | COM NON VTG | 579780206 | 41      | 550       | SH | DFND | 16 | 0         | 550       | 0 |
| MCDERMOTT INTL INC         | COM         | 580037109 | 68      | 23,517    | SH | DFND | 14 | 13,313    | 10,204    | 0 |
| MCDONALDS CORP             | COM         | 580135101 | 263,313 | 2,810,172 | SH | DFND | 14 | 1,124,111 | 1,686,061 | 0 |
| MCDONALDS CORP             | COM         | 580135101 | 2,781   | 29,675    | SH | DFND | 16 | 0         | 29,675    | 0 |
| MCGRAW HILL FINL INC       | COM         | 580645109 | 32,754  | 368,110   | SH | DFND | 14 | 85,158    | 282,952   | 0 |
| MCGRAW HILL FINL INC       | COM         | 580645109 | 100     | 1,125     | SH | DFND | 16 | 0         | 1,125     | 0 |
| MCKESSON CORP              | COM         | 58155Q103 | 62,947  | 303,242   | SH | DFND | 14 | 72,618    | 230,624   | 0 |
| MCKESSON CORP              | COM         | 58155Q103 | 207     | 999       | SH | DFND | 16 | 0         | 999       | 0 |
| MEAD JOHNSON NUTRITION CO  | COM         | 582839106 | 26,524  | 263,817   | SH | DFND | 14 | 63,800    | 200,017   | 0 |
| MEAD JOHNSON NUTRITION CO  | COM         | 582839106 | 83      | 830       | SH | DFND | 16 | 0         | 830       | 0 |
| MEADOWBROOK INS GROUP INC  | COM         | 58319P108 | 861     | 101,809   | SH | DFND | 14 | 4,609     | 97,200    | 0 |
| MEADWESTVACO CORP          | COM         | 583334107 | 9,663   | 217,689   | SH | DFND | 14 | 52,222    | 165,467   | 0 |
| MEADWESTVACO CORP          | COM         | 583334107 | 31      | 696       | SH | DFND | 16 | 0         | 696       | 0 |
| MEDASSETS INC              | COM         | 584045108 | 6,103   | 308,833   | SH | DFND | 14 | 146,543   | 162,290   | 0 |
| MEDIA GEN INC NEW          | COM         | 58441K100 | 321     | 19,182    | SH | DFND | 14 | 14,282    | 4,900     | 0 |
| MEDICAL PPTYS TRUST INC    | COM         | 58463J304 | 7,520   | 545,714   | SH | DFND | 14 | 177,956   | 367,758   | 0 |
| MEDICINES CO               | COM         | 584688105 | 4,089   | 147,792   | SH | DFND | 14 | 6,147     | 141,645   | 0 |
| MEDIFAST INC               | COM         | 58470H101 | 935     | 27,866    | SH | DFND | 14 | 1,206     | 26,660    | 0 |
| MEDIDATA SOLUTIONS INC     | COM         | 58471A105 | 9,233   | 193,360   | SH | DFND | 14 | 78,040    | 115,320   | 0 |
| MEDIVATION INC             | COM         | 58501N101 | 531     | 5,330     | SH | DFND | 14 | 1,440     | 3,890     | 0 |
| MEDNAX INC                 | COM         | 58502B106 | 8,609   | 130,220   | SH | DFND | 14 | 63,004    | 67,216    | 0 |
| MEDTRONIC INC              | COM         | 585055106 | 123,951 | 1,716,771 | SH | DFND | 14 | 414,092   | 1,302,679 | 0 |
| MEDTRONIC INC              | COM         | 585055106 | 3,259   | 45,145    | SH | DFND | 16 | 0         | 45,145    | 0 |
| MENS WEARHOUSE INC         | COM         | 587118100 | 4,506   | 102,058   | SH | DFND | 14 | 4,595     | 97,463    | 0 |
| MENTOR GRAPHICS CORP       | COM         | 587200106 | 2,312   | 105,493   | SH | DFND | 14 | 40,307    | 65,186    | 0 |
| MERCK & CO INC NEW         | COM         | 58933Y105 | 361,488 | 6,365,349 | SH | DFND | 14 | 2,224,923 | 4,140,426 | 0 |
| MERCK & CO INC NEW         | COM         | 58933Y105 | 3,781   | 66,586    | SH | DFND | 16 | 0         | 66,586    | 0 |
| MERCURY SYS INC            | COM         | 589378108 | 977     | 70,154    | SH | DFND | 14 | 2,976     | 67,178    | 0 |
| MERCURY GENL CORP NEW      | COM         | 589400100 | 1,432   | 25,265    | SH | DFND | 14 | 1,916     | 23,349    | 0 |
| MEREDITH CORP              | COM         | 589433101 | 1,485   | 27,338    | SH | DFND | 14 | 3,633     | 23,705    | 0 |
| MERGE HEALTHCARE INC       | COM         | 589499102 | 115     | 32,278    | SH | DFND | 14 | 3,978     | 28,300    | 0 |
| MERIDIAN BIOSCIENCE INC    | COM         | 589584101 | 1,516   | 92,091    | SH | DFND | 14 | 3,935     | 88,156    | 0 |
| MERIDIAN BANCORP INC MD    | COM         | 58958U103 | 586     | 52,249    | SH | DFND | 14 | 42,480    | 9,769     | 0 |

|                              |               |           |         |            |    |      |    |           |            |   |
|------------------------------|---------------|-----------|---------|------------|----|------|----|-----------|------------|---|
| MERIT MED SYS INC            | COM           | 589889104 | 1,745   | 100,712    | SH | DFND | 14 | 3,958     | 96,754     | 0 |
| MERITAGE HOMES CORP          | COM           | 59001A102 | 2,989   | 83,048     | SH | DFND | 14 | 3,880     | 79,168     | 0 |
| MERITOR INC                  | COM           | 59001K100 | 5,912   | 390,222    | SH | DFND | 14 | 266,432   | 123,790    | 0 |
| MERITOR INC                  | COM           | 59001K100 | 177     | 11,700     | SH | DFND | 16 | 0         | 11,700     | 0 |
| META FINL GROUP INC          | COM           | 59100U108 | 389     | 11,100     | SH | DFND | 14 | 400       | 10,700     | 0 |
| METHODE ELECTRS INC          | COM           | 591520200 | 14,202  | 388,996    | SH | DFND | 14 | 182,635   | 206,361    | 0 |
| METHODE ELECTRS INC          | COM           | 591520200 | 285     | 7,800      | SH | DFND | 16 | 0         | 7,800      | 0 |
| METLIFE INC                  | COM           | 59156R108 | 119,114 | 2,202,151  | SH | DFND | 14 | 532,216   | 1,669,935  | 0 |
| METLIFE INC                  | COM           | 59156R108 | 3,783   | 69,935     | SH | DFND | 16 | 0         | 69,935     | 0 |
| METTLER TOLEDO INTERNATIONAL | COM           | 592688105 | 16,841  | 55,681     | SH | DFND | 14 | 30,197    | 25,484     | 0 |
| MICREL INC                   | COM           | 594793101 | 1,515   | 104,405    | SH | DFND | 14 | 4,049     | 100,356    | 0 |
| MICROSOFT CORP               | COM           | 594918104 | 865,698 | 18,637,209 | SH | DFND | 14 | 6,325,955 | 12,311,254 | 0 |
| MICROSOFT CORP               | COM           | 594918104 | 11,969  | 257,665    | SH | DFND | 16 | 0         | 257,665    | 0 |
| MICROSTRATEGY INC            | CL A NEW      | 594972408 | 9,341   | 57,516     | SH | DFND | 14 | 27,981    | 29,535     | 0 |
| MICROSTRATEGY INC            | CL A NEW      | 594972408 | 146     | 900        | SH | DFND | 16 | 0         | 900        | 0 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 11,783  | 261,215    | SH | DFND | 14 | 62,738    | 198,477    | 0 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 37      | 825        | SH | DFND | 16 | 0         | 825        | 0 |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 52,880  | 1,510,435  | SH | DFND | 14 | 334,932   | 1,175,503  | 0 |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 157     | 4,485      | SH | DFND | 16 | 0         | 4,485      | 0 |
| MICROSEMI CORP               | COM           | 595137100 | 6,002   | 211,498    | SH | DFND | 14 | 9,383     | 202,115    | 0 |
| MID-AMER APT CMNTYS INC      | COM           | 59522J103 | 13,441  | 179,985    | SH | DFND | 14 | 117,222   | 62,763     | 0 |
| MIDDLEBY CORP                | COM           | 596278101 | 415     | 4,190      | SH | DFND | 14 | 985       | 3,205      | 0 |
| MIDDLESEX WATER CO           | COM           | 596680108 | 462     | 20,052     | SH | DFND | 14 | 18,152    | 1,900      | 0 |
| MIDWESTONE FINL GROUP INC NE | COM           | 598511103 | 375     | 13,005     | SH | DFND | 14 | 6,500     | 6,505      | 0 |
| MILLER HERMAN INC            | COM           | 600544100 | 3,015   | 102,450    | SH | DFND | 14 | 63,281    | 39,169     | 0 |
| MIMEDX GROUP INC             | COM           | 602496101 | 774     | 67,100     | SH | DFND | 14 | 61,800    | 5,300      | 0 |
| MINERALS TECHNOLOGIES INC    | COM           | 603158106 | 1,826   | 26,294     | SH | DFND | 14 | 3,480     | 22,814     | 0 |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 5,562   | 774,600    | SH | DFND | 14 | 28,300    | 746,300    | 0 |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 50      | 6,900      | SH | DFND | 16 | 0         | 6,900      | 0 |
| MOBILE MINI INC              | COM           | 60740F105 | 4,151   | 102,464    | SH | DFND | 14 | 4,615     | 97,849     | 0 |
| MOHAWK INDS INC              | COM           | 608190104 | 12,746  | 82,039     | SH | DFND | 14 | 19,818    | 62,221     | 0 |
| MOHAWK INDS INC              | COM           | 608190104 | 47      | 300        | SH | DFND | 16 | 0         | 300        | 0 |
| MOLINA HEALTHCARE INC        | COM           | 60855R100 | 3,747   | 69,989     | SH | DFND | 14 | 2,956     | 67,033     | 0 |
| MOLSON COORS BREWING CO      | CL B          | 60871R209 | 29,675  | 398,218    | SH | DFND | 14 | 59,760    | 338,458    | 0 |
| MOLSON COORS BREWING CO      | CL B          | 60871R209 | 1,729   | 23,200     | SH | DFND | 16 | 0         | 23,200     | 0 |
| MOLYCORP INC DEL             | COM           | 608753109 | 17      | 19,546     | SH | DFND | 14 | 9,546     | 10,000     | 0 |
| MOMENTA PHARMACEUTICALS INC  | COM           | 60877T100 | 1,226   | 101,862    | SH | DFND | 14 | 4,462     | 97,400     | 0 |
| MONARCH CASINO & RESORT INC  | COM           | 609027107 | 1,072   | 64,612     | SH | DFND | 14 | 18,717    | 45,895     | 0 |
| MONDELEZ INTL INC            | CL A          | 609207105 | 84,448  | 2,324,784  | SH | DFND | 14 | 528,865   | 1,795,919  | 0 |
| MONDELEZ INTL INC            | CL A          | 609207105 | 709     | 19,515     | SH | DFND | 16 | 0         | 19,515     | 0 |
| MONOGRAM RESIDENTIAL TR INC  | COM           | 60979P105 | 137     | 14,759     | SH | DFND | 3  | 0         | 14,759     | 0 |
| MONOGRAM RESIDENTIAL TR INC  | COM           | 60979P105 | 24      | 2,600      | SH | DFND | 14 | 0         | 2,600      | 0 |
| MONOLITHIC PWR SYS INC       | COM           | 609839105 | 7,494   | 150,657    | SH | DFND | 14 | 52,452    | 98,205     | 0 |
| MONOTYPE IMAGING HOLDINGS IN | COM           | 61022P100 | 4,292   | 148,870    | SH | DFND | 14 | 62,720    | 86,150     | 0 |

|                          |           |           |         |           |    |      |    |         |           |   |
|--------------------------|-----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| MONRO MUFFLER BRAKE INC  | COM       | 610236101 | 4,075   | 70,506    | SH | DFND | 14 | 3,212   | 67,294    | 0 |
| MONSANTO CO NEW          | COM       | 61166W101 | 75,547  | 632,353   | SH | DFND | 14 | 152,034 | 480,319   | 0 |
| MONSANTO CO NEW          | COM       | 61166W101 | 253     | 2,119     | SH | DFND | 16 | 0       | 2,119     | 0 |
| MONSTER BEVERAGE CORP    | COM       | 611740101 | 124,464 | 1,148,724 | SH | DFND | 14 | 592,462 | 556,262   | 0 |
| MONSTER BEVERAGE CORP    | COM       | 611740101 | 1,658   | 15,300    | SH | DFND | 16 | 0       | 15,300    | 0 |
| MONSTER WORLDWIDE INC    | COM       | 611742107 | 903     | 195,372   | SH | DFND | 14 | 8,620   | 186,752   | 0 |
| MOODYS CORP              | COM       | 615369105 | 23,251  | 242,677   | SH | DFND | 14 | 57,958  | 184,719   | 0 |
| MOODYS CORP              | COM       | 615369105 | 77      | 800       | SH | DFND | 16 | 0       | 800       | 0 |
| MOOG INC                 | CL A      | 615394202 | 6,680   | 90,238    | SH | DFND | 14 | 4,141   | 86,097    | 0 |
| MORGAN STANLEY           | COM NEW   | 617446448 | 88,218  | 2,273,670 | SH | DFND | 14 | 488,458 | 1,785,212 | 0 |
| MORGAN STANLEY           | COM NEW   | 617446448 | 1,645   | 42,406    | SH | DFND | 16 | 0       | 42,406    | 0 |
| MORGANS HOTEL GROUP CO   | COM       | 61748W108 | 227     | 28,969    | SH | DFND | 3  | 14,856  | 14,113    | 0 |
| MORGANS HOTEL GROUP CO   | COM       | 61748W108 | 28      | 3,514     | SH | DFND | 14 | 1,514   | 2,000     | 0 |
| MORNINGSTAR INC          | COM       | 617700109 | 1,303   | 20,143    | SH | DFND | 14 | 7,088   | 13,055    | 0 |
| MOSAIC CO NEW            | COM       | 61945C103 | 20,277  | 444,180   | SH | DFND | 14 | 110,035 | 334,145   | 0 |
| MOSAIC CO NEW            | COM       | 61945C103 | 62      | 1,350     | SH | DFND | 16 | 0       | 1,350     | 0 |
| MOTOROLA SOLUTIONS INC   | COM NEW   | 620076307 | 19,147  | 285,439   | SH | DFND | 14 | 67,049  | 218,390   | 0 |
| MOTOROLA SOLUTIONS INC   | COM NEW   | 620076307 | 59      | 877       | SH | DFND | 16 | 0       | 877       | 0 |
| MOVADO GROUP INC         | COM       | 624580106 | 1,489   | 52,470    | SH | DFND | 14 | 13,457  | 39,013    | 0 |
| MUELLER INDS INC         | COM       | 624756102 | 11,405  | 334,058   | SH | DFND | 14 | 183,482 | 150,576   | 0 |
| MUELLER WTR PRODS INC    | COM SER A | 624758108 | 261     | 25,511    | SH | DFND | 14 | 8,976   | 16,535    | 0 |
| MULTI COLOR CORP         | COM       | 625383104 | 593     | 10,703    | SH | DFND | 14 | 703     | 10,000    | 0 |
| MURPHY OIL CORP          | COM       | 626717102 | 20,394  | 403,684   | SH | DFND | 14 | 61,347  | 342,337   | 0 |
| MURPHY OIL CORP          | COM       | 626717102 | 1,166   | 23,085    | SH | DFND | 16 | 0       | 23,085    | 0 |
| MURPHY USA INC           | COM       | 626755102 | 16,854  | 244,758   | SH | DFND | 14 | 116,985 | 127,773   | 0 |
| MYERS INDS INC           | COM       | 628464109 | 997     | 56,637    | SH | DFND | 14 | 2,514   | 54,123    | 0 |
| MYLAN INC                | COM       | 628530107 | 48,283  | 856,544   | SH | DFND | 14 | 254,707 | 601,837   | 0 |
| MYLAN INC                | COM       | 628530107 | 391     | 6,945     | SH | DFND | 16 | 0       | 6,945     | 0 |
| NBT BANCORP INC          | COM       | 628778102 | 3,893   | 148,176   | SH | DFND | 14 | 4,134   | 144,042   | 0 |
| NCI BUILDING SYS INC     | COM NEW   | 628852204 | 195     | 10,529    | SH | DFND | 14 | 1,529   | 9,000     | 0 |
| NCR CORP NEW             | COM       | 62886E108 | 16,804  | 576,662   | SH | DFND | 14 | 118,150 | 458,512   | 0 |
| NCR CORP NEW             | COM       | 62886E108 | 1,311   | 45,000    | SH | DFND | 16 | 0       | 45,000    | 0 |
| NIC INC                  | COM       | 62914B100 | 9,673   | 537,695   | SH | DFND | 14 | 257,295 | 280,400   | 0 |
| NPS PHARMACEUTICALS INC  | COM       | 62936P103 | 6,428   | 179,697   | SH | DFND | 14 | 167,997 | 11,700    | 0 |
| NRG ENERGY INC           | COM NEW   | 629377508 | 89      | 3,305     | SH | DFND | 3  | 3,305   | 0         | 0 |
| NRG ENERGY INC           | COM NEW   | 629377508 | 11,667  | 432,904   | SH | DFND | 14 | 100,883 | 332,021   | 0 |
| NRG ENERGY INC           | COM NEW   | 629377508 | 38      | 1,400     | SH | DFND | 16 | 0       | 1,400     | 0 |
| NVE CORP                 | COM NEW   | 629445206 | 540     | 7,623     | SH | DFND | 14 | 7,323   | 300       | 0 |
| NVR INC                  | COM       | 62944T105 | 20,716  | 16,244    | SH | DFND | 14 | 11,017  | 5,227     | 0 |
| NACCO INDS INC           | CL A      | 629579103 | 1,031   | 17,364    | SH | DFND | 14 | 13,464  | 3,900     | 0 |
| NANOMETRICS INC          | COM       | 630077105 | 896     | 53,281    | SH | DFND | 14 | 2,581   | 50,700    | 0 |
| NASDAQ OMX GROUP INC     | COM       | 631103108 | 23,425  | 488,434   | SH | DFND | 14 | 51,709  | 436,725   | 0 |
| NASDAQ OMX GROUP INC     | COM       | 631103108 | 1,507   | 31,425    | SH | DFND | 16 | 0       | 31,425    | 0 |
| NATIONAL BEVERAGE CORP   | COM       | 635017106 | 405     | 17,899    | SH | DFND | 14 | 12,699  | 5,200     | 0 |
| NATIONAL HEALTHCARE CORP | COM       | 635906100 | 3,550   | 56,486    | SH | DFND | 14 | 25,021  | 31,465    | 0 |
| NATIONAL FUEL GAS CO N J | COM       | 636180101 | 5,205   | 74,860    | SH | DFND | 14 | 13,910  | 60,950    | 0 |
| NATIONAL HEALTH INVS INC | COM       | 63633D104 | 662     | 9,464     | SH | DFND | 14 | 7,639   | 1,825     | 0 |
| NATIONAL INSTRS CORP     | COM       | 636518102 | 4,902   | 157,678   | SH | DFND | 14 | 66,953  | 90,725    | 0 |
| NATIONAL INSTRS CORP     | COM       | 636518102 | 44      | 1,400     | SH | DFND | 16 | 0       | 1,400     | 0 |

|                              |                  |           |         |           |    |      |    |         |           |   |
|------------------------------|------------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| NATIONAL OILWELL VARCO INC   | COM              | 637071101 | 115,346 | 1,760,194 | SH | DFND | 14 | 664,607 | 1,095,587 | 0 |
| NATIONAL OILWELL VARCO INC   | COM              | 637071101 | 2,719   | 41,495    | SH | DFND | 16 | 0       | 41,495    | 0 |
| NATIONAL PENN BANCSHARES INC | COM              | 637138108 | 4,045   | 384,329   | SH | DFND | 14 | 11,801  | 372,528   | 0 |
| NATIONAL PRESTO INDS INC     | COM              | 637215104 | 637     | 10,980    | SH | DFND | 14 | 578     | 10,402    | 0 |
| NATIONAL RETAIL PPTYS INC    | COM              | 637417106 | 4,239   | 107,676   | SH | DFND | 14 | 7,632   | 100,044   | 0 |
| NATIONAL WESTN LIFE INS CO   | CL A             | 638522102 | 2,266   | 8,417     | SH | DFND | 14 | 3,947   | 4,470     | 0 |
| NAVIGATORS GROUP INC         | COM              | 638904102 | 7,452   | 101,612   | SH | DFND | 14 | 33,345  | 68,267    | 0 |
| NAVIGATORS GROUP INC         | COM              | 638904102 | 95      | 1,300     | SH | DFND | 16 | 0       | 1,300     | 0 |
| NATURES SUNSHINE PRODUCTS IN | COM              | 639027101 | 392     | 26,467    | SH | DFND | 14 | 567     | 25,900    | 0 |
| NATUS MEDICAL INC DEL        | COM              | 639050103 | 9,490   | 263,331   | SH | DFND | 14 | 154,749 | 108,582   | 0 |
| NAUTILUS INC                 | COM              | 63910B102 | 1,996   | 131,500   | SH | DFND | 14 | 126,700 | 4,800     | 0 |
| NAVIGANT CONSULTING INC      | COM              | 63935N107 | 5,577   | 362,869   | SH | DFND | 14 | 171,000 | 191,869   | 0 |
| NAVIDEA BIOPHARMACEUTICALS I | COM              | 63937X103 | 22      | 11,638    | SH | DFND | 14 | 7,638   | 4,000     | 0 |
| NAVIENT CORP                 | COM              | 63938C108 | 19,271  | 891,757   | SH | DFND | 14 | 319,273 | 572,484   | 0 |
| NAVIENT CORP                 | COM              | 63938C108 | 37      | 1,700     | SH | DFND | 16 | 0       | 1,700     | 0 |
| NEENAH PAPER INC             | COM              | 640079109 | 8,832   | 146,542   | SH | DFND | 14 | 65,665  | 80,877    | 0 |
| NEKTAR THERAPEUTICS          | COM              | 640268108 | 4,265   | 275,173   | SH | DFND | 14 | 262,173 | 13,000    | 0 |
| NELNET INC                   | CL A             | 64031N108 | 22,775  | 491,589   | SH | DFND | 14 | 282,104 | 209,485   | 0 |
| NELNET INC                   | CL A             | 64031N108 | 815     | 17,600    | SH | DFND | 16 | 0       | 17,600    | 0 |
| NEOGEN CORP                  | COM              | 640491106 | 4,082   | 82,325    | SH | DFND | 14 | 3,692   | 78,633    | 0 |
| NETAPP INC                   | COM              | 64110D104 | 17,550  | 423,403   | SH | DFND | 14 | 106,240 | 317,163   | 0 |
| NETAPP INC                   | COM              | 64110D104 | 195     | 4,700     | SH | DFND | 16 | 0       | 4,700     | 0 |
| NETFLIX INC                  | COM              | 64110L106 | 26,731  | 78,249    | SH | DFND | 14 | 19,192  | 59,057    | 0 |
| NETFLIX INC                  | COM              | 64110L106 | 85      | 250       | SH | DFND | 16 | 0       | 250       | 0 |
| NETGEAR INC                  | COM              | 64111Q104 | 3,385   | 95,137    | SH | DFND | 14 | 21,604  | 73,533    | 0 |
| NETSCOUT SYS INC             | COM              | 64115T104 | 9,558   | 261,564   | SH | DFND | 14 | 118,254 | 143,310   | 0 |
| NETSCOUT SYS INC             | COM              | 64115T104 | 157     | 4,300     | SH | DFND | 16 | 0       | 4,300     | 0 |
| NETSUITE INC                 | COM              | 64118Q107 | 343     | 3,143     | SH | DFND | 14 | 738     | 2,405     | 0 |
| NEUROCRINE BIOSCIENCES INC   | COM              | 64125C109 | 1,960   | 87,727    | SH | DFND | 14 | 84,127  | 3,600     | 0 |
| NEUSTAR INC                  | CL A             | 64126X201 | 1,132   | 40,708    | SH | DFND | 14 | 5,197   | 35,511    | 0 |
| NEW JERSEY RES               | COM              | 646025106 | 11,061  | 180,742   | SH | DFND | 14 | 52,351  | 128,391   | 0 |
| NEW RESIDENTIAL INVT CORP    | COM NEW          | 64828T201 | 7,706   | 603,450   | SH | DFND | 14 | 509,950 | 93,500    | 0 |
| NEW RESIDENTIAL INVT CORP    | COM NEW          | 64828T201 | 126     | 9,850     | SH | DFND | 16 | 0       | 9,850     | 0 |
| NEW YORK CMNTY BANCORP INC   | COM              | 649445103 | 5,095   | 318,446   | SH | DFND | 14 | 25,948  | 292,498   | 0 |
| NEW YORK MTG TR INC          | COM PAR \$.02    | 649604501 | 81      | 10,450    | SH | DFND | 14 | 5,550   | 4,900     | 0 |
| NEW YORK REIT INC            | COM              | 64976L109 | 209     | 19,700    | SH | DFND | 14 | 9,200   | 10,500    | 0 |
| NEW YORK TIMES CO            | CL A             | 650111107 | 1,684   | 127,391   | SH | DFND | 14 | 42,355  | 85,036    | 0 |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 13,418  | 352,269   | SH | DFND | 14 | 84,844  | 267,425   | 0 |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 40      | 1,061     | SH | DFND | 16 | 0       | 1,061     | 0 |
| NEWFIELD EXPL CO             | COM              | 651290108 | 15,035  | 554,385   | SH | DFND | 14 | 57,181  | 497,204   | 0 |
| NEWFIELD EXPL CO             | COM              | 651290108 | 1,029   | 37,940    | SH | DFND | 16 | 0       | 37,940    | 0 |
| NEWMARKET CORP               | COM              | 651587107 | 7,615   | 18,872    | SH | DFND | 14 | 11,826  | 7,046     | 0 |
| NEWMONT MINING CORP          | COM              | 651639106 | 20,540  | 1,086,755 | SH | DFND | 14 | 178,713 | 908,042   | 0 |
| NEWMONT MINING CORP          | COM              | 651639106 | 1,102   | 58,325    | SH | DFND | 16 | 0       | 58,325    | 0 |
| NEWPARK RES INC              | COM PAR \$.01NEW | 651718504 | 2,088   | 218,859   | SH | DFND | 14 | 39,059  | 179,800   | 0 |
| NEWPORT CORP                 | COM              | 651824104 | 1,777   | 92,973    | SH | DFND | 14 | 3,812   | 89,161    | 0 |

