

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: 09-30-2016

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]

11-04-2016

[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: 4,101

Form 13F Information Table Value Total: 60,548,323

(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	028-17205	PRUDENTIAL FINANCIAL SECURITIES INVESTMENT TRUST ENTERPRISE
20	028-17206	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	394	22,671	SH		DFND		10	22,671	0	0
AAC HLDGS INC	COM	000307108	13	730	SH		DFND		14	730	0	0
AAON INC	COM PAR \$0.004	000360206	3,178	110,276	SH		DFND		14	40,413	69,863	0
AAR CORP	COM	000361105	4,115	131,382	SH		DFND		14	5,659	125,723	0
ACCO BRANDS CORP	COM	00081T108	5,670	588,216	SH		DFND		14	12,475	575,741	0
ABM INDS INC	COM	000957100	4,072	102,572	SH		DFND		14	12,245	90,327	0
AEP INDS INC	COM	001031103	231	2,116	SH		DFND		10	2,116	0	0
AEP INDS INC	COM	001031103	55	505	SH		DFND		14	505	0	0
AFLAC INC	COM	001055102	1,707	23,745	SH		DFND		10	23,745	0	0
AFLAC INC	COM	001055102	129,095	1,796,225	SH		DFND		14	336,785	1,459,440	0
AFLAC INC	COM	001055102	681	9,480	SH		DFND		16	0	9,480	0
AGCO CORP	COM	001084102	15,453	313,330	SH		DFND		14	34,255	279,075	0
AG MTG INVT TR INC	COM	001228105	6,095	386,977	SH		DFND		14	36,196	350,781	0
AES CORP	COM	00130H105	103,694	8,069,560	SH		DFND		14	1,571,638	6,497,922	0
AES CORP	COM	00130H105	264	20,510	SH		DFND		16	0	20,510	0
AK STL HLDG CORP	COM	001547108	2,033	420,949	SH		DFND		14	39,490	381,459	0
AMAG PHARMACEUTICALS INC	COM	00163U106	5,815	237,267	SH		DFND		14	5,707	231,560	0
AMC NETWORKS INC	CL A	00164V103	15,634	301,463	SH		DFND		14	32,996	268,467	0
AMC ENTMT HLDGS INC	CL A COM	00165C104	1,608	51,730	SH		DFND		14	13,930	37,800	0
AMN HEALTHCARE SERVICES INC	COM	001744101	146	4,573	SH		DFND		10	4,573	0	0
AMN HEALTHCARE SERVICES INC	COM	001744101	2,723	85,451	SH		DFND		14	8,048	77,403	0
ANI PHARMACEUTICALS INC	COM	00182C103	967	14,570	SH		DFND		14	1,600	12,970	0
AT&T INC	COM	00206R102	1,439	35,444	SH		DFND		10	35,444	0	0
AT&T INC	COM	00206R102	715,178	17,610,884	SH		DFND		14	4,223,942	13,386,942	0
AT&T INC	COM	00206R102	2,772	68,258	SH		DFND		16	0	68,258	0
A10 NETWORKS INC	COM	002121101	150	14,026	SH		DFND		10	14,026	0	0
A10 NETWORKS INC	COM	002121101	3,316	310,170	SH		DFND		14	133,070	177,100	0
A10 NETWORKS INC	COM	002121101	448	41,900	SH		DFND		16	0	41,900	0
ATN INTL INC	COM	00215F107	3,305	50,819	SH		DFND		14	26,339	24,480	0
AZZ INC	COM	002474104	5,781	88,576	SH		DFND		14	25,564	63,012	0
AARONS INC	COM PAR \$0.50	002535300	1,523	59,927	SH		DFND		14	12,592	47,335	0
ABAXIS INC	COM	002567105	2,047	39,649	SH		DFND		14	3,449	36,200	0
ABBOTT LABS	COM	002824100	169,869	4,016,761	SH		DFND		14	841,749	3,175,012	0
ABBOTT LABS	COM	002824100	1,384	32,715	SH		DFND		16	0	32,715	0

ABBVIE INC	COM	00287Y109	148,610	2,356,268	SH	DFND	14	783,069	1,573,199	0
ABBVIE INC	COM	00287Y109	215	3,415	SH	DFND	16	0	3,415	0
ABERCROMBIE & FITCH CO	CL A	002896207	675	42,479	SH	DFND	14	11,890	30,589	0
ABIOMED INC	COM	003654100	310	2,412	SH	DFND	10	2,412	0	0
ABIOMED INC	COM	003654100	22,651	176,163	SH	DFND	14	22,678	153,485	0
ABIOMED INC	COM	003654100	35	270	SH	DFND	16	0	270	0
ABIOMED INC	COM	003654100	7,573	58,900	SH	DFND	18	0	58,900	0
ABRAXAS PETE CORP	COM	003830106	18	10,465	SH	DFND	14	10,465	0	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	217	4,370	SH	DFND	14	4,370	0	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	5,872	118,500	SH	DFND	18	0	118,500	0
ACADIA PHARMACEUTICALS INC	COM	004225108	128	4,028	SH	DFND	10	4,028	0	0
ACADIA PHARMACEUTICALS INC	COM	004225108	141	4,430	SH	DFND	14	4,430	0	0
ACADIA RLTY TR	COM SH BEN INT	004239109	5,189	143,176	SH	DFND	14	15,038	128,138	0
ACADIA RLTY TR	COM SH BEN INT	004239109	30,274	835,375	SH	DFND	3	120,054	715,321	0
ACCELERON PHARMA INC	COM	00434H108	88	2,430	SH	DFND	14	2,430	0	0
ACCELERON PHARMA INC	COM	00434H108	2,584	71,400	SH	DFND	18	0	71,400	0
ACETO CORP	COM	004446100	997	52,511	SH	DFND	14	5,111	47,400	0
ACHILLION PHARMACEUTICALS IN	COM	00448Q201	94	11,632	SH	DFND	14	11,632	0	0
ACI WORLDWIDE INC	COM	004498101	3,938	203,214	SH	DFND	14	19,909	183,305	0
ACI WORLDWIDE INC	COM	004498101	690	35,600	SH	DFND	16	0	35,600	0
ACORDA THERAPEUTICS INC	COM	00484M106	2,016	96,552	SH	DFND	14	7,382	89,170	0
ACTIVISION BLIZZARD INC	COM	00507V109	41,211	930,267	SH	DFND	14	319,956	610,311	0
ACTIVISION BLIZZARD INC	COM	00507V109	66	1,500	SH	DFND	16	0	1,500	0
ACTUANT CORP	CL A NEW	00508X203	2,424	104,322	SH	DFND	14	9,841	94,481	0
ACUITY BRANDS INC	COM	00508Y102	16,441	62,137	SH	DFND	14	20,772	41,365	0
ACUITY BRANDS INC	COM	00508Y102	26	100	SH	DFND	16	0	100	0
ACXIOM CORP	COM	005125109	1,311	49,191	SH	DFND	14	14,182	35,009	0
ADAMS RES & ENERGY INC	COM NEW	006351308	947	24,078	SH	DFND	14	400	23,678	0
ADEPTUS HEALTH INC	CL A	006855100	1,134	26,330	SH	DFND	14	2,250	24,080	0
ADOBE SYS INC	COM	00724F101	984	9,065	SH	DFND	10	9,065	0	0
ADOBE SYS INC	COM	00724F101	211,636	1,949,846	SH	DFND	14	359,628	1,590,218	0
ADOBE SYS INC	COM	00724F101	1,755	16,167	SH	DFND	16	0	16,167	0
ADTRAN INC	COM	00738A106	1,849	96,611	SH	DFND	14	8,646	87,965	0
ADVANCE AUTO PARTS INC	COM	00751Y106	15,421	103,416	SH	DFND	14	35,574	67,842	0
ADVANCE AUTO PARTS INC	COM	00751Y106	25	170	SH	DFND	16	0	170	0
ADVISORY BRD CO	COM	00762W107	208	4,656	SH	DFND	14	4,656	0	0
AECOM	COM	00766T100	11,212	377,135	SH	DFND	14	34,172	342,963	0
AEGION CORP	COM	00770F104	12,048	631,786	SH	DFND	14	6,069	625,717	0
AEROJET ROCKETDYNE HLDGS INC	COM	007800105	2,153	122,497	SH	DFND	14	10,758	111,739	0
ADVANCED MICRO DEVICES INC	COM	007903107	3,348	484,583	SH	DFND	14	149,312	335,271	0
ADVANCED ENERGY INDS	COM	007973100	26,693	564,093	SH	DFND	14	161,583	402,510	0
ADVANCED ENERGY INDS	COM	007973100	998	21,100	SH	DFND	16	0	21,100	0
AEROVIRONMENT INC	COM	008073108	893	36,576	SH	DFND	14	3,576	33,000	0
AETNA INC NEW	COM	00817Y108	664	5,750	SH	DFND	10	5,750	0	0
AETNA INC NEW	COM	00817Y108	89,172	772,383	SH	DFND	14	296,106	476,277	0

AETNA INC NEW	COM	00817Y108	86	747	SH	DFND	16	0	747	0
AFFILIATED MANAGERS GROUP	COM	008252108	11,116	76,822	SH	DFND	14	26,606	50,216	0
AFFILIATED MANAGERS GROUP	COM	008252108	17	120	SH	DFND	16	0	120	0
AGILENT TECHNOLOGIES INC	COM	00846U101	212	4,500	SH	DFND	10	4,500	0	0
AGILENT TECHNOLOGIES INC	COM	00846U101	21,217	450,569	SH	DFND	14	154,650	295,919	0
AGILENT TECHNOLOGIES INC	COM	00846U101	31	664	SH	DFND	16	0	664	0
AGILYSYS INC	COM	00847J105	294	26,459	SH	DFND	14	2,827	23,632	0
AGREE REALTY CORP	COM	008492100	2,060	41,672	SH	DFND	14	3,852	37,820	0
AIR METHODS CORP	COM PAR \$0.06	009128307	1,996	63,384	SH	DFND	14	7,538	55,846	0
AIR LEASE CORP	CL A	00912X302	16,325	571,188	SH	DFND	14	26,988	544,200	0
AIR PRODS & CHEMS INC	COM	009158106	130,909	870,756	SH	DFND	14	139,937	730,819	0
AIR PRODS & CHEMS INC	COM	009158106	1,243	8,265	SH	DFND	16	0	8,265	0
AIR PRODS & CHEMS INC	COM	009158106	752	5,000	SH	DFND	18	0	5,000	0
AIR TRANSPORT SERVICES GRP I	COM	00922R105	1,694	118,026	SH	DFND	14	7,358	110,668	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	14,182	267,626	SH	DFND	14	82,988	184,638	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	22	410	SH	DFND	16	0	410	0
AKORN INC	COM	009728106	2,848	104,477	SH	DFND	14	12,027	92,450	0
AKORN INC	COM	009728106	8	300	SH	DFND	16	0	300	0
ALAMO GROUP INC	COM	011311107	2,717	41,239	SH	DFND	14	11,189	30,050	0
ALAMO GROUP INC	COM	011311107	362	5,500	SH	DFND	16	0	5,500	0
ALASKA AIR GROUP INC	COM	011659109	811	12,320	SH	DFND	10	12,320	0	0
ALASKA AIR GROUP INC	COM	011659109	21,275	323,033	SH	DFND	14	110,895	212,138	0
ALASKA AIR GROUP INC	COM	011659109	14	220	SH	DFND	16	0	220	0
ALBANY INTL CORP	CL A	012348108	2,189	51,653	SH	DFND	14	5,283	46,370	0
ALBANY MOLECULAR RESH INC	COM	012423109	654	39,640	SH	DFND	14	4,220	35,420	0
ALBEMARLE CORP	COM	012653101	13,708	160,351	SH	DFND	14	53,132	107,219	0
ALBEMARLE CORP	COM	012653101	19	220	SH	DFND	16	0	220	0
ALBEMARLE CORP	COM	012653101	258	3,020	SH	DFND	18	0	3,020	0
ALCOA INC	COM	013817101	18,427	1,817,256	SH	DFND	14	619,655	1,197,601	0
ALCOA INC	COM	013817101	27	2,680	SH	DFND	16	0	2,680	0
ALCOA INC	COM	013817101	433	42,700	SH	DFND	18	0	42,700	0
ALDER BIOPHARMACEUTICALS INC	COM	014339105	135	4,110	SH	DFND	10	4,110	0	0
ALDER BIOPHARMACEUTICALS INC	COM	014339105	160	4,890	SH	DFND	14	4,890	0	0
ALDER BIOPHARMACEUTICALS INC	COM	014339105	2,753	84,000	SH	DFND	18	0	84,000	0
ALEXANDER & BALDWIN INC NEW	COM	014491104	1,148	29,882	SH	DFND	14	8,977	20,905	0
ALERE INC	COM	01449J105	225	5,215	SH	DFND	14	5,215	0	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	5,096	46,847	SH	DFND	14	11,342	35,505	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	72,306	664,760	SH	DFND	3	94,456	570,304	0
ALEXION PHARMACEUTICALS INC	COM	015351109	38,027	310,324	SH	DFND	14	105,948	204,376	0
ALEXION PHARMACEUTICALS INC	COM	015351109	59	480	SH	DFND	16	0	480	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	119,146	1,126,248	SH	DFND	14	18,300	1,107,948	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	8,273	78,200	SH	DFND	16	0	78,200	0

ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	3,036	28,700	SH	DFND	18	0	28,700	0
ALIGN TECHNOLOGY INC	COM	016255101	31,545	336,475	SH	DFND	14	82,175	254,300	0
ALIGN TECHNOLOGY INC	COM	016255101	197	2,100	SH	DFND	16	0	2,100	0
ALIGN TECHNOLOGY INC	COM	016255101	4,635	49,437	SH	DFND	18	0	49,437	0
ALLEGHANY CORP DEL	COM	017175100	33,621	64,038	SH	DFND	14	13,199	50,839	0
ALLEGHANY CORP DEL	COM	017175100	173	330	SH	DFND	16	0	330	0
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1,263	69,922	SH	DFND	14	20,570	49,352	0
ALLEGIANT TRAVEL CO	COM	01748X102	415	3,144	SH	DFND	10	3,144	0	0
ALLEGIANT TRAVEL CO	COM	01748X102	3,968	30,046	SH	DFND	14	2,522	27,524	0
ALLETE INC	COM NEW	018522300	532	8,927	SH	DFND	10	8,927	0	0
ALLETE INC	COM NEW	018522300	5,275	88,473	SH	DFND	14	9,152	79,321	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	17,673	82,382	SH	DFND	14	28,477	53,905	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	30	140	SH	DFND	16	0	140	0
ALLIANT ENERGY CORP	COM	018802108	11,783	307,559	SH	DFND	14	103,298	204,261	0
ALLIANT ENERGY CORP	COM	018802108	18	460	SH	DFND	16	0	460	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	1,724	60,097	SH	DFND	14	10,397	49,700	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	194	6,770	SH	DFND	18	0	6,770	0
ALLSCRIPTS HEALTHCARE SOLUTN	COM	01988P108	1,451	110,177	SH	DFND	14	25,995	84,182	0
ALLSTATE CORP	COM	020002101	576	8,320	SH	DFND	10	8,320	0	0
ALLSTATE CORP	COM	020002101	156,342	2,259,930	SH	DFND	14	452,981	1,806,949	0
ALLSTATE CORP	COM	020002101	1,419	20,509	SH	DFND	16	0	20,509	0
ALLY FINL INC	COM	02005N100	29,404	1,510,240	SH	DFND	14	132,090	1,378,150	0
ALLY FINL INC	COM	02005N100	21	1,100	SH	DFND	16	0	1,100	0
ALMOST FAMILY INC	COM	020409108	584	15,882	SH	DFND	14	1,551	14,331	0
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	317	4,674	SH	DFND	14	4,604	70	0
ALON USA ENERGY INC	COM	020520102	6,495	805,853	SH	DFND	14	202,153	603,700	0
ALPHABET INC	CAP STK CL C	02079K107	562,027	723,059	SH	DFND	14	209,163	513,896	0
ALPHABET INC	CAP STK CL C	02079K107	3,262	4,197	SH	DFND	16	0	4,197	0
ALPHABET INC	CAP STK CL A	02079K305	1,524	1,895	SH	DFND	10	1,895	0	0
ALPHABET INC	CAP STK CL A	02079K305	505,877	629,153	SH	DFND	14	154,111	475,042	0
ALPHABET INC	CAP STK CL A	02079K305	2,601	3,235	SH	DFND	16	0	3,235	0
ALTRA INDL MOTION CORP	COM	02208R106	300	10,346	SH	DFND	14	10,346	0	0
ALTRIA GROUP INC	COM	02209S103	335,997	5,313,886	SH	DFND	14	1,119,518	4,194,368	0
ALTRIA GROUP INC	COM	02209S103	2,556	40,420	SH	DFND	16	0	40,420	0
ALTRIA GROUP INC	COM	02209S103	411	6,500	SH	DFND	18	0	6,500	0
AMAZON COM INC	COM	023135106	837	1,000	SH	DFND	10	1,000	0	0
AMAZON COM INC	COM	023135106	757,326	904,475	SH	DFND	14	240,197	664,278	0
AMAZON COM INC	COM	023135106	2,809	3,355	SH	DFND	16	0	3,355	0
AMAZON COM INC	COM	023135106	896	1,070	SH	DFND	18	0	1,070	0
AMBAC FINL GROUP INC	COM NEW	023139884	1,896	103,080	SH	DFND	14	15,780	87,300	0
AMBAC FINL GROUP INC	COM NEW	023139884	53	2,900	SH	DFND	16	0	2,900	0
AMBEV SA	SPONSORED ADR	02319V103	1,460	239,800	SH	DFND	18	0	239,800	0
AMEDISYS INC	COM	023436108	2,434	51,309	SH	DFND	14	4,912	46,397	0
AMERCO	COM	023586100	4,768	14,707	SH	DFND	14	4,007	10,700	0

AMEREN CORP	COM	023608102	16,967	345,007	SH	DFND	14	116,164	228,843	0
AMEREN CORP	COM	023608102	26	525	SH	DFND	16	0	525	0
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	838	73,260	SH	DFND	18	0	73,260	0
AMERICAN AIRLS GROUP INC	COM	02376R102	40,941	1,118,299	SH	DFND	14	301,774	816,525	0
AMERICAN AIRLS GROUP INC	COM	02376R102	38	1,050	SH	DFND	16	0	1,050	0
AMERICAN ASSETS TR INC	COM	024013104	13,188	304,006	SH	DFND	14	96,273	207,733	0
AMERICAN ASSETS TR INC	COM	024013104	208	4,800	SH	DFND	16	0	4,800	0
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	3,685	214,011	SH	DFND	14	12,811	201,200	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	36,181	711,236	SH	DFND	14	149,875	561,361	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	178	3,500	SH	DFND	16	0	3,500	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	63,435	1,247,002	SH	DFND	3	175,254	1,071,748	0
AMERICAN CAP LTD	COM	02503Y103	249	14,750	SH	DFND	14	14,750	0	0
AMERICAN ELEC PWR INC	COM	025537101	1,068	16,640	SH	DFND	10	16,640	0	0
AMERICAN ELEC PWR INC	COM	025537101	167,845	2,614,008	SH	DFND	14	525,835	2,088,173	0
AMERICAN ELEC PWR INC	COM	025537101	1,363	21,230	SH	DFND	16	0	21,230	0
AMERICAN ELEC PWR INC	COM	025537101	623	9,700	SH	DFND	18	0	9,700	0
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	28,026	1,569,224	SH	DFND	14	225,893	1,343,331	0
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	139	7,800	SH	DFND	16	0	7,800	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	517	29,178	SH	DFND	10	29,178	0	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	17,773	1,002,414	SH	DFND	14	64,677	937,737	0
AMERICAN EXPRESS CO	COM	025816109	1,603	25,030	SH	DFND	10	25,030	0	0
AMERICAN EXPRESS CO	COM	025816109	90,978	1,420,636	SH	DFND	14	412,578	1,008,058	0
AMERICAN EXPRESS CO	COM	025816109	111	1,733	SH	DFND	16	0	1,733	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	46,521	620,278	SH	DFND	14	145,397	474,881	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	653	8,700	SH	DFND	16	0	8,700	0
AMERICAN HOMES 4 RENT	CL A	02665T306	316	14,580	SH	DFND	14	14,580	0	0
AMERICAN INTL GROUP INC	COM NEW	026874784	86,137	1,451,576	SH	DFND	14	496,526	955,050	0
AMERICAN INTL GROUP INC	COM NEW	026874784	128	2,158	SH	DFND	16	0	2,158	0
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	21	1,058	SH	DFND	10	1,058	0	0
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	1,435	72,442	SH	DFND	14	2,660	69,782	0
AMERICAN SOFTWARE INC	CL A	029683109	183	16,511	SH	DFND	14	3,411	13,100	0
AMERICAN STS WTR CO	COM	029899101	8,829	220,442	SH	DFND	14	82,092	138,350	0
AMERICAN TOWER CORP NEW	COM	03027X100	89,804	792,413	SH	DFND	14	218,930	573,483	0
AMERICAN TOWER CORP NEW	COM	03027X100	105	925	SH	DFND	16	0	925	0
AMERICAN TOWER CORP NEW	COM	03027X100	521	4,600	SH	DFND	18	0	4,600	0
AMERICAN VANGUARD CORP	COM	030371108	722	44,970	SH	DFND	14	3,982	40,988	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	18,865	252,067	SH	DFND	14	85,973	166,094	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	26	350	SH	DFND	16	0	350	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	397	5,300	SH	DFND	18	0	5,300	0
AMERICAN WOODMARK CORP	COM	030506109	1,002	12,442	SH	DFND	10	12,442	0	0
AMERICAN WOODMARK CORP	COM	030506109	6,746	83,730	SH	DFND	14	27,830	55,900	0

AMERISAFE INC	COM	03071H100	4,432	75,401	SH	DFND	14	43,199	32,202	0
AMERISOURCEBERGEN CORP	COM	03073E105	28,042	347,143	SH	DFND	14	90,679	256,464	0
AMERISOURCEBERGEN CORP	COM	03073E105	32	390	SH	DFND	16	0	390	0
AMERIPRISE FINL INC	COM	03076C106	771	7,730	SH	DFND	10	7,730	0	0
AMERIPRISE FINL INC	COM	03076C106	73,792	739,617	SH	DFND	14	106,025	633,592	0
AMERIPRISE FINL INC	COM	03076C106	1,342	13,455	SH	DFND	16	0	13,455	0
AMERIS BANCORP	COM	03076K108	2,568	73,463	SH	DFND	14	17,213	56,250	0
AMETEK INC NEW	COM	031100100	15,594	326,361	SH	DFND	14	110,876	215,485	0
AMETEK INC NEW	COM	031100100	24	500	SH	DFND	16	0	500	0
AMGEN INC	COM	031162100	2,926	17,540	SH	DFND	10	17,540	0	0
AMGEN INC	COM	031162100	371,289	2,225,818	SH	DFND	14	515,418	1,710,400	0
AMGEN INC	COM	031162100	2,452	14,702	SH	DFND	16	0	14,702	0
AMICUS THERAPEUTICS INC	COM	03152W109	98	13,300	SH	DFND	14	13,300	0	0
AMICUS THERAPEUTICS INC	COM	03152W109	5,486	741,400	SH	DFND	18	0	741,400	0
AMKOR TECHNOLOGY INC	COM	031652100	628	64,571	SH	DFND	10	64,571	0	0
AMKOR TECHNOLOGY INC	COM	031652100	22,267	2,290,861	SH	DFND	14	228,400	2,062,461	0
AMKOR TECHNOLOGY INC	COM	031652100	726	74,700	SH	DFND	16	0	74,700	0
AMPHENOL CORP NEW	CL A	032095101	27,690	426,518	SH	DFND	14	145,524	280,994	0
AMPHENOL CORP NEW	CL A	032095101	42	640	SH	DFND	16	0	640	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	6,922	364,900	SH	DFND	14	97,200	267,700	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	586	30,900	SH	DFND	16	0	30,900	0
AMSURG CORP	COM	03232P405	2,153	32,103	SH	DFND	14	7,205	24,898	0
AMTRUST FINL SVCS INC	COM	032359309	1,444	53,802	SH	DFND	14	53,802	0	0
ANADARKO PETE CORP	COM	032511107	47,043	742,465	SH	DFND	14	256,707	485,758	0
ANADARKO PETE CORP	COM	032511107	76	1,203	SH	DFND	16	0	1,203	0
ANADARKO PETE CORP	COM	032511107	1,267	20,000	SH	DFND	18	0	20,000	0
ANALOG DEVICES INC	COM	032654105	28,141	436,633	SH	DFND	14	147,523	289,110	0
ANALOG DEVICES INC	COM	032654105	39	610	SH	DFND	16	0	610	0
ANALOGIC CORP	COM PAR \$0.05	032657207	1,986	22,414	SH	DFND	14	2,359	20,055	0
ANDERSONS INC	COM	034164103	1,709	47,245	SH	DFND	14	4,903	42,342	0
ANGIODYNAMICS INC	COM	03475V101	893	50,921	SH	DFND	14	4,901	46,020	0
ANIKA THERAPEUTICS INC	COM	035255108	1,384	28,920	SH	DFND	14	2,770	26,150	0
ANIXTER INTL INC	COM	035290105	412	6,395	SH	DFND	10	6,395	0	0
ANIXTER INTL INC	COM	035290105	14,769	228,970	SH	DFND	14	14,386	214,584	0
ANIXTER INTL INC	COM	035290105	897	13,900	SH	DFND	16	0	13,900	0
ANNALY CAP MGMT INC	COM	035710409	26,472	2,521,138	SH	DFND	14	248,638	2,272,500	0
ANSYS INC	COM	03662Q105	35,561	383,989	SH	DFND	14	85,176	298,813	0
ANSYS INC	COM	03662Q105	195	2,110	SH	DFND	16	0	2,110	0
ANTERO RES CORP	COM	03674X106	4,115	152,672	SH	DFND	14	25,322	127,350	0
ANTHEM INC	COM	036752103	326	2,600	SH	DFND	10	2,600	0	0
ANTHEM INC	COM	036752103	174,592	1,393,279	SH	DFND	14	214,058	1,179,221	0
ANTHEM INC	COM	036752103	1,363	10,875	SH	DFND	16	0	10,875	0
APACHE CORP	COM	037411105	33,615	526,301	SH	DFND	14	182,356	343,945	0
APACHE CORP	COM	037411105	49	761	SH	DFND	16	0	761	0
APACHE CORP	COM	037411105	370	5,800	SH	DFND	18	0	5,800	0
APARTMENT INVT & MGMT CO	CL A	03748R101	10,285	224,030	SH	DFND	14	76,393	147,637	0
APARTMENT INVT & MGMT CO	CL A	03748R101	14	304	SH	DFND	16	0	304	0
APARTMENT INVT & MGMT CO	CL A	03748R101	21,440	467,010	SH	DFND	3	63,667	403,343	0

APOGEE ENTERPRISES INC	COM	037598109	184	4,118	SH	DFND	10	4,118	0	0
APOGEE ENTERPRISES INC	COM	037598109	2,929	65,542	SH	DFND	14	18,825	46,717	0
APOLLO ED GROUP INC	CLA	037604105	1,215	152,843	SH	DFND	14	152,843	0	0
APOLLO INVT CORP	COM	03761U106	70	12,150	SH	DFND	14	12,150	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	6,006	366,868	SH	DFND	14	7,985	358,883	0
APPLE INC	COM	037833100	3,830	33,883	SH	DFND	10	33,883	0	0
APPLE INC	COM	037833100	1,355,478	11,990,077	SH	DFND	14	3,387,135	8,602,942	0
APPLE INC	COM	037833100	6,026	53,305	SH	DFND	16	0	53,305	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	13,525	730,690	SH	DFND	14	81,390	649,300	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	100	5,400	SH	DFND	16	0	5,400	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	7,902	169,068	SH	DFND	14	34,999	134,069	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	645	13,800	SH	DFND	16	0	13,800	0
APPLIED GENETIC TECHNOL CORP	COM	03820J100	60	6,110	SH	DFND	14	810	5,300	0
APPLIED GENETIC TECHNOL CORP	COM	03820J100	149	15,200	SH	DFND	16	0	15,200	0
APPLIED MATLS INC	COM	038222105	159,981	5,306,163	SH	DFND	14	1,044,605	4,261,558	0
APPLIED MATLS INC	COM	038222105	1,214	40,260	SH	DFND	16	0	40,260	0
APTARGROUP INC	COM	038336103	4,066	52,524	SH	DFND	14	8,477	44,047	0
AQUA AMERICA INC	COM	03836W103	3,993	131,017	SH	DFND	14	24,672	106,345	0
ARAMARK	COM	03852U106	311	8,190	SH	DFND	14	7,440	750	0
ARCBEST CORP	COM	03937C105	470	24,706	SH	DFND	10	24,706	0	0
ARCBEST CORP	COM	03937C105	6,229	327,502	SH	DFND	14	4,093	323,409	0
ARCHER DANIELS MIDLAND CO	COM	039483102	41,946	994,699	SH	DFND	14	279,114	715,585	0
ARCHER DANIELS MIDLAND CO	COM	039483102	52	1,241	SH	DFND	16	0	1,241	0
ARCHER DANIELS MIDLAND CO	COM	039483102	135	3,200	SH	DFND	18	0	3,200	0
ARCHROCK INC	COM	03957W106	7,521	575,000	SH	DFND	14	61,483	513,517	0
ARCTIC CAT INC	COM	039670104	349	22,555	SH	DFND	14	1,929	20,626	0
ARENA PHARMACEUTICALS INC	COM	040047102	47	26,585	SH	DFND	14	26,585	0	0
ARGAN INC	COM	04010E109	14,153	239,119	SH	DFND	14	58,119	181,000	0
ARGAN INC	COM	04010E109	545	9,200	SH	DFND	16	0	9,200	0
ARES CAP CORP	COM	04010L103	855	55,184	SH	DFND	10	55,184	0	0
ARES CAP CORP	COM	04010L103	253	16,300	SH	DFND	14	16,300	0	0
ARES COML REAL ESTATE CORP	COM	04013V108	1,132	89,830	SH	DFND	14	2,730	87,100	0
ARES COML REAL ESTATE CORP	COM	04013V108	21	1,700	SH	DFND	16	0	1,700	0
ARIAD PHARMACEUTICALS INC	COM	04033A100	275	20,075	SH	DFND	14	20,075	0	0
ARISTA NETWORKS INC	COM	040413106	13,421	157,750	SH	DFND	14	2,050	155,700	0
ARISTA NETWORKS INC	COM	040413106	978	11,500	SH	DFND	16	0	11,500	0
ARLINGTON ASSET INVT CORP	CLA NEW	041356205	1,861	125,804	SH	DFND	14	2,108	123,696	0
ARMOUR RESIDENTIAL REIT INC	COM NEW	042315507	3,055	135,555	SH	DFND	14	4,455	131,100	0
ARRAY BIOPHARMA INC	COM	04269X105	102	15,177	SH	DFND	14	15,177	0	0
ARROW ELECTRS INC	COM	042735100	56,469	882,746	SH	DFND	14	141,539	741,207	0
ARROW ELECTRS INC	COM	042735100	179	2,800	SH	DFND	16	0	2,800	0
ARROW FINL CORP	COM	042744102	1,008	30,692	SH	DFND	14	1,473	29,219	0

ASBURY AUTOMOTIVE GROUP INC	COM	043436104	644	11,574	SH	DFND	10	11,574	0	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	7,002	125,773	SH	DFND	14	66,293	59,480	0
ASCENA RETAIL GROUP INC	COM	04351G101	6,569	1,175,115	SH	DFND	14	32,068	1,143,047	0
ASHFORD HOSPITALITY PRIME IN	COM	044102101	1,073	76,076	SH	DFND	14	2,897	73,179	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	115	19,509	SH	DFND	10	19,509	0	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	13,729	2,330,948	SH	DFND	14	166,628	2,164,320	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	263	44,700	SH	DFND	16	0	44,700	0
ASHLAND GLOBAL HLDGS INC	COM	044186104	4,338	37,413	SH	DFND	14	9,168	28,245	0
ASPEN TECHNOLOGY INC	COM	045327103	186	3,978	SH	DFND	10	3,978	0	0
ASPEN TECHNOLOGY INC	COM	045327103	2,296	49,075	SH	DFND	14	9,175	39,900	0
ASSOCIATED BANC CORP	COM	045487105	19,942	1,017,959	SH	DFND	14	215,516	802,443	0
ASSOCIATED BANC CORP	COM	045487105	411	21,000	SH	DFND	16	0	21,000	0
ASSURANT INC	COM	04621X108	20,850	226,021	SH	DFND	14	44,970	181,051	0
ASSURANT INC	COM	04621X108	12	125	SH	DFND	16	0	125	0
ASTEC INDS INC	COM	046224101	131	2,193	SH	DFND	10	2,193	0	0
ASTEC INDS INC	COM	046224101	2,129	35,567	SH	DFND	14	3,668	31,899	0
ASTEC INDS INC	COM	046224101	623	10,400	SH	DFND	16	0	10,400	0
ASTORIA FINL CORP	COM	046265104	2,365	161,974	SH	DFND	14	15,980	145,994	0
ASTRONICS CORP	COM	046433108	246	5,457	SH	DFND	10	5,457	0	0
ASTRONICS CORP	COM	046433108	88	1,950	SH	DFND	14	1,950	0	0
ATHENAHEALTH INC	COM	04685W103	296	2,346	SH	DFND	14	2,346	0	0
ATLANTIC PWR CORP	COM NEW	04878Q863	33	13,282	SH	DFND	14	13,282	0	0
ATLANTIC PWR CORP	COM NEW	04878Q863	39	15,600	SH	DFND	16	0	15,600	0
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	15,077	352,099	SH	DFND	14	4,471	347,628	0
ATMOS ENERGY CORP	COM	049560105	11,414	153,269	SH	DFND	14	18,312	134,957	0
ATMOS ENERGY CORP	COM	049560105	22	300	SH	DFND	16	0	300	0
ATMOS ENERGY CORP	COM	049560105	596	8,000	SH	DFND	18	0	8,000	0
ATRION CORP	COM	049904105	293	687	SH	DFND	14	197	490	0
ATWOOD OCEANICS INC	COM	050095108	175	20,087	SH	DFND	10	20,087	0	0
ATWOOD OCEANICS INC	COM	050095108	8,252	949,624	SH	DFND	14	16,685	932,939	0
AUTODESK INC	COM	052769106	20,127	278,270	SH	DFND	14	95,710	182,560	0
AUTODESK INC	COM	052769106	36	500	SH	DFND	16	0	500	0
AUTOLIV INC	COM	052800109	531	4,971	SH	DFND	14	4,851	120	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	56,827	644,298	SH	DFND	14	220,725	423,573	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	86	980	SH	DFND	16	0	980	0
AUTONATION INC	COM	05329W102	17,354	356,282	SH	DFND	14	67,351	288,931	0
AUTONATION INC	COM	05329W102	8	157	SH	DFND	16	0	157	0
AUTOZONE INC	COM	053332102	553	720	SH	DFND	10	720	0	0
AUTOZONE INC	COM	053332102	31,935	41,563	SH	DFND	14	14,200	27,363	0
AUTOZONE INC	COM	053332102	50	65	SH	DFND	16	0	65	0
AVALONBAY CMNTYS INC	COM	053484101	35,221	198,048	SH	DFND	14	67,323	130,725	0
AVALONBAY CMNTYS INC	COM	053484101	53	297	SH	DFND	16	0	297	0
AVANGRID INC	COM	05351W103	230	5,495	SH	DFND	14	5,495	0	0
AVERY DENNISON CORP	COM	053611109	10,057	129,283	SH	DFND	14	42,628	86,655	0
AVERY DENNISON CORP	COM	053611109	15	190	SH	DFND	16	0	190	0
AVID TECHNOLOGY INC	COM	05367P100	2,211	278,470	SH	DFND	14	115,570	162,900	0

AVID TECHNOLOGY INC	COM	05367P100	245	30,900	SH	DFND	16	0	30,900	0
AVIS BUDGET GROUP	COM	053774105	11,290	330,021	SH	DFND	14	14,721	315,300	0
AVISTA CORP	COM	05379B107	8,953	214,240	SH	DFND	14	11,459	202,781	0
AVISTA CORP	COM	05379B107	710	17,000	SH	DFND	16	0	17,000	0
AVNET INC	COM	053807103	34,157	831,873	SH	DFND	14	135,988	695,885	0
AVNET INC	COM	053807103	168	4,100	SH	DFND	16	0	4,100	0
AVON PRODS INC	COM	054303102	28,236	4,988,732	SH	DFND	14	1,331,080	3,657,652	0
AVON PRODS INC	COM	054303102	1,186	209,600	SH	DFND	16	0	209,600	0
AXOGEN INC	COM	05463X106	109	12,100	SH	DFND	14	1,500	10,600	0
BB&T CORP	COM	054937107	62,061	1,645,299	SH	DFND	14	440,832	1,204,467	0
BB&T CORP	COM	054937107	66	1,755	SH	DFND	16	0	1,755	0
B & G FOODS INC NEW	COM	05508R106	5,899	119,947	SH	DFND	14	13,067	106,880	0
BGC PARTNERS INC	CLA	05541T101	229	26,159	SH	DFND	14	26,159	0	0
BOFI HLDG INC	COM	05566U108	3,356	149,808	SH	DFND	14	36,728	113,080	0
BWX TECHNOLOGIES INC	COM	05605H100	48,105	1,253,709	SH	DFND	14	177,509	1,076,200	0
BWX TECHNOLOGIES INC	COM	05605H100	1,055	27,500	SH	DFND	16	0	27,500	0
BABCOCK & WILCOX ENTERPRIS I	COM	05614L100	5,456	330,696	SH	DFND	14	22,466	308,230	0
BADGER METER INC	COM	056525108	1,808	53,954	SH	DFND	14	5,220	48,734	0
BAIDU INC	SPON ADR REP A	056752108	30,509	167,567	SH	DFND	14	3,000	164,567	0
BAIDU INC	SPON ADR REP A	056752108	2,021	11,100	SH	DFND	16	0	11,100	0
BAIDU INC	SPON ADR REP A	056752108	1,715	9,420	SH	DFND	18	0	9,420	0
BAKER HUGHES INC	COM	057224107	31,705	628,187	SH	DFND	14	208,826	419,361	0
BAKER HUGHES INC	COM	057224107	45	899	SH	DFND	16	0	899	0
BAKER HUGHES INC	COM	057224107	783	15,505	SH	DFND	18	0	15,505	0
BALCHEM CORP	COM	057665200	4,392	56,649	SH	DFND	14	5,744	50,905	0
BALL CORP	COM	058498106	19,220	234,535	SH	DFND	14	80,288	154,247	0
BALL CORP	COM	058498106	33	400	SH	DFND	16	0	400	0
BANCFIRST CORP	COM	05945F103	4,100	56,539	SH	DFND	14	1,091	55,448	0
BANCFIRST CORP	COM	05945F103	232	3,200	SH	DFND	16	0	3,200	0
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	1,534	169,091	SH	DFND	18	0	169,091	0
BANCOLOMBIA S A	SPON ADR PREF	05968L102	1,253	32,100	SH	DFND	14	0	32,100	0
BANCORPSOUTH INC	COM	059692103	3,926	169,212	SH	DFND	14	16,079	153,133	0
BANC OF CALIFORNIA INC	COM	05990K106	3,632	208,019	SH	DFND	14	21,879	186,140	0
BANK AMER CORP	COM	060505104	366	23,360	SH	DFND	10	23,360	0	0
BANK AMER CORP	COM	060505104	505,047	32,271,382	SH	DFND	14	6,530,258	25,741,124	0
BANK AMER CORP	COM	060505104	3,135	200,301	SH	DFND	16	0	200,301	0
BANK HAWAII CORP	COM	062540109	1,859	25,601	SH	DFND	14	6,115	19,486	0
BANK OF MARIN BANCORP	COM	063425102	2,299	46,232	SH	DFND	14	770	45,462	0
BANK MONTREAL QUE	COM	063671101	313	4,770	SH	DFND	3	4,770	0	0
BANK MUTUAL CORP NEW	COM	063750103	566	73,638	SH	DFND	14	7,398	66,240	0
BANK OF THE OZARKS INC	COM	063904106	245	6,377	SH	DFND	10	6,377	0	0
BANK OF THE OZARKS INC	COM	063904106	8,516	221,772	SH	DFND	14	34,032	187,740	0
BANK OF THE OZARKS INC	COM	063904106	196	5,100	SH	DFND	16	0	5,100	0
BANK NEW YORK MELLON CORP	COM	064058100	104	2,610	SH	DFND	10	2,610	0	0
BANK NEW YORK MELLON CORP	COM	064058100	80,976	2,030,490	SH	DFND	14	563,359	1,467,131	0
BANK NEW YORK MELLON CORP	COM	064058100	92	2,300	SH	DFND	16	0	2,300	0
BANKRATE INC DEL	COM	06647F102	5,487	646,995	SH	DFND	14	220,095	426,900	0

BANKRATE INC DEL	COM	06647F102	399	47,100	SH	DFND	16	0	47,100	0
BANNER CORP	COM NEW	06652V208	4,189	95,777	SH	DFND	14	50,627	45,150	0
BARD C R INC	COM	067383109	84,646	377,410	SH	DFND	14	92,346	285,064	0
BARD C R INC	COM	067383109	1,404	6,260	SH	DFND	16	0	6,260	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	8,419	121,600	SH	DFND	14	0	121,600	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	2,304	33,276	SH	DFND	16	0	33,276	0
BARNES & NOBLE INC	COM	067774109	1,121	99,204	SH	DFND	14	9,877	89,327	0
BARNES & NOBLE ED INC	COM	06777U101	640	66,833	SH	DFND	14	5,843	60,990	0
BARNES GROUP INC	COM	067806109	4,034	99,493	SH	DFND	14	9,196	90,297	0
BARRACUDA NETWORKS INC	COM	068323104	3,149	123,580	SH	DFND	14	98,880	24,700	0
BARRETT BILL CORP	COM	06846N104	574	103,316	SH	DFND	14	8,516	94,800	0
BASIC ENERGY SVCS INC NEW	COM	06985P100	54	64,620	SH	DFND	14	3,925	60,695	0
BASSETT FURNITURE INDS INC	COM	070203104	83	3,570	SH	DFND	10	3,570	0	0
BASSETT FURNITURE INDS INC	COM	070203104	552	23,730	SH	DFND	14	7,530	16,200	0
BASSETT FURNITURE INDS INC	COM	070203104	100	4,300	SH	DFND	16	0	4,300	0
BAXTER INTL INC	COM	071813109	459	9,650	SH	DFND	10	9,650	0	0
BAXTER INTL INC	COM	071813109	100,899	2,119,735	SH	DFND	14	370,907	1,748,828	0
BAXTER INTL INC	COM	071813109	598	12,557	SH	DFND	16	0	12,557	0
BAYTEX ENERGY CORP	COM	07317Q105	385	90,639	SH	DFND	10	90,639	0	0
BAZAARVOICE INC	COM	073271108	1,596	270,020	SH	DFND	14	129,320	140,700	0
BAZAARVOICE INC	COM	073271108	176	29,800	SH	DFND	16	0	29,800	0
B/E AEROSPACE INC	COM	073302101	3,161	61,192	SH	DFND	14	15,013	46,179	0
BEACON ROOFING SUPPLY INC	COM	073685109	271	6,435	SH	DFND	10	6,435	0	0
BEACON ROOFING SUPPLY INC	COM	073685109	261	6,215	SH	DFND	14	6,215	0	0
BEAZER HOMES USA INC	COM NEW	07556Q881	2,688	230,543	SH	DFND	14	3,143	227,400	0
BECTON DICKINSON & CO	COM	075887109	427	2,375	SH	DFND	10	2,375	0	0
BECTON DICKINSON & CO	COM	075887109	156,411	870,255	SH	DFND	14	143,336	726,919	0
BECTON DICKINSON & CO	COM	075887109	1,072	5,965	SH	DFND	16	0	5,965	0
BED BATH & BEYOND INC	COM	075896100	25,839	599,368	SH	DFND	14	122,357	477,011	0
BED BATH & BEYOND INC	COM	075896100	12	285	SH	DFND	16	0	285	0
BEL FUSE INC	CL B	077347300	1,086	45,001	SH	DFND	14	1,744	43,257	0
BEL FUSE INC	CL B	077347300	89	3,700	SH	DFND	16	0	3,700	0
BELDEN INC	COM	077454106	6,119	88,694	SH	DFND	14	48,229	40,465	0
BEMIS INC	COM	081437105	3,634	71,235	SH	DFND	14	14,121	57,114	0
BENCHMARK ELECTRS INC	COM	08160H101	597	23,941	SH	DFND	10	23,941	0	0
BENCHMARK ELECTRS INC	COM	08160H101	10,727	429,931	SH	DFND	14	9,029	420,902	0
BERKLEY W R CORP	COM	084423102	3,361	58,188	SH	DFND	14	13,563	44,625	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	189	1,310	SH	DFND	10	1,310	0	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	562,507	3,893,592	SH	DFND	14	1,087,154	2,806,438	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	1,988	13,760	SH	DFND	16	0	13,760	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	11,139	401,977	SH	DFND	14	55,643	346,334	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	385	13,900	SH	DFND	16	0	13,900	0
BERRY PLASTICS GROUP INC	COM	08579W103	278	6,338	SH	DFND	10	6,338	0	0
BERRY PLASTICS GROUP INC	COM	08579W103	491	11,200	SH	DFND	14	4,100	7,100	0
BEST BUY INC	COM	086516101	70,042	1,834,515	SH	DFND	14	202,404	1,632,111	0
BEST BUY INC	COM	086516101	946	24,775	SH	DFND	16	0	24,775	0

BIG 5 SPORTING GOODS CORP	COM	08915P101	72	5,265	SH	DFND	10	5,265	0	0
BIG 5 SPORTING GOODS CORP	COM	08915P101	435	31,919	SH	DFND	14	3,533	28,386	0
BIG LOTS INC	COM	089302103	3,382	70,818	SH	DFND	14	10,341	60,477	0
BIGLARI HLDGS INC	COM	08986R101	170	390	SH	DFND	10	390	0	0
BIGLARI HLDGS INC	COM	08986R101	3,343	7,667	SH	DFND	14	1,483	6,184	0
BIGLARI HLDGS INC	COM	08986R101	436	1,000	SH	DFND	16	0	1,000	0
BIO RAD LABS INC	CL A	090572207	2,048	12,505	SH	DFND	14	3,129	9,376	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	303	3,275	SH	DFND	10	3,275	0	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	904	9,773	SH	DFND	14	9,553	220	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	10,889	117,697	SH	DFND	18	0	117,697	0
BIOGEN INC	COM	09062X103	244,729	781,808	SH	DFND	14	180,356	601,452	0
BIOGEN INC	COM	09062X103	2,121	6,775	SH	DFND	16	0	6,775	0
BIOTELEMETRY INC	COM	090672106	1,008	54,280	SH	DFND	14	4,680	49,600	0
BIO TECHNE CORP	COM	09073M104	2,444	22,323	SH	DFND	14	5,390	16,933	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	2,509	54,940	SH	DFND	14	17,240	37,700	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	228	5,000	SH	DFND	16	0	5,000	0
BJS RESTAURANTS INC	COM	09180C106	370	10,399	SH	DFND	10	10,399	0	0
BJS RESTAURANTS INC	COM	09180C106	2,471	69,514	SH	DFND	14	3,852	65,662	0
BLACK BOX CORP DEL	COM	091826107	74	5,355	SH	DFND	10	5,355	0	0
BLACK BOX CORP DEL	COM	091826107	1,226	88,212	SH	DFND	14	2,824	85,388	0
BLACK BOX CORP DEL	COM	091826107	68	4,900	SH	DFND	16	0	4,900	0
BLACK HILLS CORP	COM	092113109	4,414	72,107	SH	DFND	14	9,617	62,490	0
BLACK KNIGHT FINL SVCS INC	CL A	09214X100	223	5,450	SH	DFND	14	750	4,700	0
BLACKBAUD INC	COM	09227Q100	6,053	91,239	SH	DFND	14	7,958	83,281	0
BLACKHAWK NETWORK HLDGS INC	COM	09238E104	104	3,438	SH	DFND	10	3,438	0	0
BLACKHAWK NETWORK HLDGS INC	COM	09238E104	132	4,370	SH	DFND	14	4,370	0	0
BLACKROCK INC	COM	09247X101	78,455	216,451	SH	DFND	14	98,870	117,581	0
BLACKROCK INC	COM	09247X101	94	260	SH	DFND	16	0	260	0
BLACKSTONE MTG TR INC	COM CL A	09257W100	630	21,400	SH	DFND	14	8,000	13,400	0
BLOCK H & R INC	COM	093671105	6,873	296,906	SH	DFND	14	101,964	194,942	0
BLOCK H & R INC	COM	093671105	10	430	SH	DFND	16	0	430	0
BLOOMIN BRANDS INC	COM	094235108	11,076	642,460	SH	DFND	14	60,960	581,500	0
BLOOMIN BRANDS INC	COM	094235108	845	49,000	SH	DFND	16	0	49,000	0
BLUCORA INC	COM	095229100	755	67,406	SH	DFND	14	6,590	60,816	0
BLUE BUFFALO PET PRODS INC	COM	09531U102	5,500	231,500	SH	DFND	14	3,500	228,000	0
BLUE BUFFALO PET PRODS INC	COM	09531U102	297	12,500	SH	DFND	16	0	12,500	0
BLUE NILE INC	COM	09578R103	882	25,619	SH	DFND	14	2,060	23,559	0
BLUEBIRD BIO INC	COM	09609G100	201	2,965	SH	DFND	10	2,965	0	0
BLUEBIRD BIO INC	COM	09609G100	255	3,760	SH	DFND	14	3,760	0	0
BOB EVANS FARMS INC	COM	096761101	1,368	35,724	SH	DFND	14	3,977	31,747	0
BOB EVANS FARMS INC	COM	096761101	260	6,790	SH	DFND	18	0	6,790	0
BOEING CO	COM	097023105	2,185	16,585	SH	DFND	10	16,585	0	0
BOEING CO	COM	097023105	197,835	1,501,708	SH	DFND	14	335,343	1,166,365	0
BOEING CO	COM	097023105	639	4,847	SH	DFND	16	0	4,847	0
BOISE CASCADE CO DEL	COM	09739D100	1,811	71,280	SH	DFND	14	5,930	65,350	0

BOJANGLES INC	COM	097488100	747	46,780	SH	DFND	14	680	46,100	0
BOJANGLES INC	COM	097488100	150	9,400	SH	DFND	16	0	9,400	0
BONANZA CREEK ENERGY INC	COM	097793103	66	64,220	SH	DFND	14	2,800	61,420	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	6,949	219,824	SH	DFND	14	23,324	196,500	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	171	5,400	SH	DFND	16	0	5,400	0
BORGWARNER INC	COM	099724106	10,072	286,302	SH	DFND	14	97,542	188,760	0
BORGWARNER INC	COM	099724106	14	400	SH	DFND	16	0	400	0
BOSTON BEER INC	CL A	100557107	2,459	15,840	SH	DFND	14	2,843	12,997	0
BOSTON BEER INC	CL A	100557107	53	340	SH	DFND	16	0	340	0
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	6,996	545,295	SH	DFND	14	45,913	499,382	0
BOSTON PROPERTIES INC	COM	101121101	326	2,390	SH	DFND	10	2,390	0	0
BOSTON PROPERTIES INC	COM	101121101	33,682	247,137	SH	DFND	14	74,950	172,187	0
BOSTON PROPERTIES INC	COM	101121101	45	330	SH	DFND	16	0	330	0
BOSTON SCIENTIFIC CORP	COM	101137107	1,673	70,295	SH	DFND	10	70,295	0	0
BOSTON SCIENTIFIC CORP	COM	101137107	102,504	4,306,879	SH	DFND	14	1,222,686	3,084,193	0
BOSTON SCIENTIFIC CORP	COM	101137107	68	2,845	SH	DFND	16	0	2,845	0
BOTTOMLINE TECH DEL INC	COM	101388106	2,532	108,605	SH	DFND	14	7,415	101,190	0
BOTTOMLINE TECH DEL INC	COM	101388106	179	7,660	SH	DFND	18	0	7,660	0
BOYD GAMING CORP	COM	103304101	260	13,158	SH	DFND	10	13,158	0	0
BOYD GAMING CORP	COM	103304101	2,884	145,825	SH	DFND	14	14,162	131,663	0
BRADY CORP	CL A	104674106	4,498	129,962	SH	DFND	14	23,290	106,672	0
BRADY CORP	CL A	104674106	59	1,700	SH	DFND	16	0	1,700	0
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	18,000	1,152,380	SH	DFND	14	119,880	1,032,500	0
BRIGGS & STRATTON CORP	COM	109043109	1,433	76,837	SH	DFND	14	7,629	69,208	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	965	14,420	SH	DFND	10	14,420	0	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	508	7,601	SH	DFND	14	5,470	2,131	0
BRIGHTCOVE INC	COM	10921T101	125	9,585	SH	DFND	10	9,585	0	0
BRIGHTCOVE INC	COM	10921T101	2,249	172,360	SH	DFND	14	76,960	95,400	0
BRIGHTCOVE INC	COM	10921T101	331	25,400	SH	DFND	16	0	25,400	0
BRINKER INTL INC	COM	109641100	197	3,904	SH	DFND	10	3,904	0	0
BRINKER INTL INC	COM	109641100	30,641	607,604	SH	DFND	14	109,980	497,624	0
BRINKER INTL INC	COM	109641100	116	2,300	SH	DFND	16	0	2,300	0
BRINKS CO	COM	109696104	152	4,100	SH	DFND	10	4,100	0	0
BRINKS CO	COM	109696104	10,737	289,550	SH	DFND	14	39,915	249,635	0
BRINKS CO	COM	109696104	667	18,000	SH	DFND	16	0	18,000	0
BRISTOL MYERS SQUIBB CO	COM	110122108	173,440	3,216,623	SH	DFND	14	854,081	2,362,542	0
BRISTOL MYERS SQUIBB CO	COM	110122108	1,540	28,560	SH	DFND	16	0	28,560	0
BRISTOW GROUP INC	COM	110394103	300	21,400	SH	DFND	10	21,400	0	0
BRISTOW GROUP INC	COM	110394103	3,888	277,326	SH	DFND	14	5,684	271,642	0
BRIXMOR PPTY GROUP INC	COM	11120U105	18,090	650,968	SH	DFND	14	17,688	633,280	0
BRIXMOR PPTY GROUP INC	COM	11120U105	564	20,300	SH	DFND	16	0	20,300	0
BROADSOFT INC	COM	11133B409	187	4,014	SH	DFND	10	4,014	0	0
BROADSOFT INC	COM	11133B409	148	3,176	SH	DFND	14	3,176	0	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	20,960	309,191	SH	DFND	14	47,183	262,008	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	122	1,800	SH	DFND	16	0	1,800	0

BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	270	29,300	SH	DFND	10	29,300	0	0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	37,924	4,108,816	SH	DFND	14	407,637	3,701,179	0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	19	2,100	SH	DFND	16	0	2,100	0
BROOKDALE SR LIVING INC	COM	112463104	17,358	994,700	SH	DFND	14	40,100	954,600	0
BROOKLINE BANCORP INC DEL	COM	11373M107	123	10,077	SH	DFND	10	10,077	0	0
BROOKLINE BANCORP INC DEL	COM	11373M107	5,114	419,530	SH	DFND	14	88,091	331,439	0
BROOKS AUTOMATION INC	COM	114340102	431	31,700	SH	DFND	10	31,700	0	0
BROOKS AUTOMATION INC	COM	114340102	1,650	121,238	SH	DFND	14	11,236	110,002	0
BROWN & BROWN INC	COM	115236101	4,719	125,142	SH	DFND	14	16,893	108,249	0
BROWN FORMAN CORP	CL B	115637209	12,977	273,550	SH	DFND	14	92,838	180,712	0
BROWN FORMAN CORP	CL B	115637209	20	414	SH	DFND	16	0	414	0
BRUKER CORP	COM	116794108	5,972	263,682	SH	DFND	14	8,982	254,700	0
BRUKER CORP	COM	116794108	410	18,100	SH	DFND	16	0	18,100	0
BRUNSWICK CORP	COM	117043109	1,109	22,740	SH	DFND	10	22,740	0	0
BRUNSWICK CORP	COM	117043109	23,465	481,043	SH	DFND	14	99,704	381,339	0
BRUNSWICK CORP	COM	117043109	151	3,100	SH	DFND	16	0	3,100	0
BUCKLE INC	COM	118440106	261	10,848	SH	DFND	10	10,848	0	0
BUCKLE INC	COM	118440106	1,203	50,074	SH	DFND	14	5,222	44,852	0
BUFFALO WILD WINGS INC	COM	119848109	1,693	12,027	SH	DFND	14	3,590	8,437	0
BURLINGTON STORES INC	COM	122017106	267	3,300	SH	DFND	10	3,300	0	0
BURLINGTON STORES INC	COM	122017106	9,575	118,180	SH	DFND	14	3,280	114,900	0
BURLINGTON STORES INC	COM	122017106	251	3,100	SH	DFND	18	0	3,100	0
CAI INTERNATIONAL INC	COM	12477X106	2,304	278,546	SH	DFND	14	1,940	276,606	0
CBIZ INC	COM	124805102	140	12,492	SH	DFND	14	4,292	8,200	0
CBL & ASSOC PPTYS INC	COM	124830100	2,650	218,292	SH	DFND	14	28,792	189,500	0
CBS CORP NEW	CL B	124857202	481	8,790	SH	DFND	10	8,790	0	0
CBS CORP NEW	CL B	124857202	37,460	684,335	SH	DFND	14	280,545	403,790	0
CBS CORP NEW	CL B	124857202	48	868	SH	DFND	16	0	868	0
CBS CORP NEW	CL B	124857202	219	4,000	SH	DFND	18	0	4,000	0
CBOE HLDGS INC	COM	12503M108	2,991	46,119	SH	DFND	14	8,612	37,507	0
CBRE GROUP INC	CL A	12504L109	683	24,400	SH	DFND	10	24,400	0	0
CBRE GROUP INC	CL A	12504L109	12,275	438,722	SH	DFND	14	144,218	294,504	0
CBRE GROUP INC	CL A	12504L109	17	600	SH	DFND	16	0	600	0
C D I CORP	COM	125071100	18	3,185	SH	DFND	10	3,185	0	0
C D I CORP	COM	125071100	119	21,003	SH	DFND	14	925	20,078	0
CDK GLOBAL INC	COM	12508E101	26,846	468,023	SH	DFND	14	134,743	333,280	0
CDK GLOBAL INC	COM	12508E101	92	1,600	SH	DFND	16	0	1,600	0
CEB INC	COM	125134106	1,138	20,893	SH	DFND	14	6,275	14,618	0
CDW CORP	COM	12514G108	4,227	92,430	SH	DFND	14	4,720	87,710	0
CF INDS HLDGS INC	COM	125269100	22,756	934,545	SH	DFND	14	396,850	537,695	0
CF INDS HLDGS INC	COM	125269100	11	435	SH	DFND	16	0	435	0
CF INDS HLDGS INC	COM	125269100	199	8,175	SH	DFND	18	0	8,175	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	14,182	201,284	SH	DFND	14	69,385	131,899	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	19	275	SH	DFND	16	0	275	0
CIGNA CORPORATION	COM	125509109	45,926	352,411	SH	DFND	14	123,313	229,098	0
CIGNA CORPORATION	COM	125509109	72	550	SH	DFND	16	0	550	0

CIGNA CORPORATION	COM	125509109	8,393	64,400	SH	DFND	18	0	64,400	0
CIT GROUP INC	COM NEW	125581801	6,635	182,783	SH	DFND	14	29,083	153,700	0
CME GROUP INC	COM	12572Q105	49,911	477,524	SH	DFND	14	162,345	315,179	0
CME GROUP INC	COM	12572Q105	77	735	SH	DFND	16	0	735	0
CMS ENERGY CORP	COM	125896100	16,541	393,748	SH	DFND	14	131,705	262,043	0
CMS ENERGY CORP	COM	125896100	23	550	SH	DFND	16	0	550	0
CSS INDS INC	COM	125906107	670	26,192	SH	DFND	14	1,147	25,045	0
CNB FINL CORP PA	COM	126128107	628	29,660	SH	DFND	14	1,961	27,699	0
CRA INTL INC	COM	12618T105	191	7,200	SH	DFND	10	7,200	0	0
CRA INTL INC	COM	12618T105	1,492	56,122	SH	DFND	14	531	55,591	0
CNO FINL GROUP INC	COM	12621E103	11,791	772,154	SH	DFND	14	31,554	740,600	0
CSG SYS INTL INC	COM	126349109	155	3,748	SH	DFND	10	3,748	0	0
CSG SYS INTL INC	COM	126349109	2,810	67,994	SH	DFND	14	15,852	52,142	0
CSX CORP	COM	126408103	64,483	2,114,202	SH	DFND	14	633,533	1,480,669	0
CSX CORP	COM	126408103	60	1,975	SH	DFND	16	0	1,975	0
CST BRANDS INC	COM	12646R105	2,176	45,245	SH	DFND	14	10,930	34,315	0
CTS CORP	COM	126501105	1,083	58,235	SH	DFND	14	5,684	52,551	0
CSRA INC	COM	12650T104	5,543	206,062	SH	DFND	14	75,997	130,065	0
CSRA INC	COM	12650T104	7	250	SH	DFND	16	0	250	0
CVB FINL CORP	COM	126600105	3,142	178,423	SH	DFND	14	17,423	161,000	0
CVR REFNG LP	COMUNIT REP LT	12663P107	123	14,060	SH	DFND	10	14,060	0	0
CVS HEALTH CORP	COM	126650100	271	3,050	SH	DFND	10	3,050	0	0
CVS HEALTH CORP	COM	126650100	162,732	1,828,659	SH	DFND	14	697,720	1,130,939	0
CVS HEALTH CORP	COM	126650100	203	2,279	SH	DFND	16	0	2,279	0
CVS HEALTH CORP	COM	126650100	383	4,300	SH	DFND	18	0	4,300	0
CYS INVTs INC	COM	12673A108	5,826	668,117	SH	DFND	14	17,908	650,209	0
CA INC	COM	12673P105	14,111	426,585	SH	DFND	14	149,660	276,925	0
CA INC	COM	12673P105	20	602	SH	DFND	16	0	602	0
CABELAS INC	COM	126804301	1,684	30,663	SH	DFND	14	7,436	23,227	0
CABLE ONE INC	COM	12685J105	1,799	3,080	SH	DFND	14	770	2,310	0
CABLE ONE INC	COM	12685J105	502	860	SH	DFND	18	0	860	0
CABOT CORP	COM	127055101	592	11,290	SH	DFND	10	11,290	0	0
CABOT CORP	COM	127055101	33,270	634,803	SH	DFND	14	130,072	504,731	0
CABOT CORP	COM	127055101	162	3,100	SH	DFND	16	0	3,100	0
CABOT OIL & GAS CORP	COM	127097103	16,374	634,667	SH	DFND	14	218,150	416,517	0
CABOT OIL & GAS CORP	COM	127097103	23	900	SH	DFND	16	0	900	0
CABOT MICROELECTRONICS CORP	COM	12709P103	2,295	43,376	SH	DFND	14	4,480	38,896	0
CACI INTL INC	CL A	127190304	8,079	80,066	SH	DFND	14	4,442	75,624	0
CACI INTL INC	CL A	127190304	101	1,000	SH	DFND	16	0	1,000	0
CADENCE DESIGN SYSTEM INC	COM	127387108	11,207	438,965	SH	DFND	14	64,906	374,059	0
CADENCE DESIGN SYSTEM INC	COM	127387108	84	3,300	SH	DFND	16	0	3,300	0
CAL MAINE FOODS INC	COM NEW	128030202	393	10,195	SH	DFND	10	10,195	0	0
CAL MAINE FOODS INC	COM NEW	128030202	2,165	56,182	SH	DFND	14	8,092	48,090	0
CALAMOS ASSET MGMT INC	CL A	12811R104	1,053	154,338	SH	DFND	14	3,569	150,769	0
CALAMP CORP	COM	128126109	898	64,380	SH	DFND	14	6,360	58,020	0
CALATLANTIC GROUP INC	COM	128195104	1,465	43,797	SH	DFND	14	10,139	33,658	0
CALAVO GROWERS INC	COM	128246105	1,972	30,136	SH	DFND	14	3,246	26,890	0
CALERES INC	COM	129500104	1,958	77,433	SH	DFND	14	7,972	69,461	0

CALGON CARBON CORP	COM	129603106	1,364	89,917	SH	DFND	14	8,666	81,251	0
CALIFORNIA WTR SVC GROUP	COM	130788102	2,767	86,231	SH	DFND	14	9,011	77,220	0
CALLAWAY GOLF CO	COM	131193104	406	34,947	SH	DFND	10	34,947	0	0
CALLAWAY GOLF CO	COM	131193104	1,933	166,487	SH	DFND	14	15,835	150,652	0
CALLIDUS SOFTWARE INC	COM	13123E500	254	13,828	SH	DFND	10	13,828	0	0
CALLIDUS SOFTWARE INC	COM	13123E500	192	10,444	SH	DFND	14	6,344	4,100	0
CALLON PETE CO DEL	COM	13123X102	228	14,505	SH	DFND	14	14,505	0	0
CALPINE CORP	COM NEW	131347304	273	21,570	SH	DFND	10	21,570	0	0
CALPINE CORP	COM NEW	131347304	298	23,547	SH	DFND	14	23,147	400	0
CAMBREX CORP	COM	132011107	5,523	124,217	SH	DFND	14	68,648	55,569	0
CAMDEN NATL CORP	COM	133034108	1,518	31,806	SH	DFND	14	1,255	30,551	0
CAMDEN PPTY TR	SH BEN INT	133131102	4,412	52,682	SH	DFND	14	12,982	39,700	0
CAMPBELL SOUP CO	COM	134429109	14,922	272,791	SH	DFND	14	93,614	179,177	0
CAMPBELL SOUP CO	COM	134429109	22	400	SH	DFND	16	0	400	0
CANTEL MEDICAL CORP	COM	138098108	14,886	190,897	SH	DFND	14	63,195	127,702	0
CANTEL MEDICAL CORP	COM	138098108	803	10,300	SH	DFND	16	0	10,300	0
CAPELLA EDUCATION COMPANY	COM	139594105	403	6,935	SH	DFND	10	6,935	0	0
CAPELLA EDUCATION COMPANY	COM	139594105	5,239	90,261	SH	DFND	14	30,279	59,982	0
CAPELLA EDUCATION COMPANY	COM	139594105	383	6,600	SH	DFND	16	0	6,600	0
CAPITAL ONE FINL CORP	COM	14040H105	120,101	1,672,024	SH	DFND	14	316,321	1,355,703	0
CAPITAL ONE FINL CORP	COM	14040H105	77	1,073	SH	DFND	16	0	1,073	0
CAPITAL SOUTHWEST CORP	COM	140501107	229	15,600	SH	DFND	10	15,600	0	0
CAPITAL SOUTHWEST CORP	COM	140501107	7	500	SH	DFND	14	500	0	0
CAPITOL FED FINL INC	COM	14057J101	215	15,291	SH	DFND	14	15,291	0	0
CAPSTEAD MTG CORP	COM NO PAR	14067E506	6,393	677,924	SH	DFND	14	16,792	661,132	0
CARBO CERAMICS INC	COM	140781105	351	32,127	SH	DFND	14	2,727	29,400	0
CARBO CERAMICS INC	COM	140781105	99	9,010	SH	DFND	18	0	9,010	0
CARDINAL FINL CORP	COM	14149F109	139	5,338	SH	DFND	10	5,338	0	0
CARDINAL FINL CORP	COM	14149F109	2,215	84,891	SH	DFND	14	26,311	58,580	0
CARDINAL HEALTH INC	COM	14149Y108	35,670	459,079	SH	DFND	14	155,277	303,802	0
CARDINAL HEALTH INC	COM	14149Y108	56	725	SH	DFND	16	0	725	0
CARE CAP PPTYS INC	COM	141624106	14,990	525,964	SH	DFND	14	142,789	383,175	0
CARE CAP PPTYS INC	COM	141624106	48	1,700	SH	DFND	16	0	1,700	0
CARE CAP PPTYS INC	COM	141624106	15,964	560,137	SH	DFND	3	64,111	496,026	0
CAREER EDUCATION CORP	COM	141665109	767	112,960	SH	DFND	14	10,712	102,248	0
CARETRUST REIT INC	COM	14174T107	1,492	100,953	SH	DFND	14	8,423	92,530	0
CARLISLE COS INC	COM	142339100	87,105	849,226	SH	DFND	14	172,988	676,238	0
CARLISLE COS INC	COM	142339100	893	8,710	SH	DFND	16	0	8,710	0
CARMAX INC	COM	143130102	204	3,825	SH	DFND	10	3,825	0	0
CARMAX INC	COM	143130102	14,402	269,960	SH	DFND	14	92,747	177,213	0
CARMAX INC	COM	143130102	21	400	SH	DFND	16	0	400	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	33,363	683,384	SH	DFND	14	211,209	472,175	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	46	950	SH	DFND	16	0	950	0
CARPENTER TECHNOLOGY CORP	COM	144285103	1,218	29,510	SH	DFND	14	8,401	21,109	0
CARRIZO OIL & GAS INC	COM	144577103	4,000	98,470	SH	DFND	14	9,760	88,710	0
CARTER INC	COM	146229109	33,777	389,542	SH	DFND	14	74,232	315,310	0
CARTER INC	COM	146229109	708	8,160	SH	DFND	16	0	8,160	0

CARVER BANCORP INC	COM NEW	146875604	927	181,033	SH	DFND	10	181,033	0	0
CASEYS GEN STORES INC	COM	147528103	2,803	23,329	SH	DFND	14	5,570	17,759	0
CASTLIGHT HEALTH INC	CL B	14862Q100	91	21,940	SH	DFND	14	2,740	19,200	0
CATALENT INC	COM	148806102	2,180	84,350	SH	DFND	14	18,340	66,010	0
CATERPILLAR INC DEL	COM	149123101	74,366	837,738	SH	DFND	14	281,332	556,406	0
CATERPILLAR INC DEL	COM	149123101	115	1,295	SH	DFND	16	0	1,295	0
CATHAY GEN BANCORP	COM	149150104	15,737	511,289	SH	DFND	14	177,069	334,220	0
CATHAY GEN BANCORP	COM	149150104	739	24,000	SH	DFND	16	0	24,000	0
CATO CORP NEW	CL A	149205106	4,024	122,357	SH	DFND	14	4,647	117,710	0
CAVCO INDS INC DEL	COM	149568107	1,591	16,061	SH	DFND	14	1,661	14,400	0
CAVIUM INC	COM	14964U108	137	2,353	SH	DFND	10	2,353	0	0
CAVIUM INC	COM	14964U108	420	7,217	SH	DFND	14	7,217	0	0
CEDAR REALTY TRUST INC	COM NEW	150602209	1,917	266,218	SH	DFND	14	135,337	130,881	0
CELADON GROUP INC	COM	150838100	422	48,301	SH	DFND	14	4,381	43,920	0
CELANESE CORP DEL	COM SER A	150870103	940	14,120	SH	DFND	10	14,120	0	0
CELANESE CORP DEL	COM SER A	150870103	72,698	1,092,224	SH	DFND	14	162,394	929,830	0
CELANESE CORP DEL	COM SER A	150870103	1,205	18,100	SH	DFND	16	0	18,100	0
CELESTICA INC	SUB VTG SHS	15101Q108	133	12,272	SH	DFND	10	12,272	0	0
CELGENE CORP	COM	151020104	261,734	2,503,914	SH	DFND	14	605,880	1,898,034	0
CELGENE CORP	COM	151020104	1,940	18,560	SH	DFND	16	0	18,560	0
CELGENE CORP	COM	151020104	13,955	133,500	SH	DFND	18	0	133,500	0
CEMPRA INC	COM	15130J109	134	5,526	SH	DFND	10	5,526	0	0
CEMPRA INC	COM	15130J109	68	2,810	SH	DFND	14	2,810	0	0
CENTENE CORP DEL	COM	15135B101	15,734	234,971	SH	DFND	14	80,245	154,726	0
CENTENE CORP DEL	COM	15135B101	23	340	SH	DFND	16	0	340	0
CENTERPOINT ENERGY INC	COM	15189T107	13,942	600,160	SH	DFND	14	199,700	400,460	0
CENTERPOINT ENERGY INC	COM	15189T107	20	849	SH	DFND	16	0	849	0
CENTERSTATE BANKS INC	COM	15201P109	1,301	73,365	SH	DFND	14	53,965	19,400	0
CENTRAL GARDEN & PET CO	COM	153527106	454	17,480	SH	DFND	14	1,680	15,800	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	237	9,575	SH	DFND	10	9,575	0	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	1,465	59,053	SH	DFND	14	5,179	53,874	0
CENTRAL PAC FINL CORP	COM NEW	154760409	308	12,231	SH	DFND	10	12,231	0	0
CENTRAL PAC FINL CORP	COM NEW	154760409	3,848	152,759	SH	DFND	14	37,379	115,380	0
CENTURY ALUM CO	COM	156431108	22	3,105	SH	DFND	10	3,105	0	0
CENTURY ALUM CO	COM	156431108	611	87,931	SH	DFND	14	9,130	78,801	0
CENTURY CASINOS INC	COM	156492100	398	57,600	SH	DFND	10	57,600	0	0
CENTURY CASINOS INC	COM	156492100	9	1,280	SH	DFND	14	1,280	0	0
CENTURYLINK INC	COM	156700106	454	16,550	SH	DFND	10	16,550	0	0
CENTURYLINK INC	COM	156700106	35,774	1,304,181	SH	DFND	14	286,102	1,018,079	0
CENTURYLINK INC	COM	156700106	30	1,108	SH	DFND	16	0	1,108	0
CEPHEID	COM	15670R107	6,971	132,307	SH	DFND	14	75,807	56,500	0
CEPHEID	COM	15670R107	559	10,600	SH	DFND	16	0	10,600	0
CERNER CORP	COM	156782104	363	5,875	SH	DFND	10	5,875	0	0
CERNER CORP	COM	156782104	35,687	577,930	SH	DFND	14	146,530	431,400	0
CERNER CORP	COM	156782104	309	5,000	SH	DFND	16	0	5,000	0
CEVA INC	COM	157210105	3,251	92,693	SH	DFND	14	18,413	74,280	0
CEVA INC	COM	157210105	445	12,700	SH	DFND	16	0	12,700	0
CHANGYOU COM LTD	ADS REP CL A	15911M107	9,145	335,588	SH	DFND	14	800	334,788	0
CHANGYOU COM LTD	ADS REP CL A	15911M107	2,420	88,800	SH	DFND	16	0	88,800	0

CHARLES RIV LABS INTL INC	COM	159864107	27,397	328,734	SH	DFND	14	80,746	247,988	0
CHARLES RIV LABS INTL INC	COM	159864107	158	1,900	SH	DFND	16	0	1,900	0
CHART INDS INC	COM PAR \$0.01	16115Q308	3,778	115,065	SH	DFND	14	4,885	110,180	0
CHART INDS INC	COM PAR \$0.01	16115Q308	190	5,800	SH	DFND	18	0	5,800	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	81,821	303,073	SH	DFND	14	105,123	197,950	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	130	480	SH	DFND	16	0	480	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	605	2,240	SH	DFND	18	0	2,240	0
CHATHAM LODGING TR	COM	16208T102	3,883	201,703	SH	DFND	14	61,503	140,200	0
CHATHAM LODGING TR	COM	16208T102	608	31,600	SH	DFND	16	0	31,600	0
CHEESECAKE FACTORY INC	COM	163072101	1,452	28,999	SH	DFND	14	8,741	20,258	0
CHEETAH MOBILE INC	ADR	163075104	141	11,300	SH	DFND	14	0	11,300	0
CHEMED CORP NEW	COM	16359R103	5,132	36,378	SH	DFND	14	8,574	27,804	0
CHEMED CORP NEW	COM	16359R103	42	300	SH	DFND	16	0	300	0
CHEMICAL FINL CORP	COM	163731102	4,531	102,679	SH	DFND	14	12,160	90,519	0
CHEMOURS CO	COM	163851108	5,179	323,667	SH	DFND	14	32,853	290,814	0
CHEMTURA CORP	COM NEW	163893209	989	30,157	SH	DFND	14	30,157	0	0
CHENIERE ENERGY INC	COM NEW	16411R208	665	15,250	SH	DFND	14	15,010	240	0
CHENIERE ENERGY INC	COM NEW	16411R208	732	16,800	SH	DFND	18	0	16,800	0
CHESAPEAKE ENERGY CORP	COM	165167107	5,065	807,888	SH	DFND	14	289,122	518,766	0
CHESAPEAKE ENERGY CORP	COM	165167107	8	1,210	SH	DFND	16	0	1,210	0
CHESAPEAKE ENERGY CORP	COM	165167107	533	85,000	SH	DFND	18	0	85,000	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	13,216	577,131	SH	DFND	14	208,571	368,560	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	641	28,000	SH	DFND	16	0	28,000	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	40,626	1,774,053	SH	DFND	3	236,064	1,537,989	0
CHESAPEAKE UTILS CORP	COM	165303108	2,781	45,549	SH	DFND	14	23,609	21,940	0
CHESAPEAKE UTILS CORP	COM	165303108	342	5,600	SH	DFND	16	0	5,600	0
CHEVRON CORP NEW	COM	166764100	1,627	15,810	SH	DFND	10	15,810	0	0
CHEVRON CORP NEW	COM	166764100	348,139	3,382,618	SH	DFND	14	1,012,987	2,369,631	0
CHEVRON CORP NEW	COM	166764100	423	4,109	SH	DFND	16	0	4,109	0
CHEVRON CORP NEW	COM	166764100	5,506	53,500	SH	DFND	18	0	53,500	0
CHICAGO BRIDGE & IRON CO N V	COM	167250109	3,413	121,759	SH	DFND	14	1,959	119,800	0
CHICOS FAS INC	COM	168615102	1,096	92,126	SH	DFND	14	25,348	66,778	0
CHILDRENS PL INC	COM	168905107	3,744	46,876	SH	DFND	14	4,844	42,032	0
CHIMERA INVT CORP	COM NEW	16934Q208	39,910	2,502,215	SH	DFND	14	342,035	2,160,180	0
CHIMERA INVT CORP	COM NEW	16934Q208	432	27,100	SH	DFND	16	0	27,100	0
CHIMERIX INC	COM	16934W106	1,134	204,640	SH	DFND	14	52,040	152,600	0
CHIMERIX INC	COM	16934W106	396	71,400	SH	DFND	16	0	71,400	0
CHINA BIOLOGIC PRODS INC	COM	16938C106	519	4,170	SH	DFND	10	4,170	0	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	17,517	41,363	SH	DFND	14	14,317	27,046	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	28	65	SH	DFND	16	0	65	0
CHURCH & DWIGHT INC	COM	171340102	17,393	362,968	SH	DFND	14	122,492	240,476	0
CHURCH & DWIGHT INC	COM	171340102	26	540	SH	DFND	16	0	540	0
CHURCHILL DOWNS INC	COM	171484108	1,231	8,413	SH	DFND	14	2,713	5,700	0
CHUYS HLDGS INC	COM	171604101	824	29,480	SH	DFND	14	2,540	26,940	0
CIBER INC	COM	17163B102	140	121,767	SH	DFND	14	7,037	114,730	0
CIENA CORP	COM NEW	171779309	1,872	85,879	SH	DFND	14	23,506	62,373	0
CIENA CORP	COM NEW	171779309	292	13,400	SH	DFND	18	0	13,400	0

CIMAREX ENERGY CO	COM	171798101	17,780	132,319	SH	DFND	14	45,445	86,874	0
CIMAREX ENERGY CO	COM	171798101	27	200	SH	DFND	16	0	200	0
CINCINNATI BELL INC NEW	COM	171871106	2,033	498,345	SH	DFND	14	34,842	463,503	0
CINCINNATI FINL CORP	COM	172062101	16,707	221,514	SH	DFND	14	70,991	150,523	0
CINCINNATI FINL CORP	COM	172062101	23	303	SH	DFND	16	0	303	0
CINEMARK HOLDINGS INC	COM	17243V102	22,141	578,388	SH	DFND	14	159,160	419,228	0
CINEMARK HOLDINGS INC	COM	17243V102	138	3,600	SH	DFND	16	0	3,600	0
CIRCOR INTL INC	COM	17273K109	1,767	29,671	SH	DFND	14	3,182	26,489	0
CIRRUS LOGIC INC	COM	172755100	359	6,755	SH	DFND	10	6,755	0	0
CIRRUS LOGIC INC	COM	172755100	7,139	134,327	SH	DFND	14	97,027	37,300	0
CISCO SYS INC	COM	17275R102	2,741	86,410	SH	DFND	10	86,410	0	0
CISCO SYS INC	COM	17275R102	388,463	12,246,618	SH	DFND	14	3,415,551	8,831,067	0
CISCO SYS INC	COM	17275R102	1,628	51,330	SH	DFND	16	0	51,330	0
CINTAS CORP	COM	172908105	620	5,510	SH	DFND	10	5,510	0	0
CINTAS CORP	COM	172908105	13,971	124,072	SH	DFND	14	41,362	82,710	0
CINTAS CORP	COM	172908105	21	190	SH	DFND	16	0	190	0
CITIZENS & NORTHN CORP	COM	172922106	787	35,816	SH	DFND	14	800	35,016	0
CITIGROUP INC	COM NEW	172967424	300	6,360	SH	DFND	10	6,360	0	0
CITIGROUP INC	COM NEW	172967424	454,935	9,632,321	SH	DFND	14	2,077,681	7,554,640	0
CITIGROUP INC	COM NEW	172967424	2,851	60,370	SH	DFND	16	0	60,370	0
CITI TRENDS INC	COM	17306X102	364	18,255	SH	DFND	14	1,655	16,600	0
CITI TRENDS INC	COM	17306X102	153	7,700	SH	DFND	16	0	7,700	0
CITIZENS FINL GROUP INC	COM	174610105	261	10,570	SH	DFND	10	10,570	0	0
CITIZENS FINL GROUP INC	COM	174610105	46,353	1,875,891	SH	DFND	14	384,234	1,491,657	0
CITIZENS FINL GROUP INC	COM	174610105	1,016	41,100	SH	DFND	16	0	41,100	0
CITRIX SYS INC	COM	177376100	1,571	18,430	SH	DFND	10	18,430	0	0
CITRIX SYS INC	COM	177376100	81,450	955,757	SH	DFND	14	192,109	763,648	0
CITRIX SYS INC	COM	177376100	307	3,600	SH	DFND	16	0	3,600	0
CITY HLDG CO	COM	177835105	1,351	26,871	SH	DFND	14	2,717	24,154	0
CLARCOR INC	COM	179895107	2,607	40,114	SH	DFND	14	9,395	30,719	0
CLEAN HARBORS INC	COM	184496107	189	3,936	SH	DFND	10	3,936	0	0
CLEAN HARBORS INC	COM	184496107	1,491	31,083	SH	DFND	14	7,350	23,733	0
CLEAN ENERGY FUELS CORP	COM	184499101	597	133,505	SH	DFND	14	133,505	0	0
CLEARWATER PAPER CORP	COM	18538R103	66	1,018	SH	DFND	10	1,018	0	0
CLEARWATER PAPER CORP	COM	18538R103	9,432	145,848	SH	DFND	14	36,818	109,030	0
CLEARWATER PAPER CORP	COM	18538R103	647	10,000	SH	DFND	16	0	10,000	0
CLIFFS NAT RES INC	COM	18683K101	134	22,822	SH	DFND	14	22,822	0	0
CLOROX CO DEL	COM	189054109	29,496	235,629	SH	DFND	14	62,022	173,607	0
CLOROX CO DEL	COM	189054109	648	5,180	SH	DFND	16	0	5,180	0
CLOUD PEAK ENERGY INC	COM	18911Q102	561	103,180	SH	DFND	14	5,700	97,480	0
COACH INC	COM	189754104	14,134	386,592	SH	DFND	14	133,589	253,003	0
COACH INC	COM	189754104	22	600	SH	DFND	16	0	600	0
COBALT INTL ENERGY INC	COM	19075F106	31	25,219	SH	DFND	14	25,219	0	0
COCA COLA BOTTLING CO CONS	COM	191098102	389	2,625	SH	DFND	14	2,625	0	0
COCA COLA CO	COM	191216100	185	4,375	SH	DFND	10	4,375	0	0
COCA COLA CO	COM	191216100	255,148	6,029,021	SH	DFND	14	2,030,400	3,998,621	0
COCA COLA CO	COM	191216100	350	8,260	SH	DFND	16	0	8,260	0
COCA COLA CO	COM	191216100	584	13,800	SH	DFND	18	0	13,800	0

COEUR MNG INC	COM NEW	192108504	202	17,061	SH	DFND	14	17,061	0	0
COGENT COMMUNICATIONS HLDGS	COM NEW	19239V302	2,714	73,719	SH	DFND	14	7,839	65,880	0
COGNEX CORP	COM	192422103	13,851	262,030	SH	DFND	14	75,388	186,642	0
COGNEX CORP	COM	192422103	79	1,500	SH	DFND	16	0	1,500	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	287	6,025	SH	DFND	10	6,025	0	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	131,703	2,760,482	SH	DFND	14	492,042	2,268,440	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1,186	24,850	SH	DFND	16	0	24,850	0
COHERENT INC	COM	192479103	4,839	43,778	SH	DFND	14	4,538	39,240	0
COHU INC	COM	192576106	587	49,970	SH	DFND	14	4,701	45,269	0
COLFAX CORP	COM	194014106	382	12,155	SH	DFND	14	7,355	4,800	0
COLGATE PALMOLIVE CO	COM	194162103	240,650	3,245,885	SH	DFND	14	725,874	2,520,011	0
COLGATE PALMOLIVE CO	COM	194162103	1,794	24,200	SH	DFND	16	0	24,200	0
COLGATE PALMOLIVE CO	COM	194162103	191	2,580	SH	DFND	18	0	2,580	0
COLONY CAP INC	CL A	19624R106	6,072	333,103	SH	DFND	14	17,003	316,100	0
COLONY STARWOOD HOMES	COM	19625X102	1,249	43,512	SH	DFND	14	43,512	0	0
COLUMBIA BKG SYS INC	COM	197236102	3,384	103,416	SH	DFND	14	10,349	93,067	0
COLUMBIA PPTY TR INC	COM NEW	198287203	7,324	327,092	SH	DFND	14	34,388	292,704	0
COLUMBIA SPORTSWEAR CO	COM	198516106	305	5,380	SH	DFND	10	5,380	0	0
COLUMBIA SPORTSWEAR CO	COM	198516106	282	4,968	SH	DFND	14	3,668	1,300	0
COLUMBUS MCKINNON CORP N Y	COM	199333105	288	16,125	SH	DFND	10	16,125	0	0
COLUMBUS MCKINNON CORP N Y	COM	199333105	624	34,962	SH	DFND	14	1,862	33,100	0
COMFORT SYS USA INC	COM	199908104	5,033	171,714	SH	DFND	14	25,060	146,654	0
COMCAST CORP NEW	CL A	20030N101	235	3,540	SH	DFND	10	3,540	0	0
COMCAST CORP NEW	CL A	20030N101	374,749	5,648,915	SH	DFND	14	1,445,466	4,203,449	0
COMCAST CORP NEW	CL A	20030N101	2,536	38,220	SH	DFND	16	0	38,220	0
COMCAST CORP NEW	CL A	20030N101	736	11,100	SH	DFND	18	0	11,100	0
COMERICA INC	COM	200340107	11,413	241,183	SH	DFND	14	82,266	158,917	0
COMERICA INC	COM	200340107	17	350	SH	DFND	16	0	350	0
COMMERCE BANCSHARES INC	COM	200525103	3,060	62,129	SH	DFND	14	12,563	49,566	0
COMMERCIAL METALS CO	COM	201723103	17	1,060	SH	DFND	10	1,060	0	0
COMMERCIAL METALS CO	COM	201723103	8,695	537,042	SH	DFND	14	61,859	475,183	0
COMMERCIAL METALS CO	COM	201723103	266	16,400	SH	DFND	16	0	16,400	0
COMMSCOPE HLDG CO INC	COM	20337X109	9,734	323,270	SH	DFND	14	17,170	306,100	0
COMMSCOPE HLDG CO INC	COM	20337X109	316	10,500	SH	DFND	16	0	10,500	0
COMMUNICATIONS SALES&LEAS IN	COM	20341J104	2,562	81,569	SH	DFND	14	20,015	61,554	0
COMMUNITY BK SYS INC	COM	203607106	3,808	79,144	SH	DFND	14	7,888	71,256	0
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1,248	108,153	SH	DFND	14	20,321	87,832	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	20	910	SH	DFND	14	910	0	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	24,877	1,134,891	SH	DFND	3	134,612	1,000,279	0
COMMUNITY TR BANCORP INC	COM	204149108	3,465	93,359	SH	DFND	14	24,373	68,986	0
COMMUNITY TR BANCORP INC	COM	204149108	96	2,600	SH	DFND	16	0	2,600	0
COMMVAULT SYSTEMS INC	COM	204166102	128	2,417	SH	DFND	10	2,417	0	0
COMMVAULT SYSTEMS INC	COM	204166102	1,552	29,207	SH	DFND	14	8,611	20,596	0

COMMVault Systems Inc	COM	204166102	409	7,700	SH	DFND	16	0	7,700	0
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	195	21,100	SH	DFND	18	0	21,100	0
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	221	16,000	SH	DFND	18	0	16,000	0
COMPASS MINERALS INTL INC	COM	20451N101	1,468	19,919	SH	DFND	14	4,639	15,280	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	200	7,687	SH	DFND	10	7,687	0	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	498	19,124	SH	DFND	14	1,997	17,127	0
COMPUTER SCIENCES CORP	COM	205363104	4,322	82,772	SH	DFND	14	19,118	63,654	0
COMSCORE INC	COM	20564W105	881	28,747	SH	DFND	14	8,497	20,250	0
COMSCORE INC	COM	20564W105	63	2,040	SH	DFND	18	0	2,040	0
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	517	40,383	SH	DFND	14	3,220	37,163	0
CONAGRA FOODS INC	COM	205887102	110,660	2,348,971	SH	DFND	14	517,065	1,831,906	0
CONAGRA FOODS INC	COM	205887102	1,402	29,755	SH	DFND	16	0	29,755	0
CONCERT PHARMACEUTICALS INC	COM	206022105	1,903	188,230	SH	DFND	14	10,030	178,200	0
CONCERT PHARMACEUTICALS INC	COM	206022105	205	20,300	SH	DFND	16	0	20,300	0
CONCHO RES INC	COM	20605P101	26,776	194,947	SH	DFND	14	66,485	128,462	0
CONCHO RES INC	COM	20605P101	43	310	SH	DFND	16	0	310	0
CONCHO RES INC	COM	20605P101	687	5,000	SH	DFND	18	0	5,000	0
CONMED CORP	COM	207410101	1,792	44,727	SH	DFND	14	5,045	39,682	0
CONOCOPHILLIPS	COM	20825C104	150,599	3,464,442	SH	DFND	14	735,502	2,728,940	0
CONOCOPHILLIPS	COM	20825C104	115	2,643	SH	DFND	16	0	2,643	0
CONOCOPHILLIPS	COM	20825C104	1,739	40,000	SH	DFND	18	0	40,000	0
CONSOL ENERGY INC	COM	20854P109	2,078	108,243	SH	DFND	14	28,310	79,933	0
CONSOLIDATED COMM HLDGS INC	COM	209034107	2,272	90,009	SH	DFND	14	8,899	81,110	0
CONSOLIDATED EDISON INC	COM	209115104	33,490	444,756	SH	DFND	14	144,207	300,549	0
CONSOLIDATED EDISON INC	COM	209115104	53	700	SH	DFND	16	0	700	0
CONSTELLATION BRANDS INC	CL A	21036P108	840	5,045	SH	DFND	10	5,045	0	0
CONSTELLATION BRANDS INC	CL A	21036P108	41,579	249,741	SH	DFND	14	85,392	164,349	0
CONSTELLATION BRANDS INC	CL A	21036P108	66	395	SH	DFND	16	0	395	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	291	28,510	SH	DFND	10	28,510	0	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	812	79,466	SH	DFND	14	38,196	41,270	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	315	30,800	SH	DFND	16	0	30,800	0
CONTINENTAL BLDG PRODS INC	COM	211171103	129	6,157	SH	DFND	10	6,157	0	0
CONTINENTAL BLDG PRODS INC	COM	211171103	20,433	973,450	SH	DFND	14	230,400	743,050	0
CONTINENTAL BLDG PRODS INC	COM	211171103	940	44,800	SH	DFND	16	0	44,800	0
CONTINENTAL RESOURCES INC	COM	212015101	330	6,346	SH	DFND	14	6,196	150	0
CONVERGYS CORP	COM	212485106	7,092	233,137	SH	DFND	14	17,288	215,849	0
CONVERGYS CORP	COM	212485106	27	900	SH	DFND	16	0	900	0
COOPER COS INC	COM NEW	216648402	10,737	59,898	SH	DFND	14	19,823	40,075	0
COOPER COS INC	COM NEW	216648402	18	100	SH	DFND	16	0	100	0
COOPER STD HLDGS INC	COM	21676P103	679	6,877	SH	DFND	10	6,877	0	0
COOPER STD HLDGS INC	COM	21676P103	45,848	464,050	SH	DFND	14	106,470	357,580	0

COOPER STD HLDGS INC	COM	21676P103	1,255	12,700	SH	DFND	16	0	12,700	0
COOPER TIRE & RUBR CO	COM	216831107	10,104	265,757	SH	DFND	14	5,649	260,108	0
COPART INC	COM	217204106	3,192	59,589	SH	DFND	14	15,408	44,181	0
CORCEPT THERAPEUTICS INC	COM	218352102	141	21,643	SH	DFND	14	7,543	14,100	0
CORE MARK HOLDING CO INC	COM	218681104	3,704	103,468	SH	DFND	14	29,008	74,460	0
CORESITE RLTY CORP	COM	21870Q105	7,296	98,544	SH	DFND	14	43,944	54,600	0
CORESITE RLTY CORP	COM	21870Q105	39,969	539,835	SH	DFND	3	87,383	452,452	0
COREENERGY INFRASTRUCTURE TR	COM NEW	21870U502	3,327	113,435	SH	DFND	14	17,220	96,215	0
CORELOGIC INC	COM	21871D103	21,620	551,260	SH	DFND	14	137,594	413,666	0
CORELOGIC INC	COM	21871D103	235	6,000	SH	DFND	16	0	6,000	0
CORNERSTONE ONDEMAND INC	COM	21925Y103	222	4,837	SH	DFND	10	4,837	0	0
CORNERSTONE ONDEMAND INC	COM	21925Y103	179	3,888	SH	DFND	14	3,888	0	0
CORNING INC	COM	219350105	37,273	1,576,035	SH	DFND	14	503,842	1,072,193	0
CORNING INC	COM	219350105	49	2,085	SH	DFND	16	0	2,085	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	15,812	557,750	SH	DFND	14	142,352	415,398	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	88	3,100	SH	DFND	16	0	3,100	0
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	12,233	881,970	SH	DFND	14	175,373	706,597	0
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	62	4,500	SH	DFND	16	0	4,500	0
CORVEL CORP	COM	221006109	163	4,235	SH	DFND	10	4,235	0	0
CORVEL CORP	COM	221006109	2,313	60,230	SH	DFND	14	33,770	26,460	0
COSTCO WHSL CORP NEW	COM	22160K105	94,195	617,632	SH	DFND	14	211,782	405,850	0
COSTCO WHSL CORP NEW	COM	22160K105	142	934	SH	DFND	16	0	934	0
COSTCO WHSL CORP NEW	COM	22160K105	256	1,680	SH	DFND	18	0	1,680	0
COSTAR GROUP INC	COM	22160N109	7,321	33,812	SH	DFND	14	8,888	24,924	0
COSTAR GROUP INC	COM	22160N109	61	280	SH	DFND	16	0	280	0
COTIVITI HLDGS INC	COM	22164K101	197	5,886	SH	DFND	10	5,886	0	0
COTIVITI HLDGS INC	COM	22164K101	3,740	111,530	SH	DFND	14	47,030	64,500	0
COTIVITI HLDGS INC	COM	22164K101	272	8,100	SH	DFND	16	0	8,100	0
COTY INC	COM CL A	222070203	902	38,400	SH	DFND	14	8,700	29,700	0
COTY INC	COM CL A	222070203	3	145	SH	DFND	16	0	145	0
COUSINS PPTYS INC	COM	222795106	3,925	375,933	SH	DFND	14	39,165	336,768	0
COWEN GROUP INC NEW	CL A	223622101	692	190,700	SH	DFND	10	190,700	0	0
COWEN GROUP INC NEW	CL A	223622101	46	12,543	SH	DFND	14	12,543	0	0
CRACKER BARREL OLD CTRY STOR	COM	22410J106	2,029	15,348	SH	DFND	14	4,370	10,978	0
CRANE CO	COM	224399105	20,156	319,884	SH	DFND	14	82,059	237,825	0
CRANE CO	COM	224399105	139	2,200	SH	DFND	16	0	2,200	0
CRAY INC	COM NEW	225223304	1,759	74,732	SH	DFND	14	6,832	67,900	0
CREE INC	COM	225447101	1,496	58,164	SH	DFND	14	12,640	45,524	0
CROCS INC	COM	227046109	1,081	130,215	SH	DFND	14	13,175	117,040	0
CROSS CTRY HEALTHCARE INC	COM	227483104	272	23,120	SH	DFND	10	23,120	0	0
CROSS CTRY HEALTHCARE INC	COM	227483104	672	57,058	SH	DFND	14	5,022	52,036	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	79,772	846,742	SH	DFND	14	255,858	590,884	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	568	6,030	SH	DFND	16	0	6,030	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	499	5,300	SH	DFND	18	0	5,300	0

CROWN HOLDINGS INC	COM	228368106	44,881	786,137	SH	DFND	14	84,267	701,870	0
CROWN HOLDINGS INC	COM	228368106	868	15,200	SH	DFND	16	0	15,200	0
CRYOLIFE INC	COM	228903100	840	47,823	SH	DFND	14	4,996	42,827	0
CTRIP COM INTL LTD	AMERICAN DEP SH	22943F100	726	15,600	SH	DFND	18	0	15,600	0
CUBESMART	COM	229663109	358	13,125	SH	DFND	14	13,125	0	0
CUBIC CORP	COM	229669106	443	9,469	SH	DFND	10	9,469	0	0
CUBIC CORP	COM	229669106	2,085	44,540	SH	DFND	14	4,524	40,016	0
CULLEN FROST BANKERS INC	COM	229899109	4,490	62,418	SH	DFND	14	18,143	44,275	0
CULLEN FROST BANKERS INC	COM	229899109	58	800	SH	DFND	16	0	800	0
CUMMINS INC	COM	231021106	78,992	616,405	SH	DFND	14	109,159	507,246	0
CUMMINS INC	COM	231021106	43	335	SH	DFND	16	0	335	0
CURIS INC	COM	231269101	158	60,640	SH	DFND	14	8,940	51,700	0
CURTISS WRIGHT CORP	COM	231561101	2,588	28,404	SH	DFND	14	8,277	20,127	0
CUSTOMERS BANCORP INC	COM	23204G100	9,109	362,050	SH	DFND	14	3,620	358,430	0
CYNOSURE INC	CL A	232577205	2,389	46,898	SH	DFND	14	4,691	42,207	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2,280	187,538	SH	DFND	14	42,311	145,227	0
CYRUSONE INC	COM	23283R100	209	4,400	SH	DFND	14	4,400	0	0
CYRUSONE INC	COM	23283R100	561	11,800	SH	DFND	18	0	11,800	0
CYRUSONE INC	COM	23283R100	52,521	1,104,087	SH	DFND	3	182,236	921,851	0
DBX ETF TR	HRV CHINA SMCP	233051754	994	28,644	SH	DFND	18	0	28,644	0
DBX ETF TR	DBXTR HAR CS 30	233051879	1,060	43,117	SH	DFND	18	0	43,117	0
DCT INDUSTRIAL TRUST INC	COM NEW	233153204	5,408	111,397	SH	DFND	14	13,497	97,900	0
DDR CORP	COM	23317H102	398	22,835	SH	DFND	14	22,835	0	0
D R HORTON INC	COM	23331A109	109,824	3,636,569	SH	DFND	14	348,501	3,288,068	0
D R HORTON INC	COM	23331A109	1,132	37,475	SH	DFND	16	0	37,475	0
DHI GROUP INC	COM	23331S100	175	22,174	SH	DFND	10	22,174	0	0
DHI GROUP INC	COM	23331S100	1,030	130,503	SH	DFND	14	7,523	122,980	0
DST SYS INC DEL	COM	233326107	421	3,569	SH	DFND	10	3,569	0	0
DST SYS INC DEL	COM	233326107	27,651	234,488	SH	DFND	14	50,356	184,132	0
DST SYS INC DEL	COM	233326107	204	1,730	SH	DFND	16	0	1,730	0
DSP GROUP INC	COM	23332B106	461	38,407	SH	DFND	14	4,377	34,030	0
DSP GROUP INC	COM	23332B106	72	6,020	SH	DFND	18	0	6,020	0
DTE ENERGY CO	COM	233331107	59,192	631,920	SH	DFND	14	113,858	518,062	0
DTE ENERGY CO	COM	233331107	892	9,525	SH	DFND	16	0	9,525	0
DSW INC	CL A	23334L102	423	20,634	SH	DFND	10	20,634	0	0
DSW INC	CL A	23334L102	179	8,726	SH	DFND	14	8,726	0	0
DTS INC	COM	23335C101	1,327	31,185	SH	DFND	14	2,830	28,355	0
DXP ENTERPRISES INC NEW	COM NEW	233377407	647	22,938	SH	DFND	14	2,298	20,640	0
DXP ENTERPRISES INC NEW	COM NEW	233377407	87	3,080	SH	DFND	18	0	3,080	0
DAKTRONICS INC	COM	234264109	658	68,962	SH	DFND	14	5,526	63,436	0
DANA INCORPORATED	COM	235825205	51,847	3,325,654	SH	DFND	14	574,024	2,751,630	0
DANA INCORPORATED	COM	235825205	923	59,200	SH	DFND	16	0	59,200	0
DANAHER CORP DEL	COM	235851102	355	4,525	SH	DFND	10	4,525	0	0
DANAHER CORP DEL	COM	235851102	66,470	847,943	SH	DFND	14	294,216	553,727	0
DANAHER CORP DEL	COM	235851102	103	1,320	SH	DFND	16	0	1,320	0
DARDEN RESTAURANTS INC	COM	237194105	10,476	170,839	SH	DFND	14	59,867	110,972	0
DARDEN RESTAURANTS INC	COM	237194105	14	225	SH	DFND	16	0	225	0

DARLING INGREDIENTS INC	COM	237266101	9,825	727,251	SH	DFND	14	28,352	698,899	0
DATALINK CORP	COM	237934104	76	7,166	SH	DFND	10	7,166	0	0
DATALINK CORP	COM	237934104	167	15,770	SH	DFND	14	1,370	14,400	0
DATALINK CORP	COM	237934104	131	12,300	SH	DFND	16	0	12,300	0
DAVITA INC	COM	23918K108	21,113	319,558	SH	DFND	14	85,453	234,105	0
DAVITA INC	COM	23918K108	23	350	SH	DFND	16	0	350	0
DEAN FOODS CO NEW	COM NEW	242370203	694	42,291	SH	DFND	10	42,291	0	0
DEAN FOODS CO NEW	COM NEW	242370203	2,258	137,667	SH	DFND	14	19,061	118,606	0
DECKERS OUTDOOR CORP	COM	243537107	237	3,988	SH	DFND	10	3,988	0	0
DECKERS OUTDOOR CORP	COM	243537107	1,240	20,824	SH	DFND	14	6,328	14,496	0
DECKERS OUTDOOR CORP	COM	243537107	187	3,140	SH	DFND	18	0	3,140	0
DEERE & CO	COM	244199105	49,897	584,615	SH	DFND	14	158,163	426,452	0
DEERE & CO	COM	244199105	53	625	SH	DFND	16	0	625	0
DELEK US HLDGS INC	COM	246647101	4,091	236,594	SH	DFND	14	4,961	231,633	0
DELL TECHNOLOGIES INC	COM CL V	24703L103	401	8,380	SH	DFND	14	4,432	3,948	0
DELTA AIR LINES INC DEL	COM NEW	247361702	844	21,450	SH	DFND	10	21,450	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	52,545	1,334,974	SH	DFND	14	394,345	940,629	0
DELTA AIR LINES INC DEL	COM NEW	247361702	63	1,600	SH	DFND	16	0	1,600	0
DELTIC TIMBER CORP	COM	247850100	1,295	19,123	SH	DFND	14	1,953	17,170	0
DENBURY RES INC	COM NEW	247916208	789	244,335	SH	DFND	14	64,444	179,891	0
DELUXE CORP	COM	248019101	253	3,779	SH	DFND	10	3,779	0	0
DELUXE CORP	COM	248019101	22,367	334,739	SH	DFND	14	138,533	196,206	0
DELUXE CORP	COM	248019101	120	1,800	SH	DFND	16	0	1,800	0
DENNYS CORP	COM	24869P104	4,626	432,747	SH	DFND	14	109,747	323,000	0
DENTSPLY SIRONA INC	COM	24906P109	19,133	321,947	SH	DFND	14	112,188	209,759	0
DENTSPLY SIRONA INC	COM	24906P109	29	480	SH	DFND	16	0	480	0
DERMIRA INC	COM	24983L104	224	6,627	SH	DFND	10	6,627	0	0
DERMIRA INC	COM	24983L104	78	2,310	SH	DFND	14	2,310	0	0
DEPOMED INC	COM	249908104	55	2,190	SH	DFND	10	2,190	0	0
DEPOMED INC	COM	249908104	2,733	109,376	SH	DFND	14	10,496	98,880	0
DEVON ENERGY CORP NEW	COM	25179M103	49,635	1,125,245	SH	DFND	14	282,701	842,544	0
DEVON ENERGY CORP NEW	COM	25179M103	49	1,115	SH	DFND	16	0	1,115	0
DEVON ENERGY CORP NEW	COM	25179M103	865	19,600	SH	DFND	18	0	19,600	0
DEVRY ED GROUP INC	COM	251893103	9,285	402,647	SH	DFND	14	11,042	391,605	0
DEXCOM INC	COM	252131107	471	5,368	SH	DFND	14	5,368	0	0
DEXCOM INC	COM	252131107	7,585	86,529	SH	DFND	18	0	86,529	0
DIAMOND HILL INVESTMENT GROU	COM NEW	25264R207	662	3,583	SH	DFND	14	3,183	400	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	269	15,280	SH	DFND	10	15,280	0	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	16,281	924,508	SH	DFND	14	118,459	806,049	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	185	20,369	SH	DFND	10	20,369	0	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	3,962	435,404	SH	DFND	14	37,212	398,192	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	1,104	121,323	SH	DFND	3	13,597	107,726	0
DIAMONDBACK ENERGY INC	COM	25278X109	280	2,904	SH	DFND	10	2,904	0	0
DIAMONDBACK ENERGY INC	COM	25278X109	487	5,040	SH	DFND	14	5,040	0	0
DICKS SPORTING GOODS INC	COM	253393102	23,794	419,495	SH	DFND	14	70,833	348,662	0
DICKS SPORTING GOODS INC	COM	253393102	130	2,300	SH	DFND	16	0	2,300	0

