

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: 06-30-2016

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]

08-09-2016

[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: 3,877

Form 13F Information Table Value Total: 59,448,446

(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
14	028-11173	Quantitative Management Associates LLC
16	028-13416	Prudential Trust Co
3	028-04217	PGIM, Inc.
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
AAC HLDGS INC	COM	000307108	368	16,143	SH DFND	10	16,143 0 0
AAC HLDGS INC	COM	000307108	17	750	SH DFND	14	750 0 0
AAON INC	COM PAR \$0.004	000360206	3,748	136,236	SH DFND	14	40,173 96,063 0
AAR CORP	COM	000361105	7,950	340,602	SH DFND	14	91,879 248,723 0
ACCO BRANDS CORP	COM	00081T108	5,706	552,326	SH DFND	14	11,885 540,441 0
ABM INDS INC	COM	000957100	4,991	136,802	SH DFND	14	9,775 127,027 0
AFLAC INC	COM	001055102	1,385	19,195	SH DFND	10	19,195 0 0
AFLAC INC	COM	001055102	141,080	1,955,099	SH DFND	14	366,705 1,588,394 0
AFLAC INC	COM	001055102	1,189	16,480	SH DFND	16	0 16,480 0
AGCO CORP	COM	001084102	18,624	395,172	SH DFND	14	52,097 343,075 0
AGL RES INC	COM	001204106	8,979	136,107	SH DFND	14	56,821 79,286 0
AG MTG INVT TR INC	COM	001228105	6,913	478,737	SH DFND	14	54,956 423,781 0
AES CORP	COM	00130H105	116,805	9,359,401	SH DFND	14	1,893,738 7,465,663 0
AES CORP	COM	00130H105	775	62,110	SH DFND	16	0 62,110 0
AK STL HLDG CORP	COM	001547108	2,659	570,549	SH DFND	14	33,990 536,559 0
AMAG PHARMACEUTICALS INC	COM	00163U106	10,594	442,877	SH DFND	14	5,517 437,360 0
AMC NETWORKS INC	CL A	00164V103	18,559	307,173	SH DFND	14	41,506 265,667 0
AMC ENTMT HLDGS INC	CL A COM	00165C104	5,280	191,250	SH DFND	14	115,150 76,100 0
AMN HEALTHCARE SERVICES INC	COM	001744101	183	4,573	SH DFND	10	4,573 0 0
AMN HEALTHCARE SERVICES INC	COM	001744101	4,659	116,551	SH DFND	14	7,848 108,703 0
ANI PHARMACEUTICALS INC	COM	00182C103	1,044	18,700	SH DFND	14	1,530 17,170 0
ARC DOCUMENT SOLUTIONS INC	COM	00191G103	94	24,113	SH DFND	14	4,213 19,900 0
AT&T INC	COM	00206R102	1,532	35,444	SH DFND	10	35,444 0 0
AT&T INC	COM	00206R102	769,552	17,809,573	SH DFND	14	4,325,316 13,484,257 0
AT&T INC	COM	00206R102	3,727	86,258	SH DFND	16	0 86,258 0
A10 NETWORKS INC	COM	002121101	510	78,900	SH DFND	14	48,300 30,600 0
ATN INTL INC	COM	00215F107	4,646	59,709	SH DFND	14	26,349 33,360 0
AZZ INC	COM	002474104	5,935	98,956	SH DFND	14	25,344 73,612 0
AARONS INC	COM PAR \$0.50	002535300	1,317	60,157	SH DFND	14	11,722 48,435 0
ABAXIS INC	COM	002567105	2,497	52,869	SH DFND	14	3,369 49,500 0
ABBOTT LABS	COM	002824100	184,735	4,699,446	SH DFND	14	916,249 3,783,197 0
ABBOTT LABS	COM	002824100	1,612	41,015	SH DFND	16	0 41,015 0
ABBVIE INC	COM	00287Y109	148,507	2,398,760	SH DFND	14	780,159 1,618,601 0

ABBVIE INC	COM	00287Y109	211	3,415	SH	DFND	16	0	3,415	0
ABERCROMBIE & FITCH CO	CL A	002896207	3,524	197,869	SH	DFND	14	11,180	186,689	0
ABIOMED INC	COM	003654100	264	2,412	SH	DFND	10	2,412	0	0
ABIOMED INC	COM	003654100	10,701	97,913	SH	DFND	14	4,618	93,295	0
ABIOMED INC	COM	003654100	6,929	63,400	SH	DFND	18	0	63,400	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	242	4,370	SH	DFND	14	4,370	0	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	5,457	98,500	SH	DFND	18	0	98,500	0
ACADIA PHARMACEUTICALS INC	COM	004225108	131	4,028	SH	DFND	10	4,028	0	0
ACADIA PHARMACEUTICALS INC	COM	004225108	131	4,030	SH	DFND	14	4,030	0	0
ACADIA RLTY TR	COM SH BEN INT	004239109	6,216	175,006	SH	DFND	14	12,968	162,038	0
ACADIA RLTY TR	COM SH BEN INT	004239109	20,898	588,331	SH	DFND	3	86,706	501,625	0
ACCELERON PHARMA INC	COM	00434H108	75	2,200	SH	DFND	14	2,200	0	0
ACCELERON PHARMA INC	COM	00434H108	2,695	79,300	SH	DFND	18	0	79,300	0
ACETO CORP	COM	004446100	1,571	71,771	SH	DFND	14	4,971	66,800	0
ACHILLION PHARMACEUTICALS IN	COM	00448Q201	85	10,842	SH	DFND	14	10,842	0	0
ACI WORLDWIDE INC	COM	004498101	1,468	75,234	SH	DFND	14	18,489	56,745	0
ACORDA THERAPEUTICS INC	COM	00484M106	11,051	433,292	SH	DFND	14	121,722	311,570	0
ACTIVISION BLIZZARD INC	COM	00507V109	27,993	706,356	SH	DFND	14	244,356	462,000	0
ACTIVISION BLIZZARD INC	COM	00507V109	40	1,000	SH	DFND	16	0	1,000	0
ACTUANT CORP	CL A NEW	00508X203	3,229	142,832	SH	DFND	14	9,751	133,081	0
ACUITY BRANDS INC	COM	00508Y102	14,945	60,273	SH	DFND	14	20,112	40,161	0
ACUITY BRANDS INC	COM	00508Y102	25	100	SH	DFND	16	0	100	0
ACXIOM CORP	COM	005125109	1,092	49,641	SH	DFND	14	13,232	36,409	0
ADAMS RES & ENERGY INC	COM NEW	006351308	1,107	28,758	SH	DFND	14	380	28,378	0
ADDUS HOMECARE CORP	COM	006739106	396	22,716	SH	DFND	10	22,716	0	0
ADDUS HOMECARE CORP	COM	006739106	16	900	SH	DFND	14	900	0	0
ADEPTUS HEALTH INC	CL A	006855100	156	3,023	SH	DFND	10	3,023	0	0
ADEPTUS HEALTH INC	CL A	006855100	1,695	32,810	SH	DFND	14	2,130	30,680	0
ADEPTUS HEALTH INC	CL A	006855100	6,654	128,800	SH	DFND	18	0	128,800	0
ADOBE SYS INC	COM	00724F101	868	9,065	SH	DFND	10	9,065	0	0
ADOBE SYS INC	COM	00724F101	189,169	1,974,833	SH	DFND	14	353,328	1,621,505	0
ADOBE SYS INC	COM	00724F101	1,547	16,147	SH	DFND	16	0	16,147	0
ADTRAN INC	COM	00738A106	2,361	126,601	SH	DFND	14	8,336	118,265	0
ADVANCE AUTO PARTS INC	COM	00751Y106	16,627	102,873	SH	DFND	14	35,444	67,429	0
ADVANCE AUTO PARTS INC	COM	00751Y106	27	170	SH	DFND	16	0	170	0
AECOM	COM	00766T100	10,012	315,145	SH	DFND	14	32,782	282,363	0
AEGION CORP	COM	00770F104	13,204	676,796	SH	DFND	14	5,879	670,917	0
AEROHIVE NETWORKS INC	COM	007786106	102	15,400	SH	DFND	14	1,400	14,000	0
AEROJET ROCKETDYNE HLDGS INC	COM	007800105	2,890	158,097	SH	DFND	14	10,158	147,939	0
ADVANCED MICRO DEVICES INC	COM	007903107	2,129	414,233	SH	DFND	14	112,062	302,171	0
ADVANCED ENERGY INDS	COM	007973100	19,381	510,563	SH	DFND	14	138,613	371,950	0
ADVANCED ENERGY INDS	COM	007973100	178	4,700	SH	DFND	16	0	4,700	0
AEROVIRONMENT INC	COM	008073108	1,385	49,806	SH	DFND	14	3,506	46,300	0
AETNA INC NEW	COM	00817Y108	906	7,420	SH	DFND	10	7,420	0	0

AETNA INC NEW	COM	00817Y108	97,953	802,036	SH	DFND	14	307,906	494,130	0
AETNA INC NEW	COM	00817Y108	91	747	SH	DFND	16	0	747	0
AFFILIATED MANAGERS GROUP	COM	008252108	10,765	76,472	SH	DFND	14	26,506	49,966	0
AFFILIATED MANAGERS GROUP	COM	008252108	17	120	SH	DFND	16	0	120	0
AGILENT TECHNOLOGIES INC	COM	00846U101	19,944	449,592	SH	DFND	14	154,650	294,942	0
AGILENT TECHNOLOGIES INC	COM	00846U101	29	664	SH	DFND	16	0	664	0
AGILYSYS INC	COM	00847J105	380	36,329	SH	DFND	14	2,697	33,632	0
AGREE REALTY CORP	COM	008492100	2,763	57,282	SH	DFND	14	3,762	53,520	0
AIR METHODS CORP	COM PAR \$.06	009128307	205	5,732	SH	DFND	10	5,732	0	0
AIR METHODS CORP	COM PAR \$.06	009128307	3,052	85,184	SH	DFND	14	6,138	79,046	0
AIR LEASE CORP	CL A	00912X302	16,121	601,988	SH	DFND	14	24,188	577,800	0
AIR PRODS & CHEMS INC	COM	009158106	124,842	878,919	SH	DFND	14	147,207	731,712	0
AIR PRODS & CHEMS INC	COM	009158106	1,323	9,315	SH	DFND	16	0	9,315	0
AIR PRODS & CHEMS INC	COM	009158106	710	5,000	SH	DFND	18	0	5,000	0
AIR TRANSPORT SERVICES GRP I	COM	00922R105	2,371	182,916	SH	DFND	14	7,248	175,668	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	15,212	271,991	SH	DFND	14	83,888	188,103	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	23	410	SH	DFND	16	0	410	0
AKORN INC	COM	009728106	1,436	50,407	SH	DFND	14	11,157	39,250	0
ALAMO GROUP INC	COM	011311107	2,936	44,509	SH	DFND	14	11,209	33,300	0
ALASKA AIR GROUP INC	COM	011659109	718	12,320	SH	DFND	10	12,320	0	0
ALASKA AIR GROUP INC	COM	011659109	12,153	208,484	SH	DFND	14	101,000	107,484	0
ALASKA AIR GROUP INC	COM	011659109	13	220	SH	DFND	16	0	220	0
ALBANY INTL CORP	CL A	012348108	2,808	70,313	SH	DFND	14	5,043	65,270	0
ALBANY MOLECULAR RESH INC	COM	012423109	883	65,720	SH	DFND	14	4,400	61,320	0
ALBEMARLE CORP	COM	012653101	6,902	87,031	SH	DFND	14	20,832	66,199	0
ALBEMARLE CORP	COM	012653101	33	420	SH	DFND	16	0	420	0
ALBEMARLE CORP	COM	012653101	240	3,020	SH	DFND	18	0	3,020	0
ALCOA INC	COM	013817101	30,026	3,239,035	SH	DFND	14	695,450	2,543,585	0
ALCOA INC	COM	013817101	25	2,680	SH	DFND	16	0	2,680	0
ALCOA INC	COM	013817101	396	42,700	SH	DFND	18	0	42,700	0
ALDER BIOPHARMACEUTICALS INC	COM	014339105	110	4,400	SH	DFND	14	4,400	0	0
ALDER BIOPHARMACEUTICALS INC	COM	014339105	2,300	92,100	SH	DFND	18	0	92,100	0
ALEXANDER & BALDWIN INC NEW	COM	014491104	1,086	30,062	SH	DFND	14	8,357	21,705	0
ALERE INC	COM	01449J105	217	5,215	SH	DFND	14	5,215	0	0
ALEXANDERS INC	COM	014752109	223	545	SH	DFND	14	265	280	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	6,402	61,847	SH	DFND	14	11,682	50,165	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	46	440	SH	DFND	16	0	440	0
ALEXION PHARMACEUTICALS INC	COM	015351109	36,073	308,948	SH	DFND	14	105,698	203,250	0
ALEXION PHARMACEUTICALS INC	COM	015351109	56	480	SH	DFND	16	0	480	0
ALEXION PHARMACEUTICALS INC	COM	015351109	7,893	67,600	SH	DFND	18	0	67,600	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	69,640	875,648	SH	DFND	14	13,400	862,248	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	4,907	61,700	SH	DFND	16	0	61,700	0

ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	1,789	22,500	SH	DFND	18	0	22,500	0
ALIGN TECHNOLOGY INC	COM	016255101	19,411	240,980	SH	DFND	14	53,780	187,200	0
ALIGN TECHNOLOGY INC	COM	016255101	48	600	SH	DFND	16	0	600	0
ALIGN TECHNOLOGY INC	COM	016255101	3,982	49,437	SH	DFND	18	0	49,437	0
ALLEGHANY CORP DEL	COM	017175100	46,956	85,439	SH	DFND	14	17,586	67,853	0
ALLEGHANY CORP DEL	COM	017175100	181	330	SH	DFND	16	0	330	0
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	896	70,312	SH	DFND	14	19,160	51,152	0
ALLEGIANT TRAVEL CO	COM	01748X102	476	3,144	SH	DFND	10	3,144	0	0
ALLEGIANT TRAVEL CO	COM	01748X102	5,328	35,166	SH	DFND	14	2,412	32,754	0
ALLETE INC	COM NEW	018522300	765	11,840	SH	DFND	10	11,840	0	0
ALLETE INC	COM NEW	018522300	9,207	142,453	SH	DFND	14	8,432	134,021	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	16,058	81,964	SH	DFND	14	28,457	53,507	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	27	140	SH	DFND	16	0	140	0
ALLIANT ENERGY CORP	COM	018802108	5,091	128,240	SH	DFND	14	32,198	96,042	0
ALLIANT ENERGY CORP	COM	018802108	18	460	SH	DFND	16	0	460	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	10,993	389,400	SH	DFND	14	16,900	372,500	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	172	6,100	SH	DFND	16	0	6,100	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	191	6,770	SH	DFND	18	0	6,770	0
ALLSCRIPTS HEALTHCARE SOLUTN	COM	01988P108	1,434	112,877	SH	DFND	14	24,795	88,082	0
ALLSTATE CORP	COM	020002101	582	8,320	SH	DFND	10	8,320	0	0
ALLSTATE CORP	COM	020002101	167,521	2,394,870	SH	DFND	14	470,781	1,924,089	0
ALLSTATE CORP	COM	020002101	1,435	20,509	SH	DFND	16	0	20,509	0
ALLY FINL INC	COM	02005N100	12,412	727,140	SH	DFND	14	47,290	679,850	0
ALMOST FAMILY INC	COM	020409108	900	21,112	SH	DFND	14	1,481	19,631	0
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	259	4,674	SH	DFND	14	4,604	70	0
ALON USA ENERGY INC	COM	020520102	141	21,748	SH	DFND	10	21,748	0	0
ALON USA ENERGY INC	COM	020520102	5,008	772,783	SH	DFND	14	3,383	769,400	0
ALPHABET INC	CAP STK CL C	02079K107	498,470	720,229	SH	DFND	14	209,063	511,166	0
ALPHABET INC	CAP STK CL C	02079K107	3,043	4,397	SH	DFND	16	0	4,397	0
ALPHABET INC	CAP STK CL A	02079K305	1,333	1,895	SH	DFND	10	1,895	0	0
ALPHABET INC	CAP STK CL A	02079K305	435,624	619,197	SH	DFND	14	157,361	461,836	0
ALPHABET INC	CAP STK CL A	02079K305	2,346	3,335	SH	DFND	16	0	3,335	0
ALTRA INDL MOTION CORP	COM	02208R106	354	13,136	SH	DFND	14	10,236	2,900	0
ALTRIA GROUP INC	COM	02209S103	363,310	5,268,414	SH	DFND	14	1,112,618	4,155,796	0
ALTRIA GROUP INC	COM	02209S103	2,777	40,270	SH	DFND	16	0	40,270	0
ALTRIA GROUP INC	COM	02209S103	531	7,700	SH	DFND	18	0	7,700	0
AMAZON COM INC	COM	023135106	716	1,000	SH	DFND	10	1,000	0	0
AMAZON COM INC	COM	023135106	579,748	810,134	SH	DFND	14	232,393	577,741	0
AMAZON COM INC	COM	023135106	2,802	3,915	SH	DFND	16	0	3,915	0
AMAZON COM INC	COM	023135106	1,038	1,450	SH	DFND	18	0	1,450	0
AMBAC FINL GROUP INC	COM NEW	023139884	1,551	94,200	SH	DFND	14	16,800	77,400	0
AMBEV SA	SPONSORED ADR	02319V103	1,600	270,800	SH	DFND	18	0	270,800	0
AMEDISYS INC	COM	023436108	3,699	73,279	SH	DFND	14	4,682	68,597	0

AMERCO	COM	023586100	6,482	17,307	SH	DFND	14	4,007	13,300	0
AMEREN CORP	COM	023608102	19,610	365,998	SH	DFND	14	115,964	250,034	0
AMEREN CORP	COM	023608102	28	525	SH	DFND	16	0	525	0
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	468	38,200	SH	DFND	14	0	38,200	0
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	980	79,960	SH	DFND	18	0	79,960	0
AMERICAN AIRLS GROUP INC	COM	02376R102	23,110	816,366	SH	DFND	14	285,526	530,840	0
AMERICAN AIRLS GROUP INC	COM	02376R102	33	1,150	SH	DFND	16	0	1,150	0
AMERICAN ASSETS TR INC	COM	024013104	14,645	345,076	SH	DFND	14	103,843	241,233	0
AMERICAN ASSETS TR INC	COM	024013104	187	4,400	SH	DFND	16	0	4,400	0
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	2,683	185,261	SH	DFND	14	12,361	172,900	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	38,441	727,076	SH	DFND	14	181,735	545,341	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	185	3,500	SH	DFND	16	0	3,500	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	73,302	1,386,461	SH	DFND	3	196,021	1,190,440	0
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	12,226	616,853	SH	DFND	14	57,203	559,650	0
AMERICAN CAP LTD	COM	02503Y103	233	14,750	SH	DFND	14	14,750	0	0
AMERICAN CAP MTG INVT CORP	COM	02504A104	6,271	397,152	SH	DFND	14	85,215	311,937	0
AMERICAN ELEC PWR INC	COM	025537101	1,166	16,640	SH	DFND	10	16,640	0	0
AMERICAN ELEC PWR INC	COM	025537101	136,332	1,945,102	SH	DFND	14	530,852	1,414,250	0
AMERICAN ELEC PWR INC	COM	025537101	226	3,230	SH	DFND	16	0	3,230	0
AMERICAN ELEC PWR INC	COM	025537101	743	10,600	SH	DFND	18	0	10,600	0
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	26,855	1,685,794	SH	DFND	14	387,893	1,297,901	0
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	131	8,200	SH	DFND	16	0	8,200	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	469	32,940	SH	DFND	10	32,940	0	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	16,159	1,133,994	SH	DFND	14	111,057	1,022,937	0
AMERICAN EXPRESS CO	COM	025816109	1,267	20,850	SH	DFND	10	20,850	0	0
AMERICAN EXPRESS CO	COM	025816109	70,563	1,161,337	SH	DFND	14	396,878	764,459	0
AMERICAN EXPRESS CO	COM	025816109	105	1,733	SH	DFND	16	0	1,733	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	47,872	647,538	SH	DFND	14	169,927	477,611	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	643	8,700	SH	DFND	16	0	8,700	0
AMERICAN HOMES 4 RENT	CL A	02665T306	1,729	84,410	SH	DFND	14	21,610	62,800	0
AMERICAN INTL GROUP INC	COM NEW	026874784	87,561	1,655,532	SH	DFND	14	543,826	1,111,706	0
AMERICAN INTL GROUP INC	COM NEW	026874784	125	2,358	SH	DFND	16	0	2,358	0
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	76	2,702	SH	DFND	10	2,702	0	0
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	2,333	83,012	SH	DFND	14	2,630	80,382	0
AMERICAN SCIENCE & ENGR INC	COM	029429107	650	17,372	SH	DFND	14	1,128	16,244	0
AMERICAN STS WTR CO	COM	029899101	10,929	249,402	SH	DFND	14	81,852	167,550	0
AMERICAN TOWER CORP NEW	COM	03027X100	116,539	1,025,781	SH	DFND	14	262,930	762,851	0
AMERICAN TOWER CORP NEW	COM	03027X100	103	905	SH	DFND	16	0	905	0
AMERICAN TOWER CORP NEW	COM	03027X100	534	4,700	SH	DFND	18	0	4,700	0
AMERICAN VANGUARD CORP	COM	030371108	928	61,430	SH	DFND	14	3,742	57,688	0

AMERICAN WTR WKS CO INC NEW	COM	030420103	21,451	253,833	SH	DFND	14	85,673	168,160	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	30	350	SH	DFND	16	0	350	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	668	7,900	SH	DFND	18	0	7,900	0
AMERICAN WOODMARK CORP	COM	030506109	867	13,056	SH	DFND	10	13,056	0	0
AMERICAN WOODMARK CORP	COM	030506109	7,760	116,910	SH	DFND	14	27,610	89,300	0
AMERICAN WOODMARK CORP	COM	030506109	193	2,900	SH	DFND	16	0	2,900	0
AMERISAFE INC	COM	03071H100	5,491	89,691	SH	DFND	14	43,039	46,652	0
AMERISOURCEBERGEN CORP	COM	03073E105	21,481	270,815	SH	DFND	14	91,682	179,133	0
AMERISOURCEBERGEN CORP	COM	03073E105	578	7,290	SH	DFND	16	0	7,290	0
AMERIPRISE FINL INC	COM	03076C106	879	9,780	SH	DFND	10	9,780	0	0
AMERIPRISE FINL INC	COM	03076C106	81,725	909,569	SH	DFND	14	140,225	769,344	0
AMERIPRISE FINL INC	COM	03076C106	1,209	13,455	SH	DFND	16	0	13,455	0
AMERIS BANCORP	COM	03076K108	2,374	79,923	SH	DFND	14	16,823	63,100	0
AMETEK INC NEW	COM	031100100	15,045	325,448	SH	DFND	14	110,876	214,572	0
AMETEK INC NEW	COM	031100100	23	500	SH	DFND	16	0	500	0
AMGEN INC	COM	031162100	2,772	18,220	SH	DFND	10	18,220	0	0
AMGEN INC	COM	031162100	337,484	2,218,098	SH	DFND	14	516,038	1,702,060	0
AMGEN INC	COM	031162100	2,234	14,682	SH	DFND	16	0	14,682	0
AMICUS THERAPEUTICS INC	COM	03152W109	103	18,880	SH	DFND	10	18,880	0	0
AMICUS THERAPEUTICS INC	COM	03152W109	63	11,600	SH	DFND	14	11,600	0	0
AMICUS THERAPEUTICS INC	COM	03152W109	4,953	907,100	SH	DFND	18	0	907,100	0
AMKOR TECHNOLOGY INC	COM	031652100	415	72,260	SH	DFND	10	72,260	0	0
AMKOR TECHNOLOGY INC	COM	031652100	10,734	1,866,721	SH	DFND	14	11,260	1,855,461	0
AMPHENOL CORP NEW	CL A	032095101	24,281	423,532	SH	DFND	14	145,124	278,408	0
AMPHENOL CORP NEW	CL A	032095101	37	640	SH	DFND	16	0	640	0
AMSURG CORP	COM	03232P405	2,509	32,353	SH	DFND	14	6,855	25,498	0
AMTRUST FINL SVCS INC	COM	032359309	1,289	52,602	SH	DFND	14	52,602	0	0
ANADARKO PETE CORP	COM	032511107	37,587	705,856	SH	DFND	14	243,907	461,949	0
ANADARKO PETE CORP	COM	032511107	54	1,023	SH	DFND	16	0	1,023	0
ANADARKO PETE CORP	COM	032511107	1,065	20,000	SH	DFND	18	0	20,000	0
ANALOG DEVICES INC	COM	032654105	24,601	434,347	SH	DFND	14	147,223	287,124	0
ANALOG DEVICES INC	COM	032654105	35	610	SH	DFND	16	0	610	0
ANALOGIC CORP	COM PAR \$0.05	032657207	2,416	30,414	SH	DFND	14	2,259	28,155	0
ANDERSONS INC	COM	034164103	2,515	70,765	SH	DFND	14	4,823	65,942	0
ANGIODYNAMICS INC	COM	03475V101	924	64,291	SH	DFND	14	4,571	59,720	0
ANIKA THERAPEUTICS INC	COM	035255108	2,186	40,740	SH	DFND	14	2,750	37,990	0
ANIXTER INTL INC	COM	035290105	153	2,863	SH	DFND	10	2,863	0	0
ANIXTER INTL INC	COM	035290105	13,793	258,880	SH	DFND	14	33,046	225,834	0
ANNALY CAP MGMT INC	COM	035710409	31,784	2,871,154	SH	DFND	14	334,354	2,536,800	0
ANSYS INC	COM	03662Q105	28,877	318,209	SH	DFND	14	76,116	242,093	0
ANSYS INC	COM	03662Q105	64	710	SH	DFND	16	0	710	0
ANTHEM INC	COM	036752103	341	2,600	SH	DFND	10	2,600	0	0
ANTHEM INC	COM	036752103	182,881	1,392,427	SH	DFND	14	226,958	1,165,469	0
ANTHEM INC	COM	036752103	1,426	10,855	SH	DFND	16	0	10,855	0
APACHE CORP	COM	037411105	29,190	524,342	SH	DFND	14	181,256	343,086	0
APACHE CORP	COM	037411105	42	761	SH	DFND	16	0	761	0
APACHE CORP	COM	037411105	559	10,050	SH	DFND	18	0	10,050	0

APARTMENT INVT & MGMT CO	CL A	03748R101	9,589	217,140	SH	DFND	14	75,543	141,597	0
APARTMENT INVT & MGMT CO	CL A	03748R101	13	304	SH	DFND	16	0	304	0
APARTMENT INVT & MGMT CO	CL A	03748R101	54,399	1,231,871	SH	DFND	3	174,046	1,057,825	0
APOGEE ENTERPRISES INC	COM	037598109	191	4,118	SH	DFND	10	4,118	0	0
APOGEE ENTERPRISES INC	COM	037598109	4,357	94,002	SH	DFND	14	17,085	76,917	0
APOLLO ED GROUP INC	CL A	037604105	1,389	152,323	SH	DFND	14	152,323	0	0
APOLLO INVT CORP	COM	03761U106	67	12,150	SH	DFND	14	12,150	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	4,866	302,804	SH	DFND	14	5,999	296,805	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	4,176	311,618	SH	DFND	14	3,637	307,981	0
APPLE INC	COM	037833100	3,176	33,222	SH	DFND	10	33,222	0	0
APPLE INC	COM	037833100	1,152,554	12,056,001	SH	DFND	14	3,488,235	8,567,766	0
APPLE INC	COM	037833100	6,062	63,405	SH	DFND	16	0	63,405	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	2,251	119,682	SH	DFND	14	25,582	94,100	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	8,737	193,558	SH	DFND	14	34,489	159,069	0
APPLIED MATLS INC	COM	038222105	37,388	1,559,765	SH	DFND	14	542,605	1,017,160	0
APPLIED MATLS INC	COM	038222105	54	2,260	SH	DFND	16	0	2,260	0
APTARGROUP INC	COM	038336103	4,519	57,114	SH	DFND	14	8,067	49,047	0
AQUA AMERICA INC	COM	03836W103	5,345	149,877	SH	DFND	14	23,532	126,345	0
ARAMARK	COM	03852U106	474	14,190	SH	DFND	14	6,440	7,750	0
ARCBEST CORP	COM	03937C105	480	29,517	SH	DFND	10	29,517	0	0
ARCBEST CORP	COM	03937C105	7,005	431,092	SH	DFND	14	21,183	409,909	0
ARCHER DANIELS MIDLAND CO	COM	039483102	62,817	1,464,618	SH	DFND	14	344,414	1,120,204	0
ARCHER DANIELS MIDLAND CO	COM	039483102	53	1,241	SH	DFND	16	0	1,241	0
ARCHER DANIELS MIDLAND CO	COM	039483102	163	3,800	SH	DFND	18	0	3,800	0
ARCHROCK INC	COM	03957W106	5,840	620,010	SH	DFND	14	60,893	559,117	0
ARCTIC CAT INC	COM	039670104	523	30,745	SH	DFND	14	1,919	28,826	0
ARENA PHARMACEUTICALS INC	COM	040047102	43	25,125	SH	DFND	14	25,125	0	0
ARGAN INC	COM	04010E109	3,588	86,009	SH	DFND	14	11,309	74,700	0
ARES CAP CORP	COM	04010L103	784	55,184	SH	DFND	10	55,184	0	0
ARES CAP CORP	COM	04010L103	231	16,300	SH	DFND	14	16,300	0	0
ARES COML REAL ESTATE CORP	COM	04013V108	1,737	141,300	SH	DFND	14	15,200	126,100	0
ARES COML REAL ESTATE CORP	COM	04013V108	34	2,800	SH	DFND	16	0	2,800	0
ARIAD PHARMACEUTICALS INC	COM	04033A100	140	18,985	SH	DFND	14	18,985	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	1,491	114,614	SH	DFND	14	2,018	112,596	0
ARMADA HOFFLER PPTYS INC	COM	04208T108	313	22,800	SH	DFND	14	22,800	0	0
ARMOUR RESIDENTIAL REIT INC	COM NEW	042315507	1,931	96,545	SH	DFND	14	4,145	92,400	0
ARRAY BIOPHARMA INC	COM	04269X105	51	14,257	SH	DFND	14	14,257	0	0
ARROW ELECTRS INC	COM	042735100	61,042	986,146	SH	DFND	14	181,449	804,697	0
ARROW ELECTRS INC	COM	042735100	173	2,800	SH	DFND	16	0	2,800	0
ARROW FINL CORP	COM	042744102	921	30,412	SH	DFND	14	1,344	29,068	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	397	7,526	SH	DFND	10	7,526	0	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	8,009	151,853	SH	DFND	14	66,223	85,630	0
ASCENA RETAIL GROUP INC	COM	04351G101	8,730	1,248,985	SH	DFND	14	29,938	1,219,047	0
ASHFORD HOSPITALITY PRIME IN	COM	044102101	1,221	86,386	SH	DFND	14	2,907	83,479	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	105	19,509	SH	DFND	10	19,509	0	0

ASHFORD HOSPITALITY TR INC	COM SHS	044103109	13,037	2,427,688	SH	DFND	14	190,668	2,237,020	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	240	44,700	SH	DFND	16	0	44,700	0
ASHLAND INC NEW	COM	044209104	4,386	38,213	SH	DFND	14	8,768	29,445	0
ASHLAND INC NEW	COM	044209104	407	3,550	SH	DFND	18	0	3,550	0
ASPEN TECHNOLOGY INC	COM	045327103	827	20,541	SH	DFND	10	20,541	0	0
ASPEN TECHNOLOGY INC	COM	045327103	711	17,675	SH	DFND	14	8,675	9,000	0
ASSOCIATED BANC CORP	COM	045487105	19,265	1,123,309	SH	DFND	14	265,856	857,453	0
ASSOCIATED BANC CORP	COM	045487105	84	4,900	SH	DFND	16	0	4,900	0
ASSURANT INC	COM	04621X108	21,751	252,008	SH	DFND	14	57,313	194,695	0
ASSURANT INC	COM	04621X108	11	125	SH	DFND	16	0	125	0
ASTEC INDS INC	COM	046224101	130	2,308	SH	DFND	10	2,308	0	0
ASTEC INDS INC	COM	046224101	2,600	46,297	SH	DFND	14	3,608	42,689	0
ASTORIA FINL CORP	COM	046265104	3,399	221,704	SH	DFND	14	15,410	206,294	0
ASTRONICS CORP	COM	046433108	228	6,862	SH	DFND	10	6,862	0	0
ASTRONICS CORP	COM	046433108	133	3,990	SH	DFND	14	1,890	2,100	0
ATHENAHEALTH INC	COM	04685W103	324	2,346	SH	DFND	14	2,346	0	0
ATLANTIC PWR CORP	COM NEW	04878Q863	30	12,252	SH	DFND	14	12,252	0	0
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	16,013	386,589	SH	DFND	14	4,361	382,228	0
ATMOS ENERGY CORP	COM	049560105	15,917	195,739	SH	DFND	14	25,542	170,197	0
ATMOS ENERGY CORP	COM	049560105	24	300	SH	DFND	16	0	300	0
ATMOS ENERGY CORP	COM	049560105	724	8,900	SH	DFND	18	0	8,900	0
ATRION CORP	COM	049904105	631	1,474	SH	DFND	14	184	1,290	0
ATWOOD OCEANICS INC	COM	050095108	165	13,149	SH	DFND	10	13,149	0	0
ATWOOD OCEANICS INC	COM	050095108	12,310	983,214	SH	DFND	14	10,075	973,139	0
AUTODESK INC	COM	052769106	16,867	311,553	SH	DFND	14	108,110	203,443	0
AUTODESK INC	COM	052769106	27	500	SH	DFND	16	0	500	0
AUTOLIV INC	COM	052800109	556	5,171	SH	DFND	14	4,851	320	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	59,779	650,688	SH	DFND	14	220,895	429,793	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	90	980	SH	DFND	16	0	980	0
AUTONATION INC	COM	05329W102	4,819	102,585	SH	DFND	14	34,829	67,756	0
AUTONATION INC	COM	05329W102	7	157	SH	DFND	16	0	157	0
AUTOZONE INC	COM	053332102	988	1,245	SH	DFND	10	1,245	0	0
AUTOZONE INC	COM	053332102	33,281	41,924	SH	DFND	14	14,490	27,434	0
AUTOZONE INC	COM	053332102	52	65	SH	DFND	16	0	65	0
AVALONBAY CMNTYS INC	COM	053484101	39,383	218,321	SH	DFND	14	66,823	151,498	0
AVALONBAY CMNTYS INC	COM	053484101	54	297	SH	DFND	16	0	297	0
AVANGRID INC	COM	05351W103	6,420	139,383	SH	DFND	14	18,383	121,000	0
AVERY DENNISON CORP	COM	053611109	9,345	125,017	SH	DFND	14	43,628	81,389	0
AVERY DENNISON CORP	COM	053611109	14	190	SH	DFND	16	0	190	0
AVID TECHNOLOGY INC	COM	05367P100	1,044	179,700	SH	DFND	14	74,300	105,400	0
AVIS BUDGET GROUP	COM	053774105	63	1,951	SH	DFND	10	1,951	0	0
AVIS BUDGET GROUP	COM	053774105	229	7,096	SH	DFND	14	7,096	0	0
AVISTA CORP	COM	05379B107	11,241	250,910	SH	DFND	14	10,729	240,181	0
AVNET INC	COM	053807103	51,942	1,282,199	SH	DFND	14	231,234	1,050,965	0
AVNET INC	COM	053807103	138	3,400	SH	DFND	16	0	3,400	0
AVON PRODS INC	COM	054303102	1,838	486,212	SH	DFND	14	74,060	412,152	0
AXIALL CORP	COM	05463D100	2,557	78,397	SH	DFND	14	78,397	0	0

BB&T CORP	COM	054937107	60,320	1,693,903	SH	DFND	14	468,932	1,224,971	0
BB&T CORP	COM	054937107	59	1,655	SH	DFND	16	0	1,655	0
B & G FOODS INC NEW	COM	05508R106	7,346	152,397	SH	DFND	14	10,717	141,680	0
BGC PARTNERS INC	CL A	05541T101	199	22,829	SH	DFND	14	22,829	0	0
BOK FINL CORP	COM NEW	05561Q201	2,037	32,486	SH	DFND	14	1,686	30,800	0
BOFI HLDG INC	COM	05566U108	2,942	166,108	SH	DFND	14	36,328	129,780	0
BWX TECHNOLOGIES INC	COM	05605H100	43,679	1,221,109	SH	DFND	14	152,509	1,068,600	0
BWX TECHNOLOGIES INC	COM	05605H100	465	13,000	SH	DFND	16	0	13,000	0
BABCOCK & WILCOX ENTERPRIS I	COM	05614L100	4,568	310,946	SH	DFND	14	32,286	278,660	0
BABCOCK & WILCOX ENTERPRIS I	COM	05614L100	4	300	SH	DFND	16	0	300	0
BADGER METER INC	COM	056525108	2,602	35,627	SH	DFND	14	2,640	32,987	0
BAIDU INC	SPON ADR REP A	056752108	32,447	196,467	SH	DFND	14	4,900	191,567	0
BAIDU INC	SPON ADR REP A	056752108	2,725	16,500	SH	DFND	16	0	16,500	0
BAIDU INC	SPON ADR REP A	056752108	1,217	7,370	SH	DFND	18	0	7,370	0
BAKER HUGHES INC	COM	057224107	27,333	605,645	SH	DFND	14	209,220	396,425	0
BAKER HUGHES INC	COM	057224107	41	899	SH	DFND	16	0	899	0
BAKER HUGHES INC	COM	057224107	700	15,505	SH	DFND	18	0	15,505	0
BALCHEM CORP	COM	057665200	4,658	78,089	SH	DFND	14	5,284	72,805	0
BALL CORP	COM	058498106	15,069	208,446	SH	DFND	14	68,888	139,558	0
BALL CORP	COM	058498106	29	400	SH	DFND	16	0	400	0
BANCFIRST CORP	COM	05945F103	3,485	57,769	SH	DFND	14	1,021	56,748	0
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	1,556	199,291	SH	DFND	18	0	199,291	0
BANCOLOMBIA S A	SPON ADR PREF	05968L102	1,121	32,100	SH	DFND	14	0	32,100	0
BANCORPSOUTH INC	COM	059692103	5,458	240,532	SH	DFND	14	14,899	225,633	0
BANC OF CALIFORNIA INC	COM	05990K106	3,893	215,109	SH	DFND	14	21,569	193,540	0
BANK AMER CORP	COM	060505104	310	23,360	SH	DFND	10	23,360	0	0
BANK AMER CORP	COM	060505104	429,602	32,373,894	SH	DFND	14	6,555,658	25,818,236	0
BANK AMER CORP	COM	060505104	2,655	200,101	SH	DFND	16	0	200,101	0
BANK HAWAII CORP	COM	062540109	65	943	SH	DFND	10	943	0	0
BANK HAWAII CORP	COM	062540109	1,797	26,121	SH	DFND	14	5,835	20,286	0
BANK OF MARIN BANCORP	COM	063425102	2,239	46,282	SH	DFND	14	820	45,462	0
BANK MONTREAL QUE	COM	063671101	302	4,770	SH	DFND	3	4,770	0	0
BANK MUTUAL CORP NEW	COM	063750103	784	102,098	SH	DFND	14	7,058	95,040	0
BANK OF THE OZARKS INC	COM	063904106	239	6,377	SH	DFND	10	6,377	0	0
BANK OF THE OZARKS INC	COM	063904106	2,056	54,798	SH	DFND	14	14,698	40,100	0
BANK NEW YORK MELLON CORP	COM	064058100	419	10,790	SH	DFND	10	10,790	0	0
BANK NEW YORK MELLON CORP	COM	064058100	82,016	2,111,089	SH	DFND	14	605,859	1,505,230	0
BANK NEW YORK MELLON CORP	COM	064058100	85	2,200	SH	DFND	16	0	2,200	0
BANKRATE INC DEL	COM	06647F102	5,719	764,595	SH	DFND	14	273,395	491,200	0
BANNER CORP	COM NEW	06652V208	5,038	118,427	SH	DFND	14	49,977	68,450	0
BARD C R INC	COM	067383109	88,735	377,337	SH	DFND	14	92,346	284,991	0
BARD C R INC	COM	067383109	1,472	6,260	SH	DFND	16	0	6,260	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	7,819	120,200	SH	DFND	14	0	120,200	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	2,087	32,076	SH	DFND	16	0	32,076	0

BARNES & NOBLE INC	COM	067774109	7,370	649,374	SH	DFND	14	80,047	569,327	0
BARNES & NOBLE INC	COM	067774109	166	14,600	SH	DFND	16	0	14,600	0
BARNES & NOBLE ED INC	COM	06777U101	943	92,893	SH	DFND	14	5,603	87,290	0
BARNES GROUP INC	COM	067806109	4,295	129,673	SH	DFND	14	8,876	120,797	0
BARRACUDA NETWORKS INC	COM	068323104	1,868	123,400	SH	DFND	14	98,700	24,700	0
BARRETT BILL CORP	COM	06846N104	769	120,406	SH	DFND	14	7,706	112,700	0
BASIC ENERGY SVCS INC NEW	COM	06985P100	148	88,220	SH	DFND	14	3,925	84,295	0
BASSETT FURNITURE INDS INC	COM	070203104	657	27,440	SH	DFND	14	17,340	10,100	0
BAXTER INTL INC	COM	071813109	436	9,650	SH	DFND	10	9,650	0	0
BAXTER INTL INC	COM	071813109	36,748	812,641	SH	DFND	14	262,507	550,134	0
BAXTER INTL INC	COM	071813109	52	1,157	SH	DFND	16	0	1,157	0
BAYTEX ENERGY CORP	COM	07317Q105	142	24,590	SH	DFND	10	24,590	0	0
BAZAARVOICE INC	COM	073271108	391	97,530	SH	DFND	14	48,730	48,800	0
BBCN BANCORP INC	COM	073295107	642	43,025	SH	DFND	10	43,025	0	0
BBCN BANCORP INC	COM	073295107	13,190	884,026	SH	DFND	14	13,161	870,865	0
B/E AEROSPACE INC	COM	073302101	5,317	115,142	SH	DFND	14	14,363	100,779	0
BEACON ROOFING SUPPLY INC	COM	073685109	259	5,703	SH	DFND	10	5,703	0	0
BEACON ROOFING SUPPLY INC	COM	073685109	269	5,915	SH	DFND	14	5,915	0	0
BEAZER HOMES USA INC	COM NEW	07556Q881	643	82,983	SH	DFND	14	2,983	80,000	0
BECTON DICKINSON & CO	COM	075887109	466	2,750	SH	DFND	10	2,750	0	0
BECTON DICKINSON & CO	COM	075887109	172,631	1,017,934	SH	DFND	14	201,906	816,028	0
BECTON DICKINSON & CO	COM	075887109	1,466	8,645	SH	DFND	16	0	8,645	0
BED BATH & BEYOND INC	COM	075896100	39,953	924,419	SH	DFND	14	168,749	755,670	0
BED BATH & BEYOND INC	COM	075896100	198	4,585	SH	DFND	16	0	4,585	0
BEL FUSE INC	CL B	077347300	910	51,161	SH	DFND	14	1,664	49,497	0
BELDEN INC	COM	077454106	5,438	90,074	SH	DFND	14	47,509	42,565	0
BEMIS INC	COM	081437105	4,208	81,725	SH	DFND	14	13,511	68,214	0
BENCHMARK ELECTRS INC	COM	08160H101	506	23,941	SH	DFND	10	23,941	0	0
BENCHMARK ELECTRS INC	COM	08160H101	8,500	401,911	SH	DFND	14	8,909	393,002	0
BERKLEY W R CORP	COM	084423102	3,557	59,358	SH	DFND	14	12,933	46,425	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	389	2,690	SH	DFND	10	2,690	0	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	603,431	4,167,629	SH	DFND	14	1,138,764	3,028,865	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	2,569	17,740	SH	DFND	16	0	17,740	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	10,629	394,847	SH	DFND	14	55,483	339,364	0
BERRY PLASTICS GROUP INC	COM	08579W103	246	6,338	SH	DFND	10	6,338	0	0
BERRY PLASTICS GROUP INC	COM	08579W103	140	3,600	SH	DFND	14	3,600	0	0
BEST BUY INC	COM	086516101	29,494	963,847	SH	DFND	14	205,233	758,614	0
BEST BUY INC	COM	086516101	565	18,475	SH	DFND	16	0	18,475	0
BIG 5 SPORTING GOODS CORP	COM	08915P101	645	69,569	SH	DFND	14	3,483	66,086	0
BIG LOTS INC	COM	089302103	1,657	33,058	SH	DFND	14	8,281	24,777	0
BIGLARI HLDGS INC	COM	08986R101	6	16	SH	DFND	10	16	0	0
BIGLARI HLDGS INC	COM	08986R101	3,087	7,654	SH	DFND	14	889	6,765	0
BIO RAD LABS INC	CL A	090572207	1,841	12,875	SH	DFND	14	2,999	9,876	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	683	8,773	SH	DFND	14	8,503	270	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	10,378	133,397	SH	DFND	18	0	133,397	0
BIOGEN INC	COM	09062X103	196,031	810,649	SH	DFND	14	188,876	621,773	0

BIOGEN INC	COM	09062X103	1,638	6,775	SH	DFND	16	0	6,775	0
BIO TECHNE CORP	COM	09073M104	2,558	22,683	SH	DFND	14	5,050	17,633	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	2,209	55,300	SH	DFND	14	17,200	38,100	0
BJS RESTAURANTS INC	COM	09180C106	456	10,399	SH	DFND	10	10,399	0	0
BJS RESTAURANTS INC	COM	09180C106	2,595	59,214	SH	DFND	14	3,652	55,562	0
BLACK BOX CORP DEL	COM	091826107	96	7,337	SH	DFND	10	7,337	0	0
BLACK BOX CORP DEL	COM	091826107	1,431	109,382	SH	DFND	14	2,794	106,588	0
BLACK HILLS CORP	COM	092113109	5,834	92,537	SH	DFND	14	8,847	83,690	0
BLACK KNIGHT FINL SVCS INC	CL A	09214X100	750	19,950	SH	DFND	14	750	19,200	0
BLACKBAUD INC	COM	09227Q100	9,761	143,759	SH	DFND	14	7,658	136,101	0
BLACKHAWK NETWORK HLDGS INC	COM	09238E104	126	3,768	SH	DFND	10	3,768	0	0
BLACKHAWK NETWORK HLDGS INC	COM	09238E104	218	6,510	SH	DFND	14	4,110	2,400	0
BLACKHAWK NETWORK HLDGS INC	COM	09238E104	241	7,200	SH	DFND	18	0	7,200	0
BLACKROCK INC	COM	09247X101	75,157	219,418	SH	DFND	14	100,000	119,418	0
BLACKROCK INC	COM	09247X101	96	280	SH	DFND	16	0	280	0
BLOCK H & R INC	COM	093671105	7,229	314,287	SH	DFND	14	109,164	205,123	0
BLOCK H & R INC	COM	093671105	10	430	SH	DFND	16	0	430	0
BLOOMIN BRANDS INC	COM	094235108	26,825	1,501,100	SH	DFND	14	422,400	1,078,700	0
BLOOMIN BRANDS INC	COM	094235108	1,101	61,600	SH	DFND	16	0	61,600	0
BLUCORA INC	COM	095229100	1,616	155,976	SH	DFND	14	6,360	149,616	0
BLUE BUFFALO PET PRODS INC	COM	09531U102	7,366	315,600	SH	DFND	14	15,500	300,100	0
BLUE BUFFALO PET PRODS INC	COM	09531U102	103	4,400	SH	DFND	16	0	4,400	0
BLUE NILE INC	COM	09578R103	1,430	52,229	SH	DFND	14	1,970	50,259	0
BOB EVANS FARMS INC	COM	096761101	1,843	48,554	SH	DFND	14	3,807	44,747	0
BOB EVANS FARMS INC	COM	096761101	165	4,350	SH	DFND	18	0	4,350	0
BOEING CO	COM	097023105	2,154	16,585	SH	DFND	10	16,585	0	0
BOEING CO	COM	097023105	173,449	1,335,560	SH	DFND	14	366,163	969,397	0
BOEING CO	COM	097023105	163	1,257	SH	DFND	16	0	1,257	0
BOINGO WIRELESS INC	COM	09739C102	152	17,046	SH	DFND	10	17,046	0	0
BOINGO WIRELESS INC	COM	09739C102	31	3,489	SH	DFND	14	3,489	0	0
BOISE CASCADE CO DEL	COM	09739D100	2,452	106,850	SH	DFND	14	5,700	101,150	0
BOJANGLES INC	COM	097488100	793	46,800	SH	DFND	14	700	46,100	0
BONANZA CREEK ENERGY INC	COM	097793103	190	94,320	SH	DFND	14	2,800	91,520	0
BOOT BARN HLDGS INC	COM	099406100	311	36,050	SH	DFND	14	650	35,400	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	1,856	62,624	SH	DFND	14	7,324	55,300	0
BORGWARNER INC	COM	099724106	8,838	299,380	SH	DFND	14	103,242	196,138	0
BORGWARNER INC	COM	099724106	12	400	SH	DFND	16	0	400	0
BOSTON BEER INC	CL A	100557107	2,821	16,494	SH	DFND	14	2,803	13,691	0
BOSTON BEER INC	CL A	100557107	58	340	SH	DFND	16	0	340	0
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	8,006	679,605	SH	DFND	14	45,423	634,182	0
BOSTON PROPERTIES INC	COM	101121101	30,723	232,925	SH	DFND	14	74,650	158,275	0
BOSTON PROPERTIES INC	COM	101121101	44	330	SH	DFND	16	0	330	0
BOSTON PROPERTIES INC	COM	101121101	51,112	387,503	SH	DFND	3	54,760	332,743	0
BOSTON SCIENTIFIC CORP	COM	101137107	1,978	84,645	SH	DFND	10	84,645	0	0
BOSTON SCIENTIFIC CORP	COM	101137107	43,828	1,875,381	SH	DFND	14	630,286	1,245,095	0
BOSTON SCIENTIFIC CORP	COM	101137107	66	2,845	SH	DFND	16	0	2,845	0

