

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 hours per response:	23.8

Report for the Calendar Year or Quarter Ended: 12-31-2015

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]

02-12-2016

[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

028-00074

JENNISON ASSOCIATES LLC

028-05810

UNITED SERVICES AUTOMOBILE ASSOCIATION

Form 13F Summary Page

Report Summary:

Number of Other Included Managers: 5

Form 13F Information Table Entry Total: 3,323

Form 13F Information Table Value Total: 55,231,941

(thousands)

List of Other Included Managers:

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

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

No.	Form 13F File Number	Name
3	028-04217	PGIM, Inc.
14	028-11173	Quantitative Management Associates LLC
16	028-13416	Prudential Trust Co
18		PRUDENTIAL FINANCIAL SECURITIES INVESTMENT TRUST ENTERPRISE
20		PRUDENTIAL GIBRALTAR FINANCIAL LIFE INSURANCE CO., LTD.

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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	3,122	134,436	SH			DFND	14	37,698	96,738	0
AAR CORP	COM	000361105	6,621	251,842	SH			DFND	14	61,179	190,663	0
ACCO BRANDS CORP	COM	00081T108	4,413	618,926	SH			DFND	14	6,058	612,868	0
ABM INDS INC	COM	000957100	3,723	130,762	SH			DFND	14	6,635	124,127	0
THE ADT CORPORATION	COM	00101J106	7,847	237,931	SH			DFND	14	46,819	191,112	0
THE ADT CORPORATION	COM	00101J106	11	330	SH			DFND	16	0	330	0
AFLAC INC	COM	001055102	118,088	1,971,419	SH			DFND	14	293,578	1,677,841	0
AFLAC INC	COM	001055102	3,036	50,680	SH			DFND	16	0	50,680	0
AGCO CORP	COM	001084102	26,095	574,900	SH			DFND	14	20,720	554,180	0
AGCO CORP	COM	001084102	1,357	29,900	SH			DFND	16	0	29,900	0
AGL RES INC	COM	001204106	10,837	169,837	SH			DFND	14	34,593	135,244	0
AGL RES INC	COM	001204106	18	277	SH			DFND	16	0	277	0
AG MTG INVT TR INC	COM	001228105	6,043	470,637	SH			DFND	14	38,356	432,281	0
AG MTG INVT TR INC	COM	001228105	60	4,700	SH			DFND	16	0	4,700	0
AES CORP	COM	00130H105	85,602	8,944,826	SH			DFND	14	1,296,075	7,648,751	0
AES CORP	COM	00130H105	2,084	217,810	SH			DFND	16	0	217,810	0
AK STL HLDG CORP	COM	001547108	910	406,029	SH			DFND	14	19,790	386,239	0
AMC NETWORKS INC	CL A	00164V103	3,082	41,273	SH			DFND	14	4,995	36,278	0
AMC ENTMT HLDGS INC	CL A COM	00165C104	328	13,650	SH			DFND	14	12,550	1,100	0
AMC ENTMT HLDGS INC	CL A COM	00165C104	148	6,170	SH			DFND	18	0	6,170	0
AMN HEALTHCARE SERVICES INC	COM	001744101	3,435	110,631	SH			DFND	14	5,548	105,083	0
ANI PHARMACEUTICALS INC	COM	00182C103	813	18,010	SH			DFND	14	1,025	16,985	0
ARC DOCUMENT SOLUTIONS INC	COM	00191G103	90	20,413	SH			DFND	14	2,213	18,200	0
AT&T INC	COM	00206R102	594,700	17,282,757	SH			DFND	14	3,051,534	14,231,223	0
AT&T INC	COM	00206R102	9,489	275,758	SH			DFND	16	0	275,758	0
A10 NETWORKS INC	COM	002121101	1,116	170,100	SH			DFND	14	69,400	100,700	0
AZZ INC	COM	002474104	6,064	109,116	SH			DFND	14	35,044	74,072	0
AARONS INC	COM PAR \$0.50	002535300	2,245	100,281	SH			DFND	14	47,706	52,575	0
ABAXIS INC	COM	002567105	2,895	51,989	SH			DFND	14	2,724	49,265	0
ABBOTT LABS	COM	002824100	166,863	3,715,488	SH			DFND	14	528,524	3,186,964	0
ABBOTT LABS	COM	002824100	553	12,315	SH			DFND	16	0	12,315	0
ABBVIE INC	COM	00287Y109	126,425	2,134,122	SH			DFND	14	475,334	1,658,788	0
ABBVIE INC	COM	00287Y109	193	3,265	SH			DFND	16	0	3,265	0
ABERCROMBIE & FITCH CO	CL A	002896207	8,755	324,269	SH			DFND	14	169,554	154,715	0

ABERCROMBIE & FITCH CO	CL A	002896207	14	500	SH	DFND	16	0	500	0
ABIOMED INC	COM	003654100	15,775	174,729	SH	DFND	14	4,909	169,820	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	212	3,390	SH	DFND	14	790	2,600	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	2,761	44,200	SH	DFND	18	0	44,200	0
ACADIA PHARMACEUTICALS INC	COM	004225108	261	7,330	SH	DFND	14	4,430	2,900	0
ACADIA RLTY TR	COM SH BEN INT	004239109	5,351	161,406	SH	DFND	14	8,263	153,143	0
ACADIA RLTY TR	COM SH BEN INT	004239109	42,454	1,280,669	SH	DFND	3	191,864	1,088,805	0
ACCELERON PHARMA INC	COM	00434H108	83	1,700	SH	DFND	14	1,200	500	0
ACCELERON PHARMA INC	COM	00434H108	3,267	67,000	SH	DFND	18	0	67,000	0
ACETO CORP	COM	004446100	1,855	68,771	SH	DFND	14	3,471	65,300	0
ACI WORLDWIDE INC	COM	004498101	2,406	112,434	SH	DFND	14	43,596	68,838	0
ACORDA THERAPEUTICS INC	COM	00484M106	4,289	100,252	SH	DFND	14	5,082	95,170	0
ACTIVISION BLIZZARD INC	COM	00507V109	25,218	651,456	SH	DFND	14	142,318	509,138	0
ACTIVISION BLIZZARD INC	COM	00507V109	39	1,000	SH	DFND	16	0	1,000	0
ACTUANT CORP	CL A NEW	00508X203	3,317	138,432	SH	DFND	14	6,951	131,481	0
ACUITY BRANDS INC	COM	00508Y102	61,436	262,773	SH	DFND	14	62,052	200,721	0
ACUITY BRANDS INC	COM	00508Y102	1,080	4,620	SH	DFND	16	0	4,620	0
ACXIOM CORP	COM	005125109	1,045	49,941	SH	DFND	14	9,009	40,932	0
ADAMS RES & ENERGY INC	COM NEW	006351308	1,135	29,558	SH	DFND	14	180	29,378	0
ADEPTUS HEALTH INC	CL A	006855100	1,428	26,200	SH	DFND	14	1,200	25,000	0
ADEPTUS HEALTH INC	CL A	006855100	2,840	52,100	SH	DFND	18	0	52,100	0
ADOBE SYS INC	COM	00724F101	57,543	612,553	SH	DFND	14	141,419	471,134	0
ADOBE SYS INC	COM	00724F101	96	1,027	SH	DFND	16	0	1,027	0
ADTRAN INC	COM	00738A106	1,984	115,201	SH	DFND	14	5,633	109,568	0
ADVANCE AUTO PARTS INC	COM	00751Y106	13,822	91,833	SH	DFND	14	21,429	70,404	0
ADVANCE AUTO PARTS INC	COM	00751Y106	23	150	SH	DFND	16	0	150	0
ADVISORY BRD CO	COM	00762W107	209	4,216	SH	DFND	14	2,416	1,800	0
AECOM	COM	00766T100	6,192	206,208	SH	DFND	14	12,645	193,563	0
AEGION CORP	COM	00770F104	13,385	693,156	SH	DFND	14	4,234	688,922	0
AEROJET ROCKETDYNE HLDGS INC	COM	007800105	2,406	153,657	SH	DFND	14	7,258	146,399	0
ADVANCED MICRO DEVICES INC	COM	007903107	1,170	407,733	SH	DFND	14	72,713	335,020	0
ADVANCED ENERGY INDS	COM	007973100	20,356	721,066	SH	DFND	14	62,868	658,198	0
AEROVIRONMENT INC	COM	008073108	1,406	47,706	SH	DFND	14	2,406	45,300	0
AETNA INC NEW	COM	00817Y108	188,450	1,742,968	SH	DFND	14	264,964	1,478,004	0
AETNA INC NEW	COM	00817Y108	3,557	32,897	SH	DFND	16	0	32,897	0
AFFILIATED MANAGERS GROUP	COM	008252108	14,876	93,112	SH	DFND	14	16,316	76,796	0
AFFILIATED MANAGERS GROUP	COM	008252108	19	120	SH	DFND	16	0	120	0
AFFYMETRIX INC	COM	00826T108	3,308	327,879	SH	DFND	14	150,355	177,524	0
AGILENT TECHNOLOGIES INC	COM	00846U101	21,568	515,862	SH	DFND	14	93,472	422,390	0
AGILENT TECHNOLOGIES INC	COM	00846U101	28	664	SH	DFND	16	0	664	0
AGILYSYS INC	COM	00847J105	348	34,789	SH	DFND	14	1,597	33,192	0
AGREE REALTY CORP	COM	008492100	2,227	65,512	SH	DFND	14	16,562	48,950	0
AIR METHODS CORP	COM PAR \$.06	009128307	3,493	83,294	SH	DFND	14	4,398	78,896	0
AIR LEASE CORP	CL A	00912X302	2,518	75,199	SH	DFND	14	6,499	68,700	0
AIR PRODS & CHEMS INC	COM	009158106	44,993	345,811	SH	DFND	14	57,776	288,035	0

AIR PRODS & CHEMS INC	COM	009158106	51	395	SH	DFND	16	0	395	0
AIR PRODS & CHEMS INC	COM	009158106	494	3,800	SH	DFND	18	0	3,800	0
AIR TRANSPORT SERVICES GRP I	COM	00922R105	3,523	349,516	SH	DFND	14	2,848	346,668	0
AIRGAS INC	COM	009363102	11,332	81,927	SH	DFND	14	18,606	63,321	0
AIRGAS INC	COM	009363102	18	130	SH	DFND	16	0	130	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	12,820	243,591	SH	DFND	14	50,213	193,378	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	16	310	SH	DFND	16	0	310	0
AKORN INC	COM	009728106	1,828	49,007	SH	DFND	14	6,457	42,550	0
ALASKA AIR GROUP INC	COM	011659109	58,984	732,634	SH	DFND	14	197,340	535,294	0
ALASKA AIR GROUP INC	COM	011659109	853	10,600	SH	DFND	16	0	10,600	0
ALBANY INTL CORP	CL A	012348108	2,452	67,093	SH	DFND	14	3,283	63,810	0
ALBANY MOLECULAR RESH INC	COM	012423109	1,239	62,400	SH	DFND	14	2,900	59,500	0
ALBEMARLE CORP	COM	012653101	5,282	94,308	SH	DFND	14	9,045	85,263	0
ALBEMARLE CORP	COM	012653101	139	2,480	SH	DFND	18	0	2,480	0
ALCOA INC	COM	013817101	17,825	1,805,990	SH	DFND	14	363,540	1,442,450	0
ALCOA INC	COM	013817101	23	2,380	SH	DFND	16	0	2,380	0
ALCOA INC	COM	013817101	421	42,700	SH	DFND	18	0	42,700	0
ALDER BIOPHARMACEUTICALS INC	COM	014339105	66	2,000	SH	DFND	14	1,300	700	0
ALDER BIOPHARMACEUTICALS INC	COM	014339105	2,989	90,500	SH	DFND	18	0	90,500	0
ALEXANDER & BALDWIN INC NEW	COM	014491104	2,027	57,402	SH	DFND	14	19,557	37,845	0
ALEXANDER & BALDWIN INC NEW	COM	014491104	18	500	SH	DFND	16	0	500	0
ALEXANDERS INC	COM	014752109	209	545	SH	DFND	14	128	417	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	5,559	61,517	SH	DFND	14	12,227	49,290	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	34,722	384,259	SH	DFND	3	56,765	327,494	0
ALEXION PHARMACEUTICALS INC	COM	015351109	52,990	277,798	SH	DFND	14	64,267	213,531	0
ALEXION PHARMACEUTICALS INC	COM	015351109	88	460	SH	DFND	16	0	460	0
ALEXION PHARMACEUTICALS INC	COM	015351109	11,064	58,000	SH	DFND	18	0	58,000	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	117,029	1,440,000	SH	DFND	14	15,900	1,424,100	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	6,892	84,800	SH	DFND	16	0	84,800	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	1,243	15,300	SH	DFND	18	0	15,300	0
ALIGN TECHNOLOGY INC	COM	016255101	8,823	133,980	SH	DFND	14	6,125	127,855	0
ALIGN TECHNOLOGY INC	COM	016255101	7,608	115,537	SH	DFND	18	0	115,537	0
ALLEGHANY CORP DEL	COM	017175100	42,114	88,118	SH	DFND	14	20,336	67,782	0
ALLEGHANY CORP DEL	COM	017175100	172	360	SH	DFND	16	0	360	0
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	751	66,764	SH	DFND	14	8,517	58,247	0
ALLEGiant TRAVEL CO	COM	01748X102	7,206	42,936	SH	DFND	14	4,432	38,504	0
ALLETE INC	COM NEW	018522300	8,801	173,143	SH	DFND	14	5,706	167,437	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	20,987	75,884	SH	DFND	14	17,297	58,587	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	39	140	SH	DFND	16	0	140	0

ALLIANCE FIBER OPTIC PRODS I	COM NEW	018680306	1,461	96,360	SH	DFND	14	860	95,500	0
ALLIANT ENERGY CORP	COM	018802108	18,355	293,921	SH	DFND	14	9,186	284,735	0
ALLIANT ENERGY CORP	COM	018802108	50	800	SH	DFND	16	0	800	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	5,685	219,600	SH	DFND	14	12,300	207,300	0
ALLSCRIPTS HEALTHCARE SOLUTN	COM	01988P108	1,773	115,277	SH	DFND	14	14,774	100,503	0
ALLSTATE CORP	COM	020002101	99,703	1,605,786	SH	DFND	14	346,235	1,259,551	0
ALLSTATE CORP	COM	020002101	2,422	39,009	SH	DFND	16	0	39,009	0
ALLY FINL INC	COM	02005N100	11,017	591,050	SH	DFND	14	36,300	554,750	0
ALMOST FAMILY INC	COM	020409108	738	19,292	SH	DFND	14	981	18,311	0
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	2,188	23,244	SH	DFND	14	20,164	3,080	0
ALON USA ENERGY INC	COM	020520102	6,037	406,783	SH	DFND	14	1,683	405,100	0
ALPHABET INC	CAP STK CL C	02079K107	565,907	745,714	SH	DFND	14	137,399	608,315	0
ALPHABET INC	CAP STK CL C	02079K107	3,003	3,957	SH	DFND	16	0	3,957	0
ALPHABET INC	CAP STK CL A	02079K305	453,391	582,757	SH	DFND	14	121,551	461,206	0
ALPHABET INC	CAP STK CL A	02079K305	2,564	3,295	SH	DFND	16	0	3,295	0
ALTISOURCE RESIDENTIAL CORP	CL B	02153W100	125	10,100	SH	DFND	14	3,100	7,000	0
ALTRA INDL MOTION CORP	COM	02208R106	2,356	93,930	SH	DFND	14	14,086	79,844	0
ALTRIA GROUP INC	COM	02209S103	297,787	5,115,744	SH	DFND	14	725,608	4,390,136	0
ALTRIA GROUP INC	COM	02209S103	2,277	39,120	SH	DFND	16	0	39,120	0
ALTRIA GROUP INC	COM	02209S103	476	8,182	SH	DFND	18	0	8,182	0
AMAZON COM INC	COM	023135106	650,533	962,484	SH	DFND	14	176,399	786,085	0
AMAZON COM INC	COM	023135106	3,160	4,675	SH	DFND	16	0	4,675	0
AMAZON COM INC	COM	023135106	899	1,330	SH	DFND	18	0	1,330	0
AMBAC FINL GROUP INC	COM NEW	023139884	952	67,600	SH	DFND	14	66,600	1,000	0
AMBEV SA	SPONSORED ADR	02319V103	1,159	259,800	SH	DFND	18	0	259,800	0
AMEDISYS INC	COM	023436108	2,904	73,859	SH	DFND	14	3,482	70,377	0
AMERCO	COM	023586100	13,557	34,807	SH	DFND	14	5,097	29,710	0
AMERCO	COM	023586100	78	200	SH	DFND	16	0	200	0
AMEREN CORP	COM	023608102	14,174	327,879	SH	DFND	14	68,060	259,819	0
AMEREN CORP	COM	023608102	23	525	SH	DFND	16	0	525	0
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	550	39,100	SH	DFND	14	0	39,100	0
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	1,317	93,660	SH	DFND	18	0	93,660	0
AMERICAN AIRLS GROUP INC	COM	02376R102	33,167	783,166	SH	DFND	14	179,626	603,540	0
AMERICAN AIRLS GROUP INC	COM	02376R102	53	1,250	SH	DFND	16	0	1,250	0
AMERICAN ASSETS TR INC	COM	024013104	17,153	447,276	SH	DFND	14	131,143	316,133	0
AMERICAN ASSETS TR INC	COM	024013104	169	4,400	SH	DFND	16	0	4,400	0
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	11,117	586,953	SH	DFND	14	4,161	582,792	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	7,253	175,456	SH	DFND	14	82,090	93,366	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	29	700	SH	DFND	16	0	700	0
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	1,021	58,866	SH	DFND	14	5,738	53,128	0
AMERICAN CAP LTD	COM	02503Y103	203	14,750	SH	DFND	14	0	14,750	0
AMERICAN CAP MTG INVT CORP	COM	02504A104	4,302	308,152	SH	DFND	14	2,715	305,437	0

AMERICAN ELEC PWR INC	COM	025537101	66,151	1,135,257	SH	DFND	14	348,306	786,951	0
AMERICAN ELEC PWR INC	COM	025537101	1,796	30,830	SH	DFND	16	0	30,830	0
AMERICAN ELEC PWR INC	COM	025537101	239	4,100	SH	DFND	18	0	4,100	0
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	33,265	2,146,134	SH	DFND	14	356,549	1,789,585	0
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	115	7,400	SH	DFND	16	0	7,400	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	22,786	948,214	SH	DFND	14	80,907	867,307	0
AMERICAN EXPRESS CO	COM	025816109	72,986	1,049,403	SH	DFND	14	238,031	811,372	0
AMERICAN EXPRESS CO	COM	025816109	121	1,733	SH	DFND	16	0	1,733	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	65,221	904,846	SH	DFND	14	200,995	703,851	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	800	11,100	SH	DFND	16	0	11,100	0
AMERICAN HOMES 4 RENT	CL A	02665T306	192	11,500	SH	DFND	14	2,500	9,000	0
AMERICAN INTL GROUP INC	COM NEW	026874784	128,038	2,066,123	SH	DFND	14	380,173	1,685,950	0
AMERICAN INTL GROUP INC	COM NEW	026874784	4,261	68,758	SH	DFND	16	0	68,758	0
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	1,529	82,172	SH	DFND	14	1,830	80,342	0
AMERICAN SCIENCE & ENGR INC	COM	029429107	693	16,752	SH	DFND	14	928	15,824	0
AMERICAN STS WTR CO	COM	029899101	7,493	178,612	SH	DFND	14	79,952	98,660	0
AMERICAN TOWER CORP NEW	COM	03027X100	51,081	526,881	SH	DFND	14	120,368	406,513	0
AMERICAN TOWER CORP NEW	COM	03027X100	84	865	SH	DFND	16	0	865	0
AMERICAN TOWER CORP NEW	COM	03027X100	524	5,400	SH	DFND	18	0	5,400	0
AMERICAN VANGUARD CORP	COM	030371108	824	58,790	SH	DFND	14	3,242	55,548	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	7,643	127,923	SH	DFND	14	91,708	36,215	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	317	5,300	SH	DFND	18	0	5,300	0
AMERICAN WOODMARK CORP	COM	030506109	10,589	132,390	SH	DFND	14	29,310	103,080	0
AMERICAN WOODMARK CORP	COM	030506109	232	2,900	SH	DFND	16	0	2,900	0
AMERICAS CAR MART INC	COM	03062T105	1,181	44,257	SH	DFND	14	33,557	10,700	0
AMERISAFE INC	COM	03071H100	4,607	90,501	SH	DFND	14	42,069	48,432	0
AMERISOURCEBERGEN CORP	COM	03073E105	28,678	276,525	SH	DFND	14	57,218	219,307	0
AMERISOURCEBERGEN CORP	COM	03073E105	40	390	SH	DFND	16	0	390	0
AMERIPRISE FINL INC	COM	03076C106	30,675	288,240	SH	DFND	14	54,402	233,838	0
AMERIPRISE FINL INC	COM	03076C106	38	355	SH	DFND	16	0	355	0
AMERIS BANCORP	COM	03076K108	2,057	60,523	SH	DFND	14	3,423	57,100	0
AMETEK INC NEW	COM	031100100	15,852	295,798	SH	DFND	14	67,461	228,337	0
AMETEK INC NEW	COM	031100100	27	500	SH	DFND	16	0	500	0
AMGEN INC	COM	031162100	342,877	2,112,225	SH	DFND	14	378,031	1,734,194	0
AMGEN INC	COM	031162100	2,372	14,612	SH	DFND	16	0	14,612	0
AMICUS THERAPEUTICS INC	COM	03152W109	105	10,800	SH	DFND	14	6,200	4,600	0
AMICUS THERAPEUTICS INC	COM	03152W109	5,858	603,900	SH	DFND	18	0	603,900	0
AMKOR TECHNOLOGY INC	COM	031652100	13,281	2,184,321	SH	DFND	14	5,466	2,178,855	0
AMPHENOL CORP NEW	CL A	032095101	19,813	379,332	SH	DFND	14	87,374	291,958	0
AMPHENOL CORP NEW	CL A	032095101	31	590	SH	DFND	16	0	590	0
AMSURG CORP	COM	03232P405	3,354	44,133	SH	DFND	14	6,550	37,583	0
AMTRUST FINL SVCS INC	COM	032359309	2,171	35,251	SH	DFND	14	25,363	9,888	0
ANACOR PHARMACEUTICALS INC	COM	032420101	490	4,337	SH	DFND	14	2,337	2,000	0

ANADARKO PETE CORP	COM	032511107	30,503	627,896	SH	DFND	14	144,650	483,246	0
ANADARKO PETE CORP	COM	032511107	50	1,023	SH	DFND	16	0	1,023	0
ANADARKO PETE CORP	COM	032511107	700	14,400	SH	DFND	18	0	14,400	0
ANALOG DEVICES INC	COM	032654105	27,220	492,047	SH	DFND	14	114,743	377,304	0
ANALOG DEVICES INC	COM	032654105	34	610	SH	DFND	16	0	610	0
ANALOGIC CORP	COM PAR \$0.05	032657207	2,415	29,234	SH	DFND	14	1,644	27,590	0
ANDERSONS INC	COM	034164103	1,940	61,325	SH	DFND	14	3,318	58,007	0
ANGIODYNAMICS INC	COM	03475V101	743	61,171	SH	DFND	14	2,871	58,300	0
ANIKA THERAPEUTICS INC	COM	035255108	1,305	34,200	SH	DFND	14	1,750	32,450	0
ANIXTER INTL INC	COM	035290105	8,438	139,720	SH	DFND	14	8,331	131,389	0
ANNALY CAP MGMT INC	COM	035710409	112,544	11,998,332	SH	DFND	14	1,773,122	10,225,210	0
ANNALY CAP MGMT INC	COM	035710409	2,614	278,700	SH	DFND	16	0	278,700	0
ANSYS INC	COM	03662Q105	11,463	123,919	SH	DFND	14	30,918	93,001	0
ANSYS INC	COM	03662Q105	38	410	SH	DFND	16	0	410	0
ANTARES PHARMA INC	COM	036642106	16	13,591	SH	DFND	14	7,591	6,000	0
ANTHEM INC	COM	036752103	165,123	1,184,187	SH	DFND	14	157,719	1,026,468	0
ANTHEM INC	COM	036752103	3,714	26,635	SH	DFND	16	0	26,635	0
APACHE CORP	COM	037411105	31,350	704,972	SH	DFND	14	118,217	586,755	0
APACHE CORP	COM	037411105	1,103	24,811	SH	DFND	16	0	24,811	0
APACHE CORP	COM	037411105	447	10,050	SH	DFND	18	0	10,050	0
APARTMENT INVT & MGMT CO	CL A	03748R101	9,543	238,395	SH	DFND	14	45,846	192,549	0
APARTMENT INVT & MGMT CO	CL A	03748R101	12	304	SH	DFND	16	0	304	0
APARTMENT INVT & MGMT CO	CL A	03748R101	52,792	1,318,821	SH	DFND	3	198,903	1,119,918	0
APOGEE ENTERPRISES INC	COM	037598109	3,497	80,382	SH	DFND	14	15,885	64,497	0
APOLLO ED GROUP INC	CL A	037604105	12,966	1,690,443	SH	DFND	14	616,583	1,073,860	0
APOLLO ED GROUP INC	CL A	037604105	25	3,200	SH	DFND	16	0	3,200	0
APOLLO INVT CORP	COM	03761U106	63	12,150	SH	DFND	14	0	12,150	0
APOLLO COML REAL EST FIN INC	COM	03762U105	5,450	316,304	SH	DFND	14	3,199	313,105	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	7,050	589,990	SH	DFND	14	39,637	550,353	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	56	4,700	SH	DFND	16	0	4,700	0
APPLE INC	COM	037833100	1,310,542	12,450,518	SH	DFND	14	2,503,876	9,946,642	0
APPLE INC	COM	037833100	8,180	77,715	SH	DFND	16	0	77,715	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	5,784	142,838	SH	DFND	14	32,629	110,209	0
APPLIED MATLS INC	COM	038222105	26,770	1,433,865	SH	DFND	14	327,253	1,106,612	0
APPLIED MATLS INC	COM	038222105	42	2,260	SH	DFND	16	0	2,260	0
APTARGROUP INC	COM	038336103	4,531	62,364	SH	DFND	14	5,127	57,237	0
AQUA AMERICA INC	COM	03836W103	4,397	147,537	SH	DFND	14	14,081	133,456	0
ARCBEST CORP	COM	03937C105	8,747	408,952	SH	DFND	14	11,383	397,569	0
ARCHER DANIELS MIDLAND CO	COM	039483102	145,967	3,979,460	SH	DFND	14	649,810	3,329,650	0
ARCHER DANIELS MIDLAND CO	COM	039483102	1,307	35,641	SH	DFND	16	0	35,641	0
ARCHER DANIELS MIDLAND CO	COM	039483102	139	3,800	SH	DFND	18	0	3,800	0
ARCHROCK INC	COM	03957W106	4,675	621,610	SH	DFND	14	165,922	455,688	0
ARCHROCK INC	COM	03957W106	220	29,300	SH	DFND	16	0	29,300	0
ARCTIC CAT INC	COM	039670104	483	29,485	SH	DFND	14	1,419	28,066	0
ARDELYX INC	COM	039697107	1,171	64,650	SH	DFND	14	10,650	54,000	0
ARENA PHARMACEUTICALS INC	COM	040047102	46	24,025	SH	DFND	14	12,475	11,550	0
ARGAN INC	COM	04010E109	5,212	160,871	SH	DFND	14	33,309	127,562	0

ARGAN INC	COM	04010E109	6	200	SH	DFND	16	0	200	0
ARES CAP CORP	COM	04010L103	232	16,300	SH	DFND	14	0	16,300	0
ARES COML REAL ESTATE CORP	COM	04013V108	4,080	356,640	SH	DFND	14	78,600	278,040	0
ARES COML REAL ESTATE CORP	COM	04013V108	53	4,600	SH	DFND	16	0	4,600	0
ARIAD PHARMACEUTICALS INC	COM	04033A100	107	17,185	SH	DFND	14	8,985	8,200	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	1,011	76,414	SH	DFND	14	1,218	75,196	0
ARMADA HOFFLER PPTYS INC	COM	04208T108	1,172	111,849	SH	DFND	14	1,800	110,049	0
ARMSTRONG WORLD INDS INC NEW	COM	04247X102	2,541	55,572	SH	DFND	14	682	54,890	0
ARRAY BIOPHARMA INC	COM	04269X105	58	13,757	SH	DFND	14	7,357	6,400	0
ARRIS GROUP INC NEW	COM	04270V106	2,517	82,332	SH	DFND	14	10,908	71,424	0
ARRIS GROUP INC NEW	COM	04270V106	244	7,990	SH	DFND	18	0	7,990	0
ARROW ELECTRS INC	COM	042735100	47,821	882,641	SH	DFND	14	151,344	731,297	0
ARROW ELECTRS INC	COM	042735100	1,517	28,000	SH	DFND	16	0	28,000	0
ARROW FINL CORP	COM	042744102	1,158	42,612	SH	DFND	14	644	41,968	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	4,365	64,723	SH	DFND	14	63,423	1,300	0
ASCENA RETAIL GROUP INC	COM	04351G101	2,219	225,285	SH	DFND	14	20,057	205,228	0
ASHFORD HOSPITALITY PRIME IN	COM	044102101	957	65,998	SH	DFND	14	1,411	64,587	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	16,518	2,617,788	SH	DFND	14	284,768	2,333,020	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	341	54,000	SH	DFND	16	0	54,000	0
ASHLAND INC NEW	COM	044209104	4,013	39,073	SH	DFND	14	5,388	33,685	0
ASHLAND INC NEW	COM	044209104	365	3,550	SH	DFND	18	0	3,550	0
ASPEN TECHNOLOGY INC	COM	045327103	5,014	132,775	SH	DFND	14	44,075	88,700	0
ASSOCIATED BANC CORP	COM	045487105	14,121	753,127	SH	DFND	14	102,844	650,283	0
ASSOCIATED BANC CORP	COM	045487105	24	1,300	SH	DFND	16	0	1,300	0
ASSOCIATED CAP GROUP INC	CL A	045528106	293	9,622	SH	DFND	14	422	9,200	0
ASSURANT INC	COM	04621X108	21,646	268,758	SH	DFND	14	27,588	241,170	0
ASSURANT INC	COM	04621X108	1,581	19,625	SH	DFND	16	0	19,625	0
ASTEC INDS INC	COM	046224101	1,786	43,877	SH	DFND	14	2,240	41,637	0
ASTORIA FINL CORP	COM	046265104	3,343	210,924	SH	DFND	14	10,495	200,429	0
ASTRONICS CORP	COM	046433108	1,184	29,090	SH	DFND	14	17,690	11,400	0
ATHENAHEALTH INC	COM	04685W103	362	2,246	SH	DFND	14	781	1,465	0
ATLANTIC PWR CORP	COM NEW	04878Q863	24	12,252	SH	DFND	14	6,852	5,400	0
ATLANTIC TELE NETWORK INC	COM NEW	049079205	6,272	80,179	SH	DFND	14	25,849	54,330	0
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	16,035	387,879	SH	DFND	14	2,976	384,903	0
ATMEL CORP	COM	049513104	2,214	257,146	SH	DFND	14	33,590	223,556	0
ATMOS ENERGY CORP	COM	049560105	7,136	113,199	SH	DFND	14	18,412	94,787	0
ATRION CORP	COM	049904105	745	1,954	SH	DFND	14	104	1,850	0
ATWOOD OCEANICS INC	COM	050095108	3,419	334,202	SH	DFND	14	186,865	147,337	0
AUTODESK INC	COM	052769106	17,105	280,727	SH	DFND	14	64,039	216,688	0
AUTODESK INC	COM	052769106	30	500	SH	DFND	16	0	500	0
AUTOLIV INC	COM	052800109	581	4,657	SH	DFND	14	677	3,980	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	49,928	589,328	SH	DFND	14	131,455	457,873	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	83	980	SH	DFND	16	0	980	0
AUTONATION INC	COM	05329W102	32,355	542,325	SH	DFND	14	49,781	492,544	0
AUTONATION INC	COM	05329W102	505	8,457	SH	DFND	16	0	8,457	0
AUTOZONE INC	COM	053332102	28,444	38,339	SH	DFND	14	8,830	29,509	0

AUTOZONE INC	COM	053332102	48	65	SH	DFND	16	0	65	0
AVALONBAY CMNTYS INC	COM	053484101	36,735	199,504	SH	DFND	14	38,870	160,634	0
AVALONBAY CMNTYS INC	COM	053484101	51	277	SH	DFND	16	0	277	0
AVALONBAY CMNTYS INC	COM	053484101	119,554	649,289	SH	DFND	3	96,863	552,426	0
AVANGRID INC	COM	05351W103	395	10,295	SH	DFND	14	731	9,564	0
AVERY DENNISON CORP	COM	053611109	7,097	113,269	SH	DFND	14	26,536	86,733	0
AVERY DENNISON CORP	COM	053611109	12	190	SH	DFND	16	0	190	0
AVIS BUDGET GROUP	COM	053774105	551	15,196	SH	DFND	14	1,659	13,537	0
AVISTA CORP	COM	05379B107	5,119	144,730	SH	DFND	14	7,349	137,381	0
AVNET INC	COM	053807103	52,617	1,228,213	SH	DFND	14	228,247	999,966	0
AVNET INC	COM	053807103	1,559	36,400	SH	DFND	16	0	36,400	0
AVON PRODS INC	COM	054303102	1,063	262,403	SH	DFND	14	33,881	228,522	0
AXIALL CORP	COM	05463D100	915	59,397	SH	DFND	14	3,897	55,500	0
AXIALL CORP	COM	05463D100	42	2,730	SH	DFND	18	0	2,730	0
BB&T CORP	COM	054937107	58,454	1,546,001	SH	DFND	14	242,248	1,303,753	0
BB&T CORP	COM	054937107	2,195	58,055	SH	DFND	16	0	58,055	0
B & G FOODS INC NEW	COM	05508R106	6,483	185,117	SH	DFND	14	42,317	142,800	0
BGC PARTNERS INC	CL A	05541T101	195	19,829	SH	DFND	14	10,139	9,690	0
BOK FINL CORP	COM NEW	05561Q201	1,807	30,223	SH	DFND	14	2,700	27,523	0
BOFI HLDG INC	COM	05566U108	3,437	163,288	SH	DFND	14	33,728	129,560	0
BWX TECHNOLOGIES INC	COM	05605H100	14,271	449,209	SH	DFND	14	10,357	438,852	0
BWX TECHNOLOGIES INC	COM	05605H100	89	2,800	SH	DFND	16	0	2,800	0
BABCOCK & WILCOX ENTERPRIS I	COM	05614L100	1,751	83,904	SH	DFND	14	828	83,076	0
BADGER METER INC	COM	056525108	1,985	33,877	SH	DFND	14	1,800	32,077	0
BAIDU INC	SPON ADR REP A	056752108	23,517	124,400	SH	DFND	14	3,000	121,400	0
BAIDU INC	SPON ADR REP A	056752108	1,021	5,400	SH	DFND	16	0	5,400	0
BAIDU INC	SPON ADR REP A	056752108	945	5,000	SH	DFND	18	0	5,000	0
BAKER HUGHES INC	COM	057224107	24,652	534,180	SH	DFND	14	123,093	411,087	0
BAKER HUGHES INC	COM	057224107	41	899	SH	DFND	16	0	899	0
BAKER HUGHES INC	COM	057224107	716	15,505	SH	DFND	18	0	15,505	0
BALCHEM CORP	COM	057665200	4,451	73,209	SH	DFND	14	3,834	69,375	0
BALL CORP	COM	058498106	12,295	169,044	SH	DFND	14	38,216	130,828	0
BALL CORP	COM	058498106	18	250	SH	DFND	16	0	250	0
BANCFIRST CORP	COM	05945F103	3,703	63,169	SH	DFND	14	421	62,748	0
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	904	187,992	SH	DFND	18	0	187,992	0
BANCOLOMBIA S A	SPON ADR PREF	05968L102	880	32,900	SH	DFND	14	0	32,900	0
BANCORPSOUTH INC	COM	059692103	1,330	55,432	SH	DFND	14	10,439	44,993	0
BANC CALIF INC	COM	05990K106	5,038	344,569	SH	DFND	14	58,369	286,200	0
BANK AMER CORP	COM	060505104	521,411	30,981,062	SH	DFND	14	4,921,041	26,060,021	0
BANK AMER CORP	COM	060505104	9,763	580,101	SH	DFND	16	0	580,101	0
BANK HAWAII CORP	COM	062540109	1,668	26,521	SH	DFND	14	3,570	22,951	0
BANK OF MARIN BANCORP	COM	063425102	2,578	48,282	SH	DFND	14	320	47,962	0
BANK MONTREAL QUE	COM	063671101	269	4,770	SH	DFND	3	4,770	0	0
BANK MUTUAL CORP NEW	COM	063750103	763	97,818	SH	DFND	14	5,158	92,660	0
BANK OF THE OZARKS INC	COM	063904106	2,705	54,698	SH	DFND	14	9,578	45,120	0
BANK NEW YORK MELLON CORP	COM	064058100	62,132	1,507,337	SH	DFND	14	320,884	1,186,453	0

BANK NEW YORK MELLON CORP	COM	064058100	91	2,200	SH	DFND	16	0	2,200	0
BANNER CORP	COM NEW	06652V208	4,395	95,827	SH	DFND	14	48,149	47,678	0
BARD C R INC	COM	067383109	102,704	542,145	SH	DFND	14	98,959	443,186	0
BARD C R INC	COM	067383109	1,167	6,160	SH	DFND	16	0	6,160	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	7,940	123,900	SH	DFND	14	0	123,900	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	2,126	33,176	SH	DFND	16	0	33,176	0
BARNES & NOBLE INC	COM	067774109	1,237	141,994	SH	DFND	14	6,447	135,547	0
BARNES & NOBLE ED INC	COM	06777U101	882	88,593	SH	DFND	14	4,103	84,490	0
BARNES GROUP INC	COM	067806109	4,260	120,373	SH	DFND	14	6,276	114,097	0
BARRETT BILL CORP	COM	06846N104	447	113,806	SH	DFND	14	5,506	108,300	0
BASIC ENERGY SVCS INC NEW	COM	06985P100	239	89,287	SH	DFND	14	4,212	85,075	0
BASSETT FURNITURE INDS INC	COM	070203104	447	17,840	SH	DFND	14	17,840	0	0
BAXALTA INC	COM	07177M103	42,522	1,089,482	SH	DFND	14	163,545	925,937	0
BAXALTA INC	COM	07177M103	792	20,287	SH	DFND	16	0	20,287	0
BAXTER INTL INC	COM	071813109	35,590	932,889	SH	DFND	14	212,145	720,744	0
BAXTER INTL INC	COM	071813109	1,791	46,957	SH	DFND	16	0	46,957	0
BBCN BANCORP INC	COM	073295107	20,249	1,175,926	SH	DFND	14	147,130	1,028,796	0
B/E AEROSPACE INC	COM	073302101	15,701	370,572	SH	DFND	14	102,373	268,199	0
B/E AEROSPACE INC	COM	073302101	68	1,600	SH	DFND	16	0	1,600	0
BEACON ROOFING SUPPLY INC	COM	073685109	207	5,015	SH	DFND	14	2,800	2,215	0
BECTON DICKINSON & CO	COM	075887109	41,830	271,463	SH	DFND	14	60,261	211,202	0
BECTON DICKINSON & CO	COM	075887109	65	425	SH	DFND	16	0	425	0
BED BATH & BEYOND INC	COM	075896100	18,206	377,319	SH	DFND	14	56,369	320,950	0
BED BATH & BEYOND INC	COM	075896100	1,061	21,985	SH	DFND	16	0	21,985	0
BEL FUSE INC	CL B	077347300	810	46,861	SH	DFND	14	1,064	45,797	0
BELDEN INC	COM	077454106	3,222	67,574	SH	DFND	14	45,219	22,355	0
BEMIS INC	COM	081437105	13,392	299,675	SH	DFND	14	76,081	223,594	0
BEMIS INC	COM	081437105	76	1,700	SH	DFND	16	0	1,700	0
BENCHMARK ELECTRS INC	COM	08160H101	4,339	209,911	SH	DFND	14	5,984	203,927	0
BENEFICIAL BANCORP INC	COM	08171T102	3,040	228,262	SH	DFND	14	111,613	116,649	0
BENEFICIAL BANCORP INC	COM	08171T102	76	5,700	SH	DFND	16	0	5,700	0
BERKLEY W R CORP	COM	084423102	3,285	60,008	SH	DFND	14	8,089	51,919	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	615,807	4,663,789	SH	DFND	14	775,954	3,887,835	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	8,056	61,010	SH	DFND	16	0	61,010	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	11,385	391,087	SH	DFND	14	55,683	335,404	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	9	300	SH	DFND	16	0	300	0
BERRY PLASTICS GROUP INC	COM	08579W103	304	8,400	SH	DFND	14	6,700	1,700	0
BEST BUY INC	COM	086516101	71,321	2,342,220	SH	DFND	14	182,391	2,159,829	0
BEST BUY INC	COM	086516101	1,951	64,075	SH	DFND	16	0	64,075	0
BIG 5 SPORTING GOODS CORP	COM	08915P101	423	42,369	SH	DFND	14	2,183	40,186	0
BIG LOTS INC	COM	089302103	6,380	165,538	SH	DFND	14	20,853	144,685	0
BIGLARI HLDGS INC	COM	08986R101	1,200	3,684	SH	DFND	14	199	3,485	0
BIO RAD LABS INC	CL A	090572207	3,291	23,735	SH	DFND	14	1,829	21,906	0
BIO RAD LABS INC	CL A	090572207	25	180	SH	DFND	16	0	180	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	856	8,173	SH	DFND	14	2,758	5,415	0

BIOMARIN PHARMACEUTICAL INC	COM	09061G101	10,444	99,697	SH	DFND	18	0	99,697	0
BIOGEN INC	COM	09062X103	201,854	658,899	SH	DFND	14	136,207	522,692	0
BIOGEN INC	COM	09062X103	1,821	5,945	SH	DFND	16	0	5,945	0
BIOGEN INC	COM	09062X103	2,827	9,227	SH	DFND	18	0	9,227	0
BIOMED REALTY TRUST INC	COM	09063H107	22,386	944,965	SH	DFND	14	66,650	878,315	0
BIOMED REALTY TRUST INC	COM	09063H107	1,613	68,100	SH	DFND	16	0	68,100	0
BIO TECHNE CORP	COM	09073M104	2,067	22,963	SH	DFND	14	3,155	19,808	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	1,066	24,800	SH	DFND	14	400	24,400	0
BJS RESTAURANTS INC	COM	09180C106	2,144	49,314	SH	DFND	14	2,602	46,712	0
BLACK BOX CORP DEL	COM	091826107	406	42,642	SH	DFND	14	1,794	40,848	0
BLACK HILLS CORP	COM	092113109	17,042	367,047	SH	DFND	14	42,247	324,800	0
BLACK HILLS CORP	COM	092113109	23	500	SH	DFND	16	0	500	0
BLACK KNIGHT FINL SVCS INC	CL A	09214X100	10,240	309,750	SH	DFND	14	16,650	293,100	0
BLACKBAUD INC	COM	09227Q100	7,171	108,889	SH	DFND	14	5,763	103,126	0
BLACKHAWK NETWORK HLDGS INC	COM	09238E104	164	3,710	SH	DFND	14	3,110	600	0
BLACKHAWK NETWORK HLDGS INC	COM	09238E104	189	4,270	SH	DFND	18	0	4,270	0
BLACKROCK INC	COM	09247X101	70,388	206,708	SH	DFND	14	77,964	128,744	0
BLACKROCK INC	COM	09247X101	89	260	SH	DFND	16	0	260	0
BLOCK H & R INC	COM	093671105	9,587	287,803	SH	DFND	14	66,040	221,763	0
BLOCK H & R INC	COM	093671105	14	430	SH	DFND	16	0	430	0
BLOOMIN BRANDS INC	COM	094235108	24,592	1,456,000	SH	DFND	14	419,300	1,036,700	0
BLOOMIN BRANDS INC	COM	094235108	1,040	61,600	SH	DFND	16	0	61,600	0
BLOUNT INTL INC NEW	COM	095180105	2,594	264,470	SH	DFND	14	2,639	261,831	0
BLUCORA INC	COM	095229100	3,881	395,996	SH	DFND	14	44,155	351,841	0
BLUE NILE INC	COM	09578R103	1,632	43,949	SH	DFND	14	6,970	36,979	0
BOB EVANS FARMS INC	COM	096761101	1,910	49,154	SH	DFND	14	2,607	46,547	0
BOEING CO	COM	097023105	117,750	814,370	SH	DFND	14	180,470	633,900	0
BOEING CO	COM	097023105	182	1,257	SH	DFND	16	0	1,257	0
BOISE CASCADE CO DEL	COM	09739D100	17,035	667,250	SH	DFND	14	110,000	557,250	0
BOISE CASCADE CO DEL	COM	09739D100	431	16,900	SH	DFND	16	0	16,900	0
BONANZA CREEK ENERGY INC	COM	097793103	492	93,370	SH	DFND	14	4,830	88,540	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	3,712	120,324	SH	DFND	14	1,424	118,900	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	197	6,400	SH	DFND	16	0	6,400	0
BORGWARNER INC	COM	099724106	12,047	278,680	SH	DFND	14	63,824	214,856	0
BORGWARNER INC	COM	099724106	17	400	SH	DFND	16	0	400	0
BOSTON BEER INC	CL A	100557107	8,253	40,874	SH	DFND	14	3,753	37,121	0
BOSTON BEER INC	CL A	100557107	69	340	SH	DFND	16	0	340	0
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	8,332	734,745	SH	DFND	14	9,833	724,912	0
BOSTON PROPERTIES INC	COM	101121101	24,553	192,515	SH	DFND	14	43,890	148,625	0
BOSTON PROPERTIES INC	COM	101121101	40	310	SH	DFND	16	0	310	0
BOSTON SCIENTIFIC CORP	COM	101137107	30,469	1,652,307	SH	DFND	14	376,657	1,275,650	0
BOSTON SCIENTIFIC CORP	COM	101137107	48	2,595	SH	DFND	16	0	2,595	0
BOTTOMLINE TECH DEL INC	COM	101388106	2,648	89,075	SH	DFND	14	4,625	84,450	0
BOTTOMLINE TECH DEL INC	COM	101388106	254	8,560	SH	DFND	18	0	8,560	0
BOYD GAMING CORP	COM	103304101	23,477	1,181,535	SH	DFND	14	65,892	1,115,643	0