|                              |                 |           |         |           |    |      |    |         |         |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|---------|---|
| NEWS CORP NEW                | CL A            | 65249B109 | 12,279  | 782,604   | SH | DFND | 14 | 150,259 | 632,345 | 0 |
| NEWS CORP NEW                | CL A            | 65249B109 | 33      | 2,077     | SH | DFND | 16 | 0       | 2,077   | 0 |
| NEXTERA ENERGY INC           | COM             | 65339F101 | 60,653  | 570,641   | SH | DFND | 14 | 136,449 | 434,192 | 0 |
| NEXTERA ENERGY INC           | COM             | 65339F101 | 202     | 1,900     | SH | DFND | 16 | 0       | 1,900   | 0 |
| NIKE INC                     | CL B            | 654106103 | 107,867 | 1,121,866 | SH | DFND | 14 | 312,202 | 809,664 | 0 |
| NIKE INC                     | CL B            | 654106103 | 284     | 2,950     | SH | DFND | 16 | 0       | 2,950   | 0 |
| NISOURCE INC                 | COM             | 65473P105 | 17,312  | 408,101   | SH | DFND | 14 | 96,682  | 311,419 | 0 |
| NISOURCE INC                 | COM             | 65473P105 | 57      | 1,350     | SH | DFND | 16 | 0       | 1,350   | 0 |
| NOBLE ENERGY INC             | COM             | 655044105 | 23,001  | 484,946   | SH | DFND | 14 | 132,576 | 352,370 | 0 |
| NOBLE ENERGY INC             | COM             | 655044105 | 72      | 1,520     | SH | DFND | 16 | 0       | 1,520   | 0 |
| NORDSON CORP                 | COM             | 655663102 | 5,955   | 76,391    | SH | DFND | 14 | 34,492  | 41,899  | 0 |
| NORDSTROM INC                | COM             | 655664100 | 14,650  | 184,528   | SH | DFND | 14 | 44,158  | 140,370 | 0 |
| NORDSTROM INC                | COM             | 655664100 | 46      | 580       | SH | DFND | 16 | 0       | 580     | 0 |
| NORFOLK SOUTHERN CORP        | COM             | 655844108 | 133,144 | 1,214,708 | SH | DFND | 14 | 571,863 | 642,845 | 0 |
| NORFOLK SOUTHERN CORP        | COM             | 655844108 | 1,243   | 11,340    | SH | DFND | 16 | 0       | 11,340  | 0 |
| NORTEK INC                   | COM NEW         | 656559309 | 201     | 2,470     | SH | DFND | 14 | 570     | 1,900   | 0 |
| NORTHEAST UTILS              | COM             | 664397106 | 21,984  | 410,768   | SH | DFND | 14 | 98,313  | 312,455 | 0 |
| NORTHEAST UTILS              | COM             | 664397106 | 71      | 1,325     | SH | DFND | 16 | 0       | 1,325   | 0 |
| NORTHERN OIL & GAS INC NEV   | COM             | 665531109 | 716     | 126,659   | SH | DFND | 14 | 5,809   | 120,850 | 0 |
| NORTHERN TR CORP             | COM             | 665859104 | 19,707  | 292,390   | SH | DFND | 14 | 69,580  | 222,810 | 0 |
| NORTHERN TR CORP             | COM             | 665859104 | 61      | 910       | SH | DFND | 16 | 0       | 910     | 0 |
| NORTHFIELD BANCORP INC DEL   | COM             | 66611T108 | 255     | 17,252    | SH | DFND | 14 | 15,252  | 2,000   | 0 |
| NORTHRIM BANCORP INC         | COM             | 666762109 | 499     | 19,000    | SH | DFND | 14 | 400     | 18,600  | 0 |
| NORTHROP GRUMMAN CORP        | COM             | 666807102 | 89,374  | 606,379   | SH | DFND | 14 | 241,077 | 365,302 | 0 |
| NORTHROP GRUMMAN CORP        | COM             | 666807102 | 2,462   | 16,706    | SH | DFND | 16 | 0       | 16,706  | 0 |
| NORTHSTAR RLTY FIN CORP      | COM NEW         | 66704R704 | 259     | 14,759    | SH | DFND | 14 | 3,259   | 11,500  | 0 |
| NORTHSTAR ASSET MGMT GROUP I | COM             | 66705Y104 | 326     | 14,459    | SH | DFND | 14 | 2,959   | 11,500  | 0 |
| NORTHWEST BANCSHARES INC MD  | COM             | 667340103 | 3,648   | 291,168   | SH | DFND | 14 | 86,793  | 204,375 | 0 |
| NORTHWEST NAT GAS CO         | COM             | 667655104 | 3,016   | 60,449    | SH | DFND | 14 | 2,665   | 57,784  | 0 |
| NORTHWESTERN CORP            | COM NEW         | 668074305 | 5,789   | 102,311   | SH | DFND | 14 | 4,601   | 97,710  | 0 |
| NOVAVAX INC                  | COM             | 670002104 | 4,802   | 809,753   | SH | DFND | 14 | 770,253 | 39,500  | 0 |
| NOW INC                      | COM             | 67011P100 | 1,973   | 76,683    | SH | DFND | 14 | 6,037   | 70,646  | 0 |
| NTELOS HLDGS CORP            | COM NEW         | 67020Q305 | 152     | 36,261    | SH | DFND | 14 | 1,640   | 34,621  | 0 |
| NUANCE COMMUNICATIONS INC    | COM             | 67020Y100 | 626     | 43,880    | SH | DFND | 14 | 4,445   | 39,435  | 0 |
| NUCOR CORP                   | COM             | 670346105 | 29,807  | 607,676   | SH | DFND | 14 | 260,310 | 347,366 | 0 |
| NUCOR CORP                   | COM             | 670346105 | 65      | 1,325     | SH | DFND | 16 | 0       | 1,325   | 0 |
| NVIDIA CORP                  | COM             | 67066G104 | 14,167  | 706,582   | SH | DFND | 14 | 158,041 | 548,541 | 0 |
| NVIDIA CORP                  | COM             | 67066G104 | 43      | 2,126     | SH | DFND | 16 | 0       | 2,126   | 0 |
| NUTRI SYS INC NEW            | COM             | 67069D108 | 8,677   | 443,817   | SH | DFND | 14 | 286,409 | 157,408 | 0 |
| NUVASIVE INC                 | COM             | 670704105 | 4,929   | 104,517   | SH | DFND | 14 | 4,532   | 99,985  | 0 |
| OGE ENERGY CORP              | COM             | 670837103 | 19,862  | 559,806   | SH | DFND | 14 | 382,450 | 177,356 | 0 |
| OI S.A.                      | SPN ADR PFD NEW | 670851401 | 92      | 28,713    | SH | DFND | 14 | 0       | 28,713  | 0 |
| OM GROUP INC                 | COM             | 670872100 | 2,033   | 68,232    | SH | DFND | 14 | 3,048   | 65,184  | 0 |
| O REILLY AUTOMOTIVE INC NEW  | COM             | 67103H107 | 28,892  | 149,993   | SH | DFND | 14 | 32,513  | 117,480 | 0 |
| O REILLY AUTOMOTIVE INC NEW  | COM             | 67103H107 | 96      | 500       | SH | DFND | 16 | 0       | 500     | 0 |
| OFG BANCORP                  | COM             | 67103X102 | 2,686   | 161,342   | SH | DFND | 14 | 67,092  | 94,250  | 0 |

|                             |              |           |         |           |    |      |    |           |           |   |
|-----------------------------|--------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| OSI SYSTEMS INC             | COM          | 671044105 | 2,959   | 41,809    | SH | DFND | 14 | 1,994     | 39,815    | 0 |
| OAKTREE CAP GROUP LLC       | UNIT CL A    | 674001201 | 347     | 6,700     | SH | DFND | 14 | 0         | 6,700     | 0 |
| OCCIDENTAL PETE CORP DEL    | COM          | 674599105 | 105,316 | 1,306,483 | SH | DFND | 14 | 259,674   | 1,046,809 | 0 |
| OCCIDENTAL PETE CORP DEL    | COM          | 674599105 | 3,165   | 39,260    | SH | DFND | 16 | 0         | 39,260    | 0 |
| OCEANEERING INTL INC        | COM          | 675232102 | 4,395   | 74,736    | SH | DFND | 14 | 6,472     | 68,264    | 0 |
| OCEANFIRST FINL CORP        | COM          | 675234108 | 1,396   | 81,451    | SH | DFND | 14 | 29,851    | 51,600    | 0 |
| OFFICE DEPOT INC            | COM          | 676220106 | 7,156   | 834,495   | SH | DFND | 14 | 511,078   | 323,417   | 0 |
| OIL STS INTL INC            | COM          | 678026105 | 8,070   | 165,033   | SH | DFND | 14 | 88,788    | 76,245    | 0 |
| OLD DOMINION FGHT LINES INC | COM          | 679580100 | 28,903  | 372,272   | SH | DFND | 14 | 269,695   | 102,577   | 0 |
| OLD DOMINION FGHT LINES INC | COM          | 679580100 | 210     | 2,700     | SH | DFND | 16 | 0         | 2,700     | 0 |
| OLD NATL BANCORP IND        | COM          | 680033107 | 7,401   | 497,359   | SH | DFND | 14 | 140,175   | 357,184   | 0 |
| OLD REP INTL CORP           | COM          | 680223104 | 4,752   | 324,791   | SH | DFND | 14 | 14,317    | 310,474   | 0 |
| OLIN CORP                   | COM PAR \$1  | 680665205 | 2,768   | 121,582   | SH | DFND | 14 | 70,989    | 50,593    | 0 |
| OLYMPIC STEEL INC           | COM          | 68162K106 | 622     | 34,980    | SH | DFND | 14 | 8,800     | 26,180    | 0 |
| OMNICARE INC                | COM          | 681904108 | 15,042  | 206,249   | SH | DFND | 14 | 120,625   | 85,624    | 0 |
| OMNICOM GROUP INC           | COM          | 681919106 | 25,207  | 325,378   | SH | DFND | 14 | 78,390    | 246,988   | 0 |
| OMNICOM GROUP INC           | COM          | 681919106 | 85      | 1,100     | SH | DFND | 16 | 0         | 1,100     | 0 |
| OMEGA HEALTHCARE INVS INC   | COM          | 681936100 | 3,548   | 90,811    | SH | DFND | 14 | 7,442     | 83,369    | 0 |
| OMEGA PROTEIN CORP          | COM          | 68210P107 | 341     | 32,220    | SH | DFND | 14 | 1,220     | 31,000    | 0 |
| OMNIVISION TECHNOLOGIES INC | COM          | 682128103 | 1,506   | 57,934    | SH | DFND | 14 | 3,164     | 54,770    | 0 |
| OMNICELL INC                | COM          | 68213N109 | 4,423   | 133,545   | SH | DFND | 14 | 56,021    | 77,524    | 0 |
| ON ASSIGNMENT INC           | COM          | 682159108 | 5,869   | 176,817   | SH | DFND | 14 | 73,563    | 103,254   | 0 |
| ON SEMICONDUCTOR CORP       | COM          | 682189105 | 325     | 32,074    | SH | DFND | 14 | 7,419     | 24,655    | 0 |
| ONE GAS INC                 | COM          | 68235P108 | 1,618   | 39,252    | SH | DFND | 14 | 5,047     | 34,205    | 0 |
| ONE LIBERTY PTYS INC        | COM          | 682406103 | 724     | 30,572    | SH | DFND | 14 | 672       | 29,900    | 0 |
| 1 800 FLOWERS COM           | CL A         | 68243Q106 | 713     | 86,555    | SH | DFND | 14 | 53,655    | 32,900    | 0 |
| ONEOK INC NEW               | COM          | 682680103 | 57,184  | 1,148,504 | SH | DFND | 14 | 550,000   | 598,504   | 0 |
| ONEOK INC NEW               | COM          | 682680103 | 1,144   | 22,970    | SH | DFND | 16 | 0         | 22,970    | 0 |
| OPKO HEALTH INC             | COM          | 68375N103 | 265     | 26,534    | SH | DFND | 14 | 11,034    | 15,500    | 0 |
| OPPENHEIMER HLDGS INC       | CL A NON VTG | 683797104 | 734     | 31,549    | SH | DFND | 14 | 649       | 30,900    | 0 |
| ORACLE CORP                 | COM          | 68389X105 | 427,598 | 9,508,518 | SH | DFND | 14 | 4,247,581 | 5,260,937 | 0 |
| ORACLE CORP                 | COM          | 68389X105 | 4,364   | 97,049    | SH | DFND | 16 | 0         | 97,049    | 0 |
| ORBITAL SCIENCES CORP       | COM          | 685564106 | 3,610   | 134,252   | SH | DFND | 14 | 5,651     | 128,601   | 0 |
| ORCHIDS PAPER PRODS CO DEL  | COM          | 68572N104 | 370     | 12,700    | SH | DFND | 14 | 12,100    | 600       | 0 |
| OREXIGEN THERAPEUTICS INC   | COM          | 686164104 | 66      | 10,835    | SH | DFND | 14 | 6,335     | 4,500     | 0 |
| ORION MARINE GROUP INC      | COM          | 68628V308 | 666     | 60,308    | SH | DFND | 14 | 2,808     | 57,500    | 0 |
| ORITANI FINL CORP DEL       | COM          | 68633D103 | 2,417   | 156,960   | SH | DFND | 14 | 16,426    | 140,534   | 0 |
| ORMAT TECHNOLOGIES INC      | COM          | 686688102 | 681     | 25,057    | SH | DFND | 14 | 19,457    | 5,600     | 0 |
| OSHKOSH CORP                | COM          | 688239201 | 39,067  | 803,023   | SH | DFND | 14 | 537,655   | 265,368   | 0 |
| OSHKOSH CORP                | COM          | 688239201 | 559     | 11,500    | SH | DFND | 16 | 0         | 11,500    | 0 |
| OTTER TAIL CORP             | COM          | 689648103 | 1,275   | 41,170    | SH | DFND | 14 | 2,050     | 39,120    | 0 |
| OUTERWALL INC               | COM          | 690070107 | 3,945   | 52,450    | SH | DFND | 14 | 2,000     | 50,450    | 0 |
| OWENS & MINOR INC NEW       | COM          | 690732102 | 1,664   | 47,405    | SH | DFND | 14 | 6,127     | 41,278    | 0 |
| OWENS CORNING NEW           | COM          | 690742101 | 296     | 8,258     | SH | DFND | 14 | 2,058     | 6,200     | 0 |
| OWENS ILL INC               | COM NEW      | 690768403 | 16,674  | 617,794   | SH | DFND | 14 | 75,864    | 541,930   | 0 |
| OWENS ILL INC               | COM NEW      | 690768403 | 1,419   | 52,575    | SH | DFND | 16 | 0         | 52,575    | 0 |
| OXFORD INDS INC             | COM          | 691497309 | 4,639   | 84,031    | SH | DFND | 14 | 50,069    | 33,962    | 0 |

|                            |             |           |         |           |    |      |    |           |           |   |
|----------------------------|-------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| P C CONNECTION             | COM         | 69318J100 | 2,610   | 106,294   | SH | DFND | 14 | 58,094    | 48,200    | 0 |
| PDC ENERGY INC             | COM         | 69327R101 | 3,297   | 79,886    | SH | DFND | 14 | 3,572     | 76,314    | 0 |
| PDL BIOPHARMA INC          | COM         | 69329Y104 | 124     | 16,064    | SH | DFND | 14 | 8,764     | 7,300     | 0 |
| PG&E CORP                  | COM         | 69331C108 | 32,986  | 619,576   | SH | DFND | 14 | 148,531   | 471,045   | 0 |
| PG&E CORP                  | COM         | 69331C108 | 109     | 2,040     | SH | DFND | 16 | 0         | 2,040     | 0 |
| PHI INC                    | COM NON VTG | 69336T205 | 730     | 19,510    | SH | DFND | 14 | 810       | 18,700    | 0 |
| PGT INC                    | COM         | 69336V101 | 1,004   | 104,300   | SH | DFND | 14 | 5,000     | 99,300    | 0 |
| PMC-SIERRA INC             | COM         | 69344F106 | 2,901   | 316,703   | SH | DFND | 14 | 281,603   | 35,100    | 0 |
| PNC FINL SVCS GROUP INC    | COM         | 693475105 | 126,933 | 1,391,350 | SH | DFND | 14 | 475,999   | 915,351   | 0 |
| PNC FINL SVCS GROUP INC    | COM         | 693475105 | 3,637   | 39,865    | SH | DFND | 16 | 0         | 39,865    | 0 |
| PNM RES INC                | COM         | 69349H107 | 2,581   | 87,095    | SH | DFND | 14 | 34,611    | 52,484    | 0 |
| PPG INDS INC               | COM         | 693506107 | 60,930  | 263,597   | SH | DFND | 14 | 117,797   | 145,800   | 0 |
| PPG INDS INC               | COM         | 693506107 | 144     | 625       | SH | DFND | 16 | 0         | 625       | 0 |
| PPL CORP                   | COM         | 69351T106 | 168,407 | 4,635,489 | SH | DFND | 14 | 2,102,095 | 2,533,394 | 0 |
| PPL CORP                   | COM         | 69351T106 | 3,787   | 104,250   | SH | DFND | 16 | 0         | 104,250   | 0 |
| PRA GROUP INC              | COM         | 69354N106 | 6,457   | 111,459   | SH | DFND | 14 | 5,007     | 106,452   | 0 |
| PS BUSINESS PKS INC CALIF  | COM         | 69360J107 | 5,233   | 65,789    | SH | DFND | 14 | 1,982     | 63,807    | 0 |
| PVH CORP                   | COM         | 693656100 | 15,128  | 118,029   | SH | DFND | 14 | 36,903    | 81,126    | 0 |
| PVH CORP                   | COM         | 693656100 | 54      | 420       | SH | DFND | 16 | 0         | 420       | 0 |
| PTC INC                    | COM         | 69370C100 | 18,984  | 517,983   | SH | DFND | 14 | 366,573   | 151,410   | 0 |
| PACCAR INC                 | COM         | 693718108 | 31,633  | 465,125   | SH | DFND | 14 | 110,547   | 354,578   | 0 |
| PACCAR INC                 | COM         | 693718108 | 100     | 1,470     | SH | DFND | 16 | 0         | 1,470     | 0 |
| PACIFIC CONTINENTAL CORP   | COM         | 69412V108 | 277     | 19,552    | SH | DFND | 14 | 13,652    | 5,900     | 0 |
| PACIRA PHARMACEUTICALS INC | COM         | 695127100 | 350     | 3,945     | SH | DFND | 14 | 2,145     | 1,800     | 0 |
| PACKAGING CORP AMER        | COM         | 695156109 | 21,309  | 273,015   | SH | DFND | 14 | 193,354   | 79,661    | 0 |
| PACWEST BANCORP DEL        | COM         | 695263103 | 3,160   | 69,506    | SH | DFND | 14 | 5,549     | 63,957    | 0 |
| PALL CORP                  | COM         | 696429307 | 14,073  | 139,049   | SH | DFND | 14 | 32,779    | 106,270   | 0 |
| PALL CORP                  | COM         | 696429307 | 48      | 475       | SH | DFND | 16 | 0         | 475       | 0 |
| PANERA BREAD CO            | CL A        | 69840W108 | 4,547   | 26,012    | SH | DFND | 14 | 5,668     | 20,344    | 0 |
| PANTRY INC                 | COM         | 698657103 | 2,157   | 58,213    | SH | DFND | 14 | 56,913    | 1,300     | 0 |
| PAPA JOHNS INTL INC        | COM         | 698813102 | 8,989   | 161,092   | SH | DFND | 14 | 97,634    | 63,458    | 0 |
| PAREXEL INTL CORP          | COM         | 699462107 | 7,070   | 127,248   | SH | DFND | 14 | 5,609     | 121,639   | 0 |
| PARK ELECTROCHEMICAL CORP  | COM         | 700416209 | 1,157   | 46,417    | SH | DFND | 14 | 2,005     | 44,412    | 0 |
| PARK OHIO HLDGS CORP       | COM         | 700666100 | 391     | 6,204     | SH | DFND | 14 | 3,404     | 2,800     | 0 |
| PARKER DRILLING CO         | COM         | 701081101 | 749     | 243,917   | SH | DFND | 14 | 142,417   | 101,500   | 0 |
| PARKER HANNIFIN CORP       | COM         | 701094104 | 115,845 | 898,373   | SH | DFND | 14 | 386,494   | 511,879   | 0 |
| PARKER HANNIFIN CORP       | COM         | 701094104 | 2,970   | 23,032    | SH | DFND | 16 | 0         | 23,032    | 0 |
| PARKWAY PPTYS INC          | COM         | 70159Q104 | 4,406   | 239,561   | SH | DFND | 14 | 36,175    | 203,386   | 0 |
| PATRICK INDS INC           | COM         | 703343103 | 2,683   | 61,000    | SH | DFND | 14 | 45,300    | 15,700    | 0 |
| PATTERSON COMPANIES INC    | COM         | 703395103 | 5,391   | 112,072   | SH | DFND | 14 | 26,870    | 85,202    | 0 |
| PATTERSON COMPANIES INC    | COM         | 703395103 | 18      | 375       | SH | DFND | 16 | 0         | 375       | 0 |
| PATTERSON UTI ENERGY INC   | COM         | 703481101 | 3,668   | 221,109   | SH | DFND | 14 | 31,435    | 189,674   | 0 |
| PAYCHEX INC                | COM         | 704326107 | 21,928  | 474,937   | SH | DFND | 14 | 100,594   | 374,343   | 0 |
| PAYCHEX INC                | COM         | 704326107 | 63      | 1,375     | SH | DFND | 16 | 0         | 1,375     | 0 |
| PEABODY ENERGY CORP        | COM         | 704549104 | 1,490   | 192,552   | SH | DFND | 14 | 15,409    | 177,143   | 0 |
| PEBBLEBROOK HOTEL TR       | COM         | 70509V100 | 761     | 16,668    | SH | DFND | 14 | 12,618    | 4,050     | 0 |
| PEGASYSTEMS INC            | COM         | 705573103 | 5,386   | 259,330   | SH | DFND | 14 | 195,330   | 64,000    | 0 |
| PENDRELL CORP              | COM         | 70686R104 | 21      | 14,960    | SH | DFND | 14 | 9,060     | 5,900     | 0 |