BOTTOMLINE TECH DEL INC	COM	101388106	3,350	155,595	SH	DFND	14	22,975	132,620	0
BOTTOMLINE TECH DEL INC	COM	101388106	165	7,660	SH	DFND	18	0	7,660	0
BOYD GAMING CORP	COM	103304101	242	13,158	SH	DFND	10	13,158	0	0
BOYD GAMING CORP	COM	103304101	3,878	210,735	SH	DFND	14	13,572	197,163	0
BRADY CORP	CL A	104674106	4,697	153,682	SH	DFND	14	22,910	130,772	0
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	24,704	1,470,480	SH	DFND	14	179,880	1,290,600	0
BRIGGS & STRATTON CORP	COM	109043109	2,228	105,177	SH	DFND	14	7,369	97,808	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	956	14,420	SH	DFND	10	14,420	0	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	393	5,931	SH	DFND	14	5,000	931	0
BRIGHTCOVE INC	COM	10921T101	134	15,210	SH	DFND	14	1,610	13,600	0
BRINKER INTL INC	COM	109641100	304	6,673	SH	DFND	10	6,673	0	0
BRINKER INTL INC	COM	109641100	22,830	501,420	SH	DFND	14	135,776	365,644	0
BRINKER INTL INC	COM	109641100	105	2,300	SH	DFND	16	0	2,300	0
BRINKS CO	COM	109696104	117	4,100	SH	DFND	10	4,100	0	0
BRINKS CO	COM	109696104	10,794	378,870	SH	DFND	14	95,535	283,335	0
BRISTOL MYERS SQUIBB CO	COM	110122108	310,246	4,218,163	SH	DFND	14	1,026,281	3,191,882	0
BRISTOL MYERS SQUIBB CO	COM	110122108	2,204	29,960	SH	DFND	16	0	29,960	0
BRISTOW GROUP INC	COM	110394103	189	16,600	SH	DFND	10	16,600	0	0
BRISTOW GROUP INC	COM	110394103	8,907	780,646	SH	DFND	14	162,704	617,942	0
BRIXMOR PPTY GROUP INC	COM	11120U105	2,690	101,668	SH	DFND	14	15,688	85,980	0
BRIXMOR PPTY GROUP INC	COM	11120U105	27,783	1,050,000	SH	DFND	3	153,365	896,635	0
BROADSOFT INC	COM	11133B409	182	4,428	SH	DFND	10	4,428	0	0
BROADSOFT INC	COM	11133B409	120	2,926	SH	DFND	14	2,926	0	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	19,604	300,671	SH	DFND	14	25,423	275,248	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	117	1,800	SH	DFND	16	0	1,800	0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	446	48,570	SH	DFND	10	48,570	0	0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	29,524	3,216,136	SH	DFND	14	328,957	2,887,179	0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	18	2,000	SH	DFND	16	0	2,000	0
BROOKDALE SR LIVING INC	COM	112463104	15,261	988,400	SH	DFND	14	33,800	954,600	0
BROOKLINE BANCORP INC DEL	COM	11373M107	111	10,077	SH	DFND	10	10,077	0	0
BROOKLINE BANCORP INC DEL	COM	11373M107	5,053	458,150	SH	DFND	14	87,611	370,539	0
BROOKS AUTOMATION INC	COM	114340102	356	31,700	SH	DFND	10	31,700	0	0
BROOKS AUTOMATION INC	COM	114340102	1,857	165,468	SH	DFND	14	10,766	154,702	0
BROWN & BROWN INC	COM	115236101	3,440	91,802	SH	DFND	14	16,153	75,649	0
BROWN FORMAN CORP	CL B	115637209	15,080	151,163	SH	DFND	14	49,719	101,444	0
BROWN FORMAN CORP	CL B	115637209	21	207	SH	DFND	16	0	207	0
BRUKER CORP	COM	116794108	6,370	280,102	SH	DFND	14	8,402	271,700	0
BRUNSWICK CORP	COM	117043109	902	19,910	SH	DFND	10	19,910	0	0
BRUNSWICK CORP	COM	117043109	20,991	463,183	SH	DFND	14	146,024	317,159	0
BRUNSWICK CORP	COM	117043109	140	3,100	SH	DFND	16	0	3,100	0
BUCKLE INC	COM	118440106	282	10,848	SH	DFND	10	10,848	0	0
BUCKLE INC	COM	118440106	1,773	68,234	SH	DFND	14	4,982	63,252	0
BUFFALO WILD WINGS INC	COM	119848109	1,724	12,407	SH	DFND	14	3,410	8,997	0
BURLINGTON STORES INC	COM	122017106	335	5,017	SH	DFND	10	5,017	0	0

BURLINGTON STORES INC	COM	122017106	192	2,880	SH	DFND	14	2,880	0	0
BURLINGTON STORES INC	COM	122017106	207	3,100	SH	DFND	18	0	3,100	0
CAI INTERNATIONAL INC	COM	12477X106	2,111	281,516	SH	DFND	14	1,810	279,706	0
CBIZ INC	COM	124805102	127	12,172	SH	DFND	14	3,972	8,200	0
CBL & ASSOC PPTYS INC	COM	124830100	32,072	3,444,912	SH	DFND	14	460,372	2,984,540	0
CBL & ASSOC PPTYS INC	COM	124830100	680	73,000	SH	DFND	16	0	73,000	0
CBS CORP NEW	CL B	124857202	316	5,800	SH	DFND	10	5,800	0	0
CBS CORP NEW	CL B	124857202	32,516	597,290	SH	DFND	14	200,945	396,345	0
CBS CORP NEW	CL B	124857202	45	818	SH	DFND	16	0	818	0
CBS CORP NEW	CL B	124857202	169	3,100	SH	DFND	18	0	3,100	0
CBOE HLDGS INC	COM	12503M108	4,714	70,759	SH	DFND	14	26,892	43,867	0
CBOE HLDGS INC	COM	12503M108	20	300	SH	DFND	16	0	300	0
CBRE GROUP INC	CL A	12504L109	646	24,400	SH	DFND	10	24,400	0	0
CBRE GROUP INC	CL A	12504L109	31,715	1,197,705	SH	DFND	14	179,518	1,018,187	0
CBRE GROUP INC	CL A	12504L109	172	6,500	SH	DFND	16	0	6,500	0
C D I CORP	COM	125071100	38	6,237	SH	DFND	10	6,237	0	0
C D I CORP	COM	125071100	199	32,603	SH	DFND	14	925	31,678	0
CDK GLOBAL INC	COM	12508E101	28,282	509,683	SH	DFND	14	165,773	343,910	0
CDK GLOBAL INC	COM	12508E101	89	1,600	SH	DFND	16	0	1,600	0
CEB INC	COM	125134106	1,302	21,113	SH	DFND	14	5,895	15,218	0
CDW CORP	COM	12514G108	603	15,040	SH	DFND	10	15,040	0	0
CDW CORP	COM	12514G108	2,634	65,730	SH	DFND	14	4,020	61,710	0
CF INDS HLDGS INC	COM	125269100	23,959	994,130	SH	DFND	14	427,750	566,380	0
CF INDS HLDGS INC	COM	125269100	10	435	SH	DFND	16	0	435	0
CF INDS HLDGS INC	COM	125269100	197	8,175	SH	DFND	18	0	8,175	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	14,875	200,337	SH	DFND	14	69,085	131,252	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	20	275	SH	DFND	16	0	275	0
CIGNA CORPORATION	COM	125509109	742	5,800	SH	DFND	10	5,800	0	0
CIGNA CORPORATION	COM	125509109	55,089	430,416	SH	DFND	14	197,213	233,203	0
CIGNA CORPORATION	COM	125509109	70	550	SH	DFND	16	0	550	0
CIT GROUP INC	COM NEW	125581801	25,160	788,473	SH	DFND	14	136,783	651,690	0
CIT GROUP INC	COM NEW	125581801	182	5,700	SH	DFND	16	0	5,700	0
CME GROUP INC	COM	12572Q105	49,279	505,940	SH	DFND	14	162,545	343,395	0
CME GROUP INC	COM	12572Q105	172	1,765	SH	DFND	16	0	1,765	0
CMS ENERGY CORP	COM	125896100	18,177	396,352	SH	DFND	14	131,405	264,947	0
CMS ENERGY CORP	COM	125896100	25	550	SH	DFND	16	0	550	0
CSS INDS INC	COM	125906107	829	30,922	SH	DFND	14	1,077	29,845	0
CNA FINL CORP	COM	126117100	1,427	45,425	SH	DFND	14	10,425	35,000	0
CNB FINL CORP PA	COM	126128107	503	28,240	SH	DFND	14	1,841	26,399	0
CRA INTL INC	COM	12618T105	166	6,600	SH	DFND	10	6,600	0	0
CRA INTL INC	COM	12618T105	1,661	65,852	SH	DFND	14	561	65,291	0
CNO FINL GROUP INC	COM	12621E103	13,544	775,714	SH	DFND	14	30,714	745,000	0
CSG SYS INTL INC	COM	126349109	169	4,200	SH	DFND	10	4,200	0	0
CSG SYS INTL INC	COM	126349109	3,653	90,624	SH	DFND	14	15,582	75,042	0
CSX CORP	COM	126408103	56,186	2,154,355	SH	DFND	14	825,333	1,329,022	0
CSX CORP	COM	126408103	52	1,975	SH	DFND	16	0	1,975	0
CST BRANDS INC	COM	12646R105	1,984	46,055	SH	DFND	14	10,440	35,615	0
CTS CORP	COM	126501105	1,419	79,175	SH	DFND	14	5,524	73,651	0

CSRA INC	COM	12650T104	25,310	1,080,240	SH	DFND	14	252,397	827,843	0
CSRA INC	COM	12650T104	411	17,550	SH	DFND	16	0	17,550	0
CVB FINL CORP	COM	126600105	3,997	243,873	SH	DFND	14	17,273	226,600	0
CVR REFNG LP	COMUNIT REP LT	12663P107	109	14,060	SH	DFND	10	14,060	0	0
CVS HEALTH CORP	COM	126650100	510	5,330	SH	DFND	10	5,330	0	0
CVS HEALTH CORP	COM	126650100	172,839	1,805,298	SH	DFND	14	706,400	1,098,898	0
CVS HEALTH CORP	COM	126650100	218	2,279	SH	DFND	16	0	2,279	0
CVS HEALTH CORP	COM	126650100	527	5,500	SH	DFND	18	0	5,500	0
CYS INVTS INC	COM	12673A108	5,586	667,337	SH	DFND	14	17,128	650,209	0
CA INC	COM	12673P105	25,338	771,793	SH	DFND	14	204,260	567,533	0
CA INC	COM	12673P105	20	602	SH	DFND	16	0	602	0
CABELAS INC	COM	126804301	1,483	29,633	SH	DFND	14	6,806	22,827	0
CABLE ONE INC	COM	12685J105	1,458	2,850	SH	DFND	14	640	2,210	0
CABLE ONE INC	COM	12685J105	440	860	SH	DFND	18	0	860	0
CABOT CORP	COM	127055101	516	11,290	SH	DFND	10	11,290	0	0
CABOT CORP	COM	127055101	32,881	720,137	SH	DFND	14	160,086	560,051	0
CABOT CORP	COM	127055101	324	7,100	SH	DFND	16	0	7,100	0
CABOT OIL & GAS CORP	COM	127097103	16,181	628,638	SH	DFND	14	215,150	413,488	0
CABOT OIL & GAS CORP	COM	127097103	23	900	SH	DFND	16	0	900	0
CABOT MICROELECTRONICS CORP	COM	12709P103	2,446	57,776	SH	DFND	14	4,180	53,596	0
CACI INTL INC	CL A	127190304	13,034	144,170	SH	DFND	14	25,242	118,928	0
CADENCE DESIGN SYSTEM INC	COM	127387108	18,736	771,045	SH	DFND	14	210,126	560,919	0
CADENCE DESIGN SYSTEM INC	COM	127387108	109	4,500	SH	DFND	16	0	4,500	0
CAL MAINE FOODS INC	COM NEW	128030202	487	10,985	SH	DFND	10	10,985	0	0
CAL MAINE FOODS INC	COM NEW	128030202	3,365	75,922	SH	DFND	14	5,532	70,390	0
CALAMOS ASSET MGMT INC	CL A	12811R104	1,348	184,398	SH	DFND	14	3,429	180,969	0
CALAMP CORP	COM	128126109	1,543	104,180	SH	DFND	14	21,860	82,320	0
CALATLANTIC GROUP INC	COM	128195104	135	3,676	SH	DFND	10	3,676	0	0
CALATLANTIC GROUP INC	COM	128195104	8,514	231,917	SH	DFND	14	9,259	222,658	0
CALAVO GROWERS INC	COM	128246105	2,542	37,946	SH	DFND	14	2,846	35,100	0
CALERES INC	COM	129500104	2,689	111,073	SH	DFND	14	7,712	103,361	0
CALGON CARBON CORP	COM	129603106	1,611	122,497	SH	DFND	14	8,446	114,051	0
CALIFORNIA WTR SVC GROUP	COM	130788102	4,091	117,131	SH	DFND	14	8,711	108,420	0
CALLAWAY GOLF CO	COM	131193104	2,318	226,997	SH	DFND	14	15,245	211,752	0
CALLIDUS SOFTWARE INC	COM	13123E500	271	13,560	SH	DFND	10	13,560	0	0
CALLIDUS SOFTWARE INC	COM	13123E500	113	5,674	SH	DFND	14	5,674	0	0
CALLON PETE CO DEL	COM	13123X102	140	12,485	SH	DFND	14	12,485	0	0
CALPINE CORP	COM NEW	131347304	318	21,570	SH	DFND	10	21,570	0	0
CALPINE CORP	COM NEW	131347304	371	25,147	SH	DFND	14	24,747	400	0
CAMBREX CORP	COM	132011107	8,302	160,487	SH	DFND	14	84,578	75,909	0
CAMDEN NATL CORP	COM	133034108	1,013	24,116	SH	DFND	14	965	23,151	0
CAMDEN PPTY TR	SH BEN INT	133131102	4,732	53,522	SH	DFND	14	12,422	41,100	0
CAMPBELL SOUP CO	COM	134429109	907	13,640	SH	DFND	10	13,640	0	0
CAMPBELL SOUP CO	COM	134429109	17,182	258,259	SH	DFND	14	86,714	171,545	0
CAMPBELL SOUP CO	COM	134429109	27	400	SH	DFND	16	0	400	0
CANTEL MEDICAL CORP	COM	138098108	14,285	207,847	SH	DFND	14	70,645	137,202	0
CAPELLA EDUCATION COMPANY	COM	139594105	408	7,751	SH	DFND	10	7,751	0	0

CAPELLA EDUCATION COMPANY	COM	139594105	4,544	86,331	SH	DFND	14	30,049	56,282	0
CAPITAL ONE FINL CORP	COM	14040H105	384	6,040	SH	DFND	10	6,040	0	0
CAPITAL ONE FINL CORP	COM	14040H105	87,429	1,376,615	SH	DFND	14	299,721	1,076,894	0
CAPITAL ONE FINL CORP	COM	14040H105	208	3,273	SH	DFND	16	0	3,273	0
CAPITAL SOUTHWEST CORP	COM	140501107	180	13,200	SH	DFND	10	13,200	0	0
CAPITAL SOUTHWEST CORP	COM	140501107	7	500	SH	DFND	14	500	0	0
CAPITOL FED FINL INC	COM	14057J101	210	15,021	SH	DFND	14	15,021	0	0
CAPSTEAD MTG CORP	COM NO PAR	14067E506	7,129	734,924	SH	DFND	14	16,192	718,732	0
CARBO CERAMICS INC	COM	140781105	610	46,567	SH	DFND	14	2,567	44,000	0
CARBO CERAMICS INC	COM	140781105	118	9,010	SH	DFND	18	0	9,010	0
CARDINAL FINL CORP	COM	14149F109	218	9,930	SH	DFND	10	9,930	0	0
CARDINAL FINL CORP	COM	14149F109	1,894	86,331	SH	DFND	14	5,451	80,880	0
CARDINAL HEALTH INC	COM	14149Y108	40,530	519,551	SH	DFND	14	158,277	361,274	0
CARDINAL HEALTH INC	COM	14149Y108	291	3,725	SH	DFND	16	0	3,725	0
CARDTRONICS INC	COM	14161H108	182	4,564	SH	DFND	10	4,564	0	0
CARDTRONICS INC	COM	14161H108	4,622	116,112	SH	DFND	14	7,822	108,290	0
CARE CAP PPTYS INC	COM	141624106	13,991	533,794	SH	DFND	14	178,249	355,545	0
CARE CAP PPTYS INC	COM	141624106	45	1,700	SH	DFND	16	0	1,700	0
CARE CAP PPTYS INC	COM	141624106	1,713	65,345	SH	DFND	3	0	65,345	0
CAREER EDUCATION CORP	COM	141665109	970	163,100	SH	DFND	14	10,152	152,948	0
CARETRUST REIT INC	COM	14174T107	1,985	144,073	SH	DFND	14	8,043	136,030	0
CARLISLE COS INC	COM	142339100	77,963	737,726	SH	DFND	14	173,848	563,878	0
CARLISLE COS INC	COM	142339100	762	7,210	SH	DFND	16	0	7,210	0
CARMAX INC	COM	143130102	188	3,825	SH	DFND	10	3,825	0	0
CARMAX INC	COM	143130102	13,191	269,031	SH	DFND	14	92,747	176,284	0
CARMAX INC	COM	143130102	20	400	SH	DFND	16	0	400	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	35,870	811,547	SH	DFND	14	222,609	588,938	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	42	950	SH	DFND	16	0	950	0
CARPENTER TECHNOLOGY CORP	COM	144285103	1,328	40,320	SH	DFND	14	7,811	32,509	0
CARRIZO OIL & GAS INC	COM	144577103	4,761	132,800	SH	DFND	14	9,090	123,710	0
CARROLS RESTAURANT GROUP INC	COM	14574X104	101	8,459	SH	DFND	10	8,459	0	0
CARROLS RESTAURANT GROUP INC	COM	14574X104	907	76,222	SH	DFND	14	3,822	72,400	0
CARTER INC	COM	146229109	38,329	360,002	SH	DFND	14	88,912	271,090	0
CARTER INC	COM	146229109	486	4,560	SH	DFND	16	0	4,560	0
CARVER BANCORP INC	COM NEW	146875604	673	181,033	SH	DFND	10	181,033	0	0
CASEYS GEN STORES INC	COM	147528103	3,061	23,279	SH	DFND	14	4,820	18,459	0
CASH AMER INTL INC	COM	14754D100	2,503	58,734	SH	DFND	14	4,420	54,314	0
CATALENT INC	COM	148806102	9,246	402,180	SH	DFND	14	111,100	291,080	0
CATALENT INC	COM	148806102	67	2,900	SH	DFND	16	0	2,900	0
CATERPILLAR INC DEL	COM	149123101	67,907	895,755	SH	DFND	14	289,532	606,223	0
CATERPILLAR INC DEL	COM	149123101	91	1,195	SH	DFND	16	0	1,195	0
CATHAY GEN BANCORP	COM	149150104	9,484	336,329	SH	DFND	14	192,569	143,760	0
CATHAY GEN BANCORP	COM	149150104	42	1,500	SH	DFND	16	0	1,500	0
CATO CORP NEW	CL A	149205106	4,804	127,347	SH	DFND	14	4,537	122,810	0
CAVCO INDS INC DEL	COM	149568107	2,182	23,291	SH	DFND	14	1,591	21,700	0
CAVIUM INC	COM	14964U108	227	5,892	SH	DFND	14	5,892	0	0
CEDAR REALTY TRUST INC	COM NEW	150602209	34	4,559	SH	DFND	10	4,559	0	0

CEDAR REALTY TRUST INC	COM NEW	150602209	2,756	370,928	SH	DFND	14	170,247	200,681	0
CELADON GROUP INC	COM	150838100	947	115,971	SH	DFND	14	4,151	111,820	0
CELANESE CORP DEL	COM SER A	150870103	924	14,120	SH	DFND	10	14,120	0	0
CELANESE CORP DEL	COM SER A	150870103	29,505	450,806	SH	DFND	14	82,676	368,130	0
CELANESE CORP DEL	COM SER A	150870103	249	3,800	SH	DFND	16	0	3,800	0
CELESTICA INC	SUB VTG SHS	15101Q108	114	12,272	SH	DFND	10	12,272	0	0
CELGENE CORP	COM	151020104	248,579	2,520,322	SH	DFND	14	622,840	1,897,482	0
CELGENE CORP	COM	151020104	1,827	18,520	SH	DFND	16	0	18,520	0
CELGENE CORP	COM	151020104	12,339	125,100	SH	DFND	18	0	125,100	0
CENTENE CORP DEL	COM	15135B101	16,610	232,734	SH	DFND	14	78,145	154,589	0
CENTENE CORP DEL	COM	15135B101	24	340	SH	DFND	16	0	340	0
CENTERPOINT ENERGY INC	COM	15189T107	14,564	606,838	SH	DFND	14	200,521	406,317	0
CENTERPOINT ENERGY INC	COM	15189T107	20	849	SH	DFND	16	0	849	0
CENTERSTATE BANKS INC	COM	15201P109	990	62,875	SH	DFND	14	43,475	19,400	0
CENTRAL GARDEN & PET CO	COM	153527106	537	23,500	SH	DFND	14	1,500	22,000	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	291	13,411	SH	DFND	10	13,411	0	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	1,732	79,773	SH	DFND	14	4,999	74,774	0
CENTRAL PAC FINL CORP	COM NEW	154760409	264	11,186	SH	DFND	10	11,186	0	0
CENTRAL PAC FINL CORP	COM NEW	154760409	4,012	170,009	SH	DFND	14	34,129	135,880	0
CENTURY ALUM CO	COM	156431108	20	3,105	SH	DFND	10	3,105	0	0
CENTURY ALUM CO	COM	156431108	2,462	388,911	SH	DFND	14	8,910	380,001	0
CENTURY CASINOS INC	COM	156492100	342	54,900	SH	DFND	10	54,900	0	0
CENTURY CASINOS INC	COM	156492100	7	1,100	SH	DFND	14	1,100	0	0
CENTURYLINK INC	COM	156700106	480	16,550	SH	DFND	10	16,550	0	0
CENTURYLINK INC	COM	156700106	38,603	1,330,684	SH	DFND	14	286,102	1,044,582	0
CENTURYLINK INC	COM	156700106	32	1,108	SH	DFND	16	0	1,108	0
CEPHEID	COM	15670R107	4,486	145,897	SH	DFND	14	16,297	129,600	0
CERNER CORP	COM	156782104	344	5,875	SH	DFND	10	5,875	0	0
CERNER CORP	COM	156782104	28,675	489,342	SH	DFND	14	145,630	343,712	0
CERNER CORP	COM	156782104	293	5,000	SH	DFND	16	0	5,000	0
CEVA INC	COM	157210105	1,343	49,423	SH	DFND	14	3,343	46,080	0
CHANGYOU COM LTD	ADS REP CL A	15911M107	2,515	125,488	SH	DFND	14	0	125,488	0
CHANGYOU COM LTD	ADS REP CL A	15911M107	525	26,200	SH	DFND	16	0	26,200	0
CHARLES RIV LABS INTL INC	COM	159864107	28,774	349,029	SH	DFND	14	101,131	247,898	0
CHARLES RIV LABS INTL INC	COM	159864107	157	1,900	SH	DFND	16	0	1,900	0
CHART INDS INC	COM PAR \$0.01	16115Q308	5,060	209,705	SH	DFND	14	4,625	205,080	0
CHART INDS INC	COM PAR \$0.01	16115Q308	140	5,800	SH	DFND	18	0	5,800	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	3,698	16,173	SH	DFND	14	15,873	300	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	617	2,698	SH	DFND	18	0	2,698	0
CHATHAM LODGING TR	COM	16208T102	3,422	155,683	SH	DFND	14	61,283	94,400	0
CHATHAM LODGING TR	COM	16208T102	18	800	SH	DFND	16	0	800	0
CHEESECAKE FACTORY INC	COM	163072101	1,879	39,029	SH	DFND	14	17,371	21,658	0
CHEMED CORP NEW	COM	16359R103	6,207	45,538	SH	DFND	14	7,934	37,604	0
CHEMICAL FINL CORP	COM	163731102	5,726	153,551	SH	DFND	14	4,193	149,358	0
CHEMOURS CO	COM	163851108	3,637	441,427	SH	DFND	14	31,613	409,814	0
CHEMTURA CORP	COM NEW	163893209	787	29,817	SH	DFND	14	29,817	0	0
CHENIERE ENERGY INC	COM NEW	16411R208	599	15,950	SH	DFND	14	15,610	340	0
CHENIERE ENERGY INC	COM NEW	16411R208	646	17,200	SH	DFND	18	0	17,200	0

CHESAPEAKE ENERGY CORP	COM	165167107	3,037	709,691	SH	DFND	14	247,822	461,869	0
CHESAPEAKE ENERGY CORP	COM	165167107	4	910	SH	DFND	16	0	910	0
CHESAPEAKE ENERGY CORP	COM	165167107	364	85,000	SH	DFND	18	0	85,000	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	11,476	493,571	SH	DFND	14	173,771	319,800	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	42,865	1,843,655	SH	DFND	3	262,328	1,581,327	0
CHESAPEAKE UTILS CORP	COM	165303108	1,985	29,989	SH	DFND	14	23,489	6,500	0
CHEVRON CORP NEW	COM	166764100	1,657	15,810	SH	DFND	10	15,810	0	0
CHEVRON CORP NEW	COM	166764100	357,534	3,410,609	SH	DFND	14	1,039,486	2,371,123	0
CHEVRON CORP NEW	COM	166764100	415	3,959	SH	DFND	16	0	3,959	0
CHEVRON CORP NEW	COM	166764100	5,346	51,000	SH	DFND	18	0	51,000	0
CHICOS FAS INC	COM	168615102	993	92,676	SH	DFND	14	23,698	68,978	0
CHILDRENS PL INC	COM	168905107	4,071	50,776	SH	DFND	14	3,484	47,292	0
CHIMERA INVT CORP	COM NEW	16934Q208	43,517	2,771,792	SH	DFND	14	546,722	2,225,070	0
CHIMERA INVT CORP	COM NEW	16934Q208	462	29,400	SH	DFND	16	0	29,400	0
CHINA BIOLOGIC PRODS INC	COM	16938C106	443	4,170	SH	DFND	10	4,170	0	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	17,373	43,134	SH	DFND	14	14,357	28,777	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	26	65	SH	DFND	16	0	65	0
CHURCH & DWIGHT INC	COM	171340102	18,741	182,142	SH	DFND	14	62,246	119,896	0
CHURCH & DWIGHT INC	COM	171340102	27	260	SH	DFND	16	0	260	0
CHURCHILL DOWNS INC	COM	171484108	1,112	8,803	SH	DFND	14	2,603	6,200	0
CHUYS HLDGS INC	COM	171604101	197	5,698	SH	DFND	10	5,698	0	0
CHUYS HLDGS INC	COM	171604101	1,386	40,040	SH	DFND	14	2,500	37,540	0
CIBER INC	COM	17163B102	252	167,867	SH	DFND	14	7,037	160,830	0
CIENA CORP	COM NEW	171779309	1,544	82,329	SH	DFND	14	21,456	60,873	0
CIENA CORP	COM NEW	171779309	159	8,500	SH	DFND	18	0	8,500	0
CIMAREX ENERGY CO	COM	171798101	15,795	132,374	SH	DFND	14	45,445	86,929	0
CIMAREX ENERGY CO	COM	171798101	24	200	SH	DFND	16	0	200	0
CINCINNATI BELL INC NEW	COM	171871106	2,875	629,175	SH	DFND	14	33,672	595,503	0
CINCINNATI FINL CORP	COM	172062101	17,458	233,119	SH	DFND	14	70,891	162,228	0
CINCINNATI FINL CORP	COM	172062101	23	303	SH	DFND	16	0	303	0
CINEMARK HOLDINGS INC	COM	17243V102	27,755	761,238	SH	DFND	14	196,980	564,258	0
CINEMARK HOLDINGS INC	COM	17243V102	346	9,500	SH	DFND	16	0	9,500	0
CIRCOR INTL INC	COM	17273K109	2,293	40,231	SH	DFND	14	3,042	37,189	0
CIRRUS LOGIC INC	COM	172755100	652	16,807	SH	DFND	10	16,807	0	0
CIRRUS LOGIC INC	COM	172755100	14,889	383,827	SH	DFND	14	129,497	254,330	0
CISCO SYS INC	COM	17275R102	2,551	88,900	SH	DFND	10	88,900	0	0
CISCO SYS INC	COM	17275R102	430,200	14,994,767	SH	DFND	14	3,895,051	11,099,716	0
CISCO SYS INC	COM	17275R102	1,404	48,930	SH	DFND	16	0	48,930	0
CINTAS CORP	COM	172908105	541	5,510	SH	DFND	10	5,510	0	0
CINTAS CORP	COM	172908105	12,761	130,045	SH	DFND	14	43,162	86,883	0
CINTAS CORP	COM	172908105	25	250	SH	DFND	16	0	250	0
CITIZENS & NORTHN CORP	COM	172922106	767	37,916	SH	DFND	14	700	37,216	0
CITIGROUP INC	COM NEW	172967424	270	6,360	SH	DFND	10	6,360	0	0
CITIGROUP INC	COM NEW	172967424	420,213	9,913,025	SH	DFND	14	2,275,281	7,637,744	0
CITIGROUP INC	COM NEW	172967424	2,555	60,270	SH	DFND	16	0	60,270	0
CITIZENS FINL GROUP INC	COM	174610105	41,608	2,082,474	SH	DFND	14	446,434	1,636,040	0
CITIZENS FINL GROUP INC	COM	174610105	821	41,100	SH	DFND	16	0	41,100	0
CITRIX SYS INC	COM	177376100	1,028	12,840	SH	DFND	10	12,840	0	0
CITRIX SYS INC	COM	177376100	76,527	955,516	SH	DFND	14	191,709	763,807	0

CITRIX SYS INC	COM	177376100	280	3,500	SH	DFND	16	0	3,500	0
CITY HLDG CO	COM	177835105	1,676	36,851	SH	DFND	14	2,697	34,154	0
CLARCOR INC	COM	179895107	2,878	47,304	SH	DFND	14	8,785	38,519	0
CLEAN HARBORS INC	COM	184496107	221	4,240	SH	DFND	10	4,240	0	0
CLEAN HARBORS INC	COM	184496107	1,649	31,643	SH	DFND	14	7,010	24,633	0
CLEARWATER PAPER CORP	COM	18538R103	67	1,018	SH	DFND	10	1,018	0	0
CLEARWATER PAPER CORP	COM	18538R103	7,939	121,448	SH	DFND	14	33,178	88,270	0
CLIFFS NAT RES INC	COM	18683K101	79	13,962	SH	DFND	14	13,962	0	0
CLOROX CO DEL	COM	189054109	36,703	265,217	SH	DFND	14	62,022	203,195	0
CLOROX CO DEL	COM	189054109	814	5,880	SH	DFND	16	0	5,880	0
CLOUD PEAK ENERGY INC	COM	18911Q102	293	142,280	SH	DFND	14	5,700	136,580	0
COACH INC	COM	189754104	15,660	384,396	SH	DFND	14	132,889	251,507	0
COACH INC	COM	189754104	24	600	SH	DFND	16	0	600	0
COBALT INTL ENERGY INC	COM	19075F106	31	23,389	SH	DFND	14	23,389	0	0
COCA COLA BOTTLING CO CONS	COM	191098102	4,358	29,555	SH	DFND	14	11,185	18,370	0
COCA COLA CO	COM	191216100	198	4,375	SH	DFND	10	4,375	0	0
COCA COLA CO	COM	191216100	274,073	6,046,169	SH	DFND	14	2,040,100	4,006,069	0
COCA COLA CO	COM	191216100	510	11,260	SH	DFND	16	0	11,260	0
COCA COLA CO	COM	191216100	725	16,000	SH	DFND	18	0	16,000	0
COEUR MNG INC	COM NEW	192108504	165	15,501	SH	DFND	14	15,501	0	0
COGENT COMMUNICATIONS HLDGS	COM NEW	19239V302	191	4,768	SH	DFND	10	4,768	0	0
COGENT COMMUNICATIONS HLDGS	COM NEW	19239V302	4,041	100,869	SH	DFND	14	7,589	93,280	0
COGNEX CORP	COM	192422103	2,211	51,290	SH	DFND	14	11,238	40,052	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	345	6,025	SH	DFND	10	6,025	0	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	151,343	2,644,008	SH	DFND	14	434,642	2,209,366	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1,417	24,750	SH	DFND	16	0	24,750	0
COHERENT INC	COM	192479103	5,459	59,478	SH	DFND	14	4,338	55,140	0
COHU INC	COM	192576106	725	66,850	SH	DFND	14	4,481	62,369	0
COLFAX CORP	COM	194014106	6,498	245,567	SH	DFND	14	15,167	230,400	0
COLGATE PALMOLIVE CO	COM	194162103	212,481	2,902,748	SH	DFND	14	708,774	2,193,974	0
COLGATE PALMOLIVE CO	COM	194162103	1,325	18,100	SH	DFND	16	0	18,100	0
COLGATE PALMOLIVE CO	COM	194162103	225	3,080	SH	DFND	18	0	3,080	0
COLONY CAP INC	CL A	19624R106	7,341	478,253	SH	DFND	14	12,353	465,900	0
COLONY STARWOOD HOMES	COM	19625X102	1,283	42,162	SH	DFND	14	42,162	0	0
COLUMBIA BKG SYS INC	COM	197236102	3,935	140,226	SH	DFND	14	9,359	130,867	0
COLUMBIA PIPELINE GROUP INC	COM	198280109	14,355	563,151	SH	DFND	14	185,597	377,554	0
COLUMBIA PIPELINE GROUP INC	COM	198280109	19	750	SH	DFND	16	0	750	0
COLUMBIA PPTY TR INC	COM NEW	198287203	8,847	413,392	SH	DFND	14	34,388	379,004	0
COLUMBIA SPORTSWEAR CO	COM	198516106	263	4,579	SH	DFND	10	4,579	0	0
COLUMBIA SPORTSWEAR CO	COM	198516106	301	5,238	SH	DFND	14	3,438	1,800	0
COLUMBUS MCKINNON CORP N Y	COM	199333105	444	31,354	SH	DFND	10	31,354	0	0
COLUMBUS MCKINNON CORP N Y	COM	199333105	351	24,802	SH	DFND	14	1,702	23,100	0
COMFORT SYS USA INC	COM	199908104	5,031	154,454	SH	DFND	14	6,150	148,304	0

COMCAST CORP NEW	CL A	20030N101	231	3,540	SH	DFND	10	3,540	0	0
COMCAST CORP NEW	CL A	20030N101	373,879	5,735,214	SH	DFND	14	1,520,966	4,214,248	0
COMCAST CORP NEW	CL A	20030N101	2,550	39,120	SH	DFND	16	0	39,120	0
COMCAST CORP NEW	CL A	20030N101	815	12,500	SH	DFND	18	0	12,500	0
COMERICA INC	COM	200340107	17,333	421,427	SH	DFND	14	96,144	325,283	0
COMERICA INC	COM	200340107	14	350	SH	DFND	16	0	350	0
COMMERCE BANCSHARES INC	COM	200525103	3,492	72,899	SH	DFND	14	12,033	60,866	0
COMMERCIAL METALS CO	COM	201723103	18	1,060	SH	DFND	10	1,060	0	0
COMMERCIAL METALS CO	COM	201723103	1,246	73,732	SH	DFND	14	19,749	53,983	0
COMMSCOPE HLDG CO INC	COM	20337X109	208	6,710	SH	DFND	14	6,710	0	0
COMMUNICATIONS SALES&LEAS IN	COM	20341J104	2,381	82,389	SH	DFND	14	18,235	64,154	0
COMMUNITY BK SYS INC	COM	203607106	4,412	107,384	SH	DFND	14	7,628	99,756	0
COMMUNITY HEALTH SYS INC NEW	COM	203668108	2,185	181,293	SH	DFND	14	18,961	162,332	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	17	800	SH	DFND	14	800	0	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	21,964	1,038,963	SH	DFND	3	129,312	909,651	0
COMMUNITY TR BANCORP INC	COM	204149108	3,058	88,229	SH	DFND	14	24,243	63,986	0
COMMVault SYSTEMS INC	COM	204166102	297	6,880	SH	DFND	10	6,880	0	0
COMMVault SYSTEMS INC	COM	204166102	1,223	28,307	SH	DFND	14	7,011	21,296	0
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	280	31,200	SH	DFND	18	0	31,200	0
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	191	16,000	SH	DFND	18	0	16,000	0
COMPASS MINERALS INTL INC	COM	20451N101	1,506	20,299	SH	DFND	14	4,419	15,880	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	1,045	26,184	SH	DFND	14	1,907	24,277	0
COMPUTER SCIENCES CORP	COM	205363104	11,344	228,472	SH	DFND	14	17,918	210,554	0
COMSCORE INC	COM	20564W105	713	29,857	SH	DFND	14	7,907	21,950	0
COMSCORE INC	COM	20564W105	49	2,040	SH	DFND	18	0	2,040	0
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	709	55,193	SH	DFND	14	2,730	52,463	0
CONAGRA FOODS INC	COM	205887102	112,862	2,360,633	SH	DFND	14	518,265	1,842,368	0
CONAGRA FOODS INC	COM	205887102	1,418	29,655	SH	DFND	16	0	29,655	0
CONCERT PHARMACEUTICALS INC	COM	206022105	2,594	230,990	SH	DFND	14	46,790	184,200	0
CONCHO RES INC	COM	20605P101	21,219	177,905	SH	DFND	14	61,195	116,710	0
CONCHO RES INC	COM	20605P101	32	270	SH	DFND	16	0	270	0
CONCHO RES INC	COM	20605P101	596	5,000	SH	DFND	18	0	5,000	0
CONMED CORP	COM	207410101	3,016	63,197	SH	DFND	14	4,815	58,382	0
CONOCOPHILLIPS	COM	20825C104	108,403	2,486,298	SH	DFND	14	701,402	1,784,896	0
CONOCOPHILLIPS	COM	20825C104	111	2,543	SH	DFND	16	0	2,543	0
CONOCOPHILLIPS	COM	20825C104	1,744	40,000	SH	DFND	18	0	40,000	0
CONSOL ENERGY INC	COM	20854P109	2,224	138,203	SH	DFND	14	30,370	107,833	0
CONSOLIDATED COMM HLDGS INC	COM	209034107	3,356	123,189	SH	DFND	14	8,579	114,610	0
CONSOLIDATED EDISON INC	COM	209115104	47,373	588,919	SH	DFND	14	151,457	437,462	0
CONSOLIDATED EDISON INC	COM	209115104	48	600	SH	DFND	16	0	600	0
CONSTELLATION BRANDS INC	CL A	21036P108	834	5,045	SH	DFND	10	5,045	0	0
CONSTELLATION BRANDS INC	CL A	21036P108	40,838	246,906	SH	DFND	14	84,092	162,814	0
CONSTELLATION BRANDS INC	CL A	21036P108	62	375	SH	DFND	16	0	375	0

CONSTELLATION BRANDS INC	CL A	21036P108	132	800	SH	DFND	18	0	800	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	309	25,239	SH	DFND	10	25,239	0	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	508	41,476	SH	DFND	14	2,506	38,970	0
CONTINENTAL BLDG PRODS INC	COM	211171103	137	6,157	SH	DFND	10	6,157	0	0
CONTINENTAL BLDG PRODS INC	COM	211171103	20,486	921,560	SH	DFND	14	212,300	709,260	0
CONTINENTAL BLDG PRODS INC	COM	211171103	505	22,700	SH	DFND	16	0	22,700	0
CONTINENTAL RESOURCES INC	COM	212015101	1,719	37,973	SH	DFND	14	7,473	30,500	0
CONVERGYS CORP	COM	212485106	8,564	342,567	SH	DFND	14	16,118	326,449	0
CONVERGYS CORP	COM	212485106	23	900	SH	DFND	16	0	900	0
COOPER COS INC	COM NEW	216648402	5,038	29,365	SH	DFND	14	6,353	23,012	0
COOPER STD HLDGS INC	COM	21676P103	724	9,164	SH	DFND	10	9,164	0	0
COOPER STD HLDGS INC	COM	21676P103	13,243	167,650	SH	DFND	14	52,050	115,600	0
COOPER TIRE & RUBR CO	COM	216831107	48	1,610	SH	DFND	10	1,610	0	0
COOPER TIRE & RUBR CO	COM	216831107	10,124	339,487	SH	DFND	14	5,379	334,108	0
COOPER TIRE & RUBR CO	COM	216831107	89	3,000	SH	DFND	16	0	3,000	0
COPART INC	COM	217204106	3,046	62,159	SH	DFND	14	15,178	46,981	0
CORE MARK HOLDING CO INC	COM	218681104	273	5,830	SH	DFND	10	5,830	0	0
CORE MARK HOLDING CO INC	COM	218681104	6,265	133,688	SH	DFND	14	28,928	104,760	0
CORESITE RLTY CORP	COM	21870Q105	9,828	110,814	SH	DFND	14	41,714	69,100	0
CORESITE RLTY CORP	COM	21870Q105	45,541	513,482	SH	DFND	3	73,506	439,976	0
CORENERGY INFRASTRUCTURE TR	COM NEW	21870U502	2,834	98,235	SH	DFND	14	17,120	81,115	0
CORELOGIC INC	COM	21871D103	17,647	458,590	SH	DFND	14	129,224	329,366	0
CORELOGIC INC	COM	21871D103	112	2,900	SH	DFND	16	0	2,900	0
CORNERSTONE ONDEMAND INC	COM	21925Y103	205	5,392	SH	DFND	10	5,392	0	0
CORNERSTONE ONDEMAND INC	COM	21925Y103	136	3,568	SH	DFND	14	3,568	0	0
CORNING INC	COM	219350105	34,569	1,687,935	SH	DFND	14	534,142	1,153,793	0
CORNING INC	COM	219350105	45	2,185	SH	DFND	16	0	2,185	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	12,947	437,830	SH	DFND	14	117,442	320,388	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	35	1,200	SH	DFND	16	0	1,200	0
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	38,638	1,103,300	SH	DFND	14	273,113	830,187	0
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	154	4,400	SH	DFND	16	0	4,400	0
CORVEL CORP	COM	221006109	158	3,650	SH	DFND	10	3,650	0	0
CORVEL CORP	COM	221006109	2,904	67,250	SH	DFND	14	33,790	33,460	0
COSTCO WHSL CORP NEW	COM	22160K105	96,571	614,945	SH	DFND	14	211,452	403,493	0
COSTCO WHSL CORP NEW	COM	22160K105	147	934	SH	DFND	16	0	934	0
COSTCO WHSL CORP NEW	COM	22160K105	327	2,080	SH	DFND	18	0	2,080	0
COSTAR GROUP INC	COM	22160N109	498	2,278	SH	DFND	14	2,278	0	0
COTIVITI HLDGS INC	COM	22164K101	1,173	55,500	SH	DFND	14	23,500	32,000	0
COUSINS PPTYS INC	COM	222795106	5,231	502,983	SH	DFND	14	37,515	465,468	0
COWEN GROUP INC NEW	CL A	223622101	570	192,600	SH	DFND	10	192,600	0	0
COWEN GROUP INC NEW	CL A	223622101	102	34,383	SH	DFND	14	11,983	22,400	0
CRACKER BARREL OLD CTRY STOR	COM	22410J106	2,664	15,538	SH	DFND	14	4,160	11,378	0
CRANE CO	COM	224399105	18,239	321,564	SH	DFND	14	89,139	232,425	0

CRANE CO	COM	224399105	113	2,000	SH	DFND	16	0	2,000	0
CRAY INC	COM NEW	225223304	3,058	102,192	SH	DFND	14	6,792	95,400	0
CREE INC	COM	225447101	1,450	59,314	SH	DFND	14	11,990	47,324	0
CROCS INC	COM	227046109	2,006	177,795	SH	DFND	14	12,655	165,140	0
CROSS CTRY HEALTHCARE INC	COM	227483104	1,095	78,688	SH	DFND	14	4,852	73,836	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	46,930	462,688	SH	DFND	14	157,888	304,800	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	74	730	SH	DFND	16	0	730	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	568	5,600	SH	DFND	18	0	5,600	0
CROWN HOLDINGS INC	COM	228368106	2,523	49,785	SH	DFND	14	9,715	40,070	0
CRYOLIFE INC	COM	228903100	56	4,781	SH	DFND	10	4,781	0	0
CRYOLIFE INC	COM	228903100	735	62,263	SH	DFND	14	4,836	57,427	0
CTRIPO COM INTL LTD	AMERICAN DEP SH	22943F100	643	15,600	SH	DFND	18	0	15,600	0
CUBESMART	COM	229663109	356	11,525	SH	DFND	14	11,525	0	0
CUBIC CORP	COM	229669106	455	11,335	SH	DFND	10	11,335	0	0
CUBIC CORP	COM	229669106	2,152	53,580	SH	DFND	14	4,064	49,516	0
CULLEN FROST BANKERS INC	COM	229899109	5,495	86,218	SH	DFND	14	23,983	62,235	0
CULLEN FROST BANKERS INC	COM	229899109	51	800	SH	DFND	16	0	800	0
CUMMINS INC	COM	231021106	39,960	355,393	SH	DFND	14	100,108	255,285	0
CUMMINS INC	COM	231021106	38	335	SH	DFND	16	0	335	0
CURTISS WRIGHT CORP	COM	231561101	2,422	28,744	SH	DFND	14	7,717	21,027	0
CUSTOMERS BANCORP INC	COM	23204G100	10,860	432,150	SH	DFND	14	24,720	407,430	0
CVENT INC	COM	23247G109	225	6,300	SH	DFND	14	2,400	3,900	0
CYNOSURE INC	CL A	232577205	2,858	58,758	SH	DFND	14	3,791	54,967	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1,971	186,868	SH	DFND	14	40,241	146,627	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	108	10,220	SH	DFND	18	0	10,220	0
CYTOKINETICS INC	COM NEW	23282W605	527	55,500	SH	DFND	14	1,800	53,700	0
CYRUSONE INC	COM	23283R100	262	4,700	SH	DFND	14	4,400	300	0
CYRUSONE INC	COM	23283R100	857	15,400	SH	DFND	18	0	15,400	0
CYRUSONE INC	COM	23283R100	59,183	1,063,289	SH	DFND	3	161,662	901,627	0
DBX ETF TR	HRV CHINA SMCP	233051754	767	22,483	SH	DFND	18	0	22,483	0
DBX ETF TR	DBXTR HAR CS 30	233051879	770	32,400	SH	DFND	18	0	32,400	0
DCT INDUSTRIAL TRUST INC	COM NEW	233153204	2,590	53,917	SH	DFND	14	12,217	41,700	0
DDR CORP	COM	23317H102	414	22,835	SH	DFND	14	22,835	0	0
D R HORTON INC	COM	23331A109	115,859	3,680,390	SH	DFND	14	507,401	3,172,989	0
D R HORTON INC	COM	23331A109	1,180	37,475	SH	DFND	16	0	37,475	0
DHI GROUP INC	COM	23331S100	138	22,174	SH	DFND	10	22,174	0	0
DHI GROUP INC	COM	23331S100	1,557	249,883	SH	DFND	14	38,303	211,580	0
DST SYS INC DEL	COM	233326107	416	3,569	SH	DFND	10	3,569	0	0
DST SYS INC DEL	COM	233326107	54,646	469,348	SH	DFND	14	80,046	389,302	0
DST SYS INC DEL	COM	233326107	787	6,760	SH	DFND	16	0	6,760	0
DSP GROUP INC	COM	23332B106	554	52,227	SH	DFND	14	4,197	48,030	0
DSP GROUP INC	COM	23332B106	64	6,020	SH	DFND	18	0	6,020	0
DTE ENERGY CO	COM	233331107	32,409	326,967	SH	DFND	14	86,258	240,709	0
DTE ENERGY CO	COM	233331107	171	1,725	SH	DFND	16	0	1,725	0

DSW INC	CL A	23334L102	353	16,667	SH	DFND	10	16,667	0	0
DSW INC	CL A	23334L102	5,383	254,156	SH	DFND	14	8,356	245,800	0
DSW INC	CL A	23334L102	59	2,780	SH	DFND	18	0	2,780	0
DTS INC	COM	23335C101	1,107	41,835	SH	DFND	14	2,480	39,355	0
DXP ENTERPRISES INC NEW	COM NEW	233377407	536	35,928	SH	DFND	14	2,188	33,740	0
DXP ENTERPRISES INC NEW	COM NEW	233377407	52	3,490	SH	DFND	18	0	3,490	0
DAKTRONICS INC	COM	234264109	575	92,052	SH	DFND	14	5,416	86,636	0
DANA HLDG CORP	COM	235825205	29,127	2,758,274	SH	DFND	14	653,654	2,104,620	0
DANA HLDG CORP	COM	235825205	471	44,600	SH	DFND	16	0	44,600	0
DANAHER CORP DEL	COM	235851102	457	4,525	SH	DFND	10	4,525	0	0
DANAHER CORP DEL	COM	235851102	90,733	898,346	SH	DFND	14	306,896	591,450	0
DANAHER CORP DEL	COM	235851102	133	1,320	SH	DFND	16	0	1,320	0
DARDEN RESTAURANTS INC	COM	237194105	12,554	198,201	SH	DFND	14	54,687	143,514	0
DARDEN RESTAURANTS INC	COM	237194105	14	225	SH	DFND	16	0	225	0
DARLING INGREDIENTS INC	COM	237266101	12,949	869,071	SH	DFND	14	27,272	841,799	0
DAVITA HEALTHCARE PARTNERS I	COM	23918K108	18,310	236,804	SH	DFND	14	80,238	156,566	0
DAVITA HEALTHCARE PARTNERS I	COM	23918K108	27	350	SH	DFND	16	0	350	0
DEAN FOODS CO NEW	COM NEW	242370203	15,028	830,717	SH	DFND	14	97,011	733,706	0
DEAN FOODS CO NEW	COM NEW	242370203	16	900	SH	DFND	16	0	900	0
DECKERS OUTDOOR CORP	COM	243537107	1,210	21,044	SH	DFND	14	5,948	15,096	0
DECKERS OUTDOOR CORP	COM	243537107	181	3,140	SH	DFND	18	0	3,140	0
DEERE & CO	COM	244199105	49,387	609,416	SH	DFND	14	176,503	432,913	0
DEERE & CO	COM	244199105	51	625	SH	DFND	16	0	625	0
DELEK US HLDGS INC	COM	246647101	6,373	482,474	SH	DFND	14	4,641	477,833	0
DELTA AIR LINES INC DEL	COM NEW	247361702	499	13,700	SH	DFND	10	13,700	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	50,804	1,394,560	SH	DFND	14	428,345	966,215	0
DELTA AIR LINES INC DEL	COM NEW	247361702	58	1,600	SH	DFND	16	0	1,600	0
DELTIC TIMBER CORP	COM	247850100	1,761	26,233	SH	DFND	14	1,963	24,270	0
DENBURY RES INC	COM NEW	247916208	43	12,004	SH	DFND	10	12,004	0	0
DENBURY RES INC	COM NEW	247916208	794	221,105	SH	DFND	14	56,714	164,391	0
DELUXE CORP	COM	248019101	241	3,631	SH	DFND	10	3,631	0	0
DELUXE CORP	COM	248019101	27,347	412,039	SH	DFND	14	192,063	219,976	0
DELUXE CORP	COM	248019101	119	1,800	SH	DFND	16	0	1,800	0
DEMANDWARE INC	COM	24802Y105	294	3,930	SH	DFND	14	3,930	0	0
DENNYS CORP	COM	24869P104	4,639	432,307	SH	DFND	14	109,307	323,000	0
DENTSPLY SIRONA INC	COM	24906P109	20,205	325,685	SH	DFND	14	114,788	210,897	0
DENTSPLY SIRONA INC	COM	24906P109	30	480	SH	DFND	16	0	480	0
DERMIRA INC	COM	24983L104	194	6,627	SH	DFND	10	6,627	0	0
DERMIRA INC	COM	24983L104	59	2,000	SH	DFND	14	2,000	0	0
DEPOMED INC	COM	249908104	2,905	148,066	SH	DFND	14	10,086	137,980	0
DEVON ENERGY CORP NEW	COM	25179M103	33,939	936,256	SH	DFND	14	275,021	661,235	0
DEVON ENERGY CORP NEW	COM	25179M103	40	1,115	SH	DFND	16	0	1,115	0
DEVON ENERGY CORP NEW	COM	25179M103	711	19,600	SH	DFND	18	0	19,600	0
DEVRY ED GROUP INC	COM	251893103	9,064	508,047	SH	DFND	14	9,842	498,205	0
DEXCOM INC	COM	252131107	426	5,368	SH	DFND	14	5,368	0	0
DEXCOM INC	COM	252131107	7,856	99,029	SH	DFND	18	0	99,029	0
DIAMOND HILL INVESTMENT GROU	COM NEW	25264R207	596	3,163	SH	DFND	14	3,163	0	0