BOYD GAMING CORP	COM	103304101	304	15,300	SH	DFND	16	0	15,300	0
BRADY CORP	CL A	104674106	2,497	108,642	SH	DFND	14	5,332	103,310	0
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	14,471	1,059,355	SH	DFND	14	62,106	997,249	0
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	1,350	98,800	SH	DFND	16	0	98,800	0
BRAVO BRIO RESTAURANT GROUP	COM	10567B109	182	20,262	SH	DFND	14	862	19,400	0
BRIGGS & STRATTON CORP	COM	109043109	1,770	102,317	SH	DFND	14	4,974	97,343	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	433	6,481	SH	DFND	14	2,150	4,331	0
BRINKER INTL INC	COM	109641100	24,107	502,760	SH	DFND	14	132,752	370,008	0
BRINKER INTL INC	COM	109641100	105	2,200	SH	DFND	16	0	2,200	0
BRINKS CO	COM	109696104	4,794	166,120	SH	DFND	14	5,744	160,376	0
BRISTOL MYERS SQUIBB CO	COM	110122108	276,143	4,014,286	SH	DFND	14	653,973	3,360,313	0
BRISTOL MYERS SQUIBB CO	COM	110122108	1,524	22,160	SH	DFND	16	0	22,160	0
BRISTOW GROUP INC	COM	110394103	11,049	426,606	SH	DFND	14	4,079	422,527	0
BRIXMOR PPTY GROUP INC	COM	11120U105	7,619	295,070	SH	DFND	14	18,790	276,280	0
BROADCOM CORP	CL A	111320107	39,730	687,140	SH	DFND	14	158,891	528,249	0
BROADCOM CORP	CL A	111320107	68	1,175	SH	DFND	16	0	1,175	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	26,128	486,291	SH	DFND	14	156,508	329,783	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	161	3,000	SH	DFND	16	0	3,000	0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	22,457	2,446,326	SH	DFND	14	56,702	2,389,624	0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	21	2,300	SH	DFND	16	0	2,300	0
BROOKDALE SR LIVING INC	COM	112463104	217	11,736	SH	DFND	14	2,824	8,912	0
BROOKLINE BANCORP INC DEL	COM	11373M107	4,974	432,550	SH	DFND	14	102,081	330,469	0
BROOKS AUTOMATION INC	COM	114340102	1,896	177,568	SH	DFND	14	25,481	152,087	0
BROWN & BROWN INC	COM	115236101	3,025	94,242	SH	DFND	14	9,413	84,829	0
BROWN FORMAN CORP	CL B	115637209	13,743	138,430	SH	DFND	14	29,837	108,593	0
BROWN FORMAN CORP	CL B	115637209	21	207	SH	DFND	16	0	207	0
BRUKER CORP	COM	116794108	10,430	429,742	SH	DFND	14	77,497	352,245	0
BRUNSWICK CORP	COM	117043109	27,084	536,213	SH	DFND	14	95,224	440,989	0
BRUNSWICK CORP	COM	117043109	141	2,800	SH	DFND	16	0	2,800	0
BRYN MAWR BK CORP	COM	117665109	237	8,252	SH	DFND	14	7,152	1,100	0
BUCKLE INC	COM	118440106	2,032	66,014	SH	DFND	14	3,507	62,507	0
BUFFALO WILD WINGS INC	COM	119848109	1,986	12,437	SH	DFND	14	2,430	10,007	0
BUILD A BEAR WORKSHOP	COM	120076104	169	13,800	SH	DFND	14	1,000	12,800	0
BURLINGTON STORES INC	COM	122017106	1,316	30,680	SH	DFND	14	4,280	26,400	0
CAI INTERNATIONAL INC	COM	12477X106	2,448	242,816	SH	DFND	14	910	241,906	0
CBIZ INC	COM	124805102	649	65,772	SH	DFND	14	25,572	40,200	0
CBL & ASSOC PTYS INC	COM	124830100	62,132	5,022,815	SH	DFND	14	673,572	4,349,243	0
CBL & ASSOC PTYS INC	COM	124830100	1,084	87,600	SH	DFND	16	0	87,600	0
CBL & ASSOC PTYS INC	COM	124830100	1,500	121,267	SH	DFND	3	0	121,267	0
CBS CORP NEW	CL B	124857202	25,478	540,597	SH	DFND	14	124,551	416,046	0
CBS CORP NEW	CL B	124857202	43	918	SH	DFND	16	0	918	0
CBS CORP NEW	CL B	124857202	146	3,100	SH	DFND	18	0	3,100	0
CBOE HLDGS INC	COM	12503M108	19,384	298,669	SH	DFND	14	75,742	222,927	0
CBOE HLDGS INC	COM	12503M108	143	2,200	SH	DFND	16	0	2,200	0

CBRE GROUP INC	CL A	12504L109	92,326	2,669,915	SH	DFND	14	471,998	2,197,917	0
CBRE GROUP INC	CL A	12504L109	671	19,400	SH	DFND	16	0	19,400	0
C D I CORP	COM	125071100	219	32,368	SH	DFND	14	1,730	30,638	0
CDK GLOBAL INC	COM	12508E101	27,785	585,323	SH	DFND	14	199,973	385,350	0
CDK GLOBAL INC	COM	12508E101	114	2,400	SH	DFND	16	0	2,400	0
CEB INC	COM	125134106	3,660	59,613	SH	DFND	14	4,095	55,518	0
CDW CORP	COM	12514G108	47,884	1,139,020	SH	DFND	14	156,920	982,100	0
CDW CORP	COM	12514G108	462	11,000	SH	DFND	16	0	11,000	0
CF INDS HLDGS INC	COM	125269100	32,322	792,010	SH	DFND	14	321,710	470,300	0
CF INDS HLDGS INC	COM	125269100	1,103	27,035	SH	DFND	16	0	27,035	0
CF INDS HLDGS INC	COM	125269100	334	8,175	SH	DFND	18	0	8,175	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	23,053	371,697	SH	DFND	14	65,110	306,587	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	17	275	SH	DFND	16	0	275	0
CIGNA CORPORATION	COM	125509109	85,327	583,116	SH	DFND	14	174,468	408,648	0
CIGNA CORPORATION	COM	125509109	326	2,230	SH	DFND	16	0	2,230	0
CIT GROUP INC	COM NEW	125581801	1,159	29,202	SH	DFND	14	3,552	25,650	0
CLECO CORP NEW	COM	12561W105	2,058	39,426	SH	DFND	14	7,457	31,969	0
CME GROUP INC	COM	12572Q105	37,612	415,140	SH	DFND	14	95,520	319,620	0
CME GROUP INC	COM	12572Q105	60	665	SH	DFND	16	0	665	0
CMS ENERGY CORP	COM	125896100	12,695	351,852	SH	DFND	14	78,225	273,627	0
CMS ENERGY CORP	COM	125896100	20	550	SH	DFND	16	0	550	0
CSS INDS INC	COM	125906107	679	23,922	SH	DFND	14	577	23,345	0
CNA FINL CORP	COM	126117100	3,993	113,608	SH	DFND	14	8,118	105,490	0
CNA FINL CORP	COM	126117100	134	3,800	SH	DFND	16	0	3,800	0
CNB FINL CORP PA	COM	126128107	455	25,240	SH	DFND	14	741	24,499	0
CRA INTL INC	COM	12618T105	1,430	76,652	SH	DFND	14	561	76,091	0
CNO FINL GROUP INC	COM	12621E103	2,287	119,814	SH	DFND	14	22,304	97,510	0
CSG SYS INTL INC	COM	126349109	3,301	91,744	SH	DFND	14	13,312	78,432	0
CSX CORP	COM	126408103	38,509	1,483,963	SH	DFND	14	558,884	925,079	0
CSX CORP	COM	126408103	49	1,875	SH	DFND	16	0	1,875	0
CST BRANDS INC	COM	12646R105	8,198	209,455	SH	DFND	14	7,440	202,015	0
CTI BIOPHARMA CORP	COM	12648L106	22	17,800	SH	DFND	14	10,800	7,000	0
CTS CORP	COM	126501105	1,339	75,915	SH	DFND	14	3,724	72,191	0
CSRA INC	COM	12650T104	23,812	793,734	SH	DFND	14	99,277	694,457	0
CSRA INC	COM	12650T104	152	5,050	SH	DFND	16	0	5,050	0
CVB FINL CORP	COM	126600105	3,896	230,273	SH	DFND	14	12,058	218,215	0
CVR ENERGY INC	COM	12662P108	3,745	95,178	SH	DFND	14	178	95,000	0
CVS HEALTH CORP	COM	126650100	162,061	1,657,576	SH	DFND	14	547,775	1,109,801	0
CVS HEALTH CORP	COM	126650100	216	2,209	SH	DFND	16	0	2,209	0
CVS HEALTH CORP	COM	126650100	479	4,900	SH	DFND	18	0	4,900	0
CYS INVTs INC	COM	12673A108	6,158	863,637	SH	DFND	14	8,628	855,009	0
CA INC	COM	12673P105	25,437	890,662	SH	DFND	14	108,892	781,770	0
CA INC	COM	12673P105	1,408	49,302	SH	DFND	16	0	49,302	0
CABELAS INC	COM	126804301	1,413	30,243	SH	DFND	14	3,941	26,302	0
CABLE ONE INC	COM	12685J105	1,227	2,830	SH	DFND	14	404	2,426	0
CABLE ONE INC	COM	12685J105	325	750	SH	DFND	18	0	750	0
CABLEVISION SYS CORP	CL A NY CABLVs	12686C109	8,604	269,708	SH	DFND	14	59,962	209,746	0

CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	13	400	SH	DFND	16	0	400	0
CABOT CORP	COM	127055101	58,874	1,440,158	SH	DFND	14	205,791	1,234,367	0
CABOT CORP	COM	127055101	679	16,600	SH	DFND	16	0	16,600	0
CABOT OIL & GAS CORP	COM	127097103	9,003	508,938	SH	DFND	14	115,598	393,340	0
CABOT OIL & GAS CORP	COM	127097103	14	800	SH	DFND	16	0	800	0
CABOT MICROELECTRONICS CORP	COM	12709P103	4,668	106,616	SH	DFND	14	23,130	83,486	0
CACI INTL INC	CL A	127190304	23,006	247,960	SH	DFND	14	38,687	209,273	0
CADENCE DESIGN SYSTEM INC	COM	127387108	13,132	631,055	SH	DFND	14	292,184	338,871	0
CADENCE DESIGN SYSTEM INC	COM	127387108	102	4,900	SH	DFND	16	0	4,900	0
CAL MAINE FOODS INC	COM NEW	128030202	4,241	91,522	SH	DFND	14	20,532	70,990	0
CALAMOS ASSET MGMT INC	CL A	12811R104	1,814	187,378	SH	DFND	14	2,029	185,349	0
CALAMP CORP	COM	128126109	2,233	112,060	SH	DFND	14	30,860	81,200	0
CALATLANTIC GROUP INC	COM	128195104	1,875	49,451	SH	DFND	14	9,108	40,343	0
CALAVO GROWERS INC	COM	128246105	1,705	34,786	SH	DFND	14	1,846	32,940	0
CALERES INC	COM	129500104	2,725	101,613	SH	DFND	14	5,112	96,501	0
CALGON CARBON CORP	COM	129603106	2,056	119,217	SH	DFND	14	6,081	113,136	0
CALIFORNIA RES CORP	COM	13057Q107	1,883	807,994	SH	DFND	14	294,919	513,075	0
CALIX INC	COM	13100M509	689	87,509	SH	DFND	14	2,109	85,400	0
CALLAWAY GOLF CO	COM	131193104	1,956	207,637	SH	DFND	14	9,599	198,038	0
CALPINE CORP	COM NEW	131347304	811	56,047	SH	DFND	14	6,542	49,505	0
CALPINE CORP	COM NEW	131347304	120	8,300	SH	DFND	18	0	8,300	0
CAMBREX CORP	COM	132011107	7,570	160,747	SH	DFND	14	82,578	78,169	0
CAMDEN NATL CORP	COM	133034108	786	17,816	SH	DFND	14	465	17,351	0
CAMDEN PPTY TR	SH BEN INT	133131102	18,753	244,302	SH	DFND	14	25,531	218,771	0
CAMDEN PPTY TR	SH BEN INT	133131102	84	1,100	SH	DFND	16	0	1,100	0
CAMDEN PPTY TR	SH BEN INT	133131102	87,740	1,143,047	SH	DFND	3	169,067	973,980	0
CAMERON INTERNATIONAL CORP	COM	13342B105	24,465	387,112	SH	DFND	14	62,872	324,240	0
CAMERON INTERNATIONAL CORP	COM	13342B105	1,280	20,250	SH	DFND	16	0	20,250	0
CAMERON INTERNATIONAL CORP	COM	13342B105	405	6,410	SH	DFND	18	0	6,410	0
CAMPBELL SOUP CO	COM	134429109	12,269	233,481	SH	DFND	14	50,208	183,273	0
CAMPBELL SOUP CO	COM	134429109	21	400	SH	DFND	16	0	400	0
CANTEL MEDICAL CORP	COM	138098108	10,319	166,057	SH	DFND	14	80,595	85,462	0
CAPELLA EDUCATION COMPANY	COM	139594105	1,499	32,431	SH	DFND	14	1,384	31,047	0
CAPITAL ONE FINL CORP	COM	14040H105	96,291	1,334,044	SH	DFND	14	166,422	1,167,622	0
CAPITAL ONE FINL CORP	COM	14040H105	2,854	39,543	SH	DFND	16	0	39,543	0
CAPITOL FED FINL INC	COM	14057J101	900	71,621	SH	DFND	14	44,188	27,433	0
CAPSTEAD MTG CORP	COM NO PAR	14067E506	6,067	694,184	SH	DFND	14	11,147	683,037	0
CARBO CERAMICS INC	COM	140781105	765	44,467	SH	DFND	14	2,267	42,200	0
CARBO CERAMICS INC	COM	140781105	69	4,010	SH	DFND	18	0	4,010	0
CARDINAL FINL CORP	COM	14149F109	1,924	84,591	SH	DFND	14	3,651	80,940	0
CARDINAL HEALTH INC	COM	14149Y108	56,325	630,951	SH	DFND	14	97,298	533,653	0
CARDINAL HEALTH INC	COM	14149Y108	654	7,325	SH	DFND	16	0	7,325	0
CARDTRONICS INC	COM	14161H108	3,512	104,372	SH	DFND	14	5,372	99,000	0
CARE CAP PPTYS INC	COM	141624106	1,564	51,164	SH	DFND	14	6,468	44,696	0
CARE CAP PPTYS INC	COM	141624106	770	25,191	SH	DFND	3	0	25,191	0
CAREER EDUCATION CORP	COM	141665109	565	155,580	SH	DFND	14	7,152	148,428	0

CARETRUST REIT INC	COM	14174T107	1,200	109,553	SH	DFND	14	5,243	104,310	0
CARLISLE COS INC	COM	142339100	80,596	908,736	SH	DFND	14	190,568	718,168	0
CARLISLE COS INC	COM	142339100	638	7,190	SH	DFND	16	0	7,190	0
CARMAX INC	COM	143130102	13,724	254,281	SH	DFND	14	57,661	196,620	0
CARMAX INC	COM	143130102	24	450	SH	DFND	16	0	450	0
CARNIVAL CORP	PAIRED CTF	143658300	41,114	754,667	SH	DFND	14	129,402	625,265	0
CARNIVAL CORP	PAIRED CTF	143658300	52	950	SH	DFND	16	0	950	0
CARPENTER TECHNOLOGY CORP	COM	144285103	962	31,780	SH	DFND	14	5,821	25,959	0
CARRIZO OIL & GAS INC	COM	144577103	3,737	126,340	SH	DFND	14	6,790	119,550	0
CARROLS RESTAURANT GROUP INC	COM	14574X104	2,424	206,462	SH	DFND	14	25,562	180,900	0
CARTER INC	COM	146229109	42,139	473,312	SH	DFND	14	90,127	383,185	0
CARTER INC	COM	146229109	415	4,660	SH	DFND	16	0	4,660	0
CARVER BANCORP INC	COM NEW	146875604	679	181,033	SH	DFND	10	181,033	0	0
CASCADE MICROTECH INC	COM	147322101	322	19,800	SH	DFND	14	900	18,900	0
CASEYS GEN STORES INC	COM	147528103	11,380	94,478	SH	DFND	14	6,949	87,529	0
CASEYS GEN STORES INC	COM	147528103	39	320	SH	DFND	16	0	320	0
CASH AMER INTL INC	COM	14754D100	3,927	131,113	SH	DFND	14	2,980	128,133	0
CATALENT INC	COM	148806102	11,630	464,660	SH	DFND	14	82,700	381,960	0
CATALENT INC	COM	148806102	33	1,300	SH	DFND	16	0	1,300	0
CATERPILLAR INC DEL	COM	149123101	67,933	999,605	SH	DFND	14	179,419	820,186	0
CATERPILLAR INC DEL	COM	149123101	2,290	33,695	SH	DFND	16	0	33,695	0
CATHAY GEN BANCORP	COM	149150104	6,439	205,529	SH	DFND	14	165,834	39,695	0
CATO CORP NEW	CL A	149205106	9,529	258,807	SH	DFND	14	3,137	255,670	0
CAVCO INDS INC DEL	COM	149568107	2,534	30,421	SH	DFND	14	9,421	21,000	0
CAVIUM INC	COM	14964U108	367	5,592	SH	DFND	14	3,162	2,430	0
CEDAR REALTY TRUST INC	COM NEW	150602209	2,648	373,968	SH	DFND	14	167,527	206,441	0
CELADON GROUP INC	COM	150838100	636	64,351	SH	DFND	14	3,051	61,300	0
CELANESE CORP DEL	COM SER A	150870103	25,959	385,546	SH	DFND	14	24,436	361,110	0
CELANESE CORP DEL	COM SER A	150870103	1,771	26,300	SH	DFND	16	0	26,300	0
CELGENE CORP	COM	151020104	279,857	2,336,812	SH	DFND	14	469,298	1,867,514	0
CELGENE CORP	COM	151020104	2,020	16,870	SH	DFND	16	0	16,870	0
CELLDEX THERAPEUTICS INC NEW	COM	15117B103	1,881	119,985	SH	DFND	14	116,483	3,502	0
CENTENE CORP DEL	COM	15135B101	29,626	450,180	SH	DFND	14	89,122	361,058	0
CENTENE CORP DEL	COM	15135B101	178	2,700	SH	DFND	16	0	2,700	0
CENTERPOINT ENERGY INC	COM	15189T107	25,451	1,386,233	SH	DFND	14	199,015	1,187,218	0
CENTERPOINT ENERGY INC	COM	15189T107	14	749	SH	DFND	16	0	749	0
CENTERSTATE BANKS INC	COM	15201P109	405	25,875	SH	DFND	14	17,275	8,600	0
CENTRAL GARDEN & PET CO	COM	153527106	297	22,000	SH	DFND	14	1,000	21,000	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	1,034	76,043	SH	DFND	14	3,999	72,044	0
CENTRAL PAC FINL CORP	COM NEW	154760409	6,050	274,729	SH	DFND	14	64,429	210,300	0
CENTURY ALUM CO	COM	156431108	3,598	814,111	SH	DFND	14	5,610	808,501	0
CENTURYLINK INC	COM	156700106	31,510	1,252,397	SH	DFND	14	180,049	1,072,348	0
CENTURYLINK INC	COM	156700106	815	32,408	SH	DFND	16	0	32,408	0
CEPHEID	COM	15670R107	234	6,397	SH	DFND	14	3,997	2,400	0
CERNER CORP	COM	156782104	22,803	378,982	SH	DFND	14	86,710	292,272	0
CERNER CORP	COM	156782104	36	600	SH	DFND	16	0	600	0
CEVA INC	COM	157210105	1,104	47,243	SH	DFND	14	2,543	44,700	0

CHARLES RIV LABS INTL INC	COM	159864107	30,737	382,349	SH	DFND	14	102,384	279,965	0
CHARLES RIV LABS INTL INC	COM	159864107	153	1,900	SH	DFND	16	0	1,900	0
CHART INDS INC	COM PAR \$0.01	16115Q308	1,265	70,425	SH	DFND	14	3,425	67,000	0
CHARTER COMMUNICATIONS INC D	CL A NEW	16117M305	1,049	5,730	SH	DFND	14	1,330	4,400	0
CHASE CORP	COM	16150R104	701	17,213	SH	DFND	14	409	16,804	0
CHATHAM LODGING TR	COM	16208T102	4,188	204,483	SH	DFND	14	89,783	114,700	0
CHATHAM LODGING TR	COM	16208T102	47	2,300	SH	DFND	16	0	2,300	0
CHECKPOINT SYS INC	COM	162825103	1,635	260,789	SH	DFND	14	4,886	255,903	0
CHEESECAKE FACTORY INC	COM	163072101	15,222	330,119	SH	DFND	14	56,821	273,298	0
CHEESECAKE FACTORY INC	COM	163072101	37	800	SH	DFND	16	0	800	0
CHEMED CORP NEW	COM	16359R103	7,948	53,058	SH	DFND	14	7,934	45,124	0
CHEMICAL FINL CORP	COM	163731102	9,090	265,251	SH	DFND	14	32,473	232,778	0
CHEMOURS CO	COM	163851108	6,211	1,158,779	SH	DFND	14	316,452	842,327	0
CHEMOURS CO	COM	163851108	40	7,400	SH	DFND	16	0	7,400	0
CHEMTURA CORP	COM NEW	163893209	911	33,417	SH	DFND	14	26,317	7,100	0
CHENIERE ENERGY INC	COM NEW	16411R208	564	15,150	SH	DFND	14	4,010	11,140	0
CHESAPEAKE ENERGY CORP	COM	165167107	2,737	608,271	SH	DFND	14	134,916	473,355	0
CHESAPEAKE ENERGY CORP	COM	165167107	4	910	SH	DFND	16	0	910	0
CHESAPEAKE ENERGY CORP	COM	165167107	145	32,117	SH	DFND	18	0	32,117	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	6,317	251,071	SH	DFND	14	61,971	189,100	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	36,125	1,435,824	SH	DFND	3	208,597	1,227,227	0
CHESAPEAKE UTILS CORP	COM	165303108	1,801	31,739	SH	DFND	14	22,639	9,100	0
CHEVRON CORP NEW	COM	166764100	399,538	4,441,286	SH	DFND	14	879,761	3,561,525	0
CHEVRON CORP NEW	COM	166764100	7,116	79,099	SH	DFND	16	0	79,099	0
CHEVRON CORP NEW	COM	166764100	4,228	47,000	SH	DFND	18	0	47,000	0
CHICOS FAS INC	COM	168615102	1,039	97,376	SH	DFND	14	16,598	80,778	0
CHILDRENS PL INC	COM	168905107	3,209	58,126	SH	DFND	14	2,448	55,678	0
CHIMERA INVT CORP	COM NEW	16934Q208	3,943	289,111	SH	DFND	14	22,201	266,910	0
CHIMERA INVT CORP	COM NEW	16934Q208	205	15,000	SH	DFND	16	0	15,000	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	38,006	79,204	SH	DFND	14	10,322	68,882	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	559	1,165	SH	DFND	16	0	1,165	0
CHUBB CORP	COM	171232101	61,909	466,743	SH	DFND	14	102,483	364,260	0
CHUBB CORP	COM	171232101	2,636	19,870	SH	DFND	16	0	19,870	0
CHURCH & DWIGHT INC	COM	171340102	15,200	179,072	SH	DFND	14	39,636	139,436	0
CHURCH & DWIGHT INC	COM	171340102	49	580	SH	DFND	16	0	580	0
CHURCHILL DOWNS INC	COM	171484108	206	1,453	SH	DFND	14	723	730	0
CIBER INC	COM	17163B102	577	164,467	SH	DFND	14	8,317	156,150	0
CIENA CORP	COM NEW	171779309	1,664	80,429	SH	DFND	14	14,664	65,765	0
CIMAREX ENERGY CO	COM	171798101	10,410	116,474	SH	DFND	14	26,916	89,558	0
CIMAREX ENERGY CO	COM	171798101	18	200	SH	DFND	16	0	200	0
CINCINNATI BELL INC NEW	COM	171871106	2,232	620,075	SH	DFND	14	24,602	595,473	0
CINCINNATI FINL CORP	COM	172062101	12,755	215,568	SH	DFND	14	42,726	172,842	0
CINCINNATI FINL CORP	COM	172062101	18	303	SH	DFND	16	0	303	0
CINEMARK HOLDINGS INC	COM	17243V102	39,716	1,188,048	SH	DFND	14	207,580	980,468	0
CINEMARK HOLDINGS INC	COM	17243V102	608	18,200	SH	DFND	16	0	18,200	0
CIRCOR INTL INC	COM	17273K109	1,639	38,891	SH	DFND	14	2,072	36,819	0
CIRRUS LOGIC INC	COM	172755100	18,667	632,147	SH	DFND	14	140,747	491,400	0
CIRRUS LOGIC INC	COM	172755100	177	6,000	SH	DFND	16	0	6,000	0

CISCO SYS INC	COM	17275R102	391,667	14,423,397	SH	DFND	14	2,785,155	11,638,242	0
CISCO SYS INC	COM	17275R102	7,278	268,030	SH	DFND	16	0	268,030	0
CINTAS CORP	COM	172908105	10,684	117,345	SH	DFND	14	25,720	91,625	0
CINTAS CORP	COM	172908105	14	150	SH	DFND	16	0	150	0
CITIZENS & NORTHN CORP	COM	172922106	838	39,916	SH	DFND	14	700	39,216	0
CITIZENS & NORTHN CORP	COM	172922106	13	600	SH	DFND	16	0	600	0
CITIGROUP INC	COM NEW	172967424	272,141	5,258,764	SH	DFND	14	922,130	4,336,634	0
CITIGROUP INC	COM NEW	172967424	8,843	170,870	SH	DFND	16	0	170,870	0
CITIZENS FINL GROUP INC	COM	174610105	639	24,400	SH	DFND	14	5,300	19,100	0
CITRIX SYS INC	COM	177376100	75,585	999,136	SH	DFND	14	213,714	785,422	0
CITRIX SYS INC	COM	177376100	265	3,500	SH	DFND	16	0	3,500	0
CITY HLDG CO	COM	177835105	2,140	46,891	SH	DFND	14	1,952	44,939	0
CIVEO CORP CDA	COM	17878Y108	15	10,758	SH	DFND	14	5,758	5,000	0
CLARCOR INC	COM	179895107	2,420	48,704	SH	DFND	14	6,075	42,629	0
CLEAN HARBORS INC	COM	184496107	1,326	31,843	SH	DFND	14	4,400	27,443	0
CLEARWATER PAPER CORP	COM	18538R103	2,785	61,158	SH	DFND	14	10,098	51,060	0
CLIFFS NAT RES INC	COM	18683K101	20	12,462	SH	DFND	14	8,462	4,000	0
CLOROX CO DEL	COM	189054109	22,082	174,109	SH	DFND	14	37,110	136,999	0
CLOROX CO DEL	COM	189054109	33	260	SH	DFND	16	0	260	0
CLOUD PEAK ENERGY INC	COM	18911Q102	287	137,980	SH	DFND	14	7,080	130,900	0
CLOVIS ONCOLOGY INC	COM	189464100	204	5,840	SH	DFND	14	1,540	4,300	0
COACH INC	COM	189754104	22,748	695,006	SH	DFND	14	97,480	597,526	0
COACH INC	COM	189754104	1,548	47,300	SH	DFND	16	0	47,300	0
COCA COLA BOTTLING CO CONS	COM	191098102	1,457	7,985	SH	DFND	14	7,285	700	0
COCA COLA CO	COM	191216100	292,109	6,799,569	SH	DFND	14	1,408,364	5,391,205	0
COCA COLA CO	COM	191216100	707	16,460	SH	DFND	16	0	16,460	0
COCA COLA CO	COM	191216100	700	16,300	SH	DFND	18	0	16,300	0
COCA COLA ENTERPRISES INC NE	COM	19122T109	13,889	282,062	SH	DFND	14	59,940	222,122	0
COCA COLA ENTERPRISES INC NE	COM	19122T109	18	375	SH	DFND	16	0	375	0
COEUR MNG INC	COM NEW	192108504	33	13,501	SH	DFND	14	7,262	6,239	0
COGNEX CORP	COM	192422103	2,816	83,390	SH	DFND	14	38,648	44,742	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	59,952	998,868	SH	DFND	14	172,030	826,838	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	75	1,250	SH	DFND	16	0	1,250	0
COHERENT INC	COM	192479103	3,704	56,888	SH	DFND	14	2,833	54,055	0
COHEN & STEERS INC	COM	19247A100	565	18,550	SH	DFND	14	10,650	7,900	0
COHU INC	COM	192576106	748	62,010	SH	DFND	14	2,881	59,129	0
COLFAX CORP	COM	194014106	11,798	505,255	SH	DFND	14	134,955	370,300	0
COLFAX CORP	COM	194014106	117	5,000	SH	DFND	16	0	5,000	0
COLGATE PALMOLIVE CO	COM	194162103	109,008	1,636,272	SH	DFND	14	333,888	1,302,384	0
COLGATE PALMOLIVE CO	COM	194162103	1,666	25,000	SH	DFND	16	0	25,000	0
COLGATE PALMOLIVE CO	COM	194162103	212	3,180	SH	DFND	18	0	3,180	0
COLONY CAP INC	CL A	19624R106	4,002	205,453	SH	DFND	14	177,053	28,400	0
COLUMBIA BKG SYS INC	COM	197236102	4,277	131,566	SH	DFND	14	6,459	125,107	0
COLUMBIA PIPELINE GROUP INC	COM	198280109	38,425	1,921,251	SH	DFND	14	207,532	1,713,719	0
COLUMBIA PIPELINE GROUP INC	COM	198280109	275	13,750	SH	DFND	16	0	13,750	0

COLUMBIA PIPELINE GROUP INC	COM	198280109	100	5,000	SH	DFND	18	0	5,000	0
COLUMBIA PPTY TR INC	COM NEW	198287203	6,150	261,944	SH	DFND	14	18,940	243,004	0
COMFORT SYS USA INC	COM	199908104	8,817	310,234	SH	DFND	14	60,750	249,484	0
COMFORT SYS USA INC	COM	199908104	43	1,500	SH	DFND	16	0	1,500	0
COMCAST CORP NEW	CL A	20030N101	345,723	6,126,579	SH	DFND	14	1,242,654	4,883,925	0
COMCAST CORP NEW	CL A	20030N101	2,540	45,020	SH	DFND	16	0	45,020	0
COMCAST CORP NEW	CL A	20030N101	813	14,400	SH	DFND	18	0	14,400	0
COMERICA INC	COM	200340107	11,618	277,749	SH	DFND	14	52,619	225,130	0
COMERICA INC	COM	200340107	15	350	SH	DFND	16	0	350	0
COMMERCE BANCSHARES INC	COM	200525103	3,084	72,499	SH	DFND	14	6,860	65,639	0
COMMERCIAL METALS CO	COM	201723103	1,662	121,432	SH	DFND	14	13,599	107,833	0
COMMSCOPE HLDG CO INC	COM	20337X109	1,202	46,410	SH	DFND	14	41,710	4,700	0
COMMUNICATIONS SALES&LEAS IN	COM	20341J104	1,390	74,389	SH	DFND	14	9,394	64,995	0
COMMUNITY BK SYS INC	COM	203607106	4,047	101,324	SH	DFND	14	5,178	96,146	0
COMMUNITY HEALTH SYS INC NEW	COM	203668108	4,168	157,096	SH	DFND	14	10,908	146,188	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	15,632	848,178	SH	DFND	3	107,712	740,466	0
COMMUNITY TR BANCORP INC	COM	204149108	2,864	81,929	SH	DFND	14	23,276	58,653	0
COMMVault SYSTEMS INC	COM	204166102	1,836	46,657	SH	DFND	14	5,381	41,276	0
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	68	16,000	SH	DFND	18	0	16,000	0
COMPASS MINERALS INTL INC	COM	20451N101	1,544	20,519	SH	DFND	14	2,864	17,655	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	2,009	40,384	SH	DFND	14	1,357	39,027	0
COMPUTER SCIENCES CORP	COM	205363104	10,986	336,172	SH	DFND	14	65,074	271,098	0
COMPUTER SCIENCES CORP	COM	205363104	167	5,100	SH	DFND	16	0	5,100	0
COMSCORE INC	COM	20564W105	3,119	75,786	SH	DFND	14	4,104	71,682	0
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	748	37,253	SH	DFND	14	1,830	35,423	0
CONAGRA FOODS INC	COM	205887102	53,821	1,276,597	SH	DFND	14	340,623	935,974	0
CONAGRA FOODS INC	COM	205887102	1,250	29,655	SH	DFND	16	0	29,655	0
CONCERT PHARMACEUTICALS INC	COM	206022105	4,118	217,100	SH	DFND	14	73,900	143,200	0
CONCHO RES INC	COM	20605P101	688	7,405	SH	DFND	14	2,150	5,255	0
CONCHO RES INC	COM	20605P101	464	5,000	SH	DFND	18	0	5,000	0
CONMED CORP	COM	207410101	2,652	60,207	SH	DFND	14	3,235	56,972	0
CONNECTICUT WTR SVC INC	COM	207797101	504	13,253	SH	DFND	14	638	12,615	0
CONOCOPHILLIPS	COM	20825C104	95,158	2,038,084	SH	DFND	14	372,058	1,666,026	0
CONOCOPHILLIPS	COM	20825C104	2,575	55,143	SH	DFND	16	0	55,143	0
CONOCOPHILLIPS	COM	20825C104	1,513	32,400	SH	DFND	18	0	32,400	0
CONSOL ENERGY INC	COM	20854P109	2,133	270,035	SH	DFND	14	61,013	209,022	0
CONSOL ENERGY INC	COM	20854P109	3	375	SH	DFND	16	0	375	0
CONSOLIDATED COMM HLDGS INC	COM	209034107	2,458	117,339	SH	DFND	14	5,868	111,471	0
CONSOLIDATED EDISON INC	COM	209115104	35,812	557,216	SH	DFND	14	88,393	468,823	0
CONSOLIDATED EDISON INC	COM	209115104	35	550	SH	DFND	16	0	550	0
CONSTANT CONTACT INC	COM	210313102	2,300	78,673	SH	DFND	14	3,843	74,830	0
CONSTELLATION BRANDS INC	CL A	21036P108	30,700	215,526	SH	DFND	14	49,387	166,139	0
CONSTELLATION BRANDS INC	CL A	21036P108	49	345	SH	DFND	16	0	345	0

CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	254	39,656	SH	DFND	14	1,859	37,797	0
CONTINENTAL BLDG PRODS INC	COM	211171103	9,376	537,000	SH	DFND	14	69,600	467,400	0
CONTINENTAL BLDG PRODS INC	COM	211171103	360	20,600	SH	DFND	16	0	20,600	0
CONTINENTAL RESOURCES INC	COM	212015101	1,987	86,486	SH	DFND	14	6,266	80,220	0
CONVERGYS CORP	COM	212485106	21,990	883,487	SH	DFND	14	81,518	801,969	0
CONVERGYS CORP	COM	212485106	82	3,300	SH	DFND	16	0	3,300	0
COOPER COS INC	COM NEW	216648402	3,980	29,655	SH	DFND	14	4,085	25,570	0
COOPER STD HLDGS INC	COM	21676P103	1,757	22,650	SH	DFND	14	850	21,800	0
COOPER TIRE & RUBR CO	COM	216831107	29,663	783,687	SH	DFND	14	91,097	692,590	0
COOPER TIRE & RUBR CO	COM	216831107	227	6,000	SH	DFND	16	0	6,000	0
COPART INC	COM	217204106	36,780	967,649	SH	DFND	14	223,628	744,021	0
COPART INC	COM	217204106	274	7,200	SH	DFND	16	0	7,200	0
CORE MARK HOLDING CO INC	COM	218681104	7,630	93,114	SH	DFND	14	41,964	51,150	0
CORESITE RLTY CORP	COM	21870Q105	6,247	110,134	SH	DFND	14	42,334	67,800	0
COREENERGY INFRASTRUCTURE TR	COM NEW	21870U502	737	49,635	SH	DFND	14	17,120	32,515	0
CORELOGIC INC	COM	21871D103	9,659	285,260	SH	DFND	14	62,914	222,346	0
CORELOGIC INC	COM	21871D103	54	1,600	SH	DFND	16	0	1,600	0
CORNERSTONE ONDEMAND INC	COM	21925Y103	220	6,368	SH	DFND	14	3,068	3,300	0
CORNING INC	COM	219350105	37,398	2,045,838	SH	DFND	14	362,524	1,683,314	0
CORNING INC	COM	219350105	1,234	67,489	SH	DFND	16	0	67,489	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	15,804	723,970	SH	DFND	14	89,807	634,163	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	74	3,400	SH	DFND	16	0	3,400	0
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	14,949	564,310	SH	DFND	14	42,049	522,261	0
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	1,187	44,800	SH	DFND	16	0	44,800	0
CORVEL CORP	COM	221006109	3,586	81,650	SH	DFND	14	33,090	48,560	0
COSTCO WHSL CORP NEW	COM	22160K105	88,371	547,189	SH	DFND	14	124,409	422,780	0
COSTCO WHSL CORP NEW	COM	22160K105	143	884	SH	DFND	16	0	884	0
COSTCO WHSL CORP NEW	COM	22160K105	323	2,000	SH	DFND	18	0	2,000	0
COSTAR GROUP INC	COM	22160N109	450	2,178	SH	DFND	14	617	1,561	0
COUSINS PPTYS INC	COM	222795106	7,491	794,383	SH	DFND	14	148,415	645,968	0
COVENANT TRANSN GROUP INC	CL A	22284P105	448	23,700	SH	DFND	14	600	23,100	0
COWEN GROUP INC NEW	CL A	223622101	46	12,083	SH	DFND	14	6,083	6,000	0
CRACKER BARREL OLD CTRY STOR	COM	22410J106	5,196	40,968	SH	DFND	14	28,145	12,823	0
CRANE CO	COM	224399105	17,858	373,284	SH	DFND	14	88,934	284,350	0
CRANE CO	COM	224399105	105	2,200	SH	DFND	16	0	2,200	0
CRAWFORD & CO	CL B	224633107	104	19,513	SH	DFND	14	1,613	17,900	0
CREE INC	COM	225447101	1,638	61,414	SH	DFND	14	8,205	53,209	0
CROCS INC	COM	227046109	1,838	179,535	SH	DFND	14	8,895	170,640	0
CROSS CTRY HEALTHCARE INC	COM	227483104	1,233	75,228	SH	DFND	14	3,752	71,476	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	36,209	418,848	SH	DFND	14	94,884	323,964	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	63	730	SH	DFND	16	0	730	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	510	5,900	SH	DFND	18	0	5,900	0

CROWN HOLDINGS INC	COM	228368106	17,636	347,855	SH	DFND	14	12,261	335,594	0
CROWN HOLDINGS INC	COM	228368106	56	1,100	SH	DFND	16	0	1,100	0
CRYOLIFE INC	COM	228903100	631	58,523	SH	DFND	14	2,936	55,587	0
CTRIP COM INTL LTD	AMERICAN DEP SH	22943F100	3,299	71,200	SH	DFND	14	0	71,200	0
CTRIP COM INTL LTD	AMERICAN DEP SH	22943F100	556	12,000	SH	DFND	18	0	12,000	0
CUBESMART	COM	229663109	557	18,175	SH	DFND	14	9,375	8,800	0
CUBESMART	COM	229663109	21,222	693,066	SH	DFND	3	42,518	650,548	0
CUBIC CORP	COM	229669106	2,410	51,000	SH	DFND	14	2,564	48,436	0
CULLEN FROST BANKERS INC	COM	229899109	3,509	58,478	SH	DFND	14	4,468	54,010	0
CULP INC	COM	230215105	514	20,200	SH	DFND	14	700	19,500	0
CUMMINS INC	COM	231021106	18,170	206,459	SH	DFND	14	47,677	158,782	0
CUMMINS INC	COM	231021106	626	7,115	SH	DFND	16	0	7,115	0
CUMULUS MEDIA INC	CL A	231082108	5	15,685	SH	DFND	14	7,685	8,000	0
CURTISS WRIGHT CORP	COM	231561101	7,721	112,710	SH	DFND	14	5,672	107,038	0
CUSTOMERS BANCORP INC	COM	23204G100	12,463	457,850	SH	DFND	14	56,720	401,130	0
CVENT INC	COM	23247G109	234	6,700	SH	DFND	14	1,300	5,400	0
CYNOSURE INC	CL A	232577205	2,358	52,778	SH	DFND	14	2,691	50,087	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1,960	199,768	SH	DFND	14	25,720	174,048	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	195	19,920	SH	DFND	18	0	19,920	0
CYTOKINETICS INC	COM NEW	23282W605	2,701	258,200	SH	DFND	14	47,800	210,400	0
CYRUSONE INC	COM	23283R100	240	6,400	SH	DFND	14	3,700	2,700	0
CYRUSONE INC	COM	23283R100	461	12,300	SH	DFND	18	0	12,300	0
DBX ETF TR	HRV CHINA SMCP	233051754	1,609	38,800	SH	DFND	18	0	38,800	0
DBX ETF TR	DBXTR HAR CS 30	233051879	2,558	91,400	SH	DFND	18	0	91,400	0
DCT INDUSTRIAL TRUST INC	COM NEW	233153204	660	17,648	SH	DFND	14	13,095	4,553	0
DDR CORP	COM	23317H102	366	21,735	SH	DFND	14	4,667	17,068	0
D R HORTON INC	COM	23331A109	22,153	691,620	SH	DFND	14	91,233	600,387	0
D R HORTON INC	COM	23331A109	98	3,075	SH	DFND	16	0	3,075	0
DHI GROUP INC	COM	23331S100	1,139	124,203	SH	DFND	14	28,203	96,000	0
DST SYS INC DEL	COM	233326107	47,524	416,658	SH	DFND	14	82,812	333,846	0
DST SYS INC DEL	COM	233326107	691	6,060	SH	DFND	16	0	6,060	0
DSP GROUP INC	COM	23332B106	479	50,747	SH	DFND	14	2,597	48,150	0
DSP GROUP INC	COM	23332B106	63	6,720	SH	DFND	18	0	6,720	0
DTE ENERGY CO	COM	233331107	20,698	258,117	SH	DFND	14	50,826	207,291	0
DTE ENERGY CO	COM	233331107	267	3,325	SH	DFND	16	0	3,325	0
DSW INC	CL A	23334L102	805	33,742	SH	DFND	14	1,242	32,500	0
DSW INC	CL A	23334L102	160	6,710	SH	DFND	18	0	6,710	0
DTS INC	COM	23335C101	899	39,815	SH	DFND	14	1,980	37,835	0
DXP ENTERPRISES INC NEW	COM NEW	233377407	1,044	45,768	SH	DFND	14	1,388	44,380	0
DXP ENTERPRISES INC NEW	COM NEW	233377407	91	3,990	SH	DFND	18	0	3,990	0
DAKTRONICS INC	COM	234264109	765	87,752	SH	DFND	14	4,316	83,436	0
DANA HLDG CORP	COM	235825205	35,274	2,556,051	SH	DFND	14	569,089	1,986,962	0
DANA HLDG CORP	COM	235825205	598	43,300	SH	DFND	16	0	43,300	0
DANAHER CORP DEL	COM	235851102	74,596	803,146	SH	DFND	14	169,314	633,832	0
DANAHER CORP DEL	COM	235851102	113	1,220	SH	DFND	16	0	1,220	0
DARDEN RESTAURANTS INC	COM	237194105	9,182	144,279	SH	DFND	14	32,627	111,652	0

