

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

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

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

OMB APPROVAL

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

Report for the Calendar Year or Quarter Ended: 12-31-2016

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:

/s/ Richard Baker

[Signature]

Newark, NJ

[City, State]

02-07-2017

[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
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028-00074	JENNISON ASSOCIATES LLC
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Form 13F Summary Page

Report Summary:

Number of Other Included Managers: 5

Form 13F Information Table Entry Total: 4,109

Form 13F Information Table Value Total: 62,184,910

(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	348	48,113	SH DFND	10	48,113 0 0
AAC HLDGS INC	COM	000307108	5	630	SH DFND	14	630 0 0
AAON INC	COM PAR \$0.004	000360206	3,513	106,296	SH DFND	14	39,913 66,383 0
AAR CORP	COM	000361105	3,869	117,052	SH DFND	14	5,359 111,693 0
ACCO BRANDS CORP	COM	00081T108	8,994	689,216	SH DFND	14	11,075 678,141 0
ABM INDS INC	COM	000957100	4,031	98,712	SH DFND	14	11,965 86,747 0
AFLAC INC	COM	001055102	1,653	23,745	SH DFND	10	23,745 0 0
AFLAC INC	COM	001055102	121,909	1,751,565	SH DFND	14	339,035 1,412,530 0
AFLAC INC	COM	001055102	660	9,480	SH DFND	16	0 9,480 0
AGCO CORP	COM	001084102	2,277	39,360	SH DFND	14	9,255 30,105 0
AG MTG INVT TR INC	COM	001228105	5,737	335,277	SH DFND	14	25,796 309,481 0
AGNC INVT CORP	COM	00123Q104	12,090	666,853	SH DFND	14	60,403 606,450 0
AES CORP	COM	00130H105	88,504	7,616,560	SH DFND	14	1,549,638 6,066,922 0
AES CORP	COM	00130H105	28	2,410	SH DFND	16	0 2,410 0
AK STL HLDG CORP	COM	001547108	5,451	533,919	SH DFND	14	50,620 483,299 0
ALPS ETF TR	ALERIAN MLP	00162Q866	382	30,300	SH DFND	18	0 30,300 0
AMAG PHARMACEUTICALS INC	COM	00163U106	10,748	308,847	SH DFND	14	108,327 200,520 0
AMAG PHARMACEUTICALS INC	COM	00163U106	811	23,300	SH DFND	16	0 23,300 0
AMC NETWORKS INC	CL A	00164V103	9,353	178,693	SH DFND	14	7,996 170,697 0
AMC ENTMT HLDGS INC	CL A COM	00165C104	620	18,419	SH DFND	14	14,519 3,900 0
AMN HEALTHCARE SERVICES INC	COM	001744101	3,179	82,671	SH DFND	14	8,048 74,623 0
ANI PHARMACEUTICALS INC	COM	00182C103	841	13,880	SH DFND	14	1,600 12,280 0
AT&T INC	COM	00206R102	1,507	35,444	SH DFND	10	35,444 0 0
AT&T INC	COM	00206R102	744,536	17,506,134	SH DFND	14	4,133,942 13,372,192 0
AT&T INC	COM	00206R102	2,546	59,858	SH DFND	16	0 59,858 0
A10 NETWORKS INC	COM	002121101	807	97,070	SH DFND	14	31,970 65,100 0
A10 NETWORKS INC	COM	002121101	71	8,600	SH DFND	16	0 8,600 0
ATN INTL INC	COM	00215F107	3,766	46,999	SH DFND	14	26,439 20,560 0
AZZ INC	COM	002474104	5,086	79,586	SH DFND	14	25,364 54,222 0
AARONS INC	COM PAR \$0.50	002535300	1,844	57,657	SH DFND	14	11,492 46,165 0
ABAXIS INC	COM	002567105	2,029	38,459	SH DFND	14	3,649 34,810 0
ABBOTT LABS	COM	002824100	150,207	3,910,631	SH DFND	14	810,249 3,100,382 0
ABBOTT LABS	COM	002824100	1,260	32,815	SH DFND	16	0 32,815 0
ABBVIE INC	COM	00287Y109	153,550	2,452,088	SH DFND	14	769,599 1,682,489 0

ABBVIE INC	COM	00287Y109	546	8,715	SH	DFND	16	0	8,715	0
ABERCROMBIE & FITCH CO	CL A	002896207	1,384	115,369	SH	DFND	14	11,450	103,919	0
ABIOMED INC	COM	003654100	131	1,162	SH	DFND	10	1,162	0	0
ABIOMED INC	COM	003654100	4,691	41,629	SH	DFND	14	5,424	36,205	0
ABIOMED INC	COM	003654100	6,828	60,600	SH	DFND	18	0	60,600	0
ABRAXAS PETE CORP	COM	003830106	27	10,465	SH	DFND	14	10,465	0	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	145	4,370	SH	DFND	14	4,370	0	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	6,862	207,300	SH	DFND	18	0	207,300	0
ACADIA PHARMACEUTICALS INC	COM	004225108	134	4,630	SH	DFND	14	4,630	0	0
ACADIA PHARMACEUTICALS INC	COM	004225108	5,598	194,100	SH	DFND	18	0	194,100	0
ACADIA RLTY TR	COM SH BEN INT	004239109	4,559	139,506	SH	DFND	14	14,538	124,968	0
ACCELERON PHARMA INC	COM	00434H108	62	2,430	SH	DFND	14	2,430	0	0
ACCELERON PHARMA INC	COM	00434H108	1,820	71,300	SH	DFND	18	0	71,300	0
ACCURAY INC	COM	004397105	33	7,080	SH	DFND	14	7,080	0	0
ACCURAY INC	COM	004397105	2,340	508,700	SH	DFND	18	0	508,700	0
ACETO CORP	COM	004446100	1,152	52,441	SH	DFND	14	6,811	45,630	0
ACHAOGEN INC	COM	004449104	137	10,548	SH	DFND	10	10,548	0	0
ACHILLION PHARMACEUTICALS IN	COM	00448Q201	48	11,632	SH	DFND	14	11,632	0	0
ACI WORLDWIDE INC	COM	004498101	3,002	165,404	SH	DFND	14	19,109	146,295	0
ACI WORLDWIDE INC	COM	004498101	348	19,200	SH	DFND	16	0	19,200	0
ACORDA THERAPEUTICS INC	COM	00484M106	2,175	115,672	SH	DFND	14	7,382	108,290	0
ACTIVISION BLIZZARD INC	COM	00507V109	33,820	936,577	SH	DFND	14	313,756	622,821	0
ACTIVISION BLIZZARD INC	COM	00507V109	54	1,500	SH	DFND	16	0	1,500	0
ACTUANT CORP	CL A NEW	00508X203	2,620	100,952	SH	DFND	14	9,941	91,011	0
ACTUANT CORP	CL A NEW	00508X203	117	4,500	SH	DFND	18	0	4,500	0
ACUITY BRANDS INC	COM	00508Y102	14,024	60,747	SH	DFND	14	20,892	39,855	0
ACUITY BRANDS INC	COM	00508Y102	23	100	SH	DFND	16	0	100	0
ACXIOM CORP	COM	005125109	282	10,519	SH	DFND	10	10,519	0	0
ACXIOM CORP	COM	005125109	1,288	48,051	SH	DFND	14	13,382	34,669	0
ADAMS RES & ENERGY INC	COM NEW	006351308	911	22,978	SH	DFND	14	400	22,578	0
ADEPTUS HEALTH INC	CL A	006855100	189	24,770	SH	DFND	14	2,150	22,620	0
ADOBE SYS INC	COM	00724F101	933	9,065	SH	DFND	10	9,065	0	0
ADOBE SYS INC	COM	00724F101	178,518	1,734,026	SH	DFND	14	338,818	1,395,208	0
ADOBE SYS INC	COM	00724F101	1,100	10,687	SH	DFND	16	0	10,687	0
ADTRAN INC	COM	00738A106	2,079	93,031	SH	DFND	14	8,146	84,885	0
ADVANCE AUTO PARTS INC	COM	00751Y106	17,431	103,066	SH	DFND	14	35,274	67,792	0
ADVANCE AUTO PARTS INC	COM	00751Y106	29	170	SH	DFND	16	0	170	0
AECOM	COM	00766T100	17,054	469,036	SH	DFND	14	39,939	429,097	0
AEGION CORP	COM	00770F104	12,265	517,506	SH	DFND	14	6,069	511,437	0
ADVANSIX INC	COM	00773T101	576	26,019	SH	DFND	10	26,019	0	0
ADVANSIX INC	COM	00773T101	2,503	113,037	SH	DFND	14	8,467	104,570	0
ADVANSIX INC	COM	00773T101	6	292	SH	DFND	16	0	292	0
AEROJET ROCKETDYNE HLDGS INC	COM	007800105	2,120	118,127	SH	DFND	14	10,758	107,369	0
ADVANCEPIERRE FOODS HLDGS IN	COM	00782L107	955	32,080	SH	DFND	14	29,780	2,300	0

ADVANCEPIERRE FOODS HLDGS IN	COM	00782L107	325	10,900	SH	DFND	16	0	10,900	0
ADVANCED MICRO DEVICES INC	COM	007903107	5,569	491,063	SH	DFND	14	152,562	338,501	0
ADVANCED ENERGY INDS	COM	007973100	34,495	630,043	SH	DFND	14	180,703	449,340	0
ADVANCED ENERGY INDS	COM	007973100	1,194	21,800	SH	DFND	16	0	21,800	0
AEROVIRONMENT INC	COM	008073108	944	35,196	SH	DFND	14	3,576	31,620	0
AETNA INC NEW	COM	00817Y108	713	5,750	SH	DFND	10	5,750	0	0
AETNA INC NEW	COM	00817Y108	91,114	734,734	SH	DFND	14	282,906	451,828	0
AETNA INC NEW	COM	00817Y108	95	767	SH	DFND	16	0	767	0
AETNA INC NEW	COM	00817Y108	8,271	66,700	SH	DFND	18	0	66,700	0
AFFILIATED MANAGERS GROUP	COM	008252108	11,435	78,697	SH	DFND	14	26,471	52,226	0
AFFILIATED MANAGERS GROUP	COM	008252108	17	120	SH	DFND	16	0	120	0
AGILENT TECHNOLOGIES INC	COM	00846U101	205	4,500	SH	DFND	10	4,500	0	0
AGILENT TECHNOLOGIES INC	COM	00846U101	20,416	448,119	SH	DFND	14	152,350	295,769	0
AGILENT TECHNOLOGIES INC	COM	00846U101	30	664	SH	DFND	16	0	664	0
AGILYSYS INC	COM	00847J105	265	25,599	SH	DFND	14	2,827	22,772	0
AGREE REALTY CORP	COM	008492100	2,048	44,482	SH	DFND	14	4,052	40,430	0
AIR METHODS CORP	COM PAR \$.06	009128307	1,835	57,604	SH	DFND	14	6,438	51,166	0
AIR LEASE CORP	CL A	00912X302	13,268	386,473	SH	DFND	14	18,873	367,600	0
AIR PRODS & CHEMS INC	COM	009158106	44,617	310,226	SH	DFND	14	101,207	209,019	0
AIR PRODS & CHEMS INC	COM	009158106	70	485	SH	DFND	16	0	485	0
AIR PRODS & CHEMS INC	COM	009158106	748	5,200	SH	DFND	18	0	5,200	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	17,752	266,226	SH	DFND	14	81,388	184,838	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	27	410	SH	DFND	16	0	410	0
AKORN INC	COM	009728106	5,611	257,017	SH	DFND	14	20,327	236,690	0
AKORN INC	COM	009728106	22	1,000	SH	DFND	16	0	1,000	0
ALAMO GROUP INC	COM	011311107	2,591	34,049	SH	DFND	14	11,189	22,860	0
ALAMO GROUP INC	COM	011311107	183	2,400	SH	DFND	16	0	2,400	0
ALASKA AIR GROUP INC	COM	011659109	1,093	12,320	SH	DFND	10	12,320	0	0
ALASKA AIR GROUP INC	COM	011659109	24,410	275,103	SH	DFND	14	109,915	165,188	0
ALASKA AIR GROUP INC	COM	011659109	24	270	SH	DFND	16	0	270	0
ALBANY INTL CORP	CL A	012348108	2,295	49,563	SH	DFND	14	4,883	44,680	0
ALBANY MOLECULAR RESH INC	COM	012423109	722	38,470	SH	DFND	14	4,220	34,250	0
ALBEMARLE CORP	COM	012653101	13,863	161,051	SH	DFND	14	52,032	109,019	0
ALBEMARLE CORP	COM	012653101	19	220	SH	DFND	16	0	220	0
ALBEMARLE CORP	COM	012653101	277	3,220	SH	DFND	18	0	3,220	0
ALCOA CORP	COM	013872106	274	9,774	SH	DFND	14	9,774	0	0
ALCOA CORP	COM	013872106	562	20,000	SH	DFND	18	0	20,000	0
ALDER BIOPHARMACEUTICALS INC	COM	014339105	102	4,890	SH	DFND	14	4,890	0	0
ALDER BIOPHARMACEUTICALS INC	COM	014339105	2,361	113,500	SH	DFND	18	0	113,500	0
ALEXANDER & BALDWIN INC NEW	COM	014491104	1,302	29,008	SH	DFND	14	8,383	20,625	0
ALERE INC	COM	01449J105	203	5,215	SH	DFND	14	5,215	0	0
ALEXANDERS INC	COM	014752109	203	475	SH	DFND	14	295	180	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	5,166	46,483	SH	DFND	14	10,848	35,635	0

ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	77,170	694,414	SH	DFND	3	97,398	597,016	0
ALEXION PHARMACEUTICALS INC	COM	015351109	37,498	306,484	SH	DFND	14	103,378	203,106	0
ALEXION PHARMACEUTICALS INC	COM	015351109	61	500	SH	DFND	16	0	500	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	98,044	1,116,548	SH	DFND	14	19,400	1,097,148	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	7,236	82,400	SH	DFND	16	0	82,400	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	2,643	30,100	SH	DFND	18	0	30,100	0
ALIGN TECHNOLOGY INC	COM	016255101	34,265	356,445	SH	DFND	14	66,115	290,330	0
ALIGN TECHNOLOGY INC	COM	016255101	154	1,600	SH	DFND	16	0	1,600	0
ALLEGHANY CORP DEL	COM	017175100	44,267	72,793	SH	DFND	14	15,031	57,762	0
ALLEGHANY CORP DEL	COM	017175100	347	570	SH	DFND	16	0	570	0
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1,078	67,672	SH	DFND	14	19,370	48,302	0
ALLEGiant TRAVEL CO	COM	01748X102	614	3,691	SH	DFND	10	3,691	0	0
ALLEGiant TRAVEL CO	COM	01748X102	4,926	29,606	SH	DFND	14	2,432	27,174	0
ALLETE INC	COM NEW	018522300	877	13,659	SH	DFND	10	13,659	0	0
ALLETE INC	COM NEW	018522300	5,481	85,393	SH	DFND	14	8,852	76,541	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	457	2,000	SH	DFND	10	2,000	0	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	18,715	81,902	SH	DFND	14	28,117	53,785	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	32	140	SH	DFND	16	0	140	0
ALLIANT ENERGY CORP	COM	018802108	11,559	305,059	SH	DFND	14	102,798	202,261	0
ALLIANT ENERGY CORP	COM	018802108	17	460	SH	DFND	16	0	460	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	12,152	360,707	SH	DFND	14	24,207	336,500	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	339	10,070	SH	DFND	18	0	10,070	0
ALLSCRIPTS HEALTHCARE SOLUTN	COM	01988P108	1,082	105,957	SH	DFND	14	24,395	81,562	0
ALLSTATE CORP	COM	020002101	617	8,320	SH	DFND	10	8,320	0	0
ALLSTATE CORP	COM	020002101	177,462	2,394,250	SH	DFND	14	444,531	1,949,719	0
ALLSTATE CORP	COM	020002101	1,520	20,509	SH	DFND	16	0	20,509	0
ALLY FINL INC	COM	02005N100	21,712	1,141,540	SH	DFND	14	118,390	1,023,150	0
ALMOST FAMILY INC	COM	020409108	674	15,292	SH	DFND	14	1,551	13,741	0
ALON USA ENERGY INC	COM	020520102	6,090	535,153	SH	DFND	14	202,153	333,000	0
ALPHABET INC	CAP STK CL C	02079K107	603,202	781,532	SH	DFND	14	209,673	571,859	0
ALPHABET INC	CAP STK CL C	02079K107	3,556	4,607	SH	DFND	16	0	4,607	0
ALPHABET INC	CAP STK CL A	02079K305	1,502	1,895	SH	DFND	10	1,895	0	0
ALPHABET INC	CAP STK CL A	02079K305	502,092	633,594	SH	DFND	14	154,431	479,163	0
ALPHABET INC	CAP STK CL A	02079K305	2,579	3,255	SH	DFND	16	0	3,255	0
ALTRIA GROUP INC	COM	02209S103	305,908	4,523,926	SH	DFND	14	1,070,268	3,453,658	0
ALTRIA GROUP INC	COM	02209S103	2,503	37,020	SH	DFND	16	0	37,020	0
ALTRIA GROUP INC	COM	02209S103	453	6,700	SH	DFND	18	0	6,700	0
AMAZON COM INC	COM	023135106	450	600	SH	DFND	10	600	0	0
AMAZON COM INC	COM	023135106	519,476	692,755	SH	DFND	14	214,223	478,532	0
AMAZON COM INC	COM	023135106	1,174	1,565	SH	DFND	16	0	1,565	0
AMAZON COM INC	COM	023135106	877	1,170	SH	DFND	18	0	1,170	0
AMBAC FINL GROUP INC	COM NEW	023139884	1,671	74,280	SH	DFND	14	2,780	71,500	0
AMEDISYS INC	COM	023436108	2,115	49,619	SH	DFND	14	4,912	44,707	0

AMERCO	COM	023586100	5,066	13,707	SH	DFND	14	4,007	9,700	0
AMEREN CORP	COM	023608102	17,869	340,617	SH	DFND	14	113,764	226,853	0
AMEREN CORP	COM	023608102	28	525	SH	DFND	16	0	525	0
AMERICAN AIRLS GROUP INC	COM	02376R102	59,152	1,266,915	SH	DFND	14	293,154	973,761	0
AMERICAN AIRLS GROUP INC	COM	02376R102	54	1,150	SH	DFND	16	0	1,150	0
AMERICAN ASSETS TR INC	COM	024013104	12,081	280,426	SH	DFND	14	85,673	194,753	0
AMERICAN ASSETS TR INC	COM	024013104	164	3,800	SH	DFND	16	0	3,800	0
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	5,856	303,441	SH	DFND	14	12,811	290,630	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	21,041	422,766	SH	DFND	14	46,585	376,181	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	40	800	SH	DFND	16	0	800	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	52,121	1,047,247	SH	DFND	3	146,757	900,490	0
AMERICAN ELEC PWR INC	COM	025537101	1,048	16,640	SH	DFND	10	16,640	0	0
AMERICAN ELEC PWR INC	COM	025537101	172,124	2,733,868	SH	DFND	14	528,675	2,205,193	0
AMERICAN ELEC PWR INC	COM	025537101	1,425	22,630	SH	DFND	16	0	22,630	0
AMERICAN ELEC PWR INC	COM	025537101	246	3,900	SH	DFND	18	0	3,900	0
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	15,821	1,042,944	SH	DFND	14	30,293	1,012,651	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	775	34,402	SH	DFND	10	34,402	0	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	22,487	997,654	SH	DFND	14	65,077	932,577	0
AMERICAN EXPRESS CO	COM	025816109	1,854	25,030	SH	DFND	10	25,030	0	0
AMERICAN EXPRESS CO	COM	025816109	106,196	1,433,536	SH	DFND	14	393,728	1,039,808	0
AMERICAN EXPRESS CO	COM	025816109	128	1,733	SH	DFND	16	0	1,733	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	60,865	690,705	SH	DFND	14	151,654	539,051	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	767	8,700	SH	DFND	16	0	8,700	0
AMERICAN HOMES 4 RENT	CL A	02665T306	285	13,580	SH	DFND	14	13,580	0	0
AMERICAN INTL GROUP INC	COM NEW	026874784	91,152	1,395,686	SH	DFND	14	468,776	926,910	0
AMERICAN INTL GROUP INC	COM NEW	026874784	141	2,158	SH	DFND	16	0	2,158	0
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	1,759	71,662	SH	DFND	14	2,660	69,002	0
AMERICAN RAILCAR INDS INC	COM	02916P103	1,149	25,374	SH	DFND	14	1,474	23,900	0
AMERICAN SOFTWARE INC	CL A	029683109	161	15,611	SH	DFND	14	3,411	12,200	0
AMERICAN STS WTR CO	COM	029899101	9,634	211,462	SH	DFND	14	81,692	129,770	0
AMERICAN TOWER CORP NEW	COM	03027X100	65,972	624,263	SH	DFND	14	199,730	424,533	0
AMERICAN TOWER CORP NEW	COM	03027X100	98	925	SH	DFND	16	0	925	0
AMERICAN TOWER CORP NEW	COM	03027X100	349	3,300	SH	DFND	18	0	3,300	0
AMERICAN VANGUARD CORP	COM	030371108	834	43,560	SH	DFND	14	3,982	39,578	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	17,898	247,347	SH	DFND	14	82,573	164,774	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	25	350	SH	DFND	16	0	350	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	246	3,400	SH	DFND	18	0	3,400	0
AMERICAN WOODMARK CORP	COM	030506109	693	9,213	SH	DFND	10	9,213	0	0
AMERICAN WOODMARK CORP	COM	030506109	6,566	87,260	SH	DFND	14	27,550	59,710	0
AMERICAN WOODMARK CORP	COM	030506109	248	3,300	SH	DFND	16	0	3,300	0
AMERISAFE INC	COM	03071H100	4,552	73,011	SH	DFND	14	43,199	29,812	0
AMERISOURCEBERGEN CORP	COM	03073E105	18,488	236,456	SH	DFND	14	78,922	157,534	0

AMERISOURCEBERGEN CORP	COM	03073E105	30	390	SH	DFND	16	0	390	0
AMERIPRISE FINL INC	COM	03076C106	858	7,730	SH	DFND	10	7,730	0	0
AMERIPRISE FINL INC	COM	03076C106	60,125	541,961	SH	DFND	14	89,499	452,462	0
AMERIPRISE FINL INC	COM	03076C106	39	355	SH	DFND	16	0	355	0
AMERIS BANCORP	COM	03076K108	3,125	71,673	SH	DFND	14	17,513	54,160	0
AMETEK INC NEW	COM	031100100	15,652	322,061	SH	DFND	14	107,676	214,385	0
AMETEK INC NEW	COM	031100100	24	500	SH	DFND	16	0	500	0
AMGEN INC	COM	031162100	2,642	18,070	SH	DFND	10	18,070	0	0
AMGEN INC	COM	031162100	326,009	2,229,734	SH	DFND	14	504,838	1,724,896	0
AMGEN INC	COM	031162100	2,153	14,722	SH	DFND	16	0	14,722	0
AMICUS THERAPEUTICS INC	COM	03152W109	66	13,300	SH	DFND	14	13,300	0	0
AMICUS THERAPEUTICS INC	COM	03152W109	2,928	589,200	SH	DFND	18	0	589,200	0
AMKOR TECHNOLOGY INC	COM	031652100	681	64,571	SH	DFND	10	64,571	0	0
AMKOR TECHNOLOGY INC	COM	031652100	13,646	1,293,461	SH	DFND	14	227,600	1,065,861	0
AMKOR TECHNOLOGY INC	COM	031652100	788	74,700	SH	DFND	16	0	74,700	0
AMPHENOL CORP NEW	CL A	032095101	28,833	429,058	SH	DFND	14	142,224	286,834	0
AMPHENOL CORP NEW	CL A	032095101	43	640	SH	DFND	16	0	640	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	6,248	339,170	SH	DFND	14	122,200	216,970	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	204	11,100	SH	DFND	16	0	11,100	0
AMTRUST FINL SVCS INC	COM	032359309	1,435	52,402	SH	DFND	14	52,402	0	0
ANADARKO PETE CORP	COM	032511107	114,079	1,636,015	SH	DFND	14	354,007	1,282,008	0
ANADARKO PETE CORP	COM	032511107	914	13,103	SH	DFND	16	0	13,103	0
ANADARKO PETE CORP	COM	032511107	1,450	20,800	SH	DFND	18	0	20,800	0
ANALOG DEVICES INC	COM	032654105	31,232	430,073	SH	DFND	14	143,923	286,150	0
ANALOG DEVICES INC	COM	032654105	48	660	SH	DFND	16	0	660	0
ANALOGIC CORP	COM PAR \$0.05	032657207	1,788	21,554	SH	DFND	14	2,269	19,285	0
ANDERSONS INC	COM	034164103	2,037	45,565	SH	DFND	14	4,903	40,662	0
ANGIODYNAMICS INC	COM	03475V101	3,768	223,351	SH	DFND	14	76,301	147,050	0
ANGIODYNAMICS INC	COM	03475V101	106	6,300	SH	DFND	16	0	6,300	0
ANIKA THERAPEUTICS INC	COM	035255108	1,258	25,690	SH	DFND	14	2,670	23,020	0
ANIXTER INTL INC	COM	035290105	466	5,754	SH	DFND	10	5,754	0	0
ANIXTER INTL INC	COM	035290105	11,077	136,672	SH	DFND	14	4,998	131,674	0
ANIXTER INTL INC	COM	035290105	316	3,900	SH	DFND	16	0	3,900	0
ANNALY CAP MGMT INC	COM	035710409	22,495	2,256,238	SH	DFND	14	210,438	2,045,800	0
ANSYS INC	COM	03662Q105	30,498	329,749	SH	DFND	14	54,086	275,663	0
ANSYS INC	COM	03662Q105	112	1,210	SH	DFND	16	0	1,210	0
ANTERO RES CORP	COM	03674X106	8,810	372,497	SH	DFND	14	33,947	338,550	0
ANTHEM INC	COM	036752103	374	2,600	SH	DFND	10	2,600	0	0
ANTHEM INC	COM	036752103	126,690	881,199	SH	DFND	14	154,728	726,471	0
ANTHEM INC	COM	036752103	83	575	SH	DFND	16	0	575	0
APACHE CORP	COM	037411105	33,369	525,741	SH	DFND	14	177,626	348,115	0
APACHE CORP	COM	037411105	55	861	SH	DFND	16	0	861	0
APACHE CORP	COM	037411105	806	12,700	SH	DFND	18	0	12,700	0
APARTMENT INVT & MGMT CO	CL A	03748R101	9,863	217,000	SH	DFND	14	72,693	144,307	0
APARTMENT INVT & MGMT CO	CL A	03748R101	14	304	SH	DFND	16	0	304	0
APOGEE ENTERPRISES INC	COM	037598109	3,425	63,952	SH	DFND	14	18,825	45,127	0
APOLLO ED GROUP INC	CL A	037604105	1,513	152,843	SH	DFND	14	152,843	0	0
APOLLO INVT CORP	COM	03761U106	61	10,350	SH	DFND	14	10,350	0	0