DIAMOND OFFSHORE DRILLING IN	COM	25271C102	499	20,510	SH	DFND	10	20,510	0	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	16,617	683,003	SH	DFND	14	113,009	569,994	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	2	75	SH	DFND	16	0	75	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	184	20,369	SH	DFND	10	20,369	0	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	11,031	1,221,614	SH	DFND	14	206,022	1,015,592	0
DIAMONDBACK ENERGY INC	COM	25278X109	265	2,904	SH	DFND	10	2,904	0	0
DIAMONDBACK ENERGY INC	COM	25278X109	368	4,040	SH	DFND	14	4,040	0	0
DICKS SPORTING GOODS INC	COM	253393102	18,600	412,775	SH	DFND	14	112,663	300,112	0
DICKS SPORTING GOODS INC	COM	253393102	153	3,400	SH	DFND	16	0	3,400	0
DIEBOLD INC	COM	253651103	1,026	41,329	SH	DFND	14	10,770	30,559	0
DIGI INTL INC	COM	253798102	118	11,000	SH	DFND	10	11,000	0	0
DIGI INTL INC	COM	253798102	1,615	150,472	SH	DFND	14	3,166	147,306	0
DIGITAL RLTY TR INC	COM	253868103	38,274	351,171	SH	DFND	14	95,081	256,090	0
DIGITAL RLTY TR INC	COM	253868103	35	320	SH	DFND	16	0	320	0
DIGITAL RLTY TR INC	COM	253868103	523	4,800	SH	DFND	18	0	4,800	0
DIGITALGLOBE INC	COM NEW	25389M877	1,858	86,847	SH	DFND	14	7,547	79,300	0
DIME CMNTY BANCSHARES	COM	253922108	8,272	486,294	SH	DFND	14	51,047	435,247	0
DILLARDS INC	CL A	254067101	96	1,590	SH	DFND	10	1,590	0	0
DILLARDS INC	CL A	254067101	13,867	228,830	SH	DFND	14	53,050	175,780	0
DILLARDS INC	CL A	254067101	79	1,300	SH	DFND	16	0	1,300	0
DINEEQUITY INC	COM	254423106	11,019	129,977	SH	DFND	14	2,940	127,037	0
DINEEQUITY INC	COM	254423106	127	1,500	SH	DFND	16	0	1,500	0
DIODES INC	COM	254543101	1,755	93,408	SH	DFND	14	6,070	87,338	0
DIPLOMAT PHARMACY INC	COM	25456K101	3,102	88,620	SH	DFND	14	6,580	82,040	0
DISNEY WALT CO	COM DISNEY	254687106	1,494	15,275	SH	DFND	10	15,275	0	0
DISNEY WALT CO	COM DISNEY	254687106	263,364	2,692,333	SH	DFND	14	823,818	1,868,515	0
DISNEY WALT CO	COM DISNEY	254687106	736	7,520	SH	DFND	16	0	7,520	0
DISNEY WALT CO	COM DISNEY	254687106	553	5,650	SH	DFND	18	0	5,650	0
DISCOVER FINL SVCS	COM	254709108	841	15,700	SH	DFND	10	15,700	0	0
DISCOVER FINL SVCS	COM	254709108	63,342	1,181,975	SH	DFND	14	478,265	703,710	0
DISCOVER FINL SVCS	COM	254709108	46	853	SH	DFND	16	0	853	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	5,120	202,940	SH	DFND	14	70,021	132,919	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	8	300	SH	DFND	16	0	300	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	7,552	316,640	SH	DFND	14	99,081	217,559	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	12	500	SH	DFND	16	0	500	0
DISH NETWORK CORP	CL A	25470M109	434	8,275	SH	DFND	10	8,275	0	0
DISH NETWORK CORP	CL A	25470M109	2,542	48,515	SH	DFND	14	15,385	33,130	0
DISH NETWORK CORP	CL A	25470M109	283	5,400	SH	DFND	16	0	5,400	0
DR REDDYS LABS LTD	ADR	256135203	177	3,450	SH	DFND	10	3,450	0	0
DR REDDYS LABS LTD	ADR	256135203	13,178	257,241	SH	DFND	14	0	257,241	0
DR REDDYS LABS LTD	ADR	256135203	2,910	56,800	SH	DFND	16	0	56,800	0
DOLLAR GEN CORP NEW	COM	256677105	37,337	397,199	SH	DFND	14	128,549	268,650	0
DOLLAR GEN CORP NEW	COM	256677105	56	600	SH	DFND	16	0	600	0
DOLLAR GEN CORP NEW	COM	256677105	197	2,100	SH	DFND	18	0	2,100	0

DOLLAR TREE INC	COM	256746108	30,737	326,155	SH	DFND	14	112,261	213,894	0
DOLLAR TREE INC	COM	256746108	45	475	SH	DFND	16	0	475	0
DOMINION RES INC VA NEW	COM	25746U109	67,710	868,853	SH	DFND	14	289,368	579,485	0
DOMINION RES INC VA NEW	COM	25746U109	102	1,311	SH	DFND	16	0	1,311	0
DOMINOS PIZZA INC	COM	25754A201	3,934	29,947	SH	DFND	14	6,197	23,750	0
DOMTAR CORP	COM NEW	257559203	26,092	745,266	SH	DFND	14	156,600	588,666	0
DOMTAR CORP	COM NEW	257559203	105	3,000	SH	DFND	16	0	3,000	0
DONALDSON INC	COM	257651109	3,729	108,541	SH	DFND	14	16,024	92,517	0
DONNELLEY R R & SONS CO	COM	257867101	820	48,442	SH	DFND	10	48,442	0	0
DONNELLEY R R & SONS CO	COM	257867101	24,197	1,430,063	SH	DFND	14	395,334	1,034,729	0
DONNELLEY R R & SONS CO	COM	257867101	140	8,300	SH	DFND	16	0	8,300	0
DORMAN PRODUCTS INC	COM	258278100	4,291	75,018	SH	DFND	14	5,178	69,840	0
DOUGLAS EMMETT INC	COM	25960P109	22,345	629,093	SH	DFND	14	187,983	441,110	0
DOUGLAS EMMETT INC	COM	25960P109	156	4,400	SH	DFND	16	0	4,400	0
DOUGLAS DYNAMICS INC	COM	25960R105	347	13,505	SH	DFND	10	13,505	0	0
DOUGLAS DYNAMICS INC	COM	25960R105	6,118	237,772	SH	DFND	14	1,871	235,901	0
DOVER CORP	COM	260003108	16,594	239,381	SH	DFND	14	74,695	164,686	0
DOVER CORP	COM	260003108	21	302	SH	DFND	16	0	302	0
DOW CHEM CO	COM	260543103	1,087	21,875	SH	DFND	10	21,875	0	0
DOW CHEM CO	COM	260543103	82,251	1,654,608	SH	DFND	14	539,983	1,114,625	0
DOW CHEM CO	COM	260543103	118	2,381	SH	DFND	16	0	2,381	0
DOW CHEM CO	COM	260543103	1,442	29,000	SH	DFND	18	0	29,000	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	620	6,420	SH	DFND	10	6,420	0	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	34,950	361,692	SH	DFND	14	92,772	268,920	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	38	390	SH	DFND	16	0	390	0
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	1,855	45,376	SH	DFND	14	11,653	33,723	0
DREW INDS INC	COM NEW	26168L205	281	3,318	SH	DFND	10	3,318	0	0
DREW INDS INC	COM NEW	26168L205	5,074	59,812	SH	DFND	14	4,278	55,534	0
DRIL-QUIP INC	COM	262037104	1,360	23,283	SH	DFND	14	5,350	17,933	0
DU PONT E I DE NEMOURS & CO	COM	263534109	78,096	1,205,186	SH	DFND	14	415,869	789,317	0
DU PONT E I DE NEMOURS & CO	COM	263534109	120	1,848	SH	DFND	16	0	1,848	0
DU PONT E I DE NEMOURS & CO	COM	263534109	1,296	20,000	SH	DFND	18	0	20,000	0
DUCOMMUN INC DEL	COM	264147109	245	12,400	SH	DFND	14	1,300	11,100	0
DUKE REALTY CORP	COM NEW	264411505	16,821	630,950	SH	DFND	14	81,401	549,549	0
DUKE REALTY CORP	COM NEW	264411505	147	5,500	SH	DFND	16	0	5,500	0
DUKE REALTY CORP	COM NEW	264411505	109,215	4,096,590	SH	DFND	3	590,934	3,505,656	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	89,933	1,048,287	SH	DFND	14	332,505	715,782	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	124	1,449	SH	DFND	16	0	1,449	0
DULUTH HLDGS INC	COM CL B	26443V101	251	10,252	SH	DFND	10	10,252	0	0
DULUTH HLDGS INC	COM CL B	26443V101	15	600	SH	DFND	14	600	0	0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	9,955	81,707	SH	DFND	14	23,056	58,651	0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	11	90	SH	DFND	16	0	90	0
DUNKIN BRANDS GROUP INC	COM	265504100	2,257	51,747	SH	DFND	14	8,517	43,230	0
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	553	11,642	SH	DFND	10	11,642	0	0

DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	378	7,957	SH	DFND	14	7,957	0	0
DURECT CORP	COM	266605104	16	13,300	SH	DFND	14	13,300	0	0
DYCOM INDS INC	COM	267475101	404	4,499	SH	DFND	10	4,499	0	0
DYCOM INDS INC	COM	267475101	6,886	76,721	SH	DFND	14	5,724	70,997	0
DYNEX CAP INC	COM NEW	26817Q506	3,774	543,856	SH	DFND	14	4,450	539,406	0
DYNEGY INC NEW DEL	COM	26817R108	2,823	163,760	SH	DFND	14	12,860	150,900	0
DYNEGY INC NEW DEL	PFD CONV SER A	26817R207	34,134	550,992	SH	DFND	3	0	550,992	0
EGA EMERGING GLOBAL SHS TR	EGS INDIA SC ET	268461811	917	62,608	SH	DFND	14	0	62,608	0
E M C CORP MASS	COM	268648102	74,021	2,724,371	SH	DFND	14	932,851	1,791,520	0
E M C CORP MASS	COM	268648102	111	4,084	SH	DFND	16	0	4,084	0
EMC INS GROUP INC	COM	268664109	1,541	55,587	SH	DFND	14	1,137	54,450	0
EOG RES INC	COM	26875P101	63,704	763,656	SH	DFND	14	263,844	499,812	0
EOG RES INC	COM	26875P101	99	1,190	SH	DFND	16	0	1,190	0
EOG RES INC	COM	26875P101	1,348	16,164	SH	DFND	18	0	16,164	0
EPIQ SYS INC	COM	26882D109	87	5,952	SH	DFND	10	5,952	0	0
EPIQ SYS INC	COM	26882D109	1,135	77,728	SH	DFND	14	4,207	73,521	0
EQT CORP	COM	26884L109	81,682	1,054,919	SH	DFND	14	193,500	861,419	0
EQT CORP	COM	26884L109	1,244	16,070	SH	DFND	16	0	16,070	0
EQT CORP	COM	26884L109	658	8,500	SH	DFND	18	0	8,500	0
EPR PPTYS	COM SH BEN INT	26884U109	3,046	37,750	SH	DFND	14	7,676	30,074	0
ERA GROUP INC	COM	26885G109	472	50,219	SH	DFND	14	3,294	46,925	0
E TRADE FINANCIAL CORP	COM NEW	269246401	17,249	734,314	SH	DFND	14	153,883	580,431	0
E TRADE FINANCIAL CORP	COM NEW	269246401	13	566	SH	DFND	16	0	566	0
EXCO RESOURCES INC	COM	269279402	17	13,365	SH	DFND	14	13,365	0	0
EAGLE MATERIALS INC	COM	26969P108	311	4,028	SH	DFND	10	4,028	0	0
EAGLE MATERIALS INC	COM	26969P108	23,599	305,889	SH	DFND	14	80,741	225,148	0
EAGLE MATERIALS INC	COM	26969P108	69	900	SH	DFND	16	0	900	0
EARTHLINK HLDGS CORP	COM	27033X101	257	40,131	SH	DFND	14	9,131	31,000	0
EAST WEST BANCORP INC	COM	27579R104	699	20,463	SH	DFND	10	20,463	0	0
EAST WEST BANCORP INC	COM	27579R104	35,443	1,036,942	SH	DFND	14	276,783	760,159	0
EAST WEST BANCORP INC	COM	27579R104	154	4,500	SH	DFND	16	0	4,500	0
EASTGROUP PPTY INC	COM	277276101	5,440	78,925	SH	DFND	14	6,007	72,918	0
EASTMAN CHEM CO	COM	277432100	31,174	459,114	SH	DFND	14	104,970	354,144	0
EASTMAN CHEM CO	COM	277432100	19	274	SH	DFND	16	0	274	0
EASTMAN CHEM CO	COM	277432100	380	5,600	SH	DFND	18	0	5,600	0
EATON VANCE CORP	COM NON VTG	278265103	4,026	113,912	SH	DFND	14	15,814	98,098	0
EBAY INC	COM	278642103	318	13,570	SH	DFND	10	13,570	0	0
EBAY INC	COM	278642103	135,207	5,775,606	SH	DFND	14	842,013	4,933,593	0
EBAY INC	COM	278642103	1,297	55,425	SH	DFND	16	0	55,425	0
EBIX INC	COM NEW	278715206	2,970	62,012	SH	DFND	14	4,275	57,737	0
ECHO GLOBAL LOGISTICS INC	COM	27875T101	185	8,265	SH	DFND	10	8,265	0	0
ECHO GLOBAL LOGISTICS INC	COM	27875T101	1,358	60,560	SH	DFND	14	4,170	56,390	0
ECHOSTAR CORP	CL A	278768106	5,521	139,069	SH	DFND	14	13,269	125,800	0
ECOLAB INC	COM	278865100	44,400	374,366	SH	DFND	14	128,002	246,364	0
ECOLAB INC	COM	278865100	66	560	SH	DFND	16	0	560	0
ECOLAB INC	COM	278865100	706	5,950	SH	DFND	18	0	5,950	0
EDGEWELL PERS CARE CO	COM	28035Q102	3,085	36,550	SH	DFND	14	8,473	28,077	0

EDISON INTL	COM	281020107	66,961	862,124	SH	DFND	14	207,905	654,219	0
EDISON INTL	COM	281020107	53	685	SH	DFND	16	0	685	0
EDISON INTL	COM	281020107	854	11,000	SH	DFND	18	0	11,000	0
EDUCATION RLTY TR INC	COM NEW	28140H203	1,963	42,554	SH	DFND	14	11,554	31,000	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	46,858	469,846	SH	DFND	14	136,200	333,646	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	545	5,460	SH	DFND	16	0	5,460	0
EHEALTH INC	COM	28238P109	559	39,845	SH	DFND	14	2,673	37,172	0
8X8 INC NEW	COM	282914100	3,444	235,698	SH	DFND	14	15,278	220,420	0
EL PASO ELEC CO	COM NEW	283677854	539	11,406	SH	DFND	10	11,406	0	0
EL PASO ELEC CO	COM NEW	283677854	9,228	195,210	SH	DFND	14	71,834	123,376	0
ELDORADO RESORTS INC	COM	28470R102	1,971	129,700	SH	DFND	14	39,700	90,000	0
ELECTRO RENT CORP	COM	285218103	677	43,949	SH	DFND	14	1,785	42,164	0
ELECTRO SCIENTIFIC INDS	COM	285229100	48	8,300	SH	DFND	10	8,300	0	0
ELECTRO SCIENTIFIC INDS	COM	285229100	380	64,992	SH	DFND	14	3,585	61,407	0
ELECTRONIC ARTS INC	COM	285512109	802	10,580	SH	DFND	10	10,580	0	0
ELECTRONIC ARTS INC	COM	285512109	34,301	452,763	SH	DFND	14	147,117	305,646	0
ELECTRONIC ARTS INC	COM	285512109	51	675	SH	DFND	16	0	675	0
ELECTRONICS FOR IMAGING INC	COM	286082102	196	4,543	SH	DFND	10	4,543	0	0
ELECTRONICS FOR IMAGING INC	COM	286082102	4,932	114,581	SH	DFND	14	8,041	106,540	0
ELLIE MAE INC	COM	28849P100	364	3,970	SH	DFND	14	2,970	1,000	0
ELLIS PERRY INTL INC	COM	288853104	241	11,990	SH	DFND	10	11,990	0	0
ELLIS PERRY INTL INC	COM	288853104	568	28,220	SH	DFND	14	2,112	26,108	0
EMCOR GROUP INC	COM	29084Q100	24,172	490,699	SH	DFND	14	104,827	385,872	0
EMCOR GROUP INC	COM	29084Q100	227	4,600	SH	DFND	16	0	4,600	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	729	25,913	SH	DFND	10	25,913	0	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	6,306	224,254	SH	DFND	14	5,677	218,577	0
EMERSON ELEC CO	COM	291011104	108,961	2,088,979	SH	DFND	14	370,679	1,718,300	0
EMERSON ELEC CO	COM	291011104	72	1,385	SH	DFND	16	0	1,385	0
EMPIRE ST RLTY TR INC	CL A	292104106	1,160	61,100	SH	DFND	14	8,300	52,800	0
EMPIRE ST RLTY TR INC	CL A	292104106	33,465	1,762,243	SH	DFND	3	247,496	1,514,747	0
EMPLOYERS HOLDINGS INC	COM	292218104	9,541	328,788	SH	DFND	14	5,595	323,193	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	332	15,044	SH	DFND	10	15,044	0	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	706	32,030	SH	DFND	14	1,970	30,060	0
ENCORE CAP GROUP INC	COM	292554102	498	21,167	SH	DFND	10	21,167	0	0
ENCORE CAP GROUP INC	COM	292554102	7,920	336,599	SH	DFND	14	4,148	332,451	0
ENCORE WIRE CORP	COM	292562105	268	7,200	SH	DFND	10	7,200	0	0
ENCORE WIRE CORP	COM	292562105	2,061	55,282	SH	DFND	14	3,641	51,641	0
ENERGEN CORP	COM	29265N108	6,068	125,876	SH	DFND	14	17,084	108,792	0
ENERGEN CORP	COM	29265N108	272	5,650	SH	DFND	18	0	5,650	0
ENDOLOGIX INC	COM	29266S106	181	14,550	SH	DFND	10	14,550	0	0
ENDOLOGIX INC	COM	29266S106	103	8,257	SH	DFND	14	8,257	0	0
ENDOLOGIX INC	COM	29266S106	171	13,700	SH	DFND	18	0	13,700	0
ENDURANCE INTL GROUP HLDGS I	COM	29272B105	956	106,300	SH	DFND	14	36,500	69,800	0
ENERGIZER HLDGS INC NEW	COM	29272W109	387	7,510	SH	DFND	10	7,510	0	0
ENERGIZER HLDGS INC NEW	COM	29272W109	1,942	37,720	SH	DFND	14	8,623	29,097	0
ENERSYS	COM	29275Y102	9,237	155,319	SH	DFND	14	57,409	97,910	0

ENGILITY HLDGS INC NEW	COM	29286C107	3,911	185,187	SH	DFND	14	22,108	163,079	0
ENNIS INC	COM	293389102	10,345	539,379	SH	DFND	14	37,523	501,856	0
ENPRO INDS INC	COM	29355X107	2,355	53,062	SH	DFND	14	3,814	49,248	0
ENOVA INTL INC	COM	29357K103	3,371	458,006	SH	DFND	14	35,333	422,673	0
ENOVA INTL INC	COM	29357K103	102	13,900	SH	DFND	16	0	13,900	0
ENSIGN GROUP INC	COM	29358P101	2,432	115,772	SH	DFND	14	8,032	107,740	0
ENTEGRIS INC	COM	29362U104	2,369	163,693	SH	DFND	14	143,093	20,600	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1,524	112,308	SH	DFND	14	2,826	109,482	0
ENTERGY CORP NEW	COM	29364G103	119,810	1,472,777	SH	DFND	14	281,380	1,191,397	0
ENTERGY CORP NEW	COM	29364G103	1,378	16,945	SH	DFND	16	0	16,945	0
ENTERPRISE FINL SVCS CORP	COM	293712105	3,964	142,115	SH	DFND	14	26,235	115,880	0
EPAM SYS INC	COM	29414B104	326	5,070	SH	DFND	14	5,070	0	0
EPLUS INC	COM	294268107	4,821	58,941	SH	DFND	14	12,171	46,770	0
EQUIFAX INC	COM	294429105	23,100	179,910	SH	DFND	14	57,736	122,174	0
EQUIFAX INC	COM	294429105	34	265	SH	DFND	16	0	265	0
EQUINIX INC	COM PAR \$0.001	29444U700	37,588	96,943	SH	DFND	14	33,679	63,264	0
EQUINIX INC	COM PAR \$0.001	29444U700	64	164	SH	DFND	16	0	164	0
EQUINIX INC	COM PAR \$0.001	29444U700	874	2,255	SH	DFND	3	0	2,255	0
EQUITY COMWLTH	COM SH BEN INT	294628102	21,221	728,479	SH	DFND	14	101,579	626,900	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	500	6,248	SH	DFND	14	6,248	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	62,477	780,478	SH	DFND	3	109,992	670,486	0
EQUITY ONE	COM	294752100	1,731	53,783	SH	DFND	14	11,063	42,720	0
EQUITY ONE	COM	294752100	62,852	1,953,140	SH	DFND	3	278,847	1,674,293	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	34,943	507,301	SH	DFND	14	175,480	331,821	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	56	810	SH	DFND	16	0	810	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	130,949	1,901,119	SH	DFND	3	267,634	1,633,485	0
ESCO TECHNOLOGIES INC	COM	296315104	2,503	62,663	SH	DFND	14	4,442	58,221	0
ESSENDANT INC	COM	296689102	411	13,437	SH	DFND	10	13,437	0	0
ESSENDANT INC	COM	296689102	2,873	94,013	SH	DFND	14	6,097	87,916	0
ESSEX PPTY TR INC	COM	297178105	22,577	98,982	SH	DFND	14	31,963	67,019	0
ESSEX PPTY TR INC	COM	297178105	32	140	SH	DFND	16	0	140	0
ESSEX PPTY TR INC	COM	297178105	105,730	463,547	SH	DFND	3	65,645	397,902	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	9,017	145,334	SH	DFND	14	38,174	107,160	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	31	500	SH	DFND	16	0	500	0
ETHAN ALLEN INTERIORS INC	COM	297602104	2,054	62,180	SH	DFND	14	4,352	57,828	0
EURONET WORLDWIDE INC	COM	298736109	123	1,772	SH	DFND	10	1,772	0	0
EURONET WORLDWIDE INC	COM	298736109	205	2,970	SH	DFND	14	2,970	0	0
EVERCORE PARTNERS INC	CLASS A	29977A105	218	4,939	SH	DFND	10	4,939	0	0
EVERCORE PARTNERS INC	CLASS A	29977A105	4,668	105,629	SH	DFND	14	6,819	98,810	0
EVERBANK FINL CORP	COM	29977G102	7,938	534,200	SH	DFND	14	143,800	390,400	0
EVERSOURCE ENERGY	COM	30040W108	27,290	455,588	SH	DFND	14	151,958	303,630	0
EVERSOURCE ENERGY	COM	30040W108	37	625	SH	DFND	16	0	625	0
EXAR CORP	COM	300645108	927	115,203	SH	DFND	14	5,969	109,234	0
EXAMWORKS GROUP INC	COM	30066A105	3,323	95,338	SH	DFND	14	5,788	89,550	0
EXELON CORP	COM	30161N101	197,830	5,440,880	SH	DFND	14	728,387	4,712,493	0
EXELON CORP	COM	30161N101	1,757	48,324	SH	DFND	16	0	48,324	0
EXELON CORP	COM	30161N101	476	13,100	SH	DFND	18	0	13,100	0

EXELIXIS INC	COM	30161Q104	153	19,643	SH	DFND	14	19,643	0	0
EXLSERVICE HOLDINGS INC	COM	302081104	4,443	84,779	SH	DFND	14	5,609	79,170	0
EXPEDIA INC DEL	COM NEW	30212P303	17,327	162,998	SH	DFND	14	55,655	107,343	0
EXPEDIA INC DEL	COM NEW	30212P303	27	255	SH	DFND	16	0	255	0
EXPEDITORS INTL WASH INC	COM	302130109	13,215	269,467	SH	DFND	14	85,862	183,605	0
EXPEDITORS INTL WASH INC	COM	302130109	16	325	SH	DFND	16	0	325	0
EXPONENT INC	COM	30214U102	4,572	78,274	SH	DFND	14	19,434	58,840	0
EXPRESS INC	COM	30219E103	38,540	2,656,071	SH	DFND	14	368,191	2,287,880	0
EXPRESS INC	COM	30219E103	640	44,100	SH	DFND	16	0	44,100	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	265	3,500	SH	DFND	10	3,500	0	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	175,686	2,317,761	SH	DFND	14	393,084	1,924,677	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	774	10,216	SH	DFND	16	0	10,216	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	22,592	1,511,190	SH	DFND	14	198,900	1,312,290	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	466	31,200	SH	DFND	16	0	31,200	0
EXTRA SPACE STORAGE INC	COM	30225T102	16,200	175,055	SH	DFND	14	59,902	115,153	0
EXTRA SPACE STORAGE INC	COM	30225T102	30	320	SH	DFND	16	0	320	0
EXTRA SPACE STORAGE INC	COM	30225T102	77,466	837,110	SH	DFND	3	95,969	741,141	0
EXTREME NETWORKS INC	COM	30226D106	602	177,490	SH	DFND	14	90,190	87,300	0
EXTERRAN CORP	COM	30227H106	1,207	93,943	SH	DFND	14	5,445	88,498	0
EZCORP INC	CL A NON VTG	302301106	908	120,066	SH	DFND	14	7,775	112,291	0
EXXON MOBIL CORP	COM	30231G102	3,230	34,455	SH	DFND	10	34,455	0	0
EXXON MOBIL CORP	COM	30231G102	927,301	9,892,267	SH	DFND	14	2,838,252	7,054,015	0
EXXON MOBIL CORP	COM	30231G102	3,042	32,452	SH	DFND	16	0	32,452	0
EXXON MOBIL CORP	COM	30231G102	8,249	88,000	SH	DFND	18	0	88,000	0
FBL FINL GROUP INC	CL A	30239F106	7,354	121,213	SH	DFND	14	26,145	95,068	0
FEI CO	COM	30241L109	2,728	25,520	SH	DFND	14	5,304	20,216	0
FLIR SYS INC	COM	302445101	5,762	186,157	SH	DFND	14	63,948	122,209	0
FLIR SYS INC	COM	302445101	8	250	SH	DFND	16	0	250	0
F M C CORP	COM NEW	302491303	8,468	182,864	SH	DFND	14	62,236	120,628	0
F M C CORP	COM NEW	302491303	11	230	SH	DFND	16	0	230	0
FMC TECHNOLOGIES INC	COM	30249U101	10,678	400,389	SH	DFND	14	109,001	291,388	0
FMC TECHNOLOGIES INC	COM	30249U101	12	460	SH	DFND	16	0	460	0
FNB CORP PA	COM	302520101	8,678	692,000	SH	DFND	14	36,000	656,000	0
FCB FINL HLDGS INC	CL A	30255G103	1,184	34,820	SH	DFND	14	8,420	26,400	0
FS INVT CORP	COM	302635107	113	12,500	SH	DFND	14	12,500	0	0
FTD COS INC	COM	30281V108	4,314	172,832	SH	DFND	14	29,062	143,770	0
FTI CONSULTING INC	COM	302941109	1,082	26,607	SH	DFND	14	7,043	19,564	0
FACEBOOK INC	CL A	30303M102	1,285	11,240	SH	DFND	10	11,240	0	0
FACEBOOK INC	CL A	30303M102	684,250	5,987,490	SH	DFND	14	1,530,470	4,457,020	0
FACEBOOK INC	CL A	30303M102	3,858	33,760	SH	DFND	16	0	33,760	0
FACTSET RESH SYS INC	COM	303075105	3,998	24,769	SH	DFND	14	5,493	19,276	0
FAIR ISAAC CORP	COM	303250104	209	1,847	SH	DFND	10	1,847	0	0
FAIR ISAAC CORP	COM	303250104	23,997	212,340	SH	DFND	14	66,034	146,306	0
FAIR ISAAC CORP	COM	303250104	94	830	SH	DFND	16	0	830	0
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1,446	72,831	SH	DFND	14	19,491	53,340	0
FARMER BROS CO	COM	307675108	754	23,509	SH	DFND	14	909	22,600	0
FARO TECHNOLOGIES INC	COM	311642102	1,361	40,230	SH	DFND	14	2,577	37,653	0
FASTENAL CO	COM	311900104	17,723	399,253	SH	DFND	14	135,051	264,202	0

FASTENAL CO	COM	311900104	24	550	SH	DFND	16	0	550	0
FEDERAL AGRIC MTG CORP	CL C	313148306	2,555	73,383	SH	DFND	14	17,221	56,162	0
FEDERAL MOGUL HOLDINGS CORP	COM	313549404	85	10,181	SH	DFND	14	10,181	0	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	17,433	105,304	SH	DFND	14	34,169	71,135	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	26	160	SH	DFND	16	0	160	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	105,625	638,026	SH	DFND	3	88,947	549,079	0
FEDERAL SIGNAL CORP	COM	313855108	4,607	357,725	SH	DFND	14	10,695	347,030	0
FEDERATED INVS INC PA	CL B	314211103	9,378	325,862	SH	DFND	14	61,718	264,144	0
FEDERATED INVS INC PA	CL B	314211103	29	1,000	SH	DFND	16	0	1,000	0
FEDERATED NATL HLDG CO	COM	31422T101	751	39,450	SH	DFND	14	15,450	24,000	0
FEDEX CORP	COM	31428X106	185,198	1,220,177	SH	DFND	14	249,238	970,939	0
FEDEX CORP	COM	31428X106	1,613	10,630	SH	DFND	16	0	10,630	0
FELCOR LODGING TR INC	COM	31430F101	89	14,239	SH	DFND	14	14,239	0	0
F5 NETWORKS INC	COM	315616102	11,055	97,109	SH	DFND	14	33,178	63,931	0
F5 NETWORKS INC	COM	315616102	16	140	SH	DFND	16	0	140	0
FIBROGEN INC	COM	31572Q808	818	49,840	SH	DFND	14	19,040	30,800	0
FIDELITY NATL INFORMATION SV	COM	31620M106	449	6,100	SH	DFND	10	6,100	0	0
FIDELITY NATL INFORMATION SV	COM	31620M106	28,834	391,346	SH	DFND	14	135,679	255,667	0
FIDELITY NATL INFORMATION SV	COM	31620M106	46	630	SH	DFND	16	0	630	0
FIDELITY NATIONAL FINANCIAL	FNF GROUP COM	31620R303	768	20,480	SH	DFND	14	20,130	350	0
FIDELITY NATIONAL FINANCIAL	FNFV GROUP COM	31620R402	356	31,029	SH	DFND	14	4,029	27,000	0
FIDELITY SOUTHERN CORP NEW	COM	316394105	5,633	359,459	SH	DFND	14	26,710	332,749	0
FIDELITY SOUTHERN CORP NEW	COM	316394105	9	600	SH	DFND	16	0	600	0
FIESTA RESTAURANT GROUP INC	COM	31660B101	8,879	407,122	SH	DFND	14	139,222	267,900	0
FIESTA RESTAURANT GROUP INC	COM	31660B101	142	6,500	SH	DFND	16	0	6,500	0
FIFTH THIRD BANCORP	COM	316773100	44,829	2,548,526	SH	DFND	14	545,080	2,003,446	0
FIFTH THIRD BANCORP	COM	316773100	28	1,582	SH	DFND	16	0	1,582	0
FINANCIAL ENGINES INC	COM	317485100	3,327	128,608	SH	DFND	14	8,828	119,780	0
FINANCIAL INSTNS INC	COM	317585404	36	1,382	SH	DFND	10	1,382	0	0
FINANCIAL INSTNS INC	COM	317585404	2,732	104,782	SH	DFND	14	19,654	85,128	0
FINISAR CORP	COM NEW	31787A507	191	10,895	SH	DFND	14	10,895	0	0
FINISH LINE INC	CL A	317923100	47	2,335	SH	DFND	10	2,335	0	0
FINISH LINE INC	CL A	317923100	2,071	102,580	SH	DFND	14	7,300	95,280	0
FIRST AMERN FINL CORP	COM	31847R102	257	6,400	SH	DFND	10	6,400	0	0
FIRST AMERN FINL CORP	COM	31847R102	13,597	338,072	SH	DFND	14	13,731	324,341	0
FIRST BANCORP P R	COM NEW	318672706	1,153	290,439	SH	DFND	14	26,342	264,097	0
FIRST BANCORP N C	COM	318910106	1,323	75,248	SH	DFND	14	2,037	73,211	0
FIRST BUSEY CORP	COM NEW	319383204	103	4,801	SH	DFND	10	4,801	0	0
FIRST BUSEY CORP	COM NEW	319383204	352	16,445	SH	DFND	14	3,845	12,600	0
FIRST BUS FINL SVCS INC WIS	COM	319390100	242	10,300	SH	DFND	14	600	9,700	0
FIRST CASH FINL SVCS INC	COM	31942D107	4,663	90,850	SH	DFND	14	25,364	65,486	0

FIRST CTZNS BANCSHARES INC N	CL A	31946M103	80	309	SH	DFND	10	309	0	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	5,285	20,414	SH	DFND	14	4,144	16,270	0
FIRST COMWLTH FINL CORP PA	COM	319829107	2,330	253,213	SH	DFND	14	15,376	237,837	0
FIRST CMNTY BANCSHARES INC N	COM	31983A103	28	1,228	SH	DFND	10	1,228	0	0
FIRST CMNTY BANCSHARES INC N	COM	31983A103	2,613	116,455	SH	DFND	14	21,821	94,634	0
FIRST DEFIANCE FINL CORP	COM	32006W106	2,905	74,780	SH	DFND	14	1,208	73,572	0
FIRST DATA CORP NEW	COM CL A	32008D106	53,665	4,847,800	SH	DFND	14	866,500	3,981,300	0
FIRST DATA CORP NEW	COM CL A	32008D106	772	69,700	SH	DFND	16	0	69,700	0
FIRST FINL BANCORP OH	COM	320209109	8,762	450,505	SH	DFND	14	10,339	440,166	0
FIRST FINL BANKSHARES	COM	32020R109	5,249	160,072	SH	DFND	14	10,786	149,286	0
FIRST FINL CORP IND	COM	320218100	3,929	107,289	SH	DFND	14	14,430	92,859	0
FIRST HORIZON NATL CORP	COM	320517105	4,129	299,630	SH	DFND	14	29,943	269,687	0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	2,471	88,808	SH	DFND	14	33,908	54,900	0
FIRST INTST BANCSYSTEM INC	COM CL A	32055Y201	11,654	414,743	SH	DFND	14	21,327	393,416	0
FIRST LONG IS CORP	COM	320734106	19	680	SH	DFND	10	680	0	0
FIRST LONG IS CORP	COM	320734106	343	11,956	SH	DFND	14	1,474	10,482	0
FIRST MERCHANTS CORP	COM	320817109	7,433	298,152	SH	DFND	14	37,545	260,607	0
FIRST MIDWEST BANCORP DEL	COM	320867104	5,775	328,856	SH	DFND	14	13,423	315,433	0
FIRST NBC BK HLDG CO	COM	32115D106	6,146	366,037	SH	DFND	14	27,200	338,837	0
FIRST NIAGARA FINL GP INC	COM	33582V108	2,069	212,433	SH	DFND	14	45,770	166,663	0
FIRST POTOMAC RLTY TR	COM	33610F109	115	12,525	SH	DFND	10	12,525	0	0
FIRST POTOMAC RLTY TR	COM	33610F109	2,382	258,915	SH	DFND	14	77,630	181,285	0
FIRST POTOMAC RLTY TR	COM	33610F109	44,290	4,814,093	SH	DFND	3	640,663	4,173,430	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	271	3,868	SH	DFND	14	3,638	230	0
FIRST SOLAR INC	COM	336433107	28,344	584,653	SH	DFND	14	76,713	507,940	0
FIRST SOLAR INC	COM	336433107	7	140	SH	DFND	16	0	140	0
1ST SOURCE CORP	COM	336901103	112	3,456	SH	DFND	10	3,456	0	0
1ST SOURCE CORP	COM	336901103	4,346	134,189	SH	DFND	14	23,131	111,058	0
FISERV INC	COM	337738108	62,837	577,916	SH	DFND	14	180,576	397,340	0
FISERV INC	COM	337738108	1,051	9,670	SH	DFND	16	0	9,670	0
FIRSTMERIT CORP	COM	337915102	10,733	529,479	SH	DFND	14	28,312	501,167	0
FIRSTMERIT CORP	COM	337915102	200	9,850	SH	DFND	18	0	9,850	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	6,528	267,450	SH	DFND	14	58,500	208,950	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	34	1,400	SH	DFND	16	0	1,400	0
FIRSTENERGY CORP	COM	337932107	157,386	4,508,322	SH	DFND	14	725,085	3,783,237	0
FIRSTENERGY CORP	COM	337932107	1,281	36,684	SH	DFND	16	0	36,684	0
FITBIT INC	CL A	33812L102	128	10,502	SH	DFND	10	10,502	0	0
FITBIT INC	CL A	33812L102	21	1,750	SH	DFND	14	1,750	0	0
FIVE BELOW INC	COM	33829M101	319	6,863	SH	DFND	10	6,863	0	0
FIVE BELOW INC	COM	33829M101	6,226	134,160	SH	DFND	14	7,500	126,660	0
FIVE BELOW INC	COM	33829M101	232	5,000	SH	DFND	18	0	5,000	0
FIVE PRIME THERAPEUTICS INC	COM	33830X104	91	2,192	SH	DFND	10	2,192	0	0
FIVE PRIME THERAPEUTICS INC	COM	33830X104	757	18,300	SH	DFND	14	2,100	16,200	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	603	4,215	SH	DFND	14	3,885	330	0
FLEXSTEEL INDS INC	COM	339382103	1,171	29,560	SH	DFND	14	960	28,600	0
FLEXSTEEL INDS INC	COM	339382103	71	1,800	SH	DFND	16	0	1,800	0

FLOTEK INDS INC DEL	COM	343389102	1,709	129,449	SH	DFND	14	8,489	120,960	0
FLUOR CORP NEW	COM	343412102	20,836	422,809	SH	DFND	14	105,906	316,903	0
FLUOR CORP NEW	COM	343412102	14	275	SH	DFND	16	0	275	0
FLOWERS FOODS INC	COM	343498101	7,156	381,661	SH	DFND	14	83,984	297,677	0
FLOWERS FOODS INC	COM	343498101	64	3,400	SH	DFND	16	0	3,400	0
FLOWERS FOODS INC	COM	343498101	138	7,340	SH	DFND	18	0	7,340	0
FLOWERVE CORP	COM	34354P105	8,125	179,879	SH	DFND	14	60,892	118,987	0
FLOWERVE CORP	COM	34354P105	14	300	SH	DFND	16	0	300	0
FLUSHING FINL CORP	COM	343873105	651	32,756	SH	DFND	14	32,756	0	0
FOOT LOCKER INC	COM	344849104	188	3,430	SH	DFND	10	3,430	0	0
FOOT LOCKER INC	COM	344849104	15,101	275,259	SH	DFND	14	62,041	213,218	0
FOOT LOCKER INC	COM	344849104	16	300	SH	DFND	16	0	300	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	143,159	11,388,928	SH	DFND	14	3,049,440	8,339,488	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	1,440	114,593	SH	DFND	16	0	114,593	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	210	16,700	SH	DFND	18	0	16,700	0
FOREST CITY RLTY TR INC	COM CL A	345605109	5,259	235,731	SH	DFND	14	33,431	202,300	0
FORESTAR GROUP INC	COM	346233109	960	80,709	SH	DFND	14	4,867	75,842	0
FORRESTER RESH INC	COM	346563109	1,032	28,006	SH	DFND	14	1,844	26,162	0
FORTINET INC	COM	34959E109	30,180	955,356	SH	DFND	14	155,766	799,590	0
FORTINET INC	COM	34959E109	142	4,500	SH	DFND	16	0	4,500	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	10,289	177,485	SH	DFND	14	58,446	119,039	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	17	300	SH	DFND	16	0	300	0
FORUM ENERGY TECHNOLOGIES IN	COM	34984V100	10,195	588,945	SH	DFND	14	4,550	584,395	0
FORWARD AIR CORP	COM	349853101	3,385	76,007	SH	DFND	14	5,223	70,784	0
FOSSIL GROUP INC	COM	34988V106	763	26,746	SH	DFND	14	7,381	19,365	0
FOUR CORNERS PPTY TR INC	COM	35086T109	2,707	131,487	SH	DFND	14	9,562	121,925	0
FOUR CORNERS PPTY TR INC	COM	35086T109	44,047	2,139,221	SH	DFND	3	298,821	1,840,400	0
FRANCESSAS HLDGS CORP	COM	351793104	10,904	986,788	SH	DFND	14	158,608	828,180	0
FRANCESSAS HLDGS CORP	COM	351793104	82	7,400	SH	DFND	16	0	7,400	0
FRANKLIN ELEC INC	COM	353514102	3,198	96,752	SH	DFND	14	7,432	89,320	0
FRANKLIN RES INC	COM	354613101	40,807	1,222,850	SH	DFND	14	268,187	954,663	0
FRANKLIN RES INC	COM	354613101	26	785	SH	DFND	16	0	785	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	242	19,735	SH	DFND	10	19,735	0	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	35,932	2,928,433	SH	DFND	14	299,409	2,629,024	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	341	27,800	SH	DFND	16	0	27,800	0
FREDS INC	CL A	356108100	1,350	83,770	SH	DFND	14	5,163	78,607	0
FREEPORT-MCMORAN INC	CL B	35671D857	18,923	1,698,654	SH	DFND	14	584,586	1,114,068	0
FREEPORT-MCMORAN INC	CL B	35671D857	28	2,520	SH	DFND	16	0	2,520	0
FREIGHTCAR AMER INC	COM	357023100	326	23,190	SH	DFND	10	23,190	0	0
FREIGHTCAR AMER INC	COM	357023100	3,456	245,952	SH	DFND	14	71,452	174,500	0
FREIGHTCAR AMER INC	COM	357023100	6	400	SH	DFND	16	0	400	0
FRONTIER COMMUNICATIONS CORP	COM	35906A108	13,209	2,673,820	SH	DFND	14	593,786	2,080,034	0
FRONTIER COMMUNICATIONS CORP	COM	35906A108	10	2,120	SH	DFND	16	0	2,120	0
FULLER H B CO	COM	359694106	6,284	142,842	SH	DFND	14	8,376	134,466	0
FULTON FINL CORP PA	COM	360271100	10,913	808,363	SH	DFND	14	52,543	755,820	0
FULTON FINL CORP PA	COM	360271100	31	2,300	SH	DFND	16	0	2,300	0

FUTUREFUEL CORPORATION	COM	36116M106	2,177	200,079	SH	DFND	14	4,430	195,649	0
G & K SVCS INC	CL A	361268105	3,707	48,412	SH	DFND	14	3,671	44,741	0
GATX CORP	COM	361448103	2,968	67,508	SH	DFND	14	7,144	60,364	0
GEO GROUP INC NEW	COM	36162J106	550	16,083	SH	DFND	10	16,083	0	0
GEO GROUP INC NEW	COM	36162J106	48,444	1,417,317	SH	DFND	14	297,248	1,120,069	0
GEO GROUP INC NEW	COM	36162J106	940	27,500	SH	DFND	16	0	27,500	0
GCP APPLIED TECHNOLOGIES INC	COM	36164Y101	160	6,148	SH	DFND	10	6,148	0	0
GCP APPLIED TECHNOLOGIES INC	COM	36164Y101	11,208	430,411	SH	DFND	14	64,741	365,670	0
GCP APPLIED TECHNOLOGIES INC	COM	36164Y101	172	6,600	SH	DFND	16	0	6,600	0
GNC HLDGS INC	COM CL A	36191G107	31,096	1,280,180	SH	DFND	14	78,230	1,201,950	0
GNC HLDGS INC	COM CL A	36191G107	678	27,900	SH	DFND	16	0	27,900	0
G-III APPAREL GROUP LTD	COM	36237H101	4,472	97,818	SH	DFND	14	7,088	90,730	0
G-III APPAREL GROUP LTD	COM	36237H101	146	3,200	SH	DFND	18	0	3,200	0
GAIAM INC	CL A	36268Q103	513	66,300	SH	DFND	10	66,300	0	0
GAIAM INC	CL A	36268Q103	15	2,000	SH	DFND	14	2,000	0	0
GAIN CAP HLDGS INC	COM	36268W100	629	99,464	SH	DFND	14	3,964	95,500	0
GALENA BIOPHARMA INC	COM	363256108	7	14,900	SH	DFND	14	14,900	0	0
GALLAGHER ARTHUR J & CO	COM	363576109	10,749	225,825	SH	DFND	14	75,300	150,525	0
GALLAGHER ARTHUR J & CO	COM	363576109	17	350	SH	DFND	16	0	350	0
GAMING & LEISURE PPTYS INC	COM	36467J108	464	13,451	SH	DFND	14	13,451	0	0
GAMESTOP CORP NEW	CL A	36467W109	20,291	763,382	SH	DFND	14	68,970	694,412	0
GANNETT CO INC	COM	36473H104	3,915	283,486	SH	DFND	14	20,191	263,295	0
GAP INC DEL	COM	364760108	51,189	2,412,320	SH	DFND	14	273,865	2,138,455	0
GAP INC DEL	COM	364760108	421	19,825	SH	DFND	16	0	19,825	0
GARTNER INC	COM	366651107	4,902	50,321	SH	DFND	14	11,319	39,002	0
GENERAC HLDGS INC	COM	368736104	144	4,117	SH	DFND	14	4,117	0	0
GENERAC HLDGS INC	COM	368736104	117	3,350	SH	DFND	18	0	3,350	0
GENERAL CABLE CORP DEL NEW	COM	369300108	1,506	118,473	SH	DFND	14	7,773	110,700	0
GENERAL COMMUNICATION INC	CL A	369385109	206	13,063	SH	DFND	10	13,063	0	0
GENERAL COMMUNICATION INC	CL A	369385109	1,112	70,352	SH	DFND	14	4,695	65,657	0
GENERAL DYNAMICS CORP	COM	369550108	167,651	1,204,043	SH	DFND	14	269,449	934,594	0
GENERAL DYNAMICS CORP	COM	369550108	1,200	8,615	SH	DFND	16	0	8,615	0
GENERAL ELECTRIC CO	COM	369604103	297	9,430	SH	DFND	10	9,430	0	0
GENERAL ELECTRIC CO	COM	369604103	563,358	17,895,756	SH	DFND	14	5,122,714	12,773,042	0
GENERAL ELECTRIC CO	COM	369604103	1,016	32,286	SH	DFND	16	0	32,286	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	52,149	1,748,808	SH	DFND	14	334,471	1,414,337	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	461	15,450	SH	DFND	16	0	15,450	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	121,372	4,070,162	SH	DFND	3	485,468	3,584,694	0
GENERAL MLS INC	COM	370334104	59,303	831,502	SH	DFND	14	284,802	546,700	0
GENERAL MLS INC	COM	370334104	87	1,224	SH	DFND	16	0	1,224	0
GENERAL MTRS CO	COM	37045V100	648	22,910	SH	DFND	10	22,910	0	0
GENERAL MTRS CO	COM	37045V100	189,027	6,679,385	SH	DFND	14	1,344,255	5,335,130	0
GENERAL MTRS CO	COM	37045V100	1,257	44,400	SH	DFND	16	0	44,400	0
GENERAL MTRS CO	COM	37045V100	156	5,500	SH	DFND	18	0	5,500	0