DARDEN RESTAURANTS INC	COM	237194105	14	225	SH	DFND	16	0	225	0
DARLING INGREDIENTS INC	COM	237266101	5,151	489,611	SH	DFND	14	121,982	367,629	0
DAVITA HEALTHCARE PARTNERS I	COM	23918K108	14,779	212,014	SH	DFND	14	48,524	163,490	0
DAVITA HEALTHCARE PARTNERS I	COM	23918K108	415	5,950	SH	DFND	16	0	5,950	0
DEAN FOODS CO NEW	COM NEW	242370203	2,675	155,977	SH	DFND	14	10,886	145,091	0
DECKERS OUTDOOR CORP	COM	243537107	1,004	21,264	SH	DFND	14	3,988	17,276	0
DECKERS OUTDOOR CORP	COM	243537107	167	3,540	SH	DFND	18	0	3,540	0
DEERE & CO	COM	244199105	43,698	572,936	SH	DFND	14	98,902	474,034	0
DEERE & CO	COM	244199105	1,871	24,525	SH	DFND	16	0	24,525	0
DELEK US HLDGS INC	COM	246647101	15,000	609,774	SH	DFND	14	61,926	547,848	0
DELEK US HLDGS INC	COM	246647101	44	1,800	SH	DFND	16	0	1,800	0
DELTA AIR LINES INC DEL	COM NEW	247361702	155,302	3,063,760	SH	DFND	14	487,364	2,576,396	0
DELTA AIR LINES INC DEL	COM NEW	247361702	2,529	49,900	SH	DFND	16	0	49,900	0
DELTIC TIMBER CORP	COM	247850100	1,515	25,733	SH	DFND	14	1,328	24,405	0
DENBURY RES INC	COM NEW	247916208	414	204,969	SH	DFND	14	26,309	178,660	0
DELUXE CORP	COM	248019101	31,184	571,768	SH	DFND	14	221,663	350,105	0
DELUXE CORP	COM	248019101	153	2,800	SH	DFND	16	0	2,800	0
DEMAND MEDIA INC	COM NEW	24802N208	260	47,200	SH	DFND	14	0	47,200	0
DENNYS CORP	COM	24869P104	6,805	692,307	SH	DFND	14	105,807	586,500	0
DENNYS CORP	COM	24869P104	88	9,000	SH	DFND	16	0	9,000	0
DENTSPLY INTL INC NEW	COM	249030107	14,820	243,547	SH	DFND	14	39,874	203,673	0
DENTSPLY INTL INC NEW	COM	249030107	17	280	SH	DFND	16	0	280	0
DEPOMED INC	COM	249908104	3,232	178,286	SH	DFND	14	44,986	133,300	0
DEVON ENERGY CORP NEW	COM	25179M103	25,419	794,356	SH	DFND	14	122,990	671,366	0
DEVON ENERGY CORP NEW	COM	25179M103	1,111	34,715	SH	DFND	16	0	34,715	0
DEVON ENERGY CORP NEW	COM	25179M103	483	15,100	SH	DFND	18	0	15,100	0
DEVRY ED GROUP INC	COM	251893103	1,421	56,147	SH	DFND	14	7,047	49,100	0
DEXCOM INC	COM	252131107	410	5,008	SH	DFND	14	1,258	3,750	0
DEXCOM INC	COM	252131107	7,799	95,229	SH	DFND	18	0	95,229	0
DEX MEDIA INC NEW	COM	25213A107	15	123,853	SH	DFND	3	19,004	104,849	0
DIAMOND FOODS INC	COM	252603105	2,390	61,992	SH	DFND	14	3,005	58,987	0
DIAMOND HILL INVESTMENT GROU	COM NEW	25264R207	811	4,293	SH	DFND	14	3,583	710	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	5,891	279,188	SH	DFND	14	28,517	250,671	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	521	24,675	SH	DFND	16	0	24,675	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	6,662	690,414	SH	DFND	14	23,673	666,741	0
DIAMONDBACK ENERGY INC	COM	25278X109	229	3,430	SH	DFND	14	930	2,500	0
DICKS SPORTING GOODS INC	COM	253393102	22,938	648,885	SH	DFND	14	160,053	488,832	0
DICKS SPORTING GOODS INC	COM	253393102	113	3,200	SH	DFND	16	0	3,200	0
DIEBOLD INC	COM	253651103	1,349	44,829	SH	DFND	14	7,678	37,151	0
DIGI INTL INC	COM	253798102	1,015	89,232	SH	DFND	14	3,066	86,166	0
DIGITAL RLTY TR INC	COM	253868103	20,046	265,091	SH	DFND	14	19,641	245,450	0
DIGITAL RLTY TR INC	COM	253868103	1,618	21,400	SH	DFND	16	0	21,400	0
DIGITAL RLTY TR INC	COM	253868103	371	4,900	SH	DFND	18	0	4,900	0
DIGITAL RLTY TR INC	6.35% PFD CUM C	253868863	1,176	45,781	SH	DFND	3	0	45,781	0
DIME CMNTY BANCSHARES	COM	253922108	8,409	480,814	SH	DFND	14	59,592	421,222	0

DILLARDS INC	CL A	254067101	33,649	512,076	SH	DFND	14	55,861	456,215	0
DILLARDS INC	CL A	254067101	269	4,100	SH	DFND	16	0	4,100	0
DINEEQUITY INC	COM	254423106	8,632	101,947	SH	DFND	14	7,240	94,707	0
DINEEQUITY INC	COM	254423106	288	3,400	SH	DFND	16	0	3,400	0
DIODES INC	COM	254543101	2,066	89,908	SH	DFND	14	4,440	85,468	0
DISNEY WALT CO	COM DISNEY	254687106	233,700	2,224,020	SH	DFND	14	507,847	1,716,173	0
DISNEY WALT CO	COM DISNEY	254687106	477	4,540	SH	DFND	16	0	4,540	0
DISNEY WALT CO	COM DISNEY	254687106	504	4,800	SH	DFND	18	0	4,800	0
DISCOVER FINL SVCS	COM	254709108	62,696	1,169,262	SH	DFND	14	398,121	771,141	0
DISCOVER FINL SVCS	COM	254709108	2,046	38,153	SH	DFND	16	0	38,153	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	4,830	181,040	SH	DFND	14	40,081	140,959	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	5	200	SH	DFND	16	0	200	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	12,329	488,840	SH	DFND	14	71,081	417,759	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	13	500	SH	DFND	16	0	500	0
DISH NETWORK CORP	CL A	25470M109	6,451	112,815	SH	DFND	14	3,740	109,075	0
DISH NETWORK CORP	CL A	25470M109	246	4,300	SH	DFND	16	0	4,300	0
DR REDDYS LABS LTD	ADR	256135203	14,961	323,200	SH	DFND	14	0	323,200	0
DR REDDYS LABS LTD	ADR	256135203	2,588	55,900	SH	DFND	16	0	55,900	0
DOLLAR GEN CORP NEW	COM	256677105	25,660	357,039	SH	DFND	14	83,089	273,950	0
DOLLAR GEN CORP NEW	COM	256677105	40	550	SH	DFND	16	0	550	0
DOLLAR GEN CORP NEW	COM	256677105	109	1,510	SH	DFND	18	0	1,510	0
DOLLAR TREE INC	COM	256746108	22,076	285,880	SH	DFND	14	65,277	220,603	0
DOLLAR TREE INC	COM	256746108	37	475	SH	DFND	16	0	475	0
DOMINION RES INC VA NEW	COM	25746U109	51,532	761,859	SH	DFND	14	168,807	593,052	0
DOMINION RES INC VA NEW	COM	25746U109	82	1,211	SH	DFND	16	0	1,211	0
DOMINION RES INC VA NEW	COM	25746U109	237	3,500	SH	DFND	18	0	3,500	0
DOMINOS PIZZA INC	COM	25754A201	3,653	32,837	SH	DFND	14	4,522	28,315	0
DOMTAR CORP	COM NEW	257559203	1,308	35,402	SH	DFND	14	4,996	30,406	0
DONALDSON INC	COM	257651109	2,139	74,641	SH	DFND	14	10,110	64,531	0
DONNELLEY R R & SONS CO	COM	257867101	9,313	632,663	SH	DFND	14	133,604	499,059	0
DONNELLEY R R & SONS CO	COM	257867101	57	3,900	SH	DFND	16	0	3,900	0
DORMAN PRODUCTS INC	COM	258278100	3,414	71,918	SH	DFND	14	3,478	68,440	0
DOUGLAS EMMETT INC	COM	25960P109	2,697	86,483	SH	DFND	14	11,198	75,285	0
DOUGLAS DYNAMICS INC	COM	25960R105	6,057	287,472	SH	DFND	14	1,171	286,301	0
DOVER CORP	COM	260003108	13,249	216,103	SH	DFND	14	44,452	171,651	0
DOVER CORP	COM	260003108	19	302	SH	DFND	16	0	302	0
DOW CHEM CO	COM	260543103	75,132	1,459,435	SH	DFND	14	319,694	1,139,741	0
DOW CHEM CO	COM	260543103	117	2,281	SH	DFND	16	0	2,281	0
DOW CHEM CO	COM	260543103	1,390	27,000	SH	DFND	18	0	27,000	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	25,853	277,392	SH	DFND	14	54,192	223,200	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	36	390	SH	DFND	16	0	390	0
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	1,162	45,106	SH	DFND	14	8,764	36,342	0
DREW INDS INC	COM NEW	26168L205	3,673	60,322	SH	DFND	14	6,848	53,474	0
DRIL-QUIP INC	COM	262037104	1,397	23,583	SH	DFND	14	3,185	20,398	0
DU PONT E I DE NEMOURS & CO	COM	263534109	72,679	1,091,271	SH	DFND	14	250,268	841,003	0

DU PONT E I DE NEMOURS & CO	COM	263534109	118	1,768	SH	DFND	16	0	1,768	0
DU PONT E I DE NEMOURS & CO	COM	263534109	1,558	23,400	SH	DFND	18	0	23,400	0
DUCOMMUN INC DEL	COM	264147109	190	11,700	SH	DFND	14	600	11,100	0
DUKE REALTY CORP	COM NEW	264411505	12,570	598,000	SH	DFND	14	202,335	395,665	0
DUKE REALTY CORP	COM NEW	264411505	120	5,700	SH	DFND	16	0	5,700	0
DUKE REALTY CORP	COM NEW	264411505	73,317	3,487,966	SH	DFND	3	508,242	2,979,724	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	76,002	1,064,607	SH	DFND	14	201,562	863,045	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	1,146	16,049	SH	DFND	16	0	16,049	0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	12,443	119,727	SH	DFND	14	14,679	105,048	0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	1,036	9,970	SH	DFND	16	0	9,970	0
DUNKIN BRANDS GROUP INC	COM	265504100	2,242	52,647	SH	DFND	14	7,517	45,130	0
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	221	6,957	SH	DFND	14	3,527	3,430	0
DURECT CORP	COM	266605104	23	10,400	SH	DFND	14	5,400	5,000	0
DYAX CORP	COM	26746E103	3,803	101,084	SH	DFND	14	93,784	7,300	0
DYCOM INDS INC	COM	267475101	5,324	76,101	SH	DFND	14	4,114	71,987	0
DYNEX CAP INC	COM NEW	26817Q506	3,367	530,256	SH	DFND	14	2,650	527,606	0
DYNEGY INC NEW DEL	PFD CONV SER A	26817R207	7,012	139,877	SH	DFND	3	0	139,877	0
EGA EMERGING GLOBAL SHS TR	EGS INDIA SC ET	268461811	909	57,908	SH	DFND	14	0	57,908	0
E M C CORP MASS	COM	268648102	67,697	2,636,159	SH	DFND	14	606,346	2,029,813	0
E M C CORP MASS	COM	268648102	97	3,784	SH	DFND	16	0	3,784	0
EMC INS GROUP INC	COM	268664109	1,152	45,537	SH	DFND	14	437	45,100	0
EOG RES INC	COM	26875P101	47,865	676,156	SH	DFND	14	155,906	520,250	0
EOG RES INC	COM	26875P101	77	1,090	SH	DFND	16	0	1,090	0
EOG RES INC	COM	26875P101	1,144	16,164	SH	DFND	18	0	16,164	0
EPIQ SYS INC	COM	26882D109	964	73,768	SH	DFND	14	3,607	70,161	0
EQT CORP	COM	26884L109	9,786	187,719	SH	DFND	14	42,837	144,882	0
EQT CORP	COM	26884L109	18	350	SH	DFND	16	0	350	0
EQT CORP	COM	26884L109	301	5,765	SH	DFND	18	0	5,765	0
EPR PPTYS	COM SH BEN INT	26884U109	8,468	144,881	SH	DFND	14	7,020	137,861	0
ERA GROUP INC	COM	26885G109	544	48,819	SH	DFND	14	2,354	46,465	0
E TRADE FINANCIAL CORP	COM NEW	269246401	10,651	359,345	SH	DFND	14	82,180	277,165	0
E TRADE FINANCIAL CORP	COM NEW	269246401	17	566	SH	DFND	16	0	566	0
E TRADE FINANCIAL CORP	COM NEW	269246401	118	3,980	SH	DFND	18	0	3,980	0
EXCO RESOURCES INC	COM	269279402	18	14,165	SH	DFND	14	8,165	6,000	0
EAGLE MATERIALS INC	COM	26969P108	3,529	58,399	SH	DFND	14	4,080	54,319	0
EAGLE PHARMACEUTICALS INC	COM	269796108	2,826	31,870	SH	DFND	14	17,470	14,400	0
EARTHLINK HLDGS CORP	COM	27033X101	155	20,831	SH	DFND	14	5,631	15,200	0
EAST WEST BANCORP INC	COM	27579R104	29,273	704,362	SH	DFND	14	207,156	497,206	0
EAST WEST BANCORP INC	COM	27579R104	158	3,800	SH	DFND	16	0	3,800	0
EASTGROUP PPTY INC	COM	277276101	4,201	75,545	SH	DFND	14	3,927	71,618	0
EASTMAN CHEM CO	COM	277432100	33,974	503,247	SH	DFND	14	58,627	444,620	0
EASTMAN CHEM CO	COM	277432100	1,470	21,774	SH	DFND	16	0	21,774	0
EASTMAN CHEM CO	COM	277432100	378	5,600	SH	DFND	18	0	5,600	0
EATON VANCE CORP	COM NON VTG	278265103	3,737	115,222	SH	DFND	14	9,536	105,686	0
EBAY INC	COM	278642103	142,171	5,173,626	SH	DFND	14	801,376	4,372,250	0

EBAY INC	COM	278642103	1,342	48,825	SH	DFND	16	0	48,825	0
EBIX INC	COM NEW	278715206	2,855	87,072	SH	DFND	14	18,675	68,397	0
ECHO GLOBAL LOGISTICS INC	COM	27875T101	1,207	59,220	SH	DFND	14	3,070	56,150	0
EHOSTAR CORP	CL A	278768106	376	9,612	SH	DFND	14	762	8,850	0
ECOLAB INC	COM	278865100	38,360	335,370	SH	DFND	14	75,901	259,469	0
ECOLAB INC	COM	278865100	62	540	SH	DFND	16	0	540	0
ECOLAB INC	COM	278865100	681	5,950	SH	DFND	18	0	5,950	0
EDGEWELL PERS CARE CO	COM	28035Q102	12,706	162,130	SH	DFND	14	64,630	97,500	0
EDGEWELL PERS CARE CO	COM	28035Q102	102	1,300	SH	DFND	16	0	1,300	0
EDISON INTL	COM	281020107	49,706	839,482	SH	DFND	14	113,336	726,146	0
EDISON INTL	COM	281020107	1,897	32,035	SH	DFND	16	0	32,035	0
EDISON INTL	COM	281020107	503	8,500	SH	DFND	18	0	8,500	0
EDUCATION RLTY TR INC	COM NEW	28140H203	4,886	128,987	SH	DFND	14	6,404	122,583	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	34,414	435,736	SH	DFND	14	93,632	342,104	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	321	4,060	SH	DFND	16	0	4,060	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	6,208	78,600	SH	DFND	18	0	78,600	0
EHEALTH INC	COM	28238P109	381	38,225	SH	DFND	14	1,773	36,452	0
8X8 INC NEW	COM	282914100	2,720	237,540	SH	DFND	14	10,278	227,262	0
EL PASO ELEC CO	COM NEW	283677854	8,051	209,110	SH	DFND	14	69,574	139,536	0
ELDORADO RESORTS INC	COM	28470R102	233	21,200	SH	DFND	14	1,500	19,700	0
ELECTRO RENT CORP	COM	285218103	403	43,849	SH	DFND	14	885	42,964	0
ELECTRO SCIENTIFIC INDS	COM	285229100	316	60,872	SH	DFND	14	1,685	59,187	0
ELECTRONIC ARTS INC	COM	285512109	41,697	606,763	SH	DFND	14	88,375	518,388	0
ELECTRONIC ARTS INC	COM	285512109	46	675	SH	DFND	16	0	675	0
ELECTRONICS FOR IMAGING INC	COM	286082102	5,185	110,941	SH	DFND	14	5,801	105,140	0
ELLIS PERRY INTL INC	COM	288853104	502	27,240	SH	DFND	14	1,412	25,828	0
EMBRAER S A	SP ADR REP 4 CO	29082A107	448	15,181	SH	DFND	18	0	15,181	0
EMCOR GROUP INC	COM	29084Q100	36,535	760,522	SH	DFND	14	101,832	658,690	0
EMCOR GROUP INC	COM	29084Q100	202	4,200	SH	DFND	16	0	4,200	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	7,448	186,154	SH	DFND	14	3,677	182,477	0
EMERSON ELEC CO	COM	291011104	41,299	863,463	SH	DFND	14	186,032	677,431	0
EMERSON ELEC CO	COM	291011104	61	1,285	SH	DFND	16	0	1,285	0
EMPIRE ST RLTY TR INC	CL A	292104106	99	5,500	SH	DFND	14	1,200	4,300	0
EMPIRE ST RLTY TR INC	CL A	292104106	40,934	2,265,284	SH	DFND	3	336,352	1,928,932	0
EMPLOYERS HOLDINGS INC	COM	292218104	7,565	277,108	SH	DFND	14	3,755	273,353	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	1,003	30,370	SH	DFND	14	1,670	28,700	0
ENCORE CAP GROUP INC	COM	292554102	8,868	304,939	SH	DFND	14	23,398	281,541	0
ENCORE WIRE CORP	COM	292562105	1,898	51,182	SH	DFND	14	2,541	48,641	0
ENERGEN CORP	COM	29265N108	1,971	48,089	SH	DFND	14	6,512	41,577	0
ENDOLOGIX INC	COM	29266S106	73	7,357	SH	DFND	14	3,757	3,600	0
ENDOLOGIX INC	COM	29266S106	150	15,200	SH	DFND	18	0	15,200	0
ENERGIZER HLDGS INC NEW	COM	29272W109	1,309	38,430	SH	DFND	14	4,980	33,450	0
ENERSYS	COM	29275Y102	8,559	153,039	SH	DFND	14	55,054	97,985	0
ENGILITY HLDGS INC NEW	COM	29286C107	5,991	184,467	SH	DFND	14	36,026	148,441	0
ENNIS INC	COM	293389102	12,106	628,879	SH	DFND	14	46,123	582,756	0
ENNIS INC	COM	293389102	17	900	SH	DFND	16	0	900	0
ENPRO INDS INC	COM	29355X107	2,253	51,402	SH	DFND	14	2,784	48,618	0

ENOVA INTL INC	COM	29357K103	3,199	483,986	SH	DFND	14	39,633	444,353	0
ENOVA INTL INC	COM	29357K103	92	13,900	SH	DFND	16	0	13,900	0
ENSIGN GROUP INC	COM	29358P101	2,775	122,612	SH	DFND	14	5,682	116,930	0
ENTEGRIS INC	COM	29362U104	4,232	318,893	SH	DFND	14	135,993	182,900	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1,318	117,408	SH	DFND	14	1,426	115,982	0
ENTERGY CORP NEW	COM	29364G103	89,453	1,308,563	SH	DFND	14	163,416	1,145,147	0
ENTERGY CORP NEW	COM	29364G103	2,833	41,445	SH	DFND	16	0	41,445	0
ENTERPRISE FINL SVCS CORP	COM	293712105	4,712	166,215	SH	DFND	14	25,235	140,980	0
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	157	20,354	SH	DFND	14	3,554	16,800	0
EPAM SYS INC	COM	29414B104	370	4,710	SH	DFND	14	2,760	1,950	0
EPLUS INC	COM	294268107	7,176	76,941	SH	DFND	14	17,171	59,770	0
EQUIFAX INC	COM	294429105	17,898	160,710	SH	DFND	14	33,896	126,814	0
EQUIFAX INC	COM	294429105	27	245	SH	DFND	16	0	245	0
EQUINIX INC	COM PAR \$0.001	29444U700	23,017	76,116	SH	DFND	14	17,741	58,375	0
EQUINIX INC	COM PAR \$0.001	29444U700	41	134	SH	DFND	16	0	134	0
EQUINIX INC	COM PAR \$0.001	29444U700	48,676	160,964	SH	DFND	3	23,441	137,523	0
EQUITY COMWLTH	COM SH BEN INT	294628102	11,616	418,909	SH	DFND	14	25,059	393,850	0
EQUITY COMWLTH	COM SH BEN INT	294628102	1,503	54,200	SH	DFND	16	0	54,200	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	397	5,948	SH	DFND	14	1,468	4,480	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	57,541	863,073	SH	DFND	3	129,504	733,569	0
EQUITY ONE	COM	294752100	1,299	47,857	SH	DFND	14	8,681	39,176	0
EQUITY ONE	COM	294752100	62,199	2,290,933	SH	DFND	3	337,932	1,953,001	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	37,152	455,351	SH	DFND	14	103,664	351,687	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	58	710	SH	DFND	16	0	710	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	132,407	1,622,833	SH	DFND	3	244,695	1,378,138	0
ERIE INDTY CO	CL A	29530P102	3,494	36,536	SH	DFND	14	413	36,123	0
ESCO TECHNOLOGIES INC	COM	296315104	2,173	60,123	SH	DFND	14	3,202	56,921	0
ESSENDANT INC	COM	296689102	3,618	111,293	SH	DFND	14	28,837	82,456	0
ESSEX PPTY TR INC	COM	297178105	21,205	88,572	SH	DFND	14	18,879	69,693	0
ESSEX PPTY TR INC	COM	297178105	34	140	SH	DFND	16	0	140	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	5,117	63,174	SH	DFND	14	15,209	47,965	0
ETHAN ALLEN INTERIORS INC	COM	297602104	1,684	60,540	SH	DFND	14	2,952	57,588	0
EURONET WORLDWIDE INC	COM	298736109	9,483	130,920	SH	DFND	14	33,903	97,017	0
EURONET WORLDWIDE INC	COM	298736109	94	1,300	SH	DFND	16	0	1,300	0
EVERCORE PARTNERS INC	CLASS A	29977A105	5,187	95,929	SH	DFND	14	4,469	91,460	0
EVERTEC INC	COM	30040P103	383	22,850	SH	DFND	14	3,650	19,200	0
EVERSOURCE ENERGY	COM	30040W108	20,775	406,788	SH	DFND	14	89,793	316,995	0
EVERSOURCE ENERGY	COM	30040W108	32	625	SH	DFND	16	0	625	0
EXAR CORP	COM	300645108	671	109,383	SH	DFND	14	4,569	104,814	0
EXAMWORKS GROUP INC	COM	30066A105	2,432	91,428	SH	DFND	14	4,528	86,900	0
EXELON CORP	COM	30161N101	166,326	5,989,429	SH	DFND	14	830,969	5,158,460	0
EXELON CORP	COM	30161N101	3,377	121,624	SH	DFND	16	0	121,624	0
EXELIXIS INC	COM	30161Q104	104	18,443	SH	DFND	14	12,443	6,000	0
EXLSERVICE HOLDINGS INC	COM	302081104	3,442	76,609	SH	DFND	14	4,059	72,550	0
EXPEDIA INC DEL	COM NEW	30212P303	17,295	139,138	SH	DFND	14	32,506	106,632	0
EXPEDIA INC DEL	COM NEW	30212P303	29	235	SH	DFND	16	0	235	0

EXPEDITORS INTL WASH INC	COM	302130109	11,251	249,467	SH	DFND	14	52,347	197,120	0
EXPEDITORS INTL WASH INC	COM	302130109	15	325	SH	DFND	16	0	325	0
EXPONENT INC	COM	30214U102	3,863	77,334	SH	DFND	14	18,234	59,100	0
EXPRESS INC	COM	30219E103	17,099	989,541	SH	DFND	14	116,591	872,950	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	189,397	2,166,764	SH	DFND	14	301,231	1,865,533	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	1,105	12,636	SH	DFND	16	0	12,636	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	16,963	1,066,870	SH	DFND	14	165,300	901,570	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	523	32,900	SH	DFND	16	0	32,900	0
EXTRA SPACE STORAGE INC	COM	30225T102	46,963	532,395	SH	DFND	14	132,407	399,988	0
EXTRA SPACE STORAGE INC	COM	30225T102	362	4,100	SH	DFND	16	0	4,100	0
EXTRA SPACE STORAGE INC	COM	30225T102	96,189	1,090,453	SH	DFND	3	153,235	937,218	0
EXTREME NETWORKS INC	COM	30226D106	631	154,590	SH	DFND	14	113,390	41,200	0
EXTERRAN CORP	COM	30227H106	1,302	81,103	SH	DFND	14	3,960	77,143	0
EZCORP INC	CL A NON VTG	302301106	641	128,386	SH	DFND	14	5,775	122,611	0
EXXON MOBIL CORP	COM	30231G102	695,289	8,919,684	SH	DFND	14	1,926,586	6,993,098	0
EXXON MOBIL CORP	COM	30231G102	12,991	166,652	SH	DFND	16	0	166,652	0
EXXON MOBIL CORP	COM	30231G102	6,891	88,400	SH	DFND	18	0	88,400	0
FBL FINL GROUP INC	CL A	30239F106	8,319	130,713	SH	DFND	14	24,645	106,068	0
FEI CO	COM	30241L109	2,133	26,729	SH	DFND	14	5,093	21,636	0
FLIR SYS INC	COM	302445101	4,664	166,157	SH	DFND	14	36,683	129,474	0
FLIR SYS INC	COM	302445101	6	200	SH	DFND	16	0	200	0
F M C CORP	COM NEW	302491303	6,383	163,134	SH	DFND	14	37,736	125,398	0
F M C CORP	COM NEW	302491303	9	230	SH	DFND	16	0	230	0
FMC TECHNOLOGIES INC	COM	30249U101	12,213	420,994	SH	DFND	14	114,992	306,002	0
FMC TECHNOLOGIES INC	COM	30249U101	13	460	SH	DFND	16	0	460	0
FNB CORP PA	COM	302520101	5,434	407,377	SH	DFND	14	20,781	386,596	0
FS INVT CORP	COM	302635107	112	12,500	SH	DFND	14	0	12,500	0
FTD COS INC	COM	30281V108	5,475	209,212	SH	DFND	14	22,262	186,950	0
FTI CONSULTING INC	COM	302941109	936	27,007	SH	DFND	14	5,083	21,924	0
FACEBOOK INC	CL A	30303M102	386,796	3,695,739	SH	DFND	14	761,050	2,934,689	0
FACEBOOK INC	CL A	30303M102	908	8,680	SH	DFND	16	0	8,680	0
FACTSET RESH SYS INC	COM	303075105	4,124	25,369	SH	DFND	14	3,553	21,816	0
FAIR ISAAC CORP	COM	303250104	12,008	127,500	SH	DFND	14	61,260	66,240	0
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1,515	73,131	SH	DFND	14	13,591	59,540	0
FARMER BROS CO	COM	307675108	946	29,309	SH	DFND	14	409	28,900	0
FARO TECHNOLOGIES INC	COM	311642102	1,184	40,110	SH	DFND	14	2,077	38,033	0
FASTENAL CO	COM	311900104	14,174	347,223	SH	DFND	14	78,411	268,812	0
FASTENAL CO	COM	311900104	22	550	SH	DFND	16	0	550	0
FEDERAL AGRIC MTG CORP	CL C	313148306	1,060	33,573	SH	DFND	14	11,921	21,652	0
FEDERAL MOGUL HOLDINGS CORP	COM	313549404	70	10,181	SH	DFND	14	1,671	8,510	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	7,663	52,448	SH	DFND	14	5,684	46,764	0
FEDERAL SIGNAL CORP	COM	313855108	7,603	479,665	SH	DFND	14	7,195	472,470	0
FEDERATED INVS INC PA	CL B	314211103	6,878	240,062	SH	DFND	14	56,921	183,141	0
FEDERATED INVS INC PA	CL B	314211103	29	1,000	SH	DFND	16	0	1,000	0
FEDERATED NATL HLDG CO	COM	31422T101	610	20,650	SH	DFND	14	20,050	600	0
FEDEX CORP	COM	31428X106	135,116	906,882	SH	DFND	14	104,411	802,471	0
FEDEX CORP	COM	31428X106	1,479	9,930	SH	DFND	16	0	9,930	0

FELCOR LODGING TR INC	COM	31430F101	104	14,239	SH	DFND	14	7,839	6,400	0
F5 NETWORKS INC	COM	315616102	11,840	122,109	SH	DFND	14	20,713	101,396	0
F5 NETWORKS INC	COM	315616102	14	140	SH	DFND	16	0	140	0
FIDELITY NATL INFORMATION SV	COM	31620M106	20,997	346,486	SH	DFND	14	78,619	267,867	0
FIDELITY NATL INFORMATION SV	COM	31620M106	1,184	19,530	SH	DFND	16	0	19,530	0
FIDELITY NATIONAL FINANCIAL	FNF GROUP COM	31620R303	681	19,630	SH	DFND	14	4,816	14,814	0
FIDELITY SOUTHERN CORP NEW	COM	316394105	6,960	311,959	SH	DFND	14	20,490	291,469	0
FIESTA RESTAURANT GROUP INC	COM	31660B101	3,535	105,222	SH	DFND	14	8,222	97,000	0
FIFTH THIRD BANCORP	COM	316773100	50,672	2,520,993	SH	DFND	14	409,981	2,111,012	0
FIFTH THIRD BANCORP	COM	316773100	1,947	96,882	SH	DFND	16	0	96,882	0
FINANCIAL ENGINES INC	COM	317485100	4,035	119,828	SH	DFND	14	6,128	113,700	0
FINANCIAL INSTNS INC	COM	317585404	3,457	123,452	SH	DFND	14	18,854	104,598	0
FINISH LINE INC	CL A	317923100	2,407	133,120	SH	DFND	14	5,340	127,780	0
FIRST AMERN FINL CORP	COM	31847R102	13,923	387,824	SH	DFND	14	13,073	374,751	0
FIRST BANCORP P R	COM NEW	318672706	890	273,899	SH	DFND	14	13,442	260,457	0
FIRST BANCORP N C	COM	318910106	1,425	76,048	SH	DFND	14	1,037	75,011	0
FIRST BUSEY CORP	COM NEW	319383204	717	34,755	SH	DFND	14	9,555	25,200	0
FIRST BUSEY CORP	COM NEW	319383204	87	4,200	SH	DFND	16	0	4,200	0
FIRST BUS FINL SVCS INC WIS	COM	319390100	323	12,900	SH	DFND	14	600	12,300	0
FIRST CASH FINL SVCS INC	COM	31942D107	4,349	116,190	SH	DFND	14	54,394	61,796	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	1,377	5,334	SH	DFND	14	482	4,852	0
FIRST COMWLTH FINL CORP PA	COM	319829107	2,355	259,613	SH	DFND	14	50,241	209,372	0
FIRST CMNTY BANCSHARES INC N	COM	31983A103	2,028	108,855	SH	DFND	14	20,821	88,034	0
FIRST DEFIANCE FINL CORP	COM	32006W106	2,670	70,680	SH	DFND	14	708	69,972	0
FIRST DEFIANCE FINL CORP	COM	32006W106	91	2,400	SH	DFND	16	0	2,400	0
FIRST FINL BANCORP OH	COM	320209109	8,954	495,525	SH	DFND	14	7,004	488,521	0
FIRST FINL BANKSHARES	COM	32020R109	4,614	152,932	SH	DFND	14	7,602	145,330	0
FIRST FINL CORP IND	COM	320218100	3,366	99,089	SH	DFND	14	15,280	83,809	0
FIRST HORIZON NATL CORP	COM	320517105	2,096	144,330	SH	DFND	14	18,726	125,604	0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	2,890	130,608	SH	DFND	14	124,858	5,750	0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	44,735	2,021,475	SH	DFND	3	305,124	1,716,351	0
FIRST INTST BANCSYSTEM INC	COM CL A	32055Y201	11,975	411,943	SH	DFND	14	1,127	410,816	0
FIRST LONG IS CORP	COM	320734106	734	24,456	SH	DFND	14	674	23,782	0
FIRST MERCHANTS CORP	COM	320817109	5,533	217,652	SH	DFND	14	30,645	187,007	0
FIRST MIDWEST BANCORP DEL	COM	320867104	7,201	390,736	SH	DFND	14	38,773	351,963	0
FIRST NBC BK HLDG CO	COM	32115D106	10,616	283,937	SH	DFND	14	12,300	271,637	0
FIRST NIAGARA FINL GP INC	COM	33582V108	2,414	222,533	SH	DFND	14	28,704	193,829	0
FIRST POTOMAC RLTY TR	COM	33610F109	1,204	105,615	SH	DFND	14	3,220	102,395	0
FIRST POTOMAC RLTY TR	COM	33610F109	43,943	3,854,642	SH	DFND	3	547,376	3,307,266	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	222	3,368	SH	DFND	14	2,538	830	0
FIRST SOLAR INC	COM	336433107	14,145	214,357	SH	DFND	14	25,323	189,034	0
FIRST SOLAR INC	COM	336433107	9	140	SH	DFND	16	0	140	0
FIRST SOLAR INC	COM	336433107	157	2,380	SH	DFND	18	0	2,380	0

1ST SOURCE CORP	COM	336901103	4,463	144,579	SH	DFND	14	22,471	122,108	0
FISERV INC	COM	337738108	78,993	863,686	SH	DFND	14	149,546	714,140	0
FISERV INC	COM	337738108	947	10,350	SH	DFND	16	0	10,350	0
FIRSTMERIT CORP	COM	337915102	19,728	1,057,779	SH	DFND	14	19,910	1,037,869	0
FIRSTMERIT CORP	COM	337915102	39	2,100	SH	DFND	16	0	2,100	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	8,067	349,050	SH	DFND	14	57,400	291,650	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	58	2,500	SH	DFND	16	0	2,500	0
FIRSTENERGY CORP	COM	337932107	100,105	3,154,894	SH	DFND	14	265,785	2,889,109	0
FIRSTENERGY CORP	COM	337932107	2,820	88,884	SH	DFND	16	0	88,884	0
FIVE BELOW INC	COM	33829M101	3,937	122,650	SH	DFND	14	4,650	118,000	0
FIVE BELOW INC	COM	33829M101	91	2,850	SH	DFND	18	0	2,850	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	505	3,535	SH	DFND	14	1,585	1,950	0
FLEXSTEEL INDS INC	COM	339382103	1,098	24,860	SH	DFND	14	360	24,500	0
FLEXSTEEL INDS INC	COM	339382103	80	1,800	SH	DFND	16	0	1,800	0
FLOTEK INDS INC DEL	COM	343389102	1,428	124,789	SH	DFND	14	6,189	118,600	0
FLUOR CORP NEW	COM	343412102	15,810	334,825	SH	DFND	14	48,730	286,095	0
FLUOR CORP NEW	COM	343412102	1,038	21,975	SH	DFND	16	0	21,975	0
FLOWERS FOODS INC	COM	343498101	26,537	1,234,851	SH	DFND	14	335,594	899,257	0
FLOWERS FOODS INC	COM	343498101	120	5,600	SH	DFND	16	0	5,600	0
FLOWERS FOODS INC	COM	343498101	216	10,040	SH	DFND	18	0	10,040	0
FLOWERVE CORP	COM	34354P105	9,162	217,719	SH	DFND	14	37,677	180,042	0
FLOWERVE CORP	COM	34354P105	8	200	SH	DFND	16	0	200	0
FLUSHING FINL CORP	COM	343873105	373	17,256	SH	DFND	14	15,556	1,700	0
FOOT LOCKER INC	COM	344849104	35,659	547,837	SH	DFND	14	73,236	474,601	0
FOOT LOCKER INC	COM	344849104	150	2,300	SH	DFND	16	0	2,300	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	112,313	7,971,104	SH	DFND	14	1,261,693	6,709,411	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	4,526	321,193	SH	DFND	16	0	321,193	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	290	20,600	SH	DFND	18	0	20,600	0
FOREST CITY ENTERPRISES INC	CL A	345550107	4,691	213,928	SH	DFND	14	18,357	195,571	0
FORESTAR GROUP INC	COM	346233109	840	76,749	SH	DFND	14	3,667	73,082	0
FORRESTER RESH INC	COM	346563109	809	28,406	SH	DFND	14	1,244	27,162	0
FORTINET INC	COM	34959E109	9,533	305,846	SH	DFND	14	11,566	294,280	0
FORTINET INC	COM	34959E109	84	2,700	SH	DFND	16	0	2,700	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	5,309	95,657	SH	DFND	14	13,000	82,657	0
FORUM ENERGY TECHNOLOGIES IN	COM	34984V100	7,503	602,145	SH	DFND	14	3,150	598,995	0
FORWARD AIR CORP	COM	349853101	3,196	74,307	SH	DFND	14	3,793	70,514	0
FOSSIL GROUP INC	COM	34988V106	7,939	217,163	SH	DFND	14	20,673	196,490	0
FOSSIL GROUP INC	COM	34988V106	827	22,630	SH	DFND	16	0	22,630	0
FOSTER L B CO	COM	350060109	267	19,548	SH	DFND	14	603	18,945	0
FOUR CORNERS PPTY TR INC	COM	35086T109	2,295	94,993	SH	DFND	14	3,100	91,893	0
FRANCESCAS HLDGS CORP	COM	351793104	2,993	171,908	SH	DFND	14	58,008	113,900	0
FRANKLIN ELEC INC	COM	353514102	2,439	90,232	SH	DFND	14	5,042	85,190	0
FRANKLIN RES INC	COM	354613101	42,290	1,148,550	SH	DFND	14	144,379	1,004,171	0
FRANKLIN RES INC	COM	354613101	2,614	70,985	SH	DFND	16	0	70,985	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	31,416	3,035,343	SH	DFND	14	357,343	2,678,000	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	283	27,300	SH	DFND	16	0	27,300	0
FREDS INC	CL A	356108100	1,317	80,430	SH	DFND	14	3,963	76,467	0
FREEPORT-MCMORAN INC	CL B	35671D857	21,665	3,200,150	SH	DFND	14	475,153	2,724,997	0

FREEDPORT-MCMORAN INC	CL B	35671D857	569	84,020	SH	DFND	16	0	84,020	0
FREIGHTCAR AMER INC	COM	357023100	458	23,552	SH	DFND	14	652	22,900	0
FRESH MKT INC	COM	35804H106	9,204	392,988	SH	DFND	14	60,988	332,000	0
FRESH MKT INC	COM	35804H106	159	6,800	SH	DFND	16	0	6,800	0
FRONTIER COMMUNICATIONS CORP	COM	35906A108	6,747	1,444,846	SH	DFND	14	321,661	1,123,185	0
FRONTIER COMMUNICATIONS CORP	COM	35906A108	10	2,120	SH	DFND	16	0	2,120	0
FULLER H B CO	COM	359694106	5,056	138,642	SH	DFND	14	5,976	132,666	0
FULTON FINL CORP PA	COM	360271100	3,445	264,763	SH	DFND	14	20,975	243,788	0
FURMANITE CORPORATION	COM	361086101	124	18,654	SH	DFND	14	2,054	16,600	0
FUTUREFUEL CORPORATION	COM	36116M106	3,663	271,309	SH	DFND	14	2,720	268,589	0
G & K SVCS INC	CL A	361268105	2,951	46,912	SH	DFND	14	2,471	44,441	0
GAMCO INVESTORS INC	COM	361438104	289	9,322	SH	DFND	14	422	8,900	0
GATX CORP	COM	361448103	15,263	358,711	SH	DFND	14	23,352	335,359	0
GEO GROUP INC NEW	COM	36162J106	35,821	1,239,047	SH	DFND	14	206,148	1,032,899	0
GEO GROUP INC NEW	COM	36162J106	795	27,500	SH	DFND	16	0	27,500	0
GNC HLDGS INC	COM CL A	36191G107	22,092	712,200	SH	DFND	14	44,100	668,100	0
GNC HLDGS INC	COM CL A	36191G107	1,048	33,800	SH	DFND	16	0	33,800	0
GNC HLDGS INC	COM CL A	36191G107	128	4,140	SH	DFND	18	0	4,140	0
G-III APPAREL GROUP LTD	COM	36237H101	4,130	93,318	SH	DFND	14	4,888	88,430	0
GAIN CAP HLDGS INC	COM	36268W100	803	98,964	SH	DFND	14	1,664	97,300	0
GALENA BIOPHARMA INC	COM	363256108	20	13,800	SH	DFND	14	8,600	5,200	0
GALLAGHER ARTHUR J & CO	COM	363576109	4,365	106,630	SH	DFND	14	14,067	92,563	0
GAMESTOP CORP NEW	CL A	36467W109	11,782	420,190	SH	DFND	14	43,531	376,659	0
GAMESTOP CORP NEW	CL A	36467W109	1,122	40,025	SH	DFND	16	0	40,025	0
GANNETT CO INC	COM	36473H104	4,323	265,401	SH	DFND	14	9,077	256,324	0
GAP INC DEL	COM	364760108	64,721	2,620,280	SH	DFND	14	171,003	2,449,277	0
GAP INC DEL	COM	364760108	1,455	58,925	SH	DFND	16	0	58,925	0
GARTNER INC	COM	366651107	4,644	51,201	SH	DFND	14	6,997	44,204	0
GENERAL CABLE CORP DEL NEW	COM	369300108	1,623	120,873	SH	DFND	14	5,698	115,175	0
GENERAL COMMUNICATION INC	CL A	369385109	1,775	89,752	SH	DFND	14	3,495	86,257	0
GENERAL DYNAMICS CORP	COM	369550108	183,569	1,336,411	SH	DFND	14	244,847	1,091,564	0
GENERAL DYNAMICS CORP	COM	369550108	1,455	10,595	SH	DFND	16	0	10,595	0
GENERAL ELECTRIC CO	COM	369604103	523,938	16,819,839	SH	DFND	14	3,228,701	13,591,138	0
GENERAL ELECTRIC CO	COM	369604103	9,393	301,536	SH	DFND	16	0	301,536	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	19,586	719,808	SH	DFND	14	162,066	557,742	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	31	1,150	SH	DFND	16	0	1,150	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	111,054	4,081,374	SH	DFND	3	486,091	3,595,283	0
GENERAL MLS INC	COM	370334104	43,114	747,724	SH	DFND	14	170,430	577,294	0
GENERAL MLS INC	COM	370334104	71	1,224	SH	DFND	16	0	1,224	0
GENERAL MTRS CO	COM	37045V100	86,397	2,540,355	SH	DFND	14	441,355	2,099,000	0
GENERAL MTRS CO	COM	37045V100	3,149	92,600	SH	DFND	16	0	92,600	0
GENERAL MTRS CO	COM	37045V100	262	7,700	SH	DFND	18	0	7,700	0
GENERAL MTRS CO	COM	37045V100	12	358	SH	DFND	3	0	358	0
GENESCO INC	COM	371532102	3,302	58,099	SH	DFND	14	2,880	55,219	0
GENESEE & WYO INC	CL A	371559105	1,857	34,581	SH	DFND	14	4,536	30,045	0