DIEBOLD INC	COM	253651103	1,157	46,689	SH	DFND	14	12,730	33,959	0
DIGI INTL INC	COM	253798102	156	13,700	SH	DFND	10	13,700	0	0
DIGI INTL INC	COM	253798102	1,524	133,692	SH	DFND	14	3,386	130,306	0
DIGI INTL INC	COM	253798102	67	5,900	SH	DFND	16	0	5,900	0
DIGITAL RLTY TR INC	COM	253868103	25,087	258,306	SH	DFND	14	76,681	181,625	0
DIGITAL RLTY TR INC	COM	253868103	31	320	SH	DFND	16	0	320	0
DIGITAL RLTY TR INC	COM	253868103	243	2,500	SH	DFND	18	0	2,500	0
DIGITALGLOBE INC	COM NEW	25389M877	219	7,977	SH	DFND	14	7,977	0	0
DIME CMNTY BANCSHARES	COM	253922108	7,769	463,554	SH	DFND	14	44,807	418,747	0
DILLARDS INC	CL A	254067101	100	1,590	SH	DFND	10	1,590	0	0
DILLARDS INC	CL A	254067101	12,421	197,130	SH	DFND	14	32,650	164,480	0
DINEEQUITY INC	COM	254423106	7,011	88,537	SH	DFND	14	3,140	85,397	0
DINEEQUITY INC	COM	254423106	507	6,400	SH	DFND	16	0	6,400	0
DIODES INC	COM	254543101	1,452	68,028	SH	DFND	14	6,290	61,738	0
DIPLOMAT PHARMACY INC	COM	25456K101	37	1,304	SH	DFND	10	1,304	0	0
DIPLOMAT PHARMACY INC	COM	25456K101	2,146	76,600	SH	DFND	14	7,560	69,040	0
DISNEY WALT CO	COM DISNEY	254687106	1,418	15,275	SH	DFND	10	15,275	0	0
DISNEY WALT CO	COM DISNEY	254687106	248,854	2,679,888	SH	DFND	14	817,818	1,862,070	0
DISNEY WALT CO	COM DISNEY	254687106	708	7,620	SH	DFND	16	0	7,620	0
DISNEY WALT CO	COM DISNEY	254687106	436	4,700	SH	DFND	18	0	4,700	0
DISCOVER FINL SVCS	COM	254709108	888	15,700	SH	DFND	10	15,700	0	0
DISCOVER FINL SVCS	COM	254709108	75,806	1,340,521	SH	DFND	14	461,065	879,456	0
DISCOVER FINL SVCS	COM	254709108	156	2,753	SH	DFND	16	0	2,753	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	12,373	459,613	SH	DFND	14	87,047	372,566	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	8	300	SH	DFND	16	0	300	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	28,747	1,092,624	SH	DFND	14	254,550	838,074	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	297	11,300	SH	DFND	16	0	11,300	0
DISH NETWORK CORP	CL A	25470M109	453	8,275	SH	DFND	10	8,275	0	0
DISH NETWORK CORP	CL A	25470M109	5,298	96,715	SH	DFND	14	15,385	81,330	0
DISH NETWORK CORP	CL A	25470M109	268	4,900	SH	DFND	16	0	4,900	0
DR REDDYS LABS LTD	ADR	256135203	12,218	263,200	SH	DFND	14	0	263,200	0
DR REDDYS LABS LTD	ADR	256135203	2,753	59,300	SH	DFND	16	0	59,300	0
DOLLAR GEN CORP NEW	COM	256677105	82,988	1,185,713	SH	DFND	14	175,449	1,010,264	0
DOLLAR GEN CORP NEW	COM	256677105	868	12,400	SH	DFND	16	0	12,400	0
DOLLAR GEN CORP NEW	COM	256677105	119	1,700	SH	DFND	18	0	1,700	0
DOLLAR TREE INC	COM	256746108	26,036	329,858	SH	DFND	14	114,551	215,307	0
DOLLAR TREE INC	COM	256746108	45	575	SH	DFND	16	0	575	0
DOMINION RES INC VA NEW	COM	25746U109	66,054	889,383	SH	DFND	14	297,728	591,655	0
DOMINION RES INC VA NEW	COM	25746U109	97	1,311	SH	DFND	16	0	1,311	0
DOMINOS PIZZA INC	COM	25754A201	4,447	29,287	SH	DFND	14	6,437	22,850	0
DOMTAR CORP	COM NEW	257559203	221	5,958	SH	DFND	10	5,958	0	0
DOMTAR CORP	COM NEW	257559203	34,609	932,114	SH	DFND	14	145,317	786,797	0
DOMTAR CORP	COM NEW	257559203	126	3,400	SH	DFND	16	0	3,400	0
DONALDSON INC	COM	257651109	3,587	96,101	SH	DFND	14	17,484	78,617	0
DONNELLEY R R & SONS CO	COM	257867101	632	40,215	SH	DFND	10	40,215	0	0
DONNELLEY R R & SONS CO	WHEN ISSUED	257867200	25,035	1,592,544	SH	DFND	14	319,534	1,273,010	0
DONNELLEY R R & SONS CO	WHEN ISSUED	257867200	130	8,300	SH	DFND	16	0	8,300	0

DORMAN PRODUCTS INC	COM	258278100	3,485	54,538	SH	DFND	14	5,498	49,040	0
DOUGLAS EMMETT INC	COM	25960P109	18,006	491,563	SH	DFND	14	123,203	368,360	0
DOUGLAS EMMETT INC	COM	25960P109	161	4,400	SH	DFND	16	0	4,400	0
DOUGLAS DYNAMICS INC	COM	25960R105	382	11,949	SH	DFND	10	11,949	0	0
DOUGLAS DYNAMICS INC	COM	25960R105	7,623	238,662	SH	DFND	14	5,261	233,401	0
DOVER CORP	COM	260003108	16,924	229,822	SH	DFND	14	74,095	155,727	0
DOVER CORP	COM	260003108	22	302	SH	DFND	16	0	302	0
DOW CHEM CO	COM	260543103	1,134	21,875	SH	DFND	10	21,875	0	0
DOW CHEM CO	COM	260543103	87,281	1,683,989	SH	DFND	14	544,883	1,139,106	0
DOW CHEM CO	COM	260543103	123	2,381	SH	DFND	16	0	2,381	0
DOW CHEM CO	COM	260543103	1,503	29,000	SH	DFND	18	0	29,000	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	586	6,420	SH	DFND	10	6,420	0	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	131,701	1,442,353	SH	DFND	14	251,732	1,190,621	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	1,204	13,190	SH	DFND	16	0	13,190	0
DREW INDS INC	COM NEW	26168L205	325	3,318	SH	DFND	10	3,318	0	0
DREW INDS INC	COM NEW	26168L205	7,805	79,622	SH	DFND	14	4,478	75,144	0
DREW INDS INC	COM NEW	26168L205	147	1,500	SH	DFND	16	0	1,500	0
DRIL-QUIP INC	COM	262037104	1,673	30,023	SH	DFND	14	5,590	24,433	0
DU PONT E I DE NEMOURS & CO	COM	263534109	81,801	1,221,460	SH	DFND	14	417,769	803,691	0
DU PONT E I DE NEMOURS & CO	COM	263534109	124	1,848	SH	DFND	16	0	1,848	0
DU PONT E I DE NEMOURS & CO	COM	263534109	1,105	16,500	SH	DFND	18	0	16,500	0
DUKE REALTY CORP	COM NEW	264411505	17,089	625,280	SH	DFND	14	84,161	541,119	0
DUKE REALTY CORP	COM NEW	264411505	139	5,100	SH	DFND	16	0	5,100	0
DUKE REALTY CORP	COM NEW	264411505	82,209	3,008,019	SH	DFND	3	418,153	2,589,866	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	80,162	1,001,530	SH	DFND	14	333,705	667,825	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	116	1,449	SH	DFND	16	0	1,449	0
DULUTH HLDGS INC	COM CL B	26443V101	296	11,172	SH	DFND	10	11,172	0	0
DULUTH HLDGS INC	COM CL B	26443V101	18	680	SH	DFND	14	680	0	0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	7,065	51,714	SH	DFND	14	17,856	33,858	0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	12	90	SH	DFND	16	0	90	0
DUNKIN BRANDS GROUP INC	COM	265504100	2,637	50,637	SH	DFND	14	9,107	41,530	0
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	346	8,394	SH	DFND	10	8,394	0	0
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	1,550	37,587	SH	DFND	14	11,587	26,000	0
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	157	3,800	SH	DFND	16	0	3,800	0
DURECT CORP	COM	266605104	19	13,360	SH	DFND	14	13,360	0	0
DYCOM INDS INC	COM	267475101	314	3,838	SH	DFND	10	3,838	0	0
DYCOM INDS INC	COM	267475101	1,666	20,370	SH	DFND	14	6,084	14,286	0
DYNEX CAP INC	COM NEW	26817Q506	4,116	554,736	SH	DFND	14	4,830	549,906	0
DYNEGY INC NEW DEL	COM	26817R108	188	15,193	SH	DFND	10	15,193	0	0
DYNEGY INC NEW DEL	COM	26817R108	162	13,040	SH	DFND	14	13,040	0	0
DYNEGY INC NEW DEL	PFD CONV SER A	26817R207	24,894	543,892	SH	DFND	3	0	543,892	0
EGA EMERGING GLOBAL SHS TR	EGS INDIA SC ET	268461811	1,023	62,608	SH	DFND	14	0	62,608	0

EL POLLO LOCO HLDGS INC	COM	268603107	470	37,300	SH	DFND	14	2,800	34,500	0
EMC INS GROUP INC	COM	268664109	1,526	56,657	SH	DFND	14	1,107	55,550	0
EMC INS GROUP INC	COM	268664109	46	1,700	SH	DFND	16	0	1,700	0
EOG RES INC	COM	26875P101	128,707	1,330,850	SH	DFND	14	367,844	963,006	0
EOG RES INC	COM	26875P101	299	3,090	SH	DFND	16	0	3,090	0
EOG RES INC	COM	26875P101	1,306	13,500	SH	DFND	18	0	13,500	0
EQT CORP	COM	26884L109	17,287	238,054	SH	DFND	14	81,900	156,154	0
EQT CORP	COM	26884L109	27	370	SH	DFND	16	0	370	0
EQT CORP	COM	26884L109	617	8,500	SH	DFND	18	0	8,500	0
EPR PTYS	COM SH BEN INT	26884U109	2,977	37,810	SH	DFND	14	8,936	28,874	0
ERA GROUP INC	COM	26885G109	274	33,979	SH	DFND	14	3,254	30,725	0
E TRADE FINANCIAL CORP	COM NEW	269246401	13,965	479,582	SH	DFND	14	132,555	347,027	0
E TRADE FINANCIAL CORP	COM NEW	269246401	16	566	SH	DFND	16	0	566	0
EXCO RESOURCES INC	COM	269279402	16	14,545	SH	DFND	14	14,545	0	0
EAGLE MATERIALS INC	COM	26969P108	277	3,583	SH	DFND	10	3,583	0	0
EAGLE MATERIALS INC	COM	26969P108	24,384	315,449	SH	DFND	14	69,351	246,098	0
EAGLE MATERIALS INC	COM	26969P108	139	1,800	SH	DFND	16	0	1,800	0
EAGLE PHARMACEUTICALS INC	COM	269796108	1,025	14,640	SH	DFND	14	1,740	12,900	0
EARTHLINK HLDGS CORP	COM	27033X101	329	53,011	SH	DFND	14	9,811	43,200	0
EAST WEST BANCORP INC	COM	27579R104	620	16,885	SH	DFND	10	16,885	0	0
EAST WEST BANCORP INC	COM	27579R104	35,030	954,232	SH	DFND	14	185,213	769,019	0
EAST WEST BANCORP INC	COM	27579R104	173	4,700	SH	DFND	16	0	4,700	0
EASTGROUP PPTY INC	COM	277276101	4,446	60,445	SH	DFND	14	6,327	54,118	0
EASTMAN CHEM CO	COM	277432100	29,451	435,158	SH	DFND	14	92,070	343,088	0
EASTMAN CHEM CO	COM	277432100	19	274	SH	DFND	16	0	274	0
EASTMAN CHEM CO	COM	277432100	379	5,600	SH	DFND	18	0	5,600	0
EASTMAN KODAK CO	COM NEW	277461406	181	12,040	SH	DFND	14	2,140	9,900	0
EASTMAN KODAK CO	COM NEW	277461406	174	11,600	SH	DFND	16	0	11,600	0
EATON VANCE CORP	COM NON VTG	278265103	3,629	92,942	SH	DFND	14	16,544	76,398	0
EBAY INC	COM	278642103	446	13,570	SH	DFND	10	13,570	0	0
EBAY INC	COM	278642103	179,556	5,457,617	SH	DFND	14	934,013	4,523,604	0
EBAY INC	COM	278642103	1,445	43,925	SH	DFND	16	0	43,925	0
EBIX INC	COM NEW	278715206	2,295	40,362	SH	DFND	14	4,285	36,077	0
ECHO GLOBAL LOGISTICS INC	COM	27875T101	191	8,265	SH	DFND	10	8,265	0	0
ECHO GLOBAL LOGISTICS INC	COM	27875T101	1,111	48,200	SH	DFND	14	4,310	43,890	0
ECHOSTAR CORP	CL A	278768106	6,963	158,869	SH	DFND	14	13,269	145,600	0
ECOLAB INC	COM	278865100	45,534	374,088	SH	DFND	14	127,132	246,956	0
ECOLAB INC	COM	278865100	68	560	SH	DFND	16	0	560	0
ECOLAB INC	COM	278865100	487	4,000	SH	DFND	18	0	4,000	0
EDGEWELL PERS CARE CO	COM	28035Q102	2,837	35,680	SH	DFND	14	8,853	26,827	0
EDISON INTL	COM	281020107	38,073	526,963	SH	DFND	14	162,637	364,326	0
EDISON INTL	COM	281020107	49	685	SH	DFND	16	0	685	0
EDISON INTL	COM	281020107	759	10,500	SH	DFND	18	0	10,500	0
EDUCATION RLTY TR INC	COM NEW	28140H203	2,038	47,244	SH	DFND	14	14,144	33,100	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	63,124	523,587	SH	DFND	14	136,030	387,557	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	1,466	12,160	SH	DFND	16	0	12,160	0
EHEALTH INC	COM	28238P109	326	29,095	SH	DFND	14	2,823	26,272	0
8X8 INC NEW	COM	282914100	2,665	172,738	SH	DFND	14	15,818	156,920	0

EL PASO ELEC CO	COM NEW	283677854	523	11,175	SH	DFND	10	11,175	0	0
EL PASO ELEC CO	COM NEW	283677854	8,697	185,950	SH	DFND	14	72,074	113,876	0
ELDORADO RESORTS INC	COM	28470R102	645	45,840	SH	DFND	14	25,540	20,300	0
ELECTRO SCIENTIFIC INDS	COM	285229100	112	19,900	SH	DFND	10	19,900	0	0
ELECTRO SCIENTIFIC INDS	COM	285229100	301	53,422	SH	DFND	14	4,015	49,407	0
ELECTRONIC ARTS INC	COM	285512109	904	10,580	SH	DFND	10	10,580	0	0
ELECTRONIC ARTS INC	COM	285512109	40,014	468,551	SH	DFND	14	145,017	323,534	0
ELECTRONIC ARTS INC	COM	285512109	58	675	SH	DFND	16	0	675	0
ELECTRONICS FOR IMAGING INC	COM	286082102	263	5,377	SH	DFND	10	5,377	0	0
ELECTRONICS FOR IMAGING INC	COM	286082102	4,094	83,681	SH	DFND	14	8,341	75,340	0
ELLIE MAE INC	COM	28849P100	296	2,811	SH	DFND	10	2,811	0	0
ELLIE MAE INC	COM	28849P100	358	3,400	SH	DFND	14	3,400	0	0
ELLIS PERRY INTL INC	COM	288853104	481	24,937	SH	DFND	10	24,937	0	0
ELLIS PERRY INTL INC	COM	288853104	411	21,330	SH	DFND	14	2,122	19,208	0
EMCOR GROUP INC	COM	29084Q100	45,304	759,879	SH	DFND	14	193,227	566,652	0
EMCOR GROUP INC	COM	29084Q100	1,389	23,300	SH	DFND	16	0	23,300	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	868	27,526	SH	DFND	10	27,526	0	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	7,212	228,724	SH	DFND	14	6,247	222,477	0
EMERSON ELEC CO	COM	291011104	108,461	1,989,739	SH	DFND	14	370,279	1,619,460	0
EMERSON ELEC CO	COM	291011104	75	1,385	SH	DFND	16	0	1,385	0
EMPIRE ST RLTY TR INC	CL A	292104106	601	28,700	SH	DFND	14	8,300	20,400	0
EMPIRE ST RLTY TR INC	CL A	292104106	37,348	1,782,739	SH	DFND	3	251,783	1,530,956	0
EMPLOYERS HOLDINGS INC	COM	292218104	9,506	318,658	SH	DFND	14	5,765	312,893	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	400	15,044	SH	DFND	10	15,044	0	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	1,766	66,360	SH	DFND	14	24,600	41,760	0
ENCORE CAP GROUP INC	COM	292554102	325	14,442	SH	DFND	10	14,442	0	0
ENCORE CAP GROUP INC	COM	292554102	8,082	359,499	SH	DFND	14	22,948	336,551	0
ENCORE CAP GROUP INC	COM	292554102	142	6,300	SH	DFND	16	0	6,300	0
ENCORE WIRE CORP	COM	292562105	288	7,829	SH	DFND	10	7,829	0	0
ENCORE WIRE CORP	COM	292562105	1,495	40,652	SH	DFND	14	3,711	36,941	0
ENCORE WIRE CORP	COM	292562105	210	5,700	SH	DFND	16	0	5,700	0
ENERGEN CORP	COM	29265N108	50,113	868,206	SH	DFND	14	143,314	724,892	0
ENERGEN CORP	COM	29265N108	1,195	20,700	SH	DFND	16	0	20,700	0
ENERGEN CORP	COM	29265N108	459	7,950	SH	DFND	18	0	7,950	0
ENDOLOGIX INC	COM	29266S106	186	14,550	SH	DFND	10	14,550	0	0
ENDOLOGIX INC	COM	29266S106	112	8,737	SH	DFND	14	8,737	0	0
ENDOLOGIX INC	COM	29266S106	324	25,300	SH	DFND	18	0	25,300	0
ENDURANCE INTL GROUP HLDGS I	COM	29272B105	655	74,800	SH	DFND	14	5,000	69,800	0
ENERGIZER HLDGS INC NEW	COM	29272W109	375	7,510	SH	DFND	10	7,510	0	0
ENERGIZER HLDGS INC NEW	COM	29272W109	1,856	37,140	SH	DFND	14	9,043	28,097	0
ENERSYS	COM	29275Y102	206	2,980	SH	DFND	10	2,980	0	0
ENERSYS	COM	29275Y102	11,187	161,689	SH	DFND	14	80,759	80,930	0
ENERSYS	COM	29275Y102	21	300	SH	DFND	16	0	300	0
ENERNOC INC	COM	292764107	19	3,517	SH	DFND	14	3,517	0	0
ENERNOC INC	COM	292764107	124	22,900	SH	DFND	16	0	22,900	0

ENGILITY HLDGS INC NEW	COM	29286C107	7,731	245,437	SH	DFND	14	41,058	204,379	0
ENGILITY HLDGS INC NEW	COM	29286C107	602	19,100	SH	DFND	16	0	19,100	0
ENNIS INC	COM	293389102	9,156	543,389	SH	DFND	14	24,733	518,656	0
ENPRO INDS INC	COM	29355X107	2,304	40,542	SH	DFND	14	3,994	36,548	0
ENOVA INTL INC	COM	29357K103	3,968	409,926	SH	DFND	14	35,553	374,373	0
ENSIGN GROUP INC	COM	29358P101	1,729	85,872	SH	DFND	14	9,832	76,040	0
ENTEGRIS INC	COM	29362U104	9,485	544,473	SH	DFND	14	178,173	366,300	0
ENTEGRIS INC	COM	29362U104	719	41,300	SH	DFND	16	0	41,300	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1,411	109,028	SH	DFND	14	2,946	106,082	0
ENTERGY CORP NEW	COM	29364G103	111,926	1,458,695	SH	DFND	14	224,354	1,234,341	0
ENTERGY CORP NEW	COM	29364G103	1,300	16,945	SH	DFND	16	0	16,945	0
ENTERPRISE FINL SVCS CORP	COM	293712105	5,302	169,675	SH	DFND	14	29,095	140,580	0
ENTERPRISE FINL SVCS CORP	COM	293712105	213	6,800	SH	DFND	16	0	6,800	0
ENZO BIOCHEM INC	COM	294100102	97	19,130	SH	DFND	14	5,730	13,400	0
EPAM SYS INC	COM	29414B104	373	5,380	SH	DFND	14	5,380	0	0
EPLUS INC	COM	294268107	176	1,862	SH	DFND	10	1,862	0	0
EPLUS INC	COM	294268107	5,154	54,591	SH	DFND	14	8,321	46,270	0
EPLUS INC	COM	294268107	359	3,800	SH	DFND	16	0	3,800	0
EQUIFAX INC	COM	294429105	24,404	181,336	SH	DFND	14	57,836	123,500	0
EQUIFAX INC	COM	294429105	36	265	SH	DFND	16	0	265	0
EQUINIX INC	COM PAR \$0.001	29444U700	36,680	101,817	SH	DFND	14	34,559	67,258	0
EQUINIX INC	COM PAR \$0.001	29444U700	59	164	SH	DFND	16	0	164	0
EQUINIX INC	COM PAR \$0.001	29444U700	848	2,355	SH	DFND	3	0	2,355	0
EQUITY COMWLTH	COM SH BEN INT	294628102	6,217	205,730	SH	DFND	14	29,777	175,953	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	548	7,100	SH	DFND	10	7,100	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	482	6,248	SH	DFND	14	6,248	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	59,796	774,756	SH	DFND	3	109,318	665,438	0
EQUITY ONE	COM	294752100	3,250	106,173	SH	DFND	14	13,253	92,920	0
EQUITY ONE	COM	294752100	61,554	2,010,915	SH	DFND	3	286,259	1,724,656	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	33,713	524,065	SH	DFND	14	178,380	345,685	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	52	810	SH	DFND	16	0	810	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	121,968	1,895,967	SH	DFND	3	265,779	1,630,188	0
ESCO TECHNOLOGIES INC	COM	296315104	2,134	45,973	SH	DFND	14	4,652	41,321	0
ESSENDANT INC	COM	296689102	640	31,200	SH	DFND	10	31,200	0	0
ESSENDANT INC	COM	296689102	1,468	71,523	SH	DFND	14	6,307	65,216	0
ESSEX PPTY TR INC	COM	297178105	22,145	99,438	SH	DFND	14	32,223	67,215	0
ESSEX PPTY TR INC	COM	297178105	31	140	SH	DFND	16	0	140	0
ESSEX PPTY TR INC	COM	297178105	111,789	501,973	SH	DFND	3	70,262	431,711	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	6,160	81,014	SH	DFND	14	5,514	75,500	0
ETHAN ALLEN INTERIORS INC	COM	297602104	1,429	45,690	SH	DFND	14	4,562	41,128	0
EURONET WORLDWIDE INC	COM	298736109	132	1,609	SH	DFND	10	1,609	0	0
EURONET WORLDWIDE INC	COM	298736109	325	3,970	SH	DFND	14	3,170	800	0
EVERCORE PARTNERS INC	CLASS A	29977A105	292	5,675	SH	DFND	10	5,675	0	0
EVERCORE PARTNERS INC	CLASS A	29977A105	9,304	180,629	SH	DFND	14	32,449	148,180	0
EVERCORE PARTNERS INC	CLASS A	29977A105	577	11,200	SH	DFND	16	0	11,200	0
EVERBRIDGE INC	COM	29978A104	193	11,470	SH	DFND	10	11,470	0	0
EVERTEC INC	COM	30040P103	810	48,280	SH	DFND	14	8,680	39,600	0
EVERSOURCE ENERGY	COM	30040W108	25,143	464,070	SH	DFND	14	152,358	311,712	0

EVERSOURCE ENERGY	COM	30040W108	34	625	SH	DFND	16	0	625	0
EXACT SCIENCES CORP	COM	30063P105	201	10,821	SH	DFND	14	10,821	0	0
EXAR CORP	COM	300645108	677	72,743	SH	DFND	14	6,109	66,634	0
EXACTECH INC	COM	30064E109	58	2,147	SH	DFND	10	2,147	0	0
EXACTECH INC	COM	30064E109	82	3,033	SH	DFND	14	1,533	1,500	0
EXACTECH INC	COM	30064E109	127	4,700	SH	DFND	16	0	4,700	0
EXELON CORP	COM	30161N101	988	29,670	SH	DFND	10	29,670	0	0
EXELON CORP	COM	30161N101	127,840	3,840,188	SH	DFND	14	561,186	3,279,002	0
EXELON CORP	COM	30161N101	620	18,624	SH	DFND	16	0	18,624	0
EXELON CORP	COM	30161N101	393	11,800	SH	DFND	18	0	11,800	0
EXELIXIS INC	COM	30161Q104	3,913	305,953	SH	DFND	14	21,053	284,900	0
EXELIXIS INC	COM	30161Q104	490	38,300	SH	DFND	16	0	38,300	0
EXLSERVICE HOLDINGS INC	COM	302081104	3,054	61,279	SH	DFND	14	5,779	55,500	0
EXPEDIA INC DEL	COM NEW	30212P303	19,429	166,454	SH	DFND	14	57,325	109,129	0
EXPEDIA INC DEL	COM NEW	30212P303	30	255	SH	DFND	16	0	255	0
EXPEDITORS INTL WASH INC	COM	302130109	13,694	265,798	SH	DFND	14	85,962	179,836	0
EXPEDITORS INTL WASH INC	COM	302130109	19	375	SH	DFND	16	0	375	0
EXPONENT INC	COM	30214U102	3,216	62,984	SH	DFND	14	19,644	43,340	0
EXPRESS INC	COM	30219E103	580	49,165	SH	DFND	10	49,165	0	0
EXPRESS INC	COM	30219E103	33,697	2,858,101	SH	DFND	14	182,121	2,675,980	0
EXPRESS INC	COM	30219E103	1,133	96,100	SH	DFND	16	0	96,100	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	444	6,300	SH	DFND	10	6,300	0	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	185,434	2,629,145	SH	DFND	14	470,384	2,158,761	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	1,546	21,916	SH	DFND	16	0	21,916	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	253	17,811	SH	DFND	10	17,811	0	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	14,510	1,021,800	SH	DFND	14	117,500	904,300	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	371	26,100	SH	DFND	16	0	26,100	0
EXTRA SPACE STORAGE INC	COM	30225T102	14,452	181,989	SH	DFND	14	61,742	120,247	0
EXTRA SPACE STORAGE INC	COM	30225T102	25	320	SH	DFND	16	0	320	0
EXTRA SPACE STORAGE INC	COM	30225T102	107,317	1,351,434	SH	DFND	3	162,234	1,189,200	0
EXTREME NETWORKS INC	COM	30226D106	1,004	223,560	SH	DFND	14	112,060	111,500	0
EXTREME NETWORKS INC	COM	30226D106	172	38,300	SH	DFND	16	0	38,300	0
EXTERRAN CORP	COM	30227H106	1,578	100,613	SH	DFND	14	30,415	70,198	0
EXTERRAN CORP	COM	30227H106	241	15,400	SH	DFND	16	0	15,400	0
EZCORP INC	CL A NON VTG	302301106	941	85,096	SH	DFND	14	8,205	76,891	0
EXXON MOBIL CORP	COM	30231G102	2,370	27,150	SH	DFND	10	27,150	0	0
EXXON MOBIL CORP	COM	30231G102	839,137	9,614,305	SH	DFND	14	2,724,349	6,889,956	0
EXXON MOBIL CORP	COM	30231G102	2,850	32,652	SH	DFND	16	0	32,652	0
EXXON MOBIL CORP	COM	30231G102	8,553	98,000	SH	DFND	18	0	98,000	0
FBL FINL GROUP INC	CL A	30239F106	7,542	117,893	SH	DFND	14	26,125	91,768	0
FLIR SYS INC	COM	302445101	5,882	187,206	SH	DFND	14	63,948	123,258	0
FLIR SYS INC	COM	302445101	8	250	SH	DFND	16	0	250	0
F M C CORP	COM NEW	302491303	8,866	183,414	SH	DFND	14	62,236	121,178	0
F M C CORP	COM NEW	302491303	11	230	SH	DFND	16	0	230	0
FMC TECHNOLOGIES INC	COM	30249U101	11,690	394,008	SH	DFND	14	109,501	284,507	0
FMC TECHNOLOGIES INC	COM	30249U101	14	460	SH	DFND	16	0	460	0
FNB CORP PA	COM	302520101	3,758	305,520	SH	DFND	14	38,720	266,800	0
FCB FINL HLDGS INC	CL A	30255G103	1,136	29,570	SH	DFND	14	2,570	27,000	0
FS INVT CORP	COM	302635107	118	12,500	SH	DFND	14	12,500	0	0

FTD COS INC	COM	30281V108	4,186	203,482	SH	DFND	14	38,012	165,470	0
FTD COS INC	COM	30281V108	385	18,700	SH	DFND	16	0	18,700	0
FTI CONSULTING INC	COM	302941109	1,204	27,027	SH	DFND	14	7,863	19,164	0
FACEBOOK INC	CL A	30303M102	1,442	11,240	SH	DFND	10	11,240	0	0
FACEBOOK INC	CL A	30303M102	770,118	6,003,885	SH	DFND	14	1,524,410	4,479,475	0
FACEBOOK INC	CL A	30303M102	4,473	34,870	SH	DFND	16	0	34,870	0
FACTSET RESH SYS INC	COM	303075105	3,931	24,249	SH	DFND	14	5,733	18,516	0
FAIR ISAAC CORP	COM	303250104	230	1,847	SH	DFND	10	1,847	0	0
FAIR ISAAC CORP	COM	303250104	24,623	197,630	SH	DFND	14	55,494	142,136	0
FAIR ISAAC CORP	COM	303250104	103	830	SH	DFND	16	0	830	0
FARO TECHNOLOGIES INC	COM	311642102	1,063	29,570	SH	DFND	14	2,717	26,853	0
FASTENAL CO	COM	311900104	16,747	400,845	SH	DFND	14	135,451	265,394	0
FASTENAL CO	COM	311900104	23	550	SH	DFND	16	0	550	0
FEDERAL AGRIC MTG CORP	CL C	313148306	4,007	101,453	SH	DFND	14	20,191	81,262	0
FEDERAL AGRIC MTG CORP	CL C	313148306	99	2,500	SH	DFND	16	0	2,500	0
FEDERAL MOGUL HOLDINGS CORP	COM	313549404	100	10,441	SH	DFND	14	10,441	0	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	16,313	105,978	SH	DFND	14	34,609	71,369	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	25	160	SH	DFND	16	0	160	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	98,275	638,437	SH	DFND	3	89,135	549,302	0
FEDERAL SIGNAL CORP	COM	313855108	3,860	291,125	SH	DFND	14	10,995	280,130	0
FEDERATED INVS INC PA	CL B	314211103	12,075	407,542	SH	DFND	14	57,718	349,824	0
FEDERATED INVS INC PA	CL B	314211103	107	3,600	SH	DFND	16	0	3,600	0
FEDERATED NATL HLDG CO	COM	31422T101	534	28,560	SH	DFND	14	1,360	27,200	0
FEDEX CORP	COM	31428X106	83,569	478,413	SH	DFND	14	123,778	354,635	0
FEDEX CORP	COM	31428X106	774	4,430	SH	DFND	16	0	4,430	0
FEDEX CORP	COM	31428X106	402	2,300	SH	DFND	18	0	2,300	0
FELCOR LODGING TR INC	COM	31430F101	568	88,289	SH	DFND	14	15,189	73,100	0
F5 NETWORKS INC	COM	315616102	56,111	450,184	SH	DFND	14	55,728	394,456	0
F5 NETWORKS INC	COM	315616102	171	1,370	SH	DFND	16	0	1,370	0
FIBROGEN INC	COM	31572Q808	1,962	94,780	SH	DFND	14	19,380	75,400	0
FIBROGEN INC	COM	31572Q808	642	31,000	SH	DFND	16	0	31,000	0
FIDELITY NATL INFORMATION SV	COM	31620M106	401	5,200	SH	DFND	10	5,200	0	0
FIDELITY NATL INFORMATION SV	COM	31620M106	35,180	456,702	SH	DFND	14	157,839	298,863	0
FIDELITY NATL INFORMATION SV	COM	31620M106	64	830	SH	DFND	16	0	830	0
FIDELITY NATIONAL FINANCIAL	FNF GROUP COM	31620R303	907	24,580	SH	DFND	14	20,130	4,450	0
FIDELITY SOUTHERN CORP NEW	COM	316394105	6,941	377,429	SH	DFND	14	26,880	350,549	0
FIDELITY SOUTHERN CORP NEW	COM	316394105	211	11,500	SH	DFND	16	0	11,500	0
FIESTA RESTAURANT GROUP INC	COM	31660B101	2,082	86,742	SH	DFND	14	4,842	81,900	0
FIFTH THIRD BANCORP	COM	316773100	50,017	2,444,645	SH	DFND	14	483,580	1,961,065	0
FIFTH THIRD BANCORP	COM	316773100	32	1,582	SH	DFND	16	0	1,582	0
FINANCIAL ENGINES INC	COM	317485100	2,806	94,458	SH	DFND	14	9,178	85,280	0
FINANCIAL INSTNS INC	COM	317585404	3,118	115,002	SH	DFND	14	19,674	95,328	0
FINANCIAL INSTNS INC	COM	317585404	141	5,200	SH	DFND	16	0	5,200	0
FINISAR CORP	COM NEW	31787A507	471	15,795	SH	DFND	14	15,795	0	0

FINISH LINE INC	CL A	317923100	5,106	221,230	SH	DFND	14	7,550	213,680	0
FIRST AMERN FINL CORP	COM	31847R102	251	6,400	SH	DFND	10	6,400	0	0
FIRST AMERN FINL CORP	COM	31847R102	27,282	694,559	SH	DFND	14	129,338	565,221	0
FIRST AMERN FINL CORP	COM	31847R102	263	6,700	SH	DFND	16	0	6,700	0
FIRST BANCORP P R	COM NEW	318672706	1,510	290,339	SH	DFND	14	65,242	225,097	0
FIRST BANCORP N C	COM	318910106	1,613	81,518	SH	DFND	14	2,107	79,411	0
FIRST BANCORP N C	COM	318910106	77	3,900	SH	DFND	16	0	3,900	0
FIRST BUSEY CORP	COM NEW	319383204	375	16,605	SH	DFND	14	4,005	12,600	0
FIRST BUSEY CORP	COM NEW	319383204	212	9,400	SH	DFND	16	0	9,400	0
FIRST BUS FINL SVCS INC WIS	COM	319390100	255	10,870	SH	DFND	14	670	10,200	0
FIRST BUS FINL SVCS INC WIS	COM	319390100	35	1,500	SH	DFND	16	0	1,500	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	91	309	SH	DFND	10	309	0	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	6,869	23,374	SH	DFND	14	5,704	17,670	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	411	1,400	SH	DFND	16	0	1,400	0
FIRST COMWLTH FINL CORP PA	COM	319829107	2,589	256,563	SH	DFND	14	65,926	190,637	0
FIRST COMWLTH FINL CORP PA	COM	319829107	197	19,500	SH	DFND	16	0	19,500	0
FIRST CMNTY BANCSHARES INC N	COM	31983A103	30	1,228	SH	DFND	10	1,228	0	0
FIRST CMNTY BANCSHARES INC N	COM	31983A103	2,787	112,385	SH	DFND	14	21,951	90,434	0
FIRST DEFIANCE FINL CORP	COM	32006W106	3,573	80,050	SH	DFND	14	1,178	78,872	0
FIRST DATA CORP NEW	COM CL A	32008D106	48,454	3,681,900	SH	DFND	14	254,900	3,427,000	0
FIRST DATA CORP NEW	COM CL A	32008D106	1,304	99,100	SH	DFND	16	0	99,100	0
FIRST FINL BANCORP OH	COM	320209109	9,663	442,425	SH	DFND	14	23,759	418,666	0
FIRST FINL BANKSHARES	COM	32020R109	4,275	117,312	SH	DFND	14	11,126	106,186	0
FIRST FINL CORP IND	COM	320218100	4,612	113,369	SH	DFND	14	14,410	98,959	0
FIRST FINL CORP IND	COM	320218100	106	2,600	SH	DFND	16	0	2,600	0
FIRST HORIZON NATL CORP	COM	320517105	4,470	293,520	SH	DFND	14	31,433	262,087	0
FIRST HAWAIIAN INC	COM	32051X108	210	7,800	SH	DFND	10	7,800	0	0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	2,586	91,638	SH	DFND	14	38,738	52,900	0
FIRST INTST BANCSYSTEM INC	COM CL A	32055Y201	13,134	416,813	SH	DFND	14	26,797	390,016	0
FIRST INTST BANCSYSTEM INC	COM CL A	32055Y201	170	5,400	SH	DFND	16	0	5,400	0
FIRST LONG IS CORP	COM	320734106	211	6,376	SH	DFND	14	1,594	4,782	0
FIRST MERCHANTS CORP	COM	320817109	8,498	317,692	SH	DFND	14	37,785	279,907	0
FIRST MERCHANTS CORP	COM	320817109	233	8,700	SH	DFND	16	0	8,700	0
FIRST MIDWEST BANCORP DEL	COM	320867104	5,191	268,136	SH	DFND	14	13,903	254,233	0
FIRST NBC BK HLDG CO	COM	32115D106	2,965	314,067	SH	DFND	14	11,930	302,137	0
FIRST NBC BK HLDG CO	COM	32115D106	121	12,800	SH	DFND	16	0	12,800	0
FIRST POTOMAC RLTY TR	COM	33610F109	382	41,735	SH	DFND	10	41,735	0	0
FIRST POTOMAC RLTY TR	COM	33610F109	1,816	198,505	SH	DFND	14	62,520	135,985	0
FIRST POTOMAC RLTY TR	COM	33610F109	45,350	4,956,321	SH	DFND	3	683,386	4,272,935	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	292	3,788	SH	DFND	14	3,638	150	0
FIRST SOLAR INC	COM	336433107	15,059	381,330	SH	DFND	14	66,118	315,212	0
FIRST SOLAR INC	COM	336433107	6	140	SH	DFND	16	0	140	0
1ST SOURCE CORP	COM	336901103	101	2,818	SH	DFND	10	2,818	0	0
1ST SOURCE CORP	COM	336901103	4,955	138,819	SH	DFND	14	23,261	115,558	0
1ST SOURCE CORP	COM	336901103	114	3,200	SH	DFND	16	0	3,200	0

FIRSTCASH INC	COM	33767D105	5,131	108,978	SH	DFND	14	29,474	79,504	0
FISERV INC	COM	337738108	48,428	486,863	SH	DFND	14	169,756	317,107	0
FISERV INC	COM	337738108	683	6,870	SH	DFND	16	0	6,870	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	9,875	355,860	SH	DFND	14	91,780	264,080	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	813	29,300	SH	DFND	16	0	29,300	0
FIRSTENERGY CORP	COM	337932107	68,215	2,062,119	SH	DFND	14	290,218	1,771,901	0
FIRSTENERGY CORP	COM	337932107	29	884	SH	DFND	16	0	884	0
FITBIT INC	CL A	33812L102	249	16,753	SH	DFND	10	16,753	0	0
FITBIT INC	CL A	33812L102	44	2,950	SH	DFND	14	2,950	0	0
FIVE BELOW INC	COM	33829M101	207	5,143	SH	DFND	10	5,143	0	0
FIVE BELOW INC	COM	33829M101	3,949	98,010	SH	DFND	14	7,950	90,060	0
FIVE BELOW INC	COM	33829M101	105	2,600	SH	DFND	18	0	2,600	0
FIVE PRIME THERAPEUTICS INC	COM	33830X104	423	8,056	SH	DFND	10	8,056	0	0
FIVE PRIME THERAPEUTICS INC	COM	33830X104	2,148	40,930	SH	DFND	14	3,030	37,900	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	193	1,110	SH	DFND	10	1,110	0	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	1,048	6,035	SH	DFND	14	4,405	1,630	0
FLEXSTEEL INDS INC	COM	339382103	1,552	30,010	SH	DFND	14	910	29,100	0
FLEXSTEEL INDS INC	COM	339382103	259	5,000	SH	DFND	16	0	5,000	0
FLOTEK INDS INC DEL	COM	343389102	1,316	90,509	SH	DFND	14	8,949	81,560	0
FLUOR CORP NEW	COM	343412102	21,122	411,570	SH	DFND	14	92,120	319,450	0
FLUOR CORP NEW	COM	343412102	14	275	SH	DFND	16	0	275	0
FLOWERS FOODS INC	COM	343498101	4,594	303,841	SH	DFND	14	60,054	243,787	0
FLOWERS FOODS INC	COM	343498101	50	3,300	SH	DFND	16	0	3,300	0
FLOWERVE CORP	COM	34354P105	8,726	180,891	SH	DFND	14	61,152	119,739	0
FLOWERVE CORP	COM	34354P105	14	300	SH	DFND	16	0	300	0
FLUIDIGM CORP DEL	COM	34385P108	86	10,740	SH	DFND	14	2,240	8,500	0
FLUSHING FINL CORP	COM	343873105	685	28,886	SH	DFND	14	28,886	0	0
FLUSHING FINL CORP	COM	343873105	152	6,400	SH	DFND	16	0	6,400	0
FOOT LOCKER INC	COM	344849104	232	3,430	SH	DFND	10	3,430	0	0
FOOT LOCKER INC	COM	344849104	19,778	292,058	SH	DFND	14	65,291	226,767	0
FOOT LOCKER INC	COM	344849104	20	300	SH	DFND	16	0	300	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	135,933	11,262,082	SH	DFND	14	2,896,540	8,365,542	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	967	80,093	SH	DFND	16	0	80,093	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	169	14,000	SH	DFND	18	0	14,000	0
FOREST CITY RLTY TR INC	COM CL A	345605109	56,928	2,461,231	SH	DFND	14	504,821	1,956,410	0
FOREST CITY RLTY TR INC	COM CL A	345605109	1,045	45,200	SH	DFND	16	0	45,200	0
FORESTAR GROUP INC	COM	346233109	549	46,899	SH	DFND	14	4,557	42,342	0
FORRESTER RESH INC	COM	346563109	894	22,986	SH	DFND	14	1,924	21,062	0
FORTINET INC	COM	34959E109	35,916	972,536	SH	DFND	14	144,616	827,920	0
FORTINET INC	COM	34959E109	174	4,700	SH	DFND	16	0	4,700	0
FORTIVE CORP	COM	34959J108	21,417	420,760	SH	DFND	14	145,147	275,613	0
FORTIVE CORP	COM	34959J108	34	660	SH	DFND	16	0	660	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	12,325	212,130	SH	DFND	14	74,246	137,884	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	17	300	SH	DFND	16	0	300	0
FORUM ENERGY TECHNOLOGIES IN	COM	34984V100	6,835	344,145	SH	DFND	14	4,950	339,195	0
FORWARD AIR CORP	COM	349853101	2,425	56,057	SH	DFND	14	5,373	50,684	0

FOSSIL GROUP INC	COM	34988V106	743	26,766	SH	DFND	14	7,901	18,865	0
FOUR CORNERS PPTY TR INC	COM	35086T109	2,246	105,297	SH	DFND	14	9,572	95,725	0
FOUR CORNERS PPTY TR INC	COM	35086T109	456	21,400	SH	DFND	16	0	21,400	0
FOUR CORNERS PPTY TR INC	COM	35086T109	55,129	2,584,593	SH	DFND	3	358,254	2,226,339	0
FOX FACTORY HLDG CORP	COM	35138V102	1,058	46,040	SH	DFND	14	3,590	42,450	0
FRANCESCAS HLDGS CORP	COM	351793104	26,051	1,688,328	SH	DFND	14	277,248	1,411,080	0
FRANCESCAS HLDGS CORP	COM	351793104	886	57,400	SH	DFND	16	0	57,400	0
FRANKLIN ELEC INC	COM	353514102	2,823	69,342	SH	DFND	14	7,722	61,620	0
FRANKLIN RES INC	COM	354613101	30,381	854,115	SH	DFND	14	207,387	646,728	0
FRANKLIN RES INC	COM	354613101	28	785	SH	DFND	16	0	785	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	376	29,842	SH	DFND	10	29,842	0	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	35,105	2,786,123	SH	DFND	14	300,989	2,485,134	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	665	52,800	SH	DFND	16	0	52,800	0
FREDS INC	CL A	356108100	558	61,570	SH	DFND	14	5,363	56,207	0
FREEPORT-MCMORAN INC	CL B	35671D857	18,922	1,742,394	SH	DFND	14	598,386	1,144,008	0
FREEPORT-MCMORAN INC	CL B	35671D857	25	2,320	SH	DFND	16	0	2,320	0
FREIGHTCAR AMER INC	COM	357023100	131	9,123	SH	DFND	10	9,123	0	0
FREIGHTCAR AMER INC	COM	357023100	1,282	89,152	SH	DFND	14	1,352	87,800	0
FRONTIER COMMUNICATIONS CORP	COM	35906A108	6,642	1,596,603	SH	DFND	14	529,402	1,067,201	0
FRONTIER COMMUNICATIONS CORP	COM	35906A108	9	2,120	SH	DFND	16	0	2,120	0
FULLER H B CO	COM	359694106	4,915	105,762	SH	DFND	14	8,696	97,066	0
FULTON FINL CORP PA	COM	360271100	13,819	951,723	SH	DFND	14	74,203	877,520	0
FULTON FINL CORP PA	COM	360271100	357	24,600	SH	DFND	16	0	24,600	0
FUTUREFUEL CORPORATION	COM	36116M106	121	10,700	SH	DFND	10	10,700	0	0
FUTUREFUEL CORPORATION	COM	36116M106	1,061	94,089	SH	DFND	14	4,540	89,549	0
G & K SVCS INC	CL A	361268105	3,492	36,572	SH	DFND	14	3,831	32,741	0
GATX CORP	COM	361448103	3,841	86,208	SH	DFND	14	7,644	78,564	0
GEO GROUP INC NEW	COM	36162J106	235	9,898	SH	DFND	10	9,898	0	0
GEO GROUP INC NEW	COM	36162J106	56,525	2,376,997	SH	DFND	14	260,868	2,116,129	0
GEO GROUP INC NEW	COM	36162J106	1,508	63,400	SH	DFND	16	0	63,400	0
GCP APPLIED TECHNOLOGIES INC	COM	36164Y101	7,905	279,141	SH	DFND	14	42,541	236,600	0
GCP APPLIED TECHNOLOGIES INC	COM	36164Y101	903	31,900	SH	DFND	16	0	31,900	0
GNC HLDGS INC	COM CL A	36191G107	21,856	1,070,310	SH	DFND	14	66,810	1,003,500	0
GNC HLDGS INC	COM CL A	36191G107	388	19,000	SH	DFND	16	0	19,000	0
GNC HLDGS INC	COM CL A	36191G107	69	3,400	SH	DFND	18	0	3,400	0
G-III APPAREL GROUP LTD	COM	36237H101	2,139	73,378	SH	DFND	14	7,348	66,030	0
G-III APPAREL GROUP LTD	COM	36237H101	93	3,200	SH	DFND	18	0	3,200	0
GTT COMMUNICATIONS INC	COM	362393100	163	6,923	SH	DFND	10	6,923	0	0
GTT COMMUNICATIONS INC	COM	362393100	43	1,820	SH	DFND	14	1,820	0	0
GMS INC	COM	36251C103	1,740	78,260	SH	DFND	14	16,260	62,000	0
GMS INC	COM	36251C103	256	11,500	SH	DFND	16	0	11,500	0
GAIN CAP HLDGS INC	COM	36268W100	615	99,574	SH	DFND	14	4,074	95,500	0
GAIA INC NEW	CL A	36269P104	374	51,900	SH	DFND	10	51,900	0	0
GAIA INC NEW	CL A	36269P104	13	1,760	SH	DFND	14	1,760	0	0
GALENA BIOPHARMA INC	COM	363256108	6	16,680	SH	DFND	14	16,680	0	0

GALLAGHER ARTHUR J & CO	COM	363576109	11,943	234,778	SH	DFND	14	80,500	154,278	0
GALLAGHER ARTHUR J & CO	COM	363576109	18	350	SH	DFND	16	0	350	0
GAMING & LEISURE PPTYS INC	COM	36467J108	488	14,601	SH	DFND	14	14,601	0	0
GAMESTOP CORP NEW	CL A	36467W109	12,513	453,552	SH	DFND	14	45,240	408,312	0
GAMESTOP CORP NEW	CL A	36467W109	19	700	SH	DFND	16	0	700	0
GANNETT CO INC	COM	36473H104	2,995	257,276	SH	DFND	14	20,881	236,395	0
GAP INC DEL	COM	364760108	16,675	749,767	SH	DFND	14	148,393	601,374	0
GAP INC DEL	COM	364760108	9	425	SH	DFND	16	0	425	0
GARTNER INC	COM	366651107	4,392	49,651	SH	DFND	14	11,949	37,702	0
GENERAC HLDGS INC	COM	368736104	162	4,467	SH	DFND	14	4,467	0	0
GENERAC HLDGS INC	COM	368736104	122	3,350	SH	DFND	18	0	3,350	0
GENERAL CABLE CORP DEL NEW	COM	369300108	1,388	92,683	SH	DFND	14	8,083	84,600	0
GENERAL COMMUNICATION INC	CL A	369385109	180	13,063	SH	DFND	10	13,063	0	0
GENERAL COMMUNICATION INC	CL A	369385109	667	48,492	SH	DFND	14	4,835	43,657	0
GENERAL DYNAMICS CORP	COM	369550108	123,501	795,956	SH	DFND	14	231,199	564,757	0
GENERAL DYNAMICS CORP	COM	369550108	95	615	SH	DFND	16	0	615	0
GENERAL ELECTRIC CO	COM	369604103	1,998	67,450	SH	DFND	10	67,450	0	0
GENERAL ELECTRIC CO	COM	369604103	505,489	17,065,802	SH	DFND	14	4,918,964	12,146,838	0
GENERAL ELECTRIC CO	COM	369604103	953	32,186	SH	DFND	16	0	32,186	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	42,258	1,531,092	SH	DFND	14	312,871	1,218,221	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	426	15,450	SH	DFND	16	0	15,450	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	101,404	3,674,046	SH	DFND	3	430,216	3,243,830	0
GENERAL MLS INC	COM	370334104	95,020	1,487,480	SH	DFND	14	359,402	1,128,078	0
GENERAL MLS INC	COM	370334104	81	1,274	SH	DFND	16	0	1,274	0
GENERAL MTRS CO	COM	37045V100	728	22,910	SH	DFND	10	22,910	0	0
GENERAL MTRS CO	COM	37045V100	219,041	6,894,574	SH	DFND	14	1,340,663	5,553,911	0
GENERAL MTRS CO	COM	37045V100	1,255	39,500	SH	DFND	16	0	39,500	0
GENERAL MTRS CO	COM	37045V100	114	3,600	SH	DFND	18	0	3,600	0
GENERAL MTRS CO	COM	37045V100	20	631	SH	DFND	3	0	631	0
GENESCO INC	COM	371532102	6,354	116,679	SH	DFND	14	20,565	96,114	0
GENESCO INC	COM	371532102	392	7,200	SH	DFND	16	0	7,200	0
GENESEE & WYO INC	CL A	371559105	4,534	65,759	SH	DFND	14	11,189	54,570	0
GENESEE & WYO INC	CL A	371559105	269	3,900	SH	DFND	18	0	3,900	0
GENTEX CORP	COM	371901109	2,991	170,340	SH	DFND	14	40,538	129,802	0
GENOMIC HEALTH INC	COM	37244C101	4,679	161,790	SH	DFND	14	52,684	109,106	0
GENOMIC HEALTH INC	COM	37244C101	645	22,300	SH	DFND	16	0	22,300	0
GENUINE PARTS CO	COM	372460105	26,668	265,484	SH	DFND	14	71,653	193,831	0
GENUINE PARTS CO	COM	372460105	578	5,750	SH	DFND	16	0	5,750	0
GENWORTH FINL INC	COM CL A	37247D106	7,771	1,566,683	SH	DFND	14	232,110	1,334,573	0
GENWORTH FINL INC	COM CL A	37247D106	44	8,800	SH	DFND	16	0	8,800	0
GENTHERM INC	COM	37253A103	2,052	65,309	SH	DFND	14	6,669	58,640	0
GEOSPACE TECHNOLOGIES CORP	COM	37364X109	457	23,452	SH	DFND	14	2,202	21,250	0
GERMAN AMERN BANCORP INC	COM	373865104	470	12,067	SH	DFND	14	1,494	10,573	0
GERON CORP	COM	374163103	32	14,087	SH	DFND	14	14,087	0	0