GENERAL MTRS CO	COM	37045V100	18	631	SH	DFND	3	0	631	0
GENESCO INC	COM	371532102	72	1,121	SH	DFND	10	1,121	0	0
GENESCO INC	COM	371532102	3,283	51,049	SH	DFND	14	3,595	47,454	0
GENESEE & WYO INC	CL A	371559105	4,810	81,603	SH	DFND	14	8,733	72,870	0
GENESEE & WYO INC	CL A	371559105	165	2,800	SH	DFND	18	0	2,800	0
GENTEX CORP	COM	371901109	2,699	174,690	SH	DFND	14	38,688	136,002	0
GENOMIC HEALTH INC	COM	37244C101	2,225	85,930	SH	DFND	14	15,824	70,106	0
GENUINE PARTS CO	COM	372460105	230	2,275	SH	DFND	10	2,275	0	0
GENUINE PARTS CO	COM	372460105	40,626	401,240	SH	DFND	14	77,753	323,487	0
GENUINE PARTS CO	COM	372460105	916	9,050	SH	DFND	16	0	9,050	0
GENWORTH FINL INC	COM CL A	37247D106	4,117	1,595,833	SH	DFND	14	244,160	1,351,673	0
GENWORTH FINL INC	COM CL A	37247D106	22	8,500	SH	DFND	16	0	8,500	0
GENTHERM INC	COM	37253A103	3,048	88,999	SH	DFND	14	6,459	82,540	0
GEOSPACE TECHNOLOGIES CORP	COM	37364X109	518	31,642	SH	DFND	14	2,092	29,550	0
GERMAN AMERN BANCORP INC	COM	373865104	19	590	SH	DFND	10	590	0	0
GERMAN AMERN BANCORP INC	COM	373865104	356	11,147	SH	DFND	14	1,474	9,673	0
GERON CORP	COM	374163103	34	12,817	SH	DFND	14	12,817	0	0
GETTY RLTY CORP NEW	COM	374297109	160	7,447	SH	DFND	10	7,447	0	0
GETTY RLTY CORP NEW	COM	374297109	1,364	63,612	SH	DFND	14	4,183	59,429	0
GIBRALTAR INDS INC	COM	374689107	186	5,894	SH	DFND	10	5,894	0	0
GIBRALTAR INDS INC	COM	374689107	2,287	72,435	SH	DFND	14	5,327	67,108	0
GILEAD SCIENCES INC	COM	375558103	1,648	19,760	SH	DFND	10	19,760	0	0
GILEAD SCIENCES INC	COM	375558103	324,198	3,886,338	SH	DFND	14	898,458	2,987,880	0
GILEAD SCIENCES INC	COM	375558103	2,303	27,610	SH	DFND	16	0	27,610	0
GILEAD SCIENCES INC	COM	375558103	11,420	136,900	SH	DFND	18	0	136,900	0
GLACIER BANCORP INC NEW	COM	37637Q105	5,971	224,641	SH	DFND	14	22,505	202,136	0
GLADSTONE COML CORP	COM	376536108	847	50,128	SH	DFND	14	2,252	47,876	0
GLATFELTER	COM	377316104	3,532	180,563	SH	DFND	14	20,453	160,110	0
GLOBALSTAR INC	COM	378973408	42	34,800	SH	DFND	14	34,800	0	0
GLOBAL PMTS INC	COM	37940X102	14,841	207,912	SH	DFND	14	68,078	139,834	0
GLOBAL PMTS INC	COM	37940X102	21	300	SH	DFND	16	0	300	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	12,940	474,176	SH	DFND	14	76,000	398,176	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	11	400	SH	DFND	16	0	400	0
GLOBAL MED REIT INC	COM NEW	37954A204	106	10,496	SH	DFND	10	10,496	0	0
GLU MOBILE INC	COM	379890106	119	54,100	SH	DFND	10	54,100	0	0
GLU MOBILE INC	COM	379890106	23	10,334	SH	DFND	14	10,334	0	0
GODADDY INC	CL A	380237107	324	10,400	SH	DFND	10	10,400	0	0
GODADDY INC	CL A	380237107	41	1,300	SH	DFND	14	1,300	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	251,156	1,690,374	SH	DFND	14	369,420	1,320,954	0
GOLDMAN SACHS GROUP INC	COM	38141G104	1,726	11,620	SH	DFND	16	0	11,620	0
GOODYEAR TIRE & RUBR CO	COM	382550101	26,124	1,018,086	SH	DFND	14	210,167	807,919	0
GOODYEAR TIRE & RUBR CO	COM	382550101	14	535	SH	DFND	16	0	535	0
GOVERNMENT PPTYS INCOME TR	COM SHS BEN INT	38376A103	12,036	521,955	SH	DFND	14	13,075	508,880	0
GRACE W R & CO DEL NEW	COM	38388F108	368	5,023	SH	DFND	14	4,843	180	0
GRACO INC	COM	384109104	234	2,957	SH	DFND	10	2,957	0	0
GRACO INC	COM	384109104	7,499	94,931	SH	DFND	14	10,401	84,530	0
GRAHAM HLDGS CO	COM	384637104	6,384	13,040	SH	DFND	14	3,110	9,930	0

GRAINGER W W INC	COM	384802104	19,428	85,493	SH	DFND	14	27,583	57,910	0
GRAINGER W W INC	COM	384802104	27	120	SH	DFND	16	0	120	0
GRAMERCY PPTY TR	COM	385002100	7,625	826,971	SH	DFND	14	46,756	780,215	0
GRAND CANYON ED INC	COM	38526M106	1,371	34,333	SH	DFND	14	16,033	18,300	0
GRANITE CONSTR INC	COM	387328107	1,169	25,672	SH	DFND	14	7,078	18,594	0
GRAPHIC PACKAGING HLDG CO	COM	388689101	150	11,989	SH	DFND	14	11,989	0	0
GREAT SOUTHN BANCORP INC	COM	390905107	3,294	89,087	SH	DFND	14	1,224	87,863	0
GREAT PLAINS ENERGY INC	COM	391164100	29,415	967,602	SH	DFND	14	224,557	743,045	0
GREAT PLAINS ENERGY INC	COM	391164100	128	4,200	SH	DFND	16	0	4,200	0
GREAT WESTN BANCORP INC	COM	391416104	17	525	SH	DFND	10	525	0	0
GREAT WESTN BANCORP INC	COM	391416104	19,049	603,975	SH	DFND	14	81,195	522,780	0
GREEN DOT CORP	CL A	39304D102	124	5,399	SH	DFND	10	5,399	0	0
GREEN DOT CORP	CL A	39304D102	2,426	105,515	SH	DFND	14	7,825	97,690	0
GREEN PLAINS INC	COM	393222104	1,855	94,070	SH	DFND	14	5,680	88,390	0
GREENBRIER COS INC	COM	393657101	10,140	348,087	SH	DFND	14	4,247	343,840	0
GREENHILL & CO INC	COM	395259104	1,080	67,051	SH	DFND	14	4,719	62,332	0
GREIF INC	CL A	397624107	129	3,458	SH	DFND	10	3,458	0	0
GREIF INC	CL A	397624107	31,748	851,832	SH	DFND	14	265,527	586,305	0
GREIF INC	CL A	397624107	287	7,700	SH	DFND	16	0	7,700	0
GRIFFON CORP	COM	398433102	186	11,061	SH	DFND	10	11,061	0	0
GRIFFON CORP	COM	398433102	1,504	89,221	SH	DFND	14	6,470	82,751	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	2,815	57,032	SH	DFND	14	3,981	53,051	0
GROUPON INC	COM CL A	399473107	79	24,394	SH	DFND	10	24,394	0	0
GROUPON INC	COM CL A	399473107	596	183,305	SH	DFND	14	10,105	173,200	0
GRUPO AVAL ACCIONES Y VALORE	SPONSORED ADS	40053W101	743	92,300	SH	DFND	14	0	92,300	0
GUESS INC	COM	401617105	600	39,846	SH	DFND	14	9,949	29,897	0
GUIDEWIRE SOFTWARE INC	COM	40171V100	267	4,317	SH	DFND	10	4,317	0	0
GUIDEWIRE SOFTWARE INC	COM	40171V100	136	2,200	SH	DFND	14	2,200	0	0
GULF ISLAND FABRICATION INC	COM	402307102	218	31,400	SH	DFND	10	31,400	0	0
GULF ISLAND FABRICATION INC	COM	402307102	210	30,311	SH	DFND	14	1,475	28,836	0
GULFMARK OFFSHORE INC	CL A NEW	402629208	183	58,440	SH	DFND	14	1,900	56,540	0
GULFPORT ENERGY CORP	COM NEW	402635304	2,324	74,353	SH	DFND	14	15,453	58,900	0
H & E EQUIPMENT SERVICES INC	COM	404030108	150	7,893	SH	DFND	10	7,893	0	0
H & E EQUIPMENT SERVICES INC	COM	404030108	70	3,687	SH	DFND	14	3,687	0	0
HCA HOLDINGS INC	COM	40412C101	94,008	1,220,719	SH	DFND	14	202,109	1,018,610	0
HCA HOLDINGS INC	COM	40412C101	597	7,750	SH	DFND	16	0	7,750	0
HCP INC	COM	40414L109	71,368	2,017,175	SH	DFND	14	550,040	1,467,135	0
HCP INC	COM	40414L109	788	22,270	SH	DFND	16	0	22,270	0
HCI GROUP INC	COM	40416E103	5,772	211,583	SH	DFND	14	59,170	152,413	0
HCI GROUP INC	COM	40416E103	22	800	SH	DFND	16	0	800	0
HD SUPPLY HLDGS INC	COM	40416M105	30,684	881,210	SH	DFND	14	17,510	863,700	0
HD SUPPLY HLDGS INC	COM	40416M105	1,079	31,000	SH	DFND	16	0	31,000	0
HFF INC	CL A	40418F108	3,426	118,615	SH	DFND	14	35,655	82,960	0
HNI CORP	COM	404251100	1,327	28,537	SH	DFND	14	7,483	21,054	0
HMS HLDGS CORP	COM	40425J101	7,224	410,242	SH	DFND	14	67,065	343,177	0
HSN INC	COM	404303109	4,812	98,344	SH	DFND	14	53,743	44,601	0

HRG GROUP INC	COM	40434J100	261	18,992	SH	DFND	14	14,592	4,400	0
HP INC	COM	40434L105	107,850	8,593,593	SH	DFND	14	1,920,458	6,673,135	0
HP INC	COM	40434L105	913	72,736	SH	DFND	16	0	72,736	0
HACKETT GROUP INC	COM	404609109	1,070	77,143	SH	DFND	14	26,648	50,495	0
HAEMONETICS CORP	COM	405024100	5,738	197,932	SH	DFND	14	37,004	160,928	0
HAIN CELESTIAL GROUP INC	COM	405217100	3,114	62,600	SH	DFND	14	13,846	48,754	0
HAIN CELESTIAL GROUP INC	COM	405217100	95	1,900	SH	DFND	18	0	1,900	0
HALLIBURTON CO	COM	406216101	942	20,800	SH	DFND	10	20,800	0	0
HALLIBURTON CO	COM	406216101	53,802	1,187,949	SH	DFND	14	410,808	777,141	0
HALLIBURTON CO	COM	406216101	80	1,775	SH	DFND	16	0	1,775	0
HALLIBURTON CO	COM	406216101	1,404	31,000	SH	DFND	18	0	31,000	0
HALOZYME THERAPEUTICS INC	COM	40637H109	96	11,166	SH	DFND	14	11,166	0	0
HALYARD HEALTH INC	COM	40650V100	214	6,586	SH	DFND	10	6,586	0	0
HALYARD HEALTH INC	COM	40650V100	20,810	639,899	SH	DFND	14	212,165	427,734	0
HALYARD HEALTH INC	COM	40650V100	98	3,000	SH	DFND	16	0	3,000	0
HALYARD HEALTH INC	COM	40650V100	254	7,800	SH	DFND	18	0	7,800	0
HANCOCK HLDG CO	COM	410120109	340	13,024	SH	DFND	10	13,024	0	0
HANCOCK HLDG CO	COM	410120109	15,796	604,992	SH	DFND	14	111,623	493,369	0
HANCOCK HLDG CO	COM	410120109	31	1,200	SH	DFND	16	0	1,200	0
HANDY & HARMAN LTD	COM	410315105	1,407	53,705	SH	DFND	14	912	52,793	0
HANESBRANDS INC	COM	410345102	682	27,120	SH	DFND	10	27,120	0	0
HANESBRANDS INC	COM	410345102	13,319	530,020	SH	DFND	14	183,500	346,520	0
HANESBRANDS INC	COM	410345102	18	700	SH	DFND	16	0	700	0
HANMI FINL CORP	COM NEW	410495204	9,310	396,324	SH	DFND	14	91,507	304,817	0
HANOVER INS GROUP INC	COM	410867105	102	1,202	SH	DFND	10	1,202	0	0
HANOVER INS GROUP INC	COM	410867105	32,656	385,912	SH	DFND	14	71,278	314,634	0
HANOVER INS GROUP INC	COM	410867105	118	1,400	SH	DFND	16	0	1,400	0
HARLEY DAVIDSON INC	COM	412822108	11,479	253,398	SH	DFND	14	87,467	165,931	0
HARLEY DAVIDSON INC	COM	412822108	18	400	SH	DFND	16	0	400	0
HARMAN INTL INDS INC	COM	413086109	7,052	98,192	SH	DFND	14	34,149	64,043	0
HARMAN INTL INDS INC	COM	413086109	11	150	SH	DFND	16	0	150	0
HARMONIC INC	COM	413160102	517	181,364	SH	DFND	14	10,674	170,690	0
HARRIS CORP DEL	COM	413875105	27,256	326,653	SH	DFND	14	86,274	240,379	0
HARRIS CORP DEL	COM	413875105	21	255	SH	DFND	16	0	255	0
HARSCO CORP	COM	415864107	3,575	538,452	SH	DFND	14	66,329	472,123	0
HARTE-HANKS INC	COM	416196103	173	108,941	SH	DFND	14	5,595	103,346	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	197	4,450	SH	DFND	10	4,450	0	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	55,299	1,246,045	SH	DFND	14	267,512	978,533	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	34	775	SH	DFND	16	0	775	0
HASBRO INC	COM	418056107	15,732	187,306	SH	DFND	14	53,169	134,137	0
HASBRO INC	COM	418056107	21	250	SH	DFND	16	0	250	0
HATTERAS FINL CORP	COM	41902R103	5,604	341,737	SH	DFND	14	9,837	331,900	0
HAVERTY FURNITURE INC	COM	419596101	870	48,237	SH	DFND	14	3,023	45,214	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	2,130	64,957	SH	DFND	14	14,178	50,779	0
HAWAIIAN HOLDINGS INC	COM	419879101	4,876	128,444	SH	DFND	14	9,074	119,370	0
HAWKINS INC	COM	420261109	1,016	23,396	SH	DFND	14	1,796	21,600	0
HAYNES INTERNATIONAL INC	COM NEW	420877201	976	30,439	SH	DFND	14	2,009	28,430	0

HAYNES INTERNATIONAL INC	COM NEW	420877201	158	4,910	SH	DFND	18	0	4,910	0
HEALTHCARE SVCS GRP INC	COM	421906108	7,287	176,088	SH	DFND	14	12,447	163,641	0
HEALTHSOUTH CORP	COM NEW	421924309	466	11,999	SH	DFND	10	11,999	0	0
HEALTHSOUTH CORP	COM NEW	421924309	388	9,999	SH	DFND	14	9,599	400	0
HEALTHCARE RLTY TR	COM	421946104	2,537	72,508	SH	DFND	14	19,458	53,050	0
HEALTHCARE RLTY TR	COM	421946104	61,045	1,744,629	SH	DFND	3	243,677	1,500,952	0
HEADWATERS INC	COM	42210P102	14,422	803,918	SH	DFND	14	186,847	617,071	0
HEALTHSTREAM INC	COM	42222N103	1,829	68,952	SH	DFND	14	3,782	65,170	0
HEALTHWAYS INC	COM	422245100	59	5,130	SH	DFND	10	5,130	0	0
HEALTHWAYS INC	COM	422245100	869	75,264	SH	DFND	14	4,988	70,276	0
HEALTHCARE TR AMER INC	CL A NEW	42225P501	289	8,950	SH	DFND	14	8,950	0	0
HEALTHEQUITY INC	COM	42226A107	218	7,170	SH	DFND	10	7,170	0	0
HEALTHEQUITY INC	COM	42226A107	2,592	85,300	SH	DFND	14	5,260	80,040	0
HEARTLAND EXPRESS INC	COM	422347104	2,559	147,162	SH	DFND	14	9,280	137,882	0
HEARTLAND FINL USA INC	COM	42234Q102	7,608	215,575	SH	DFND	14	30,725	184,850	0
HEARTLAND FINL USA INC	COM	42234Q102	18	500	SH	DFND	16	0	500	0
HECLA MNG CO	COM	422704106	211	41,302	SH	DFND	14	41,302	0	0
HEIDRICK & STRUGGLES INTL IN	COM	422819102	830	49,169	SH	DFND	14	3,067	46,102	0
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	10,580	1,565,139	SH	DFND	14	17,458	1,547,681	0
HELMERICH & PAYNE INC	COM	423452101	12,121	180,562	SH	DFND	14	53,402	127,160	0
HELMERICH & PAYNE INC	COM	423452101	17	250	SH	DFND	16	0	250	0
HENRY JACK & ASSOC INC	COM	426281101	5,672	64,997	SH	DFND	14	10,680	54,317	0
HENRY JACK & ASSOC INC	COM	426281101	156	1,790	SH	DFND	18	0	1,790	0
HERITAGE COMMERCE CORP	COM	426927109	419	39,818	SH	DFND	14	3,418	36,400	0
HERC HLDGS INC	COM	42704L104	173	15,669	SH	DFND	14	15,669	0	0
HERITAGE FINL CORP WASH	COM	42722X106	448	25,466	SH	DFND	14	2,966	22,500	0
HERITAGE INS HLDGS INC	COM	42727J102	813	67,900	SH	DFND	14	1,500	66,400	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	399	23,255	SH	DFND	10	23,255	0	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	1,438	83,827	SH	DFND	14	44,727	39,100	0
HERSHEY CO	COM	427866108	23,284	205,164	SH	DFND	14	70,245	134,919	0
HERSHEY CO	COM	427866108	37	325	SH	DFND	16	0	325	0
HESKA CORP	COM RESTRC NEW	42805E306	842	22,650	SH	DFND	14	450	22,200	0
HESS CORP	COM	42809H107	45,464	756,479	SH	DFND	14	173,019	583,460	0
HESS CORP	COM	42809H107	32	525	SH	DFND	16	0	525	0
HESS CORP	COM	42809H107	781	13,000	SH	DFND	18	0	13,000	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	152	8,330	SH	DFND	10	8,330	0	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	112,698	6,168,488	SH	DFND	14	1,110,758	5,057,730	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	63	3,436	SH	DFND	16	0	3,436	0
HEXCEL CORP NEW	COM	428291108	285	6,836	SH	DFND	14	6,836	0	0
HIBBETT SPORTS INC	COM	428567101	1,901	54,637	SH	DFND	14	3,995	50,642	0
HIGHWOODS PPTYS INC	COM	431284108	5,089	96,382	SH	DFND	14	13,246	83,136	0
HILL ROM HLDGS INC	COM	431475102	422	8,357	SH	DFND	10	8,357	0	0
HILL ROM HLDGS INC	COM	431475102	35,910	711,797	SH	DFND	14	133,581	578,216	0
HILL ROM HLDGS INC	COM	431475102	510	10,100	SH	DFND	16	0	10,100	0
HILLENBRAND INC	COM	431571108	5,178	172,377	SH	DFND	14	10,259	162,118	0
HILLTOP HOLDINGS INC	COM	432748101	11,205	533,848	SH	DFND	14	8,945	524,903	0

HILTON WORLDWIDE HLDGS INC	COM	43300A104	385	17,075	SH	DFND	10	17,075	0	0
HILTON WORLDWIDE HLDGS INC	COM	43300A104	394	17,500	SH	DFND	14	16,750	750	0
HILTON WORLDWIDE HLDGS INC	COM	43300A104	167	7,400	SH	DFND	18	0	7,400	0
HOLLYFRONTIER CORP	COM	436106108	46,779	1,967,983	SH	DFND	14	379,794	1,588,189	0
HOLLYFRONTIER CORP	COM	436106108	569	23,950	SH	DFND	16	0	23,950	0
HOLOGIC INC	COM	436440101	655	18,940	SH	DFND	10	18,940	0	0
HOLOGIC INC	COM	436440101	123,122	3,558,441	SH	DFND	14	657,451	2,900,990	0
HOLOGIC INC	COM	436440101	1,259	36,400	SH	DFND	16	0	36,400	0
HOME BANCSHARES INC	COM	436893200	550	27,812	SH	DFND	10	27,812	0	0
HOME BANCSHARES INC	COM	436893200	7,085	358,004	SH	DFND	14	79,156	278,848	0
HOME DEPOT INC	COM	437076102	1,870	14,645	SH	DFND	10	14,645	0	0
HOME DEPOT INC	COM	437076102	326,324	2,555,597	SH	DFND	14	830,551	1,725,046	0
HOME DEPOT INC	COM	437076102	768	6,015	SH	DFND	16	0	6,015	0
HOME DEPOT INC	COM	437076102	600	4,700	SH	DFND	18	0	4,700	0
HOMESTREET INC	COM	43785V102	994	49,900	SH	DFND	14	11,000	38,900	0
HONEYWELL INTL INC	COM	438516106	1,114	9,580	SH	DFND	10	9,580	0	0
HONEYWELL INTL INC	COM	438516106	136,696	1,175,168	SH	DFND	14	442,523	732,645	0
HONEYWELL INTL INC	COM	438516106	186	1,595	SH	DFND	16	0	1,595	0
HORACE MANN EDUCATORS CORP N	COM	440327104	4,034	119,390	SH	DFND	14	28,671	90,719	0
HORIZON BANCORP IND	COM	440407104	1,723	68,536	SH	DFND	14	750	67,786	0
HORMEL FOODS CORP	COM	440452100	14,654	400,382	SH	DFND	14	128,268	272,114	0
HORMEL FOODS CORP	COM	440452100	18	500	SH	DFND	16	0	500	0
HORNBECK OFFSHORE SVCS INC N	COM	440543106	2,999	359,646	SH	DFND	14	5,182	354,464	0
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	47,920	1,663,873	SH	DFND	14	336,108	1,327,765	0
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	222	7,700	SH	DFND	16	0	7,700	0
HOST HOTELS & RESORTS INC	COM	44107P104	20,165	1,243,963	SH	DFND	14	359,985	883,978	0
HOST HOTELS & RESORTS INC	COM	44107P104	24	1,459	SH	DFND	16	0	1,459	0
HOWARD HUGHES CORP	COM	44267D107	324	2,832	SH	DFND	14	2,832	0	0
HUB GROUP INC	CL A	443320106	181	4,726	SH	DFND	10	4,726	0	0
HUB GROUP INC	CL A	443320106	4,568	119,058	SH	DFND	14	5,915	113,143	0
HUBBELL INC	COM	443510607	21,824	206,925	SH	DFND	14	41,154	165,771	0
HUBBELL INC	COM	443510607	53	500	SH	DFND	16	0	500	0
HUBSPOT INC	COM	443573100	166	3,827	SH	DFND	10	3,827	0	0
HUBSPOT INC	COM	443573100	73	1,680	SH	DFND	14	1,680	0	0
HUDSON PAC PPTYS INC	COM	444097109	2,035	69,755	SH	DFND	14	9,355	60,400	0
HUDSON PAC PPTYS INC	COM	444097109	74,073	2,538,481	SH	DFND	3	358,369	2,180,112	0
HUMANA INC	COM	444859102	48,697	270,719	SH	DFND	14	135,653	135,066	0
HUMANA INC	COM	444859102	58	320	SH	DFND	16	0	320	0
HUNT J B TRANS SVCS INC	COM	445658107	10,019	123,803	SH	DFND	14	42,081	81,722	0
HUNT J B TRANS SVCS INC	COM	445658107	16	200	SH	DFND	16	0	200	0
HUNTINGTON BANCSHARES INC	COM	446150104	29,104	3,255,429	SH	DFND	14	733,472	2,521,957	0
HUNTINGTON BANCSHARES INC	COM	446150104	14	1,608	SH	DFND	16	0	1,608	0
HUNTINGTON INGALLS INDS INC	COM	446413106	120,169	715,166	SH	DFND	14	126,528	588,638	0

HUNTINGTON INGALLS INDS INC	COM	446413106	1,442	8,580	SH	DFND	16	0	8,580	0
HUNTSMAN CORP	COM	447011107	223	16,602	SH	DFND	10	16,602	0	0
HUNTSMAN CORP	COM	447011107	13,763	1,023,305	SH	DFND	14	156,105	867,200	0
IDT CORP	CL B NEW	448947507	83	5,865	SH	DFND	10	5,865	0	0
IDT CORP	CL B NEW	448947507	289	20,350	SH	DFND	14	1,650	18,700	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	255	4,288	SH	DFND	10	4,288	0	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	3,486	58,600	SH	DFND	14	21,918	36,682	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	36	600	SH	DFND	16	0	600	0
IAC INTERACTIVECORP	COM	44919P508	2,873	51,030	SH	DFND	14	5,330	45,700	0
ICF INTL INC	COM	44925C103	6,029	147,418	SH	DFND	14	1,926	145,492	0
ICU MED INC	COM	44930G107	7,396	65,597	SH	DFND	14	6,668	58,929	0
IMS HEALTH HLDGS INC	COM	44970B109	215	8,480	SH	DFND	14	8,250	230	0
IPG PHOTONICS CORP	COM	44980X109	1,807	22,592	SH	DFND	14	5,292	17,300	0
ISTAR INC	COM	45031U101	2,197	229,054	SH	DFND	14	49,154	179,900	0
IXIA	COM	45071R109	4,471	455,314	SH	DFND	14	9,159	446,155	0
ITT INC	COM	45073V108	1,929	60,323	SH	DFND	14	17,958	42,365	0
IBERIABANK CORP	COM	450828108	12,824	214,693	SH	DFND	14	4,493	210,200	0
IBERIABANK CORP	COM	450828108	241	4,040	SH	DFND	18	0	4,040	0
ICICI BK LTD	ADR	45104G104	726	101,100	SH	DFND	14	0	101,100	0
ICICI BK LTD	ADR	45104G104	323	45,000	SH	DFND	16	0	45,000	0
ICONIX BRAND GROUP INC	COM	451055107	4,549	672,949	SH	DFND	14	78,088	594,861	0
IDACORP INC	COM	451107106	23,644	290,643	SH	DFND	14	63,017	227,626	0
IDACORP INC	COM	451107106	98	1,200	SH	DFND	16	0	1,200	0
IDEX CORP	COM	45167R104	3,810	46,404	SH	DFND	14	10,589	35,815	0
IDEX CORP	COM	45167R104	189	2,300	SH	DFND	18	0	2,300	0
IDEXX LABS INC	COM	45168D104	5,056	54,446	SH	DFND	14	12,014	42,432	0
IHS INC	CL A	451734107	527	4,561	SH	DFND	14	4,471	90	0
ILLINOIS TOOL WKS INC	COM	452308109	62,740	602,342	SH	DFND	14	164,481	437,861	0
ILLINOIS TOOL WKS INC	COM	452308109	72	690	SH	DFND	16	0	690	0
ILLUMINA INC	COM	452327109	28,314	201,695	SH	DFND	14	69,625	132,070	0
ILLUMINA INC	COM	452327109	45	320	SH	DFND	16	0	320	0
IMATION CORP	COM	45245A107	155	124,046	SH	DFND	10	124,046	0	0
IMATION CORP	COM	45245A107	4	3,500	SH	DFND	14	3,500	0	0
IMMERSION CORP	COM	452521107	94	12,811	SH	DFND	14	2,711	10,100	0
IMMUNOGEN INC	COM	45253H101	96	31,032	SH	DFND	14	7,232	23,800	0
IMPAX LABORATORIES INC	COM	45256B101	12,971	450,061	SH	DFND	14	105,741	344,320	0
INCYTE CORP	COM	45337C102	1,033	12,915	SH	DFND	14	11,975	940	0
INCYTE CORP	COM	45337C102	6,630	82,900	SH	DFND	18	0	82,900	0
INDEPENDENT BANK CORP MASS	COM	453836108	2,925	63,998	SH	DFND	14	4,502	59,496	0
INDEPENDENT BK GROUP INC	COM	45384B106	1,721	40,100	SH	DFND	14	18,000	22,100	0
INFINITY PPTY & CAS CORP	COM	45665Q103	3,136	38,884	SH	DFND	14	1,989	36,895	0
INFINERA CORPORATION	COM	45667G103	154	13,610	SH	DFND	14	13,610	0	0
INFOBLOX INC	COM	45672H104	254	13,526	SH	DFND	10	13,526	0	0
INFOBLOX INC	COM	45672H104	178	9,500	SH	DFND	14	4,100	5,400	0
INFOSYS LTD	SPONSORED ADR	456788108	180	10,100	SH	DFND	10	10,100	0	0

INFOSYS LTD	SPONSORED ADR	456788108	30,205	1,692,150	SH	DFND	14	0	1,692,150	0
INFOSYS LTD	SPONSORED ADR	456788108	5,028	281,700	SH	DFND	16	0	281,700	0
INFREAREIT INC	COM	45685L100	2,967	169,130	SH	DFND	14	38,000	131,130	0
INFREAREIT INC	COM	45685L100	137	7,800	SH	DFND	16	0	7,800	0
INGEVITY CORP	COM	45688C107	3,916	115,051	SH	DFND	14	7,482	107,569	0
INGLES MKTS INC	CL A	457030104	13,019	349,036	SH	DFND	14	4,391	344,645	0
INGLES MKTS INC	CL A	457030104	205	5,500	SH	DFND	16	0	5,500	0
INGRAM MICRO INC	CL A	457153104	5,125	147,362	SH	DFND	14	22,523	124,839	0
INGREDION INC	COM	457187102	813	6,280	SH	DFND	10	6,280	0	0
INGREDION INC	COM	457187102	51,724	399,688	SH	DFND	14	96,945	302,743	0
INGREDION INC	COM	457187102	234	1,810	SH	DFND	16	0	1,810	0
INSIGHT ENTERPRISES INC	COM	45765U103	360	13,836	SH	DFND	10	13,836	0	0
INSIGHT ENTERPRISES INC	COM	45765U103	7,430	285,767	SH	DFND	14	114,661	171,106	0
INNOSPEC INC	COM	45768S105	7,274	158,170	SH	DFND	14	4,200	153,970	0
INPHI CORP	COM	45772F107	98	3,064	SH	DFND	10	3,064	0	0
INPHI CORP	COM	45772F107	1,351	42,178	SH	DFND	14	39,778	2,400	0
INNOPHOS HOLDINGS INC	COM	45774N108	4,228	100,161	SH	DFND	14	33,761	66,400	0
INSTEEL INDUSTRIES INC	COM	45774W108	3,853	134,776	SH	DFND	14	43,602	91,174	0
INSTEEL INDUSTRIES INC	COM	45774W108	6	200	SH	DFND	16	0	200	0
INSPERITY INC	COM	45778Q107	3,706	47,991	SH	DFND	14	3,257	44,734	0
INOGEN INC	COM	45780L104	1,776	35,450	SH	DFND	14	2,490	32,960	0
INSTALLED BLDG PRODS INC	COM	45780R101	1,478	40,720	SH	DFND	14	3,100	37,620	0
INSULET CORP	COM	45784P101	179	5,912	SH	DFND	14	5,912	0	0
INSULET CORP	COM	45784P101	275	9,090	SH	DFND	18	0	9,090	0
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	5,666	71,018	SH	DFND	14	5,209	65,809	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	475	23,621	SH	DFND	10	23,621	0	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	4,783	237,593	SH	DFND	14	153,385	84,208	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	34	1,700	SH	DFND	16	0	1,700	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	113	5,600	SH	DFND	18	0	5,600	0
INTEL CORP	COM	458140100	1,753	53,440	SH	DFND	10	53,440	0	0
INTEL CORP	COM	458140100	484,256	14,763,915	SH	DFND	14	3,485,040	11,278,875	0
INTEL CORP	COM	458140100	2,869	87,455	SH	DFND	16	0	87,455	0
INTELIQUENT INC	COM	45825N107	541	27,206	SH	DFND	10	27,206	0	0
INTELIQUENT INC	COM	45825N107	7,793	391,795	SH	DFND	14	108,995	282,800	0
INTELIQUENT INC	COM	45825N107	137	6,900	SH	DFND	16	0	6,900	0
INTER PARFUMS INC	COM	458334109	1,192	41,712	SH	DFND	14	3,192	38,520	0
INTERACTIVE BROKERS GROUP IN	COM	45841N107	4,930	139,269	SH	DFND	14	7,419	131,850	0
INTERACTIVE INTELLIGENCE GRO	COM	45841V109	1,753	42,767	SH	DFND	14	2,708	40,059	0
INTERFACE INC	COM	458665304	2,481	162,684	SH	DFND	14	10,689	151,995	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	852	3,330	SH	DFND	10	3,330	0	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	42,454	165,860	SH	DFND	14	57,136	108,724	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	65	255	SH	DFND	16	0	255	0

INTERDIGITAL INC	COM	45867G101	1,341	24,076	SH	DFND	14	6,364	17,712	0
INTERNATIONAL BANCSHARES COR	COM	459044103	15,883	608,774	SH	DFND	14	144,058	464,716	0
INTERNATIONAL BANCSHARES COR	COM	459044103	8	300	SH	DFND	16	0	300	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	219,704	1,447,516	SH	DFND	14	455,765	991,751	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	284	1,870	SH	DFND	16	0	1,870	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	335	2,660	SH	DFND	10	2,660	0	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	13,918	110,397	SH	DFND	14	38,270	72,127	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	22	175	SH	DFND	16	0	175	0
INTL PAPER CO	COM	460146103	25,147	593,381	SH	DFND	14	197,424	395,957	0
INTL PAPER CO	COM	460146103	35	829	SH	DFND	16	0	829	0
INTL PAPER CO	COM	460146103	708	16,700	SH	DFND	18	0	16,700	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	147	4,400	SH	DFND	10	4,400	0	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	7,109	212,514	SH	DFND	14	48,543	163,971	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	97	2,900	SH	DFND	16	0	2,900	0
INTERPUBLIC GROUP COS INC	COM	460690100	13,115	567,762	SH	DFND	14	191,165	376,597	0
INTERPUBLIC GROUP COS INC	COM	460690100	18	800	SH	DFND	16	0	800	0
INTERSIL CORP	CL A	46069S109	8,401	620,461	SH	DFND	14	190,409	430,052	0
INTERSIL CORP	CL A	46069S109	41	3,000	SH	DFND	16	0	3,000	0
INTERVAL LEISURE GROUP INC	COM	46113M108	4,296	270,191	SH	DFND	14	19,900	250,291	0
INTL FCSTONE INC	COM	46116V105	3,183	116,622	SH	DFND	14	28,632	87,990	0
INTL FCSTONE INC	COM	46116V105	76	2,800	SH	DFND	16	0	2,800	0
INTRALINKS HLDGS INC	COM	46118H104	583	89,664	SH	DFND	14	89,664	0	0
INTUIT	COM	461202103	53,700	481,142	SH	DFND	14	125,729	355,413	0
INTUIT	COM	461202103	340	3,045	SH	DFND	16	0	3,045	0
INVACARE CORP	COM	461203101	296	24,363	SH	DFND	10	24,363	0	0
INVACARE CORP	COM	461203101	1,791	147,643	SH	DFND	14	4,821	142,822	0
INVACARE CORP	COM	461203101	138	11,340	SH	DFND	18	0	11,340	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	413	625	SH	DFND	10	625	0	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	35,139	53,128	SH	DFND	14	18,203	34,925	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	53	80	SH	DFND	16	0	80	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	2,949	4,458	SH	DFND	18	0	4,458	0
INTREPID POTASH INC	COM	46121Y102	183	126,840	SH	DFND	14	5,280	121,560	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	17,775	1,298,391	SH	DFND	14	285,968	1,012,423	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	378	27,600	SH	DFND	16	0	27,600	0
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	5,429	324,699	SH	DFND	14	5,478	319,221	0
INVESTORS BANCORP INC NEW	COM	46146L101	277	24,971	SH	DFND	14	24,971	0	0
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	92	14,282	SH	DFND	14	12,782	1,500	0
IRIDIUM COMMUNICATIONS INC	COM	46269C102	11,370	1,280,441	SH	DFND	14	11,963	1,268,478	0
IROBOT CORP	COM	462726100	2,357	67,196	SH	DFND	14	4,976	62,220	0
IRON MTN INC NEW	COM	46284V101	12,699	318,821	SH	DFND	14	103,950	214,871	0
IRON MTN INC NEW	COM	46284V101	18	450	SH	DFND	16	0	450	0

IRONWOOD PHARMACEUTICALS INC	COM CL A	46333X108	165	12,614	SH	DFND	14	12,614	0	0
ISHARES	MSCI BRZ CAP ET	464286400	1,374	45,609	SH	DFND	18	0	45,609	0
ISHARES	EM MKT SM-CP ET	464286475	474	11,500	SH	DFND	14	0	11,500	0
ISHARES	MSCI THI CAP ET	464286624	241	3,500	SH	DFND	18	0	3,500	0
ISHARES	MSCI PAC JP ETF	464286665	212	5,420	SH	DFND	10	5,420	0	0
ISHARES	MSCI FRANCE ETF	464286707	1,171	51,200	SH	DFND	18	0	51,200	0
ISHARES	MSCI TAIWAN ETF	464286731	15,576	1,108,600	SH	DFND	14	0	1,108,600	0
ISHARES	MSCI TAIWAN ETF	464286731	3,064	218,050	SH	DFND	18	0	218,050	0
ISHARES	MSCI SZ CAP ETF	464286749	1,574	53,100	SH	DFND	18	0	53,100	0
ISHARES	MSCI SWEDEN ETF	464286756	328	12,000	SH	DFND	18	0	12,000	0
ISHARES	MSCI SPAN CP ET	464286764	550	22,000	SH	DFND	18	0	22,000	0
ISHARES	MSCI STH KOR ET	464286772	3,335	64,051	SH	DFND	18	0	64,051	0
ISHARES	MSCI STH AFR ET	464286780	1,827	34,549	SH	DFND	18	0	34,549	0
ISHARES	MSCI GERMANY ET	464286806	1,041	43,300	SH	DFND	18	0	43,300	0
ISHARES	MSCI MEX CAP ET	464286822	806	16,000	SH	DFND	18	0	16,000	0
ISHARES	MSCI MALAYSI ET	464286830	737	88,900	SH	DFND	18	0	88,900	0
ISHARES	MSCI JAPAN ETF	464286848	46,709	4,061,678	SH	DFND	14	0	4,061,678	0
ISHARES TR	CORE S&P TTL ST	464287150	16,342	171,569	SH	DFND	14	111,769	59,800	0
ISHARES TR	TIPS BD ETF	464287176	25,852	221,586	SH	DFND	14	0	221,586	0
ISHARES TR	CHINA LG-CAP ET	464287184	1,290	37,700	SH	DFND	18	0	37,700	0
ISHARES TR	CORE S&P500 ETF	464287200	40,950	194,350	SH	DFND	14	94,600	99,750	0
ISHARES TR	CORE S&P500 ETF	464287200	1,056	5,010	SH	DFND	16	0	5,010	0
ISHARES TR	CORE S&P500 ETF	464287200	46,786	222,261	SH	DFND	20	222,261	0	0
ISHARES TR	CORE US AGGBD E	464287226	216,360	1,922,004	SH	DFND	14	0	1,922,004	0
ISHARES TR	CORE US AGGBD E	464287226	67,466	599,114	SH	DFND	20	599,114	0	0
ISHARES TR	MSCI EMG MKT ET	464287234	143,710	4,182,485	SH	DFND	14	85,000	4,097,485	0
ISHARES TR	MSCI EMG MKT ET	464287234	1,374	40,000	SH	DFND	16	0	40,000	0
ISHARES TR	IBOXX INV CP ET	464287242	10,432	85,000	SH	DFND	14	0	85,000	0
ISHARES TR	20 YR TR BD ETF	464287432	2,671	19,228	SH	DFND	14	0	19,228	0
ISHARES TR	MSCI EAFE ETF	464287465	201,746	3,614,876	SH	DFND	14	459,711	3,155,165	0
ISHARES TR	MSCI EAFE ETF	464287465	1,400	25,094	SH	DFND	16	0	25,094	0
ISHARES TR	RUS MDCP VAL ET	464287473	4,942	66,525	SH	DFND	14	5,656	60,869	0
ISHARES TR	CORE S&P MCP ET	464287507	23,580	157,840	SH	DFND	14	32,080	125,760	0

ISHARES TR	RUS 1000 VAL ET	464287598	36,778	356,166	SH	DFND	14	0	356,166	0
ISHARES TR	RUS 1000 GRW ET	464287614	36,620	364,889	SH	DFND	14	0	364,889	0
ISHARES TR	RUS 1000 ETF	464287622	2,890	24,718	SH	DFND	14	24,718	0	0
ISHARES TR	RUS 2000 VAL ET	464287630	6,669	68,539	SH	DFND	14	0	68,539	0
ISHARES TR	RUSSELL 2000 ET	464287655	28,049	243,968	SH	DFND	14	19,910	224,058	0
ISHARES TR	RUSSELL 3000 ET	464287689	9,084	73,250	SH	DFND	14	73,250	0	0
ISHARES TR	U.S. REAL ES ET	464287739	3,621	44,000	SH	DFND	14	0	44,000	0
ISHARES TR	CORE S&P SCP ET	464287804	25,978	223,540	SH	DFND	14	23,340	200,200	0
ISHARES TR	MSCI AC ASIA ET	464288182	5,837	106,755	SH	DFND	14	0	106,755	0
ISHARES TR	MSCI ACWI ETF	464288257	332	5,900	SH	DFND	14	0	5,900	0
ISHARES TR	EAFE SML CP ETF	464288273	4,536	94,000	SH	DFND	14	0	94,000	0
ISHARES TR	JP MOR EM MK ET	464288281	36,735	319,023	SH	DFND	14	0	319,023	0
ISHARES TR	MBS ETF	464288588	10,356	94,167	SH	DFND	14	0	94,167	0
ISHARES TR	U.S. PFD STK ET	464288687	814	20,400	SH	DFND	18	0	20,400	0
ISHARES	MSCI EURO FL ET	464289180	243	15,500	SH	DFND	18	0	15,500	0
ISHARES TR	MSCI INDONIA ET	46429B309	758	31,000	SH	DFND	18	0	31,000	0
ISHARES TR	MSCI FINLND ETF	46429B515	201	6,400	SH	DFND	18	0	6,400	0
ISHARES TR	MSCI DENMRK ETF	46429B523	238	4,300	SH	DFND	18	0	4,300	0
ISHARES TR	MSCI INDIA ETF	46429B598	16,716	598,700	SH	DFND	14	0	598,700	0
ISHARES TR	MSCI INDIA ETF	46429B598	228	8,183	SH	DFND	18	0	8,183	0
ISHARES TR	MSCI POL CAP ET	46429B606	312	18,409	SH	DFND	18	0	18,409	0
ISHARES TR	CHINA ETF	46429B671	1,864	43,984	SH	DFND	18	0	43,984	0
ISHARES INC	MSCI RUSSIA CAP	46434G806	3,293	245,955	SH	DFND	14	0	245,955	0
ISHARES INC	MSCI RUSSIA CAP	46434G806	6,029	450,245	SH	DFND	16	0	450,245	0
ISHARES INC	MSCI RUSSIA CAP	46434G806	785	58,645	SH	DFND	18	0	58,645	0
ISHARES TR	MSCI UTD KNGDM	46434V548	277	18,000	SH	DFND	18	0	18,000	0
ISLE OF CAPRI CASINOS INC	COM	464592104	1,526	83,308	SH	DFND	14	2,008	81,300	0
ITAU UNIBANCO HLDG SA	SPON ADR REP PF	465562106	1,711	181,280	SH	DFND	18	0	181,280	0
ITC HLDGS CORP	COM	465685105	500	10,689	SH	DFND	14	10,689	0	0
ITRON INC	COM	465741106	3,979	92,331	SH	DFND	14	6,491	85,840	0
ITRON INC	COM	465741106	137	3,190	SH	DFND	18	0	3,190	0
IXYS CORP	COM	46600W106	398	38,816	SH	DFND	14	34,716	4,100	0
J & J SNACK FOODS CORP	COM	466032109	5,744	48,158	SH	DFND	14	8,861	39,297	0
JA SOLAR HOLDINGS CO LTD	SPON ADR REP5OR	466090206	4,224	616,600	SH	DFND	14	0	616,600	0
JA SOLAR HOLDINGS CO LTD	SPON ADR REP5OR	466090206	1,502	219,300	SH	DFND	16	0	219,300	0
JPMORGAN CHASE & CO	COM	46625H100	2,430	39,110	SH	DFND	10	39,110	0	0
JPMORGAN CHASE & CO	COM	46625H100	690,013	11,104,160	SH	DFND	14	2,691,013	8,413,147	0

JPMORGAN CHASE & CO	COM	46625H100	3,771	60,684	SH	DFND	16	0	60,684	0
JABIL CIRCUIT INC	COM	466313103	45,429	2,459,617	SH	DFND	14	389,504	2,070,113	0
JABIL CIRCUIT INC	COM	466313103	140	7,600	SH	DFND	16	0	7,600	0
JACK IN THE BOX INC	COM	466367109	8,147	94,821	SH	DFND	14	61,941	32,880	0
JACOBS ENGR GROUP INC DEL	COM	469814107	20,681	415,202	SH	DFND	14	72,388	342,814	0
JACOBS ENGR GROUP INC DEL	COM	469814107	11	230	SH	DFND	16	0	230	0
JANUS CAP GROUP INC	COM	47102X105	247	17,758	SH	DFND	10	17,758	0	0
JANUS CAP GROUP INC	COM	47102X105	1,334	95,862	SH	DFND	14	27,256	68,606	0
JD COM INC	SPON ADR CL A	47215P106	1,707	80,400	SH	DFND	14	0	80,400	0
JETBLUE AIRWAYS CORP	COM	477143101	32,150	1,941,404	SH	DFND	14	346,298	1,595,106	0
JETBLUE AIRWAYS CORP	COM	477143101	106	6,400	SH	DFND	16	0	6,400	0
JINKOSOLAR HLDG CO LTD	SPONSORED ADR	47759T100	5,230	256,600	SH	DFND	14	0	256,600	0
JINKOSOLAR HLDG CO LTD	SPONSORED ADR	47759T100	2,081	102,100	SH	DFND	16	0	102,100	0
JIVE SOFTWARE INC	COM	47760A108	96	25,620	SH	DFND	14	5,020	20,600	0
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	6,636	108,396	SH	DFND	14	40,694	67,702	0
JOHNSON & JOHNSON	COM	478160104	1,707	14,070	SH	DFND	10	14,070	0	0
JOHNSON & JOHNSON	COM	478160104	806,944	6,652,465	SH	DFND	14	1,754,581	4,897,884	0
JOHNSON & JOHNSON	COM	478160104	3,030	24,980	SH	DFND	16	0	24,980	0
JOHNSON CTLS INC	COM	478366107	848	19,160	SH	DFND	10	19,160	0	0
JOHNSON CTLS INC	COM	478366107	55,509	1,254,163	SH	DFND	14	370,858	883,305	0
JOHNSON CTLS INC	COM	478366107	60	1,365	SH	DFND	16	0	1,365	0
JOHNSON CTLS INC	COM	478366107	186	4,200	SH	DFND	18	0	4,200	0
JONES LANG LASALLE INC	COM	48020Q107	67,860	696,360	SH	DFND	14	93,615	602,745	0
JONES LANG LASALLE INC	COM	48020Q107	601	6,170	SH	DFND	16	0	6,170	0
JOY GLOBAL INC	COM	481165108	11,106	525,336	SH	DFND	14	83,647	441,689	0
JOY GLOBAL INC	COM	481165108	146	6,900	SH	DFND	16	0	6,900	0
JOY GLOBAL INC	COM	481165108	73	3,440	SH	DFND	18	0	3,440	0
J2 GLOBAL INC	COM	48123V102	524	8,291	SH	DFND	10	8,291	0	0
J2 GLOBAL INC	COM	48123V102	13,897	219,998	SH	DFND	14	56,944	163,054	0
J2 GLOBAL INC	COM	48123V102	19	300	SH	DFND	16	0	300	0
JUNIPER NETWORKS INC	COM	48203R104	157	6,960	SH	DFND	10	6,960	0	0
JUNIPER NETWORKS INC	COM	48203R104	33,486	1,488,935	SH	DFND	14	188,726	1,300,209	0
JUNIPER NETWORKS INC	COM	48203R104	922	40,985	SH	DFND	16	0	40,985	0
KAR AUCTION SVCS INC	COM	48238T109	205	4,920	SH	DFND	14	4,920	0	0
KBR INC	COM	48242W106	25,810	1,949,378	SH	DFND	14	570,199	1,379,179	0
KBR INC	COM	48242W106	211	15,900	SH	DFND	16	0	15,900	0
KBR INC	COM	48242W106	155	11,700	SH	DFND	18	0	11,700	0
KCG HLDGS INC	CL A	48244B100	9,105	684,620	SH	DFND	14	177,350	507,270	0
KCG HLDGS INC	CL A	48244B100	17	1,300	SH	DFND	16	0	1,300	0
KLA-TENCOR CORP	COM	482480100	18,784	256,438	SH	DFND	14	75,002	181,436	0
KLA-TENCOR CORP	COM	482480100	23	320	SH	DFND	16	0	320	0
KLX INC	COM	482539103	8,603	277,515	SH	DFND	14	9,726	267,789	0
KLX INC	COM	482539103	301	9,700	SH	DFND	18	0	9,700	0
KVH INDS INC	COM	482738101	82	10,632	SH	DFND	14	2,232	8,400	0
K12 INC	COM	48273U102	144	11,561	SH	DFND	10	11,561	0	0
K12 INC	COM	48273U102	6,615	529,614	SH	DFND	14	3,584	526,030	0
KADANT INC	COM	48282T104	954	18,514	SH	DFND	14	18,514	0	0

KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	3,972	43,929	SH	DFND	14	3,119	40,810	0
KAMAN CORP	COM	483548103	2,794	65,720	SH	DFND	14	4,588	61,132	0
KANSAS CITY SOUTHERN	COM NEW	485170302	13,695	152,012	SH	DFND	14	52,136	99,876	0
KANSAS CITY SOUTHERN	COM NEW	485170302	22	240	SH	DFND	16	0	240	0
KAPSTONE PAPER & PACKAGING C	COM	48562P103	24,308	1,868,372	SH	DFND	14	318,340	1,550,032	0
KAPSTONE PAPER & PACKAGING C	COM	48562P103	173	13,300	SH	DFND	16	0	13,300	0
KATE SPADE & CO	COM	485865109	1,560	75,707	SH	DFND	14	15,495	60,212	0
KB HOME	COM	48666K109	12,236	804,468	SH	DFND	14	13,684	790,784	0
KELLOGG CO	COM	487836108	28,978	354,904	SH	DFND	14	122,934	231,970	0
KELLOGG CO	COM	487836108	41	500	SH	DFND	16	0	500	0
KELLY SVCS INC	CL A	488152208	1,365	71,938	SH	DFND	14	4,944	66,994	0
KEMPER CORP DEL	COM	488401100	943	30,445	SH	DFND	14	7,900	22,545	0
KENNAMETAL INC	COM	489170100	8,101	366,399	SH	DFND	14	22,757	343,642	0
KENNAMETAL INC	COM	489170100	18	800	SH	DFND	16	0	800	0
KEYCORP NEW	COM	493267108	696	63,000	SH	DFND	10	63,000	0	0
KEYCORP NEW	COM	493267108	31,445	2,845,706	SH	DFND	14	609,899	2,235,807	0
KEYCORP NEW	COM	493267108	19	1,750	SH	DFND	16	0	1,750	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	3,020	103,810	SH	DFND	14	23,569	80,241	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	141	4,830	SH	DFND	18	0	4,830	0
KFORCE INC	COM	493732101	205	12,122	SH	DFND	10	12,122	0	0
KFORCE INC	COM	493732101	2,553	151,155	SH	DFND	14	25,955	125,200	0
KIMBALL INTL INC	CL B	494274103	115	10,090	SH	DFND	10	10,090	0	0
KIMBALL INTL INC	CL B	494274103	587	51,602	SH	DFND	14	3,802	47,800	0
KILROY RLTY CORP	COM	49427F108	3,727	56,218	SH	DFND	14	12,760	43,458	0
KILROY RLTY CORP	COM	49427F108	24,442	368,709	SH	DFND	3	52,525	316,184	0
KIMBERLY CLARK CORP	COM	494368103	366	2,660	SH	DFND	10	2,660	0	0
KIMBERLY CLARK CORP	COM	494368103	119,878	871,967	SH	DFND	14	263,651	608,316	0
KIMBERLY CLARK CORP	COM	494368103	447	3,255	SH	DFND	16	0	3,255	0
KIMBERLY CLARK CORP	COM	494368103	199	1,450	SH	DFND	18	0	1,450	0
KIMCO RLTY CORP	COM	49446R109	21,173	674,731	SH	DFND	14	198,137	476,594	0
KIMCO RLTY CORP	COM	49446R109	26	835	SH	DFND	16	0	835	0
KINDER MORGAN INC DEL	COM	49456B101	146,788	7,841,255	SH	DFND	14	1,514,146	6,327,109	0
KINDER MORGAN INC DEL	COM	49456B101	1,511	80,691	SH	DFND	16	0	80,691	0
KINDER MORGAN INC DEL	COM	49456B101	1,591	85,000	SH	DFND	18	0	85,000	0
KINDRED BIOSCIENCES INC	COM	494577109	197	55,700	SH	DFND	10	55,700	0	0
KINDRED HEALTHCARE INC	COM	494580103	7,662	678,633	SH	DFND	14	14,061	664,572	0
KIRBY CORP	COM	497266106	2,922	46,830	SH	DFND	14	7,894	38,936	0
KIRKLANDS INC	COM	497498105	649	44,235	SH	DFND	14	2,295	41,940	0
KITE PHARMA INC	COM	49803L109	110	2,193	SH	DFND	10	2,193	0	0
KITE PHARMA INC	COM	49803L109	161	3,210	SH	DFND	14	3,210	0	0
KITE RLTY GROUP TR	COM NEW	49803T300	5,753	205,261	SH	DFND	14	14,953	190,308	0
KNOLL INC	COM NEW	498904200	4,643	191,221	SH	DFND	14	75,021	116,200	0
KNOLL INC	COM NEW	498904200	228	9,400	SH	DFND	16	0	9,400	0
KNIGHT TRANSN INC	COM	499064103	3,965	149,182	SH	DFND	14	11,211	137,971	0
KNOWLES CORP	COM	49926D109	979	71,528	SH	DFND	14	14,886	56,642	0
KOHL'S CORP	COM	500255104	21,820	575,431	SH	DFND	14	131,369	444,062	0
KOHL'S CORP	COM	500255104	13	345	SH	DFND	16	0	345	0
KOPIN CORP	COM	500600101	328	147,612	SH	DFND	14	9,318	138,294	0