GENTEX CORP	COM	371901109	3,421	213,650	SH	DFND	14	23,288	190,362	0
GENOMIC HEALTH INC	COM	37244C101	670	19,030	SH	DFND	14	1,024	18,006	0
GENUINE PARTS CO	COM	372460105	31,135	362,502	SH	DFND	14	59,514	302,988	0
GENUINE PARTS CO	COM	372460105	1,164	13,550	SH	DFND	16	0	13,550	0
GENWORTH FINL INC	COM CL A	37247D106	13,524	3,625,764	SH	DFND	14	1,049,191	2,576,573	0
GENWORTH FINL INC	COM CL A	37247D106	87	23,400	SH	DFND	16	0	23,400	0
GENTHERM INC	COM	37253A103	4,022	84,859	SH	DFND	14	4,459	80,400	0
GEOSPACE TECHNOLOGIES CORP	COM	37364X109	426	30,282	SH	DFND	14	1,492	28,790	0
GERMAN AMERN BANCORP INC	COM	373865104	965	28,947	SH	DFND	14	774	28,173	0
GERON CORP	COM	374163103	64	13,217	SH	DFND	14	8,217	5,000	0
GETTY RLTY CORP NEW	COM	374297109	1,037	60,461	SH	DFND	14	3,041	57,420	0
GIBRALTAR INDS INC	COM	374689107	1,801	70,785	SH	DFND	14	3,477	67,308	0
GILEAD SCIENCES INC	COM	375558103	326,540	3,226,998	SH	DFND	14	589,072	2,637,926	0
GILEAD SCIENCES INC	COM	375558103	2,650	26,190	SH	DFND	16	0	26,190	0
GILEAD SCIENCES INC	COM	375558103	15,492	153,100	SH	DFND	18	0	153,100	0
GLACIER BANCORP INC NEW	COM	37637Q105	4,937	186,101	SH	DFND	14	8,908	177,193	0
GLADSTONE COML CORP	COM	376536108	2,193	150,328	SH	DFND	14	1,152	149,176	0
GLATFELTER	COM	377316104	2,491	135,103	SH	DFND	14	17,853	117,250	0
GLOBALSTAR INC	COM	378973408	51	35,100	SH	DFND	14	24,500	10,600	0
GLOBAL PMTS INC	COM	37940X102	6,784	105,164	SH	DFND	14	10,754	94,410	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	12,625	592,722	SH	DFND	14	57,500	535,222	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	9	400	SH	DFND	16	0	400	0
GLU MOBILE INC	COM	379890106	27	10,934	SH	DFND	14	6,334	4,600	0
GODADDY INC	CL A	380237107	234	7,300	SH	DFND	14	400	6,900	0
GOLDMAN SACHS GROUP INC	COM	38141G104	275,814	1,530,344	SH	DFND	14	265,210	1,265,134	0
GOLDMAN SACHS GROUP INC	COM	38141G104	5,587	31,000	SH	DFND	16	0	31,000	0
GOODYEAR TIRE & RUBR CO	COM	382550101	31,600	967,249	SH	DFND	14	112,815	854,434	0
GOODYEAR TIRE & RUBR CO	COM	382550101	1,569	48,035	SH	DFND	16	0	48,035	0
GOVERNMENT PPTYS INCOME TR	COM SHS BEN INT	38376A103	8,768	552,475	SH	DFND	14	8,175	544,300	0
GRACE W R & CO DEL NEW	COM	38388F108	462	4,643	SH	DFND	14	1,293	3,350	0
GRACO INC	COM	384109104	2,489	34,531	SH	DFND	14	4,606	29,925	0
GRAHAM HLDGS CO	COM	384637104	3,584	7,390	SH	DFND	14	1,784	5,606	0
GRAINGER W W INC	COM	384802104	16,140	79,669	SH	DFND	14	16,968	62,701	0
GRAINGER W W INC	COM	384802104	24	120	SH	DFND	16	0	120	0
GRAMERCY PPTY TR	COM	385002100	14,590	1,889,871	SH	DFND	14	235,807	1,654,064	0
GRAMERCY PPTY TR	COM	385002100	88	11,400	SH	DFND	16	0	11,400	0
GRAND CANYON ED INC	COM	38526M106	1,883	46,933	SH	DFND	14	13,593	33,340	0
GRANITE CONSTR INC	COM	387328107	1,093	25,472	SH	DFND	14	4,678	20,794	0
GRAPHIC PACKAGING HLDG CO	COM	388689101	138	10,789	SH	DFND	14	5,089	5,700	0
GRAY TELEVISION INC	COM	389375106	1,436	88,100	SH	DFND	14	3,300	84,800	0
GREAT SOUTHN BANCORP INC	COM	390905107	3,892	85,987	SH	DFND	14	624	85,363	0
GREAT PLAINS ENERGY INC	COM	391164100	2,546	93,234	SH	DFND	14	12,232	81,002	0
GREAT WESTN BANCORP INC	COM	391416104	13,015	448,500	SH	DFND	14	111,000	337,500	0
GREATBATCH INC	COM	39153L106	3,462	65,948	SH	DFND	14	3,021	62,927	0
GREEN DOT CORP	CL A	39304D102	1,786	108,775	SH	DFND	14	5,125	103,650	0
GREEN PLAINS INC	COM	393222104	4,381	191,330	SH	DFND	14	107,780	83,550	0
GREENBRIER COS INC	COM	393657101	1,896	58,126	SH	DFND	14	3,047	55,079	0

GREENHILL & CO INC	COM	395259104	1,823	63,731	SH	DFND	14	3,419	60,312	0
GREIF INC	CL A	397624107	8,626	279,982	SH	DFND	14	112,382	167,600	0
GREIF INC	CL A	397624107	83	2,700	SH	DFND	16	0	2,700	0
GRIFFON CORP	COM	398433102	1,574	88,401	SH	DFND	14	3,775	84,626	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	6,668	88,082	SH	DFND	14	2,921	85,161	0
GRUPO AVAL ACCIONES Y VALORE	SPONSORED ADS	40053W101	372	57,000	SH	DFND	14	0	57,000	0
GUESS INC	COM	401617105	762	40,346	SH	DFND	14	7,086	33,260	0
GUIDEWIRE SOFTWARE INC	COM	40171V100	416	6,920	SH	DFND	14	4,020	2,900	0
GULF ISLAND FABRICATION INC	COM	402307102	311	29,751	SH	DFND	14	875	28,876	0
GULFMARK OFFSHORE INC	CL A NEW	402629208	272	58,142	SH	DFND	14	2,842	55,300	0
GULFPORT ENERGY CORP	COM NEW	402635304	2,794	113,703	SH	DFND	14	8,303	105,400	0
HCA HOLDINGS INC	COM	40412C101	32,838	485,549	SH	DFND	14	92,839	392,710	0
HCA HOLDINGS INC	COM	40412C101	44	650	SH	DFND	16	0	650	0
HCP INC	COM	40414L109	49,210	1,286,868	SH	DFND	14	169,068	1,117,800	0
HCP INC	COM	40414L109	1,769	46,270	SH	DFND	16	0	46,270	0
HCI GROUP INC	COM	40416E103	4,958	142,263	SH	DFND	14	67,970	74,293	0
HFF INC	CL A	40418F108	3,472	111,755	SH	DFND	14	35,355	76,400	0
HNI CORP	COM	404251100	1,260	34,937	SH	DFND	14	7,583	27,354	0
HNI CORP	COM	404251100	7	200	SH	DFND	16	0	200	0
HMS HLDGS CORP	COM	40425J101	2,603	210,942	SH	DFND	14	10,242	200,700	0
HSN INC	COM	404303109	3,782	74,644	SH	DFND	14	55,428	19,216	0
HRG GROUP INC	COM	40434J100	333	24,592	SH	DFND	14	4,192	20,400	0
HP INC	COM	40434L105	93,727	7,916,134	SH	DFND	14	1,323,412	6,592,722	0
HP INC	COM	40434L105	2,046	172,836	SH	DFND	16	0	172,836	0
HACKETT GROUP INC	COM	404609109	243	15,143	SH	DFND	14	1,448	13,695	0
HAEMONETICS CORP	COM	405024100	3,812	118,232	SH	DFND	14	6,130	112,102	0
HAIN CELESTIAL GROUP INC	COM	405217100	2,541	62,900	SH	DFND	14	8,346	54,554	0
HALLIBURTON CO	COM	406216101	35,735	1,049,783	SH	DFND	14	239,901	809,882	0
HALLIBURTON CO	COM	406216101	57	1,675	SH	DFND	16	0	1,675	0
HALLIBURTON CO	COM	406216101	783	23,000	SH	DFND	18	0	23,000	0
HALOZYME THERAPEUTICS INC	COM	40637H109	11,475	662,166	SH	DFND	14	184,811	477,355	0
HALYARD HEALTH INC	COM	40650V100	22,296	667,339	SH	DFND	14	136,723	530,616	0
HALYARD HEALTH INC	COM	40650V100	94	2,800	SH	DFND	16	0	2,800	0
HALYARD HEALTH INC	COM	40650V100	130	3,900	SH	DFND	18	0	3,900	0
HANCOCK HLDG CO	COM	410120109	4,541	180,402	SH	DFND	14	37,674	142,728	0
HANDY & HARMAN LTD	COM	410315105	1,140	55,605	SH	DFND	14	212	55,393	0
HANESBRANDS INC	COM	410345102	14,050	477,420	SH	DFND	14	109,952	367,468	0
HANESBRANDS INC	COM	410345102	24	800	SH	DFND	16	0	800	0
HANGER INC	COM NEW	41043F208	1,341	81,536	SH	DFND	14	4,022	77,514	0
HANMI FINL CORP	COM NEW	410495204	9,897	417,244	SH	DFND	14	90,057	327,187	0
HANOVER INS GROUP INC	COM	410867105	26,405	324,627	SH	DFND	14	24,761	299,866	0
HANOVER INS GROUP INC	COM	410867105	106	1,300	SH	DFND	16	0	1,300	0
HARLEY DAVIDSON INC	COM	412822108	10,820	238,378	SH	DFND	14	54,377	184,001	0
HARLEY DAVIDSON INC	COM	412822108	18	400	SH	DFND	16	0	400	0
HARMAN INTL INDS INC	COM	413086109	8,296	88,062	SH	DFND	14	20,739	67,323	0
HARMAN INTL INDS INC	COM	413086109	14	150	SH	DFND	16	0	150	0
HARMONIC INC	COM	413160102	804	197,424	SH	DFND	14	10,074	187,350	0
HARRIS CORP DEL	COM	413875105	33,433	384,725	SH	DFND	14	48,781	335,944	0

HARRIS CORP DEL	COM	413875105	1,725	19,855	SH	DFND	16	0	19,855	0
HARSCO CORP	COM	415864107	2,899	367,852	SH	DFND	14	131,754	236,098	0
HARTE-HANKS INC	COM	416196103	569	175,710	SH	DFND	14	5,415	170,295	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	49,975	1,149,902	SH	DFND	14	150,853	999,049	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	1,902	43,775	SH	DFND	16	0	43,775	0
HASBRO INC	COM	418056107	9,307	138,166	SH	DFND	14	31,729	106,437	0
HASBRO INC	COM	418056107	17	250	SH	DFND	16	0	250	0
HATTERAS FINL CORP	COM	41902R103	2,893	220,037	SH	DFND	14	5,402	214,635	0
HAVERTY FURNITURE INC	COM	419596101	993	46,337	SH	DFND	14	2,423	43,914	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1,883	65,057	SH	DFND	14	8,358	56,699	0
HAWAIIAN HOLDINGS INC	COM	419879101	20,506	580,415	SH	DFND	14	22,024	558,391	0
HAWKINS INC	COM	420261109	808	22,596	SH	DFND	14	1,296	21,300	0
HAYNES INTERNATIONAL INC	COM NEW	420877201	1,063	28,959	SH	DFND	14	1,559	27,400	0
HAYNES INTERNATIONAL INC	COM NEW	420877201	60	1,630	SH	DFND	18	0	1,630	0
HEALTHCARE SVCS GRP INC	COM	421906108	5,848	167,708	SH	DFND	14	8,637	159,071	0
HEALTHSOUTH CORP	COM NEW	421924309	317	9,099	SH	DFND	14	5,074	4,025	0
HEALTHCARE RLTY TR	COM	421946104	6,655	235,008	SH	DFND	14	11,823	223,185	0
HEALTHCARE RLTY TR	COM	421946104	24,215	855,044	SH	DFND	3	123,116	731,928	0
HEADWATERS INC	COM	42210P102	19,830	1,175,458	SH	DFND	14	189,947	985,511	0
HEADWATERS INC	COM	42210P102	103	6,100	SH	DFND	16	0	6,100	0
HEALTH NET INC	COM	42222G108	9,854	143,931	SH	DFND	14	13,204	130,727	0
HEALTHSTREAM INC	COM	42222N103	1,336	60,712	SH	DFND	14	2,782	57,930	0
HEALTHWAYS INC	COM	422245100	919	71,384	SH	DFND	14	3,488	67,896	0
HEALTHEQUITY INC	COM	42226A107	2,015	80,360	SH	DFND	14	4,160	76,200	0
HEARTLAND EXPRESS INC	COM	422347104	2,464	144,762	SH	DFND	14	6,380	138,382	0
HEARTLAND FINL USA INC	COM	42234Q102	4,960	158,175	SH	DFND	14	1,025	157,150	0
HEARTLAND PMT SYS INC	COM	42235N108	8,088	85,294	SH	DFND	14	4,526	80,768	0
HEARTWARE INTL INC	COM	422368100	85	1,683	SH	DFND	14	983	700	0
HEARTWARE INTL INC	COM	422368100	2,877	57,081	SH	DFND	18	0	57,081	0
HECLA MNG CO	COM	422704106	71	37,402	SH	DFND	14	19,627	17,775	0
HEICO CORP NEW	COM	422806109	318	5,854	SH	DFND	14	1,079	4,775	0
HEIDRICK & STRUGGLES INTL IN	COM	422819102	1,101	40,449	SH	DFND	14	2,167	38,282	0
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	8,629	1,640,539	SH	DFND	14	11,666	1,628,873	0
HELMERICH & PAYNE INC	COM	423452101	7,096	132,507	SH	DFND	14	29,812	102,695	0
HELMERICH & PAYNE INC	COM	423452101	13	250	SH	DFND	16	0	250	0
HENRY JACK & ASSOC INC	COM	426281101	6,387	81,817	SH	DFND	14	6,570	75,247	0
HENRY JACK & ASSOC INC	COM	426281101	212	2,710	SH	DFND	18	0	2,710	0
HERITAGE COMMERCE CORP	COM	426927109	700	58,518	SH	DFND	14	1,318	57,200	0
HERSHEY CO	COM	427866108	16,374	183,426	SH	DFND	14	41,455	141,971	0
HERSHEY CO	COM	427866108	29	325	SH	DFND	16	0	325	0
HESKA CORP	COM RESTRC NEW	42805E306	261	6,750	SH	DFND	14	450	6,300	0
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	217	15,269	SH	DFND	14	6,839	8,430	0
HESS CORP	COM	42809H107	78,478	1,618,772	SH	DFND	14	149,489	1,469,283	0
HESS CORP	COM	42809H107	755	15,575	SH	DFND	16	0	15,575	0
HESS CORP	COM	42809H107	417	8,600	SH	DFND	18	0	8,600	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	111,281	7,321,134	SH	DFND	14	779,012	6,542,122	0

HEWLETT PACKARD ENTERPRISE C	COM	42824C109	2,206	145,136	SH	DFND	16	0	145,136	0
HEXCEL CORP NEW	COM	428291108	304	6,536	SH	DFND	14	1,731	4,805	0
HIBBETT SPORTS INC	COM	428567101	1,614	53,357	SH	DFND	14	2,855	50,502	0
HIGHWOODS PTYS INC	COM	431284108	2,832	64,946	SH	DFND	14	11,365	53,581	0
HILL ROM HLDGS INC	COM	431475102	19,570	407,197	SH	DFND	14	90,046	317,151	0
HILL ROM HLDGS INC	COM	431475102	111	2,300	SH	DFND	16	0	2,300	0
HILLENBRAND INC	COM	431571108	6,898	232,817	SH	DFND	14	7,584	225,233	0
HILLTOP HOLDINGS INC	COM	432748101	10,345	538,248	SH	DFND	14	101,731	436,517	0
HILLTOP HOLDINGS INC	COM	432748101	46	2,400	SH	DFND	16	0	2,400	0
HILTON WORLDWIDE HLDGS INC	COM	43300A104	332	15,500	SH	DFND	14	8,550	6,950	0
HILTON WORLDWIDE HLDGS INC	COM	43300A104	163	7,600	SH	DFND	18	0	7,600	0
HILTON WORLDWIDE HLDGS INC	COM	43300A104	46,140	2,156,072	SH	DFND	3	328,208	1,827,864	0
HOLLYFRONTIER CORP	COM	436106108	116,252	2,914,302	SH	DFND	14	415,547	2,498,755	0
HOLLYFRONTIER CORP	COM	436106108	2,284	57,250	SH	DFND	16	0	57,250	0
HOLOGIC INC	COM	436440101	83,758	2,164,846	SH	DFND	14	511,857	1,652,989	0
HOLOGIC INC	COM	436440101	716	18,500	SH	DFND	16	0	18,500	0
HOME BANCSHARES INC	COM	436893200	7,371	181,902	SH	DFND	14	38,678	143,224	0
HOME DEPOT INC	COM	437076102	340,015	2,571,004	SH	DFND	14	622,096	1,948,908	0
HOME DEPOT INC	COM	437076102	785	5,935	SH	DFND	16	0	5,935	0
HOME DEPOT INC	COM	437076102	582	4,400	SH	DFND	18	0	4,400	0
HONEYWELL INTL INC	COM	438516106	106,822	1,031,396	SH	DFND	14	290,676	740,720	0
HONEYWELL INTL INC	COM	438516106	160	1,545	SH	DFND	16	0	1,545	0
HORACE MANN EDUCATORS CORP N	COM	440327104	3,866	116,530	SH	DFND	14	26,671	89,859	0
HORIZON BANCORP IND	COM	440407104	1,981	70,836	SH	DFND	14	750	70,086	0
HORMEL FOODS CORP	COM	440452100	14,314	181,006	SH	DFND	14	38,364	142,642	0
HORMEL FOODS CORP	COM	440452100	20	250	SH	DFND	16	0	250	0
HORNBECK OFFSHORE SVCS INC N	COM	440543106	736	74,066	SH	DFND	14	3,552	70,514	0
HOSPITALITY PTYS TR	COM SH BEN INT	44106M102	90,611	3,465,044	SH	DFND	14	579,569	2,885,475	0
HOSPITALITY PTYS TR	COM SH BEN INT	44106M102	2,121	81,100	SH	DFND	16	0	81,100	0
HOST HOTELS & RESORTS INC	COM	44107P104	17,235	1,123,561	SH	DFND	14	209,238	914,323	0
HOST HOTELS & RESORTS INC	COM	44107P104	21	1,359	SH	DFND	16	0	1,359	0
HOWARD HUGHES CORP	COM	44267D107	302	2,672	SH	DFND	14	751	1,921	0
HUB GROUP INC	CL A	443320106	2,817	85,498	SH	DFND	14	4,231	81,267	0
HUBBELL INC	COM	443510607	3,333	32,985	SH	DFND	14	4,504	28,481	0
HUDSON PAC PTYS INC	COM	444097109	241	8,555	SH	DFND	14	4,055	4,500	0
HUDSON PAC PTYS INC	COM	444097109	46,955	1,668,634	SH	DFND	3	244,232	1,424,402	0
HUMANA INC	COM	444859102	44,886	251,449	SH	DFND	14	109,665	141,784	0
HUMANA INC	COM	444859102	54	300	SH	DFND	16	0	300	0
HUNT J B TRANS SVCS INC	COM	445658107	8,217	112,003	SH	DFND	14	25,585	86,418	0
HUNT J B TRANS SVCS INC	COM	445658107	15	200	SH	DFND	16	0	200	0
HUNTINGTON BANCSHARES INC	COM	446150104	32,952	2,979,361	SH	DFND	14	494,362	2,484,999	0
HUNTINGTON BANCSHARES INC	COM	446150104	1,480	133,808	SH	DFND	16	0	133,808	0
HUNTINGTON INGALLS INDS INC	COM	446413106	115,714	912,215	SH	DFND	14	174,587	737,628	0

HUNTINGTON INGALLS INDS INC	COM	446413106	1,063	8,380	SH	DFND	16	0	8,380	0
HUNTSMAN CORP	COM	447011107	20,093	1,767,205	SH	DFND	14	142,805	1,624,400	0
HUNTSMAN CORP	COM	447011107	1,005	88,400	SH	DFND	16	0	88,400	0
IDT CORP	CL B NEW	448947507	1,330	114,049	SH	DFND	14	950	113,099	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	4,269	81,384	SH	DFND	14	10,158	71,226	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	42	800	SH	DFND	16	0	800	0
IAC INTERACTIVECORP	COM PAR \$.001	44919P508	4,914	81,830	SH	DFND	14	74,955	6,875	0
ICF INTL INC	COM	44925C103	5,527	155,418	SH	DFND	14	1,091	154,327	0
ICU MED INC	COM	44930G107	10,843	96,147	SH	DFND	14	23,163	72,984	0
IMS HEALTH HLDGS INC	COM	44970B109	279	10,950	SH	DFND	14	2,050	8,900	0
IPG PHOTONICS CORP	COM	44980X109	7,355	82,492	SH	DFND	14	2,992	79,500	0
IXIA	COM	45071R109	9,155	736,534	SH	DFND	14	101,759	634,775	0
IBERIABANK CORP	COM	450828108	4,796	87,093	SH	DFND	14	11,017	76,076	0
ITT CORP NEW	COM NEW	450911201	3,117	85,823	SH	DFND	14	35,531	50,292	0
ICICI BK LTD	ADR	45104G104	2,774	354,300	SH	DFND	14	0	354,300	0
ICICI BK LTD	ADR	45104G104	474	60,600	SH	DFND	16	0	60,600	0
ICONIX BRAND GROUP INC	COM	451055107	760	111,329	SH	DFND	14	5,388	105,941	0
IDACORP INC	COM	451107106	16,249	238,953	SH	DFND	14	6,111	232,842	0
IDACORP INC	COM	451107106	14	200	SH	DFND	16	0	200	0
IDEX CORP	COM	45167R104	3,603	47,034	SH	DFND	14	6,231	40,803	0
IDEX CORP	COM	45167R104	268	3,500	SH	DFND	18	0	3,500	0
IDEXX LABS INC	COM	45168D104	4,045	55,466	SH	DFND	14	7,644	47,822	0
IHS INC	CL A	451734107	514	4,341	SH	DFND	14	1,251	3,090	0
ILLINOIS TOOL WKS INC	COM	452308109	38,838	419,050	SH	DFND	14	92,258	326,792	0
ILLINOIS TOOL WKS INC	COM	452308109	62	670	SH	DFND	16	0	670	0
ILLUMINA INC	COM	452327109	34,138	177,855	SH	DFND	14	40,935	136,920	0
ILLUMINA INC	COM	452327109	58	300	SH	DFND	16	0	300	0
IMMUNOGEN INC	COM	45253H101	6,780	499,632	SH	DFND	14	267,982	231,650	0
IMPAX LABORATORIES INC	COM	45256B101	6,634	155,141	SH	DFND	14	8,241	146,900	0
IMPERVA INC	COM	45321L100	219	3,454	SH	DFND	14	1,554	1,900	0
INC RESH HLDGS INC	CL A	45329R109	786	16,200	SH	DFND	14	11,000	5,200	0
INCYTE CORP	COM	45337C102	1,119	10,315	SH	DFND	14	2,710	7,605	0
INCYTE CORP	COM	45337C102	6,453	59,500	SH	DFND	18	0	59,500	0
INDEPENDENT BANK CORP MASS	COM	453836108	2,851	61,288	SH	DFND	14	3,342	57,946	0
INFINITY PPTY & CAS CORP	COM	45665Q103	3,798	46,184	SH	DFND	14	1,489	44,695	0
INFINERA CORPORATION	COM	45667G103	225	12,410	SH	DFND	14	7,305	5,105	0
INFOSYS LTD	SPONSORED ADR	456788108	30,318	1,810,048	SH	DFND	14	0	1,810,048	0
INFOSYS LTD	SPONSORED ADR	456788108	5,107	304,900	SH	DFND	16	0	304,900	0
INFRAREIT INC	COM	45685L100	2,860	154,610	SH	DFND	14	79,100	75,510	0
INFRAREIT INC	COM	45685L100	144	7,800	SH	DFND	16	0	7,800	0
INFRAREIT INC	COM	45685L100	218	11,800	SH	DFND	18	0	11,800	0
INGLES MKTS INC	CL A	457030104	18,593	421,806	SH	DFND	14	45,491	376,315	0
INGLES MKTS INC	CL A	457030104	242	5,500	SH	DFND	16	0	5,500	0
INGRAM MICRO INC	CL A	457153104	60,850	2,002,948	SH	DFND	14	280,784	1,722,164	0
INGRAM MICRO INC	CL A	457153104	1,960	64,500	SH	DFND	16	0	64,500	0
INGREDION INC	COM	457187102	46,245	482,528	SH	DFND	14	116,935	365,593	0

INGREDION INC	COM	457187102	173	1,810	SH	DFND	16	0	1,810	0
INLAND REAL ESTATE CORP	COM NEW	457461200	11,115	1,046,630	SH	DFND	14	32,793	1,013,837	0
INLAND REAL ESTATE CORP	COM NEW	457461200	10	900	SH	DFND	16	0	900	0
INLAND REAL ESTATE CORP	REDM PFD SER B	457461507	758	30,074	SH	DFND	3	0	30,074	0
INSIGHT ENTERPRISES INC	COM	45765U103	5,583	222,247	SH	DFND	14	112,661	109,586	0
INNOSPEC INC	COM	45768S105	12,542	230,940	SH	DFND	14	2,900	228,040	0
INNOPHOS HOLDINGS INC	COM	45774N108	3,539	122,131	SH	DFND	14	32,661	89,470	0
INSTEEL INDUSTRIES INC	COM	45774W108	635	30,376	SH	DFND	14	1,102	29,274	0
INSPERITY INC	COM	45778Q107	2,289	47,541	SH	DFND	14	2,457	45,084	0
INOGEN INC	COM	45780L104	1,411	35,190	SH	DFND	14	1,740	33,450	0
INSTALLED BLDG PRODS INC	COM	45780R101	963	38,800	SH	DFND	14	2,100	36,700	0
INOVALON HLDGS INC	COM CL A	45781D101	246	14,450	SH	DFND	14	150	14,300	0
INSULET CORP	COM	45784P101	212	5,612	SH	DFND	14	3,232	2,380	0
INSULET CORP	COM	45784P101	453	11,990	SH	DFND	18	0	11,990	0
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	4,568	67,398	SH	DFND	14	3,509	63,889	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	57,888	2,196,886	SH	DFND	14	545,385	1,651,501	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	677	25,700	SH	DFND	16	0	25,700	0
INTEL CORP	COM	458140100	494,290	14,348,049	SH	DFND	14	2,482,334	11,865,715	0
INTEL CORP	COM	458140100	8,893	258,155	SH	DFND	16	0	258,155	0
INSYS THERAPEUTICS INC NEW	COM NEW	45824V209	66	2,290	SH	DFND	14	1,290	1,000	0
INSYS THERAPEUTICS INC NEW	COM NEW	45824V209	214	7,480	SH	DFND	18	0	7,480	0
INTELIQUENT INC	COM	45825N107	4,881	274,695	SH	DFND	14	85,095	189,600	0
INTELIQUENT INC	COM	45825N107	123	6,900	SH	DFND	16	0	6,900	0
INTER PARFUMS INC	COM	458334109	950	39,892	SH	DFND	14	1,992	37,900	0
INTERACTIVE BROKERS GROUP IN	COM	45841N107	5,783	132,649	SH	DFND	14	4,719	127,930	0
INTERACTIVE INTELLIGENCE GRO	COM	45841V109	1,255	39,947	SH	DFND	14	2,008	37,939	0
INTERFACE INC	COM	458665304	6,047	315,944	SH	DFND	14	7,589	308,355	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	39,327	153,465	SH	DFND	14	32,315	121,150	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	60	235	SH	DFND	16	0	235	0
INTERDIGITAL INC	COM	45867G101	2,555	52,106	SH	DFND	14	4,494	47,612	0
INTERNATIONAL BANCSHARES COR	COM	459044103	13,269	516,289	SH	DFND	14	136,285	380,004	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	231,136	1,679,521	SH	DFND	14	399,573	1,279,948	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	4,224	30,690	SH	DFND	16	0	30,690	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	11,952	99,896	SH	DFND	14	23,254	76,642	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	21	175	SH	DFND	16	0	175	0
INTL PAPER CO	COM	460146103	66,854	1,773,310	SH	DFND	14	203,239	1,570,071	0
INTL PAPER CO	COM	460146103	1,177	31,229	SH	DFND	16	0	31,229	0
INTL PAPER CO	COM	460146103	630	16,700	SH	DFND	18	0	16,700	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	3,573	105,954	SH	DFND	14	11,043	94,911	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	98	2,900	SH	DFND	16	0	2,900	0
INTERPUBLIC GROUP COS INC	COM	460690100	29,620	1,272,354	SH	DFND	14	183,147	1,089,207	0

INTERPUBLIC GROUP COS INC	COM	460690100	198	8,500	SH	DFND	16	0	8,500	0
INTERSIL CORP	CL A	46069S109	1,077	84,431	SH	DFND	14	15,538	68,893	0
INTRAWEST RESORTS HLDGS INC	COM	46090K109	121	15,500	SH	DFND	14	1,100	14,400	0
INTERVAL LEISURE GROUP INC	COM	46113M108	1,418	90,829	SH	DFND	14	4,467	86,362	0
INTL FCSTONE INC	COM	46116V105	5,527	165,182	SH	DFND	14	17,532	147,650	0
INTL FCSTONE INC	COM	46116V105	117	3,500	SH	DFND	16	0	3,500	0
INTRALINKS HLDGS INC	COM	46118H104	811	89,464	SH	DFND	14	87,264	2,200	0
INTUIT	COM	461202103	93,121	964,982	SH	DFND	14	225,827	739,155	0
INTUIT	COM	461202103	1,296	13,425	SH	DFND	16	0	13,425	0
INVACARE CORP	COM	461203101	2,423	139,343	SH	DFND	14	13,521	125,822	0
INVACARE CORP	COM	461203101	293	16,840	SH	DFND	18	0	16,840	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	25,739	47,128	SH	DFND	14	10,605	36,523	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	41	75	SH	DFND	16	0	75	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	2,762	5,058	SH	DFND	18	0	5,058	0
INTREPID POTASH INC	COM	46121Y102	376	127,405	SH	DFND	14	6,105	121,300	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	13,881	1,120,321	SH	DFND	14	45,868	1,074,453	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	342	27,600	SH	DFND	16	0	27,600	0
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	11,082	651,139	SH	DFND	14	60,578	590,561	0
INVESTORS BANCORP INC NEW	COM	46146L101	489	39,271	SH	DFND	14	19,671	19,600	0
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	837	120,382	SH	DFND	14	109,482	10,900	0
IONIS PHARMACEUTICALS INC	COM	462222100	375	6,051	SH	DFND	14	2,041	4,010	0
IRIDIUM COMMUNICATIONS INC	COM	46269C102	8,399	998,661	SH	DFND	14	9,163	989,498	0
IROBOT CORP	COM	462726100	2,410	68,076	SH	DFND	14	3,466	64,610	0
IRON MTN INC NEW	COM	46284V101	6,283	232,626	SH	DFND	14	51,655	180,971	0
IRON MTN INC NEW	COM	46284V101	9	350	SH	DFND	16	0	350	0
IRONWOOD PHARMACEUTICALS INC	COM CL A	46333X108	132	11,414	SH	DFND	14	6,814	4,600	0
ISHARES	MSCI BRZ CAP ET	464286400	3,472	167,900	SH	DFND	14	0	167,900	0
ISHARES	MSCI BRZ CAP ET	464286400	1,324	64,000	SH	DFND	18	0	64,000	0
ISHARES	MSCI CDA ETF	464286509	542	25,200	SH	DFND	10	25,200	0	0
ISHARES	MSCI CDA ETF	464286509	22	1,000	SH	DFND	14	0	1,000	0
ISHARES	MSCI PAC JP ETF	464286665	741	19,290	SH	DFND	10	19,290	0	0
ISHARES	MSCI FRANCE ETF	464286707	1,293	53,400	SH	DFND	18	0	53,400	0
ISHARES	MSCI TAIWAN ETF	464286731	22,427	1,756,200	SH	DFND	14	0	1,756,200	0
ISHARES	MSCI TAIWAN ETF	464286731	2,956	231,500	SH	DFND	18	0	231,500	0
ISHARES	MSCI SZ CAP ETF	464286749	1,102	35,500	SH	DFND	18	0	35,500	0
ISHARES	MSCI SWEDEN ETF	464286756	394	13,500	SH	DFND	18	0	13,500	0
ISHARES	MSCI SPAN CP ET	464286764	526	18,600	SH	DFND	18	0	18,600	0
ISHARES	MSCI STH KOR ET	464286772	3,313	66,700	SH	DFND	18	0	66,700	0
ISHARES	MSCI STH AFR ET	464286780	4,931	105,570	SH	DFND	14	0	105,570	0

ISHARES	MSCI STH AFR ET	464286780	1,228	26,300	SH	DFND	18	0	26,300	0
ISHARES	MSCI GERMANY ET	464286806	1,409	53,800	SH	DFND	18	0	53,800	0
ISHARES	MSCI MEX CAP ET	464286822	4,330	86,900	SH	DFND	14	0	86,900	0
ISHARES	MSCI MEX CAP ET	464286822	962	19,300	SH	DFND	18	0	19,300	0
ISHARES	MSCI MALAYSI ET	464286830	800	103,300	SH	DFND	18	0	103,300	0
ISHARES	MSCI JAPAN ETF	464286848	2,244	185,116	SH	DFND	14	0	185,116	0
ISHARES	MSCI ITALCPD ET	464286855	331	24,100	SH	DFND	18	0	24,100	0
ISHARES TR	CORE S&P TTL ST	464287150	16,215	174,619	SH	DFND	14	125,419	49,200	0
ISHARES TR	TIPS BD ETF	464287176	27,817	253,623	SH	DFND	14	0	253,623	0
ISHARES TR	CHINA LG-CAP ET	464287184	15,555	440,780	SH	DFND	14	0	440,780	0
ISHARES TR	CORE S&P500 ETF	464287200	42,911	209,456	SH	DFND	10	209,456	0	0
ISHARES TR	CORE S&P500 ETF	464287200	34,459	168,200	SH	DFND	14	55,800	112,400	0
ISHARES TR	CORE S&P500 ETF	464287200	1,838	8,970	SH	DFND	16	0	8,970	0
ISHARES TR	CORE US AGGBD E	464287226	60,650	561,526	SH	DFND	10	561,526	0	0
ISHARES TR	CORE US AGGBD E	464287226	206,015	1,907,374	SH	DFND	14	0	1,907,374	0
ISHARES TR	MSCI EMG MKT ET	464287234	90,527	2,812,272	SH	DFND	14	76,500	2,735,772	0
ISHARES TR	MSCI EMG MKT ET	464287234	885	27,500	SH	DFND	16	0	27,500	0
ISHARES TR	20+ YR TR BD ET	464287432	2,561	21,233	SH	DFND	14	0	21,233	0
ISHARES TR	MSCI EAFE ETF	464287465	218,585	3,720,600	SH	DFND	14	430,611	3,289,989	0
ISHARES TR	MSCI EAFE ETF	464287465	4,529	77,094	SH	DFND	16	0	77,094	0
ISHARES TR	RUS MDCP VAL ET	464287473	5,928	86,317	SH	DFND	14	3,117	83,200	0
ISHARES TR	CORE S&P MCP ET	464287507	20,623	147,960	SH	DFND	14	18,650	129,310	0
ISHARES TR	GLOBAL 100 ETF	464287572	16,672	228,921	SH	DFND	14	0	228,921	0
ISHARES TR	RUS 1000 VAL ET	464287598	41,750	426,634	SH	DFND	14	0	426,634	0
ISHARES TR	RUS 1000 VAL ET	464287598	763	7,800	SH	DFND	16	0	7,800	0
ISHARES TR	RUS 1000 GRW ET	464287614	42,085	423,047	SH	DFND	14	0	423,047	0
ISHARES TR	RUS 1000 ETF	464287622	4,156	36,678	SH	DFND	14	36,678	0	0
ISHARES TR	RUS 2000 VAL ET	464287630	8,505	92,439	SH	DFND	14	0	92,439	0
ISHARES TR	RUSSELL 2000 ET	464287655	28,707	255,153	SH	DFND	14	8,260	246,893	0
ISHARES TR	RUSSELL 3000 ET	464287689	8,945	74,350	SH	DFND	14	34,050	40,300	0
ISHARES TR	CORE S&P SCP ET	464287804	33,754	306,550	SH	DFND	14	11,350	295,200	0
ISHARES TR	MSCI AC ASIA ET	464288182	3,342	62,577	SH	DFND	14	0	62,577	0
ISHARES TR	EAFE SML CP ETF	464288273	6,194	124,000	SH	DFND	14	0	124,000	0

ISHARES TR	JP MOR EM MK ET	464288281	38,509	364,050	SH	DFND	14	0	364,050	0
ISHARES TR	MBS ETF	464288588	16,801	156,000	SH	DFND	14	0	156,000	0
ISHARES TR	INTERM CR BD ET	464288638	5,222	48,674	SH	DFND	14	0	48,674	0
ISHARES	MSCI EURO FL ET	464289180	620	30,500	SH	DFND	18	0	30,500	0
ISHARES TR	MSCI INDONIA ET	46429B309	772	37,000	SH	DFND	18	0	37,000	0
ISHARES TR	MSCI INDIA ETF	46429B598	17,414	632,300	SH	DFND	14	0	632,300	0
ISHARES TR	MSCI INDIA ETF	46429B598	187	6,800	SH	DFND	18	0	6,800	0
ISHARES TR	MSCI POL CAP ET	46429B606	423	23,400	SH	DFND	18	0	23,400	0
ISHARES TR	FLTG RATE BD ET	46429B655	1,253	24,847	SH	DFND	18	0	24,847	0
ISHARES TR	CHINA ETF	46429B671	772	17,300	SH	DFND	18	0	17,300	0
ISHARES INC	MSCI RUSSIA CAP	46434G806	2,819	253,255	SH	DFND	14	0	253,255	0
ISHARES INC	MSCI RUSSIA CAP	46434G806	5,145	462,245	SH	DFND	16	0	462,245	0
ISHARES INC	MSCI RUSSIA CAP	46434G806	735	66,000	SH	DFND	18	0	66,000	0
ISHARES TR	HDG MSCI JAPAN	46434V886	319	11,120	SH	DFND	14	0	11,120	0
ISLE OF CAPRI CASINOS INC	COM	464592104	3,828	274,808	SH	DFND	14	32,508	242,300	0
ITAU UNIBANCO HLDG SA	SPON ADR REP PF	465562106	1,180	181,280	SH	DFND	18	0	181,280	0
ITC HLDGS CORP	COM	465685105	392	9,989	SH	DFND	14	2,484	7,505	0
ITRON INC	COM	465741106	3,199	88,411	SH	DFND	14	4,666	83,745	0
ITRON INC	COM	465741106	178	4,920	SH	DFND	18	0	4,920	0
IXYS CORP	COM	46600W106	488	38,616	SH	DFND	14	36,916	1,700	0
J & J SNACK FOODS CORP	COM	466032109	5,340	45,768	SH	DFND	14	7,934	37,834	0
JA SOLAR HOLDINGS CO LTD	SPON ADR REP5OR	466090206	6,435	663,400	SH	DFND	14	0	663,400	0
JA SOLAR HOLDINGS CO LTD	SPON ADR REP5OR	466090206	1,871	192,900	SH	DFND	16	0	192,900	0
JPMORGAN CHASE & CO	COM	46625H100	645,993	9,783,320	SH	DFND	14	1,800,250	7,983,070	0
JPMORGAN CHASE & CO	COM	46625H100	11,818	178,984	SH	DFND	16	0	178,984	0
JABIL CIRCUIT INC	COM	466313103	45,518	1,954,396	SH	DFND	14	340,348	1,614,048	0
JABIL CIRCUIT INC	COM	466313103	121	5,200	SH	DFND	16	0	5,200	0
JACK IN THE BOX INC	COM	466367109	26,474	345,113	SH	DFND	14	130,101	215,012	0
JACK IN THE BOX INC	COM	466367109	100	1,300	SH	DFND	16	0	1,300	0
JACOBS ENGR GROUP INC DEL	COM	469814107	14,721	350,912	SH	DFND	14	47,943	302,969	0
JACOBS ENGR GROUP INC DEL	COM	469814107	10	230	SH	DFND	16	0	230	0
JANUS CAP GROUP INC	COM	47102X105	1,359	96,462	SH	DFND	14	17,255	79,207	0
JARDEN CORP	COM	471109108	7,175	125,615	SH	DFND	14	16,465	109,150	0
JD COM INC	SPON ADR CLA	47215P106	742	23,000	SH	DFND	18	0	23,000	0
JETBLUE AIRWAYS CORP	COM	477143101	35,991	1,589,027	SH	DFND	14	251,771	1,337,256	0
JETBLUE AIRWAYS CORP	COM	477143101	131	5,800	SH	DFND	16	0	5,800	0
JINKOSOLAR HLDG CO LTD	SPONSORED ADR	47759T100	2,739	99,000	SH	DFND	14	0	99,000	0
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	5,281	105,976	SH	DFND	14	39,073	66,903	0
JOHNSON & JOHNSON	COM	478160104	598,018	5,821,827	SH	DFND	14	1,049,670	4,772,157	0
JOHNSON & JOHNSON	COM	478160104	10,087	98,200	SH	DFND	16	0	98,200	0
JOHNSON CTLS INC	COM	478366107	44,992	1,139,327	SH	DFND	14	201,632	937,695	0