|                                 |                   |           |         |            |    |      |    |           |            |   |
|---------------------------------|-------------------|-----------|---------|------------|----|------|----|-----------|------------|---|
| PENN NATL GAMING INC            | COM               | 707569109 | 689     | 50,154     | SH | DFND | 14 | 45,939    | 4,215      | 0 |
| PENN VA CORP                    | COM               | 707882106 | 1,033   | 154,693    | SH | DFND | 14 | 6,301     | 148,392    | 0 |
| PENNEY J C INC                  | COM               | 708160106 | 1,415   | 218,422    | SH | DFND | 14 | 17,187    | 201,235    | 0 |
| PENNSYLVANIA RL ESTATE<br>INVT  | SH BEN INT        | 709102107 | 3,603   | 153,576    | SH | DFND | 14 | 6,691     | 146,885    | 0 |
| PENNYMAC MTG INVT TR            | COM               | 70931T103 | 1,196   | 56,710     | SH | DFND | 14 | 4,210     | 52,500     | 0 |
| PENSKE AUTOMOTIVE GRP INC       | COM               | 70959W103 | 1,683   | 34,291     | SH | DFND | 14 | 791       | 33,500     | 0 |
| PEOPLES BANCORP INC             | COM               | 709789101 | 318     | 12,254     | SH | DFND | 14 | 754       | 11,500     | 0 |
| PEOPLES UNITED FINANCIAL<br>INC | COM               | 712704105 | 6,602   | 434,933    | SH | DFND | 14 | 92,660    | 342,273    | 0 |
| PEOPLES UNITED FINANCIAL<br>INC | COM               | 712704105 | 20      | 1,300      | SH | DFND | 16 | 0         | 1,300      | 0 |
| PEP BOYS MANNY MOE & JACK       | COM               | 713278109 | 1,151   | 117,234    | SH | DFND | 14 | 4,903     | 112,331    | 0 |
| PEPCO HOLDINGS INC              | COM               | 713291102 | 8,667   | 321,833    | SH | DFND | 14 | 76,530    | 245,303    | 0 |
| PEPCO HOLDINGS INC              | COM               | 713291102 | 26      | 950        | SH | DFND | 16 | 0         | 950        | 0 |
| PEPSICO INC                     | COM               | 713448108 | 412,290 | 4,360,084  | SH | DFND | 14 | 1,852,893 | 2,507,191  | 0 |
| PEPSICO INC                     | COM               | 713448108 | 4,591   | 48,549     | SH | DFND | 16 | 0         | 48,549     | 0 |
| PEREGRINE<br>PHARMACEUTICALS IN | COM NEW           | 713661304 | 27      | 19,200     | SH | DFND | 14 | 9,100     | 10,100     | 0 |
| PERFICIENT INC                  | COM               | 71375U101 | 2,089   | 112,148    | SH | DFND | 14 | 37,780    | 74,368     | 0 |
| PERFORMANT FINL CORP            | COM               | 71377E105 | 2,279   | 342,700    | SH | DFND | 14 | 112,100   | 230,600    | 0 |
| PERICOM SEMICONDUCTOR<br>CORP   | COM               | 713831105 | 1,436   | 106,035    | SH | DFND | 14 | 25,835    | 80,200     | 0 |
| PERKINELMER INC                 | COM               | 714046109 | 6,458   | 147,668    | SH | DFND | 14 | 35,248    | 112,420    | 0 |
| PERKINELMER INC                 | COM               | 714046109 | 17      | 400        | SH | DFND | 16 | 0         | 400        | 0 |
| PETMED EXPRESS INC              | COM               | 716382106 | 955     | 66,464     | SH | DFND | 14 | 24,181    | 42,283     | 0 |
| PETROLEO BRASILEIRO SA<br>PETRO | SP ADR NON<br>VTG | 71654V101 | 6,918   | 912,601    | SH | DFND | 14 | 0         | 912,601    | 0 |
| PETROQUEST ENERGY INC           | COM               | 716748108 | 573     | 153,095    | SH | DFND | 14 | 5,945     | 147,150    | 0 |
| PETSMART INC                    | COM               | 716768106 | 10,584  | 130,194    | SH | DFND | 14 | 31,118    | 99,076     | 0 |
| PETSMART INC                    | COM               | 716768106 | 37      | 450        | SH | DFND | 16 | 0         | 450        | 0 |
| PHARMACYCLICS INC               | COM               | 716933106 | 8,590   | 70,262     | SH | DFND | 14 | 46,482    | 23,780     | 0 |
| PFIZER INC                      | COM               | 717081103 | 561,810 | 18,035,619 | SH | DFND | 14 | 6,413,462 | 11,622,157 | 0 |
| PFIZER INC                      | COM               | 717081103 | 11,809  | 379,109    | SH | DFND | 16 | 0         | 379,109    | 0 |
| PHARMERICA CORP                 | COM               | 71714F104 | 2,977   | 143,739    | SH | DFND | 14 | 78,546    | 65,193     | 0 |
| PHILIP MORRIS INTL INC          | COM               | 718172109 | 238,802 | 2,931,885  | SH | DFND | 14 | 1,080,348 | 1,851,537  | 0 |
| PHILIP MORRIS INTL INC          | COM               | 718172109 | 2,441   | 29,975     | SH | DFND | 16 | 0         | 29,975     | 0 |
| PHILLIPS 66                     | COM               | 718546104 | 193,086 | 2,692,965  | SH | DFND | 14 | 1,257,036 | 1,435,929  | 0 |
| PHILLIPS 66                     | COM               | 718546104 | 3,764   | 52,496     | SH | DFND | 16 | 0         | 52,496     | 0 |
| PHYSICIANS RLTY TR              | COM               | 71943U104 | 46,026  | 2,772,657  | SH | DFND | 3  | 497,773   | 2,274,884  | 0 |
| PHYSICIANS RLTY TR              | COM               | 71943U104 | 40      | 2,420      | SH | DFND | 14 | 2,420     | 0          | 0 |
| PIEDMONT NAT GAS INC            | COM               | 720186105 | 7,039   | 178,617    | SH | DFND | 14 | 7,753     | 170,864    | 0 |
| PIEDMONT OFFICE REALTY TR<br>IN | COM CL A          | 720190206 | 33,804  | 1,794,260  | SH | DFND | 3  | 322,811   | 1,471,449  | 0 |
| PIEDMONT OFFICE REALTY TR<br>IN | COM CL A          | 720190206 | 2,608   | 138,437    | SH | DFND | 14 | 2,537     | 135,900    | 0 |
| PIER 1 IMPORTS INC              | COM               | 720279108 | 3,375   | 219,171    | SH | DFND | 14 | 214,307   | 4,864      | 0 |
| PILGRIMS PRIDE CORP NEW         | COM               | 72147K108 | 28,335  | 864,145    | SH | DFND | 14 | 455,245   | 408,900    | 0 |
| PILGRIMS PRIDE CORP NEW         | COM               | 72147K108 | 672     | 20,500     | SH | DFND | 16 | 0         | 20,500     | 0 |
| PINNACLE ENTMT INC              | COM               | 723456109 | 3,690   | 165,835    | SH | DFND | 14 | 38,793    | 127,042    | 0 |
| PINNACLE FINL PARTNERS INC      | COM               | 72346Q104 | 2,950   | 74,604     | SH | DFND | 14 | 3,433     | 71,171     | 0 |
| PINNACLE WEST CAP CORP          | COM               | 723484101 | 14,040  | 205,530    | SH | DFND | 14 | 34,733    | 170,797    | 0 |

|                              |              |           |         |           |    |      |    |           |           |   |
|------------------------------|--------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| PINNACLE WEST CAP CORP       | COM          | 723484101 | 32      | 475       | SH | DFND | 16 | 0         | 475       | 0 |
| PINNACLE FOODS INC DEL       | COM          | 72348P104 | 1,754   | 49,690    | SH | DFND | 14 | 890       | 48,800    | 0 |
| PIONEER ENERGY SVCS CORP     | COM          | 723664108 | 777     | 140,274   | SH | DFND | 14 | 5,903     | 134,371   | 0 |
| PIONEER NAT RES CO           | COM          | 723787107 | 30,127  | 202,400   | SH | DFND | 14 | 54,678    | 147,722   | 0 |
| PIONEER NAT RES CO           | COM          | 723787107 | 97      | 650       | SH | DFND | 16 | 0         | 650       | 0 |
| PIPER JAFFRAY COS            | COM          | 724078100 | 11,944  | 205,604   | SH | DFND | 14 | 104,389   | 101,215   | 0 |
| PITNEY BOWES INC             | COM          | 724479100 | 28,931  | 1,187,146 | SH | DFND | 14 | 298,658   | 888,488   | 0 |
| PITNEY BOWES INC             | COM          | 724479100 | 810     | 33,250    | SH | DFND | 16 | 0         | 33,250    | 0 |
| PLANTRONICS INC NEW          | COM          | 727493108 | 17,703  | 333,900   | SH | DFND | 14 | 279,460   | 54,440    | 0 |
| PLEXUS CORP                  | COM          | 729132100 | 4,564   | 110,745   | SH | DFND | 14 | 3,314     | 107,431   | 0 |
| PLUG POWER INC               | COM NEW      | 72919P202 | 53      | 17,700    | SH | DFND | 14 | 9,500     | 8,200     | 0 |
| PLUM CREEK TIMBER CO INC     | COM          | 729251108 | 9,818   | 229,449   | SH | DFND | 14 | 55,070    | 174,379   | 0 |
| PLUM CREEK TIMBER CO INC     | COM          | 729251108 | 29      | 675       | SH | DFND | 16 | 0         | 675       | 0 |
| POLARIS INDS INC             | COM          | 731068102 | 83,189  | 550,049   | SH | DFND | 14 | 351,348   | 198,701   | 0 |
| POLARIS INDS INC             | COM          | 731068102 | 1,437   | 9,500     | SH | DFND | 16 | 0         | 9,500     | 0 |
| POLYCOM INC                  | COM          | 73172K104 | 12,865  | 952,994   | SH | DFND | 14 | 814,952   | 138,042   | 0 |
| POLYONE CORP                 | COM          | 73179P106 | 4,478   | 118,113   | SH | DFND | 14 | 58,438    | 59,675    | 0 |
| POOL CORPORATION             | COM          | 73278L105 | 6,242   | 98,389    | SH | DFND | 14 | 4,531     | 93,858    | 0 |
| POPEYES LA KITCHEN INC       | COM          | 732872106 | 268     | 4,765     | SH | DFND | 14 | 2,065     | 2,700     | 0 |
| POPULAR INC                  | COM NEW      | 733174700 | 759     | 22,284    | SH | DFND | 14 | 1,821     | 20,463    | 0 |
| PORTLAND GEN ELEC CO         | COM NEW      | 736508847 | 2,423   | 64,059    | SH | DFND | 14 | 54,069    | 9,990     | 0 |
| POST HLDGS INC               | COM          | 737446104 | 1,411   | 33,688    | SH | DFND | 14 | 4,345     | 29,343    | 0 |
| POST PPTYS INC               | COM          | 737464107 | 73,914  | 1,257,690 | SH | DFND | 3  | 225,628   | 1,032,062 | 0 |
| POST PPTYS INC               | COM          | 737464107 | 10,692  | 181,925   | SH | DFND | 14 | 3,350     | 178,575   | 0 |
| POTLATCH CORP NEW            | COM          | 737630103 | 9,924   | 237,022   | SH | DFND | 14 | 183,640   | 53,382    | 0 |
| POWELL INDS INC              | COM          | 739128106 | 1,033   | 21,057    | SH | DFND | 14 | 955       | 20,102    | 0 |
| POWER INTEGRATIONS INC       | COM          | 739276103 | 4,229   | 81,729    | SH | DFND | 14 | 8,409     | 73,320    | 0 |
| POWERSHARES INDIA ETF TR     | INDIA PORT   | 73935L100 | 21,324  | 1,015,890 | SH | DFND | 14 | 0         | 1,015,890 | 0 |
| POWERSHARES INDIA ETF TR     | INDIA PORT   | 73935L100 | 2,596   | 123,700   | SH | DFND | 16 | 0         | 123,700   | 0 |
| POWERSHARES GLOBAL ETF TRUST | AGG PFD PORT | 73936T565 | 7,730   | 525,876   | SH | DFND | 14 | 0         | 525,876   | 0 |
| PRAXAIR INC                  | COM          | 74005P104 | 49,703  | 383,627   | SH | DFND | 14 | 91,439    | 292,188   | 0 |
| PRAXAIR INC                  | COM          | 74005P104 | 162     | 1,250     | SH | DFND | 16 | 0         | 1,250     | 0 |
| PRECISION CASTPARTS CORP     | COM          | 740189105 | 45,088  | 187,182   | SH | DFND | 14 | 44,941    | 142,241   | 0 |
| PRECISION CASTPARTS CORP     | COM          | 740189105 | 149     | 620       | SH | DFND | 16 | 0         | 620       | 0 |
| PREFERRED BK LOS ANGELES CA  | COM NEW      | 740367404 | 1,191   | 42,700    | SH | DFND | 14 | 11,600    | 31,100    | 0 |
| PREMIERE GLOBAL SVCS INC     | COM          | 740585104 | 2,661   | 250,575   | SH | DFND | 14 | 151,875   | 98,700    | 0 |
| PRESTIGE BRANDS HLDGS INC    | COM          | 74112D101 | 6,751   | 194,455   | SH | DFND | 14 | 79,680    | 114,775   | 0 |
| PRICE T ROWE GROUP INC       | COM          | 74144T108 | 30,988  | 360,910   | SH | DFND | 14 | 81,864    | 279,046   | 0 |
| PRICE T ROWE GROUP INC       | COM          | 74144T108 | 98      | 1,147     | SH | DFND | 16 | 0         | 1,147     | 0 |
| PRICELINE GRP INC            | COM NEW      | 741503403 | 102,206 | 89,638    | SH | DFND | 14 | 23,539    | 66,099    | 0 |
| PRICELINE GRP INC            | COM NEW      | 741503403 | 952     | 835       | SH | DFND | 16 | 0         | 835       | 0 |
| PRIMERICA INC                | COM          | 74164M108 | 3,117   | 57,443    | SH | DFND | 14 | 22,843    | 34,600    | 0 |
| PRINCIPAL FINL GROUP INC     | COM          | 74251V102 | 31,515  | 606,751   | SH | DFND | 14 | 101,029   | 505,722   | 0 |
| PRINCIPAL FINL GROUP INC     | COM          | 74251V102 | 1,661   | 31,975    | SH | DFND | 16 | 0         | 31,975    | 0 |
| PROASSURANCE CORP            | COM          | 74267C106 | 6,329   | 140,180   | SH | DFND | 14 | 3,526     | 136,654   | 0 |
| PROCTER & GAMBLE CO          | COM          | 742718109 | 420,329 | 4,614,432 | SH | DFND | 14 | 1,289,337 | 3,325,095 | 0 |
| PROCTER & GAMBLE CO          | COM          | 742718109 | 5,507   | 60,452    | SH | DFND | 16 | 0         | 60,452    | 0 |
| PRIVATEBANCORP INC           | COM          | 742962103 | 12,826  | 384,010   | SH | DFND | 14 | 159,132   | 224,878   | 0 |

|                              |          |           |         |           |    |      |    |           |           |   |
|------------------------------|----------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| PROGRESS SOFTWARE CORP       | COM      | 743312100 | 11,798  | 436,653   | SH | DFND | 14 | 241,347   | 195,306   | 0 |
| PROGRESS SOFTWARE CORP       | COM      | 743312100 | 59      | 2,200     | SH | DFND | 16 | 0         | 2,200     | 0 |
| PROGRESSIVE CORP OHIO        | COM      | 743315103 | 33,692  | 1,248,297 | SH | DFND | 14 | 180,166   | 1,068,131 | 0 |
| PROGRESSIVE CORP OHIO        | COM      | 743315103 | 1,011   | 37,475    | SH | DFND | 16 | 0         | 37,475    | 0 |
| PROLOGIS INC                 | COM      | 74340W103 | 59,055  | 1,372,422 | SH | DFND | 3  | 253,533   | 1,118,889 | 0 |
| PROLOGIS INC                 | COM      | 74340W103 | 91,082  | 2,116,709 | SH | DFND | 14 | 911,163   | 1,205,546 | 0 |
| PROLOGIS INC                 | COM      | 74340W103 | 1,465   | 34,048    | SH | DFND | 16 | 0         | 34,048    | 0 |
| PROSPECT CAPITAL CORPORATION | COM      | 74348T102 | 137     | 16,600    | SH | DFND | 14 | 0         | 16,600    | 0 |
| PROSPERITY BANCSHARES INC    | COM      | 743606105 | 2,587   | 46,728    | SH | DFND | 14 | 6,621     | 40,107    | 0 |
| PROTECTIVE LIFE CORP         | COM      | 743674103 | 5,961   | 85,592    | SH | DFND | 14 | 4,706     | 80,886    | 0 |
| PROVIDENCE SVC CORP          | COM      | 743815102 | 3,853   | 105,727   | SH | DFND | 14 | 71,427    | 34,300    | 0 |
| PROVIDENT FINL SVCS INC      | COM      | 74386T105 | 4,992   | 276,435   | SH | DFND | 14 | 66,550    | 209,885   | 0 |
| PRUDENTIAL FINL INC          | COM      | 744320102 | 36,921  | 408,143   | SH | DFND | 14 | 144,373   | 263,770   | 0 |
| PRUDENTIAL FINL INC          | COM      | 744320102 | 181     | 2,000     | SH | DFND | 16 | 0         | 2,000     | 0 |
| PUBLIC SVC ENTERPRISE GROUP  | COM      | 744573106 | 127,318 | 3,074,581 | SH | DFND | 14 | 1,178,957 | 1,895,624 | 0 |
| PUBLIC SVC ENTERPRISE GROUP  | COM      | 744573106 | 3,509   | 84,750    | SH | DFND | 16 | 0         | 84,750    | 0 |
| PUBLIC STORAGE               | COM      | 74460D109 | 118,259 | 639,754   | SH | DFND | 3  | 93,926    | 545,828   | 0 |
| PUBLIC STORAGE               | COM      | 74460D109 | 53,302  | 288,352   | SH | DFND | 14 | 127,883   | 160,469   | 0 |
| PUBLIC STORAGE               | COM      | 74460D109 | 125     | 675       | SH | DFND | 16 | 0         | 675       | 0 |
| PULTE GROUP INC              | COM      | 745867101 | 19,299  | 899,308   | SH | DFND | 14 | 128,762   | 770,546   | 0 |
| PULTE GROUP INC              | COM      | 745867101 | 1,299   | 60,533    | SH | DFND | 16 | 0         | 60,533    | 0 |
| PUMA BIOTECHNOLOGY INC       | COM      | 74587V107 | 532     | 2,810     | SH | DFND | 14 | 1,410     | 1,400     | 0 |
| QLOGIC CORP                  | COM      | 747277101 | 2,630   | 197,418   | SH | DFND | 14 | 8,263     | 189,155   | 0 |
| QUAD / GRAPHICS INC          | COM CL A | 747301109 | 2,193   | 95,535    | SH | DFND | 14 | 30,335    | 65,200    | 0 |
| QUAKER CHEM CORP             | COM      | 747316107 | 3,022   | 32,832    | SH | DFND | 14 | 4,445     | 28,387    | 0 |
| PZENA INVESTMENT MGMT INC    | CLASS A  | 74731Q103 | 231     | 24,458    | SH | DFND | 14 | 958       | 23,500    | 0 |
| QLIK TECHNOLOGIES INC        | COM      | 74733T105 | 258     | 8,352     | SH | DFND | 14 | 5,052     | 3,300     | 0 |
| QEP RES INC                  | COM      | 74733V100 | 4,431   | 219,157   | SH | DFND | 14 | 52,585    | 166,572   | 0 |
| QEP RES INC                  | COM      | 74733V100 | 14      | 700       | SH | DFND | 16 | 0         | 700       | 0 |
| QUALCOMM INC                 | COM      | 747525103 | 341,839 | 4,598,943 | SH | DFND | 14 | 1,883,831 | 2,715,112 | 0 |
| QUALCOMM INC                 | COM      | 747525103 | 3,549   | 47,750    | SH | DFND | 16 | 0         | 47,750    | 0 |
| QUALITY SYS INC              | COM      | 747582104 | 3,472   | 222,700   | SH | DFND | 14 | 102,330   | 120,370   | 0 |
| QUANEX BUILDING PRODUCTS COR | COM      | 747619104 | 3,062   | 163,046   | SH | DFND | 14 | 78,927    | 84,119    | 0 |
| QUANTA SVCS INC              | COM      | 74762E102 | 20,604  | 725,764   | SH | DFND | 14 | 201,132   | 524,632   | 0 |
| QUANTA SVCS INC              | COM      | 74762E102 | 26      | 900       | SH | DFND | 16 | 0         | 900       | 0 |
| QUANTUM CORP                 | COM DSSG | 747906204 | 38      | 21,764    | SH | DFND | 14 | 11,764    | 10,000    | 0 |
| QUEST DIAGNOSTICS INC        | COM      | 74834L100 | 28,930  | 431,401   | SH | DFND | 14 | 56,155    | 375,246   | 0 |
| QUEST DIAGNOSTICS INC        | COM      | 74834L100 | 1,554   | 23,175    | SH | DFND | 16 | 0         | 23,175    | 0 |
| QUESTAR CORP                 | COM      | 748356102 | 28,083  | 1,110,867 | SH | DFND | 14 | 755,738   | 355,129   | 0 |
| QUESTAR CORP                 | COM      | 748356102 | 273     | 10,800    | SH | DFND | 16 | 0         | 10,800    | 0 |
| QUIKSILVER INC               | COM      | 74838C106 | 602     | 272,264   | SH | DFND | 14 | 12,382    | 259,882   | 0 |
| QUINSTREET INC               | COM      | 74874Q100 | 465     | 76,624    | SH | DFND | 14 | 3,324     | 73,300    | 0 |
| QUINTILES TRANSNATIO HLDGS I | COM      | 74876Y101 | 2,699   | 45,850    | SH | DFND | 14 | 28,250    | 17,600    | 0 |
| RLI CORP                     | COM      | 749607107 | 4,106   | 83,124    | SH | DFND | 14 | 4,024     | 79,100    | 0 |
| RLJ LODGING TR               | COM      | 74965L101 | 37,239  | 1,110,611 | SH | DFND | 3  | 199,794   | 910,817   | 0 |
| RLJ LODGING TR               | COM      | 74965L101 | 15,435  | 460,330   | SH | DFND | 14 | 350,130   | 110,200   | 0 |