KOPPERS HOLDINGS INC	COM	50060P106	210	6,825	SH	DFND	10	6,825	0	0
KOPPERS HOLDINGS INC	COM	50060P106	6,902	224,590	SH	DFND	14	3,440	221,150	0
KORN FERRY INTL	COM NEW	500643200	517	24,995	SH	DFND	10	24,995	0	0
KORN FERRY INTL	COM NEW	500643200	3,780	182,623	SH	DFND	14	9,797	172,826	0
KRAFT HEINZ CO	COM	500754106	73,819	834,296	SH	DFND	14	287,406	546,890	0
KRAFT HEINZ CO	COM	500754106	110	1,238	SH	DFND	16	0	1,238	0
KRAFT HEINZ CO	COM	500754106	327	3,700	SH	DFND	18	0	3,700	0
KRATON PERFORMANCE POLYMERS	COM	50077C106	3,259	116,674	SH	DFND	14	5,394	111,280	0
KRISPY KREME DOUGHNUTS INC	COM	501014104	3,229	154,059	SH	DFND	14	11,179	142,880	0
KROGER CO	COM	501044101	1,589	43,190	SH	DFND	10	43,190	0	0
KROGER CO	COM	501044101	168,940	4,592,006	SH	DFND	14	1,015,866	3,576,140	0
KROGER CO	COM	501044101	1,361	37,000	SH	DFND	16	0	37,000	0
KROGER CO	COM	501044101	234	6,350	SH	DFND	18	0	6,350	0
KULICKE & SOFFA INDS INC	COM	501242101	707	58,093	SH	DFND	10	58,093	0	0
KULICKE & SOFFA INDS INC	COM	501242101	2,036	167,326	SH	DFND	14	8,858	158,468	0
L BRANDS INC	COM	501797104	23,691	352,906	SH	DFND	14	121,788	231,118	0
L BRANDS INC	COM	501797104	35	527	SH	DFND	16	0	527	0
LHC GROUP INC	COM	50187A107	4,570	105,595	SH	DFND	14	28,961	76,634	0
LKQ CORP	COM	501889208	12,609	397,770	SH	DFND	14	131,890	265,880	0
LKQ CORP	COM	501889208	19	600	SH	DFND	16	0	600	0
LKQ CORP	COM	501889208	224	7,060	SH	DFND	18	0	7,060	0
LSB INDS INC	COM	502160104	594	49,158	SH	DFND	14	3,538	45,620	0
LTC PPTYS INC	COM	502175102	4,779	92,383	SH	DFND	14	6,518	85,865	0
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	20,529	139,947	SH	DFND	14	39,655	100,292	0
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	25	170	SH	DFND	16	0	170	0
LA Z BOY INC	COM	505336107	14,972	538,190	SH	DFND	14	92,285	445,905	0
LA Z BOY INC	COM	505336107	440	15,800	SH	DFND	16	0	15,800	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	18,491	141,940	SH	DFND	14	49,153	92,787	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	29	225	SH	DFND	16	0	225	0
LADDER CAP CORP	CL A	505743104	2,575	211,084	SH	DFND	14	67,551	143,533	0
LADDER CAP CORP	CL A	505743104	83	6,800	SH	DFND	16	0	6,800	0
LAKELAND BANCORP INC	COM	511637100	1,392	122,306	SH	DFND	14	3,779	118,527	0
LAM RESEARCH CORP	COM	512807108	406	4,830	SH	DFND	10	4,830	0	0
LAM RESEARCH CORP	COM	512807108	18,696	222,410	SH	DFND	14	75,259	147,151	0
LAM RESEARCH CORP	COM	512807108	32	380	SH	DFND	16	0	380	0
LAMAR ADVERTISING CO NEW	CL A	512816109	293	4,420	SH	DFND	10	4,420	0	0
LAMAR ADVERTISING CO NEW	CL A	512816109	7,593	114,529	SH	DFND	14	33,236	81,293	0
LANCASTER COLONY CORP	COM	513847103	4,857	38,058	SH	DFND	14	11,599	26,459	0
LANCASTER COLONY CORP	COM	513847103	40	310	SH	DFND	16	0	310	0
LANDEC CORP	COM	514766104	269	25,000	SH	DFND	10	25,000	0	0
LANDEC CORP	COM	514766104	23	2,094	SH	DFND	14	2,094	0	0
LANDAUER INC	COM	51476K103	967	23,504	SH	DFND	14	1,749	21,755	0
LANDSTAR SYS INC	COM	515098101	2,959	43,094	SH	DFND	14	11,147	31,947	0
LANNET INC	COM	516012101	2,015	84,688	SH	DFND	14	4,968	79,720	0
LAS VEGAS SANDS CORP	COM	517834107	1,280	29,425	SH	DFND	14	28,745	680	0
LAS VEGAS SANDS CORP	COM	517834107	139	3,198	SH	DFND	18	0	3,198	0

LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	477	20,226	SH	DFND	10	20,226	0	0
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	24,530	1,040,308	SH	DFND	14	72,541	967,767	0
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	61	2,600	SH	DFND	16	0	2,600	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	71	13,201	SH	DFND	14	13,201	0	0
LAUDER ESTEE COS INC	CL A	518439104	414	4,550	SH	DFND	10	4,550	0	0
LAUDER ESTEE COS INC	CL A	518439104	28,358	311,563	SH	DFND	14	106,099	205,464	0
LAUDER ESTEE COS INC	CL A	518439104	41	450	SH	DFND	16	0	450	0
LAUDER ESTEE COS INC	CL A	518439104	146	1,600	SH	DFND	18	0	1,600	0
LEAR CORP	COM NEW	521865204	17,791	174,831	SH	DFND	14	24,521	150,310	0
LEGGETT & PLATT INC	COM	524660107	11,134	217,850	SH	DFND	14	65,519	152,331	0
LEGGETT & PLATT INC	COM	524660107	14	275	SH	DFND	16	0	275	0
LEGACY TEX FINL GROUP INC	COM	52471Y106	3,653	135,752	SH	DFND	14	7,492	128,260	0
LEGG MASON INC	COM	524901105	8,094	274,470	SH	DFND	14	54,552	219,918	0
LEGG MASON INC	COM	524901105	6	200	SH	DFND	16	0	200	0
LEIDOS HLDGS INC	COM	525327102	176	3,682	SH	DFND	10	3,682	0	0
LEIDOS HLDGS INC	COM	525327102	59,801	1,249,233	SH	DFND	14	294,171	955,062	0
LEIDOS HLDGS INC	COM	525327102	555	11,600	SH	DFND	16	0	11,600	0
LENDINGCLUB CORP	COM	52603A109	74	17,150	SH	DFND	14	17,150	0	0
LENDINGTREE INC NEW	COM	52603B107	1,484	16,805	SH	DFND	14	1,115	15,690	0
LENNAR CORP	CL A	526057104	768	16,650	SH	DFND	10	16,650	0	0
LENNAR CORP	CL A	526057104	12,470	270,503	SH	DFND	14	91,386	179,117	0
LENNAR CORP	CL A	526057104	16	350	SH	DFND	16	0	350	0
LENNOX INTL INC	COM	526107107	234	1,640	SH	DFND	10	1,640	0	0
LENNOX INTL INC	COM	526107107	10,222	71,683	SH	DFND	14	16,385	55,298	0
LENNOX INTL INC	COM	526107107	39	270	SH	DFND	16	0	270	0
LEUCADIA NATL CORP	COM	527288104	15,128	872,925	SH	DFND	14	185,305	687,620	0
LEUCADIA NATL CORP	COM	527288104	10	600	SH	DFND	16	0	600	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	21,131	410,385	SH	DFND	14	139,765	270,620	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	31	600	SH	DFND	16	0	600	0
LEXINGTON REALTY TRUST	COM	529043101	35	3,483	SH	DFND	10	3,483	0	0
LEXINGTON REALTY TRUST	COM	529043101	36,003	3,561,170	SH	DFND	14	66,880	3,494,290	0
LEXINGTON REALTY TRUST	COM	529043101	301	29,800	SH	DFND	16	0	29,800	0
LEXINGTON REALTY TRUST	COM	529043101	1,406	139,024	SH	DFND	3	0	139,024	0
LEXMARK INTL INC	CL A	529771107	80	2,126	SH	DFND	10	2,126	0	0
LEXMARK INTL INC	CL A	529771107	1,412	37,417	SH	DFND	14	8,027	29,390	0
LIBBEY INC	COM	529898108	503	31,641	SH	DFND	10	31,641	0	0
LIBBEY INC	COM	529898108	115	7,232	SH	DFND	14	2,532	4,700	0
LIBERTY BROADBAND CORP	COM SER A	530307107	294	4,950	SH	DFND	14	4,950	0	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	724	28,533	SH	DFND	14	27,946	587	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	127	5,000	SH	DFND	18	0	5,000	0
LIBERTY INTERACTIVE CORP	LBT VENT COM A	53071M880	350	9,452	SH	DFND	14	9,452	0	0
LIBERTY PPTY TR	SH BEN INT	531172104	31,735	798,978	SH	DFND	14	241,300	557,678	0
LIBERTY PPTY TR	SH BEN INT	531172104	183	4,600	SH	DFND	16	0	4,600	0

LIBERTY MEDIA CORP DELAWARE	COM A SIRIUSXM	531229409	5,884	187,626	SH	DFND	14	28,846	158,780	0
LIBERTY MEDIA CORP DELAWARE	COM C SIRIUSXM	531229607	2,824	91,468	SH	DFND	14	14,598	76,870	0
LIBERTY MEDIA CORP DELAWARE	COM A MEDIA GRP	531229870	205	10,712	SH	DFND	14	5,487	5,225	0
LIBERTY TRIPADVISOR HLDGS IN	COM SER A	531465102	690	31,550	SH	DFND	14	7,850	23,700	0
LIFEPOINT HEALTH INC	COM	53219L109	15,545	237,801	SH	DFND	14	11,758	226,043	0
LIFEPOINT HEALTH INC	COM	53219L109	65	1,000	SH	DFND	16	0	1,000	0
LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	553	4,638	SH	DFND	10	4,638	0	0
LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	10,646	89,262	SH	DFND	14	41,842	47,420	0
LILLY ELI & CO	COM	532457108	110,875	1,407,939	SH	DFND	14	529,499	878,440	0
LILLY ELI & CO	COM	532457108	159	2,020	SH	DFND	16	0	2,020	0
LILLY ELI & CO	COM	532457108	12,191	154,800	SH	DFND	18	0	154,800	0
LINCOLN ELEC HLDGS INC	COM	533900106	127	2,147	SH	DFND	10	2,147	0	0
LINCOLN ELEC HLDGS INC	COM	533900106	12,810	216,821	SH	DFND	14	71,012	145,809	0
LINCOLN ELEC HLDGS INC	COM	533900106	59	1,000	SH	DFND	16	0	1,000	0
LINCOLN NATL CORP IND	COM	534187109	684	17,640	SH	DFND	10	17,640	0	0
LINCOLN NATL CORP IND	COM	534187109	41,987	1,082,967	SH	DFND	14	172,411	910,556	0
LINCOLN NATL CORP IND	COM	534187109	18	471	SH	DFND	16	0	471	0
LINDSAY CORP	COM	535555106	1,773	26,126	SH	DFND	14	1,659	24,467	0
LINEAR TECHNOLOGY CORP	COM	535678106	17,462	375,291	SH	DFND	14	112,986	262,305	0
LINEAR TECHNOLOGY CORP	COM	535678106	22	475	SH	DFND	16	0	475	0
LINKEDIN CORP	COM CL A	53578A108	1,562	8,256	SH	DFND	14	8,096	160	0
LIQUIDITY SERVICES INC	COM	53635B107	78	9,983	SH	DFND	10	9,983	0	0
LIQUIDITY SERVICES INC	COM	53635B107	489	62,353	SH	DFND	14	3,963	58,390	0
LITHIA MTRS INC	CL A	536797103	163	2,292	SH	DFND	10	2,292	0	0
LITHIA MTRS INC	CL A	536797103	6,698	94,241	SH	DFND	14	40,302	53,939	0
LITTELFUSE INC	COM	537008104	6,573	55,610	SH	DFND	14	4,094	51,516	0
LIVE NATION ENTERTAINMENT IN	COM	538034109	2,012	85,619	SH	DFND	14	16,840	68,779	0
LIVEPERSON INC	COM	538146101	750	118,249	SH	DFND	14	7,449	110,800	0
LOCKHEED MARTIN CORP	COM	539830109	879	3,540	SH	DFND	10	3,540	0	0
LOCKHEED MARTIN CORP	COM	539830109	91,131	367,212	SH	DFND	14	127,533	239,679	0
LOCKHEED MARTIN CORP	COM	539830109	136	550	SH	DFND	16	0	550	0
LOEWS CORP	COM	540424108	34,503	839,694	SH	DFND	14	174,009	665,685	0
LOEWS CORP	COM	540424108	23	561	SH	DFND	16	0	561	0
LOGMEIN INC	COM	54142L109	267	4,210	SH	DFND	10	4,210	0	0
LOGMEIN INC	COM	54142L109	9,781	154,203	SH	DFND	14	64,613	89,590	0
LOUISIANA PAC CORP	COM	546347105	1,586	91,410	SH	DFND	14	23,794	67,616	0
LOWES COS INC	COM	548661107	103,077	1,301,971	SH	DFND	14	435,482	866,489	0
LOWES COS INC	COM	548661107	145	1,835	SH	DFND	16	0	1,835	0
LOWES COS INC	COM	548661107	372	4,700	SH	DFND	18	0	4,700	0
LUMBER LIQUIDATORS HLDGS INC	COM	55003T107	995	64,528	SH	DFND	14	3,876	60,652	0
LUMENTUM HLDGS INC	COM	55024U109	2,881	119,034	SH	DFND	14	8,085	110,949	0
LUMINEX CORP DEL	COM	55027E102	1,898	93,840	SH	DFND	14	6,640	87,200	0
LUMOS NETWORKS CORP	COM	550283105	748	61,851	SH	DFND	14	3,370	58,481	0
LYDALL INC DEL	COM	550819106	5,463	141,671	SH	DFND	14	37,470	104,201	0

LYON WILLIAM HOMES	CL A NEW	552074700	1,080	67,000	SH	DFND	14	41,200	25,800	0
M & T BK CORP	COM	55261F104	39,452	333,691	SH	DFND	14	83,237	250,454	0
M & T BK CORP	COM	55261F104	39	330	SH	DFND	16	0	330	0
MBIA INC	COM	55262C100	4,861	711,725	SH	DFND	14	13,625	698,100	0
MB FINANCIAL INC NEW	COM	55264U108	160	4,400	SH	DFND	10	4,400	0	0
MB FINANCIAL INC NEW	COM	55264U108	6,471	178,352	SH	DFND	14	12,274	166,078	0
M D C HLDGS INC	COM	552676108	2,325	95,531	SH	DFND	14	7,016	88,515	0
MDU RES GROUP INC	COM	552690109	485	20,219	SH	DFND	10	20,219	0	0
MDU RES GROUP INC	COM	552690109	59,607	2,483,615	SH	DFND	14	624,136	1,859,479	0
MDU RES GROUP INC	COM	552690109	346	14,400	SH	DFND	16	0	14,400	0
MDU RES GROUP INC	COM	552690109	65	2,700	SH	DFND	18	0	2,700	0
MDC PARTNERS INC	CL A SUB VTG	552697104	210	11,484	SH	DFND	10	11,484	0	0
MDC PARTNERS INC	CL A SUB VTG	552697104	53	2,918	SH	DFND	14	2,918	0	0
MFA FINL INC	COM	55272X102	618	84,940	SH	DFND	10	84,940	0	0
MFA FINL INC	COM	55272X102	3,551	488,459	SH	DFND	14	69,659	418,800	0
MGE ENERGY INC	COM	55277P104	225	3,989	SH	DFND	14	3,989	0	0
MGIC INVT CORP WIS	COM	552848103	11,703	1,966,920	SH	DFND	14	308,120	1,658,800	0
MGM RESORTS INTERNATIONAL	COM	552953101	667	29,461	SH	DFND	14	28,861	600	0
MGM GROWTH PPTYS LLC	CL A COM	55303A105	265	9,920	SH	DFND	10	9,920	0	0
MGM GROWTH PPTYS LLC	CL A COM	55303A105	51	1,900	SH	DFND	14	1,900	0	0
MGM GROWTH PPTYS LLC	CL A COM	55303A105	40,655	1,523,802	SH	DFND	3	224,111	1,299,691	0
M/I HOMES INC	COM	55305B101	1,110	58,944	SH	DFND	14	3,474	55,470	0
MKS INSTRUMENT INC	COM	55306N104	5,671	131,693	SH	DFND	14	9,314	122,379	0
MRC GLOBAL INC	COM	55345K103	2,595	182,600	SH	DFND	14	7,300	175,300	0
MSA SAFETY INC	COM	553498106	1,096	20,872	SH	DFND	14	5,876	14,996	0
MSC INDL DIRECT INC	CL A	553530106	17,865	253,186	SH	DFND	14	53,188	199,998	0
MSC INDL DIRECT INC	CL A	553530106	64	900	SH	DFND	16	0	900	0
MSC INDL DIRECT INC	CL A	553530106	222	3,140	SH	DFND	18	0	3,140	0
MSCI INC	COM	55354G100	696	9,020	SH	DFND	10	9,020	0	0
MSCI INC	COM	55354G100	34,531	447,758	SH	DFND	14	99,991	347,767	0
MSCI INC	COM	55354G100	170	2,200	SH	DFND	16	0	2,200	0
MSG NETWORK INC	CL A	553573106	1,121	73,069	SH	DFND	14	6,769	66,300	0
MSG NETWORK INC	CL A	553573106	84	5,500	SH	DFND	16	0	5,500	0
MTS SYS CORP	COM	553777103	1,806	41,192	SH	DFND	14	2,613	38,579	0
MYR GROUP INC DEL	COM	55405W104	4,297	178,431	SH	DFND	14	3,646	174,785	0
MACERICH CO	COM	554382101	15,326	179,480	SH	DFND	14	62,432	117,048	0
MACERICH CO	COM	554382101	23	270	SH	DFND	16	0	270	0
MACK CALI RLTY CORP	COM	554489104	7,100	262,978	SH	DFND	14	21,261	241,717	0
MACYS INC	COM	55616P104	426	12,680	SH	DFND	10	12,680	0	0
MACYS INC	COM	55616P104	120,480	3,584,654	SH	DFND	14	389,393	3,195,261	0
MACYS INC	COM	55616P104	1,215	36,149	SH	DFND	16	0	36,149	0
MADDEN STEVEN LTD	COM	556269108	221	6,469	SH	DFND	10	6,469	0	0
MADDEN STEVEN LTD	COM	556269108	5,642	165,076	SH	DFND	14	32,331	132,745	0
MADISON SQUARE GARDEN CO NEW	CL A	55825T103	234	1,356	SH	DFND	14	1,356	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	612	9,310	SH	DFND	10	9,310	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	16,999	258,457	SH	DFND	14	56,687	201,770	0
MAGELLAN HEALTH INC	COM NEW	559079207	171	2,600	SH	DFND	16	0	2,600	0

MAINSOURCE FINANCIAL GP INC	COM	56062Y102	3,677	166,757	SH	DFND	14	29,784	136,973	0
MANHATTAN ASSOCS INC	COM	562750109	195	3,034	SH	DFND	10	3,034	0	0
MANHATTAN ASSOCS INC	COM	562750109	60,496	943,333	SH	DFND	14	218,300	725,033	0
MANHATTAN ASSOCS INC	COM	562750109	949	14,800	SH	DFND	16	0	14,800	0
MANITOWOC INC	COM	563571108	1,286	236,001	SH	DFND	14	12,501	223,500	0
MANNING & NAPIER INC	CL A	56382Q102	121	12,700	SH	DFND	10	12,700	0	0
MANNING & NAPIER INC	CL A	56382Q102	7	700	SH	DFND	14	700	0	0
MANNKIND CORP	COM	56400P201	37	31,880	SH	DFND	14	31,880	0	0
MANPOWERGROUP INC	COM	56418H100	466	7,240	SH	DFND	10	7,240	0	0
MANPOWERGROUP INC	COM	56418H100	22,684	352,572	SH	DFND	14	106,208	246,364	0
MANPOWERGROUP INC	COM	56418H100	126	1,960	SH	DFND	16	0	1,960	0
MANPOWERGROUP INC	COM	56418H100	122	1,900	SH	DFND	18	0	1,900	0
MANTECH INTL CORP	CL A	564563104	3,440	90,944	SH	DFND	14	4,195	86,749	0
MARATHON OIL CORP	COM	565849106	24,712	1,646,400	SH	DFND	14	428,705	1,217,695	0
MARATHON OIL CORP	COM	565849106	25	1,686	SH	DFND	16	0	1,686	0
MARATHON OIL CORP	COM	565849106	705	47,000	SH	DFND	18	0	47,000	0
MARATHON PETE CORP	COM	56585A102	136,018	3,583,196	SH	DFND	14	711,660	2,871,536	0
MARATHON PETE CORP	COM	56585A102	1,351	35,586	SH	DFND	16	0	35,586	0
MARATHON PETE CORP	COM	56585A102	835	22,000	SH	DFND	18	0	22,000	0
MARCUS & MILLICHAP INC	COM	566324109	4,887	192,330	SH	DFND	14	28,000	164,330	0
MARCUS & MILLICHAP INC	COM	566324109	130	5,100	SH	DFND	16	0	5,100	0
MARCUS & MILLICHAP INC	COM	566324109	277	10,890	SH	DFND	18	0	10,890	0
MARCUS CORP	COM	566330106	2,308	109,383	SH	DFND	14	3,061	106,322	0
MARINEMAX INC	COM	567908108	997	58,768	SH	DFND	14	3,848	54,920	0
MARKEL CORP	COM	570535104	993	1,042	SH	DFND	14	1,027	15	0
MARKETAXESS HLDGS INC	COM	57060D108	3,286	22,599	SH	DFND	14	4,859	17,740	0
MARLIN BUSINESS SVCS CORP	COM	571157106	588	36,051	SH	DFND	14	1,051	35,000	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	583	8,518	SH	DFND	10	8,518	0	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	7,781	113,601	SH	DFND	14	4,517	109,084	0
MARSH & MCLENNAN COS INC	COM	571748102	50,882	743,243	SH	DFND	14	251,473	491,770	0
MARSH & MCLENNAN COS INC	COM	571748102	76	1,105	SH	DFND	16	0	1,105	0
MARRIOTT INTL INC NEW	CL A	571903202	17,598	264,784	SH	DFND	14	91,898	172,886	0
MARRIOTT INTL INC NEW	CL A	571903202	26	389	SH	DFND	16	0	389	0
MARTEN TRANS LTD	COM	573075108	1,102	55,654	SH	DFND	14	3,894	51,760	0
MARTIN MARIETTA MATLS INC	COM	573284106	17,159	89,370	SH	DFND	14	30,904	58,466	0
MARTIN MARIETTA MATLS INC	COM	573284106	29	150	SH	DFND	16	0	150	0
MARTIN MARIETTA MATLS INC	COM	573284106	480	2,500	SH	DFND	18	0	2,500	0
MASCO CORP	COM	574599106	1,055	34,100	SH	DFND	10	34,100	0	0
MASCO CORP	COM	574599106	103,452	3,343,645	SH	DFND	14	338,037	3,005,608	0
MASCO CORP	COM	574599106	1,167	37,725	SH	DFND	16	0	37,725	0
MASIMO CORP	COM	574795100	915	17,423	SH	DFND	10	17,423	0	0
MASIMO CORP	COM	574795100	22,976	437,518	SH	DFND	14	94,293	343,225	0
MASONITE INTL CORP NEW	COM	575385109	205	3,100	SH	DFND	14	1,900	1,200	0
MASTEC INC	COM	576323109	416	18,634	SH	DFND	10	18,634	0	0
MASTEC INC	COM	576323109	167	7,483	SH	DFND	14	7,483	0	0
MASTERCARD INC	CL A	57636Q104	357	4,050	SH	DFND	10	4,050	0	0
MASTERCARD INC	CL A	57636Q104	136,528	1,550,400	SH	DFND	14	624,770	925,630	0

MASTERCARD INC	CL A	57636Q104	177	2,010	SH	DFND	16	0	2,010	0
MATADOR RES CO	COM	576485205	171	8,649	SH	DFND	10	8,649	0	0
MATADOR RES CO	COM	576485205	141	7,120	SH	DFND	14	7,120	0	0
MATERION CORP	COM	576690101	2,291	92,541	SH	DFND	14	3,531	89,010	0
MATRIX SVC CO	COM	576853105	4,026	244,162	SH	DFND	14	67,331	176,831	0
MATSON INC	COM	57686G105	8,143	252,175	SH	DFND	14	7,257	244,918	0
MATSON INC	COM	57686G105	158	4,900	SH	DFND	16	0	4,900	0
MATTEL INC	COM	577081102	14,637	467,786	SH	DFND	14	160,273	307,513	0
MATTEL INC	COM	577081102	21	657	SH	DFND	16	0	657	0
MATTEL INC	COM	577081102	163	5,200	SH	DFND	18	0	5,200	0
MATTHEWS INTL CORP	CL A	577128101	4,362	78,388	SH	DFND	14	5,747	72,641	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	893	25,027	SH	DFND	14	17,677	7,350	0
MAXLINEAR INC	CL A	57776J100	234	13,022	SH	DFND	10	13,022	0	0
MAXLINEAR INC	CL A	57776J100	717	39,861	SH	DFND	14	39,861	0	0
MAXIMUS INC	COM	577933104	5,572	100,630	SH	DFND	14	70,086	30,544	0
MCCORMICK & CO INC	COM NON VTG	579780206	18,325	171,790	SH	DFND	14	54,861	116,929	0
MCCORMICK & CO INC	COM NON VTG	579780206	27	250	SH	DFND	16	0	250	0
MCDERMOTT INTL INC	COM	580037109	4,987	1,009,517	SH	DFND	14	237,917	771,600	0
MCDERMOTT INTL INC	COM	580037109	78	15,800	SH	DFND	16	0	15,800	0
MCDONALDS CORP	COM	580135101	184	1,525	SH	DFND	10	1,525	0	0
MCDONALDS CORP	COM	580135101	324,129	2,693,441	SH	DFND	14	635,488	2,057,953	0
MCDONALDS CORP	COM	580135101	2,233	18,555	SH	DFND	16	0	18,555	0
MCDONALDS CORP	COM	580135101	493	4,100	SH	DFND	18	0	4,100	0
MCGRATH RENTCORP	COM	580589109	452	14,781	SH	DFND	10	14,781	0	0
MCGRATH RENTCORP	COM	580589109	75	2,467	SH	DFND	14	2,467	0	0
MCKESSON CORP	COM	58155Q103	87,121	466,762	SH	DFND	14	122,784	343,978	0
MCKESSON CORP	COM	58155Q103	91	489	SH	DFND	16	0	489	0
MEAD JOHNSON NUTRITION CO	COM	582839106	23,727	261,454	SH	DFND	14	89,557	171,897	0
MEAD JOHNSON NUTRITION CO	COM	582839106	39	430	SH	DFND	16	0	430	0
MEDIA GEN INC NEW	COM	58441K100	198	11,500	SH	DFND	14	11,500	0	0
MEDICAL PPTYS TRUST INC	COM	58463J304	479	31,472	SH	DFND	10	31,472	0	0
MEDICAL PPTYS TRUST INC	COM	58463J304	2,309	151,781	SH	DFND	14	39,866	111,915	0
MEDICINES CO	COM	584688105	243	7,229	SH	DFND	10	7,229	0	0
MEDICINES CO	COM	584688105	5,679	168,862	SH	DFND	14	11,492	157,370	0
MEDIFAST INC	COM	58470H101	238	7,146	SH	DFND	10	7,146	0	0
MEDIFAST INC	COM	58470H101	3,246	97,566	SH	DFND	14	36,406	61,160	0
MEDIDATA SOLUTIONS INC	COM	58471A105	8,845	188,720	SH	DFND	14	58,660	130,060	0
MEDIVATION INC	COM	58501N101	620	10,280	SH	DFND	14	10,060	220	0
MEDNAX INC	COM	58502B106	4,128	56,990	SH	DFND	14	12,914	44,076	0
MELCO CROWN ENTMT LTD	ADR	585464100	172	13,709	SH	DFND	14	13,171	538	0
MENTOR GRAPHICS CORP	COM	587200106	5,663	266,383	SH	DFND	14	49,507	216,876	0
MENTOR GRAPHICS CORP	COM	587200106	94	4,400	SH	DFND	16	0	4,400	0
MENTOR GRAPHICS CORP	COM	587200106	137	6,460	SH	DFND	18	0	6,460	0
MERCK & CO INC	COM	58933Y105	1,271	22,060	SH	DFND	10	22,060	0	0
MERCK & CO INC	COM	58933Y105	336,838	5,846,869	SH	DFND	14	1,545,005	4,301,864	0
MERCK & CO INC	COM	58933Y105	2,010	34,886	SH	DFND	16	0	34,886	0
MERCK & CO INC	COM	58933Y105	12,294	213,400	SH	DFND	18	0	213,400	0
MERCURY SYS INC	COM	589378108	2,393	96,254	SH	DFND	14	5,876	90,378	0

MERCURY GENL CORP NEW	COM	589400100	1,786	33,595	SH	DFND	14	4,351	29,244	0
MEREDITH CORP	COM	589433101	1,261	24,288	SH	DFND	14	6,503	17,785	0
MERIDIAN BIOSCIENCE INC	COM	589584101	1,985	101,771	SH	DFND	14	6,750	95,021	0
MERIT MED SYS INC	COM	589889104	3,386	170,772	SH	DFND	14	19,533	151,239	0
MERIT MED SYS INC	COM	589889104	185	9,310	SH	DFND	18	0	9,310	0
MERITAGE HOMES CORP	COM	59001A102	18,270	486,668	SH	DFND	14	110,230	376,438	0
MERITAGE HOMES CORP	COM	59001A102	139	3,700	SH	DFND	16	0	3,700	0
MERITOR INC	COM	59001K100	2,524	350,516	SH	DFND	14	9,222	341,294	0
META FINL GROUP INC	COM	59100U108	291	5,715	SH	DFND	14	600	5,115	0
METALDYNE PERFORMANCE GROUP	COM	59116R107	731	53,150	SH	DFND	14	750	52,400	0
METHODE ELECTRS INC	COM	591520200	675	19,734	SH	DFND	10	19,734	0	0
METHODE ELECTRS INC	COM	591520200	4,973	145,276	SH	DFND	14	6,735	138,541	0
METLIFE INC	COM	59156R108	184,891	4,642,001	SH	DFND	14	1,024,879	3,617,122	0
METLIFE INC	COM	59156R108	1,387	34,835	SH	DFND	16	0	34,835	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	12,625	34,596	SH	DFND	14	5,238	29,358	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	29	80	SH	DFND	16	0	80	0
MICHAELS COS INC	COM	59408Q106	432	15,201	SH	DFND	10	15,201	0	0
MICHAELS COS INC	COM	59408Q106	85	3,000	SH	DFND	14	3,000	0	0
MICROSOFT CORP	COM	594918104	732	14,300	SH	DFND	10	14,300	0	0
MICROSOFT CORP	COM	594918104	957,925	18,720,439	SH	DFND	14	4,831,027	13,889,412	0
MICROSOFT CORP	COM	594918104	4,825	94,295	SH	DFND	16	0	94,295	0
MICROSTRATEGY INC	CL A NEW	594972408	4,538	25,926	SH	DFND	14	1,656	24,270	0
MICROCHIP TECHNOLOGY INC	COM	595017104	14,714	289,872	SH	DFND	14	99,870	190,002	0
MICROCHIP TECHNOLOGY INC	COM	595017104	22	425	SH	DFND	16	0	425	0
MICRON TECHNOLOGY INC	COM	595112103	46,643	3,389,785	SH	DFND	14	725,277	2,664,508	0
MICRON TECHNOLOGY INC	COM	595112103	29	2,085	SH	DFND	16	0	2,085	0
MICROSEMI CORP	COM	595137100	278	8,500	SH	DFND	10	8,500	0	0
MICROSEMI CORP	COM	595137100	12,556	384,222	SH	DFND	14	48,048	336,174	0
MICROSEMI CORP	COM	595137100	46	1,400	SH	DFND	16	0	1,400	0
MID-AMER APT CMNTYS INC	COM	59522J103	31,549	296,513	SH	DFND	14	86,531	209,982	0
MID-AMER APT CMNTYS INC	COM	59522J103	202	1,900	SH	DFND	16	0	1,900	0
MIDDLEBY CORP	COM	596278101	484	4,200	SH	DFND	14	4,000	200	0
MIDWESTONE FINL GROUP INC NE	COM	598511103	853	29,862	SH	DFND	14	1,100	28,762	0
MILACRON HLDGS CORP	COM	59870L106	160	11,040	SH	DFND	14	740	10,300	0
MILLER HERMAN INC	COM	600544100	22,501	752,790	SH	DFND	14	175,442	577,348	0
MILLER HERMAN INC	COM	600544100	96	3,200	SH	DFND	16	0	3,200	0
MIMEDX GROUP INC	COM	602496101	1,925	241,220	SH	DFND	14	17,100	224,120	0
MINERALS TECHNOLOGIES INC	COM	603158106	6,227	109,624	SH	DFND	14	29,720	79,904	0
MINERALS TECHNOLOGIES INC	COM	603158106	45	800	SH	DFND	16	0	800	0
MISTRAS GROUP INC	COM	60649T107	2,459	103,009	SH	DFND	14	40,909	62,100	0
MITCHAM INDS INC	COM	606501104	106	28,200	SH	DFND	10	28,200	0	0
MOBILE TELESYSTEMS PJSC	SPONSORED ADR	607409109	4,197	506,900	SH	DFND	14	1,900	505,000	0
MOBILE TELESYSTEMS PJSC	SPONSORED ADR	607409109	18	2,200	SH	DFND	16	0	2,200	0
MOBILE MINI INC	COM	60740F105	3,750	108,244	SH	DFND	14	7,635	100,609	0
MODINE MFG CO	COM	607828100	1,334	151,576	SH	DFND	14	5,016	146,560	0
MOHAWK INDS INC	COM	608190104	16,951	89,329	SH	DFND	14	30,804	58,525	0

MOHAWK INDS INC	COM	608190104	27	140	SH	DFND	16	0	140	0
MOHAWK INDS INC	COM	608190104	154	810	SH	DFND	18	0	810	0
MOLINA HEALTHCARE INC	COM	60855R100	145	2,905	SH	DFND	10	2,905	0	0
MOLINA HEALTHCARE INC	COM	60855R100	10,779	216,004	SH	DFND	14	55,608	160,396	0
MOLINA HEALTHCARE INC	COM	60855R100	85	1,700	SH	DFND	16	0	1,700	0
MOLSON COORS BREWING CO	CL B	60871R209	25,718	254,306	SH	DFND	14	85,518	168,788	0
MOLSON COORS BREWING CO	CL B	60871R209	40	400	SH	DFND	16	0	400	0
MOMENTA PHARMACEUTICALS INC	COM	60877T100	1,626	150,542	SH	DFND	14	9,162	141,380	0
MONARCH CASINO & RESORT INC	COM	609027107	836	38,072	SH	DFND	14	1,197	36,875	0
MONDELEZ INTL INC	CL A	609207105	100,108	2,199,695	SH	DFND	14	754,431	1,445,264	0
MONDELEZ INTL INC	CL A	609207105	146	3,215	SH	DFND	16	0	3,215	0
MONDELEZ INTL INC	CL A	609207105	419	9,200	SH	DFND	18	0	9,200	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	199	19,500	SH	DFND	14	19,500	0	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	34,436	3,372,802	SH	DFND	3	474,446	2,898,356	0
MONOLITHIC PWR SYS INC	COM	609839105	324	4,747	SH	DFND	10	4,747	0	0
MONOLITHIC PWR SYS INC	COM	609839105	6,175	90,387	SH	DFND	14	6,507	83,880	0
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	3,827	155,370	SH	DFND	14	31,070	124,300	0
MONRO MUFFLER BRAKE INC	COM	610236101	131	2,065	SH	DFND	10	2,065	0	0
MONRO MUFFLER BRAKE INC	COM	610236101	5,001	78,676	SH	DFND	14	5,644	73,032	0
MONSANTO CO NEW	COM	61166W101	387	3,740	SH	DFND	10	3,740	0	0
MONSANTO CO NEW	COM	61166W101	62,601	605,369	SH	DFND	14	210,645	394,724	0
MONSANTO CO NEW	COM	61166W101	95	919	SH	DFND	16	0	919	0
MONSANTO CO NEW	COM	61166W101	931	9,000	SH	DFND	18	0	9,000	0
MONSTER WORLDWIDE INC	COM	611742107	761	318,572	SH	DFND	14	14,973	303,599	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	31,959	198,864	SH	DFND	14	68,292	130,572	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	48	300	SH	DFND	16	0	300	0
MOODYS CORP	COM	615369105	22,138	236,241	SH	DFND	14	81,597	154,644	0
MOODYS CORP	COM	615369105	33	350	SH	DFND	16	0	350	0
MOOG INC	CL A	615394202	4,674	86,678	SH	DFND	14	5,612	81,066	0
MORGAN STANLEY	COM NEW	617446448	114,294	4,399,326	SH	DFND	14	1,094,315	3,305,011	0
MORGAN STANLEY	COM NEW	617446448	81	3,106	SH	DFND	16	0	3,106	0
MORNINGSTAR INC	COM	617700109	1,541	18,843	SH	DFND	14	8,143	10,700	0
MOSAIC CO NEW	COM	61945C103	25,254	964,634	SH	DFND	14	190,954	773,680	0
MOSAIC CO NEW	COM	61945C103	17	650	SH	DFND	16	0	650	0
MOTORCAR PTS AMER INC	COM	620071100	1,213	44,620	SH	DFND	14	3,300	41,320	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	14,568	220,824	SH	DFND	14	77,289	143,535	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	22	327	SH	DFND	16	0	327	0
MOVADO GROUP INC	COM	624580106	569	26,238	SH	DFND	10	26,238	0	0
MOVADO GROUP INC	COM	624580106	2,931	135,210	SH	DFND	14	2,557	132,653	0
MUELLER INDS INC	COM	624756102	406	12,726	SH	DFND	10	12,726	0	0
MUELLER INDS INC	COM	624756102	11,922	373,978	SH	DFND	14	147,906	226,072	0
MUELLER WTR PRODS INC	COM SER A	624758108	207	18,111	SH	DFND	14	18,111	0	0
MULTI COLOR CORP	COM	625383104	2,130	33,603	SH	DFND	14	2,303	31,300	0
MURPHY OIL CORP	COM	626717102	13,118	413,168	SH	DFND	14	86,236	326,932	0
MURPHY OIL CORP	COM	626717102	9	285	SH	DFND	16	0	285	0

MURPHY USA INC	COM	626755102	714	9,624	SH	DFND	10	9,624	0	0
MURPHY USA INC	COM	626755102	29,748	401,138	SH	DFND	14	91,971	309,167	0
MURPHY USA INC	COM	626755102	356	4,800	SH	DFND	16	0	4,800	0
MURPHY USA INC	COM	626755102	119	1,600	SH	DFND	18	0	1,600	0
MYERS INDS INC	COM	628464109	858	59,617	SH	DFND	14	4,159	55,458	0
MYRIAD GENETICS INC	COM	62855J104	4,103	134,083	SH	DFND	14	6,383	127,700	0
NBT BANCORP INC	COM	628778102	3,623	126,556	SH	DFND	14	7,666	118,890	0
NCI BUILDING SYS INC	COM NEW	628852204	4,764	297,929	SH	DFND	14	121,029	176,900	0
NCR CORP NEW	COM	62886E108	303	10,920	SH	DFND	10	10,920	0	0
NCR CORP NEW	COM	62886E108	42,543	1,531,972	SH	DFND	14	301,568	1,230,404	0
NCR CORP NEW	COM	62886E108	342	12,300	SH	DFND	16	0	12,300	0
NIC INC	COM	62914B100	3,994	182,025	SH	DFND	14	10,095	171,930	0
NN INC	COM	629337106	1,062	75,885	SH	DFND	14	2,485	73,400	0
NRG ENERGY INC	COM NEW	629377508	14,761	984,754	SH	DFND	14	147,654	837,100	0
NRG ENERGY INC	COM NEW	629377508	9	600	SH	DFND	16	0	600	0
NRG ENERGY INC	COM NEW	629377508	50	3,305	SH	DFND	3	3,305	0	0
NRG YIELD INC	CL C	62942X405	3,929	252,030	SH	DFND	14	3,930	248,100	0
NVE CORP	COM NEW	629445206	776	13,223	SH	DFND	14	7,423	5,800	0
NVR INC	COM	62944T105	37,398	21,006	SH	DFND	14	5,751	15,255	0
NVR INC	COM	62944T105	162	91	SH	DFND	16	0	91	0
NACCO INDS INC	CL A	629579103	1,041	18,594	SH	DFND	14	11,894	6,700	0
NANOMETRICS INC	COM	630077105	1,223	58,821	SH	DFND	14	3,781	55,040	0
NANOSTRING TECHNOLOGIES INC	COM	63009R109	120	9,545	SH	DFND	10	9,545	0	0
NANOSTRING TECHNOLOGIES INC	COM	63009R109	10	800	SH	DFND	14	800	0	0
NASDAQ INC	COM	631103108	16,968	262,384	SH	DFND	14	140,677	121,707	0
NASDAQ INC	COM	631103108	286	4,425	SH	DFND	16	0	4,425	0
NATIONAL BK HLDGS CORP	CL A	633707104	240	11,800	SH	DFND	14	2,300	9,500	0
NATIONAL BEVERAGE CORP	COM	635017106	1,099	17,499	SH	DFND	14	14,299	3,200	0
NATIONAL HEALTHCARE CORP	COM	635906100	2,349	36,286	SH	DFND	14	16,486	19,800	0
NATIONAL FUEL GAS CO N J	COM	636180101	25,022	439,900	SH	DFND	14	114,130	325,770	0
NATIONAL FUEL GAS CO N J	COM	636180101	131	2,300	SH	DFND	16	0	2,300	0
NATIONAL GEN HLDGS CORP	COM	636220303	1,405	65,610	SH	DFND	14	5,200	60,410	0
NATIONAL HEALTH INVS INC	COM	63633D104	325	4,334	SH	DFND	14	4,334	0	0
NATIONAL INSTRS CORP	COM	636518102	1,683	61,428	SH	DFND	14	13,970	47,458	0
NATIONAL OILWELL VARCO INC	COM	637071101	39,251	1,166,445	SH	DFND	14	250,206	916,239	0
NATIONAL OILWELL VARCO INC	COM	637071101	27	795	SH	DFND	16	0	795	0
NATIONAL OILWELL VARCO INC	COM	637071101	337	10,000	SH	DFND	18	0	10,000	0
NATIONAL PRESTO INDS INC	COM	637215104	1,127	11,950	SH	DFND	14	878	11,072	0
NATIONAL RETAIL PPTYS INC	COM	637417106	6,739	130,296	SH	DFND	14	17,517	112,779	0
NATIONAL RETAIL PPTYS INC	COM	637417106	90,849	1,756,560	SH	DFND	3	249,811	1,506,749	0
NATIONAL STORAGE AFFILIATES	COM SHS BEN IN	637870106	310	14,908	SH	DFND	10	14,908	0	0
NATIONAL STORAGE AFFILIATES	COM SHS BEN IN	637870106	29	1,400	SH	DFND	14	1,400	0	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	1,808	9,257	SH	DFND	14	277	8,980	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	25	130	SH	DFND	16	0	130	0
NAVIGATORS GROUP INC	COM	638904102	282	3,069	SH	DFND	10	3,069	0	0
NAVIGATORS GROUP INC	COM	638904102	10,333	112,354	SH	DFND	14	1,895	110,459	0

NATUS MEDICAL INC DEL	COM	639050103	3,719	98,391	SH	DFND	14	23,249	75,142	0
NAVIGANT CONSULTING INC	COM	63935N107	7,833	484,991	SH	DFND	14	7,654	477,337	0
NAVIENT CORP	COM	63938C108	524	43,870	SH	DFND	10	43,870	0	0
NAVIENT CORP	COM	63938C108	63,366	5,302,580	SH	DFND	14	462,373	4,840,207	0
NAVIENT CORP	COM	63938C108	129	10,800	SH	DFND	16	0	10,800	0
NEENAH PAPER INC	COM	640079109	4,179	57,742	SH	DFND	14	19,795	37,947	0
NEKTAR THERAPEUTICS	COM	640268108	4,676	328,613	SH	DFND	14	20,773	307,840	0
NELNET INC	CL A	64031N108	15,903	457,649	SH	DFND	14	82,689	374,960	0
NELNET INC	CL A	64031N108	229	6,600	SH	DFND	16	0	6,600	0
NEOGEN CORP	COM	640491106	5,232	93,015	SH	DFND	14	6,324	86,691	0
NEOGENOMICS INC	COM NEW	64049M209	152	18,888	SH	DFND	10	18,888	0	0
NEOGENOMICS INC	COM NEW	64049M209	33	4,100	SH	DFND	14	4,100	0	0
NEOPHOTONICS CORP	COM	64051T100	207	21,700	SH	DFND	14	3,900	17,800	0
NETAPP INC	COM	64110D104	9,627	391,483	SH	DFND	14	133,677	257,806	0
NETAPP INC	COM	64110D104	15	600	SH	DFND	16	0	600	0
NETFLIX INC	COM	64110L106	54,209	592,576	SH	DFND	14	204,127	388,449	0
NETFLIX INC	COM	64110L106	82	895	SH	DFND	16	0	895	0
NETFLIX INC	COM	64110L106	142	1,550	SH	DFND	18	0	1,550	0
NETEASE INC	SPONSORED ADR	64110W102	566	2,930	SH	DFND	10	2,930	0	0
NETEASE INC	SPONSORED ADR	64110W102	33,881	175,348	SH	DFND	14	1,600	173,748	0
NETEASE INC	SPONSORED ADR	64110W102	3,092	16,000	SH	DFND	16	0	16,000	0
NETEASE INC	SPONSORED ADR	64110W102	1,134	5,870	SH	DFND	18	0	5,870	0
NETGEAR INC	COM	64111Q104	25,477	535,917	SH	DFND	14	165,324	370,593	0
NETGEAR INC	COM	64111Q104	209	4,400	SH	DFND	16	0	4,400	0
NETSCOUT SYS INC	COM	64115T104	1,318	59,256	SH	DFND	14	15,006	44,250	0
NETSCOUT SYS INC	COM	64115T104	174	7,830	SH	DFND	18	0	7,830	0
NETSUITE INC	COM	64118Q107	229	3,143	SH	DFND	14	3,123	20	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	320	7,043	SH	DFND	10	7,043	0	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	3,851	84,720	SH	DFND	14	84,720	0	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	7,858	172,900	SH	DFND	18	0	172,900	0
NEUSTAR INC	CL A	64126X201	802	34,108	SH	DFND	14	8,567	25,541	0
NEVRO CORP	COM	64157F103	221	3,001	SH	DFND	10	3,001	0	0
NEVRO CORP	COM	64157F103	174	2,360	SH	DFND	14	2,360	0	0
NEW JERSEY RES	COM	646025106	9,809	254,444	SH	DFND	14	14,720	239,724	0
NEW MEDIA INVT GROUP INC	COM	64704V106	1,580	87,425	SH	DFND	14	44,425	43,000	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	33,720	805,166	SH	DFND	14	13,600	791,566	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	2,559	61,100	SH	DFND	16	0	61,100	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	620	14,800	SH	DFND	18	0	14,800	0
NEW RESIDENTIAL INVT CORP	COM NEW	64828T201	476	34,380	SH	DFND	10	34,380	0	0
NEW RESIDENTIAL INVT CORP	COM NEW	64828T201	8,672	626,617	SH	DFND	14	23,500	603,117	0
NEW YORK CMNTY BANCORP INC	COM	649445103	16,403	1,094,296	SH	DFND	14	107,301	986,995	0
NEW YORK MTG TR INC	COM PAR \$.02	649604501	1,313	215,250	SH	DFND	14	11,050	204,200	0
NEW YORK REIT INC	COM	64976L109	174	18,800	SH	DFND	14	18,800	0	0
NEW YORK REIT INC	COM	64976L109	72,035	7,787,559	SH	DFND	3	1,130,550	6,657,009	0