JOHNSON CTLS INC	COM	478366107	1,843	46,665	SH	DFND	16	0	46,665	0
JOHNSON CTLS INC	COM	478366107	170	4,300	SH	DFND	18	0	4,300	0
JONES LANG LASALLE INC	COM	48020Q107	105,373	659,158	SH	DFND	14	102,160	556,998	0
JONES LANG LASALLE INC	COM	48020Q107	865	5,410	SH	DFND	16	0	5,410	0
JOY GLOBAL INC	COM	481165108	26,800	2,125,264	SH	DFND	14	250,189	1,875,075	0
JOY GLOBAL INC	COM	481165108	747	59,200	SH	DFND	16	0	59,200	0
J2 GLOBAL INC	COM	48123V102	10,110	122,808	SH	DFND	14	44,444	78,364	0
J2 GLOBAL INC	COM	48123V102	151	1,840	SH	DFND	18	0	1,840	0
JUNIPER NETWORKS INC	COM	48203R104	116,111	4,206,905	SH	DFND	14	535,316	3,671,589	0
JUNIPER NETWORKS INC	COM	48203R104	1,124	40,735	SH	DFND	16	0	40,735	0
KBR INC	COM	48242W106	28,359	1,676,068	SH	DFND	14	343,859	1,332,209	0
KBR INC	COM	48242W106	242	14,300	SH	DFND	16	0	14,300	0
KBR INC	COM	48242W106	222	13,100	SH	DFND	18	0	13,100	0
KLA-TENCOR CORP	COM	482480100	13,415	193,438	SH	DFND	14	44,802	148,636	0
KLA-TENCOR CORP	COM	482480100	22	320	SH	DFND	16	0	320	0
KLX INC	COM	482539103	1,069	34,715	SH	DFND	14	6,426	28,289	0
KLX INC	COM	482539103	184	5,960	SH	DFND	18	0	5,960	0
K12 INC	COM	48273U102	4,158	472,514	SH	DFND	14	1,734	470,780	0
KADANT INC	COM	48282T104	837	20,614	SH	DFND	14	19,714	900	0
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	3,449	41,229	SH	DFND	14	2,119	39,110	0
KAMAN CORP	COM	483548103	3,170	77,680	SH	DFND	14	3,288	74,392	0
KANSAS CITY LIFE INS CO	COM NEW	484836200	234	6,100	SH	DFND	14	5,800	300	0
KANSAS CITY SOUTHERN	COM NEW	485170302	10,160	136,072	SH	DFND	14	30,706	105,366	0
KANSAS CITY SOUTHERN	COM NEW	485170302	18	240	SH	DFND	16	0	240	0
KAPSTONE PAPER & PACKAGING C	COM	48562P103	13,056	577,962	SH	DFND	14	10,040	567,922	0
KATE SPADE & CO	COM	485865109	1,354	76,207	SH	DFND	14	9,925	66,282	0
KB HOME	COM	48666K109	718	58,268	SH	DFND	14	10,019	48,249	0
KELLOGG CO	COM	487836108	22,988	318,090	SH	DFND	14	72,256	245,834	0
KELLOGG CO	COM	487836108	36	500	SH	DFND	16	0	500	0
KELLY SVCS INC	CL A	488152208	1,115	69,038	SH	DFND	14	3,274	65,764	0
KEMPER CORP DEL	COM	488401100	1,160	31,145	SH	DFND	14	5,551	25,594	0
KENNAMETAL INC	COM	489170100	1,572	81,864	SH	DFND	14	8,347	73,517	0
KENNEDY-WILSON HLDGS INC	COM	489398107	221	9,175	SH	DFND	14	5,075	4,100	0
KERYX BIOPHARMACEUTICALS INC	COM	492515101	54	10,635	SH	DFND	14	5,535	5,100	0
KEURIG GREEN MTN INC	COM	49271M100	13,111	145,705	SH	DFND	14	33,313	112,392	0
KEURIG GREEN MTN INC	COM	49271M100	27	300	SH	DFND	16	0	300	0
KEYCORP NEW	COM	493267108	38,769	2,939,293	SH	DFND	14	329,567	2,609,726	0
KEYCORP NEW	COM	493267108	1,814	137,550	SH	DFND	16	0	137,550	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	10,797	381,110	SH	DFND	14	33,985	347,125	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	79	2,800	SH	DFND	16	0	2,800	0
KFORCE INC	COM	493732101	2,767	109,455	SH	DFND	14	41,065	68,390	0
KIMBALL INTL INC	CL B	494274103	837	85,702	SH	DFND	14	1,702	84,000	0
KILROY RLTY CORP	COM	49427F108	3,589	56,718	SH	DFND	14	7,530	49,188	0
KILROY RLTY CORP	COM	49427F108	43,795	692,087	SH	DFND	3	104,279	587,808	0
KIMBERLY CLARK CORP	COM	494368103	204,925	1,609,781	SH	DFND	14	272,879	1,336,902	0
KIMBERLY CLARK CORP	COM	494368103	1,239	9,735	SH	DFND	16	0	9,735	0
KIMBERLY CLARK CORP	COM	494368103	147	1,157	SH	DFND	18	0	1,157	0
KIMCO RLTY CORP	COM	49446R109	13,564	512,631	SH	DFND	14	115,668	396,963	0

KIMCO RLTY CORP	COM	49446R109	19	735	SH	DFND	16	0	735	0
KINDER MORGAN INC DEL	COM	49456B101	48,240	3,233,246	SH	DFND	14	540,998	2,692,248	0
KINDER MORGAN INC DEL	COM	49456B101	804	53,891	SH	DFND	16	0	53,891	0
KINDER MORGAN INC DEL	COM	49456B101	801	53,700	SH	DFND	18	0	53,700	0
KINDRED HEALTHCARE INC	COM	494580103	2,317	194,573	SH	DFND	14	9,507	185,066	0
KIRBY CORP	COM	497266106	1,743	33,130	SH	DFND	14	4,569	28,561	0
KIRKLANDS INC	COM	497498105	900	62,095	SH	DFND	14	14,795	47,300	0
KIRKLANDS INC	COM	497498105	90	6,200	SH	DFND	16	0	6,200	0
KITE RLTY GROUP TR	COM NEW	49803T300	5,038	194,301	SH	DFND	14	9,578	184,723	0
KNOLL INC	COM NEW	498904200	596	31,721	SH	DFND	14	21,301	10,420	0
KNOLL INC	COM NEW	498904200	177	9,400	SH	DFND	16	0	9,400	0
KNIGHT TRANSN INC	COM	499064103	3,479	143,602	SH	DFND	14	7,286	136,316	0
KNOWLES CORP	COM	49926D109	760	57,028	SH	DFND	14	10,199	46,829	0
KOHL'S CORP	COM	500255104	33,280	698,711	SH	DFND	14	224,827	473,884	0
KOHL'S CORP	COM	500255104	1,350	28,345	SH	DFND	16	0	28,345	0
KOPIN CORP	COM	500600101	385	141,532	SH	DFND	14	7,518	134,014	0
KOPPERS HOLDINGS INC	COM	50060P106	9,352	512,430	SH	DFND	14	83,740	428,690	0
KOPPERS HOLDINGS INC	COM	50060P106	124	6,800	SH	DFND	16	0	6,800	0
KORN FERRY INTL	COM NEW	500643200	5,551	167,303	SH	DFND	14	27,697	139,606	0
KRAFT HEINZ CO	COM	500754106	53,979	741,871	SH	DFND	14	168,643	573,228	0
KRAFT HEINZ CO	COM	500754106	90	1,238	SH	DFND	16	0	1,238	0
KRAFT HEINZ CO	COM	500754106	269	3,700	SH	DFND	18	0	3,700	0
KRATON PERFORMANCE POLYMERS	COM	50077C106	3,091	186,094	SH	DFND	14	3,594	182,500	0
KRATON PERFORMANCE POLYMERS	COM	50077C106	72	4,360	SH	DFND	18	0	4,360	0
KROGER CO	COM	501044101	210,049	5,021,482	SH	DFND	14	828,190	4,193,292	0
KROGER CO	COM	501044101	1,437	34,350	SH	DFND	16	0	34,350	0
KROGER CO	COM	501044101	205	4,900	SH	DFND	18	0	4,900	0
KULICKE & SOFFA INDS INC	COM	501242101	1,880	161,126	SH	DFND	14	4,058	157,068	0
L BRANDS INC	COM	501797104	29,818	311,190	SH	DFND	14	72,011	239,179	0
L BRANDS INC	COM	501797104	50	527	SH	DFND	16	0	527	0
LHC GROUP INC	COM	50187A107	5,993	132,315	SH	DFND	14	41,761	90,554	0
LKQ CORP	COM	501889208	22,809	769,780	SH	DFND	14	137,358	632,422	0
LKQ CORP	COM	501889208	83	2,800	SH	DFND	16	0	2,800	0
LKQ CORP	COM	501889208	377	12,713	SH	DFND	18	0	12,713	0
LSB INDS INC	COM	502160104	326	44,958	SH	DFND	14	2,238	42,720	0
LTC PPTYS INC	COM	502175102	3,569	82,723	SH	DFND	14	4,188	78,535	0
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	22,704	189,975	SH	DFND	14	26,920	163,055	0
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	642	5,370	SH	DFND	16	0	5,370	0
LA QUINTA HLDGS INC	COM	50420D108	150	11,000	SH	DFND	14	5,000	6,000	0
LA QUINTA HLDGS INC	COM	50420D108	14,938	1,097,564	SH	DFND	3	170,064	927,500	0
LA Z BOY INC	COM	505336107	27,070	1,108,520	SH	DFND	14	236,385	872,135	0
LA Z BOY INC	COM	505336107	442	18,100	SH	DFND	16	0	18,100	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	15,608	126,240	SH	DFND	14	29,020	97,220	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	25	205	SH	DFND	16	0	205	0
LACLEDE GROUP INC	COM	505597104	6,010	101,167	SH	DFND	14	5,275	95,892	0
LADDER CAP CORP	CL A	505743104	1,958	157,650	SH	DFND	14	51,850	105,800	0

LADDER CAP CORP	CL A	505743104	84	6,800	SH	DFND	16	0	6,800	0
LAKELAND BANCORP INC	COM	511637100	1,229	104,206	SH	DFND	14	2,077	102,129	0
LAKELAND FINL CORP	COM	511656100	822	17,634	SH	DFND	14	4,599	13,035	0
LAM RESEARCH CORP	COM	512807108	18,286	230,245	SH	DFND	14	45,297	184,948	0
LAM RESEARCH CORP	COM	512807108	24	300	SH	DFND	16	0	300	0
LAMAR ADVERTISING CO NEW	CL A	512816109	6,456	107,639	SH	DFND	14	29,301	78,338	0
LANCASTER COLONY CORP	COM	513847103	17,626	152,658	SH	DFND	14	36,366	116,292	0
LANCASTER COLONY CORP	COM	513847103	121	1,050	SH	DFND	16	0	1,050	0
LANDAUER INC	COM	51476K103	734	22,304	SH	DFND	14	1,149	21,155	0
LANDSTAR SYS INC	COM	515098101	1,669	28,464	SH	DFND	14	3,632	24,832	0
LANNET INC	COM	516012101	5,740	143,068	SH	DFND	14	42,668	100,400	0
LAS VEGAS SANDS CORP	COM	517834107	1,185	27,025	SH	DFND	14	6,406	20,619	0
LAS VEGAS SANDS CORP	COM	517834107	145	3,298	SH	DFND	18	0	3,298	0
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	1,857	73,808	SH	DFND	14	13,451	60,357	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	82	12,701	SH	DFND	14	6,451	6,250	0
LAUDER ESTEE COS INC	CL A	518439104	24,553	278,823	SH	DFND	14	63,289	215,534	0
LAUDER ESTEE COS INC	CL A	518439104	40	450	SH	DFND	16	0	450	0
LAUDER ESTEE COS INC	CL A	518439104	114	1,300	SH	DFND	18	0	1,300	0
LEAR CORP	COM NEW	521865204	12,619	102,733	SH	DFND	14	6,093	96,640	0
LEGGETT & PLATT INC	COM	524660107	8,499	202,250	SH	DFND	14	38,589	163,661	0
LEGGETT & PLATT INC	COM	524660107	9	225	SH	DFND	16	0	225	0
LEGACY TEX FINL GROUP INC	COM	52471Y106	2,554	102,092	SH	DFND	14	5,392	96,700	0
LEGG MASON INC	COM	524901105	7,003	178,500	SH	DFND	14	30,638	147,862	0
LEGG MASON INC	COM	524901105	8	200	SH	DFND	16	0	200	0
LEIDOS HLDGS INC	COM	525327102	11,791	209,573	SH	DFND	14	50,699	158,874	0
LEIDOS HLDGS INC	COM	525327102	45	800	SH	DFND	16	0	800	0
LENDINGTREE INC NEW	COM	52603B107	1,474	16,515	SH	DFND	14	865	15,650	0
LENNAR CORP	CL A	526057104	10,711	219,003	SH	DFND	14	50,471	168,532	0
LENNAR CORP	CL A	526057104	17	350	SH	DFND	16	0	350	0
LENNOX INTL INC	COM	526107107	3,323	26,602	SH	DFND	14	4,282	22,320	0
LEUCADIA NATL CORP	COM	527288104	6,904	397,038	SH	DFND	14	89,670	307,368	0
LEUCADIA NATL CORP	COM	527288104	10	600	SH	DFND	16	0	600	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	19,699	362,385	SH	DFND	14	81,515	280,870	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	33	600	SH	DFND	16	0	600	0
LEXINGTON REALTY TRUST	COM	529043101	41,258	5,157,190	SH	DFND	14	543,560	4,613,630	0
LEXINGTON REALTY TRUST	COM	529043101	338	42,200	SH	DFND	16	0	42,200	0
LEXINGTON REALTY TRUST	COM	529043101	1,928	241,019	SH	DFND	3	0	241,019	0
LEXMARK INTL NEW	CL A	529771107	10,517	324,097	SH	DFND	14	54,832	269,265	0
LEXMARK INTL NEW	CL A	529771107	36	1,100	SH	DFND	16	0	1,100	0
LIBBEY INC	COM	529898108	721	33,832	SH	DFND	14	29,632	4,200	0
LIBERTY BROADBAND CORP	COM SER A	530307107	245	4,750	SH	DFND	14	413	4,337	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	823	30,133	SH	DFND	14	8,314	21,819	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	103	3,759	SH	DFND	18	0	3,759	0
LIBERTY INTERACTIVE CORP	LBT VENT COM A	53071M880	422	9,352	SH	DFND	14	2,490	6,862	0
LIBERTY PPTY TR	SH BEN INT	531172104	18,799	605,438	SH	DFND	14	232,205	373,233	0
LIBERTY PPTY TR	SH BEN INT	531172104	130	4,200	SH	DFND	16	0	4,200	0

LIBERTY MEDIA CORP DELAWARE	CL A	531229102	714	18,183	SH	DFND	14	1,654	16,529	0
LIBERTY TRIPADVISOR HLDGS IN	COM SER A	531465102	226	7,450	SH	DFND	14	4,250	3,200	0
LIFEPOINT HEALTH INC	COM	53219L109	8,660	117,984	SH	DFND	14	14,623	103,361	0
LIFEPOINT HEALTH INC	COM	53219L109	73	1,000	SH	DFND	16	0	1,000	0
LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	9,154	84,432	SH	DFND	14	44,142	40,290	0
LILLY ELI & CO	COM	532457108	131,263	1,557,835	SH	DFND	14	513,780	1,044,055	0
LILLY ELI & CO	COM	532457108	170	2,020	SH	DFND	16	0	2,020	0
LILLY ELI & CO	COM	532457108	14,080	167,100	SH	DFND	18	0	167,100	0
LINCOLN ELEC HLDGS INC	COM	533900106	11,309	217,941	SH	DFND	14	99,462	118,479	0
LINCOLN ELEC HLDGS INC	COM	533900106	52	1,000	SH	DFND	16	0	1,000	0
LINCOLN NATL CORP IND	COM	534187109	47,567	946,419	SH	DFND	14	194,261	752,158	0
LINCOLN NATL CORP IND	COM	534187109	2,808	55,871	SH	DFND	16	0	55,871	0
LINDSAY CORP	COM	535555106	1,910	26,376	SH	DFND	14	1,429	24,947	0
LINEAR TECHNOLOGY CORP	COM	535678106	14,185	333,991	SH	DFND	14	66,956	267,035	0
LINEAR TECHNOLOGY CORP	COM	535678106	20	475	SH	DFND	16	0	475	0
LINKEDIN CORP	COM CL A	53578A108	1,647	7,316	SH	DFND	14	1,946	5,370	0
LIONS GATE ENTMNT CORP	COM NEW	535919203	230	7,114	SH	DFND	14	1,314	5,800	0
LIQUIDITY SERVICES INC	COM	53635B107	412	63,313	SH	DFND	14	2,663	60,650	0
LITHIA MTRS INC	CL A	536797103	9,745	91,361	SH	DFND	14	38,802	52,559	0
LITTELFUSE INC	COM	537008104	5,701	53,280	SH	DFND	14	2,789	50,491	0
LIVE NATION ENTERTAINMENT IN	COM	538034109	2,121	86,319	SH	DFND	14	11,365	74,954	0
LIVE NATION ENTERTAINMENT IN	COM	538034109	100	4,070	SH	DFND	18	0	4,070	0
LIVEPERSON INC	COM	538146101	759	112,449	SH	DFND	14	6,249	106,200	0
LOCKHEED MARTIN CORP	COM	539830109	200,536	923,490	SH	DFND	14	125,100	798,390	0
LOCKHEED MARTIN CORP	COM	539830109	1,201	5,530	SH	DFND	16	0	5,530	0
LOEWS CORP	COM	540424108	30,949	805,964	SH	DFND	14	103,756	702,208	0
LOEWS CORP	COM	540424108	701	18,261	SH	DFND	16	0	18,261	0
LOGMEIN INC	COM	54142L109	16,237	241,983	SH	DFND	14	63,613	178,370	0
LOUISIANA PAC CORP	COM	546347105	1,765	98,010	SH	DFND	14	16,922	81,088	0
LOWES COS INC	COM	548661107	117,673	1,547,521	SH	DFND	14	267,748	1,279,773	0
LOWES COS INC	COM	548661107	140	1,835	SH	DFND	16	0	1,835	0
LOWES COS INC	COM	548661107	258	3,390	SH	DFND	18	0	3,390	0
LUMBER LIQUIDATORS HLDGS INC	COM	55003T107	1,073	61,808	SH	DFND	14	3,076	58,732	0
LUMENTUM HLDGS INC	COM	55024U109	2,366	107,438	SH	DFND	14	3,548	103,890	0
LUMINEX CORP DEL	COM	55027E102	1,907	89,140	SH	DFND	14	4,459	84,681	0
LUMOS NETWORKS CORP	COM	550283105	675	60,291	SH	DFND	14	2,470	57,821	0
LYDALL INC DEL	COM	550819106	3,770	106,261	SH	DFND	14	34,740	71,521	0
M & T BK CORP	COM	55261F104	23,514	194,044	SH	DFND	14	45,008	149,036	0
M & T BK CORP	COM	55261F104	40	330	SH	DFND	16	0	330	0
MBIA INC	COM	55262C100	2,175	335,725	SH	DFND	14	248,070	87,655	0
MB FINANCIAL INC NEW	COM	55264U108	5,239	161,832	SH	DFND	14	8,623	153,209	0
M D C HLDGS INC	COM	552676108	983	38,487	SH	DFND	14	4,508	33,979	0
MDU RES GROUP INC	COM	552690109	13,659	745,592	SH	DFND	14	254,686	490,906	0
MDU RES GROUP INC	COM	552690109	136	7,400	SH	DFND	16	0	7,400	0
MFA FINL INC	COM	55272X102	3,147	476,802	SH	DFND	14	45,087	431,715	0
MGIC INVT CORP WIS	COM	552848103	251	28,420	SH	DFND	14	18,920	9,500	0

MGM RESORTS INTERNATIONAL	COM	552953101	606	26,661	SH	DFND	14	7,055	19,606	0
M/I HOMES INC	COM	55305B101	1,250	57,004	SH	DFND	14	2,874	54,130	0
MKS INSTRUMENT INC	COM	55306N104	4,544	126,233	SH	DFND	14	6,314	119,919	0
MRC GLOBAL INC	COM	55345K103	2,623	203,300	SH	DFND	14	5,600	197,700	0
MRC GLOBAL INC	COM	55345K103	71	5,520	SH	DFND	18	0	5,520	0
MSA SAFETY INC	COM	553498106	951	21,872	SH	DFND	14	3,741	18,131	0
MSC INDL DIRECT INC	CL A	553530106	1,660	29,506	SH	DFND	14	3,968	25,538	0
MSC INDL DIRECT INC	CL A	553530106	194	3,440	SH	DFND	18	0	3,440	0
MSCI INC	COM	55354G100	19,974	276,918	SH	DFND	14	34,518	242,400	0
MSCI INC	COM	55354G100	50	700	SH	DFND	16	0	700	0
MSG NETWORK INC	CL A	553573106	958	46,052	SH	DFND	14	774	45,278	0
MTS SYS CORP	COM	553777103	2,209	34,832	SH	DFND	14	1,883	32,949	0
MYR GROUP INC DEL	COM	55405W104	6,482	314,531	SH	DFND	14	43,031	271,500	0
MACERICH CO	COM	554382101	13,917	172,480	SH	DFND	14	39,028	133,452	0
MACERICH CO	COM	554382101	22	270	SH	DFND	16	0	270	0
MACK CALI RLTY CORP	COM	554489104	9,258	396,478	SH	DFND	14	10,361	386,117	0
MACYS INC	COM	55616P104	95,930	2,742,421	SH	DFND	14	178,415	2,564,006	0
MACYS INC	COM	55616P104	2,013	57,549	SH	DFND	16	0	57,549	0
MADDEN STEVEN LTD	COM	556269108	4,785	158,336	SH	DFND	14	29,189	129,147	0
MADISON SQUARE GARDEN CO NEW	CL A	55825T103	284	1,756	SH	DFND	14	357	1,399	0
MAGELLAN HEALTH INC	COM NEW	559079207	3,871	62,787	SH	DFND	14	3,140	59,647	0
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	3,825	167,157	SH	DFND	14	28,484	138,673	0
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	62	2,700	SH	DFND	16	0	2,700	0
MANHATTAN ASSOCS INC	COM	562750109	86,945	1,313,957	SH	DFND	14	313,584	1,000,373	0
MANHATTAN ASSOCS INC	COM	562750109	907	13,700	SH	DFND	16	0	13,700	0
MANNKIND CORP	COM	56400P201	39	27,180	SH	DFND	14	13,280	13,900	0
MANPOWERGROUP INC	COM	56418H100	31,466	373,302	SH	DFND	14	113,443	259,859	0
MANPOWERGROUP INC	COM	56418H100	165	1,960	SH	DFND	16	0	1,960	0
MANPOWERGROUP INC	COM	56418H100	169	2,000	SH	DFND	18	0	2,000	0
MANTECH INTL CORP	CL A	564563104	1,701	56,254	SH	DFND	14	2,710	53,544	0
MARATHON OIL CORP	COM	565849106	35,675	2,833,610	SH	DFND	14	292,379	2,541,231	0
MARATHON OIL CORP	COM	565849106	1,028	81,686	SH	DFND	16	0	81,686	0
MARATHON OIL CORP	COM	565849106	344	27,328	SH	DFND	18	0	27,328	0
MARATHON PETE CORP	COM	56585A102	175,439	3,384,244	SH	DFND	14	549,488	2,834,756	0
MARATHON PETE CORP	COM	56585A102	3,162	60,986	SH	DFND	16	0	60,986	0
MARATHON PETE CORP	COM	56585A102	886	17,100	SH	DFND	18	0	17,100	0
MARCUS & MILLICHAP INC	COM	566324109	6,113	209,770	SH	DFND	14	43,800	165,970	0
MARCUS & MILLICHAP INC	COM	566324109	181	6,200	SH	DFND	16	0	6,200	0
MARCUS & MILLICHAP INC	COM	566324109	268	9,200	SH	DFND	18	0	9,200	0
MARCUS CORP	COM	566330106	2,397	126,383	SH	DFND	14	2,261	124,122	0
MARINEMAX INC	COM	567908108	1,083	58,808	SH	DFND	14	2,848	55,960	0
MARKEL CORP	COM	570535104	854	967	SH	DFND	14	324	643	0
MARKETAXESS HLDGS INC	COM	57060D108	2,958	26,511	SH	DFND	14	6,871	19,640	0
MARKET VECTORS ETF TR	RUSSIA ETF	57060U506	5,043	344,200	SH	DFND	14	0	344,200	0
MARKET VECTORS ETF TR	RUSSIA ETF	57060U506	4,930	336,500	SH	DFND	16	0	336,500	0
MARKET VECTORS ETF TR	INDIA SMALL CP	57061R551	1,331	30,750	SH	DFND	14	0	30,750	0

MARLIN BUSINESS SVCS CORP	COM	571157106	584	36,351	SH	DFND	14	451	35,900	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	16,674	292,781	SH	DFND	14	16,203	276,578	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	279	4,900	SH	DFND	16	0	4,900	0
MARSH & MCLENNAN COS INC	COM	571748102	36,291	654,485	SH	DFND	14	148,355	506,130	0
MARSH & MCLENNAN COS INC	COM	571748102	56	1,005	SH	DFND	16	0	1,005	0
MARRIOTT INTL INC NEW	CL A	571903202	16,244	242,306	SH	DFND	14	55,952	186,354	0
MARRIOTT INTL INC NEW	CL A	571903202	26	389	SH	DFND	16	0	389	0
MARTEN TRANS LTD	COM	573075108	980	55,394	SH	DFND	14	2,594	52,800	0
MARTIN MARIETTA MATLS INC	COM	573284106	11,079	81,120	SH	DFND	14	19,024	62,096	0
MARTIN MARIETTA MATLS INC	COM	573284106	18	130	SH	DFND	16	0	130	0
MASCO CORP	COM	574599106	123,607	4,367,741	SH	DFND	14	629,823	3,737,918	0
MASCO CORP	COM	574599106	1,045	36,925	SH	DFND	16	0	36,925	0
MASIMO CORP	COM	574795100	24,869	599,108	SH	DFND	14	177,613	421,495	0
MASIMO CORP	COM	574795100	50	1,200	SH	DFND	16	0	1,200	0
MASONITE INTL CORP NEW	COM	575385109	202	3,300	SH	DFND	14	1,700	1,600	0
MASTEC INC	COM	576323109	2,104	121,083	SH	DFND	14	3,633	117,450	0
MASTERCARD INC	CL A	57636Q104	142,480	1,463,430	SH	DFND	14	440,780	1,022,650	0
MASTERCARD INC	CL A	57636Q104	196	2,010	SH	DFND	16	0	2,010	0
MATADOR RES CO	COM	576485205	870	44,020	SH	DFND	14	42,020	2,000	0
MATERION CORP	COM	576690101	1,306	46,641	SH	DFND	14	2,431	44,210	0
MATRIX SVC CO	COM	576853105	5,323	259,142	SH	DFND	14	64,231	194,911	0
MATSON INC	COM	57686G105	22,671	531,810	SH	DFND	14	83,857	447,953	0
MATSON INC	COM	57686G105	277	6,500	SH	DFND	16	0	6,500	0
MATTEL INC	COM	577081102	11,246	413,901	SH	DFND	14	94,117	319,784	0
MATTEL INC	COM	577081102	18	657	SH	DFND	16	0	657	0
MATTEL INC	COM	577081102	144	5,300	SH	DFND	18	0	5,300	0
MATTHEWS INTL CORP	CL A	577128101	4,104	76,778	SH	DFND	14	4,090	72,688	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	932	24,527	SH	DFND	14	4,667	19,860	0
MAXIMUS INC	COM	577933104	7,566	134,500	SH	DFND	14	100,156	34,344	0
MCCORMICK & CO INC	COM NON VTG	579780206	13,342	155,940	SH	DFND	14	33,111	122,829	0
MCCORMICK & CO INC	COM NON VTG	579780206	21	250	SH	DFND	16	0	250	0
MCDERMOTT INTL INC	COM	580037109	73	21,817	SH	DFND	14	13,313	8,504	0
MCDONALDS CORP	COM	580135101	329,955	2,792,912	SH	DFND	14	507,901	2,285,011	0
MCDONALDS CORP	COM	580135101	1,753	14,835	SH	DFND	16	0	14,835	0
MCDONALDS CORP	COM	580135101	343	2,900	SH	DFND	18	0	2,900	0
MCGRAW HILL FINL INC	COM	580645109	85,372	866,015	SH	DFND	14	128,298	737,717	0
MCGRAW HILL FINL INC	COM	580645109	722	7,325	SH	DFND	16	0	7,325	0
MCKESSON CORP	COM	58155Q103	132,016	669,352	SH	DFND	14	87,898	581,454	0
MCKESSON CORP	COM	58155Q103	91	459	SH	DFND	16	0	459	0
MEAD JOHNSON NUTRITION CO	COM	582839106	19,679	249,257	SH	DFND	14	56,560	192,697	0
MEAD JOHNSON NUTRITION CO	COM	582839106	34	430	SH	DFND	16	0	430	0
MEDASSETS INC	COM	584045108	6,146	198,633	SH	DFND	14	48,443	150,190	0
MEDIA GEN INC NEW	COM	58441K100	162	10,000	SH	DFND	14	5,100	4,900	0
MEDICAL PPTYS TRUST INC	COM	58463J304	7,113	617,964	SH	DFND	14	27,656	590,308	0
MEDICINES CO	COM	584688105	6,008	160,912	SH	DFND	14	7,867	153,045	0
MEDIFAST INC	COM	58470H101	771	25,366	SH	DFND	14	1,206	24,160	0
MEDIDATA SOLUTIONS INC	COM	58471A105	8,766	177,840	SH	DFND	14	56,020	121,820	0

MEDIVATION INC	COM	58501N101	632	13,080	SH	DFND	14	2,680	10,400	0
MEDNAX INC	COM	58502B106	15,317	213,740	SH	DFND	14	7,654	206,086	0
MENS WEARHOUSE INC	COM	587118100	2,235	152,258	SH	DFND	14	5,395	146,863	0
MENTOR GRAPHICS CORP	COM	587200106	10,969	595,473	SH	DFND	14	113,307	482,166	0
MENTOR GRAPHICS CORP	COM	587200106	81	4,400	SH	DFND	16	0	4,400	0
MENTOR GRAPHICS CORP	COM	587200106	132	7,160	SH	DFND	18	0	7,160	0
MERCHANTS BANCSHARES	COM	588448100	207	6,577	SH	DFND	14	277	6,300	0
MERCK & CO INC NEW	COM	58933Y105	371,917	7,041,209	SH	DFND	14	1,267,243	5,773,966	0
MERCK & CO INC NEW	COM	58933Y105	3,823	72,386	SH	DFND	16	0	72,386	0
MERCK & CO INC NEW	COM	58933Y105	16,432	311,100	SH	DFND	18	0	311,100	0
MERCURY SYS INC	COM	589378108	1,404	76,454	SH	DFND	14	3,676	72,778	0
MERCURY GENL CORP NEW	COM	589400100	1,527	32,795	SH	DFND	14	2,846	29,949	0
MEREDITH CORP	COM	589433101	1,047	24,208	SH	DFND	14	4,503	19,705	0
MERIDIAN BIOSCIENCE INC	COM	589584101	1,986	96,791	SH	DFND	14	4,735	92,056	0
MERIT MED SYS INC	COM	589889104	2,724	146,512	SH	DFND	14	4,958	141,554	0
MERIT MED SYS INC	COM	589889104	194	10,410	SH	DFND	18	0	10,410	0
MERITAGE HOMES CORP	COM	59001A102	4,205	123,718	SH	DFND	14	33,880	89,838	0
MERITOR INC	COM	59001K100	20,619	2,469,358	SH	DFND	14	43,832	2,425,526	0
MERITOR INC	COM	59001K100	60	7,200	SH	DFND	16	0	7,200	0
META FINL GROUP INC	COM	59100U108	676	14,715	SH	DFND	14	500	14,215	0
METALDYNE PERFORMANCE GROUP	COM	59116R107	1,387	75,650	SH	DFND	14	23,350	52,300	0
METHODE ELECTRS INC	COM	591520200	12,234	384,350	SH	DFND	14	60,535	323,815	0
METLIFE INC	COM	59156R108	121,321	2,516,501	SH	DFND	14	391,566	2,124,935	0
METLIFE INC	COM	59156R108	2,754	57,135	SH	DFND	16	0	57,135	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	12,678	37,383	SH	DFND	14	14,538	22,845	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	27	80	SH	DFND	16	0	80	0
MICROSOFT CORP	COM	594918104	965,568	17,403,894	SH	DFND	14	3,236,145	14,167,749	0
MICROSOFT CORP	COM	594918104	7,602	137,015	SH	DFND	16	0	137,015	0
MICROSTRATEGY INC	CL A NEW	594972408	8,094	45,146	SH	DFND	14	14,481	30,665	0
MICROCHIP TECHNOLOGY INC	COM	595017104	11,716	251,745	SH	DFND	14	56,868	194,877	0
MICROCHIP TECHNOLOGY INC	COM	595017104	20	425	SH	DFND	16	0	425	0
MICRON TECHNOLOGY INC	COM	595112103	30,875	2,180,435	SH	DFND	14	348,132	1,832,303	0
MICRON TECHNOLOGY INC	COM	595112103	2,836	200,285	SH	DFND	16	0	200,285	0
MICROSEMI CORP	COM	595137100	7,248	222,398	SH	DFND	14	11,483	210,915	0
MID-AMER APT CMNTYS INC	COM	59522J103	37,307	410,825	SH	DFND	14	88,822	322,003	0
MID-AMER APT CMNTYS INC	COM	59522J103	173	1,900	SH	DFND	16	0	1,900	0
MIDDLEBY CORP	COM	596278101	411	3,810	SH	DFND	14	1,005	2,805	0
MIDDLESEX WATER CO	COM	596680108	490	18,452	SH	DFND	14	952	17,500	0
MIDWESTONE FINL GROUP INC NE	COM	598511103	853	28,062	SH	DFND	14	500	27,562	0
MILLER HERMAN INC	COM	600544100	19,810	690,250	SH	DFND	14	130,131	560,119	0
MILLER HERMAN INC	COM	600544100	34	1,200	SH	DFND	16	0	1,200	0
MIMEDX GROUP INC	COM	602496101	2,163	230,800	SH	DFND	14	11,800	219,000	0
MINERALS TECHNOLOGIES INC	COM	603158106	17,214	375,354	SH	DFND	14	68,230	307,124	0
MINERALS TECHNOLOGIES INC	COM	603158106	83	1,800	SH	DFND	16	0	1,800	0
MISTRAS GROUP INC	COM	60649T107	1,067	55,909	SH	DFND	14	909	55,000	0
MOBILE TELESYSTEMS PJSC	SPONSORED ADR	607409109	2,114	342,000	SH	DFND	14	1,900	340,100	0

MOBILE TELESYSTEMS PJSC	SPONSORED ADR	607409109	7	1,100	SH	DFND	16	0	1,100	0
MOBILE MINI INC	COM	60740F105	3,260	104,724	SH	DFND	14	5,575	99,149	0
MODINE MFG CO	COM	607828100	1,346	148,676	SH	DFND	14	2,516	146,160	0
MOHAWK INDS INC	COM	608190104	15,920	84,059	SH	DFND	14	18,368	65,691	0
MOHAWK INDS INC	COM	608190104	27	140	SH	DFND	16	0	140	0
MOHAWK INDS INC	COM	608190104	114	600	SH	DFND	18	0	600	0
MOLINA HEALTHCARE INC	COM	60855R100	21,823	362,934	SH	DFND	14	85,786	277,148	0
MOLINA HEALTHCARE INC	COM	60855R100	102	1,700	SH	DFND	16	0	1,700	0
MOLSON COORS BREWING CO	CL B	60871R209	18,466	196,618	SH	DFND	14	44,510	152,108	0
MOLSON COORS BREWING CO	CL B	60871R209	28	300	SH	DFND	16	0	300	0
MOMENTA PHARMACEUTICALS INC	COM	60877T100	2,142	144,362	SH	DFND	14	7,262	137,100	0
MONARCH CASINO & RESORT INC	COM	609027107	1,197	52,692	SH	DFND	14	1,097	51,595	0
MONDELEZ INTL INC	CL A	609207105	89,171	1,988,658	SH	DFND	14	452,879	1,535,779	0
MONDELEZ INTL INC	CL A	609207105	144	3,215	SH	DFND	16	0	3,215	0
MONDELEZ INTL INC	CL A	609207105	350	7,800	SH	DFND	18	0	7,800	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	185	19,000	SH	DFND	14	9,400	9,600	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	26,308	2,695,441	SH	DFND	3	412,677	2,282,764	0
MONOLITHIC PWR SYS INC	COM	609839105	5,413	84,957	SH	DFND	14	4,652	80,305	0
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	2,890	122,270	SH	DFND	14	22,020	100,250	0
MONRO MUFFLER BRAKE INC	COM	610236101	4,945	74,676	SH	DFND	14	3,942	70,734	0
MONSANTO CO NEW	COM	61166W101	53,796	546,043	SH	DFND	14	125,854	420,189	0
MONSANTO CO NEW	COM	61166W101	86	869	SH	DFND	16	0	869	0
MONSANTO CO NEW	COM	61166W101	1,084	11,000	SH	DFND	18	0	11,000	0
MONSTER WORLDWIDE INC	COM	611742107	1,210	211,172	SH	DFND	14	10,520	200,652	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	27,627	185,464	SH	DFND	14	42,592	142,872	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	45	300	SH	DFND	16	0	300	0
MOODYS CORP	COM	615369105	21,676	216,027	SH	DFND	14	49,438	166,589	0
MOODYS CORP	COM	615369105	35	350	SH	DFND	16	0	350	0
MOOG INC	CL A	615394202	6,920	114,185	SH	DFND	14	4,241	109,944	0
MORGAN STANLEY	COM NEW	617446448	92,322	2,902,280	SH	DFND	14	488,808	2,413,472	0
MORGAN STANLEY	COM NEW	617446448	1,629	51,206	SH	DFND	16	0	51,206	0
MORNINGSTAR INC	COM	617700109	1,612	20,043	SH	DFND	14	388	19,655	0
MOSAIC CO NEW	COM	61945C103	56,512	2,048,270	SH	DFND	14	187,085	1,861,185	0
MOSAIC CO NEW	COM	61945C103	335	12,150	SH	DFND	16	0	12,150	0
MOSAIC CO NEW	COM	61945C103	276	10,000	SH	DFND	18	0	10,000	0
MOTORCAR PTS AMER INC	COM	620071100	1,450	42,900	SH	DFND	14	2,200	40,700	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	13,734	200,639	SH	DFND	14	46,049	154,590	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	22	327	SH	DFND	16	0	327	0
MOVADO GROUP INC	COM	624580106	3,861	150,170	SH	DFND	14	10,757	139,413	0
MUELLER INDS INC	COM	624756102	8,964	330,758	SH	DFND	14	155,182	175,576	0
MUELLER WTR PRODS INC	COM SER A	624758108	149	17,311	SH	DFND	14	8,876	8,435	0
MURPHY OIL CORP	COM	626717102	8,092	360,434	SH	DFND	14	52,097	308,337	0
MURPHY OIL CORP	COM	626717102	6	285	SH	DFND	16	0	285	0
MURPHY USA INC	COM	626755102	38,604	635,568	SH	DFND	14	86,585	548,983	0

MURPHY USA INC	COM	626755102	121	2,000	SH	DFND	16	0	2,000	0
MYERS INDS INC	COM	628464109	790	59,337	SH	DFND	14	2,514	56,823	0
MYRIAD GENETICS INC	COM	62855J104	275	6,383	SH	DFND	14	4,073	2,310	0
NBT BANCORP INC	COM	628778102	4,093	146,796	SH	DFND	14	5,034	141,762	0
NCR CORP NEW	COM	62886E108	33,169	1,356,062	SH	DFND	14	50,550	1,305,512	0
NCR CORP NEW	COM	62886E108	1,135	46,400	SH	DFND	16	0	46,400	0
NIC INC	COM	62914B100	3,427	174,145	SH	DFND	14	7,495	166,650	0
NN INC	COM	629337106	177	11,085	SH	DFND	14	1,285	9,800	0
NRG ENERGY INC	COM NEW	629377508	88,157	7,490,004	SH	DFND	14	542,233	6,947,771	0
NRG ENERGY INC	COM NEW	629377508	523	44,400	SH	DFND	16	0	44,400	0
NRG ENERGY INC	COM NEW	629377508	39	3,305	SH	DFND	3	3,305	0	0
NRG YIELD INC	CL A NEW	62942X306	25	1,830	SH	DFND	14	1,830	0	0
NRG YIELD INC	CL A NEW	62942X306	117	8,400	SH	DFND	18	0	8,400	0
NRG YIELD INC	CL C	62942X405	48	3,230	SH	DFND	14	3,230	0	0
NRG YIELD INC	CL C	62942X405	162	11,000	SH	DFND	18	0	11,000	0
NVE CORP	COM NEW	629445206	799	14,223	SH	DFND	14	7,723	6,500	0
NVR INC	COM	62944T105	36,243	22,059	SH	DFND	14	5,852	16,207	0
NVR INC	COM	62944T105	158	96	SH	DFND	16	0	96	0
NACCO INDS INC	CL A	629579103	577	13,664	SH	DFND	14	11,664	2,000	0
NANOMETRICS INC	COM	630077105	841	55,581	SH	DFND	14	2,781	52,800	0
NASDAQ INC	COM	631103108	33,653	578,534	SH	DFND	14	175,859	402,675	0
NASDAQ INC	COM	631103108	13	225	SH	DFND	16	0	225	0
NATIONAL BK HLDGS CORP	CL A	633707104	447	20,900	SH	DFND	14	20,100	800	0
NATIONAL BEVERAGE CORP	COM	635017106	854	18,799	SH	DFND	14	13,799	5,000	0
NATIONAL HEALTHCARE CORP	COM	635906100	2,757	44,686	SH	DFND	14	15,621	29,065	0
NATIONAL FUEL GAS CO N J	COM	636180101	16,347	382,390	SH	DFND	14	83,810	298,580	0
NATIONAL FUEL GAS CO N J	COM	636180101	73	1,700	SH	DFND	16	0	1,700	0
NATIONAL GEN HLDGS CORP	COM	636220303	267	12,210	SH	DFND	14	2,200	10,010	0
NATIONAL HEALTH INVS INC	COM	63633D104	3,176	52,184	SH	DFND	14	24,059	28,125	0
NATIONAL INSTRS CORP	COM	636518102	1,777	61,928	SH	DFND	14	7,903	54,025	0
NATIONAL OILWELL VARCO INC	COM	637071101	31,350	936,107	SH	DFND	14	134,507	801,600	0
NATIONAL OILWELL VARCO INC	COM	637071101	1,319	39,395	SH	DFND	16	0	39,395	0
NATIONAL OILWELL VARCO INC	COM	637071101	335	10,000	SH	DFND	18	0	10,000	0
NATIONAL PENN BANCSHARES INC	COM	637138108	17,467	1,416,590	SH	DFND	14	16,301	1,400,289	0
NATIONAL PRESTO INDS INC	COM	637215104	947	11,430	SH	DFND	14	728	10,702	0
NATIONAL RETAIL PPTYS INC	COM	637417106	5,750	143,576	SH	DFND	14	10,832	132,744	0
NATIONAL RETAIL PPTYS INC	COM	637417106	68,836	1,718,764	SH	DFND	3	258,665	1,460,099	0
NATIONAL STORAGE AFFILIATES	COM SHS BEN IN	637870106	678	39,600	SH	DFND	14	36,600	3,000	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	2,912	11,557	SH	DFND	14	2,947	8,610	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	45	180	SH	DFND	16	0	180	0
NAVIGATORS GROUP INC	COM	638904102	10,612	123,694	SH	DFND	14	5,395	118,299	0
NATUS MEDICAL INC DEL	COM	639050103	10,621	221,031	SH	DFND	14	87,249	133,782	0
NAUTILUS INC	COM	63910B102	1,043	62,400	SH	DFND	14	60,900	1,500	0
NAVIGANT CONSULTING INC	COM	63935N107	7,716	480,471	SH	DFND	14	41,854	438,617	0
NAVIDEA BIOPHARMACEUTICALS I	COM	63937X103	15	11,538	SH	DFND	14	7,538	4,000	0
NAVIENT CORP	COM	63938C108	94,107	8,218,937	SH	DFND	14	1,388,243	6,830,694	0