APOLLO COML REAL EST FIN INC	COM	03762U105	6,097	366,868	SH	DFND	14	7,985	358,883	0
APPLE INC	COM	037833100	3,924	33,883	SH	DFND	10	33,883	0	0
APPLE INC	COM	037833100	1,340,024	11,569,887	SH	DFND	14	3,271,435	8,298,452	0
APPLE INC	COM	037833100	5,911	51,035	SH	DFND	16	0	51,035	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	14,481	724,753	SH	DFND	14	74,453	650,300	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	76	3,800	SH	DFND	16	0	3,800	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	13,046	219,638	SH	DFND	14	60,599	159,039	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	748	12,600	SH	DFND	16	0	12,600	0
APPLIED GENETIC TECHNOL CORP	COM	03820J100	977	104,510	SH	DFND	14	41,610	62,900	0
APPLIED GENETIC TECHNOL CORP	COM	03820J100	192	20,500	SH	DFND	16	0	20,500	0
APPLIED MATLS INC	COM	038222105	247	7,650	SH	DFND	10	7,650	0	0
APPLIED MATLS INC	COM	038222105	180,375	5,589,553	SH	DFND	14	1,059,305	4,530,248	0
APPLIED MATLS INC	COM	038222105	1,399	43,360	SH	DFND	16	0	43,360	0
APPLIED MICRO CIRCUITS CORP	COM NEW	03822W406	151	18,343	SH	DFND	14	6,243	12,100	0
APTARGROUP INC	COM	038336103	3,250	44,254	SH	DFND	14	8,277	35,977	0
AQUA AMERICA INC	COM	03836W103	4,215	140,297	SH	DFND	14	23,672	116,625	0
ARAMARK	COM	03852U106	2,386	66,790	SH	DFND	14	7,440	59,350	0
ARCBEST CORP	COM	03937C105	471	17,044	SH	DFND	10	17,044	0	0
ARCBEST CORP	COM	03937C105	4,463	161,422	SH	DFND	14	4,193	157,229	0
ARCHER DANIELS MIDLAND CO	COM	039483102	56,417	1,235,859	SH	DFND	14	276,114	959,745	0
ARCHER DANIELS MIDLAND CO	COM	039483102	57	1,241	SH	DFND	16	0	1,241	0
ARCHER DANIELS MIDLAND CO	COM	039483102	128	2,800	SH	DFND	18	0	2,800	0
ARCHROCK INC	COM	03957W106	6,222	471,340	SH	DFND	14	61,483	409,857	0
ARCONIC INC	COM	03965L100	11,211	604,678	SH	DFND	14	203,449	401,229	0
ARCONIC INC	COM	03965L100	17	893	SH	DFND	16	0	893	0
ARCONIC INC	COM	03965L100	519	28,000	SH	DFND	18	0	28,000	0
ARCTIC CAT INC	COM	039670104	327	21,785	SH	DFND	14	1,729	20,056	0
ARENA PHARMACEUTICALS INC	COM	040047102	38	26,585	SH	DFND	14	26,585	0	0
ARGAN INC	COM	04010E109	35,588	504,432	SH	DFND	14	107,232	397,200	0
ARGAN INC	COM	04010E109	1,101	15,600	SH	DFND	16	0	15,600	0
ARES CAP CORP	COM	04010L103	959	58,162	SH	DFND	10	58,162	0	0
ARES CAP CORP	COM	04010L103	239	14,500	SH	DFND	14	14,500	0	0
ARES COML REAL ESTATE CORP	COM	04013V108	1,217	88,630	SH	DFND	14	2,730	85,900	0
ARES COML REAL ESTATE CORP	COM	04013V108	15	1,100	SH	DFND	16	0	1,100	0
ARIAD PHARMACEUTICALS INC	COM	04033A100	251	20,175	SH	DFND	14	20,175	0	0
ARISTA NETWORKS INC	COM	040413106	6,053	62,550	SH	DFND	14	2,050	60,500	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	2,265	152,804	SH	DFND	14	2,108	150,696	0
ARMADA HOFFLER PPTYS INC	COM	04208T108	495	33,980	SH	DFND	14	28,480	5,500	0
ARMOUR RESIDENTIAL REIT INC	COM NEW	042315507	4,586	211,455	SH	DFND	14	3,855	207,600	0
ARMSTRONG WORLD INDS INC NEW	COM	04247X102	6,127	146,582	SH	DFND	14	81,582	65,000	0

ARMSTRONG WORLD INDS INC NEW	COM	04247X102	109	2,600	SH	DFND	16	0	2,600	0
ARRAY BIOPHARMA INC	COM	04269X105	148	16,787	SH	DFND	14	16,787	0	0
ARROW ELECTRS INC	COM	042735100	53,880	755,686	SH	DFND	14	116,739	638,947	0
ARROW ELECTRS INC	COM	042735100	200	2,800	SH	DFND	16	0	2,800	0
ARROW FINL CORP	COM	042744102	1,170	28,900	SH	DFND	14	1,481	27,419	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	618	10,014	SH	DFND	10	10,014	0	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	7,331	118,823	SH	DFND	14	65,593	53,230	0
ASCENA RETAIL GROUP INC	COM	04351G101	8,439	1,363,284	SH	DFND	14	27,898	1,335,386	0
ASHFORD HOSPITALITY PRIME IN	COM	044102101	2,686	196,776	SH	DFND	14	47,997	148,779	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	296	38,130	SH	DFND	10	38,130	0	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	18,546	2,389,948	SH	DFND	14	208,628	2,181,320	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	358	46,100	SH	DFND	16	0	46,100	0
ASHLAND GLOBAL HLDGS INC	COM	044186104	4,012	36,710	SH	DFND	14	8,635	28,075	0
ASPEN TECHNOLOGY INC	COM	045327103	1,325	24,241	SH	DFND	10	24,241	0	0
ASPEN TECHNOLOGY INC	COM	045327103	3,914	71,585	SH	DFND	14	16,985	54,600	0
ASSOCIATED BANC CORP	COM	045487105	24,031	972,917	SH	DFND	14	221,444	751,473	0
ASSOCIATED BANC CORP	COM	045487105	541	21,900	SH	DFND	16	0	21,900	0
ASSURANT INC	COM	04621X108	17,016	183,241	SH	DFND	14	37,270	145,971	0
ASSURANT INC	COM	04621X108	12	125	SH	DFND	16	0	125	0
ASTEC INDS INC	COM	046224101	216	3,198	SH	DFND	10	3,198	0	0
ASTEC INDS INC	COM	046224101	2,300	34,097	SH	DFND	14	3,388	30,709	0
ASTEC INDS INC	COM	046224101	702	10,400	SH	DFND	16	0	10,400	0
ASTORIA FINL CORP	COM	046265104	2,923	156,714	SH	DFND	14	15,980	140,734	0
ATHENAHEALTH INC	COM	04685W103	215	2,046	SH	DFND	14	2,046	0	0
ATKORE INTL GROUP INC	COM	047649108	688	28,780	SH	DFND	14	12,780	16,000	0
ATKORE INTL GROUP INC	COM	047649108	55	2,300	SH	DFND	16	0	2,300	0
ATLANTIC PWR CORP	COM NEW	04878Q863	32	12,882	SH	DFND	14	12,882	0	0
ATLANTIC PWR CORP	COM NEW	04878Q863	33	13,100	SH	DFND	16	0	13,100	0
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	18,269	350,309	SH	DFND	14	4,171	346,138	0
ATMOS ENERGY CORP	COM	049560105	37,808	509,889	SH	DFND	14	105,012	404,877	0
ATMOS ENERGY CORP	COM	049560105	653	8,800	SH	DFND	16	0	8,800	0
ATMOS ENERGY CORP	COM	049560105	215	2,900	SH	DFND	18	0	2,900	0
ATRION CORP	COM	049904105	374	737	SH	DFND	14	177	560	0
ATWOOD OCEANICS INC	COM	050095108	18	1,405	SH	DFND	10	1,405	0	0
ATWOOD OCEANICS INC	COM	050095108	12,408	944,974	SH	DFND	14	16,375	928,599	0
AUTODESK INC	COM	052769106	20,214	273,130	SH	DFND	14	91,680	181,450	0
AUTODESK INC	COM	052769106	30	400	SH	DFND	16	0	400	0
AUTOLIV INC	COM	052800109	568	5,019	SH	DFND	14	4,795	224	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	65,680	639,038	SH	DFND	14	214,125	424,913	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	101	980	SH	DFND	16	0	980	0
AUTONATION INC	COM	05329W102	17,134	352,192	SH	DFND	14	74,511	277,681	0
AUTONATION INC	COM	05329W102	8	157	SH	DFND	16	0	157	0
AUTOZONE INC	COM	053332102	569	720	SH	DFND	10	720	0	0

AUTOZONE INC	COM	053332102	32,118	40,667	SH	DFND	14	13,853	26,814	0
AUTOZONE INC	COM	053332102	51	65	SH	DFND	16	0	65	0
AVALONBAY CMNTYS INC	COM	053484101	34,197	193,038	SH	DFND	14	65,383	127,655	0
AVALONBAY CMNTYS INC	COM	053484101	53	297	SH	DFND	16	0	297	0
AVERY DENNISON CORP	COM	053611109	8,793	125,223	SH	DFND	14	42,228	82,995	0
AVERY DENNISON CORP	COM	053611109	13	190	SH	DFND	16	0	190	0
AVID TECHNOLOGY INC	COM	05367P100	521	118,470	SH	DFND	14	4,370	114,100	0
AVID TECHNOLOGY INC	COM	05367P100	136	30,900	SH	DFND	16	0	30,900	0
AVIS BUDGET GROUP	COM	053774105	12,234	333,546	SH	DFND	14	37,406	296,140	0
AVISTA CORP	COM	05379B107	6,942	173,590	SH	DFND	14	11,179	162,411	0
AVISTA CORP	COM	05379B107	392	9,800	SH	DFND	16	0	9,800	0
AVNET INC	COM	053807103	32,289	678,203	SH	DFND	14	101,788	576,415	0
AVNET INC	COM	053807103	148	3,100	SH	DFND	16	0	3,100	0
AVON PRODS INC	COM	054303102	44,558	8,840,932	SH	DFND	14	1,656,580	7,184,352	0
AVON PRODS INC	COM	054303102	1,337	265,300	SH	DFND	16	0	265,300	0
AXOGEN INC	COM	05463X106	93	10,300	SH	DFND	14	1,800	8,500	0
BB&T CORP	COM	054937107	74,318	1,580,569	SH	DFND	14	422,032	1,158,537	0
BB&T CORP	COM	054937107	83	1,755	SH	DFND	16	0	1,755	0
B & G FOODS INC NEW	COM	05508R106	5,072	115,797	SH	DFND	14	13,087	102,710	0
B & G FOODS INC NEW	COM	05508R106	315	7,200	SH	DFND	18	0	7,200	0
BGC PARTNERS INC	CL A	05541T101	256	25,059	SH	DFND	14	25,059	0	0
BOFI HLDG INC	COM	05566U108	4,023	140,928	SH	DFND	14	37,228	103,700	0
BWX TECHNOLOGIES INC	COM	05605H100	36,432	917,679	SH	DFND	14	101,279	816,400	0
BWX TECHNOLOGIES INC	COM	05605H100	933	23,500	SH	DFND	16	0	23,500	0
BABCOCK & WILCOX ENTERPRIS I	COM	05614L100	4,840	291,766	SH	DFND	14	14,966	276,800	0
BADGER METER INC	COM	056525108	1,924	52,074	SH	DFND	14	4,920	47,154	0
BAIDU INC	SPON ADR REP A	056752108	25,396	154,467	SH	DFND	14	2,600	151,867	0
BAIDU INC	SPON ADR REP A	056752108	1,776	10,800	SH	DFND	16	0	10,800	0
BAIDU INC	SPON ADR REP A	056752108	1,516	9,220	SH	DFND	18	0	9,220	0
BAKER HUGHES INC	COM	057224107	41,271	635,226	SH	DFND	14	203,575	431,651	0
BAKER HUGHES INC	COM	057224107	58	899	SH	DFND	16	0	899	0
BAKER HUGHES INC	COM	057224107	1,053	16,205	SH	DFND	18	0	16,205	0
BALCHEM CORP	COM	057665200	4,693	55,918	SH	DFND	14	5,703	50,215	0
BALDWIN & LYONS INC	CL B	057755209	78	3,099	SH	DFND	14	1,099	2,000	0
BALDWIN & LYONS INC	CL B	057755209	129	5,100	SH	DFND	16	0	5,100	0
BALL CORP	COM	058498106	17,923	238,745	SH	DFND	14	80,518	158,227	0
BALL CORP	COM	058498106	30	400	SH	DFND	16	0	400	0
BALL CORP	COM	058498106	601	8,000	SH	DFND	18	0	8,000	0
BANCFIRST CORP	COM	05945F103	3,912	42,039	SH	DFND	14	1,091	40,948	0
BANCFIRST CORP	COM	05945F103	298	3,200	SH	DFND	16	0	3,200	0
BANCOLOMBIA S A	SPON ADR PREF	05968L102	1,177	32,100	SH	DFND	14	0	32,100	0
BANCORPSOUTH INC	COM	059692103	3,141	101,152	SH	DFND	14	15,979	85,173	0
BANC OF CALIFORNIA INC	COM	05990K106	9,002	518,849	SH	DFND	14	21,879	496,970	0
BANK AMER CORP	COM	060505104	2,957	133,790	SH	DFND	10	133,790	0	0
BANK AMER CORP	COM	060505104	696,175	31,501,132	SH	DFND	14	6,353,758	25,147,374	0
BANK AMER CORP	COM	060505104	3,998	180,901	SH	DFND	16	0	180,901	0
BANK HAWAII CORP	COM	062540109	2,210	24,921	SH	DFND	14	5,715	19,206	0
BANK OF MARIN BANCORP	COM	063425102	3,218	46,132	SH	DFND	14	670	45,462	0

BANK MONTREAL QUE	COM	063671101	343	4,770	SH	DFND	3	4,770	0	0
BANK MUTUAL CORP NEW	COM	063750103	676	71,488	SH	DFND	14	7,398	64,090	0
BANK OF THE OZARKS INC	COM	063904106	11,679	222,072	SH	DFND	14	18,132	203,940	0
BANK NEW YORK MELLON CORP	COM	064058100	124	2,610	SH	DFND	10	2,610	0	0
BANK NEW YORK MELLON CORP	COM	064058100	94,906	2,003,080	SH	DFND	14	549,859	1,453,221	0
BANK NEW YORK MELLON CORP	COM	064058100	109	2,300	SH	DFND	16	0	2,300	0
BANKRATE INC DEL	COM	06647F102	7,293	659,995	SH	DFND	14	219,895	440,100	0
BANKRATE INC DEL	COM	06647F102	520	47,100	SH	DFND	16	0	47,100	0
BANNER CORP	COM NEW	06652V208	5,103	91,443	SH	DFND	14	50,633	40,810	0
BARD C R INC	COM	067383109	84,069	374,205	SH	DFND	14	91,666	282,539	0
BARD C R INC	COM	067383109	1,406	6,260	SH	DFND	16	0	6,260	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	7,575	121,000	SH	DFND	14	0	121,000	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	2,083	33,276	SH	DFND	16	0	33,276	0
BARNES & NOBLE INC	COM	067774109	1,042	93,444	SH	DFND	14	9,877	83,567	0
BARNES & NOBLE ED INC	COM	06777U101	728	63,473	SH	DFND	14	5,843	57,630	0
BARNES GROUP INC	COM	067806109	5,777	121,833	SH	DFND	14	24,516	97,317	0
BARRACUDA NETWORKS INC	COM	068323104	3,887	181,380	SH	DFND	14	108,380	73,000	0
BARRACUDA NETWORKS INC	COM	068323104	362	16,900	SH	DFND	16	0	16,900	0
BARRETT BUSINESS SERVICES IN	COM	068463108	669	10,438	SH	DFND	14	938	9,500	0
BARRETT BILL CORP	COM	06846N104	855	122,361	SH	DFND	14	9,586	112,775	0
BASSETT FURNITURE INDS INC	COM	070203104	73	2,413	SH	DFND	10	2,413	0	0
BASSETT FURNITURE INDS INC	COM	070203104	703	23,130	SH	DFND	14	6,930	16,200	0
BASSETT FURNITURE INDS INC	COM	070203104	128	4,200	SH	DFND	16	0	4,200	0
BAXTER INTL INC	COM	071813109	428	9,650	SH	DFND	10	9,650	0	0
BAXTER INTL INC	COM	071813109	114,954	2,592,565	SH	DFND	14	490,917	2,101,648	0
BAXTER INTL INC	COM	071813109	694	15,657	SH	DFND	16	0	15,657	0
BAYTEX ENERGY CORP	COM	07317Q105	480	98,339	SH	DFND	10	98,339	0	0
BAZAARVOICE INC	COM	073271108	125	25,688	SH	DFND	10	25,688	0	0
BAZAARVOICE INC	COM	073271108	1,908	393,420	SH	DFND	14	179,020	214,400	0
BAZAARVOICE INC	COM	073271108	145	29,800	SH	DFND	16	0	29,800	0
B/E AEROSPACE INC	COM	073302101	3,566	59,240	SH	DFND	14	13,821	45,419	0
BEACON ROOFING SUPPLY INC	COM	073685109	296	6,435	SH	DFND	10	6,435	0	0
BEACON ROOFING SUPPLY INC	COM	073685109	269	5,835	SH	DFND	14	5,835	0	0
BEAZER HOMES USA INC	COM NEW	07556Q881	229	17,218	SH	DFND	10	17,218	0	0
BEAZER HOMES USA INC	COM NEW	07556Q881	2,587	194,543	SH	DFND	14	3,243	191,300	0
BECTON DICKINSON & CO	COM	075887109	393	2,375	SH	DFND	10	2,375	0	0
BECTON DICKINSON & CO	COM	075887109	113,919	688,125	SH	DFND	14	136,736	551,389	0
BECTON DICKINSON & CO	COM	075887109	607	3,665	SH	DFND	16	0	3,665	0
BED BATH & BEYOND INC	COM	075896100	23,178	570,318	SH	DFND	14	107,037	463,281	0
BED BATH & BEYOND INC	COM	075896100	12	285	SH	DFND	16	0	285	0
BEL FUSE INC	CL B	077347300	1,675	54,221	SH	DFND	14	1,744	52,477	0
BEL FUSE INC	CL B	077347300	179	5,800	SH	DFND	16	0	5,800	0
BELDEN INC	COM	077454106	3,822	51,114	SH	DFND	14	32,329	18,785	0
BEMIS INC	COM	081437105	3,461	72,375	SH	DFND	14	12,921	59,454	0
BENCHMARK ELECTRS INC	COM	08160H101	730	23,941	SH	DFND	10	23,941	0	0

BENCHMARK ELECTRS INC	COM	08160H101	14,879	487,851	SH	DFND	14	8,229	479,622	0
BERKLEY W R CORP	COM	084423102	3,760	56,528	SH	DFND	14	12,963	43,565	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	214	1,310	SH	DFND	10	1,310	0	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	614,569	3,770,822	SH	DFND	14	1,050,634	2,720,188	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	2,259	13,860	SH	DFND	16	0	13,860	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	16,558	449,327	SH	DFND	14	58,243	391,084	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	608	16,500	SH	DFND	16	0	16,500	0
BERRY PLASTICS GROUP INC	COM	08579W103	266	5,451	SH	DFND	10	5,451	0	0
BERRY PLASTICS GROUP INC	COM	08579W103	536	11,000	SH	DFND	14	3,900	7,100	0
BEST BUY INC	COM	086516101	112,112	2,627,421	SH	DFND	14	290,190	2,337,231	0
BEST BUY INC	COM	086516101	1,057	24,775	SH	DFND	16	0	24,775	0
BIG 5 SPORTING GOODS CORP	COM	08915P101	91	5,265	SH	DFND	10	5,265	0	0
BIG 5 SPORTING GOODS CORP	COM	08915P101	568	32,749	SH	DFND	14	3,333	29,416	0
BIG LOTS INC	COM	089302103	480	9,556	SH	DFND	10	9,556	0	0
BIG LOTS INC	COM	089302103	7,049	140,384	SH	DFND	14	10,157	130,227	0
BIGLARI HLDGS INC	COM	08986R101	149	314	SH	DFND	10	314	0	0
BIGLARI HLDGS INC	COM	08986R101	3,705	7,830	SH	DFND	14	1,453	6,377	0
BIGLARI HLDGS INC	COM	08986R101	473	1,000	SH	DFND	16	0	1,000	0
BIO RAD LABS INC	CL A	090572207	2,255	12,369	SH	DFND	14	3,033	9,336	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	271	3,275	SH	DFND	10	3,275	0	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	776	9,373	SH	DFND	14	9,153	220	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	10,007	120,797	SH	DFND	18	0	120,797	0
BIOGEN INC	COM	09062X103	201,707	711,288	SH	DFND	14	177,646	533,642	0
BIOGEN INC	COM	09062X103	1,638	5,775	SH	DFND	16	0	5,775	0
BIOGEN INC	COM	09062X103	8,252	29,100	SH	DFND	18	0	29,100	0
BIOTELEMETRY INC	COM	090672106	204	9,121	SH	DFND	10	9,121	0	0
BIOTELEMETRY INC	COM	090672106	1,158	51,810	SH	DFND	14	4,680	47,130	0
BIO TECHNE CORP	COM	09073M104	2,257	21,947	SH	DFND	14	5,094	16,853	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	164	2,943	SH	DFND	10	2,943	0	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	3,088	55,446	SH	DFND	14	17,246	38,200	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	423	7,600	SH	DFND	16	0	7,600	0
BJS RESTAURANTS INC	COM	09180C106	409	10,399	SH	DFND	10	10,399	0	0
BJS RESTAURANTS INC	COM	09180C106	1,962	49,934	SH	DFND	14	3,852	46,082	0
BLACK BOX CORP DEL	COM	091826107	43	2,833	SH	DFND	10	2,833	0	0
BLACK BOX CORP DEL	COM	091826107	891	58,442	SH	DFND	14	2,824	55,618	0
BLACK BOX CORP DEL	COM	091826107	172	11,300	SH	DFND	16	0	11,300	0
BLACK HILLS CORP	COM	092113109	3,351	54,637	SH	DFND	14	9,627	45,010	0
BLACKBAUD INC	COM	09227Q100	5,226	81,649	SH	DFND	14	7,958	73,691	0
BLACKHAWK NETWORK HLDGS INC	COM	09238E104	343	9,109	SH	DFND	10	9,109	0	0
BLACKHAWK NETWORK HLDGS INC	COM	09238E104	165	4,370	SH	DFND	14	4,370	0	0
BLACKROCK INC	COM	09247X101	108,253	284,471	SH	DFND	14	94,580	189,891	0
BLACKROCK INC	COM	09247X101	107	280	SH	DFND	16	0	280	0

BLACKSTONE MTG TR INC	COM CL A	09257W100	643	21,400	SH	DFND	14	8,000	13,400	0
BLOCK H & R INC	COM	093671105	6,644	289,006	SH	DFND	14	97,514	191,492	0
BLOCK H & R INC	COM	093671105	9	410	SH	DFND	16	0	410	0
BLOOMIN BRANDS INC	COM	094235108	9,703	538,140	SH	DFND	14	60,040	478,100	0
BLOOMIN BRANDS INC	COM	094235108	478	26,500	SH	DFND	16	0	26,500	0
BLUCORA INC	COM	095229100	961	65,136	SH	DFND	14	6,590	58,546	0
BLUE BUFFALO PET PRODS INC	COM	09531U102	6,135	255,200	SH	DFND	14	4,300	250,900	0
BLUE BUFFALO PET PRODS INC	COM	09531U102	301	12,500	SH	DFND	16	0	12,500	0
BLUE NILE INC	COM	09578R103	891	21,929	SH	DFND	14	2,060	19,869	0
BLUEBIRD BIO INC	COM	09609G100	220	3,564	SH	DFND	10	3,564	0	0
BLUEBIRD BIO INC	COM	09609G100	226	3,660	SH	DFND	14	3,660	0	0
BLUEPRINT MEDICINES CORP	COM	09627Y109	458	16,320	SH	DFND	14	1,220	15,100	0
BOB EVANS FARMS INC	COM	096761101	2,077	39,034	SH	DFND	14	3,477	35,557	0
BOEING CO	COM	097023105	2,582	16,585	SH	DFND	10	16,585	0	0
BOEING CO	COM	097023105	182,614	1,173,011	SH	DFND	14	300,143	872,868	0
BOEING CO	COM	097023105	197	1,267	SH	DFND	16	0	1,267	0
BOISE CASCADE CO DEL	COM	09739D100	2,781	123,600	SH	DFND	14	5,930	117,670	0
BOJANGLES INC	COM	097488100	1,254	67,240	SH	DFND	14	19,180	48,060	0
BOJANGLES INC	COM	097488100	192	10,300	SH	DFND	16	0	10,300	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	11,532	319,724	SH	DFND	14	46,124	273,600	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	195	5,400	SH	DFND	16	0	5,400	0
BORGWARNER INC	COM	099724106	14,751	374,023	SH	DFND	14	101,273	272,750	0
BORGWARNER INC	COM	099724106	16	400	SH	DFND	16	0	400	0
BOSTON BEER INC	CL A	100557107	7,545	44,420	SH	DFND	14	3,363	41,057	0
BOSTON BEER INC	CL A	100557107	51	300	SH	DFND	16	0	300	0
BOSTON BEER INC	CL A	100557107	335	1,970	SH	DFND	18	0	1,970	0
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	7,043	425,535	SH	DFND	14	49,713	375,822	0
BOSTON PROPERTIES INC	COM	101121101	301	2,390	SH	DFND	10	2,390	0	0
BOSTON PROPERTIES INC	COM	101121101	27,407	217,897	SH	DFND	14	72,550	145,347	0
BOSTON PROPERTIES INC	COM	101121101	43	340	SH	DFND	16	0	340	0
BOSTON PROPERTIES INC	COM	101121101	49,624	394,533	SH	DFND	3	56,090	338,443	0
BOSTON SCIENTIFIC CORP	COM	101137107	1,150	53,170	SH	DFND	10	53,170	0	0
BOSTON SCIENTIFIC CORP	COM	101137107	122,858	5,679,999	SH	DFND	14	1,300,486	4,379,513	0
BOSTON SCIENTIFIC CORP	COM	101137107	537	24,845	SH	DFND	16	0	24,845	0
BOTTOMLINE TECH DEL INC	COM	101388106	1,686	67,385	SH	DFND	14	6,775	60,610	0
BOTTOMLINE TECH DEL INC	COM	101388106	202	8,060	SH	DFND	18	0	8,060	0
BOYD GAMING CORP	COM	103304101	3,166	156,965	SH	DFND	14	14,162	142,803	0
BOYD GAMING CORP	COM	103304101	109	5,400	SH	DFND	16	0	5,400	0
BRADY CORP	CL A	104674106	4,472	119,102	SH	DFND	14	23,810	95,292	0
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	17,096	1,035,523	SH	DFND	14	103,323	932,200	0
BRIDGE BANCORP INC	COM	108035106	412	10,870	SH	DFND	14	1,770	9,100	0
BRIGGS & STRATTON CORP	COM	109043109	3,082	138,457	SH	DFND	14	12,129	126,328	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	466	6,660	SH	DFND	10	6,660	0	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	433	6,180	SH	DFND	14	5,080	1,100	0
BRIGHTCOVE INC	COM	10921T101	753	93,560	SH	DFND	14	1,860	91,700	0