NEW YORK TIMES CO	CL A	650111107	1,351	111,691	SH	DFND	14	20,381	91,310	0
NEWELL BRANDS INC	COM	651229106	30,417	626,260	SH	DFND	14	217,314	408,946	0
NEWELL BRANDS INC	COM	651229106	45	936	SH	DFND	16	0	936	0
NEWFIELD EXPL CO	COM	651290108	11,695	264,721	SH	DFND	14	92,048	172,673	0
NEWFIELD EXPL CO	COM	651290108	18	410	SH	DFND	16	0	410	0
NEWMARKET CORP	COM	651587107	2,574	6,212	SH	DFND	14	1,461	4,751	0
NEWMONT MINING CORP	COM	651639106	53,249	1,361,178	SH	DFND	14	305,278	1,055,900	0
NEWMONT MINING CORP	COM	651639106	431	11,025	SH	DFND	16	0	11,025	0
NEWMONT MINING CORP	COM	651639106	391	10,000	SH	DFND	18	0	10,000	0
NEWPARK RES INC	COM PAR \$.01NEW	651718504	1,169	201,919	SH	DFND	14	12,559	189,360	0
NEWS CORP NEW	CL A	65249B109	20,046	1,766,167	SH	DFND	14	458,944	1,307,223	0
NEWS CORP NEW	CL A	65249B109	9	777	SH	DFND	16	0	777	0
NEWS CORP NEW	CL B	65249B208	4,584	392,828	SH	DFND	14	68,528	324,300	0
NEWS CORP NEW	CL B	65249B208	2	200	SH	DFND	16	0	200	0
NEXTERA ENERGY INC	COM	65339F101	88,443	678,245	SH	DFND	14	221,389	456,856	0
NEXTERA ENERGY INC	COM	65339F101	128	980	SH	DFND	16	0	980	0
NEXTERA ENERGY INC	COM	65339F101	1,317	10,100	SH	DFND	18	0	10,100	0
NIKE INC	CL B	654106103	119,176	2,158,982	SH	DFND	14	671,070	1,487,912	0
NIKE INC	CL B	654106103	155	2,800	SH	DFND	16	0	2,800	0
NIKE INC	CL B	654106103	403	7,300	SH	DFND	18	0	7,300	0
NISOURCE INC	COM	65473P105	12,965	488,876	SH	DFND	14	148,622	340,254	0
NISOURCE INC	COM	65473P105	17	650	SH	DFND	16	0	650	0
NISOURCE INC	COM	65473P105	382	14,400	SH	DFND	18	0	14,400	0
NOBLE ENERGY INC	COM	655044105	27,782	774,514	SH	DFND	14	211,802	562,712	0
NOBLE ENERGY INC	COM	655044105	32	900	SH	DFND	16	0	900	0
NOBLE ENERGY INC	COM	655044105	491	13,700	SH	DFND	18	0	13,700	0
NORDSON CORP	COM	655663102	4,351	52,041	SH	DFND	14	7,122	44,919	0
NORDSON CORP	COM	655663102	8	100	SH	DFND	16	0	100	0
NORDSON CORP	COM	655663102	174	2,080	SH	DFND	18	0	2,080	0
NORDSTROM INC	COM	655664100	6,688	175,780	SH	DFND	14	60,988	114,792	0
NORDSTROM INC	COM	655664100	11	280	SH	DFND	16	0	280	0
NORFOLK SOUTHERN CORP	COM	655844108	35,522	417,268	SH	DFND	14	142,258	275,010	0
NORFOLK SOUTHERN CORP	COM	655844108	51	600	SH	DFND	16	0	600	0
NORFOLK SOUTHERN CORP	COM	655844108	443	5,200	SH	DFND	18	0	5,200	0
NORTEK INC	COM NEW	656559309	763	12,870	SH	DFND	14	5,370	7,500	0
NORTHERN OIL & GAS INC NEV	COM	665531109	592	128,039	SH	DFND	14	8,359	119,680	0
NORTHERN TR CORP	COM	665859104	20,181	304,580	SH	DFND	14	105,236	199,344	0
NORTHERN TR CORP	COM	665859104	30	460	SH	DFND	16	0	460	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	140	9,436	SH	DFND	10	9,436	0	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	1,397	94,199	SH	DFND	14	6,099	88,100	0
NORTHROP GRUMMAN CORP	COM	666807102	1,514	6,810	SH	DFND	10	6,810	0	0
NORTHROP GRUMMAN CORP	COM	666807102	72,920	328,056	SH	DFND	14	154,020	174,036	0
NORTHROP GRUMMAN CORP	COM	666807102	88	396	SH	DFND	16	0	396	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	124	10,879	SH	DFND	14	10,879	0	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	1,075	94,007	SH	DFND	3	0	94,007	0
NORTHSTAR ASSET MGMT GROUP I	COM	66705Y104	135	13,259	SH	DFND	14	13,259	0	0

NORTHSTAR REALTY EUROPE CORP	COM	66706L101	559	60,401	SH	DFND	14	6,701	53,700	0
NORTHWEST BANCSHARES INC MD	COM	667340103	3,659	246,748	SH	DFND	14	16,768	229,980	0
NORTHWEST NAT GAS CO	COM	667655104	4,560	70,349	SH	DFND	14	4,820	65,529	0
NORTHWESTERN CORP	COM NEW	668074305	582	9,228	SH	DFND	10	9,228	0	0
NORTHWESTERN CORP	COM NEW	668074305	7,444	118,031	SH	DFND	14	8,661	109,370	0
NOVAVAX INC	COM	670002104	202	27,853	SH	DFND	14	27,853	0	0
NOW INC	COM	67011P100	1,244	68,577	SH	DFND	14	18,021	50,556	0
NU SKIN ENTERPRISES INC	CL A	67018T105	20	438	SH	DFND	10	438	0	0
NU SKIN ENTERPRISES INC	CL A	67018T105	340	7,352	SH	DFND	14	3,852	3,500	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	609	38,990	SH	DFND	10	38,990	0	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	8,427	539,180	SH	DFND	14	22,280	516,900	0
NUCOR CORP	COM	670346105	72,696	1,471,284	SH	DFND	14	279,621	1,191,663	0
NUCOR CORP	COM	670346105	1,083	21,925	SH	DFND	16	0	21,925	0
NUCOR CORP	COM	670346105	494	10,000	SH	DFND	18	0	10,000	0
NVIDIA CORP	COM	67066G104	36,782	782,432	SH	DFND	14	240,380	542,052	0
NVIDIA CORP	COM	67066G104	48	1,026	SH	DFND	16	0	1,026	0
NUTRI SYS INC NEW	COM	67069D108	5,544	218,617	SH	DFND	14	4,909	213,708	0
NUVASIVE INC	COM	670704105	133	2,226	SH	DFND	10	2,226	0	0
NUVASIVE INC	COM	670704105	7,257	121,517	SH	DFND	14	8,717	112,800	0
NUVASIVE INC	COM	670704105	355	5,950	SH	DFND	18	0	5,950	0
NXSTAGE MEDICAL INC	COM	67072V103	65	3,010	SH	DFND	10	3,010	0	0
NXSTAGE MEDICAL INC	COM	67072V103	1,594	73,530	SH	DFND	14	6,536	66,994	0
NXSTAGE MEDICAL INC	COM	67072V103	9,204	424,556	SH	DFND	18	0	424,556	0
OGE ENERGY CORP	COM	670837103	14,796	451,776	SH	DFND	14	82,680	369,096	0
OGE ENERGY CORP	COM	670837103	69	2,100	SH	DFND	16	0	2,100	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	40,351	148,843	SH	DFND	14	46,957	101,886	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	60	220	SH	DFND	16	0	220	0
OFG BANCORP	COM	67103X102	3,108	374,424	SH	DFND	14	91,264	283,160	0
OSI SYSTEMS INC	COM	671044105	2,522	43,379	SH	DFND	14	3,439	39,940	0
OSI SYSTEMS INC	COM	671044105	137	2,350	SH	DFND	18	0	2,350	0
OASIS PETE INC NEW	COM	674215108	11,336	1,213,683	SH	DFND	14	13,783	1,199,900	0
OCCIDENTAL PETE CORP DEL	COM	674599105	98,405	1,302,346	SH	DFND	14	408,211	894,135	0
OCCIDENTAL PETE CORP DEL	COM	674599105	125	1,660	SH	DFND	16	0	1,660	0
OCCIDENTAL PETE CORP DEL	COM	674599105	1,889	25,000	SH	DFND	18	0	25,000	0
OCEANEERING INTL INC	COM	675232102	3,078	103,087	SH	DFND	14	15,333	87,754	0
OCEANFIRST FINL CORP	COM	675234108	1,223	67,316	SH	DFND	14	2,361	64,955	0
OCWEN FINL CORP	COM NEW	675746309	19	11,351	SH	DFND	14	11,351	0	0
OFFICE DEPOT INC	COM	676220106	1,338	404,180	SH	DFND	14	171,425	232,755	0
OIL STS INTL INC	COM	678026105	1,081	32,864	SH	DFND	14	8,688	24,176	0
OLD DOMINION FGHT LINES INC	COM	679580100	196	3,252	SH	DFND	10	3,252	0	0
OLD DOMINION FGHT LINES INC	COM	679580100	2,552	42,322	SH	DFND	14	10,067	32,255	0
OLD NATL BANCORP IND	COM	680033107	16,528	1,319,106	SH	DFND	14	23,036	1,296,070	0
OLD REP INTL CORP	COM	680223104	36,180	1,875,581	SH	DFND	14	419,242	1,456,339	0
OLD REP INTL CORP	COM	680223104	106	5,500	SH	DFND	16	0	5,500	0

OLIN CORP	COM PAR \$1	680665205	9,769	393,282	SH	DFND	14	27,879	365,403	0
OLYMPIC STEEL INC	COM	68162K106	234	8,558	SH	DFND	10	8,558	0	0
OLYMPIC STEEL INC	COM	68162K106	2,160	79,080	SH	DFND	14	19,300	59,780	0
OMNICOM GROUP INC	COM	681919106	30,312	371,971	SH	DFND	14	115,810	256,161	0
OMNICOM GROUP INC	COM	681919106	42	520	SH	DFND	16	0	520	0
OMEGA HEALTHCARE INVS INC	COM	681936100	3,701	109,027	SH	DFND	14	23,212	85,815	0
OMEGA HEALTHCARE INVS INC	COM	681936100	14	400	SH	DFND	16	0	400	0
OMEGA HEALTHCARE INVS INC	COM	681936100	832	24,515	SH	DFND	3	0	24,515	0
OMNICELL INC	COM	68213N109	3,005	87,785	SH	DFND	14	6,421	81,364	0
ON ASSIGNMENT INC	COM	682159108	13,416	363,097	SH	DFND	14	82,223	280,874	0
ON SEMICONDUCTOR CORP	COM	682189105	11,048	1,252,574	SH	DFND	14	163,774	1,088,800	0
ON SEMICONDUCTOR CORP	COM	682189105	250	28,400	SH	DFND	16	0	28,400	0
ONE GAS INC	COM	68235P108	2,258	33,902	SH	DFND	14	9,290	24,612	0
1 800 FLOWERS COM	CL A	68243Q106	3,222	357,155	SH	DFND	14	119,955	237,200	0
ONEOK INC NEW	COM	682680103	44,723	942,520	SH	DFND	14	107,890	834,630	0
ONEOK INC NEW	COM	682680103	20	420	SH	DFND	16	0	420	0
ONEOK INC NEW	COM	682680103	688	14,500	SH	DFND	18	0	14,500	0
ONEMAIN HLDGS INC	COM	68268W103	309	13,530	SH	DFND	14	3,130	10,400	0
OPHTHOTECH CORP	COM	683745103	142	2,787	SH	DFND	10	2,787	0	0
OPHTHOTECH CORP	COM	683745103	143	2,800	SH	DFND	14	2,800	0	0
OPKO HEALTH INC	COM	68375N103	216	23,111	SH	DFND	14	23,111	0	0
ORACLE CORP	COM	68389X105	366,123	8,945,092	SH	DFND	14	2,275,805	6,669,287	0
ORACLE CORP	COM	68389X105	2,523	61,649	SH	DFND	16	0	61,649	0
OPUS BK IRVINE CALIF	COM	684000102	1,734	51,300	SH	DFND	14	2,200	49,100	0
OPUS BK IRVINE CALIF	COM	684000102	135	4,000	SH	DFND	18	0	4,000	0
ORASURE TECHNOLOGIES INC	COM	68554V108	244	41,232	SH	DFND	14	5,932	35,300	0
ORBCOMM INC	COM	68555P100	521	52,400	SH	DFND	10	52,400	0	0
ORBCOMM INC	COM	68555P100	58	5,806	SH	DFND	14	5,806	0	0
ORBITAL ATK INC	COM	68557N103	22,054	259,036	SH	DFND	14	107,280	151,756	0
ORBITAL ATK INC	COM	68557N103	140	1,650	SH	DFND	16	0	1,650	0
ORION ENERGY SYSTEMS INC	COM	686275108	97	83,500	SH	DFND	10	83,500	0	0
ORION GROUP HOLDINGS INC	COM	68628V308	346	65,128	SH	DFND	14	4,808	60,320	0
ORITANI FINL CORP DEL	COM	68633D103	213	13,323	SH	DFND	10	13,323	0	0
ORITANI FINL CORP DEL	COM	68633D103	5,613	351,062	SH	DFND	14	6,360	344,702	0
ORMAT TECHNOLOGIES INC	COM	686688102	2,011	45,957	SH	DFND	14	11,357	34,600	0
OSHKOSH CORP	COM	688239201	477	9,988	SH	DFND	10	9,988	0	0
OSHKOSH CORP	COM	688239201	20,605	431,873	SH	DFND	14	57,580	374,293	0
OUTERWALL INC	COM	690070107	1,809	43,070	SH	DFND	14	2,930	40,140	0
OWENS & MINOR INC NEW	COM	690732102	588	15,722	SH	DFND	10	15,722	0	0
OWENS & MINOR INC NEW	COM	690732102	1,510	40,405	SH	DFND	14	10,779	29,626	0
OWENS & MINOR INC NEW	COM	690732102	334	8,940	SH	DFND	18	0	8,940	0
OWENS CORNING NEW	COM	690742101	4,750	92,190	SH	DFND	14	12,790	79,400	0
OWENS ILL INC	COM NEW	690768403	29,599	1,643,484	SH	DFND	14	293,334	1,350,150	0
OWENS ILL INC	COM NEW	690768403	363	20,175	SH	DFND	16	0	20,175	0
OXFORD INDS INC	COM	691497309	8,849	156,291	SH	DFND	14	37,789	118,502	0
OXFORD INDS INC	COM	691497309	102	1,800	SH	DFND	16	0	1,800	0
PBF ENERGY INC	CL A	69318G106	34,985	1,471,214	SH	DFND	14	299,014	1,172,200	0
PBF ENERGY INC	CL A	69318G106	295	12,400	SH	DFND	16	0	12,400	0
P C CONNECTION	COM	69318J100	2,423	101,794	SH	DFND	14	33,294	68,500	0

PC-TEL INC	COM	69325Q105	217	46,000	SH	DFND	10	46,000	0	0
PC-TEL INC	COM	69325Q105	7	1,400	SH	DFND	14	1,400	0	0
PDC ENERGY INC	COM	69327R101	6,484	112,556	SH	DFND	14	7,782	104,774	0
PDL BIOPHARMA INC	COM	69329Y104	2,920	929,864	SH	DFND	14	212,164	717,700	0
PG&E CORP	COM	69331C108	1,136	17,770	SH	DFND	10	17,770	0	0
PG&E CORP	COM	69331C108	45,314	708,910	SH	DFND	14	237,308	471,602	0
PG&E CORP	COM	69331C108	66	1,040	SH	DFND	16	0	1,040	0
PG&E CORP	COM	69331C108	1,278	20,000	SH	DFND	18	0	20,000	0
PHI INC	COM NON VTG	69336T205	1,420	79,425	SH	DFND	14	1,310	78,115	0
PGT INC	COM	69336V101	1,286	124,900	SH	DFND	14	7,300	117,600	0
PNC FINL SVCS GROUP INC	COM	693475105	338	4,150	SH	DFND	10	4,150	0	0
PNC FINL SVCS GROUP INC	COM	693475105	196,935	2,419,642	SH	DFND	14	514,576	1,905,066	0
PNC FINL SVCS GROUP INC	COM	693475105	1,511	18,565	SH	DFND	16	0	18,565	0
PNM RES INC	COM	69349H107	19	542	SH	DFND	10	542	0	0
PNM RES INC	COM	69349H107	3,175	89,595	SH	DFND	14	35,428	54,167	0
PNM RES INC	COM	69349H107	11	300	SH	DFND	16	0	300	0
PPG INDS INC	COM	693506107	52,763	506,604	SH	DFND	14	257,694	248,910	0
PPG INDS INC	COM	693506107	59	570	SH	DFND	16	0	570	0
PPG INDS INC	COM	693506107	937	9,000	SH	DFND	18	0	9,000	0
PPL CORP	COM	69351T106	1,606	42,530	SH	DFND	10	42,530	0	0
PPL CORP	COM	69351T106	193,692	5,130,905	SH	DFND	14	921,895	4,209,010	0
PPL CORP	COM	69351T106	1,380	36,550	SH	DFND	16	0	36,550	0
PRA HEALTH SCIENCES INC	COM	69354M108	139	3,330	SH	DFND	10	3,330	0	0
PRA HEALTH SCIENCES INC	COM	69354M108	3,767	90,200	SH	DFND	14	2,500	87,700	0
PRA GROUP INC	COM	69354N106	2,782	115,229	SH	DFND	14	8,137	107,092	0
PS BUSINESS PKS INC CALIF	COM	69360J107	671	6,323	SH	DFND	10	6,323	0	0
PS BUSINESS PKS INC CALIF	COM	69360J107	5,087	47,959	SH	DFND	14	3,817	44,142	0
PVH CORP	COM	693656100	539	5,720	SH	DFND	10	5,720	0	0
PVH CORP	COM	693656100	34,086	361,735	SH	DFND	14	95,328	266,407	0
PVH CORP	COM	693656100	16	170	SH	DFND	16	0	170	0
PTC INC	COM	69370C100	6,615	176,033	SH	DFND	14	15,372	160,661	0
PTC INC	COM	69370C100	233	6,210	SH	DFND	18	0	6,210	0
PACCAR INC	COM	693718108	29,051	560,072	SH	DFND	14	172,238	387,834	0
PACCAR INC	COM	693718108	37	720	SH	DFND	16	0	720	0
PACIFIC BIOSCIENCES CALIF IN	COM	69404D108	50	7,042	SH	DFND	14	7,042	0	0
PACIFIC BIOSCIENCES CALIF IN	COM	69404D108	187	26,520	SH	DFND	18	0	26,520	0
PACIFIC CONTINENTAL CORP	COM	69412V108	894	56,892	SH	DFND	14	2,642	54,250	0
PACKAGING CORP AMER	COM	695156109	34,828	520,365	SH	DFND	14	108,572	411,793	0
PACKAGING CORP AMER	COM	695156109	154	2,300	SH	DFND	16	0	2,300	0
PACWEST BANCORP DEL	COM	695263103	7,916	199,007	SH	DFND	14	21,899	177,108	0
PALO ALTO NETWORKS INC	COM	697435105	264	2,150	SH	DFND	14	2,020	130	0
PANERA BREAD CO	CL A	69840W108	15,149	71,479	SH	DFND	14	13,578	57,901	0
PANERA BREAD CO	CL A	69840W108	102	480	SH	DFND	16	0	480	0
PAPA JOHNS INTL INC	COM	698813102	847	12,462	SH	DFND	10	12,462	0	0
PAPA JOHNS INTL INC	COM	698813102	9,156	134,642	SH	DFND	14	69,844	64,798	0
PARAMOUNT GROUP INC	COM	69924R108	2,041	128,062	SH	DFND	14	24,562	103,500	0
PAREXEL INTL CORP	COM	699462107	2,179	34,649	SH	DFND	14	9,654	24,995	0
PARK ELECTROCHEMICAL CORP	COM	700416209	307	21,107	SH	DFND	10	21,107	0	0

PARK ELECTROCHEMICAL CORP	COM	700416209	711	48,917	SH	DFND	14	3,405	45,512	0
PARKER DRILLING CO	COM	701081101	23	10,117	SH	DFND	14	10,117	0	0
PARKER HANNIFIN CORP	COM	701094104	265	2,450	SH	DFND	10	2,450	0	0
PARKER HANNIFIN CORP	COM	701094104	23,071	213,524	SH	DFND	14	65,023	148,501	0
PARKER HANNIFIN CORP	COM	701094104	30	282	SH	DFND	16	0	282	0
PARKWAY PPTYS INC	COM	70159Q104	827	49,406	SH	DFND	10	49,406	0	0
PARKWAY PPTYS INC	COM	70159Q104	6,822	407,741	SH	DFND	14	148,275	259,466	0
PATRICK INDS INC	COM	703343103	609	10,093	SH	DFND	10	10,093	0	0
PATRICK INDS INC	COM	703343103	7,404	122,810	SH	DFND	14	44,250	78,560	0
PATTERSON COMPANIES INC	COM	703395103	5,540	115,672	SH	DFND	14	40,003	75,669	0
PATTERSON COMPANIES INC	COM	703395103	8	175	SH	DFND	16	0	175	0
PATTERSON UTI ENERGY INC	COM	703481101	1,904	89,309	SH	DFND	14	19,885	69,424	0
PAYCHEX INC	COM	704326107	460	7,725	SH	DFND	10	7,725	0	0
PAYCHEX INC	COM	704326107	26,427	444,147	SH	DFND	14	154,238	289,909	0
PAYCHEX INC	COM	704326107	40	675	SH	DFND	16	0	675	0
PAYCOM SOFTWARE INC	COM	70432V102	525	12,150	SH	DFND	14	3,450	8,700	0
PAYPAL HLDGS INC	COM	70450Y103	398	10,900	SH	DFND	10	10,900	0	0
PAYPAL HLDGS INC	COM	70450Y103	56,314	1,542,424	SH	DFND	14	539,333	1,003,091	0
PAYPAL HLDGS INC	COM	70450Y103	85	2,325	SH	DFND	16	0	2,325	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1,064	57,479	SH	DFND	14	1,900	55,579	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	6	300	SH	DFND	16	0	300	0
PEBBLEBROOK HOTEL TR	COM	70509V100	749	28,538	SH	DFND	14	8,238	20,300	0
PEGASYSTEMS INC	COM	705573103	5,914	219,430	SH	DFND	14	69,530	149,900	0
PENDRELL CORP	COM	70686R104	265	530,100	SH	DFND	10	530,100	0	0
PENDRELL CORP	COM	70686R104	0	700	SH	DFND	14	700	0	0
PENNEY J C INC	COM	708160106	1,641	184,822	SH	DFND	14	40,023	144,799	0
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	3,635	169,476	SH	DFND	14	12,346	157,130	0
PENNYMAC MTG INVT TR	COM	70931T103	11,581	713,553	SH	DFND	14	171,910	541,643	0
PENNYMAC FINL SVCS INC	CL A	70932B101	774	61,955	SH	DFND	14	900	61,055	0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	1,884	59,891	SH	DFND	14	3,291	56,600	0
PENUMBRA INC	COM	70975L107	168	2,824	SH	DFND	10	2,824	0	0
PENUMBRA INC	COM	70975L107	79	1,320	SH	DFND	14	1,320	0	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	8,149	555,833	SH	DFND	14	140,101	415,732	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	7	500	SH	DFND	16	0	500	0
PEPSICO INC	COM	713448108	459	4,330	SH	DFND	10	4,330	0	0
PEPSICO INC	COM	713448108	450,121	4,248,832	SH	DFND	14	1,022,225	3,226,607	0
PEPSICO INC	COM	713448108	2,822	26,639	SH	DFND	16	0	26,639	0
PEPSICO INC	COM	713448108	625	5,900	SH	DFND	18	0	5,900	0
PERFICIENT INC	COM	71375U101	1,840	90,588	SH	DFND	14	5,930	84,658	0
PERKINELMER INC	COM	714046109	7,942	151,514	SH	DFND	14	52,329	99,185	0
PERKINELMER INC	COM	714046109	10	200	SH	DFND	16	0	200	0
PETMED EXPRESS INC	COM	716382106	918	48,944	SH	DFND	14	3,281	45,663	0
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	744	103,900	SH	DFND	18	0	103,900	0
PFENEX INC	COM	717071104	77	9,200	SH	DFND	14	900	8,300	0
PFENEX INC	COM	717071104	169	20,220	SH	DFND	18	0	20,220	0

PFIZER INC	COM	717081103	3,340	94,870	SH	DFND	10	94,870	0	0
PFIZER INC	COM	717081103	460,433	13,076,772	SH	DFND	14	3,597,169	9,479,603	0
PFIZER INC	COM	717081103	1,424	40,433	SH	DFND	16	0	40,433	0
PFIZER INC	COM	717081103	11,507	326,800	SH	DFND	18	0	326,800	0
PHARMERICA CORP	COM	71714F104	442	17,913	SH	DFND	10	17,913	0	0
PHARMERICA CORP	COM	71714F104	5,382	218,259	SH	DFND	14	65,086	153,173	0
PHIBRO ANIMAL HEALTH CORP	CL A COM	71742Q106	2,562	137,300	SH	DFND	14	19,300	118,000	0
PHILIP MORRIS INTL INC	COM	718172109	210,926	2,073,597	SH	DFND	14	752,831	1,320,766	0
PHILIP MORRIS INTL INC	COM	718172109	332	3,265	SH	DFND	16	0	3,265	0
PHILIP MORRIS INTL INC	COM	718172109	671	6,600	SH	DFND	18	0	6,600	0
PHILLIPS 66	COM	718546104	1,094	13,790	SH	DFND	10	13,790	0	0
PHILLIPS 66	COM	718546104	187,096	2,358,152	SH	DFND	14	411,668	1,946,484	0
PHILLIPS 66	COM	718546104	1,444	18,196	SH	DFND	16	0	18,196	0
PHILLIPS 66	COM	718546104	1,262	15,900	SH	DFND	18	0	15,900	0
PHOTRONICS INC	COM	719405102	378	42,437	SH	DFND	10	42,437	0	0
PHOTRONICS INC	COM	719405102	4,564	512,211	SH	DFND	14	47,311	464,900	0
PHYSICIANS RLTY TR	COM	71943U104	255	12,159	SH	DFND	10	12,159	0	0
PHYSICIANS RLTY TR	COM	71943U104	269	12,820	SH	DFND	14	12,820	0	0
PHYSICIANS RLTY TR	COM	71943U104	59,304	2,822,656	SH	DFND	3	391,307	2,431,349	0
PIEDMONT NAT GAS INC	COM	720186105	12,936	215,176	SH	DFND	14	10,542	204,634	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	419	19,439	SH	DFND	10	19,439	0	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	20,501	951,784	SH	DFND	14	138,184	813,600	0
PIER 1 IMPORTS INC	COM	720279108	2,212	430,371	SH	DFND	14	174,471	255,900	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	447	17,530	SH	DFND	10	17,530	0	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	25,005	981,345	SH	DFND	14	114,845	866,500	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	431	16,900	SH	DFND	16	0	16,900	0
PINNACLE FINL PARTNERS INC	COM	72346Q104	4,605	94,264	SH	DFND	14	6,833	87,431	0
PINNACLE WEST CAP CORP	COM	723484101	12,984	160,180	SH	DFND	14	52,813	107,367	0
PINNACLE WEST CAP CORP	COM	723484101	18	225	SH	DFND	16	0	225	0
PINNACLE FOODS INC DEL	COM	72348P104	194	4,190	SH	DFND	14	4,190	0	0
PINNACLE FOODS INC DEL	COM	72348P104	163	3,530	SH	DFND	18	0	3,530	0
PINNACLE ENTMT INC NEW	COM	72348Y105	437	39,407	SH	DFND	14	39,407	0	0
PIONEER ENERGY SVCS CORP	COM	723664108	183	39,777	SH	DFND	10	39,777	0	0
PIONEER ENERGY SVCS CORP	COM	723664108	705	153,334	SH	DFND	14	9,203	144,131	0
PIONEER NAT RES CO	COM	723787107	34,183	226,060	SH	DFND	14	77,862	148,198	0
PIONEER NAT RES CO	COM	723787107	52	345	SH	DFND	16	0	345	0
PIONEER NAT RES CO	COM	723787107	922	6,100	SH	DFND	18	0	6,100	0
PIPER JAFFRAY COS	COM	724078100	414	10,988	SH	DFND	10	10,988	0	0
PIPER JAFFRAY COS	COM	724078100	16,332	433,197	SH	DFND	14	30,181	403,016	0
PIPER JAFFRAY COS	COM	724078100	143	3,800	SH	DFND	16	0	3,800	0
PITNEY BOWES INC	COM	724479100	739	41,505	SH	DFND	10	41,505	0	0
PITNEY BOWES INC	COM	724479100	12,026	675,602	SH	DFND	14	156,114	519,488	0
PITNEY BOWES INC	COM	724479100	6	350	SH	DFND	16	0	350	0
PLANTRONICS INC NEW	COM	727493108	456	10,358	SH	DFND	10	10,358	0	0
PLANTRONICS INC NEW	COM	727493108	15,728	357,457	SH	DFND	14	96,962	260,495	0
PLANTRONICS INC NEW	COM	727493108	348	7,900	SH	DFND	16	0	7,900	0
PLATFORM SPECIALTY PRODS COR	COM	72766Q105	5,501	619,461	SH	DFND	14	18,061	601,400	0

PLEXUS CORP	COM	729132100	217	5,016	SH	DFND	10	5,016	0	0
PLEXUS CORP	COM	729132100	3,509	81,235	SH	DFND	14	5,809	75,426	0
PLUG POWER INC	COM NEW	72919P202	27	14,500	SH	DFND	14	14,500	0	0
POLARIS INDS INC	COM	731068102	4,940	60,419	SH	DFND	14	8,218	52,201	0
POLYCOM INC	COM	73172K104	989	87,942	SH	DFND	14	24,330	63,612	0
POLYONE CORP	COM	73179P106	231	6,566	SH	DFND	10	6,566	0	0
POLYONE CORP	COM	73179P106	17,998	510,733	SH	DFND	14	165,726	345,007	0
POLYONE CORP	COM	73179P106	67	1,900	SH	DFND	16	0	1,900	0
POOL CORPORATION	COM	73278L105	7,917	84,198	SH	DFND	14	13,142	71,056	0
POOL CORPORATION	COM	73278L105	31	330	SH	DFND	16	0	330	0
POPEYES LA KITCHEN INC	COM	732872106	3,016	55,205	SH	DFND	14	4,125	51,080	0
POPULAR INC	COM NEW	733174700	222	7,584	SH	DFND	14	7,084	500	0
PORTLAND GEN ELEC CO	COM NEW	736508847	1,450	32,859	SH	DFND	14	9,359	23,500	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	84	3,563	SH	DFND	10	3,563	0	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	99	4,200	SH	DFND	14	4,200	0	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	5,246	222,300	SH	DFND	18	0	222,300	0
POST HLDGS INC	COM	737446104	365	4,417	SH	DFND	10	4,417	0	0
POST HLDGS INC	COM	737446104	22,445	271,438	SH	DFND	14	92,250	179,188	0
POST HLDGS INC	COM	737446104	107	1,300	SH	DFND	16	0	1,300	0
POST PPTYS INC	COM	737464107	18,757	307,244	SH	DFND	14	72,355	234,889	0
POST PPTYS INC	COM	737464107	85	1,400	SH	DFND	16	0	1,400	0
POTLATCH CORP NEW	COM	737630103	887	26,022	SH	DFND	14	7,013	19,009	0
POWELL INDS INC	COM	739128106	1,244	31,617	SH	DFND	14	1,455	30,162	0
POWER INTEGRATIONS INC	COM	739276103	3,585	71,599	SH	DFND	14	5,169	66,430	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	2,809	143,700	SH	DFND	14	0	143,700	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	3,482	178,100	SH	DFND	16	0	178,100	0
POWERSHARES ETF TR II	PFD PORTFOLIO	73936T565	24,494	1,607,193	SH	DFND	14	0	1,607,193	0
PRAXAIR INC	COM	74005P104	45,945	408,801	SH	DFND	14	136,021	272,780	0
PRAXAIR INC	COM	74005P104	69	610	SH	DFND	16	0	610	0
PRAXAIR INC	COM	74005P104	618	5,500	SH	DFND	18	0	5,500	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	2,426	84,005	SH	DFND	14	1,600	82,405	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	8,111	146,405	SH	DFND	14	69,805	76,600	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	180	3,250	SH	DFND	18	0	3,250	0
PRICE T ROWE GROUP INC	COM	74144T108	27,312	374,290	SH	DFND	14	119,708	254,582	0
PRICE T ROWE GROUP INC	COM	74144T108	36	497	SH	DFND	16	0	497	0
PRICELINE GRP INC	COM NEW	741503403	474	380	SH	DFND	10	380	0	0
PRICELINE GRP INC	COM NEW	741503403	95,205	76,261	SH	DFND	14	25,840	50,421	0
PRICELINE GRP INC	COM NEW	741503403	323	259	SH	DFND	16	0	259	0
PRICELINE GRP INC	COM NEW	741503403	287	230	SH	DFND	18	0	230	0
PRICESMART INC	COM	741511109	302	3,224	SH	DFND	14	2,224	1,000	0
PRIMERICA INC	COM	74164M108	1,725	30,143	SH	DFND	14	7,943	22,200	0
PRINCIPAL FINL GROUP INC	COM	74251V102	37,134	903,286	SH	DFND	14	189,169	714,117	0
PRINCIPAL FINL GROUP INC	COM	74251V102	24	575	SH	DFND	16	0	575	0
PROASSURANCE CORP	COM	74267C106	7,069	132,000	SH	DFND	14	7,456	124,544	0
PROCTER & GAMBLE CO	COM	742718109	358	4,225	SH	DFND	10	4,225	0	0
PROCTER & GAMBLE CO	COM	742718109	626,540	7,399,788	SH	DFND	14	1,746,137	5,653,651	0
PROCTER & GAMBLE CO	COM	742718109	3,330	39,332	SH	DFND	16	0	39,332	0

PROCTER & GAMBLE CO	COM	742718109	948	11,200	SH	DFND	18	0	11,200	0
PRIVATEBANCORP INC	COM	742962103	2,243	50,937	SH	DFND	14	13,529	37,408	0
PROGRESS SOFTWARE CORP	COM	743312100	7,725	281,333	SH	DFND	14	22,097	259,236	0
PROGRESSIVE CORP OHIO	COM	743315103	32,885	981,656	SH	DFND	14	302,246	679,410	0
PROGRESSIVE CORP OHIO	COM	743315103	39	1,175	SH	DFND	16	0	1,175	0
PROLOGIS INC	COM	74340W103	39,942	814,478	SH	DFND	14	257,714	556,764	0
PROLOGIS INC	COM	74340W103	52	1,068	SH	DFND	16	0	1,068	0
PROOFPOINT INC	COM	743424103	161	2,557	SH	DFND	10	2,557	0	0
PROOFPOINT INC	COM	743424103	186	2,950	SH	DFND	14	2,950	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	145	18,600	SH	DFND	14	18,600	0	0
PROSPERITY BANCSHARES INC	COM	743606105	21,307	417,866	SH	DFND	14	55,981	361,885	0
PROSPERITY BANCSHARES INC	COM	743606105	46	900	SH	DFND	16	0	900	0
PROTO LABS INC	COM	743713109	3,289	57,140	SH	DFND	14	3,410	53,730	0
PROVIDENCE SVC CORP	COM	743815102	1,844	41,097	SH	DFND	14	12,817	28,280	0
PROVIDENT FINL SVCS INC	COM	74386T105	11,038	562,005	SH	DFND	14	23,385	538,620	0
PRUDENTIAL FINL INC	COM	744320102	46,706	654,693	SH	DFND	14	251,643	403,050	0
PRUDENTIAL FINL INC	COM	744320102	1,447	20,280	SH	DFND	16	0	20,280	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	122,260	2,623,036	SH	DFND	14	486,142	2,136,894	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	538	11,550	SH	DFND	16	0	11,550	0
PUBLIC STORAGE	COM	74460D109	192	750	SH	DFND	10	750	0	0
PUBLIC STORAGE	COM	74460D109	53,222	208,232	SH	DFND	14	71,746	136,486	0
PUBLIC STORAGE	COM	74460D109	81	315	SH	DFND	16	0	315	0
PUBLIC STORAGE	COM	74460D109	96,528	377,667	SH	DFND	3	45,668	331,999	0
PULTE GROUP INC	COM	745867101	822	42,200	SH	DFND	10	42,200	0	0
PULTE GROUP INC	COM	745867101	25,294	1,297,788	SH	DFND	14	260,157	1,037,631	0
PULTE GROUP INC	COM	745867101	10	533	SH	DFND	16	0	533	0
QLOGIC CORP	COM	747277101	3,055	207,278	SH	DFND	14	13,991	193,287	0
QCR HOLDINGS INC	COM	74727A104	324	11,900	SH	DFND	14	700	11,200	0
QUAD / GRAPHICS INC	COM CL A	747301109	388	16,639	SH	DFND	10	16,639	0	0
QUAD / GRAPHICS INC	COM CL A	747301109	6,328	271,706	SH	DFND	14	3,035	268,671	0
QUAKER CHEM CORP	COM	747316107	3,168	35,512	SH	DFND	14	5,445	30,067	0
QLIK TECHNOLOGIES INC	COM	74733T105	277	9,352	SH	DFND	14	9,352	0	0
QEP RES INC	COM	74733V100	14,091	799,241	SH	DFND	14	115,919	683,322	0
QORVO INC	COM	74736K101	16,160	292,428	SH	DFND	14	60,012	232,416	0
QORVO INC	COM	74736K101	17	300	SH	DFND	16	0	300	0
QORVO INC	COM	74736K101	156	2,820	SH	DFND	18	0	2,820	0
QUALCOMM INC	COM	747525103	217,587	4,061,740	SH	DFND	14	996,180	3,065,560	0
QUALCOMM INC	COM	747525103	1,291	24,100	SH	DFND	16	0	24,100	0
QUALITY SYS INC	COM	747582104	354	29,707	SH	DFND	10	29,707	0	0
QUALITY SYS INC	COM	747582104	4,574	384,080	SH	DFND	14	64,630	319,450	0
QUALYS INC	COM	74758T303	1,930	64,760	SH	DFND	14	4,200	60,560	0
QUANEX BUILDING PRODUCTS COR	COM	747619104	1,532	82,406	SH	DFND	14	5,227	77,179	0
QUANTA SVCS INC	COM	74762E102	22,333	965,940	SH	DFND	14	96,160	869,780	0
QUANTA SVCS INC	COM	74762E102	6	250	SH	DFND	16	0	250	0
QUEST DIAGNOSTICS INC	COM	74834L100	18,317	224,991	SH	DFND	14	67,798	157,193	0
QUEST DIAGNOSTICS INC	COM	74834L100	22	275	SH	DFND	16	0	275	0
QUESTAR CORP	COM	748356102	4,649	183,267	SH	DFND	14	22,078	161,189	0

QUINSTREET INC	COM	74874Q100	308	86,764	SH	DFND	14	6,624	80,140	0
QUINTILES TRANSNATIO HLDGS I	COM	74876Y101	1,959	29,990	SH	DFND	14	5,810	24,180	0
QUORUM HEALTH CORP	COM	74909E106	747	69,773	SH	DFND	14	4,813	64,960	0
RAIT FINANCIAL TRUST	COM NEW	749227609	1,147	366,396	SH	DFND	14	6,777	359,619	0
RLI CORP	COM	749607107	7,012	101,944	SH	DFND	14	6,944	95,000	0
RLJ LODGING TR	COM	74965L101	26,312	1,226,660	SH	DFND	14	267,360	959,300	0
RLJ LODGING TR	COM	74965L101	418	19,500	SH	DFND	16	0	19,500	0
RPM INTL INC	COM	749685103	32,793	656,509	SH	DFND	14	128,587	527,922	0
RPM INTL INC	COM	749685103	110	2,200	SH	DFND	16	0	2,200	0
RPX CORP	COM	74972G103	179	19,554	SH	DFND	10	19,554	0	0
RPX CORP	COM	74972G103	2,719	296,486	SH	DFND	14	4,057	292,429	0
RSP PERMIAN INC	COM	74978Q105	244	7,000	SH	DFND	14	7,000	0	0
RACKSPACE HOSTING INC	COM	750086100	334	16,000	SH	DFND	10	16,000	0	0
RACKSPACE HOSTING INC	COM	750086100	4,564	218,779	SH	DFND	14	18,814	199,965	0
RADIAN GROUP INC	COM	750236101	11,998	1,151,417	SH	DFND	14	21,451	1,129,966	0
RADIUS HEALTH INC	COM NEW	750469207	135	3,664	SH	DFND	10	3,664	0	0
RADIUS HEALTH INC	COM NEW	750469207	78	2,120	SH	DFND	14	2,120	0	0
RAMBUS INC DEL	COM	750917106	3,219	266,511	SH	DFND	14	18,211	248,300	0
RAMBUS INC DEL	COM	750917106	49	4,040	SH	DFND	18	0	4,040	0
RALPH LAUREN CORP	CL A	751212101	7,326	81,744	SH	DFND	14	27,957	53,787	0
RALPH LAUREN CORP	CL A	751212101	12	132	SH	DFND	16	0	132	0
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	887	45,256	SH	DFND	14	45,256	0	0
RANGE RES CORP	COM	75281A109	9,878	228,973	SH	DFND	14	78,105	150,868	0
RANGE RES CORP	COM	75281A109	13	300	SH	DFND	16	0	300	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	75,192	1,525,194	SH	DFND	14	288,314	1,236,880	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	976	19,800	SH	DFND	16	0	19,800	0
RAYONIER INC	COM	754907103	17,447	664,916	SH	DFND	14	195,069	469,847	0
RAYONIER INC	COM	754907103	108	4,100	SH	DFND	16	0	4,100	0
RAYONIER ADVANCED MATLS INC	COM	75508B104	6,626	487,553	SH	DFND	14	146,236	341,317	0
RAYTHEON CO	COM NEW	755111507	57,375	422,031	SH	DFND	14	144,392	277,639	0
RAYTHEON CO	COM NEW	755111507	86	629	SH	DFND	16	0	629	0
RE MAX HLDGS INC	CL A	75524W108	1,714	42,570	SH	DFND	14	2,550	40,020	0
REAL IND INC	COM	75601W104	174	22,400	SH	DFND	10	22,400	0	0
REAL IND INC	COM	75601W104	10	1,300	SH	DFND	14	1,300	0	0
REALNETWORKS INC	COM NEW	75605L708	490	113,700	SH	DFND	10	113,700	0	0
REALNETWORKS INC	COM NEW	75605L708	12	2,754	SH	DFND	14	2,754	0	0
REALOGY HLDGS CORP	COM	75605Y106	6,144	211,720	SH	DFND	14	2,970	208,750	0
REALOGY HLDGS CORP	COM	75605Y106	128	4,400	SH	DFND	16	0	4,400	0
REALTY INCOME CORP	COM	756109104	26,641	384,100	SH	DFND	14	118,366	265,734	0
REALTY INCOME CORP	COM	756109104	37	530	SH	DFND	16	0	530	0
RED HAT INC	COM	756577102	25,445	350,483	SH	DFND	14	87,588	262,895	0
RED HAT INC	COM	756577102	157	2,160	SH	DFND	16	0	2,160	0
RED ROBIN GOURMET BURGERS IN	COM	75689M101	235	4,947	SH	DFND	10	4,947	0	0
RED ROBIN GOURMET BURGERS IN	COM	75689M101	2,655	55,967	SH	DFND	14	2,444	53,523	0
REDWOOD TR INC	COM	758075402	3,043	220,352	SH	DFND	14	7,452	212,900	0

REGAL BELOIT CORP	COM	758750103	312	5,670	SH	DFND	10	5,670	0	0
REGAL BELOIT CORP	COM	758750103	48,041	872,686	SH	DFND	14	180,239	692,447	0
REGAL BELOIT CORP	COM	758750103	418	7,600	SH	DFND	16	0	7,600	0
REGENCY CTRS CORP	COM	758849103	5,014	59,884	SH	DFND	14	13,780	46,104	0
REGENCY CTRS CORP	COM	758849103	40,847	487,846	SH	DFND	3	64,178	423,668	0
REGENERON PHARMACEUTICALS	COM	75886F107	42,558	121,861	SH	DFND	14	37,638	84,223	0
REGENERON PHARMACEUTICALS	COM	75886F107	59	170	SH	DFND	16	0	170	0
REGIS CORP MINN	COM	758932107	1,120	89,940	SH	DFND	14	6,613	83,327	0
REGIONS FINL CORP NEW	COM	7591EP100	45,225	5,314,316	SH	DFND	14	962,002	4,352,314	0
REGIONS FINL CORP NEW	COM	7591EP100	37	4,316	SH	DFND	16	0	4,316	0
REINSURANCE GROUP AMER INC	COM NEW	759351604	41,122	423,983	SH	DFND	14	97,968	326,015	0
REINSURANCE GROUP AMER INC	COM NEW	759351604	176	1,810	SH	DFND	16	0	1,810	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	60,628	788,395	SH	DFND	14	128,088	660,307	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	154	2,000	SH	DFND	16	0	2,000	0
RENEWABLE ENERGY GROUP INC	COM NEW	75972A301	1,098	124,320	SH	DFND	14	3,320	121,000	0
REPLIGEN CORP	COM	759916109	400	14,623	SH	DFND	10	14,623	0	0
REPLIGEN CORP	COM	759916109	2,503	91,490	SH	DFND	14	5,530	85,960	0
RENT A CTR INC NEW	COM	76009N100	379	30,853	SH	DFND	10	30,853	0	0
RENT A CTR INC NEW	COM	76009N100	2,124	172,955	SH	DFND	14	8,567	164,388	0
REPUBLIC BANCORP KY	CL A	760281204	641	23,187	SH	DFND	14	12,487	10,700	0
REPUBLIC SVCS INC	COM	760759100	17,424	339,589	SH	DFND	14	114,091	225,498	0
REPUBLIC SVCS INC	COM	760759100	26	501	SH	DFND	16	0	501	0
RESMED INC	COM	761152107	36,578	578,485	SH	DFND	14	167,072	411,413	0
RESMED INC	COM	761152107	209	3,300	SH	DFND	16	0	3,300	0
RESOURCE CAP CORP	COM NEW	76120W708	1,362	105,877	SH	DFND	14	41,627	64,250	0
RESOURCES CONNECTION INC	COM	76122Q105	2,429	164,328	SH	DFND	14	23,108	141,220	0
RESTORATION HARDWARE HLDGS I	COM	761283100	1,988	69,330	SH	DFND	14	5,430	63,900	0
RETAIL OPPORTUNITY INVTs COR	COM	76131N101	5,291	244,171	SH	DFND	14	16,671	227,500	0
RETAIL PPTYS AMER INC	CL A	76131V202	260	15,400	SH	DFND	14	15,400	0	0
RETAIL PPTYS AMER INC	CL A	76131V202	39,895	2,360,633	SH	DFND	3	379,405	1,981,228	0
RETAILMENOT INC	COM SER 1	76132B106	258	33,407	SH	DFND	10	33,407	0	0
RETAILMENOT INC	COM SER 1	76132B106	2,800	363,150	SH	DFND	14	80,550	282,600	0
REX AMERICAN RESOURCES CORP	COM	761624105	330	5,509	SH	DFND	10	5,509	0	0
REX AMERICAN RESOURCES CORP	COM	761624105	4,025	67,273	SH	DFND	14	9,883	57,390	0
REXNORD CORP NEW	COM	76169B102	3,211	163,570	SH	DFND	14	58,070	105,500	0
REXNORD CORP NEW	COM	76169B102	249	12,700	SH	DFND	16	0	12,700	0
REXFORD INDL RLTY INC	COM	76169C100	138	6,550	SH	DFND	14	6,550	0	0
REXFORD INDL RLTY INC	COM	76169C100	32,203	1,526,948	SH	DFND	3	215,395	1,311,553	0
REYNOLDS AMERICAN INC	COM	761713106	157,308	2,916,894	SH	DFND	14	527,616	2,389,278	0
REYNOLDS AMERICAN INC	COM	761713106	1,597	29,614	SH	DFND	16	0	29,614	0
REYNOLDS AMERICAN INC	COM	761713106	286	5,300	SH	DFND	18	0	5,300	0
RICE ENERGY INC	COM	762760106	236	10,730	SH	DFND	10	10,730	0	0
RICE ENERGY INC	COM	762760106	120	5,450	SH	DFND	14	5,450	0	0

RIGEL PHARMACEUTICALS INC	COM NEW	766559603	91	40,612	SH	DFND	14	8,612	32,000	0
RITE AID CORP	COM	767754104	526	70,194	SH	DFND	14	68,494	1,700	0
RITE AID CORP	COM	767754104	73	9,800	SH	DFND	18	0	9,800	0
ROADRUNNER TRNSN SVCS HLDG I	COM	76973Q105	2,984	399,991	SH	DFND	14	4,491	395,500	0
ROADRUNNER TRNSN SVCS HLDG I	COM	76973Q105	6	800	SH	DFND	16	0	800	0
ROBERT HALF INTL INC	COM	770323103	53,225	1,394,775	SH	DFND	14	147,057	1,247,718	0
ROBERT HALF INTL INC	COM	770323103	536	14,050	SH	DFND	16	0	14,050	0
ROCKWELL AUTOMATION INC	COM	773903109	1,377	11,990	SH	DFND	10	11,990	0	0
ROCKWELL AUTOMATION INC	COM	773903109	21,431	186,652	SH	DFND	14	63,817	122,835	0
ROCKWELL AUTOMATION INC	COM	773903109	32	280	SH	DFND	16	0	280	0
ROCKWELL COLLINS INC	COM	774341101	15,554	182,684	SH	DFND	14	62,621	120,063	0
ROCKWELL COLLINS INC	COM	774341101	26	300	SH	DFND	16	0	300	0
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	2,194	68,701	SH	DFND	14	4,741	63,960	0
ROGERS CORP	COM	775133101	2,694	44,089	SH	DFND	14	3,183	40,906	0
ROLLINS INC	COM	775711104	1,766	60,324	SH	DFND	14	13,543	46,781	0
ROPER TECHNOLOGIES INC	COM	776696106	24,517	143,745	SH	DFND	14	48,883	94,862	0
ROPER TECHNOLOGIES INC	COM	776696106	38	220	SH	DFND	16	0	220	0
ROSETTA STONE INC	COM	777780107	490	63,200	SH	DFND	10	63,200	0	0
ROSETTA STONE INC	COM	777780107	7	900	SH	DFND	14	900	0	0
ROSS STORES INC	COM	778296103	388	6,850	SH	DFND	10	6,850	0	0
ROSS STORES INC	COM	778296103	50,701	894,356	SH	DFND	14	405,640	488,716	0
ROSS STORES INC	COM	778296103	119	2,100	SH	DFND	16	0	2,100	0
ROVI CORP	COM	779376102	3,112	198,946	SH	DFND	14	13,608	185,338	0
ROYAL BANK OF CANADA	NOTE4.650% 1/	780082AD5	14,162	13,310,000	SH	DFND	3	0	0	0
ROYAL GOLD INC	COM	780287108	2,854	39,623	SH	DFND	14	8,817	30,806	0
RUBY TUESDAY INC	COM	781182100	511	141,434	SH	DFND	14	9,755	131,679	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	1,151	74,090	SH	DFND	14	4,548	69,542	0
RUSH ENTERPRISES INC	CL A	781846209	2,120	98,363	SH	DFND	14	2,763	95,600	0
RUTHS HOSPITALITY GROUP INC	COM	783332109	3,085	193,388	SH	DFND	14	24,025	169,363	0
RYANAIR HLDGS PLC	SPONSORED ADR N	783513203	1,632	23,472	SH	DFND	14	16,090	7,382	0
RYANAIR HLDGS PLC	SPONSORED ADR N	783513203	791	11,372	SH	DFND	16	0	11,372	0
RYANAIR HLDGS PLC	SPONSORED ADR N	783513203	177	2,550	SH	DFND	18	0	2,550	0
RYDER SYS INC	COM	783549108	16,019	262,005	SH	DFND	14	58,621	203,384	0
RYDER SYS INC	COM	783549108	9	150	SH	DFND	16	0	150	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	21,683	428,089	SH	DFND	14	83,689	344,400	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	238	4,700	SH	DFND	16	0	4,700	0
S & T BANCORP INC	COM	783859101	4,048	165,548	SH	DFND	14	5,855	159,693	0
SBA COMMUNICATIONS CORP	COM	78388J106	982	9,100	SH	DFND	14	8,930	170	0
S&P GLOBAL INC	COM	78409V104	405	3,775	SH	DFND	10	3,775	0	0
S&P GLOBAL INC	COM	78409V104	40,709	379,535	SH	DFND	14	126,380	253,155	0
S&P GLOBAL INC	COM	78409V104	60	555	SH	DFND	16	0	555	0
SEI INVESTMENTS CO	COM	784117103	7,840	162,956	SH	DFND	14	19,535	143,421	0
SEI INVESTMENTS CO	COM	784117103	19	400	SH	DFND	16	0	400	0
SJW CORP	COM	784305104	5,341	135,622	SH	DFND	14	27,238	108,384	0