NAVIENT CORP	COM	63938C108	690	60,300	SH	DFND	16	0	60,300	0
NEENAH PAPER INC	COM	640079109	4,187	67,072	SH	DFND	14	29,965	37,107	0
NEKTAR THERAPEUTICS	COM	640268108	5,188	307,873	SH	DFND	14	15,473	292,400	0
NELNET INC	CL A	64031N108	22,471	669,372	SH	DFND	14	104,104	565,268	0
NELNET INC	CL A	64031N108	285	8,500	SH	DFND	16	0	8,500	0
NEOGEN CORP	COM	640491106	4,911	86,895	SH	DFND	14	4,522	82,373	0
NEOGENOMICS INC	COM NEW	64049M209	160	20,300	SH	DFND	14	3,300	17,000	0
NETAPP INC	COM	64110D104	9,572	360,783	SH	DFND	14	80,140	280,643	0
NETAPP INC	COM	64110D104	13	500	SH	DFND	16	0	500	0
NETFLIX INC	COM	64110L106	60,354	527,666	SH	DFND	14	121,727	405,939	0
NETFLIX INC	COM	64110L106	99	865	SH	DFND	16	0	865	0
NETFLIX INC	COM	64110L106	183	1,600	SH	DFND	18	0	1,600	0
NETEASE INC	SPONSORED ADR	64110W102	28,473	157,100	SH	DFND	14	900	156,200	0
NETEASE INC	SPONSORED ADR	64110W102	1,305	7,200	SH	DFND	16	0	7,200	0
NETEASE INC	SPONSORED ADR	64110W102	1,287	7,100	SH	DFND	18	0	7,100	0
NETGEAR INC	COM	64111Q104	11,766	280,737	SH	DFND	14	86,874	193,863	0
NETSCOUT SYS INC	COM	64115T104	1,908	62,156	SH	DFND	14	11,391	50,765	0
NETSCOUT SYS INC	COM	64115T104	75	2,430	SH	DFND	18	0	2,430	0
NETSUITE INC	COM	64118Q107	257	3,043	SH	DFND	14	738	2,305	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	4,984	88,097	SH	DFND	14	84,797	3,300	0
NEUSTAR INC	CL A	64126X201	5,592	233,308	SH	DFND	14	11,947	221,361	0
NEUSTAR INC	CL A	64126X201	10	400	SH	DFND	16	0	400	0
NEW JERSEY RES	COM	646025106	10,464	317,484	SH	DFND	14	48,602	268,882	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	18,913	602,900	SH	DFND	14	1,400	601,500	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	1,512	48,200	SH	DFND	16	0	48,200	0
NEW RESIDENTIAL INVT CORP	COM NEW	64828T201	6,443	529,878	SH	DFND	14	12,750	517,128	0
NEW YORK CMNTY BANCORP INC	COM	649445103	9,313	570,656	SH	DFND	14	47,348	523,308	0
NEW YORK MTG TR INC	COM PAR \$.02	649604501	2,843	533,450	SH	DFND	14	161,850	371,600	0
NEW YORK MTG TR INC	COM PAR \$.02	649604501	69	13,000	SH	DFND	16	0	13,000	0
NEW YORK REIT INC	COM	64976L109	210	18,300	SH	DFND	14	9,100	9,200	0
NEW YORK REIT INC	COM	64976L109	96,344	8,377,733	SH	DFND	3	1,276,096	7,101,637	0
NEW YORK TIMES CO	CL A	650111107	1,087	80,987	SH	DFND	14	15,355	65,632	0
NEWELL RUBBERMAID INC	COM	651229106	14,545	329,959	SH	DFND	14	75,284	254,675	0
NEWELL RUBBERMAID INC	COM	651229106	25	561	SH	DFND	16	0	561	0
NEWFIELD EXPL CO	COM	651290108	6,382	196,011	SH	DFND	14	42,751	153,260	0
NEWFIELD EXPL CO	COM	651290108	11	340	SH	DFND	16	0	340	0
NEWMARKET CORP	COM	651587107	5,377	14,122	SH	DFND	14	8,726	5,396	0
NEWMONT MINING CORP	COM	651639106	34,348	1,909,305	SH	DFND	14	207,563	1,701,742	0
NEWMONT MINING CORP	COM	651639106	1,555	86,425	SH	DFND	16	0	86,425	0
NEWPARK RES INC	COM PAR \$.01NEW	651718504	1,240	234,860	SH	DFND	14	9,459	225,401	0
NEWPORT CORP	COM	651824104	1,422	89,573	SH	DFND	14	4,512	85,061	0
NEWS CORP NEW	CL A	65249B109	37,996	2,843,994	SH	DFND	14	379,459	2,464,535	0
NEWS CORP NEW	CL A	65249B109	191	14,277	SH	DFND	16	0	14,277	0
NEWS CORP NEW	CL B	65249B208	10,254	734,500	SH	DFND	14	115,700	618,800	0
NEWS CORP NEW	CL B	65249B208	3	200	SH	DFND	16	0	200	0

NEXTERA ENERGY INC	COM	65339F101	74,673	718,771	SH	DFND	14	134,029	584,742	0
NEXTERA ENERGY INC	COM	65339F101	96	920	SH	DFND	16	0	920	0
NEXTERA ENERGY INC	COM	65339F101	655	6,300	SH	DFND	18	0	6,300	0
NIKE INC	CL B	654106103	211,904	3,390,462	SH	DFND	14	525,464	2,864,998	0
NIKE INC	CL B	654106103	1,919	30,700	SH	DFND	16	0	30,700	0
NIKE INC	CL B	654106103	438	7,000	SH	DFND	18	0	7,000	0
NISOURCE INC	COM	65473P105	13,958	715,451	SH	DFND	14	102,732	612,719	0
NISOURCE INC	COM	65473P105	11	550	SH	DFND	16	0	550	0
NISOURCE INC	COM	65473P105	320	16,400	SH	DFND	18	0	16,400	0
NOBLE ENERGY INC	COM	655044105	20,984	637,243	SH	DFND	14	126,913	510,330	0
NOBLE ENERGY INC	COM	655044105	26	800	SH	DFND	16	0	800	0
NOBLE ENERGY INC	COM	655044105	451	13,700	SH	DFND	18	0	13,700	0
NORDSON CORP	COM	655663102	2,804	43,711	SH	DFND	14	4,662	39,049	0
NORDSON CORP	COM	655663102	153	2,380	SH	DFND	18	0	2,380	0
NORDSTROM INC	COM	655664100	8,558	171,808	SH	DFND	14	38,798	133,010	0
NORDSTROM INC	COM	655664100	14	280	SH	DFND	16	0	280	0
NORFOLK SOUTHERN CORP	COM	655844108	31,379	370,954	SH	DFND	14	85,013	285,941	0
NORFOLK SOUTHERN CORP	COM	655844108	51	600	SH	DFND	16	0	600	0
NORFOLK SOUTHERN CORP	COM	655844108	203	2,400	SH	DFND	18	0	2,400	0
NORTHERN OIL & GAS INC NEV	COM	665531109	458	118,559	SH	DFND	14	6,309	112,250	0
NORTHERN TR CORP	COM	665859104	19,740	273,830	SH	DFND	14	62,180	211,650	0
NORTHERN TR CORP	COM	665859104	30	410	SH	DFND	16	0	410	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	1,675	105,199	SH	DFND	14	5,399	99,800	0
NORTHROP GRUMMAN CORP	COM	666807102	61,887	327,772	SH	DFND	14	135,497	192,275	0
NORTHROP GRUMMAN CORP	COM	666807102	71	376	SH	DFND	16	0	376	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	172	10,079	SH	DFND	14	2,429	7,650	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	1,527	89,660	SH	DFND	3	0	89,660	0
NORTHSTAR ASSET MGMT GROUP I	COM	66705Y104	151	12,459	SH	DFND	14	2,959	9,500	0
NORTHWEST BANCSHARES INC MD	COM	667340103	3,154	235,568	SH	DFND	14	11,693	223,875	0
NORTHWEST NAT GAS CO	COM	667655104	3,228	63,789	SH	DFND	14	3,305	60,484	0
NORTHWESTERN CORP	COM NEW	668074305	6,082	112,111	SH	DFND	14	5,651	106,460	0
NOVAVAX INC	COM	670002104	437	52,053	SH	DFND	14	14,953	37,100	0
NOW INC	COM	67011P100	1,012	63,943	SH	DFND	14	7,797	56,146	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	32,430	1,630,480	SH	DFND	14	286,145	1,344,335	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	312	15,700	SH	DFND	16	0	15,700	0
NUCOR CORP	COM	670346105	17,742	440,256	SH	DFND	14	89,890	350,366	0
NUCOR CORP	COM	670346105	25	625	SH	DFND	16	0	625	0
NVIDIA CORP	COM	67066G104	20,662	626,882	SH	DFND	14	144,141	482,741	0
NVIDIA CORP	COM	67066G104	34	1,026	SH	DFND	16	0	1,026	0
NUTRI SYS INC NEW	COM	67069D108	12,940	597,967	SH	DFND	14	115,059	482,908	0
NUVASIVE INC	COM	670704105	10,705	197,837	SH	DFND	14	5,932	191,905	0
NUVASIVE INC	COM	670704105	464	8,580	SH	DFND	18	0	8,580	0
NXSTAGE MEDICAL INC	COM	67072V103	1,810	82,630	SH	DFND	14	3,336	79,294	0
NXSTAGE MEDICAL INC	COM	67072V103	3,559	162,456	SH	DFND	18	0	162,456	0
OGE ENERGY CORP	COM	670837103	29,058	1,105,296	SH	DFND	14	282,050	823,246	0
OGE ENERGY CORP	COM	670837103	155	5,900	SH	DFND	16	0	5,900	0

O REILLY AUTOMOTIVE INC NEW	COM	67103H107	34,950	137,913	SH	DFND	14	28,473	109,440	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	51	200	SH	DFND	16	0	200	0
OFG BANCORP	COM	67103X102	741	101,164	SH	DFND	14	5,214	95,950	0
OSI SYSTEMS INC	COM	671044105	3,835	43,259	SH	DFND	14	2,444	40,815	0
OSI SYSTEMS INC	COM	671044105	306	3,450	SH	DFND	18	0	3,450	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	282	5,900	SH	DFND	14	0	5,900	0
OASIS PETE INC NEW	COM	674215108	3,147	426,983	SH	DFND	14	7,683	419,300	0
OASIS PETE INC NEW	COM	674215108	94	12,740	SH	DFND	18	0	12,740	0
OCCIDENTAL PETE CORP DEL	COM	674599105	81,284	1,202,248	SH	DFND	14	232,794	969,454	0
OCCIDENTAL PETE CORP DEL	COM	674599105	2,539	37,560	SH	DFND	16	0	37,560	0
OCCIDENTAL PETE CORP DEL	COM	674599105	1,456	21,530	SH	DFND	18	0	21,530	0
OCEANEERING INTL INC	COM	675232102	3,888	103,636	SH	DFND	14	10,672	92,964	0
OCEANFIRST FINL CORP	COM	675234108	1,861	92,906	SH	DFND	14	13,351	79,555	0
OCWEN FINL CORP	COM NEW	675746309	83	11,851	SH	DFND	14	5,961	5,890	0
OFFICE DEPOT INC	COM	676220106	2,434	431,480	SH	DFND	14	167,563	263,917	0
OIL STS INTL INC	COM	678026105	893	32,764	SH	DFND	14	6,114	26,650	0
OLD DOMINION FGHT LINES INC	COM	679580100	2,801	47,422	SH	DFND	14	5,645	41,777	0
OLD NATL BANCORP IND	COM	680033107	17,667	1,302,902	SH	DFND	14	13,175	1,289,727	0
OLD REP INTL CORP	COM	680223104	58,698	3,150,741	SH	DFND	14	534,917	2,615,824	0
OLD REP INTL CORP	COM	680223104	764	41,000	SH	DFND	16	0	41,000	0
OLIN CORP	COM PAR \$1	680665205	1,936	112,182	SH	DFND	14	19,389	92,793	0
OLYMPIC STEEL INC	COM	68162K106	761	65,720	SH	DFND	14	900	64,820	0
OMNICOM GROUP INC	COM	681919106	25,409	335,828	SH	DFND	14	69,190	266,638	0
OMNICOM GROUP INC	COM	681919106	39	520	SH	DFND	16	0	520	0
OMEGA HEALTHCARE INVS INC	COM	681936100	3,562	101,837	SH	DFND	14	13,412	88,425	0
OMNICELL INC	COM	68213N109	2,920	93,945	SH	DFND	14	15,221	78,724	0
ON ASSIGNMENT INC	COM	682159108	11,075	246,377	SH	DFND	14	74,723	171,654	0
ON SEMICONDUCTOR CORP	COM	682189105	771	78,674	SH	DFND	14	6,819	71,855	0
ONE GAS INC	COM	68235P108	1,698	33,852	SH	DFND	14	6,247	27,605	0
ONEOK INC NEW	COM	682680103	26,016	1,055,004	SH	DFND	14	72,800	982,204	0
ONEOK INC NEW	COM	682680103	93	3,770	SH	DFND	16	0	3,770	0
ONEMAIN HLDGS INC	COM	68268W103	2,780	66,930	SH	DFND	14	830	66,100	0
OPHTHOTECH CORP	COM	683745103	5,953	75,800	SH	DFND	14	1,400	74,400	0
OPKO HEALTH INC	COM	68375N103	213	21,211	SH	DFND	14	3,959	17,252	0
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	625	35,949	SH	DFND	14	549	35,400	0
ORACLE CORP	COM	68389X105	261,267	7,152,108	SH	DFND	14	1,443,861	5,708,247	0
ORACLE CORP	COM	68389X105	897	24,549	SH	DFND	16	0	24,549	0
OPUS BK IRVINE CALIF	COM	684000102	595	16,100	SH	DFND	14	15,700	400	0
OPUS BK IRVINE CALIF	COM	684000102	163	4,400	SH	DFND	18	0	4,400	0
ORBITAL ATK INC	COM	68557N103	29,996	335,756	SH	DFND	14	107,836	227,920	0
ORBITAL ATK INC	COM	68557N103	162	1,810	SH	DFND	16	0	1,810	0
ORION MARINE GROUP INC	COM	68628V308	259	62,208	SH	DFND	14	3,408	58,800	0
ORITANI FINL CORP DEL	COM	68633D103	7,106	430,642	SH	DFND	14	4,626	426,016	0
ORMAT TECHNOLOGIES INC	COM	686688102	1,497	41,057	SH	DFND	14	24,757	16,300	0
OSHKOSH CORP	COM	688239201	12,201	312,523	SH	DFND	14	20,155	292,368	0
OSHKOSH CORP	COM	688239201	1,382	35,400	SH	DFND	16	0	35,400	0
OUTERWALL INC	COM	690070107	5,190	142,031	SH	DFND	14	2,150	139,881	0

OWENS & MINOR INC NEW	COM	690732102	1,461	40,605	SH	DFND	14	7,527	33,078	0
OWENS & MINOR INC NEW	COM	690732102	459	12,770	SH	DFND	18	0	12,770	0
OWENS CORNING NEW	COM	690742101	26,349	560,258	SH	DFND	14	82,358	477,900	0
OWENS CORNING NEW	COM	690742101	343	7,300	SH	DFND	16	0	7,300	0
OWENS ILL INC	COM NEW	690768403	19,685	1,130,044	SH	DFND	14	238,664	891,380	0
OWENS ILL INC	COM NEW	690768403	1,045	59,975	SH	DFND	16	0	59,975	0
OXFORD INDS INC	COM	691497309	22,825	357,651	SH	DFND	14	47,889	309,762	0
OXFORD INDS INC	COM	691497309	134	2,100	SH	DFND	16	0	2,100	0
PBF ENERGY INC	CL A	69318G106	5,961	161,930	SH	DFND	14	12,130	149,800	0
P C CONNECTION	COM	69318J100	2,123	93,794	SH	DFND	14	32,194	61,600	0
PDC ENERGY INC	COM	69327R101	4,985	93,386	SH	DFND	14	4,872	88,514	0
PDF SOLUTIONS INC	COM	693282105	133	12,229	SH	DFND	14	1,329	10,900	0
PDL BIOPHARMA INC	COM	69329Y104	173	48,764	SH	DFND	14	8,664	40,100	0
PG&E CORP	COM	69331C108	33,168	623,576	SH	DFND	14	139,231	484,345	0
PG&E CORP	COM	69331C108	50	940	SH	DFND	16	0	940	0
PG&E CORP	COM	69331C108	681	12,800	SH	DFND	18	0	12,800	0
PHI INC	COM NON VTG	69336T205	974	59,325	SH	DFND	14	710	58,615	0
PGT INC	COM	69336V101	1,425	125,100	SH	DFND	14	5,600	119,500	0
PMC-SIERRA INC	COM	69344F106	2,433	209,365	SH	DFND	14	202,765	6,600	0
PNC FINL SVCS GROUP INC	COM	693475105	145,480	1,526,390	SH	DFND	14	346,949	1,179,441	0
PNC FINL SVCS GROUP INC	COM	693475105	3,914	41,065	SH	DFND	16	0	41,065	0
PNM RES INC	COM	69349H107	2,314	75,695	SH	DFND	14	33,611	42,084	0
PPG INDS INC	COM	693506107	47,690	482,594	SH	DFND	14	217,484	265,110	0
PPG INDS INC	COM	693506107	54	550	SH	DFND	16	0	550	0
PPG INDS INC	COM	693506107	751	7,600	SH	DFND	18	0	7,600	0
PPL CORP	COM	69351T106	175,186	5,132,899	SH	DFND	14	732,605	4,400,294	0
PPL CORP	COM	69351T106	3,090	90,550	SH	DFND	16	0	90,550	0
PRA GROUP INC	COM	69354N106	3,902	112,489	SH	DFND	14	5,837	106,652	0
PS BUSINESS PKS INC CALIF	COM	69360J107	4,224	48,309	SH	DFND	14	2,442	45,867	0
PVH CORP	COM	693656100	15,453	209,819	SH	DFND	14	28,963	180,856	0
PVH CORP	COM	693656100	13	170	SH	DFND	16	0	170	0
PTC THERAPEUTICS INC	COM	69366J200	76	2,350	SH	DFND	14	1,850	500	0
PTC THERAPEUTICS INC	COM	69366J200	2,825	87,200	SH	DFND	18	0	87,200	0
PTC INC	COM	69370C100	2,595	74,933	SH	DFND	14	9,173	65,760	0
PTC INC	COM	69370C100	97	2,800	SH	DFND	16	0	2,800	0
PTC INC	COM	69370C100	239	6,910	SH	DFND	18	0	6,910	0
PACCAR INC	COM	693718108	27,121	572,164	SH	DFND	14	108,697	463,467	0
PACCAR INC	COM	693718108	32	670	SH	DFND	16	0	670	0
PACIFIC BIOSCIENCES CALIF IN	COM	69404D108	81	6,142	SH	DFND	14	3,342	2,800	0
PACIFIC BIOSCIENCES CALIF IN	COM	69404D108	280	21,320	SH	DFND	18	0	21,320	0
PACIFIC CONTINENTAL CORP	COM	69412V108	1,120	75,292	SH	DFND	14	1,042	74,250	0
PACIFIC ETHANOL INC	COM PAR \$.001	69423U305	195	40,883	SH	DFND	14	1,550	39,333	0
PACIRA PHARMACEUTICALS INC	COM	695127100	288	3,745	SH	DFND	14	2,145	1,600	0
PACKAGING CORP AMER	COM	695156109	29,314	464,935	SH	DFND	14	136,612	328,323	0
PACKAGING CORP AMER	COM	695156109	158	2,500	SH	DFND	16	0	2,500	0
PACWEST BANCORP DEL	COM	695263103	6,156	142,824	SH	DFND	14	43,208	99,616	0
PACWEST BANCORP DEL	COM	695263103	34	800	SH	DFND	16	0	800	0
PALO ALTO NETWORKS INC	COM	697435105	500	2,840	SH	DFND	14	1,300	1,540	0

PANERA BREAD CO	CL A	69840W108	6,339	32,546	SH	DFND	14	2,048	30,498	0
PANERA BREAD CO	CL A	69840W108	60	310	SH	DFND	16	0	310	0
PANHANDLE OIL AND GAS INC	CL A	698477106	648	40,090	SH	DFND	14	890	39,200	0
PAPA JOHNS INTL INC	COM	698813102	8,331	149,122	SH	DFND	14	77,164	71,958	0
PAR PACIFIC HOLDINGS INC	COM NEW	69888T207	228	9,700	SH	DFND	14	900	8,800	0
PARAMOUNT GROUP INC	COM	69924R108	208	11,500	SH	DFND	14	2,500	9,000	0
PAREXEL INTL CORP	COM	699462107	18,558	272,429	SH	DFND	14	48,309	224,120	0
PAREXEL INTL CORP	COM	699462107	27	400	SH	DFND	16	0	400	0
PARK ELECTROCHEMICAL CORP	COM	700416209	699	46,417	SH	DFND	14	2,405	44,012	0
PARK STERLING CORP	COM	70086Y105	239	32,658	SH	DFND	14	2,478	30,180	0
PARKER DRILLING CO	COM	701081101	18	10,117	SH	DFND	14	6,417	3,700	0
PARKER HANNIFIN CORP	COM	701094104	16,544	170,593	SH	DFND	14	39,264	131,329	0
PARKER HANNIFIN CORP	COM	701094104	27	282	SH	DFND	16	0	282	0
PARKWAY PPTYS INC	COM	70159Q104	3,329	212,961	SH	DFND	14	9,675	203,286	0
PARKWAY PPTYS INC	COM	70159Q104	34,023	2,176,745	SH	DFND	3	322,662	1,854,083	0
PATRICK INDS INC	COM	703343103	8,180	188,050	SH	DFND	14	35,850	152,200	0
PATTERSON COMPANIES INC	COM	703395103	4,759	105,272	SH	DFND	14	23,270	82,002	0
PATTERSON COMPANIES INC	COM	703395103	8	175	SH	DFND	16	0	175	0
PATTERSON UTI ENERGY INC	COM	703481101	1,348	89,409	SH	DFND	14	11,435	77,974	0
PAYCHEX INC	COM	704326107	21,280	402,337	SH	DFND	14	90,694	311,643	0
PAYCHEX INC	COM	704326107	36	675	SH	DFND	16	0	675	0
PAYCOM SOFTWARE INC	COM	70432V102	950	25,250	SH	DFND	14	16,650	8,600	0
PAYPAL HLDGS INC	COM	70450Y103	49,822	1,376,294	SH	DFND	14	314,586	1,061,708	0
PAYPAL HLDGS INC	COM	70450Y103	81	2,225	SH	DFND	16	0	2,225	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	608	29,479	SH	DFND	14	800	28,679	0
PEBBLEBROOK HOTEL TR	COM	70509V100	220	7,838	SH	DFND	14	4,088	3,750	0
PEGASYSTEMS INC	COM	705573103	6,408	233,030	SH	DFND	14	67,430	165,600	0
PENNEY J C INC	COM	708160106	1,238	185,922	SH	DFND	14	24,087	161,835	0
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	3,527	161,276	SH	DFND	14	7,991	153,285	0
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	41,238	1,885,618	SH	DFND	3	299,342	1,586,276	0
PENNYMAC MTG INVT TR	COM	70931T103	6,161	403,753	SH	DFND	14	4,110	399,643	0
PENNYMAC FINL SVCS INC	CL A	70932B101	777	50,595	SH	DFND	14	800	49,795	0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	6,084	143,691	SH	DFND	14	10,191	133,500	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	8,045	498,133	SH	DFND	14	84,160	413,973	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	8	500	SH	DFND	16	0	500	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	288	17,810	SH	DFND	18	0	17,810	0
PEP BOYS MANNY MOE & JACK	COM	713278109	2,298	124,834	SH	DFND	14	6,003	118,831	0
PEPCO HOLDINGS INC	COM	713291102	8,328	320,183	SH	DFND	14	69,380	250,803	0
PEPCO HOLDINGS INC	COM	713291102	12	450	SH	DFND	16	0	450	0
PEPSICO INC	COM	713448108	408,290	4,086,164	SH	DFND	14	734,625	3,351,539	0
PEPSICO INC	COM	713448108	2,640	26,419	SH	DFND	16	0	26,419	0
PEPSICO INC	COM	713448108	591	5,910	SH	DFND	18	0	5,910	0
PEREGRINE PHARMACEUTICALS IN	COM NEW	713661304	21	17,900	SH	DFND	14	9,900	8,000	0
PERFICIENT INC	COM	71375U101	1,451	84,748	SH	DFND	14	3,980	80,768	0

PERKINELMER INC	COM	714046109	7,514	140,268	SH	DFND	14	31,848	108,420	0
PERKINELMER INC	COM	714046109	11	200	SH	DFND	16	0	200	0
PETMED EXPRESS INC	COM	716382106	803	46,864	SH	DFND	14	2,281	44,583	0
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	447	103,900	SH	DFND	18	0	103,900	0
PFENEX INC	COM	717071104	11	900	SH	DFND	14	900	0	0
PFENEX INC	COM	717071104	278	22,420	SH	DFND	18	0	22,420	0
PFIZER INC	COM	717081103	497,864	15,423,311	SH	DFND	14	2,725,817	12,697,494	0
PFIZER INC	COM	717081103	7,960	246,583	SH	DFND	16	0	246,583	0
PFIZER INC	COM	717081103	55	1,700	SH	DFND	18	0	1,700	0
PHARMERICA CORP	COM	71714F104	6,509	185,979	SH	DFND	14	63,386	122,593	0
PHARMERICA CORP	COM	71714F104	242	6,900	SH	DFND	16	0	6,900	0
PHIBRO ANIMAL HEALTH CORP	CL A COM	71742Q106	1,555	51,600	SH	DFND	14	2,200	49,400	0
PHILIP MORRIS INTL INC	COM	718172109	160,952	1,830,876	SH	DFND	14	439,364	1,391,512	0
PHILIP MORRIS INTL INC	COM	718172109	273	3,105	SH	DFND	16	0	3,105	0
PHILIP MORRIS INTL INC	COM	718172109	536	6,100	SH	DFND	18	0	6,100	0
PHILLIPS 66	COM	718546104	180,875	2,211,185	SH	DFND	14	228,526	1,982,659	0
PHILLIPS 66	COM	718546104	3,861	47,196	SH	DFND	16	0	47,196	0
PHILLIPS 66	COM	718546104	1,121	13,700	SH	DFND	18	0	13,700	0
PHOTRONICS INC	COM	719405102	148	11,911	SH	DFND	14	3,311	8,600	0
PHYSICIANS RLTY TR	COM	71943U104	139	8,220	SH	DFND	14	4,720	3,500	0
PHYSICIANS RLTY TR	COM	71943U104	28,459	1,687,978	SH	DFND	3	241,817	1,446,161	0
PIEDMONT NAT GAS INC	COM	720186105	11,787	206,717	SH	DFND	14	9,653	197,064	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	17,315	917,117	SH	DFND	14	57,317	859,800	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	1,395	73,900	SH	DFND	16	0	73,900	0
PINNACLE ENTMT INC	COM	723456109	6,992	224,665	SH	DFND	14	40,323	184,342	0
PINNACLE FINL PARTNERS INC	COM	72346Q104	4,289	83,504	SH	DFND	14	4,233	79,271	0
PINNACLE WEST CAP CORP	COM	723484101	9,161	142,080	SH	DFND	14	31,283	110,797	0
PINNACLE WEST CAP CORP	COM	723484101	15	225	SH	DFND	16	0	225	0
PINNACLE FOODS INC DEL	COM	72348P104	157	3,690	SH	DFND	14	1,890	1,800	0
PINNACLE FOODS INC DEL	COM	72348P104	167	3,930	SH	DFND	18	0	3,930	0
PIONEER ENERGY SVCS CORP	COM	723664108	316	145,574	SH	DFND	14	7,203	138,371	0
PIONEER NAT RES CO	COM	723787107	23,205	185,080	SH	DFND	14	42,938	142,142	0
PIONEER NAT RES CO	COM	723787107	38	300	SH	DFND	16	0	300	0
PIONEER NAT RES CO	COM	723787107	677	5,400	SH	DFND	18	0	5,400	0
PIPER JAFFRAY COS	COM	724078100	21,437	530,607	SH	DFND	14	82,919	447,688	0
PIPER JAFFRAY COS	COM	724078100	182	4,500	SH	DFND	16	0	4,500	0
PITNEY BOWES INC	COM	724479100	12,397	600,346	SH	DFND	14	73,858	526,488	0
PITNEY BOWES INC	COM	724479100	1,038	50,250	SH	DFND	16	0	50,250	0
PITNEY BOWES INC	COM	724479100	184	8,930	SH	DFND	18	0	8,930	0
PLANTRONICS INC NEW	COM	727493108	9,006	189,927	SH	DFND	14	78,897	111,030	0
PLANTRONICS INC NEW	COM	727493108	294	6,200	SH	DFND	16	0	6,200	0
PLEXUS CORP	COM	729132100	2,723	77,965	SH	DFND	14	4,034	73,931	0
PLUG POWER INC	COM NEW	72919P202	28	13,500	SH	DFND	14	9,500	4,000	0
PLUM CREEK TIMBER CO INC	COM	729251108	10,300	215,849	SH	DFND	14	48,970	166,879	0
PLUM CREEK TIMBER CO INC	COM	729251108	18	375	SH	DFND	16	0	375	0
POLARIS INDS INC	COM	731068102	11,220	130,539	SH	DFND	14	64,868	65,671	0
POLYCOM INC	COM	73172K104	16,855	1,338,774	SH	DFND	14	418,000	920,774	0

POLYCOM INC	COM	73172K104	97	7,700	SH	DFND	16	0	7,700	0
POLYONE CORP	COM	73179P106	3,341	105,203	SH	DFND	14	59,728	45,475	0
POOL CORPORATION	COM	73278L105	11,445	141,679	SH	DFND	14	5,291	136,388	0
POPEYES LA KITCHEN INC	COM	732872106	3,313	56,635	SH	DFND	14	2,725	53,910	0
PORTLAND GEN ELEC CO	COM NEW	736508847	566	15,559	SH	DFND	14	4,969	10,590	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	273	5,300	SH	DFND	14	2,900	2,400	0
POST HLDGS INC	COM	737446104	2,452	39,748	SH	DFND	14	7,465	32,283	0
POST PPTYS INC	COM	737464107	4,186	70,754	SH	DFND	14	34,350	36,404	0
POST PPTYS INC	COM	737464107	41	700	SH	DFND	16	0	700	0
POTLATCH CORP NEW	COM	737630103	793	26,222	SH	DFND	14	4,840	21,382	0
POWELL INDS INC	COM	739128106	539	20,717	SH	DFND	14	1,155	19,562	0
POWER INTEGRATIONS INC	COM	739276103	3,232	66,469	SH	DFND	14	3,549	62,920	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	5,386	275,900	SH	DFND	14	0	275,900	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	3,531	180,900	SH	DFND	16	0	180,900	0
POWERSHARES GLOBAL ETF TRUST	AGG PFD PORT	73936T565	31,348	2,096,823	SH	DFND	14	0	2,096,823	0
PRAXAIR INC	COM	74005P104	37,455	365,767	SH	DFND	14	81,379	284,388	0
PRAXAIR INC	COM	74005P104	58	570	SH	DFND	16	0	570	0
PRAXAIR INC	COM	74005P104	703	6,868	SH	DFND	18	0	6,868	0
PRECISION CASTPARTS CORP	COM	740189105	39,527	170,367	SH	DFND	14	39,406	130,961	0
PRECISION CASTPARTS CORP	COM	740189105	65	280	SH	DFND	16	0	280	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	3,328	100,775	SH	DFND	14	800	99,975	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	20,233	393,035	SH	DFND	14	79,630	313,405	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	360	7,000	SH	DFND	16	0	7,000	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	246	4,780	SH	DFND	18	0	4,780	0
PRICE T ROWE GROUP INC	COM	74144T108	24,418	341,560	SH	DFND	14	71,664	269,896	0
PRICE T ROWE GROUP INC	COM	74144T108	36	497	SH	DFND	16	0	497	0
PRICELINE GRP INC	COM NEW	741503403	79,876	62,650	SH	DFND	14	14,385	48,265	0
PRICELINE GRP INC	COM NEW	741503403	152	119	SH	DFND	16	0	119	0
PRICELINE GRP INC	COM NEW	741503403	242	190	SH	DFND	18	0	190	0
PRIMERICA INC	COM	74164M108	1,466	31,043	SH	DFND	14	5,943	25,100	0
PRINCIPAL FINL GROUP INC	COM	74251V102	37,442	832,421	SH	DFND	14	105,599	726,822	0
PRINCIPAL FINL GROUP INC	COM	74251V102	1,605	35,675	SH	DFND	16	0	35,675	0
PROASSURANCE CORP	COM	74267C106	5,942	122,440	SH	DFND	14	4,526	117,914	0
PROCTER & GAMBLE CO	COM	742718109	511,108	6,436,312	SH	DFND	14	981,637	5,454,675	0
PROCTER & GAMBLE CO	COM	742718109	5,823	73,332	SH	DFND	16	0	73,332	0
PROCTER & GAMBLE CO	COM	742718109	777	9,788	SH	DFND	18	0	9,788	0
PRIVATEBANCORP INC	COM	742962103	9,680	235,977	SH	DFND	14	47,899	188,078	0
PRIVATEBANCORP INC	COM	742962103	224	5,460	SH	DFND	18	0	5,460	0
PROGRESS SOFTWARE CORP	COM	743312100	7,355	306,453	SH	DFND	14	18,747	287,706	0
PROGRESSIVE CORP OHIO	COM	743315103	26,590	836,156	SH	DFND	14	162,426	673,730	0
PROGRESSIVE CORP OHIO	COM	743315103	37	1,175	SH	DFND	16	0	1,175	0
PROLOGIS INC	COM	74340W103	127,717	2,975,709	SH	DFND	14	404,463	2,571,246	0
PROLOGIS INC	COM	74340W103	1,034	24,098	SH	DFND	16	0	24,098	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	130	18,600	SH	DFND	14	0	18,600	0
PROSPERITY BANCSHARES INC	COM	743606105	9,992	208,786	SH	DFND	14	16,821	191,965	0
PROVIDENCE SVC CORP	COM	743815102	2,680	57,117	SH	DFND	14	29,117	28,000	0
PROVIDENT FINL SVCS INC	COM	74386T105	9,868	489,705	SH	DFND	14	20,000	469,705	0

PRUDENTIAL FINL INC	COM	744320102	30,882	379,343	SH	DFND	14	128,373	250,970	0
PRUDENTIAL FINL INC	COM	744320102	72	880	SH	DFND	16	0	880	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	155,895	4,029,331	SH	DFND	14	491,707	3,537,624	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3,109	80,350	SH	DFND	16	0	80,350	0
PUBLIC STORAGE	COM	74460D109	46,013	185,762	SH	DFND	14	41,983	143,779	0
PUBLIC STORAGE	COM	74460D109	73	295	SH	DFND	16	0	295	0
PUBLIC STORAGE	COM	74460D109	68,054	274,743	SH	DFND	3	33,213	241,530	0
PULTE GROUP INC	COM	745867101	17,403	976,618	SH	DFND	14	119,512	857,106	0
PULTE GROUP INC	COM	745867101	1,401	78,633	SH	DFND	16	0	78,633	0
QLOGIC CORP	COM	747277101	2,373	194,518	SH	DFND	14	9,563	184,955	0
QCR HOLDINGS INC	COM	74727A104	355	14,600	SH	DFND	14	700	13,900	0
QUAD / GRAPHICS INC	COM CL A	747301109	2,830	304,306	SH	DFND	14	1,535	302,771	0
QUAKER CHEM CORP	COM	747316107	2,645	34,232	SH	DFND	14	4,745	29,487	0
PZENA INVESTMENT MGMT INC	CLASS A	74731Q103	211	24,558	SH	DFND	14	958	23,600	0
QLIK TECHNOLOGIES INC	COM	74733T105	274	8,652	SH	DFND	14	5,152	3,500	0
QLIK TECHNOLOGIES INC	COM	74733T105	123	3,900	SH	DFND	18	0	3,900	0
QEP RES INC	COM	74733V100	1,338	99,847	SH	DFND	14	12,885	86,962	0
QORVO INC	COM	74736K101	8,564	168,253	SH	DFND	14	40,097	128,156	0
QORVO INC	COM	74736K101	15	300	SH	DFND	16	0	300	0
QUALCOMM INC	COM	747525103	146,298	2,926,830	SH	DFND	14	515,431	2,411,399	0
QUALCOMM INC	COM	747525103	1,952	39,050	SH	DFND	16	0	39,050	0
QUALITY SYS INC	COM	747582104	8,560	531,000	SH	DFND	14	123,330	407,670	0
QUANEX BUILDING PRODUCTS COR	COM	747619104	1,634	78,346	SH	DFND	14	3,727	74,619	0
QUANTA SVCS INC	COM	74762E102	4,130	203,964	SH	DFND	14	44,332	159,632	0
QUANTA SVCS INC	COM	74762E102	5	250	SH	DFND	16	0	250	0
QUANTUM CORP	COM DSSG	747906204	13	13,564	SH	DFND	14	11,564	2,000	0
QUEST DIAGNOSTICS INC	COM	74834L100	14,398	202,391	SH	DFND	14	41,045	161,346	0
QUEST DIAGNOSTICS INC	COM	74834L100	20	275	SH	DFND	16	0	275	0
QUESTAR CORP	COM	748356102	26,294	1,349,777	SH	DFND	14	340,138	1,009,639	0
QUESTAR CORP	COM	748356102	128	6,550	SH	DFND	16	0	6,550	0
QUINSTREET INC	COM	74874Q100	354	82,424	SH	DFND	14	4,024	78,400	0
QUINTILES TRANSNATIO HLDGS I	COM	74876Y101	1,098	15,990	SH	DFND	14	1,410	14,580	0
QUNAR CAYMAN IS LTD	SPNS ADR CL B	74906P104	601	11,400	SH	DFND	14	0	11,400	0
RAIT FINANCIAL TRUST	COM NEW	749227609	1,675	620,496	SH	DFND	14	87,977	532,519	0
RLI CORP	COM	749607107	5,479	88,724	SH	DFND	14	4,924	83,800	0
RLJ LODGING TR	COM	74965L101	7,511	347,260	SH	DFND	14	119,360	227,900	0
RLJ LODGING TR	COM	74965L101	91	4,200	SH	DFND	16	0	4,200	0
RMR GROUP INC	CL A	74967R106	1,230	85,333	SH	DFND	14	11,700	73,633	0
RMR GROUP INC	CL A	74967R106	11	756	SH	DFND	16	0	756	0
RMR GROUP INC	CL A	74967R106	48	3,351	SH	DFND	3	2,984	367	0
RPM INTL INC	COM	749685103	5,573	126,489	SH	DFND	14	10,854	115,635	0
RPX CORP	COM	74972G103	1,247	113,386	SH	DFND	14	2,957	110,429	0
RACKSPACE HOSTING INC	COM	750086100	11,686	461,539	SH	DFND	14	18,134	443,405	0
RADIAN GROUP INC	COM	750236101	7,200	537,717	SH	DFND	14	10,651	527,066	0
RAMBUS INC DEL	COM	750917106	3,128	269,911	SH	DFND	14	13,226	256,685	0
RALPH LAUREN CORP	CL A	751212101	8,350	74,904	SH	DFND	14	17,275	57,629	0
RALPH LAUREN CORP	CL A	751212101	15	132	SH	DFND	16	0	132	0

RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	742	44,656	SH	DFND	14	40,406	4,250	0
RANGE RES CORP	COM	75281A109	5,020	203,973	SH	DFND	14	45,855	158,118	0
RANGE RES CORP	COM	75281A109	7	300	SH	DFND	16	0	300	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	20,608	355,491	SH	DFND	14	136,936	218,555	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	145	2,500	SH	DFND	16	0	2,500	0
RAYONIER INC	COM	754907103	1,663	74,906	SH	DFND	14	9,753	65,153	0
RAYONIER ADVANCED MATLS INC	COM	75508B104	9,646	985,293	SH	DFND	14	216,336	768,957	0
RAYONIER ADVANCED MATLS INC	COM	75508B104	19	1,900	SH	DFND	16	0	1,900	0
RAYTHEON CO	COM NEW	755111507	63,598	510,705	SH	DFND	14	97,206	413,499	0
RAYTHEON CO	COM NEW	755111507	510	4,099	SH	DFND	16	0	4,099	0
RE MAX HLDGS INC	CL A	75524W108	1,147	30,750	SH	DFND	14	23,050	7,700	0
REALOGY HLDGS CORP	COM	75605Y106	606	16,520	SH	DFND	14	2,470	14,050	0
REALPAGE INC	COM	75606N109	254	11,329	SH	DFND	14	2,929	8,400	0
REALTY INCOME CORP	COM	756109104	18,175	352,020	SH	DFND	14	70,922	281,098	0
REALTY INCOME CORP	COM	756109104	27	530	SH	DFND	16	0	530	0
RED HAT INC	COM	756577102	18,738	226,283	SH	DFND	14	52,009	174,274	0
RED HAT INC	COM	756577102	30	360	SH	DFND	16	0	360	0
RED ROBIN GOURMET BURGERS IN	COM	75689M101	2,026	32,807	SH	DFND	14	1,744	31,063	0
REDWOOD TR INC	COM	758075402	1,498	113,452	SH	DFND	14	56,037	57,415	0
REGAL BELOIT CORP	COM	758750103	20,080	343,128	SH	DFND	14	71,391	271,737	0
REGAL BELOIT CORP	COM	758750103	246	4,200	SH	DFND	16	0	4,200	0
REGENCY CTRS CORP	COM	758849103	3,968	58,244	SH	DFND	14	7,640	50,604	0
REGENERON PHARMACEUTICALS	COM	75886F107	169,262	311,791	SH	DFND	14	46,983	264,808	0
REGENERON PHARMACEUTICALS	COM	75886F107	1,124	2,070	SH	DFND	16	0	2,070	0
REGIS CORP MINN	COM	758932107	2,131	150,620	SH	DFND	14	59,513	91,107	0
REGIONS FINL CORP NEW	COM	7591EP100	89,916	9,366,214	SH	DFND	14	774,279	8,591,935	0
REGIONS FINL CORP NEW	COM	7591EP100	2,666	277,716	SH	DFND	16	0	277,716	0
REINSURANCE GROUP AMER INC	COM NEW	759351604	33,755	394,560	SH	DFND	14	93,841	300,719	0
REINSURANCE GROUP AMER INC	COM NEW	759351604	151	1,770	SH	DFND	16	0	1,770	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	42,954	741,740	SH	DFND	14	108,106	633,634	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	2,050	35,400	SH	DFND	16	0	35,400	0
RENEWABLE ENERGY GROUP INC	COM NEW	75972A301	339	36,496	SH	DFND	14	2,320	34,176	0
REPLIGEN CORP	COM	759916109	3,885	137,330	SH	DFND	14	25,130	112,200	0
RENT A CTR INC NEW	COM	76009N100	1,160	77,491	SH	DFND	14	6,167	71,324	0
REPUBLIC AWYS HLDGS INC	COM	760276105	463	117,767	SH	DFND	14	5,667	112,100	0
REPUBLIC BANCORP KY	CL A	760281204	573	21,687	SH	DFND	14	11,848	9,839	0
REPUBLIC SVCS INC	COM	760759100	13,120	298,239	SH	DFND	14	68,717	229,522	0
REPUBLIC SVCS INC	COM	760759100	22	501	SH	DFND	16	0	501	0
RESMED INC	COM	761152107	5,186	96,595	SH	DFND	14	14,972	81,623	0
RESMED INC	COM	761152107	70	1,300	SH	DFND	16	0	1,300	0
RESOURCE CAP CORP	COM NEW	76120W708	956	74,912	SH	DFND	14	40,327	34,585	0
RESOURCES CONNECTION INC	COM	76122Q105	3,994	244,408	SH	DFND	14	51,008	193,400	0