GETTY RLTY CORP NEW	COM	374297109	246	10,268	SH	DFND	10	10,268	0	0
GETTY RLTY CORP NEW	COM	374297109	1,116	46,632	SH	DFND	14	4,303	42,329	0
GIBRALTAR INDS INC	COM	374689107	276	7,433	SH	DFND	10	7,433	0	0
GIBRALTAR INDS INC	COM	374689107	7,838	210,995	SH	DFND	14	53,987	157,008	0
GIBRALTAR INDS INC	COM	374689107	613	16,500	SH	DFND	16	0	16,500	0
GIGAMON INC	COM	37518B102	256	4,670	SH	DFND	14	2,570	2,100	0
GILEAD SCIENCES INC	COM	375558103	1,563	19,760	SH	DFND	10	19,760	0	0
GILEAD SCIENCES INC	COM	375558103	288,931	3,651,813	SH	DFND	14	812,408	2,839,405	0
GILEAD SCIENCES INC	COM	375558103	1,607	20,310	SH	DFND	16	0	20,310	0
GILEAD SCIENCES INC	COM	375558103	12,738	161,000	SH	DFND	18	0	161,000	0
GLACIER BANCORP INC NEW	COM	37637Q105	3,872	135,781	SH	DFND	14	13,545	122,236	0
GLADSTONE COML CORP	COM	376536108	1,348	72,342	SH	DFND	14	35,642	36,700	0
GLADSTONE COML CORP	COM	376536108	229	12,300	SH	DFND	16	0	12,300	0
GLATFELTER	COM	377316104	3,619	166,933	SH	DFND	14	7,723	159,210	0
GLAUKOS CORP	COM	377322102	2,443	64,740	SH	DFND	14	38,640	26,100	0
GLAUKOS CORP	COM	377322102	638	16,900	SH	DFND	16	0	16,900	0
GLOBAL BLOOD THERAPEUTICS IN	COM	37890U108	23	980	SH	DFND	14	980	0	0
GLOBAL BLOOD THERAPEUTICS IN	COM	37890U108	2,986	129,545	SH	DFND	18	0	129,545	0
GLOBALSTAR INC	COM	378973408	50	41,440	SH	DFND	14	41,440	0	0
GLOBAL NET LEASE INC	COM	379378102	88	10,840	SH	DFND	14	10,840	0	0
GLOBAL PMTS INC	COM	37940X102	15,963	207,955	SH	DFND	14	72,078	135,877	0
GLOBAL PMTS INC	COM	37940X102	23	300	SH	DFND	16	0	300	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	14,783	511,716	SH	DFND	14	72,480	439,236	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	433	15,000	SH	DFND	16	0	15,000	0
GLU MOBILE INC	COM	379890106	199	88,700	SH	DFND	10	88,700	0	0
GLU MOBILE INC	COM	379890106	24	10,704	SH	DFND	14	10,704	0	0
GODADDY INC	CL A	380237107	768	22,240	SH	DFND	10	22,240	0	0
GODADDY INC	CL A	380237107	138	4,000	SH	DFND	14	4,000	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	256,840	1,592,610	SH	DFND	14	345,920	1,246,690	0
GOLDMAN SACHS GROUP INC	COM	38141G104	1,729	10,720	SH	DFND	16	0	10,720	0
GOODYEAR TIRE & RUBR CO	COM	382550101	31,486	974,789	SH	DFND	14	179,967	794,822	0
GOODYEAR TIRE & RUBR CO	COM	382550101	17	535	SH	DFND	16	0	535	0
GOVERNMENT PPTYS INCOME TR	COM SHS BEN INT	38376A103	7,298	322,645	SH	DFND	14	13,565	309,080	0
GRACE W R & CO DEL NEW	COM	38388F108	366	4,953	SH	DFND	14	4,843	110	0
GRACO INC	COM	384109104	14,548	196,591	SH	DFND	14	35,561	161,030	0
GRACO INC	COM	384109104	67	900	SH	DFND	16	0	900	0
GRAHAM HLDGS CO	COM	384637104	5,805	12,060	SH	DFND	14	2,260	9,800	0
GRAINGER W W INC	COM	384802104	18,637	82,892	SH	DFND	14	27,543	55,349	0
GRAINGER W W INC	COM	384802104	27	120	SH	DFND	16	0	120	0
GRAMERCY PPTY TR	COM	385002100	476	49,416	SH	DFND	14	49,416	0	0
GRAND CANYON ED INC	COM	38526M106	3,175	78,613	SH	DFND	14	10,013	68,600	0
GRAND CANYON ED INC	COM	38526M106	622	15,400	SH	DFND	16	0	15,400	0
GRANITE CONSTR INC	COM	387328107	1,266	25,462	SH	DFND	14	7,568	17,894	0
GRAPHIC PACKAGING HLDG CO	COM	388689101	1,284	91,789	SH	DFND	14	11,589	80,200	0
GREAT SOUTHN BANCORP INC	COM	390905107	3,593	88,277	SH	DFND	14	1,314	86,963	0
GREAT PLAINS ENERGY INC	COM	391164100	18,442	675,782	SH	DFND	14	95,897	579,885	0

GREAT PLAINS ENERGY INC	COM	391164100	104	3,800	SH	DFND	16	0	3,800	0
GREAT WESTN BANCORP INC	COM	391416104	17,296	519,075	SH	DFND	14	49,595	469,480	0
GREEN BRICK PARTNERS INC	COM	392709101	81	9,800	SH	DFND	10	9,800	0	0
GREEN BRICK PARTNERS INC	COM	392709101	16	1,990	SH	DFND	14	1,990	0	0
GREEN DOT CORP	CL A	39304D102	125	5,399	SH	DFND	10	5,399	0	0
GREEN DOT CORP	CL A	39304D102	1,770	76,775	SH	DFND	14	8,085	68,690	0
GREEN PLAINS INC	COM	393222104	1,833	69,970	SH	DFND	14	5,880	64,090	0
GREENBRIER COS INC	COM	393657101	10,181	288,417	SH	DFND	14	4,777	283,640	0
GREENHILL & CO INC	COM	395259104	1,162	49,281	SH	DFND	14	4,849	44,432	0
GREIF INC	CL A	397624107	40,435	815,382	SH	DFND	14	229,707	585,675	0
GREIF INC	CL A	397624107	1,136	22,900	SH	DFND	16	0	22,900	0
GRIFFON CORP	COM	398433102	12	717	SH	DFND	10	717	0	0
GRIFFON CORP	COM	398433102	911	53,571	SH	DFND	14	5,020	48,551	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	4,306	67,402	SH	DFND	14	4,051	63,351	0
GROUPON INC	COM CL A	399473107	934	181,305	SH	DFND	14	8,105	173,200	0
GRUBHUB INC	COM	400110102	256	5,950	SH	DFND	14	5,950	0	0
GRUPO AVAL ACCIONES Y VALORE	SPONSORED ADS	40053W101	1,056	119,600	SH	DFND	14	0	119,600	0
GUESS INC	COM	401617105	555	37,956	SH	DFND	14	10,759	27,197	0
GUIDEWIRE SOFTWARE INC	COM	40171V100	238	3,967	SH	DFND	10	3,967	0	0
GUIDEWIRE SOFTWARE INC	COM	40171V100	144	2,400	SH	DFND	14	2,400	0	0
GULF ISLAND FABRICATION INC	COM	402307102	289	31,400	SH	DFND	10	31,400	0	0
GULF ISLAND FABRICATION INC	COM	402307102	210	22,811	SH	DFND	14	1,475	21,336	0
GULFMARK OFFSHORE INC	CL A NEW	402629208	51	30,440	SH	DFND	14	1,900	28,540	0
GULFPORT ENERGY CORP	COM NEW	402635304	2,061	72,963	SH	DFND	14	16,263	56,700	0
HCA HOLDINGS INC	COM	40412C101	51,285	678,106	SH	DFND	14	151,009	527,097	0
HCA HOLDINGS INC	COM	40412C101	49	650	SH	DFND	16	0	650	0
HCP INC	COM	40414L109	73,316	1,931,903	SH	DFND	14	541,940	1,389,963	0
HCP INC	COM	40414L109	576	15,170	SH	DFND	16	0	15,170	0
HCP INC	COM	40414L109	33,924	893,900	SH	DFND	3	120,631	773,269	0
HCI GROUP INC	COM	40416E103	4,248	139,913	SH	DFND	14	23,540	116,373	0
HD SUPPLY HLDGS INC	COM	40416M105	9,917	310,110	SH	DFND	14	6,610	303,500	0
HD SUPPLY HLDGS INC	COM	40416M105	809	25,300	SH	DFND	16	0	25,300	0
HFF INC	CL A	40418F108	2,816	101,715	SH	DFND	14	34,055	67,660	0
HFF INC	CL A	40418F108	479	17,300	SH	DFND	16	0	17,300	0
HNI CORP	COM	404251100	1,206	30,307	SH	DFND	14	8,253	22,054	0
HMS HLDGS CORP	COM	40425J101	10,208	460,452	SH	DFND	14	125,775	334,677	0
HMS HLDGS CORP	COM	40425J101	685	30,900	SH	DFND	16	0	30,900	0
HSN INC	COM	404303109	10,303	258,864	SH	DFND	14	59,613	199,251	0
HSN INC	COM	404303109	561	14,100	SH	DFND	16	0	14,100	0
HRG GROUP INC	COM	40434J100	289	18,392	SH	DFND	14	15,792	2,600	0
HP INC	COM	40434L105	135,430	8,720,559	SH	DFND	14	1,796,458	6,924,101	0
HP INC	COM	40434L105	1,130	72,736	SH	DFND	16	0	72,736	0
HACKETT GROUP INC	COM	404609109	1,715	103,833	SH	DFND	14	29,938	73,895	0
HACKETT GROUP INC	COM	404609109	200	12,100	SH	DFND	16	0	12,100	0
HAEMONETICS CORP	COM	405024100	4,290	118,462	SH	DFND	14	9,134	109,328	0
HAIN CELESTIAL GROUP INC	COM	405217100	6,571	184,670	SH	DFND	14	14,516	170,154	0
HAIN CELESTIAL GROUP INC	COM	405217100	68	1,900	SH	DFND	18	0	1,900	0

HALLIBURTON CO	COM	406216101	934	20,800	SH	DFND	10	20,800	0	0
HALLIBURTON CO	COM	406216101	53,467	1,191,331	SH	DFND	14	414,308	777,023	0
HALLIBURTON CO	COM	406216101	80	1,775	SH	DFND	16	0	1,775	0
HALLIBURTON CO	COM	406216101	1,661	37,000	SH	DFND	18	0	37,000	0
HALOZYME THERAPEUTICS INC	COM	40637H109	144	11,886	SH	DFND	14	11,886	0	0
HALYARD HEALTH INC	COM	40650V100	22,413	646,659	SH	DFND	14	205,055	441,604	0
HALYARD HEALTH INC	COM	40650V100	745	21,500	SH	DFND	16	0	21,500	0
HALYARD HEALTH INC	COM	40650V100	270	7,800	SH	DFND	18	0	7,800	0
HANCOCK HLDG CO	COM	410120109	69	2,116	SH	DFND	10	2,116	0	0
HANCOCK HLDG CO	COM	410120109	15,980	492,742	SH	DFND	14	100,273	392,469	0
HANCOCK HLDG CO	COM	410120109	84	2,600	SH	DFND	16	0	2,600	0
HANDY & HARMAN LTD	COM	410315105	989	47,025	SH	DFND	14	932	46,093	0
HANESBRANDS INC	COM	410345102	685	27,120	SH	DFND	10	27,120	0	0
HANESBRANDS INC	COM	410345102	13,124	519,781	SH	DFND	14	178,700	341,081	0
HANESBRANDS INC	COM	410345102	20	800	SH	DFND	16	0	800	0
HANMI FINL CORP	COM NEW	410495204	11,020	418,384	SH	DFND	14	96,167	322,217	0
HANOVER INS GROUP INC	COM	410867105	29,045	385,112	SH	DFND	14	71,758	313,354	0
HANOVER INS GROUP INC	COM	410867105	128	1,700	SH	DFND	16	0	1,700	0
HARLEY DAVIDSON INC	COM	412822108	13,260	252,131	SH	DFND	14	86,267	165,864	0
HARLEY DAVIDSON INC	COM	412822108	21	400	SH	DFND	16	0	400	0
HARMAN INTL INDS INC	COM	413086109	8,328	98,615	SH	DFND	14	34,149	64,466	0
HARMAN INTL INDS INC	COM	413086109	13	150	SH	DFND	16	0	150	0
HARMONIC INC	COM	413160102	798	134,604	SH	DFND	14	11,314	123,290	0
HARRIS CORP DEL	COM	413875105	23,468	256,175	SH	DFND	14	68,796	187,379	0
HARRIS CORP DEL	COM	413875105	23	255	SH	DFND	16	0	255	0
HARSCO CORP	COM	415864107	4,873	490,732	SH	DFND	14	70,609	420,123	0
HARSCO CORP	COM	415864107	70	7,000	SH	DFND	16	0	7,000	0
HARTE-HANKS INC	COM	416196103	125	77,041	SH	DFND	14	5,595	71,446	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	50,438	1,177,915	SH	DFND	14	239,454	938,461	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	33	775	SH	DFND	16	0	775	0
HASBRO INC	COM	418056107	12,579	158,563	SH	DFND	14	53,269	105,294	0
HASBRO INC	COM	418056107	20	250	SH	DFND	16	0	250	0
HAVERTY FURNITURE INC	COM	419596101	812	40,497	SH	DFND	14	3,083	37,414	0
HAVERTY FURNITURE INC	COM	419596101	162	8,100	SH	DFND	16	0	8,100	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	19,853	665,077	SH	DFND	14	153,378	511,699	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	660	22,100	SH	DFND	16	0	22,100	0
HAWAIIAN HOLDINGS INC	COM	419879101	9,773	201,084	SH	DFND	14	9,814	191,270	0
HAWKINS INC	COM	420261109	757	17,476	SH	DFND	14	1,876	15,600	0
HAYNES INTERNATIONAL INC	COM NEW	420877201	833	22,439	SH	DFND	14	2,109	20,330	0
HAYNES INTERNATIONAL INC	COM NEW	420877201	182	4,910	SH	DFND	18	0	4,910	0
HEALTHCARE SVCS GRP INC	COM	421906108	5,125	129,478	SH	DFND	14	12,937	116,541	0
HEALTHSOUTH CORP	COM NEW	421924309	589	14,517	SH	DFND	10	14,517	0	0
HEALTHSOUTH CORP	COM NEW	421924309	4,323	106,549	SH	DFND	14	12,949	93,600	0
HEALTHCARE RLTY TR	COM	421946104	2,535	74,418	SH	DFND	14	22,068	52,350	0
HEADWATERS INC	COM	42210P102	8,046	475,528	SH	DFND	14	165,357	310,171	0
HEALTHSTREAM INC	COM	42222N103	1,332	48,272	SH	DFND	14	4,202	44,070	0
HEALTHWAYS INC	COM	422245100	346	13,060	SH	DFND	10	13,060	0	0

HEALTHWAYS INC	COM	422245100	1,483	56,034	SH	DFND	14	5,158	50,876	0
HEALTHCARE TR AMER INC	CL A NEW	42225P501	331	10,150	SH	DFND	14	10,150	0	0
HEALTHEQUITY INC	COM	42226A107	271	7,170	SH	DFND	10	7,170	0	0
HEALTHEQUITY INC	COM	42226A107	2,951	77,960	SH	DFND	14	6,220	71,740	0
HEARTLAND EXPRESS INC	COM	422347104	1,534	81,252	SH	DFND	14	8,170	73,082	0
HEARTLAND FINL USA INC	COM	42234Q102	8,763	242,955	SH	DFND	14	30,905	212,050	0
HEARTLAND FINL USA INC	COM	42234Q102	447	12,400	SH	DFND	16	0	12,400	0
HECLA MNG CO	COM	422704106	249	43,712	SH	DFND	14	43,712	0	0
HEIDRICK & STRUGGLES INTL IN	COM	422819102	653	35,219	SH	DFND	14	3,117	32,102	0
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	7,710	948,389	SH	DFND	14	18,108	930,281	0
HELMERICH & PAYNE INC	COM	423452101	9,930	147,546	SH	DFND	14	49,627	97,919	0
HELMERICH & PAYNE INC	COM	423452101	17	250	SH	DFND	16	0	250	0
HENRY JACK & ASSOC INC	COM	426281101	4,004	46,807	SH	DFND	14	11,190	35,617	0
HERITAGE COMMERCE CORP	COM	426927109	438	40,038	SH	DFND	14	3,638	36,400	0
HERC HLDGS INC	COM	42704L104	635	18,843	SH	DFND	14	1,043	17,800	0
HERITAGE FINL CORP WASH	COM	42722X106	559	31,116	SH	DFND	14	3,116	28,000	0
HERITAGE INS HLDGS INC	COM	42727J102	82	5,676	SH	DFND	10	5,676	0	0
HERITAGE INS HLDGS INC	COM	42727J102	1,150	79,820	SH	DFND	14	1,720	78,100	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	419	23,255	SH	DFND	10	23,255	0	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	3,081	170,977	SH	DFND	14	23,877	147,100	0
HERSHEY CO	COM	427866108	19,266	201,531	SH	DFND	14	70,075	131,456	0
HERSHEY CO	COM	427866108	31	325	SH	DFND	16	0	325	0
HESKA CORP	COM RESTRC NEW	42805E306	3,787	69,570	SH	DFND	14	22,700	46,870	0
HESKA CORP	COM RESTRC NEW	42805E306	555	10,200	SH	DFND	16	0	10,200	0
HESS CORP	COM	42809H107	27,327	509,643	SH	DFND	14	145,681	363,962	0
HESS CORP	COM	42809H107	28	525	SH	DFND	16	0	525	0
HESS CORP	COM	42809H107	697	13,000	SH	DFND	18	0	13,000	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	142,836	6,278,504	SH	DFND	14	1,123,858	5,154,646	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	249	10,936	SH	DFND	16	0	10,936	0
HEXCEL CORP NEW	COM	428291108	303	6,836	SH	DFND	14	6,836	0	0
HIBBETT SPORTS INC	COM	428567101	1,609	40,327	SH	DFND	14	4,185	36,142	0
HIGHWOODS PPTYS INC	COM	431284108	11,739	225,222	SH	DFND	14	14,186	211,036	0
HILL ROM HLDGS INC	COM	431475102	518	8,357	SH	DFND	10	8,357	0	0
HILL ROM HLDGS INC	COM	431475102	40,154	647,847	SH	DFND	14	101,361	546,486	0
HILL ROM HLDGS INC	COM	431475102	1,004	16,200	SH	DFND	16	0	16,200	0
HILLENBRAND INC	COM	431571108	4,056	128,177	SH	DFND	14	11,059	117,118	0
HILLTOP HOLDINGS INC	COM	432748101	427	19,027	SH	DFND	10	19,027	0	0
HILLTOP HOLDINGS INC	COM	432748101	11,591	516,078	SH	DFND	14	57,075	459,003	0
HILLTOP HOLDINGS INC	COM	432748101	467	20,800	SH	DFND	16	0	20,800	0
HILTON WORLDWIDE HLDGS INC	COM	43300A104	392	17,075	SH	DFND	10	17,075	0	0
HILTON WORLDWIDE HLDGS INC	COM	43300A104	401	17,500	SH	DFND	14	16,750	750	0
HILTON WORLDWIDE HLDGS INC	COM	43300A104	142	6,200	SH	DFND	18	0	6,200	0
HOLLYFRONTIER CORP	COM	436106108	21,311	869,843	SH	DFND	14	186,734	683,109	0
HOLLYFRONTIER CORP	COM	436106108	43	1,750	SH	DFND	16	0	1,750	0

HOLOGIC INC	COM	436440101	735	18,940	SH	DFND	10	18,940	0	0
HOLOGIC INC	COM	436440101	125,629	3,235,350	SH	DFND	14	551,851	2,683,499	0
HOLOGIC INC	COM	436440101	1,406	36,200	SH	DFND	16	0	36,200	0
HOME BANCSHARES INC	COM	436893200	579	27,812	SH	DFND	10	27,812	0	0
HOME BANCSHARES INC	COM	436893200	5,827	280,024	SH	DFND	14	80,476	199,548	0
HOME DEPOT INC	COM	437076102	2,497	19,405	SH	DFND	10	19,405	0	0
HOME DEPOT INC	COM	437076102	336,384	2,614,114	SH	DFND	14	819,781	1,794,333	0
HOME DEPOT INC	COM	437076102	779	6,055	SH	DFND	16	0	6,055	0
HOME DEPOT INC	COM	437076102	438	3,400	SH	DFND	18	0	3,400	0
HOMESTREET INC	COM	43785V102	2,115	84,400	SH	DFND	14	31,900	52,500	0
HOMESTREET INC	COM	43785V102	406	16,200	SH	DFND	16	0	16,200	0
HONEYWELL INTL INC	COM	438516106	1,117	9,580	SH	DFND	10	9,580	0	0
HONEYWELL INTL INC	COM	438516106	256,456	2,199,644	SH	DFND	14	562,323	1,637,321	0
HONEYWELL INTL INC	COM	438516106	1,042	8,935	SH	DFND	16	0	8,935	0
HOPE BANCORP INC	COM	43940T109	790	45,457	SH	DFND	10	45,457	0	0
HOPE BANCORP INC	COM	43940T109	22,515	1,296,191	SH	DFND	14	70,582	1,225,609	0
HORACE MANN EDUCATORS CORP N	COM	440327104	3,424	93,430	SH	DFND	14	28,911	64,519	0
HORIZON BANCORP IND	COM	440407104	2,217	75,446	SH	DFND	14	1,660	73,786	0
HORIZON BANCORP IND	COM	440407104	65	2,200	SH	DFND	16	0	2,200	0
HORMEL FOODS CORP	COM	440452100	14,853	391,582	SH	DFND	14	128,268	263,314	0
HORMEL FOODS CORP	COM	440452100	19	500	SH	DFND	16	0	500	0
HORNBECK OFFSHORE SVCS INC N	COM	440543106	710	129,016	SH	DFND	14	5,452	123,564	0
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	48,905	1,645,526	SH	DFND	14	267,581	1,377,945	0
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	160	5,400	SH	DFND	16	0	5,400	0
HOST HOTELS & RESORTS INC	COM	44107P104	36,724	2,358,607	SH	DFND	14	468,907	1,889,700	0
HOST HOTELS & RESORTS INC	COM	44107P104	23	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	193	4,726	SH	DFND	10	4,726	0	0
HUB GROUP INC	CL A	443320106	2,533	62,138	SH	DFND	14	6,095	56,043	0
HUBBELL INC	COM	443510607	22,496	208,795	SH	DFND	14	41,384	167,411	0
HUBBELL INC	COM	443510607	119	1,100	SH	DFND	16	0	1,100	0
HUBSPOT INC	COM	443573100	197	3,412	SH	DFND	10	3,412	0	0
HUBSPOT INC	COM	443573100	232	4,020	SH	DFND	14	4,020	0	0
HUDSON PAC PPTYS INC	COM	444097109	3,653	111,145	SH	DFND	14	16,245	94,900	0
HUDSON PAC PPTYS INC	COM	444097109	934	28,400	SH	DFND	16	0	28,400	0
HUDSON PAC PPTYS INC	COM	444097109	78,786	2,396,912	SH	DFND	3	337,559	2,059,353	0
HUMANA INC	COM	444859102	48,065	271,723	SH	DFND	14	135,913	135,810	0
HUMANA INC	COM	444859102	57	320	SH	DFND	16	0	320	0
HUNT J B TRANS SVCS INC	COM	445658107	10,108	124,569	SH	DFND	14	42,081	82,488	0
HUNT J B TRANS SVCS INC	COM	445658107	16	200	SH	DFND	16	0	200	0
HUNTINGTON BANCSHARES INC	COM	446150104	39,342	3,990,020	SH	DFND	14	770,111	3,219,909	0
HUNTINGTON BANCSHARES INC	COM	446150104	22	2,208	SH	DFND	16	0	2,208	0
HUNTINGTON BANCSHARES INC	COM	446150104	217	22,026	SH	DFND	18	0	22,026	0
HUNTINGTON INGALLS INDS INC	COM	446413106	109,816	715,789	SH	DFND	14	115,751	600,038	0
HUNTINGTON INGALLS INDS INC	COM	446413106	1,316	8,580	SH	DFND	16	0	8,580	0

HUNTSMAN CORP	COM	447011107	14,615	898,305	SH	DFND	14	92,805	805,500	0
HYATT HOTELS CORP	COM CL A	448579102	201	4,086	SH	DFND	14	2,186	1,900	0
IDT CORP	CL B NEW	448947507	110	6,364	SH	DFND	10	6,364	0	0
IDT CORP	CL B NEW	448947507	352	20,400	SH	DFND	14	1,800	18,600	0
IDT CORP	CL B NEW	448947507	148	8,600	SH	DFND	16	0	8,600	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	244	4,063	SH	DFND	10	4,063	0	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	2,717	45,180	SH	DFND	14	8,698	36,482	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	30	500	SH	DFND	16	0	500	0
IAC INTERACTIVECORP	COM	44919P508	2,113	33,830	SH	DFND	14	5,330	28,500	0
ICF INTL INC	COM	44925C103	8,255	186,268	SH	DFND	14	26,276	159,992	0
ICF INTL INC	COM	44925C103	377	8,500	SH	DFND	16	0	8,500	0
ICU MED INC	COM	44930G107	6,488	51,337	SH	DFND	14	6,798	44,539	0
IMS HEALTH HLDGS INC	COM	44970B109	313	9,980	SH	DFND	14	9,750	230	0
IPG PHOTONICS CORP	COM	44980X109	1,847	22,432	SH	DFND	14	5,532	16,900	0
ISTAR INC	COM	45031U101	2,469	230,134	SH	DFND	14	52,934	177,200	0
ISTAR INC	COM	45031U101	95	8,900	SH	DFND	16	0	8,900	0
IXIA	COM	45071R109	4,723	377,854	SH	DFND	14	9,599	368,255	0
IXIA	COM	45071R109	250	20,000	SH	DFND	16	0	20,000	0
ITT INC	COM	45073V108	1,907	53,203	SH	DFND	14	12,538	40,665	0
IBERIABANK CORP	COM	450828108	12,406	184,833	SH	DFND	14	4,733	180,100	0
IBERIABANK CORP	COM	450828108	87	1,300	SH	DFND	16	0	1,300	0
IBERIABANK CORP	COM	450828108	271	4,040	SH	DFND	18	0	4,040	0
ICICI BK LTD	ADR	45104G104	1,526	204,300	SH	DFND	14	0	204,300	0
ICONIX BRAND GROUP INC	COM	451055107	5,748	707,909	SH	DFND	14	7,848	700,061	0
IDACORP INC	COM	451107106	5,049	64,494	SH	DFND	14	9,467	55,027	0
IDEX CORP	COM	45167R104	7,981	85,294	SH	DFND	14	11,079	74,215	0
IDEX CORP	COM	45167R104	290	3,100	SH	DFND	18	0	3,100	0
IDEXX LABS INC	COM	45168D104	680	6,030	SH	DFND	10	6,030	0	0
IDEXX LABS INC	COM	45168D104	32,267	286,236	SH	DFND	14	51,844	234,392	0
IDEXX LABS INC	COM	45168D104	135	1,200	SH	DFND	16	0	1,200	0
ILLINOIS TOOL WKS INC	COM	452308109	274	2,290	SH	DFND	10	2,290	0	0
ILLINOIS TOOL WKS INC	COM	452308109	99,882	833,462	SH	DFND	14	261,681	571,781	0
ILLINOIS TOOL WKS INC	COM	452308109	83	690	SH	DFND	16	0	690	0
ILLUMINA INC	COM	452327109	36,759	202,350	SH	DFND	14	69,975	132,375	0
ILLUMINA INC	COM	452327109	58	320	SH	DFND	16	0	320	0
IMATION CORP	COM	45245A107	78	124,046	SH	DFND	10	124,046	0	0
IMATION CORP	COM	45245A107	2	3,500	SH	DFND	14	3,500	0	0
IMMUNOGEN INC	COM	45253H101	66	24,642	SH	DFND	14	7,542	17,100	0
IMPAX LABORATORIES INC	COM	45256B101	3,194	134,781	SH	DFND	14	13,361	121,420	0
INC RESH HLDGS INC	CL A	45329R109	328	7,350	SH	DFND	14	5,350	2,000	0
INCYTE CORP	COM	45337C102	7,686	81,515	SH	DFND	14	12,375	69,140	0
INCYTE CORP	COM	45337C102	7,817	82,900	SH	DFND	18	0	82,900	0
INDEPENDENCE RLTY TR INC	COM	45378A106	784	87,114	SH	DFND	14	49,214	37,900	0
INDEPENDENCE RLTY TR INC	COM	45378A106	227	25,200	SH	DFND	16	0	25,200	0
INDEPENDENT BANK CORP MASS	COM	453836108	2,559	47,318	SH	DFND	14	4,922	42,396	0
INDEPENDENT BANK CORP MICH	COM NEW	453838609	53	3,170	SH	DFND	14	2,470	700	0

INDEPENDENT BANK CORP MICH	COM NEW	453838609	167	9,900	SH	DFND	16	0	9,900	0
INDEPENDENT BK GROUP INC	COM	45384B106	68	1,536	SH	DFND	10	1,536	0	0
INDEPENDENT BK GROUP INC	COM	45384B106	1,766	39,990	SH	DFND	14	18,090	21,900	0
INDEPENDENT BK GROUP INC	COM	45384B106	243	5,500	SH	DFND	16	0	5,500	0
INFINITY PPTY & CAS CORP	COM	45665Q103	1,644	19,893	SH	DFND	14	2,079	17,814	0
INFINERA CORPORATION	COM	45667G103	132	14,590	SH	DFND	14	14,590	0	0
INFOSYS LTD	SPONSORED ADR	456788108	21,217	1,344,550	SH	DFND	14	0	1,344,550	0
INFOSYS LTD	SPONSORED ADR	456788108	3,778	239,400	SH	DFND	16	0	239,400	0
INFREAREIT INC	COM	45685L100	3,352	184,760	SH	DFND	14	18,830	165,930	0
INFREAREIT INC	COM	45685L100	141	7,800	SH	DFND	16	0	7,800	0
INGEVITY CORP	COM	45688C107	3,474	75,361	SH	DFND	14	7,742	67,619	0
INGLES MKTS INC	CL A	457030104	12,263	310,146	SH	DFND	14	4,411	305,735	0
INGLES MKTS INC	CL A	457030104	522	13,200	SH	DFND	16	0	13,200	0
INGRAM MICRO INC	CL A	457153104	5,207	146,022	SH	DFND	14	23,483	122,539	0
INGREDION INC	COM	457187102	1,530	11,500	SH	DFND	10	11,500	0	0
INGREDION INC	COM	457187102	44,166	331,928	SH	DFND	14	75,505	256,423	0
INGREDION INC	COM	457187102	241	1,810	SH	DFND	16	0	1,810	0
INSIGHT ENTERPRISES INC	COM	45765U103	450	13,836	SH	DFND	10	13,836	0	0
INSIGHT ENTERPRISES INC	COM	45765U103	9,006	276,677	SH	DFND	14	122,171	154,506	0
INSIGHT ENTERPRISES INC	COM	45765U103	482	14,800	SH	DFND	16	0	14,800	0
INNOSPEC INC	COM	45768S105	9,137	150,250	SH	DFND	14	5,700	144,550	0
INNOSPEC INC	COM	45768S105	669	11,000	SH	DFND	16	0	11,000	0
INPHI CORP	COM	45772F107	346	7,954	SH	DFND	10	7,954	0	0
INPHI CORP	COM	45772F107	1,746	40,118	SH	DFND	14	40,118	0	0
INNERWORKINGS INC	COM	45773Y105	123	13,033	SH	DFND	14	3,833	9,200	0
INNOPHOS HOLDINGS INC	COM	45774N108	3,689	94,521	SH	DFND	14	33,821	60,700	0
INSTEEL INDUSTRIES INC	COM	45774W108	4,270	117,826	SH	DFND	14	19,752	98,074	0
INSTEEL INDUSTRIES INC	COM	45774W108	7	200	SH	DFND	16	0	200	0
INSPERITY INC	COM	45778Q107	14,210	195,621	SH	DFND	14	48,887	146,734	0
INSPERITY INC	COM	45778Q107	632	8,700	SH	DFND	16	0	8,700	0
INOGEN INC	COM	45780L104	1,701	28,390	SH	DFND	14	2,730	25,660	0
INSTALLED BLDG PRODS INC	COM	45780R101	1,266	35,290	SH	DFND	14	3,470	31,820	0
INSULET CORP	COM	45784P101	260	6,352	SH	DFND	14	6,352	0	0
INSULET CORP	COM	45784P101	115	2,800	SH	DFND	16	0	2,800	0
INSULET CORP	COM	45784P101	372	9,090	SH	DFND	18	0	9,090	0
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	4,418	53,518	SH	DFND	14	5,409	48,109	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	479	20,747	SH	DFND	10	20,747	0	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	4,806	208,063	SH	DFND	14	140,985	67,078	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	310	13,400	SH	DFND	18	0	13,400	0
INTEL CORP	COM	458140100	1,908	50,530	SH	DFND	10	50,530	0	0
INTEL CORP	COM	458140100	546,992	14,489,864	SH	DFND	14	3,384,345	11,105,519	0
INTEL CORP	COM	458140100	3,154	83,555	SH	DFND	16	0	83,555	0
INTELIQUENT INC	COM	45825N107	489	30,268	SH	DFND	10	30,268	0	0
INTELIQUENT INC	COM	45825N107	3,820	236,665	SH	DFND	14	9,365	227,300	0
INTEGER HLDGS CORP	COM	45826H109	1,142	52,648	SH	DFND	14	4,841	47,807	0

INTER PARFUMS INC	COM	458334109	996	30,862	SH	DFND	14	3,242	27,620	0
INTERACTIVE BROKERS GROUP IN	COM	45841N107	4,108	116,469	SH	DFND	14	8,619	107,850	0
INTERACTIVE INTELLIGENCE GRO	COM	45841V109	1,916	31,867	SH	DFND	14	3,258	28,609	0
INTERFACE INC	COM	458665304	2,158	129,324	SH	DFND	14	10,929	118,395	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	897	3,330	SH	DFND	10	3,330	0	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	45,149	167,616	SH	DFND	14	57,896	109,720	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	69	255	SH	DFND	16	0	255	0
INTERDIGITAL INC	COM	45867G101	1,769	22,336	SH	DFND	14	6,824	15,512	0
INTERNATIONAL BANCSHARES COR	COM	459044103	18,641	625,964	SH	DFND	14	133,588	492,376	0
INTERNATIONAL BANCSHARES COR	COM	459044103	459	15,400	SH	DFND	16	0	15,400	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	593	3,730	SH	DFND	10	3,730	0	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	218,889	1,377,958	SH	DFND	14	437,265	940,693	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	295	1,860	SH	DFND	16	0	1,860	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	380	2,660	SH	DFND	10	2,660	0	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	15,858	110,918	SH	DFND	14	38,270	72,648	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	25	175	SH	DFND	16	0	175	0
INTL PAPER CO	COM	460146103	47,438	988,712	SH	DFND	14	239,109	749,603	0
INTL PAPER CO	COM	460146103	40	829	SH	DFND	16	0	829	0
INTL PAPER CO	COM	460146103	528	11,000	SH	DFND	18	0	11,000	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	147	4,400	SH	DFND	10	4,400	0	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	6,660	199,274	SH	DFND	14	43,433	155,841	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	97	2,900	SH	DFND	16	0	2,900	0
INTERPUBLIC GROUP COS INC	COM	460690100	12,396	554,615	SH	DFND	14	190,665	363,950	0
INTERPUBLIC GROUP COS INC	COM	460690100	18	800	SH	DFND	16	0	800	0
INTERSIL CORP	CL A	46069S109	17,945	818,271	SH	DFND	14	251,209	567,062	0
INTERSIL CORP	CL A	46069S109	105	4,800	SH	DFND	16	0	4,800	0
INTERVAL LEISURE GROUP INC	COM	46113M108	3,256	189,641	SH	DFND	14	19,350	170,291	0
INTL FCSTONE INC	COM	46116V105	154	3,960	SH	DFND	10	3,960	0	0
INTL FCSTONE INC	COM	46116V105	4,000	102,952	SH	DFND	14	24,262	78,690	0
INTRALINKS HLDGS INC	COM	46118H104	904	89,814	SH	DFND	14	89,814	0	0
INTRALINKS HLDGS INC	COM	46118H104	155	15,400	SH	DFND	16	0	15,400	0
INTUIT	COM	461202103	149,268	1,356,857	SH	DFND	14	189,559	1,167,298	0
INTUIT	COM	461202103	1,323	12,025	SH	DFND	16	0	12,025	0
INVACARE CORP	COM	461203101	272	24,363	SH	DFND	10	24,363	0	0
INVACARE CORP	COM	461203101	781	69,913	SH	DFND	14	5,091	64,822	0
INVACARE CORP	COM	461203101	127	11,340	SH	DFND	18	0	11,340	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	453	625	SH	DFND	10	625	0	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	55,228	76,194	SH	DFND	14	20,443	55,751	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	72	100	SH	DFND	16	0	100	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	5,841	8,058	SH	DFND	18	0	8,058	0

INTREPID POTASH INC	COM	46121Y102	101	89,040	SH	DFND	14	5,280	83,760	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	27,740	1,821,431	SH	DFND	14	434,118	1,387,313	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,176	77,200	SH	DFND	16	0	77,200	0
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	3,974	231,879	SH	DFND	14	5,658	226,221	0
INVESTORS BANCORP INC NEW	COM	46146L101	313	26,071	SH	DFND	14	26,071	0	0
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	80	13,402	SH	DFND	14	13,402	0	0
IONIS PHARMACEUTICALS INC	COM	462222100	232	6,341	SH	DFND	14	6,341	0	0
IRIDIUM COMMUNICATIONS INC	COM	46269C102	10,159	1,252,631	SH	DFND	14	12,453	1,240,178	0
IROBOT CORP	COM	462726100	3,009	68,426	SH	DFND	14	7,106	61,320	0
IROBOT CORP	COM	462726100	686	15,600	SH	DFND	16	0	15,600	0
IRON MTN INC NEW	COM	46284V101	12,808	341,272	SH	DFND	14	114,150	227,122	0
IRON MTN INC NEW	COM	46284V101	17	450	SH	DFND	16	0	450	0
IRONWOOD PHARMACEUTICALS INC	COM CL A	46333X108	213	13,404	SH	DFND	14	13,404	0	0
ISHARES	MSCI BRZ CAP ET	464286400	1,374	40,738	SH	DFND	18	0	40,738	0
ISHARES	EM MKT SM-CP ET	464286475	537	12,100	SH	DFND	14	0	12,100	0
ISHARES	MSCI PAC JP ETF	464286665	204	4,820	SH	DFND	10	4,820	0	0
ISHARES	MSCI FRANCE ETF	464286707	1,191	49,300	SH	DFND	18	0	49,300	0
ISHARES	MSCI TAIWAN ETF	464286731	29,287	1,865,400	SH	DFND	14	0	1,865,400	0
ISHARES	MSCI TAIWAN ETF	464286731	3,540	225,499	SH	DFND	18	0	225,499	0
ISHARES	MSCI SZ CAP ETF	464286749	1,622	53,100	SH	DFND	18	0	53,100	0
ISHARES	MSCI SWEDEN ETF	464286756	401	13,800	SH	DFND	18	0	13,800	0
ISHARES	MSCI SPAN CP ET	464286764	483	18,000	SH	DFND	18	0	18,000	0
ISHARES	MSCI STH KOR ET	464286772	3,740	64,331	SH	DFND	18	0	64,331	0
ISHARES	MSCI STH AFR ET	464286780	2,015	35,939	SH	DFND	18	0	35,939	0
ISHARES	MSCI GERMANY ET	464286806	1,030	39,200	SH	DFND	18	0	39,200	0
ISHARES	MSCI MEX CAP ET	464286822	569	11,730	SH	DFND	18	0	11,730	0
ISHARES	MSCI MALAYSI ET	464286830	956	117,917	SH	DFND	18	0	117,917	0
ISHARES	MSCI JAPAN ETF	464286848	25,647	2,045,178	SH	DFND	14	0	2,045,178	0
ISHARES TR	CORE S&P TTL ST	464287150	11,275	227,638	SH	DFND	14	144,738	82,900	0
ISHARES TR	TIPS BD ETF	464287176	28,725	246,586	SH	DFND	14	0	246,586	0
ISHARES TR	CHINA LG-CAP ET	464287184	1,714	45,097	SH	DFND	18	0	45,097	0
ISHARES TR	CORE S&P500 ETF	464287200	35,723	164,200	SH	DFND	14	85,050	79,150	0
ISHARES TR	CORE S&P500 ETF	464287200	1,140	5,240	SH	DFND	16	0	5,240	0
ISHARES TR	CORE S&P500 ETF	464287200	49,948	229,581	SH	DFND	20	229,581	0	0
ISHARES TR	CORE US AGGBD E	464287226	220,231	1,959,004	SH	DFND	14	0	1,959,004	0
ISHARES TR	CORE US AGGBD E	464287226	69,697	619,971	SH	DFND	20	619,971	0	0

ISHARES TR	MSCI EMG MKT ET	464287234	220,289	5,882,210	SH	DFND	14	51,000	5,831,210	0
ISHARES TR	MSCI EMG MKT ET	464287234	1,329	35,500	SH	DFND	16	0	35,500	0
ISHARES TR	MSCI EMG MKT ET	464287234	427	11,390	SH	DFND	18	0	11,390	0
ISHARES TR	IBOXX INV CP ET	464287242	10,470	85,000	SH	DFND	14	0	85,000	0
ISHARES TR	20 YR TR BD ETF	464287432	2,644	19,228	SH	DFND	14	0	19,228	0
ISHARES TR	20 YR TR BD ETF	464287432	591	4,300	SH	DFND	18	0	4,300	0
ISHARES TR	7-10 Y TR BD ET	464287440	4,240	37,900	SH	DFND	18	0	37,900	0
ISHARES TR	MSCI EAFE ETF	464287465	222,516	3,763,174	SH	DFND	14	372,311	3,390,863	0
ISHARES TR	MSCI EAFE ETF	464287465	1,366	23,094	SH	DFND	16	0	23,094	0
ISHARES TR	RUS MDCP VAL ET	464287473	4,708	61,325	SH	DFND	14	2,056	59,269	0
ISHARES TR	CORE S&P MCP ET	464287507	17,720	114,540	SH	DFND	14	30,480	84,060	0
ISHARES TR	RUS 1000 VAL ET	464287598	37,756	357,466	SH	DFND	14	0	357,466	0
ISHARES TR	RUS 1000 GRW ET	464287614	40,229	386,189	SH	DFND	14	0	386,189	0
ISHARES TR	RUS 1000 ETF	464287622	2,628	21,818	SH	DFND	14	21,818	0	0
ISHARES TR	RUS 2000 VAL ET	464287630	6,876	65,639	SH	DFND	14	0	65,639	0
ISHARES TR	RUSSELL 2000 ET	464287655	28,726	231,268	SH	DFND	14	21,210	210,058	0
ISHARES TR	RUSSELL 3000 ET	464287689	9,185	71,650	SH	DFND	14	71,650	0	0
ISHARES TR	U.S. REAL ES ET	464287739	9,274	115,000	SH	DFND	14	0	115,000	0
ISHARES TR	CORE S&P SCP ET	464287804	22,563	181,740	SH	DFND	14	22,340	159,400	0
ISHARES TR	CORE S&P SCP ET	464287804	646	5,200	SH	DFND	18	0	5,200	0
ISHARES TR	MSCI AC ASIA ET	464288182	2,424	40,055	SH	DFND	14	0	40,055	0
ISHARES TR	MSCI ACWI ETF	464288257	1,241	21,000	SH	DFND	14	0	21,000	0
ISHARES TR	EAFE SML CP ETF	464288273	6,289	120,000	SH	DFND	14	0	120,000	0
ISHARES TR	JP MOR EM MK ET	464288281	39,913	340,523	SH	DFND	14	0	340,523	0
ISHARES TR	INTL SEL DIV ET	464288448	717	23,900	SH	DFND	18	0	23,900	0
ISHARES TR	MBS ETF	464288588	18,216	165,467	SH	DFND	14	0	165,467	0
ISHARES TR	MSCI INDONIA ET	46429B309	765	28,929	SH	DFND	18	0	28,929	0
ISHARES TR	MSCI NORWAY ETF	46429B499	217	10,100	SH	DFND	18	0	10,100	0
ISHARES TR	MSCI INDIA ETF	46429B598	21,043	715,500	SH	DFND	14	0	715,500	0
ISHARES TR	MSCI INDIA ETF	46429B598	1,603	54,500	SH	DFND	16	0	54,500	0
ISHARES TR	MSCI INDIA ETF	46429B598	314	10,691	SH	DFND	18	0	10,691	0
ISHARES TR	MSCI POL CAP ET	46429B606	241	13,223	SH	DFND	18	0	13,223	0
ISHARES TR	CHINA ETF	46429B671	2,641	54,453	SH	DFND	18	0	54,453	0
ISHARES INC	MSCI RUSSIA CAP	46434G806	5,491	377,155	SH	DFND	14	0	377,155	0
ISHARES INC	MSCI RUSSIA CAP	46434G806	6,398	439,445	SH	DFND	16	0	439,445	0
ISHARES INC	MSCI RUSSIA CAP	46434G806	731	50,195	SH	DFND	18	0	50,195	0
ISHARES TR	MSCI UTD KNGDM	46434V548	916	57,800	SH	DFND	18	0	57,800	0
ISLE OF CAPRI CASINOS INC	COM	464592104	749	33,618	SH	DFND	14	2,218	31,400	0
ITAU UNIBANCO HLDG SA	SPON ADR REP PF	465562106	1,496	136,780	SH	DFND	18	0	136,780	0

ITC HLDGS CORP	COM	465685105	520	11,189	SH	DFND	14	11,189	0	0
ITRON INC	COM	465741106	10,421	186,891	SH	DFND	14	22,271	164,620	0
ITRON INC	COM	465741106	45	800	SH	DFND	16	0	800	0
ITRON INC	COM	465741106	178	3,190	SH	DFND	18	0	3,190	0
IXYS CORP	COM	46600W106	470	39,026	SH	DFND	14	34,926	4,100	0
J & J SNACK FOODS CORP	COM	466032109	4,288	35,998	SH	DFND	14	8,991	27,007	0
JA SOLAR HOLDINGS CO LTD	SPON ADR REPSOR	466090206	2,904	483,200	SH	DFND	14	0	483,200	0
JA SOLAR HOLDINGS CO LTD	SPON ADR REPSOR	466090206	474	78,800	SH	DFND	16	0	78,800	0
JPMORGAN CHASE & CO	COM	46625H100	2,604	39,110	SH	DFND	10	39,110	0	0
JPMORGAN CHASE & CO	COM	46625H100	722,415	10,848,706	SH	DFND	14	2,559,713	8,288,993	0
JPMORGAN CHASE & CO	COM	46625H100	4,048	60,784	SH	DFND	16	0	60,784	0
JABIL CIRCUIT INC	COM	466313103	28,770	1,318,497	SH	DFND	14	137,334	1,181,163	0
JABIL CIRCUIT INC	COM	466313103	65	3,000	SH	DFND	16	0	3,000	0
JACK IN THE BOX INC	COM	466367109	8,786	91,581	SH	DFND	14	55,921	35,660	0
JACK IN THE BOX INC	COM	466367109	66	690	SH	DFND	16	0	690	0
JACOBS ENGR GROUP INC DEL	COM	469814107	13,359	258,286	SH	DFND	14	64,517	193,769	0
JACOBS ENGR GROUP INC DEL	COM	469814107	12	230	SH	DFND	16	0	230	0
JANUS CAP GROUP INC	COM	47102X105	454	32,435	SH	DFND	10	32,435	0	0
JANUS CAP GROUP INC	COM	47102X105	1,310	93,502	SH	DFND	14	28,996	64,506	0
JETBLUE AIRWAYS CORP	COM	477143101	37,998	2,204,036	SH	DFND	14	304,200	1,899,836	0
JETBLUE AIRWAYS CORP	COM	477143101	152	8,800	SH	DFND	16	0	8,800	0
JINKOSOLAR HLDG CO LTD	SPONSORED ADR	47759T100	3,572	226,100	SH	DFND	14	1,800	224,300	0
JINKOSOLAR HLDG CO LTD	SPONSORED ADR	47759T100	1,613	102,100	SH	DFND	16	0	102,100	0
JIVE SOFTWARE INC	COM	47760A108	114	26,810	SH	DFND	14	5,210	21,600	0
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	6,211	88,036	SH	DFND	14	40,934	47,102	0
JOHNSON & JOHNSON	COM	478160104	1,662	14,070	SH	DFND	10	14,070	0	0
JOHNSON & JOHNSON	COM	478160104	802,687	6,794,946	SH	DFND	14	1,760,941	5,034,005	0
JOHNSON & JOHNSON	COM	478160104	3,610	30,560	SH	DFND	16	0	30,560	0
JOHNSON OUTDOORS INC	CL A	479167108	239	6,558	SH	DFND	14	758	5,800	0
JOHNSON OUTDOORS INC	CL A	479167108	40	1,100	SH	DFND	16	0	1,100	0
JONES LANG LASALLE INC	COM	48020Q107	89,804	789,211	SH	DFND	14	93,905	695,306	0
JONES LANG LASALLE INC	COM	48020Q107	1,164	10,230	SH	DFND	16	0	10,230	0
JOY GLOBAL INC	COM	481165108	1,750	63,096	SH	DFND	14	18,707	44,389	0
J2 GLOBAL INC	COM	48123V102	445	6,677	SH	DFND	10	6,677	0	0
J2 GLOBAL INC	COM	48123V102	13,642	204,798	SH	DFND	14	61,854	142,944	0
J2 GLOBAL INC	COM	48123V102	60	900	SH	DFND	16	0	900	0
JUNIPER NETWORKS INC	COM	48203R104	167	6,960	SH	DFND	10	6,960	0	0
JUNIPER NETWORKS INC	COM	48203R104	36,695	1,525,158	SH	DFND	14	207,107	1,318,051	0
JUNIPER NETWORKS INC	COM	48203R104	883	36,685	SH	DFND	16	0	36,685	0
KAR AUCTION SVCS INC	COM	48238T109	212	4,920	SH	DFND	14	4,920	0	0
KBR INC	COM	48242W106	35,967	2,377,229	SH	DFND	14	600,890	1,776,339	0
KBR INC	COM	48242W106	803	53,100	SH	DFND	16	0	53,100	0
KBR INC	COM	48242W106	177	11,700	SH	DFND	18	0	11,700	0
KCG HLDGS INC	CL A	48244B100	291	18,766	SH	DFND	10	18,766	0	0
KCG HLDGS INC	CL A	48244B100	11,462	738,080	SH	DFND	14	158,820	579,260	0
KCG HLDGS INC	CL A	48244B100	646	41,600	SH	DFND	16	0	41,600	0

KLA-TENCOR CORP	COM	482480100	18,381	263,679	SH	DFND	14	75,802	187,877	0
KLA-TENCOR CORP	COM	482480100	22	320	SH	DFND	16	0	320	0
KLX INC	COM	482539103	4,805	136,495	SH	DFND	14	10,406	126,089	0
KLX INC	COM	482539103	299	8,500	SH	DFND	18	0	8,500	0
K12 INC	COM	48273U102	183	12,782	SH	DFND	10	12,782	0	0
K12 INC	COM	48273U102	6,795	473,494	SH	DFND	14	9,064	464,430	0
KADANT INC	COM	48282T104	1,663	31,904	SH	DFND	14	19,904	12,000	0
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	2,789	32,249	SH	DFND	14	3,219	29,030	0
KAMAN CORP	COM	483548103	2,119	48,250	SH	DFND	14	4,718	43,532	0
KANSAS CITY SOUTHERN	COM NEW	485170302	404	4,325	SH	DFND	10	4,325	0	0
KANSAS CITY SOUTHERN	COM NEW	485170302	14,400	154,312	SH	DFND	14	52,176	102,136	0
KANSAS CITY SOUTHERN	COM NEW	485170302	22	240	SH	DFND	16	0	240	0
KAPSTONE PAPER & PACKAGING C	COM	48562P103	19,967	1,055,332	SH	DFND	14	75,270	980,062	0
KATE SPADE & CO	COM	485865109	1,273	74,327	SH	DFND	14	16,315	58,012	0
KB HOME	COM	48666K109	12,519	776,598	SH	DFND	14	14,714	761,884	0
KELLOGG CO	COM	487836108	27,580	356,010	SH	DFND	14	122,534	233,476	0
KELLOGG CO	COM	487836108	46	600	SH	DFND	16	0	600	0
KELLY SVCS INC	CL A	488152208	997	51,888	SH	DFND	14	5,094	46,794	0
KEMPER CORP DEL	COM	488401100	1,210	30,785	SH	DFND	14	8,740	22,045	0
KENNAMETAL INC	COM	489170100	1,470	50,639	SH	DFND	14	14,727	35,912	0
KENNEDY-WILSON HLDGS INC	COM	489398107	220	9,765	SH	DFND	14	9,765	0	0
KERYX BIOPHARMACEUTICALS INC	COM	492515101	54	10,095	SH	DFND	14	10,095	0	0
KEYCORP NEW	COM	493267108	767	63,000	SH	DFND	10	63,000	0	0
KEYCORP NEW	COM	493267108	37,621	3,091,292	SH	DFND	14	671,020	2,420,272	0
KEYCORP NEW	COM	493267108	27	2,250	SH	DFND	16	0	2,250	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	4,471	141,100	SH	DFND	14	25,059	116,041	0
KFORCE INC	COM	493732101	569	27,784	SH	DFND	10	27,784	0	0
KFORCE INC	COM	493732101	2,444	119,265	SH	DFND	14	3,065	116,200	0
KIMBALL INTL INC	CL B	494274103	346	26,748	SH	DFND	10	26,748	0	0
KIMBALL INTL INC	CL B	494274103	762	58,912	SH	DFND	14	4,112	54,800	0
KILROY RLTY CORP	COM	49427F108	3,843	55,408	SH	DFND	14	13,650	41,758	0
KILROY RLTY CORP	COM	49427F108	36,857	531,467	SH	DFND	3	74,274	457,193	0
KIMBERLY CLARK CORP	COM	494368103	336	2,660	SH	DFND	10	2,660	0	0
KIMBERLY CLARK CORP	COM	494368103	151,130	1,198,113	SH	DFND	14	306,761	891,352	0
KIMBERLY CLARK CORP	COM	494368103	438	3,475	SH	DFND	16	0	3,475	0
KIMBERLY CLARK CORP	COM	494368103	158	1,250	SH	DFND	18	0	1,250	0
KIMCO RLTY CORP	COM	49446R109	20,062	692,976	SH	DFND	14	199,737	493,239	0
KIMCO RLTY CORP	COM	49446R109	24	835	SH	DFND	16	0	835	0
KINDER MORGAN INC DEL	COM	49456B101	168,495	7,284,678	SH	DFND	14	1,504,946	5,779,732	0
KINDER MORGAN INC DEL	COM	49456B101	1,383	59,791	SH	DFND	16	0	59,791	0
KINDER MORGAN INC DEL	COM	49456B101	1,938	83,800	SH	DFND	18	0	83,800	0
KINDRED BIOSCIENCES INC	COM	494577109	297	59,700	SH	DFND	10	59,700	0	0
KINDRED HEALTHCARE INC	COM	494580103	6,794	664,743	SH	DFND	14	17,871	646,872	0
KIRBY CORP	COM	497266106	4,673	75,180	SH	DFND	14	8,244	66,936	0
KIRKLANDS INC	COM	497498105	429	35,255	SH	DFND	14	2,415	32,840	0
KITE PHARMA INC	COM	49803L109	186	3,334	SH	DFND	10	3,334	0	0
KITE PHARMA INC	COM	49803L109	209	3,740	SH	DFND	14	3,740	0	0
KITE RLTY GROUP TR	COM NEW	49803T300	5,726	206,561	SH	DFND	14	26,253	180,308	0