SL GREEN RLTY CORP	COM	78440X101	18,850	177,049	SH	DFND	14	53,359	123,690	0
SL GREEN RLTY CORP	COM	78440X101	23	220	SH	DFND	16	0	220	0
SL GREEN RLTY CORP	COM	78440X101	30,954	290,731	SH	DFND	3	43,916	246,815	0
SLM CORP	COM	78442P106	10,011	1,619,915	SH	DFND	14	326,230	1,293,685	0
SLM CORP	COM	78442P106	38	6,100	SH	DFND	16	0	6,100	0
SM ENERGY CO	COM	78454L100	29,709	1,100,336	SH	DFND	14	186,502	913,834	0
SM ENERGY CO	COM	78454L100	108	4,000	SH	DFND	16	0	4,000	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	81,498	389,056	SH	DFND	10	389,056	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	334,332	1,595,626	SH	DFND	14	260,180	1,335,446	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	367	1,750	SH	DFND	16	0	1,750	0
SPX CORP	COM	784635104	9,688	652,361	SH	DFND	14	284,853	367,508	0
SPDR GOLD TRUST	GOLD SHS	78463V107	12,652	100,000	SH	DFND	14	0	100,000	0
SPDR INDEX SHS FDS	STOXX EUR 50 ET	78463X103	1,078	36,100	SH	DFND	18	0	36,100	0
SPDR SERIES TRUST	BRC CNV SECS ET	78464A359	2,978	67,922	SH	DFND	14	0	67,922	0
SPDR SERIES TRUST	BRC HGH YLD BD	78464A417	6,622	185,500	SH	DFND	14	0	185,500	0
SPDR SERIES TRUST	S&P DIVID ETF	78464A763	659	7,850	SH	DFND	14	0	7,850	0
SS&C TECHNOLOGIES HLDGS INC	COM	78467J100	208	7,420	SH	DFND	10	7,420	0	0
SS&C TECHNOLOGIES HLDGS INC	COM	78467J100	165	5,864	SH	DFND	14	5,864	0	0
SPX FLOW INC	COM	78469X107	28,038	1,075,501	SH	DFND	14	213,553	861,948	0
SPX FLOW INC	COM	78469X107	81	3,100	SH	DFND	16	0	3,100	0
SVB FINL GROUP	COM	78486Q101	5,247	55,139	SH	DFND	14	29,399	25,740	0
SVB FINL GROUP	COM	78486Q101	59	620	SH	DFND	16	0	620	0
SABRA HEALTH CARE REIT INC	COM	78573L106	5,814	281,765	SH	DFND	14	46,725	235,040	0
SABRA HEALTH CARE REIT INC	COM	78573L106	1,347	65,286	SH	DFND	3	0	65,286	0
SABRE CORP	COM	78573M104	344	12,840	SH	DFND	14	10,300	2,540	0
SAFETY INS GROUP INC	COM	78648T100	137	2,227	SH	DFND	10	2,227	0	0
SAFETY INS GROUP INC	COM	78648T100	2,128	34,564	SH	DFND	14	2,545	32,019	0
SAGA COMMUNICATIONS INC	CL A NEW	786598300	326	8,244	SH	DFND	14	634	7,610	0
SAGENT PHARMACEUTICALS INC	COM	786692103	859	57,376	SH	DFND	14	3,816	53,560	0
SAGENT PHARMACEUTICALS INC	COM	786692103	2,746	183,283	SH	DFND	18	0	183,283	0
SAIA INC	COM	78709Y105	294	11,691	SH	DFND	10	11,691	0	0
SAIA INC	COM	78709Y105	1,590	63,248	SH	DFND	14	4,408	58,840	0
ST JUDE MED INC	COM	790849103	30,934	396,589	SH	DFND	14	135,432	261,157	0
ST JUDE MED INC	COM	790849103	46	590	SH	DFND	16	0	590	0
SALESFORCE COM INC	COM	79466L302	68,989	868,770	SH	DFND	14	299,686	569,084	0
SALESFORCE COM INC	COM	79466L302	108	1,360	SH	DFND	16	0	1,360	0
SANDERSON FARMS INC	COM	800013104	728	8,400	SH	DFND	10	8,400	0	0
SANDERSON FARMS INC	COM	800013104	31,251	360,695	SH	DFND	14	70,763	289,932	0
SANDERSON FARMS INC	COM	800013104	303	3,500	SH	DFND	16	0	3,500	0
SANDY SPRING BANCORP INC	COM	800363103	1,640	56,426	SH	DFND	14	20,918	35,508	0
SANFILIPPO JOHN B & SON INC	COM	800422107	2,716	63,700	SH	DFND	14	24,000	39,700	0
SANMINA CORPORATION	COM	801056102	30,698	1,145,029	SH	DFND	14	148,335	996,694	0
SAP SE	SPON ADR	803054204	358	4,770	SH	DFND	10	4,770	0	0
SAUL CTRS INC	COM	804395101	1,820	29,500	SH	DFND	14	2,020	27,480	0
SCANA CORP NEW	COM	80589M102	29,369	388,168	SH	DFND	14	99,578	288,590	0

SCANA CORP NEW	COM	80589M102	20	260	SH	DFND	16	0	260	0
SCANSOURCE INC	COM	806037107	6,619	178,349	SH	DFND	14	18,396	159,953	0
SCANSOURCE INC	COM	806037107	186	5,000	SH	DFND	16	0	5,000	0
SCHEIN HENRY INC	COM	806407102	20,191	114,202	SH	DFND	14	39,429	74,773	0
SCHEIN HENRY INC	COM	806407102	30	170	SH	DFND	16	0	170	0
SCHLUMBERGER LTD	COM	806857108	170,278	2,153,235	SH	DFND	14	703,074	1,450,161	0
SCHLUMBERGER LTD	COM	806857108	231	2,925	SH	DFND	16	0	2,925	0
SCHNITZER STL INDS	CL A	806882106	426	24,215	SH	DFND	10	24,215	0	0
SCHNITZER STL INDS	CL A	806882106	42	2,413	SH	DFND	14	2,413	0	0
SCHOLASTIC CORP	COM	807066105	5,411	136,617	SH	DFND	14	40,281	96,336	0
SCHULMAN A INC	COM	808194104	382	15,662	SH	DFND	10	15,662	0	0
SCHULMAN A INC	COM	808194104	2,778	113,779	SH	DFND	14	20,798	92,981	0
SCHULMAN A INC	COM	808194104	7	300	SH	DFND	16	0	300	0
SCHWAB CHARLES CORP NEW	COM	808513105	42,098	1,663,312	SH	DFND	14	574,137	1,089,175	0
SCHWAB CHARLES CORP NEW	COM	808513105	64	2,525	SH	DFND	16	0	2,525	0
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	9,136	258,959	SH	DFND	14	5,206	253,753	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	901	15,433	SH	DFND	10	15,433	0	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	11,104	190,296	SH	DFND	14	39,600	150,696	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	70	1,200	SH	DFND	16	0	1,200	0
SCICLONE PHARMACEUTICALS INC	COM	80862K104	142	10,880	SH	DFND	10	10,880	0	0
SCICLONE PHARMACEUTICALS INC	COM	80862K104	2,278	174,437	SH	DFND	14	29,137	145,300	0
SCIENTIFIC GAMES CORP	CL A	80874P109	1,119	121,710	SH	DFND	14	7,797	113,913	0
SCOTTS MIRACLE GRO CO	CL A	810186106	129	1,844	SH	DFND	10	1,844	0	0
SCOTTS MIRACLE GRO CO	CL A	810186106	5,012	71,688	SH	DFND	14	40,402	31,286	0
SCOTTS MIRACLE GRO CO	CL A	810186106	70	1,000	SH	DFND	16	0	1,000	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	2,046	129,157	SH	DFND	14	9,091	120,066	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	8,282	133,006	SH	DFND	14	45,529	87,477	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	11	175	SH	DFND	16	0	175	0
SEABOARD CORP	COM	811543107	2,753	959	SH	DFND	14	488	471	0
SEACHANGE INTL INC	COM	811699107	207	64,800	SH	DFND	10	64,800	0	0
SEACHANGE INTL INC	COM	811699107	6	2,000	SH	DFND	14	2,000	0	0
SEACOR HOLDINGS INC	COM	811904101	2,629	45,359	SH	DFND	14	2,994	42,365	0
SEALED AIR CORP NEW	COM	81211K100	12,520	272,353	SH	DFND	14	93,873	178,480	0
SEALED AIR CORP NEW	COM	81211K100	18	382	SH	DFND	16	0	382	0
SEATTLE GENETICS INC	COM	812578102	246	6,091	SH	DFND	14	6,091	0	0
SEAWORLD ENTMT INC	COM	81282V100	303	21,160	SH	DFND	10	21,160	0	0
SEAWORLD ENTMT INC	COM	81282V100	83	5,800	SH	DFND	14	5,800	0	0
SELECT COMFORT CORP	COM	81616X103	42	1,968	SH	DFND	10	1,968	0	0
SELECT COMFORT CORP	COM	81616X103	2,430	113,655	SH	DFND	14	8,305	105,350	0
SELECT INCOME REIT	COM SH BEN INT	81618T100	15,508	596,678	SH	DFND	14	6,050	590,628	0
SELECT MED HLDGS CORP	COM	81619Q105	186	17,072	SH	DFND	10	17,072	0	0
SELECT MED HLDGS CORP	COM	81619Q105	12,953	1,191,643	SH	DFND	14	82,318	1,109,325	0
SELECTIVE INS GROUP INC	COM	816300107	464	12,149	SH	DFND	10	12,149	0	0
SELECTIVE INS GROUP INC	COM	816300107	18,672	488,660	SH	DFND	14	10,424	478,236	0
SEMGROUP CORP	CL A	81663A105	2,515	77,233	SH	DFND	14	5,033	72,200	0
SEMGROUP CORP	CL A	81663A105	345	10,600	SH	DFND	18	0	10,600	0

SEMTECH CORP	COM	816850101	6,891	288,819	SH	DFND	14	42,614	246,205	0
SEMPRA ENERGY	COM	816851109	38,951	341,612	SH	DFND	14	114,971	226,641	0
SEMPRA ENERGY	COM	816851109	56	495	SH	DFND	16	0	495	0
SEMPRA ENERGY	COM	816851109	1,003	8,800	SH	DFND	18	0	8,800	0
SENECA FOODS CORP NEW	CL A	817070501	627	17,320	SH	DFND	14	1,230	16,090	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	50,698	2,433,899	SH	DFND	14	262,530	2,171,369	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	56	2,700	SH	DFND	16	0	2,700	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1,627	78,086	SH	DFND	3	0	78,086	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2,066	29,082	SH	DFND	14	7,920	21,162	0
SERVICE CORP INTL	COM	817565104	17,125	633,324	SH	DFND	14	114,313	519,011	0
SERVICE CORP INTL	COM	817565104	141	5,200	SH	DFND	16	0	5,200	0
SERVICENOW INC	COM	81762P102	286	4,300	SH	DFND	14	4,080	220	0
SERVISFIRST BANCSHARES INC	COM	81768T108	2,600	52,640	SH	DFND	14	3,360	49,280	0
SHENANDOAH TELECOMMUNICATION	COM	82312B106	6,771	173,336	SH	DFND	14	63,636	109,700	0
SHERWIN WILLIAMS CO	COM	824348106	38,083	129,680	SH	DFND	14	38,079	91,601	0
SHERWIN WILLIAMS CO	COM	824348106	51	175	SH	DFND	16	0	175	0
SHOE CARNIVAL INC	COM	824889109	610	24,329	SH	DFND	14	1,571	22,758	0
SHORETEL INC	COM	825211105	1,645	245,892	SH	DFND	14	7,845	238,047	0
SHUTTERFLY INC	COM	82568P304	294	6,309	SH	DFND	10	6,309	0	0
SHUTTERFLY INC	COM	82568P304	171	3,677	SH	DFND	14	3,677	0	0
SHUTTERSTOCK INC	COM	825690100	1,484	32,400	SH	DFND	14	3,400	29,000	0
SIERRA BANCORP	COM	82620P102	615	36,844	SH	DFND	14	1,386	35,458	0
SIERRA BANCORP	COM	82620P102	12	700	SH	DFND	16	0	700	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	571	4,570	SH	DFND	10	4,570	0	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	15,004	120,109	SH	DFND	14	29,414	90,695	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	11	90	SH	DFND	16	0	90	0
SILICON LABORATORIES INC	COM	826919102	1,992	40,863	SH	DFND	14	7,334	33,529	0
SILGAN HOLDINGS INC	COM	827048109	7,044	136,890	SH	DFND	14	42,195	94,695	0
SILGAN HOLDINGS INC	COM	827048109	41	800	SH	DFND	16	0	800	0
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	6,447	139,582	SH	DFND	14	33,154	106,428	0
SIMON PPTY GROUP INC NEW	COM	828806109	874	4,030	SH	DFND	10	4,030	0	0
SIMON PPTY GROUP INC NEW	COM	828806109	135,894	626,528	SH	DFND	14	170,157	456,371	0
SIMON PPTY GROUP INC NEW	COM	828806109	141	650	SH	DFND	16	0	650	0
SIMON PPTY GROUP INC NEW	COM	828806109	240,517	1,108,886	SH	DFND	3	127,752	981,134	0
SIMPSON MANUFACTURING CO INC	COM	829073105	48	1,200	SH	DFND	10	1,200	0	0
SIMPSON MANUFACTURING CO INC	COM	829073105	4,000	100,076	SH	DFND	14	7,138	92,938	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	4,218	141,261	SH	DFND	14	69,461	71,800	0
SIRIUS XM HLDGS INC	COM	82968B103	645	163,244	SH	DFND	14	160,444	2,800	0
SIX FLAGS ENTMT CORP NEW	COM	83001A102	301	5,190	SH	DFND	14	5,190	0	0
SIZMEK INC	COM	83013P105	98	42,825	SH	DFND	14	1,225	41,600	0
SKECHERS U S A INC	CL A	830566105	25,494	857,812	SH	DFND	14	202,871	654,941	0
SKECHERS U S A INC	CL A	830566105	125	4,200	SH	DFND	16	0	4,200	0
SKULLCANDY INC	COM	83083J104	196	32,000	SH	DFND	10	32,000	0	0
SKULLCANDY INC	COM	83083J104	13	2,100	SH	DFND	14	2,100	0	0
SKYWEST INC	COM	830879102	337	12,733	SH	DFND	10	12,733	0	0
SKYWEST INC	COM	830879102	19,310	729,783	SH	DFND	14	35,766	694,017	0

SKYWORKS SOLUTIONS INC	COM	83088M102	22,471	355,109	SH	DFND	14	91,661	263,448	0
SKYWORKS SOLUTIONS INC	COM	83088M102	25	400	SH	DFND	16	0	400	0
SMITH & WESSON HLDG CORP	COM	831756101	6,535	240,419	SH	DFND	14	64,919	175,500	0
SMITH A O	COM	831865209	4,760	54,018	SH	DFND	14	10,392	43,626	0
SMART & FINAL STORES INC	COM	83190B101	31	2,100	SH	DFND	14	2,100	0	0
SMART & FINAL STORES INC	COM	83190B101	121	8,110	SH	DFND	18	0	8,110	0
SMUCKER J M CO	COM NEW	832696405	210	1,375	SH	DFND	10	1,375	0	0
SMUCKER J M CO	COM NEW	832696405	25,861	169,680	SH	DFND	14	57,831	111,849	0
SMUCKER J M CO	COM NEW	832696405	40	265	SH	DFND	16	0	265	0
SNAP ON INC	COM	833034101	12,953	82,077	SH	DFND	14	28,253	53,824	0
SNAP ON INC	COM	833034101	19	120	SH	DFND	16	0	120	0
SNYDERS-LANCE INC	COM	833551104	1,721	50,792	SH	DFND	14	13,492	37,300	0
SONIC CORP	COM	835451105	167	6,184	SH	DFND	10	6,184	0	0
SONIC CORP	COM	835451105	6,768	250,201	SH	DFND	14	133,739	116,462	0
SONIC AUTOMOTIVE INC	CL A	83545G102	622	36,333	SH	DFND	10	36,333	0	0
SONIC AUTOMOTIVE INC	CL A	83545G102	4,831	282,350	SH	DFND	14	5,187	277,163	0
SONOCO PRODS CO	COM	835495102	4,657	93,771	SH	DFND	14	13,416	80,355	0
SOTHEBYS	COM	835898107	951	34,722	SH	DFND	14	10,258	24,464	0
SONUS NETWORKS INC	COM NEW	835916503	431	49,553	SH	DFND	14	49,553	0	0
SOUTH JERSEY INDS INC	COM	838518108	6,095	192,756	SH	DFND	14	13,112	179,644	0
SOUTH JERSEY INDS INC	COM	838518108	171	5,420	SH	DFND	18	0	5,420	0
SOUTH ST CORP	COM	840441109	1,130	16,610	SH	DFND	14	16,610	0	0
SOUTHERN CO	COM	842587107	71,203	1,327,674	SH	DFND	14	444,618	883,056	0
SOUTHERN CO	COM	842587107	108	2,005	SH	DFND	16	0	2,005	0
SOUTHERN COPPER CORP	COM	84265V105	626	23,199	SH	DFND	14	8,899	14,300	0
SOUTHERN COPPER CORP	COM	84265V105	124	4,600	SH	DFND	16	0	4,600	0
SOUTHERN COPPER CORP	COM	84265V105	258	9,570	SH	DFND	18	0	9,570	0
SOUTHSIDE BANCSHARES INC	COM	84470P109	1,849	59,803	SH	DFND	14	4,678	55,125	0
SOUTHWEST AIRLS CO	COM	844741108	555	14,160	SH	DFND	10	14,160	0	0
SOUTHWEST AIRLS CO	COM	844741108	151,390	3,861,001	SH	DFND	14	761,108	3,099,893	0
SOUTHWEST AIRLS CO	COM	844741108	1,183	30,165	SH	DFND	16	0	30,165	0
SOUTHWEST BANCORP INC OKLA	COM	844767103	474	28,027	SH	DFND	14	25,627	2,400	0
SOUTHWEST GAS CORP	COM	844895102	31	400	SH	DFND	10	400	0	0
SOUTHWEST GAS CORP	COM	844895102	7,255	92,180	SH	DFND	14	10,672	81,508	0
SOUTHWESTERN ENERGY CO	COM	845467109	8,481	674,170	SH	DFND	14	195,072	479,098	0
SOUTHWESTERN ENERGY CO	COM	845467109	11	850	SH	DFND	16	0	850	0
SOVRAN SELF STORAGE INC	COM	84610H108	4,801	45,760	SH	DFND	14	23,950	21,810	0
SOVRAN SELF STORAGE INC	COM	84610H108	71,872	685,014	SH	DFND	3	75,025	609,989	0
SPARTAN MTRS INC	COM	846819100	215	34,400	SH	DFND	10	34,400	0	0
SPARTAN MTRS INC	COM	846819100	11	1,700	SH	DFND	14	1,700	0	0
SPARTANNASH CO	COM	847215100	16,124	527,257	SH	DFND	14	54,187	473,070	0
SPECTRA ENERGY CORP	COM	847560109	34,320	936,945	SH	DFND	14	322,587	614,358	0
SPECTRA ENERGY CORP	COM	847560109	52	1,425	SH	DFND	16	0	1,425	0
SPECTRA ENERGY CORP	COM	847560109	1,560	42,600	SH	DFND	18	0	42,600	0
SPECTRA ENERGY PARTNERS LP	COM	84756N109	328	6,960	SH	DFND	10	6,960	0	0
SPECTRANETICS CORP	COM	84760C107	178	9,533	SH	DFND	10	9,533	0	0
SPECTRANETICS CORP	COM	84760C107	86	4,613	SH	DFND	14	4,613	0	0
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	2,896	440,866	SH	DFND	14	126,366	314,500	0

SPEEDWAY MOTORSPORTS INC	COM	847788106	1,532	86,283	SH	DFND	14	1,593	84,690	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	73,795	1,716,161	SH	DFND	14	180,791	1,535,370	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	1,071	24,900	SH	DFND	16	0	24,900	0
SPIRE INC	COM	84857L101	7,964	112,417	SH	DFND	14	8,015	104,402	0
SPIRIT RLTY CAP INC NEW	COM	84860W102	368	28,852	SH	DFND	14	27,852	1,000	0
SPLUNK INC	COM	848637104	183	3,375	SH	DFND	10	3,375	0	0
SPLUNK INC	COM	848637104	246	4,540	SH	DFND	14	4,020	520	0
SPOK HLDGS INC	COM	84863T106	2,070	107,997	SH	DFND	14	2,467	105,530	0
SPRINT CORP	COM SER 1	85207U105	6,361	1,404,089	SH	DFND	14	109,558	1,294,531	0
SPROUTS FMRS MKT INC	COM	85208M102	1,829	79,870	SH	DFND	14	13,270	66,600	0
STAAR SURGICAL CO	COM PAR \$0.01	852312305	77	14,009	SH	DFND	14	3,209	10,800	0
STAGE STORES INC	COM NEW	85254C305	984	201,740	SH	DFND	14	4,625	197,115	0
STAG INDL INC	COM	85254J102	170	7,145	SH	DFND	14	7,145	0	0
STAG INDL INC	COM	85254J102	709	29,781	SH	DFND	3	0	29,781	0
STAMPS COM INC	COM NEW	852857200	3,354	38,368	SH	DFND	14	2,789	35,579	0
STANDARD MTR PRODS INC	COM	853666105	4,670	117,387	SH	DFND	14	70,653	46,734	0
STANDEX INTL CORP	COM	854231107	3,902	47,226	SH	DFND	14	2,368	44,858	0
STANLEY BLACK & DECKER INC	COM	854502101	24,779	222,792	SH	DFND	14	73,059	149,733	0
STANLEY BLACK & DECKER INC	COM	854502101	36	325	SH	DFND	16	0	325	0
STAPLES INC	COM	855030102	40,446	4,692,154	SH	DFND	14	601,755	4,090,399	0
STAPLES INC	COM	855030102	165	19,160	SH	DFND	16	0	19,160	0
STARBUCKS CORP	COM	855244109	116,300	2,036,062	SH	DFND	14	704,972	1,331,090	0
STARBUCKS CORP	COM	855244109	175	3,060	SH	DFND	16	0	3,060	0
STARBUCKS CORP	COM	855244109	406	7,100	SH	DFND	18	0	7,100	0
STATE AUTO FINL CORP	COM	855707105	2,493	113,769	SH	DFND	14	1,710	112,059	0
STARWOOD PPTY TR INC	COM	85571B105	99,961	4,824,373	SH	DFND	14	883,833	3,940,540	0
STARWOOD PPTY TR INC	COM	85571B105	1,073	51,800	SH	DFND	16	0	51,800	0
STARZ	COM SER A	85571Q102	460	15,363	SH	DFND	10	15,363	0	0
STARZ	COM SER A	85571Q102	218	7,293	SH	DFND	14	5,993	1,300	0
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	17,548	237,296	SH	DFND	14	81,327	155,969	0
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	25	335	SH	DFND	16	0	335	0
STATE STR CORP	COM	857477103	48,411	897,831	SH	DFND	14	238,568	659,263	0
STATE STR CORP	COM	857477103	46	850	SH	DFND	16	0	850	0
STEEL DYNAMICS INC	COM	858119100	273	11,160	SH	DFND	10	11,160	0	0
STEEL DYNAMICS INC	COM	858119100	83,655	3,414,481	SH	DFND	14	540,067	2,874,414	0
STEEL DYNAMICS INC	COM	858119100	982	40,100	SH	DFND	16	0	40,100	0
STEELCASE INC	CL A	858155203	362	26,689	SH	DFND	10	26,689	0	0
STEELCASE INC	CL A	858155203	20,412	1,504,208	SH	DFND	14	483,258	1,020,950	0
STEELCASE INC	CL A	858155203	147	10,800	SH	DFND	16	0	10,800	0
STEIN MART INC	COM	858375108	577	74,758	SH	DFND	14	4,366	70,392	0
STEPAN CO	COM	858586100	449	7,545	SH	DFND	10	7,545	0	0
STEPAN CO	COM	858586100	15,545	261,129	SH	DFND	14	16,590	244,539	0
STERICYCLE INC	COM	858912108	12,547	120,508	SH	DFND	14	41,604	78,904	0
STERICYCLE INC	COM	858912108	20	190	SH	DFND	16	0	190	0
STERLING BANCORP DEL	COM	85917A100	4,732	301,374	SH	DFND	14	20,982	280,392	0

STEWART INFORMATION SVCS COR	COM	860372101	3,220	77,764	SH	DFND	14	24,880	52,884	0
STIFEL FINL CORP	COM	860630102	12,294	390,894	SH	DFND	14	11,701	379,193	0
STILLWATER MNG CO	COM	86074Q102	3,463	291,984	SH	DFND	14	19,204	272,780	0
STOCK YDS BANCORP INC	COM	861025104	1,849	65,492	SH	DFND	14	2,575	62,917	0
STORE CAP CORP	COM	862121100	130	4,400	SH	DFND	14	4,400	0	0
STORE CAP CORP	COM	862121100	69,345	2,354,663	SH	DFND	3	347,815	2,006,848	0
STRATTEC SEC CORP	COM	863111100	98	2,400	SH	DFND	10	2,400	0	0
STRATTEC SEC CORP	COM	863111100	1,073	26,328	SH	DFND	14	500	25,828	0
STRAYER ED INC	COM	863236105	1,346	27,393	SH	DFND	14	1,901	25,492	0
STRYKER CORP	COM	863667101	53,995	450,596	SH	DFND	14	152,720	297,876	0
STRYKER CORP	COM	863667101	80	665	SH	DFND	16	0	665	0
STURM RUGER & CO INC	COM	864159108	13,664	213,472	SH	DFND	14	40,824	172,648	0
STURM RUGER & CO INC	COM	864159108	90	1,400	SH	DFND	16	0	1,400	0
SUFFOLK BANCORP	COM	864739107	452	14,423	SH	DFND	14	14,423	0	0
SUCAMPO PHARMACEUTICALS INC	CL A	864909106	4,757	433,653	SH	DFND	14	38,153	395,500	0
SUMMIT HOTEL PPTYS	COM	866082100	11,552	872,520	SH	DFND	14	91,200	781,320	0
SUMMIT HOTEL PPTYS	COM	866082100	271	20,500	SH	DFND	16	0	20,500	0
SUMMIT MATLS INC	CL A	86614U100	309	15,098	SH	DFND	10	15,098	0	0
SUMMIT MATLS INC	CL A	86614U100	122	5,956	SH	DFND	14	5,956	0	0
SUN CMNTYS INC	COM	866674104	791	10,317	SH	DFND	14	10,317	0	0
SUN CMNTYS INC	COM	866674104	81,956	1,069,369	SH	DFND	3	151,577	917,792	0
SUN HYDRAULICS CORP	COM	866942105	510	17,194	SH	DFND	14	14,794	2,400	0
SUNCOKE ENERGY INC	COM	86722A103	1,020	175,270	SH	DFND	14	10,983	164,287	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	2,262	187,395	SH	DFND	14	73,414	113,981	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	45,061	3,733,324	SH	DFND	3	529,224	3,204,100	0
SUNTRUST BKS INC	COM	867914103	1,339	32,590	SH	DFND	10	32,590	0	0
SUNTRUST BKS INC	COM	867914103	110,511	2,690,147	SH	DFND	14	387,590	2,302,557	0
SUNTRUST BKS INC	COM	867914103	974	23,722	SH	DFND	16	0	23,722	0
SUPER MICRO COMPUTER INC	COM	86800U104	320	12,895	SH	DFND	10	12,895	0	0
SUPER MICRO COMPUTER INC	COM	86800U104	6,342	255,223	SH	DFND	14	32,903	222,320	0
SUPERIOR ENERGY SVCS INC	COM	868157108	297	16,120	SH	DFND	10	16,120	0	0
SUPERIOR ENERGY SVCS INC	COM	868157108	1,684	91,472	SH	DFND	14	20,262	71,210	0
SUPERIOR ENERGY SVCS INC	COM	868157108	129	7,000	SH	DFND	18	0	7,000	0
SUPERIOR INDS INTL INC	COM	868168105	217	8,100	SH	DFND	10	8,100	0	0
SUPERIOR INDS INTL INC	COM	868168105	1,638	61,156	SH	DFND	14	4,066	57,090	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	165	8,116	SH	DFND	10	8,116	0	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	3,861	189,540	SH	DFND	14	44,700	144,840	0
SUPERVALU INC	COM	868536103	8,999	1,906,498	SH	DFND	14	590,513	1,315,985	0
SUPERVALU INC	COM	868536103	47	10,000	SH	DFND	16	0	10,000	0
SUPERVALU INC	COM	868536103	211	44,660	SH	DFND	18	0	44,660	0
SURGICAL CARE AFFILIATES INC	COM	86881L106	3,149	66,060	SH	DFND	14	4,620	61,440	0
SURMODICS INC	COM	868873100	1,095	46,622	SH	DFND	14	2,534	44,088	0
SWIFT TRANSN CO	CL A	87074U101	341	22,134	SH	DFND	14	8,734	13,400	0
SYKES ENTERPRISES INC	COM	871237103	3,160	109,103	SH	DFND	14	7,101	102,002	0
SYMANTEC CORP	COM	871503108	24,221	1,179,199	SH	DFND	14	291,329	887,870	0

SYMANTEC CORP	COM	871503108	1,322	64,382	SH	DFND	16	0	64,382	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	446	14,000	SH	DFND	10	14,000	0	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	3,114	97,737	SH	DFND	14	6,737	91,000	0
SYNAPTICS INC	COM	87157D109	1,456	27,080	SH	DFND	14	6,669	20,411	0
SYNAPTICS INC	COM	87157D109	11	200	SH	DFND	16	0	200	0
SYNOPSYS INC	COM	871607107	45,490	841,170	SH	DFND	14	211,589	629,581	0
SYNOPSYS INC	COM	871607107	206	3,800	SH	DFND	16	0	3,800	0
SYNOVUS FINL CORP	COM NEW	87161C501	15,726	542,459	SH	DFND	14	47,253	495,206	0
SYNTEL INC	COM	87162H103	6,508	143,784	SH	DFND	14	77,184	66,600	0
SYNNEX CORP	COM	87162W100	27,819	293,390	SH	DFND	14	104,131	189,259	0
SYNNEX CORP	COM	87162W100	139	1,470	SH	DFND	16	0	1,470	0
SYNERGY PHARMACEUTICALS DEL	COM NEW	871639308	44	11,500	SH	DFND	14	11,500	0	0
SYNERGY RES CORP	COM	87164P103	3,106	466,380	SH	DFND	14	30,300	436,080	0
SYNCHRONY FINL	COM	87165B103	34,631	1,369,887	SH	DFND	14	417,369	952,518	0
SYNCHRONY FINL	COM	87165B103	44	1,749	SH	DFND	16	0	1,749	0
SYSCO CORP	COM	871829107	38,936	767,357	SH	DFND	14	255,796	511,561	0
SYSCO CORP	COM	871829107	53	1,050	SH	DFND	16	0	1,050	0
TCF FINL CORP	COM	872275102	24,780	1,958,860	SH	DFND	14	545,274	1,413,586	0
TCF FINL CORP	COM	872275102	116	9,200	SH	DFND	16	0	9,200	0
TD AMERITRADE HLDG CORP	COM	87236Y108	578	20,316	SH	DFND	14	19,936	380	0
TECO ENERGY INC	COM	872375100	6,350	229,729	SH	DFND	14	106,019	123,710	0
TCP CAP CORP	COM	87238Q103	286	18,722	SH	DFND	10	18,722	0	0
TCP CAP CORP	COM	87238Q103	26	1,700	SH	DFND	14	1,700	0	0
TJX COS INC NEW	COM	872540109	87,678	1,135,278	SH	DFND	14	509,830	625,448	0
TJX COS INC NEW	COM	872540109	110	1,430	SH	DFND	16	0	1,430	0
TJX COS INC NEW	COM	872540109	278	3,600	SH	DFND	18	0	3,600	0
T MOBILE US INC	COM	872590104	1,857	42,910	SH	DFND	14	42,500	410	0
TRI POINTE GROUP INC	COM	87265H109	20,109	1,701,300	SH	DFND	14	424,800	1,276,500	0
TRI POINTE GROUP INC	COM	87265H109	96	8,100	SH	DFND	16	0	8,100	0
TTM TECHNOLOGIESINC	COM	87305R109	1,587	210,718	SH	DFND	14	9,964	200,754	0
TABLEAU SOFTWARE INC	CL A	87336U105	489	10,001	SH	DFND	10	10,001	0	0
TABLEAU SOFTWARE INC	CL A	87336U105	65	1,330	SH	DFND	14	1,330	0	0
TABLEAU SOFTWARE INC	CL A	87336U105	66	1,350	SH	DFND	18	0	1,350	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	4,945	188,512	SH	DFND	14	0	188,512	0
TAILORED BRANDS INC	COM	87403A107	1,486	117,378	SH	DFND	14	7,982	109,396	0
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	8,235	217,172	SH	DFND	14	14,508	202,664	0
TAL INTL GROUP INC	COM	874083108	780	58,198	SH	DFND	14	3,461	54,737	0
TALEN ENERGY CORP	COM	87422J105	49	3,602	SH	DFND	10	3,602	0	0
TALEN ENERGY CORP	COM	87422J105	6,237	460,326	SH	DFND	14	123,763	336,563	0
TALMER BANCORP INC	COM	87482X101	2,921	152,360	SH	DFND	14	8,300	144,060	0
TANGER FACTORY OUTLET CTRS I	COM	875465106	4,280	106,525	SH	DFND	14	13,177	93,348	0
TANGOE INC	COM	87582Y108	688	89,112	SH	DFND	14	4,892	84,220	0
TARGET CORP	COM	87612E106	1,704	24,410	SH	DFND	10	24,410	0	0
TARGET CORP	COM	87612E106	150,253	2,152,009	SH	DFND	14	376,420	1,775,589	0
TARGET CORP	COM	87612E106	949	13,595	SH	DFND	16	0	13,595	0
TARGET CORP	COM	87612E106	227	3,250	SH	DFND	18	0	3,250	0

TARGA RES CORP	COM	87612G101	445	10,562	SH	DFND	14	10,562	0	0
TARGA RES CORP	COM	87612G101	1,256	29,800	SH	DFND	18	0	29,800	0
TASER INTL INC	COM	87651B104	73	2,925	SH	DFND	10	2,925	0	0
TASER INTL INC	COM	87651B104	5,395	216,853	SH	DFND	14	97,993	118,860	0
TATA MTRS LTD	SPONSORED ADR	876568502	21,457	618,900	SH	DFND	14	0	618,900	0
TATA MTRS LTD	SPONSORED ADR	876568502	3,387	97,700	SH	DFND	16	0	97,700	0
TAUBMAN CTRS INC	COM	876664103	28,919	389,742	SH	DFND	14	103,604	286,138	0
TAUBMAN CTRS INC	COM	876664103	156	2,100	SH	DFND	16	0	2,100	0
TAUBMAN CTRS INC	COM	876664103	91,597	1,234,467	SH	DFND	3	130,619	1,103,848	0
TAYLOR MORRISON HOME CORP	CL A	87724P106	5,335	359,500	SH	DFND	14	109,400	250,100	0
TEAM INC	COM	878155100	377	15,189	SH	DFND	10	15,189	0	0
TEAM INC	COM	878155100	1,778	71,602	SH	DFND	14	4,802	66,800	0
TEAM HEALTH HOLDINGS INC	COM	87817A107	299	7,363	SH	DFND	14	7,363	0	0
TECH DATA CORP	COM	878237106	125	1,734	SH	DFND	10	1,734	0	0
TECH DATA CORP	COM	878237106	37,217	517,980	SH	DFND	14	121,411	396,569	0
TECH DATA CORP	COM	878237106	129	1,800	SH	DFND	16	0	1,800	0
TEGNA INC	COM	87901J105	27,787	1,199,250	SH	DFND	14	173,249	1,026,001	0
TEGNA INC	COM	87901J105	9	400	SH	DFND	16	0	400	0
TELADOC INC	COM	87918A105	18	1,100	SH	DFND	14	1,100	0	0
TELADOC INC	COM	87918A105	4,816	300,600	SH	DFND	18	0	300,600	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	2,203	22,238	SH	DFND	14	5,967	16,271	0
TELEFLEX INC	COM	879369106	11,019	62,148	SH	DFND	14	16,483	45,665	0
TELEFLEX INC	COM	879369106	32	180	SH	DFND	16	0	180	0
TELEFLEX INC	COM	879369106	358	2,020	SH	DFND	18	0	2,020	0
TELEFONICA BRASIL SA	SPONSORED ADR	87936R106	362	26,621	SH	DFND	18	0	26,621	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	38,569	1,300,374	SH	DFND	14	226,607	1,073,767	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	125	4,200	SH	DFND	16	0	4,200	0
TELENAV INC	COM	879455103	312	61,100	SH	DFND	10	61,100	0	0
TELENAV INC	COM	879455103	16	3,165	SH	DFND	14	3,165	0	0
TELETECH HOLDINGS INC	COM	879939106	527	19,415	SH	DFND	10	19,415	0	0
TELETECH HOLDINGS INC	COM	879939106	2,055	75,739	SH	DFND	14	3,092	72,647	0
TEMPUR SEALY INTL INC	COM	88023U101	17,294	312,617	SH	DFND	14	104,426	208,191	0
TEMPUR SEALY INTL INC	COM	88023U101	122	2,200	SH	DFND	16	0	2,200	0
TENET HEALTHCARE CORP	COM NEW	88033G407	1,705	61,680	SH	DFND	14	13,277	48,403	0
TENNANT CO	COM	880345103	2,419	44,897	SH	DFND	14	3,127	41,770	0
TENNECO INC	COM	880349105	8,971	192,476	SH	DFND	14	46,386	146,090	0
TERADATA CORP DEL	COM	88076W103	338	13,479	SH	DFND	10	13,479	0	0
TERADATA CORP DEL	COM	88076W103	4,487	178,965	SH	DFND	14	62,255	116,710	0
TERADATA CORP DEL	COM	88076W103	4	175	SH	DFND	16	0	175	0
TERADYNE INC	COM	880770102	664	33,725	SH	DFND	10	33,725	0	0
TERADYNE INC	COM	880770102	30,354	1,541,587	SH	DFND	14	394,293	1,147,294	0
TERADYNE INC	COM	880770102	142	7,200	SH	DFND	16	0	7,200	0
TEREX CORP NEW	COM	880779103	149	7,342	SH	DFND	10	7,342	0	0
TEREX CORP NEW	COM	880779103	39,794	1,959,312	SH	DFND	14	427,937	1,531,375	0
TEREX CORP NEW	COM	880779103	516	25,400	SH	DFND	16	0	25,400	0
TERRAFORM PWR INC	CL A COM	88104R100	2,187	200,600	SH	DFND	14	5,800	194,800	0
TESCO CORP	COM	88157K101	735	109,812	SH	DFND	14	6,212	103,600	0

TESORO CORP	COM	881609101	403	5,380	SH	DFND	10	5,380	0	0
TESORO CORP	COM	881609101	123,886	1,653,583	SH	DFND	14	271,793	1,381,790	0
TESORO CORP	COM	881609101	1,143	15,255	SH	DFND	16	0	15,255	0
TESORO CORP	COM	881609101	352	4,700	SH	DFND	18	0	4,700	0
TESLA MTRS INC	COM	88160R101	1,559	7,343	SH	DFND	14	7,213	130	0
TETRA TECHNOLOGIES INC DEL	COM	88162F105	2,201	345,580	SH	DFND	14	95,421	250,159	0
TETRA TECH INC NEW	COM	88162G103	4,528	147,260	SH	DFND	14	10,336	136,924	0
TESSERA TECHNOLOGIES INC	COM	88164L100	21,120	689,285	SH	DFND	14	95,588	593,697	0
TESSERA TECHNOLOGIES INC	COM	88164L100	126	4,100	SH	DFND	16	0	4,100	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	11,506	246,072	SH	DFND	14	36,972	209,100	0
TEXAS INSTRS INC	COM	882508104	434	6,925	SH	DFND	10	6,925	0	0
TEXAS INSTRS INC	COM	882508104	170,961	2,728,828	SH	DFND	14	605,251	2,123,577	0
TEXAS INSTRS INC	COM	882508104	1,912	30,515	SH	DFND	16	0	30,515	0
TEXAS ROADHOUSE INC	COM	882681109	220	4,834	SH	DFND	10	4,834	0	0
TEXAS ROADHOUSE INC	COM	882681109	12,195	267,440	SH	DFND	14	61,732	205,708	0
TEXTRON INC	COM	883203101	34,185	935,051	SH	DFND	14	174,190	760,861	0
TEXTRON INC	COM	883203101	603	16,485	SH	DFND	16	0	16,485	0
THERAPEUTICSMD INC	COM	88338N107	168	19,761	SH	DFND	10	19,761	0	0
THERAPEUTICSMD INC	COM	88338N107	119	14,000	SH	DFND	14	14,000	0	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	99,541	673,667	SH	DFND	14	220,006	453,661	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	241	1,630	SH	DFND	16	0	1,630	0
THOMSON REUTERS CORP	COM	884903105	3,848	95,200	SH	DFND	14	23,200	72,000	0
THOMSON REUTERS CORP	COM	884903105	275	6,800	SH	DFND	16	0	6,800	0
THOR INDS INC	COM	885160101	1,229	18,977	SH	DFND	10	18,977	0	0
THOR INDS INC	COM	885160101	27,319	421,980	SH	DFND	14	111,308	310,672	0
THOR INDS INC	COM	885160101	136	2,100	SH	DFND	16	0	2,100	0
3-D SYS CORP DEL	COM NEW	88554D205	943	68,862	SH	DFND	14	19,132	49,730	0
3M CO	COM	88579Y101	265,770	1,517,644	SH	DFND	14	406,561	1,111,083	0
3M CO	COM	88579Y101	2,448	13,980	SH	DFND	16	0	13,980	0
TIDEWATER INC	COM	886423102	66	14,868	SH	DFND	10	14,868	0	0
TIDEWATER INC	COM	886423102	1,654	375,007	SH	DFND	14	6,932	368,075	0
TIER REIT INC	COM NEW	88650V208	987	64,400	SH	DFND	14	26,600	37,800	0
TIFFANY & CO NEW	COM	886547108	9,415	155,254	SH	DFND	14	53,699	101,555	0
TIFFANY & CO NEW	COM	886547108	15	250	SH	DFND	16	0	250	0
TILLYS INC	CL A	886885102	731	126,310	SH	DFND	14	1,700	124,610	0
TIME INC NEW	COM	887228104	23,700	1,439,834	SH	DFND	14	173,274	1,266,560	0
TIME INC NEW	COM	887228104	63	3,800	SH	DFND	16	0	3,800	0
TIME WARNER INC	COM NEW	887317303	100,481	1,366,344	SH	DFND	14	464,711	901,633	0
TIME WARNER INC	COM NEW	887317303	123	1,676	SH	DFND	16	0	1,676	0
TIME WARNER INC	COM NEW	887317303	346	4,700	SH	DFND	18	0	4,700	0
TIMKEN CO	COM	887389104	1,303	42,498	SH	DFND	14	10,050	32,448	0
TIMKENSTEEL CORP	COM	887399103	1,279	132,977	SH	DFND	14	43,908	89,069	0
TITAN INTL INC ILL	COM	88830M102	653	105,385	SH	DFND	14	6,875	98,510	0
TOLL BROTHERS INC	COM	889478103	15,711	583,839	SH	DFND	14	31,431	552,408	0
TOMPKINS FINANCIAL CORPORATI	COM	890110109	191	2,938	SH	DFND	10	2,938	0	0
TOMPKINS FINANCIAL CORPORATI	COM	890110109	4,851	74,633	SH	DFND	14	2,657	71,976	0

TOOTSIE ROLL INDS INC	COM	890516107	460	11,928	SH	DFND	14	3,486	8,442	0
TOPBUILD CORP	COM	89055F103	3,396	93,805	SH	DFND	14	6,849	86,956	0
TORCHMARK CORP	COM	891027104	23,164	374,699	SH	DFND	14	93,750	280,949	0
TORCHMARK CORP	COM	891027104	15	237	SH	DFND	16	0	237	0
TORO CO	COM	891092108	26,759	303,392	SH	DFND	14	83,394	219,998	0
TORO CO	COM	891092108	141	1,600	SH	DFND	16	0	1,600	0
TOWER INTL INC	COM	891826109	4,049	196,761	SH	DFND	14	1,572	195,189	0
TOTAL SYS SVCS INC	COM	891906109	26,627	501,364	SH	DFND	14	94,404	406,960	0
TOTAL SYS SVCS INC	COM	891906109	247	4,650	SH	DFND	16	0	4,650	0
TRACTOR SUPPLY CO	COM	892356106	17,088	187,410	SH	DFND	14	64,762	122,648	0
TRACTOR SUPPLY CO	COM	892356106	27	300	SH	DFND	16	0	300	0
TRANSDIGM GROUP INC	COM	893641100	18,762	71,153	SH	DFND	14	24,253	46,900	0
TRANSDIGM GROUP INC	COM	893641100	30	115	SH	DFND	16	0	115	0
TRAVELERS COMPANIES INC	COM	89417E109	943	7,920	SH	DFND	10	7,920	0	0
TRAVELERS COMPANIES INC	COM	89417E109	82,830	695,819	SH	DFND	14	180,337	515,482	0
TRAVELERS COMPANIES INC	COM	89417E109	73	614	SH	DFND	16	0	614	0
TRECORA RES	COM	894648104	234	22,425	SH	DFND	14	2,200	20,225	0
TREDEGAR CORP	COM	894650100	2,826	175,316	SH	DFND	14	3,994	171,322	0
TREEHOUSE FOODS INC	COM	89469A104	490	4,773	SH	DFND	10	4,773	0	0
TREEHOUSE FOODS INC	COM	89469A104	3,455	33,654	SH	DFND	14	7,116	26,538	0
TREEHOUSE FOODS INC	COM	89469A104	169	1,650	SH	DFND	18	0	1,650	0
TREX CO INC	COM	89531P105	3,205	71,350	SH	DFND	14	4,950	66,400	0
TRIBUNE MEDIA CO	CL A	896047503	1,808	46,150	SH	DFND	14	1,550	44,600	0
TRICO BANCSHARES	COM	896095106	1,713	62,078	SH	DFND	14	2,028	60,050	0
TRIMAS CORP	COM NEW	896215209	2,308	128,211	SH	DFND	14	63,651	64,560	0
TRIMBLE NAVIGATION LTD	COM	896239100	3,916	160,738	SH	DFND	14	32,214	128,524	0
TRINITY INDS INC	COM	896522109	266	14,320	SH	DFND	10	14,320	0	0
TRINITY INDS INC	COM	896522109	21,182	1,140,659	SH	DFND	14	210,059	930,600	0
TRINITY INDS INC	COM	896522109	128	6,900	SH	DFND	16	0	6,900	0
TRIPLE-S MGMT CORP	CL B	896749108	7,966	326,056	SH	DFND	14	45,123	280,933	0
TRISTATE CAP HLDGS INC	COM	89678F100	315	22,940	SH	DFND	14	2,840	20,100	0
TRIUMPH GROUP INC NEW	COM	896818101	228	6,428	SH	DFND	10	6,428	0	0
TRIUMPH GROUP INC NEW	COM	896818101	8,073	227,407	SH	DFND	14	36,786	190,621	0
TRIUMPH GROUP INC NEW	COM	896818101	223	6,290	SH	DFND	18	0	6,290	0
TRIPADVISOR INC	COM	896945201	10,142	157,723	SH	DFND	14	53,417	104,306	0
TRIPADVISOR INC	COM	896945201	18	275	SH	DFND	16	0	275	0
TRUEBLUE INC	COM	89785X101	284	15,002	SH	DFND	10	15,002	0	0
TRUEBLUE INC	COM	89785X101	2,233	118,008	SH	DFND	14	7,387	110,621	0
TRUSTCO BK CORP N Y	COM	898349105	2,401	374,536	SH	DFND	14	44,809	329,727	0
TRUSTMARK CORP	COM	898402102	474	19,090	SH	DFND	10	19,090	0	0
TRUSTMARK CORP	COM	898402102	12,309	495,340	SH	DFND	14	11,647	483,693	0
TUESDAY MORNING CORP	COM NEW	899035505	747	106,386	SH	DFND	14	6,946	99,440	0
TUMI HLDGS INC	COM	89969Q104	3,604	134,790	SH	DFND	14	7,850	126,940	0
TUPPERWARE BRANDS CORP	COM	899896104	10,069	178,904	SH	DFND	14	6,690	172,214	0
TUTOR PERINI CORP	COM	901109108	1,220	51,803	SH	DFND	14	4,603	47,200	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	41,685	1,541,023	SH	DFND	14	528,021	1,013,002	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	60	2,210	SH	DFND	16	0	2,210	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	279	10,300	SH	DFND	18	0	10,300	0
TWENTY FIRST CENTY FOX INC	CL B	90130A200	15,590	572,112	SH	DFND	14	183,050	389,062	0