RETAIL OPPORTUNITY INVTs COR	COM	76131N101	4,127	230,571	SH	DFND	14	11,471	219,100	0
RETAIL PPTYS AMER INC	CL A	76131V202	108	7,300	SH	DFND	14	3,900	3,400	0
RETAIL PPTYS AMER INC	CL A	76131V202	63,621	4,307,427	SH	DFND	3	647,274	3,660,153	0
RETAILMENOT INC	COM SER 1	76132B106	3,683	371,250	SH	DFND	14	141,250	230,000	0
REX ENERGY CORPORATION	COM	761565100	114	108,281	SH	DFND	14	5,581	102,700	0
REX AMERICAN RESOURCES CORP	COM	761624105	1,513	27,983	SH	DFND	14	9,483	18,500	0
REXNORD CORP NEW	COM	76169B102	22,032	1,215,870	SH	DFND	14	252,670	963,200	0
REXNORD CORP NEW	COM	76169B102	524	28,900	SH	DFND	16	0	28,900	0
REYNOLDS AMERICAN INC	COM	761713106	39,984	866,382	SH	DFND	14	235,084	631,298	0
REYNOLDS AMERICAN INC	COM	761713106	74	1,614	SH	DFND	16	0	1,614	0
REYNOLDS AMERICAN INC	COM	761713106	185	4,000	SH	DFND	18	0	4,000	0
RITE AID CORP	COM	767754104	515	65,694	SH	DFND	14	16,219	49,475	0
RITE AID CORP	COM	767754104	78	9,900	SH	DFND	18	0	9,900	0
ROADRUNNER TRNSN SVCS HLDG I	COM	76973Q105	661	70,091	SH	DFND	14	3,191	66,900	0
ROBERT HALF INTL INC	COM	770323103	50,721	1,075,965	SH	DFND	14	172,777	903,188	0
ROBERT HALF INTL INC	COM	770323103	356	7,550	SH	DFND	16	0	7,550	0
ROCKWELL AUTOMATION INC	COM	773903109	17,005	165,728	SH	DFND	14	38,097	127,631	0
ROCKWELL AUTOMATION INC	COM	773903109	27	260	SH	DFND	16	0	260	0
ROCKWELL COLLINS INC	COM	774341101	14,991	162,420	SH	DFND	14	37,202	125,218	0
ROCKWELL COLLINS INC	COM	774341101	28	300	SH	DFND	16	0	300	0
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	1,763	65,841	SH	DFND	14	3,241	62,600	0
ROGERS CORP	COM	775133101	2,231	43,269	SH	DFND	14	2,283	40,986	0
ROLLINS INC	COM	775711104	1,786	68,974	SH	DFND	14	7,451	61,523	0
ROPER TECHNOLOGIES INC	COM	776696106	39,174	206,405	SH	DFND	14	56,498	149,907	0
ROPER TECHNOLOGIES INC	COM	776696106	285	1,500	SH	DFND	16	0	1,500	0
ROSS STORES INC	COM	778296103	63,300	1,176,366	SH	DFND	14	360,430	815,936	0
ROSS STORES INC	COM	778296103	769	14,300	SH	DFND	16	0	14,300	0
ROUSE PPTYS INC	COM	779287101	2,729	187,441	SH	DFND	14	43,699	143,742	0
ROVI CORP	COM	779376102	5,053	303,286	SH	DFND	14	95,269	208,017	0
ROYAL GOLD INC	COM	780287108	1,444	39,583	SH	DFND	14	5,097	34,486	0
RUBY TUESDAY INC	COM	781182100	782	141,854	SH	DFND	14	7,055	134,799	0
RUCKUS WIRELESS INC	COM	781220108	2,153	201,000	SH	DFND	14	9,200	191,800	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	1,381	97,110	SH	DFND	14	3,548	93,562	0
RUTHS HOSPITALITY GROUP INC	COM	783332109	3,191	200,428	SH	DFND	14	4,025	196,403	0
RYANAIR HLDGS PLC	SPONSORED ADR N	783513203	9,111	105,379	SH	DFND	14	15,190	90,189	0
RYANAIR HLDGS PLC	SPONSORED ADR N	783513203	862	9,972	SH	DFND	16	0	9,972	0
RYANAIR HLDGS PLC	SPONSORED ADR N	783513203	246	2,850	SH	DFND	18	0	2,850	0
RYDER SYS INC	COM	783549108	10,048	176,802	SH	DFND	14	21,578	155,224	0
RYDER SYS INC	COM	783549108	838	14,750	SH	DFND	16	0	14,750	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	9,956	192,789	SH	DFND	14	88,038	104,751	0
S & T BANCORP INC	COM	783859101	4,367	141,708	SH	DFND	14	4,010	137,698	0
SBA COMMUNICATIONS CORP	COM	78388J106	907	8,630	SH	DFND	14	2,245	6,385	0
SBA COMMUNICATIONS CORP	COM	78388J106	457	4,350	SH	DFND	18	0	4,350	0
SEI INVESTMENTS CO	COM	784117103	5,137	98,026	SH	DFND	14	11,212	86,814	0

SJW CORP	COM	784305104	3,108	104,822	SH	DFND	14	938	103,884	0
SL GREEN RLTY CORP	COM	78440X101	14,155	125,284	SH	DFND	14	28,647	96,637	0
SL GREEN RLTY CORP	COM	78440X101	23	200	SH	DFND	16	0	200	0
SL GREEN RLTY CORP	COM	78440X101	34,505	305,412	SH	DFND	3	46,058	259,354	0
SLM CORP	COM	78442P106	1,667	255,615	SH	DFND	14	33,973	221,642	0
SM ENERGY CO	COM	78454L100	2,704	137,530	SH	DFND	14	9,556	127,974	0
SM ENERGY CO	COM	78454L100	127	6,460	SH	DFND	18	0	6,460	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	78,989	387,446	SH	DFND	10	387,446	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	316,425	1,551,940	SH	DFND	14	155,150	1,396,790	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	88	430	SH	DFND	16	0	430	0
SPX CORP	COM	784635104	3,206	343,618	SH	DFND	14	120,120	223,498	0
SPX CORP	COM	784635104	19	2,000	SH	DFND	16	0	2,000	0
SPDR INDEX SHS FDS	STOXX EUR 50 ET	78463X103	1,102	34,600	SH	DFND	18	0	34,600	0
SPDR SERIES TRUST	BRC CNV SECS ET	78464A359	12,944	299,082	SH	DFND	14	0	299,082	0
SPDR SERIES TRUST	DJ REIT ETF	78464A607	14,019	153,000	SH	DFND	14	0	153,000	0
SPDR SERIES TRUST	S&P DIVID ETF	78464A763	555	7,550	SH	DFND	14	0	7,550	0
SS&C TECHNOLOGIES HLDGS INC	COM	78467J100	4,636	67,902	SH	DFND	14	6,752	61,150	0
SPX FLOW INC	COM	78469X107	2,615	93,688	SH	DFND	14	3,120	90,568	0
SVB FINL GROUP	COM	78486Q101	22,430	188,649	SH	DFND	14	65,082	123,567	0
SVB FINL GROUP	COM	78486Q101	153	1,290	SH	DFND	16	0	1,290	0
SABRA HEALTH CARE REIT INC	COM	78573L106	8,182	404,425	SH	DFND	14	74,859	329,566	0
SABRA HEALTH CARE REIT INC	COM	78573L106	1,403	69,351	SH	DFND	3	0	69,351	0
SAFETY INS GROUP INC	COM	78648T100	1,856	32,924	SH	DFND	14	1,815	31,109	0
SAGA COMMUNICATIONS INC	CL A NEW	786598300	340	8,844	SH	DFND	14	234	8,610	0
SAGENT PHARMACEUTICALS INC	COM	786692103	869	54,616	SH	DFND	14	2,716	51,900	0
SAGENT PHARMACEUTICALS INC	COM	786692103	2,860	179,783	SH	DFND	18	0	179,783	0
SAIA INC	COM	78709Y105	1,297	58,308	SH	DFND	14	2,958	55,350	0
ST JUDE MED INC	COM	790849103	26,068	422,021	SH	DFND	14	80,345	341,676	0
ST JUDE MED INC	COM	790849103	345	5,590	SH	DFND	16	0	5,590	0
ST JUDE MED INC	COM	790849103	6,813	110,300	SH	DFND	18	0	110,300	0
SALESFORCE COM INC	COM	79466L302	63,929	815,420	SH	DFND	14	177,806	637,614	0
SALESFORCE COM INC	COM	79466L302	99	1,260	SH	DFND	16	0	1,260	0
SANDERSON FARMS INC	COM	800013104	4,675	60,305	SH	DFND	14	2,613	57,692	0
SANDISK CORP	COM	80004C101	19,191	252,545	SH	DFND	14	58,158	194,387	0
SANDISK CORP	COM	80004C101	31	410	SH	DFND	16	0	410	0
SANDRIDGE ENERGY INC	COM	80007P307	7	34,589	SH	DFND	14	24,589	10,000	0
SANDY SPRING BANCORP INC	COM	800363103	1,516	56,226	SH	DFND	14	21,568	34,658	0
SANFILIPPO JOHN B & SON INC	COM	800422107	384	7,100	SH	DFND	14	6,700	400	0
SANMINA CORPORATION	COM	801056102	25,851	1,256,109	SH	DFND	14	117,235	1,138,874	0
SANMINA CORPORATION	COM	801056102	47	2,300	SH	DFND	16	0	2,300	0
SAUL CTRS INC	COM	804395101	1,471	28,690	SH	DFND	14	1,290	27,400	0
SCANA CORP NEW	COM	80589M102	27,639	456,924	SH	DFND	14	54,193	402,731	0
SCANA CORP NEW	COM	80589M102	1,794	29,660	SH	DFND	16	0	29,660	0
SCANSOURCE INC	COM	806037107	6,283	195,009	SH	DFND	14	26,366	168,643	0
SCANSOURCE INC	COM	806037107	184	5,700	SH	DFND	16	0	5,700	0
SCHEIN HENRY INC	COM	806407102	16,457	104,032	SH	DFND	14	24,085	79,947	0

SCHEIN HENRY INC	COM	806407102	27	170	SH	DFND	16	0	170	0
SCHLUMBERGER LTD	COM	806857108	116,908	1,676,105	SH	DFND	14	361,434	1,314,671	0
SCHLUMBERGER LTD	COM	806857108	841	12,053	SH	DFND	16	0	12,053	0
SCHOLASTIC CORP	COM	807066105	4,902	127,137	SH	DFND	14	38,707	88,430	0
SCHULMAN A INC	COM	808194104	2,850	93,009	SH	DFND	14	21,043	71,966	0
SCHWAB CHARLES CORP NEW	COM	808513105	48,603	1,475,962	SH	DFND	14	336,196	1,139,766	0
SCHWAB CHARLES CORP NEW	COM	808513105	77	2,325	SH	DFND	16	0	2,325	0
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	21,317	507,659	SH	DFND	14	44,026	463,633	0
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	67	1,600	SH	DFND	16	0	1,600	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	17,072	372,912	SH	DFND	14	21,730	351,182	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	55	1,200	SH	DFND	16	0	1,200	0
SCICLONE PHARMACEUTICALS INC	COM	80862K104	792	86,037	SH	DFND	14	29,437	56,600	0
SCIENTIFIC GAMES CORP	CL A	80874P109	1,032	115,010	SH	DFND	14	5,597	109,413	0
SCOTTS MIRACLE GRO CO	CL A	810186106	14,863	230,398	SH	DFND	14	49,193	181,205	0
SCOTTS MIRACLE GRO CO	CL A	810186106	84	1,300	SH	DFND	16	0	1,300	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	2,352	123,797	SH	DFND	14	6,494	117,303	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	6,421	116,306	SH	DFND	14	26,276	90,030	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	10	175	SH	DFND	16	0	175	0
SEABOARD CORP	COM	811543107	2,929	1,012	SH	DFND	14	533	479	0
SEACOR HOLDINGS INC	COM	811904101	1,989	37,839	SH	DFND	14	2,154	35,685	0
SEALED AIR CORP NEW	COM	81211K100	11,050	247,751	SH	DFND	14	56,397	191,354	0
SEALED AIR CORP NEW	COM	81211K100	17	382	SH	DFND	16	0	382	0
SEATTLE GENETICS INC	COM	812578102	246	5,491	SH	DFND	14	1,591	3,900	0
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	307	12,900	SH	DFND	14	0	12,900	0
SELECT COMFORT CORP	COM	81616X103	5,441	254,155	SH	DFND	14	22,605	231,550	0
SELECT INCOME REIT	COM SH BEN INT	81618T100	14,405	726,778	SH	DFND	14	3,350	723,428	0
SELECT MED HLDGS CORP	COM	81619Q105	16,300	1,368,599	SH	DFND	14	12,218	1,356,381	0
SELECTIVE INS GROUP INC	COM	816300107	17,507	521,340	SH	DFND	14	6,959	514,381	0
SEMTECH CORP	COM	816850101	2,860	151,179	SH	DFND	14	7,814	143,365	0
SEMTECH CORP	COM	816850101	93	4,910	SH	DFND	18	0	4,910	0
SEMPRA ENERGY	COM	816851109	42,370	450,698	SH	DFND	14	71,235	379,463	0
SEMPRA ENERGY	COM	816851109	43	455	SH	DFND	16	0	455	0
SEMPRA ENERGY	COM	816851109	442	4,700	SH	DFND	18	0	4,700	0
SENECA FOODS CORP NEW	CL A	817070501	486	16,780	SH	DFND	14	930	15,850	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	51,018	3,437,846	SH	DFND	14	533,299	2,904,547	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1,377	92,800	SH	DFND	16	0	92,800	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	34,303	2,311,553	SH	DFND	3	329,097	1,982,456	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	1,852	29,482	SH	DFND	14	5,665	23,817	0
SEQUENOM INC	COM NEW	817337405	18	10,701	SH	DFND	14	6,701	4,000	0
SERVICE CORP INTL	COM	817565104	15,498	595,634	SH	DFND	14	32,433	563,201	0
SERVICE CORP INTL	COM	817565104	130	5,000	SH	DFND	16	0	5,000	0
SERVICENOW INC	COM	81762P102	571	6,600	SH	DFND	14	2,580	4,020	0
SHENANDOAH TELECOMMUNICATION	COM	82312B106	1,940	45,068	SH	DFND	14	8,118	36,950	0
SHERWIN WILLIAMS CO	COM	824348106	28,979	111,630	SH	DFND	14	22,926	88,704	0

SHERWIN WILLIAMS CO	COM	824348106	45	175	SH	DFND	16	0	175	0
SHERWIN WILLIAMS CO	COM	824348106	363	1,400	SH	DFND	18	0	1,400	0
SHOE CARNIVAL INC	COM	824889109	2,119	91,319	SH	DFND	14	26,471	64,848	0
SHORETEL INC	COM	825211105	4,762	538,092	SH	DFND	14	123,845	414,247	0
SIERRA BANCORP	COM	82620P102	530	30,044	SH	DFND	14	586	29,458	0
SIERRA BANCORP	COM	82620P102	14	800	SH	DFND	16	0	800	0
SIGMA DESIGNS INC	COM	826565103	590	93,400	SH	DFND	14	39,900	53,500	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	37,718	245,928	SH	DFND	14	69,869	176,059	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	186	1,210	SH	DFND	16	0	1,210	0
SILICON LABORATORIES INC	COM	826919102	2,653	54,663	SH	DFND	14	5,064	49,599	0
SILGAN HOLDINGS INC	COM	827048109	1,323	24,630	SH	DFND	14	3,445	21,185	0
SILVER SPRING NETWORKS INC	COM	82817Q103	1,630	113,100	SH	DFND	14	48,600	64,500	0
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	4,496	87,532	SH	DFND	14	17,380	70,152	0
SIMON PPTY GROUP INC NEW	COM	828806109	179,876	925,097	SH	DFND	14	164,148	760,949	0
SIMON PPTY GROUP INC NEW	COM	828806109	434	2,230	SH	DFND	16	0	2,230	0
SIMON PPTY GROUP INC NEW	COM	828806109	238,252	1,225,325	SH	DFND	3	151,829	1,073,496	0
SIMPSON MANUFACTURING CO INC	COM	829073105	3,259	95,446	SH	DFND	14	4,904	90,542	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	210	6,461	SH	DFND	14	3,761	2,700	0
SIRONA DENTAL SYSTEMS INC	COM	82966C103	3,749	34,217	SH	DFND	14	4,582	29,635	0
SIRIUS XM HLDGS INC	COM	82968B103	684	168,044	SH	DFND	14	40,288	127,756	0
SIX FLAGS ENTMT CORP NEW	COM	83001A102	274	4,990	SH	DFND	14	1,290	3,700	0
SIZMEK INC	COM	83013P105	162	44,263	SH	DFND	14	2,463	41,800	0
SKECHERS U S A INC	CL A	830566105	3,776	124,992	SH	DFND	14	10,241	114,751	0
SKYWEST INC	COM	830879102	8,972	471,703	SH	DFND	14	32,966	438,737	0
SKYWORKS SOLUTIONS INC	COM	83088M102	26,346	342,909	SH	DFND	14	63,276	279,633	0
SKYWORKS SOLUTIONS INC	COM	83088M102	707	9,200	SH	DFND	16	0	9,200	0
SMITH & WESSON HLDG CORP	COM	831756101	1,526	69,419	SH	DFND	14	67,319	2,100	0
SMITH A O	COM	831865209	23,670	308,968	SH	DFND	14	129,012	179,956	0
SMITH A O	COM	831865209	130	1,700	SH	DFND	16	0	1,700	0
SMART & FINAL STORES INC	COM	83190B101	561	30,800	SH	DFND	14	15,500	15,300	0
SMART & FINAL STORES INC	COM	83190B101	100	5,510	SH	DFND	18	0	5,510	0
SMUCKER J M CO	COM NEW	832696405	18,269	148,120	SH	DFND	14	33,633	114,487	0
SMUCKER J M CO	COM NEW	832696405	30	245	SH	DFND	16	0	245	0
SNAP ON INC	COM	833034101	12,678	73,956	SH	DFND	14	16,774	57,182	0
SNAP ON INC	COM	833034101	21	120	SH	DFND	16	0	120	0
SNYDERS-LANCE INC	COM	833551104	4,455	129,873	SH	DFND	14	6,108	123,765	0
SOLARWINDS INC	COM	83416B109	9,062	153,862	SH	DFND	14	5,199	148,663	0
SOLERA HOLDINGS INC	COM	83421A104	6,802	124,049	SH	DFND	14	5,459	118,590	0
SONIC CORP	COM	835451105	9,409	291,201	SH	DFND	14	147,839	143,362	0
SONIC AUTOMOTIVE INC	CL A	83545G102	2,653	116,550	SH	DFND	14	3,777	112,773	0
SONOCO PRODS CO	COM	835495102	12,554	307,171	SH	DFND	14	14,519	292,652	0
SONOCO PRODS CO	COM	835495102	53	1,300	SH	DFND	16	0	1,300	0
SOTHEBYS	COM	835898107	3,932	152,622	SH	DFND	14	93,203	59,419	0
SOUTH JERSEY INDS INC	COM	838518108	4,416	187,756	SH	DFND	14	8,162	179,594	0
SOUTH JERSEY INDS INC	COM	838518108	85	3,620	SH	DFND	18	0	3,620	0
SOUTH ST CORP	COM	840441109	1,188	16,510	SH	DFND	14	15,280	1,230	0
SOUTHERN CO	COM	842587107	54,589	1,166,682	SH	DFND	14	257,809	908,873	0
SOUTHERN CO	COM	842587107	84	1,805	SH	DFND	16	0	1,805	0

SOUTHERN COPPER CORP	COM	84265V105	222	8,499	SH	DFND	14	1,833	6,666	0
SOUTHERN COPPER CORP	COM	84265V105	213	8,170	SH	DFND	18	0	8,170	0
SOUTHSIDE BANCSHARES INC	COM	84470P109	1,326	55,203	SH	DFND	14	2,728	52,475	0
SOUTHWEST AIRLS CO	COM	844741108	184,034	4,273,903	SH	DFND	14	682,927	3,590,976	0
SOUTHWEST AIRLS CO	COM	844741108	1,299	30,165	SH	DFND	16	0	30,165	0
SOUTHWEST BANCORP INC OKLA	COM	844767103	513	29,327	SH	DFND	14	25,227	4,100	0
SOUTHWEST GAS CORP	COM	844895102	6,422	116,422	SH	DFND	14	9,037	107,385	0
SOUTHWESTERN ENERGY CO	COM	845467109	13,453	1,892,116	SH	DFND	14	172,416	1,719,700	0
SOUTHWESTERN ENERGY CO	COM	845467109	729	102,550	SH	DFND	16	0	102,550	0
SOVRAN SELF STORAGE INC	COM	84610H108	4,693	43,731	SH	DFND	14	24,336	19,395	0
SOVRAN SELF STORAGE INC	COM	84610H108	74,026	689,831	SH	DFND	3	85,987	603,844	0
SPARTANNASH CO	COM	847215100	8,875	410,137	SH	DFND	14	20,687	389,450	0
SPECTRA ENERGY CORP	COM	847560109	19,729	824,115	SH	DFND	14	186,692	637,423	0
SPECTRA ENERGY CORP	COM	847560109	32	1,325	SH	DFND	16	0	1,325	0
SPECTRA ENERGY CORP	COM	847560109	575	24,000	SH	DFND	18	0	24,000	0
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	818	135,666	SH	DFND	14	7,066	128,600	0
SPEEDWAY MOTORSPORTS INC	COM	847788106	1,531	73,883	SH	DFND	14	693	73,190	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	19,467	388,801	SH	DFND	14	82,321	306,480	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	345	6,900	SH	DFND	16	0	6,900	0
SPIRIT AIRLS INC	COM	848577102	896	22,481	SH	DFND	14	6,381	16,100	0
SPIRIT RLTY CAP INC NEW	COM	84860W102	259	25,852	SH	DFND	14	6,852	19,000	0
SPOK HLDGS INC	COM	84863T106	2,037	111,217	SH	DFND	14	2,467	108,750	0
SPRINT CORP	COM SER 1	85207U105	242	66,845	SH	DFND	14	12,346	54,499	0
STAGE STORES INC	COM NEW	85254C305	669	73,420	SH	DFND	14	3,360	70,060	0
STAG INDL INC	COM	85254J102	119	6,445	SH	DFND	14	3,445	3,000	0
STAG INDL INC	COM	85254J102	1,758	95,296	SH	DFND	3	0	95,296	0
STAMPS COM INC	COM NEW	852857200	13,977	127,518	SH	DFND	14	44,059	83,459	0
STANCORP FINL GROUP INC	COM	852891100	2,952	25,924	SH	DFND	14	3,607	22,317	0
STANDARD MTR PRODS INC	COM	853666105	4,368	114,787	SH	DFND	14	69,253	45,534	0
STANDEX INTL CORP	COM	854231107	4,195	50,446	SH	DFND	14	7,438	43,008	0
STANLEY BLACK & DECKER INC	COM	854502101	21,406	200,562	SH	DFND	14	42,942	157,620	0
STANLEY BLACK & DECKER INC	COM	854502101	33	305	SH	DFND	16	0	305	0
STAPLES INC	COM	855030102	55,360	5,845,780	SH	DFND	14	399,612	5,446,168	0
STAPLES INC	COM	855030102	1,493	157,660	SH	DFND	16	0	157,660	0
STARBUCKS CORP	COM	855244109	121,526	2,024,422	SH	DFND	14	444,528	1,579,894	0
STARBUCKS CORP	COM	855244109	178	2,960	SH	DFND	16	0	2,960	0
STARBUCKS CORP	COM	855244109	348	5,800	SH	DFND	18	0	5,800	0
STATE AUTO FINL CORP	COM	855707105	2,281	110,769	SH	DFND	14	810	109,959	0
STARWOOD PPTY TR INC	COM	85571B105	28,236	1,373,332	SH	DFND	14	226,022	1,147,310	0
STARWOOD PPTY TR INC	COM	85571B105	837	40,700	SH	DFND	16	0	40,700	0
STARWOOD WAYPOINT RESIDENTL	COM SHS	85571W109	3,558	157,162	SH	DFND	14	94,260	62,902	0
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	14,652	211,496	SH	DFND	14	48,281	163,215	0
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	23	335	SH	DFND	16	0	335	0
STATE STR CORP	COM	857477103	49,085	739,681	SH	DFND	14	127,903	611,778	0

STATE STR CORP	COM	857477103	1,921	28,950	SH	DFND	16	0	28,950	0
STEEL DYNAMICS INC	COM	858119100	55,481	3,104,713	SH	DFND	14	449,181	2,655,532	0
STEEL DYNAMICS INC	COM	858119100	518	29,000	SH	DFND	16	0	29,000	0
STEEL DYNAMICS INC	COM	858119100	96	5,380	SH	DFND	18	0	5,380	0
STEELCASE INC	CL A	858155203	1,568	105,258	SH	DFND	14	4,608	100,650	0
STEIN MART INC	COM	858375108	446	66,258	SH	DFND	14	3,166	63,092	0
STEPAN CO	COM	858586100	14,773	297,299	SH	DFND	14	11,010	286,289	0
STERICYCLE INC	COM	858912108	12,775	105,928	SH	DFND	14	24,564	81,364	0
STERICYCLE INC	COM	858912108	21	170	SH	DFND	16	0	170	0
STERLING BANCORP DEL	COM	85917A100	4,553	280,674	SH	DFND	14	13,857	266,817	0
STEWART INFORMATION SVCS COR	COM	860372101	3,020	80,904	SH	DFND	14	31,700	49,204	0
STIFEL FINL CORP	COM	860630102	11,185	264,054	SH	DFND	14	74,188	189,866	0
STIFEL FINL CORP	COM	860630102	47	1,100	SH	DFND	16	0	1,100	0
STILLWATER MNG CO	COM	86074Q102	2,388	278,604	SH	DFND	14	14,079	264,525	0
STOCK YDS BANCORP INC	COM	861025104	2,315	61,262	SH	DFND	14	867	60,395	0
STONE ENERGY CORP	COM	861642106	561	130,675	SH	DFND	14	6,416	124,259	0
STONERIDGE INC	COM	86183P102	156	10,562	SH	DFND	14	1,362	9,200	0
STORE CAP CORP	COM	862121100	86	3,700	SH	DFND	14	2,200	1,500	0
STORE CAP CORP	COM	862121100	12,693	547,092	SH	DFND	3	79,734	467,358	0
STRATTEC SEC CORP	COM	863111100	1,487	26,328	SH	DFND	14	300	26,028	0
STRAYER ED INC	COM	863236105	7,641	127,091	SH	DFND	14	1,401	125,690	0
STRYKER CORP	COM	863667101	125,608	1,351,496	SH	DFND	14	193,864	1,157,632	0
STRYKER CORP	COM	863667101	1,363	14,665	SH	DFND	16	0	14,665	0
STURM RUGER & CO INC	COM	864159108	10,965	183,952	SH	DFND	14	36,024	147,928	0
SUFFOLK BANCORP	COM	864739107	406	14,323	SH	DFND	14	13,823	500	0
SUCAMPO PHARMACEUTICALS INC	CL A	864909106	12,744	737,053	SH	DFND	14	87,853	649,200	0
SUMMIT HOTEL PPTYS	COM	866082100	11,243	940,800	SH	DFND	14	254,800	686,000	0
SUMMIT HOTEL PPTYS	COM	866082100	245	20,500	SH	DFND	16	0	20,500	0
SUN CMNTYS INC	COM	866674104	831	12,129	SH	DFND	14	9,379	2,750	0
SUN HYDRAULICS CORP	COM	866942105	1,482	46,694	SH	DFND	14	42,144	4,550	0
SUNCOKE ENERGY INC	COM	86722A103	517	149,110	SH	DFND	14	7,429	141,681	0
SUNEDISON INC	COM	86732Y109	968	190,178	SH	DFND	14	24,241	165,937	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	2,772	221,945	SH	DFND	14	11,806	210,139	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	292	23,400	SH	DFND	16	0	23,400	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	51,882	4,153,916	SH	DFND	3	619,951	3,533,965	0
SUNTRUST BKS INC	COM	867914103	174,883	4,082,231	SH	DFND	14	482,746	3,599,485	0
SUNTRUST BKS INC	COM	867914103	2,953	68,922	SH	DFND	16	0	68,922	0
SUPER MICRO COMPUTER INC	COM	86800U104	2,071	84,503	SH	DFND	14	4,203	80,300	0
SUPERIOR ENERGY SVCS INC	COM	868157108	2,167	160,852	SH	DFND	14	50,931	109,921	0
SUPERIOR ENERGY SVCS INC	COM	868157108	35	2,600	SH	DFND	16	0	2,600	0
SUPERIOR INDS INTL INC	COM	868168105	1,680	91,196	SH	DFND	14	2,466	88,730	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	523	38,908	SH	DFND	10	38,908	0	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	1,064	79,200	SH	DFND	14	3,900	75,300	0
SUPERVALU INC	COM	868536103	30,177	4,450,917	SH	DFND	14	465,329	3,985,588	0
SUPERVALU INC	COM	868536103	39	5,700	SH	DFND	16	0	5,700	0

SUPERVALU INC	COM	868536103	238	35,060	SH	DFND	18	0	35,060	0
SURGICAL CARE AFFILIATES INC	COM	86881L106	1,149	28,850	SH	DFND	14	1,250	27,600	0
SURMODICS INC	COM	868873100	928	45,762	SH	DFND	14	1,634	44,128	0
SWIFT TRANSN CO	CL A	87074U101	357	25,834	SH	DFND	14	4,934	20,900	0
SYKES ENTERPRISES INC	COM	871237103	5,444	176,883	SH	DFND	14	4,621	172,262	0
SYMANTEC CORP	COM	871503108	53,397	2,542,720	SH	DFND	14	378,399	2,164,321	0
SYMANTEC CORP	COM	871503108	739	35,182	SH	DFND	16	0	35,182	0
SYMETRA FINL CORP	COM	87151Q106	299	9,403	SH	DFND	14	4,303	5,100	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	3,239	91,937	SH	DFND	14	4,752	87,185	0
SYNAPTICS INC	COM	87157D109	1,915	23,830	SH	DFND	14	4,519	19,311	0
SYNOPSYS INC	COM	871607107	49,392	1,082,910	SH	DFND	14	220,383	862,527	0
SYNOPSYS INC	COM	871607107	807	17,700	SH	DFND	16	0	17,700	0
SYNOVUS FINL CORP	COM NEW	87161C501	17,913	553,209	SH	DFND	14	20,872	532,337	0
SYNOVUS FINL CORP	COM NEW	87161C501	241	7,430	SH	DFND	18	0	7,430	0
SYNTEL INC	COM	87162H103	6,782	149,884	SH	DFND	14	76,064	73,820	0
SYNTEL INC	COM	87162H103	72	1,600	SH	DFND	16	0	1,600	0
SYNNEX CORP	COM	87162W100	12,013	133,580	SH	DFND	14	48,021	85,559	0
SYNERGY RES CORP	COM	87164P103	1,977	232,100	SH	DFND	14	11,400	220,700	0
SYNCHRONY FINL	COM	87165B103	34,304	1,128,044	SH	DFND	14	231,687	896,357	0
SYNCHRONY FINL	COM	87165B103	50	1,649	SH	DFND	16	0	1,649	0
SYSCO CORP	COM	871829107	28,570	696,833	SH	DFND	14	149,372	547,461	0
SYSCO CORP	COM	871829107	43	1,050	SH	DFND	16	0	1,050	0
TCF FINL CORP	COM	872275102	23,360	1,654,365	SH	DFND	14	380,424	1,273,941	0
TCF FINL CORP	COM	872275102	107	7,600	SH	DFND	16	0	7,600	0
TD AMERITRADE HLDG CORP	COM	87236Y108	670	19,316	SH	DFND	14	4,437	14,879	0
TECO ENERGY INC	COM	872375100	7,874	295,451	SH	DFND	14	64,491	230,960	0
TECO ENERGY INC	COM	872375100	10	375	SH	DFND	16	0	375	0
TJX COS INC NEW	COM	872540109	89,019	1,255,380	SH	DFND	14	424,770	830,610	0
TJX COS INC NEW	COM	872540109	94	1,330	SH	DFND	16	0	1,330	0
TJX COS INC NEW	COM	872540109	209	2,942	SH	DFND	18	0	2,942	0
T MOBILE US INC	COM	872590104	1,618	41,350	SH	DFND	14	4,700	36,650	0
TRI POINTE GROUP INC	COM	87265H109	1,205	95,100	SH	DFND	14	18,000	77,100	0
TTM TECHNOLOGIESINC	COM	87305R109	962	147,758	SH	DFND	14	7,064	140,694	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	5,995	263,512	SH	DFND	14	0	263,512	0
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	6,857	196,812	SH	DFND	14	9,915	186,897	0
TAL ED GROUP	ADS REPSTG COM	874080104	776	16,700	SH	DFND	14	0	16,700	0
TAL INTL GROUP INC	COM	874083108	924	58,098	SH	DFND	14	1,811	56,287	0
TALEN ENERGY CORP	COM	87422J105	13,527	2,171,226	SH	DFND	14	439,373	1,731,853	0
TALEN ENERGY CORP	COM	87422J105	26	4,200	SH	DFND	16	0	4,200	0
TALMER BANCORP INC	COM	87482X101	2,593	143,200	SH	DFND	14	6,700	136,500	0
TANGER FACTORY OUTLET CTRS I	COM	875465106	7,015	214,525	SH	DFND	14	15,307	199,218	0
TANGER FACTORY OUTLET CTRS I	COM	875465106	10	300	SH	DFND	16	0	300	0
TANGOE INC	COM	87582Y108	716	85,392	SH	DFND	14	4,192	81,200	0
TARENA INTL INC	ADR	876108101	2,220	212,650	SH	DFND	14	0	212,650	0
TARGET CORP	COM	87612E106	142,228	1,958,791	SH	DFND	14	359,782	1,599,009	0

TARGET CORP	COM	87612E106	646	8,895	SH	DFND	16	0	8,895	0
TARGET CORP	COM	87612E106	174	2,400	SH	DFND	18	0	2,400	0
TASER INTL INC	COM	87651B104	3,831	221,593	SH	DFND	14	102,793	118,800	0
TATA MTRS LTD	SPONSORED ADR	876568502	16,845	571,600	SH	DFND	14	0	571,600	0
TATA MTRS LTD	SPONSORED ADR	876568502	2,862	97,100	SH	DFND	16	0	97,100	0
TAUBMAN CTRS INC	COM	876664103	28,953	377,382	SH	DFND	14	106,155	271,227	0
TAUBMAN CTRS INC	COM	876664103	153	2,000	SH	DFND	16	0	2,000	0
TAUBMAN CTRS INC	COM	876664103	66,097	861,535	SH	DFND	3	80,608	780,927	0
TAYLOR MORRISON HOME CORP	CL A	87724P106	5,552	347,000	SH	DFND	14	68,700	278,300	0
TEAM HEALTH HOLDINGS INC	COM	87817A107	319	7,263	SH	DFND	14	4,163	3,100	0
TECH DATA CORP	COM	878237106	22,881	344,700	SH	DFND	14	127,976	216,724	0
TECH DATA CORP	COM	878237106	113	1,700	SH	DFND	16	0	1,700	0
TEGNA INC	COM	87901J105	26,852	1,052,182	SH	DFND	14	121,720	930,462	0
TEGNA INC	COM	87901J105	1,199	47,000	SH	DFND	16	0	47,000	0
TELADOC INC	COM	87918A105	9	500	SH	DFND	14	500	0	0
TELADOC INC	COM	87918A105	2,610	145,300	SH	DFND	18	0	145,300	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	2,035	22,938	SH	DFND	14	4,382	18,556	0
TELEFLEX INC	COM	879369106	3,672	27,936	SH	DFND	14	3,553	24,383	0
TELEFLEX INC	COM	879369106	381	2,900	SH	DFND	18	0	2,900	0
TELEFONICA BRASIL SA	SPONSORED ADR	87936R106	188	20,821	SH	DFND	18	0	20,821	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	20,674	798,549	SH	DFND	14	181,258	617,291	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	109	4,200	SH	DFND	16	0	4,200	0
TELETECH HOLDINGS INC	COM	879939106	2,894	103,699	SH	DFND	14	2,092	101,607	0
TEMPUR SEALY INTL INC	COM	88023U101	22,777	323,257	SH	DFND	14	62,329	260,928	0
TEMPUR SEALY INTL INC	COM	88023U101	141	2,000	SH	DFND	16	0	2,000	0
TENET HEALTHCARE CORP	COM NEW	88033G407	3,666	120,982	SH	DFND	14	27,526	93,456	0
TENET HEALTHCARE CORP	COM NEW	88033G407	6	197	SH	DFND	16	0	197	0
TENNANT CO	COM	880345103	2,446	43,477	SH	DFND	14	2,277	41,200	0
TENNECO INC	COM	880349105	11,515	250,821	SH	DFND	14	17,946	232,875	0
TERADATA CORP DEL	COM	88076W103	4,360	165,035	SH	DFND	14	36,607	128,428	0
TERADATA CORP DEL	COM	88076W103	5	175	SH	DFND	16	0	175	0
TERADYNE INC	COM	880770102	34,936	1,690,187	SH	DFND	14	383,897	1,306,290	0
TERADYNE INC	COM	880770102	217	10,500	SH	DFND	16	0	10,500	0
TEREX CORP NEW	COM	880779103	1,289	69,752	SH	DFND	14	8,642	61,110	0
TESCO CORP	COM	88157K101	646	89,212	SH	DFND	14	4,112	85,100	0
TESORO CORP	COM	881609101	61,468	583,358	SH	DFND	14	175,180	408,178	0
TESORO CORP	COM	881609101	2,134	20,255	SH	DFND	16	0	20,255	0
TESORO CORP	COM	881609101	495	4,700	SH	DFND	18	0	4,700	0
TESLA MTRS INC	COM	88160R101	1,083	4,513	SH	DFND	14	1,743	2,770	0
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1,503	22,900	SH	DFND	14	0	22,900	0
TETRA TECHNOLOGIES INC DEL	COM	88162F105	1,753	233,080	SH	DFND	14	9,021	224,059	0
TETRA TECH INC NEW	COM	88162G103	3,571	137,240	SH	DFND	14	6,971	130,269	0
TESSERA TECHNOLOGIES INC	COM	88164L100	28,950	964,665	SH	DFND	14	184,903	779,762	0
TESSERA TECHNOLOGIES INC	COM	88164L100	123	4,100	SH	DFND	16	0	4,100	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	5,847	118,322	SH	DFND	14	15,502	102,820	0
TEXAS INSTRS INC	COM	882508104	206,501	3,767,586	SH	DFND	14	645,703	3,121,883	0

TEXAS INSTRS INC	COM	882508104	1,596	29,115	SH	DFND	16	0	29,115	0
TEXAS ROADHOUSE INC	COM	882681109	6,987	195,318	SH	DFND	14	28,122	167,196	0
TEXTRON INC	COM	883203101	14,274	339,767	SH	DFND	14	77,400	262,367	0
TEXTRON INC	COM	883203101	25	585	SH	DFND	16	0	585	0
THERAPEUTICSMD INC	COM	88338N107	113	10,900	SH	DFND	14	6,600	4,300	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	211,688	1,492,337	SH	DFND	14	249,122	1,243,215	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	1,661	11,710	SH	DFND	16	0	11,710	0
THOMSON REUTERS CORP	COM	884903105	34,682	916,300	SH	DFND	14	192,400	723,900	0
THOMSON REUTERS CORP	COM	884903105	257	6,800	SH	DFND	16	0	6,800	0
THOR INDS INC	COM	885160101	18,328	326,410	SH	DFND	14	124,875	201,535	0
THOR INDS INC	COM	885160101	393	7,000	SH	DFND	16	0	7,000	0
3-D SYS CORP DEL	COM NEW	88554D205	566	65,162	SH	DFND	14	8,032	57,130	0
3M CO	COM	88579Y101	246,873	1,638,826	SH	DFND	14	289,903	1,348,923	0
3M CO	COM	88579Y101	2,085	13,840	SH	DFND	16	0	13,840	0
TIDEWATER INC	COM	886423102	751	107,887	SH	DFND	14	5,432	102,455	0
TIER REIT INC	COM NEW	88650V208	21,682	1,469,969	SH	DFND	3	209,423	1,260,546	0
TIFFANY & CO NEW	COM	886547108	10,586	138,754	SH	DFND	14	32,008	106,746	0
TIFFANY & CO NEW	COM	886547108	19	250	SH	DFND	16	0	250	0
TILLYS INC	CL A	886885102	788	118,810	SH	DFND	14	600	118,210	0
TIME INC NEW	COM	887228104	50,751	3,238,764	SH	DFND	14	548,868	2,689,896	0
TIME INC NEW	COM	887228104	233	14,900	SH	DFND	16	0	14,900	0
TIME WARNER INC	COM NEW	887317303	64,783	1,001,740	SH	DFND	14	227,774	773,966	0
TIME WARNER INC	COM NEW	887317303	108	1,676	SH	DFND	16	0	1,676	0
TIME WARNER INC	COM NEW	887317303	243	3,760	SH	DFND	18	0	3,760	0
TIME WARNER CABLE INC	COM	88732J207	65,206	351,344	SH	DFND	14	80,581	270,763	0
TIME WARNER CABLE INC	COM	88732J207	107	578	SH	DFND	16	0	578	0
TIME WARNER CABLE INC	COM	88732J207	650	3,500	SH	DFND	18	0	3,500	0
TIMKEN CO	COM	887389104	15,109	528,488	SH	DFND	14	204,360	324,128	0
TIMKEN CO	COM	887389104	66	2,300	SH	DFND	16	0	2,300	0
TIMKENSTEEL CORP	COM	887399103	741	88,457	SH	DFND	14	4,408	84,049	0
TTAN INTL INC ILL	COM	88830M102	390	98,925	SH	DFND	14	4,675	94,250	0
TOLL BROTHERS INC	COM	889478103	3,288	98,751	SH	DFND	14	13,308	85,443	0
TOMPKINS FINANCIAL CORPORATI	COM	890110109	5,348	95,223	SH	DFND	14	1,662	93,561	0
TOOTSIE ROLL INDS INC	COM	890516107	375	11,881	SH	DFND	14	2,177	9,704	0
TOPBUILD CORP	COM	89055F103	2,650	86,131	SH	DFND	14	2,707	83,424	0
TORCHMARK CORP	COM	891027104	19,954	349,095	SH	DFND	14	45,001	304,094	0
TORCHMARK CORP	COM	891027104	1,637	28,637	SH	DFND	16	0	28,637	0
TORO CO	COM	891092108	11,353	155,372	SH	DFND	14	14,434	140,938	0
TORO CO	COM	891092108	22	300	SH	DFND	16	0	300	0
TOWER INTL INC	COM	891826109	10,638	372,361	SH	DFND	14	44,872	327,489	0
TOWERS WATSON & CO	CL A	891894107	5,493	42,759	SH	DFND	14	5,721	37,038	0
TOTAL SYS SVCS INC	COM	891906109	45,670	917,061	SH	DFND	14	78,095	838,966	0
TOTAL SYS SVCS INC	COM	891906109	232	4,650	SH	DFND	16	0	4,650	0
TRACTOR SUPPLY CO	COM	892356106	14,399	168,410	SH	DFND	14	38,714	129,696	0
TRACTOR SUPPLY CO	COM	892356106	26	300	SH	DFND	16	0	300	0
TRANSDIGM GROUP INC	COM	893641100	745	3,263	SH	DFND	14	983	2,280	0
TRAVELERS COMPANIES INC	COM	89417E109	124,788	1,105,687	SH	DFND	14	140,844	964,843	0

TRAVELERS COMPANIES INC	COM	89417E109	2,609	23,114	SH	DFND	16	0	23,114	0
TRECORA RES	COM	894648104	384	31,025	SH	DFND	14	1,200	29,825	0
TREDEGAR CORP	COM	894650100	2,882	211,576	SH	DFND	14	2,894	208,682	0
TREEHOUSE FOODS INC	COM	89469A104	2,203	28,081	SH	DFND	14	5,238	22,843	0
TRIBUNE MEDIA CO	CL A	896047503	9,751	288,400	SH	DFND	14	29,500	258,900	0
TRIBUNE MEDIA CO	CL A	896047503	267	7,900	SH	DFND	16	0	7,900	0
TRICO BANCSHARES	COM	896095106	2,057	74,978	SH	DFND	14	9,263	65,715	0
TRIMAS CORP	COM NEW	896215209	281	15,051	SH	DFND	14	2,451	12,600	0
TRIMBLE NAVIGATION LTD	COM	896239100	4,248	198,038	SH	DFND	14	19,908	178,130	0
TRINITY INDS INC	COM	896522109	55,920	2,328,058	SH	DFND	14	386,548	1,941,510	0
TRINITY INDS INC	COM	896522109	776	32,300	SH	DFND	16	0	32,300	0
TRIPLE-S MGMT CORP	CL B	896749108	5,391	225,456	SH	DFND	14	45,023	180,433	0
TRISTATE CAP HLDGS INC	COM	89678F100	279	19,940	SH	DFND	14	1,140	18,800	0
TRIUMPH GROUP INC NEW	COM	896818101	12,421	312,487	SH	DFND	14	18,666	293,821	0
TRIUMPH GROUP INC NEW	COM	896818101	1,499	37,700	SH	DFND	16	0	37,700	0
TRIPADVISOR INC	COM	896945201	11,864	139,163	SH	DFND	14	32,482	106,681	0
TRIPADVISOR INC	COM	896945201	23	275	SH	DFND	16	0	275	0
TRUEBLUE INC	COM	89785X101	2,520	97,828	SH	DFND	14	4,937	92,891	0
TRUSTCO BK CORP N Y	COM	898349105	2,200	358,296	SH	DFND	14	10,759	347,537	0
TRUSTMARK CORP	COM	898402102	16,022	695,420	SH	DFND	14	74,882	620,538	0
TRUSTMARK CORP	COM	898402102	23	1,000	SH	DFND	16	0	1,000	0
TUESDAY MORNING CORP	COM NEW	899035505	655	100,826	SH	DFND	14	4,946	95,880	0
TUMI HLDGS INC	COM	89969Q104	2,143	128,850	SH	DFND	14	6,350	122,500	0
TUPPERWARE BRANDS CORP	COM	899896104	4,514	81,109	SH	DFND	14	14,920	66,189	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	40,765	1,500,923	SH	DFND	14	333,972	1,166,951	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	63	2,310	SH	DFND	16	0	2,310	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	215	7,900	SH	DFND	18	0	7,900	0
TWENTY FIRST CENTY FOX INC	CL B	90130A200	13,574	498,512	SH	DFND	14	119,250	379,262	0
TWENTY FIRST CENTY FOX INC	CL B	90130A200	22	800	SH	DFND	16	0	800	0
TWITTER INC	COM	90184L102	318	13,750	SH	DFND	14	8,950	4,800	0
TWO HBRS INVT CORP	COM	90187B101	8,649	1,067,785	SH	DFND	14	38,685	1,029,100	0
TWO HBRS INVT CORP	COM	90187B101	85	10,500	SH	DFND	16	0	10,500	0
II VI INC	COM	902104108	3,297	177,665	SH	DFND	14	6,103	171,562	0
TYLER TECHNOLOGIES INC	COM	902252105	32,797	188,142	SH	DFND	14	32,257	155,885	0
TYLER TECHNOLOGIES INC	COM	902252105	31	180	SH	DFND	16	0	180	0
TYSON FOODS INC	CL A	902494103	86,854	1,628,618	SH	DFND	14	144,907	1,483,711	0
TYSON FOODS INC	CL A	902494103	3,264	61,200	SH	DFND	16	0	61,200	0
TYSON FOODS INC	CL A	902494103	101	1,900	SH	DFND	18	0	1,900	0
UDR INC	COM	902653104	12,261	326,338	SH	DFND	14	21,055	305,283	0
UDR INC	COM	902653104	19,557	520,560	SH	DFND	3	77,315	443,245	0
UGI CORP NEW	COM	902681105	75,212	2,227,835	SH	DFND	14	520,918	1,706,917	0
UGI CORP NEW	COM	902681105	716	21,200	SH	DFND	16	0	21,200	0
UMB FINL CORP	COM	902788108	4,547	97,670	SH	DFND	14	5,103	92,567	0
US BANCORP DEL	COM NEW	902973304	138,291	3,240,933	SH	DFND	14	548,750	2,692,183	0
US BANCORP DEL	COM NEW	902973304	3,715	87,054	SH	DFND	16	0	87,054	0
USANA HEALTH SCIENCES INC	COM	90328M107	2,698	21,118	SH	DFND	14	17,108	4,010	0
U S G CORP	COM NEW	903293405	322	13,247	SH	DFND	14	1,457	11,790	0
U S PHYSICAL THERAPY INC	COM	90337L108	1,558	29,020	SH	DFND	14	1,520	27,500	0
U S SILICA HLDGS INC	COM	90346E103	2,278	121,610	SH	DFND	14	6,210	115,400	0