BRIGHTCOVE INC	COM	10921T101	204	25,400	SH	DFND	16	0	25,400	0
BRINKER INTL INC	COM	109641100	193	3,904	SH	DFND	10	3,904	0	0
BRINKER INTL INC	COM	109641100	1,443	29,140	SH	DFND	14	6,726	22,414	0
BRINKS CO	COM	109696104	15,117	366,470	SH	DFND	14	86,415	280,055	0
BRINKS CO	COM	109696104	743	18,000	SH	DFND	16	0	18,000	0
BRISTOL MYERS SQUIBB CO	COM	110122108	139,191	2,381,783	SH	DFND	14	798,381	1,583,402	0
BRISTOL MYERS SQUIBB CO	COM	110122108	214	3,660	SH	DFND	16	0	3,660	0
BRISTOW GROUP INC	COM	110394103	367	17,900	SH	DFND	10	17,900	0	0
BRISTOW GROUP INC	COM	110394103	1,110	54,183	SH	DFND	14	5,084	49,099	0
BRIXMOR PPTY GROUP INC	COM	11120U105	11,601	475,080	SH	DFND	14	16,700	458,380	0
BRIXMOR PPTY GROUP INC	COM	11120U105	496	20,300	SH	DFND	16	0	20,300	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	12,873	194,161	SH	DFND	14	41,703	152,458	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	93	1,400	SH	DFND	16	0	1,400	0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	18,598	1,489,057	SH	DFND	14	169,277	1,319,780	0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	26	2,100	SH	DFND	16	0	2,100	0
BROOKDALE SR LIVING INC	COM	112463104	17,961	1,446,149	SH	DFND	14	98,149	1,348,000	0
BROOKLINE BANCORP INC DEL	COM	11373M107	165	10,077	SH	DFND	10	10,077	0	0
BROOKLINE BANCORP INC DEL	COM	11373M107	4,670	284,760	SH	DFND	14	61,791	222,969	0
BROOKS AUTOMATION INC	COM	114340102	420	24,600	SH	DFND	10	24,600	0	0
BROOKS AUTOMATION INC	COM	114340102	1,995	116,898	SH	DFND	14	11,136	105,762	0
BROWN & BROWN INC	COM	115236101	6,075	135,432	SH	DFND	14	15,593	119,839	0
BROWN FORMAN CORP	CL B	115637209	12,112	269,630	SH	DFND	14	88,438	181,192	0
BROWN FORMAN CORP	CL B	115637209	19	414	SH	DFND	16	0	414	0
BRUKER CORP	COM	116794108	7,554	356,642	SH	DFND	14	10,642	346,000	0
BRUKER CORP	COM	116794108	402	19,000	SH	DFND	16	0	19,000	0
BRUNSWICK CORP	COM	117043109	1,526	27,978	SH	DFND	10	27,978	0	0
BRUNSWICK CORP	COM	117043109	17,271	316,660	SH	DFND	14	85,381	231,279	0
BRUNSWICK CORP	COM	117043109	136	2,500	SH	DFND	16	0	2,500	0
BUCKLE INC	COM	118440106	327	14,353	SH	DFND	10	14,353	0	0
BUCKLE INC	COM	118440106	1,087	47,694	SH	DFND	14	4,522	43,172	0
BUFFALO WILD WINGS INC	COM	119848109	1,791	11,600	SH	DFND	14	3,393	8,207	0
BURLINGTON STORES INC	COM	122017106	700	8,258	SH	DFND	10	8,258	0	0
BURLINGTON STORES INC	COM	122017106	10,287	121,380	SH	DFND	14	3,080	118,300	0
BURLINGTON STORES INC	COM	122017106	169	1,990	SH	DFND	18	0	1,990	0
CAI INTERNATIONAL INC	COM	12477X106	2,331	268,846	SH	DFND	14	1,940	266,906	0
CBIZ INC	COM	124805102	171	12,492	SH	DFND	14	4,292	8,200	0
CBL & ASSOC PPTYS INC	COM	124830100	596	51,792	SH	DFND	14	18,892	32,900	0
CBS CORP NEW	CL B	124857202	997	15,665	SH	DFND	10	15,665	0	0
CBS CORP NEW	CL B	124857202	92,803	1,458,715	SH	DFND	14	268,045	1,190,670	0
CBS CORP NEW	CL B	124857202	1,468	23,068	SH	DFND	16	0	23,068	0
CBS CORP NEW	CL B	124857202	216	3,400	SH	DFND	18	0	3,400	0
CBOE HLDGS INC	COM	12503M108	3,315	44,859	SH	DFND	14	8,512	36,347	0
CBRE GROUP INC	CL A	12504L109	768	24,400	SH	DFND	10	24,400	0	0
CBRE GROUP INC	CL A	12504L109	13,243	420,552	SH	DFND	14	137,618	282,934	0
CBRE GROUP INC	CL A	12504L109	19	600	SH	DFND	16	0	600	0
C D I CORP	COM	125071100	164	22,163	SH	DFND	14	925	21,238	0

CDK GLOBAL INC	COM	12508E101	30,555	511,893	SH	DFND	14	134,743	377,150	0
CDK GLOBAL INC	COM	12508E101	96	1,600	SH	DFND	16	0	1,600	0
CEB INC	COM	125134106	1,231	20,313	SH	DFND	14	5,985	14,328	0
CECO ENVIRONMENTAL CORP	COM	125141101	433	31,050	SH	DFND	14	2,950	28,100	0
CDW CORP	COM	12514G108	4,836	92,830	SH	DFND	14	5,120	87,710	0
CF INDS HLDGS INC	COM	125269100	22,662	719,897	SH	DFND	14	151,902	567,995	0
CF INDS HLDGS INC	COM	125269100	14	435	SH	DFND	16	0	435	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	14,604	199,344	SH	DFND	14	67,985	131,359	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	20	275	SH	DFND	16	0	275	0
CIGNA CORPORATION	COM	125509109	46,869	351,371	SH	DFND	14	121,313	230,058	0
CIGNA CORPORATION	COM	125509109	75	560	SH	DFND	16	0	560	0
CIGNA CORPORATION	COM	125509109	8,924	66,900	SH	DFND	18	0	66,900	0
CIT GROUP INC	COM NEW	125581801	5,019	117,593	SH	DFND	14	20,393	97,200	0
CME GROUP INC	COM	12572Q105	54,243	470,244	SH	DFND	14	157,375	312,869	0
CME GROUP INC	COM	12572Q105	87	755	SH	DFND	16	0	755	0
CMS ENERGY CORP	COM	125896100	16,060	385,878	SH	DFND	14	127,005	258,873	0
CMS ENERGY CORP	COM	125896100	23	550	SH	DFND	16	0	550	0
CNB FINL CORP PA	COM	126128107	938	35,060	SH	DFND	14	1,561	33,499	0
CRA INTL INC	COM	12618T105	264	7,200	SH	DFND	10	7,200	0	0
CRA INTL INC	COM	12618T105	1,011	27,622	SH	DFND	14	531	27,091	0
CNO FINL GROUP INC	COM	12621E103	14,434	753,734	SH	DFND	14	30,754	722,980	0
CSG SYS INTL INC	COM	126349109	3,161	65,304	SH	DFND	14	15,252	50,052	0
CSX CORP	COM	126408103	59,983	1,669,432	SH	DFND	14	563,633	1,105,799	0
CSX CORP	COM	126408103	71	1,975	SH	DFND	16	0	1,975	0
CST BRANDS INC	COM	12646R105	2,117	43,975	SH	DFND	14	10,330	33,645	0
CTS CORP	COM	126501105	1,249	55,755	SH	DFND	14	5,284	50,471	0
CSRA INC	COM	12650T104	6,101	191,622	SH	DFND	14	64,697	126,925	0
CSRA INC	COM	12650T104	8	250	SH	DFND	16	0	250	0
CVB FINL CORP	COM	126600105	3,932	171,463	SH	DFND	14	16,623	154,840	0
CVS HEALTH CORP	COM	126650100	241	3,050	SH	DFND	10	3,050	0	0
CVS HEALTH CORP	COM	126650100	142,929	1,811,289	SH	DFND	14	682,470	1,128,819	0
CVS HEALTH CORP	COM	126650100	188	2,379	SH	DFND	16	0	2,379	0
CVS HEALTH CORP	COM	126650100	292	3,700	SH	DFND	18	0	3,700	0
CYS INVTs INC	COM	12673A108	5,477	708,517	SH	DFND	14	15,708	692,809	0
CA INC	COM	12673P105	13,360	420,525	SH	DFND	14	142,460	278,065	0
CA INC	COM	12673P105	19	602	SH	DFND	16	0	602	0
CABELAS INC	COM	126804301	1,779	30,383	SH	DFND	14	7,436	22,947	0
CABLE ONE INC	COM	12685J105	1,856	2,986	SH	DFND	14	773	2,213	0
CABLE ONE INC	COM	12685J105	659	1,060	SH	DFND	18	0	1,060	0
CABOT CORP	COM	127055101	571	11,290	SH	DFND	10	11,290	0	0
CABOT CORP	COM	127055101	31,501	623,280	SH	DFND	14	104,809	518,471	0
CABOT CORP	COM	127055101	142	2,800	SH	DFND	16	0	2,800	0
CABOT OIL & GAS CORP	COM	127097103	14,737	630,877	SH	DFND	14	210,550	420,327	0
CABOT OIL & GAS CORP	COM	127097103	23	1,000	SH	DFND	16	0	1,000	0
CABOT MICROELECTRONICS CORP	COM	12709P103	2,640	41,786	SH	DFND	14	4,280	37,506	0
CACI INTL INC	CL A	127190304	9,818	78,986	SH	DFND	14	4,252	74,734	0
CACI INTL INC	CL A	127190304	124	1,000	SH	DFND	16	0	1,000	0

CADENCE DESIGN SYSTEM INC	COM	127387108	9,001	356,905	SH	DFND	14	64,906	291,999	0
CADENCE DESIGN SYSTEM INC	COM	127387108	83	3,300	SH	DFND	16	0	3,300	0
CAL MAINE FOODS INC	COM NEW	128030202	393	8,898	SH	DFND	10	8,898	0	0
CAL MAINE FOODS INC	COM NEW	128030202	2,253	51,002	SH	DFND	14	4,892	46,110	0
CALAMOS ASSET MGMT INC	CL A	12811R104	812	94,998	SH	DFND	14	3,569	91,429	0
CALAMP CORP	COM	128126109	903	62,310	SH	DFND	14	6,360	55,950	0
CALATLANTIC GROUP INC	COM	128195104	1,460	42,927	SH	DFND	14	10,239	32,688	0
CALAVO GROWERS INC	COM	128246105	1,661	27,056	SH	DFND	14	3,046	24,010	0
CALERES INC	COM	129500104	5,683	173,153	SH	DFND	14	7,572	165,581	0
CALGON CARBON CORP	COM	129603106	198	11,630	SH	DFND	10	11,630	0	0
CALGON CARBON CORP	COM	129603106	1,570	92,347	SH	DFND	14	14,266	78,081	0
CALIFORNIA WTR SVC GROUP	COM	130788102	2,809	82,871	SH	DFND	14	8,631	74,240	0
CALLAWAY GOLF CO	COM	131193104	443	40,417	SH	DFND	10	40,417	0	0
CALLAWAY GOLF CO	COM	131193104	1,765	161,027	SH	DFND	14	15,835	145,192	0
CALLON PETE CO DEL	COM	13123X102	329	21,375	SH	DFND	10	21,375	0	0
CALLON PETE CO DEL	COM	13123X102	235	15,275	SH	DFND	14	15,275	0	0
CALPINE CORP	COM NEW	131347304	227	19,847	SH	DFND	14	19,447	400	0
CAMBREX CORP	COM	132011107	6,508	120,627	SH	DFND	14	68,348	52,279	0
CAMDEN NATL CORP	COM	133034108	2,752	61,908	SH	DFND	14	1,482	60,426	0
CAMDEN PPTY TR	SH BEN INT	133131102	8,632	102,682	SH	DFND	14	12,482	90,200	0
CAMDEN PPTY TR	SH BEN INT	133131102	18,403	218,903	SH	DFND	3	31,859	187,044	0
CAMPBELL SOUP CO	COM	134429109	429	7,100	SH	DFND	10	7,100	0	0
CAMPBELL SOUP CO	COM	134429109	16,510	273,021	SH	DFND	14	93,914	179,107	0
CAMPBELL SOUP CO	COM	134429109	24	400	SH	DFND	16	0	400	0
CANTEL MEDICAL CORP	COM	138098108	14,808	188,040	SH	DFND	14	63,008	125,032	0
CANTEL MEDICAL CORP	COM	138098108	543	6,900	SH	DFND	16	0	6,900	0
CAPELLA EDUCATION COMPANY	COM	139594105	353	4,020	SH	DFND	10	4,020	0	0
CAPELLA EDUCATION COMPANY	COM	139594105	9,578	109,084	SH	DFND	14	41,392	67,692	0
CAPELLA EDUCATION COMPANY	COM	139594105	579	6,600	SH	DFND	16	0	6,600	0
CAPITAL ONE FINL CORP	COM	14040H105	97,956	1,122,834	SH	DFND	14	270,241	852,593	0
CAPITAL ONE FINL CORP	COM	14040H105	94	1,073	SH	DFND	16	0	1,073	0
CAPITAL SOUTHWEST CORP	COM	140501107	286	17,700	SH	DFND	10	17,700	0	0
CAPITAL SOUTHWEST CORP	COM	140501107	8	500	SH	DFND	14	500	0	0
CAPITOL FED FINL INC	COM	14057J101	229	13,891	SH	DFND	14	13,891	0	0
CAPSTEAD MTG CORP	COM NO PAR	14067E506	7,133	699,964	SH	DFND	14	15,792	684,172	0
CARBO CERAMICS INC	COM	140781105	369	35,287	SH	DFND	14	2,927	32,360	0
CARBO CERAMICS INC	COM	140781105	105	10,005	SH	DFND	18	0	10,005	0
CARDINAL FINL CORP	COM	14149F109	2,765	84,331	SH	DFND	14	9,131	75,200	0
CARDINAL FINL CORP	COM	14149F109	131	4,000	SH	DFND	16	0	4,000	0
CARDINAL HEALTH INC	COM	14149Y108	32,733	454,819	SH	DFND	14	149,777	305,042	0
CARDINAL HEALTH INC	COM	14149Y108	52	725	SH	DFND	16	0	725	0
CARE CAP PPTYS INC	COM	141624106	8,867	354,690	SH	DFND	14	37,245	317,445	0
CARE CAP PPTYS INC	COM	141624106	4,408	176,330	SH	DFND	3	9,174	167,156	0
CAREER EDUCATION CORP	COM	141665109	1,312	130,010	SH	DFND	14	10,712	119,298	0
CARETRUST REIT INC	COM	14174T107	1,645	107,383	SH	DFND	14	9,023	98,360	0
CARLISLE COS INC	COM	142339100	73,810	669,234	SH	DFND	14	144,496	524,738	0

CARLISLE COS INC	COM	142339100	508	4,610	SH	DFND	16	0	4,610	0
CARMAX INC	COM	143130102	246	3,825	SH	DFND	10	3,825	0	0
CARMAX INC	COM	143130102	17,015	264,250	SH	DFND	14	88,347	175,903	0
CARMAX INC	COM	143130102	26	400	SH	DFND	16	0	400	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	31,733	609,554	SH	DFND	14	201,109	408,445	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	49	950	SH	DFND	16	0	950	0
CARPENTER TECHNOLOGY CORP	COM	144285103	1,039	28,730	SH	DFND	14	7,901	20,829	0
CARRIZO OIL & GAS INC	COM	144577103	3,927	105,150	SH	DFND	14	10,210	94,940	0
CARTER INC	COM	146229109	28,324	327,862	SH	DFND	14	71,032	256,830	0
CARTER INC	COM	146229109	135	1,560	SH	DFND	16	0	1,560	0
CARVER BANCORP INC	COM NEW	146875604	584	181,033	SH	DFND	10	181,033	0	0
CASEYS GEN STORES INC	COM	147528103	2,741	23,059	SH	DFND	14	5,480	17,579	0
CATALENT INC	COM	148806102	2,157	79,990	SH	DFND	14	18,040	61,950	0
CATERPILLAR INC DEL	COM	149123101	76,412	823,938	SH	DFND	14	275,172	548,766	0
CATERPILLAR INC DEL	COM	149123101	120	1,295	SH	DFND	16	0	1,295	0
CATHAY GEN BANCORP	COM	149150104	22,486	591,259	SH	DFND	14	151,569	439,690	0
CATHAY GEN BANCORP	COM	149150104	403	10,600	SH	DFND	16	0	10,600	0
CATO CORP NEW	CL A	149205106	3,055	101,577	SH	DFND	14	4,247	97,330	0
CAVCO INDS INC DEL	COM	149568107	1,476	14,781	SH	DFND	14	1,671	13,110	0
CAVIUM INC	COM	14964U108	419	6,717	SH	DFND	14	6,717	0	0
CEDAR REALTY TRUST INC	COM NEW	150602209	1,651	252,788	SH	DFND	14	125,737	127,051	0
CELADON GROUP INC	COM	150838100	335	46,861	SH	DFND	14	4,381	42,480	0
CELANESE CORP DEL	COM SER A	150870103	1,112	14,120	SH	DFND	10	14,120	0	0
CELANESE CORP DEL	COM SER A	150870103	44,635	566,862	SH	DFND	14	44,752	522,110	0
CELANESE CORP DEL	COM SER A	150870103	583	7,400	SH	DFND	16	0	7,400	0
CELESTICA INC	SUB VTG SHS	15101Q108	145	12,272	SH	DFND	10	12,272	0	0
CELGENE CORP	COM	151020104	434	3,750	SH	DFND	10	3,750	0	0
CELGENE CORP	COM	151020104	300,742	2,598,204	SH	DFND	14	603,170	1,995,034	0
CELGENE CORP	COM	151020104	2,153	18,600	SH	DFND	16	0	18,600	0
CELGENE CORP	COM	151020104	13,763	118,900	SH	DFND	18	0	118,900	0
CENTENE CORP DEL	COM	15135B101	13,294	235,251	SH	DFND	14	79,845	155,406	0
CENTENE CORP DEL	COM	15135B101	19	340	SH	DFND	16	0	340	0
CENTERPOINT ENERGY INC	COM	15189T107	14,591	592,150	SH	DFND	14	196,400	395,750	0
CENTERPOINT ENERGY INC	COM	15189T107	21	849	SH	DFND	16	0	849	0
CENTERSTATE BANKS INC	COM	15201P109	2,916	115,865	SH	DFND	14	59,065	56,800	0
CENTERSTATE BANKS INC	COM	15201P109	48	1,900	SH	DFND	16	0	1,900	0
CENTRAL GARDEN & PET CO	COM	153527106	563	17,000	SH	DFND	14	1,680	15,320	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	401	12,981	SH	DFND	10	12,981	0	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	1,757	56,873	SH	DFND	14	5,179	51,694	0
CENTRAL PAC FINL CORP	COM NEW	154760409	276	8,800	SH	DFND	10	8,800	0	0
CENTRAL PAC FINL CORP	COM NEW	154760409	4,140	131,779	SH	DFND	14	26,879	104,900	0
CENTURY ALUM CO	COM	156431108	728	85,071	SH	DFND	14	8,630	76,441	0
CENTURY BANCORP INC MASS	CL A NON VTG	156432106	394	6,570	SH	DFND	14	570	6,000	0
CENTURY CASINOS INC	COM	156492100	487	59,200	SH	DFND	10	59,200	0	0
CENTURY CASINOS INC	COM	156492100	11	1,280	SH	DFND	14	1,280	0	0
CENTURY CMNTYS INC	COM	156504300	168	7,990	SH	DFND	14	1,090	6,900	0
CENTURY CMNTYS INC	COM	156504300	50	2,400	SH	DFND	16	0	2,400	0
CENTURYLINK INC	COM	156700106	394	16,550	SH	DFND	10	16,550	0	0

CENTURYLINK INC	COM	156700106	24,455	1,028,395	SH	DFND	14	272,266	756,129	0
CENTURYLINK INC	COM	156700106	26	1,108	SH	DFND	16	0	1,108	0
CERNER CORP	COM	156782104	48,833	1,030,890	SH	DFND	14	178,050	852,840	0
CERNER CORP	COM	156782104	1,246	26,300	SH	DFND	16	0	26,300	0
CEVA INC	COM	157210105	1,420	42,313	SH	DFND	14	3,513	38,800	0
CEVA INC	COM	157210105	174	5,200	SH	DFND	16	0	5,200	0
CHANGYOU COM LTD	ADS REP CL A	15911M107	9,969	469,788	SH	DFND	14	4,400	465,388	0
CHANGYOU COM LTD	ADS REP CL A	15911M107	2,016	95,000	SH	DFND	16	0	95,000	0
CHARLES RIV LABS INTL INC	COM	159864107	27,333	358,744	SH	DFND	14	80,446	278,298	0
CHARLES RIV LABS INTL INC	COM	159864107	145	1,900	SH	DFND	16	0	1,900	0
CHART INDS INC	COM PAR \$0.01	16115Q308	1,887	52,385	SH	DFND	14	5,185	47,200	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	86,161	299,253	SH	DFND	14	102,203	197,050	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	138	480	SH	DFND	16	0	480	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	184	640	SH	DFND	18	0	640	0
CHASE CORP	COM	16150R104	265	3,169	SH	DFND	14	769	2,400	0
CHASE CORP	COM	16150R104	50	600	SH	DFND	16	0	600	0
CHATHAM LODGING TR	COM	16208T102	5,205	253,303	SH	DFND	14	44,603	208,700	0
CHATHAM LODGING TR	COM	16208T102	649	31,600	SH	DFND	16	0	31,600	0
CHEESECAKE FACTORY INC	COM	163072101	1,672	27,929	SH	DFND	14	8,251	19,678	0
CHEMED CORP NEW	COM	16359R103	7,645	47,658	SH	DFND	14	8,374	39,284	0
CHEMED CORP NEW	COM	16359R103	80	500	SH	DFND	16	0	500	0
CHEMICAL FINL CORP	COM	163731102	7,049	130,119	SH	DFND	14	25,880	104,239	0
CHEMICAL FINL CORP	COM	163731102	38	700	SH	DFND	16	0	700	0
CHEMOURS CO	COM	163851108	58,564	2,651,147	SH	DFND	14	555,603	2,095,544	0
CHEMOURS CO	COM	163851108	1,639	74,200	SH	DFND	16	0	74,200	0
CHEMTURA CORP	COM NEW	163893209	231	6,957	SH	DFND	14	6,957	0	0
CHENIERE ENERGY INC	COM NEW	16411R208	599	14,450	SH	DFND	14	14,210	240	0
CHENIERE ENERGY INC	COM NEW	16411R208	551	13,300	SH	DFND	18	0	13,300	0
CHESAPEAKE ENERGY CORP	COM	165167107	6,715	956,528	SH	DFND	14	329,122	627,406	0
CHESAPEAKE ENERGY CORP	COM	165167107	10	1,410	SH	DFND	16	0	1,410	0
CHESAPEAKE ENERGY CORP	COM	165167107	410	58,400	SH	DFND	18	0	58,400	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	15,326	592,661	SH	DFND	14	199,771	392,890	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	724	28,000	SH	DFND	16	0	28,000	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	26,465	1,023,391	SH	DFND	3	137,744	885,647	0
CHESAPEAKE UTILS CORP	COM	165303108	2,954	44,129	SH	DFND	14	23,629	20,500	0
CHESAPEAKE UTILS CORP	COM	165303108	556	8,300	SH	DFND	16	0	8,300	0
CHEVRON CORP NEW	COM	166764100	1,861	15,810	SH	DFND	10	15,810	0	0
CHEVRON CORP NEW	COM	166764100	424,279	3,604,748	SH	DFND	14	997,307	2,607,441	0
CHEVRON CORP NEW	COM	166764100	486	4,129	SH	DFND	16	0	4,129	0
CHEVRON CORP NEW	COM	166764100	6,709	57,000	SH	DFND	18	0	57,000	0
CHICAGO BRIDGE & IRON CO N V	COM	167250109	9,679	304,842	SH	DFND	14	14,142	290,700	0
CHICOS FAS INC	COM	168615102	1,253	87,086	SH	DFND	14	23,748	63,338	0
CHILDRENS PL INC	COM	168905107	3,673	36,386	SH	DFND	14	4,444	31,942	0
CHIMERA INVT CORP	COM NEW	16934Q208	47,293	2,778,697	SH	DFND	14	362,117	2,416,580	0
CHIMERA INVT CORP	COM NEW	16934Q208	461	27,100	SH	DFND	16	0	27,100	0
CHIMERIX INC	COM	16934W106	889	193,340	SH	DFND	14	64,740	128,600	0
CHIMERIX INC	COM	16934W106	255	55,400	SH	DFND	16	0	55,400	0

CHINA BIOLOGIC PRODS INC	COM	16938C106	460	4,280	SH	DFND	10	4,280	0	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	15,310	40,575	SH	DFND	14	13,687	26,888	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	25	65	SH	DFND	16	0	65	0
CHOICE HOTELS INTL INC	COM	169905106	668	11,917	SH	DFND	14	8,217	3,700	0
CHURCH & DWIGHT INC	COM	171340102	15,873	359,188	SH	DFND	14	120,392	238,796	0
CHURCH & DWIGHT INC	COM	171340102	24	540	SH	DFND	16	0	540	0
CHURCHILL DOWNS INC	COM	171484108	12,002	79,773	SH	DFND	14	22,023	57,750	0
CHURCHILL DOWNS INC	COM	171484108	275	1,830	SH	DFND	16	0	1,830	0
CHUYS HLDGS INC	COM	171604101	918	28,300	SH	DFND	14	2,540	25,760	0
CIBER INC	COM	17163B102	69	109,667	SH	DFND	14	7,037	102,630	0
CIENA CORP	COM NEW	171779309	2,093	85,739	SH	DFND	14	24,106	61,633	0
CIENA CORP	COM NEW	171779309	344	14,100	SH	DFND	18	0	14,100	0
CIMAREX ENERGY CO	COM	171798101	18,069	132,959	SH	DFND	14	44,845	88,114	0
CIMAREX ENERGY CO	COM	171798101	30	220	SH	DFND	16	0	220	0
CINCINNATI BELL INC NEW	COM NEW	171871502	2,017	90,257	SH	DFND	14	6,567	83,690	0
CINCINNATI FINL CORP	COM	172062101	16,717	220,684	SH	DFND	14	70,091	150,593	0
CINCINNATI FINL CORP	COM	172062101	23	303	SH	DFND	16	0	303	0
CINEMARK HOLDINGS INC	COM	17243V102	53,657	1,398,773	SH	DFND	14	277,550	1,121,223	0
CINEMARK HOLDINGS INC	COM	17243V102	625	16,300	SH	DFND	16	0	16,300	0
CIRCOR INTL INC	COM	17273K109	276	4,253	SH	DFND	10	4,253	0	0
CIRCOR INTL INC	COM	17273K109	1,848	28,481	SH	DFND	14	2,982	25,499	0
CIRRUS LOGIC INC	COM	172755100	438	7,750	SH	DFND	10	7,750	0	0
CIRRUS LOGIC INC	COM	172755100	23,289	411,895	SH	DFND	14	171,345	240,550	0
CIRRUS LOGIC INC	COM	172755100	119	2,100	SH	DFND	16	0	2,100	0
CISCO SYS INC	COM	17275R102	2,611	86,410	SH	DFND	10	86,410	0	0
CISCO SYS INC	COM	17275R102	362,099	11,982,108	SH	DFND	14	3,320,951	8,661,157	0
CISCO SYS INC	COM	17275R102	1,560	51,630	SH	DFND	16	0	51,630	0
CINTAS CORP	COM	172908105	637	5,510	SH	DFND	10	5,510	0	0
CINTAS CORP	COM	172908105	14,583	126,192	SH	DFND	14	40,762	85,430	0
CINTAS CORP	COM	172908105	22	190	SH	DFND	16	0	190	0
CITIZENS & NORTHN CORP	COM	172922106	852	32,516	SH	DFND	14	800	31,716	0
CITIGROUP INC	COM NEW	172967424	378	6,360	SH	DFND	10	6,360	0	0
CITIGROUP INC	COM NEW	172967424	559,729	9,418,291	SH	DFND	14	2,010,531	7,407,760	0
CITIGROUP INC	COM NEW	172967424	3,421	57,570	SH	DFND	16	0	57,570	0
CITI TRENDS INC	COM	17306X102	353	18,755	SH	DFND	14	1,555	17,200	0
CITI TRENDS INC	COM	17306X102	145	7,700	SH	DFND	16	0	7,700	0
CITIZENS FINL GROUP INC	COM	174610105	377	10,570	SH	DFND	10	10,570	0	0
CITIZENS FINL GROUP INC	COM	174610105	39,038	1,095,647	SH	DFND	14	237,000	858,647	0
CITIZENS FINL GROUP INC	COM	174610105	388	10,900	SH	DFND	16	0	10,900	0
CITRIX SYS INC	COM	177376100	1,646	18,430	SH	DFND	10	18,430	0	0
CITRIX SYS INC	COM	177376100	84,343	944,387	SH	DFND	14	187,609	756,778	0
CITRIX SYS INC	COM	177376100	322	3,600	SH	DFND	16	0	3,600	0
CITY HLDG CO	COM	177835105	1,743	25,781	SH	DFND	14	2,617	23,164	0
CLARCOR INC	COM	179895107	3,145	38,134	SH	DFND	14	8,895	29,239	0
CLEAN HARBORS INC	COM	184496107	1,700	30,553	SH	DFND	14	7,200	23,353	0
CLEARWATER PAPER CORP	COM	18538R103	208	3,173	SH	DFND	10	3,173	0	0
CLEARWATER PAPER CORP	COM	18538R103	8,723	133,068	SH	DFND	14	13,528	119,540	0
CLEARWATER PAPER CORP	COM	18538R103	544	8,300	SH	DFND	16	0	8,300	0