KNOLL INC	COM NEW	498904200	8,960	392,121	SH	DFND	14	105,621	286,500	0
KNOLL INC	COM NEW	498904200	795	34,800	SH	DFND	16	0	34,800	0
KNIGHT TRANSN INC	COM	499064103	3,395	118,342	SH	DFND	14	11,771	106,571	0
KNOWLES CORP	COM	49926D109	789	56,138	SH	DFND	14	15,996	40,142	0
KOHLS CORP	COM	500255104	23,470	536,452	SH	DFND	14	110,739	425,713	0
KOHLS CORP	COM	500255104	15	345	SH	DFND	16	0	345	0
KOPIN CORP	COM	500600101	223	102,432	SH	DFND	14	9,838	92,594	0
KOPPERS HOLDINGS INC	COM	50060P106	50	1,541	SH	DFND	10	1,541	0	0
KOPPERS HOLDINGS INC	COM	50060P106	6,956	216,160	SH	DFND	14	11,710	204,450	0
KOPPERS HOLDINGS INC	COM	50060P106	348	10,800	SH	DFND	16	0	10,800	0
KORN FERRY INTL	COM NEW	500643200	426	20,303	SH	DFND	10	20,303	0	0
KORN FERRY INTL	COM NEW	500643200	2,138	101,803	SH	DFND	14	10,177	91,626	0
KRAFT HEINZ CO	COM	500754106	1,001	11,180	SH	DFND	10	11,180	0	0
KRAFT HEINZ CO	COM	500754106	75,290	841,134	SH	DFND	14	289,256	551,878	0
KRAFT HEINZ CO	COM	500754106	120	1,338	SH	DFND	16	0	1,338	0
KRAFT HEINZ CO	COM	500754106	188	2,100	SH	DFND	18	0	2,100	0
KRATON CORPORATION	COM	50077C106	1,939	55,324	SH	DFND	14	5,644	49,680	0
KROGER CO	COM	501044101	860	28,990	SH	DFND	10	28,990	0	0
KROGER CO	COM	501044101	114,750	3,866,253	SH	DFND	14	984,666	2,881,587	0
KROGER CO	COM	501044101	591	19,900	SH	DFND	16	0	19,900	0
KROGER CO	COM	501044101	159	5,350	SH	DFND	18	0	5,350	0
KULICKE & SOFFA INDS INC	COM	501242101	773	59,821	SH	DFND	10	59,821	0	0
KULICKE & SOFFA INDS INC	COM	501242101	1,838	142,126	SH	DFND	14	8,858	133,268	0
KULICKE & SOFFA INDS INC	COM	501242101	103	8,000	SH	DFND	16	0	8,000	0
L BRANDS INC	COM	501797104	24,254	342,711	SH	DFND	14	117,488	225,223	0
L BRANDS INC	COM	501797104	37	527	SH	DFND	16	0	527	0
LHC GROUP INC	COM	50187A107	3,018	81,825	SH	DFND	14	21,591	60,234	0
LGI HOMES INC	COM	50187T106	1,076	29,210	SH	DFND	14	2,310	26,900	0
LKQ CORP	COM	501889208	14,672	413,756	SH	DFND	14	143,490	270,266	0
LKQ CORP	COM	501889208	21	600	SH	DFND	16	0	600	0
LKQ CORP	COM	501889208	421	11,860	SH	DFND	18	0	11,860	0
LSB INDS INC	COM	502160104	304	35,428	SH	DFND	14	3,708	31,720	0
LTC PPTYS INC	COM	502175102	3,639	70,003	SH	DFND	14	6,938	63,065	0
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	16,690	110,726	SH	DFND	14	37,553	73,173	0
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	26	170	SH	DFND	16	0	170	0
LA JOLLA PHARMACEUTICAL CO	COM PAR \$.0001	503459604	250	10,520	SH	DFND	14	8,920	1,600	0
LA Z BOY INC	COM	505336107	12,631	514,300	SH	DFND	14	92,995	421,305	0
LA Z BOY INC	COM	505336107	1,135	46,200	SH	DFND	16	0	46,200	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	19,553	142,222	SH	DFND	14	49,313	92,909	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	31	225	SH	DFND	16	0	225	0
LADDER CAP CORP	CL A	505743104	2,326	175,675	SH	DFND	14	54,271	121,404	0
LADDER CAP CORP	CL A	505743104	200	15,100	SH	DFND	16	0	15,100	0
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	24	10,402	SH	DFND	14	10,402	0	0
LAKELAND BANCORP INC	COM	511637100	1,850	131,736	SH	DFND	14	4,009	127,727	0
LAKELAND BANCORP INC	COM	511637100	80	5,700	SH	DFND	16	0	5,700	0
LAM RESEARCH CORP	COM	512807108	457	4,830	SH	DFND	10	4,830	0	0

LAM RESEARCH CORP	COM	512807108	21,362	225,550	SH	DFND	14	76,559	148,991	0
LAM RESEARCH CORP	COM	512807108	36	380	SH	DFND	16	0	380	0
LAMAR ADVERTISING CO NEW	CL A	512816109	289	4,420	SH	DFND	10	4,420	0	0
LAMAR ADVERTISING CO NEW	CL A	512816109	3,178	48,659	SH	DFND	14	11,166	37,493	0
LANCASTER COLONY CORP	COM	513847103	4,338	32,838	SH	DFND	14	10,489	22,349	0
LANCASTER COLONY CORP	COM	513847103	41	310	SH	DFND	16	0	310	0
LANDEC CORP	COM	514766104	251	18,700	SH	DFND	10	18,700	0	0
LANDEC CORP	COM	514766104	30	2,214	SH	DFND	14	2,214	0	0
LANDAUER INC	COM	51476K103	769	17,284	SH	DFND	14	1,729	15,555	0
LANDSTAR SYS INC	COM	515098101	9,003	132,244	SH	DFND	14	36,617	95,627	0
LANDSTAR SYS INC	COM	515098101	48	700	SH	DFND	16	0	700	0
LANNET INC	COM	516012101	1,478	55,618	SH	DFND	14	8,698	46,920	0
LAS VEGAS SANDS CORP	COM	517834107	1,687	29,325	SH	DFND	14	28,745	580	0
LAS VEGAS SANDS CORP	COM	517834107	149	2,598	SH	DFND	18	0	2,598	0
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	410	17,164	SH	DFND	10	17,164	0	0
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	10,926	457,738	SH	DFND	14	21,371	436,367	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	90	13,811	SH	DFND	14	13,811	0	0
LAUDER ESTEE COS INC	CL A	518439104	403	4,550	SH	DFND	10	4,550	0	0
LAUDER ESTEE COS INC	CL A	518439104	27,604	311,699	SH	DFND	14	105,519	206,180	0
LAUDER ESTEE COS INC	CL A	518439104	40	450	SH	DFND	16	0	450	0
LAUDER ESTEE COS INC	CL A	518439104	159	1,800	SH	DFND	18	0	1,800	0
LEAR CORP	COM NEW	521865204	82,070	677,032	SH	DFND	14	63,422	613,610	0
LEAR CORP	COM NEW	521865204	1,152	9,500	SH	DFND	16	0	9,500	0
LEGGETT & PLATT INC	COM	524660107	9,312	204,300	SH	DFND	14	63,719	140,581	0
LEGGETT & PLATT INC	COM	524660107	13	275	SH	DFND	16	0	275	0
LEGACY TEX FINL GROUP INC	COM	52471Y106	2,620	82,822	SH	DFND	14	7,762	75,060	0
LEGG MASON INC	COM	524901105	4,488	134,061	SH	DFND	14	45,282	88,779	0
LEGG MASON INC	COM	524901105	7	200	SH	DFND	16	0	200	0
LEIDOS HLDGS INC	COM	525327102	142	3,284	SH	DFND	10	3,284	0	0
LEIDOS HLDGS INC	COM	525327102	30,959	715,320	SH	DFND	14	76,168	639,152	0
LEIDOS HLDGS INC	COM	525327102	61	1,400	SH	DFND	16	0	1,400	0
LEMAITRE VASCULAR INC	COM	525558201	1,081	54,510	SH	DFND	14	24,810	29,700	0
LEMAITRE VASCULAR INC	COM	525558201	196	9,900	SH	DFND	16	0	9,900	0
LENDINGCLUB CORP	COM	52603A109	129	20,920	SH	DFND	14	20,920	0	0
LENDINGTREE INC NEW	COM	52603B107	1,275	13,155	SH	DFND	14	1,365	11,790	0
LENNAR CORP	CL A	526057104	705	16,650	SH	DFND	10	16,650	0	0
LENNAR CORP	CL A	526057104	17,539	414,234	SH	DFND	14	112,586	301,648	0
LENNAR CORP	CL A	526057104	83	1,950	SH	DFND	16	0	1,950	0
LENNOX INTL INC	COM	526107107	258	1,640	SH	DFND	10	1,640	0	0
LENNOX INTL INC	COM	526107107	25,596	163,001	SH	DFND	14	16,535	146,466	0
LENNOX INTL INC	COM	526107107	108	690	SH	DFND	16	0	690	0
LEUCADIA NATL CORP	COM	527288104	8,426	442,519	SH	DFND	14	153,418	289,101	0
LEUCADIA NATL CORP	COM	527288104	11	600	SH	DFND	16	0	600	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	19,015	409,977	SH	DFND	14	138,865	271,112	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	28	600	SH	DFND	16	0	600	0
LEXICON PHARMACEUTICALS INC	COM NEW	528872302	895	49,533	SH	DFND	14	3,733	45,800	0
LEXINGTON REALTY TRUST	COM	529043101	194	18,805	SH	DFND	10	18,805	0	0

LEXINGTON REALTY TRUST	COM	529043101	33,488	3,251,310	SH	DFND	14	391,420	2,859,890	0
LEXINGTON REALTY TRUST	COM	529043101	474	46,000	SH	DFND	16	0	46,000	0
LEXINGTON REALTY TRUST	COM	529043101	1,517	147,266	SH	DFND	3	0	147,266	0
LEXMARK INTL INC	CL A	529771107	1,487	37,217	SH	DFND	14	8,827	28,390	0
LIBBEY INC	COM	529898108	312	17,487	SH	DFND	10	17,487	0	0
LIBBEY INC	COM	529898108	48	2,712	SH	DFND	14	2,712	0	0
LIBERTY BROADBAND CORP	COM SER A	530307107	614	8,750	SH	DFND	14	8,750	0	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	7,594	379,533	SH	DFND	14	27,646	351,887	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	928	46,400	SH	DFND	16	0	46,400	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	84	4,200	SH	DFND	18	0	4,200	0
LIBERTY INTERACTIVE CORP	LBT VENT COM A	53071M880	377	9,452	SH	DFND	14	9,452	0	0
LIBERTY PPTY TR	SH BEN INT	531172104	28,043	694,998	SH	DFND	14	187,850	507,148	0
LIBERTY PPTY TR	SH BEN INT	531172104	186	4,600	SH	DFND	16	0	4,600	0
LIBERTY MEDIA CORP DELAWARE	COM A SIRIUSXM	531229409	2,857	84,083	SH	DFND	14	18,403	65,680	0
LIBERTY TRIPADVISOR HLDGS IN	COM SER A	531465102	12,532	573,560	SH	DFND	14	229,260	344,300	0
LIBERTY TRIPADVISOR HLDGS IN	COM SER A	531465102	682	31,200	SH	DFND	16	0	31,200	0
LIFEPOINT HEALTH INC	COM	53219L109	15,448	260,812	SH	DFND	14	13,069	247,743	0
LIFEPOINT HEALTH INC	COM	53219L109	59	1,000	SH	DFND	16	0	1,000	0
LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	473	4,638	SH	DFND	10	4,638	0	0
LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	7,023	68,812	SH	DFND	14	37,502	31,310	0
LIFETIME BRANDS INC	COM	53222Q103	134	9,932	SH	DFND	10	9,932	0	0
LIFETIME BRANDS INC	COM	53222Q103	27	1,990	SH	DFND	14	1,990	0	0
LIFE STORAGE INC	COM	53223X107	5,609	63,060	SH	DFND	14	24,250	38,810	0
LIFE STORAGE INC	COM	53223X107	24,018	270,042	SH	DFND	3	26,505	243,537	0
LILLY ELI & CO	COM	532457108	113,664	1,416,198	SH	DFND	14	530,099	886,099	0
LILLY ELI & CO	COM	532457108	170	2,120	SH	DFND	16	0	2,120	0
LILLY ELI & CO	COM	532457108	14,102	175,700	SH	DFND	18	0	175,700	0
LINCOLN ELEC HLDGS INC	COM	533900106	134	2,147	SH	DFND	10	2,147	0	0
LINCOLN ELEC HLDGS INC	COM	533900106	8,835	141,091	SH	DFND	14	43,382	97,709	0
LINCOLN ELEC HLDGS INC	COM	533900106	31	500	SH	DFND	16	0	500	0
LINCOLN NATL CORP IND	COM	534187109	829	17,640	SH	DFND	10	17,640	0	0
LINCOLN NATL CORP IND	COM	534187109	38,508	819,678	SH	DFND	14	148,811	670,867	0
LINCOLN NATL CORP IND	COM	534187109	22	471	SH	DFND	16	0	471	0
LINDSAY CORP	COM	535555106	1,399	18,916	SH	DFND	14	1,749	17,167	0
LINEAR TECHNOLOGY CORP	COM	535678106	21,730	366,503	SH	DFND	14	115,686	250,817	0
LINEAR TECHNOLOGY CORP	COM	535678106	28	475	SH	DFND	16	0	475	0
LINKEDIN CORP	COM CL A	53578A108	1,616	8,456	SH	DFND	14	8,296	160	0
LIQUIDITY SERVICES INC	COM	53635B107	98	8,675	SH	DFND	10	8,675	0	0
LIQUIDITY SERVICES INC	COM	53635B107	514	45,763	SH	DFND	14	4,273	41,490	0
LITHIA MTRS INC	CL A	536797103	366	3,829	SH	DFND	10	3,829	0	0
LITHIA MTRS INC	CL A	536797103	7,476	78,271	SH	DFND	14	40,452	37,819	0
LITHIA MTRS INC	CL A	536797103	344	3,600	SH	DFND	16	0	3,600	0
LITTELFUSE INC	COM	537008104	5,217	40,500	SH	DFND	14	4,284	36,216	0

LIVE NATION ENTERTAINMENT IN	COM	538034109	2,085	75,869	SH	DFND	14	16,490	59,379	0
LIVEPERSON INC	COM	538146101	74	8,834	SH	DFND	10	8,834	0	0
LIVEPERSON INC	COM	538146101	874	103,899	SH	DFND	14	7,899	96,000	0
LOCKHEED MARTIN CORP	COM	539830109	85,512	356,715	SH	DFND	14	123,913	232,802	0
LOCKHEED MARTIN CORP	COM	539830109	129	540	SH	DFND	16	0	540	0
LOEWS CORP	COM	540424108	27,447	666,995	SH	DFND	14	152,709	514,286	0
LOEWS CORP	COM	540424108	23	561	SH	DFND	16	0	561	0
LOGMEIN INC	COM	54142L109	11,859	131,193	SH	DFND	14	52,823	78,370	0
LOGMEIN INC	COM	54142L109	280	3,100	SH	DFND	16	0	3,100	0
LOUISIANA PAC CORP	COM	546347105	1,771	94,040	SH	DFND	14	25,624	68,416	0
LOWES COS INC	COM	548661107	89,345	1,237,292	SH	DFND	14	424,882	812,410	0
LOWES COS INC	COM	548661107	140	1,935	SH	DFND	16	0	1,935	0
LOWES COS INC	COM	548661107	278	3,850	SH	DFND	18	0	3,850	0
LUMBER LIQUIDATORS HLDGS INC	COM	55003T107	927	47,148	SH	DFND	14	4,096	43,052	0
LUMENTUM HLDGS INC	COM	55024U109	4,163	99,654	SH	DFND	14	9,105	90,549	0
LUMINEX CORP DEL	COM	55027E102	1,594	70,170	SH	DFND	14	6,870	63,300	0
LUMOS NETWORKS CORP	COM	550283105	567	40,511	SH	DFND	14	3,530	36,981	0
LYDALL INC DEL	COM	550819106	8,998	175,991	SH	DFND	14	55,910	120,081	0
LYDALL INC DEL	COM	550819106	665	13,000	SH	DFND	16	0	13,000	0
LYON WILLIAM HOMES	CL A NEW	552074700	186	10,000	SH	DFND	14	2,000	8,000	0
M & T BK CORP	COM	55261F104	38,506	331,662	SH	DFND	14	83,137	248,525	0
M & T BK CORP	COM	55261F104	41	350	SH	DFND	16	0	350	0
MBIA INC	COM	55262C100	3,474	445,935	SH	DFND	14	14,535	431,400	0
MB FINANCIAL INC NEW	COM	55264U108	167	4,400	SH	DFND	10	4,400	0	0
MB FINANCIAL INC NEW	COM	55264U108	1,752	46,045	SH	DFND	14	13,824	32,221	0
M D C HLDGS INC	COM	552676108	1,813	70,261	SH	DFND	14	7,246	63,015	0
MDU RES GROUP INC	COM	552690109	514	20,219	SH	DFND	10	20,219	0	0
MDU RES GROUP INC	COM	552690109	39,190	1,540,495	SH	DFND	14	298,996	1,241,499	0
MDU RES GROUP INC	COM	552690109	188	7,400	SH	DFND	16	0	7,400	0
MDU RES GROUP INC	COM	552690109	204	8,000	SH	DFND	18	0	8,000	0
MFA FINL INC	COM	55272X102	635	84,940	SH	DFND	10	84,940	0	0
MFA FINL INC	COM	55272X102	3,814	509,959	SH	DFND	14	80,559	429,400	0
MGE ENERGY INC	COM	55277P104	236	4,179	SH	DFND	14	4,179	0	0
MGIC INVT CORP WIS	COM	552848103	17,666	2,208,190	SH	DFND	14	176,190	2,032,000	0
MGM RESORTS INTERNATIONAL	COM	552953101	767	29,461	SH	DFND	14	28,861	600	0
MGM GROWTH PPTYS LLC	CL A COM	55303A105	259	9,920	SH	DFND	10	9,920	0	0
MGM GROWTH PPTYS LLC	CL A COM	55303A105	44,467	1,705,658	SH	DFND	3	231,985	1,473,673	0
M/I HOMES INC	COM	55305B101	1,019	43,244	SH	DFND	14	3,574	39,670	0
MKS INSTRUMENT INC	COM	55306N104	4,786	96,243	SH	DFND	14	9,964	86,279	0
MRC GLOBAL INC	COM	55345K103	2,091	127,290	SH	DFND	14	7,590	119,700	0
MSA SAFETY INC	COM	553498106	1,180	20,332	SH	DFND	14	6,236	14,096	0
MSC INDL DIRECT INC	CL A	553530106	1,960	26,696	SH	DFND	14	6,478	20,218	0
MSC INDL DIRECT INC	CL A	553530106	150	2,040	SH	DFND	18	0	2,040	0
MSCI INC	COM	55354G100	757	9,020	SH	DFND	10	9,020	0	0
MSCI INC	COM	55354G100	34,367	409,418	SH	DFND	14	76,431	332,987	0
MSCI INC	COM	55354G100	193	2,300	SH	DFND	16	0	2,300	0
MSG NETWORK INC	CL A	553573106	723	38,869	SH	DFND	14	13,769	25,100	0

MTS SYS CORP	COM	553777103	1,369	29,732	SH	DFND	14	2,853	26,879	0
MYR GROUP INC DEL	COM	55405W104	3,840	127,561	SH	DFND	14	3,576	123,985	0
MACERICH CO	COM	554382101	14,406	178,133	SH	DFND	14	61,532	116,601	0
MACERICH CO	COM	554382101	22	270	SH	DFND	16	0	270	0
MACERICH CO	COM	554382101	17,362	214,686	SH	DFND	3	19,930	194,756	0
MACK CALI RLTY CORP	COM	554489104	7,150	262,668	SH	DFND	14	22,551	240,117	0
MACYS INC	COM	55616P104	470	12,680	SH	DFND	10	12,680	0	0
MACYS INC	COM	55616P104	121,683	3,284,299	SH	DFND	14	327,830	2,956,469	0
MACYS INC	COM	55616P104	758	20,449	SH	DFND	16	0	20,449	0
MADDEN STEVEN LTD	COM	556269108	195	5,628	SH	DFND	10	5,628	0	0
MADDEN STEVEN LTD	COM	556269108	4,506	130,396	SH	DFND	14	32,751	97,645	0
MADISON SQUARE GARDEN CO NEW	CL A	55825T103	230	1,356	SH	DFND	14	1,356	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	500	9,310	SH	DFND	10	9,310	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	11,039	205,447	SH	DFND	14	38,397	167,050	0
MAGELLAN HEALTH INC	COM NEW	559079207	645	12,000	SH	DFND	16	0	12,000	0
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	4,430	177,547	SH	DFND	14	29,974	147,573	0
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	62	2,500	SH	DFND	16	0	2,500	0
MANHATTAN ASSOCS INC	COM	562750109	55,675	966,253	SH	DFND	14	201,460	764,793	0
MANHATTAN ASSOCS INC	COM	562750109	1,400	24,300	SH	DFND	16	0	24,300	0
MANITOWOC INC	COM	563571108	64	13,371	SH	DFND	14	13,371	0	0
MANNING & NAPIER INC	CL A	56382Q102	165	23,247	SH	DFND	10	23,247	0	0
MANNING & NAPIER INC	CL A	56382Q102	8	1,130	SH	DFND	14	1,130	0	0
MANNKIND CORP	COM	56400P201	21	33,710	SH	DFND	14	33,710	0	0
MANPOWERGROUP INC	COM	56418H100	35,888	496,656	SH	DFND	14	87,722	408,934	0
MANPOWERGROUP INC	COM	56418H100	142	1,960	SH	DFND	16	0	1,960	0
MANTECH INTL CORP	CL A	564563104	1,698	45,054	SH	DFND	14	4,605	40,449	0
MARATHON OIL CORP	COM	565849106	18,323	1,158,932	SH	DFND	14	405,151	753,781	0
MARATHON OIL CORP	COM	565849106	27	1,686	SH	DFND	16	0	1,686	0
MARATHON OIL CORP	COM	565849106	743	47,000	SH	DFND	18	0	47,000	0
MARATHON PETE CORP	COM	56585A102	130,307	3,210,330	SH	DFND	14	700,991	2,509,339	0
MARATHON PETE CORP	COM	56585A102	1,444	35,586	SH	DFND	16	0	35,586	0
MARATHON PETE CORP	COM	56585A102	893	22,000	SH	DFND	18	0	22,000	0
MARCUS & MILLICHAP INC	COM	566324109	46	1,749	SH	DFND	10	1,749	0	0
MARCUS & MILLICHAP INC	COM	566324109	5,384	205,890	SH	DFND	14	41,920	163,970	0
MARCUS & MILLICHAP INC	COM	566324109	411	15,700	SH	DFND	16	0	15,700	0
MARCUS & MILLICHAP INC	COM	566324109	285	10,890	SH	DFND	18	0	10,890	0
MARCUS CORP	COM	566330106	1,979	79,043	SH	DFND	14	3,221	75,822	0
MARINEMAX INC	COM	567908108	902	43,078	SH	DFND	14	4,058	39,020	0
MARKEL CORP	COM	570535104	968	1,042	SH	DFND	14	1,027	15	0
MARKETAXESS HLDGS INC	COM	57060D108	5,100	30,796	SH	DFND	14	5,986	24,810	0
MARLIN BUSINESS SVCS CORP	COM	571157106	779	40,221	SH	DFND	14	1,121	39,100	0
MARLIN BUSINESS SVCS CORP	COM	571157106	47	2,400	SH	DFND	16	0	2,400	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	625	8,518	SH	DFND	10	8,518	0	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	3,456	47,131	SH	DFND	14	4,607	42,524	0
MARSH & MCLENNAN COS INC	COM	571748102	48,874	726,748	SH	DFND	14	252,173	474,575	0
MARSH & MCLENNAN COS INC	COM	571748102	74	1,105	SH	DFND	16	0	1,105	0

MARRIOTT INTL INC NEW	CL A	571903202	30,566	453,975	SH	DFND	14	155,257	298,718	0
MARRIOTT INTL INC NEW	CL A	571903202	44	657	SH	DFND	16	0	657	0
MARTEN TRANS LTD	COM	573075108	858	40,844	SH	DFND	14	3,984	36,860	0
MARTIN MARIETTA MATLS INC	COM	573284106	15,981	89,226	SH	DFND	14	30,804	58,422	0
MARTIN MARIETTA MATLS INC	COM	573284106	27	150	SH	DFND	16	0	150	0
MARTIN MARIETTA MATLS INC	COM	573284106	448	2,500	SH	DFND	18	0	2,500	0
MASCO CORP	COM	574599106	1,021	29,770	SH	DFND	10	29,770	0	0
MASCO CORP	COM	574599106	20,447	595,953	SH	DFND	14	170,237	425,716	0
MASCO CORP	COM	574599106	25	725	SH	DFND	16	0	725	0
MASIMO CORP	COM	574795100	1,036	17,423	SH	DFND	10	17,423	0	0
MASIMO CORP	COM	574795100	23,663	397,758	SH	DFND	14	82,833	314,925	0
MASIMO CORP	COM	574795100	738	12,400	SH	DFND	16	0	12,400	0
MASONITE INTL CORP NEW	COM	575385109	203	3,260	SH	DFND	14	2,060	1,200	0
MASTEC INC	COM	576323109	554	18,634	SH	DFND	10	18,634	0	0
MASTEC INC	COM	576323109	236	7,943	SH	DFND	14	7,943	0	0
MASTERCARD INCORPORATED	CL A	57636Q104	412	4,050	SH	DFND	10	4,050	0	0
MASTERCARD INCORPORATED	CL A	57636Q104	246,542	2,422,538	SH	DFND	14	695,370	1,727,168	0
MASTERCARD INCORPORATED	CL A	57636Q104	632	6,210	SH	DFND	16	0	6,210	0
MATADOR RES CO	COM	576485205	275	11,314	SH	DFND	10	11,314	0	0
MATADOR RES CO	COM	576485205	185	7,620	SH	DFND	14	7,620	0	0
MATERION CORP	COM	576690101	1,788	58,211	SH	DFND	14	3,701	54,510	0
MATRIX SVC CO	COM	576853105	3,590	191,382	SH	DFND	14	30,451	160,931	0
MATRIX SVC CO	COM	576853105	289	15,400	SH	DFND	16	0	15,400	0
MATSON INC	COM	57686G105	11,666	292,535	SH	DFND	14	23,517	269,018	0
MATSON INC	COM	57686G105	913	22,900	SH	DFND	16	0	22,900	0
MATTEL INC	COM	577081102	14,224	469,759	SH	DFND	14	160,573	309,186	0
MATTEL INC	COM	577081102	20	657	SH	DFND	16	0	657	0
MATTEL INC	COM	577081102	67	2,200	SH	DFND	18	0	2,200	0
MATTHEWS INTL CORP	CL A	577128101	3,503	57,658	SH	DFND	14	5,917	51,741	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,032	25,857	SH	DFND	14	18,877	6,980	0
MAXLINEAR INC	CL A	57776J100	140	6,927	SH	DFND	10	6,927	0	0
MAXLINEAR INC	CL A	57776J100	753	37,131	SH	DFND	14	6,831	30,300	0
MAXIMUS INC	COM	577933104	5,689	100,590	SH	DFND	14	71,146	29,444	0
MCCORMICK & CO INC	COM NON VTG	579780206	16,772	167,857	SH	DFND	14	54,861	112,996	0
MCCORMICK & CO INC	COM NON VTG	579780206	25	250	SH	DFND	16	0	250	0
MCDERMOTT INTL INC	COM	580037109	14,526	2,899,347	SH	DFND	14	759,847	2,139,500	0
MCDERMOTT INTL INC	COM	580037109	1,024	204,400	SH	DFND	16	0	204,400	0
MCDONALDS CORP	COM	580135101	412	3,575	SH	DFND	10	3,575	0	0
MCDONALDS CORP	COM	580135101	294,215	2,550,404	SH	DFND	14	547,888	2,002,516	0
MCDONALDS CORP	COM	580135101	1,606	13,925	SH	DFND	16	0	13,925	0
MCDONALDS CORP	COM	580135101	288	2,500	SH	DFND	18	0	2,500	0
MCGRATH RENTCORP	COM	580589109	94	2,978	SH	DFND	10	2,978	0	0
MCGRATH RENTCORP	COM	580589109	246	7,767	SH	DFND	14	3,267	4,500	0
MCKESSON CORP	COM	58155Q103	81,270	487,379	SH	DFND	14	121,614	365,765	0
MCKESSON CORP	COM	58155Q103	82	489	SH	DFND	16	0	489	0
MEAD JOHNSON NUTRITION CO	COM	582839106	20,661	261,503	SH	DFND	14	88,857	172,646	0
MEAD JOHNSON NUTRITION CO	COM	582839106	34	430	SH	DFND	16	0	430	0

MEDEQUITIES RLTY TR INC	COM	58409L306	26,438	2,250,000	SH	DFND	3	299,100	1,950,900	0
MEDIA GEN INC NEW	COM	58441K100	225	12,220	SH	DFND	14	12,220	0	0
MEDICAL PPTYS TRUST INC	COM	58463J304	502	33,991	SH	DFND	10	33,991	0	0
MEDICAL PPTYS TRUST INC	COM	58463J304	3,442	233,071	SH	DFND	14	47,556	185,515	0
MEDICINES CO	COM	584688105	273	7,229	SH	DFND	10	7,229	0	0
MEDICINES CO	COM	584688105	4,677	123,932	SH	DFND	14	11,962	111,970	0
MEDIFAST INC	COM	58470H101	283	7,500	SH	DFND	10	7,500	0	0
MEDIFAST INC	COM	58470H101	3,483	92,156	SH	DFND	14	34,796	57,360	0
MEDIFAST INC	COM	58470H101	382	10,100	SH	DFND	16	0	10,100	0
MEDIDATA SOLUTIONS INC	COM	58471A105	8,458	151,690	SH	DFND	14	59,070	92,620	0
MEDNAX INC	COM	58502B106	3,664	55,310	SH	DFND	14	13,504	41,806	0
MEETME INC	COM	585141104	103	16,550	SH	DFND	14	2,850	13,700	0
MELCO CROWN ENTMT LTD	ADR	585464100	275	17,077	SH	DFND	14	16,539	538	0
MENTOR GRAPHICS CORP	COM	587200106	4,333	163,893	SH	DFND	14	51,207	112,686	0
MENTOR GRAPHICS CORP	COM	587200106	171	6,460	SH	DFND	18	0	6,460	0
MERCK & CO INC	COM	58933Y105	1,377	22,060	SH	DFND	10	22,060	0	0
MERCK & CO INC	COM	58933Y105	282,877	4,532,559	SH	DFND	14	1,384,110	3,148,449	0
MERCK & CO INC	COM	58933Y105	473	7,586	SH	DFND	16	0	7,586	0
MERCK & CO INC	COM	58933Y105	17,406	278,900	SH	DFND	18	0	278,900	0
MERCURY SYS INC	COM	589378108	1,742	70,884	SH	DFND	14	6,306	64,578	0
MERCURY GENL CORP NEW	COM	589400100	1,428	26,035	SH	DFND	14	4,591	21,444	0
MEREDITH CORP	COM	589433101	1,219	23,448	SH	DFND	14	6,963	16,485	0
MERIDIAN BIOSCIENCE INC	COM	589584101	1,439	74,621	SH	DFND	14	7,000	67,621	0
MERIT MED SYS INC	COM	589889104	3,175	130,732	SH	DFND	14	7,493	123,239	0
MERIT MED SYS INC	COM	589889104	352	14,510	SH	DFND	18	0	14,510	0
MERITAGE HOMES CORP	COM	59001A102	5,100	146,988	SH	DFND	14	21,750	125,238	0
MERITOR INC	COM	59001K100	837	75,206	SH	DFND	14	9,612	65,594	0
METALDYNE PERFORMANCE GROUP	COM	59116R107	734	46,280	SH	DFND	14	880	45,400	0
METHODE ELECTRS INC	COM	591520200	309	8,835	SH	DFND	10	8,835	0	0
METHODE ELECTRS INC	COM	591520200	2,315	66,186	SH	DFND	14	6,945	59,241	0
METLIFE INC	COM	59156R108	117,480	2,644,154	SH	DFND	14	706,379	1,937,775	0
METLIFE INC	COM	59156R108	104	2,335	SH	DFND	16	0	2,335	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	15,286	36,411	SH	DFND	14	12,778	23,633	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	25	60	SH	DFND	16	0	60	0
MICHAELS COS INC	COM	59408Q106	268	11,070	SH	DFND	10	11,070	0	0
MICHAELS COS INC	COM	59408Q106	363	15,000	SH	DFND	14	3,000	12,000	0
MICROSOFT CORP	COM	594918104	824	14,300	SH	DFND	10	14,300	0	0
MICROSOFT CORP	COM	594918104	873,160	15,159,024	SH	DFND	14	4,384,827	10,774,197	0
MICROSOFT CORP	COM	594918104	2,857	49,595	SH	DFND	16	0	49,595	0
MICROSTRATEGY INC	CL A NEW	594972408	5,105	30,486	SH	DFND	14	1,736	28,750	0
MICROCHIP TECHNOLOGY INC	COM	595017104	18,231	293,391	SH	DFND	14	101,370	192,021	0
MICROCHIP TECHNOLOGY INC	COM	595017104	26	425	SH	DFND	16	0	425	0
MICRON TECHNOLOGY INC	COM	595112103	25,359	1,426,251	SH	DFND	14	496,027	930,224	0
MICRON TECHNOLOGY INC	COM	595112103	37	2,085	SH	DFND	16	0	2,085	0
MICROSEMI CORP	COM	595137100	321	7,656	SH	DFND	10	7,656	0	0
MICROSEMI CORP	COM	595137100	3,241	77,212	SH	DFND	14	20,838	56,374	0
MID-AMER APT CMNTYS INC	COM	59522J103	27,966	297,545	SH	DFND	14	36,623	260,922	0

MID-AMER APT CMNTYS INC	COM	59522J103	160	1,700	SH	DFND	16	0	1,700	0
MIDDLEBY CORP	COM	596278101	581	4,700	SH	DFND	14	4,500	200	0
MIDWESTONE FINL GROUP INC NE	COM	598511103	930	30,632	SH	DFND	14	1,170	29,462	0
MILACRON HLDGS CORP	COM	59870L106	355	22,260	SH	DFND	14	860	21,400	0
MILLER HERMAN INC	COM	600544100	21,695	758,550	SH	DFND	14	152,432	606,118	0
MILLER HERMAN INC	COM	600544100	669	23,400	SH	DFND	16	0	23,400	0
MIMEDX GROUP INC	COM	602496101	1,535	178,880	SH	DFND	14	17,760	161,120	0
MINDBODY INC	COM CL A	60255W105	191	9,692	SH	DFND	10	9,692	0	0
MINDBODY INC	COM CL A	60255W105	18	920	SH	DFND	14	920	0	0
MINERALS TECHNOLOGIES INC	COM	603158106	4,226	59,784	SH	DFND	14	8,030	51,754	0
MINERALS TECHNOLOGIES INC	COM	603158106	28	400	SH	DFND	16	0	400	0
MISTRAS GROUP INC	COM	60649T107	2,421	103,149	SH	DFND	14	41,049	62,100	0
MISTRAS GROUP INC	COM	60649T107	171	7,300	SH	DFND	16	0	7,300	0
MITCHAM INDS INC	COM	606501104	93	28,200	SH	DFND	10	28,200	0	0
MOBILE TELESYSTEMS PJSC	SPONSORED ADR	607409109	2,466	323,200	SH	DFND	14	0	323,200	0
MOBILE MINI INC	COM	60740F105	2,395	79,314	SH	DFND	14	8,005	71,309	0
MODINE MFG CO	COM	607828100	2,178	183,676	SH	DFND	14	5,316	178,360	0
MOELIS & CO	CL A	60786M105	357	13,260	SH	DFND	14	1,760	11,500	0
MOHAWK INDS INC	COM	608190104	17,978	89,735	SH	DFND	14	30,804	58,931	0
MOHAWK INDS INC	COM	608190104	28	140	SH	DFND	16	0	140	0
MOHAWK INDS INC	COM	608190104	122	610	SH	DFND	18	0	610	0
MOLINA HEALTHCARE INC	COM	60855R100	395	6,776	SH	DFND	10	6,776	0	0
MOLINA HEALTHCARE INC	COM	60855R100	1,987	34,064	SH	DFND	14	8,468	25,596	0
MOLINA HEALTHCARE INC	COM	60855R100	6	100	SH	DFND	16	0	100	0
MOLSON COORS BREWING CO	CL B	60871R209	28,160	256,467	SH	DFND	14	86,718	169,749	0
MOLSON COORS BREWING CO	CL B	60871R209	44	400	SH	DFND	16	0	400	0
MOLSON COORS BREWING CO	CL B	60871R209	110	1,000	SH	DFND	18	0	1,000	0
MOMENTA PHARMACEUTICALS INC	COM	60877T100	1,279	109,392	SH	DFND	14	9,612	99,780	0
MONARCH CASINO & RESORT INC	COM	609027107	779	30,962	SH	DFND	14	1,187	29,775	0
MONARCH CASINO & RESORT INC	COM	609027107	101	4,000	SH	DFND	16	0	4,000	0
MONDELEZ INTL INC	CL A	609207105	97,226	2,214,718	SH	DFND	14	751,431	1,463,287	0
MONDELEZ INTL INC	CL A	609207105	146	3,315	SH	DFND	16	0	3,315	0
MONDELEZ INTL INC	CL A	609207105	263	6,000	SH	DFND	18	0	6,000	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	218	20,520	SH	DFND	14	20,520	0	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	38,543	3,622,479	SH	DFND	3	504,920	3,117,559	0
MONOLITHIC PWR SYS INC	COM	609839105	345	4,282	SH	DFND	10	4,282	0	0
MONOLITHIC PWR SYS INC	COM	609839105	6,040	75,027	SH	DFND	14	7,227	67,800	0
MONOLITHIC PWR SYS INC	COM	609839105	8	100	SH	DFND	16	0	100	0
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	3,087	139,610	SH	DFND	14	8,110	131,500	0
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	626	28,300	SH	DFND	16	0	28,300	0
MONRO MUFFLER BRAKE INC	COM	610236101	3,617	59,136	SH	DFND	14	5,904	53,232	0
MONSANTO CO NEW	COM	61166W101	382	3,740	SH	DFND	10	3,740	0	0
MONSANTO CO NEW	COM	61166W101	62,325	609,836	SH	DFND	14	211,445	398,391	0

MONSANTO CO NEW	COM	61166W101	96	939	SH	DFND	16	0	939	0
MONSANTO CO NEW	COM	61166W101	920	9,000	SH	DFND	18	0	9,000	0
MONSTER WORLDWIDE INC	COM	611742107	966	267,612	SH	DFND	14	15,313	252,299	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	28,311	192,842	SH	DFND	14	66,792	126,050	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	44	300	SH	DFND	16	0	300	0
MOODYS CORP	COM	615369105	25,637	236,767	SH	DFND	14	81,897	154,870	0
MOODYS CORP	COM	615369105	40	370	SH	DFND	16	0	370	0
MOOG INC	CL A	615394202	4,283	71,938	SH	DFND	14	5,582	66,356	0
MORGAN STANLEY	COM NEW	617446448	134,973	4,210,023	SH	DFND	14	954,315	3,255,708	0
MORGAN STANLEY	COM NEW	617446448	103	3,206	SH	DFND	16	0	3,206	0
MORNINGSTAR INC	COM	617700109	955	12,043	SH	DFND	14	1,343	10,700	0
MOSAIC CO NEW	COM	61945C103	23,262	951,007	SH	DFND	14	190,954	760,053	0
MOSAIC CO NEW	COM	61945C103	16	650	SH	DFND	16	0	650	0
MOTORCAR PTS AMER INC	COM	620071100	955	33,170	SH	DFND	14	3,350	29,820	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	17,511	229,564	SH	DFND	14	80,789	148,775	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	25	327	SH	DFND	16	0	327	0
MOVADO GROUP INC	COM	624580106	394	18,360	SH	DFND	10	18,360	0	0
MOVADO GROUP INC	COM	624580106	2,896	134,840	SH	DFND	14	2,587	132,253	0
MUELLER INDS INC	COM	624756102	413	12,726	SH	DFND	10	12,726	0	0
MUELLER INDS INC	COM	624756102	10,590	326,658	SH	DFND	14	135,086	191,572	0
MUELLER WTR PRODS INC	COM SER A	624758108	329	26,221	SH	DFND	14	19,121	7,100	0
MULTI COLOR CORP	COM	625383104	1,558	23,613	SH	DFND	14	2,413	21,200	0
MURPHY OIL CORP	COM	626717102	10,200	335,510	SH	DFND	14	86,036	249,474	0
MURPHY OIL CORP	COM	626717102	9	285	SH	DFND	16	0	285	0
MURPHY USA INC	COM	626755102	687	9,624	SH	DFND	10	9,624	0	0
MURPHY USA INC	COM	626755102	30,354	425,368	SH	DFND	14	75,411	349,957	0
MURPHY USA INC	COM	626755102	963	13,500	SH	DFND	16	0	13,500	0
MURPHY USA INC	COM	626755102	114	1,600	SH	DFND	18	0	1,600	0
MYERS INDS INC	COM	628464109	570	43,897	SH	DFND	14	4,239	39,658	0
MYRIAD GENETICS INC	COM	62855J104	193	9,380	SH	DFND	10	9,380	0	0
MYRIAD GENETICS INC	COM	62855J104	2,351	114,253	SH	DFND	14	6,553	107,700	0
MYRIAD GENETICS INC	COM	62855J104	461	22,400	SH	DFND	16	0	22,400	0
NBT BANCORP INC	COM	628778102	2,702	82,196	SH	DFND	14	7,926	74,270	0
NCI BUILDING SYS INC	COM NEW	628852204	3,109	213,059	SH	DFND	14	31,959	181,100	0
NCI BUILDING SYS INC	COM NEW	628852204	353	24,200	SH	DFND	16	0	24,200	0
NCR CORP NEW	COM	62886E108	352	10,920	SH	DFND	10	10,920	0	0
NCR CORP NEW	COM	62886E108	55,955	1,738,262	SH	DFND	14	239,718	1,498,544	0
NCR CORP NEW	COM	62886E108	457	14,200	SH	DFND	16	0	14,200	0
NIC INC	COM	62914B100	7,032	299,255	SH	DFND	14	83,225	216,030	0
NIC INC	COM	62914B100	635	27,000	SH	DFND	16	0	27,000	0
NN INC	COM	629337106	871	47,705	SH	DFND	14	2,605	45,100	0
NRG ENERGY INC	COM NEW	629377508	123	11,000	SH	DFND	10	11,000	0	0
NRG ENERGY INC	COM NEW	629377508	5,054	450,843	SH	DFND	14	148,354	302,489	0
NRG ENERGY INC	COM NEW	629377508	7	600	SH	DFND	16	0	600	0
NRG ENERGY INC	COM NEW	629377508	37	3,305	SH	DFND	3	3,305	0	0
NRG YIELD INC	CL C	62942X405	4,840	285,360	SH	DFND	14	4,260	281,100	0
NVE CORP	COM NEW	629445206	416	7,063	SH	DFND	14	3,263	3,800	0
NVR INC	COM	62944T105	24,970	15,227	SH	DFND	14	3,583	11,644	0

NVR INC	COM	62944T105	138	84	SH	DFND	16	0	84	0
NACCO INDS INC	CL A	629579103	1,259	18,524	SH	DFND	14	11,924	6,600	0
NACCO INDS INC	CL A	629579103	116	1,700	SH	DFND	16	0	1,700	0
NANOMETRICS INC	COM	630077105	1,062	47,521	SH	DFND	14	3,981	43,540	0
NANOSTRING TECHNOLOGIES INC	COM	63009R109	191	9,545	SH	DFND	10	9,545	0	0
NANOSTRING TECHNOLOGIES INC	COM	63009R109	18	920	SH	DFND	14	920	0	0
NASDAQ INC	COM	631103108	11,160	165,240	SH	DFND	14	55,877	109,363	0
NASDAQ INC	COM	631103108	15	225	SH	DFND	16	0	225	0
NATIONAL BK HLDGS CORP	CL A	633707104	748	32,000	SH	DFND	14	22,500	9,500	0
NATIONAL BEVERAGE CORP	COM	635017106	731	16,599	SH	DFND	14	14,399	2,200	0
NATIONAL HEALTHCARE CORP	COM	635906100	2,407	36,476	SH	DFND	14	16,776	19,700	0
NATIONAL FUEL GAS CO N J	COM	636180101	25,344	468,720	SH	DFND	14	107,580	361,140	0
NATIONAL FUEL GAS CO N J	COM	636180101	687	12,700	SH	DFND	16	0	12,700	0
NATIONAL GEN HLDGS CORP	COM	636220303	3,110	139,820	SH	DFND	14	35,410	104,410	0
NATIONAL GEN HLDGS CORP	COM	636220303	536	24,100	SH	DFND	16	0	24,100	0
NATIONAL HEALTH INVS INC	COM	63633D104	447	5,694	SH	DFND	14	4,594	1,100	0
NATIONAL INSTRS CORP	COM	636518102	1,784	62,808	SH	DFND	14	15,150	47,658	0
NATIONAL INSTRS CORP	COM	636518102	122	4,300	SH	DFND	18	0	4,300	0
NATIONAL OILWELL VARCO INC	COM	637071101	26,734	727,654	SH	DFND	14	202,168	525,486	0
NATIONAL OILWELL VARCO INC	COM	637071101	29	795	SH	DFND	16	0	795	0
NATIONAL OILWELL VARCO INC	COM	637071101	367	10,000	SH	DFND	18	0	10,000	0
NATIONAL PRESTO INDS INC	COM	637215104	789	8,990	SH	DFND	14	918	8,072	0
NATIONAL RETAIL PPTYS INC	COM	637417106	5,698	112,046	SH	DFND	14	19,867	92,179	0
NATIONAL RETAIL PPTYS INC	COM	637417106	73,005	1,435,701	SH	DFND	3	205,445	1,230,256	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	2,070	10,077	SH	DFND	14	297	9,780	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	27	130	SH	DFND	16	0	130	0
NAVIGATORS GROUP INC	COM	638904102	297	3,069	SH	DFND	10	3,069	0	0
NAVIGATORS GROUP INC	COM	638904102	8,902	91,844	SH	DFND	14	2,085	89,759	0
NATUS MEDICAL INC DEL	COM	639050103	2,992	76,161	SH	DFND	14	17,719	58,442	0
NAUTILUS INC	COM	63910B102	1,256	55,260	SH	DFND	14	5,460	49,800	0
NAVIGANT CONSULTING INC	COM	63935N107	8,446	417,691	SH	DFND	14	8,054	409,637	0
NAVIENT CORP	COM	63938C108	635	43,870	SH	DFND	10	43,870	0	0
NAVIENT CORP	COM	63938C108	45,463	3,141,869	SH	DFND	14	290,223	2,851,646	0
NAVIENT CORP	COM	63938C108	7	500	SH	DFND	16	0	500	0
NEENAH PAPER INC	COM	640079109	3,712	46,982	SH	DFND	14	19,935	27,047	0
NEKTAR THERAPEUTICS	COM	640268108	4,142	241,103	SH	DFND	14	21,563	219,540	0
NELNET INC	CL A	64031N108	18,524	458,849	SH	DFND	14	83,159	375,690	0
NELNET INC	CL A	64031N108	537	13,300	SH	DFND	16	0	13,300	0
NEOGEN CORP	COM	640491106	3,833	68,525	SH	DFND	14	6,534	61,991	0
NEOGENOMICS INC	COM NEW	64049M209	155	18,888	SH	DFND	10	18,888	0	0
NEOGENOMICS INC	COM NEW	64049M209	128	15,550	SH	DFND	14	6,750	8,800	0
NETAPP INC	COM	64110D104	14,001	390,878	SH	DFND	14	132,877	258,001	0
NETAPP INC	COM	64110D104	21	600	SH	DFND	16	0	600	0
NETFLIX INC	COM	64110L106	58,857	597,227	SH	DFND	14	205,087	392,140	0
NETFLIX INC	COM	64110L106	88	895	SH	DFND	16	0	895	0

NETFLIX INC	COM	64110L106	133	1,350	SH	DFND	18	0	1,350	0
NETEASE INC	SPONSORED ADR	64110W102	705	2,930	SH	DFND	10	2,930	0	0
NETEASE INC	SPONSORED ADR	64110W102	49,757	206,648	SH	DFND	14	3,300	203,348	0
NETEASE INC	SPONSORED ADR	64110W102	3,852	16,000	SH	DFND	16	0	16,000	0
NETEASE INC	SPONSORED ADR	64110W102	1,534	6,370	SH	DFND	18	0	6,370	0
NETGEAR INC	COM	64111Q104	33,478	553,447	SH	DFND	14	169,194	384,253	0
NETGEAR INC	COM	64111Q104	1,119	18,500	SH	DFND	16	0	18,500	0
NETSCOUT SYS INC	COM	64115T104	1,688	57,696	SH	DFND	14	16,146	41,550	0
NETSCOUT SYS INC	COM	64115T104	229	7,830	SH	DFND	18	0	7,830	0
NETSUITE INC	COM	64118Q107	350	3,163	SH	DFND	14	3,143	20	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	357	7,043	SH	DFND	10	7,043	0	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	3,731	73,670	SH	DFND	14	73,670	0	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	7,652	151,100	SH	DFND	18	0	151,100	0
NEUSTAR INC	CL A	64126X201	4,595	172,818	SH	DFND	14	9,277	163,541	0
NEVRO CORP	COM	64157F103	313	3,001	SH	DFND	10	3,001	0	0
NEVRO CORP	COM	64157F103	259	2,480	SH	DFND	14	2,480	0	0
NEW JERSEY RES	COM	646025106	6,287	191,314	SH	DFND	14	15,790	175,524	0
NEW MEDIA INVT GROUP INC	COM	64704V106	2,499	161,255	SH	DFND	14	59,655	101,600	0
NEW MEDIA INVT GROUP INC	COM	64704V106	434	28,000	SH	DFND	16	0	28,000	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	22,418	483,566	SH	DFND	14	5,800	477,766	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	797	17,200	SH	DFND	16	0	17,200	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	686	14,800	SH	DFND	18	0	14,800	0
NEW RESIDENTIAL INVT CORP	COM NEW	64828T201	9,330	675,567	SH	DFND	14	33,650	641,917	0
NEW YORK CMNTY BANCORP INC	COM	649445103	12,728	894,436	SH	DFND	14	110,441	783,995	0
NEW YORK MTG TR INC	COM PAR \$.02	649604501	863	143,380	SH	DFND	14	11,780	131,600	0
NEW YORK REIT INC	COM	64976L109	181	19,790	SH	DFND	14	19,790	0	0
NEW YORK REIT INC	COM	64976L109	48,784	5,331,632	SH	DFND	3	739,615	4,592,017	0
NEW YORK TIMES CO	CL A	650111107	1,796	150,321	SH	DFND	14	61,811	88,510	0
NEWELL BRANDS INC	COM	651229106	34,918	663,091	SH	DFND	14	230,714	432,377	0
NEWELL BRANDS INC	COM	651229106	52	986	SH	DFND	16	0	986	0
NEWFIELD EXPL CO	COM	651290108	27,286	627,847	SH	DFND	14	105,548	522,299	0
NEWFIELD EXPL CO	COM	651290108	18	410	SH	DFND	16	0	410	0
NEWMARKET CORP	COM	651587107	2,495	5,812	SH	DFND	14	1,521	4,291	0
NEWMONT MINING CORP	COM	651639106	138,025	3,512,993	SH	DFND	14	605,689	2,907,304	0
NEWMONT MINING CORP	COM	651639106	1,298	33,025	SH	DFND	16	0	33,025	0
NEWMONT MINING CORP	COM	651639106	393	10,000	SH	DFND	18	0	10,000	0
NEWPARK RES INC	COM PAR \$.01NEW	651718504	1,081	146,919	SH	DFND	14	13,059	133,860	0
NEWS CORP NEW	CL A	65249B109	15,366	1,099,134	SH	DFND	14	407,746	691,388	0
NEWS CORP NEW	CL A	65249B109	11	777	SH	DFND	16	0	777	0
NEWS CORP NEW	CL B	65249B208	1,946	136,862	SH	DFND	14	41,600	95,262	0
NEWS CORP NEW	CL B	65249B208	3	200	SH	DFND	16	0	200	0
NEXTERA ENERGY INC	COM	65339F101	83,211	680,274	SH	DFND	14	224,709	455,565	0