ULTA SALON COSMETCS & FRAG I	COM	90384S303	7,716	41,709	SH	DFND	14	1,199	40,510	0
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	5,281	27,012	SH	DFND	14	2,482	24,530	0
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	90	460	SH	DFND	18	0	460	0
ULTRA CLEAN HLDGS INC	COM	90385V107	388	75,690	SH	DFND	14	1,690	74,000	0
ULTRA PETROLEUM CORP	COM	903914109	34	13,535	SH	DFND	14	8,535	5,000	0
ULTRAGENYX PHARMACEUTICAL IN	COM	90400D108	353	3,150	SH	DFND	14	2,250	900	0
ULTRATECH INC	COM	904034105	1,198	60,430	SH	DFND	14	3,002	57,428	0
UMPQUA HLDGS CORP	COM	904214103	4,243	266,849	SH	DFND	14	25,911	240,938	0
UMPQUA HLDGS CORP	COM	904214103	70	4,400	SH	DFND	16	0	4,400	0
UNDER ARMOUR INC	CL A	904311107	17,465	216,666	SH	DFND	14	49,888	166,778	0
UNDER ARMOUR INC	CL A	904311107	27	340	SH	DFND	16	0	340	0
UNDER ARMOUR INC	CL A	904311107	185	2,300	SH	DFND	18	0	2,300	0
UNIFI INC	COM NEW	904677200	4,276	151,911	SH	DFND	14	31,551	120,360	0
UNIFIRST CORP MASS	COM	904708104	8,275	79,418	SH	DFND	14	17,273	62,145	0
UNION BANKSHARES CORP NEW	COM	90539J109	2,065	81,831	SH	DFND	14	2,385	79,446	0
UNION PAC CORP	COM	907818108	99,848	1,276,834	SH	DFND	14	409,524	867,310	0
UNION PAC CORP	COM	907818108	136	1,740	SH	DFND	16	0	1,740	0
UNIT CORP	COM	909218109	1,426	116,900	SH	DFND	14	5,877	111,023	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	2,913	149,462	SH	DFND	14	6,622	142,840	0
UNITED BANKSHARES INC WEST V	COM	909907107	7,043	190,397	SH	DFND	14	23,795	166,602	0
UNITED CONTL HLDGS INC	COM	910047109	36,355	634,459	SH	DFND	14	113,262	521,197	0
UNITED CONTL HLDGS INC	COM	910047109	46	800	SH	DFND	16	0	800	0
UNITED FIRE GROUP INC	COM	910340108	7,919	206,713	SH	DFND	14	2,574	204,139	0
UNITED INS HLDGS CORP	COM	910710102	7,053	412,480	SH	DFND	14	24,300	388,180	0
UNITED INS HLDGS CORP	COM	910710102	86	5,000	SH	DFND	16	0	5,000	0
UNITED NAT FOODS INC	COM	911163103	1,290	32,771	SH	DFND	14	6,047	26,724	0
UNITED ONLINE INC	COM NEW	911268209	1,434	121,614	SH	DFND	14	44,514	77,100	0
UNITED PARCEL SERVICE INC	CL B	911312106	102,434	1,064,474	SH	DFND	14	197,736	866,738	0
UNITED PARCEL SERVICE INC	CL B	911312106	134	1,390	SH	DFND	16	0	1,390	0
UNITED RENTALS INC	COM	911363109	12,639	174,230	SH	DFND	14	27,725	146,505	0
UNITED RENTALS INC	COM	911363109	15	200	SH	DFND	16	0	200	0
UNITED STATES LIME & MINERAL	COM	911922102	482	8,767	SH	DFND	14	167	8,600	0
UNITED STATES STL CORP NEW	COM	912909108	699	87,533	SH	DFND	14	11,385	76,148	0
UNITED TECHNOLOGIES CORP	COM	913017109	149,397	1,555,084	SH	DFND	14	275,213	1,279,871	0
UNITED TECHNOLOGIES CORP	COM	913017109	160	1,670	SH	DFND	16	0	1,670	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	52,553	335,564	SH	DFND	14	90,692	244,872	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	382	2,440	SH	DFND	16	0	2,440	0
UNITEDHEALTH GROUP INC	COM	91324P102	188,926	1,605,970	SH	DFND	14	399,225	1,206,745	0
UNITEDHEALTH GROUP INC	COM	91324P102	355	3,020	SH	DFND	16	0	3,020	0
UNITEDHEALTH GROUP INC	COM	91324P102	7,000	59,500	SH	DFND	18	0	59,500	0
UNIVERSAL CORP VA	COM	913456109	2,968	52,930	SH	DFND	14	2,763	50,167	0
UNIVERSAL DISPLAY CORP	COM	91347P105	388	7,136	SH	DFND	14	2,336	4,800	0
UNIVERSAL ELECTRS INC	COM	913483103	1,835	35,744	SH	DFND	14	1,826	33,918	0

UNIVERSAL FST PRODS INC	COM	913543104	13,131	192,054	SH	DFND	14	18,069	173,985	0
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	1,776	35,511	SH	DFND	14	6,136	29,375	0
UNIVERSAL INS HLDGS INC	COM	91359V107	5,867	253,111	SH	DFND	14	3,726	249,385	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	17,133	143,382	SH	DFND	14	26,470	116,912	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	22	180	SH	DFND	16	0	180	0
UNIVERSAL TECHNICAL INST INC	COM	913915104	224	48,111	SH	DFND	14	2,328	45,783	0
UNIVEST CORP PA	COM	915271100	2,024	97,034	SH	DFND	14	1,071	95,963	0
UNUM GROUP	COM	91529Y106	23,384	702,437	SH	DFND	14	87,194	615,243	0
UNUM GROUP	COM	91529Y106	1,562	46,911	SH	DFND	16	0	46,911	0
URBAN OUTFITTERS INC	COM	917047102	2,588	113,754	SH	DFND	14	23,943	89,811	0
URBAN OUTFITTERS INC	COM	917047102	2	100	SH	DFND	16	0	100	0
URBAN OUTFITTERS INC	COM	917047102	107	4,700	SH	DFND	18	0	4,700	0
URBAN EDGE PTYS	COM	91704F104	1,474	62,868	SH	DFND	14	10,825	52,043	0
URSTADT BIDDLE PTYS INC	CL A	917286205	1,396	72,578	SH	DFND	14	3,228	69,350	0
US ECOLOGY INC	COM	91732J102	2,800	76,838	SH	DFND	14	26,248	50,590	0
VCA INC	COM	918194101	30,553	555,512	SH	DFND	14	154,680	400,832	0
VCA INC	COM	918194101	143	2,600	SH	DFND	16	0	2,600	0
V F CORP	COM	918204108	27,128	435,798	SH	DFND	14	96,788	339,010	0
V F CORP	COM	918204108	44	700	SH	DFND	16	0	700	0
V F CORP	COM	918204108	143	2,300	SH	DFND	18	0	2,300	0
VSE CORP	COM	918284100	1,665	26,784	SH	DFND	14	284	26,500	0
VOXX INTL CORP	CL A	91829F104	235	44,658	SH	DFND	14	2,108	42,550	0
VWR CORP	COM	91843L103	1,471	51,960	SH	DFND	14	6,260	45,700	0
VWR CORP	COM	91843L103	436	15,400	SH	DFND	16	0	15,400	0
VWR CORP	COM	91843L103	262	9,260	SH	DFND	18	0	9,260	0
VAIL RESORTS INC	COM	91879Q109	345	2,695	SH	DFND	14	2,145	550	0
VALE S A	ADR REPSTG PFD	91912E204	380	149,000	SH	DFND	18	0	149,000	0
VALERO ENERGY CORP NEW	COM	91913Y100	208,694	2,951,403	SH	DFND	14	465,515	2,485,888	0
VALERO ENERGY CORP NEW	COM	91913Y100	3,829	54,150	SH	DFND	16	0	54,150	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,018	14,400	SH	DFND	18	0	14,400	0
VALLEY NATL BANCORP	COM	919794107	1,629	165,334	SH	DFND	14	27,367	137,967	0
VALMONT INDS INC	COM	920253101	1,498	14,130	SH	DFND	14	2,045	12,085	0
VALSPAR CORP	COM	920355104	4,559	54,957	SH	DFND	14	6,162	48,795	0
VANGUARD INTL EQUITY INDEX F	FTSE EUROPE ETF	922042874	1,018	20,400	SH	DFND	18	0	20,400	0
VANTIV INC	CL A	92210H105	2,571	54,220	SH	DFND	14	2,390	51,830	0
VARIAN MED SYS INC	COM	92220P105	9,894	122,447	SH	DFND	14	27,473	94,974	0
VARIAN MED SYS INC	COM	92220P105	21	255	SH	DFND	16	0	255	0
VASCO DATA SEC INTL INC	COM	92230Y104	1,147	68,568	SH	DFND	14	3,368	65,200	0
VASCULAR SOLUTIONS INC	COM	92231M109	1,405	40,847	SH	DFND	14	2,147	38,700	0
VECTREN CORP	COM	92240G101	23,189	546,652	SH	DFND	14	148,173	398,479	0
VECTREN CORP	COM	92240G101	42	1,000	SH	DFND	16	0	1,000	0
VECTOR GROUP LTD	COM	92240M108	227	9,614	SH	DFND	14	4,779	4,835	0
VEECO INSTRS INC DEL	COM	922417100	1,951	94,873	SH	DFND	14	4,606	90,267	0
VECTRUS INC	COM	92242T101	957	45,806	SH	DFND	14	581	45,225	0
VEDANTA LTD	SPONSORED ADR	92242Y100	3,561	640,400	SH	DFND	14	0	640,400	0
VEDANTA LTD	SPONSORED ADR	92242Y100	732	131,700	SH	DFND	16	0	131,700	0

VENTAS INC	COM	92276F100	27,740	491,574	SH	DFND	14	100,758	390,816	0
VENTAS INC	COM	92276F100	40	700	SH	DFND	16	0	700	0
VANGUARD INDEX FDS	REIT ETF	922908553	29,179	365,968	SH	DFND	14	0	365,968	0
VANGUARD INDEX FDS	REIT ETF	922908553	16,587	208,037	SH	DFND	3	208,037	0	0
VEREIT INC	COM	92339V100	448	56,590	SH	DFND	14	14,800	41,790	0
VERIFONE SYS INC	COM	92342Y109	7,391	263,784	SH	DFND	14	52,969	210,815	0
VERIFONE SYS INC	COM	92342Y109	22	800	SH	DFND	16	0	800	0
VERISIGN INC	COM	92343E102	10,789	123,503	SH	DFND	14	28,900	94,603	0
VERISIGN INC	COM	92343E102	21	245	SH	DFND	16	0	245	0
VERIZON COMMUNICATIONS INC	COM	92343V104	507,674	10,983,865	SH	DFND	14	1,946,219	9,037,646	0
VERIZON COMMUNICATIONS INC	COM	92343V104	4,782	103,452	SH	DFND	16	0	103,452	0
VERINT SYS INC	COM	92343X100	5,414	133,476	SH	DFND	14	37,011	96,465	0
VERINT SYS INC	COM	92343X100	99	2,440	SH	DFND	18	0	2,440	0
VERITIV CORP	COM	923454102	1,742	48,103	SH	DFND	14	10,365	37,738	0
VERISK ANALYTICS INC	COM	92345Y106	14,209	184,814	SH	DFND	14	42,804	142,010	0
VERISK ANALYTICS INC	COM	92345Y106	23	300	SH	DFND	16	0	300	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	38,997	309,917	SH	DFND	14	70,219	239,698	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	63	500	SH	DFND	16	0	500	0
VIAD CORP	COM NEW	92552R406	2,919	103,389	SH	DFND	14	2,558	100,831	0
VIASAT INC	COM	92552V100	6,301	103,274	SH	DFND	14	5,272	98,002	0
VIACOM INC NEW	CL B	92553P201	39,041	948,519	SH	DFND	14	300,570	647,949	0
VIACOM INC NEW	CL B	92553P201	1,839	44,688	SH	DFND	16	0	44,688	0
VIACOM INC NEW	CL B	92553P201	82	2,000	SH	DFND	18	0	2,000	0
VIAVI SOLUTIONS INC	COM	925550105	3,212	527,500	SH	DFND	14	17,146	510,354	0
VICOR CORP	COM	925815102	432	47,352	SH	DFND	14	2,140	45,212	0
VILLAGE SUPER MKT INC	CL A NEW	927107409	303	11,495	SH	DFND	14	395	11,100	0
VILLAGE SUPER MKT INC	CL A NEW	927107409	18	700	SH	DFND	16	0	700	0
VIRTU FINL INC	CL A	928254101	4,010	177,100	SH	DFND	14	1,000	176,100	0
VISA INC	COM CL A	92826C839	357,386	4,608,462	SH	DFND	14	806,466	3,801,996	0
VISA INC	COM CL A	92826C839	2,056	26,510	SH	DFND	16	0	26,510	0
VIRTUSA CORP	COM	92827P102	2,693	65,151	SH	DFND	14	3,321	61,830	0
VIRTUS INVT PARTNERS INC	COM	92828Q109	1,880	16,008	SH	DFND	14	955	15,053	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	3,648	302,738	SH	DFND	14	15,906	286,832	0
VISTA OUTDOOR INC	COM	928377100	1,913	42,968	SH	DFND	14	5,144	37,824	0
VISTEON CORP	COM NEW	92839U206	3,735	32,623	SH	DFND	14	723	31,900	0
VITAMIN SHOPPE INC	COM	92849E101	2,226	68,059	SH	DFND	14	3,609	64,450	0
VMWARE INC	CL A COM	928563402	341	6,022	SH	DFND	14	1,482	4,540	0
VONAGE HLDGS CORP	COM	92886T201	1,317	229,457	SH	DFND	14	218,157	11,300	0
VORNADO RLTY TR	SH BEN INT	929042109	22,221	222,294	SH	DFND	14	50,618	171,676	0
VORNADO RLTY TR	SH BEN INT	929042109	35	351	SH	DFND	16	0	351	0
VOYA FINL INC	COM	929089100	9,807	265,690	SH	DFND	14	16,900	248,790	0
VULCAN MATLS CO	COM	929160109	19,374	204,002	SH	DFND	14	38,203	165,799	0
VULCAN MATLS CO	COM	929160109	26	270	SH	DFND	16	0	270	0
WD-40 CO	COM	929236107	3,213	32,573	SH	DFND	14	1,790	30,783	0
WGL HLDGS INC	COM	92924F106	10,782	171,168	SH	DFND	14	29,496	141,672	0
WGL HLDGS INC	COM	92924F106	38	600	SH	DFND	16	0	600	0

WABCO HLDGS INC	COM	92927K102	380	3,720	SH	DFND	14	1,022	2,698	0
WSFS FINL CORP	COM	929328102	6,906	213,411	SH	DFND	14	19,573	193,838	0
W P CAREY INC	COM	92936U109	9,045	153,300	SH	DFND	14	25,200	128,100	0
W P CAREY INC	COM	92936U109	295	5,000	SH	DFND	16	0	5,000	0
WP GLIMCHER IN	COM	92939N102	6,593	621,392	SH	DFND	14	72,331	549,061	0
WP GLIMCHER IN	COM	92939N102	1,523	143,512	SH	DFND	3	0	143,512	0
WEC ENERGY GROUP INC	COM	92939U106	20,715	403,716	SH	DFND	14	89,136	314,580	0
WEC ENERGY GROUP INC	COM	92939U106	34	655	SH	DFND	16	0	655	0
WABASH NATL CORP	COM	929566107	29,385	2,483,918	SH	DFND	14	394,921	2,088,997	0
WABASH NATL CORP	COM	929566107	232	19,600	SH	DFND	16	0	19,600	0
WABTEC CORP	COM	929740108	4,320	60,736	SH	DFND	14	8,018	52,718	0
WADDELL & REED FINL INC	CL A	930059100	24,148	842,573	SH	DFND	14	201,618	640,955	0
WADDELL & REED FINL INC	CL A	930059100	115	4,000	SH	DFND	16	0	4,000	0
WAGEWORKS INC	COM	930427109	3,738	82,400	SH	DFND	14	4,350	78,050	0
WAL-MART STORES INC	COM	931142103	311,227	5,077,106	SH	DFND	14	828,600	4,248,506	0
WAL-MART STORES INC	COM	931142103	6,136	100,105	SH	DFND	16	0	100,105	0
WAL-MART STORES INC	COM	931142103	349	5,700	SH	DFND	18	0	5,700	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	93,907	1,102,772	SH	DFND	14	246,680	856,092	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	153	1,795	SH	DFND	16	0	1,795	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	349	4,100	SH	DFND	18	0	4,100	0
WALKER & DUNLOP INC	COM	93148P102	14,481	502,621	SH	DFND	14	105,700	396,921	0
WASHINGTON FED INC	COM	938824109	23,384	981,290	SH	DFND	14	60,758	920,532	0
WASHINGTON FED INC	COM	938824109	24	1,000	SH	DFND	16	0	1,000	0
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	205	7,593	SH	DFND	14	3,823	3,770	0
WASHINGTON TR BANCORP	COM	940610108	1,745	44,149	SH	DFND	14	21,494	22,655	0
WASTE CONNECTIONS INC	COM	941053100	4,208	74,718	SH	DFND	14	10,056	64,662	0
WASTE MGMT INC DEL	COM	94106L109	28,972	542,859	SH	DFND	14	118,525	424,334	0
WASTE MGMT INC DEL	COM	94106L109	43	815	SH	DFND	16	0	815	0
WATERS CORP	COM	941848103	13,841	102,844	SH	DFND	14	23,516	79,328	0
WATERS CORP	COM	941848103	24	175	SH	DFND	16	0	175	0
WATSCO INC	COM	942622200	1,847	15,767	SH	DFND	14	2,189	13,578	0
WATTS WATER TECHNOLOGIES INC	CL A	942749102	3,268	65,798	SH	DFND	14	3,471	62,327	0
WAUSAU PAPER CORP	COM	943315101	985	96,254	SH	DFND	14	4,721	91,533	0
WEB COM GROUP INC	COM	94733A104	1,466	73,269	SH	DFND	14	59,169	14,100	0
WEBMD HEALTH CORP	COM	94770V102	1,786	36,979	SH	DFND	14	35,248	1,731	0
WEBSTER FINL CORP CONN	COM	947890109	3,104	83,466	SH	DFND	14	35,090	48,376	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	22,432	648,711	SH	DFND	14	120,867	527,844	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	128	3,700	SH	DFND	16	0	3,700	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	49,697	1,437,152	SH	DFND	3	212,087	1,225,065	0
WEIS MKTS INC	COM	948849104	641	14,468	SH	DFND	14	698	13,770	0
WELLCARE HEALTH PLANS INC	COM	94946T106	4,012	51,303	SH	DFND	14	27,780	23,523	0
WELLS FARGO & CO NEW	COM	949746101	526,843	9,691,746	SH	DFND	14	2,174,110	7,517,636	0
WELLS FARGO & CO NEW	COM	949746101	10,198	187,610	SH	DFND	16	0	187,610	0
WELLTOWER INC	COM	95040Q104	29,985	440,762	SH	DFND	14	100,937	339,825	0
WELLTOWER INC	COM	95040Q104	48	700	SH	DFND	16	0	700	0
WELLTOWER INC	COM	95040Q104	126,846	1,864,556	SH	DFND	3	244,099	1,620,457	0

WENDYS CO	COM	95058W100	1,494	138,691	SH	DFND	14	17,273	121,418	0
WERNER ENTERPRISES INC	COM	950755108	2,867	122,595	SH	DFND	14	5,169	117,426	0
WESBANCO INC	COM	950810101	3,998	133,183	SH	DFND	14	40,649	92,534	0
WESCO INTL INC	COM	95082P105	13,847	317,017	SH	DFND	14	79,527	237,490	0
WESCO INTL INC	COM	95082P105	96	2,200	SH	DFND	16	0	2,200	0
WEST BANCORPORATION INC	CAP STK	95123P106	1,065	53,900	SH	DFND	14	941	52,959	0
WEST CORP	COM	952355204	14,867	689,237	SH	DFND	14	47,000	642,237	0
WEST CORP	COM	952355204	395	18,300	SH	DFND	16	0	18,300	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	8,586	142,574	SH	DFND	14	93,136	49,438	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	54	900	SH	DFND	16	0	900	0
WESTAMERICA BANCORPORATION	COM	957090103	2,791	59,696	SH	DFND	14	3,017	56,679	0
WESTAR ENERGY INC	COM	95709T100	3,639	85,799	SH	DFND	14	11,276	74,523	0
WESTERN ALLIANCE BANCORP	COM	957638109	2,204	61,458	SH	DFND	14	51,455	10,003	0
WESTERN DIGITAL CORP	COM	958102105	38,895	647,717	SH	DFND	14	85,656	562,061	0
WESTERN DIGITAL CORP	COM	958102105	2,027	33,750	SH	DFND	16	0	33,750	0
WESTERN REFNG INC	COM	959319104	41,473	1,164,329	SH	DFND	14	235,891	928,438	0
WESTERN REFNG INC	COM	959319104	912	25,600	SH	DFND	16	0	25,600	0
WESTERN UN CO	COM	959802109	26,786	1,495,606	SH	DFND	14	189,879	1,305,727	0
WESTERN UN CO	COM	959802109	1,236	68,985	SH	DFND	16	0	68,985	0
WESTLAKE CHEM CORP	COM	960413102	49,378	909,012	SH	DFND	14	147,072	761,940	0
WESTLAKE CHEM CORP	COM	960413102	1,771	32,600	SH	DFND	16	0	32,600	0
WESTROCK CO	COM	96145D105	15,272	334,763	SH	DFND	14	72,074	262,689	0
WESTROCK CO	COM	96145D105	21	466	SH	DFND	16	0	466	0
WESTROCK CO	COM	96145D105	297	6,500	SH	DFND	18	0	6,500	0
WEX INC	COM	96208T104	2,099	23,748	SH	DFND	14	3,181	20,567	0
WEYERHAEUSER CO	COM	962166104	19,074	636,220	SH	DFND	14	143,487	492,733	0
WEYERHAEUSER CO	COM	962166104	29	960	SH	DFND	16	0	960	0
WHIRLPOOL CORP	COM	963320106	32,473	221,098	SH	DFND	14	98,033	123,065	0
WHIRLPOOL CORP	COM	963320106	23	154	SH	DFND	16	0	154	0
WHIRLPOOL CORP	COM	963320106	117	800	SH	DFND	18	0	800	0
WHITEWAVE FOODS CO	COM	966244105	4,076	104,742	SH	DFND	14	14,297	90,445	0
WHITING PETE CORP NEW	COM	966387102	115	12,219	SH	DFND	14	3,204	9,015	0
WHOLE FOODS MKT INC	COM	966837106	14,430	430,756	SH	DFND	14	96,290	334,466	0
WHOLE FOODS MKT INC	COM	966837106	23	700	SH	DFND	16	0	700	0
WILEY JOHN & SONS INC	CL A	968223206	6,485	144,015	SH	DFND	14	6,087	137,928	0
WILLIAMS COS INC DEL	COM	969457100	23,411	910,933	SH	DFND	14	190,633	720,300	0
WILLIAMS COS INC DEL	COM	969457100	33	1,285	SH	DFND	16	0	1,285	0
WILLIAMS COS INC DEL	COM	969457100	519	20,200	SH	DFND	18	0	20,200	0
WILLIAMS SONOMA INC	COM	969904101	2,969	50,829	SH	DFND	14	6,919	43,910	0
WILSHIRE BANCORP INC	COM	97186T108	12,274	1,062,720	SH	DFND	14	162,947	899,773	0
WINDSTREAM HLDGS INC	COM NEW	97382A200	70	10,820	SH	DFND	14	5,620	5,200	0
WINNEBAGO INDS INC	COM	974637100	1,249	62,784	SH	DFND	14	2,998	59,786	0
WINTRUST FINL CORP	COM	97650W108	5,831	120,187	SH	DFND	14	5,901	114,286	0
WIPRO LTD	SPON ADR 1 SH	97651M109	15,742	1,364,141	SH	DFND	14	0	1,364,141	0
WIPRO LTD	SPON ADR 1 SH	97651M109	2,449	212,200	SH	DFND	16	0	212,200	0
WISDOMTREE INVTs INC	COM	97717P104	1,185	75,600	SH	DFND	14	13,300	62,300	0
WOLVERINE WORLD WIDE INC	COM	978097103	14,372	860,092	SH	DFND	14	131,362	728,730	0

WOLVERINE WORLD WIDE INC	COM	978097103	246	14,700	SH	DFND	16	0	14,700	0
WOODWARD INC	COM	980745103	1,871	37,681	SH	DFND	14	7,397	30,284	0
WORKDAY INC	CL A	98138H101	224	2,810	SH	DFND	14	1,640	1,170	0
WORLD ACCEP CORP DEL	COM	981419104	732	19,722	SH	DFND	14	1,042	18,680	0
WORLD FUEL SVCS CORP	COM	981475106	12,697	330,123	SH	DFND	14	86,159	243,964	0
WORLD FUEL SVCS CORP	COM	981475106	92	2,400	SH	DFND	16	0	2,400	0
WORTHINGTON INDS INC	COM	981811102	34,226	1,135,568	SH	DFND	14	331,264	804,304	0
WORTHINGTON INDS INC	COM	981811102	208	6,900	SH	DFND	16	0	6,900	0
WPX ENERGY INC	COM	98212B103	805	140,312	SH	DFND	14	17,573	122,739	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	21,181	291,545	SH	DFND	14	150,536	141,009	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	15	200	SH	DFND	16	0	200	0
WYNN RESORTS LTD	COM	983134107	6,975	100,809	SH	DFND	14	23,580	77,229	0
WYNN RESORTS LTD	COM	983134107	12	180	SH	DFND	16	0	180	0
XO GROUP INC	COM	983772104	1,380	85,958	SH	DFND	14	2,963	82,995	0
XPO LOGISTICS INC	COM	983793100	201	7,389	SH	DFND	14	3,989	3,400	0
XCEL ENERGY INC	COM	98389B100	23,252	647,514	SH	DFND	14	141,906	505,608	0
XCEL ENERGY INC	COM	98389B100	35	980	SH	DFND	16	0	980	0
XILINX INC	COM	983919101	15,607	332,285	SH	DFND	14	72,739	259,546	0
XILINX INC	COM	983919101	23	500	SH	DFND	16	0	500	0
XENIA HOTELS & RESORTS INC	COM	984017103	7,821	510,200	SH	DFND	14	171,000	339,200	0
XENIA HOTELS & RESORTS INC	COM	984017103	366	23,900	SH	DFND	16	0	23,900	0
XEROX CORP	COM	984121103	32,056	3,015,601	SH	DFND	14	370,889	2,644,712	0
XEROX CORP	COM	984121103	1,657	155,834	SH	DFND	16	0	155,834	0
XYLEM INC	COM	98419M100	8,016	219,605	SH	DFND	14	49,183	170,422	0
XYLEM INC	COM	98419M100	11	300	SH	DFND	16	0	300	0
XURA INC	COM	98420V107	2,607	106,070	SH	DFND	14	32,960	73,110	0
XURA INC	COM	98420V107	86	3,500	SH	DFND	16	0	3,500	0
YRC WORLDWIDE INC	COM PAR \$.01	984249607	1,679	118,400	SH	DFND	14	30,000	88,400	0
YAHOO INC	COM	984332106	35,634	1,071,379	SH	DFND	14	245,664	825,715	0
YAHOO INC	COM	984332106	59	1,760	SH	DFND	16	0	1,760	0
YELP INC	CL A	985817105	60	2,090	SH	DFND	14	790	1,300	0
YELP INC	CL A	985817105	343	11,910	SH	DFND	18	0	11,910	0
YUM BRANDS INC	COM	988498101	108,411	1,484,063	SH	DFND	14	179,059	1,305,004	0
YUM BRANDS INC	COM	988498101	395	5,410	SH	DFND	16	0	5,410	0
YUM BRANDS INC	COM	988498101	128	1,750	SH	DFND	18	0	1,750	0
ZAGG INC	COM	98884U108	4,165	380,700	SH	DFND	14	76,800	303,900	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	2,201	31,606	SH	DFND	14	4,316	27,290	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	21,888	213,351	SH	DFND	14	49,081	164,270	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	36	355	SH	DFND	16	0	355	0
ZIONS BANCORPORATION	COM	989701107	6,810	249,459	SH	DFND	14	56,316	193,143	0
ZIONS BANCORPORATION	COM	989701107	10	350	SH	DFND	16	0	350	0
ZIOPHARM ONCOLOGY INC	COM	98973P101	94	11,353	SH	DFND	14	6,064	5,289	0
ZIX CORP	COM	98974P100	145	28,523	SH	DFND	14	3,223	25,300	0
ZOETIS INC	CL A	98978V103	26,581	554,692	SH	DFND	14	130,790	423,902	0
ZOETIS INC	CL A	98978V103	43	900	SH	DFND	16	0	900	0
ZUMIEZ INC	COM	989817101	698	46,135	SH	DFND	14	2,166	43,969	0
ZYNGA INC	CL A	98986T108	136	50,800	SH	DFND	14	11,300	39,500	0
ZYNGA INC	CL A	98986T108	90	33,570	SH	DFND	18	0	33,570	0
AIRCASTLE LTD	COM	G0129K104	14,300	684,547	SH	DFND	14	3,419	681,128	0

ALKERMES PLC	SHS	G01767105	7,130	89,815	SH	DFND	14	2,667	87,148	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	7,692	116,693	SH	DFND	14	27,300	89,393	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	11	166	SH	DFND	16	0	166	0
ALLERGAN PLC	SHS	G0177J108	165,330	529,057	SH	DFND	14	152,083	376,974	0
ALLERGAN PLC	SHS	G0177J108	250	801	SH	DFND	16	0	801	0
AON PLC	SHS CL A	G0408V102	30,339	329,018	SH	DFND	14	78,081	250,937	0
AON PLC	SHS CL A	G0408V102	53	575	SH	DFND	16	0	575	0
ARCH CAP GROUP LTD	ORD	G0450A105	511	7,320	SH	DFND	14	2,165	5,155	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	7,991	133,545	SH	DFND	14	1,665	131,880	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	25,342	524,670	SH	DFND	14	85,936	438,734	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	10	200	SH	DFND	16	0	200	0
ASSURED GUARANTY LTD	COM	G0585R106	3,040	115,020	SH	DFND	14	2,595	112,425	0
ASSURED GUARANTY LTD	COM	G0585R106	140	5,300	SH	DFND	16	0	5,300	0
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	10,479	186,393	SH	DFND	14	10,493	175,900	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	121,302	1,160,785	SH	DFND	14	258,455	902,330	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	131	1,250	SH	DFND	16	0	1,250	0
BELMOND LTD	CL A	G1154H107	456	47,974	SH	DFND	14	5,374	42,600	0
BUNGE LIMITED	COM	G16962105	100,774	1,475,895	SH	DFND	14	244,410	1,231,485	0
BUNGE LIMITED	COM	G16962105	1,256	18,400	SH	DFND	16	0	18,400	0
CREDICORP LTD	COM	G2519Y108	5,469	56,200	SH	DFND	14	1,400	54,800	0
CREDICORP LTD	COM	G2519Y108	136	1,400	SH	DFND	16	0	1,400	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	28,734	335,165	SH	DFND	14	79,230	255,935	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	46	540	SH	DFND	16	0	540	0
EATON CORP PLC	SHS	G29183103	49,204	945,496	SH	DFND	14	160,856	784,640	0
EATON CORP PLC	SHS	G29183103	3,323	63,863	SH	DFND	16	0	63,863	0
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	33,608	525,214	SH	DFND	14	47,007	478,207	0
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	38	600	SH	DFND	16	0	600	0
ENDO INTL PLC	SHS	G30401106	15,372	251,090	SH	DFND	14	58,698	192,392	0
ENDO INTL PLC	SHS	G30401106	28	450	SH	DFND	16	0	450	0
ENSCO PLC	SHS CLASS A	G3157S106	68,478	4,449,500	SH	DFND	14	294,770	4,154,730	0
ENSCO PLC	SHS CLASS A	G3157S106	1,563	101,560	SH	DFND	16	0	101,560	0
EVEREST RE GROUP LTD	COM	G3223R108	25,623	139,949	SH	DFND	14	11,792	128,157	0
EVEREST RE GROUP LTD	COM	G3223R108	1,611	8,800	SH	DFND	16	0	8,800	0
FABRINET	SHS	G3323L100	1,654	69,429	SH	DFND	14	3,629	65,800	0
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	8,555	220,040	SH	DFND	14	1,924	218,116	0
FRONTLINE LTD	SHS	G3682E127	37	12,268	SH	DFND	14	12,268	0	0
GENPACT LIMITED	SHS	G3922B107	2,146	85,917	SH	DFND	14	2,657	83,260	0
HELEN OF TROY CORP LTD	COM	G4388N106	6,356	67,433	SH	DFND	14	3,433	64,000	0
HERBALIFE LTD	COM USD SHS	G4412G101	232	4,321	SH	DFND	14	1,287	3,034	0
INGERSOLL-RAND PLC	SHS	G47791101	17,292	312,753	SH	DFND	14	74,608	238,145	0
INGERSOLL-RAND PLC	SHS	G47791101	28	500	SH	DFND	16	0	500	0
WEATHERFORD INTL PLC	ORD SHS	G48833100	108	12,924	SH	DFND	14	12,100	824	0
INVESCO LTD	SHS	G491BT108	18,166	542,584	SH	DFND	14	119,410	423,174	0
INVESCO LTD	SHS	G491BT108	26	775	SH	DFND	16	0	775	0
JAMES RIV GROUP LTD	COM	G5005R107	1,152	34,350	SH	DFND	14	550	33,800	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	56,127	399,307	SH	DFND	14	83,395	315,912	0

JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	1,154	8,210	SH	DFND	16	0	8,210	0
LAZARD LTD	SHS A	G54050102	13,510	300,145	SH	DFND	14	12,145	288,000	0
LIBERTY GLOBAL PLC	SHS CL C	G5480U120	220	5,408	SH	DFND	14	4,766	642	0
LIVANOVA PLC	SHS	G5509L101	24,572	413,879	SH	DFND	14	109,832	304,047	0
LIVANOVA PLC	SHS	G5509L101	113	1,900	SH	DFND	16	0	1,900	0
MAIDEN HOLDINGS LTD	SHS	G5753U112	1,849	124,044	SH	DFND	14	33,344	90,700	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	37,594	503,739	SH	DFND	14	56,218	447,521	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	463	6,200	SH	DFND	16	0	6,200	0
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	262	29,740	SH	DFND	14	6,840	22,900	0
MEDTRONIC PLC	SHS	G5960L103	152,602	1,983,906	SH	DFND	14	493,670	1,490,236	0
MEDTRONIC PLC	SHS	G5960L103	1,211	15,740	SH	DFND	16	0	15,740	0
MICHAEL KORS HLDGS LTD	SHS	G60754101	61,784	1,542,290	SH	DFND	14	127,720	1,414,570	0
MICHAEL KORS HLDGS LTD	SHS	G60754101	831	20,740	SH	DFND	16	0	20,740	0
NABORS INDUSTRIES LTD	SHS	G6359F103	8,995	1,056,989	SH	DFND	14	181,632	875,357	0
NABORS INDUSTRIES LTD	SHS	G6359F103	77	9,000	SH	DFND	16	0	9,000	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	20,155	432,518	SH	DFND	14	103,312	329,206	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	34	730	SH	DFND	16	0	730	0
NOBLE CORP PLC	SHS USD	G65431101	18,051	1,711,042	SH	DFND	14	80,250	1,630,792	0
NOBLE CORP PLC	SHS USD	G65431101	996	94,400	SH	DFND	16	0	94,400	0
NORDIC AMERICAN TANKERS LIMI	COM	G65773106	1,300	83,669	SH	DFND	14	4,769	78,900	0
NORWEGIAN CRUISE LINE HLDGS	SHS	G66721104	219	3,740	SH	DFND	14	2,200	1,540	0
PARTNERRE LTD	COM	G6852T105	455	3,254	SH	DFND	14	929	2,325	0
PROTHENA CORP PLC	SHS	G72800108	7,837	115,070	SH	DFND	14	69,570	45,500	0
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	3,836	33,889	SH	DFND	14	5,318	28,571	0
ROWAN COMPANIES PLC	SHS CL A	G7665A101	9,494	560,127	SH	DFND	14	32,407	527,720	0
ROWAN COMPANIES PLC	SHS CL A	G7665A101	466	27,500	SH	DFND	16	0	27,500	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	13,009	354,847	SH	DFND	14	80,797	274,050	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	23	620	SH	DFND	16	0	620	0
PENTAIR PLC	SHS	G7S00T104	12,158	245,465	SH	DFND	14	50,995	194,470	0
PENTAIR PLC	SHS	G7S00T104	17	346	SH	DFND	16	0	346	0
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	5,543	334,509	SH	DFND	14	3,340	331,169	0
SIGNET JEWELERS LIMITED	SHS	G81276100	12,290	99,362	SH	DFND	14	23,057	76,305	0
SIGNET JEWELERS LIMITED	SHS	G81276100	20	160	SH	DFND	16	0	160	0
STERIS PLC	SHS USD	G84720104	23,741	315,115	SH	DFND	14	147,495	167,620	0
STERIS PLC	SHS USD	G84720104	166	2,200	SH	DFND	16	0	2,200	0
UTI WORLDWIDE INC	ORD	G87210103	1,503	213,727	SH	DFND	14	10,582	203,145	0
TRAVELPORT WORLDWIDE LTD	SHS	G9019D104	157	12,150	SH	DFND	14	5,650	6,500	0
TYCO INTL PLC	SHS	G91442106	15,853	497,125	SH	DFND	14	117,600	379,525	0
TYCO INTL PLC	SHS	G91442106	27	860	SH	DFND	16	0	860	0
VALIDUS HOLDINGS LTD	COM SHS	G9319H102	2,550	55,087	SH	DFND	14	4,697	50,390	0
WHITE MTNS INS GROUP LTD	COM	G9618E107	379	521	SH	DFND	14	222	299	0
PERRIGO CO PLC	SHS	G97822103	25,483	176,109	SH	DFND	14	41,750	134,359	0
PERRIGO CO PLC	SHS	G97822103	43	300	SH	DFND	16	0	300	0
XL GROUP PLC	SHS	G98290102	17,899	456,831	SH	DFND	14	90,495	366,336	0
XL GROUP PLC	SHS	G98290102	22	555	SH	DFND	16	0	555	0
ACE LTD	SHS	H0023R105	66,152	566,131	SH	DFND	14	101,808	464,323	0

ACE LTD	SHS	H0023R105	2,600	22,250	SH	DFND	16	0	22,250	0
ALLIED WRLD ASSUR COM HLDG A	SHS	H01531104	16,277	437,677	SH	DFND	14	16,011	421,666	0
GARMIN LTD	SHS	H2906T109	5,133	138,100	SH	DFND	14	32,200	105,900	0
GARMIN LTD	SHS	H2906T109	7	200	SH	DFND	16	0	200	0
TE CONNECTIVITY LTD	REG SHS	H84989104	29,753	460,504	SH	DFND	14	106,859	353,645	0
TE CONNECTIVITY LTD	REG SHS	H84989104	55	850	SH	DFND	16	0	850	0
TRANSOCEAN LTD	REG SHS	H8817H100	5,010	404,650	SH	DFND	14	85,750	318,900	0
TRANSOCEAN LTD	REG SHS	H8817H100	7	570	SH	DFND	16	0	570	0
GLOBANT S A	COM	L44385109	253	6,750	SH	DFND	14	1,050	5,700	0
INTELSAT S A	COM	L5140P101	1,579	379,611	SH	DFND	14	1,400	378,211	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	12,425	152,677	SH	DFND	14	27,710	124,967	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	830	10,200	SH	DFND	16	0	10,200	0
ORBOTECH LTD	ORD	M75253100	4,503	203,500	SH	DFND	14	0	203,500	0
AERCAP HOLDINGS NV	SHS	N00985106	12,534	290,414	SH	DFND	14	49,374	241,040	0
AERCAP HOLDINGS NV	SHS	N00985106	902	20,900	SH	DFND	16	0	20,900	0
AVG TECHNOLOGIES N V	SHS	N07831105	4,178	208,370	SH	DFND	14	2,170	206,200	0
MOBILEYE N V AMSTELVEEN	ORD SHS	N51488117	311	7,355	SH	DFND	14	7,227	128	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	179,673	2,067,589	SH	DFND	14	345,754	1,721,835	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	2,503	28,800	SH	DFND	16	0	28,800	0
MYLAN N V	SHS EURO	N59465109	26,712	494,034	SH	DFND	14	117,947	376,087	0
MYLAN N V	SHS EURO	N59465109	43	795	SH	DFND	16	0	795	0
NXP SEMICONDUCTORS N V	COM	N6596X109	1,025	12,167	SH	DFND	14	11,844	323	0
NXP SEMICONDUCTORS N V	COM	N6596X109	202	2,400	SH	DFND	16	0	2,400	0
SAPIENS INTL CORP N V	SHS NEW	N7716A151	513	50,300	SH	DFND	14	1,300	49,000	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	22,002	217,385	SH	DFND	14	48,895	168,490	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	40	400	SH	DFND	16	0	400	0
AVAGO TECHNOLOGIES LTD	SHS	Y0486S104	49,865	343,542	SH	DFND	14	74,662	268,880	0
AVAGO TECHNOLOGIES LTD	SHS	Y0486S104	78	540	SH	DFND	16	0	540	0
DHT HOLDINGS INC	SHS NEW	Y2065G121	1,322	163,400	SH	DFND	14	4,800	158,600	0
FLEXTRONICS INTL LTD	ORD	Y2573F102	2,068	184,482	SH	DFND	14	4,340	180,142	0
GENER8 MARITIME INC	COM	Y26889108	197	20,800	SH	DFND	14	1,000	19,800	0
SCORPIO TANKERS INC	SHS	Y7542C106	2,525	314,882	SH	DFND	14	9,882	305,000	0
TEEKAY TANKERS LTD	CL A	Y8565N102	1,067	155,093	SH	DFND	14	5,093	150,000	0