CLIFFS NAT RES INC	COM	18683K101	199	23,622	SH	DFND	14	23,622	0	0
CLOROX CO DEL	COM	189054109	38,705	322,489	SH	DFND	14	61,322	261,167	0
CLOROX CO DEL	COM	189054109	622	5,180	SH	DFND	16	0	5,180	0
CLOUD PEAK ENERGY INC	COM	18911Q102	561	99,950	SH	DFND	14	5,700	94,250	0
COACH INC	COM	189754104	13,378	382,022	SH	DFND	14	128,489	253,533	0
COACH INC	COM	189754104	21	600	SH	DFND	16	0	600	0
COBALT INTL ENERGY INC	COM	19075F106	32	26,119	SH	DFND	14	26,119	0	0
COCA COLA BOTTLING CO CONS	COM	191098102	469	2,625	SH	DFND	14	2,625	0	0
COCA COLA CO	COM	191216100	209	5,050	SH	DFND	10	5,050	0	0
COCA COLA CO	COM	191216100	227,479	5,486,721	SH	DFND	14	1,835,950	3,650,771	0
COCA COLA CO	COM	191216100	351	8,460	SH	DFND	16	0	8,460	0
COCA COLA CO	COM	191216100	543	13,100	SH	DFND	18	0	13,100	0
COEUR MNG INC	COM NEW	192108504	304	33,461	SH	DFND	14	17,961	15,500	0
COEUR MNG INC	COM NEW	192108504	446	49,100	SH	DFND	16	0	49,100	0
COGENT COMMUNICATIONS HLDGS	COM NEW	19239V302	2,898	70,089	SH	DFND	14	6,789	63,300	0
COGNEX CORP	COM	192422103	22,682	356,520	SH	DFND	14	82,788	273,732	0
COGNEX CORP	COM	192422103	95	1,500	SH	DFND	16	0	1,500	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	163,460	2,917,362	SH	DFND	14	497,142	2,420,220	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1,397	24,930	SH	DFND	16	0	24,930	0
COHERENT INC	COM	192479103	5,825	42,398	SH	DFND	14	4,348	38,050	0
COHU INC	COM	192576106	705	50,710	SH	DFND	14	4,701	46,009	0
COLFAX CORP	COM	194014106	383	10,655	SH	DFND	14	5,855	4,800	0
COLGATE PALMOLIVE CO	COM	194162103	213,373	3,260,585	SH	DFND	14	715,774	2,544,811	0
COLGATE PALMOLIVE CO	COM	194162103	1,584	24,200	SH	DFND	16	0	24,200	0
COLGATE PALMOLIVE CO	COM	194162103	143	2,180	SH	DFND	18	0	2,180	0
COLLEGIUM PHARMACEUTICAL INC	COM	19459J104	15	960	SH	DFND	14	960	0	0
COLLEGIUM PHARMACEUTICAL INC	COM	19459J104	5,308	340,900	SH	DFND	18	0	340,900	0
COLONY CAP INC	CL A	19624R106	7,167	353,903	SH	DFND	14	13,703	340,200	0
COLONY STARWOOD HOMES	COM	19625X102	249	8,632	SH	DFND	14	8,632	0	0
COLUMBIA BKG SYS INC	COM	197236102	5,945	133,066	SH	DFND	14	10,269	122,797	0
COLUMBIA BKG SYS INC	COM	197236102	398	8,900	SH	DFND	16	0	8,900	0
COLUMBIA ETF TR II	INDIA SML CP ET	19762B889	882	62,608	SH	DFND	14	0	62,608	0
COLUMBIA PPTY TR INC	COM NEW	198287203	3,490	161,575	SH	DFND	14	8,171	153,404	0
COLUMBIA PPTY TR INC	COM NEW	198287203	119	5,500	SH	DFND	3	0	5,500	0
COLUMBIA SPORTSWEAR CO	COM	198516106	266	4,568	SH	DFND	14	3,368	1,200	0
COLUMBUS MCKINNON CORP N Y	COM	199333105	1,635	60,462	SH	DFND	14	1,862	58,600	0
COMFORT SYS USA INC	COM	199908104	7,867	236,234	SH	DFND	14	46,760	189,474	0
COMCAST CORP NEW	CL A	20030N101	244	3,540	SH	DFND	10	3,540	0	0
COMCAST CORP NEW	CL A	20030N101	321,138	4,650,805	SH	DFND	14	1,341,166	3,309,639	0
COMCAST CORP NEW	CL A	20030N101	602	8,720	SH	DFND	16	0	8,720	0
COMCAST CORP NEW	CL A	20030N101	497	7,200	SH	DFND	18	0	7,200	0
COMERICA INC	COM	200340107	16,378	240,463	SH	DFND	14	80,666	159,797	0
COMERICA INC	COM	200340107	24	350	SH	DFND	16	0	350	0
COMMERCE BANCSHARES INC	COM	200525103	3,634	62,862	SH	DFND	14	12,033	50,829	0
COMMERCIAL METALS CO	COM	201723103	59	2,729	SH	DFND	10	2,729	0	0

COMMERCIAL METALS CO	COM	201723103	5,070	232,792	SH	DFND	14	20,459	212,333	0
COMMERCIAL METALS CO	COM	201723103	333	15,300	SH	DFND	16	0	15,300	0
COMMSCOPE HLDG CO INC	COM	20337X109	27,300	733,870	SH	DFND	14	90,320	643,550	0
COMMSCOPE HLDG CO INC	COM	20337X109	1,019	27,400	SH	DFND	16	0	27,400	0
COMMUNICATIONS SALES&LEAS IN	COM	20341J104	2,656	104,529	SH	DFND	14	18,015	86,514	0
COMMUNITY BK SYS INC	COM	203607106	4,738	76,684	SH	DFND	14	7,908	68,776	0
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1,292	231,114	SH	DFND	14	19,591	211,523	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	21	910	SH	DFND	14	910	0	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	24,989	1,085,071	SH	DFND	3	134,612	950,459	0
COMMUNITY TR BANCORP INC	COM	204149108	5,097	102,759	SH	DFND	14	24,373	78,386	0
COMMUNITY TR BANCORP INC	COM	204149108	129	2,600	SH	DFND	16	0	2,600	0
COMMVAULT SYSTEMS INC	COM	204166102	4,308	83,807	SH	DFND	14	12,811	70,996	0
COMMVAULT SYSTEMS INC	COM	204166102	308	6,000	SH	DFND	16	0	6,000	0
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	193	22,200	SH	DFND	18	0	22,200	0
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	259	23,000	SH	DFND	18	0	23,000	0
COMPASS MINERALS INTL INC	COM	20451N101	1,530	19,529	SH	DFND	14	4,439	15,090	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	475	20,143	SH	DFND	10	20,143	0	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	433	18,344	SH	DFND	14	1,897	16,447	0
COMPUTER SCIENCES CORP	COM	205363104	4,886	82,236	SH	DFND	14	19,122	63,114	0
COMSCORE INC	COM	20564W105	959	30,367	SH	DFND	14	8,097	22,270	0
COMSCORE INC	COM	20564W105	159	5,040	SH	DFND	18	0	5,040	0
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	460	38,823	SH	DFND	14	3,220	35,603	0
CONAGRA BRANDS INC	COM	205887102	94,205	2,381,931	SH	DFND	14	505,265	1,876,666	0
CONAGRA BRANDS INC	COM	205887102	1,177	29,755	SH	DFND	16	0	29,755	0
CONCERT PHARMACEUTICALS INC	COM	206022105	1,856	180,330	SH	DFND	14	2,130	178,200	0
CONCERT PHARMACEUTICALS INC	COM	206022105	209	20,300	SH	DFND	16	0	20,300	0
CONCHO RES INC	COM	20605P101	26,741	201,663	SH	DFND	14	66,061	135,602	0
CONCHO RES INC	COM	20605P101	44	330	SH	DFND	16	0	330	0
CONCHO RES INC	COM	20605P101	690	5,200	SH	DFND	18	0	5,200	0
CONMED CORP	COM	207410101	1,910	43,249	SH	DFND	14	4,757	38,492	0
CONNECTONE BANCORP INC NEW	COM	20786W107	144	5,539	SH	DFND	14	2,839	2,700	0
CONNECTONE BANCORP INC NEW	COM	20786W107	187	7,200	SH	DFND	16	0	7,200	0
CONOCOPHILLIPS	COM	20825C104	249,226	4,970,602	SH	DFND	14	925,102	4,045,500	0
CONOCOPHILLIPS	COM	20825C104	1,887	37,643	SH	DFND	16	0	37,643	0
CONOCOPHILLIPS	COM	20825C104	2,091	41,700	SH	DFND	18	0	41,700	0
CONSOL ENERGY INC	COM	20854P109	19,040	1,044,423	SH	DFND	14	240,010	804,413	0
CONSOL ENERGY INC	COM	20854P109	390	21,400	SH	DFND	16	0	21,400	0
CONSOLIDATED COMM HLDGS INC	COM	209034107	2,326	86,629	SH	DFND	14	8,399	78,230	0
CONSOLIDATED EDISON INC	COM	209115104	33,349	452,616	SH	DFND	14	144,427	308,189	0
CONSOLIDATED EDISON INC	COM	209115104	52	700	SH	DFND	16	0	700	0

CONSTELLATION BRANDS INC	CL A	21036P108	773	5,045	SH	DFND	10	5,045	0	0
CONSTELLATION BRANDS INC	CL A	21036P108	37,911	247,281	SH	DFND	14	83,112	164,169	0
CONSTELLATION BRANDS INC	CL A	21036P108	61	395	SH	DFND	16	0	395	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	264	28,287	SH	DFND	10	28,287	0	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	869	93,016	SH	DFND	14	40,896	52,120	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	288	30,800	SH	DFND	16	0	30,800	0
CONTINENTAL BLDG PRODS INC	COM	211171103	142	6,157	SH	DFND	10	6,157	0	0
CONTINENTAL BLDG PRODS INC	COM	211171103	22,914	991,960	SH	DFND	14	218,000	773,960	0
CONTINENTAL BLDG PRODS INC	COM	211171103	1,060	45,900	SH	DFND	16	0	45,900	0
CONTINENTAL RESOURCES INC	COM	212015101	312	6,046	SH	DFND	14	5,896	150	0
CONVERGYS CORP	COM	212485106	150	6,118	SH	DFND	10	6,118	0	0
CONVERGYS CORP	COM	212485106	4,351	177,177	SH	DFND	14	16,088	161,089	0
CONVERGYS CORP	COM	212485106	22	900	SH	DFND	16	0	900	0
COOPER COS INC	COM NEW	216648402	11,608	66,358	SH	DFND	14	22,923	43,435	0
COOPER COS INC	COM NEW	216648402	21	120	SH	DFND	16	0	120	0
COOPER STD HLDGS INC	COM	21676P103	359	3,472	SH	DFND	10	3,472	0	0
COOPER STD HLDGS INC	COM	21676P103	55,078	532,770	SH	DFND	14	106,780	425,990	0
COOPER STD HLDGS INC	COM	21676P103	1,416	13,700	SH	DFND	16	0	13,700	0
COOPER TIRE & RUBR CO	COM	216831107	9,901	254,857	SH	DFND	14	5,749	249,108	0
COPART INC	COM	217204106	3,274	59,089	SH	DFND	14	13,568	45,521	0
CORE MARK HOLDING CO INC	COM	218681104	4,298	99,788	SH	DFND	14	28,208	71,580	0
CORESITE RLTY CORP	COM	21870Q105	7,553	95,156	SH	DFND	14	42,546	52,610	0
CORESITE RLTY CORP	COM	21870Q105	228	2,869	SH	DFND	3	0	2,869	0
COREENERGY INFRASTRUCTURE TR	COM NEW	21870U502	5,299	151,913	SH	DFND	14	17,598	134,315	0
CORELOGIC INC	COM	21871D103	27,036	734,080	SH	DFND	14	162,194	571,886	0
CORELOGIC INC	COM	21871D103	357	9,700	SH	DFND	16	0	9,700	0
CORECIVIC INC	COM	21871N101	34,415	1,407,010	SH	DFND	14	259,673	1,147,337	0
CORECIVIC INC	COM	21871N101	536	21,900	SH	DFND	16	0	21,900	0
CORNING INC	COM	219350105	50,410	2,077,065	SH	DFND	14	509,642	1,567,423	0
CORNING INC	COM	219350105	49	2,005	SH	DFND	16	0	2,005	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	17,461	559,280	SH	DFND	14	139,452	419,828	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	97	3,100	SH	DFND	16	0	3,100	0
CORVEL CORP	COM	221006109	155	4,235	SH	DFND	10	4,235	0	0
CORVEL CORP	COM	221006109	2,180	59,550	SH	DFND	14	33,770	25,780	0
COSTCO WHSL CORP NEW	COM	22160K105	97,568	609,382	SH	DFND	14	206,402	402,980	0
COSTCO WHSL CORP NEW	COM	22160K105	153	954	SH	DFND	16	0	954	0
COSTCO WHSL CORP NEW	COM	22160K105	319	1,990	SH	DFND	18	0	1,990	0
COSTAR GROUP INC	COM	22160N109	7,562	40,120	SH	DFND	14	5,088	35,032	0
COSTAR GROUP INC	COM	22160N109	43	230	SH	DFND	16	0	230	0
COTIVITI HLDGS INC	COM	22164K101	272	7,905	SH	DFND	10	7,905	0	0
COTIVITI HLDGS INC	COM	22164K101	3,551	103,230	SH	DFND	14	38,230	65,000	0
COTIVITI HLDGS INC	COM	22164K101	255	7,400	SH	DFND	16	0	7,400	0
COTY INC	COM CL A	222070203	11,460	625,910	SH	DFND	14	210,600	415,310	0
COTY INC	COM CL A	222070203	17	945	SH	DFND	16	0	945	0

COUSINS PPTYS INC	COM	222795106	192	22,629	SH	DFND	10	22,629	0	0
COUSINS PPTYS INC	COM	222795106	2,494	293,014	SH	DFND	14	141,118	151,896	0
COUSINS PPTYS INC	COM	222795106	7,515	883,079	SH	DFND	3	124,069	759,010	0
COWEN GROUP INC NEW	CL A NEW	223622606	725	46,750	SH	DFND	10	46,750	0	0
COWEN GROUP INC NEW	CL A NEW	223622606	42	2,735	SH	DFND	14	2,735	0	0
CRACKER BARREL OLD CTRY STOR	COM	22410J106	2,517	15,076	SH	DFND	14	4,288	10,788	0
CRANE CO	COM	224399105	25,604	355,024	SH	DFND	14	81,259	273,765	0
CRANE CO	COM	224399105	238	3,300	SH	DFND	16	0	3,300	0
CRAY INC	COM NEW	225223304	1,442	69,662	SH	DFND	14	6,832	62,830	0
CREDIT ACCEP CORP MICH	COM	225310101	435	2,000	SH	DFND	10	2,000	0	0
CREDIT ACCEP CORP MICH	COM	225310101	162	743	SH	DFND	14	743	0	0
CREE INC	COM	225447101	1,489	56,404	SH	DFND	14	12,040	44,364	0
CROCS INC	COM	227046109	855	124,665	SH	DFND	14	11,775	112,890	0
CROSS CTRY HEALTHCARE INC	COM	227483104	243	15,557	SH	DFND	10	15,557	0	0
CROSS CTRY HEALTHCARE INC	COM	227483104	868	55,588	SH	DFND	14	5,022	50,566	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	76,699	883,932	SH	DFND	14	196,958	686,974	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	423	4,880	SH	DFND	16	0	4,880	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	295	3,400	SH	DFND	18	0	3,400	0
CROWN HOLDINGS INC	COM	228368106	18,052	343,385	SH	DFND	14	24,815	318,570	0
CROWN HOLDINGS INC	COM	228368106	368	7,000	SH	DFND	16	0	7,000	0
CRYOLIFE INC	COM	228903100	882	46,053	SH	DFND	14	4,996	41,057	0
CTRIPO COM INTL LTD	AMERICAN DEP SH	22943F100	236	5,900	SH	DFND	18	0	5,900	0
CUBESMART	COM	229663109	317	11,825	SH	DFND	14	11,825	0	0
CUBESMART	COM	229663109	66,829	2,496,417	SH	DFND	3	328,986	2,167,431	0
CUBIC CORP	COM	229669106	454	9,469	SH	DFND	10	9,469	0	0
CUBIC CORP	COM	229669106	2,060	42,956	SH	DFND	14	4,530	38,426	0
CULLEN FROST BANKERS INC	COM	229899109	16,969	192,328	SH	DFND	14	54,443	137,885	0
CULLEN FROST BANKERS INC	COM	229899109	106	1,200	SH	DFND	16	0	1,200	0
CULP INC	COM	230215105	449	12,090	SH	DFND	14	1,490	10,600	0
CULP INC	COM	230215105	104	2,800	SH	DFND	16	0	2,800	0
CUMMINS INC	COM	231021106	56,329	412,151	SH	DFND	14	88,505	323,646	0
CUMMINS INC	COM	231021106	46	335	SH	DFND	16	0	335	0
CURTISS WRIGHT CORP	COM	231561101	2,748	27,934	SH	DFND	14	8,087	19,847	0
CUSTOMERS BANCORP INC	COM	23204G100	13,354	372,810	SH	DFND	14	3,720	369,090	0
CYNOSURE INC	CL A	232577205	1,989	43,608	SH	DFND	14	4,391	39,217	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2,124	185,678	SH	DFND	14	42,311	143,367	0
CYRUSONE INC	COM	23283R100	206	4,600	SH	DFND	14	4,600	0	0
CYRUSONE INC	COM	23283R100	53	1,179	SH	DFND	3	0	1,179	0
DBX ETF TR	XTRAK MSCI EAFE	233051200	2,871	102,300	SH	DFND	18	0	102,300	0
DBX ETF TR	HRV CHINA SMCP	233051754	526	16,299	SH	DFND	18	0	16,299	0
DBX ETF TR	ST KOREA HD FD	233051812	850	34,681	SH	DFND	18	0	34,681	0
DBX ETF TR	DBXTR HAR CS 30	233051879	1,011	43,117	SH	DFND	18	0	43,117	0
DCT INDUSTRIAL TRUST INC	COM NEW	233153204	2,578	53,837	SH	DFND	14	13,097	40,740	0

DDR CORP	COM	23317H102	417	27,335	SH	DFND	14	20,735	6,600	0
DDR CORP	COM	23317H102	45,133	2,955,669	SH	DFND	3	439,754	2,515,915	0
D R HORTON INC	COM	23331A109	107,099	3,918,719	SH	DFND	14	371,101	3,547,618	0
D R HORTON INC	COM	23331A109	1,087	39,775	SH	DFND	16	0	39,775	0
DHI GROUP INC	COM	23331S100	499	79,773	SH	DFND	14	7,523	72,250	0
DST SYS INC DEL	COM	233326107	40,232	375,478	SH	DFND	14	58,566	316,912	0
DST SYS INC DEL	COM	233326107	376	3,510	SH	DFND	16	0	3,510	0
DSP GROUP INC	COM	23332B106	477	36,547	SH	DFND	14	4,377	32,170	0
DTE ENERGY CO	COM	233331107	61,380	623,087	SH	DFND	14	103,755	519,332	0
DTE ENERGY CO	COM	233331107	889	9,025	SH	DFND	16	0	9,025	0
DSW INC	CL A	23334L102	510	22,516	SH	DFND	10	22,516	0	0
DSW INC	CL A	23334L102	6,347	280,226	SH	DFND	14	7,526	272,700	0
DXP ENTERPRISES INC NEW	COM NEW	233377407	916	26,358	SH	DFND	14	2,498	23,860	0
DAKTRONICS INC	COM	234264109	718	67,112	SH	DFND	14	5,726	61,386	0
DANA INCORPORATED	COM	235825205	70,409	3,709,624	SH	DFND	14	553,794	3,155,830	0
DANA INCORPORATED	COM	235825205	594	31,300	SH	DFND	16	0	31,300	0
DANAHER CORP DEL	COM	235851102	155,269	1,994,723	SH	DFND	14	414,616	1,580,107	0
DANAHER CORP DEL	COM	235851102	1,317	16,920	SH	DFND	16	0	16,920	0
DARDEN RESTAURANTS INC	COM	237194105	15,751	216,599	SH	DFND	14	58,467	158,132	0
DARDEN RESTAURANTS INC	COM	237194105	20	275	SH	DFND	16	0	275	0
DARLING INGREDIENTS INC	COM	237266101	12,575	974,021	SH	DFND	14	27,052	946,969	0
DAVE & BUSTERS ENTMT INC	COM	238337109	3,572	63,440	SH	DFND	14	5,420	58,020	0
DAVITA INC	COM	23918K108	20,726	322,828	SH	DFND	14	82,653	240,175	0
DAVITA INC	COM	23918K108	22	350	SH	DFND	16	0	350	0
DEAN FOODS CO NEW	COM NEW	242370203	738	33,891	SH	DFND	10	33,891	0	0
DEAN FOODS CO NEW	COM NEW	242370203	10,350	475,207	SH	DFND	14	18,661	456,546	0
DECKERS OUTDOOR CORP	COM	243537107	1,099	19,834	SH	DFND	14	5,528	14,306	0
DECKERS OUTDOOR CORP	COM	243537107	185	3,340	SH	DFND	18	0	3,340	0
DEERE & CO	COM	244199105	209	2,025	SH	DFND	10	2,025	0	0
DEERE & CO	COM	244199105	42,291	410,435	SH	DFND	14	135,663	274,772	0
DEERE & CO	COM	244199105	66	645	SH	DFND	16	0	645	0
DELEK US HLDGS INC	COM	246647101	2,084	86,594	SH	DFND	14	5,061	81,533	0
DELL TECHNOLOGIES INC	COM CL V	24703L103	263	4,780	SH	DFND	14	4,432	348	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,055	21,450	SH	DFND	10	21,450	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	65,412	1,329,774	SH	DFND	14	383,405	946,369	0
DELTA AIR LINES INC DEL	COM NEW	247361702	79	1,600	SH	DFND	16	0	1,600	0
DELTIC TIMBER CORP	COM	247850100	1,501	19,473	SH	DFND	14	1,953	17,520	0
DENBURY RES INC	COM NEW	247916208	892	242,415	SH	DFND	14	64,744	177,671	0
DELUXE CORP	COM	248019101	491	6,853	SH	DFND	10	6,853	0	0
DELUXE CORP	COM	248019101	20,263	282,969	SH	DFND	14	111,343	171,626	0
DELUXE CORP	COM	248019101	86	1,200	SH	DFND	16	0	1,200	0
DENNYS CORP	COM	24869P104	4,663	363,447	SH	DFND	14	108,747	254,700	0
DENTSPLY SIRONA INC	COM	24906P109	18,332	317,547	SH	DFND	14	108,388	209,159	0
DENTSPLY SIRONA INC	COM	24906P109	28	480	SH	DFND	16	0	480	0
DERMIRA INC	COM	24983L104	201	6,627	SH	DFND	10	6,627	0	0
DERMIRA INC	COM	24983L104	70	2,310	SH	DFND	14	2,310	0	0
DEPOMED INC	COM	249908104	1,880	104,306	SH	DFND	14	9,896	94,410	0
DEVON ENERGY CORP NEW	COM	25179M103	94,189	2,062,374	SH	DFND	14	372,490	1,689,884	0
DEVON ENERGY CORP NEW	COM	25179M103	375	8,215	SH	DFND	16	0	8,215	0