|                              |                |           |        |           |    |      |    |           |           |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|-----------|-----------|---|
| RLJ LODGING TR               | COM            | 74965L101 | 332    | 9,900     | SH | DFND | 16 | 0         | 9,900     | 0 |
| RPC INC                      | COM            | 749660106 | 685    | 52,510    | SH | DFND | 14 | 9,057     | 43,453    | 0 |
| RPC INC                      | COM            | 749660106 | 60     | 4,600     | SH | DFND | 16 | 0         | 4,600     | 0 |
| RPM INTL INC                 | COM            | 749685103 | 5,148  | 101,519   | SH | DFND | 14 | 7,884     | 93,635    | 0 |
| RTI INTL METALS INC          | COM            | 74973W107 | 1,715  | 67,892    | SH | DFND | 14 | 2,973     | 64,919    | 0 |
| RF MICRODEVICES INC          | COM            | 749941100 | 28,404 | 1,712,128 | SH | DFND | 14 | 1,267,886 | 444,242   | 0 |
| RACKSPACE HOSTING INC        | COM            | 750086100 | 10,265 | 219,289   | SH | DFND | 14 | 129,334   | 89,955    | 0 |
| RADIAN GROUP INC             | COM            | 750236101 | 1,195  | 71,451    | SH | DFND | 14 | 62,351    | 9,100     | 0 |
| RAMBUS INC DEL               | COM            | 750917106 | 128    | 11,511    | SH | DFND | 14 | 6,226     | 5,285     | 0 |
| RALPH LAUREN CORP            | CL A           | 751212101 | 14,597 | 78,834    | SH | DFND | 14 | 19,045    | 59,789    | 0 |
| RALPH LAUREN CORP            | CL A           | 751212101 | 54     | 292       | SH | DFND | 16 | 0         | 292       | 0 |
| RAMCO-GERSHENSON PPTYS TR    | COM SH BEN INT | 751452202 | 848    | 45,256    | SH | DFND | 14 | 40,406    | 4,850     | 0 |
| RANGE RES CORP               | COM            | 75281A109 | 11,725 | 219,373   | SH | DFND | 14 | 52,755    | 166,618   | 0 |
| RANGE RES CORP               | COM            | 75281A109 | 37     | 700       | SH | DFND | 16 | 0         | 700       | 0 |
| RAYMOND JAMES FINANCIAL INC  | COM            | 754730109 | 11,086 | 193,501   | SH | DFND | 14 | 91,036    | 102,465   | 0 |
| RAYONIER INC                 | COM            | 754907103 | 2,529  | 90,506    | SH | DFND | 14 | 7,253     | 83,253    | 0 |
| RAYONIER ADVANCED MATLS INC  | COM            | 75508B104 | 2,086  | 93,561    | SH | DFND | 14 | 2,299     | 91,262    | 0 |
| RAYTHEON CO                  | COM NEW        | 755111507 | 72,648 | 671,605   | SH | DFND | 14 | 185,556   | 486,049   | 0 |
| RAYTHEON CO                  | COM NEW        | 755111507 | 2,473  | 22,859    | SH | DFND | 16 | 0         | 22,859    | 0 |
| RBC BEARINGS INC             | COM            | 75524B104 | 244    | 3,774     | SH | DFND | 14 | 1,374     | 2,400     | 0 |
| RE MAX HLDGS INC             | CL A           | 75524W108 | 776    | 22,650    | SH | DFND | 14 | 22,250    | 400       | 0 |
| REALTY INCOME CORP           | COM            | 756109104 | 7,551  | 158,271   | SH | DFND | 14 | 13,222    | 145,049   | 0 |
| RECEPTOS INC                 | COM            | 756207106 | 205    | 1,670     | SH | DFND | 14 | 1,270     | 400       | 0 |
| RED HAT INC                  | COM            | 756577102 | 17,023 | 246,213   | SH | DFND | 14 | 58,959    | 187,254   | 0 |
| RED HAT INC                  | COM            | 756577102 | 56     | 810       | SH | DFND | 16 | 0         | 810       | 0 |
| RED ROBIN GOURMET BURGERS IN | COM            | 75689M101 | 2,441  | 31,717    | SH | DFND | 14 | 1,454     | 30,263    | 0 |
| REDWOOD TR INC               | COM            | 758075402 | 4,333  | 219,952   | SH | DFND | 14 | 172,337   | 47,615    | 0 |
| REGAL BELOIT CORP            | COM            | 758750103 | 2,840  | 37,768    | SH | DFND | 14 | 4,891     | 32,877    | 0 |
| REGENCY CTRS CORP            | COM            | 758849103 | 56,308 | 882,845   | SH | DFND | 3  | 160,216   | 722,629   | 0 |
| REGENCY CTRS CORP            | COM            | 758849103 | 4,317  | 67,684    | SH | DFND | 14 | 5,480     | 62,204    | 0 |
| REGENERON PHARMACEUTICALS    | COM            | 75886F107 | 45,244 | 110,284   | SH | DFND | 14 | 30,816    | 79,468    | 0 |
| REGENERON PHARMACEUTICALS    | COM            | 75886F107 | 139    | 340       | SH | DFND | 16 | 0         | 340       | 0 |
| REGIS CORP MINN              | COM            | 758932107 | 1,676  | 100,020   | SH | DFND | 14 | 4,313     | 95,707    | 0 |
| REGIONAL MGMT CORP           | COM            | 75902K106 | 535    | 33,850    | SH | DFND | 14 | 19,950    | 13,900    | 0 |
| REGULUS THERAPEUTICS INC     | COM            | 75915K101 | 821    | 51,200    | SH | DFND | 14 | 47,000    | 4,200     | 0 |
| REGIONS FINL CORP NEW        | COM            | 7591EP100 | 60,043 | 5,685,874 | SH | DFND | 14 | 1,603,879 | 4,081,995 | 0 |
| REGIONS FINL CORP NEW        | COM            | 7591EP100 | 2,431  | 230,216   | SH | DFND | 16 | 0         | 230,216   | 0 |
| REINSURANCE GROUP AMER INC   | COM NEW        | 759351604 | 19,571 | 223,359   | SH | DFND | 14 | 123,180   | 100,179   | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM            | 759509102 | 13,292 | 216,940   | SH | DFND | 14 | 150,344   | 66,596    | 0 |
| RENASANT CORP                | COM            | 75970E107 | 1,137  | 39,318    | SH | DFND | 14 | 37,468    | 1,850     | 0 |
| REPLIGEN CORP                | COM            | 759916109 | 1,352  | 68,300    | SH | DFND | 14 | 3,000     | 65,300    | 0 |
| RENT A CTR INC NEW           | COM            | 76009N100 | 6,205  | 170,841   | SH | DFND | 14 | 83,517    | 87,324    | 0 |
| RENTECH INC                  | COM            | 760112102 | 112    | 89,169    | SH | DFND | 14 | 11,769    | 77,400    | 0 |
| REPUBLIC AWYS HLDGS INC      | COM            | 760276105 | 5,026  | 344,467   | SH | DFND | 14 | 221,967   | 122,500   | 0 |

|                                 |                  |           |         |           |    |      |    |         |         |   |
|---------------------------------|------------------|-----------|---------|-----------|----|------|----|---------|---------|---|
| REPUBLIC BANCORP KY             | CL A             | 760281204 | 309     | 12,487    | SH | DFND | 14 | 11,848  | 639     | 0 |
| REPUBLIC SVCS INC               | COM              | 760759100 | 13,324  | 331,039   | SH | DFND | 14 | 77,917  | 253,122 | 0 |
| REPUBLIC SVCS INC               | COM              | 760759100 | 40      | 1,001     | SH | DFND | 16 | 0       | 1,001   | 0 |
| RESMED INC                      | COM              | 761152107 | 5,640   | 100,605   | SH | DFND | 14 | 8,272   | 92,333  | 0 |
| RESOURCE CAP CORP               | COM              | 76120W302 | 6,828   | 1,354,854 | SH | DFND | 14 | 875,754 | 479,100 | 0 |
| RESOURCE CAP CORP               | COM              | 76120W302 | 120     | 23,800    | SH | DFND | 16 | 0       | 23,800  | 0 |
| RESOURCES CONNECTION INC        | COM              | 76122Q105 | 3,825   | 232,508   | SH | DFND | 14 | 79,908  | 152,600 | 0 |
| RESTORATION HARDWARE<br>HLDGS I | COM              | 761283100 | 214     | 2,230     | SH | DFND | 14 | 1,830   | 400     | 0 |
| RETAIL OPPORTUNITY INVTs<br>COR | COM              | 76131N101 | 3,440   | 204,871   | SH | DFND | 14 | 8,771   | 196,100 | 0 |
| REX ENERGY CORPORATION          | COM              | 761565100 | 547     | 107,181   | SH | DFND | 14 | 4,881   | 102,300 | 0 |
| REX AMERICAN RESOURCES<br>CORP  | COM              | 761624105 | 6,992   | 112,833   | SH | DFND | 14 | 79,933  | 32,900  | 0 |
| REXNORD CORP NEW                | COM              | 76169B102 | 250     | 8,870     | SH | DFND | 14 | 4,270   | 4,600   | 0 |
| REYNOLDS AMERICAN INC           | COM              | 761713106 | 24,774  | 385,470   | SH | DFND | 14 | 130,318 | 255,152 | 0 |
| REYNOLDS AMERICAN INC           | COM              | 761713106 | 84      | 1,300     | SH | DFND | 16 | 0       | 1,300   | 0 |
| RITE AID CORP                   | COM              | 767754104 | 537     | 71,394    | SH | DFND | 14 | 16,619  | 54,775  | 0 |
| RIVERBED TECHNOLOGY INC         | COM              | 768573107 | 2,255   | 110,461   | SH | DFND | 14 | 9,189   | 101,272 | 0 |
| ROADRUNNER TRNSN SVCS<br>HLDG I | COM              | 76973Q105 | 1,433   | 61,391    | SH | DFND | 14 | 2,691   | 58,700  | 0 |
| ROBERT HALF INTL INC            | COM              | 770323103 | 11,116  | 190,415   | SH | DFND | 14 | 43,377  | 147,038 | 0 |
| ROBERT HALF INTL INC            | COM              | 770323103 | 32      | 550       | SH | DFND | 16 | 0       | 550     | 0 |
| ROCK-TENN CO                    | CL A             | 772739207 | 12,351  | 202,534   | SH | DFND | 14 | 12,786  | 189,748 | 0 |
| ROCKWELL AUTOMATION INC         | COM              | 773903109 | 19,987  | 179,738   | SH | DFND | 14 | 43,297  | 136,441 | 0 |
| ROCKWELL AUTOMATION INC         | COM              | 773903109 | 67      | 600       | SH | DFND | 16 | 0       | 600     | 0 |
| ROCKWELL COLLINS INC            | COM              | 774341101 | 14,769  | 174,820   | SH | DFND | 14 | 41,602  | 133,218 | 0 |
| ROCKWELL COLLINS INC            | COM              | 774341101 | 51      | 600       | SH | DFND | 16 | 0       | 600     | 0 |
| ROCKWOOD HLDGS INC              | COM              | 774415103 | 409     | 5,193     | SH | DFND | 14 | 1,253   | 3,940   | 0 |
| ROFIN SINAR TECHNOLOGIES<br>INC | COM              | 775043102 | 1,952   | 67,841    | SH | DFND | 14 | 2,641   | 65,200  | 0 |
| ROGERS CORP                     | COM              | 775133101 | 3,337   | 40,969    | SH | DFND | 14 | 1,883   | 39,086  | 0 |
| ROLLINS INC                     | COM              | 775711104 | 6,245   | 188,672   | SH | DFND | 14 | 123,506 | 65,166  | 0 |
| ROPER INDS INC NEW              | COM              | 776696106 | 22,881  | 146,345   | SH | DFND | 14 | 34,608  | 111,737 | 0 |
| ROPER INDS INC NEW              | COM              | 776696106 | 78      | 500       | SH | DFND | 16 | 0       | 500     | 0 |
| ROSETTA RESOURCES INC           | COM              | 777779307 | 1,034   | 46,366    | SH | DFND | 14 | 5,951   | 40,415  | 0 |
| ROSS STORES INC                 | COM              | 778296103 | 147,200 | 1,561,643 | SH | DFND | 14 | 827,915 | 733,728 | 0 |
| ROSS STORES INC                 | COM              | 778296103 | 1,951   | 20,700    | SH | DFND | 16 | 0       | 20,700  | 0 |
| ROVI CORP                       | COM              | 779376102 | 1,759   | 77,886    | SH | DFND | 14 | 16,347  | 61,539  | 0 |
| ROYAL GOLD INC                  | COM              | 780287108 | 2,935   | 46,813    | SH | DFND | 14 | 3,827   | 42,986  | 0 |
| RUBY TUESDAY INC                | COM              | 781182100 | 929     | 135,754   | SH | DFND | 14 | 5,855   | 129,899 | 0 |
| RUCKUS WIRELESS INC             | COM              | 781220108 | 2,201   | 183,100   | SH | DFND | 14 | 112,600 | 70,500  | 0 |
| RUDOLPH TECHNOLOGIES INC        | COM              | 781270103 | 743     | 72,610    | SH | DFND | 14 | 3,148   | 69,462  | 0 |
| RUSH ENTERPRISES INC            | CL A             | 781846209 | 496     | 15,463    | SH | DFND | 14 | 7,763   | 7,700   | 0 |
| RUTHS HOSPITALITY GROUP<br>INC  | COM              | 783332109 | 5,195   | 346,328   | SH | DFND | 14 | 107,625 | 238,703 | 0 |
| RYANAIR HLDGS PLC               | SPONSORED<br>ADR | 783513104 | 5,951   | 83,500    | SH | DFND | 14 | 62,400  | 21,100  | 0 |
| RYANAIR HLDGS PLC               | SPONSORED<br>ADR | 783513104 | 848     | 11,900    | SH | DFND | 16 | 0       | 11,900  | 0 |
| RYDER SYS INC                   | COM              | 783549108 | 18,678  | 201,162   | SH | DFND | 14 | 22,308  | 178,854 | 0 |
| RYDER SYS INC                   | COM              | 783549108 | 1,351   | 14,550    | SH | DFND | 16 | 0       | 14,550  | 0 |

|                             |                 |           |         |           |    |      |    |           |         |   |
|-----------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|---------|---|
| RYLAND GROUP INC            | COM             | 783764103 | 3,965   | 102,825   | SH | DFND | 14 | 4,694     | 98,131  | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM             | 78377T107 | 1,534   | 29,089    | SH | DFND | 14 | 2,538     | 26,551  | 0 |
| S & T BANCORP INC           | COM             | 783859101 | 3,761   | 126,175   | SH | DFND | 14 | 26,200    | 99,975  | 0 |
| SBA COMMUNICATIONS CORP     | COM             | 78388J106 | 1,039   | 9,380     | SH | DFND | 14 | 2,345     | 7,035   | 0 |
| SEI INVESTMENTS CO          | COM             | 784117103 | 30,950  | 772,987   | SH | DFND | 14 | 584,643   | 188,344 | 0 |
| SEI INVESTMENTS CO          | COM             | 784117103 | 557     | 13,900    | SH | DFND | 16 | 0         | 13,900  | 0 |
| SESA STERLITE LTD           | SPONSORED ADR   | 78413F103 | 7,727   | 569,017   | SH | DFND | 14 | 123,700   | 445,317 | 0 |
| SESA STERLITE LTD           | SPONSORED ADR   | 78413F103 | 930     | 68,500    | SH | DFND | 16 | 0         | 68,500  | 0 |
| SJW CORP                    | COM             | 784305104 | 920     | 28,638    | SH | DFND | 14 | 22,538    | 6,100   | 0 |
| SK TELECOM LTD              | SPONSORED ADR   | 78440P108 | 1,463   | 54,167    | SH | DFND | 14 | 0         | 54,167  | 0 |
| SL GREEN RLTY CORP          | COM             | 78440X101 | 30,935  | 259,916   | SH | DFND | 3  | 47,310    | 212,606 | 0 |
| SL GREEN RLTY CORP          | COM             | 78440X101 | 8,375   | 70,365    | SH | DFND | 14 | 5,777     | 64,588  | 0 |
| SLM CORP                    | COM             | 78442P106 | 3,030   | 297,315   | SH | DFND | 14 | 24,273    | 273,042 | 0 |
| SM ENERGY CO                | COM             | 78454L100 | 21,335  | 553,000   | SH | DFND | 14 | 358,326   | 194,674 | 0 |
| SM ENERGY CO                | COM             | 78454L100 | 235     | 6,100     | SH | DFND | 16 | 0         | 6,100   | 0 |
| SPDR S&P 500 ETF TR         | TR UNIT         | 78462F103 | 76,041  | 369,956   | SH | DFND | 10 | 369,956   | 0       | 0 |
| SPDR S&P 500 ETF TR         | TR UNIT         | 78462F103 | 368,412 | 1,792,757 | SH | DFND | 14 | 1,517,613 | 275,144 | 0 |
| SPDR S&P 500 ETF TR         | TR UNIT         | 78462F103 | 2,065   | 10,050    | SH | DFND | 16 | 0         | 10,050  | 0 |
| SPX CORP                    | COM             | 784635104 | 7,649   | 89,027    | SH | DFND | 14 | 36,860    | 52,167  | 0 |
| SPDR SERIES TRUST           | BRC CNV SECS ET | 78464A359 | 3,047   | 64,974    | SH | DFND | 14 | 0         | 64,974  | 0 |
| SPDR SERIES TRUST           | BRC HGH YLD BD  | 78464A417 | 8,282   | 214,500   | SH | DFND | 14 | 214,500   | 0       | 0 |
| SPDR SERIES TRUST           | DJ REIT ETF     | 78464A607 | 21,634  | 238,000   | SH | DFND | 14 | 238,000   | 0       | 0 |
| SPDR SERIES TRUST           | S&P DIVID ETF   | 78464A763 | 295     | 3,740     | SH | DFND | 14 | 0         | 3,740   | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM             | 78467J100 | 11,616  | 198,603   | SH | DFND | 14 | 141,753   | 56,850  | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM             | 78467J100 | 99      | 1,700     | SH | DFND | 16 | 0         | 1,700   | 0 |
| SVB FINL GROUP              | COM             | 78486Q101 | 11,361  | 97,879    | SH | DFND | 14 | 60,082    | 37,797  | 0 |
| SABRA HEALTH CARE REIT INC  | COM             | 78573L106 | 28,731  | 946,018   | SH | DFND | 3  | 170,197   | 775,821 | 0 |
| SABRA HEALTH CARE REIT INC  | COM             | 78573L106 | 7,873   | 259,241   | SH | DFND | 14 | 109,775   | 149,466 | 0 |
| SAFETY INS GROUP INC        | COM             | 78648T100 | 2,813   | 43,944    | SH | DFND | 14 | 6,085     | 37,859  | 0 |
| SAFEWAY INC                 | COM NEW         | 786514208 | 11,243  | 320,140   | SH | DFND | 14 | 70,645    | 249,495 | 0 |
| SAFEWAY INC                 | COM NEW         | 786514208 | 31      | 885       | SH | DFND | 16 | 0         | 885     | 0 |
| SAGA COMMUNICATIONS INC     | CL A NEW        | 786598300 | 419     | 9,644     | SH | DFND | 14 | 234       | 9,410   | 0 |
| SAGENT PHARMACEUTICALS INC  | COM             | 786692103 | 1,399   | 55,716    | SH | DFND | 14 | 2,116     | 53,600  | 0 |
| SAIA INC                    | COM             | 78709Y105 | 6,481   | 117,068   | SH | DFND | 14 | 62,818    | 54,250  | 0 |
| ST JUDE MED INC             | COM             | 790849103 | 34,977  | 537,861   | SH | DFND | 14 | 98,805    | 439,056 | 0 |
| ST JUDE MED INC             | COM             | 790849103 | 1,404   | 21,590    | SH | DFND | 16 | 0         | 21,590  | 0 |
| SALESFORCE COM INC          | COM             | 79466L302 | 44,853  | 756,240   | SH | DFND | 14 | 181,346   | 574,894 | 0 |
| SALESFORCE COM INC          | COM             | 79466L302 | 146     | 2,460     | SH | DFND | 16 | 0         | 2,460   | 0 |
| SALIX PHARMACEUTICALS INC   | COM             | 795435106 | 5,255   | 45,716    | SH | DFND | 14 | 3,816     | 41,900  | 0 |
| SANDERSON FARMS INC         | COM             | 800013104 | 16,027  | 190,735   | SH | DFND | 14 | 82,693    | 108,042 | 0 |
| SANDERSON FARMS INC         | COM             | 800013104 | 143     | 1,700     | SH | DFND | 16 | 0         | 1,700   | 0 |
| SANDISK CORP                | COM             | 80004C101 | 28,623  | 292,130   | SH | DFND | 14 | 69,608    | 222,522 | 0 |
| SANDISK CORP                | COM             | 80004C101 | 89      | 910       | SH | DFND | 16 | 0         | 910     | 0 |
| SANDRIDGE ENERGY INC        | COM             | 80007P307 | 60      | 32,892    | SH | DFND | 14 | 8,137     | 24,755  | 0 |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| SANDY SPRING BANCORP INC     | COM            | 800363103 | 1,878   | 72,018    | SH | DFND | 14 | 32,868  | 39,150    | 0 |
| SANMINA CORPORATION          | COM            | 801056102 | 12,683  | 539,035   | SH | DFND | 14 | 238,435 | 300,600   | 0 |
| SAPIENT CORP                 | COM            | 803062108 | 407     | 16,341    | SH | DFND | 14 | 6,541   | 9,800     | 0 |
| SAUL CTRS INC                | COM            | 804395101 | 2,633   | 46,040    | SH | DFND | 14 | 1,090   | 44,950    | 0 |
| SCANA CORP NEW               | COM            | 80589M102 | 38,349  | 634,924   | SH | DFND | 14 | 149,693 | 485,231   | 0 |
| SCANA CORP NEW               | COM            | 80589M102 | 1,784   | 29,530    | SH | DFND | 16 | 0       | 29,530    | 0 |
| SCANSOURCE INC               | COM            | 806037107 | 6,491   | 161,619   | SH | DFND | 14 | 73,136  | 88,483    | 0 |
| SCHEIN HENRY INC             | COM            | 806407102 | 8,329   | 61,172    | SH | DFND | 14 | 5,255   | 55,917    | 0 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 150,192 | 1,758,480 | SH | DFND | 14 | 459,804 | 1,298,676 | 0 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 470     | 5,503     | SH | DFND | 16 | 0       | 5,503     | 0 |
| SCHNITZER STL INDS           | CL A           | 806882106 | 294     | 13,013    | SH | DFND | 14 | 11,713  | 1,300     | 0 |
| SCHOLASTIC CORP              | COM            | 807066105 | 2,193   | 60,207    | SH | DFND | 14 | 2,577   | 57,630    | 0 |
| SCHULMAN A INC               | COM            | 808194104 | 4,810   | 118,681   | SH | DFND | 14 | 32,275  | 86,406    | 0 |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 45,394  | 1,503,602 | SH | DFND | 14 | 356,476 | 1,147,126 | 0 |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 146     | 4,825     | SH | DFND | 16 | 0       | 4,825     | 0 |
| SCHWEITZER-MAUDUIT INTL INC  | COM            | 808541106 | 3,591   | 84,896    | SH | DFND | 14 | 3,186   | 81,710    | 0 |
| SCIENCE APPLICATNS INTL CP N | COM            | 808625107 | 1,615   | 32,616    | SH | DFND | 14 | 3,910   | 28,706    | 0 |
| SCIENTIFIC GAMES CORP        | CL A           | 80874P109 | 1,390   | 109,160   | SH | DFND | 14 | 4,747   | 104,413   | 0 |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 9,737   | 156,238   | SH | DFND | 14 | 111,913 | 44,325    | 0 |
| SCRIPPS E W CO OHIO          | CL A NEW       | 811054402 | 1,476   | 66,050    | SH | DFND | 14 | 2,844   | 63,206    | 0 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM       | 811065101 | 12,005  | 159,486   | SH | DFND | 14 | 52,666  | 106,820   | 0 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM       | 811065101 | 36      | 475       | SH | DFND | 16 | 0       | 475       | 0 |
| SEABOARD CORP                | COM            | 811543107 | 2,691   | 641       | SH | DFND | 14 | 573     | 68        | 0 |
| SEACOR HOLDINGS INC          | COM            | 811904101 | 2,930   | 39,699    | SH | DFND | 14 | 1,934   | 37,765    | 0 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 11,617  | 273,791   | SH | DFND | 14 | 64,547  | 209,244   | 0 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 37      | 882       | SH | DFND | 16 | 0       | 882       | 0 |
| SELECT COMFORT CORP          | COM            | 81616X103 | 5,237   | 193,755   | SH | DFND | 14 | 43,105  | 150,650   | 0 |
| SELECT INCOME REIT           | COM SH BEN INT | 81618T100 | 2,142   | 87,750    | SH | DFND | 14 | 32,850  | 54,900    | 0 |
| SELECT MED HLDGS CORP        | COM            | 81619Q105 | 6,025   | 418,414   | SH | DFND | 14 | 247,814 | 170,600   | 0 |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 4,732   | 174,173   | SH | DFND | 14 | 5,259   | 168,914   | 0 |
| SEMGROUP CORP                | CL A           | 81663A105 | 953     | 13,933    | SH | DFND | 14 | 10,533  | 3,400     | 0 |
| SEMTECH CORP                 | COM            | 816850101 | 14,165  | 513,801   | SH | DFND | 14 | 422,814 | 90,987    | 0 |
| SEMTECH CORP                 | COM            | 816850101 | 132     | 4,800     | SH | DFND | 16 | 0       | 4,800     | 0 |
| SEMPRA ENERGY                | COM            | 816851109 | 34,152  | 306,678   | SH | DFND | 14 | 72,365  | 234,313   | 0 |
| SEMPRA ENERGY                | COM            | 816851109 | 106     | 955       | SH | DFND | 16 | 0       | 955       | 0 |
| SENECA FOODS CORP NEW        | CL A           | 817070501 | 504     | 18,650    | SH | DFND | 14 | 700     | 17,950    | 0 |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 508     | 22,978    | SH | DFND | 3  | 0       | 22,978    | 0 |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 28,154  | 1,273,376 | SH | DFND | 14 | 614,539 | 658,837   | 0 |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 1,088   | 49,200    | SH | DFND | 16 | 0       | 49,200    | 0 |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 2,215   | 36,712    | SH | DFND | 14 | 4,915   | 31,797    | 0 |
| SEQUENOM INC                 | COM NEW        | 817337405 | 43      | 11,701    | SH | DFND | 14 | 6,701   | 5,000     | 0 |
| SERVICE CORP INTL            | COM            | 817565104 | 4,079   | 179,684   | SH | DFND | 14 | 31,433  | 148,251   | 0 |
| SERVICENOW INC               | COM            | 81762P102 | 231     | 3,400     | SH | DFND | 14 | 2,550   | 850       | 0 |
| SERVISFIRST BANCSHARES INC   | COM            | 81768T108 | 473     | 14,360    | SH | DFND | 14 | 13,060  | 1,300     | 0 |
| SHENANDOAH TELECOMMUNICATION | COM            | 82312B106 | 638     | 20,418    | SH | DFND | 14 | 15,818  | 4,600     | 0 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 127,306 | 483,980   | SH | DFND | 14 | 233,546 | 250,434   | 0 |