NEXTERA ENERGY INC	COM	65339F101	122	1,000	SH	DFND	16	0	1,000	0
NEXTERA ENERGY INC	COM	65339F101	1,064	8,700	SH	DFND	18	0	8,700	0
NEXPOINT RESIDENTIAL TR INC	COM	65341D102	1,694	86,180	SH	DFND	14	35,750	50,430	0
NEXPOINT RESIDENTIAL TR INC	COM	65341D102	281	14,300	SH	DFND	16	0	14,300	0
NIKE INC	CL B	654106103	99,021	1,880,747	SH	DFND	14	644,570	1,236,177	0
NIKE INC	CL B	654106103	158	3,000	SH	DFND	16	0	3,000	0
NIKE INC	CL B	654106103	216	4,100	SH	DFND	18	0	4,100	0
NISOURCE INC	COM	65473P105	10,802	448,033	SH	DFND	14	148,397	299,636	0
NISOURCE INC	COM	65473P105	16	650	SH	DFND	16	0	650	0
NISOURCE INC	COM	65473P105	321	13,300	SH	DFND	18	0	13,300	0
NOBLE ENERGY INC	COM	655044105	27,683	774,556	SH	DFND	14	212,402	562,154	0
NOBLE ENERGY INC	COM	655044105	32	900	SH	DFND	16	0	900	0
NOBLE ENERGY INC	COM	655044105	708	19,800	SH	DFND	18	0	19,800	0
NORDSON CORP	COM	655663102	15,310	153,671	SH	DFND	14	38,362	115,309	0
NORDSON CORP	COM	655663102	58	580	SH	DFND	16	0	580	0
NORDSON CORP	COM	655663102	207	2,080	SH	DFND	18	0	2,080	0
NORDSTROM INC	COM	655664100	12,276	236,632	SH	DFND	14	58,588	178,044	0
NORDSTROM INC	COM	655664100	15	280	SH	DFND	16	0	280	0
NORFOLK SOUTHERN CORP	COM	655844108	55,700	573,868	SH	DFND	14	160,458	413,410	0
NORFOLK SOUTHERN CORP	COM	655844108	68	700	SH	DFND	16	0	700	0
NORFOLK SOUTHERN CORP	COM	655844108	456	4,700	SH	DFND	18	0	4,700	0
NORTHERN OIL & GAS INC NEV	COM	665531109	203	75,829	SH	DFND	14	8,449	67,380	0
NORTHERN TR CORP	COM	665859104	20,431	300,501	SH	DFND	14	104,936	195,565	0
NORTHERN TR CORP	COM	665859104	31	460	SH	DFND	16	0	460	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	124	7,696	SH	DFND	10	7,696	0	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	1,257	78,049	SH	DFND	14	6,349	71,700	0
NORTHROP GRUMMAN CORP	COM	666807102	1,457	6,810	SH	DFND	10	6,810	0	0
NORTHROP GRUMMAN CORP	COM	666807102	139,121	650,249	SH	DFND	14	168,240	482,009	0
NORTHROP GRUMMAN CORP	COM	666807102	1,219	5,696	SH	DFND	16	0	5,696	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	690	52,379	SH	DFND	14	10,879	41,500	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	1,463	111,061	SH	DFND	3	0	111,061	0
NORTHSTAR ASSET MGMT GROUP I	COM	66705Y104	164	12,659	SH	DFND	14	12,659	0	0
NORTHSTAR REALTY EUROPE CORP	COM	66706L101	244	22,301	SH	DFND	14	7,101	15,200	0
NORTHWEST BANCSHARES INC MD	COM	667340103	2,852	181,558	SH	DFND	14	17,378	164,180	0
NORTHWEST NAT GAS CO	COM	667655104	3,110	51,739	SH	DFND	14	4,950	46,789	0
NORTHWESTERN CORP	COM NEW	668074305	432	7,506	SH	DFND	10	7,506	0	0
NORTHWESTERN CORP	COM NEW	668074305	1,958	34,031	SH	DFND	14	10,431	23,600	0
NOVAVAX INC	COM	670002104	62	29,623	SH	DFND	14	29,623	0	0
NOW INC	COM	67011P100	1,452	67,767	SH	DFND	14	19,411	48,356	0
NU SKIN ENTERPRISES INC	CL A	67018T105	580	8,952	SH	DFND	14	5,452	3,500	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	773	53,300	SH	DFND	10	53,300	0	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	7,202	496,680	SH	DFND	14	21,580	475,100	0
NUCOR CORP	COM	670346105	55,547	1,123,296	SH	DFND	14	189,451	933,845	0
NUCOR CORP	COM	670346105	446	9,025	SH	DFND	16	0	9,025	0

NUCOR CORP	COM	670346105	495	10,000	SH	DFND	18	0	10,000	0
NVIDIA CORP	COM	67066G104	55,230	806,044	SH	DFND	14	250,880	555,164	0
NVIDIA CORP	COM	67066G104	77	1,126	SH	DFND	16	0	1,126	0
NUTRI SYS INC NEW	COM	67069D108	7,911	266,457	SH	DFND	14	43,449	223,008	0
NUVASIVE INC	COM	670704105	148	2,226	SH	DFND	10	2,226	0	0
NUVASIVE INC	COM	670704105	2,144	32,157	SH	DFND	14	9,357	22,800	0
NXSTAGE MEDICAL INC	COM	67072V103	219	8,770	SH	DFND	10	8,770	0	0
NXSTAGE MEDICAL INC	COM	67072V103	2,031	81,270	SH	DFND	14	6,976	74,294	0
NXSTAGE MEDICAL INC	COM	67072V103	5,919	236,856	SH	DFND	18	0	236,856	0
OGE ENERGY CORP	COM	670837103	3,759	118,896	SH	DFND	14	28,270	90,626	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	38,018	135,727	SH	DFND	14	46,307	89,420	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	62	220	SH	DFND	16	0	220	0
OFG BANCORP	COM	67103X102	2,847	281,584	SH	DFND	14	91,524	190,060	0
OSI SYSTEMS INC	COM	671044105	2,140	32,729	SH	DFND	14	3,589	29,140	0
OSI SYSTEMS INC	COM	671044105	154	2,350	SH	DFND	18	0	2,350	0
OASIS PETE INC NEW	COM	674215108	7,512	654,883	SH	DFND	14	15,883	639,000	0
OCCIDENTAL PETE CORP DEL	COM	674599105	92,540	1,269,062	SH	DFND	14	391,711	877,351	0
OCCIDENTAL PETE CORP DEL	COM	674599105	121	1,660	SH	DFND	16	0	1,660	0
OCCIDENTAL PETE CORP DEL	COM	674599105	1,531	21,000	SH	DFND	18	0	21,000	0
OCEANEERING INTL INC	COM	675232102	3,651	132,717	SH	DFND	14	15,963	116,754	0
OCEANFIRST FINL CORP	COM	675234108	934	48,486	SH	DFND	14	2,531	45,955	0
OCLARO INC	COM NEW	67555N206	99	11,530	SH	DFND	14	11,530	0	0
OCWEN FINL CORP	COM NEW	675746309	46	12,501	SH	DFND	14	12,501	0	0
OFFICE DEPOT INC	COM	676220106	1,520	425,840	SH	DFND	14	180,685	245,155	0
OIL STS INTL INC	COM	678026105	1,024	32,424	SH	DFND	14	9,248	23,176	0
OLD DOMINION FGHT LINES INC	COM	679580100	223	3,252	SH	DFND	10	3,252	0	0
OLD DOMINION FGHT LINES INC	COM	679580100	2,887	42,072	SH	DFND	14	10,517	31,555	0
OLD NATL BANCORP IND	COM	680033107	15,771	1,121,726	SH	DFND	14	23,956	1,097,770	0
OLD REP INTL CORP	COM	680223104	30,866	1,751,751	SH	DFND	14	344,612	1,407,139	0
OLD REP INTL CORP	COM	680223104	100	5,700	SH	DFND	16	0	5,700	0
OLD SECOND BANCORP INC ILL	COM	680277100	33	3,940	SH	DFND	14	1,940	2,000	0
OLD SECOND BANCORP INC ILL	COM	680277100	70	8,400	SH	DFND	16	0	8,400	0
OLIN CORP	COM PAR \$1	680665205	2,151	104,832	SH	DFND	14	30,129	74,703	0
OLYMPIC STEEL INC	COM	68162K106	367	16,608	SH	DFND	10	16,608	0	0
OLYMPIC STEEL INC	COM	68162K106	804	36,360	SH	DFND	14	1,780	34,580	0
OMNICOM GROUP INC	COM	681919106	30,378	357,383	SH	DFND	14	114,710	242,673	0
OMNICOM GROUP INC	COM	681919106	44	520	SH	DFND	16	0	520	0
OMEGA HEALTHCARE INVS INC	COM	681936100	11,810	333,136	SH	DFND	14	32,821	300,315	0
OMEGA HEALTHCARE INVS INC	COM	681936100	14	400	SH	DFND	16	0	400	0
OMEGA HEALTHCARE INVS INC	COM	681936100	1,111	31,326	SH	DFND	3	0	31,326	0
OMNICELL INC	COM	68213N109	2,485	64,885	SH	DFND	14	6,621	58,264	0
ON ASSIGNMENT INC	COM	682159108	9,240	254,627	SH	DFND	14	40,453	214,174	0
ON ASSIGNMENT INC	COM	682159108	504	13,900	SH	DFND	16	0	13,900	0
ON SEMICONDUCTOR CORP	COM	682189105	772	62,674	SH	DFND	14	28,274	34,400	0

ONE GAS INC	COM	68235P108	2,874	46,482	SH	DFND	14	9,970	36,512	0
1 800 FLOWERS COM	CL A	68243Q106	2,853	311,075	SH	DFND	14	90,275	220,800	0
ONEOK INC NEW	COM	682680103	15,427	300,195	SH	DFND	14	100,444	199,751	0
ONEOK INC NEW	COM	682680103	22	420	SH	DFND	16	0	420	0
ONEOK INC NEW	COM	682680103	719	14,000	SH	DFND	18	0	14,000	0
OPHTHOTECH CORP	COM	683745103	147	3,188	SH	DFND	10	3,188	0	0
OPHTHOTECH CORP	COM	683745103	140	3,030	SH	DFND	14	3,030	0	0
OPKO HEALTH INC	COM	68375N103	245	23,111	SH	DFND	14	23,111	0	0
OPKO HEALTH INC	COM	68375N103	252	23,800	SH	DFND	18	0	23,800	0
ORACLE CORP	COM	68389X105	352,834	8,982,534	SH	DFND	14	2,238,205	6,744,329	0
ORACLE CORP	COM	68389X105	2,418	61,549	SH	DFND	16	0	61,549	0
OPUS BK IRVINE CALIF	COM	684000102	1,416	40,040	SH	DFND	14	2,340	37,700	0
OPUS BK IRVINE CALIF	COM	684000102	141	4,000	SH	DFND	18	0	4,000	0
ORASURE TECHNOLOGIES INC	COM	68554V108	331	41,492	SH	DFND	14	6,192	35,300	0
ORBCOMM INC	COM	68555P100	473	46,100	SH	DFND	10	46,100	0	0
ORBCOMM INC	COM	68555P100	64	6,246	SH	DFND	14	6,246	0	0
ORBITAL ATK INC	COM	68557N103	11,601	152,186	SH	DFND	14	71,960	80,226	0
ORBITAL ATK INC	COM	68557N103	57	750	SH	DFND	16	0	750	0
ORION ENERGY SYSTEMS INC	COM	686275108	122	91,900	SH	DFND	10	91,900	0	0
ORION GROUP HOLDINGS INC	COM	68628V308	332	48,458	SH	DFND	14	5,038	43,420	0
ORITANI FINL CORP DEL	COM	68633D103	209	13,323	SH	DFND	10	13,323	0	0
ORITANI FINL CORP DEL	COM	68633D103	4,664	296,682	SH	DFND	14	6,580	290,102	0
ORMAT TECHNOLOGIES INC	COM	686688102	1,955	40,387	SH	DFND	14	11,787	28,600	0
ORMAT TECHNOLOGIES INC	COM	686688102	615	12,700	SH	DFND	16	0	12,700	0
OSHKOSH CORP	COM	688239201	21,708	387,643	SH	DFND	14	27,350	360,293	0
OUTFRONT MEDIA INC	COM	69007J106	1,360	57,486	SH	DFND	14	3,386	54,100	0
OWENS & MINOR INC NEW	COM	690732102	637	18,355	SH	DFND	10	18,355	0	0
OWENS & MINOR INC NEW	COM	690732102	1,387	39,935	SH	DFND	14	11,609	28,326	0
OWENS & MINOR INC NEW	COM	690732102	394	11,340	SH	DFND	18	0	11,340	0
OWENS CORNING NEW	COM	690742101	11,132	208,505	SH	DFND	14	19,605	188,900	0
OWENS ILL INC	COM NEW	690768403	45,181	2,456,825	SH	DFND	14	323,334	2,133,491	0
OWENS ILL INC	COM NEW	690768403	599	32,575	SH	DFND	16	0	32,575	0
OXFORD INDS INC	COM	691497309	4,476	66,121	SH	DFND	14	37,919	28,202	0
PBF ENERGY INC	CL A	69318G106	36,021	1,591,014	SH	DFND	14	92,814	1,498,200	0
PBF ENERGY INC	CL A	69318G106	521	23,000	SH	DFND	16	0	23,000	0
PC CONNECTION INC	COM	69318J100	2,692	101,894	SH	DFND	14	33,394	68,500	0
PC CONNECTION INC	COM	69318J100	90	3,400	SH	DFND	16	0	3,400	0
PC-TEL INC	COM	69325Q105	270	51,000	SH	DFND	10	51,000	0	0
PC-TEL INC	COM	69325Q105	7	1,400	SH	DFND	14	1,400	0	0
PDC ENERGY INC	COM	69327R101	6,686	99,706	SH	DFND	14	9,532	90,174	0
PDF SOLUTIONS INC	COM	693282105	219	12,027	SH	DFND	10	12,027	0	0
PDF SOLUTIONS INC	COM	693282105	159	8,759	SH	DFND	14	3,059	5,700	0
PDL BIOPHARMA INC	COM	69329Y104	3,028	903,954	SH	DFND	14	214,754	689,200	0
PDL BIOPHARMA INC	COM	69329Y104	300	89,500	SH	DFND	16	0	89,500	0
PG&E CORP	COM	69331C108	1,087	17,770	SH	DFND	10	17,770	0	0
PG&E CORP	COM	69331C108	43,432	710,025	SH	DFND	14	240,308	469,717	0
PG&E CORP	COM	69331C108	64	1,040	SH	DFND	16	0	1,040	0
PG&E CORP	COM	69331C108	1,101	18,000	SH	DFND	18	0	18,000	0
PHI INC	COM NON VTG	69336T205	1,238	68,125	SH	DFND	14	1,410	66,715	0

PHI INC	COM NON VTG	69336T205	62	3,400	SH	DFND	16	0	3,400	0
PGT INC	COM	69336V101	911	85,400	SH	DFND	14	7,600	77,800	0
PNC FINL SVCS GROUP INC	COM	693475105	374	4,150	SH	DFND	10	4,150	0	0
PNC FINL SVCS GROUP INC	COM	693475105	211,060	2,342,765	SH	DFND	14	494,656	1,848,109	0
PNC FINL SVCS GROUP INC	COM	693475105	1,673	18,565	SH	DFND	16	0	18,565	0
PNM RES INC	COM	69349H107	2,286	69,875	SH	DFND	14	33,808	36,067	0
PPG INDS INC	COM	693506107	51,935	502,465	SH	DFND	14	254,194	248,271	0
PPG INDS INC	COM	693506107	59	570	SH	DFND	16	0	570	0
PPG INDS INC	COM	693506107	930	9,000	SH	DFND	18	0	9,000	0
PPL CORP	COM	69351T106	518	14,970	SH	DFND	10	14,970	0	0
PPL CORP	COM	69351T106	173,517	5,019,292	SH	DFND	14	888,995	4,130,297	0
PPL CORP	COM	69351T106	1,267	36,650	SH	DFND	16	0	36,650	0
PRA HEALTH SCIENCES INC	COM	69354M108	6,442	114,000	SH	DFND	14	7,800	106,200	0
PRA HEALTH SCIENCES INC	COM	69354M108	672	11,900	SH	DFND	16	0	11,900	0
PRA GROUP INC	COM	69354N106	2,997	86,769	SH	DFND	14	8,477	78,292	0
PS BUSINESS PKS INC CALIF	COM	69360J107	718	6,323	SH	DFND	10	6,323	0	0
PS BUSINESS PKS INC CALIF	COM	69360J107	4,103	36,129	SH	DFND	14	4,087	32,042	0
PVH CORP	COM	693656100	632	5,720	SH	DFND	10	5,720	0	0
PVH CORP	COM	693656100	62,832	568,614	SH	DFND	14	87,717	480,897	0
PVH CORP	COM	693656100	19	170	SH	DFND	16	0	170	0
PTC INC	COM	69370C100	3,025	68,273	SH	DFND	14	16,112	52,161	0
PTC INC	COM	69370C100	275	6,210	SH	DFND	18	0	6,210	0
PACCAR INC	COM	693718108	56,725	965,044	SH	DFND	14	205,140	759,904	0
PACCAR INC	COM	693718108	42	720	SH	DFND	16	0	720	0
PACIFIC BIOSCIENCES CALIF IN	COM	69404D108	69	7,722	SH	DFND	14	7,722	0	0
PACIFIC BIOSCIENCES CALIF IN	COM	69404D108	238	26,520	SH	DFND	18	0	26,520	0
PACIFIC CONTINENTAL CORP	COM	69412V108	717	42,652	SH	DFND	14	2,802	39,850	0
PACKAGING CORP AMER	COM	695156109	37,577	462,425	SH	DFND	14	67,782	394,643	0
PACKAGING CORP AMER	COM	695156109	179	2,200	SH	DFND	16	0	2,200	0
PACWEST BANCORP DEL	COM	695263103	7,080	164,987	SH	DFND	14	23,079	141,908	0
PALO ALTO NETWORKS INC	COM	697435105	351	2,200	SH	DFND	14	2,070	130	0
PANERA BREAD CO	CL A	69840W108	11,058	56,789	SH	DFND	14	6,225	50,564	0
PANERA BREAD CO	CL A	69840W108	78	400	SH	DFND	16	0	400	0
PAPA JOHNS INTL INC	COM	698813102	983	12,462	SH	DFND	10	12,462	0	0
PAPA JOHNS INTL INC	COM	698813102	10,073	127,752	SH	DFND	14	61,674	66,078	0
PAPA JOHNS INTL INC	COM	698813102	718	9,100	SH	DFND	16	0	9,100	0
PARAMOUNT GROUP INC	COM	69924R108	5,143	313,800	SH	DFND	14	39,400	274,400	0
PARAMOUNT GROUP INC	COM	69924R108	618	37,700	SH	DFND	16	0	37,700	0
PAREXEL INTL CORP	COM	699462107	2,384	34,329	SH	DFND	14	10,334	23,995	0
PARK ELECTROCHEMICAL CORP	COM	700416209	154	8,862	SH	DFND	10	8,862	0	0
PARK ELECTROCHEMICAL CORP	COM	700416209	587	33,777	SH	DFND	14	3,465	30,312	0
PARKER DRILLING CO	COM	701081101	24	11,137	SH	DFND	14	11,137	0	0
PARKER HANNIFIN CORP	COM	701094104	308	2,450	SH	DFND	10	2,450	0	0
PARKER HANNIFIN CORP	COM	701094104	26,994	215,044	SH	DFND	14	65,023	150,021	0
PARKER HANNIFIN CORP	COM	701094104	515	4,102	SH	DFND	16	0	4,102	0
PARKWAY PPTYS INC	COM	70159Q104	753	44,261	SH	DFND	10	44,261	0	0
PARKWAY PPTYS INC	COM	70159Q104	6,069	356,811	SH	DFND	14	148,745	208,066	0
PARSLEY ENERGY INC	CL A	701877102	322	9,600	SH	DFND	14	9,600	0	0

PARTY CITY HOLDCO INC	COM	702149105	705	41,180	SH	DFND	14	3,080	38,100	0
PARTY CITY HOLDCO INC	COM	702149105	66	3,850	SH	DFND	18	0	3,850	0
PATRICK INDS INC	COM	703343103	556	8,973	SH	DFND	10	8,973	0	0
PATRICK INDS INC	COM	703343103	8,828	142,570	SH	DFND	14	43,670	98,900	0
PATTERSON COMPANIES INC	COM	703395103	5,303	115,441	SH	DFND	14	40,003	75,438	0
PATTERSON COMPANIES INC	COM	703395103	8	175	SH	DFND	16	0	175	0
PATTERSON COMPANIES INC	COM	703395103	317	6,900	SH	DFND	18	0	6,900	0
PATTERSON UTI ENERGY INC	COM	703481101	1,959	87,559	SH	DFND	14	20,835	66,724	0
PAYCHEX INC	COM	704326107	447	7,725	SH	DFND	10	7,725	0	0
PAYCHEX INC	COM	704326107	25,891	447,398	SH	DFND	14	154,108	293,290	0
PAYCHEX INC	COM	704326107	39	675	SH	DFND	16	0	675	0
PAYCOM SOFTWARE INC	COM	70432V102	2,919	58,220	SH	DFND	14	5,920	52,300	0
PAYLOCITY HLDG CORP	COM	70438V106	206	4,630	SH	DFND	14	4,630	0	0
PAYPAL HLDGS INC	COM	70450Y103	447	10,900	SH	DFND	10	10,900	0	0
PAYPAL HLDGS INC	COM	70450Y103	63,410	1,547,715	SH	DFND	14	537,033	1,010,682	0
PAYPAL HLDGS INC	COM	70450Y103	95	2,325	SH	DFND	16	0	2,325	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1,546	69,009	SH	DFND	14	2,030	66,979	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	155	6,900	SH	DFND	16	0	6,900	0
PEBBLEBROOK HOTEL TR	COM	70509V100	307	11,538	SH	DFND	14	11,538	0	0
PEGASYSTEMS INC	COM	705573103	791	26,830	SH	DFND	14	21,530	5,300	0
PENDRELL CORP	COM	70686R104	360	530,100	SH	DFND	10	530,100	0	0
PENNEY J C INC	COM	708160106	1,679	182,102	SH	DFND	14	43,103	138,999	0
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	2,859	124,146	SH	DFND	14	12,716	111,430	0
PENNYMAC MTG INVT TR	COM	70931T103	11,330	727,223	SH	DFND	14	159,180	568,043	0
PENNYMAC MTG INVT TR	COM	70931T103	963	61,800	SH	DFND	16	0	61,800	0
PENNYMAC FINL SVCS INC	CLA	70932B101	1,092	64,185	SH	DFND	14	910	63,275	0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	23,317	483,960	SH	DFND	14	33,696	450,264	0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	125	2,600	SH	DFND	16	0	2,600	0
PENUMBRA INC	COM	70975L107	215	2,824	SH	DFND	10	2,824	0	0
PENUMBRA INC	COM	70975L107	131	1,730	SH	DFND	14	1,730	0	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	8,037	508,022	SH	DFND	14	140,101	367,921	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	8	500	SH	DFND	16	0	500	0
PEPSICO INC	COM	713448108	471	4,330	SH	DFND	10	4,330	0	0
PEPSICO INC	COM	713448108	463,292	4,259,375	SH	DFND	14	1,023,325	3,236,050	0
PEPSICO INC	COM	713448108	2,902	26,679	SH	DFND	16	0	26,679	0
PEPSICO INC	COM	713448108	511	4,700	SH	DFND	18	0	4,700	0
PERFICIENT INC	COM	71375U101	1,334	66,188	SH	DFND	14	6,130	60,058	0
PERKINELMER INC	COM	714046109	8,595	153,173	SH	DFND	14	54,329	98,844	0
PERKINELMER INC	COM	714046109	11	200	SH	DFND	16	0	200	0
PETMED EXPRESS INC	COM	716382106	736	36,314	SH	DFND	14	3,351	32,963	0
PFENEX INC	COM	717071104	10	1,150	SH	DFND	14	1,150	0	0
PFENEX INC	COM	717071104	181	20,220	SH	DFND	18	0	20,220	0
PFIZER INC	COM	717081103	3,213	94,870	SH	DFND	10	94,870	0	0
PFIZER INC	COM	717081103	503,501	14,865,693	SH	DFND	14	4,032,569	10,833,124	0
PFIZER INC	COM	717081103	2,552	75,333	SH	DFND	16	0	75,333	0
PFIZER INC	COM	717081103	17,592	519,400	SH	DFND	18	0	519,400	0

PHARMERICA CORP	COM	71714F104	445	15,867	SH	DFND	10	15,867	0	0
PHARMERICA CORP	COM	71714F104	4,163	148,309	SH	DFND	14	65,236	83,073	0
PHIBRO ANIMAL HEALTH CORP	CL A COM	71742Q106	2,347	86,360	SH	DFND	14	2,860	83,500	0
PHILIP MORRIS INTL INC	COM	718172109	201,127	2,068,780	SH	DFND	14	750,161	1,318,619	0
PHILIP MORRIS INTL INC	COM	718172109	321	3,305	SH	DFND	16	0	3,305	0
PHILIP MORRIS INTL INC	COM	718172109	525	5,400	SH	DFND	18	0	5,400	0
PHILLIPS 66	COM	718546104	693	8,600	SH	DFND	10	8,600	0	0
PHILLIPS 66	COM	718546104	182,503	2,265,707	SH	DFND	14	332,418	1,933,289	0
PHILLIPS 66	COM	718546104	1,466	18,196	SH	DFND	16	0	18,196	0
PHILLIPS 66	COM	718546104	991	12,300	SH	DFND	18	0	12,300	0
PHOTRONICS INC	COM	719405102	508	49,226	SH	DFND	10	49,226	0	0
PHOTRONICS INC	COM	719405102	4,433	429,961	SH	DFND	14	6,761	423,200	0
PHYSICIANS RLTY TR	COM	71943U104	262	12,159	SH	DFND	10	12,159	0	0
PHYSICIANS RLTY TR	COM	71943U104	311	14,460	SH	DFND	14	14,460	0	0
PHYSICIANS RLTY TR	COM	71943U104	56,668	2,630,825	SH	DFND	3	339,596	2,291,229	0
PIEDMONT NAT GAS INC	COM	720186105	9,275	154,476	SH	DFND	14	10,742	143,734	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	433	19,896	SH	DFND	10	19,896	0	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	18,404	845,384	SH	DFND	14	89,984	755,400	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	370	17,530	SH	DFND	10	17,530	0	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	11,524	545,645	SH	DFND	14	39,245	506,400	0
PINNACLE FINL PARTNERS INC	COM	72346Q104	4,184	77,368	SH	DFND	14	7,737	69,631	0
PINNACLE WEST CAP CORP	COM	723484101	12,066	158,787	SH	DFND	14	52,813	105,974	0
PINNACLE WEST CAP CORP	COM	723484101	17	225	SH	DFND	16	0	225	0
PINNACLE FOODS INC DEL	COM	72348P104	210	4,190	SH	DFND	14	4,190	0	0
PINNACLE FOODS INC DEL	COM	72348P104	177	3,530	SH	DFND	18	0	3,530	0
PINNACLE ENTMT INC NEW	COM	72348Y105	488	39,567	SH	DFND	14	39,567	0	0
PIONEER ENERGY SVCS CORP	COM	723664108	161	39,777	SH	DFND	10	39,777	0	0
PIONEER ENERGY SVCS CORP	COM	723664108	448	110,774	SH	DFND	14	9,743	101,031	0
PIONEER NAT RES CO	COM	723787107	43,405	233,799	SH	DFND	14	82,112	151,687	0
PIONEER NAT RES CO	COM	723787107	68	365	SH	DFND	16	0	365	0
PIONEER NAT RES CO	COM	723787107	1,132	6,100	SH	DFND	18	0	6,100	0
PIPER JAFFRAY COS	COM	724078100	465	9,622	SH	DFND	10	9,622	0	0
PIPER JAFFRAY COS	COM	724078100	14,251	295,057	SH	DFND	14	3,601	291,456	0
PITNEY BOWES INC	COM	724479100	854	47,030	SH	DFND	10	47,030	0	0
PITNEY BOWES INC	COM	724479100	11,122	612,436	SH	DFND	14	127,914	484,522	0
PITNEY BOWES INC	COM	724479100	6	350	SH	DFND	16	0	350	0
PLANTRONICS INC NEW	COM	727493108	21,750	418,587	SH	DFND	14	114,372	304,215	0
PLANTRONICS INC NEW	COM	727493108	1,102	21,200	SH	DFND	16	0	21,200	0
PLEXUS CORP	COM	729132100	34	719	SH	DFND	10	719	0	0
PLEXUS CORP	COM	729132100	2,901	62,015	SH	DFND	14	6,089	55,926	0
PLUG POWER INC	COM NEW	72919P202	26	15,420	SH	DFND	14	15,420	0	0
POLARIS INDS INC	COM	731068102	3,740	48,299	SH	DFND	14	8,598	39,701	0
POLYONE CORP	COM	73179P106	19,467	575,773	SH	DFND	14	179,976	395,797	0
POLYONE CORP	COM	73179P106	450	13,300	SH	DFND	16	0	13,300	0
POOL CORPORATION	COM	73278L105	20,367	215,478	SH	DFND	14	46,412	169,066	0
POOL CORPORATION	COM	73278L105	139	1,470	SH	DFND	16	0	1,470	0
POPEYES LA KITCHEN INC	COM	732872106	2,056	38,685	SH	DFND	14	4,305	34,380	0
POPULAR INC	COM NEW	733174700	298	7,795	SH	DFND	14	7,295	500	0

PORTLAND GEN ELEC CO	COM NEW	736508847	520	12,209	SH	DFND	14	9,909	2,300	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	112	4,910	SH	DFND	14	4,910	0	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	5,509	242,600	SH	DFND	18	0	242,600	0
POST HLDGS INC	COM	737446104	16,804	217,748	SH	DFND	14	37,370	180,378	0
POST HLDGS INC	COM	737446104	62	800	SH	DFND	16	0	800	0
POST PPTYS INC	COM	737464107	2,143	32,404	SH	DFND	14	8,095	24,309	0
POTLATCH CORP NEW	COM	737630103	1,090	28,022	SH	DFND	14	7,513	20,509	0
POWELL INDS INC	COM	739128106	612	15,287	SH	DFND	14	1,525	13,762	0
POWER INTEGRATIONS INC	COM	739276103	8,000	126,919	SH	DFND	14	31,899	95,020	0
POWER INTEGRATIONS INC	COM	739276103	731	11,600	SH	DFND	16	0	11,600	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	3,893	187,800	SH	DFND	14	0	187,800	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	5,777	278,700	SH	DFND	16	0	278,700	0
POWERSHARES ETF TRUST II	SENIOR LN PORT	73936Q769	927	39,955	SH	DFND	18	0	39,955	0
POWERSHARES ETF TR II	PFD PORTFOLIO	73936T565	25,234	1,667,793	SH	DFND	14	0	1,667,793	0
PRAXAIR INC	COM	74005P104	49,041	405,865	SH	DFND	14	137,221	268,644	0
PRAXAIR INC	COM	74005P104	74	610	SH	DFND	16	0	610	0
PRAXAIR INC	COM	74005P104	665	5,500	SH	DFND	18	0	5,500	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	3,404	95,205	SH	DFND	14	4,000	91,205	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	139	3,900	SH	DFND	16	0	3,900	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	23,347	483,685	SH	DFND	14	165,795	317,890	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	830	17,200	SH	DFND	16	0	17,200	0
PRESS GANEY HLDGS INC	COM	74113L102	64	1,590	SH	DFND	14	1,590	0	0
PRESS GANEY HLDGS INC	COM	74113L102	545	13,500	SH	DFND	16	0	13,500	0
PRICE T ROWE GROUP INC	COM	74144T108	24,033	361,398	SH	DFND	14	119,708	241,690	0
PRICE T ROWE GROUP INC	COM	74144T108	33	497	SH	DFND	16	0	497	0
PRICELINE GRP INC	COM NEW	741503403	559	380	SH	DFND	10	380	0	0
PRICELINE GRP INC	COM NEW	741503403	102,778	69,846	SH	DFND	14	24,105	45,741	0
PRICELINE GRP INC	COM NEW	741503403	175	119	SH	DFND	16	0	119	0
PRICELINE GRP INC	COM NEW	741503403	265	180	SH	DFND	18	0	180	0
PRICESMART INC	COM	741511109	284	3,394	SH	DFND	14	2,394	1,000	0
PRIMERICA INC	COM	74164M108	1,646	31,043	SH	DFND	14	9,943	21,100	0
PRINCIPAL FINL GROUP INC	COM	74251V102	48,591	943,336	SH	DFND	14	167,519	775,817	0
PRINCIPAL FINL GROUP INC	COM	74251V102	30	575	SH	DFND	16	0	575	0
PROASSURANCE CORP	COM	74267C106	5,324	101,440	SH	DFND	14	7,456	93,984	0
PROCTER AND GAMBLE CO	COM	742718109	379	4,225	SH	DFND	10	4,225	0	0
PROCTER AND GAMBLE CO	COM	742718109	508,187	5,662,249	SH	DFND	14	1,482,487	4,179,762	0
PROCTER AND GAMBLE CO	COM	742718109	1,591	17,732	SH	DFND	16	0	17,732	0
PROCTER AND GAMBLE CO	COM	742718109	727	8,100	SH	DFND	18	0	8,100	0
PRIVATEBANCORP INC	COM	742962103	2,319	50,507	SH	DFND	14	14,499	36,008	0
PROGRESS SOFTWARE CORP	COM	743312100	6,690	245,953	SH	DFND	14	22,417	223,536	0
PROGRESSIVE CORP OHIO	COM	743315103	38,718	1,229,140	SH	DFND	14	318,046	911,094	0
PROGRESSIVE CORP OHIO	COM	743315103	37	1,175	SH	DFND	16	0	1,175	0
PROLOGIS INC	COM	74340W103	72,640	1,356,745	SH	DFND	14	342,075	1,014,670	0
PROLOGIS INC	COM	74340W103	593	11,068	SH	DFND	16	0	11,068	0
PROLOGIS INC	COM	74340W103	44,221	825,936	SH	DFND	3	111,072	714,864	0
PROOFPOINT INC	COM	743424103	259	3,455	SH	DFND	10	3,455	0	0
PROOFPOINT INC	COM	743424103	246	3,290	SH	DFND	14	3,290	0	0

PROSPECT CAPITAL CORPORATION	COM	74348T102	151	18,600	SH	DFND	14	18,600	0	0
PROSPERITY BANCSHARES INC	COM	743606105	31,678	577,126	SH	DFND	14	67,991	509,135	0
PROSPERITY BANCSHARES INC	COM	743606105	99	1,800	SH	DFND	16	0	1,800	0
PROTO LABS INC	COM	743713109	2,561	42,750	SH	DFND	14	3,520	39,230	0
PROVIDENCE SVC CORP	COM	743815102	1,931	39,707	SH	DFND	14	12,927	26,780	0
PROVIDENCE SVC CORP	COM	743815102	350	7,200	SH	DFND	16	0	7,200	0
PROVIDENT FINL SVCS INC	COM	74386T105	11,681	550,215	SH	DFND	14	23,695	526,520	0
PRUDENTIAL FINL INC	COM	744320102	53,736	658,129	SH	DFND	14	252,743	405,386	0
PRUDENTIAL FINL INC	COM	744320102	1,656	20,280	SH	DFND	16	0	20,280	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	127,676	3,049,348	SH	DFND	14	596,342	2,453,006	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	484	11,550	SH	DFND	16	0	11,550	0
PUBLIC STORAGE	COM	74460D109	47,870	214,527	SH	DFND	14	73,676	140,851	0
PUBLIC STORAGE	COM	74460D109	75	335	SH	DFND	16	0	335	0
PUBLIC STORAGE	COM	74460D109	66,068	296,081	SH	DFND	3	32,289	263,792	0
PULTE GROUP INC	COM	745867101	846	42,200	SH	DFND	10	42,200	0	0
PULTE GROUP INC	COM	745867101	18,708	933,550	SH	DFND	14	201,032	732,518	0
PULTE GROUP INC	COM	745867101	13	633	SH	DFND	16	0	633	0
PUMA BIOTECHNOLOGY INC	COM	74587V107	201	3,000	SH	DFND	14	3,000	0	0
QCR HOLDINGS INC	COM	74727A104	460	14,500	SH	DFND	14	1,500	13,000	0
QCR HOLDINGS INC	COM	74727A104	143	4,500	SH	DFND	16	0	4,500	0
QUAD / GRAPHICS INC	COM CL A	747301109	445	16,639	SH	DFND	10	16,639	0	0
QUAD / GRAPHICS INC	COM CL A	747301109	5,281	197,646	SH	DFND	14	3,275	194,371	0
QUAKER CHEM CORP	COM	747316107	2,862	27,022	SH	DFND	14	5,555	21,467	0
QEP RES INC	COM	74733V100	15,985	818,481	SH	DFND	14	85,259	733,222	0
QORVO INC	COM	74736K101	9,562	171,541	SH	DFND	14	54,973	116,568	0
QORVO INC	COM	74736K101	17	300	SH	DFND	16	0	300	0
QORVO INC	COM	74736K101	224	4,020	SH	DFND	18	0	4,020	0
QUALCOMM INC	COM	747525103	324,803	4,741,644	SH	DFND	14	1,062,780	3,678,864	0
QUALCOMM INC	COM	747525103	2,267	33,100	SH	DFND	16	0	33,100	0
QUALITY SYS INC	COM	747582104	336	29,707	SH	DFND	10	29,707	0	0
QUALITY SYS INC	COM	747582104	2,300	203,210	SH	DFND	14	7,860	195,350	0
QUALYS INC	COM	74758T303	2,031	53,190	SH	DFND	14	4,730	48,460	0
QUANEX BUILDING PRODUCTS COR	COM	747619104	1,042	60,396	SH	DFND	14	5,417	54,979	0
QUANTA SVCS INC	COM	74762E102	288	10,286	SH	DFND	10	10,286	0	0
QUANTA SVCS INC	COM	74762E102	8,536	304,959	SH	DFND	14	69,934	235,025	0
QUANTA SVCS INC	COM	74762E102	7	250	SH	DFND	16	0	250	0
QUEST DIAGNOSTICS INC	COM	74834L100	18,947	223,879	SH	DFND	14	67,798	156,081	0
QUEST DIAGNOSTICS INC	COM	74834L100	23	275	SH	DFND	16	0	275	0
QUINSTREET INC	COM	74874Q100	193	63,874	SH	DFND	14	6,934	56,940	0
QUINTILES TRANSNATIO HLDGS I	COM	74876Y101	996	12,290	SH	DFND	14	6,010	6,280	0
QUORUM HEALTH CORP	COM	74909E106	322	51,423	SH	DFND	14	4,963	46,460	0
QUOTIENT TECHNOLOGY INC	COM	749119103	119	8,978	SH	DFND	10	8,978	0	0
QUOTIENT TECHNOLOGY INC	COM	749119103	64	4,840	SH	DFND	14	4,840	0	0
RAIT FINANCIAL TRUST	COM NEW	749227609	1,181	349,366	SH	DFND	14	7,547	341,819	0
RAIT FINANCIAL TRUST	COM NEW	749227609	74	21,900	SH	DFND	16	0	21,900	0
RLI CORP	COM	749607107	5,056	73,964	SH	DFND	14	7,264	66,700	0

RLJ LODGING TR	COM	74965L101	11,747	558,590	SH	DFND	14	28,190	530,400	0
RMR GROUP INC	CL A	74967R106	331	8,737	SH	DFND	14	1,337	7,400	0
RMR GROUP INC	CL A	74967R106	175	4,600	SH	DFND	16	0	4,600	0
RMR GROUP INC	CL A	74967R106	3	77	SH	DFND	3	77	0	0
RPM INTL INC	COM	749685103	32,252	600,369	SH	DFND	14	102,947	497,422	0
RPM INTL INC	COM	749685103	118	2,200	SH	DFND	16	0	2,200	0
RPX CORP	COM	74972G103	209	19,554	SH	DFND	10	19,554	0	0
RPX CORP	COM	74972G103	2,275	212,806	SH	DFND	14	4,377	208,429	0
RSP PERMIAN INC	COM	74978Q105	386	9,960	SH	DFND	14	9,960	0	0
RACKSPACE HOSTING INC	COM	750086100	339	10,682	SH	DFND	10	10,682	0	0
RACKSPACE HOSTING INC	COM	750086100	11,930	376,449	SH	DFND	14	19,504	356,945	0
RADIAN GROUP INC	COM	750236101	417	30,785	SH	DFND	10	30,785	0	0
RADIAN GROUP INC	COM	750236101	12,338	910,527	SH	DFND	14	22,761	887,766	0
RADIUS HEALTH INC	COM NEW	750469207	257	4,745	SH	DFND	10	4,745	0	0
RADIUS HEALTH INC	COM NEW	750469207	124	2,290	SH	DFND	14	2,290	0	0
RAMBUS INC DEL	COM	750917106	2,428	194,231	SH	DFND	14	18,431	175,800	0
RAMBUS INC DEL	COM	750917106	121	9,640	SH	DFND	18	0	9,640	0
RALPH LAUREN CORP	CL A	751212101	9,206	91,023	SH	DFND	14	27,957	63,066	0
RALPH LAUREN CORP	CL A	751212101	13	132	SH	DFND	16	0	132	0
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	857	45,716	SH	DFND	14	45,716	0	0
RANGE RES CORP	COM	75281A109	1,826	47,120	SH	DFND	10	47,120	0	0
RANGE RES CORP	COM	75281A109	9,531	245,971	SH	DFND	14	87,067	158,904	0
RANGE RES CORP	COM	75281A109	12	300	SH	DFND	16	0	300	0
RAVEN INDS INC	COM	754212108	1,489	64,674	SH	DFND	14	6,774	57,900	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	83,483	1,434,161	SH	DFND	14	189,571	1,244,590	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	1,153	19,800	SH	DFND	16	0	19,800	0
RAYONIER INC	COM	754907103	17,700	666,916	SH	DFND	14	168,359	498,557	0
RAYONIER INC	COM	754907103	472	17,800	SH	DFND	16	0	17,800	0
RAYONIER ADVANCED MATLS INC	COM	75508B104	5,764	431,113	SH	DFND	14	155,096	276,017	0
RAYTHEON CO	COM NEW	755111507	57,402	421,671	SH	DFND	14	143,092	278,579	0
RAYTHEON CO	COM NEW	755111507	86	629	SH	DFND	16	0	629	0
RBC BEARINGS INC	COM	75524B104	207	2,704	SH	DFND	14	2,704	0	0
RE MAX HLDGS INC	CL A	75524W108	1,371	31,320	SH	DFND	14	2,900	28,420	0
REAL IND INC	COM	75601W104	71	11,620	SH	DFND	14	1,520	10,100	0
REALNETWORKS INC	COM NEW	75605L708	554	124,300	SH	DFND	10	124,300	0	0
REALNETWORKS INC	COM NEW	75605L708	13	2,954	SH	DFND	14	2,954	0	0
REALPAGE INC	COM	75606N109	171	6,656	SH	DFND	10	6,656	0	0
REALPAGE INC	COM	75606N109	251	9,779	SH	DFND	14	6,279	3,500	0
REALTY INCOME CORP	COM	756109104	25,655	383,304	SH	DFND	14	121,616	261,688	0
REALTY INCOME CORP	COM	756109104	35	530	SH	DFND	16	0	530	0
RED HAT INC	COM	756577102	28,106	347,716	SH	DFND	14	87,088	260,628	0
RED HAT INC	COM	756577102	29	360	SH	DFND	16	0	360	0
RED ROBIN GOURMET BURGERS IN	COM	75689M101	415	9,238	SH	DFND	10	9,238	0	0
RED ROBIN GOURMET BURGERS IN	COM	75689M101	1,184	26,347	SH	DFND	14	2,554	23,793	0
REDWOOD TR INC	COM	758075402	3,592	253,692	SH	DFND	14	7,992	245,700	0
REDWOOD TR INC	COM	758075402	415	29,300	SH	DFND	16	0	29,300	0

REGAL BELOIT CORP	COM	758750103	252	4,236	SH	DFND	10	4,236	0	0
REGAL BELOIT CORP	COM	758750103	29,719	499,566	SH	DFND	14	75,329	424,237	0
REGAL BELOIT CORP	COM	758750103	232	3,900	SH	DFND	16	0	3,900	0
REGENCY CTRS CORP	COM	758849103	4,894	63,154	SH	DFND	14	15,550	47,604	0
REGENCY CTRS CORP	COM	758849103	41,405	534,329	SH	DFND	3	76,501	457,828	0
REGENERON PHARMACEUTICALS	COM	75886F107	48,094	119,632	SH	DFND	14	36,888	82,744	0
REGENERON PHARMACEUTICALS	COM	75886F107	68	170	SH	DFND	16	0	170	0
REGIS CORP MINN	COM	758932107	788	62,750	SH	DFND	14	6,823	55,927	0
REGIONS FINL CORP NEW	COM	7591EP100	42,230	4,278,653	SH	DFND	14	821,702	3,456,951	0
REGIONS FINL CORP NEW	COM	7591EP100	24	2,416	SH	DFND	16	0	2,416	0
REINSURANCE GROUP AMER INC	COM NEW	759351604	42,231	391,243	SH	DFND	14	66,578	324,665	0
REINSURANCE GROUP AMER INC	COM NEW	759351604	180	1,670	SH	DFND	16	0	1,670	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	54,546	757,265	SH	DFND	14	98,058	659,207	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	151	2,100	SH	DFND	16	0	2,100	0
RENEWABLE ENERGY GROUP INC	COM NEW	75972A301	314	37,040	SH	DFND	14	3,340	33,700	0
REPLIGEN CORP	COM	759916109	441	14,623	SH	DFND	10	14,623	0	0
REPLIGEN CORP	COM	759916109	1,814	60,070	SH	DFND	14	5,810	54,260	0
RENT A CTR INC NEW	COM	76009N100	461	36,475	SH	DFND	10	36,475	0	0
RENT A CTR INC NEW	COM	76009N100	2,378	188,095	SH	DFND	14	8,907	179,188	0
REPUBLIC BANCORP KY	CL A	760281204	729	23,467	SH	DFND	14	12,567	10,900	0
REPUBLIC BANCORP KY	CL A	760281204	81	2,600	SH	DFND	16	0	2,600	0
REPUBLIC SVCS INC	COM	760759100	16,845	333,902	SH	DFND	14	113,791	220,111	0
REPUBLIC SVCS INC	COM	760759100	25	501	SH	DFND	16	0	501	0
RESMED INC	COM	761152107	5,469	84,415	SH	DFND	14	20,182	64,233	0
RESOURCE CAP CORP	COM NEW	76120W708	1,083	84,527	SH	DFND	14	33,377	51,150	0
RESOURCE CAP CORP	COM NEW	76120W708	65	5,100	SH	DFND	16	0	5,100	0
RESOURCES CONNECTION INC	COM	76122Q105	1,889	126,428	SH	DFND	14	16,508	109,920	0
RESTORATION HARDWARE HLDGS I	COM	761283100	803	23,210	SH	DFND	14	5,910	17,300	0
RETAIL OPPORTUNITY INVTS COR	COM	76131N101	4,273	194,581	SH	DFND	14	19,781	174,800	0
RETAIL OPPORTUNITY INVTS COR	COM	76131N101	9	425	SH	DFND	3	0	425	0
RETAIL PPTYS AMER INC	CL A	76131V202	296	17,600	SH	DFND	14	17,600	0	0
RETAIL PPTYS AMER INC	CL A	76131V202	63,312	3,768,552	SH	DFND	3	539,430	3,229,122	0
RETAILMENOT INC	COM SER 1	76132B106	242	24,463	SH	DFND	10	24,463	0	0
RETAILMENOT INC	COM SER 1	76132B106	3,590	362,970	SH	DFND	14	109,570	253,400	0
RETAILMENOT INC	COM SER 1	76132B106	267	27,000	SH	DFND	16	0	27,000	0
REX AMERICAN RESOURCES CORP	COM	761624105	390	4,599	SH	DFND	10	4,599	0	0
REX AMERICAN RESOURCES CORP	COM	761624105	3,087	36,423	SH	DFND	14	9,833	26,590	0
REXNORD CORP NEW	COM	76169B102	5,033	235,070	SH	DFND	14	58,070	177,000	0
REXNORD CORP NEW	COM	76169B102	514	24,000	SH	DFND	16	0	24,000	0
REXFORD INDL RLTY INC	COM	76169C100	158	6,900	SH	DFND	14	6,900	0	0
REXFORD INDL RLTY INC	COM	76169C100	38,117	1,665,210	SH	DFND	3	243,361	1,421,849	0
REYNOLDS AMERICAN INC	COM	761713106	146,617	3,109,585	SH	DFND	14	531,516	2,578,069	0

REYNOLDS AMERICAN INC	COM	761713106	1,396	29,614	SH	DFND	16	0	29,614	0
REYNOLDS AMERICAN INC	COM	761713106	212	4,500	SH	DFND	18	0	4,500	0
RICE ENERGY INC	COM	762760106	343	13,145	SH	DFND	10	13,145	0	0
RICE ENERGY INC	COM	762760106	27,304	1,045,721	SH	DFND	14	32,321	1,013,400	0
RICE ENERGY INC	COM	762760106	822	31,500	SH	DFND	16	0	31,500	0
RITCHIE BROS AUCTIONEERS	COM	767744105	206	5,878	SH	DFND	10	5,878	0	0
RITE AID CORP	COM	767754104	537	69,794	SH	DFND	14	68,494	1,300	0
RITE AID CORP	COM	767754104	63	8,200	SH	DFND	18	0	8,200	0
ROADRUNNER TRNSN SVCS HLDG I	COM	76973Q105	3,133	392,651	SH	DFND	14	4,751	387,900	0
ROADRUNNER TRNSN SVCS HLDG I	COM	76973Q105	338	42,400	SH	DFND	16	0	42,400	0
ROBERT HALF INTL INC	COM	770323103	37,944	1,002,228	SH	DFND	14	131,657	870,571	0
ROBERT HALF INTL INC	COM	770323103	331	8,750	SH	DFND	16	0	8,750	0
ROCKWELL AUTOMATION INC	COM	773903109	1,467	11,990	SH	DFND	10	11,990	0	0
ROCKWELL AUTOMATION INC	COM	773903109	22,604	184,764	SH	DFND	14	63,717	121,047	0
ROCKWELL AUTOMATION INC	COM	773903109	34	280	SH	DFND	16	0	280	0
ROCKWELL COLLINS INC	COM	774341101	15,378	182,336	SH	DFND	14	62,321	120,015	0
ROCKWELL COLLINS INC	COM	774341101	25	300	SH	DFND	16	0	300	0
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	1,633	50,731	SH	DFND	14	4,871	45,860	0
ROGERS CORP	COM	775133101	1,981	32,439	SH	DFND	14	3,433	29,006	0
ROLLINS INC	COM	775711104	1,698	57,994	SH	DFND	14	14,563	43,431	0
ROPER TECHNOLOGIES INC	COM	776696106	26,361	144,467	SH	DFND	14	48,983	95,484	0
ROPER TECHNOLOGIES INC	COM	776696106	40	220	SH	DFND	16	0	220	0
ROSETTA STONE INC	COM	777780107	536	63,200	SH	DFND	10	63,200	0	0
ROSETTA STONE INC	COM	777780107	12	1,460	SH	DFND	14	1,460	0	0
ROSS STORES INC	COM	778296103	440	6,850	SH	DFND	10	6,850	0	0
ROSS STORES INC	COM	778296103	106,565	1,657,306	SH	DFND	14	428,940	1,228,366	0
ROSS STORES INC	COM	778296103	373	5,800	SH	DFND	16	0	5,800	0
ROYAL BANK OF CANADA	NOTE4.650% 1/	780082AD5	7,548	6,950,000	SH	DFND	3	0	0	0
ROYAL BK SCOTLAND GROUP PLC	NOTE8.625%12/	780097BB6	19,012	19,425,000	SH	DFND	3	0	0	0
ROYAL GOLD INC	COM	780287108	3,021	39,013	SH	DFND	14	9,307	29,706	0
RUBY TUESDAY INC	COM	781182100	261	104,234	SH	DFND	14	9,855	94,379	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	1,014	57,140	SH	DFND	14	4,798	52,342	0
RUSH ENTERPRISES INC	CL A	781846209	2,546	104,013	SH	DFND	14	2,913	101,100	0
RUTHS HOSPITALITY GROUP INC	COM	783332109	3,542	250,858	SH	DFND	14	27,595	223,263	0
RUTHS HOSPITALITY GROUP INC	COM	783332109	110	7,800	SH	DFND	16	0	7,800	0
RYANAIR HLDGS PLC	SPONSORED ADR N	783513203	274	3,650	SH	DFND	18	0	3,650	0
RYDER SYS INC	COM	783549108	16,506	250,285	SH	DFND	14	44,421	205,864	0
RYDER SYS INC	COM	783549108	10	150	SH	DFND	16	0	150	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	35,349	733,999	SH	DFND	14	202,959	531,040	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	978	20,300	SH	DFND	16	0	20,300	0
S & T BANCORP INC	COM	783859101	4,237	146,138	SH	DFND	14	6,045	140,093	0
SBA COMMUNICATIONS CORP	COM	78388J106	1,021	9,100	SH	DFND	14	8,930	170	0
S&P GLOBAL INC	COM	78409V104	48,257	381,296	SH	DFND	14	126,780	254,516	0
S&P GLOBAL INC	COM	78409V104	73	575	SH	DFND	16	0	575	0