DEVON ENERGY CORP NEW	COM	25179M103	932	20,400	SH	DFND	18	0	20,400	0
DEVRY ED GROUP INC	COM	251893103	12,526	401,467	SH	DFND	14	10,342	391,125	0
DEXCOM INC	COM	252131107	277	4,638	SH	DFND	14	4,568	70	0
DEXCOM INC	COM	252131107	5,785	96,900	SH	DFND	18	0	96,900	0
DIAMOND HILL INVESTMENT GROU	COM NEW	25264R207	756	3,593	SH	DFND	14	3,193	400	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	270	15,280	SH	DFND	10	15,280	0	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	12,463	704,106	SH	DFND	14	59,727	644,379	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	235	20,369	SH	DFND	10	20,369	0	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	4,343	376,694	SH	DFND	14	36,012	340,682	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	45,479	3,944,372	SH	DFND	3	588,270	3,356,102	0
DIAMONDBACK ENERGY INC	COM	25278X109	456	4,510	SH	DFND	14	4,460	50	0
DICKS SPORTING GOODS INC	COM	253393102	35,013	659,385	SH	DFND	14	104,133	555,252	0
DICKS SPORTING GOODS INC	COM	253393102	154	2,900	SH	DFND	16	0	2,900	0
DIEBOLD NXDF INC	COM	253651103	1,162	46,219	SH	DFND	14	12,730	33,489	0
DIGI INTL INC	COM	253798102	153	11,100	SH	DFND	10	11,100	0	0
DIGI INTL INC	COM	253798102	961	69,922	SH	DFND	14	3,386	66,536	0
DIGITAL RLTY TR INC	COM	253868103	21,204	215,796	SH	DFND	14	72,201	143,595	0
DIGITAL RLTY TR INC	COM	253868103	31	320	SH	DFND	16	0	320	0
DIGITAL RLTY TR INC	COM	253868103	64,544	656,872	SH	DFND	3	93,948	562,924	0
DIGITALGLOBE INC	COM NEW	25389M877	184	6,418	SH	DFND	10	6,418	0	0
DIGITALGLOBE INC	COM NEW	25389M877	194	6,777	SH	DFND	14	6,777	0	0
DIME CMNTY BANCSHARES	COM	253922108	9,004	447,984	SH	DFND	14	28,707	419,277	0
DILLARDS INC	CL A	254067101	6,396	102,030	SH	DFND	14	4,050	97,980	0
DINEEQUITY INC	COM	254423106	4,337	56,327	SH	DFND	14	2,940	53,387	0
DIODES INC	COM	254543101	102	3,988	SH	DFND	10	3,988	0	0
DIODES INC	COM	254543101	1,692	65,898	SH	DFND	14	6,440	59,458	0
DIPLOMAT PHARMACY INC	COM	25456K101	903	71,630	SH	DFND	14	7,760	63,870	0
DISNEY WALT CO	COM DISNEY	254687106	1,199	11,500	SH	DFND	10	11,500	0	0
DISNEY WALT CO	COM DISNEY	254687106	250,946	2,407,848	SH	DFND	14	767,638	1,640,210	0
DISNEY WALT CO	COM DISNEY	254687106	335	3,210	SH	DFND	16	0	3,210	0
DISNEY WALT CO	COM DISNEY	254687106	396	3,800	SH	DFND	18	0	3,800	0
DISCOVER FINL SVCS	COM	254709108	1,132	15,700	SH	DFND	10	15,700	0	0
DISCOVER FINL SVCS	COM	254709108	90,253	1,251,951	SH	DFND	14	426,865	825,086	0
DISCOVER FINL SVCS	COM	254709108	61	853	SH	DFND	16	0	853	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	11,756	428,883	SH	DFND	14	84,847	344,036	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	8	300	SH	DFND	16	0	300	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	27,203	1,015,804	SH	DFND	14	200,730	815,074	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	155	5,800	SH	DFND	16	0	5,800	0
DISH NETWORK CORP	CL A	25470M109	479	8,275	SH	DFND	10	8,275	0	0
DISH NETWORK CORP	CL A	25470M109	3,378	58,315	SH	DFND	14	13,185	45,130	0
DISH NETWORK CORP	CL A	25470M109	87	1,500	SH	DFND	16	0	1,500	0
DR REDDYS LABS LTD	ADR	256135203	6,919	152,800	SH	DFND	14	200	152,600	0
DR REDDYS LABS LTD	ADR	256135203	426	9,400	SH	DFND	16	0	9,400	0

DOLLAR GEN CORP NEW	COM	256677105	26,223	354,033	SH	DFND	14	118,649	235,384	0
DOLLAR GEN CORP NEW	COM	256677105	44	600	SH	DFND	16	0	600	0
DOLLAR GEN CORP NEW	COM	256677105	111	1,500	SH	DFND	18	0	1,500	0
DOLLAR TREE INC	COM	256746108	26,501	343,368	SH	DFND	14	110,851	232,517	0
DOLLAR TREE INC	COM	256746108	44	575	SH	DFND	16	0	575	0
DOMINION RES INC VA NEW	COM	25746U109	67,695	883,866	SH	DFND	14	292,728	591,138	0
DOMINION RES INC VA NEW	COM	25746U109	108	1,411	SH	DFND	16	0	1,411	0
DOMINOS PIZZA INC	COM	25754A201	4,617	28,996	SH	DFND	14	6,446	22,550	0
DOMTAR CORP	COM NEW	257559203	752	19,258	SH	DFND	10	19,258	0	0
DOMTAR CORP	COM NEW	257559203	36,343	931,165	SH	DFND	14	107,128	824,037	0
DOMTAR CORP	COM NEW	257559203	98	2,500	SH	DFND	16	0	2,500	0
DONALDSON INC	COM	257651109	8,543	203,021	SH	DFND	14	36,384	166,637	0
DONNELLEY R R & SONS CO	COM	257867200	277	16,989	SH	DFND	10	16,989	0	0
DONNELLEY R R & SONS CO	COM	257867200	1,939	118,822	SH	DFND	14	8,477	110,345	0
DONNELLEY FINL SOLUTIONS INC	COM	25787G100	64	2,784	SH	DFND	10	2,784	0	0
DONNELLEY FINL SOLUTIONS INC	COM	25787G100	1,105	48,092	SH	DFND	14	3,290	44,802	0
DORMAN PRODUCTS INC	COM	258278100	3,840	52,558	SH	DFND	14	5,408	47,150	0
DOUGLAS EMMETT INC	COM	25960P109	10,343	282,913	SH	DFND	14	76,903	206,010	0
DOUGLAS EMMETT INC	COM	25960P109	91	2,500	SH	DFND	16	0	2,500	0
DOUGLAS DYNAMICS INC	COM	25960R105	6,285	186,762	SH	DFND	14	1,961	184,801	0
DOVER CORP	COM	260003108	17,196	229,492	SH	DFND	14	73,395	156,097	0
DOVER CORP	COM	260003108	23	302	SH	DFND	16	0	302	0
DOW CHEM CO	COM	260543103	1,252	21,875	SH	DFND	10	21,875	0	0
DOW CHEM CO	COM	260543103	96,802	1,691,749	SH	DFND	14	527,933	1,163,816	0
DOW CHEM CO	COM	260543103	142	2,481	SH	DFND	16	0	2,481	0
DOW CHEM CO	COM	260543103	1,728	30,200	SH	DFND	18	0	30,200	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	582	6,420	SH	DFND	10	6,420	0	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	137,959	1,521,553	SH	DFND	14	258,152	1,263,401	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	1,305	14,390	SH	DFND	16	0	14,390	0
DREW INDS INC	COM NEW	26168L205	441	4,093	SH	DFND	10	4,093	0	0
DREW INDS INC	COM NEW	26168L205	6,437	59,742	SH	DFND	14	4,388	55,354	0
DREW INDS INC	COM NEW	26168L205	162	1,500	SH	DFND	16	0	1,500	0
DRIL-QUIP INC	COM	262037104	8,074	134,448	SH	DFND	14	14,995	119,453	0
DU PONT E I DE NEMOURS & CO	COM	263534109	89,554	1,220,080	SH	DFND	14	406,689	813,391	0
DU PONT E I DE NEMOURS & CO	COM	263534109	143	1,948	SH	DFND	16	0	1,948	0
DU PONT E I DE NEMOURS & CO	COM	263534109	1,571	21,400	SH	DFND	18	0	21,400	0
DUKE REALTY CORP	COM NEW	264411505	12,782	481,240	SH	DFND	14	67,461	413,779	0
DUKE REALTY CORP	COM NEW	264411505	93	3,500	SH	DFND	16	0	3,500	0
DUKE REALTY CORP	COM NEW	264411505	66,651	2,509,442	SH	DFND	3	375,347	2,134,095	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	199,849	2,574,710	SH	DFND	14	584,575	1,990,135	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	959	12,349	SH	DFND	16	0	12,349	0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	6,246	51,484	SH	DFND	14	17,656	33,828	0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	11	90	SH	DFND	16	0	90	0

DUNKIN BRANDS GROUP INC	COM	265504100	2,647	50,477	SH	DFND	14	9,107	41,370	0
DUNKIN BRANDS GROUP INC	COM	265504100	21	400	SH	DFND	16	0	400	0
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	369	8,394	SH	DFND	10	8,394	0	0
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	465	10,587	SH	DFND	14	8,887	1,700	0
DURECT CORP	COM	266605104	18	13,260	SH	DFND	14	13,260	0	0
DYCOM INDS INC	COM	267475101	1,588	19,780	SH	DFND	14	5,784	13,996	0
DYNEX CAP INC	COM NEW	26817Q506	3,893	570,836	SH	DFND	14	4,830	566,006	0
DYNEGY INC NEW DEL	COM	26817R108	129	15,193	SH	DFND	10	15,193	0	0
DYNEGY INC NEW DEL	COM	26817R108	106	12,540	SH	DFND	14	12,540	0	0
DYNEGY INC NEW DEL	PFD CONV SER A	26817R207	17,573	543,892	SH	DFND	3	0	543,892	0
E L F BEAUTY INC	COM	26856L103	204	7,054	SH	DFND	10	7,054	0	0
E L F BEAUTY INC	COM	26856L103	17	590	SH	DFND	14	590	0	0
EL POLLO LOCO HLDGS INC	COM	268603107	441	35,840	SH	DFND	14	2,800	33,040	0
EMC INS GROUP INC	COM	268664109	1,754	58,457	SH	DFND	14	1,107	57,350	0
EMC INS GROUP INC	COM	268664109	51	1,700	SH	DFND	16	0	1,700	0
EOG RES INC	COM	26875P101	138,111	1,366,080	SH	DFND	14	365,784	1,000,296	0
EOG RES INC	COM	26875P101	319	3,160	SH	DFND	16	0	3,160	0
EOG RES INC	COM	26875P101	1,426	14,100	SH	DFND	18	0	14,100	0
EQT CORP	COM	26884L109	15,652	239,334	SH	DFND	14	80,900	158,434	0
EQT CORP	COM	26884L109	24	370	SH	DFND	16	0	370	0
EQT CORP	COM	26884L109	589	9,000	SH	DFND	18	0	9,000	0
EPR PPTYS	COM SH BEN INT	26884U109	4,385	61,100	SH	DFND	14	8,336	52,764	0
ERA GROUP INC	COM	26885G109	560	33,019	SH	DFND	14	3,354	29,665	0
EAGLE BANCORP INC MD	COM	268948106	207	3,398	SH	DFND	14	3,398	0	0
E TRADE FINANCIAL CORP	COM NEW	269246401	13,094	377,901	SH	DFND	14	124,054	253,847	0
E TRADE FINANCIAL CORP	COM NEW	269246401	20	566	SH	DFND	16	0	566	0
EXCO RESOURCES INC	COM	269279402	13	14,545	SH	DFND	14	14,545	0	0
EAGLE MATERIALS INC	COM	26969P108	353	3,583	SH	DFND	10	3,583	0	0
EAGLE MATERIALS INC	COM	26969P108	28,129	285,487	SH	DFND	14	68,259	217,228	0
EAGLE MATERIALS INC	COM	26969P108	177	1,800	SH	DFND	16	0	1,800	0
EAGLE PHARMACEUTICALS INC	COM	269796108	141	1,780	SH	DFND	10	1,780	0	0
EAGLE PHARMACEUTICALS INC	COM	269796108	1,124	14,164	SH	DFND	14	1,754	12,410	0
EARTHLINK HLDGS CORP	COM	27033X101	230	40,711	SH	DFND	14	9,711	31,000	0
EAST WEST BANCORP INC	COM	27579R104	546	10,751	SH	DFND	10	10,751	0	0
EAST WEST BANCORP INC	COM	27579R104	56,237	1,106,367	SH	DFND	14	191,998	914,369	0
EAST WEST BANCORP INC	COM	27579R104	239	4,700	SH	DFND	16	0	4,700	0
EASTGROUP PPTY INC	COM	277276101	4,272	57,855	SH	DFND	14	6,127	51,728	0
EASTMAN CHEM CO	COM	277432100	41,846	556,391	SH	DFND	14	95,283	461,108	0
EASTMAN CHEM CO	COM	277432100	24	324	SH	DFND	16	0	324	0
EASTMAN CHEM CO	COM	277432100	436	5,800	SH	DFND	18	0	5,800	0
EASTMAN KODAK CO	COM NEW	277461406	187	12,040	SH	DFND	14	2,140	9,900	0
EASTMAN KODAK CO	COM NEW	277461406	180	11,600	SH	DFND	16	0	11,600	0
EATON VANCE CORP	COM NON VTG	278265103	3,688	88,072	SH	DFND	14	14,944	73,128	0
EBAY INC	COM	278642103	403	13,570	SH	DFND	10	13,570	0	0
EBAY INC	COM	278642103	103,143	3,473,997	SH	DFND	14	758,913	2,715,084	0
EBAY INC	COM	278642103	743	25,025	SH	DFND	16	0	25,025	0
EBIX INC	COM NEW	278715206	2,206	38,672	SH	DFND	14	3,985	34,687	0

ECHO GLOBAL LOGISTICS INC	COM	27875T101	99	3,947	SH	DFND	10	3,947	0	0
ECHO GLOBAL LOGISTICS INC	COM	27875T101	1,173	46,820	SH	DFND	14	4,310	42,510	0
ECHOSTAR CORP	CL A	278768106	4,231	82,339	SH	DFND	14	5,339	77,000	0
ECOLAB INC	COM	278865100	49,294	420,528	SH	DFND	14	128,202	292,326	0
ECOLAB INC	COM	278865100	68	580	SH	DFND	16	0	580	0
EDGEWELL PERS CARE CO	COM	28035Q102	2,482	34,010	SH	DFND	14	8,053	25,957	0
EDISON INTL	COM	281020107	37,802	525,105	SH	DFND	14	157,883	367,222	0
EDISON INTL	COM	281020107	49	685	SH	DFND	16	0	685	0
EDISON INTL	COM	281020107	313	4,350	SH	DFND	18	0	4,350	0
EDUCATION RLTY TR INC	COM NEW	28140H203	1,966	46,474	SH	DFND	14	13,844	32,630	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	33,487	357,387	SH	DFND	14	99,430	257,957	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	43	460	SH	DFND	16	0	460	0
EHEALTH INC	COM	28238P109	301	28,245	SH	DFND	14	2,823	25,422	0
8X8 INC NEW	COM	282914100	2,316	161,978	SH	DFND	14	14,918	147,060	0
EL PASO ELEC CO	COM NEW	283677854	239	5,140	SH	DFND	10	5,140	0	0
EL PASO ELEC CO	COM NEW	283677854	8,415	180,970	SH	DFND	14	71,774	109,196	0
ELECTRO SCIENTIFIC INDS	COM	285229100	118	19,900	SH	DFND	10	19,900	0	0
ELECTRO SCIENTIFIC INDS	COM	285229100	307	51,802	SH	DFND	14	4,015	47,787	0
ELECTRONIC ARTS INC	COM	285512109	833	10,580	SH	DFND	10	10,580	0	0
ELECTRONIC ARTS INC	COM	285512109	76,444	970,591	SH	DFND	14	212,817	757,774	0
ELECTRONIC ARTS INC	COM	285512109	1,353	17,175	SH	DFND	16	0	17,175	0
ELECTRONICS FOR IMAGING INC	COM	286082102	3,540	80,701	SH	DFND	14	8,341	72,360	0
ELLIE MAE INC	COM	28849P100	343	4,100	SH	DFND	14	3,400	700	0
ELLIS PERRY INTL INC	COM	288853104	191	7,675	SH	DFND	10	7,675	0	0
ELLIS PERRY INTL INC	COM	288853104	888	35,650	SH	DFND	14	2,122	33,528	0
EMCOR GROUP INC	COM	29084Q100	64,783	915,529	SH	DFND	14	204,527	711,002	0
EMCOR GROUP INC	COM	29084Q100	1,960	27,700	SH	DFND	16	0	27,700	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	924	28,133	SH	DFND	10	28,133	0	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	3,151	95,944	SH	DFND	14	6,247	89,697	0
EMERSON ELEC CO	COM	291011104	69,962	1,254,929	SH	DFND	14	336,079	918,850	0
EMERSON ELEC CO	COM	291011104	77	1,385	SH	DFND	16	0	1,385	0
EMPIRE ST RLTY TR INC	CL A	292104106	168	8,300	SH	DFND	14	8,300	0	0
EMPIRE ST RLTY TR INC	CL A	292104106	29,390	1,455,694	SH	DFND	3	214,399	1,241,295	0
EMPLOYERS HOLDINGS INC	COM	292218104	13,000	328,278	SH	DFND	14	5,665	322,613	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	541	16,148	SH	DFND	10	16,148	0	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	1,098	32,780	SH	DFND	14	11,300	21,480	0
ENCORE CAP GROUP INC	COM	292554102	511	17,825	SH	DFND	10	17,825	0	0
ENCORE CAP GROUP INC	COM	292554102	9,893	345,319	SH	DFND	14	4,248	341,071	0
ENCORE CAP GROUP INC	COM	292554102	180	6,300	SH	DFND	16	0	6,300	0
ENCORE WIRE CORP	COM	292562105	339	7,829	SH	DFND	10	7,829	0	0
ENCORE WIRE CORP	COM	292562105	1,542	35,562	SH	DFND	14	3,411	32,151	0
ENERGEN CORP	COM	29265N108	65,872	1,142,219	SH	DFND	14	139,427	1,002,792	0
ENERGEN CORP	COM	29265N108	1,649	28,600	SH	DFND	16	0	28,600	0
ENERGEN CORP	COM	29265N108	574	9,950	SH	DFND	18	0	9,950	0
ENERGY RECOVERY INC	COM	29270J100	87	8,424	SH	DFND	10	8,424	0	0

ENERGY RECOVERY INC	COM	29270J100	141	13,590	SH	DFND	14	13,590	0	0
ENDURANCE INTL GROUP HLDGS I	COM	29272B105	594	63,900	SH	DFND	14	5,000	58,900	0
ENERGIZER HLDGS INC NEW	COM	29272W109	335	7,510	SH	DFND	10	7,510	0	0
ENERGIZER HLDGS INC NEW	COM	29272W109	1,609	36,066	SH	DFND	14	8,543	27,523	0
ENERSYS	COM	29275Y102	233	2,980	SH	DFND	10	2,980	0	0
ENERSYS	COM	29275Y102	36,190	463,379	SH	DFND	14	126,969	336,410	0
ENERSYS	COM	29275Y102	1,250	16,000	SH	DFND	16	0	16,000	0
ENERNOC INC	COM	292764107	21	3,517	SH	DFND	14	3,517	0	0
ENERNOC INC	COM	292764107	63	10,500	SH	DFND	16	0	10,500	0
ENERPLUS CORP	COM	292766102	180	18,938	SH	DFND	10	18,938	0	0
ENGILITY HLDGS INC NEW	COM	29286C107	5,411	160,557	SH	DFND	14	31,058	129,499	0
ENGILITY HLDGS INC NEW	COM	29286C107	543	16,100	SH	DFND	16	0	16,100	0
ENNIS INC	COM	293389102	10,401	599,489	SH	DFND	14	44,233	555,256	0
ENNIS INC	COM	293389102	78	4,500	SH	DFND	16	0	4,500	0
ENPRO INDS INC	COM	29355X107	2,577	38,252	SH	DFND	14	3,594	34,658	0
ENOVA INTL INC	COM	29357K103	88	7,000	SH	DFND	10	7,000	0	0
ENOVA INTL INC	COM	29357K103	6,147	489,766	SH	DFND	14	45,553	444,213	0
ENSIGN GROUP INC	COM	29358P101	1,843	82,992	SH	DFND	14	9,832	73,160	0
ENTEGRIS INC	COM	29362U104	11,066	618,203	SH	DFND	14	209,873	408,330	0
ENTEGRIS INC	COM	29362U104	786	43,900	SH	DFND	16	0	43,900	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1,859	121,528	SH	DFND	14	2,946	118,582	0
ENTERGY CORP NEW	COM	29364G103	36,740	500,066	SH	DFND	14	107,095	392,971	0
ENTERGY CORP NEW	COM	29364G103	36	495	SH	DFND	16	0	495	0
ENTERPRISE FINL SVCS CORP	COM	293712105	9,407	218,775	SH	DFND	14	32,395	186,380	0
ENTERPRISE FINL SVCS CORP	COM	293712105	292	6,800	SH	DFND	16	0	6,800	0
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	119	17,004	SH	DFND	14	6,604	10,400	0
EPAM SYS INC	COM	29414B104	346	5,380	SH	DFND	14	5,380	0	0
ENVISION HEALTHCARE CORP	COM	29414D100	9,533	150,623	SH	DFND	14	49,315	101,308	0
ENVISION HEALTHCARE CORP	COM	29414D100	15	230	SH	DFND	16	0	230	0
EPLUS INC	COM	294268107	215	1,862	SH	DFND	10	1,862	0	0
EPLUS INC	COM	294268107	4,260	36,981	SH	DFND	14	5,731	31,250	0
EQUIFAX INC	COM	294429105	21,104	178,496	SH	DFND	14	55,936	122,560	0
EQUIFAX INC	COM	294429105	31	265	SH	DFND	16	0	265	0
EQUINIX INC	COM PAR \$0.001	29444U700	35,772	100,087	SH	DFND	14	34,159	65,928	0
EQUINIX INC	COM PAR \$0.001	29444U700	59	164	SH	DFND	16	0	164	0
EQUINIX INC	COM PAR \$0.001	29444U700	766	2,142	SH	DFND	3	0	2,142	0
EQUITY COMWLTH	COM SH BEN INT	294628102	236	7,809	SH	DFND	14	7,809	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	512	7,100	SH	DFND	10	7,100	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	407	5,648	SH	DFND	14	5,648	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	61,069	847,007	SH	DFND	3	126,333	720,674	0
EQUITY ONE	COM	294752100	1,670	54,413	SH	DFND	14	12,753	41,660	0
EQUITY ONE	COM	294752100	36,921	1,203,024	SH	DFND	3	175,885	1,027,139	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	32,884	510,935	SH	DFND	14	173,480	337,455	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	52	810	SH	DFND	16	0	810	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	102,509	1,592,747	SH	DFND	3	220,999	1,371,748	0
ESCO TECHNOLOGIES INC	COM	296315104	2,537	44,783	SH	DFND	14	4,852	39,931	0
ESSENDANT INC	COM	296689102	447	21,387	SH	DFND	10	21,387	0	0

ESSENDANT INC	COM	296689102	2,726	130,453	SH	DFND	14	6,207	124,246	0
ESSEX PPTY TR INC	COM	297178105	23,064	99,198	SH	DFND	14	31,733	67,465	0
ESSEX PPTY TR INC	COM	297178105	35	150	SH	DFND	16	0	150	0
ESSEX PPTY TR INC	COM	297178105	101,112	434,891	SH	DFND	3	63,943	370,948	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	4,240	47,534	SH	DFND	14	5,524	42,010	0
ETHAN ALLEN INTERIORS INC	COM	297602104	1,622	44,010	SH	DFND	14	4,562	39,448	0
EURONET WORLDWIDE INC	COM	298736109	1,801	24,870	SH	DFND	14	3,170	21,700	0
EURONET WORLDWIDE INC	COM	298736109	145	2,000	SH	DFND	16	0	2,000	0
EVERCORE PARTNERS INC	CLASS A	29977A105	540	7,863	SH	DFND	10	7,863	0	0
EVERCORE PARTNERS INC	CLASS A	29977A105	13,125	191,049	SH	DFND	14	38,449	152,600	0
EVERCORE PARTNERS INC	CLASS A	29977A105	845	12,300	SH	DFND	16	0	12,300	0
EVERBRIDGE INC	COM	29978A104	537	29,123	SH	DFND	10	29,123	0	0
EVERBRIDGE INC	COM	29978A104	11	600	SH	DFND	14	600	0	0
EVERTEC INC	COM	30040P103	532	29,980	SH	DFND	14	4,080	25,900	0
EVERSOURCE ENERGY	COM	30040W108	25,942	469,710	SH	DFND	14	149,258	320,452	0
EVERSOURCE ENERGY	COM	30040W108	40	725	SH	DFND	16	0	725	0
EVOLUTION PETROLEUM CORP	COM	30049A107	272	27,191	SH	DFND	14	1,491	25,700	0
EVOLUTION PETROLEUM CORP	COM	30049A107	88	8,800	SH	DFND	16	0	8,800	0
EVOLENT HEALTH INC	CL A	30050B101	223	15,090	SH	DFND	10	15,090	0	0
EVOLENT HEALTH INC	CL A	30050B101	22	1,480	SH	DFND	14	1,480	0	0
EXACT SCIENCES CORP	COM	30063P105	145	10,821	SH	DFND	14	10,821	0	0
EXAR CORP	COM	300645108	758	70,293	SH	DFND	14	6,209	64,084	0
EXACTECH INC	COM	30064E109	86	3,133	SH	DFND	14	1,133	2,000	0
EXACTECH INC	COM	30064E109	128	4,700	SH	DFND	16	0	4,700	0
EXELON CORP	COM	30161N101	1,053	29,670	SH	DFND	10	29,670	0	0
EXELON CORP	COM	30161N101	132,694	3,738,908	SH	DFND	14	545,886	3,193,022	0
EXELON CORP	COM	30161N101	402	11,324	SH	DFND	16	0	11,324	0
EXELON CORP	COM	30161N101	461	13,000	SH	DFND	18	0	13,000	0
EXELIXIS INC	COM	30161Q104	171	11,477	SH	DFND	10	11,477	0	0
EXELIXIS INC	COM	30161Q104	2,976	199,593	SH	DFND	14	23,293	176,300	0
EXELIXIS INC	COM	30161Q104	243	16,300	SH	DFND	16	0	16,300	0
EXLSERVICE HOLDINGS INC	COM	302081104	2,985	59,189	SH	DFND	14	5,799	53,390	0
EXPEDIA INC DEL	COM NEW	30212P303	18,624	164,404	SH	DFND	14	55,625	108,779	0
EXPEDIA INC DEL	COM NEW	30212P303	31	275	SH	DFND	16	0	275	0
EXPEDITORS INTL WASH INC	COM	302130109	13,938	263,178	SH	DFND	14	85,562	177,616	0
EXPEDITORS INTL WASH INC	COM	302130109	20	375	SH	DFND	16	0	375	0
EXPONENT INC	COM	30214U102	3,214	53,294	SH	DFND	14	13,644	39,650	0
EXPRESS INC	COM	30219E103	575	53,481	SH	DFND	10	53,481	0	0
EXPRESS INC	COM	30219E103	33,930	3,153,331	SH	DFND	14	172,921	2,980,410	0
EXPRESS INC	COM	30219E103	1,034	96,100	SH	DFND	16	0	96,100	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	433	6,300	SH	DFND	10	6,300	0	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	186,261	2,707,675	SH	DFND	14	470,824	2,236,851	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	1,513	21,996	SH	DFND	16	0	21,996	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	823	50,962	SH	DFND	10	50,962	0	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	31,824	1,970,519	SH	DFND	14	364,589	1,605,930	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	1,072	66,400	SH	DFND	16	0	66,400	0
EXTRA SPACE STORAGE INC	COM	30225T102	13,522	175,069	SH	DFND	14	59,562	115,507	0