|                              |              |           |         |           |    |      |    |           |           |   |
|------------------------------|--------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| SHERWIN WILLIAMS CO          | COM          | 824348106 | 1,969   | 7,485     | SH | DFND | 16 | 0         | 7,485     | 0 |
| SHOE CARNIVAL INC            | COM          | 824889109 | 730     | 28,421    | SH | DFND | 14 | 26,471    | 1,950     | 0 |
| SHORETEL INC                 | COM          | 825211105 | 876     | 119,245   | SH | DFND | 14 | 31,745    | 87,500    | 0 |
| SHUTTERSTOCK INC             | COM          | 825690100 | 200     | 2,900     | SH | DFND | 14 | 900       | 2,000     | 0 |
| SIERRA BANCORP               | COM          | 82620P102 | 265     | 15,086    | SH | DFND | 14 | 686       | 14,400    | 0 |
| SIGMA ALDRICH CORP           | COM          | 826552101 | 22,736  | 165,627   | SH | DFND | 14 | 37,044    | 128,583   | 0 |
| SIGMA ALDRICH CORP           | COM          | 826552101 | 69      | 500       | SH | DFND | 16 | 0         | 500       | 0 |
| SIGNATURE BK NEW YORK N Y    | COM          | 82669G104 | 22,160  | 175,928   | SH | DFND | 14 | 126,469   | 49,459    | 0 |
| SILICON LABORATORIES INC     | COM          | 826919102 | 1,426   | 29,953    | SH | DFND | 14 | 4,154     | 25,799    | 0 |
| SILGAN HOLDINGS INC          | COM          | 827048109 | 2,331   | 43,490    | SH | DFND | 14 | 14,145    | 29,345    | 0 |
| SILICON IMAGE INC            | COM          | 82705T102 | 496     | 89,938    | SH | DFND | 14 | 24,538    | 65,400    | 0 |
| SILVER BAY RLTY TR CORP      | COM          | 82735Q102 | 351     | 21,212    | SH | DFND | 14 | 19,328    | 1,884     | 0 |
| SIMMONS 1ST NATL CORP        | CL A \$1 PAR | 828730200 | 2,916   | 71,732    | SH | DFND | 14 | 28,580    | 43,152    | 0 |
| SIMON PPTY GROUP INC NEW     | COM          | 828806109 | 296,755 | 1,629,539 | SH | DFND | 3  | 256,417   | 1,373,122 | 0 |
| SIMON PPTY GROUP INC NEW     | COM          | 828806109 | 116,106 | 637,557   | SH | DFND | 14 | 302,818   | 334,739   | 0 |
| SIMON PPTY GROUP INC NEW     | COM          | 828806109 | 424     | 2,330     | SH | DFND | 16 | 0         | 2,330     | 0 |
| SIMPSON MANUFACTURING CO INC | COM          | 829073105 | 3,201   | 92,506    | SH | DFND | 14 | 4,064     | 88,442    | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A         | 829226109 | 587     | 21,461    | SH | DFND | 14 | 18,461    | 3,000     | 0 |
| SIRONA DENTAL SYSTEMS INC    | COM          | 82966C103 | 3,461   | 39,617    | SH | DFND | 14 | 3,382     | 36,235    | 0 |
| SIRIUS XM HLDGS INC          | COM          | 82968B103 | 637     | 181,944   | SH | DFND | 14 | 44,888    | 137,056   | 0 |
| SIX FLAGS ENTMT CORP NEW     | COM          | 83001A102 | 233     | 5,390     | SH | DFND | 14 | 1,290     | 4,100     | 0 |
| SIZMEK INC                   | COM          | 83013P105 | 296     | 47,363    | SH | DFND | 14 | 2,263     | 45,100    | 0 |
| SKECHERS U S A INC           | CL A         | 830566105 | 5,519   | 99,892    | SH | DFND | 14 | 4,050     | 95,842    | 0 |
| SKILLED HEALTHCARE GROUP INC | CL A         | 83066R107 | 579     | 67,562    | SH | DFND | 14 | 1,162     | 66,400    | 0 |
| SKYWEST INC                  | COM          | 830879102 | 1,504   | 113,235   | SH | DFND | 14 | 4,866     | 108,369   | 0 |
| SKYWORKS SOLUTIONS INC       | COM          | 83088M102 | 122,153 | 1,680,009 | SH | DFND | 14 | 1,092,526 | 587,483   | 0 |
| SKYWORKS SOLUTIONS INC       | COM          | 83088M102 | 1,403   | 19,300    | SH | DFND | 16 | 0         | 19,300    | 0 |
| SMITH A O                    | COM          | 831865209 | 36,570  | 648,286   | SH | DFND | 14 | 492,280   | 156,006   | 0 |
| SMITH A O                    | COM          | 831865209 | 265     | 4,700     | SH | DFND | 16 | 0         | 4,700     | 0 |
| SMUCKER J M CO               | COM NEW      | 832696405 | 13,414  | 132,840   | SH | DFND | 14 | 31,363    | 101,477   | 0 |
| SMUCKER J M CO               | COM NEW      | 832696405 | 46      | 455       | SH | DFND | 16 | 0         | 455       | 0 |
| SNAP ON INC                  | COM          | 833034101 | 10,431  | 76,286    | SH | DFND | 14 | 18,614    | 57,672    | 0 |
| SNAP ON INC                  | COM          | 833034101 | 34      | 250       | SH | DFND | 16 | 0         | 250       | 0 |
| SNYDERS-LANCE INC            | COM          | 833551104 | 3,538   | 115,803   | SH | DFND | 14 | 4,938     | 110,865   | 0 |
| SOLARWINDS INC               | COM          | 83416B109 | 18,256  | 366,362   | SH | DFND | 14 | 271,399   | 94,963    | 0 |
| SOLERA HOLDINGS INC          | COM          | 83421A104 | 25,720  | 502,549   | SH | DFND | 14 | 357,322   | 145,227   | 0 |
| SOLERA HOLDINGS INC          | COM          | 83421A104 | 241     | 4,700     | SH | DFND | 16 | 0         | 4,700     | 0 |
| SONIC CORP                   | COM          | 835451105 | 7,014   | 257,601   | SH | DFND | 14 | 146,739   | 110,862   | 0 |
| SONIC AUTOMOTIVE INC         | CL A         | 83545G102 | 2,000   | 73,950    | SH | DFND | 14 | 3,577     | 70,373    | 0 |
| SONOCO PRODS CO              | COM          | 835495102 | 5,706   | 130,571   | SH | DFND | 14 | 48,819    | 81,752    | 0 |
| SOTHEBYS                     | COM          | 835898107 | 2,023   | 46,852    | SH | DFND | 14 | 6,033     | 40,819    | 0 |
| SONUS NETWORKS INC           | COM          | 835916107 | 472     | 118,972   | SH | DFND | 14 | 85,872    | 33,100    | 0 |
| SOUTH JERSEY INDS INC        | COM          | 838518108 | 6,027   | 102,278   | SH | DFND | 14 | 22,831    | 79,447    | 0 |
| SOUTH ST CORP                | COM          | 840441109 | 1,114   | 16,610    | SH | DFND | 14 | 15,280    | 1,330     | 0 |
| SOUTHERN CO                  | COM          | 842587107 | 99,901  | 2,034,222 | SH | DFND | 14 | 775,749   | 1,258,473 | 0 |
| SOUTHERN CO                  | COM          | 842587107 | 776     | 15,805    | SH | DFND | 16 | 0         | 15,805    | 0 |
| SOUTHERN COPPER CORP         | COM          | 84265V105 | 34,410  | 1,220,199 | SH | DFND | 14 | 733,933   | 486,266   | 0 |

|                              |              |           |         |           |    |      |    |           |           |   |
|------------------------------|--------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| SOUTHERN COPPER CORP         | COM          | 84265V105 | 643     | 22,800    | SH | DFND | 16 | 0         | 22,800    | 0 |
| SOUTHSIDE BANCSHARES INC     | COM          | 84470P109 | 469     | 16,208    | SH | DFND | 14 | 14,751    | 1,457     | 0 |
| SOUTHWEST AIRLS CO           | COM          | 844741108 | 179,971 | 4,252,623 | SH | DFND | 14 | 2,165,467 | 2,087,156 | 0 |
| SOUTHWEST AIRLS CO           | COM          | 844741108 | 2,068   | 48,865    | SH | DFND | 16 | 0         | 48,865    | 0 |
| SOUTHWEST BANCORP INC OKLA   | COM          | 844767103 | 457     | 26,327    | SH | DFND | 14 | 25,627    | 700       | 0 |
| SOUTHWEST GAS CORP           | COM          | 844895102 | 12,290  | 198,833   | SH | DFND | 14 | 83,798    | 115,035   | 0 |
| SOUTHWESTERN ENERGY CO       | COM          | 845467109 | 14,534  | 532,591   | SH | DFND | 14 | 108,616   | 423,975   | 0 |
| SOUTHWESTERN ENERGY CO       | COM          | 845467109 | 40      | 1,450     | SH | DFND | 16 | 0         | 1,450     | 0 |
| SOVRAN SELF STORAGE INC      | COM          | 84610H108 | 38,980  | 446,912   | SH | DFND | 3  | 65,234    | 381,678   | 0 |
| SOVRAN SELF STORAGE INC      | COM          | 84610H108 | 9,151   | 104,923   | SH | DFND | 14 | 23,226    | 81,697    | 0 |
| SPANSION INC                 | COM CL A NEW | 84649R200 | 305     | 8,916     | SH | DFND | 14 | 3,416     | 5,500     | 0 |
| SPARTANNASH CO               | COM          | 847215100 | 2,546   | 97,407    | SH | DFND | 14 | 3,387     | 94,020    | 0 |
| SPECTRA ENERGY CORP          | COM          | 847560109 | 31,661  | 872,215   | SH | DFND | 14 | 208,792   | 663,423   | 0 |
| SPECTRA ENERGY CORP          | COM          | 847560109 | 103     | 2,825     | SH | DFND | 16 | 0         | 2,825     | 0 |
| SPECTRANETICS CORP           | COM          | 84760C107 | 1,193   | 34,513    | SH | DFND | 14 | 32,313    | 2,200     | 0 |
| SPECTRUM PHARMACEUTICALS INC | COM          | 84763A108 | 883     | 127,366   | SH | DFND | 14 | 5,866     | 121,500   | 0 |
| SPEEDWAY MOTORSPORTS INC     | COM          | 847788106 | 1,209   | 55,293    | SH | DFND | 14 | 15,593    | 39,700    | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A     | 848574109 | 32,645  | 758,491   | SH | DFND | 14 | 369,311   | 389,180   | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A     | 848574109 | 572     | 13,300    | SH | DFND | 16 | 0         | 13,300    | 0 |
| SPIRIT AIRLS INC             | COM          | 848577102 | 19,744  | 261,231   | SH | DFND | 14 | 190,431   | 70,800    | 0 |
| SPIRIT AIRLS INC             | COM          | 848577102 | 166     | 2,200     | SH | DFND | 16 | 0         | 2,200     | 0 |
| SPIRIT RLTY CAP INC NEW      | COM          | 84860W102 | 44,460  | 3,739,262 | SH | DFND | 3  | 671,683   | 3,067,579 | 0 |
| SPIRIT RLTY CAP INC NEW      | COM          | 84860W102 | 324     | 27,252    | SH | DFND | 14 | 6,652     | 20,600    | 0 |
| SPOK HLDGS INC               | COM          | 84863T106 | 3,103   | 178,750   | SH | DFND | 14 | 25,000    | 153,750   | 0 |
| SPRINT CORP                  | COM SER 1    | 85207U105 | 245     | 58,945    | SH | DFND | 14 | 12,346    | 46,599    | 0 |
| SQUARE 1 FINL INC            | CL A         | 85223W101 | 346     | 14,000    | SH | DFND | 14 | 13,400    | 600       | 0 |
| STAGE STORES INC             | COM NEW      | 85254C305 | 1,458   | 70,420    | SH | DFND | 14 | 2,860     | 67,560    | 0 |
| STAG INDL INC                | COM          | 85254J102 | 429     | 17,515    | SH | DFND | 3  | 0         | 17,515    | 0 |
| STAG INDL INC                | COM          | 85254J102 | 498     | 20,345    | SH | DFND | 14 | 17,045    | 3,300     | 0 |
| STAMPS COM INC               | COM NEW      | 852857200 | 2,701   | 56,278    | SH | DFND | 14 | 24,859    | 31,419    | 0 |
| STANCORP FINL GROUP INC      | COM          | 852891100 | 10,448  | 149,554   | SH | DFND | 14 | 64,267    | 85,287    | 0 |
| STANDARD MTR PRODS INC       | COM          | 853666105 | 4,503   | 118,137   | SH | DFND | 14 | 68,853    | 49,284    | 0 |
| STANDARD PAC CORP NEW        | COM          | 85375C101 | 2,444   | 335,224   | SH | DFND | 14 | 14,075    | 321,149   | 0 |
| STANDEX INTL CORP            | COM          | 854231107 | 6,496   | 84,076    | SH | DFND | 14 | 41,138    | 42,938    | 0 |
| STANLEY BLACK & DECKER INC   | COM          | 854502101 | 21,032  | 218,902   | SH | DFND | 14 | 49,172    | 169,730   | 0 |
| STANLEY BLACK & DECKER INC   | COM          | 854502101 | 66      | 685       | SH | DFND | 16 | 0         | 685       | 0 |
| STAPLES INC                  | COM          | 855030102 | 24,982  | 1,378,680 | SH | DFND | 14 | 235,412   | 1,143,268 | 0 |
| STAPLES INC                  | COM          | 855030102 | 1,971   | 108,760   | SH | DFND | 16 | 0         | 108,760   | 0 |
| STARBUCKS CORP               | COM          | 855244109 | 79,558  | 969,626   | SH | DFND | 14 | 234,349   | 735,277   | 0 |
| STARBUCKS CORP               | COM          | 855244109 | 259     | 3,155     | SH | DFND | 16 | 0         | 3,155     | 0 |
| STATE AUTO FINL CORP         | COM          | 855707105 | 596     | 26,810    | SH | DFND | 14 | 910       | 25,900    | 0 |
| STARWOOD PPTY TR INC         | COM          | 85571B105 | 1,602   | 68,912    | SH | DFND | 14 | 3,702     | 65,210    | 0 |
| STARZ                        | COM SER A    | 85571Q102 | 1,651   | 55,593    | SH | DFND | 14 | 23,544    | 32,049    | 0 |
| STARWOOD WAYPOINT RESIDENTL  | COM SHS      | 85571W109 | 1,041   | 39,462    | SH | DFND | 14 | 36,760    | 2,702     | 0 |
| STARWOOD HOTELS&RESORTS WRLD | COM          | 85590A401 | 28,209  | 347,956   | SH | DFND | 3  | 62,347    | 285,609   | 0 |

|                                 |      |           |        |           |    |      |    |         |           |   |
|---------------------------------|------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| STARWOOD HOTELS&RESORTS<br>WRLD | COM  | 85590A401 | 19,022 | 234,636   | SH | DFND | 14 | 56,081  | 178,555   | 0 |
| STARWOOD HOTELS&RESORTS<br>WRLD | COM  | 85590A401 | 60     | 735       | SH | DFND | 16 | 0       | 735       | 0 |
| STATE STR CORP                  | COM  | 857477103 | 95,347 | 1,214,611 | SH | DFND | 14 | 302,473 | 912,138   | 0 |
| STATE STR CORP                  | COM  | 857477103 | 4,047  | 51,550    | SH | DFND | 16 | 0       | 51,550    | 0 |
| STEEL DYNAMICS INC              | COM  | 858119100 | 3,402  | 172,363   | SH | DFND | 14 | 13,941  | 158,422   | 0 |
| STEELCASE INC                   | CL A | 858155203 | 7,387  | 411,558   | SH | DFND | 14 | 348,208 | 63,350    | 0 |
| STEELCASE INC                   | CL A | 858155203 | 57     | 3,200     | SH | DFND | 16 | 0       | 3,200     | 0 |
| STEIN MART INC                  | COM  | 858375108 | 909    | 62,158    | SH | DFND | 14 | 2,866   | 59,292    | 0 |
| STEPAN CO                       | COM  | 858586100 | 6,339  | 158,160   | SH | DFND | 14 | 55,950  | 102,210   | 0 |
| STERICYCLE INC                  | COM  | 858912108 | 14,586 | 111,278   | SH | DFND | 14 | 26,234  | 85,044    | 0 |
| STERICYCLE INC                  | COM  | 858912108 | 46     | 350       | SH | DFND | 16 | 0       | 350       | 0 |
| STERIS CORP                     | COM  | 859152100 | 15,239 | 234,989   | SH | DFND | 14 | 183,281 | 51,708    | 0 |
| STERLING BANCORP DEL            | COM  | 85917A100 | 2,684  | 186,645   | SH | DFND | 14 | 7,828   | 178,817   | 0 |
| STEWART INFORMATION SVCS<br>COR | COM  | 860372101 | 2,890  | 78,014    | SH | DFND | 14 | 31,010  | 47,004    | 0 |
| STIFEL FINL CORP                | COM  | 860630102 | 9,065  | 177,674   | SH | DFND | 14 | 6,488   | 171,186   | 0 |
| STILLWATER MNG CO               | COM  | 86074Q102 | 5,225  | 354,504   | SH | DFND | 14 | 19,679  | 334,825   | 0 |
| STOCK YDS BANCORP INC           | COM  | 861025104 | 1,451  | 43,517    | SH | DFND | 14 | 10,667  | 32,850    | 0 |
| STONE ENERGY CORP               | COM  | 861642106 | 2,100  | 124,425   | SH | DFND | 14 | 5,266   | 119,159   | 0 |
| STONERIDGE INC                  | COM  | 86183P102 | 133    | 10,362    | SH | DFND | 14 | 1,362   | 9,000     | 0 |
| STORE CAP CORP                  | COM  | 862121100 | 29,641 | 1,371,618 | SH | DFND | 3  | 243,714 | 1,127,904 | 0 |
| STORE CAP CORP                  | COM  | 862121100 | 35     | 1,600     | SH | DFND | 14 | 1,600   | 0         | 0 |
| STRATEGIC HOTELS & RESORTS<br>I | COM  | 86272T106 | 49,039 | 3,706,634 | SH | DFND | 3  | 677,021 | 3,029,613 | 0 |
| STRATEGIC HOTELS & RESORTS<br>I | COM  | 86272T106 | 9,052  | 684,191   | SH | DFND | 14 | 664,691 | 19,500    | 0 |
| STRAYER ED INC                  | COM  | 863236105 | 8,683  | 116,893   | SH | DFND | 14 | 67,501  | 49,392    | 0 |
| STRYKER CORP                    | COM  | 863667101 | 37,237 | 394,756   | SH | DFND | 14 | 94,424  | 300,332   | 0 |
| STRYKER CORP                    | COM  | 863667101 | 121    | 1,285     | SH | DFND | 16 | 0       | 1,285     | 0 |
| STURM RUGER & CO INC            | COM  | 864159108 | 2,137  | 61,712    | SH | DFND | 14 | 20,434  | 41,278    | 0 |
| SUFFOLK BANCORP                 | COM  | 864739107 | 409    | 18,023    | SH | DFND | 14 | 13,823  | 4,200     | 0 |
| SUCAMPO PHARMACEUTICALS<br>INC  | CL A | 864909106 | 1,500  | 105,053   | SH | DFND | 14 | 84,353  | 20,700    | 0 |
| SUMMIT HOTEL PPTYS              | COM  | 866082100 | 1,186  | 95,320    | SH | DFND | 14 | 88,420  | 6,900     | 0 |
| SUN CMNTYS INC                  | COM  | 866674104 | 806    | 13,329    | SH | DFND | 14 | 9,279   | 4,050     | 0 |
| SUN HYDRAULICS CORP             | COM  | 866942105 | 2,479  | 62,944    | SH | DFND | 14 | 61,894  | 1,050     | 0 |
| SUNCOKE ENERGY INC              | COM  | 86722A103 | 2,849  | 147,310   | SH | DFND | 14 | 6,429   | 140,881   | 0 |
| SUNEDISON INC                   | COM  | 86732Y109 | 3,543  | 181,578   | SH | DFND | 14 | 14,741  | 166,837   | 0 |
| SUNSTONE HOTEL INVS INC<br>NEW  | COM  | 867892101 | 15,545 | 941,530   | SH | DFND | 3  | 168,154 | 773,376   | 0 |
| SUNSTONE HOTEL INVS INC<br>NEW  | COM  | 867892101 | 5,205  | 315,289   | SH | DFND | 14 | 283,499 | 31,790    | 0 |
| SUNTRUST BKS INC                | COM  | 867914103 | 51,071 | 1,218,871 | SH | DFND | 14 | 190,086 | 1,028,785 | 0 |
| SUNTRUST BKS INC                | COM  | 867914103 | 2,021  | 48,242    | SH | DFND | 16 | 0       | 48,242    | 0 |
| SUPER MICRO COMPUTER INC        | COM  | 86800U104 | 8,044  | 230,633   | SH | DFND | 14 | 96,333  | 134,300   | 0 |
| SUPERIOR ENERGY SVCS INC        | COM  | 868157108 | 8,241  | 408,972   | SH | DFND | 14 | 152,731 | 256,241   | 0 |
| SUPERIOR INDS INTL INC          | COM  | 868168105 | 1,007  | 50,896    | SH | DFND | 14 | 1,966   | 48,930    | 0 |
| SUPERVALU INC                   | COM  | 868536103 | 1,509  | 155,608   | SH | DFND | 14 | 19,729  | 135,879   | 0 |
| SURMODICS INC                   | COM  | 868873100 | 1,694  | 76,662    | SH | DFND | 14 | 23,834  | 52,828    | 0 |
| SUSQUEHANNA BANCSHARES<br>INC P | COM  | 869099101 | 8,697  | 647,563   | SH | DFND | 14 | 174,578 | 472,985   | 0 |