SEI INVESTMENTS CO	COM	784117103	8,576	188,026	SH	DFND	14	31,305	156,721	0
SEI INVESTMENTS CO	COM	784117103	23	500	SH	DFND	16	0	500	0
SJW CORP	COM	784305104	3,143	71,962	SH	DFND	14	16,378	55,584	0
SL GREEN RLTY CORP	COM	78440X101	19,544	180,791	SH	DFND	14	53,679	127,112	0
SL GREEN RLTY CORP	COM	78440X101	24	220	SH	DFND	16	0	220	0
SL GREEN RLTY CORP	COM	78440X101	18,355	169,793	SH	DFND	3	24,565	145,228	0
SLM CORP	COM	78442P106	11,665	1,561,575	SH	DFND	14	271,790	1,289,785	0
SLM CORP	COM	78442P106	46	6,100	SH	DFND	16	0	6,100	0
SM ENERGY CO	COM	78454L100	43,535	1,128,446	SH	DFND	14	169,962	958,484	0
SM ENERGY CO	COM	78454L100	440	11,400	SH	DFND	16	0	11,400	0
SM ENERGY CO	COM	78454L100	170	4,400	SH	DFND	18	0	4,400	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	86,986	402,156	SH	DFND	10	402,156	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	345,534	1,597,474	SH	DFND	14	252,280	1,345,194	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	411	1,900	SH	DFND	16	0	1,900	0
SPX CORP	COM	784635104	11,530	572,511	SH	DFND	14	278,203	294,308	0
SPS COMM INC	COM	78463M107	4,779	65,099	SH	DFND	14	17,029	48,070	0
SPS COMM INC	COM	78463M107	697	9,500	SH	DFND	16	0	9,500	0
SPDR GOLD TRUST	GOLD SHS	78463V107	22,615	180,000	SH	DFND	14	0	180,000	0
SPDR GOLD TRUST	GOLD SHS	78463V107	952	7,580	SH	DFND	18	0	7,580	0
SPDR INDEX SHS FDS	STOXX EUR 50 ET	78463X103	962	31,800	SH	DFND	18	0	31,800	0
SPDR SERIES TRUST	BRC CNV SECS ET	78464A359	10,559	227,752	SH	DFND	14	0	227,752	0
SPDR SERIES TRUST	BRC CNV SECS ET	78464A359	1,270	27,400	SH	DFND	18	0	27,400	0
SPDR SERIES TRUST	BRC HGH YLD BD	78464A417	6,812	185,500	SH	DFND	14	0	185,500	0
SPDR SERIES TRUST	BRC HGH YLD BD	78464A417	1,700	46,300	SH	DFND	18	0	46,300	0
SPDR SERIES TRUST	BRCLYS LG TRS E	78464A664	2,617	33,100	SH	DFND	18	0	33,100	0
SPDR SERIES TRUST	S&P DIVID ETF	78464A763	439	5,200	SH	DFND	14	0	5,200	0
SSGA ACTIVE ETF TR	BLKSTN GSOSRLN	78467V608	865	18,300	SH	DFND	18	0	18,300	0
SPX FLOW INC	COM	78469X107	21,977	710,771	SH	DFND	14	155,453	555,318	0
SPX FLOW INC	COM	78469X107	306	9,900	SH	DFND	16	0	9,900	0
SVB FINL GROUP	COM	78486Q101	3,426	30,989	SH	DFND	14	7,409	23,580	0
SABRA HEALTH CARE REIT INC	COM	78573L106	564	22,381	SH	DFND	10	22,381	0	0
SABRA HEALTH CARE REIT INC	COM	78573L106	2,924	116,105	SH	DFND	14	11,365	104,740	0
SABRA HEALTH CARE REIT INC	COM	78573L106	1,959	77,811	SH	DFND	3	0	77,811	0
SABRE CORP	COM	78573M104	322	11,440	SH	DFND	14	11,100	340	0
SAFETY INS GROUP INC	COM	78648T100	290	4,314	SH	DFND	10	4,314	0	0
SAFETY INS GROUP INC	COM	78648T100	1,720	25,584	SH	DFND	14	2,665	22,919	0
SAGA COMMUNICATIONS INC	CL A NEW	786598300	371	8,174	SH	DFND	14	564	7,610	0
SAGE THERAPEUTICS INC	COM	78667J108	196	4,256	SH	DFND	10	4,256	0	0
SAGE THERAPEUTICS INC	COM	78667J108	139	3,020	SH	DFND	14	3,020	0	0
SAIA INC	COM	78709Y105	2,144	71,558	SH	DFND	14	4,518	67,040	0
ST JUDE MED INC	COM	790849103	31,883	399,733	SH	DFND	14	137,582	262,151	0
ST JUDE MED INC	COM	790849103	47	590	SH	DFND	16	0	590	0
SALESFORCE COM INC	COM	79466L302	63,149	885,313	SH	DFND	14	305,166	580,147	0
SALESFORCE COM INC	COM	79466L302	97	1,360	SH	DFND	16	0	1,360	0
SALLY BEAUTY HLDGS INC	COM	79546E104	2,141	83,373	SH	DFND	14	17,173	66,200	0

SANDERSON FARMS INC	COM	800013104	705	7,318	SH	DFND	10	7,318	0	0
SANDERSON FARMS INC	COM	800013104	50,962	529,035	SH	DFND	14	99,783	429,252	0
SANDERSON FARMS INC	COM	800013104	1,060	11,000	SH	DFND	16	0	11,000	0
SANDY SPRING BANCORP INC	COM	800363103	1,729	56,526	SH	DFND	14	21,018	35,508	0
SANMINA CORPORATION	COM	801056102	453	15,916	SH	DFND	10	15,916	0	0
SANMINA CORPORATION	COM	801056102	31,372	1,101,949	SH	DFND	14	148,755	953,194	0
SANMINA CORPORATION	COM	801056102	589	20,700	SH	DFND	16	0	20,700	0
SAP SE	SPON ADR	803054204	436	4,770	SH	DFND	10	4,770	0	0
SAREPTA THERAPEUTICS INC	COM	803607100	141	2,290	SH	DFND	10	2,290	0	0
SAREPTA THERAPEUTICS INC	COM	803607100	252	4,100	SH	DFND	14	4,100	0	0
SAUL CTRS INC	COM	804395101	1,514	22,730	SH	DFND	14	2,150	20,580	0
SCANA CORP NEW	COM	80589M102	14,725	203,470	SH	DFND	14	67,734	135,736	0
SCANA CORP NEW	COM	80589M102	26	360	SH	DFND	16	0	360	0
SCANSOURCE INC	COM	806037107	393	10,772	SH	DFND	10	10,772	0	0
SCANSOURCE INC	COM	806037107	5,167	141,559	SH	DFND	14	4,406	137,153	0
SCANSOURCE INC	COM	806037107	183	5,000	SH	DFND	16	0	5,000	0
SCHEIN HENRY INC	COM	806407102	18,608	114,171	SH	DFND	14	39,479	74,692	0
SCHEIN HENRY INC	COM	806407102	31	190	SH	DFND	16	0	190	0
SCHLUMBERGER LTD	COM	806857108	166,332	2,115,101	SH	DFND	14	684,844	1,430,257	0
SCHLUMBERGER LTD	COM	806857108	230	2,925	SH	DFND	16	0	2,925	0
SCHNITZER STL INDS	CL A	806882106	506	24,215	SH	DFND	10	24,215	0	0
SCHNITZER STL INDS	CL A	806882106	55	2,633	SH	DFND	14	2,633	0	0
SCHOLASTIC CORP	COM	807066105	2,084	52,947	SH	DFND	14	5,011	47,936	0
SCHULMAN A INC	COM	808194104	187	6,437	SH	DFND	10	6,437	0	0
SCHULMAN A INC	COM	808194104	1,711	58,749	SH	DFND	14	4,938	53,811	0
SCHWAB CHARLES CORP NEW	COM	808513105	52,746	1,670,768	SH	DFND	14	576,137	1,094,631	0
SCHWAB CHARLES CORP NEW	COM	808513105	80	2,525	SH	DFND	16	0	2,525	0
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	9,764	253,209	SH	DFND	14	5,356	247,853	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	992	14,294	SH	DFND	10	14,294	0	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	19,361	279,096	SH	DFND	14	70,250	208,846	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	139	2,000	SH	DFND	16	0	2,000	0
SCICLONE PHARMACEUTICALS INC	COM	80862K104	112	10,880	SH	DFND	10	10,880	0	0
SCICLONE PHARMACEUTICALS INC	COM	80862K104	1,436	140,057	SH	DFND	14	29,357	110,700	0
SCIENTIFIC GAMES CORP	CL A	80874P109	997	88,450	SH	DFND	14	8,137	80,313	0
SCOTTS MIRACLE GRO CO	CL A	810186106	2,277	27,348	SH	DFND	14	6,692	20,656	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	1,604	100,857	SH	DFND	14	9,391	91,466	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	8,449	133,070	SH	DFND	14	45,129	87,941	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	11	175	SH	DFND	16	0	175	0
SEABOARD CORP	COM	811543107	3,309	962	SH	DFND	14	491	471	0
SEABOARD CORP	COM	811543107	69	20	SH	DFND	16	0	20	0
SEACHANGE INTL INC	COM	811699107	226	75,700	SH	DFND	10	75,700	0	0
SEACHANGE INTL INC	COM	811699107	6	2,000	SH	DFND	14	2,000	0	0
SEACOR HOLDINGS INC	COM	811904101	1,851	31,109	SH	DFND	14	3,024	28,085	0
SEALED AIR CORP NEW	COM	81211K100	12,563	274,178	SH	DFND	14	93,873	180,305	0

SEALED AIR CORP NEW	COM	81211K100	18	382	SH	DFND	16	0	382	0
SEATTLE GENETICS INC	COM	812578102	318	5,891	SH	DFND	14	5,891	0	0
SEAWORLD ENTMT INC	COM	81282V100	369	27,382	SH	DFND	10	27,382	0	0
SEAWORLD ENTMT INC	COM	81282V100	84	6,260	SH	DFND	14	6,260	0	0
SELECT COMFORT CORP	COM	81616X103	43	1,968	SH	DFND	10	1,968	0	0
SELECT COMFORT CORP	COM	81616X103	1,779	82,345	SH	DFND	14	8,595	73,750	0
SELECT INCOME REIT	COM SH BEN INT	81618T100	15,296	568,608	SH	DFND	14	9,280	559,328	0
SELECT MED HLDGS CORP	COM	81619Q105	230	17,072	SH	DFND	10	17,072	0	0
SELECT MED HLDGS CORP	COM	81619Q105	13,719	1,016,243	SH	DFND	14	22,418	993,825	0
SELECTIVE INS GROUP INC	COM	816300107	583	14,619	SH	DFND	10	14,619	0	0
SELECTIVE INS GROUP INC	COM	816300107	18,002	451,640	SH	DFND	14	10,704	440,936	0
SELECTIVE INS GROUP INC	COM	816300107	518	13,000	SH	DFND	16	0	13,000	0
SEMGROUP CORP	CL A	81663A105	204	5,783	SH	DFND	14	5,783	0	0
SEMGROUP CORP	CL A	81663A105	336	9,500	SH	DFND	18	0	9,500	0
SEMTECH CORP	COM	816850101	10,206	368,059	SH	DFND	14	47,354	320,705	0
SEMTECH CORP	COM	816850101	724	26,100	SH	DFND	16	0	26,100	0
SEMPRA ENERGY	COM	816851109	37,723	351,924	SH	DFND	14	119,871	232,053	0
SEMPRA ENERGY	COM	816851109	57	535	SH	DFND	16	0	535	0
SEMPRA ENERGY	COM	816851109	804	7,500	SH	DFND	18	0	7,500	0
SENECA FOODS CORP NEW	CL A	817070501	395	13,970	SH	DFND	14	1,280	12,690	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	46,838	2,062,429	SH	DFND	14	289,160	1,773,269	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	91	4,000	SH	DFND	16	0	4,000	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1,805	79,478	SH	DFND	3	0	79,478	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2,203	29,062	SH	DFND	14	8,700	20,362	0
SERVICE CORP INTL	COM	817565104	10,914	411,214	SH	DFND	14	25,463	385,751	0
SERVICE CORP INTL	COM	817565104	24	900	SH	DFND	16	0	900	0
SERVICENOW INC	COM	81762P102	340	4,300	SH	DFND	14	4,080	220	0
SERVISFIRST BANCSHARES INC	COM	81768T108	2,047	39,430	SH	DFND	14	3,950	35,480	0
SHENANDOAH TELECOMMUNICATION	COM	82312B106	213	7,826	SH	DFND	14	5,826	2,000	0
SHERWIN WILLIAMS CO	COM	824348106	32,549	117,651	SH	DFND	14	39,239	78,412	0
SHERWIN WILLIAMS CO	COM	824348106	48	175	SH	DFND	16	0	175	0
SHOE CARNIVAL INC	COM	824889109	900	33,749	SH	DFND	14	2,691	31,058	0
SHORETEL INC	COM	825211105	125	15,587	SH	DFND	10	15,587	0	0
SHORETEL INC	COM	825211105	619	77,362	SH	DFND	14	8,215	69,147	0
SHUTTERFLY INC	COM	82568P304	282	6,309	SH	DFND	10	6,309	0	0
SHUTTERFLY INC	COM	82568P304	249	5,567	SH	DFND	14	3,867	1,700	0
SHUTTERFLY INC	COM	82568P304	58	1,300	SH	DFND	16	0	1,300	0
SHUTTERSTOCK INC	COM	825690100	256	4,021	SH	DFND	10	4,021	0	0
SHUTTERSTOCK INC	COM	825690100	2,583	40,550	SH	DFND	14	3,760	36,790	0
SIERRA BANCORP	COM	82620P102	751	40,044	SH	DFND	14	1,386	38,658	0
SIERRA BANCORP	COM	82620P102	11	600	SH	DFND	16	0	600	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	300	2,530	SH	DFND	10	2,530	0	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	14,995	126,590	SH	DFND	14	36,064	90,526	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	11	90	SH	DFND	16	0	90	0
SILICON LABORATORIES INC	COM	826919102	13,889	236,213	SH	DFND	14	61,654	174,559	0
SILICON LABORATORIES INC	COM	826919102	659	11,200	SH	DFND	16	0	11,200	0
SILGAN HOLDINGS INC	COM	827048109	5,575	110,190	SH	DFND	14	35,055	75,135	0

SILGAN HOLDINGS INC	COM	827048109	40	800	SH	DFND	16	0	800	0
SILICON GRAPHICS INTL CORP	COM	82706L108	272	35,274	SH	DFND	14	3,774	31,500	0
SILVER SPRING NETWORKS INC	COM	82817Q103	447	31,520	SH	DFND	14	3,520	28,000	0
SILVER SPRING NETWORKS INC	COM	82817Q103	277	19,500	SH	DFND	16	0	19,500	0
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	5,895	118,132	SH	DFND	14	19,104	99,028	0
SIMON PPTY GROUP INC NEW	COM	828806109	834	4,030	SH	DFND	10	4,030	0	0
SIMON PPTY GROUP INC NEW	COM	828806109	128,444	620,473	SH	DFND	14	166,267	454,206	0
SIMON PPTY GROUP INC NEW	COM	828806109	325	1,570	SH	DFND	16	0	1,570	0
SIMON PPTY GROUP INC NEW	COM	828806109	221,293	1,068,999	SH	DFND	3	112,983	956,016	0
SIMPSON MANUFACTURING CO INC	COM	829073105	3,324	75,626	SH	DFND	14	7,388	68,238	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	5,251	181,821	SH	DFND	14	89,321	92,500	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	586	20,300	SH	DFND	16	0	20,300	0
SIRIUS XM HLDGS INC	COM	82968B103	585	140,344	SH	DFND	14	137,544	2,800	0
SIX FLAGS ENTMT CORP NEW	COM	83001A102	278	5,190	SH	DFND	14	5,190	0	0
SKECHERS U S A INC	CL A	830566105	19,520	852,402	SH	DFND	14	165,631	686,771	0
SKECHERS U S A INC	CL A	830566105	108	4,700	SH	DFND	16	0	4,700	0
SKECHERS U S A INC	CL A	830566105	220	9,600	SH	DFND	18	0	9,600	0
SKYWEST INC	COM	830879102	419	15,862	SH	DFND	10	15,862	0	0
SKYWEST INC	COM	830879102	17,721	671,003	SH	DFND	14	38,686	632,317	0
SKYWEST INC	COM	830879102	280	10,600	SH	DFND	16	0	10,600	0
SKYWORKS SOLUTIONS INC	COM	83088M102	20,020	262,938	SH	DFND	14	89,261	173,677	0
SKYWORKS SOLUTIONS INC	COM	83088M102	30	400	SH	DFND	16	0	400	0
SMITH & WESSON HLDG CORP	COM	831756101	53,948	2,028,879	SH	DFND	14	335,479	1,693,400	0
SMITH & WESSON HLDG CORP	COM	831756101	1,066	40,100	SH	DFND	16	0	40,100	0
SMITH A O	COM	831865209	11,999	121,458	SH	DFND	14	10,872	110,586	0
SMART & FINAL STORES INC	COM	83190B101	28	2,190	SH	DFND	14	2,190	0	0
SMART & FINAL STORES INC	COM	83190B101	104	8,110	SH	DFND	18	0	8,110	0
SMUCKER J M CO	COM NEW	832696405	356	2,625	SH	DFND	10	2,625	0	0
SMUCKER J M CO	COM NEW	832696405	38,738	285,805	SH	DFND	14	65,831	219,974	0
SMUCKER J M CO	COM NEW	832696405	402	2,965	SH	DFND	16	0	2,965	0
SNAP ON INC	COM	833034101	12,566	82,695	SH	DFND	14	28,253	54,442	0
SNAP ON INC	COM	833034101	21	140	SH	DFND	16	0	140	0
SNYDERS-LANCE INC	COM	833551104	1,801	53,622	SH	DFND	14	15,022	38,600	0
SONIC CORP	COM	835451105	3,244	123,901	SH	DFND	14	47,439	76,462	0
SONIC AUTOMOTIVE INC	CL A	83545G102	849	45,176	SH	DFND	10	45,176	0	0
SONIC AUTOMOTIVE INC	CL A	83545G102	4,055	215,680	SH	DFND	14	5,117	210,563	0
SONOCO PRODS CO	COM	835495102	4,143	78,421	SH	DFND	14	14,366	64,055	0
SOTHEBYS	COM	835898107	1,211	31,842	SH	DFND	14	10,178	21,664	0
SONUS NETWORKS INC	COM NEW	835916503	799	102,753	SH	DFND	14	49,753	53,000	0
SONUS NETWORKS INC	COM NEW	835916503	169	21,700	SH	DFND	16	0	21,700	0
SOUTH JERSEY INDS INC	COM	838518108	4,173	141,226	SH	DFND	14	13,782	127,444	0
SOUTH JERSEY INDS INC	COM	838518108	160	5,420	SH	DFND	18	0	5,420	0
SOUTH ST CORP	COM	840441109	1,261	16,810	SH	DFND	14	16,810	0	0
SOUTHERN CO	COM	842587107	72,038	1,404,255	SH	DFND	14	472,148	932,107	0
SOUTHERN CO	COM	842587107	113	2,205	SH	DFND	16	0	2,205	0
SOUTHERN COPPER CORP	COM	84265V105	229	8,699	SH	DFND	14	8,699	0	0

SOUTHERN COPPER CORP	COM	84265V105	186	7,070	SH	DFND	18	0	7,070	0
SOUTHSIDE BANCSHARES INC	COM	84470P109	1,497	46,516	SH	DFND	14	7,089	39,427	0
SOUTHWEST AIRLS CO	COM	844741108	551	14,160	SH	DFND	10	14,160	0	0
SOUTHWEST AIRLS CO	COM	844741108	161,042	4,140,964	SH	DFND	14	771,008	3,369,956	0
SOUTHWEST AIRLS CO	COM	844741108	1,368	35,165	SH	DFND	16	0	35,165	0
SOUTHWEST BANCORP INC OKLA	COM	844767103	524	27,577	SH	DFND	14	25,577	2,000	0
SOUTHWEST BANCORP INC OKLA	COM	844767103	80	4,200	SH	DFND	16	0	4,200	0
SOUTHWEST GAS CORP	COM	844895102	38	549	SH	DFND	10	549	0	0
SOUTHWEST GAS CORP	COM	844895102	7,365	105,420	SH	DFND	14	33,882	71,538	0
SOUTHWEST GAS CORP	COM	844895102	685	9,800	SH	DFND	16	0	9,800	0
SOUTHWESTERN ENERGY CO	COM	845467109	9,318	673,242	SH	DFND	14	227,218	446,024	0
SOUTHWESTERN ENERGY CO	COM	845467109	12	850	SH	DFND	16	0	850	0
SPARTAN MTRS INC	COM	846819100	261	27,200	SH	DFND	10	27,200	0	0
SPARTAN MTRS INC	COM	846819100	17	1,780	SH	DFND	14	1,780	0	0
SPARTAN MTRS INC	COM	846819100	310	32,400	SH	DFND	16	0	32,400	0
SPARTANNASH CO	COM	847215100	16,009	553,567	SH	DFND	14	56,897	496,670	0
SPARTANNASH CO	COM	847215100	260	9,000	SH	DFND	16	0	9,000	0
SPECTRA ENERGY CORP	COM	847560109	44,400	1,038,592	SH	DFND	14	400,687	637,905	0
SPECTRA ENERGY CORP	COM	847560109	61	1,425	SH	DFND	16	0	1,425	0
SPECTRA ENERGY CORP	COM	847560109	1,094	25,600	SH	DFND	18	0	25,600	0
SPECTRA ENERGY PARTNERS LP	COM	84756N109	554	12,670	SH	DFND	10	12,670	0	0
SPECTRANETICS CORP	COM	84760C107	239	9,533	SH	DFND	10	9,533	0	0
SPECTRANETICS CORP	COM	84760C107	122	4,873	SH	DFND	14	4,873	0	0
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	1,675	358,716	SH	DFND	14	10,716	348,000	0
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	99	21,200	SH	DFND	16	0	21,200	0
SPEEDWAY MOTORSPORTS INC	COM	847788106	1,557	87,183	SH	DFND	14	1,693	85,490	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	77,135	1,731,824	SH	DFND	14	159,214	1,572,610	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	1,109	24,900	SH	DFND	16	0	24,900	0
SPIRIT AIRLS INC	COM	848577102	1,624	38,181	SH	DFND	14	2,381	35,800	0
SPIRE INC	COM	84857L101	5,303	83,197	SH	DFND	14	8,795	74,402	0
SPIRIT RLTY CAP INC NEW	COM	84860W102	426	31,952	SH	DFND	14	31,952	0	0
SPLUNK INC	COM	848637104	198	3,375	SH	DFND	10	3,375	0	0
SPLUNK INC	COM	848637104	261	4,440	SH	DFND	14	4,020	420	0
SPOK HLDGS INC	COM	84863T106	1,135	63,667	SH	DFND	14	2,537	61,130	0
SPRINT CORP	COM SER 1	85207U105	331	49,875	SH	DFND	10	49,875	0	0
SPRINT CORP	COM SER 1	85207U105	393	59,245	SH	DFND	14	58,114	1,131	0
SPROUTS FMRS MKT INC	COM	85208M102	1,585	76,770	SH	DFND	14	13,870	62,900	0
SQUARE INC	CL A	852234103	270	23,188	SH	DFND	10	23,188	0	0
SQUARE INC	CL A	852234103	30	2,600	SH	DFND	14	2,600	0	0
STAGE STORES INC	COM NEW	85254C305	555	98,960	SH	DFND	14	4,645	94,315	0
STAG INDL INC	COM	85254J102	187	7,625	SH	DFND	14	7,625	0	0
STAG INDL INC	COM	85254J102	484	19,758	SH	DFND	3	0	19,758	0
STAMPS COM INC	COM NEW	852857200	2,732	28,908	SH	DFND	14	2,929	25,979	0
STANDARD MTR PRODS INC	COM	853666105	5,085	106,467	SH	DFND	14	70,833	35,634	0
STANDEX INTL CORP	COM	854231107	2,892	31,136	SH	DFND	14	2,478	28,658	0

STANLEY BLACK & DECKER INC	COM	854502101	130,767	1,063,316	SH	DFND	14	153,559	909,757	0
STANLEY BLACK & DECKER INC	COM	854502101	1,233	10,025	SH	DFND	16	0	10,025	0
STAPLES INC	COM	855030102	39,064	4,568,921	SH	DFND	14	548,655	4,020,266	0
STAPLES INC	COM	855030102	10	1,160	SH	DFND	16	0	1,160	0
STARBUCKS CORP	COM	855244109	110,620	2,043,217	SH	DFND	14	703,072	1,340,145	0
STARBUCKS CORP	COM	855244109	171	3,160	SH	DFND	16	0	3,160	0
STARBUCKS CORP	COM	855244109	273	5,050	SH	DFND	18	0	5,050	0
STATE AUTO FINL CORP	COM	855707105	2,445	102,699	SH	DFND	14	1,840	100,859	0
STARWOOD PPTY TR INC	COM	85571B105	30,781	1,366,833	SH	DFND	14	76,733	1,290,100	0
STARWOOD PPTY TR INC	COM	85571B105	318	14,100	SH	DFND	16	0	14,100	0
STATE NATL COS INC	COM	85711T305	43	3,860	SH	DFND	14	3,860	0	0
STATE NATL COS INC	COM	85711T305	71	6,400	SH	DFND	16	0	6,400	0
STATE STR CORP	COM	857477103	57,807	830,203	SH	DFND	14	205,868	624,335	0
STATE STR CORP	COM	857477103	59	850	SH	DFND	16	0	850	0
STEEL DYNAMICS INC	COM	858119100	279	11,160	SH	DFND	10	11,160	0	0
STEEL DYNAMICS INC	COM	858119100	90,640	3,627,051	SH	DFND	14	568,037	3,059,014	0
STEEL DYNAMICS INC	COM	858119100	1,002	40,100	SH	DFND	16	0	40,100	0
STEELCASE INC	CL A	858155203	420	30,222	SH	DFND	10	30,222	0	0
STEELCASE INC	CL A	858155203	21,577	1,553,428	SH	DFND	14	460,678	1,092,750	0
STEELCASE INC	CL A	858155203	839	60,400	SH	DFND	16	0	60,400	0
STEIN MART INC	COM	858375108	354	55,818	SH	DFND	14	4,426	51,392	0
STEPAN CO	COM	858586100	548	7,545	SH	DFND	10	7,545	0	0
STEPAN CO	COM	858586100	18,030	248,139	SH	DFND	14	12,400	235,739	0
STEPAN CO	COM	858586100	458	6,300	SH	DFND	16	0	6,300	0
STERICYCLE INC	COM	858912108	9,660	120,536	SH	DFND	14	41,204	79,332	0
STERICYCLE INC	COM	858912108	15	190	SH	DFND	16	0	190	0
STERLING BANCORP DEL	COM	85917A100	4,073	232,744	SH	DFND	14	22,752	209,992	0
STERLING BANCORP DEL	COM	85917A100	75	4,300	SH	DFND	16	0	4,300	0
STEWART INFORMATION SVCS COR	COM	860372101	2,745	61,754	SH	DFND	14	24,070	37,684	0
STIFEL FINL CORP	COM	860630102	11,999	312,064	SH	DFND	14	12,471	299,593	0
STILLWATER MNG CO	COM	86074Q102	2,859	214,014	SH	DFND	14	20,434	193,580	0
STOCK YDS BANCORP INC	COM	861025104	2,283	69,272	SH	DFND	14	2,655	66,617	0
STONERIDGE INC	COM	86183P102	583	31,692	SH	DFND	14	7,492	24,200	0
STORE CAP CORP	COM	862121100	165	5,600	SH	DFND	14	5,600	0	0
STORE CAP CORP	COM	862121100	62,241	2,112,026	SH	DFND	3	295,803	1,816,223	0
STRATTEC SEC CORP	COM	863111100	169	4,800	SH	DFND	10	4,800	0	0
STRATTEC SEC CORP	COM	863111100	877	24,858	SH	DFND	14	530	24,328	0
STRAYER ED INC	COM	863236105	895	19,183	SH	DFND	14	2,191	16,992	0
STRYKER CORP	COM	863667101	51,679	443,939	SH	DFND	14	152,250	291,689	0
STRYKER CORP	COM	863667101	77	665	SH	DFND	16	0	665	0
STURM RUGER & CO INC	COM	864159108	8,764	151,732	SH	DFND	14	21,784	129,948	0
SUFFOLK BANCORP	COM	864739107	501	14,423	SH	DFND	14	14,423	0	0
SUCAMPO PHARMACEUTICALS INC	CL A	864909106	4,106	333,553	SH	DFND	14	4,153	329,400	0
SUMMIT HOTEL PPTYS	COM	866082100	9,743	740,350	SH	DFND	14	227,430	512,920	0
SUMMIT HOTEL PPTYS	COM	866082100	624	47,400	SH	DFND	16	0	47,400	0
SUMMIT MATLS INC	CL A	86614U100	229	12,327	SH	DFND	10	12,327	0	0
SUMMIT MATLS INC	CL A	86614U100	171	9,196	SH	DFND	14	9,196	0	0

SUN CMNTYS INC	COM	866674104	888	11,317	SH	DFND	14	11,317	0	0
SUN CMNTYS INC	COM	866674104	75,088	956,780	SH	DFND	3	136,770	820,010	0
SUNCOKE ENERGY INC	COM	86722A103	1,050	130,910	SH	DFND	14	11,523	119,387	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	391	30,544	SH	DFND	14	26,044	4,500	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	46,546	3,639,256	SH	DFND	3	517,980	3,121,276	0
SUNTRUST BKS INC	COM	867914103	1,268	28,960	SH	DFND	10	28,960	0	0
SUNTRUST BKS INC	COM	867914103	90,621	2,068,975	SH	DFND	14	298,690	1,770,285	0
SUNTRUST BKS INC	COM	867914103	570	13,022	SH	DFND	16	0	13,022	0
SUPER MICRO COMPUTER INC	COM	86800U104	339	14,523	SH	DFND	10	14,523	0	0
SUPER MICRO COMPUTER INC	COM	86800U104	4,259	182,243	SH	DFND	14	6,523	175,720	0
SUPERIOR ENERGY SVCS INC	COM	868157108	432	24,110	SH	DFND	10	24,110	0	0
SUPERIOR ENERGY SVCS INC	COM	868157108	1,603	89,552	SH	DFND	14	21,242	68,310	0
SUPERIOR ENERGY SVCS INC	COM	868157108	270	15,100	SH	DFND	18	0	15,100	0
SUPERIOR INDS INTL INC	COM	868168105	236	8,100	SH	DFND	10	8,100	0	0
SUPERIOR INDS INTL INC	COM	868168105	1,381	47,366	SH	DFND	14	4,176	43,190	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	201	8,116	SH	DFND	10	8,116	0	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	6,057	244,930	SH	DFND	14	46,990	197,940	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	47	1,900	SH	DFND	16	0	1,900	0
SUPERVALU INC	COM	868536103	3,972	796,041	SH	DFND	14	45,153	750,888	0
SUPERVALU INC	COM	868536103	106	21,160	SH	DFND	18	0	21,160	0
SUPREME INDS INC	CL A	868607102	1,742	90,240	SH	DFND	14	23,110	67,130	0
SUPREME INDS INC	CL A	868607102	488	25,300	SH	DFND	16	0	25,300	0
SURGICAL CARE AFFILIATES INC	COM	86881L106	2,408	49,390	SH	DFND	14	4,850	44,540	0
SURMODICS INC	COM	868873100	1,307	43,432	SH	DFND	14	2,644	40,788	0
SURMODICS INC	COM	868873100	199	6,600	SH	DFND	16	0	6,600	0
SYKES ENTERPRISES INC	COM	871237103	2,564	91,133	SH	DFND	14	7,331	83,802	0
SYMANTEC CORP	COM	871503108	25,865	1,030,472	SH	DFND	14	298,129	732,343	0
SYMANTEC CORP	COM	871503108	690	27,482	SH	DFND	16	0	27,482	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	599	14,540	SH	DFND	10	14,540	0	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	3,080	74,787	SH	DFND	14	7,387	67,400	0
SYNAPTICS INC	COM	87157D109	270	4,613	SH	DFND	10	4,613	0	0
SYNAPTICS INC	COM	87157D109	1,319	22,510	SH	DFND	14	6,799	15,711	0
SYNOPSYS INC	COM	871607107	46,763	787,920	SH	DFND	14	159,459	628,461	0
SYNOPSYS INC	COM	871607107	439	7,400	SH	DFND	16	0	7,400	0
SYNOVUS FINL CORP	COM NEW	87161C501	15,797	485,619	SH	DFND	14	34,143	451,476	0
SYNTEL INC	COM	87162H103	2,664	63,554	SH	DFND	14	59,854	3,700	0
SYNNEX CORP	COM	87162W100	41,151	360,630	SH	DFND	14	96,211	264,419	0
SYNNEX CORP	COM	87162W100	1,354	11,870	SH	DFND	16	0	11,870	0
SYNERGY PHARMACEUTICALS DEL	COM NEW	871639308	70	12,730	SH	DFND	14	12,730	0	0
SYNERGY RES CORP	COM	87164P103	382	55,056	SH	DFND	10	55,056	0	0
SYNERGY RES CORP	COM	87164P103	2,444	352,640	SH	DFND	14	33,460	319,180	0
SYNCHRONY FINL	COM	87165B103	57,692	2,060,420	SH	DFND	14	419,312	1,641,108	0
SYNCHRONY FINL	COM	87165B103	545	19,449	SH	DFND	16	0	19,449	0
SYSCO CORP	COM	871829107	36,422	743,162	SH	DFND	14	249,896	493,266	0

SYSCO CORP	COM	871829107	56	1,150	SH	DFND	16	0	1,150	0
TCF FINL CORP	COM	872275102	25,869	1,782,850	SH	DFND	14	358,474	1,424,376	0
TCF FINL CORP	COM	872275102	139	9,600	SH	DFND	16	0	9,600	0
TC PIPELINES LP	UT COM LTD PRT	87233Q108	455	7,980	SH	DFND	10	7,980	0	0
TD AMERITRADE HLDG CORP	COM	87236Y108	716	20,316	SH	DFND	14	19,936	380	0
TCP CAP CORP	COM	87238Q103	476	29,082	SH	DFND	10	29,082	0	0
TCP CAP CORP	COM	87238Q103	28	1,700	SH	DFND	14	1,700	0	0
TJX COS INC NEW	COM	872540109	84,653	1,132,031	SH	DFND	14	504,230	627,801	0
TJX COS INC NEW	COM	872540109	107	1,430	SH	DFND	16	0	1,430	0
TJX COS INC NEW	COM	872540109	224	3,000	SH	DFND	18	0	3,000	0
T MOBILE US INC	COM	872590104	2,112	45,210	SH	DFND	14	44,800	410	0
TRI POINTE GROUP INC	COM	87265H109	43,859	3,327,690	SH	DFND	14	777,090	2,550,600	0
TRI POINTE GROUP INC	COM	87265H109	1,123	85,200	SH	DFND	16	0	85,200	0
TTM TECHNOLOGIESINC	COM	87305R109	4,264	372,428	SH	DFND	14	21,374	351,054	0
TTM TECHNOLOGIESINC	COM	87305R109	427	37,300	SH	DFND	16	0	37,300	0
TAHOE RES INC	COM	873868103	173	13,500	SH	DFND	14	13,500	0	0
TAHOE RES INC	COM	873868103	74	5,800	SH	DFND	16	0	5,800	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	5,767	188,512	SH	DFND	14	0	188,512	0
TAILORED BRANDS INC	COM	87403A107	1,359	86,588	SH	DFND	14	8,292	78,296	0
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	6,923	153,572	SH	DFND	14	15,308	138,264	0
TALEN ENERGY CORP	COM	87422J105	32	2,328	SH	DFND	10	2,328	0	0
TALEN ENERGY CORP	COM	87422J105	2,293	165,586	SH	DFND	14	127,023	38,563	0
TANGER FACTORY OUTLET CTRS I	COM	875465106	3,430	88,045	SH	DFND	14	15,797	72,248	0
TANGOE INC	COM	87582Y108	337	40,842	SH	DFND	14	3,622	37,220	0
TARGET CORP	COM	87612E106	1,374	20,010	SH	DFND	10	20,010	0	0
TARGET CORP	COM	87612E106	112,902	1,643,889	SH	DFND	14	303,220	1,340,669	0
TARGET CORP	COM	87612E106	941	13,695	SH	DFND	16	0	13,695	0
TARGET CORP	COM	87612E106	182	2,650	SH	DFND	18	0	2,650	0
TARGA RES CORP	COM	87612G101	538	10,962	SH	DFND	14	10,962	0	0
TARGA RES CORP	COM	87612G101	963	19,600	SH	DFND	18	0	19,600	0
TASER INTL INC	COM	87651B104	298	10,429	SH	DFND	10	10,429	0	0
TASER INTL INC	COM	87651B104	5,215	182,293	SH	DFND	14	98,533	83,760	0
TATA MTRS LTD	SPONSORED ADR	876568502	132	3,290	SH	DFND	10	3,290	0	0
TATA MTRS LTD	SPONSORED ADR	876568502	22,901	572,800	SH	DFND	14	0	572,800	0
TATA MTRS LTD	SPONSORED ADR	876568502	3,710	92,800	SH	DFND	16	0	92,800	0
TAUBMAN CTRS INC	COM	876664103	20,457	274,922	SH	DFND	14	60,994	213,928	0
TAUBMAN CTRS INC	COM	876664103	156	2,100	SH	DFND	16	0	2,100	0
TAUBMAN CTRS INC	COM	876664103	86,616	1,164,033	SH	DFND	3	119,818	1,044,215	0
TAYLOR MORRISON HOME CORP	CL A	87724P106	6,659	378,360	SH	DFND	14	106,260	272,100	0
TEAM INC	COM	878155100	510	15,589	SH	DFND	10	15,589	0	0
TEAM INC	COM	878155100	1,709	52,242	SH	DFND	14	4,942	47,300	0
TEAM HEALTH HOLDINGS INC	COM	87817A107	255	7,833	SH	DFND	14	7,833	0	0
TECH DATA CORP	COM	878237106	147	1,734	SH	DFND	10	1,734	0	0
TECH DATA CORP	COM	878237106	16,872	199,170	SH	DFND	14	19,631	179,539	0
TECH DATA CORP	COM	878237106	42	500	SH	DFND	16	0	500	0

TECHTARGET INC	COM	87874R100	167	20,700	SH	DFND	10	20,700	0	0
TECHTARGET INC	COM	87874R100	18	2,252	SH	DFND	14	2,252	0	0
TEGNA INC	COM	87901J105	43,933	2,009,758	SH	DFND	14	331,738	1,678,020	0
TEGNA INC	COM	87901J105	9	400	SH	DFND	16	0	400	0
TELADOC INC	COM	87918A105	23	1,270	SH	DFND	14	1,270	0	0
TELADOC INC	COM	87918A105	5,764	314,800	SH	DFND	18	0	314,800	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	2,401	22,248	SH	DFND	14	6,477	15,771	0
TELEFLEX INC	COM	879369106	18,599	110,676	SH	DFND	14	21,773	88,903	0
TELEFLEX INC	COM	879369106	92	550	SH	DFND	16	0	550	0
TELEFLEX INC	COM	879369106	339	2,020	SH	DFND	18	0	2,020	0
TELEFONICA BRASIL SA	SPONSORED ADR	87936R106	385	26,621	SH	DFND	18	0	26,621	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	27,094	996,839	SH	DFND	14	171,722	825,117	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	353	13,000	SH	DFND	16	0	13,000	0
TELENAV INC	COM	879455103	367	64,100	SH	DFND	10	64,100	0	0
TELENAV INC	COM	879455103	19	3,235	SH	DFND	14	3,235	0	0
TELETECH HOLDINGS INC	COM	879939106	377	13,015	SH	DFND	10	13,015	0	0
TELETECH HOLDINGS INC	COM	879939106	1,434	49,479	SH	DFND	14	3,132	46,347	0
TEMPUR SEALY INTL INC	COM	88023U101	17,170	302,607	SH	DFND	14	83,986	218,621	0
TEMPUR SEALY INTL INC	COM	88023U101	125	2,200	SH	DFND	16	0	2,200	0
TENET HEALTHCARE CORP	COM NEW	88033G407	1,074	47,390	SH	DFND	14	11,787	35,603	0
TENNANT CO	COM	880345103	2,057	31,747	SH	DFND	14	3,377	28,370	0
TENNECO INC	COM	880349105	20,194	346,556	SH	DFND	14	59,556	287,000	0
TENNECO INC	COM	880349105	1,090	18,700	SH	DFND	16	0	18,700	0
TERADATA CORP DEL	COM	88076W103	520	16,778	SH	DFND	10	16,778	0	0
TERADATA CORP DEL	COM	88076W103	7,332	236,516	SH	DFND	14	61,655	174,861	0
TERADATA CORP DEL	COM	88076W103	9	275	SH	DFND	16	0	275	0
TERADYNE INC	COM	880770102	473	21,905	SH	DFND	10	21,905	0	0
TERADYNE INC	COM	880770102	12,299	569,907	SH	DFND	14	91,893	478,014	0
TERADYNE INC	COM	880770102	84	3,900	SH	DFND	16	0	3,900	0
TEREX CORP NEW	COM	880779103	16,392	645,112	SH	DFND	14	53,637	591,475	0
TEREX CORP NEW	COM	880779103	89	3,500	SH	DFND	16	0	3,500	0
TERNIUM SA	SPON ADR	880890108	297	15,130	SH	DFND	10	15,130	0	0
TERNIUM SA	SPON ADR	880890108	10	516	SH	DFND	14	516	0	0
TERRAFORM GLOBAL INC	CL A	88104M101	106	25,870	SH	DFND	14	25,870	0	0
TERRAFORM PWR INC	CL A COM	88104R100	752	54,040	SH	DFND	14	7,440	46,600	0
TESARO INC	COM	881569107	278	2,775	SH	DFND	10	2,775	0	0
TESARO INC	COM	881569107	287	2,860	SH	DFND	14	2,860	0	0
TESCO CORP	COM	88157K101	657	80,502	SH	DFND	14	6,802	73,700	0
TESORO CORP	COM	881609101	629	7,905	SH	DFND	10	7,905	0	0
TESORO CORP	COM	881609101	126,458	1,589,472	SH	DFND	14	261,478	1,327,994	0
TESORO CORP	COM	881609101	1,063	13,355	SH	DFND	16	0	13,355	0
TESORO CORP	COM	881609101	636	8,000	SH	DFND	18	0	8,000	0
TESLA MTRS INC	COM	88160R101	1,512	7,413	SH	DFND	14	7,283	130	0
TETRA TECHNOLOGIES INC DEL	COM	88162F105	987	161,540	SH	DFND	14	13,781	147,759	0
TETRA TECH INC NEW	COM	88162G103	3,740	105,450	SH	DFND	14	10,726	94,724	0
TESSERA TECHNOLOGIES INC	COM	88164L100	17,719	460,945	SH	DFND	14	32,698	428,247	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	8,736	159,062	SH	DFND	14	37,362	121,700	0

TEXAS INSTRS INC	COM	882508104	418	5,950	SH	DFND	10	5,950	0	0
TEXAS INSTRS INC	COM	882508104	237,402	3,382,754	SH	DFND	14	710,951	2,671,803	0
TEXAS INSTRS INC	COM	882508104	1,924	27,415	SH	DFND	16	0	27,415	0
TEXAS ROADHOUSE INC	COM	882681109	227	5,825	SH	DFND	10	5,825	0	0
TEXAS ROADHOUSE INC	COM	882681109	28,904	740,550	SH	DFND	14	188,502	552,048	0
TEXAS ROADHOUSE INC	COM	882681109	773	19,800	SH	DFND	16	0	19,800	0
TEXTRON INC	COM	883203101	67,816	1,706,052	SH	DFND	14	235,490	1,470,562	0
TEXTRON INC	COM	883203101	1,132	28,485	SH	DFND	16	0	28,485	0
THERAPEUTICSMD INC	COM	88338N107	101	14,860	SH	DFND	14	14,860	0	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	129,590	814,721	SH	DFND	14	231,606	583,115	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	262	1,650	SH	DFND	16	0	1,650	0
THOMSON REUTERS CORP	COM	884903105	1,803	43,570	SH	DFND	14	22,770	20,800	0
THOR INDS INC	COM	885160101	1,136	13,408	SH	DFND	10	13,408	0	0
THOR INDS INC	COM	885160101	36,252	428,010	SH	DFND	14	81,418	346,592	0
THOR INDS INC	COM	885160101	288	3,400	SH	DFND	16	0	3,400	0
3-D SYS CORP DEL	COM NEW	88554D205	1,223	68,152	SH	DFND	14	20,122	48,030	0
3M CO	COM	88579Y101	225,889	1,281,788	SH	DFND	14	360,231	921,557	0
3M CO	COM	88579Y101	1,639	9,300	SH	DFND	16	0	9,300	0
TIDEWATER INC	COM	886423102	29	10,325	SH	DFND	10	10,325	0	0
TIDEWATER INC	COM	886423102	232	82,107	SH	DFND	14	7,332	74,775	0
TIER REIT INC	COM NEW	88650V208	857	55,500	SH	DFND	14	27,100	28,400	0
TIFFANY & CO NEW	COM	886547108	11,012	151,614	SH	DFND	14	51,899	99,715	0
TIFFANY & CO NEW	COM	886547108	18	250	SH	DFND	16	0	250	0
TILE SHOP HLDGS INC	COM	88677Q109	989	59,750	SH	DFND	14	5,300	54,450	0
TILLYS INC	CL A	886885102	892	95,010	SH	DFND	14	1,800	93,210	0
TILLYS INC	CL A	886885102	116	12,400	SH	DFND	16	0	12,400	0
TIME INC NEW	COM	887228104	15,788	1,090,324	SH	DFND	14	67,074	1,023,250	0
TIME INC NEW	COM	887228104	28	1,900	SH	DFND	16	0	1,900	0
TIME WARNER INC	COM NEW	887317303	106,878	1,342,520	SH	DFND	14	442,241	900,279	0
TIME WARNER INC	COM NEW	887317303	133	1,676	SH	DFND	16	0	1,676	0
TIME WARNER INC	COM NEW	887317303	263	3,300	SH	DFND	18	0	3,300	0
TIMKEN CO	COM	887389104	1,488	42,348	SH	DFND	14	10,500	31,848	0
TIMKENSTEEL CORP	COM	887399103	1,106	105,807	SH	DFND	14	44,238	61,569	0
TITAN INTL INC ILL	COM	88830M102	136	13,439	SH	DFND	10	13,439	0	0
TITAN INTL INC ILL	COM	88830M102	776	76,655	SH	DFND	14	7,145	69,510	0
TIVO CORP	COM	88870P106	4,225	216,883	SH	DFND	14	21,245	195,638	0
TOLL BROTHERS INC	COM	889478103	9,377	314,021	SH	DFND	14	21,213	292,808	0
TOMPKINS FINANCIAL CORPORATI	COM	890110109	224	2,938	SH	DFND	10	2,938	0	0
TOMPKINS FINANCIAL CORPORATI	COM	890110109	4,230	55,353	SH	DFND	14	2,677	52,676	0
TOOTSIE ROLL INDS INC	COM	890516107	426	11,578	SH	DFND	14	3,636	7,942	0
TOPBUILD CORP	COM	89055F103	2,285	68,825	SH	DFND	14	7,069	61,756	0
TORCHMARK CORP	COM	891027104	21,691	339,507	SH	DFND	14	74,650	264,857	0
TORCHMARK CORP	COM	891027104	15	237	SH	DFND	16	0	237	0
TORO CO	COM	891092108	22,485	480,044	SH	DFND	14	115,408	364,636	0
TORO CO	COM	891092108	82	1,760	SH	DFND	16	0	1,760	0
TOWER INTL INC	COM	891826109	5,780	239,831	SH	DFND	14	1,742	238,089	0
TOWER INTL INC	COM	891826109	53	2,200	SH	DFND	16	0	2,200	0

TOTAL SYS SVCS INC	COM	891906109	26,998	572,602	SH	DFND	14	99,104	473,498	0
TOTAL SYS SVCS INC	COM	891906109	252	5,350	SH	DFND	16	0	5,350	0
TRACTOR SUPPLY CO	COM	892356106	12,717	188,821	SH	DFND	14	64,762	124,059	0
TRACTOR SUPPLY CO	COM	892356106	20	300	SH	DFND	16	0	300	0
TRANSDIGM GROUP INC	COM	893641100	20,581	71,184	SH	DFND	14	24,363	46,821	0
TRANSDIGM GROUP INC	COM	893641100	33	115	SH	DFND	16	0	115	0
TRAVELERS COMPANIES INC	COM	89417E109	907	7,920	SH	DFND	10	7,920	0	0
TRAVELERS COMPANIES INC	COM	89417E109	66,350	579,227	SH	DFND	14	156,937	422,290	0
TRAVELERS COMPANIES INC	COM	89417E109	70	614	SH	DFND	16	0	614	0
TRECORA RES	COM	894648104	343	29,995	SH	DFND	14	2,270	27,725	0
TREDEGAR CORP	COM	894650100	2,741	147,426	SH	DFND	14	4,204	143,222	0
TREEHOUSE FOODS INC	COM	89469A104	2,914	33,424	SH	DFND	14	7,686	25,738	0
TREEHOUSE FOODS INC	COM	89469A104	144	1,650	SH	DFND	18	0	1,650	0
TREX CO INC	COM	89531P105	3,095	52,700	SH	DFND	14	5,300	47,400	0
TRICO BANCSHARES	COM	896095106	1,822	68,048	SH	DFND	14	2,198	65,850	0
TRIMAS CORP	COM NEW	896215209	1,046	56,231	SH	DFND	14	14,231	42,000	0
TRIMBLE NAVIGATION LTD	COM	896239100	4,199	147,038	SH	DFND	14	33,814	113,224	0
TRINITY INDS INC	COM	896522109	173	7,150	SH	DFND	10	7,150	0	0
TRINITY INDS INC	COM	896522109	16,632	687,849	SH	DFND	14	111,939	575,910	0
TRINITY INDS INC	COM	896522109	133	5,500	SH	DFND	16	0	5,500	0
TRIPLE-S MGMT CORP	CL B	896749108	5,102	232,656	SH	DFND	14	1,523	231,133	0
TRISTATE CAP HLDGS INC	COM	89678F100	372	23,020	SH	DFND	14	2,920	20,100	0
TRISTATE CAP HLDGS INC	COM	89678F100	48	3,000	SH	DFND	16	0	3,000	0
TRIUMPH GROUP INC NEW	COM	896818101	299	10,710	SH	DFND	10	10,710	0	0
TRIUMPH GROUP INC NEW	COM	896818101	876	31,437	SH	DFND	14	9,216	22,221	0
TRIUMPH GROUP INC NEW	COM	896818101	68	2,430	SH	DFND	18	0	2,430	0
TRIPADVISOR INC	COM	896945201	9,994	158,180	SH	DFND	14	53,017	105,163	0
TRIPADVISOR INC	COM	896945201	17	275	SH	DFND	16	0	275	0
TRUEBLUE INC	COM	89785X101	340	15,002	SH	DFND	10	15,002	0	0
TRUEBLUE INC	COM	89785X101	4,678	206,458	SH	DFND	14	18,037	188,421	0
TRUEBLUE INC	COM	89785X101	177	7,800	SH	DFND	16	0	7,800	0
TRUSTCO BK CORP N Y	COM	898349105	2,284	322,206	SH	DFND	14	45,379	276,827	0
TRUSTMARK CORP	COM	898402102	11,192	406,090	SH	DFND	14	12,457	393,633	0
TUESDAY MORNING CORP	COM NEW	899035505	461	77,166	SH	DFND	14	7,326	69,840	0
TUPPERWARE BRANDS CORP	COM	899896104	14,462	221,234	SH	DFND	14	20,520	200,714	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	63,493	2,621,518	SH	DFND	14	746,721	1,874,797	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	51	2,110	SH	DFND	16	0	2,110	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	208	8,600	SH	DFND	18	0	8,600	0
TWENTY FIRST CENTY FOX INC	CL B	90130A200	22,322	902,253	SH	DFND	14	262,650	639,603	0
TWENTY FIRST CENTY FOX INC	CL B	90130A200	22	900	SH	DFND	16	0	900	0
TWITTER INC	COM	90184L102	526	22,825	SH	DFND	10	22,825	0	0
TWITTER INC	COM	90184L102	386	16,750	SH	DFND	14	15,950	800	0
TWO HBRS INVT CORP	COM	90187B101	5,617	658,444	SH	DFND	14	71,844	586,600	0
II VI INC	COM	902104108	2,383	97,925	SH	DFND	14	10,203	87,722	0
TYLER TECHNOLOGIES INC	COM	902252105	340	1,988	SH	DFND	10	1,988	0	0
TYLER TECHNOLOGIES INC	COM	902252105	3,372	19,691	SH	DFND	14	4,579	15,112	0