EXTRA SPACE STORAGE INC	COM	30225T102	25	320	SH	DFND	16	0	320	0
EXTRA SPACE STORAGE INC	COM	30225T102	112,270	1,453,516	SH	DFND	3	184,800	1,268,716	0
EXTREME NETWORKS INC	COM	30226D106	1,386	275,460	SH	DFND	14	124,960	150,500	0
EXTREME NETWORKS INC	COM	30226D106	186	37,000	SH	DFND	16	0	37,000	0
EXTERRAN CORP	COM	30227H106	2,790	116,743	SH	DFND	14	41,715	75,028	0
EXTERRAN CORP	COM	30227H106	368	15,400	SH	DFND	16	0	15,400	0
EZCORP INC	CL A NON VTG	30230I106	881	82,736	SH	DFND	14	8,205	74,531	0
EXXON MOBIL CORP	COM	30231G102	2,451	27,150	SH	DFND	10	27,150	0	0
EXXON MOBIL CORP	COM	30231G102	846,710	9,380,785	SH	DFND	14	2,625,869	6,754,916	0
EXXON MOBIL CORP	COM	30231G102	2,017	22,352	SH	DFND	16	0	22,352	0
EXXON MOBIL CORP	COM	30231G102	9,929	110,000	SH	DFND	18	0	110,000	0
FBL FINL GROUP INC	CL A	30239F106	7,807	99,893	SH	DFND	14	25,925	73,968	0
FLIR SYS INC	COM	302445101	6,745	186,366	SH	DFND	14	62,948	123,418	0
FLIR SYS INC	COM	302445101	9	250	SH	DFND	16	0	250	0
F M C CORP	COM NEW	30249I303	10,553	186,574	SH	DFND	14	62,236	124,338	0
F M C CORP	COM NEW	30249I303	16	280	SH	DFND	16	0	280	0
FMC TECHNOLOGIES INC	COM	30249U101	11,021	310,183	SH	DFND	14	103,976	206,207	0
FMC TECHNOLOGIES INC	COM	30249U101	16	460	SH	DFND	16	0	460	0
FNB CORP PA	COM	302520101	2,082	129,910	SH	DFND	14	37,420	92,490	0
FCB FINL HLDGS INC	CL A	30255G103	2,003	41,990	SH	DFND	14	2,590	39,400	0
FS INVT CORP	COM	302635107	115	11,200	SH	DFND	14	11,200	0	0
FTD COS INC	COM	30281V108	154	6,453	SH	DFND	10	6,453	0	0
FTD COS INC	COM	30281V108	5,617	235,602	SH	DFND	14	41,812	193,790	0
FTD COS INC	COM	30281V108	446	18,700	SH	DFND	16	0	18,700	0
FTI CONSULTING INC	COM	30294I109	1,192	26,447	SH	DFND	14	7,563	18,884	0
FACEBOOK INC	CL A	30303M102	1,293	11,240	SH	DFND	10	11,240	0	0
FACEBOOK INC	CL A	30303M102	702,841	6,109,005	SH	DFND	14	1,526,370	4,582,635	0
FACEBOOK INC	CL A	30303M102	4,029	35,020	SH	DFND	16	0	35,020	0
FACTSET RESH SYS INC	COM	303075105	3,853	23,574	SH	DFND	14	5,638	17,936	0
FAIR ISAAC CORP	COM	303250104	220	1,847	SH	DFND	10	1,847	0	0
FAIR ISAAC CORP	COM	303250104	24,892	208,790	SH	DFND	14	55,314	153,476	0
FAIR ISAAC CORP	COM	303250104	99	830	SH	DFND	16	0	830	0
FARMERS NATL BANC CORP	COM	309627107	54	3,810	SH	DFND	14	1,810	2,000	0
FARMERS NATL BANC CORP	COM	309627107	112	7,900	SH	DFND	16	0	7,900	0
FARO TECHNOLOGIES INC	COM	311642102	1,026	28,490	SH	DFND	14	2,717	25,773	0
FASTENAL CO	COM	311900104	18,800	400,175	SH	DFND	14	135,151	265,024	0
FASTENAL CO	COM	311900104	31	650	SH	DFND	16	0	650	0
FEDERAL AGRIC MTG CORP	CL C	313148306	5,769	100,733	SH	DFND	14	19,091	81,642	0
FEDERAL AGRIC MTG CORP	CL C	313148306	120	2,100	SH	DFND	16	0	2,100	0
FEDERAL MOGUL HOLDINGS CORP	COM	313549404	108	10,441	SH	DFND	14	10,441	0	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	15,169	106,738	SH	DFND	14	34,169	72,569	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	23	160	SH	DFND	16	0	160	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	74,473	524,052	SH	DFND	3	77,347	446,705	0
FEDERAL SIGNAL CORP	COM	313855108	1,659	106,291	SH	DFND	14	10,395	95,896	0
FEDERATED INVS INC PA	CL B	314211103	10,582	374,192	SH	DFND	14	58,518	315,674	0
FEDERATED INVS INC PA	CL B	314211103	76	2,700	SH	DFND	16	0	2,700	0
FEDERATED NATL HLDG CO	COM	31422T101	280	14,960	SH	DFND	14	1,360	13,600	0
FEDEX CORP	COM	31428X106	207,624	1,115,058	SH	DFND	14	225,678	889,380	0

FEDEX CORP	COM	31428X106	1,666	8,950	SH	DFND	16	0	8,950	0
FEDEX CORP	COM	31428X106	317	1,700	SH	DFND	18	0	1,700	0
FELCOR LODGING TR INC	COM	31430F101	401	50,089	SH	DFND	14	15,189	34,900	0
FERRO CORP	COM	315405100	323	22,520	SH	DFND	10	22,520	0	0
FERRO CORP	COM	315405100	140	9,745	SH	DFND	14	9,745	0	0
F5 NETWORKS INC	COM	315616102	79,579	549,884	SH	DFND	14	63,388	486,496	0
F5 NETWORKS INC	COM	315616102	198	1,370	SH	DFND	16	0	1,370	0
FIBROGEN INC	COM	31572Q808	3,824	178,680	SH	DFND	14	67,380	111,300	0
FIBROGEN INC	COM	31572Q808	663	31,000	SH	DFND	16	0	31,000	0
FIDELITY NATL INFORMATION SV	COM	31620M106	393	5,200	SH	DFND	10	5,200	0	0
FIDELITY NATL INFORMATION SV	COM	31620M106	33,983	449,272	SH	DFND	14	154,159	295,113	0
FIDELITY NATL INFORMATION SV	COM	31620M106	55	730	SH	DFND	16	0	730	0
FIDELITY NATIONAL FINANCIAL	FNF GROUP COM	31620R303	583	17,180	SH	DFND	14	16,830	350	0
FIDELITY SOUTHERN CORP NEW	COM	316394105	10,631	449,149	SH	DFND	14	37,380	411,769	0
FIDELITY SOUTHERN CORP NEW	COM	316394105	267	11,300	SH	DFND	16	0	11,300	0
FIESTA RESTAURANT GROUP INC	COM	31660B101	1,497	50,162	SH	DFND	14	4,542	45,620	0
FIFTH THIRD BANCORP	COM	316773100	63,921	2,370,095	SH	DFND	14	455,080	1,915,015	0
FIFTH THIRD BANCORP	COM	316773100	43	1,582	SH	DFND	16	0	1,582	0
FINANCIAL ENGINES INC	COM	317485100	3,340	90,878	SH	DFND	14	8,478	82,400	0
FINANCIAL INSTNS INC	COM	317585404	5,969	174,542	SH	DFND	14	24,074	150,468	0
FINANCIAL INSTNS INC	COM	317585404	287	8,400	SH	DFND	16	0	8,400	0
FINISAR CORP	COM NEW	31787A507	467	15,415	SH	DFND	14	15,415	0	0
FINISH LINE INC	CL A	317923100	7,484	397,900	SH	DFND	14	6,450	391,450	0
FIRST AMERN FINL CORP	COM	31847R102	326	8,900	SH	DFND	10	8,900	0	0
FIRST AMERN FINL CORP	COM	31847R102	30,061	820,668	SH	DFND	14	149,237	671,431	0
FIRST AMERN FINL CORP	COM	31847R102	139	3,800	SH	DFND	16	0	3,800	0
FIRST BANCORP P R	COM NEW	318672706	2,051	310,319	SH	DFND	14	62,242	248,077	0
FIRST BANCORP N C	COM	318910106	1,433	52,818	SH	DFND	14	2,207	50,611	0
FIRST BANCORP N C	COM	318910106	141	5,200	SH	DFND	16	0	5,200	0
FIRST BUSEY CORP	COM NEW	319383204	2,010	65,305	SH	DFND	14	11,705	53,600	0
FIRST BUSEY CORP	COM NEW	319383204	289	9,400	SH	DFND	16	0	9,400	0
FIRST BUS FINL SVCS INC WIS	COM	319390100	376	15,870	SH	DFND	14	670	15,200	0
FIRST BUS FINL SVCS INC WIS	COM	319390100	36	1,500	SH	DFND	16	0	1,500	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	27	76	SH	DFND	10	76	0	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	5,815	16,379	SH	DFND	14	5,709	10,670	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	497	1,400	SH	DFND	16	0	1,400	0
FIRST COMWLTH FINL CORP PA	COM	319829107	4,599	324,303	SH	DFND	14	94,126	230,177	0
FIRST COMWLTH FINL CORP PA	COM	319829107	312	22,000	SH	DFND	16	0	22,000	0
FIRST CMNTY BANCSHARES INC N	COM	31983A103	37	1,228	SH	DFND	10	1,228	0	0
FIRST CMNTY BANCSHARES INC N	COM	31983A103	2,905	96,385	SH	DFND	14	21,551	74,834	0
FIRST DEFIANCE FINL CORP	COM	32006W106	4,453	87,770	SH	DFND	14	1,198	86,572	0

FIRST DATA CORP NEW	COM CL A	32008D106	11,883	837,400	SH	DFND	14	16,200	821,200	0
FIRST DATA CORP NEW	COM CL A	32008D106	518	36,500	SH	DFND	16	0	36,500	0
FIRST FINL BANCORP OH	COM	320209109	14,485	509,155	SH	DFND	14	36,959	472,196	0
FIRST FINL BANCORP OH	COM	320209109	378	13,300	SH	DFND	16	0	13,300	0
FIRST FINL BANKSHARES	COM	32020R109	5,114	113,142	SH	DFND	14	10,926	102,216	0
FIRST FINL CORP IND	COM	320218100	6,851	129,749	SH	DFND	14	14,220	115,529	0
FIRST FINL CORP IND	COM	320218100	232	4,400	SH	DFND	16	0	4,400	0
FIRST HORIZON NATL CORP	COM	320517105	2,976	148,720	SH	DFND	14	30,333	118,387	0
FIRST HAWAIIAN INC	COM	32051X108	252	7,232	SH	DFND	10	7,232	0	0
FIRST HAWAIIAN INC	COM	32051X108	26	750	SH	DFND	14	750	0	0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	2,529	90,168	SH	DFND	14	37,938	52,230	0
FIRST INTST BANCSYSTEM INC	COM CL A	32055Y201	16,370	384,713	SH	DFND	14	22,197	362,516	0
FIRST INTST BANCSYSTEM INC	COM CL A	32055Y201	145	3,400	SH	DFND	16	0	3,400	0
FIRST MERCHANTS CORP	COM	320817109	12,756	338,792	SH	DFND	14	38,985	299,807	0
FIRST MERCHANTS CORP	COM	320817109	328	8,700	SH	DFND	16	0	8,700	0
FIRST MIDWEST BANCORP DEL	COM	320867104	4,985	197,576	SH	DFND	14	13,403	184,173	0
FIRST NBC BK HLDG CO	COM	32115D106	1,070	146,527	SH	DFND	14	2,430	144,097	0
FIRST POTOMAC RLTY TR	COM	33610F109	506	46,108	SH	DFND	10	46,108	0	0
FIRST POTOMAC RLTY TR	COM	33610F109	2,536	231,205	SH	DFND	14	62,520	168,685	0
FIRST POTOMAC RLTY TR	COM	33610F109	46,026	4,195,600	SH	DFND	3	597,641	3,597,959	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	515	5,588	SH	DFND	14	5,438	150	0
FIRST SOLAR INC	COM	336433107	11,575	360,710	SH	DFND	14	60,618	300,092	0
FIRST SOLAR INC	COM	336433107	4	140	SH	DFND	16	0	140	0
1ST SOURCE CORP	COM	336901103	126	2,818	SH	DFND	10	2,818	0	0
1ST SOURCE CORP	COM	336901103	6,807	152,419	SH	DFND	14	23,261	129,158	0
1ST SOURCE CORP	COM	336901103	205	4,600	SH	DFND	16	0	4,600	0
FIRSTCASH INC	COM	33767D105	4,879	103,818	SH	DFND	14	28,694	75,124	0
FISERV INC	COM	337738108	44,415	417,903	SH	DFND	14	165,456	252,447	0
FISERV INC	COM	337738108	348	3,270	SH	DFND	16	0	3,270	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	9,636	357,680	SH	DFND	14	91,780	265,900	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	789	29,300	SH	DFND	16	0	29,300	0
FIRSTENERGY CORP	COM	337932107	90,036	2,907,207	SH	DFND	14	387,416	2,519,791	0
FIRSTENERGY CORP	COM	337932107	1,074	34,684	SH	DFND	16	0	34,684	0
FIVE BELOW INC	COM	33829M101	3,711	92,880	SH	DFND	14	7,950	84,930	0
FIVE BELOW INC	COM	33829M101	108	2,700	SH	DFND	18	0	2,700	0
FIVE PRIME THERAPEUTICS INC	COM	33830X104	404	8,056	SH	DFND	10	8,056	0	0
FIVE PRIME THERAPEUTICS INC	COM	33830X104	2,843	56,730	SH	DFND	14	3,030	53,700	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	450	3,180	SH	DFND	10	3,180	0	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	500	3,535	SH	DFND	14	3,405	130	0
FLEXSTEEL INDS INC	COM	339382103	1,876	30,416	SH	DFND	14	616	29,800	0
FLEXSTEEL INDS INC	COM	339382103	308	5,000	SH	DFND	16	0	5,000	0
FLOTEK INDS INC DEL	COM	343389102	862	91,849	SH	DFND	14	9,149	82,700	0
FLUOR CORP NEW	COM	343412102	10,158	193,416	SH	DFND	14	65,306	128,110	0
FLUOR CORP NEW	COM	343412102	14	275	SH	DFND	16	0	275	0

FLOWERS FOODS INC	COM	343498101	2,111	105,696	SH	DFND	14	24,854	80,842	0
FLOWERVE CORP	COM	34354P105	8,655	180,121	SH	DFND	14	61,122	118,999	0
FLOWERVE CORP	COM	34354P105	14	300	SH	DFND	16	0	300	0
FLUSHING FINL CORP	COM	343873105	834	28,386	SH	DFND	14	28,386	0	0
FLUSHING FINL CORP	COM	343873105	100	3,400	SH	DFND	16	0	3,400	0
FOOT LOCKER INC	COM	344849104	243	3,430	SH	DFND	10	3,430	0	0
FOOT LOCKER INC	COM	344849104	23,785	335,518	SH	DFND	14	66,191	269,327	0
FOOT LOCKER INC	COM	344849104	21	300	SH	DFND	16	0	300	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	134,906	11,121,662	SH	DFND	14	2,821,440	8,300,222	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	974	80,293	SH	DFND	16	0	80,293	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	146	12,000	SH	DFND	18	0	12,000	0
FOREST CITY RLTY TR INC	COM CL A	345605109	47,961	2,301,388	SH	DFND	14	480,918	1,820,470	0
FOREST CITY RLTY TR INC	COM CL A	345605109	1,211	58,100	SH	DFND	16	0	58,100	0
FOREST CITY RLTY TR INC	COM CL A	345605109	65,991	3,166,564	SH	DFND	3	480,478	2,686,086	0
FORESTAR GROUP INC	COM	346233109	603	45,339	SH	DFND	14	4,557	40,782	0
FORRESTER RESH INC	COM	346563109	1,044	24,306	SH	DFND	14	1,924	22,382	0
FORTINET INC	COM	34959E109	12,293	408,126	SH	DFND	14	100,416	307,710	0
FORTINET INC	COM	34959E109	120	4,000	SH	DFND	16	0	4,000	0
FORTIVE CORP	COM	34959J108	54,024	1,007,350	SH	DFND	14	203,627	803,723	0
FORTIVE CORP	COM	34959J108	1,215	22,660	SH	DFND	16	0	22,660	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	11,237	210,200	SH	DFND	14	73,146	137,054	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	16	300	SH	DFND	16	0	300	0
FORUM ENERGY TECHNOLOGIES IN	COM	34984V100	256	11,659	SH	DFND	10	11,659	0	0
FORUM ENERGY TECHNOLOGIES IN	COM	34984V100	109	4,950	SH	DFND	14	4,950	0	0
FORWARD AIR CORP	COM	349853101	2,600	54,867	SH	DFND	14	5,373	49,494	0
FOSSIL GROUP INC	COM	34988V106	3,628	140,286	SH	DFND	14	7,501	132,785	0
FOUR CORNERS PPTY TR INC	COM	35086T109	2,092	101,927	SH	DFND	14	9,572	92,355	0
FOUR CORNERS PPTY TR INC	COM	35086T109	439	21,400	SH	DFND	16	0	21,400	0
FOUR CORNERS PPTY TR INC	COM	35086T109	55,386	2,699,136	SH	DFND	3	366,245	2,332,891	0
FOX FACTORY HLDG CORP	COM	35138V102	1,332	48,000	SH	DFND	14	3,890	44,110	0
FRANCESCAS HLDGS CORP	COM	351793104	30,459	1,689,358	SH	DFND	14	277,348	1,412,010	0
FRANCESCAS HLDGS CORP	COM	351793104	1,035	57,400	SH	DFND	16	0	57,400	0
FRANKLIN ELEC INC	COM	353514102	2,671	68,662	SH	DFND	14	7,222	61,440	0
FRANKLIN FINL NETWORK INC	COM	35352P104	439	10,484	SH	DFND	14	784	9,700	0
FRANKLIN RES INC	COM	354613101	33,401	843,875	SH	DFND	14	195,587	648,288	0
FRANKLIN RES INC	COM	354613101	31	785	SH	DFND	16	0	785	0
FRANKLIN STREET PPTY'S CORP	COM	35471R106	387	29,842	SH	DFND	10	29,842	0	0
FRANKLIN STREET PPTY'S CORP	COM	35471R106	31,906	2,461,873	SH	DFND	14	300,189	2,161,684	0
FRANKLIN STREET PPTY'S CORP	COM	35471R106	851	65,700	SH	DFND	16	0	65,700	0
FREDS INC	CL A	356108100	1,103	59,420	SH	DFND	14	5,363	54,057	0
FREEPORT-MCMORAN INC	CL B	35671D857	28,450	2,156,954	SH	DFND	14	577,786	1,579,168	0
FREEPORT-MCMORAN INC	CL B	35671D857	186	14,120	SH	DFND	16	0	14,120	0
FREEPORT-MCMORAN INC	CL B	35671D857	1,134	86,000	SH	DFND	18	0	86,000	0
FREIGHTCAR AMER INC	COM	357023100	84	5,625	SH	DFND	10	5,625	0	0

FREIGHTCAR AMER INC	COM	357023100	349	23,352	SH	DFND	14	1,352	22,000	0
FRONTIER COMMUNICATIONS CORP	COM	35906A108	5,413	1,601,333	SH	DFND	14	525,002	1,076,331	0
FRONTIER COMMUNICATIONS CORP	COM	35906A108	7	2,120	SH	DFND	16	0	2,120	0
FULLER H B CO	COM	359694106	4,725	97,798	SH	DFND	14	8,912	88,886	0
FULTON FINL CORP PA	COM	360271100	18,913	1,006,003	SH	DFND	14	30,903	975,100	0
FULTON FINL CORP PA	COM	360271100	49	2,600	SH	DFND	16	0	2,600	0
FUTUREFUEL CORPORATION	COM	36116M106	160	11,500	SH	DFND	10	11,500	0	0
FUTUREFUEL CORPORATION	COM	36116M106	1,787	128,530	SH	DFND	14	4,540	123,990	0
G & K SVCS INC	CL A	361268105	3,298	34,192	SH	DFND	14	3,641	30,551	0
GATX CORP	COM	361448103	8,278	134,428	SH	DFND	14	7,544	126,884	0
GEO GROUP INC NEW	COM	36162J106	398	11,070	SH	DFND	10	11,070	0	0
GEO GROUP INC NEW	COM	36162J106	60,457	1,682,627	SH	DFND	14	153,668	1,528,959	0
GEO GROUP INC NEW	COM	36162J106	1,099	30,600	SH	DFND	16	0	30,600	0
GCP APPLIED TECHNOLOGIES INC	COM	36164Y101	6,718	251,141	SH	DFND	14	42,041	209,100	0
GCP APPLIED TECHNOLOGIES INC	COM	36164Y101	853	31,900	SH	DFND	16	0	31,900	0
GNC HLDGS INC	COM CL A	36191G107	3,946	357,410	SH	DFND	14	29,710	327,700	0
GNC HLDGS INC	COM CL A	36191G107	26	2,400	SH	DFND	16	0	2,400	0
G-III APPAREL GROUP LTD	COM	36237H101	2,208	74,698	SH	DFND	14	7,048	67,650	0
G-III APPAREL GROUP LTD	COM	36237H101	101	3,400	SH	DFND	18	0	3,400	0
GTT COMMUNICATIONS INC	COM	362393100	152	5,283	SH	DFND	10	5,283	0	0
GTT COMMUNICATIONS INC	COM	362393100	52	1,820	SH	DFND	14	1,820	0	0
GS1 TECHNOLOGY	COM	36241U106	182	29,300	SH	DFND	10	29,300	0	0
GMS INC	COM	36251C103	3,518	120,140	SH	DFND	14	42,060	78,080	0
GMS INC	COM	36251C103	466	15,900	SH	DFND	16	0	15,900	0
GAIN CAP HLDGS INC	COM	36268W100	655	99,574	SH	DFND	14	4,074	95,500	0
GAIA INC NEW	CL A	36269P104	363	42,000	SH	DFND	10	42,000	0	0
GAIA INC NEW	CL A	36269P104	15	1,760	SH	DFND	14	1,760	0	0
GALLAGHER ARTHUR J & CO	COM	363576109	12,359	237,858	SH	DFND	14	80,900	156,958	0
GALLAGHER ARTHUR J & CO	COM	363576109	18	350	SH	DFND	16	0	350	0
GAMING & LEISURE PPTYS INC	COM	36467J108	352	11,501	SH	DFND	14	11,501	0	0
GAMESTOP CORP NEW	CL A	36467W109	643	25,460	SH	DFND	10	25,460	0	0
GAMESTOP CORP NEW	CL A	36467W109	58,371	2,310,815	SH	DFND	14	289,203	2,021,612	0
GAMESTOP CORP NEW	CL A	36467W109	839	33,200	SH	DFND	16	0	33,200	0
GANNETT CO INC	COM	36473H104	4,783	492,626	SH	DFND	14	20,881	471,745	0
GAP INC DEL	COM	364760108	10,797	481,167	SH	DFND	14	114,793	366,374	0
GAP INC DEL	COM	364760108	10	425	SH	DFND	16	0	425	0
GARTNER INC	COM	366651107	5,177	51,221	SH	DFND	14	11,249	39,972	0
GENERAC HLDGS INC	COM	368736104	2,949	72,397	SH	DFND	14	4,497	67,900	0
GENERAC HLDGS INC	COM	368736104	246	6,050	SH	DFND	18	0	6,050	0
GENERAL CABLE CORP DEL NEW	COM	369300108	1,709	89,713	SH	DFND	14	8,283	81,430	0
GENERAL COMMUNICATION INC	CL A	369385109	254	13,063	SH	DFND	10	13,063	0	0
GENERAL COMMUNICATION INC	CL A	369385109	876	45,022	SH	DFND	14	4,735	40,287	0
GENERAL DYNAMICS CORP	COM	369550108	140,122	811,546	SH	DFND	14	218,859	592,687	0
GENERAL DYNAMICS CORP	COM	369550108	110	635	SH	DFND	16	0	635	0

GENERAL ELECTRIC CO	COM	369604103	2,240	70,875	SH	DFND	10	70,875	0	0
GENERAL ELECTRIC CO	COM	369604103	524,409	16,595,232	SH	DFND	14	4,745,764	11,849,468	0
GENERAL ELECTRIC CO	COM	369604103	1,020	32,286	SH	DFND	16	0	32,286	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	38,401	1,537,252	SH	DFND	14	308,071	1,229,181	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	388	15,550	SH	DFND	16	0	15,550	0
GENERAL GROWTH PPTYS INC NEW	COM	370023103	71,202	2,850,351	SH	DFND	3	330,288	2,520,063	0
GENERAL MLS INC	COM	370334104	97,779	1,582,950	SH	DFND	14	347,202	1,235,748	0
GENERAL MLS INC	COM	370334104	79	1,274	SH	DFND	16	0	1,274	0
GENERAL MTRS CO	COM	37045V100	798	22,910	SH	DFND	10	22,910	0	0
GENERAL MTRS CO	COM	37045V100	91,148	2,616,194	SH	DFND	14	716,563	1,899,631	0
GENERAL MTRS CO	COM	37045V100	105	3,000	SH	DFND	16	0	3,000	0
GENERAL MTRS CO	COM	37045V100	188	5,400	SH	DFND	18	0	5,400	0
GENERAL MTRS CO	COM	37045V100	22	631	SH	DFND	3	0	631	0
GENESCO INC	COM	371532102	10,802	173,939	SH	DFND	14	20,515	153,424	0
GENESCO INC	COM	371532102	292	4,700	SH	DFND	16	0	4,700	0
GENESEE & WYO INC	CL A	371559105	2,430	35,013	SH	DFND	14	7,821	27,192	0
GENESEE & WYO INC	CL A	371559105	635	9,150	SH	DFND	18	0	9,150	0
GENTEX CORP	COM	371901109	3,258	165,470	SH	DFND	14	37,638	127,832	0
GENOMIC HEALTH INC	COM	37244C101	5,149	175,190	SH	DFND	14	56,984	118,206	0
GENOMIC HEALTH INC	COM	37244C101	655	22,300	SH	DFND	16	0	22,300	0
GENUINE PARTS CO	COM	372460105	29,766	311,554	SH	DFND	14	69,353	242,201	0
GENUINE PARTS CO	COM	372460105	253	2,650	SH	DFND	16	0	2,650	0
GENWORTH FINL INC	COM CL A	37247D106	15,215	3,993,413	SH	DFND	14	473,410	3,520,003	0
GENWORTH FINL INC	COM CL A	37247D106	37	9,700	SH	DFND	16	0	9,700	0
GENTHERM INC	COM	37253A103	2,123	62,729	SH	DFND	14	6,269	56,460	0
GEOSPACE TECHNOLOGIES CORP	COM	37364X109	460	22,572	SH	DFND	14	2,202	20,370	0
GERON CORP	COM	374163103	29	14,087	SH	DFND	14	14,087	0	0
GETTY RLTY CORP NEW	COM	374297109	262	10,268	SH	DFND	10	10,268	0	0
GETTY RLTY CORP NEW	COM	374297109	1,142	44,802	SH	DFND	14	4,303	40,499	0
GIBRALTAR INDS INC	COM	374689107	391	9,377	SH	DFND	10	9,377	0	0
GIBRALTAR INDS INC	COM	374689107	10,201	244,925	SH	DFND	14	75,207	169,718	0
GIBRALTAR INDS INC	COM	374689107	687	16,500	SH	DFND	16	0	16,500	0
GILEAD SCIENCES INC	COM	375558103	1,415	19,760	SH	DFND	10	19,760	0	0
GILEAD SCIENCES INC	COM	375558103	245,972	3,434,883	SH	DFND	14	731,358	2,703,525	0
GILEAD SCIENCES INC	COM	375558103	538	7,510	SH	DFND	16	0	7,510	0
GLACIER BANCORP INC NEW	COM	37637Q105	41	1,141	SH	DFND	10	1,141	0	0
GLACIER BANCORP INC NEW	COM	37637Q105	4,783	132,011	SH	DFND	14	13,345	118,666	0
GLADSTONE COML CORP	COM	376536108	1,567	77,942	SH	DFND	14	41,242	36,700	0
GLADSTONE COML CORP	COM	376536108	247	12,300	SH	DFND	16	0	12,300	0
GLATFELTER	COM	377316104	4,643	194,353	SH	DFND	14	7,723	186,630	0
GLOBAL BLOOD THERAPEUTICS IN	COM	37890U108	14	980	SH	DFND	14	980	0	0
GLOBAL BLOOD THERAPEUTICS IN	COM	37890U108	4,294	297,196	SH	DFND	18	0	297,196	0
GLOBALSTAR INC	COM	378973408	65	41,440	SH	DFND	14	41,440	0	0
GLOBAL NET LEASE INC	COM	379378102	85	10,840	SH	DFND	14	10,840	0	0
GLOBAL PMTS INC	COM	37940X102	14,342	206,625	SH	DFND	14	70,278	136,347	0
GLOBAL PMTS INC	COM	37940X102	21	300	SH	DFND	16	0	300	0