|                               |               |           |         |           |    |      |    |           |           |   |
|-------------------------------|---------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| SWIFT ENERGY CO               | COM           | 870738101 | 389     | 95,977    | SH | DFND | 14 | 3,923     | 92,054    | 0 |
| SWIFT TRANSN CO               | CL A          | 87074U101 | 262     | 9,134     | SH | DFND | 14 | 4,834     | 4,300     | 0 |
| SYKES ENTERPRISES INC         | COM           | 871237103 | 3,111   | 132,553   | SH | DFND | 14 | 3,921     | 128,632   | 0 |
| SYMANTEC CORP                 | COM           | 871503108 | 130,528 | 5,087,820 | SH | DFND | 14 | 2,566,099 | 2,521,721 | 0 |
| SYMANTEC CORP                 | COM           | 871503108 | 1,647   | 64,182    | SH | DFND | 16 | 0         | 64,182    | 0 |
| SYMETRA FINL CORP             | COM           | 87151Q106 | 8,436   | 365,971   | SH | DFND | 14 | 262,671   | 103,300   | 0 |
| SYNCHRONOSS TECHNOLOGIES INC  | COM           | 87157B103 | 3,370   | 80,507    | SH | DFND | 14 | 3,522     | 76,985    | 0 |
| SYNAPTICS INC                 | COM           | 87157D109 | 7,224   | 104,941   | SH | DFND | 14 | 26,049    | 78,892    | 0 |
| SYNAGEVA BIOPHARMA CORP       | COM           | 87159A103 | 247     | 2,660     | SH | DFND | 14 | 1,240     | 1,420     | 0 |
| SYNOPSYS INC                  | COM           | 871607107 | 28,941  | 665,770   | SH | DFND | 14 | 392,678   | 273,092   | 0 |
| SYNOPSYS INC                  | COM           | 871607107 | 235     | 5,400     | SH | DFND | 16 | 0         | 5,400     | 0 |
| SYNOVUS FINL CORP             | COM NEW       | 87161C501 | 2,658   | 98,109    | SH | DFND | 14 | 7,872     | 90,237    | 0 |
| SYNTEL INC                    | COM           | 87162H103 | 23,836  | 529,922   | SH | DFND | 14 | 361,102   | 168,820   | 0 |
| SYNTEL INC                    | COM           | 87162H103 | 261     | 5,800     | SH | DFND | 16 | 0         | 5,800     | 0 |
| SYNNEX CORP                   | COM           | 87162W100 | 8,347   | 106,789   | SH | DFND | 14 | 47,321    | 59,468    | 0 |
| SYNERGY RES CORP              | COM           | 87164P103 | 1,878   | 149,800   | SH | DFND | 14 | 6,300     | 143,500   | 0 |
| SYNCHRONY FINL                | COM           | 87165B103 | 4,406   | 148,100   | SH | DFND | 14 | 2,100     | 146,000   | 0 |
| SYSCO CORP                    | COM           | 871829107 | 31,716  | 799,083   | SH | DFND | 14 | 182,572   | 616,511   | 0 |
| SYSCO CORP                    | COM           | 871829107 | 97      | 2,450     | SH | DFND | 16 | 0         | 2,450     | 0 |
| TCF FINL CORP                 | COM           | 872275102 | 13,552  | 852,835   | SH | DFND | 14 | 531,424   | 321,411   | 0 |
| TCF FINL CORP                 | COM           | 872275102 | 76      | 4,800     | SH | DFND | 16 | 0         | 4,800     | 0 |
| TD AMERITRADE HLDG CORP       | COM           | 87236Y108 | 748     | 20,896    | SH | DFND | 14 | 4,637     | 16,259    | 0 |
| TECO ENERGY INC               | COM           | 872375100 | 6,119   | 298,651   | SH | DFND | 14 | 69,991    | 228,660   | 0 |
| TECO ENERGY INC               | COM           | 872375100 | 18      | 875       | SH | DFND | 16 | 0         | 875       | 0 |
| TJX COS INC NEW               | COM           | 872540109 | 142,964 | 2,084,630 | SH | DFND | 14 | 1,004,050 | 1,080,580 | 0 |
| TJX COS INC NEW               | COM           | 872540109 | 1,456   | 21,230    | SH | DFND | 16 | 0         | 21,230    | 0 |
| T MOBILE US INC               | COM           | 872590104 | 1,203   | 44,650    | SH | DFND | 14 | 4,500     | 40,150    | 0 |
| TRW AUTOMOTIVE HLDGS CORP     | COM           | 87264S106 | 3,002   | 29,187    | SH | DFND | 14 | 1,992     | 27,195    | 0 |
| TRI POINTE HOMES INC          | COM           | 87265H109 | 258     | 16,900    | SH | DFND | 14 | 8,300     | 8,600     | 0 |
| TTM TECHNOLOGIESINC           | COM           | 87305R109 | 889     | 118,028   | SH | DFND | 14 | 5,234     | 112,794   | 0 |
| TABLEAU SOFTWARE INC          | CL A          | 87336U105 | 1,079   | 12,730    | SH | DFND | 10 | 12,730    | 0         | 0 |
| TABLEAU SOFTWARE INC          | CL A          | 87336U105 | 87      | 1,030     | SH | DFND | 14 | 730       | 300       | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR | 874039100 | 7,489   | 334,612   | SH | DFND | 14 | 0         | 334,612   | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM           | 874054109 | 5,256   | 187,512   | SH | DFND | 14 | 8,115     | 179,397   | 0 |
| TALMER BANCORP INC            | COM           | 87482X101 | 234     | 16,700    | SH | DFND | 14 | 15,100    | 1,600     | 0 |
| TANGER FACTORY OUTLET CTRS I  | COM           | 875465106 | 2,851   | 77,125    | SH | DFND | 14 | 5,507     | 71,618    | 0 |
| TANGOE INC                    | COM           | 87582Y108 | 1,042   | 79,992    | SH | DFND | 14 | 3,492     | 76,500    | 0 |
| TARGET CORP                   | COM           | 87612E106 | 64,872  | 854,591   | SH | DFND | 14 | 198,502   | 656,089   | 0 |
| TARGET CORP                   | COM           | 87612E106 | 205     | 2,695     | SH | DFND | 16 | 0         | 2,695     | 0 |
| TARGA RES CORP                | COM           | 87612G101 | 12,543  | 118,272   | SH | DFND | 14 | 74,392    | 43,880    | 0 |
| TARGA RES CORP                | COM           | 87612G101 | 509     | 4,800     | SH | DFND | 16 | 0         | 4,800     | 0 |
| TASER INTL INC                | COM           | 87651B104 | 7,280   | 274,943   | SH | DFND | 14 | 162,843   | 112,100   | 0 |
| TATA MTRS LTD                 | SPONSORED ADR | 876568502 | 36,411  | 861,189   | SH | DFND | 14 | 71,400    | 789,789   | 0 |
| TATA MTRS LTD                 | SPONSORED ADR | 876568502 | 2,300   | 54,400    | SH | DFND | 16 | 0         | 54,400    | 0 |
| TAUBMAN CTRS INC              | COM           | 876664103 | 82,288  | 1,076,787 | SH | DFND | 3  | 147,575   | 929,212   | 0 |

|                              |         |           |         |           |    |      |    |           |           |   |
|------------------------------|---------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| TAUBMAN CTRS INC             | COM     | 876664103 | 18,830  | 246,402   | SH | DFND | 14 | 171,995   | 74,407    | 0 |
| TEAM HEALTH HOLDINGS INC     | COM     | 87817A107 | 471     | 8,193     | SH | DFND | 14 | 3,993     | 4,200     | 0 |
| TECH DATA CORP               | COM     | 878237106 | 21,566  | 341,067   | SH | DFND | 14 | 230,593   | 110,474   | 0 |
| TECH DATA CORP               | COM     | 878237106 | 322     | 5,100     | SH | DFND | 16 | 0         | 5,100     | 0 |
| TELEDYNE TECHNOLOGIES INC    | COM     | 879360105 | 12,933  | 125,883   | SH | DFND | 14 | 32,262    | 93,621    | 0 |
| TELEFLEX INC                 | COM     | 879369106 | 7,222   | 62,896    | SH | DFND | 14 | 30,853    | 32,043    | 0 |
| TELEPHONE & DATA SYS INC     | COM NEW | 879433829 | 5,734   | 227,080   | SH | DFND | 14 | 148,805   | 78,275    | 0 |
| TELETECH HOLDINGS INC        | COM     | 879939106 | 1,486   | 62,759    | SH | DFND | 14 | 1,892     | 60,867    | 0 |
| TEMPUR SEALY INTL INC        | COM     | 88023U101 | 3,114   | 56,717    | SH | DFND | 14 | 17,229    | 39,488    | 0 |
| TENET HEALTHCARE CORP        | COM NEW | 88033G407 | 6,447   | 127,232   | SH | DFND | 14 | 30,626    | 96,606    | 0 |
| TENET HEALTHCARE CORP        | COM NEW | 88033G407 | 20      | 397       | SH | DFND | 16 | 0         | 397       | 0 |
| TENNANT CO                   | COM     | 880345103 | 3,752   | 51,987    | SH | DFND | 14 | 11,477    | 40,510    | 0 |
| TENNECO INC                  | COM     | 880349105 | 19,088  | 337,186   | SH | DFND | 14 | 199,446   | 137,740   | 0 |
| TENNECO INC                  | COM     | 880349105 | 487     | 8,600     | SH | DFND | 16 | 0         | 8,600     | 0 |
| TERADATA CORP DEL            | COM     | 88076W103 | 8,791   | 201,265   | SH | DFND | 14 | 47,607    | 153,658   | 0 |
| TERADATA CORP DEL            | COM     | 88076W103 | 25      | 575       | SH | DFND | 16 | 0         | 575       | 0 |
| TERADYNE INC                 | COM     | 880770102 | 3,039   | 153,557   | SH | DFND | 14 | 12,197    | 141,360   | 0 |
| TEREX CORP NEW               | COM     | 880779103 | 2,174   | 77,972    | SH | DFND | 14 | 6,342     | 71,630    | 0 |
| TERRITORIAL BANCORP INC      | COM     | 88145X108 | 716     | 33,224    | SH | DFND | 14 | 524       | 32,700    | 0 |
| TESCO CORP                   | COM     | 88157K101 | 1,019   | 79,512    | SH | DFND | 14 | 3,312     | 76,200    | 0 |
| TESORO CORP                  | COM     | 881609101 | 34,740  | 467,248   | SH | DFND | 14 | 282,990   | 184,258   | 0 |
| TESORO CORP                  | COM     | 881609101 | 43      | 575       | SH | DFND | 16 | 0         | 575       | 0 |
| TESLA MTRS INC               | COM     | 88160R101 | 1,048   | 4,713     | SH | DFND | 14 | 1,723     | 2,990     | 0 |
| TETRA TECHNOLOGIES INC DEL   | COM     | 88162F105 | 1,175   | 175,925   | SH | DFND | 14 | 7,821     | 168,104   | 0 |
| TETRA TECH INC NEW           | COM     | 88162G103 | 3,723   | 139,440   | SH | DFND | 14 | 6,071     | 133,369   | 0 |
| TESSERA TECHNOLOGIES INC     | COM     | 88164L100 | 16,506  | 461,565   | SH | DFND | 14 | 238,003   | 223,562   | 0 |
| TESSERA TECHNOLOGIES INC     | COM     | 88164L100 | 193     | 5,400     | SH | DFND | 16 | 0         | 5,400     | 0 |
| TEXAS CAPITAL BANCSHARES INC | COM     | 88224Q107 | 6,054   | 111,422   | SH | DFND | 14 | 14,402    | 97,020    | 0 |
| TEXAS INSTRS INC             | COM     | 882508104 | 224,368 | 4,196,536 | SH | DFND | 14 | 2,014,853 | 2,181,683 | 0 |
| TEXAS INSTRS INC             | COM     | 882508104 | 2,546   | 47,615    | SH | DFND | 16 | 0         | 47,615    | 0 |
| TEXAS ROADHOUSE INC          | COM     | 882681109 | 7,235   | 214,298   | SH | DFND | 14 | 81,802    | 132,496   | 0 |
| TEXTRON INC                  | COM     | 883203101 | 20,346  | 483,157   | SH | DFND | 14 | 86,190    | 396,967   | 0 |
| TEXTRON INC                  | COM     | 883203101 | 50      | 1,185     | SH | DFND | 16 | 0         | 1,185     | 0 |
| THERAPEUTICSMD INC           | COM     | 88338N107 | 45      | 10,000    | SH | DFND | 14 | 5,700     | 4,300     | 0 |
| THERMO FISHER SCIENTIFIC INC | COM     | 883556102 | 69,146  | 551,887   | SH | DFND | 14 | 142,922   | 408,965   | 0 |
| THERMO FISHER SCIENTIFIC INC | COM     | 883556102 | 219     | 1,750     | SH | DFND | 16 | 0         | 1,750     | 0 |
| THERMON GROUP HLDGS INC      | COM     | 88362T103 | 1,258   | 51,996    | SH | DFND | 14 | 47,696    | 4,300     | 0 |
| THOMSON REUTERS CORP         | COM     | 884903105 | 5,083   | 126,000   | SH | DFND | 14 | 49,400    | 76,600    | 0 |
| THOMSON REUTERS CORP         | COM     | 884903105 | 347     | 8,600     | SH | DFND | 16 | 0         | 8,600     | 0 |
| THOR INDS INC                | COM     | 885160101 | 40,046  | 716,780   | SH | DFND | 14 | 440,105   | 276,675   | 0 |
| THOR INDS INC                | COM     | 885160101 | 693     | 12,400    | SH | DFND | 16 | 0         | 12,400    | 0 |
| THORATEC CORP                | COM NEW | 885175307 | 1,426   | 43,940    | SH | DFND | 14 | 5,417     | 38,523    | 0 |
| 3-D SYS CORP DEL             | COM NEW | 88554D205 | 2,484   | 75,562    | SH | DFND | 14 | 6,132     | 69,430    | 0 |
| 3M CO                        | COM     | 88579Y101 | 139,545 | 849,226   | SH | DFND | 14 | 201,353   | 647,873   | 0 |
| 3M CO                        | COM     | 88579Y101 | 454     | 2,760     | SH | DFND | 16 | 0         | 2,760     | 0 |
| TIDEWATER INC                | COM     | 886423102 | 1,144   | 35,283    | SH | DFND | 14 | 2,823     | 32,460    | 0 |
| TIFFANY & CO NEW             | COM     | 886547108 | 15,320  | 143,364   | SH | DFND | 14 | 34,908    | 108,456   | 0 |

|                                 |         |           |         |           |    |      |    |         |           |   |
|---------------------------------|---------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| TIFFANY & CO NEW                | COM     | 886547108 | 48      | 450       | SH | DFND | 16 | 0       | 450       | 0 |
| TILLYS INC                      | CL A    | 886885102 | 589     | 60,810    | SH | DFND | 14 | 26,110  | 34,700    | 0 |
| TIME INC NEW                    | COM     | 887228104 | 10,346  | 420,385   | SH | DFND | 14 | 327,068 | 93,317    | 0 |
| TIME WARNER INC                 | COM NEW | 887317303 | 102,104 | 1,195,320 | SH | DFND | 14 | 289,944 | 905,376   | 0 |
| TIME WARNER INC                 | COM NEW | 887317303 | 476     | 5,576     | SH | DFND | 16 | 0       | 5,576     | 0 |
| TIME WARNER CABLE INC           | COM     | 88732J207 | 55,405  | 364,364   | SH | DFND | 14 | 88,141  | 276,223   | 0 |
| TIME WARNER CABLE INC           | COM     | 88732J207 | 184     | 1,208     | SH | DFND | 16 | 0       | 1,208     | 0 |
| TIMKEN CO                       | COM     | 887389104 | 45,732  | 1,071,498 | SH | DFND | 14 | 614,800 | 456,698   | 0 |
| TIMKEN CO                       | COM     | 887389104 | 653     | 15,300    | SH | DFND | 16 | 0       | 15,300    | 0 |
| TIMKENSTEEL CORP                | COM     | 887399103 | 5,663   | 152,925   | SH | DFND | 14 | 87,276  | 65,649    | 0 |
| TITAN INTL INC ILL              | COM     | 88830M102 | 1,251   | 117,675   | SH | DFND | 14 | 4,575   | 113,100   | 0 |
| TIVO INC                        | COM     | 888706108 | 135     | 11,428    | SH | DFND | 14 | 5,858   | 5,570     | 0 |
| TOLL BROTHERS INC               | COM     | 889478103 | 3,986   | 116,311   | SH | DFND | 14 | 9,708   | 106,603   | 0 |
| TOMPKINS FINANCIAL<br>CORPORATI | COM     | 890110109 | 2,653   | 47,970    | SH | DFND | 14 | 1,362   | 46,608    | 0 |
| TOOTSIE ROLL INDS INC           | COM     | 890516107 | 545     | 17,771    | SH | DFND | 14 | 1,883   | 15,888    | 0 |
| TORCHMARK CORP                  | COM     | 891027104 | 20,670  | 381,580   | SH | DFND | 14 | 52,781  | 328,799   | 0 |
| TORCHMARK CORP                  | COM     | 891027104 | 1,568   | 28,937    | SH | DFND | 16 | 0       | 28,937    | 0 |
| TORO CO                         | COM     | 891092108 | 11,967  | 187,538   | SH | DFND | 14 | 26,654  | 160,884   | 0 |
| TORO CO                         | COM     | 891092108 | 230     | 3,600     | SH | DFND | 16 | 0       | 3,600     | 0 |
| TOWER INTL INC                  | COM     | 891826109 | 3,745   | 146,572   | SH | DFND | 14 | 89,572  | 57,000    | 0 |
| TOWERS WATSON & CO              | CL A    | 891894107 | 5,675   | 50,149    | SH | DFND | 14 | 4,271   | 45,878    | 0 |
| TOTAL SYS SVCS INC              | COM     | 891906109 | 7,311   | 215,291   | SH | DFND | 14 | 50,425  | 164,866   | 0 |
| TOTAL SYS SVCS INC              | COM     | 891906109 | 22      | 650       | SH | DFND | 16 | 0       | 650       | 0 |
| TRACTOR SUPPLY CO               | COM     | 892356106 | 14,099  | 178,870   | SH | DFND | 14 | 42,774  | 136,096   | 0 |
| TRACTOR SUPPLY CO               | COM     | 892356106 | 47      | 600       | SH | DFND | 16 | 0       | 600       | 0 |
| TRANSDIGM GROUP INC             | COM     | 893641100 | 682     | 3,473     | SH | DFND | 14 | 983     | 2,490     | 0 |
| TRAVELERS COMPANIES INC         | COM     | 89417E109 | 77,644  | 733,533   | SH | DFND | 14 | 175,274 | 558,259   | 0 |
| TRAVELERS COMPANIES INC         | COM     | 89417E109 | 2,751   | 25,994    | SH | DFND | 16 | 0       | 25,994    | 0 |
| TRAVELZOO INC                   | COM NEW | 89421Q205 | 616     | 48,823    | SH | DFND | 14 | 26,223  | 22,600    | 0 |
| TRECORA RES                     | COM     | 894648104 | 591     | 40,225    | SH | DFND | 14 | 30,325  | 9,900     | 0 |
| TREDEGAR CORP                   | COM     | 894650100 | 2,555   | 113,596   | SH | DFND | 14 | 34,294  | 79,302    | 0 |
| TREEHOUSE FOODS INC             | COM     | 89469A104 | 2,745   | 32,091    | SH | DFND | 14 | 4,158   | 27,933    | 0 |
| TRIMAS CORP                     | COM NEW | 896215209 | 1,053   | 33,651    | SH | DFND | 14 | 31,151  | 2,500     | 0 |
| TRIMBLE NAVIGATION LTD          | COM     | 896239100 | 4,866   | 183,338   | SH | DFND | 14 | 15,108  | 168,230   | 0 |
| TRINITY INDS INC                | COM     | 896522109 | 18,973  | 677,368   | SH | DFND | 14 | 380,678 | 296,690   | 0 |
| TRIPLE-S MGMT CORP              | CL B    | 896749108 | 2,626   | 109,823   | SH | DFND | 14 | 73,123  | 36,700    | 0 |
| TRIQUINT SEMICONDUCTOR<br>INC   | COM     | 89674K103 | 896     | 32,537    | SH | DFND | 14 | 17,001  | 15,536    | 0 |
| TRIUMPH GROUP INC NEW           | COM     | 896818101 | 7,523   | 111,917   | SH | DFND | 14 | 66,146  | 45,771    | 0 |
| TRIPADVISOR INC                 | COM     | 896945201 | 27,566  | 369,223   | SH | DFND | 14 | 164,172 | 205,051   | 0 |
| TRIPADVISOR INC                 | COM     | 896945201 | 379     | 5,075     | SH | DFND | 16 | 0       | 5,075     | 0 |
| TRUEBLUE INC                    | COM     | 89785X101 | 2,302   | 103,478   | SH | DFND | 14 | 6,087   | 97,391    | 0 |
| TRUSTCO BK CORP N Y             | COM     | 898349105 | 1,807   | 248,855   | SH | DFND | 14 | 9,159   | 239,696   | 0 |
| TRUSTMARK CORP                  | COM     | 898402102 | 1,235   | 50,345    | SH | DFND | 14 | 6,482   | 43,863    | 0 |
| TUESDAY MORNING CORP            | COM NEW | 899035505 | 2,103   | 96,926    | SH | DFND | 14 | 4,246   | 92,680    | 0 |
| TUPPERWARE BRANDS CORP          | COM     | 899896104 | 16,709  | 265,224   | SH | DFND | 14 | 212,520 | 52,704    | 0 |
| TWENTY FIRST CENTY FOX INC      | CL A    | 90130A101 | 93,663  | 2,438,813 | SH | DFND | 14 | 582,872 | 1,855,941 | 0 |
| TWENTY FIRST CENTY FOX INC      | CL A    | 90130A101 | 300     | 7,810     | SH | DFND | 16 | 0       | 7,810     | 0 |
| TWITTER INC                     | COM     | 90184L102 | 482     | 13,430    | SH | DFND | 14 | 8,330   | 5,100     | 0 |

|                              |         |           |         |           |    |      |    |           |           |   |
|------------------------------|---------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| TWO HBRS INVT CORP           | COM     | 90187B101 | 400     | 39,965    | SH | DFND | 14 | 20,565    | 19,400    | 0 |
| II VI INC                    | COM     | 902104108 | 1,567   | 114,765   | SH | DFND | 14 | 4,903     | 109,862   | 0 |
| TYLER TECHNOLOGIES INC       | COM     | 902252105 | 3,588   | 32,789    | SH | DFND | 14 | 10,207    | 22,582    | 0 |
| TYSON FOODS INC              | CL A    | 902494103 | 70,629  | 1,761,768 | SH | DFND | 14 | 724,757   | 1,037,011 | 0 |
| TYSON FOODS INC              | CL A    | 902494103 | 2,041   | 50,900    | SH | DFND | 16 | 0         | 50,900    | 0 |
| UDR INC                      | COM     | 902653104 | 71,435  | 2,317,813 | SH | DFND | 3  | 421,831   | 1,895,982 | 0 |
| UDR INC                      | COM     | 902653104 | 11,140  | 361,438   | SH | DFND | 14 | 179,255   | 182,183   | 0 |
| UGI CORP NEW                 | COM     | 902681105 | 35,407  | 932,245   | SH | DFND | 14 | 575,108   | 357,137   | 0 |
| UIL HLDG CORP                | COM     | 902748102 | 5,480   | 125,851   | SH | DFND | 14 | 5,664     | 120,187   | 0 |
| UMB FINL CORP                | COM     | 902788108 | 4,804   | 84,440    | SH | DFND | 14 | 3,773     | 80,667    | 0 |
| US BANCORP DEL               | COM NEW | 902973304 | 136,062 | 3,026,973 | SH | DFND | 14 | 599,350   | 2,427,623 | 0 |
| US BANCORP DEL               | COM NEW | 902973304 | 4,106   | 91,354    | SH | DFND | 16 | 0         | 91,354    | 0 |
| USANA HEALTH SCIENCES INC    | COM     | 90328M107 | 339     | 3,308     | SH | DFND | 14 | 3,008     | 300       | 0 |
| U S SILICA HLDGS INC         | COM     | 90346E103 | 4,860   | 189,180   | SH | DFND | 14 | 57,780    | 131,400   | 0 |
| ULTA SALON COSMETCS & FRAG I | COM     | 90384S303 | 23,728  | 185,609   | SH | DFND | 14 | 132,699   | 52,910    | 0 |
| ULTA SALON COSMETCS & FRAG I | COM     | 90384S303 | 703     | 5,500     | SH | DFND | 16 | 0         | 5,500     | 0 |
| ULTIMATE SOFTWARE GROUP INC  | COM     | 90385D107 | 3,157   | 21,503    | SH | DFND | 14 | 2,953     | 18,550    | 0 |
| ULTRA CLEAN HLDGS INC        | COM     | 90385V107 | 422     | 45,490    | SH | DFND | 14 | 11,390    | 34,100    | 0 |
| ULTRA PETROLEUM CORP         | COM     | 903914109 | 134     | 10,161    | SH | DFND | 14 | 2,418     | 7,743     | 0 |
| ULTRATECH INC                | COM     | 904034105 | 1,151   | 62,020    | SH | DFND | 14 | 2,502     | 59,518    | 0 |
| UMPQUA HLDGS CORP            | COM     | 904214103 | 2,707   | 159,149   | SH | DFND | 14 | 18,411    | 140,738   | 0 |
| UNDER ARMOUR INC             | CL A    | 904311107 | 14,636  | 215,556   | SH | DFND | 14 | 51,978    | 163,578   | 0 |
| UNDER ARMOUR INC             | CL A    | 904311107 | 48      | 700       | SH | DFND | 16 | 0         | 700       | 0 |
| UNIFI INC                    | COM NEW | 904677200 | 943     | 31,721    | SH | DFND | 14 | 1,521     | 30,200    | 0 |
| UNIFIRST CORP MASS           | COM     | 904708104 | 11,899  | 97,978    | SH | DFND | 14 | 41,903    | 56,075    | 0 |
| UNION BANKSHARES CORP NEW    | COM     | 90539J109 | 568     | 23,580    | SH | DFND | 14 | 21,035    | 2,545     | 0 |
| UNION PAC CORP               | COM     | 907818108 | 327,750 | 2,751,194 | SH | DFND | 14 | 1,205,504 | 1,545,690 | 0 |
| UNION PAC CORP               | COM     | 907818108 | 3,495   | 29,340    | SH | DFND | 16 | 0         | 29,340    | 0 |
| UNIT CORP                    | COM     | 909218109 | 6,103   | 178,974   | SH | DFND | 14 | 81,605    | 97,369    | 0 |
| UNITED CMNTY BKS BLAIRSVLE G | COM     | 90984P303 | 2,363   | 124,746   | SH | DFND | 14 | 28,506    | 96,240    | 0 |
| UNITED BANKSHARES INC WEST V | COM     | 909907107 | 5,909   | 157,797   | SH | DFND | 14 | 22,195    | 135,602   | 0 |
| UNITED CONTL HLDGS INC       | COM     | 910047109 | 60,959  | 911,329   | SH | DFND | 14 | 433,482   | 477,847   | 0 |
| UNITED CONTL HLDGS INC       | COM     | 910047109 | 1,291   | 19,300    | SH | DFND | 16 | 0         | 19,300    | 0 |
| UNITED FIRE GROUP INC        | COM     | 910340108 | 1,406   | 47,288    | SH | DFND | 14 | 2,074     | 45,214    | 0 |
| UNITED INS HLDGS CORP        | COM     | 910710102 | 2,379   | 108,400   | SH | DFND | 14 | 72,200    | 36,200    | 0 |
| UNITED NAT FOODS INC         | COM     | 911163103 | 2,936   | 37,971    | SH | DFND | 14 | 4,947     | 33,024    | 0 |
| UNITED ONLINE INC            | COM NEW | 911268209 | 1,101   | 75,642    | SH | DFND | 14 | 74,014    | 1,628     | 0 |
| UNITED PARCEL SERVICE INC    | CL B    | 911312106 | 111,409 | 1,002,154 | SH | DFND | 14 | 305,316   | 696,838   | 0 |
| UNITED PARCEL SERVICE INC    | CL B    | 911312106 | 329     | 2,960     | SH | DFND | 16 | 0         | 2,960     | 0 |
| UNITED RENTALS INC           | COM     | 911363109 | 37,669  | 369,270   | SH | DFND | 14 | 150,225   | 219,045   | 0 |
| UNITED RENTALS INC           | COM     | 911363109 | 632     | 6,200     | SH | DFND | 16 | 0         | 6,200     | 0 |
| UNITED STATES LIME & MINERAL | COM     | 911922102 | 595     | 8,167     | SH | DFND | 14 | 6,967     | 1,200     | 0 |
| UNITED STATES STL CORP NEW   | COM     | 912909108 | 4,715   | 176,333   | SH | DFND | 14 | 8,385     | 167,948   | 0 |
| UNITED STATIONERS INC        | COM     | 913004107 | 5,603   | 132,893   | SH | DFND | 14 | 50,437    | 82,456    | 0 |
| UNITED TECHNOLOGIES CORP     | COM     | 913017109 | 205,950 | 1,790,871 | SH | DFND | 14 | 511,103   | 1,279,768 | 0 |