TYSON FOODS INC	CL A	902494103	2,109	28,250	SH	DFND	10	28,250	0	0
TYSON FOODS INC	CL A	902494103	184,825	2,475,224	SH	DFND	14	407,139	2,068,085	0
TYSON FOODS INC	CL A	902494103	1,620	21,700	SH	DFND	16	0	21,700	0
TYSON FOODS INC	CL A	902494103	112	1,500	SH	DFND	18	0	1,500	0
UDR INC	COM	902653104	13,454	373,829	SH	DFND	14	127,173	246,656	0
UDR INC	COM	902653104	18	500	SH	DFND	16	0	500	0
UGI CORP NEW	COM	902681105	86,646	1,915,255	SH	DFND	14	345,751	1,569,504	0
UGI CORP NEW	COM	902681105	959	21,200	SH	DFND	16	0	21,200	0
UMB FINL CORP	COM	902788108	608	10,224	SH	DFND	10	10,224	0	0
UMB FINL CORP	COM	902788108	4,639	78,030	SH	DFND	14	7,873	70,157	0
US BANCORP DEL	COM NEW	902973304	122,219	2,849,584	SH	DFND	14	848,577	2,001,007	0
US BANCORP DEL	COM NEW	902973304	148	3,454	SH	DFND	16	0	3,454	0
USANA HEALTH SCIENCES INC	COM	90328M107	679	4,909	SH	DFND	10	4,909	0	0
USANA HEALTH SCIENCES INC	COM	90328M107	4,919	35,554	SH	DFND	14	11,854	23,700	0
U S G CORP	COM NEW	903293405	4,894	189,330	SH	DFND	14	11,030	178,300	0
U S CONCRETE INC	COM NEW	90333L201	1,180	25,620	SH	DFND	14	2,720	22,900	0
U S PHYSICAL THERAPY INC	COM	90337L108	1,572	25,070	SH	DFND	14	3,490	21,580	0
U S SILICA HLDGS INC	COM	90346E103	5,151	110,630	SH	DFND	14	8,850	101,780	0
U S SILICA HLDGS INC	COM	90346E103	79	1,700	SH	DFND	18	0	1,700	0
UBIQUITI NETWORKS INC	COM	90347A100	657	12,289	SH	DFND	14	4,589	7,700	0
ULTA SALON COSMETCS & FRAG I	COM	90384S303	26,591	111,735	SH	DFND	14	29,299	82,436	0
ULTA SALON COSMETCS & FRAG I	COM	90384S303	244	1,025	SH	DFND	16	0	1,025	0
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	6,923	33,872	SH	DFND	14	4,022	29,850	0
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	147	720	SH	DFND	18	0	720	0
ULTRA CLEAN HLDGS INC	COM	90385V107	155	20,860	SH	DFND	14	3,260	17,600	0
ULTRAGENYX PHARMACEUTICAL IN	COM	90400D108	245	3,450	SH	DFND	14	3,450	0	0
ULTRATECH INC	COM	904034105	961	41,630	SH	DFND	14	3,982	37,648	0
UMPQUA HLDGS CORP	COM	904214103	16,314	1,083,979	SH	DFND	14	85,064	998,915	0
UMPQUA HLDGS CORP	COM	904214103	38	2,500	SH	DFND	16	0	2,500	0
UNDER ARMOUR INC	CL A	904311107	9,975	257,888	SH	DFND	14	94,418	163,470	0
UNDER ARMOUR INC	CL A	904311107	13	340	SH	DFND	16	0	340	0
UNDER ARMOUR INC	CL A	904311107	162	4,200	SH	DFND	18	0	4,200	0
UNDER ARMOUR INC	CL C	904311206	8,229	243,044	SH	DFND	14	79,249	163,795	0
UNDER ARMOUR INC	CL C	904311206	12	343	SH	DFND	16	0	343	0
UNIFI INC	COM NEW	904677200	127	4,324	SH	DFND	10	4,324	0	0
UNIFI INC	COM NEW	904677200	3,186	108,241	SH	DFND	14	4,981	103,260	0
UNIFIRST CORP MASS	COM	904708104	4,788	36,308	SH	DFND	14	8,363	27,945	0
UNION BANKSHARES CORP NEW	COM	90539J109	268	9,999	SH	DFND	10	9,999	0	0
UNION BANKSHARES CORP NEW	COM	90539J109	4,984	186,191	SH	DFND	14	48,990	137,201	0
UNION BANKSHARES CORP NEW	COM	90539J109	361	13,500	SH	DFND	16	0	13,500	0
UNION PAC CORP	COM	907818108	118,721	1,217,280	SH	DFND	14	405,440	811,840	0
UNION PAC CORP	COM	907818108	179	1,840	SH	DFND	16	0	1,840	0
UNION PAC CORP	COM	907818108	488	5,000	SH	DFND	18	0	5,000	0
UNIT CORP	COM	909218109	2,985	160,510	SH	DFND	14	8,762	151,748	0

UNITED CMNTY FINL CORP OHIO	COM	909839102	41	5,790	SH	DFND	14	5,790	0	0
UNITED CMNTY FINL CORP OHIO	COM	909839102	39	5,500	SH	DFND	16	0	5,500	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	8,463	402,632	SH	DFND	14	49,412	353,220	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	679	32,300	SH	DFND	16	0	32,300	0
UNITED BANKSHARES INC WEST V	COM	909907107	5,572	147,907	SH	DFND	14	28,163	119,744	0
UNITED CONTL HLDGS INC	COM	910047109	93,212	1,776,489	SH	DFND	14	199,743	1,576,746	0
UNITED CONTL HLDGS INC	COM	910047109	1,341	25,550	SH	DFND	16	0	25,550	0
UNITED FINL BANCORP INC NEW	COM	910304104	896	64,725	SH	DFND	14	4,125	60,600	0
UNITED FIRE GROUP INC	COM	910340108	165	3,891	SH	DFND	10	3,891	0	0
UNITED FIRE GROUP INC	COM	910340108	8,756	206,893	SH	DFND	14	4,254	202,639	0
UNITED INS HLDGS CORP	COM	910710102	77	4,513	SH	DFND	10	4,513	0	0
UNITED INS HLDGS CORP	COM	910710102	5,711	336,340	SH	DFND	14	2,140	334,200	0
UNITED INS HLDGS CORP	COM	910710102	37	2,200	SH	DFND	16	0	2,200	0
UNITED NAT FOODS INC	COM	911163103	6,447	161,011	SH	DFND	14	9,551	151,460	0
UNITED PARCEL SERVICE INC	CL B	911312106	106,509	973,928	SH	DFND	14	326,373	647,555	0
UNITED PARCEL SERVICE INC	CL B	911312106	162	1,480	SH	DFND	16	0	1,480	0
UNITED RENTALS INC	COM	911363109	16,755	213,469	SH	DFND	14	47,238	166,231	0
UNITED RENTALS INC	COM	911363109	16	200	SH	DFND	16	0	200	0
UNITED STATES CELLULAR CORP	COM	911684108	547	15,056	SH	DFND	14	7,324	7,732	0
UNITED STATES LIME & MINERAL	COM	911922102	474	7,187	SH	DFND	14	387	6,800	0
US FOODS HLDG CORP	COM	912008109	4,596	194,647	SH	DFND	14	20,147	174,500	0
UNITED STATES STL CORP NEW	COM	912909108	1,826	96,823	SH	DFND	14	20,524	76,299	0
UNITED TECHNOLOGIES CORP	COM	913017109	127,806	1,257,930	SH	DFND	14	407,097	850,833	0
UNITED TECHNOLOGIES CORP	COM	913017109	171	1,680	SH	DFND	16	0	1,680	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	275	2,330	SH	DFND	10	2,330	0	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	22,524	190,750	SH	DFND	14	64,166	126,584	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	80	680	SH	DFND	16	0	680	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	333	2,820	SH	DFND	18	0	2,820	0
UNITEDHEALTH GROUP INC	COM	91324P102	397,811	2,841,507	SH	DFND	14	669,123	2,172,384	0
UNITEDHEALTH GROUP INC	COM	91324P102	2,653	18,950	SH	DFND	16	0	18,950	0
UNIVERSAL CORP VA	COM	913456109	8,383	143,990	SH	DFND	14	4,083	139,907	0
UNIVERSAL DISPLAY CORP	COM	91347P105	266	4,786	SH	DFND	14	4,786	0	0
UNIVERSAL ELECTRS INC	COM	913483103	2,057	27,624	SH	DFND	14	3,046	24,578	0
UNIVERSAL FST PRODS INC	COM	913543104	38,025	386,084	SH	DFND	14	71,039	315,045	0
UNIVERSAL FST PRODS INC	COM	913543104	961	9,760	SH	DFND	16	0	9,760	0
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	1,522	24,151	SH	DFND	14	2,561	21,590	0
UNIVERSAL INS HLDGS INC	COM	91359V107	3,729	147,976	SH	DFND	14	58,196	89,780	0
UNIVERSAL INS HLDGS INC	COM	91359V107	675	26,800	SH	DFND	16	0	26,800	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	18,831	152,828	SH	DFND	14	43,670	109,158	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	25	200	SH	DFND	16	0	200	0
UNIVERSAL TECHNICAL INST INC	COM	913915104	62	34,800	SH	DFND	14	2,237	32,563	0

UNIVEST CORP PA	COM	915271100	2,357	100,889	SH	DFND	14	3,001	97,888	0
UNUM GROUP	COM	91529Y106	29,941	847,954	SH	DFND	14	155,976	691,978	0
UNUM GROUP	COM	91529Y106	18	511	SH	DFND	16	0	511	0
URBAN OUTFITTERS INC	COM	917047102	4,186	121,273	SH	DFND	14	40,573	80,700	0
URBAN OUTFITTERS INC	COM	917047102	7	200	SH	DFND	16	0	200	0
URBAN OUTFITTERS INC	COM	917047102	146	4,240	SH	DFND	18	0	4,240	0
URBAN EDGE PPTYS	COM	91704F104	1,677	59,588	SH	DFND	14	18,185	41,403	0
URSTADT BIDDLE PPTYS INC	CL A	917286205	2,261	101,748	SH	DFND	14	24,478	77,270	0
URSTADT BIDDLE PPTYS INC	CL A	917286205	304	13,700	SH	DFND	16	0	13,700	0
US ECOLOGY INC	COM	91732J102	2,731	60,898	SH	DFND	14	24,128	36,770	0
VCA INC	COM	918194101	22,488	321,342	SH	DFND	14	46,330	275,012	0
VCA INC	COM	918194101	133	1,900	SH	DFND	16	0	1,900	0
V F CORP	COM	918204108	26,869	479,378	SH	DFND	14	161,448	317,930	0
V F CORP	COM	918204108	39	700	SH	DFND	16	0	700	0
V F CORP	COM	918204108	140	2,500	SH	DFND	18	0	2,500	0
VSE CORP	COM	918284100	1,680	49,438	SH	DFND	14	638	48,800	0
VOXX INTL CORP	CL A	91829F104	94	31,525	SH	DFND	14	975	30,550	0
VWR CORP	COM	91843L103	21,436	755,860	SH	DFND	14	66,060	689,800	0
VWR CORP	COM	91843L103	984	34,700	SH	DFND	16	0	34,700	0
VWR CORP	COM	91843L103	339	11,960	SH	DFND	18	0	11,960	0
VAIL RESORTS INC	COM	91879Q109	250	1,595	SH	DFND	10	1,595	0	0
VAIL RESORTS INC	COM	91879Q109	223	1,420	SH	DFND	14	1,320	100	0
VALE S A	ADR REPSTG PFD	91912E204	363	77,000	SH	DFND	18	0	77,000	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,427	26,930	SH	DFND	10	26,930	0	0
VALERO ENERGY CORP NEW	COM	91913Y100	129,001	2,433,977	SH	DFND	14	501,937	1,932,040	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,174	22,150	SH	DFND	16	0	22,150	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,113	21,000	SH	DFND	18	0	21,000	0
VALLEY NATL BANCORP	COM	919794107	1,548	159,064	SH	DFND	14	44,565	114,499	0
VALMONT INDS INC	COM	920253101	1,825	13,560	SH	DFND	14	3,150	10,410	0
VALSPAR CORP	COM	920355104	5,085	47,937	SH	DFND	14	10,669	37,268	0
VANDA PHARMACEUTICALS INC	COM	921659108	9,192	552,418	SH	DFND	14	175,618	376,800	0
VANDA PHARMACEUTICALS INC	COM	921659108	767	46,100	SH	DFND	16	0	46,100	0
VANECK VECTORS ETF TR	RUSSIA ETF	92189F403	5,457	290,900	SH	DFND	14	0	290,900	0
VANECK VECTORS ETF TR	RUSSIA ETF	92189F403	6,166	328,700	SH	DFND	16	0	328,700	0
VANECK VECTORS ETF TR	INDIA SMALL CAP	92189F767	1,591	34,250	SH	DFND	14	0	34,250	0
VANGUARD INTL EQUITY INDEX F	FTSE EUROPE ETF	922042874	994	20,400	SH	DFND	18	0	20,400	0
VANTIV INC	CL A	92210H105	554	9,840	SH	DFND	10	9,840	0	0
VANTIV INC	CL A	92210H105	3,120	55,450	SH	DFND	14	6,620	48,830	0
VARIAN MED SYS INC	COM	92220P105	13,189	132,511	SH	DFND	14	46,366	86,145	0
VARIAN MED SYS INC	COM	92220P105	25	255	SH	DFND	16	0	255	0
VARONIS SYS INC	COM	922280102	1,419	47,140	SH	DFND	14	18,940	28,200	0
VARONIS SYS INC	COM	922280102	253	8,400	SH	DFND	16	0	8,400	0
VASCO DATA SEC INTL INC	COM	92230Y104	870	49,396	SH	DFND	10	49,396	0	0
VASCO DATA SEC INTL INC	COM	92230Y104	937	53,218	SH	DFND	14	4,918	48,300	0
VASCULAR SOLUTIONS INC	COM	92231M109	1,737	36,007	SH	DFND	14	3,587	32,420	0
VECTREN CORP	COM	92240G101	18,871	375,912	SH	DFND	14	83,708	292,204	0

VECTREN CORP	COM	92240G101	100	2,000	SH	DFND	16	0	2,000	0
VECTOR GROUP LTD	COM	92240M108	245	11,398	SH	DFND	14	11,398	0	0
VEECO INSTRS INC DEL	COM	922417100	1,408	71,703	SH	DFND	14	6,811	64,892	0
VECTRUS INC	COM	92242T101	46	3,004	SH	DFND	10	3,004	0	0
VECTRUS INC	COM	92242T101	777	50,986	SH	DFND	14	7,496	43,490	0
VECTRUS INC	COM	92242T101	113	7,400	SH	DFND	16	0	7,400	0
VEDANTA LTD	SPONSORED ADR	92242Y100	8,071	778,259	SH	DFND	14	0	778,259	0
VEDANTA LTD	SPONSORED ADR	92242Y100	1,643	158,400	SH	DFND	16	0	158,400	0
VEEVA SYS INC	CL A COM	922475108	638	15,450	SH	DFND	14	5,550	9,900	0
VENTAS INC	COM	92276F100	399	5,650	SH	DFND	10	5,650	0	0
VENTAS INC	COM	92276F100	43,991	622,839	SH	DFND	14	183,776	439,063	0
VENTAS INC	COM	92276F100	49	700	SH	DFND	16	0	700	0
VENTAS INC	COM	92276F100	106,217	1,503,853	SH	DFND	3	212,538	1,291,315	0
VANGUARD INDEX FDS	REIT ETF	922908553	27,546	317,571	SH	DFND	14	0	317,571	0
VANGUARD INDEX FDS	REIT ETF	922908553	22,361	257,799	SH	DFND	3	257,799	0	0
VERA BRADLEY INC	COM	92335C106	529	34,925	SH	DFND	14	3,745	31,180	0
VEREIT INC	COM	92339V100	53,079	5,118,492	SH	DFND	14	548,013	4,570,479	0
VEREIT INC	COM	92339V100	1,085	104,600	SH	DFND	16	0	104,600	0
VERIFONE SYS INC	COM	92342Y109	396	25,180	SH	DFND	10	25,180	0	0
VERIFONE SYS INC	COM	92342Y109	1,047	66,534	SH	DFND	14	16,316	50,218	0
VERISIGN INC	COM	92343E102	10,415	133,117	SH	DFND	14	45,300	87,817	0
VERISIGN INC	COM	92343E102	19	245	SH	DFND	16	0	245	0
VERIZON COMMUNICATIONS INC	COM	92343V104	861	16,570	SH	DFND	10	16,570	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	604,098	11,621,734	SH	DFND	14	2,770,527	8,851,207	0
VERIZON COMMUNICATIONS INC	COM	92343V104	3,544	68,182	SH	DFND	16	0	68,182	0
VERINT SYS INC	COM	92343X100	1,148	30,504	SH	DFND	14	6,404	24,100	0
VERINT SYS INC	COM	92343X100	287	7,640	SH	DFND	18	0	7,640	0
VERITIV CORP	COM	923454102	155	3,080	SH	DFND	10	3,080	0	0
VERITIV CORP	COM	923454102	898	17,893	SH	DFND	14	2,115	15,778	0
VERISK ANALYTICS INC	COM	92345Y106	17,607	216,616	SH	DFND	14	75,414	141,202	0
VERISK ANALYTICS INC	COM	92345Y106	33	400	SH	DFND	16	0	400	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	49,225	564,445	SH	DFND	14	153,088	411,357	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	448	5,140	SH	DFND	16	0	5,140	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	4,962	56,900	SH	DFND	18	0	56,900	0
VIAD CORP	COM NEW	92552R406	1,685	45,712	SH	DFND	14	3,778	41,934	0
VIASAT INC	COM	92552V100	2,162	28,965	SH	DFND	14	8,408	20,557	0
VIACOM INC NEW	CL B	92553P201	31,546	827,984	SH	DFND	14	187,379	640,605	0
VIACOM INC NEW	CL B	92553P201	1,207	31,688	SH	DFND	16	0	31,688	0
VIACOM INC NEW	CL B	92553P201	171	4,500	SH	DFND	18	0	4,500	0
VIAVI SOLUTIONS INC	COM	925550105	3,048	412,429	SH	DFND	14	40,203	372,226	0
VICOR CORP	COM	925815102	524	45,212	SH	DFND	14	3,080	42,132	0
VIPSHOP HLDGS LTD	SPONSORED ADR	92763W103	2,437	166,100	SH	DFND	14	2,200	163,900	0
VIPSHOP HLDGS LTD	SPONSORED ADR	92763W103	32	2,200	SH	DFND	16	0	2,200	0

VISA INC	COM CL A	92826C839	224,002	2,708,604	SH	DFND	14	942,266	1,766,338	0
VISA INC	COM CL A	92826C839	332	4,010	SH	DFND	16	0	4,010	0
VIRTUSA CORP	COM	92827P102	1,216	49,251	SH	DFND	14	4,901	44,350	0
VIRTUS INVT PARTNERS INC	COM	92828Q109	1,047	10,698	SH	DFND	14	1,298	9,400	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	120	8,501	SH	DFND	10	8,501	0	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	17,322	1,229,358	SH	DFND	14	175,116	1,054,242	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	437	31,000	SH	DFND	16	0	31,000	0
VISTA OUTDOOR INC	COM	928377100	1,597	40,058	SH	DFND	14	8,498	31,560	0
VISTEON CORP	COM NEW	92839U206	618	8,630	SH	DFND	10	8,630	0	0
VISTEON CORP	COM NEW	92839U206	1,678	23,423	SH	DFND	14	4,023	19,400	0
VITAMIN SHOPPE INC	COM	92849E101	1,473	54,849	SH	DFND	14	4,509	50,340	0
VMWARE INC	CL A COM	928563402	3,955	53,922	SH	DFND	14	6,122	47,800	0
VONAGE HLDGS CORP	COM	92886T201	377	56,988	SH	DFND	10	56,988	0	0
VONAGE HLDGS CORP	COM	92886T201	1,030	155,867	SH	DFND	14	155,867	0	0
VORNADO RLTY TR	SH BEN INT	929042109	25,310	250,072	SH	DFND	14	85,182	164,890	0
VORNADO RLTY TR	SH BEN INT	929042109	40	391	SH	DFND	16	0	391	0
VORNADO RLTY TR	SH BEN INT	929042109	77,492	765,653	SH	DFND	3	106,464	659,189	0
VOYA FINL INC	COM	929089100	18,353	636,818	SH	DFND	14	123,028	513,790	0
VULCAN MATLS CO	COM	929160109	21,237	186,732	SH	DFND	14	64,257	122,475	0
VULCAN MATLS CO	COM	929160109	33	290	SH	DFND	16	0	290	0
WD-40 CO	COM	929236107	2,962	26,343	SH	DFND	14	2,620	23,723	0
WCI CMNTYS INC	COM PAR \$0.01	92923C807	908	38,280	SH	DFND	14	3,380	34,900	0
WGL HLDGS INC	COM	92924F106	2,907	46,358	SH	DFND	14	9,626	36,732	0
WABCO HLDGS INC	COM	92927K102	438	3,860	SH	DFND	14	3,790	70	0
WSFS FINL CORP	COM	929328102	3,957	108,451	SH	DFND	14	16,973	91,478	0
WMIH CORP	COM	92936P100	30	13,010	SH	DFND	14	13,010	0	0
W P CAREY INC	COM	92936U109	6,541	101,358	SH	DFND	14	6,058	95,300	0
W P CAREY INC	COM	92936U109	32	500	SH	DFND	16	0	500	0
WEC ENERGY GROUP INC	COM	92939U106	369	6,170	SH	DFND	10	6,170	0	0
WEC ENERGY GROUP INC	COM	92939U106	26,879	448,882	SH	DFND	14	149,781	299,101	0
WEC ENERGY GROUP INC	COM	92939U106	39	655	SH	DFND	16	0	655	0
WABASH NATL CORP	COM	929566107	511	35,872	SH	DFND	10	35,872	0	0
WABASH NATL CORP	COM	929566107	39,063	2,743,198	SH	DFND	14	555,961	2,187,237	0
WABASH NATL CORP	COM	929566107	1,014	71,200	SH	DFND	16	0	71,200	0
WABTEC CORP	COM	929740108	4,448	54,476	SH	DFND	14	13,414	41,062	0
WADDELL & REED FINL INC	CL A	930059100	940	51,740	SH	DFND	10	51,740	0	0
WADDELL & REED FINL INC	CL A	930059100	12,188	671,142	SH	DFND	14	231,792	439,350	0
WADDELL & REED FINL INC	CL A	930059100	20	1,100	SH	DFND	16	0	1,100	0
WAGeworks INC	COM	930427109	3,906	64,120	SH	DFND	14	5,330	58,790	0
WAL-MART STORES INC	COM	931142103	377,369	5,232,512	SH	DFND	14	1,085,790	4,146,722	0
WAL-MART STORES INC	COM	931142103	2,023	28,055	SH	DFND	16	0	28,055	0
WAL-MART STORES INC	COM	931142103	317	4,400	SH	DFND	18	0	4,400	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	389	4,825	SH	DFND	10	4,825	0	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	98,228	1,218,402	SH	DFND	14	418,474	799,928	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	153	1,895	SH	DFND	16	0	1,895	0

WALGREENS BOOTS ALLIANCE INC	COM	931427108	314	3,900	SH	DFND	18	0	3,900	0
WALKER & DUNLOP INC	COM	93148P102	338	13,392	SH	DFND	10	13,392	0	0
WALKER & DUNLOP INC	COM	93148P102	12,186	482,421	SH	DFND	14	70,230	412,191	0
WALKER & DUNLOP INC	COM	93148P102	594	23,500	SH	DFND	16	0	23,500	0
WASHINGTON FED INC	COM	938824109	17,464	654,560	SH	DFND	14	16,760	637,800	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	15,186	1,226,666	SH	DFND	14	402,849	823,817	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	90	7,300	SH	DFND	16	0	7,300	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	1,644	132,795	SH	DFND	3	0	132,795	0
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	274	8,813	SH	DFND	14	8,813	0	0
WASHINGTON TR BANCORP	COM	940610108	863	21,469	SH	DFND	14	21,469	0	0
WASTE CONNECTIONS INC	COM	94106B101	228	3,052	SH	DFND	14	0	3,052	0
WASTE MGMT INC DEL	COM	94106L109	36,707	575,711	SH	DFND	14	197,917	377,794	0
WASTE MGMT INC DEL	COM	94106L109	58	915	SH	DFND	16	0	915	0
WATERS CORP	COM	941848103	17,986	113,484	SH	DFND	14	39,656	73,828	0
WATERS CORP	COM	941848103	28	175	SH	DFND	16	0	175	0
WATSCO INC	COM	942622200	4,287	30,427	SH	DFND	14	3,564	26,863	0
WATTS WATER TECHNOLOGIES INC	CL A	942749102	3,336	51,448	SH	DFND	14	5,216	46,232	0
WEB COM GROUP INC	COM	94733A104	272	15,729	SH	DFND	14	4,629	11,100	0
WEBMD HEALTH CORP	COM	94770V102	2,268	45,639	SH	DFND	14	28,039	17,600	0
WEBSTER FINL CORP CONN	COM	947890109	2,232	58,726	SH	DFND	14	17,130	41,596	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	24,184	620,411	SH	DFND	14	149,387	471,024	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	152	3,900	SH	DFND	16	0	3,900	0
WELLCARE HEALTH PLANS INC	COM	94946T106	383	3,274	SH	DFND	10	3,274	0	0
WELLCARE HEALTH PLANS INC	COM	94946T106	46,148	394,128	SH	DFND	14	83,379	310,749	0
WELLCARE HEALTH PLANS INC	COM	94946T106	767	6,550	SH	DFND	16	0	6,550	0
WELLS FARGO & CO NEW	COM	949746101	1,740	39,290	SH	DFND	10	39,290	0	0
WELLS FARGO & CO NEW	COM	949746101	452,209	10,212,489	SH	DFND	14	3,043,058	7,169,431	0
WELLS FARGO & CO NEW	COM	949746101	1,267	28,610	SH	DFND	16	0	28,610	0
WELLTOWER INC	COM	95040Q104	38,688	517,429	SH	DFND	14	173,992	343,437	0
WELLTOWER INC	COM	95040Q104	60	800	SH	DFND	16	0	800	0
WELLTOWER INC	COM	95040Q104	71,376	954,613	SH	DFND	3	132,861	821,752	0
WENDYS CO	COM	95058W100	1,373	127,101	SH	DFND	14	34,949	92,152	0
WERNER ENTERPRISES INC	COM	950755108	904	38,865	SH	DFND	14	8,405	30,460	0
WESBANCO INC	COM	950810101	4,869	148,075	SH	DFND	14	25,027	123,048	0
WESCO AIRCRAFT HLDGS INC	COM	950814103	6,002	446,913	SH	DFND	14	173,113	273,800	0
WESCO AIRCRAFT HLDGS INC	COM	950814103	485	36,100	SH	DFND	16	0	36,100	0
WESCO INTL INC	COM	95082P105	18,139	294,989	SH	DFND	14	13,189	281,800	0
WEST BANCORPORATION INC	CAP STK	95123P106	873	44,530	SH	DFND	14	2,171	42,359	0
WEST CORP	COM	952355204	11,292	511,397	SH	DFND	14	71,860	439,537	0
WEST CORP	COM	952355204	773	35,000	SH	DFND	16	0	35,000	0
WEST MARINE INC	COM	954235107	137	16,600	SH	DFND	10	16,600	0	0
WEST MARINE INC	COM	954235107	16	1,990	SH	DFND	14	1,990	0	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	124	1,659	SH	DFND	10	1,659	0	0

WEST PHARMACEUTICAL SVSC INC	COM	955306105	36,374	488,244	SH	DFND	14	113,532	374,712	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	209	2,800	SH	DFND	16	0	2,800	0
WESTAMERICA BANCORPORATION	COM	957090103	2,348	46,146	SH	DFND	14	4,837	41,309	0
WESTAR ENERGY INC	COM	95709T100	4,780	84,229	SH	DFND	14	19,751	64,478	0
WESTERN ALLIANCE BANCORP	COM	957638109	812	21,642	SH	DFND	10	21,642	0	0
WESTERN ALLIANCE BANCORP	COM	957638109	4,189	111,583	SH	DFND	14	52,783	58,800	0
WESTERN ASSET MTG CAP CORP	COM	95790D105	941	90,275	SH	DFND	14	4,675	85,600	0
WESTERN DIGITAL CORP	COM	958102105	192	3,280	SH	DFND	10	3,280	0	0
WESTERN DIGITAL CORP	COM	958102105	53,116	908,430	SH	DFND	14	176,920	731,510	0
WESTERN DIGITAL CORP	COM	958102105	32	547	SH	DFND	16	0	547	0
WESTERN REFNG INC	COM	959319104	41,534	1,569,697	SH	DFND	14	148,056	1,421,641	0
WESTERN REFNG INC	COM	959319104	1,191	45,000	SH	DFND	16	0	45,000	0
WESTERN UN CO	COM	959802109	23,578	1,132,465	SH	DFND	14	273,964	858,501	0
WESTERN UN CO	COM	959802109	21	985	SH	DFND	16	0	985	0
WESTLAKE CHEM CORP	COM	960413102	38,893	726,969	SH	DFND	14	35,219	691,750	0
WESTLAKE CHEM CORP	COM	960413102	21	400	SH	DFND	16	0	400	0
WESTROCK CO	COM	96145D105	32,677	674,033	SH	DFND	14	138,311	535,722	0
WESTROCK CO	COM	96145D105	27	566	SH	DFND	16	0	566	0
WESTROCK CO	COM	96145D105	461	9,500	SH	DFND	18	0	9,500	0
WEX INC	COM	96208T104	2,518	23,298	SH	DFND	14	5,746	17,552	0
WEYERHAEUSER CO	COM	962166104	33,913	1,061,770	SH	DFND	14	357,812	703,958	0
WEYERHAEUSER CO	COM	962166104	50	1,560	SH	DFND	16	0	1,560	0
WHIRLPOOL CORP	COM	963320106	42,453	261,799	SH	DFND	14	110,282	151,517	0
WHIRLPOOL CORP	COM	963320106	28	174	SH	DFND	16	0	174	0
WHIRLPOOL CORP	COM	963320106	162	1,000	SH	DFND	18	0	1,000	0
WHITEWAVE FOODS CO	COM	966244105	5,587	102,642	SH	DFND	14	22,137	80,505	0
WHITING PETE CORP NEW	COM	966387102	128	14,639	SH	DFND	14	14,639	0	0
WHITING PETE CORP NEW	COM	966387102	181	20,700	SH	DFND	18	0	20,700	0
WHOLE FOODS MKT INC	COM	966837106	12,640	445,839	SH	DFND	14	150,800	295,039	0
WHOLE FOODS MKT INC	COM	966837106	17	600	SH	DFND	16	0	600	0
WILEY JOHN & SONS INC	CLA	968223206	1,773	34,345	SH	DFND	14	6,148	28,197	0
WILLIAMS COS INC DEL	COM	969457100	29,446	958,218	SH	DFND	14	331,976	626,242	0
WILLIAMS COS INC DEL	COM	969457100	43	1,385	SH	DFND	16	0	1,385	0
WILLIAMS COS INC DEL	COM	969457100	1,675	54,500	SH	DFND	18	0	54,500	0
WILLIAMS SONOMA INC	COM	969904101	2,486	48,659	SH	DFND	14	11,469	37,190	0
WINDSTREAM HLDGS INC	COM NEW	97382A200	115	11,430	SH	DFND	14	11,430	0	0
WINNEBAGO INDS INC	COM	974637100	246	10,443	SH	DFND	10	10,443	0	0
WINNEBAGO INDS INC	COM	974637100	1,255	53,234	SH	DFND	14	4,728	48,506	0
WINTRUST FINL CORP	COM	97650W108	7,146	128,587	SH	DFND	14	9,131	119,456	0
WINTRUST FINL CORP	COM	97650W108	739	13,300	SH	DFND	16	0	13,300	0
WIPRO LTD	SPON ADR 1 SH	97651M109	7,452	767,441	SH	DFND	14	0	767,441	0
WIPRO LTD	SPON ADR 1 SH	97651M109	1,580	162,700	SH	DFND	16	0	162,700	0
WISDOMTREE INVTs INC	COM	97717P104	734	71,310	SH	DFND	14	19,310	52,000	0
WOLVERINE WORLD WIDE INC	COM	978097103	11,400	495,012	SH	DFND	14	89,582	405,430	0
WOLVERINE WORLD WIDE INC	COM	978097103	854	37,100	SH	DFND	16	0	37,100	0
WOODWARD INC	COM	980745103	383	6,122	SH	DFND	10	6,122	0	0
WOODWARD INC	COM	980745103	2,333	37,341	SH	DFND	14	10,824	26,517	0

WORKDAY INC	CL A	98138H101	322	3,510	SH	DFND	14	3,340	170	0
WORLD ACCEP CORP DEL	COM	981419104	69	1,414	SH	DFND	10	1,414	0	0
WORLD ACCEP CORP DEL	COM	981419104	1,721	35,092	SH	DFND	14	1,317	33,775	0
WORLD FUEL SVCS CORP	COM	981475106	486	10,500	SH	DFND	10	10,500	0	0
WORLD FUEL SVCS CORP	COM	981475106	20,892	451,623	SH	DFND	14	106,919	344,704	0
WORLD FUEL SVCS CORP	COM	981475106	130	2,800	SH	DFND	16	0	2,800	0
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1,377	64,638	SH	DFND	14	5,598	59,040	0
WORTHINGTON INDS INC	COM	981811102	504	10,498	SH	DFND	10	10,498	0	0
WORTHINGTON INDS INC	COM	981811102	44,915	935,148	SH	DFND	14	218,424	716,724	0
WORTHINGTON INDS INC	COM	981811102	922	19,200	SH	DFND	16	0	19,200	0
WPX ENERGY INC	COM	98212B103	2,682	203,332	SH	DFND	14	47,828	155,504	0
WPX ENERGY INC	COM	98212B103	117	8,900	SH	DFND	16	0	8,900	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	773	11,480	SH	DFND	10	11,480	0	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	38,328	569,259	SH	DFND	14	125,444	443,815	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	16	240	SH	DFND	16	0	240	0
WYNN RESORTS LTD	COM	983134107	10,873	111,609	SH	DFND	14	38,706	72,903	0
WYNN RESORTS LTD	COM	983134107	18	180	SH	DFND	16	0	180	0
XO GROUP INC	COM	983772104	352	18,200	SH	DFND	10	18,200	0	0
XO GROUP INC	COM	983772104	1,079	55,828	SH	DFND	14	4,373	51,455	0
XO GROUP INC	COM	983772104	170	8,800	SH	DFND	16	0	8,800	0
XPO LOGISTICS INC	COM	983793100	374	10,209	SH	DFND	14	10,209	0	0
XACTLY CORP	COM	98386L101	127	8,635	SH	DFND	10	8,635	0	0
XACTLY CORP	COM	98386L101	22	1,490	SH	DFND	14	1,490	0	0
XCEL ENERGY INC	COM	98389B100	29,738	722,839	SH	DFND	14	241,797	481,042	0
XCEL ENERGY INC	COM	98389B100	44	1,080	SH	DFND	16	0	1,080	0
XILINX INC	COM	983919101	19,453	357,991	SH	DFND	14	122,618	235,373	0
XILINX INC	COM	983919101	27	500	SH	DFND	16	0	500	0
XENIA HOTELS & RESORTS INC	COM	984017103	8,229	542,100	SH	DFND	14	163,670	378,430	0
XEROX CORP	COM	984121103	632	62,390	SH	DFND	10	62,390	0	0
XEROX CORP	COM	984121103	30,084	2,969,821	SH	DFND	14	587,264	2,382,557	0
XEROX CORP	COM	984121103	14	1,334	SH	DFND	16	0	1,334	0
XYLEM INC	COM	98419M100	13,146	250,637	SH	DFND	14	85,538	165,099	0
XYLEM INC	COM	98419M100	18	350	SH	DFND	16	0	350	0
YAHOO INC	COM	984332106	52,451	1,216,954	SH	DFND	14	421,509	795,445	0
YAHOO INC	COM	984332106	80	1,860	SH	DFND	16	0	1,860	0
YELP INC	CL A	985817105	158	3,790	SH	DFND	14	3,790	0	0
YELP INC	CL A	985817105	447	10,710	SH	DFND	18	0	10,710	0
YUM BRANDS INC	COM	988498101	49,068	540,339	SH	DFND	14	182,040	358,299	0
YUM BRANDS INC	COM	988498101	74	810	SH	DFND	16	0	810	0
YUM BRANDS INC	COM	988498101	136	1,500	SH	DFND	18	0	1,500	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	618	8,874	SH	DFND	10	8,874	0	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	24,582	353,136	SH	DFND	14	74,256	278,880	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	167	2,400	SH	DFND	16	0	2,400	0
ZELTIQ AESTHETICS INC	COM	98933Q108	2,460	62,717	SH	DFND	14	5,437	57,280	0
ZILLOW GROUP INC	CL C CAP STK	98954M200	232	6,684	SH	DFND	14	6,514	170	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	36,211	278,503	SH	DFND	14	97,263	181,240	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	55	425	SH	DFND	16	0	425	0
ZIONS BANCORPORATION	COM	989701107	8,570	276,285	SH	DFND	14	93,886	182,399	0

ZIONS BANCORPORATION	COM	989701107	11	350	SH	DFND	16	0	350	0
ZIOPHARM ONCOLOGY INC	COM	98973P101	72	12,773	SH	DFND	14	12,773	0	0
ZIX CORP	COM	98974P100	109	26,673	SH	DFND	14	6,373	20,300	0
ZIX CORP	COM	98974P100	50	12,300	SH	DFND	16	0	12,300	0
ZOETIS INC	CL A	98978V103	936	18,000	SH	DFND	10	18,000	0	0
ZOETIS INC	CL A	98978V103	38,462	739,503	SH	DFND	14	217,670	521,833	0
ZOETIS INC	CL A	98978V103	52	1,000	SH	DFND	16	0	1,000	0
ZUMIEZ INC	COM	989817101	672	37,356	SH	DFND	10	37,356	0	0
ZUMIEZ INC	COM	989817101	563	31,285	SH	DFND	14	3,316	27,969	0
ZYNGA INC	CL A	98986T108	153	52,700	SH	DFND	14	52,700	0	0
ZYNGA INC	CL A	98986T108	88	30,170	SH	DFND	18	0	30,170	0
AIRCASTLE LTD	COM	G0129K104	12,543	631,547	SH	DFND	14	6,694	624,853	0
ALKERMES PLC	SHS	G01767105	502	10,665	SH	DFND	14	9,165	1,500	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	9,155	132,858	SH	DFND	14	42,600	90,258	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	11	166	SH	DFND	16	0	166	0
ALLERGAN PLC	SHS	G0177J108	629	2,730	SH	DFND	10	2,730	0	0
ALLERGAN PLC	SHS	G0177J108	227,812	989,152	SH	DFND	14	273,320	715,832	0
ALLERGAN PLC	SHS	G0177J108	797	3,461	SH	DFND	16	0	3,461	0
AMBARELLA INC	SHS	G037AX101	145	1,976	SH	DFND	10	1,976	0	0
AMBARELLA INC	SHS	G037AX101	181	2,460	SH	DFND	14	2,460	0	0
AON PLC	SHS CL A	G0408V102	40,264	357,930	SH	DFND	14	114,731	243,199	0
AON PLC	SHS CL A	G0408V102	65	575	SH	DFND	16	0	575	0
ARCH CAP GROUP LTD	ORD	G0450A105	165	2,081	SH	DFND	10	2,081	0	0
ARCH CAP GROUP LTD	ORD	G0450A105	580	7,320	SH	DFND	14	7,190	130	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	10,539	186,788	SH	DFND	14	3,607	183,181	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	391	8,393	SH	DFND	10	8,393	0	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	24,237	520,217	SH	DFND	14	73,192	447,025	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	84	1,800	SH	DFND	16	0	1,800	0
ARRIS INTL INC	SHS	G0551A103	3,162	111,612	SH	DFND	14	25,274	86,338	0
ASSURED GUARANTY LTD	COM	G0585R106	14,465	521,245	SH	DFND	14	107,145	414,100	0
ASSURED GUARANTY LTD	COM	G0585R106	244	8,800	SH	DFND	16	0	8,800	0
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	9,756	179,570	SH	DFND	14	15,970	163,600	0
AXALTA COATING SYS LTD	COM	G0750C108	201	7,110	SH	DFND	14	6,900	210	0
AXOVANT SCIENCES LTD	COM	G0750W104	23	1,610	SH	DFND	14	1,610	0	0
AXOVANT SCIENCES LTD	COM	G0750W104	146	10,400	SH	DFND	16	0	10,400	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	535	4,380	SH	DFND	10	4,380	0	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	245,106	2,006,273	SH	DFND	14	455,925	1,550,348	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	1,593	13,040	SH	DFND	16	0	13,040	0
BELMOND LTD	CL A	G1154H107	1,847	145,294	SH	DFND	14	10,774	134,520	0
BUNGE LIMITED	COM	G16962105	89,270	1,507,175	SH	DFND	14	212,565	1,294,610	0
BUNGE LIMITED	COM	G16962105	1,185	20,000	SH	DFND	16	0	20,000	0
CARDTRONICS PLC	SHS CL A	G1991C105	40,693	912,402	SH	DFND	14	203,902	708,500	0
CARDTRONICS PLC	SHS CL A	G1991C105	1,021	22,900	SH	DFND	16	0	22,900	0
CHINA YUCHAI INTL LTD	COM	G21082105	282	26,000	SH	DFND	14	0	26,000	0
COCA COLA EUROPEAN PARTNERS	SHS	G25839104	291	7,290	SH	DFND	10	7,290	0	0
COCA COLA EUROPEAN PARTNERS	SHS	G25839104	106	2,654	SH	DFND	14	2,654	0	0

DELPHI AUTOMOTIVE PLC	SHS	G27823106	375	5,260	SH	DFND	10	5,260	0	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	26,186	367,163	SH	DFND	14	117,730	249,433	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	39	540	SH	DFND	16	0	540	0
EATON CORP PLC	SHS	G29183103	114,412	1,741,170	SH	DFND	14	304,375	1,436,795	0
EATON CORP PLC	SHS	G29183103	142	2,163	SH	DFND	16	0	2,163	0
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	23,681	361,819	SH	DFND	14	16,501	345,318	0
ENDO INTL PLC	SHS	G30401106	5,403	268,115	SH	DFND	14	91,886	176,229	0
ENDO INTL PLC	SHS	G30401106	7	350	SH	DFND	16	0	350	0
ENSTAR GROUP LIMITED	SHS	G3075P101	229	1,392	SH	DFND	14	1,392	0	0
ENSCO PLC	SHS CLASS A	G3157S106	67,797	7,976,092	SH	DFND	14	1,100,842	6,875,250	0
ENSCO PLC	SHS CLASS A	G3157S106	517	60,800	SH	DFND	16	0	60,800	0
ESSENT GROUP LTD	COM	G3198U102	4,097	153,980	SH	DFND	14	29,980	124,000	0
ESSENT GROUP LTD	COM	G3198U102	705	26,500	SH	DFND	16	0	26,500	0
EVEREST RE GROUP LTD	COM	G3223R108	429	2,260	SH	DFND	10	2,260	0	0
EVEREST RE GROUP LTD	COM	G3223R108	20,035	105,464	SH	DFND	14	13,827	91,637	0
FABRINET	SHS	G3323L100	2,997	67,219	SH	DFND	14	6,919	60,300	0
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	23,841	398,010	SH	DFND	14	40,049	357,961	0
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	863	14,400	SH	DFND	16	0	14,400	0
GENPACT LIMITED	SHS	G3922B107	331	13,817	SH	DFND	14	11,217	2,600	0
HELEN OF TROY CORP LTD	COM	G4388N106	1,602	18,593	SH	DFND	14	5,113	13,480	0
HERBALIFE LTD	COM USD SHS	G4412G101	286	4,621	SH	DFND	14	4,621	0	0
HORIZON PHARMA PLC	SHS	G4617B105	168	9,284	SH	DFND	10	9,284	0	0
HORIZON PHARMA PLC	SHS	G4617B105	291	16,060	SH	DFND	14	16,060	0	0
INGERSOLL-RAND PLC	SHS	G47791101	72,052	1,060,528	SH	DFND	14	160,608	899,920	0
INGERSOLL-RAND PLC	SHS	G47791101	1,250	18,400	SH	DFND	16	0	18,400	0
INTERNATIONAL GAME TECHNOLOG	SHS USD	G4863A108	1,634	67,020	SH	DFND	14	3,420	63,600	0
WEATHERFORD INTL PLC	ORD SHS	G48833100	373	66,424	SH	DFND	14	17,500	48,924	0
INVESCO LTD	SHS	G491BT108	26,433	845,330	SH	DFND	14	232,742	612,588	0
INVESCO LTD	SHS	G491BT108	356	11,375	SH	DFND	16	0	11,375	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	66,418	546,738	SH	DFND	14	67,216	479,522	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	1,192	9,810	SH	DFND	16	0	9,810	0
JOHNSON CTLS INTL PLC	SHS	G51502105	385	8,272	SH	DFND	10	8,272	0	0
JOHNSON CTLS INTL PLC	SHS	G51502105	59,425	1,277,129	SH	DFND	14	408,432	868,697	0
JOHNSON CTLS INTL PLC	SHS	G51502105	91	1,961	SH	DFND	16	0	1,961	0
LIBERTY GLOBAL PLC	SHS CL C	G5480U120	263	7,968	SH	DFND	14	7,126	842	0
LIVANOVA PLC	SHS	G5509L101	1,408	23,416	SH	DFND	14	3,399	20,017	0
MAIDEN HOLDINGS LTD	SHS	G5753U112	3,659	288,344	SH	DFND	14	11,039	277,305	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	127,483	1,826,927	SH	DFND	14	186,897	1,640,030	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	1,326	19,000	SH	DFND	16	0	19,000	0
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	411	30,940	SH	DFND	14	30,430	510	0
MEDTRONIC PLC	SHS	G5960L103	190,616	2,206,204	SH	DFND	14	732,260	1,473,944	0
MEDTRONIC PLC	SHS	G5960L103	254	2,940	SH	DFND	16	0	2,940	0
MICHAEL KORS HLDGS LTD	SHS	G60754101	10,818	231,205	SH	DFND	14	73,100	158,105	0
MICHAEL KORS HLDGS LTD	SHS	G60754101	16	340	SH	DFND	16	0	340	0
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	3,438	158,295	SH	DFND	14	51,695	106,600	0

ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	237	10,900	SH	DFND	16	0	10,900	0
NABORS INDUSTRIES LTD	SHS	G6359F103	747	61,450	SH	DFND	10	61,450	0	0
NABORS INDUSTRIES LTD	SHS	G6359F103	22,674	1,864,629	SH	DFND	14	167,177	1,697,452	0
NABORS INDUSTRIES LTD	SHS	G6359F103	94	7,700	SH	DFND	16	0	7,700	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	24,542	458,134	SH	DFND	14	146,112	312,022	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	39	730	SH	DFND	16	0	730	0
NOBLE CORP PLC	SHS USD	G65431101	9,234	1,456,504	SH	DFND	14	126,912	1,329,592	0
NORWEGIAN CRUISE LINE HLDGS	SHS	G66721104	4,615	122,405	SH	DFND	14	14,965	107,440	0
OXFORD IMMUNOTEC GLOBAL PLC	ORD SHS	G6855A103	139	11,090	SH	DFND	14	1,390	9,700	0
PROTHENA CORP PLC	SHS	G72800108	2,157	35,960	SH	DFND	14	35,960	0	0
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	3,749	31,198	SH	DFND	14	7,648	23,550	0
ROWAN COMPANIES PLC	SHS CL A	G7665A101	12,014	792,460	SH	DFND	14	72,825	719,635	0
SEADRILL LIMITED	SHS	G7945E105	61	25,550	SH	DFND	14	25,550	0	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	28,401	736,730	SH	DFND	14	142,688	594,042	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	101	2,620	SH	DFND	16	0	2,620	0
PENTAIR PLC	SHS	G7S00T104	16,161	251,580	SH	DFND	14	81,937	169,643	0
PENTAIR PLC	SHS	G7S00T104	22	346	SH	DFND	16	0	346	0
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	6,987	474,309	SH	DFND	14	7,440	466,869	0
SIGNET JEWELERS LIMITED	SHS	G81276100	8,125	109,022	SH	DFND	14	37,522	71,500	0
SIGNET JEWELERS LIMITED	SHS	G81276100	12	160	SH	DFND	16	0	160	0
STERIS PLC	SHS USD	G84720104	356	4,876	SH	DFND	10	4,876	0	0
STERIS PLC	SHS USD	G84720104	3,412	46,670	SH	DFND	14	7,530	39,140	0
TEXTAINER GROUP HOLDINGS LTD	SHS	G8766E109	836	111,620	SH	DFND	14	3,020	108,600	0
TRAVELPORT WORLDWIDE LTD	SHS	G9019D104	8,022	533,720	SH	DFND	14	148,020	385,700	0
TRAVELPORT WORLDWIDE LTD	SHS	G9019D104	711	47,300	SH	DFND	16	0	47,300	0
TRITON INTL LTD	CL A	G9078F107	526	39,888	SH	DFND	14	2,451	37,437	0
VALIDUS HOLDINGS LTD	COM SHS	G9319H102	3,906	78,410	SH	DFND	14	8,810	69,600	0
WHITE MTNS INS GROUP LTD	COM	G9618E107	416	501	SH	DFND	14	501	0	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	23,299	175,482	SH	DFND	14	55,232	120,250	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	37	277	SH	DFND	16	0	277	0
PERRIGO CO PLC	SHS	G97822103	17,841	193,226	SH	DFND	14	61,730	131,496	0
PERRIGO CO PLC	SHS	G97822103	28	300	SH	DFND	16	0	300	0
XL GROUP LTD	COM	G98294104	70,527	2,097,136	SH	DFND	14	347,005	1,750,131	0
XL GROUP LTD	COM	G98294104	395	11,755	SH	DFND	16	0	11,755	0
CHUBB LIMITED	COM	H1467J104	256	2,040	SH	DFND	10	2,040	0	0
CHUBB LIMITED	COM	H1467J104	102,814	818,254	SH	DFND	14	222,953	595,301	0
CHUBB LIMITED	COM	H1467J104	126	1,002	SH	DFND	16	0	1,002	0
GARMIN LTD	SHS	H2906T109	7,407	153,956	SH	DFND	14	48,500	105,456	0
GARMIN LTD	SHS	H2906T109	10	200	SH	DFND	16	0	200	0
TE CONNECTIVITY LTD	REG SHS	H84989104	444	6,900	SH	DFND	10	6,900	0	0
TE CONNECTIVITY LTD	REG SHS	H84989104	30,614	475,528	SH	DFND	14	150,596	324,932	0
TE CONNECTIVITY LTD	REG SHS	H84989104	48	750	SH	DFND	16	0	750	0
TRANSOCEAN LTD	REG SHS	H8817H100	12,842	1,204,659	SH	DFND	14	185,685	1,018,974	0

TRANSOCEAN LTD	REG SHS	H8817H100	6	570	SH	DFND	16	0	570	0
ALTISOURCE PORTFOLIO SOLNS S	REG SHS	L0175J104	1,487	45,900	SH	DFND	14	42,800	3,100	0
GLOBANT S A	COM	L44385109	8,296	196,970	SH	DFND	14	61,670	135,300	0
GLOBANT S A	COM	L44385109	661	15,700	SH	DFND	16	0	15,700	0
TRINSEO S A	SHS	L9340P101	28,015	495,320	SH	DFND	14	66,940	428,380	0
TRINSEO S A	SHS	L9340P101	1,058	18,700	SH	DFND	16	0	18,700	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	997	12,847	SH	DFND	14	12,395	452	0
ORBOTECH LTD	ORD	M75253100	181	6,126	SH	DFND	10	6,126	0	0
ORBOTECH LTD	ORD	M75253100	9,289	313,700	SH	DFND	14	0	313,700	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	534	4,830	SH	DFND	10	4,830	0	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	194	1,754	SH	DFND	14	1,607	147	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	33	300	SH	DFND	16	0	300	0
AERCAP HOLDINGS NV	SHS	N00985106	632	16,411	SH	DFND	14	15,859	552	0
AVG TECHNOLOGIES N V	SHS	N07831105	2,292	91,630	SH	DFND	14	91,630	0	0
MOBILEYE N V AMSTELVEEN	ORD SHS	N51488117	2,696	63,326	SH	DFND	14	20,665	42,661	0
MOBILEYE N V AMSTELVEEN	ORD SHS	N51488117	132	3,100	SH	DFND	16	0	3,100	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	176,946	2,193,731	SH	DFND	14	408,984	1,784,747	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	1,349	16,720	SH	DFND	16	0	16,720	0
MYLAN N V	SHS EURO	N59465109	485	12,730	SH	DFND	10	12,730	0	0
MYLAN N V	SHS EURO	N59465109	23,010	603,625	SH	DFND	14	197,397	406,228	0
MYLAN N V	SHS EURO	N59465109	36	945	SH	DFND	16	0	945	0
NXP SEMICONDUCTORS N V	COM	N6596X109	5,533	54,244	SH	DFND	14	34,858	19,386	0
NXP SEMICONDUCTORS N V	COM	N6596X109	418	4,100	SH	DFND	16	0	4,100	0
ORTHOFIX INTL N V	COM	N6748L102	3,258	76,184	SH	DFND	14	34,484	41,700	0
ORTHOFIX INTL N V	COM	N6748L102	496	11,600	SH	DFND	16	0	11,600	0
SAPIENS INTL CORP N V	SHS NEW	N7716A151	467	36,600	SH	DFND	14	1,600	35,000	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	41,412	552,527	SH	DFND	14	196,330	356,197	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	442	5,900	SH	DFND	16	0	5,900	0
ARDMORE SHIPPING CORP	COM	Y0207T100	517	73,440	SH	DFND	14	1,940	71,500	0
BROADCOM LTD	SHS	Y09827109	1,955	11,330	SH	DFND	10	11,330	0	0
BROADCOM LTD	SHS	Y09827109	92,962	538,848	SH	DFND	14	171,522	367,326	0
BROADCOM LTD	SHS	Y09827109	147	850	SH	DFND	16	0	850	0
DHT HOLDINGS INC	SHS NEW	Y2065G121	3,919	935,370	SH	DFND	14	5,670	929,700	0
DORIAN LPG LTD	SHS USD	Y2106R110	839	139,800	SH	DFND	14	2,300	137,500	0
FLEX LTD	ORD	Y2573F102	170	12,510	SH	DFND	10	12,510	0	0
FLEX LTD	ORD	Y2573F102	90	6,592	SH	DFND	14	5,820	772	0
SCORPIO TANKERS INC	SHS	Y7542C106	5,736	1,238,862	SH	DFND	14	10,662	1,228,200	0
TEEKAY CORPORATION	COM	Y8564W103	2,239	290,363	SH	DFND	14	133,563	156,800	0
TEEKAY TANKERS LTD	CL A	Y8565N102	964	381,173	SH	DFND	14	7,073	374,100	0