TWENTY FIRST CENTY FOX INC	CL B	90130A200	25	900	SH	DFND	16	0	900	0
TWITTER INC	COM	90184L102	278	16,450	SH	DFND	14	15,650	800	0
TWO HBRS INVT CORP	COM	90187B101	5,719	668,144	SH	DFND	14	64,044	604,100	0
II VI INC	COM	902104108	2,424	129,225	SH	DFND	14	9,303	119,922	0
TYLER TECHNOLOGIES INC	COM	902252105	289	1,732	SH	DFND	10	1,732	0	0
TYLER TECHNOLOGIES INC	COM	902252105	3,269	19,611	SH	DFND	14	4,249	15,362	0
TYSON FOODS INC	CL A	902494103	1,616	24,190	SH	DFND	10	24,190	0	0
TYSON FOODS INC	CL A	902494103	174,748	2,616,375	SH	DFND	14	431,679	2,184,696	0
TYSON FOODS INC	CL A	902494103	1,443	21,600	SH	DFND	16	0	21,600	0
TYSON FOODS INC	CL A	902494103	127	1,900	SH	DFND	18	0	1,900	0
UDR INC	COM	902653104	13,233	358,427	SH	DFND	14	125,773	232,654	0
UDR INC	COM	902653104	18	500	SH	DFND	16	0	500	0
UGI CORP NEW	COM	902681105	89,620	1,980,555	SH	DFND	14	399,931	1,580,624	0
UGI CORP NEW	COM	902681105	959	21,200	SH	DFND	16	0	21,200	0
UMB FINL CORP	COM	902788108	517	9,711	SH	DFND	10	9,711	0	0
UMB FINL CORP	COM	902788108	5,457	102,550	SH	DFND	14	7,393	95,157	0
US BANCORP DEL	COM NEW	902973304	124,275	3,081,451	SH	DFND	14	904,077	2,177,374	0
US BANCORP DEL	COM NEW	902973304	135	3,354	SH	DFND	16	0	3,354	0
USANA HEALTH SCIENCES INC	COM	90328M107	547	4,909	SH	DFND	10	4,909	0	0
USANA HEALTH SCIENCES INC	COM	90328M107	3,990	35,808	SH	DFND	14	12,808	23,000	0
U S CONCRETE INC	COM NEW	90333L201	76	1,253	SH	DFND	10	1,253	0	0
U S CONCRETE INC	COM NEW	90333L201	2,065	33,900	SH	DFND	14	2,700	31,200	0
U S PHYSICAL THERAPY INC	COM	90337L108	1,942	32,250	SH	DFND	14	2,070	30,180	0
U S SILICA HLDGS INC	COM	90346E103	5,229	151,690	SH	DFND	14	8,110	143,580	0
UBIQUITI NETWORKS INC	COM	90347A100	385	9,969	SH	DFND	14	2,069	7,900	0
ULTA SALON COSMETCS & FRAG I	COM	90384S303	26,330	108,069	SH	DFND	14	29,379	78,690	0
ULTA SALON COSMETCS & FRAG I	COM	90384S303	35	145	SH	DFND	16	0	145	0
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	4,501	21,402	SH	DFND	14	3,832	17,570	0
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	151	720	SH	DFND	18	0	720	0
ULTRA CLEAN HLDGS INC	COM	90385V107	130	22,790	SH	DFND	14	2,990	19,800	0
ULTRATECH INC	COM	904034105	1,478	64,350	SH	DFND	14	3,902	60,448	0
UMPQUA HLDGS CORP	COM	904214103	15,866	1,025,569	SH	DFND	14	36,884	988,685	0
UNDER ARMOUR INC	CL A	904311107	10,191	253,956	SH	DFND	14	93,218	160,738	0
UNDER ARMOUR INC	CL A	904311107	14	340	SH	DFND	16	0	340	0
UNDER ARMOUR INC	CL A	904311107	201	5,000	SH	DFND	18	0	5,000	0
UNDER ARMOUR INC	CL C	904311206	8,627	237,015	SH	DFND	14	76,050	160,965	0
UNDER ARMOUR INC	CL C	904311206	12	343	SH	DFND	16	0	343	0
UNIFI INC	COM NEW	904677200	118	4,324	SH	DFND	10	4,324	0	0
UNIFI INC	COM NEW	904677200	4,122	151,361	SH	DFND	14	21,551	129,810	0
UNIFIRST CORP MASS	COM	904708104	7,839	67,738	SH	DFND	14	13,333	54,405	0
UNION BANKSHARES CORP NEW	COM	90539J109	247	9,999	SH	DFND	10	9,999	0	0
UNION BANKSHARES CORP NEW	COM	90539J109	2,180	88,231	SH	DFND	14	4,830	83,401	0
UNION PAC CORP	COM	907818108	104,586	1,198,694	SH	DFND	14	404,560	794,134	0
UNION PAC CORP	COM	907818108	152	1,740	SH	DFND	16	0	1,740	0
UNIT CORP	COM	909218109	2,743	176,280	SH	DFND	14	8,432	167,848	0

UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	6,073	332,042	SH	DFND	14	59,522	272,520	0
UNITED BANKSHARES INC WEST V	COM	909907107	7,403	197,357	SH	DFND	14	27,713	169,644	0
UNITED CONTL HLDGS INC	COM	910047109	75,483	1,839,249	SH	DFND	14	377,679	1,461,570	0
UNITED CONTL HLDGS INC	COM	910047109	1,094	26,650	SH	DFND	16	0	26,650	0
UNITED FINL BANCORP INC NEW	COM	910304104	768	59,205	SH	DFND	14	3,805	55,400	0
UNITED FIRE GROUP INC	COM	910340108	188	4,427	SH	DFND	10	4,427	0	0
UNITED FIRE GROUP INC	COM	910340108	9,768	230,213	SH	DFND	14	3,874	226,339	0
UNITED INS HLDGS CORP	COM	910710102	74	4,513	SH	DFND	10	4,513	0	0
UNITED INS HLDGS CORP	COM	910710102	6,229	380,300	SH	DFND	14	14,600	365,700	0
UNITED INS HLDGS CORP	COM	910710102	57	3,500	SH	DFND	16	0	3,500	0
UNITED NAT FOODS INC	COM	911163103	197	4,207	SH	DFND	10	4,207	0	0
UNITED NAT FOODS INC	COM	911163103	18,189	388,661	SH	DFND	14	8,911	379,750	0
UNITED ONLINE INC	COM NEW	911268209	702	63,814	SH	DFND	14	32,314	31,500	0
UNITED PARCEL SERVICE INC	CL B	911312106	107,304	996,134	SH	DFND	14	328,353	667,781	0
UNITED PARCEL SERVICE INC	CL B	911312106	157	1,460	SH	DFND	16	0	1,460	0
UNITED RENTALS INC	COM	911363109	8,466	126,170	SH	DFND	14	44,156	82,014	0
UNITED RENTALS INC	COM	911363109	13	200	SH	DFND	16	0	200	0
UNITED STATES CELLULAR CORP	COM	911684108	1,997	50,865	SH	DFND	14	8,555	42,310	0
UNITED STATES LIME & MINERAL	COM	911922102	423	7,167	SH	DFND	14	367	6,800	0
US FOODS HLDG CORP	COM	912008109	1,800	74,247	SH	DFND	14	17,947	56,300	0
UNITED STATES STL CORP NEW	COM	912909108	1,461	86,633	SH	DFND	14	17,734	68,899	0
UNITED TECHNOLOGIES CORP	COM	913017109	128,886	1,256,810	SH	DFND	14	406,297	850,513	0
UNITED TECHNOLOGIES CORP	COM	913017109	168	1,640	SH	DFND	16	0	1,640	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	158	1,490	SH	DFND	10	1,490	0	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	32,022	302,324	SH	DFND	14	94,620	207,704	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	145	1,370	SH	DFND	16	0	1,370	0
UNITEDHEALTH GROUP INC	COM	91324P102	374,361	2,651,280	SH	DFND	14	634,173	2,017,107	0
UNITEDHEALTH GROUP INC	COM	91324P102	2,670	18,910	SH	DFND	16	0	18,910	0
UNITEDHEALTH GROUP INC	COM	91324P102	5,676	40,200	SH	DFND	18	0	40,200	0
UNIVERSAL CORP VA	COM	913456109	8,591	148,780	SH	DFND	14	3,973	144,807	0
UNIVERSAL DISPLAY CORP	COM	91347P105	308	4,536	SH	DFND	14	4,536	0	0
UNIVERSAL ELECTRS INC	COM	913483103	2,581	35,704	SH	DFND	14	2,926	32,778	0
UNIVERSAL FST PRODS INC	COM	913543104	28,581	308,354	SH	DFND	14	40,769	267,585	0
UNIVERSAL FST PRODS INC	COM	913543104	260	2,800	SH	DFND	16	0	2,800	0
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	1,718	30,051	SH	DFND	14	2,261	27,790	0
UNIVERSAL INS HLDGS INC	COM	91359V107	1,654	89,006	SH	DFND	14	16,526	72,480	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	20,538	153,152	SH	DFND	14	43,630	109,522	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	27	200	SH	DFND	16	0	200	0
UNIVERSAL TECHNICAL INST INC	COM	913915104	109	48,200	SH	DFND	14	2,237	45,963	0
UNIVEST CORP PA	COM	915271100	1,840	87,534	SH	DFND	14	1,946	85,588	0
UNUM GROUP	COM	91529Y106	29,155	917,114	SH	DFND	14	183,947	733,167	0
UNUM GROUP	COM	91529Y106	16	511	SH	DFND	16	0	511	0
URBAN OUTFITTERS INC	COM	917047102	3,435	124,904	SH	DFND	14	41,773	83,131	0

URBAN OUTFITTERS INC	COM	917047102	3	100	SH	DFND	16	0	100	0
URBAN OUTFITTERS INC	COM	917047102	48	1,740	SH	DFND	18	0	1,740	0
URBAN EDGE PPTYS	COM	91704F104	4,989	167,088	SH	DFND	14	39,235	127,853	0
URSTADT BIDDLE PPTYS INC	CL A	917286205	1,740	70,198	SH	DFND	14	5,228	64,970	0
US ECOLOGY INC	COM	91732J102	3,645	79,318	SH	DFND	14	27,948	51,370	0
VCA INC	COM	918194101	35,640	527,142	SH	DFND	14	142,910	384,232	0
VCA INC	COM	918194101	176	2,600	SH	DFND	16	0	2,600	0
V F CORP	COM	918204108	30,038	488,502	SH	DFND	14	162,248	326,254	0
V F CORP	COM	918204108	43	700	SH	DFND	16	0	700	0
V F CORP	COM	918204108	184	3,000	SH	DFND	18	0	3,000	0
VSE CORP	COM	918284100	1,642	24,584	SH	DFND	14	284	24,300	0
VOXX INTL CORP	CL A	91829F104	121	43,325	SH	DFND	14	975	42,350	0
VWR CORP	COM	91843L103	24,607	851,460	SH	DFND	14	127,560	723,900	0
VWR CORP	COM	91843L103	428	14,800	SH	DFND	16	0	14,800	0
VWR CORP	COM	91843L103	346	11,960	SH	DFND	18	0	11,960	0
VAIL RESORTS INC	COM	91879Q109	220	1,595	SH	DFND	10	1,595	0	0
VAIL RESORTS INC	COM	91879Q109	169	1,220	SH	DFND	14	1,220	0	0
VALE S A	ADR REPSTG PFD	91912E204	597	149,000	SH	DFND	18	0	149,000	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,373	26,930	SH	DFND	10	26,930	0	0
VALERO ENERGY CORP NEW	COM	91913Y100	164,040	3,216,463	SH	DFND	14	595,937	2,620,526	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,272	24,950	SH	DFND	16	0	24,950	0
VALERO ENERGY CORP NEW	COM	91913Y100	893	17,500	SH	DFND	18	0	17,500	0
VALLEY NATL BANCORP	COM	919794107	1,332	146,034	SH	DFND	14	40,835	105,199	0
VALMONT INDS INC	COM	920253101	1,871	13,830	SH	DFND	14	3,080	10,750	0
VALSPAR CORP	COM	920355104	5,528	51,167	SH	DFND	14	10,299	40,868	0
VANDA PHARMACEUTICALS INC	COM	921659108	3,962	354,108	SH	DFND	14	148,308	205,800	0
VANECK VECTORS ETF TR	GOLD MINERS ETF	92189F106	1,914	69,100	SH	DFND	14	0	69,100	0
VANECK VECTORS ETF TR	RUSSIA ETF	92189F403	3,343	191,900	SH	DFND	14	0	191,900	0
VANECK VECTORS ETF TR	RUSSIA ETF	92189F403	5,864	336,600	SH	DFND	16	0	336,600	0
VANECK VECTORS ETF TR	INDIA SMALL CAP	92189F767	1,418	33,450	SH	DFND	14	0	33,450	0
VANGUARD INTL EQUITY INDEX F	FTSE EUROPE ETF	922042874	952	20,400	SH	DFND	18	0	20,400	0
VANTIV INC	CL A	92210H105	557	9,840	SH	DFND	10	9,840	0	0
VANTIV INC	CL A	92210H105	2,884	50,950	SH	DFND	14	6,420	44,530	0
VARIAN MED SYS INC	COM	92220P105	10,908	132,647	SH	DFND	14	46,366	86,281	0
VARIAN MED SYS INC	COM	92220P105	21	255	SH	DFND	16	0	255	0
VASCO DATA SEC INTL INC	COM	92230Y104	415	25,310	SH	DFND	10	25,310	0	0
VASCO DATA SEC INTL INC	COM	92230Y104	1,183	72,168	SH	DFND	14	4,768	67,400	0
VASCULAR SOLUTIONS INC	COM	92231M109	1,927	46,267	SH	DFND	14	3,347	42,920	0
VECTREN CORP	COM	92240G101	21,033	399,332	SH	DFND	14	100,378	298,954	0
VECTREN CORP	COM	92240G101	105	2,000	SH	DFND	16	0	2,000	0
VECTOR GROUP LTD	COM	92240M108	231	10,314	SH	DFND	14	10,314	0	0
VEECO INSTRS INC DEL	COM	922417100	1,594	96,273	SH	DFND	14	6,581	89,692	0
VECTRUS INC	COM	92242T101	1,157	40,596	SH	DFND	14	1,306	39,290	0
VEDANTA LTD	SPONSORED ADR	92242Y100	5,798	736,666	SH	DFND	14	0	736,666	0
VEDANTA LTD	SPONSORED ADR	92242Y100	780	99,100	SH	DFND	16	0	99,100	0

VENTAS INC	COM	92276F100	411	5,650	SH	DFND	10	5,650	0	0
VENTAS INC	COM	92276F100	45,032	618,397	SH	DFND	14	182,308	436,089	0
VENTAS INC	COM	92276F100	51	700	SH	DFND	16	0	700	0
VENTAS INC	COM	92276F100	73,264	1,006,096	SH	DFND	3	146,330	859,766	0
VANGUARD INDEX FDS	REIT ETF	922908553	28,159	317,571	SH	DFND	14	0	317,571	0
VANGUARD INDEX FDS	REIT ETF	922908553	19,742	222,650	SH	DFND	3	222,650	0	0
VERA BRADLEY INC	COM	92335C106	699	49,355	SH	DFND	14	3,575	45,780	0
VEREIT INC	COM	92339V100	10,614	1,046,792	SH	DFND	14	131,613	915,179	0
VERIFONE SYS INC	COM	92342Y109	1,248	67,324	SH	DFND	14	15,606	51,718	0
VERISIGN INC	COM	92343E102	11,495	132,953	SH	DFND	14	45,500	87,453	0
VERISIGN INC	COM	92343E102	21	245	SH	DFND	16	0	245	0
VERIZON COMMUNICATIONS INC	COM	92343V104	925	16,570	SH	DFND	10	16,570	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	656,033	11,748,450	SH	DFND	14	2,844,327	8,904,123	0
VERIZON COMMUNICATIONS INC	COM	92343V104	3,802	68,082	SH	DFND	16	0	68,082	0
VERINT SYS INC	COM	92343X100	3,365	101,576	SH	DFND	14	13,784	87,792	0
VERINT SYS INC	COM	92343X100	154	4,640	SH	DFND	18	0	4,640	0
VERITIV CORP	COM	923454102	111	2,947	SH	DFND	10	2,947	0	0
VERITIV CORP	COM	923454102	1,647	43,823	SH	DFND	14	8,045	35,778	0
VERISK ANALYTICS INC	COM	92345Y106	17,268	212,974	SH	DFND	14	74,614	138,360	0
VERISK ANALYTICS INC	COM	92345Y106	24	300	SH	DFND	16	0	300	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	38,776	450,777	SH	DFND	14	122,388	328,389	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	387	4,500	SH	DFND	16	0	4,500	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	5,540	64,400	SH	DFND	18	0	64,400	0
VIAD CORP	COM NEW	92552R406	2,277	73,442	SH	DFND	14	10,708	62,734	0
VIASAT INC	COM	92552V100	2,057	28,805	SH	DFND	14	7,648	21,157	0
VIACOM INC NEW	CL B	92553P201	66,636	1,606,842	SH	DFND	14	302,079	1,304,763	0
VIACOM INC NEW	CL B	92553P201	1,372	33,088	SH	DFND	16	0	33,088	0
VIACOM INC NEW	CL B	92553P201	110	2,650	SH	DFND	18	0	2,650	0
VIAVI SOLUTIONS INC	COM	925550105	3,734	563,259	SH	DFND	14	38,733	524,526	0
VICOR CORP	COM	925815102	583	57,872	SH	DFND	14	2,940	54,932	0
VISA INC	COM CL A	92826C839	221,346	2,984,302	SH	DFND	14	984,966	1,999,336	0
VISA INC	COM CL A	92826C839	294	3,960	SH	DFND	16	0	3,960	0
VIRTUSA CORP	COM	92827P102	2,906	100,621	SH	DFND	14	4,671	95,950	0
VIRTUS INVT PARTNERS INC	COM	92828Q109	1,057	14,848	SH	DFND	14	1,248	13,600	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	274	22,153	SH	DFND	10	22,153	0	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	10,881	878,238	SH	DFND	14	23,896	854,342	0
VISTA OUTDOOR INC	COM	928377100	7,902	165,558	SH	DFND	14	40,108	125,450	0
VISTA OUTDOOR INC	COM	928377100	33	700	SH	DFND	16	0	700	0
VISTEON CORP	COM NEW	92839U206	405	6,150	SH	DFND	10	6,150	0	0
VISTEON CORP	COM NEW	92839U206	442	6,723	SH	DFND	14	2,823	3,900	0
VITAMIN SHOPPE INC	COM	92849E101	1,816	59,399	SH	DFND	14	4,409	54,990	0
VMWARE INC	CL A COM	928563402	3,137	54,822	SH	DFND	14	6,122	48,700	0
VONAGE HLDGS CORP	COM	92886T201	426	69,838	SH	DFND	10	69,838	0	0
VONAGE HLDGS CORP	COM	92886T201	3,665	600,857	SH	DFND	14	292,057	308,800	0

VORNADO RLTY TR	SH BEN INT	929042109	24,811	247,808	SH	DFND	14	86,352	161,456	0
VORNADO RLTY TR	SH BEN INT	929042109	35	351	SH	DFND	16	0	351	0
VOYA FINL INC	COM	929089100	14,468	584,318	SH	DFND	14	121,728	462,590	0
VULCAN MATLS CO	COM	929160109	29,326	243,652	SH	DFND	14	63,757	179,895	0
VULCAN MATLS CO	COM	929160109	179	1,490	SH	DFND	16	0	1,490	0
WD-40 CO	COM	929236107	3,825	32,563	SH	DFND	14	2,340	30,223	0
WGL HLDGS INC	COM	92924F106	366	5,167	SH	DFND	10	5,167	0	0
WGL HLDGS INC	COM	92924F106	3,866	54,608	SH	DFND	14	9,076	45,532	0
WABCO HLDGS INC	COM	92927K102	357	3,900	SH	DFND	10	3,900	0	0
WABCO HLDGS INC	COM	92927K102	363	3,960	SH	DFND	14	3,890	70	0
WSFS FINL CORP	COM	929328102	4,475	139,011	SH	DFND	14	16,833	122,178	0
WMIH CORP	COM	92936P100	26	11,800	SH	DFND	14	11,800	0	0
W P CAREY INC	COM	92936U109	7,536	108,558	SH	DFND	14	6,058	102,500	0
W P CAREY INC	COM	92936U109	167	2,400	SH	DFND	16	0	2,400	0
WP GLIMCHER IN	COM	92939N102	3,316	296,316	SH	DFND	14	33,499	262,817	0
WP GLIMCHER IN	COM	92939N102	1,133	101,217	SH	DFND	3	0	101,217	0
WEC ENERGY GROUP INC	COM	92939U106	568	8,700	SH	DFND	10	8,700	0	0
WEC ENERGY GROUP INC	COM	92939U106	29,418	450,499	SH	DFND	14	148,981	301,518	0
WEC ENERGY GROUP INC	COM	92939U106	43	655	SH	DFND	16	0	655	0
WABASH NATL CORP	COM	929566107	327	25,710	SH	DFND	10	25,710	0	0
WABASH NATL CORP	COM	929566107	32,982	2,597,008	SH	DFND	14	687,821	1,909,187	0
WABASH NATL CORP	COM	929566107	357	28,100	SH	DFND	16	0	28,100	0
WABTEC CORP	COM	929740108	3,921	55,836	SH	DFND	14	12,874	42,962	0
WADDELL & REED FINL INC	CL A	930059100	890	51,706	SH	DFND	10	51,706	0	0
WADDELL & REED FINL INC	CL A	930059100	9,235	536,322	SH	DFND	14	164,792	371,530	0
WAGeworks INC	COM	930427109	5,222	87,310	SH	DFND	14	5,120	82,190	0
WAL-MART STORES INC	COM	931142103	376,022	5,149,580	SH	DFND	14	1,103,690	4,045,890	0
WAL-MART STORES INC	COM	931142103	1,545	21,155	SH	DFND	16	0	21,155	0
WAL-MART STORES INC	COM	931142103	358	4,900	SH	DFND	18	0	4,900	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	402	4,825	SH	DFND	10	4,825	0	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	253,384	3,042,924	SH	DFND	14	603,974	2,438,950	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	1,931	23,195	SH	DFND	16	0	23,195	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	454	5,450	SH	DFND	18	0	5,450	0
WALKER & DUNLOP INC	COM	93148P102	326	14,301	SH	DFND	10	14,301	0	0
WALKER & DUNLOP INC	COM	93148P102	10,619	466,141	SH	DFND	14	81,300	384,841	0
WASHINGTON FED INC	COM	938824109	19,420	800,500	SH	DFND	14	51,910	748,590	0
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	261	8,293	SH	DFND	14	8,293	0	0
WASHINGTON TR BANCORP	COM	940610108	847	22,349	SH	DFND	14	22,349	0	0
WASTE CONNECTIONS INC	COM	94106B101	213	2,952	SH	DFND	14	0	2,952	0
WASTE MGMT INC DEL	COM	94106L109	38,322	578,266	SH	DFND	14	199,617	378,649	0
WASTE MGMT INC DEL	COM	94106L109	61	915	SH	DFND	16	0	915	0
WATERS CORP	COM	941848103	15,964	113,504	SH	DFND	14	39,686	73,818	0
WATERS CORP	COM	941848103	25	175	SH	DFND	16	0	175	0
WATSCO INC	COM	942622200	20,360	144,712	SH	DFND	14	35,794	108,918	0
WATSCO INC	COM	942622200	122	870	SH	DFND	16	0	870	0
WATTS WATER TECHNOLOGIES INC	CL A	942749102	3,974	68,218	SH	DFND	14	4,986	63,232	0

WEB COM GROUP INC	COM	94733A104	1,547	85,069	SH	DFND	14	32,369	52,700	0
WEBMD HEALTH CORP	COM	94770V102	2,660	45,779	SH	DFND	14	27,579	18,200	0
WEBSTER FINL CORP CONN	COM	947890109	2,715	79,966	SH	DFND	14	36,770	43,196	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	20,518	502,651	SH	DFND	14	128,627	374,024	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	139	3,400	SH	DFND	16	0	3,400	0
WELLCARE HEALTH PLANS INC	COM	94946T106	409	3,811	SH	DFND	10	3,811	0	0
WELLCARE HEALTH PLANS INC	COM	94946T106	41,576	387,548	SH	DFND	14	97,329	290,219	0
WELLCARE HEALTH PLANS INC	COM	94946T106	166	1,550	SH	DFND	16	0	1,550	0
WELLS FARGO & CO NEW	COM	949746101	1,860	39,290	SH	DFND	10	39,290	0	0
WELLS FARGO & CO NEW	COM	949746101	486,310	10,274,877	SH	DFND	14	3,183,578	7,091,299	0
WELLS FARGO & CO NEW	COM	949746101	1,084	22,910	SH	DFND	16	0	22,910	0
WELLTOWER INC	COM	95040Q104	37,694	494,862	SH	DFND	14	171,492	323,370	0
WELLTOWER INC	COM	95040Q104	61	800	SH	DFND	16	0	800	0
WELLTOWER INC	COM	95040Q104	88,137	1,157,111	SH	DFND	3	147,673	1,009,438	0
WENDYS CO	COM	95058W100	1,295	134,591	SH	DFND	14	34,139	100,452	0
WERNER ENTERPRISES INC	COM	950755108	741	32,255	SH	DFND	14	11,035	21,220	0
WESBANCO INC	COM	950810101	5,014	161,483	SH	DFND	14	33,735	127,748	0
WESCO AIRCRAFT HLDGS INC	COM	950814103	6,352	473,343	SH	DFND	14	205,443	267,900	0
WESCO INTL INC	COM	95082P105	15,697	304,859	SH	DFND	14	13,259	291,600	0
WEST BANCORPORATION INC	CAP STK	95123P106	809	43,500	SH	DFND	14	2,041	41,459	0
WEST CORP	COM	952355204	9,331	474,637	SH	DFND	14	56,800	417,837	0
WEST CORP	COM	952355204	303	15,400	SH	DFND	16	0	15,400	0
WEST MARINE INC	COM	954235107	111	13,200	SH	DFND	10	13,200	0	0
WEST MARINE INC	COM	954235107	15	1,840	SH	DFND	14	1,840	0	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	126	1,659	SH	DFND	10	1,659	0	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	30,131	397,084	SH	DFND	14	106,562	290,522	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	106	1,400	SH	DFND	16	0	1,400	0
WESTAMERICA BANCORPORATION	COM	957090103	3,076	62,436	SH	DFND	14	4,727	57,709	0
WESTAR ENERGY INC	COM	95709T100	4,802	85,619	SH	DFND	14	18,641	66,978	0
WESTERN ALLIANCE BANCORP	COM	957638109	404	12,387	SH	DFND	10	12,387	0	0
WESTERN ALLIANCE BANCORP	COM	957638109	5,263	161,183	SH	DFND	14	52,083	109,100	0
WESTERN ASSET MTG CAP CORP	COM	95790D105	696	74,135	SH	DFND	14	4,335	69,800	0
WESTERN DIGITAL CORP	COM	958102105	610	12,905	SH	DFND	10	12,905	0	0
WESTERN DIGITAL CORP	COM	958102105	41,231	872,423	SH	DFND	14	191,109	681,314	0
WESTERN DIGITAL CORP	COM	958102105	26	547	SH	DFND	16	0	547	0
WESTERN REFNG INC	COM	959319104	77,280	3,745,997	SH	DFND	14	536,066	3,209,931	0
WESTERN REFNG INC	COM	959319104	930	45,100	SH	DFND	16	0	45,100	0
WESTERN UN CO	COM	959802109	23,456	1,222,945	SH	DFND	14	321,764	901,181	0
WESTERN UN CO	COM	959802109	17	885	SH	DFND	16	0	885	0
WESTLAKE CHEM CORP	COM	960413102	73,775	1,718,895	SH	DFND	14	155,095	1,563,800	0
WESTLAKE CHEM CORP	COM	960413102	781	18,200	SH	DFND	16	0	18,200	0
WESTROCK CO	COM	96145D105	26,238	675,027	SH	DFND	14	139,611	535,416	0
WESTROCK CO	COM	96145D105	18	466	SH	DFND	16	0	466	0
WESTROCK CO	COM	96145D105	369	9,500	SH	DFND	18	0	9,500	0
WEX INC	COM	96208T104	2,106	23,748	SH	DFND	14	5,496	18,252	0
WEYERHAEUSER CO	COM	962166104	30,878	1,037,246	SH	DFND	14	360,912	676,334	0

WEYERHAEUSER CO	COM	962166104	46	1,560	SH	DFND	16	0	1,560	0
WHIRLPOOL CORP	COM	963320106	33,194	199,198	SH	DFND	14	107,982	91,216	0
WHIRLPOOL CORP	COM	963320106	29	174	SH	DFND	16	0	174	0
WHIRLPOOL CORP	COM	963320106	217	1,300	SH	DFND	18	0	1,300	0
WHITEWAVE FOODS CO	COM	966244105	4,898	104,342	SH	DFND	14	20,737	83,605	0
WHITING PETE CORP NEW	COM	966387102	119	12,839	SH	DFND	14	12,839	0	0
WHITING PETE CORP NEW	COM	966387102	117	12,600	SH	DFND	18	0	12,600	0
WHOLE FOODS MKT INC	COM	966837106	14,414	450,156	SH	DFND	14	154,400	295,756	0
WHOLE FOODS MKT INC	COM	966837106	19	600	SH	DFND	16	0	600	0
WILEY JOHN & SONS INC	CL A	968223206	2,252	43,155	SH	DFND	14	6,058	37,097	0
WILLIAMS COS INC DEL	COM	969457100	20,525	948,909	SH	DFND	14	331,916	616,993	0
WILLIAMS COS INC DEL	COM	969457100	30	1,385	SH	DFND	16	0	1,385	0
WILLIAMS COS INC DEL	COM	969457100	735	34,000	SH	DFND	18	0	34,000	0
WILLIAMS SONOMA INC	COM	969904101	2,592	49,729	SH	DFND	14	10,939	38,790	0
WILSHIRE BANCORP INC	COM	97186T108	7,643	733,450	SH	DFND	14	101,847	631,603	0
WINDSTREAM HLDGS INC	COM NEW	97382A200	99	10,720	SH	DFND	14	10,720	0	0
WINNEBAGO INDS INC	COM	974637100	291	12,709	SH	DFND	10	12,709	0	0
WINNEBAGO INDS INC	COM	974637100	1,577	68,804	SH	DFND	14	4,498	64,306	0
WINTRUST FINL CORP	COM	97650W108	10,583	207,517	SH	DFND	14	8,401	199,116	0
WIPRO LTD	SPON ADR 1 SH	97651M109	11,040	893,241	SH	DFND	14	0	893,241	0
WIPRO LTD	SPON ADR 1 SH	97651M109	2,513	203,300	SH	DFND	16	0	203,300	0
WISDOMTREE INVTs INC	COM	97717P104	692	70,700	SH	DFND	14	17,800	52,900	0
WOLVERINE WORLD WIDE INC	COM	978097103	14,815	729,092	SH	DFND	14	89,162	639,930	0
WOLVERINE WORLD WIDE INC	COM	978097103	289	14,200	SH	DFND	16	0	14,200	0
WOODWARD INC	COM	980745103	353	6,122	SH	DFND	10	6,122	0	0
WOODWARD INC	COM	980745103	2,077	36,031	SH	DFND	14	10,114	25,917	0
WORKDAY INC	CL A	98138H101	258	3,460	SH	DFND	14	3,290	170	0
WORLD ACCEP CORP DEL	COM	981419104	64	1,414	SH	DFND	10	1,414	0	0
WORLD ACCEP CORP DEL	COM	981419104	1,789	39,242	SH	DFND	14	1,267	37,975	0
WORLD FUEL SVCS CORP	COM	981475106	22,456	472,863	SH	DFND	14	131,169	341,694	0
WORLD FUEL SVCS CORP	COM	981475106	128	2,700	SH	DFND	16	0	2,700	0
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1,521	82,638	SH	DFND	14	5,198	77,440	0
WORTHINGTON INDS INC	COM	981811102	444	10,498	SH	DFND	10	10,498	0	0
WORTHINGTON INDS INC	COM	981811102	42,584	1,006,718	SH	DFND	14	290,764	715,954	0
WORTHINGTON INDS INC	COM	981811102	283	6,700	SH	DFND	16	0	6,700	0
WPX ENERGY INC	COM	98212B103	1,511	162,312	SH	DFND	14	31,808	130,504	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	818	11,480	SH	DFND	10	11,480	0	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	113,763	1,597,117	SH	DFND	14	261,131	1,335,986	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	1,093	15,340	SH	DFND	16	0	15,340	0
WYNN RESORTS LTD	COM	983134107	10,290	113,529	SH	DFND	14	40,496	73,033	0
WYNN RESORTS LTD	COM	983134107	16	180	SH	DFND	16	0	180	0
XO GROUP INC	COM	983772104	345	19,800	SH	DFND	10	19,800	0	0
XO GROUP INC	COM	983772104	1,126	64,618	SH	DFND	14	4,263	60,355	0
XPO LOGISTICS INC	COM	983793100	241	9,189	SH	DFND	14	9,189	0	0
XCEL ENERGY INC	COM	98389B100	32,512	726,029	SH	DFND	14	241,497	484,532	0
XCEL ENERGY INC	COM	98389B100	48	1,080	SH	DFND	16	0	1,080	0
XILINX INC	COM	983919101	16,182	350,785	SH	DFND	14	122,518	228,267	0
XILINX INC	COM	983919101	23	500	SH	DFND	16	0	500	0

XENIA HOTELS & RESORTS INC	COM	984017103	18,239	1,086,920	SH	DFND	14	371,700	715,220	0
XENIA HOTELS & RESORTS INC	COM	984017103	416	24,800	SH	DFND	16	0	24,800	0
XEROX CORP	COM	984121103	386	40,630	SH	DFND	10	40,630	0	0
XEROX CORP	COM	984121103	30,429	3,206,409	SH	DFND	14	706,305	2,500,104	0
XEROX CORP	COM	984121103	17	1,834	SH	DFND	16	0	1,834	0
XYLEM INC	COM	98419M100	11,270	252,405	SH	DFND	14	85,138	167,267	0
XYLEM INC	COM	98419M100	16	350	SH	DFND	16	0	350	0
YAHOO INC	COM	984332106	45,203	1,203,479	SH	DFND	14	419,709	783,770	0
YAHOO INC	COM	984332106	66	1,760	SH	DFND	16	0	1,760	0
YELP INC	CL A	985817105	97	3,190	SH	DFND	14	3,190	0	0
YELP INC	CL A	985817105	325	10,710	SH	DFND	18	0	10,710	0
YUM BRANDS INC	COM	988498101	117,354	1,415,271	SH	DFND	14	252,480	1,162,791	0
YUM BRANDS INC	COM	988498101	75	910	SH	DFND	16	0	910	0
YUM BRANDS INC	COM	988498101	191	2,300	SH	DFND	18	0	2,300	0
ZAGG INC	COM	98884U108	48	9,115	SH	DFND	10	9,115	0	0
ZAGG INC	COM	98884U108	117	22,300	SH	DFND	14	1,600	20,700	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	407	8,122	SH	DFND	10	8,122	0	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	23,213	463,326	SH	DFND	14	115,116	348,210	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	120	2,400	SH	DFND	16	0	2,400	0
ZELTIQ AESTHETICS INC	COM	98933Q108	2,132	78,017	SH	DFND	14	4,937	73,080	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	32,010	265,907	SH	DFND	14	91,413	174,494	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	45	375	SH	DFND	16	0	375	0
ZIONS BANCORPORATION	COM	989701107	8,676	345,246	SH	DFND	14	104,073	241,173	0
ZIONS BANCORPORATION	COM	989701107	9	350	SH	DFND	16	0	350	0
ZIOPHARM ONCOLOGY INC	COM	98973P101	66	11,953	SH	DFND	14	11,953	0	0
ZIX CORP	COM	98974P100	103	27,423	SH	DFND	14	6,223	21,200	0
ZOETIS INC	CL A	98978V103	29,150	614,192	SH	DFND	14	201,690	412,502	0
ZOETIS INC	CL A	98978V103	43	900	SH	DFND	16	0	900	0
ZUMIEZ INC	COM	989817101	722	50,431	SH	DFND	10	50,431	0	0
ZUMIEZ INC	COM	989817101	647	45,235	SH	DFND	14	3,266	41,969	0
ZYNGA INC	CL A	98986T108	131	52,700	SH	DFND	14	52,700	0	0
ZYNGA INC	CL A	98986T108	75	30,170	SH	DFND	18	0	30,170	0
AIRCASTLE LTD	COM	G0129K104	12,566	642,447	SH	DFND	14	6,494	635,953	0
ALKERMES PLC	SHS	G01767105	407	9,415	SH	DFND	14	9,165	250	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	9,296	133,893	SH	DFND	14	42,600	91,293	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	12	166	SH	DFND	16	0	166	0
ALLERGAN PLC	SHS	G0177J108	631	2,730	SH	DFND	10	2,730	0	0
ALLERGAN PLC	SHS	G0177J108	158,796	687,159	SH	DFND	14	256,750	430,409	0
ALLERGAN PLC	SHS	G0177J108	194	841	SH	DFND	16	0	841	0
AON PLC	SHS CL A	G0408V102	39,845	364,778	SH	DFND	14	116,231	248,547	0
AON PLC	SHS CL A	G0408V102	61	555	SH	DFND	16	0	555	0
ARCH CAP GROUP LTD	ORD	G0450A105	233	3,231	SH	DFND	10	3,231	0	0
ARCH CAP GROUP LTD	ORD	G0450A105	556	7,720	SH	DFND	14	7,590	130	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	9,685	186,618	SH	DFND	14	3,437	183,181	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	389	8,393	SH	DFND	10	8,393	0	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	27,693	597,087	SH	DFND	14	104,002	493,085	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	74	1,600	SH	DFND	16	0	1,600	0

ARRIS INTL INC	SHS	G0551A103	4,181	199,482	SH	DFND	14	22,844	176,638	0
ASSURED GUARANTY LTD	COM	G0585R106	1,421	56,020	SH	DFND	14	10,145	45,875	0
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	9,876	179,570	SH	DFND	14	15,970	163,600	0
ATLANTICA YIELD PLC	SHS	G0751N103	1,158	62,330	SH	DFND	14	3,130	59,200	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	496	4,380	SH	DFND	10	4,380	0	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	216,639	1,912,255	SH	DFND	14	436,425	1,475,830	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	1,294	11,420	SH	DFND	16	0	11,420	0
BELMOND LTD	CL A	G1154H107	2,144	216,594	SH	DFND	14	10,274	206,320	0
BUNGE LIMITED	COM	G16962105	86,900	1,469,148	SH	DFND	14	193,968	1,275,180	0
BUNGE LIMITED	COM	G16962105	1,053	17,800	SH	DFND	16	0	17,800	0
CHINA YUCHAI INTL LTD	COM	G21082105	290	26,800	SH	DFND	14	0	26,800	0
CREDICORP LTD	COM	G2519Y108	5,263	34,100	SH	DFND	14	0	34,100	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	329	5,260	SH	DFND	10	5,260	0	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	23,129	369,465	SH	DFND	14	120,230	249,235	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	34	540	SH	DFND	16	0	540	0
EATON CORP PLC	SHS	G29183103	164,373	2,751,931	SH	DFND	14	536,875	2,215,056	0
EATON CORP PLC	SHS	G29183103	1,485	24,863	SH	DFND	16	0	24,863	0
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	36,814	548,149	SH	DFND	14	91,641	456,508	0
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	101	1,500	SH	DFND	16	0	1,500	0
ENDO INTL PLC	SHS	G30401106	4,281	274,590	SH	DFND	14	91,486	183,104	0
ENDO INTL PLC	SHS	G30401106	5	350	SH	DFND	16	0	350	0
ENSTAR GROUP LIMITED	SHS	G3075P101	209	1,292	SH	DFND	14	1,292	0	0
ENSCO PLC	SHS CLASS A	G3157S106	73,330	7,552,052	SH	DFND	14	1,120,402	6,431,650	0
ENSCO PLC	SHS CLASS A	G3157S106	678	69,800	SH	DFND	16	0	69,800	0
ESSENT GROUP LTD	COM	G3198U102	1,473	67,550	SH	DFND	14	29,550	38,000	0
EVEREST RE GROUP LTD	COM	G3223R108	413	2,260	SH	DFND	10	2,260	0	0
EVEREST RE GROUP LTD	COM	G3223R108	21,249	116,324	SH	DFND	14	19,027	97,297	0
FABRINET	SHS	G3323L100	2,729	73,529	SH	DFND	14	4,129	69,400	0
FERROGLOBE PLC	SHS	G33856108	385	44,732	SH	DFND	14	3,732	41,000	0
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	14,671	269,540	SH	DFND	14	17,779	251,761	0
FRONTLINE LTD	SHS NEW	G3682E192	298	37,853	SH	DFND	14	3,453	34,400	0
EROS INTL PLC	SHS NEW	G3788M114	683	42,000	SH	DFND	14	1,700	40,300	0
GENPACT LIMITED	SHS	G3922B107	371	13,817	SH	DFND	14	11,217	2,600	0
HELEN OF TROY CORP LTD	COM	G4388N106	1,830	17,793	SH	DFND	14	4,693	13,100	0
HERBALIFE LTD	COM USD SHS	G4412G101	288	4,921	SH	DFND	14	4,621	300	0
HORIZON PHARMA PLC	SHS	G4617B105	239	14,500	SH	DFND	14	14,500	0	0
INGERSOLL-RAND PLC	SHS	G47791101	36,936	580,023	SH	DFND	14	129,808	450,215	0
INGERSOLL-RAND PLC	SHS	G47791101	771	12,100	SH	DFND	16	0	12,100	0
WEATHERFORD INTL PLC	ORD SHS	G48833100	369	66,424	SH	DFND	14	17,500	48,924	0
INVESCO LTD	SHS	G491BT108	58,190	2,278,384	SH	DFND	14	451,042	1,827,342	0
INVESCO LTD	SHS	G491BT108	868	33,975	SH	DFND	16	0	33,975	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	86,282	610,587	SH	DFND	14	109,116	501,471	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	1,386	9,810	SH	DFND	16	0	9,810	0
LAZARD LTD	SHS A	G54050102	938	31,495	SH	DFND	14	2,595	28,900	0
LIBERTY GLOBAL PLC	SHS CL C	G5480U120	220	7,668	SH	DFND	14	6,826	842	0
LIVANOVA PLC	SHS	G5509L101	2,722	54,186	SH	DFND	14	24,419	29,767	0
MAIDEN HOLDINGS LTD	SHS	G5753U112	2,054	167,844	SH	DFND	14	6,839	161,005	0

MALLINCKRODT PUB LTD CO	SHS	G5785G107	117,542	1,933,889	SH	DFND	14	270,518	1,663,371	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	1,155	19,000	SH	DFND	16	0	19,000	0
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	302	31,740	SH	DFND	14	31,230	510	0
MEDTRONIC PLC	SHS	G5960L103	253,436	2,920,776	SH	DFND	14	771,860	2,148,916	0
MEDTRONIC PLC	SHS	G5960L103	784	9,040	SH	DFND	16	0	9,040	0
MICHAEL KORS HLDGS LTD	SHS	G60754101	90,915	1,837,410	SH	DFND	14	148,140	1,689,270	0
MICHAEL KORS HLDGS LTD	SHS	G60754101	685	13,840	SH	DFND	16	0	13,840	0
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	1,647	118,245	SH	DFND	14	44,845	73,400	0
NABORS INDUSTRIES LTD	SHS	G6359F103	21,719	2,161,089	SH	DFND	14	354,847	1,806,242	0
NABORS INDUSTRIES LTD	SHS	G6359F103	127	12,600	SH	DFND	16	0	12,600	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	25,287	486,568	SH	DFND	14	156,812	329,756	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	38	730	SH	DFND	16	0	730	0
NOBLE CORP PLC	SHS USD	G65431101	10,877	1,320,034	SH	DFND	14	174,142	1,145,892	0
PROTHENA CORP PLC	SHS	G72800108	2,334	66,770	SH	DFND	14	66,770	0	0
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	4,747	40,418	SH	DFND	14	7,498	32,920	0
ROWAN COMPANIES PLC	SHS CL A	G7665A101	885	50,100	SH	DFND	10	50,100	0	0
ROWAN COMPANIES PLC	SHS CL A	G7665A101	10,998	622,750	SH	DFND	14	70,115	552,635	0
SEADRILL LIMITED	SHS	G7945E105	76	23,370	SH	DFND	14	23,370	0	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	57,262	2,350,638	SH	DFND	14	339,488	2,011,150	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	339	13,920	SH	DFND	16	0	13,920	0
PENTAIR PLC	SHS	G7S00T104	16,073	275,747	SH	DFND	14	86,937	188,810	0
PENTAIR PLC	SHS	G7S00T104	20	346	SH	DFND	16	0	346	0
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	8,193	555,809	SH	DFND	14	7,040	548,769	0
SIGNET JEWELERS LIMITED	SHS	G81276100	9,119	110,652	SH	DFND	14	38,522	72,130	0
SIGNET JEWELERS LIMITED	SHS	G81276100	13	160	SH	DFND	16	0	160	0
STERIS PLC	SHS USD	G84720104	235	3,420	SH	DFND	10	3,420	0	0
STERIS PLC	SHS USD	G84720104	16,814	244,570	SH	DFND	14	43,580	200,990	0
STERIS PLC	SHS USD	G84720104	55	800	SH	DFND	16	0	800	0
TEXTAINER GROUP HOLDINGS LTD	SHS	G8766E109	1,174	105,430	SH	DFND	14	2,830	102,600	0
TRAVELPORT WORLDWIDE LTD	SHS	G9019D104	4,618	358,250	SH	DFND	14	147,350	210,900	0
TYCO INTL PLC	SHS	G91442106	24,215	568,425	SH	DFND	14	181,500	386,925	0
TYCO INTL PLC	SHS	G91442106	37	860	SH	DFND	16	0	860	0
VALIDUS HOLDINGS LTD	COM SHS	G9319H102	3,810	78,410	SH	DFND	14	8,810	69,600	0
WHITE MTNS INS GROUP LTD	COM	G9618E107	422	501	SH	DFND	14	501	0	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	22,604	181,838	SH	DFND	14	58,026	123,812	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	37	297	SH	DFND	16	0	297	0
PERRIGO CO PLC	SHS	G97822103	17,679	194,979	SH	DFND	14	63,530	131,449	0
PERRIGO CO PLC	SHS	G97822103	27	300	SH	DFND	16	0	300	0
XL GROUP PLC	SHS	G98290102	19,764	593,329	SH	DFND	14	133,293	460,036	0
XL GROUP PLC	SHS	G98290102	18	555	SH	DFND	16	0	555	0
ALLIED WRLD ASSUR COM HLDG A	SHS	H01531104	3,153	89,725	SH	DFND	14	7,759	81,966	0
CHUBB LIMITED	COM	H1467J104	537	4,110	SH	DFND	10	4,110	0	0
CHUBB LIMITED	COM	H1467J104	114,722	877,682	SH	DFND	14	237,953	639,729	0
CHUBB LIMITED	COM	H1467J104	128	982	SH	DFND	16	0	982	0

GARMIN LTD	SHS	H2906T109	6,507	153,400	SH	DFND	14	48,500	104,900	0
GARMIN LTD	SHS	H2906T109	8	200	SH	DFND	16	0	200	0
TE CONNECTIVITY LTD	REG SHS	H84989104	27,770	486,261	SH	DFND	14	154,796	331,465	0
TE CONNECTIVITY LTD	REG SHS	H84989104	43	750	SH	DFND	16	0	750	0
TRANSOCEAN LTD	REG SHS	H8817H100	5,376	452,150	SH	DFND	14	141,450	310,700	0
TRANSOCEAN LTD	REG SHS	H8817H100	7	570	SH	DFND	16	0	570	0
ALTISOURCE PORTFOLIO SOLNS S	REG SHS	L0175J104	9,179	329,700	SH	DFND	14	106,300	223,400	0
ALTISOURCE PORTFOLIO SOLNS S	REG SHS	L0175J104	92	3,300	SH	DFND	16	0	3,300	0
GLOBANT S A	COM	L44385109	5,834	148,250	SH	DFND	14	56,450	91,800	0
TRINSEO S A	SHS	L9340P101	5,418	126,200	SH	DFND	14	17,800	108,400	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	7,874	98,821	SH	DFND	14	14,088	84,733	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1,139	14,300	SH	DFND	16	0	14,300	0
ORBOTECH LTD	ORD	M75253100	173	6,786	SH	DFND	10	6,786	0	0
ORBOTECH LTD	ORD	M75253100	9,037	353,700	SH	DFND	14	0	353,700	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	703	4,830	SH	DFND	10	4,830	0	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	184	1,264	SH	DFND	14	1,207	57	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	44	300	SH	DFND	16	0	300	0
AERCAP HOLDINGS NV	SHS	N00985106	477	14,196	SH	DFND	14	13,644	552	0
AVG TECHNOLOGIES N V	SHS	N07831105	7,466	393,150	SH	DFND	14	132,750	260,400	0
INTERXION HOLDING N.V	SHS	N47279109	185	5,015	SH	DFND	10	5,015	0	0
INTERXION HOLDING N.V	SHS	N47279109	17	454	SH	DFND	14	454	0	0
MOBILEYE N V AMSTELVEEN	ORD SHS	N51488117	669	14,510	SH	DFND	14	13,949	561	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	162,925	2,189,259	SH	DFND	14	420,684	1,768,575	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	1,244	16,720	SH	DFND	16	0	16,720	0
MYLAN N V	SHS EURO	N59465109	550	12,730	SH	DFND	10	12,730	0	0
MYLAN N V	SHS EURO	N59465109	24,337	562,834	SH	DFND	14	183,347	379,487	0
MYLAN N V	SHS EURO	N59465109	37	845	SH	DFND	16	0	845	0
NXP SEMICONDUCTORS N V	COM	N6596X109	20,813	265,679	SH	DFND	14	50,027	215,652	0
NXP SEMICONDUCTORS N V	COM	N6596X109	1,340	17,100	SH	DFND	16	0	17,100	0
SAPIENS INTL CORP N V	SHS NEW	N7716A151	473	40,400	SH	DFND	14	1,400	39,000	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	18,324	272,885	SH	DFND	14	81,925	190,960	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	181	2,700	SH	DFND	16	0	2,700	0
ARDMORE SHIPPING CORP	COM	Y0207T100	441	65,200	SH	DFND	14	1,400	63,800	0
BROADCOM LTD	SHS	Y09827109	1,964	12,640	SH	DFND	10	12,640	0	0
BROADCOM LTD	SHS	Y09827109	78,458	504,876	SH	DFND	14	160,442	344,434	0
BROADCOM LTD	SHS	Y09827109	123	790	SH	DFND	16	0	790	0
DHT HOLDINGS INC	SHS NEW	Y2065G121	5,202	1,034,100	SH	DFND	14	5,000	1,029,100	0
DORIAN LPG LTD	SHS USD	Y2106R110	919	130,400	SH	DFND	14	2,100	128,300	0
FLEXTRONICS INTL LTD	ORD	Y2573F102	385	32,590	SH	DFND	10	32,590	0	0
FLEXTRONICS INTL LTD	ORD	Y2573F102	172	14,592	SH	DFND	14	5,820	8,772	0
SCORPIO TANKERS INC	SHS	Y7542C106	5,627	1,339,682	SH	DFND	14	168,082	1,171,600	0
TEEKAY CORPORATION	COM	Y8564W103	653	91,593	SH	DFND	14	5,193	86,400	0
TEEKAY TANKERS LTD	CL A	Y8565N102	1,134	380,593	SH	DFND	14	6,493	374,100	0