|                                 |            |           |         |           |    |      |    |           |           |   |
|---------------------------------|------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| UNITED TECHNOLOGIES CORP        | COM        | 913017109 | 2,685   | 23,350    | SH | DFND | 16 | 0         | 23,350    | 0 |
| UNITED THERAPEUTICS CORP<br>DEL | COM        | 91307C102 | 34,007  | 262,624   | SH | DFND | 14 | 194,122   | 68,502    | 0 |
| UNITEDHEALTH GROUP INC          | COM        | 91324P102 | 297,529 | 2,943,205 | SH | DFND | 14 | 1,013,365 | 1,929,840 | 0 |
| UNITEDHEALTH GROUP INC          | COM        | 91324P102 | 6,759   | 66,860    | SH | DFND | 16 | 0         | 66,860    | 0 |
| UNIVERSAL CORP VA               | COM        | 913456109 | 2,261   | 51,400    | SH | DFND | 14 | 2,233     | 49,167    | 0 |
| UNIVERSAL ELECTRS INC           | COM        | 913483103 | 7,761   | 119,344   | SH | DFND | 14 | 66,926    | 52,418    | 0 |
| UNIVERSAL FST PRODS INC         | COM        | 913543104 | 5,086   | 95,594    | SH | DFND | 14 | 33,589    | 62,005    | 0 |
| UNIVERSAL HEALTH RLTY<br>INCM T | SH BEN INT | 91359E105 | 2,205   | 45,821    | SH | DFND | 14 | 16,396    | 29,425    | 0 |
| UNIVERSAL INS HLDGS INC         | COM        | 91359V107 | 4,518   | 220,926   | SH | DFND | 14 | 111,126   | 109,800   | 0 |
| UNIVERSAL HLTH SVCS INC         | CL B       | 913903100 | 49,209  | 442,292   | SH | DFND | 14 | 219,160   | 223,132   | 0 |
| UNIVERSAL HLTH SVCS INC         | CL B       | 913903100 | 857     | 7,700     | SH | DFND | 16 | 0         | 7,700     | 0 |
| UNIVERSAL TECHNICAL INST<br>INC | COM        | 913915104 | 462     | 46,911    | SH | DFND | 14 | 2,028     | 44,883    | 0 |
| UNIVEST CORP PA                 | COM        | 915271100 | 1,345   | 66,446    | SH | DFND | 14 | 20,471    | 45,975    | 0 |
| UNUM GROUP                      | COM        | 91529Y106 | 92,388  | 2,648,737 | SH | DFND | 14 | 1,023,594 | 1,625,143 | 0 |
| UNUM GROUP                      | COM        | 91529Y106 | 2,840   | 81,411    | SH | DFND | 16 | 0         | 81,411    | 0 |
| UNWIRED PLANET INC NEW          | COM        | 91531F103 | 10      | 10,237    | SH | DFND | 14 | 5,237     | 5,000     | 0 |
| URBAN OUTFITTERS INC            | COM        | 917047102 | 9,842   | 280,164   | SH | DFND | 14 | 115,473   | 164,691   | 0 |
| URBAN OUTFITTERS INC            | COM        | 917047102 | 14      | 400       | SH | DFND | 16 | 0         | 400       | 0 |
| URSTADT BIDDLE PPTYS INC        | CL A       | 917286205 | 2,100   | 95,978    | SH | DFND | 14 | 32,428    | 63,550    | 0 |
| US ECOLOGY INC                  | COM        | 91732J102 | 2,985   | 74,408    | SH | DFND | 14 | 27,708    | 46,700    | 0 |
| VCA INC                         | COM        | 918194101 | 9,087   | 186,322   | SH | DFND | 14 | 115,480   | 70,842    | 0 |
| V F CORP                        | COM        | 918204108 | 34,611  | 462,098   | SH | DFND | 14 | 108,088   | 354,010   | 0 |
| V F CORP                        | COM        | 918204108 | 112     | 1,500     | SH | DFND | 16 | 0         | 1,500     | 0 |
| VSE CORP                        | COM        | 918284100 | 1,534   | 23,284    | SH | DFND | 14 | 5,784     | 17,500    | 0 |
| VOXX INTL CORP                  | CL A       | 91829F104 | 373     | 42,558    | SH | DFND | 14 | 1,908     | 40,650    | 0 |
| VAALCO ENERGY INC               | COM NEW    | 91851C201 | 1,443   | 316,519   | SH | DFND | 14 | 144,619   | 171,900   | 0 |
| VAIL RESORTS INC                | COM        | 91879Q109 | 250     | 2,745     | SH | DFND | 14 | 2,095     | 650       | 0 |
| VALERO ENERGY CORP NEW          | COM        | 91913Y100 | 163,220 | 3,297,373 | SH | DFND | 14 | 1,623,715 | 1,673,658 | 0 |
| VALERO ENERGY CORP NEW          | COM        | 91913Y100 | 3,475   | 70,200    | SH | DFND | 16 | 0         | 70,200    | 0 |
| VALLEY NATL BANCORP             | COM        | 919794107 | 1,628   | 167,634   | SH | DFND | 14 | 22,367    | 145,267   | 0 |
| VALMONT INDS INC                | COM        | 920253101 | 2,228   | 17,540    | SH | DFND | 14 | 1,705     | 15,835    | 0 |
| VALSPAR CORP                    | COM        | 920355104 | 11,042  | 127,679   | SH | DFND | 14 | 69,914    | 57,765    | 0 |
| VANTIV INC                      | CL A       | 92210H105 | 202     | 5,950     | SH | DFND | 14 | 2,050     | 3,900     | 0 |
| VARIAN MED SYS INC              | COM        | 92220P105 | 11,606  | 134,157   | SH | DFND | 14 | 32,263    | 101,894   | 0 |
| VARIAN MED SYS INC              | COM        | 92220P105 | 39      | 455       | SH | DFND | 16 | 0         | 455       | 0 |
| VASCO DATA SEC INTL INC         | COM        | 92230Y104 | 11,419  | 404,788   | SH | DFND | 14 | 271,888   | 132,900   | 0 |
| VASCULAR SOLUTIONS INC          | COM        | 92231M109 | 933     | 34,347    | SH | DFND | 14 | 23,147    | 11,200    | 0 |
| VECTREN CORP                    | COM        | 92240G101 | 20,793  | 449,772   | SH | DFND | 14 | 360,573   | 89,199    | 0 |
| VEECO INSTRS INC DEL            | COM        | 922417100 | 3,129   | 89,713    | SH | DFND | 14 | 3,946     | 85,767    | 0 |
| VENTAS INC                      | COM        | 92276F100 | 46,141  | 643,534   | SH | DFND | 3  | 98,116    | 545,418   | 0 |
| VENTAS INC                      | COM        | 92276F100 | 30,823  | 429,892   | SH | DFND | 14 | 92,046    | 337,846   | 0 |
| VENTAS INC                      | COM        | 92276F100 | 93      | 1,300     | SH | DFND | 16 | 0         | 1,300     | 0 |
| VANGUARD INDEX FDS              | REIT ETF   | 922908553 | 35,840  | 442,468   | SH | DFND | 14 | 442,468   | 0         | 0 |
| VERIFONE SYS INC                | COM        | 92342Y109 | 3,042   | 81,774    | SH | DFND | 14 | 6,569     | 75,205    | 0 |
| VERISIGN INC                    | COM        | 92343E102 | 8,488   | 148,913   | SH | DFND | 14 | 34,800    | 114,113   | 0 |
| VERISIGN INC                    | COM        | 92343E102 | 25      | 445       | SH | DFND | 16 | 0         | 445       | 0 |
| VERIZON COMMUNICATIONS<br>INC   | COM        | 92343V104 | 335,129 | 7,163,945 | SH | DFND | 14 | 1,920,689 | 5,243,256 | 0 |

|                              |            |           |         |           |    |      |    |           |           |   |
|------------------------------|------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| VERIZON COMMUNICATIONS INC   | COM        | 92343V104 | 1,978   | 42,282    | SH | DFND | 16 | 0         | 42,282    | 0 |
| VERINT SYS INC               | COM        | 92343X100 | 325     | 5,584     | SH | DFND | 14 | 3,411     | 2,173     | 0 |
| VERITIV CORP                 | COM        | 923454102 | 1,090   | 21,012    | SH | DFND | 14 | 504       | 20,508    | 0 |
| VERISK ANALYTICS INC         | CL A       | 92345Y106 | 659     | 10,284    | SH | DFND | 14 | 2,914     | 7,370     | 0 |
| VERTEX PHARMACEUTICALS INC   | COM        | 92532F100 | 36,572  | 307,847   | SH | DFND | 14 | 74,479    | 233,368   | 0 |
| VERTEX PHARMACEUTICALS INC   | COM        | 92532F100 | 119     | 1,000     | SH | DFND | 16 | 0         | 1,000     | 0 |
| VIAD CORP                    | COM NEW    | 92552R406 | 3,662   | 137,342   | SH | DFND | 14 | 42,958    | 94,384    | 0 |
| VIASAT INC                   | COM        | 92552V100 | 6,022   | 95,534    | SH | DFND | 14 | 4,172     | 91,362    | 0 |
| VIACOM INC NEW               | CL B       | 92553P201 | 49,681  | 660,219   | SH | DFND | 14 | 268,020   | 392,199   | 0 |
| VIACOM INC NEW               | CL B       | 92553P201 | 119     | 1,588     | SH | DFND | 16 | 0         | 1,588     | 0 |
| VICOR CORP                   | COM        | 925815102 | 564     | 46,652    | SH | DFND | 14 | 1,840     | 44,812    | 0 |
| VIEWPOINT FINL GROUP INC MD  | COM        | 92672A101 | 2,495   | 104,592   | SH | DFND | 14 | 27,392    | 77,200    | 0 |
| VILLAGE SUPER MKT INC        | CL A NEW   | 927107409 | 213     | 7,795     | SH | DFND | 14 | 6,595     | 1,200     | 0 |
| VISA INC                     | COM CL A   | 92826C839 | 261,940 | 999,008   | SH | DFND | 14 | 426,379   | 572,629   | 0 |
| VISA INC                     | COM CL A   | 92826C839 | 994     | 3,790     | SH | DFND | 16 | 0         | 3,790     | 0 |
| VIRTUSA CORP                 | COM        | 92827P102 | 2,494   | 59,861    | SH | DFND | 14 | 2,531     | 57,330    | 0 |
| VIRTUS INVT PARTNERS INC     | COM        | 92828Q109 | 4,472   | 26,233    | SH | DFND | 14 | 9,980     | 16,253    | 0 |
| VISHAY INTERTECHNOLOGY INC   | COM        | 928298108 | 8,113   | 573,386   | SH | DFND | 14 | 287,554   | 285,832   | 0 |
| VISTEON CORP                 | COM NEW    | 92839U206 | 342     | 3,203     | SH | DFND | 14 | 803       | 2,400     | 0 |
| VITAMIN SHOPPE INC           | COM        | 92849E101 | 3,335   | 68,659    | SH | DFND | 14 | 3,109     | 65,550    | 0 |
| VMWARE INC                   | CL A COM   | 928563402 | 560     | 6,792     | SH | DFND | 14 | 1,552     | 5,240     | 0 |
| VONAGE HLDGS CORP            | COM        | 92886T201 | 632     | 165,957   | SH | DFND | 14 | 157,657   | 8,300     | 0 |
| VORNADO RLTY TR              | SH BEN INT | 929042109 | 46,967  | 399,002   | SH | DFND | 3  | 73,053    | 325,949   | 0 |
| VORNADO RLTY TR              | SH BEN INT | 929042109 | 27,195  | 231,034   | SH | DFND | 14 | 55,218    | 175,816   | 0 |
| VORNADO RLTY TR              | SH BEN INT | 929042109 | 88      | 751       | SH | DFND | 16 | 0         | 751       | 0 |
| VOYA FINL INC                | COM        | 929089100 | 3,897   | 91,960    | SH | DFND | 14 | 2,460     | 89,500    | 0 |
| VULCAN MATLS CO              | COM        | 929160109 | 11,240  | 171,002   | SH | DFND | 14 | 41,223    | 129,779   | 0 |
| VULCAN MATLS CO              | COM        | 929160109 | 36      | 550       | SH | DFND | 16 | 0         | 550       | 0 |
| WD-40 CO                     | COM        | 929236107 | 2,638   | 31,003    | SH | DFND | 14 | 1,520     | 29,483    | 0 |
| WGL HLDGS INC                | COM        | 92924F106 | 2,266   | 41,488    | SH | DFND | 14 | 5,116     | 36,372    | 0 |
| WABCO HLDGS INC              | COM        | 92927K102 | 429     | 4,090     | SH | DFND | 14 | 1,022     | 3,068     | 0 |
| WSFS FINL CORP               | COM        | 929328102 | 2,100   | 27,311    | SH | DFND | 14 | 13,191    | 14,120    | 0 |
| WABASH NATL CORP             | COM        | 929566107 | 1,614   | 130,621   | SH | DFND | 14 | 3,921     | 126,700   | 0 |
| WABTEC CORP                  | COM        | 929740108 | 6,029   | 69,386    | SH | DFND | 14 | 5,838     | 63,548    | 0 |
| WADDELL & REED FINL INC      | CL A       | 930059100 | 32,257  | 647,463   | SH | DFND | 14 | 437,254   | 210,209   | 0 |
| WADDELL & REED FINL INC      | CL A       | 930059100 | 269     | 5,400     | SH | DFND | 16 | 0         | 5,400     | 0 |
| WAGEWORKS INC                | COM        | 930427109 | 4,644   | 71,920    | SH | DFND | 14 | 3,370     | 68,550    | 0 |
| WAL-MART STORES INC          | COM        | 931142103 | 410,949 | 4,785,156 | SH | DFND | 14 | 1,899,900 | 2,885,256 | 0 |
| WAL-MART STORES INC          | COM        | 931142103 | 8,511   | 99,105    | SH | DFND | 16 | 0         | 99,105    | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM        | 931427108 | 88,184  | 1,157,272 | SH | DFND | 14 | 274,660   | 882,612   | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM        | 931427108 | 282     | 3,695     | SH | DFND | 16 | 0         | 3,695     | 0 |
| WALKER & DUNLOP INC          | COM        | 93148P102 | 1,833   | 104,500   | SH | DFND | 14 | 47,700    | 56,800    | 0 |
| WALTER INVT MGMT CORP        | COM        | 93317W102 | 331     | 20,061    | SH | DFND | 14 | 18,366    | 1,695     | 0 |
| WARREN RES INC               | COM        | 93564A100 | 18      | 10,884    | SH | DFND | 14 | 4,284     | 6,600     | 0 |
| WASHINGTON FED INC           | COM        | 938824109 | 8,600   | 388,259   | SH | DFND | 14 | 212,507   | 175,752   | 0 |

|                              |            |           |         |            |    |      |    |           |           |   |
|------------------------------|------------|-----------|---------|------------|----|------|----|-----------|-----------|---|
| WASHINGTON PRIME GROUP INC   | COM        | 939647103 | 1,933   | 112,266    | SH | DFND | 14 | 8,935     | 103,331   | 0 |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT | 939653101 | 216     | 7,793      | SH | DFND | 14 | 3,823     | 3,970     | 0 |
| WASHINGTON TR BANCORP        | COM        | 940610108 | 1,714   | 42,649     | SH | DFND | 14 | 21,494    | 21,155    | 0 |
| WASTE CONNECTIONS INC        | COM        | 941053100 | 17,729  | 403,018    | SH | DFND | 14 | 276,056   | 126,962   | 0 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 28,868  | 562,509    | SH | DFND | 14 | 134,375   | 428,134   | 0 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 94      | 1,825      | SH | DFND | 16 | 0         | 1,825     | 0 |
| WATERS CORP                  | COM        | 941848103 | 12,519  | 111,064    | SH | DFND | 14 | 26,716    | 84,348    | 0 |
| WATERS CORP                  | COM        | 941848103 | 43      | 385        | SH | DFND | 16 | 0         | 385       | 0 |
| WATSCO INC                   | COM        | 942622200 | 2,282   | 21,330     | SH | DFND | 14 | 2,652     | 18,678    | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A       | 942749102 | 4,022   | 63,398     | SH | DFND | 14 | 2,871     | 60,527    | 0 |
| WAUSAU PAPER CORP            | COM        | 943315101 | 1,252   | 110,154    | SH | DFND | 14 | 4,321     | 105,833   | 0 |
| WEBMD HEALTH CORP            | COM        | 94770V102 | 1,482   | 37,479     | SH | DFND | 14 | 35,348    | 2,131     | 0 |
| WEBSTER FINL CORP CONN       | COM        | 947890109 | 5,928   | 182,236    | SH | DFND | 14 | 123,260   | 58,976    | 0 |
| WEINGARTEN RLTY INVS         | SH BEN INT | 948741103 | 2,875   | 82,341     | SH | DFND | 14 | 6,767     | 75,574    | 0 |
| WEIS MKTS INC                | COM        | 948849104 | 621     | 12,993     | SH | DFND | 14 | 9,098     | 3,895     | 0 |
| WELLCARE HEALTH PLANS INC    | COM        | 94946T106 | 7,454   | 90,833     | SH | DFND | 14 | 61,910    | 28,923    | 0 |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 553,855 | 10,103,163 | SH | DFND | 14 | 3,159,041 | 6,944,122 | 0 |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 12,082  | 220,403    | SH | DFND | 16 | 0         | 220,403   | 0 |
| WENDYS CO                    | COM        | 95058W100 | 5,176   | 573,241    | SH | DFND | 14 | 293,723   | 279,518   | 0 |
| WERNER ENTERPRISES INC       | COM        | 950755108 | 2,075   | 66,605     | SH | DFND | 14 | 37,099    | 29,506    | 0 |
| WESBANCO INC                 | COM        | 950810101 | 3,616   | 103,914    | SH | DFND | 14 | 54,620    | 49,294    | 0 |
| WESBANCO INC                 | COM        | 950810101 | 49      | 1,400      | SH | DFND | 16 | 0         | 1,400     | 0 |
| WESCO INTL INC               | COM        | 95082P105 | 222     | 2,917      | SH | DFND | 14 | 827       | 2,090     | 0 |
| WEST BANCORPORATION INC      | CAP STK    | 95123P106 | 455     | 26,741     | SH | DFND | 14 | 941       | 25,800    | 0 |
| WEST CORP                    | COM        | 952355204 | 5,066   | 153,500    | SH | DFND | 14 | 84,500    | 69,000    | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM        | 955306105 | 13,612  | 255,676    | SH | DFND | 14 | 100,536   | 155,140   | 0 |
| WESTAMERICA BANCORPORATION   | COM        | 957090103 | 2,838   | 57,886     | SH | DFND | 14 | 2,607     | 55,279    | 0 |
| WESTAR ENERGY INC            | COM        | 95709T100 | 7,493   | 181,699    | SH | DFND | 14 | 49,976    | 131,723   | 0 |
| WESTERN ALLIANCE BANCORP     | COM        | 957638109 | 3,547   | 127,584    | SH | DFND | 14 | 86,269    | 41,315    | 0 |
| WESTERN DIGITAL CORP         | COM        | 958102105 | 59,597  | 538,367    | SH | DFND | 14 | 77,376    | 460,991   | 0 |
| WESTERN DIGITAL CORP         | COM        | 958102105 | 2,197   | 19,850     | SH | DFND | 16 | 0         | 19,850    | 0 |
| WESTERN REFNG INC            | COM        | 959319104 | 24,335  | 644,122    | SH | DFND | 14 | 480,191   | 163,931   | 0 |
| WESTERN UN CO                | COM        | 959802109 | 20,225  | 1,129,236  | SH | DFND | 14 | 189,809   | 939,427   | 0 |
| WESTERN UN CO                | COM        | 959802109 | 1,114   | 62,185     | SH | DFND | 16 | 0         | 62,185    | 0 |
| WESTLAKE CHEM CORP           | COM        | 960413102 | 79,986  | 1,309,322  | SH | DFND | 14 | 754,272   | 555,050   | 0 |
| WESTLAKE CHEM CORP           | COM        | 960413102 | 1,686   | 27,600     | SH | DFND | 16 | 0         | 27,600    | 0 |
| WESTWOOD HLDGS GROUP INC     | COM        | 961765104 | 804     | 13,002     | SH | DFND | 14 | 10,602    | 2,400     | 0 |
| WEX INC                      | COM        | 96208T104 | 2,926   | 29,583     | SH | DFND | 14 | 3,916     | 25,667    | 0 |
| WEYERHAEUSER CO              | COM        | 962166104 | 25,985  | 724,020    | SH | DFND | 14 | 163,787   | 560,233   | 0 |
| WEYERHAEUSER CO              | COM        | 962166104 | 78      | 2,160      | SH | DFND | 16 | 0         | 2,160     | 0 |
| WHIRLPOOL CORP               | COM        | 963320106 | 51,306  | 264,818    | SH | DFND | 14 | 124,223   | 140,595   | 0 |
| WHIRLPOOL CORP               | COM        | 963320106 | 491     | 2,534      | SH | DFND | 16 | 0         | 2,534     | 0 |
| WHITEWAVE FOODS CO           | COM        | 966244105 | 24,780  | 708,202    | SH | DFND | 14 | 488,597   | 219,605   | 0 |
| WHITING PETE CORP NEW        | COM        | 966387102 | 1,926   | 58,369     | SH | DFND | 14 | 2,454     | 55,915    | 0 |
| WHOLE FOODS MKT INC          | COM        | 966837106 | 23,537  | 466,826    | SH | DFND | 14 | 111,490   | 355,336   | 0 |
| WHOLE FOODS MKT INC          | COM        | 966837106 | 76      | 1,500      | SH | DFND | 16 | 0         | 1,500     | 0 |

|                             |               |           |        |           |    |      |    |         |           |   |
|-----------------------------|---------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| WILEY JOHN & SONS INC       | CL A          | 968223206 | 3,751  | 63,315    | SH | DFND | 14 | 25,787  | 37,528    | 0 |
| WILLBROS GROUP INC DEL      | COM           | 969203108 | 1,064  | 169,675   | SH | DFND | 14 | 140,175 | 29,500    | 0 |
| WILLIAMS COS INC DEL        | COM           | 969457100 | 39,596 | 881,083   | SH | DFND | 14 | 210,973 | 670,110   | 0 |
| WILLIAMS COS INC DEL        | COM           | 969457100 | 130    | 2,885     | SH | DFND | 16 | 0       | 2,885     | 0 |
| WILLIAMS CLAYTON ENERGY INC | COM           | 969490101 | 515    | 8,068     | SH | DFND | 14 | 368     | 7,700     | 0 |
| WILLIAMS SONOMA INC         | COM           | 969904101 | 6,265  | 82,789    | SH | DFND | 14 | 26,679  | 56,110    | 0 |
| WILSHIRE BANCORP INC        | COM           | 97186T108 | 6,373  | 629,160   | SH | DFND | 14 | 325,397 | 303,763   | 0 |
| WINDSTREAM HLDGS INC        | COM           | 97382A101 | 6,371  | 773,191   | SH | DFND | 14 | 175,960 | 597,231   | 0 |
| WINDSTREAM HLDGS INC        | COM           | 97382A101 | 19     | 2,256     | SH | DFND | 16 | 0       | 2,256     | 0 |
| WINNEBAGO INDS INC          | COM           | 974637100 | 2,021  | 92,884    | SH | DFND | 14 | 24,598  | 68,286    | 0 |
| WINTRUST FINL CORP          | COM           | 97650W108 | 6,377  | 136,387   | SH | DFND | 14 | 9,801   | 126,586   | 0 |
| WIPRO LTD                   | SPON ADR 1 SH | 97651M109 | 848    | 74,880    | SH | DFND | 14 | 0       | 74,880    | 0 |
| WISCONSIN ENERGY CORP       | COM           | 976657106 | 16,415 | 311,247   | SH | DFND | 14 | 69,893  | 241,354   | 0 |
| WISCONSIN ENERGY CORP       | COM           | 976657106 | 50     | 950       | SH | DFND | 16 | 0       | 950       | 0 |
| WISDOMTREE INVTS INC        | COM           | 97717P104 | 235    | 15,000    | SH | DFND | 14 | 6,000   | 9,000     | 0 |
| WOLVERINE WORLD WIDE INC    | COM           | 978097103 | 6,664  | 226,142   | SH | DFND | 14 | 10,012  | 216,130   | 0 |
| WOODWARD INC                | COM           | 980745103 | 2,211  | 44,911    | SH | DFND | 14 | 6,327   | 38,584    | 0 |
| WORKDAY INC                 | CL A          | 98138H101 | 127    | 1,559     | SH | DFND | 10 | 1,559   | 0         | 0 |
| WORKDAY INC                 | CL A          | 98138H101 | 228    | 2,790     | SH | DFND | 14 | 1,620   | 1,170     | 0 |
| WORLD ACCEP CORP DEL        | COM           | 981419104 | 2,953  | 37,162    | SH | DFND | 14 | 17,942  | 19,220    | 0 |
| WORLD FUEL SVCS CORP        | COM           | 981475106 | 12,069 | 257,163   | SH | DFND | 14 | 183,209 | 73,954    | 0 |
| WORTHINGTON INDS INC        | COM           | 981811102 | 18,370 | 610,493   | SH | DFND | 14 | 448,904 | 161,589   | 0 |
| WORTHINGTON INDS INC        | COM           | 981811102 | 156    | 5,200     | SH | DFND | 16 | 0       | 5,200     | 0 |
| WPX ENERGY INC              | COM           | 98212B103 | 1,686  | 145,012   | SH | DFND | 14 | 11,673  | 133,339   | 0 |
| WYNDHAM WORLDWIDE CORP      | COM           | 98310W108 | 38,141 | 444,745   | SH | DFND | 14 | 263,376 | 181,369   | 0 |
| WYNDHAM WORLDWIDE CORP      | COM           | 98310W108 | 43     | 500       | SH | DFND | 16 | 0       | 500       | 0 |
| WYNN RESORTS LTD            | COM           | 983134107 | 15,809 | 106,269   | SH | DFND | 14 | 25,830  | 80,439    | 0 |
| WYNN RESORTS LTD            | COM           | 983134107 | 57     | 380       | SH | DFND | 16 | 0       | 380       | 0 |
| XO GROUP INC                | COM           | 983772104 | 3,006  | 165,065   | SH | DFND | 14 | 51,070  | 113,995   | 0 |
| XPO LOGISTICS INC           | COM           | 983793100 | 246    | 6,009     | SH | DFND | 14 | 3,009   | 3,000     | 0 |
| XCEL ENERGY INC             | COM           | 98389B100 | 33,672 | 937,421   | SH | DFND | 14 | 164,366 | 773,055   | 0 |
| XCEL ENERGY INC             | COM           | 98389B100 | 606    | 16,880    | SH | DFND | 16 | 0       | 16,880    | 0 |
| XILINX INC                  | COM           | 983919101 | 15,085 | 348,455   | SH | DFND | 14 | 83,239  | 265,216   | 0 |
| XILINX INC                  | COM           | 983919101 | 48     | 1,100     | SH | DFND | 16 | 0       | 1,100     | 0 |
| XEROX CORP                  | COM           | 984121103 | 38,084 | 2,747,751 | SH | DFND | 14 | 391,169 | 2,356,582 | 0 |
| XEROX CORP                  | COM           | 984121103 | 1,837  | 132,534   | SH | DFND | 16 | 0       | 132,534   | 0 |
| XYLEM INC                   | COM           | 98419M100 | 9,052  | 237,775   | SH | DFND | 14 | 56,003  | 181,772   | 0 |
| XYLEM INC                   | COM           | 98419M100 | 27     | 700       | SH | DFND | 16 | 0       | 700       | 0 |
| YADKIN FINL CORP            | COM           | 984305102 | 435    | 22,114    | SH | DFND | 14 | 20,208  | 1,906     | 0 |
| YAHOO INC                   | COM           | 984332106 | 60,249 | 1,192,809 | SH | DFND | 14 | 279,164 | 913,645   | 0 |
| YAHOO INC                   | COM           | 984332106 | 190    | 3,760     | SH | DFND | 16 | 0       | 3,760     | 0 |
| YUM BRANDS INC              | COM           | 988498101 | 99,046 | 1,359,583 | SH | DFND | 14 | 642,129 | 717,454   | 0 |
| YUM BRANDS INC              | COM           | 988498101 | 1,021  | 14,010    | SH | DFND | 16 | 0       | 14,010    | 0 |
| ZEBRA TECHNOLOGIES CORP     | CL A          | 989207105 | 14,629 | 188,976   | SH | DFND | 14 | 138,236 | 50,740    | 0 |
| ZEBRA TECHNOLOGIES CORP     | CL A          | 989207105 | 232    | 3,000     | SH | DFND | 16 | 0       | 3,000     | 0 |
| ZENDESK INC                 | COM           | 98936J101 | 834    | 34,208    | SH | DFND | 10 | 34,208  | 0         | 0 |
| ZENDESK INC                 | COM           | 98936J101 | 29     | 1,200     | SH | DFND | 14 | 700     | 500       | 0 |
| ZEP INC                     | COM           | 98944B108 | 1,009  | 66,597    | SH | DFND | 14 | 18,331  | 48,266    | 0 |

|                              |              |           |         |           |    |      |    |         |         |   |
|------------------------------|--------------|-----------|---------|-----------|----|------|----|---------|---------|---|
| ZIMMER HLDGS INC             | COM          | 98956P102 | 25,338  | 223,401   | SH | DFND | 14 | 53,301  | 170,100 | 0 |
| ZIMMER HLDGS INC             | COM          | 98956P102 | 83      | 735       | SH | DFND | 16 | 0       | 735     | 0 |
| ZIONS BANCORPORATION         | COM          | 989701107 | 7,383   | 258,959   | SH | DFND | 14 | 61,816  | 197,143 | 0 |
| ZIONS BANCORPORATION         | COM          | 989701107 | 21      | 750       | SH | DFND | 16 | 0       | 750     | 0 |
| ZIX CORP                     | COM          | 98974P100 | 105     | 29,123    | SH | DFND | 14 | 3,223   | 25,900  | 0 |
| ZOETIS INC                   | CL A         | 98978V103 | 27,138  | 630,682   | SH | DFND | 14 | 155,810 | 474,872 | 0 |
| ZOETIS INC                   | CL A         | 98978V103 | 90      | 2,100     | SH | DFND | 16 | 0       | 2,100   | 0 |
| ZUMIEZ INC                   | COM          | 989817101 | 3,492   | 90,395    | SH | DFND | 14 | 30,296  | 60,099  | 0 |
| ZYNGA INC                    | CL A         | 98986T108 | 148     | 55,700    | SH | DFND | 14 | 11,300  | 44,400  | 0 |
| ACTAVIS PLC                  | SHS          | G0083B108 | 115,582 | 449,019   | SH | DFND | 14 | 182,568 | 266,451 | 0 |
| ACTAVIS PLC                  | SHS          | G0083B108 | 293     | 1,140     | SH | DFND | 16 | 0       | 1,140   | 0 |
| AIRCASTLE LTD                | COM          | G0129K104 | 1,898   | 88,794    | SH | DFND | 14 | 3,519   | 85,275  | 0 |
| ALKERMES PLC                 | SHS          | G01767105 | 551     | 9,415     | SH | DFND | 14 | 2,517   | 6,898   | 0 |
| ALLEGION PUB LTD CO          | ORD SHS      | G0176J109 | 6,808   | 122,763   | SH | DFND | 14 | 29,500  | 93,263  | 0 |
| ALLEGION PUB LTD CO          | ORD SHS      | G0176J109 | 20      | 366       | SH | DFND | 16 | 0       | 366     | 0 |
| AON PLC                      | SHS CL A     | G0408V102 | 34,442  | 363,198   | SH | DFND | 14 | 90,131  | 273,067 | 0 |
| AON PLC                      | SHS CL A     | G0408V102 | 121     | 1,275     | SH | DFND | 16 | 0       | 1,275   | 0 |
| ARCH CAP GROUP LTD           | ORD          | G0450A105 | 4,123   | 69,770    | SH | DFND | 14 | 2,365   | 67,405  | 0 |
| ARGO GROUP INTL HLDGS LTD    | COM          | G0464B107 | 2,497   | 45,015    | SH | DFND | 14 | 17,105  | 27,910  | 0 |
| ASPEN INSURANCE HOLDINGS LTD | SHS          | G05384105 | 12,927  | 295,339   | SH | DFND | 14 | 181,116 | 114,223 | 0 |
| ASSURED GUARANTY LTD         | COM          | G0585R106 | 2,478   | 95,345    | SH | DFND | 14 | 82,395  | 12,950  | 0 |
| AXIS CAPITAL HOLDINGS LTD    | SHS          | G0692U109 | 3,722   | 72,843    | SH | DFND | 14 | 1,893   | 70,950  | 0 |
| ENERGY XXI LTD               | USD UNRS SHS | G10082140 | 33      | 10,273    | SH | DFND | 14 | 5,317   | 4,956   | 0 |
| ACCENTURE PLC IRELAND        | SHS CLASS A  | G1151C101 | 70,470  | 789,045   | SH | DFND | 14 | 196,905 | 592,140 | 0 |
| ACCENTURE PLC IRELAND        | SHS CLASS A  | G1151C101 | 238     | 2,660     | SH | DFND | 16 | 0       | 2,660   | 0 |
| BUNGE LIMITED                | COM          | G16962105 | 36,751  | 404,255   | SH | DFND | 14 | 215,110 | 189,145 | 0 |
| BUNGE LIMITED                | COM          | G16962105 | 909     | 10,000    | SH | DFND | 16 | 0       | 10,000  | 0 |
| COVIDIEN PLC                 | SHS          | G2554F113 | 59,628  | 582,983   | SH | DFND | 14 | 141,518 | 441,465 | 0 |
| COVIDIEN PLC                 | SHS          | G2554F113 | 197     | 1,930     | SH | DFND | 16 | 0       | 1,930   | 0 |
| DELPHI AUTOMOTIVE PLC        | SHS          | G27823106 | 65,572  | 901,702   | SH | DFND | 14 | 391,267 | 510,435 | 0 |
| DELPHI AUTOMOTIVE PLC        | SHS          | G27823106 | 868     | 11,940    | SH | DFND | 16 | 0       | 11,940  | 0 |
| EATON CORP PLC               | SHS          | G29183103 | 78,388  | 1,153,436 | SH | DFND | 14 | 360,996 | 792,440 | 0 |
| EATON CORP PLC               | SHS          | G29183103 | 969     | 14,263    | SH | DFND | 16 | 0       | 14,263  | 0 |
| ENDURANCE SPECIALTY HLDGS LT | SHS          | G30397106 | 3,395   | 56,734    | SH | DFND | 14 | 744     | 55,990  | 0 |
| ENDURANCE SPECIALTY HLDGS LT | SHS          | G30397106 | 48      | 800       | SH | DFND | 16 | 0       | 800     | 0 |
| ENDO INTL PLC                | SHS          | G30401106 | 29,962  | 415,447   | SH | DFND | 14 | 300,198 | 115,249 | 0 |
| ENDO INTL PLC                | SHS          | G30401106 | 375     | 5,200     | SH | DFND | 16 | 0       | 5,200   | 0 |
| ENSTAR GROUP LIMITED         | SHS          | G3075P101 | 1,482   | 9,692     | SH | DFND | 14 | 2,573   | 7,119   | 0 |
| ENSCO PLC                    | SHS CLASS A  | G3157S106 | 13,275  | 443,252   | SH | DFND | 14 | 78,676  | 364,576 | 0 |
| ENSCO PLC                    | SHS CLASS A  | G3157S106 | 691     | 23,060    | SH | DFND | 16 | 0       | 23,060  | 0 |
| EVEREST RE GROUP LTD         | COM          | G3223R108 | 7,998   | 46,966    | SH | DFND | 14 | 13,212  | 33,754  | 0 |
| FABRINET                     | SHS          | G3323L100 | 2,211   | 124,629   | SH | DFND | 14 | 3,029   | 121,600 | 0 |
| FRESH DEL MONTE PRODUCE INC  | ORD          | G36738105 | 1,855   | 55,279    | SH | DFND | 14 | 2,124   | 53,155  | 0 |
| GENPACT LIMITED              | SHS          | G3922B107 | 3,526   | 186,247   | SH | DFND | 14 | 96,487  | 89,760  | 0 |
| GENPACT LIMITED              | SHS          | G3922B107 | 59      | 3,100     | SH | DFND | 16 | 0       | 3,100   | 0 |
| GLOBAL SOURCES LTD           | ORD          | G39300101 | 150     | 23,559    | SH | DFND | 14 | 13,848  | 9,711   | 0 |
| GLOBAL SOURCES LTD           | ORD          | G39300101 | 49      | 7,720     | SH | DFND | 16 | 0       | 7,720   | 0 |

|                              |             |           |         |           |    |      |    |           |           |   |
|------------------------------|-------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| GLOBAL INDEMNITY PLC         | SHS         | G39319101 | 672     | 23,703    | SH | DFND | 14 | 503       | 23,200    | 0 |
| HELEN OF TROY CORP LTD       | COM         | G4388N106 | 14,430  | 221,793   | SH | DFND | 14 | 125,373   | 96,420    | 0 |
| HELEN OF TROY CORP LTD       | COM         | G4388N106 | 150     | 2,300     | SH | DFND | 16 | 0         | 2,300     | 0 |
| HERBALIFE LTD                | COM USD SHS | G4412G101 | 205     | 5,441     | SH | DFND | 14 | 1,287     | 4,154     | 0 |
| INGERSOLL-RAND PLC           | SHS         | G47791101 | 21,134  | 333,403   | SH | DFND | 14 | 83,458    | 249,945   | 0 |
| INGERSOLL-RAND PLC           | SHS         | G47791101 | 70      | 1,100     | SH | DFND | 16 | 0         | 1,100     | 0 |
| INVESCO LTD                  | SHS         | G491BT108 | 22,796  | 576,824   | SH | DFND | 14 | 134,950   | 441,874   | 0 |
| INVESCO LTD                  | SHS         | G491BT108 | 70      | 1,775     | SH | DFND | 16 | 0         | 1,775     | 0 |
| JAZZ PHARMACEUTICALS PLC     | SHS USD     | G50871105 | 14,915  | 91,095    | SH | DFND | 14 | 71,575    | 19,520    | 0 |
| KOFAX LTD                    | COM USD     | G5307C105 | 139     | 19,800    | SH | DFND | 14 | 4,100     | 15,700    | 0 |
| LAZARD LTD                   | SHS A       | G54050102 | 13,638  | 272,595   | SH | DFND | 14 | 118,095   | 154,500   | 0 |
| LIBERTY GLOBAL PLC           | SHS CL C    | G5480U120 | 721     | 14,919    | SH | DFND | 14 | 3,035     | 11,884    | 0 |
| MAIDEN HOLDINGS LTD          | SHS         | G5753U112 | 700     | 54,739    | SH | DFND | 14 | 33,344    | 21,395    | 0 |
| MALLINCKRODT PUB LTD CO      | SHS         | G5785G107 | 14,260  | 143,999   | SH | DFND | 14 | 35,818    | 108,181   | 0 |
| MALLINCKRODT PUB LTD CO      | SHS         | G5785G107 | 50      | 500       | SH | DFND | 16 | 0         | 500       | 0 |
| MARVELL TECHNOLOGY GROUP LTD | ORD         | G5876H105 | 4,036   | 278,340   | SH | DFND | 14 | 6,840     | 271,500   | 0 |
| MICHAEL KORS HLDGS LTD       | SHS         | G60754101 | 130,183 | 1,733,460 | SH | DFND | 14 | 934,670   | 798,790   | 0 |
| MICHAEL KORS HLDGS LTD       | SHS         | G60754101 | 1,708   | 22,740    | SH | DFND | 16 | 0         | 22,740    | 0 |
| MONTPELIER RE HOLDINGS LTD   | SHS         | G62185106 | 2,997   | 83,668    | SH | DFND | 14 | 3,723     | 79,945    | 0 |
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 12,778  | 984,473   | SH | DFND | 14 | 407,585   | 576,888   | 0 |
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 16      | 1,200     | SH | DFND | 16 | 0         | 1,200     | 0 |
| NOBLE CORP PLC               | SHS USD     | G65431101 | 77,184  | 4,658,082 | SH | DFND | 14 | 2,252,332 | 2,405,750 | 0 |
| NOBLE CORP PLC               | SHS USD     | G65431101 | 1,616   | 97,500    | SH | DFND | 16 | 0         | 97,500    | 0 |
| HOME LN SERVICING SOLUTIONS  | ORD SHS     | G6648D109 | 9,860   | 505,120   | SH | DFND | 14 | 308,420   | 196,700   | 0 |
| HOME LN SERVICING SOLUTIONS  | ORD SHS     | G6648D109 | 178     | 9,100     | SH | DFND | 16 | 0         | 9,100     | 0 |
| PARTNERRE LTD                | COM         | G6852T105 | 15,330  | 134,324   | SH | DFND | 14 | 53,929    | 80,395    | 0 |
| PARTNERRE LTD                | COM         | G6852T105 | 160     | 1,400     | SH | DFND | 16 | 0         | 1,400     | 0 |
| PARAGON OFFSHORE PLC         | SHS         | G6S01W108 | 498     | 179,875   | SH | DFND | 14 | 4,875     | 175,000   | 0 |
| PROTHENA CORP PLC            | SHS         | G72800108 | 3,315   | 159,670   | SH | DFND | 14 | 154,370   | 5,300     | 0 |
| RENAISSANCERE HOLDINGS LTD   | COM         | G7496G103 | 2,658   | 27,342    | SH | DFND | 14 | 2,462     | 24,880    | 0 |
| ROWAN COMPANIES PLC          | SHS CL A    | G7665A101 | 2,043   | 87,627    | SH | DFND | 14 | 6,707     | 80,920    | 0 |
| SEAGATE TECHNOLOGY PLC       | SHS         | G7945M107 | 27,038  | 406,587   | SH | DFND | 14 | 97,887    | 308,700   | 0 |
| SEAGATE TECHNOLOGY PLC       | SHS         | G7945M107 | 93      | 1,400     | SH | DFND | 16 | 0         | 1,400     | 0 |
| PENTAIR PLC                  | SHS         | G7S00T104 | 17,927  | 269,905   | SH | DFND | 14 | 59,445    | 210,460   | 0 |
| PENTAIR PLC                  | SHS         | G7S00T104 | 50      | 746       | SH | DFND | 16 | 0         | 746       | 0 |
| SIGNET JEWELERS LIMITED      | SHS         | G81276100 | 7,621   | 57,923    | SH | DFND | 14 | 4,837     | 53,086    | 0 |
| UTI WORLDWIDE INC            | ORD         | G87210103 | 2,459   | 203,727   | SH | DFND | 14 | 8,482     | 195,245   | 0 |
| THIRD PT REINS LTD           | COM         | G8827U100 | 711     | 49,100    | SH | DFND | 14 | 47,300    | 1,800     | 0 |
| TYCO INTL PLC                | SHS         | G91442106 | 23,089  | 526,425   | SH | DFND | 14 | 130,700   | 395,725   | 0 |
| TYCO INTL PLC                | SHS         | G91442106 | 77      | 1,760     | SH | DFND | 16 | 0         | 1,760     | 0 |
| VALIDUS HOLDINGS LTD         | COM SHS     | G9319H102 | 265     | 6,387     | SH | DFND | 14 | 1,597     | 4,790     | 0 |
| VANTAGE DRILLING COMPANY     | ORD SHS     | G93205113 | 10      | 20,288    | SH | DFND | 14 | 11,288    | 9,000     | 0 |
| WHITE MTNS INS GROUP LTD     | COM         | G9618E107 | 379     | 601       | SH | DFND | 14 | 222       | 379       | 0 |
| PERRIGO CO PLC               | SHS         | G97822103 | 28,895  | 172,859   | SH | DFND | 14 | 43,050    | 129,809   | 0 |
| PERRIGO CO PLC               | SHS         | G97822103 | 100     | 600       | SH | DFND | 16 | 0         | 600       | 0 |
| XL GROUP PLC                 | SHS         | G98290102 | 15,266  | 444,161   | SH | DFND | 14 | 80,295    | 363,866   | 0 |
| XL GROUP PLC                 | SHS         | G98290102 | 35      | 1,025     | SH | DFND | 16 | 0         | 1,025     | 0 |

|                                 |           |           |         |           |    |      |    |           |           |   |
|---------------------------------|-----------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| ACE LTD                         | SHS       | H0023R105 | 81,269  | 707,421   | SH | DFND | 14 | 211,688   | 495,733   | 0 |
| ACE LTD                         | SHS       | H0023R105 | 2,643   | 23,010    | SH | DFND | 16 | 0         | 23,010    | 0 |
| ALLIED WRLD ASSUR COM<br>HLDG A | SHS       | H01531104 | 2,593   | 68,391    | SH | DFND | 14 | 1,691     | 66,700    | 0 |
| GARMIN LTD                      | SHS       | H2906T109 | 7,977   | 151,000   | SH | DFND | 14 | 38,450    | 112,550   | 0 |
| GARMIN LTD                      | SHS       | H2906T109 | 26      | 500       | SH | DFND | 16 | 0         | 500       | 0 |
| TE CONNECTIVITY LTD             | REG SHS   | H84989104 | 32,013  | 506,127   | SH | DFND | 14 | 121,985   | 384,142   | 0 |
| TE CONNECTIVITY LTD             | REG SHS   | H84989104 | 108     | 1,700     | SH | DFND | 16 | 0         | 1,700     | 0 |
| TRANSOCEAN LTD                  | REG SHS   | H8817H100 | 11,217  | 611,950   | SH | DFND | 14 | 106,750   | 505,200   | 0 |
| TRANSOCEAN LTD                  | REG SHS   | H8817H100 | 485     | 26,470    | SH | DFND | 16 | 0         | 26,470    | 0 |
| INTELSAT S A                    | COM       | L5140P101 | 6,316   | 363,800   | SH | DFND | 14 | 176,100   | 187,700   | 0 |
| INTELSAT S A                    | COM       | L5140P101 | 146     | 8,400     | SH | DFND | 16 | 0         | 8,400     | 0 |
| AVG TECHNOLOGIES N V            | SHS       | N07831105 | 6,279   | 318,070   | SH | DFND | 14 | 173,470   | 144,600   | 0 |
| AVG TECHNOLOGIES N V            | SHS       | N07831105 | 81      | 4,100     | SH | DFND | 16 | 0         | 4,100     | 0 |
| CIMPRESS N V                    | SHS EURO  | N20146101 | 1,315   | 17,566    | SH | DFND | 14 | 14,066    | 3,500     | 0 |
| FRANKS INTL N V                 | COM       | N33462107 | 865     | 52,000    | SH | DFND | 14 | 400       | 51,600    | 0 |
| LYONDELLBASELL INDUSTRIES<br>N  | SHS - A - | N53745100 | 174,697 | 2,200,489 | SH | DFND | 14 | 1,072,534 | 1,127,955 | 0 |
| LYONDELLBASELL INDUSTRIES<br>N  | SHS - A - | N53745100 | 3,017   | 38,000    | SH | DFND | 16 | 0         | 38,000    | 0 |
| NIELSEN N V                     | COM       | N63218106 | 19,291  | 431,283   | SH | DFND | 14 | 100,162   | 331,121   | 0 |
| NIELSEN N V                     | COM       | N63218106 | 59      | 1,330     | SH | DFND | 16 | 0         | 1,330     | 0 |
| COPA HOLDINGS SA                | CL A      | P31076105 | 1,291   | 12,455    | SH | DFND | 14 | 662       | 11,793    | 0 |
| ROYAL CARIBBEAN CRUISES<br>LTD  | COM       | V7780T103 | 17,366  | 210,675   | SH | DFND | 14 | 51,945    | 158,730   | 0 |
| ROYAL CARIBBEAN CRUISES<br>LTD  | COM       | V7780T103 | 58      | 700       | SH | DFND | 16 | 0         | 700       | 0 |
| AVAGO TECHNOLOGIES LTD          | SHS       | Y0486S104 | 46,737  | 464,632   | SH | DFND | 14 | 192,292   | 272,340   | 0 |
| AVAGO TECHNOLOGIES LTD          | SHS       | Y0486S104 | 106     | 1,050     | SH | DFND | 16 | 0         | 1,050     | 0 |