GLOBAL X FDS	GB MSCI AR ETF	37950E259	208	9,000	SH	DFND	18	0	9,000	0
GLOBAL X FDS	MSCI GREECE ETF	37950E366	79	10,100	SH	DFND	18	0	10,100	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	18,019	525,346	SH	DFND	14	72,580	452,766	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	703	20,500	SH	DFND	16	0	20,500	0
GLOBUS MED INC	CL A	379577208	1,130	45,560	SH	DFND	14	10,430	35,130	0
GLU MOBILE INC	COM	379890106	202	104,200	SH	DFND	10	104,200	0	0
GLU MOBILE INC	COM	379890106	21	10,704	SH	DFND	14	10,704	0	0
GOLD RESOURCE CORP	COM	38068T105	76	17,420	SH	DFND	14	3,420	14,000	0
GOLDMAN SACHS GROUP INC	COM	38141G104	373,275	1,558,884	SH	DFND	14	319,320	1,239,564	0
GOLDMAN SACHS GROUP INC	COM	38141G104	2,399	10,020	SH	DFND	16	0	10,020	0
GOODYEAR TIRE & RUBR CO	COM	382550101	26,090	845,163	SH	DFND	14	164,421	680,742	0
GOODYEAR TIRE & RUBR CO	COM	382550101	17	535	SH	DFND	16	0	535	0
GOVERNMENT PPTYS INCOME TR	COM SHS BEN INT	38376A103	6,947	364,375	SH	DFND	14	12,665	351,710	0
GRACE W R & CO DEL NEW	COM	38388F108	294	4,353	SH	DFND	14	4,243	110	0
GRACO INC	COM	384109104	20,618	248,146	SH	DFND	14	42,666	205,480	0
GRACO INC	COM	384109104	116	1,400	SH	DFND	16	0	1,400	0
GRAHAM HLDGS CO	COM	384637104	1,424	2,781	SH	DFND	14	618	2,163	0
GRAINGER W W INC	COM	384802104	19,022	81,904	SH	DFND	14	26,783	55,121	0
GRAINGER W W INC	COM	384802104	28	120	SH	DFND	16	0	120	0
GRAMERCY PPTY TR	COM	385002100	396	43,116	SH	DFND	14	43,116	0	0
GRAND CANYON ED INC	COM	38526M106	4,250	72,713	SH	DFND	14	22,013	50,700	0
GRAND CANYON ED INC	COM	38526M106	900	15,400	SH	DFND	16	0	15,400	0
GRANITE CONSTR INC	COM	387328107	261	4,749	SH	DFND	10	4,749	0	0
GRANITE CONSTR INC	COM	387328107	1,374	24,982	SH	DFND	14	7,268	17,714	0
GRAPHIC PACKAGING HLDG CO	COM	388689101	3,662	293,464	SH	DFND	14	12,964	280,500	0
GRAY TELEVISION INC	COM	389375106	454	41,840	SH	DFND	14	6,840	35,000	0
GREAT SOUTHN BANCORP INC	COM	390905107	5,114	93,577	SH	DFND	14	1,314	92,263	0
GREAT PLAINS ENERGY INC	COM	391164100	20,666	755,621	SH	DFND	14	53,586	702,035	0
GREAT WESTN BANCORP INC	COM	391416104	21,446	492,005	SH	DFND	14	28,095	463,910	0
GREEN BRICK PARTNERS INC	COM	392709101	161	16,000	SH	DFND	10	16,000	0	0
GREEN BRICK PARTNERS INC	COM	392709101	20	1,990	SH	DFND	14	1,990	0	0
GREEN DOT CORP	CL A	39304D102	342	14,531	SH	DFND	10	14,531	0	0
GREEN DOT CORP	CL A	39304D102	1,783	75,695	SH	DFND	14	7,485	68,210	0
GREEN PLAINS INC	COM	393222104	1,877	67,390	SH	DFND	14	5,880	61,510	0
GREENBRIER COS INC	COM	393657101	13,314	320,437	SH	DFND	14	4,777	315,660	0
GREENHILL & CO INC	COM	395259104	2,396	86,501	SH	DFND	14	4,849	81,652	0
GREIF INC	CL A	397624107	34,860	679,392	SH	DFND	14	197,517	481,875	0
GREIF INC	CL A	397624107	995	19,400	SH	DFND	16	0	19,400	0
GRIFFON CORP	COM	398433102	1,344	51,291	SH	DFND	14	5,220	46,071	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	7,721	99,062	SH	DFND	14	3,801	95,261	0
GRUBHUB INC	COM	400110102	224	5,960	SH	DFND	14	5,960	0	0
GRUPO AVAL ACCIONES Y VALORE	SPONSORED ADS	40053W101	782	98,468	SH	DFND	14	0	98,468	0
GUESS INC	COM	401617105	1,263	104,417	SH	DFND	14	9,559	94,858	0
GULF ISLAND FABRICATION INC	COM	402307102	298	25,000	SH	DFND	10	25,000	0	0

GULF ISLAND FABRICATION INC	COM	402307102	261	21,951	SH	DFND	14	1,475	20,476	0
GULFPORT ENERGY CORP	COM NEW	402635304	1,872	86,513	SH	DFND	14	18,343	68,170	0
H & E EQUIPMENT SERVICES INC	COM	404030108	608	26,157	SH	DFND	14	3,557	22,600	0
HCA HOLDINGS INC	COM	40412C101	45,636	616,536	SH	DFND	14	150,209	466,327	0
HCA HOLDINGS INC	COM	40412C101	48	650	SH	DFND	16	0	650	0
HCP INC	COM	40414L109	48,385	1,628,025	SH	DFND	14	448,652	1,179,373	0
HCP INC	COM	40414L109	171	5,770	SH	DFND	16	0	5,770	0
HCI GROUP INC	COM	40416E103	3,404	86,233	SH	DFND	14	1,640	84,593	0
HD SUPPLY HLDGS INC	COM	40416M105	13,182	310,090	SH	DFND	14	6,590	303,500	0
HD SUPPLY HLDGS INC	COM	40416M105	888	20,900	SH	DFND	16	0	20,900	0
HFF INC	CL A	40418F108	2,348	77,635	SH	DFND	14	19,555	58,080	0
HNI CORP	COM	404251100	2,465	44,077	SH	DFND	14	8,063	36,014	0
HMS HLDGS CORP	COM	40425J101	8,104	446,242	SH	DFND	14	67,575	378,667	0
HMS HLDGS CORP	COM	40425J101	563	31,000	SH	DFND	16	0	31,000	0
HSN INC	COM	404303109	32,088	935,504	SH	DFND	14	281,033	654,471	0
HSN INC	COM	404303109	1,307	38,100	SH	DFND	16	0	38,100	0
HRG GROUP INC	COM	40434J100	271	17,392	SH	DFND	14	14,792	2,600	0
HP INC	COM	40434L105	125,424	8,451,739	SH	DFND	14	1,721,458	6,730,281	0
HP INC	COM	40434L105	1,014	68,336	SH	DFND	16	0	68,336	0
HACKETT GROUP INC	COM	404609109	2,259	127,933	SH	DFND	14	40,538	87,395	0
HACKETT GROUP INC	COM	404609109	214	12,100	SH	DFND	16	0	12,100	0
HAEMONETICS CORP	COM	405024100	4,157	103,412	SH	DFND	14	9,164	94,248	0
HAIN CELESTIAL GROUP INC	COM	405217100	2,343	60,020	SH	DFND	14	13,916	46,104	0
HAIN CELESTIAL GROUP INC	COM	405217100	332	8,500	SH	DFND	18	0	8,500	0
HALLIBURTON CO	COM	406216101	1,125	20,800	SH	DFND	10	20,800	0	0
HALLIBURTON CO	COM	406216101	64,503	1,192,521	SH	DFND	14	402,708	789,813	0
HALLIBURTON CO	COM	406216101	101	1,875	SH	DFND	16	0	1,875	0
HALLIBURTON CO	COM	406216101	2,088	38,600	SH	DFND	18	0	38,600	0
HALOZYME THERAPEUTICS INC	COM	40637H109	107	10,786	SH	DFND	14	10,786	0	0
HALYARD HEALTH INC	COM	40650V100	21,820	590,039	SH	DFND	14	157,985	432,054	0
HALYARD HEALTH INC	COM	40650V100	777	21,000	SH	DFND	16	0	21,000	0
HALYARD HEALTH INC	COM	40650V100	499	13,500	SH	DFND	18	0	13,500	0
HANCOCK HLDG CO	COM	410120109	24,008	557,024	SH	DFND	14	134,943	422,081	0
HANCOCK HLDG CO	COM	410120109	172	4,000	SH	DFND	16	0	4,000	0
HANDY & HARMAN LTD	COM	410315105	1,201	47,025	SH	DFND	14	932	46,093	0
HANESBRANDS INC	COM	410345102	585	27,120	SH	DFND	10	27,120	0	0
HANESBRANDS INC	COM	410345102	11,019	510,851	SH	DFND	14	170,300	340,551	0
HANESBRANDS INC	COM	410345102	17	800	SH	DFND	16	0	800	0
HANMI FINL CORP	COM NEW	410495204	16,482	472,264	SH	DFND	14	96,167	376,097	0
HANOVER INS GROUP INC	COM	410867105	41,401	454,906	SH	DFND	14	77,772	377,134	0
HANOVER INS GROUP INC	COM	410867105	619	6,800	SH	DFND	16	0	6,800	0
HARLEY DAVIDSON INC	COM	412822108	14,405	246,911	SH	DFND	14	82,967	163,944	0
HARLEY DAVIDSON INC	COM	412822108	23	400	SH	DFND	16	0	400	0
HARMAN INTL INDS INC	COM	413086109	13,479	121,257	SH	DFND	14	35,091	86,166	0
HARMAN INTL INDS INC	COM	413086109	17	150	SH	DFND	16	0	150	0
HARMONIC INC	COM	413160102	653	130,694	SH	DFND	14	10,814	119,880	0
HARRIS CORP DEL	COM	413875105	17,724	172,971	SH	DFND	14	58,796	114,175	0

HARRIS CORP DEL	COM	413875105	28	275	SH	DFND	16	0	275	0
HARSCO CORP	COM	415864107	8,277	608,572	SH	DFND	14	163,609	444,963	0
HARSCO CORP	COM	415864107	95	7,000	SH	DFND	16	0	7,000	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	51,063	1,071,635	SH	DFND	14	227,854	843,781	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	37	775	SH	DFND	16	0	775	0
HASBRO INC	COM	418056107	12,292	158,013	SH	DFND	14	53,069	104,944	0
HASBRO INC	COM	418056107	19	250	SH	DFND	16	0	250	0
HAVERTY FURNITURE INC	COM	419596101	974	41,117	SH	DFND	14	3,083	38,034	0
HAVERTY FURNITURE INC	COM	419596101	192	8,100	SH	DFND	16	0	8,100	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	23,787	719,307	SH	DFND	14	168,478	550,829	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	721	21,800	SH	DFND	16	0	21,800	0
HAWAIIAN HOLDINGS INC	COM	419879101	18,298	321,024	SH	DFND	14	11,464	309,560	0
HAWKINS INC	COM	420261109	895	16,586	SH	DFND	14	1,776	14,810	0
HAYNES INTERNATIONAL INC	COM NEW	420877201	926	21,529	SH	DFND	14	2,079	19,450	0
HAYNES INTERNATIONAL INC	COM NEW	420877201	396	9,210	SH	DFND	18	0	9,210	0
HEALTHCARE SVCS GRP INC	COM	421906108	4,889	124,808	SH	DFND	14	12,637	112,171	0
HEALTHSOUTH CORP	COM NEW	421924309	652	15,808	SH	DFND	10	15,808	0	0
HEALTHSOUTH CORP	COM NEW	421924309	4,246	102,959	SH	DFND	14	19,419	83,540	0
HEALTHCARE RLTY TR	COM	421946104	5,691	187,708	SH	DFND	14	50,468	137,240	0
HEADWATERS INC	COM	42210P102	6,418	272,858	SH	DFND	14	129,857	143,001	0
HEALTHSTREAM INC	COM	42222N103	1,089	43,492	SH	DFND	14	4,202	39,290	0
HEALTHWAYS INC	COM	422245100	1,293	56,854	SH	DFND	14	5,558	51,296	0
HEALTHCARE TR AMER INC	CL A NEW	42225P501	266	9,150	SH	DFND	14	9,150	0	0
HEALTHEQUITY INC	COM	42226A107	338	8,349	SH	DFND	10	8,349	0	0
HEALTHEQUITY INC	COM	42226A107	3,221	79,500	SH	DFND	14	6,240	73,260	0
HEARTLAND EXPRESS INC	COM	422347104	1,596	78,372	SH	DFND	14	7,770	70,602	0
HEARTLAND FINL USA INC	COM	42234Q102	14,393	299,845	SH	DFND	14	37,165	262,680	0
HEARTLAND FINL USA INC	COM	42234Q102	720	15,000	SH	DFND	16	0	15,000	0
HECLA MNG CO	COM	422704106	219	41,812	SH	DFND	14	41,812	0	0
HEIDRICK & STRUGGLES INTL IN	COM	422819102	885	36,639	SH	DFND	14	3,117	33,522	0
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	1,686	191,199	SH	DFND	14	18,318	172,881	0
HELMERICH & PAYNE INC	COM	423452101	11,424	147,596	SH	DFND	14	48,127	99,469	0
HELMERICH & PAYNE INC	COM	423452101	19	250	SH	DFND	16	0	250	0
HENRY JACK & ASSOC INC	COM	426281101	4,076	45,907	SH	DFND	14	10,690	35,217	0
HERITAGE COMMERCE CORP	COM	426927109	575	39,838	SH	DFND	14	3,438	36,400	0
HERC HLDGS INC	COM	42704L104	269	6,707	SH	DFND	10	6,707	0	0
HERC HLDGS INC	COM	42704L104	757	18,843	SH	DFND	14	1,043	17,800	0
HERITAGE FINL CORP WASH	COM	42722X106	1,571	61,016	SH	DFND	14	3,116	57,900	0
HERITAGE INS HLDGS INC	COM	42727J102	89	5,676	SH	DFND	10	5,676	0	0
HERITAGE INS HLDGS INC	COM	42727J102	1,617	103,220	SH	DFND	14	1,720	101,500	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	595	27,680	SH	DFND	10	27,680	0	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	6,153	286,177	SH	DFND	14	22,077	264,100	0
HERSHEY CO	COM	427866108	20,446	197,681	SH	DFND	14	67,435	130,246	0
HERSHEY CO	COM	427866108	32	305	SH	DFND	16	0	305	0
HESKA CORP	COM RESTRC NEW	42805E306	6,294	87,906	SH	DFND	14	34,316	53,590	0
HESKA CORP	COM RESTRC NEW	42805E306	730	10,200	SH	DFND	16	0	10,200	0

HERTZ GLOBAL HLDGS INC	COM	42806J106	2,828	131,191	SH	DFND	14	7,591	123,600	0
HESS CORP	COM	42809H107	30,981	497,363	SH	DFND	14	139,081	358,282	0
HESS CORP	COM	42809H107	39	625	SH	DFND	16	0	625	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	173,612	7,502,664	SH	DFND	14	1,192,958	6,309,706	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	394	17,036	SH	DFND	16	0	17,036	0
HEXCEL CORP NEW	COM	42829I108	300	5,836	SH	DFND	14	5,836	0	0
HIBBETT SPORTS INC	COM	428567101	1,434	38,437	SH	DFND	14	3,685	34,752	0
HIGHWOODS PTYS INC	COM	431284108	11,511	225,652	SH	DFND	14	13,886	211,766	0
HILL ROM HLDGS INC	COM	431475102	469	8,357	SH	DFND	10	8,357	0	0
HILL ROM HLDGS INC	COM	431475102	34,242	609,947	SH	DFND	14	102,361	507,586	0
HILL ROM HLDGS INC	COM	431475102	657	11,700	SH	DFND	16	0	11,700	0
HILLENBRAND INC	COM	431571108	4,828	125,901	SH	DFND	14	10,359	115,542	0
HILLTOP HOLDINGS INC	COM	432748101	567	19,027	SH	DFND	10	19,027	0	0
HILLTOP HOLDINGS INC	COM	432748101	12,211	409,778	SH	DFND	14	94,075	315,703	0
HILLTOP HOLDINGS INC	COM	432748101	867	29,100	SH	DFND	16	0	29,100	0
HILTON WORLDWIDE HLDGS INC	COM	43300A104	464	17,075	SH	DFND	10	17,075	0	0
HILTON WORLDWIDE HLDGS INC	COM	43300A104	449	16,500	SH	DFND	14	15,750	750	0
HILTON WORLDWIDE HLDGS INC	COM	43300A104	101	3,700	SH	DFND	18	0	3,700	0
HOLLYFRONTIER CORP	COM	436106108	12,632	385,602	SH	DFND	14	75,593	310,009	0
HOLOGIC INC	COM	436440101	1,124	28,010	SH	DFND	10	28,010	0	0
HOLOGIC INC	COM	436440101	121,759	3,034,880	SH	DFND	14	521,951	2,512,929	0
HOLOGIC INC	COM	436440101	1,379	34,380	SH	DFND	16	0	34,380	0
HOME BANCSHARES INC	COM	436893200	772	27,812	SH	DFND	10	27,812	0	0
HOME BANCSHARES INC	COM	436893200	7,567	272,474	SH	DFND	14	79,876	192,598	0
HOME DEPOT INC	COM	437076102	2,602	19,405	SH	DFND	10	19,405	0	0
HOME DEPOT INC	COM	437076102	409,541	3,054,454	SH	DFND	14	840,441	2,214,013	0
HOME DEPOT INC	COM	437076102	1,874	13,975	SH	DFND	16	0	13,975	0
HOME DEPOT INC	COM	437076102	496	3,700	SH	DFND	18	0	3,700	0
HOMESTREET INC	COM	43785V102	6,979	220,840	SH	DFND	14	71,400	149,440	0
HOMESTREET INC	COM	43785V102	610	19,300	SH	DFND	16	0	19,300	0
HONEYWELL INTL INC	COM	438516106	1,110	9,580	SH	DFND	10	9,580	0	0
HONEYWELL INTL INC	COM	438516106	199,605	1,722,964	SH	DFND	14	479,403	1,243,561	0
HONEYWELL INTL INC	COM	438516106	1,040	8,975	SH	DFND	16	0	8,975	0
HOPE BANCORP INC	COM	43940T109	752	34,344	SH	DFND	10	34,344	0	0
HOPE BANCORP INC	COM	43940T109	25,240	1,153,051	SH	DFND	14	63,182	1,089,869	0
HORACE MANN EDUCATORS CORP N	COM	440327104	3,889	90,870	SH	DFND	14	28,631	62,239	0
HORIZON BANCORP IND	COM	440407104	3,536	126,294	SH	DFND	14	2,540	123,754	0
HORIZON BANCORP IND	COM	440407104	87	3,100	SH	DFND	16	0	3,100	0
HORMEL FOODS CORP	COM	440452100	13,959	401,002	SH	DFND	14	126,268	274,734	0
HORMEL FOODS CORP	COM	440452100	20	580	SH	DFND	16	0	580	0
HORNBECK OFFSHORE SVCS INC N	COM	440543106	387	53,666	SH	DFND	14	4,322	49,344	0
HOSPITALITY PTYS TR	COM SH BEN INT	44106M102	56,523	1,780,818	SH	DFND	14	264,183	1,516,635	0
HOSPITALITY PTYS TR	COM SH BEN INT	44106M102	178	5,600	SH	DFND	16	0	5,600	0
HOST HOTELS & RESORTS INC	COM	44107P104	39,396	2,091,093	SH	DFND	14	440,553	1,650,540	0
HOST HOTELS & RESORTS INC	COM	44107P104	27	1,459	SH	DFND	16	0	1,459	0

HOST HOTELS & RESORTS INC	COM	44107P104	39,272	2,084,478	SH	DFND	3	298,776	1,785,702	0
HOWARD HUGHES CORP	COM	44267D107	292	2,562	SH	DFND	14	2,562	0	0
HUB GROUP INC	CL A	443320106	265	6,060	SH	DFND	10	6,060	0	0
HUB GROUP INC	CL A	443320106	2,497	57,068	SH	DFND	14	5,815	51,253	0
HUBBELL INC	COM	443510607	9,423	80,743	SH	DFND	14	6,992	73,751	0
HUDSON PAC PPTYS INC	COM	444097109	557	16,015	SH	DFND	14	16,015	0	0
HUDSON PAC PPTYS INC	COM	444097109	76,564	2,201,379	SH	DFND	3	321,652	1,879,727	0
HUMANA INC	COM	444859102	55,099	270,053	SH	DFND	14	134,273	135,780	0
HUMANA INC	COM	444859102	69	340	SH	DFND	16	0	340	0
HUNT J B TRANS SVCS INC	COM	445658107	12,008	123,709	SH	DFND	14	41,881	81,828	0
HUNT J B TRANS SVCS INC	COM	445658107	19	200	SH	DFND	16	0	200	0
HUNTINGTON BANCSHARES INC	COM	446150104	27,662	2,092,432	SH	DFND	14	630,290	1,462,142	0
HUNTINGTON BANCSHARES INC	COM	446150104	29	2,208	SH	DFND	16	0	2,208	0
HUNTINGTON BANCSHARES INC	COM	446150104	175	13,226	SH	DFND	18	0	13,226	0
HUNTINGTON INGALLS INDS INC	COM	446413106	128,690	698,679	SH	DFND	14	110,559	588,120	0
HUNTINGTON INGALLS INDS INC	COM	446413106	1,580	8,580	SH	DFND	16	0	8,580	0
HUNTSMAN CORP	COM	447011107	12,528	656,605	SH	DFND	14	77,005	579,600	0
HYATT HOTELS CORP	COM CL A	448579102	278	5,036	SH	DFND	14	2,136	2,900	0
IDT CORP	CL B NEW	448947507	118	6,364	SH	DFND	10	6,364	0	0
IDT CORP	CL B NEW	448947507	243	13,100	SH	DFND	14	1,800	11,300	0
IDT CORP	CL B NEW	448947507	85	4,600	SH	DFND	16	0	4,600	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	259	4,063	SH	DFND	10	4,063	0	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	657	10,298	SH	DFND	14	1,198	9,100	0
IAC INTERACTIVECORP	COM	44919P508	1,039	16,030	SH	DFND	14	4,530	11,500	0
ICF INTL INC	COM	44925C103	5,953	107,838	SH	DFND	14	26,296	81,542	0
ICF INTL INC	COM	44925C103	519	9,400	SH	DFND	16	0	9,400	0
ICU MED INC	COM	44930G107	6,873	46,647	SH	DFND	14	6,698	39,949	0
ILG INC	COM	44967H101	3,288	180,971	SH	DFND	14	18,050	162,921	0
IPG PHOTONICS CORP	COM	44980X109	2,238	22,677	SH	DFND	14	5,257	17,420	0
ISTAR INC	COM	45031U101	2,719	219,834	SH	DFND	14	51,034	168,800	0
ISTAR INC	COM	45031U101	110	8,900	SH	DFND	16	0	8,900	0
IXIA	COM	45071R109	5,448	338,384	SH	DFND	14	33,299	305,085	0
IXIA	COM	45071R109	306	19,000	SH	DFND	16	0	19,000	0
ITT INC	COM	45073V108	1,973	51,143	SH	DFND	14	11,738	39,405	0
IBERIABANK CORP	COM	450828108	261	3,112	SH	DFND	10	3,112	0	0
IBERIABANK CORP	COM	450828108	9,509	113,543	SH	DFND	14	4,843	108,700	0
ICICI BK LTD	ADR	45104G104	1,273	170,000	SH	DFND	14	0	170,000	0
ICONIX BRAND GROUP INC	COM	451055107	5,479	586,659	SH	DFND	14	7,848	578,811	0
IDACORP INC	COM	451107106	6,563	81,474	SH	DFND	14	9,267	72,207	0
IDEX CORP	COM	45167R104	8,504	94,424	SH	DFND	14	10,379	84,045	0
IDEX CORP	COM	45167R104	374	4,150	SH	DFND	18	0	4,150	0
IDEXX LABS INC	COM	45168D104	707	6,030	SH	DFND	10	6,030	0	0
IDEXX LABS INC	COM	45168D104	45,567	388,566	SH	DFND	14	79,894	308,672	0
IDEXX LABS INC	COM	45168D104	240	2,050	SH	DFND	16	0	2,050	0
ILLINOIS TOOL WKS INC	COM	452308109	280	2,290	SH	DFND	10	2,290	0	0

ILLINOIS TOOL WKS INC	COM	452308109	93,784	765,836	SH	DFND	14	186,081	579,755	0
ILLINOIS TOOL WKS INC	COM	452308109	84	690	SH	DFND	16	0	690	0
ILLUMINA INC	COM	452327109	25,659	200,400	SH	DFND	14	67,675	132,725	0
ILLUMINA INC	COM	452327109	41	320	SH	DFND	16	0	320	0
IMATION CORP	COM	45245A107	107	130,046	SH	DFND	10	130,046	0	0
IMATION CORP	COM	45245A107	3	3,500	SH	DFND	14	3,500	0	0
IMMUNOGEN INC	COM	45253H101	34	16,442	SH	DFND	14	7,542	8,900	0
IMPAX LABORATORIES INC	COM	45256B101	1,682	126,911	SH	DFND	14	12,961	113,950	0
INC RESH HLDGS INC	CL A	45329R109	371	7,050	SH	DFND	14	5,350	1,700	0
INCYTE CORP	COM	45337C102	8,602	85,785	SH	DFND	14	11,145	74,640	0
INDEPENDENCE HLDG CO NEW	COM NEW	453440307	201	10,281	SH	DFND	14	581	9,700	0
INDEPENDENCE RLTY TR INC	COM	45378A106	1,734	194,444	SH	DFND	14	123,344	71,100	0
INDEPENDENCE RLTY TR INC	COM	45378A106	349	39,100	SH	DFND	16	0	39,100	0
INDEPENDENT BANK CORP MASS	COM	453836108	3,278	46,528	SH	DFND	14	4,722	41,806	0
INDEPENDENT BANK CORP MICH	COM NEW	453838609	425	19,570	SH	DFND	14	2,470	17,100	0
INDEPENDENT BANK CORP MICH	COM NEW	453838609	215	9,900	SH	DFND	16	0	9,900	0
INDEPENDENT BK GROUP INC	COM	45384B106	216	3,456	SH	DFND	10	3,456	0	0
INDEPENDENT BK GROUP INC	COM	45384B106	2,496	40,000	SH	DFND	14	18,100	21,900	0
INDEPENDENT BK GROUP INC	COM	45384B106	343	5,500	SH	DFND	16	0	5,500	0
INFINITY PPTY & CAS CORP	COM	45665Q103	1,689	19,213	SH	DFND	14	1,989	17,224	0
INFINERA CORPORATION	COM	45667G103	124	14,590	SH	DFND	14	14,590	0	0
INFOSYS LTD	SPONSORED ADR	456788108	23,567	1,589,150	SH	DFND	14	1,200	1,587,950	0
INFOSYS LTD	SPONSORED ADR	456788108	4,396	296,400	SH	DFND	16	0	296,400	0
INFREAREIT INC	COM	45685L100	6,868	383,490	SH	DFND	14	72,330	311,160	0
INFREAREIT INC	COM	45685L100	398	22,200	SH	DFND	16	0	22,200	0
INGEVITY CORP	COM	45688C107	3,993	72,781	SH	DFND	14	7,542	65,239	0
INGLES MKTS INC	CL A	457030104	14,625	304,046	SH	DFND	14	2,111	301,935	0
INGLES MKTS INC	CL A	457030104	635	13,200	SH	DFND	16	0	13,200	0
INGREDION INC	COM	457187102	1,437	11,500	SH	DFND	10	11,500	0	0
INGREDION INC	COM	457187102	42,279	338,344	SH	DFND	14	74,021	264,323	0
INGREDION INC	COM	457187102	226	1,810	SH	DFND	16	0	1,810	0
INSIGHT ENTERPRISES INC	COM	45765U103	506	12,515	SH	DFND	10	12,515	0	0
INSIGHT ENTERPRISES INC	COM	45765U103	11,695	289,197	SH	DFND	14	121,471	167,726	0
INSIGHT ENTERPRISES INC	COM	45765U103	599	14,800	SH	DFND	16	0	14,800	0
INNOSPEC INC	COM	45768S105	3,245	47,370	SH	DFND	14	6,000	41,370	0
INNOSPEC INC	COM	45768S105	363	5,300	SH	DFND	16	0	5,300	0
INPHI CORP	COM	45772F107	539	12,088	SH	DFND	10	12,088	0	0
INPHI CORP	COM	45772F107	188	4,218	SH	DFND	14	4,218	0	0
INNOPHOS HOLDINGS INC	COM	45774N108	6,373	121,951	SH	DFND	14	39,941	82,010	0
INSTEEL INDUSTRIES INC	COM	45774W108	1,200	33,662	SH	DFND	14	3,352	30,310	0
INSPERITY INC	COM	45778Q107	24,020	338,551	SH	DFND	14	89,647	248,904	0
INSPERITY INC	COM	45778Q107	901	12,700	SH	DFND	16	0	12,700	0
INOGEN INC	COM	45780L104	1,867	27,800	SH	DFND	14	2,730	25,070	0
INSTALLED BLDG PRODS INC	COM	45780R101	1,417	34,310	SH	DFND	14	3,470	30,840	0
INNOVIVA INC	COM	45781M101	1,412	131,921	SH	DFND	14	12,881	119,040	0
INSULET CORP	COM	45784P101	288	7,652	SH	DFND	14	5,752	1,900	0
INSULET CORP	COM	45784P101	463	12,290	SH	DFND	18	0	12,290	0

INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	7,120	82,998	SH	DFND	14	5,219	77,779	0
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	523	6,100	SH	DFND	16	0	6,100	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2,368	100,523	SH	DFND	14	40,685	59,838	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	332	14,100	SH	DFND	18	0	14,100	0
INTEL CORP	COM	458140100	1,833	50,530	SH	DFND	10	50,530	0	0
INTEL CORP	COM	458140100	510,157	14,065,544	SH	DFND	14	3,329,565	10,735,979	0
INTEL CORP	COM	458140100	2,465	67,955	SH	DFND	16	0	67,955	0
INTELIQUENT INC	COM	45825N107	2,900	126,525	SH	DFND	14	8,865	117,660	0
INTEGER HLDGS CORP	COM	45826H109	1,394	47,328	SH	DFND	14	5,041	42,287	0
INTER PARFUMS INC	COM	458334109	1,051	32,082	SH	DFND	14	2,942	29,140	0
INTERACTIVE BROKERS GROUP IN	COM	45841N107	4,137	113,299	SH	DFND	14	8,119	105,180	0
INTERFACE INC	COM	458665304	352	18,973	SH	DFND	10	18,973	0	0
INTERFACE INC	COM	458665304	2,500	134,754	SH	DFND	14	10,929	123,825	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	939	16,650	SH	DFND	10	16,650	0	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	46,834	830,100	SH	DFND	14	280,530	549,570	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	72	1,275	SH	DFND	16	0	1,275	0
INTERDIGITAL INC	COM	45867G101	1,978	21,656	SH	DFND	14	6,334	15,322	0
INTERNATIONAL BANCSHARES COR	COM	459044103	331	8,121	SH	DFND	10	8,121	0	0
INTERNATIONAL BANCSHARES COR	COM	459044103	26,113	640,034	SH	DFND	14	136,288	503,746	0
INTERNATIONAL BANCSHARES COR	COM	459044103	628	15,400	SH	DFND	16	0	15,400	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	619	3,730	SH	DFND	10	3,730	0	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	222,257	1,338,978	SH	DFND	14	421,165	917,813	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	314	1,890	SH	DFND	16	0	1,890	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	313	2,660	SH	DFND	10	2,660	0	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	13,179	111,848	SH	DFND	14	37,670	74,178	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	21	175	SH	DFND	16	0	175	0
INTL PAPER CO	COM	460146103	55,510	1,046,167	SH	DFND	14	229,874	816,293	0
INTL PAPER CO	COM	460146103	49	929	SH	DFND	16	0	929	0
INTL PAPER CO	COM	460146103	610	11,500	SH	DFND	18	0	11,500	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	121	3,300	SH	DFND	10	3,300	0	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	4,436	120,554	SH	DFND	14	26,633	93,921	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	11	300	SH	DFND	16	0	300	0
INTERPUBLIC GROUP COS INC	COM	460690100	12,932	552,395	SH	DFND	14	192,465	359,930	0
INTERPUBLIC GROUP COS INC	COM	460690100	19	800	SH	DFND	16	0	800	0
INTERSIL CORP	CL A	46069S109	2,437	109,291	SH	DFND	14	49,009	60,282	0
INTL FCSTONE INC	COM	46116V105	226	5,715	SH	DFND	10	5,715	0	0
INTL FCSTONE INC	COM	46116V105	5,777	145,872	SH	DFND	14	27,562	118,310	0
INTRALINKS HLDGS INC	COM	46118H104	1,208	89,314	SH	DFND	14	89,314	0	0

INTRALINKS HLDGS INC	COM	46118H104	208	15,400	SH	DFND	16	0	15,400	0
INTUIT	COM	461202103	163,703	1,428,347	SH	DFND	14	258,609	1,169,738	0
INTUIT	COM	461202103	1,380	12,045	SH	DFND	16	0	12,045	0
INVACARE CORP	COM	461203101	699	53,553	SH	DFND	14	5,091	48,462	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	35,465	55,924	SH	DFND	14	18,153	37,771	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	60	95	SH	DFND	16	0	95	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	7,964	12,558	SH	DFND	18	0	12,558	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	26,460	1,812,331	SH	DFND	14	365,918	1,446,413	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,015	69,500	SH	DFND	16	0	69,500	0
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1,127	57,098	SH	DFND	14	5,658	51,440	0
INVESTORS BANCORP INC NEW	COM	46146L101	344	24,671	SH	DFND	14	24,671	0	0
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	96	13,402	SH	DFND	14	13,402	0	0
IONIS PHARMACEUTICALS INC	COM	462222100	289	6,041	SH	DFND	14	6,041	0	0
IRIDIUM COMMUNICATIONS INC	COM	46269C102	12,542	1,306,481	SH	DFND	14	12,453	1,294,028	0
IROBOT CORP	COM	462726100	4,638	79,346	SH	DFND	14	6,746	72,600	0
IROBOT CORP	COM	462726100	912	15,600	SH	DFND	16	0	15,600	0
IRON MTN INC NEW	COM	46284V101	10,780	331,882	SH	DFND	14	110,050	221,832	0
IRON MTN INC NEW	COM	46284V101	15	450	SH	DFND	16	0	450	0
IRONWOOD PHARMACEUTICALS INC	COM CL A	46333X108	1,063	69,504	SH	DFND	14	43,504	26,000	0
ISHARES	MSCI BRZ CAP ET	464286400	1,251	37,523	SH	DFND	18	0	37,523	0
ISHARES	EM MKT SM-CP ET	464286475	582	14,400	SH	DFND	14	0	14,400	0
ISHARES	MSCI CH CAP ETF	464286640	490	13,086	SH	DFND	18	0	13,086	0
ISHARES	MSCI FRANCE ETF	464286707	1,478	59,900	SH	DFND	18	0	59,900	0
ISHARES	MSCI SZ CAP ETF	464286749	1,538	52,200	SH	DFND	18	0	52,200	0
ISHARES	MSCI SWEDEN ETF	464286756	460	16,000	SH	DFND	18	0	16,000	0
ISHARES	MSCI SPAN CP ET	464286764	477	18,000	SH	DFND	18	0	18,000	0
ISHARES	MSCI STH KOR ET	464286772	3,348	62,918	SH	DFND	18	0	62,918	0
ISHARES	MSCI STH AFR ET	464286780	1,546	29,524	SH	DFND	18	0	29,524	0
ISHARES	MSCI GERMANY ET	464286806	1,025	38,700	SH	DFND	18	0	38,700	0
ISHARES TR	CORE S&P TTL ST	464287150	8,855	172,638	SH	DFND	14	111,738	60,900	0
ISHARES TR	TIPS BD ETF	464287176	28,993	256,186	SH	DFND	14	0	256,186	0
ISHARES TR	CHINA LG-CAP ET	464287184	1,729	49,819	SH	DFND	18	0	49,819	0
ISHARES TR	CORE S&P500 ETF	464287200	42,861	190,500	SH	DFND	14	115,950	74,550	0
ISHARES TR	CORE S&P500 ETF	464287200	765	3,400	SH	DFND	16	0	3,400	0
ISHARES TR	CORE S&P500 ETF	464287200	52,528	233,470	SH	DFND	20	233,470	0	0
ISHARES TR	CORE US AGGBD E	464287226	166,197	1,538,004	SH	DFND	14	0	1,538,004	0
ISHARES TR	CORE US AGGBD E	464287226	68,527	634,154	SH	DFND	20	634,154	0	0
ISHARES TR	MSCI EMG MKT ET	464287234	103,137	2,945,936	SH	DFND	14	32,500	2,913,436	0
ISHARES TR	MSCI EMG MKT ET	464287234	1,453	41,500	SH	DFND	16	0	41,500	0

ISHARES TR	MSCI EMG MKT ET	464287234	1,693	48,367	SH	DFND	18	0	48,367	0
ISHARES TR	IBOXX INV CP ET	464287242	12,421	106,000	SH	DFND	14	0	106,000	0
ISHARES TR	MSCI EAFE ETF	464287465	126,167	2,185,474	SH	DFND	14	373,911	1,811,563	0
ISHARES TR	MSCI EAFE ETF	464287465	4,191	72,594	SH	DFND	16	0	72,594	0
ISHARES TR	RUS MDCP VAL ET	464287473	3,137	39,008	SH	DFND	14	1,339	37,669	0
ISHARES TR	CORE S&P MCP ET	464287507	19,256	116,465	SH	DFND	14	28,215	88,250	0
ISHARES TR	RUS 1000 VAL ET	464287598	44,853	400,366	SH	DFND	14	0	400,366	0
ISHARES TR	RUS 1000 GRW ET	464287614	39,095	372,689	SH	DFND	14	0	372,689	0
ISHARES TR	RUS 1000 ETF	464287622	2,579	20,718	SH	DFND	14	20,718	0	0
ISHARES TR	RUS 2000 VAL ET	464287630	5,773	48,539	SH	DFND	14	0	48,539	0
ISHARES TR	RUSSELL 2000 ET	464287655	31,694	235,028	SH	DFND	14	21,970	213,058	0
ISHARES TR	RUSSELL 3000 ET	464287689	9,515	71,550	SH	DFND	14	71,550	0	0
ISHARES TR	CORE S&P SCP ET	464287804	21,204	154,190	SH	DFND	14	20,540	133,650	0
ISHARES TR	CORE S&P SCP ET	464287804	1,870	13,600	SH	DFND	18	0	13,600	0
ISHARES TR	SP SMCP600VL ET	464287879	1,302	9,300	SH	DFND	18	0	9,300	0
ISHARES TR	MSCI AC ASIA ET	464288182	3,299	60,055	SH	DFND	14	0	60,055	0
ISHARES TR	MSCI ACWI ETF	464288257	1,030	17,400	SH	DFND	14	0	17,400	0
ISHARES TR	EAFE SML CP ETF	464288273	2,990	60,000	SH	DFND	14	0	60,000	0
ISHARES TR	JP MOR EM MK ET	464288281	39,902	362,023	SH	DFND	14	0	362,023	0
ISHARES TR	MBS ETF	464288588	15,894	149,467	SH	DFND	14	0	149,467	0
ISHARES TR	INTERM CR BD ET	464288638	16,229	150,000	SH	DFND	14	0	150,000	0
ISHARES TR	US TREASURY ETF	46429B267	692	27,750	SH	DFND	10	27,750	0	0
ISHARES TR	MSCI INDONIA ET	46429B309	698	28,929	SH	DFND	18	0	28,929	0
ISHARES TR	MSCI INDIA ETF	46429B598	22,271	830,709	SH	DFND	14	0	830,709	0
ISHARES TR	MSCI INDIA ETF	46429B598	2,625	97,900	SH	DFND	16	0	97,900	0
ISHARES TR	MSCI INDIA ETF	46429B598	372	13,886	SH	DFND	18	0	13,886	0
ISHARES TR	MSCI POL CAP ET	46429B606	403	22,233	SH	DFND	18	0	22,233	0
ISHARES TR	FLTG RATE BD ET	46429B655	5,447	107,370	SH	DFND	14	0	107,370	0
ISHARES TR	CHINA ETF	46429B671	2,553	58,370	SH	DFND	18	0	58,370	0
ISHARES TR	0-5 YR TIPS ETF	46429B747	600	5,961	SH	DFND	18	0	5,961	0
ISHARES INC	MSCI TAIWAN ETF	46434G772	26,838	913,800	SH	DFND	14	0	913,800	0
ISHARES INC	MSCI TAIWAN ETF	46434G772	3,303	112,447	SH	DFND	18	0	112,447	0
ISHARES INC	MSCI RUS ETF NE	46434G798	6,164	183,877	SH	DFND	14	0	183,877	0
ISHARES INC	MSCI RUS ETF NE	46434G798	7,254	216,422	SH	DFND	16	0	216,422	0
ISHARES INC	MSCI RUS ETF NE	46434G798	956	28,525	SH	DFND	18	0	28,525	0
ISHARES INC	MSCI MLY ETF NE	46434G814	861	30,687	SH	DFND	18	0	30,687	0
ISHARES INC	MSCI JPN ETF NE	46434G822	10,512	215,144	SH	DFND	14	0	215,144	0
ISHARES TR	HDG MSCI JAPAN	46434V886	281	10,100	SH	DFND	14	0	10,100	0
ISHARES TR	MSCI UK ETF NEW	46435G334	1,205	39,250	SH	DFND	18	0	39,250	0
ITRON INC	COM	465741106	18,776	298,741	SH	DFND	14	46,861	251,880	0
ITRON INC	COM	465741106	924	14,700	SH	DFND	16	0	14,700	0
IXYS CORP	COM	46600W106	464	39,026	SH	DFND	14	34,926	4,100	0
J & J SNACK FOODS CORP	COM	466032109	4,470	33,498	SH	DFND	14	8,791	24,707	0

JPMORGAN CHASE & CO	COM	46625H100	3,608	41,810	SH	DFND	10	41,810	0	0
JPMORGAN CHASE & CO	COM	46625H100	922,535	10,691,096	SH	DFND	14	2,459,883	8,231,213	0
JPMORGAN CHASE & CO	COM	46625H100	4,960	57,484	SH	DFND	16	0	57,484	0
JABIL CIRCUIT INC	COM	466313103	59,861	2,528,967	SH	DFND	14	325,634	2,203,333	0
JABIL CIRCUIT INC	COM	466313103	175	7,400	SH	DFND	16	0	7,400	0
JACK IN THE BOX INC	COM	466367109	8,001	71,667	SH	DFND	14	53,337	18,330	0
JACOBS ENGR GROUP INC DEL	COM	469814107	9,631	168,967	SH	DFND	14	56,448	112,519	0
JACOBS ENGR GROUP INC DEL	COM	469814107	13	230	SH	DFND	16	0	230	0
JANUS CAP GROUP INC	COM	47102X105	578	43,550	SH	DFND	10	43,550	0	0
JANUS CAP GROUP INC	COM	47102X105	1,188	89,562	SH	DFND	14	27,096	62,466	0
JD COM INC	SPON ADR CL A	47215P106	36,097	1,418,900	SH	DFND	14	29,600	1,389,300	0
JD COM INC	SPON ADR CL A	47215P106	3,289	129,300	SH	DFND	16	0	129,300	0
JD COM INC	SPON ADR CL A	47215P106	267	10,500	SH	DFND	18	0	10,500	0
JETBLUE AIRWAYS CORP	COM	477143101	44,450	1,982,616	SH	DFND	14	275,700	1,706,916	0
JETBLUE AIRWAYS CORP	COM	477143101	182	8,100	SH	DFND	16	0	8,100	0
JINKOSOLAR HLDG CO LTD	SPONSORED ADR	47759T100	2,166	142,200	SH	DFND	14	0	142,200	0
JIVE SOFTWARE INC	COM	47760A108	102	23,410	SH	DFND	14	5,210	18,200	0
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	282	3,280	SH	DFND	10	3,280	0	0
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	7,397	86,056	SH	DFND	14	40,844	45,212	0
JOHNSON & JOHNSON	COM	478160104	1,621	14,070	SH	DFND	10	14,070	0	0
JOHNSON & JOHNSON	COM	478160104	770,972	6,691,886	SH	DFND	14	1,748,681	4,943,205	0
JOHNSON & JOHNSON	COM	478160104	3,507	30,440	SH	DFND	16	0	30,440	0
JOHNSON OUTDOORS INC	CL A	479167108	405	10,208	SH	DFND	14	758	9,450	0
JOHNSON OUTDOORS INC	CL A	479167108	115	2,900	SH	DFND	16	0	2,900	0
JONES LANG LASALLE INC	COM	48020Q107	65,579	649,040	SH	DFND	14	74,374	574,666	0
JONES LANG LASALLE INC	COM	48020Q107	842	8,330	SH	DFND	16	0	8,330	0
JOY GLOBAL INC	COM	481165108	1,695	60,536	SH	DFND	14	16,907	43,629	0
J2 GLOBAL INC	COM	48123V102	468	5,716	SH	DFND	10	5,716	0	0
J2 GLOBAL INC	COM	48123V102	13,770	168,338	SH	DFND	14	50,964	117,374	0
J2 GLOBAL INC	COM	48123V102	74	900	SH	DFND	16	0	900	0
JUNIPER NETWORKS INC	COM	48203R104	636	22,510	SH	DFND	10	22,510	0	0
JUNIPER NETWORKS INC	COM	48203R104	26,699	944,747	SH	DFND	14	183,426	761,321	0
JUNIPER NETWORKS INC	COM	48203R104	681	24,085	SH	DFND	16	0	24,085	0
KBR INC	COM	48242W106	33,176	1,987,768	SH	DFND	14	406,819	1,580,949	0
KBR INC	COM	48242W106	823	49,300	SH	DFND	16	0	49,300	0
KBR INC	COM	48242W106	349	20,900	SH	DFND	18	0	20,900	0
KCG HLDGS INC	CL A	48244B100	422	31,828	SH	DFND	10	31,828	0	0
KCG HLDGS INC	CL A	48244B100	5,828	439,860	SH	DFND	14	165,220	274,640	0
KCG HLDGS INC	CL A	48244B100	395	29,800	SH	DFND	16	0	29,800	0
KLA-TENCOR CORP	COM	482480100	19,863	252,449	SH	DFND	14	72,702	179,747	0
KLA-TENCOR CORP	COM	482480100	25	320	SH	DFND	16	0	320	0
KLX INC	COM	482539103	1,495	33,135	SH	DFND	14	9,626	23,509	0
KLX INC	COM	482539103	401	8,900	SH	DFND	18	0	8,900	0
K12 INC	COM	48273U102	227	13,256	SH	DFND	10	13,256	0	0
K12 INC	COM	48273U102	4,659	271,494	SH	DFND	14	3,764	267,730	0
KADANT INC	COM	48282T104	4,279	69,924	SH	DFND	14	30,504	39,420	0
KADANT INC	COM	48282T104	269	4,400	SH	DFND	16	0	4,400	0
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	2,429	31,259	SH	DFND	14	3,219	28,040	0

KAMAN CORP	COM	483548103	2,293	46,860	SH	DFND	14	4,918	41,942	0
KANSAS CITY SOUTHERN	COM NEW	485170302	367	4,325	SH	DFND	10	4,325	0	0
KANSAS CITY SOUTHERN	COM NEW	485170302	12,835	151,262	SH	DFND	14	51,276	99,986	0
KANSAS CITY SOUTHERN	COM NEW	485170302	20	240	SH	DFND	16	0	240	0
KAPSTONE PAPER & PACKAGING C	COM	48562P103	19,472	883,072	SH	DFND	14	69,670	813,402	0
KATE SPADE & CO	COM	485865109	1,366	73,187	SH	DFND	14	15,715	57,472	0
KATE SPADE & CO	COM	485865109	116	6,200	SH	DFND	18	0	6,200	0
KB HOME	COM	48666K109	793	50,138	SH	DFND	14	13,314	36,824	0
KELLOGG CO	COM	487836108	25,903	351,420	SH	DFND	14	118,934	232,486	0
KELLOGG CO	COM	487836108	44	600	SH	DFND	16	0	600	0
KELLY SVCS INC	CL A	488152208	1,148	50,108	SH	DFND	14	5,094	45,014	0
KEMPER CORP DEL	COM	488401100	1,331	30,045	SH	DFND	14	8,160	21,885	0
KENNAMETAL INC	COM	489170100	1,582	50,609	SH	DFND	14	15,027	35,582	0
KERYX BIOPHARMACEUTICALS INC	COM	492515101	59	10,095	SH	DFND	14	10,095	0	0
KEYCORP NEW	COM	493267108	1,151	63,000	SH	DFND	10	63,000	0	0
KEYCORP NEW	COM	493267108	58,174	3,184,143	SH	DFND	14	641,481	2,542,662	0
KEYCORP NEW	COM	493267108	41	2,250	SH	DFND	16	0	2,250	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	5,039	137,780	SH	DFND	14	22,959	114,821	0
KFORCE INC	COM	493732101	387	16,773	SH	DFND	10	16,773	0	0
KFORCE INC	COM	493732101	2,339	101,265	SH	DFND	14	2,465	98,800	0
KIMBALL INTL INC	CL B	494274103	209	11,876	SH	DFND	10	11,876	0	0
KIMBALL INTL INC	CL B	494274103	1,013	57,712	SH	DFND	14	4,112	53,600	0
KILROY RLTY CORP	COM	49427F108	3,987	54,448	SH	DFND	14	13,050	41,398	0
KIMBERLY CLARK CORP	COM	494368103	304	2,660	SH	DFND	10	2,660	0	0
KIMBERLY CLARK CORP	COM	494368103	121,888	1,068,073	SH	DFND	14	213,791	854,282	0
KIMBERLY CLARK CORP	COM	494368103	91	795	SH	DFND	16	0	795	0
KIMBERLY CLARK CORP	COM	494368103	120	1,050	SH	DFND	18	0	1,050	0
KIMCO RLTY CORP	COM	49446R109	14,677	583,366	SH	DFND	14	196,937	386,429	0
KIMCO RLTY CORP	COM	49446R109	21	835	SH	DFND	16	0	835	0
KINDER MORGAN INC DEL	COM	49456B101	169,900	8,203,748	SH	DFND	14	1,595,246	6,608,502	0
KINDER MORGAN INC DEL	COM	49456B101	1,242	59,991	SH	DFND	16	0	59,991	0
KINDER MORGAN INC DEL	COM	49456B101	1,976	95,400	SH	DFND	18	0	95,400	0
KINDRED BIOSCIENCES INC	COM	494577109	283	66,700	SH	DFND	10	66,700	0	0
KINDRED HEALTHCARE INC	COM	494580103	5,403	688,313	SH	DFND	14	14,571	673,742	0
KINSALE CAP GROUP INC	COM	49714P108	166	4,878	SH	DFND	10	4,878	0	0
KINSALE CAP GROUP INC	COM	49714P108	1,178	34,640	SH	DFND	14	8,040	26,600	0
KINSALE CAP GROUP INC	COM	49714P108	194	5,700	SH	DFND	16	0	5,700	0
KIRBY CORP	COM	497266106	2,075	31,200	SH	DFND	14	7,144	24,056	0
KIRKLANDS INC	COM	497498105	462	29,785	SH	DFND	14	2,415	27,370	0
KITE PHARMA INC	COM	49803L109	168	3,740	SH	DFND	14	3,740	0	0
KITE PHARMA INC	COM	49803L109	2,296	51,200	SH	DFND	18	0	51,200	0
KITE RLTY GROUP TR	COM NEW	49803T300	5,511	234,701	SH	DFND	14	25,753	208,948	0
KITE RLTY GROUP TR	COM NEW	49803T300	348	14,800	SH	DFND	16	0	14,800	0
KNOLL INC	COM NEW	498904200	10,667	381,921	SH	DFND	14	81,321	300,600	0
KNOLL INC	COM NEW	498904200	899	32,200	SH	DFND	16	0	32,200	0
KNIGHT TRANSN INC	COM	499064103	3,773	114,172	SH	DFND	14	11,571	102,601	0
KNOWLES CORP	COM	49926D109	900	53,878	SH	DFND	14	14,696	39,182	0

KOHL'S CORP	COM	500255104	60,995	1,235,225	SH	DFND	14	291,732	943,493	0
KOHL'S CORP	COM	500255104	17	345	SH	DFND	16	0	345	0
KOPIN CORP	COM	500600101	286	100,802	SH	DFND	14	9,438	91,364	0
KOPPERS HOLDINGS INC	COM	50060P106	175	4,354	SH	DFND	10	4,354	0	0
KOPPERS HOLDINGS INC	COM	50060P106	9,482	235,280	SH	DFND	14	11,910	223,370	0
KOPPERS HOLDINGS INC	COM	50060P106	435	10,800	SH	DFND	16	0	10,800	0
KORN FERRY INTL	COM NEW	500643200	458	15,567	SH	DFND	10	15,567	0	0
KORN FERRY INTL	COM NEW	500643200	2,911	98,923	SH	DFND	14	9,477	89,446	0
KRAFT HEINZ CO	COM	500754106	976	11,180	SH	DFND	10	11,180	0	0
KRAFT HEINZ CO	COM	500754106	72,460	829,824	SH	DFND	14	281,376	548,448	0
KRAFT HEINZ CO	COM	500754106	117	1,338	SH	DFND	16	0	1,338	0
KRAFT HEINZ CO	COM	500754106	295	3,380	SH	DFND	18	0	3,380	0
KRATON CORPORATION	COM	50077C106	2,436	85,544	SH	DFND	14	4,944	80,600	0
KROGER CO	COM	501044101	580	16,810	SH	DFND	10	16,810	0	0
KROGER CO	COM	501044101	105,921	3,069,283	SH	DFND	14	914,566	2,154,717	0
KROGER CO	COM	501044101	594	17,200	SH	DFND	16	0	17,200	0
KROGER CO	COM	501044101	160	4,650	SH	DFND	18	0	4,650	0
KULICKE & SOFFA INDS INC	COM	501242101	390	24,445	SH	DFND	10	24,445	0	0
KULICKE & SOFFA INDS INC	COM	501242101	2,178	136,556	SH	DFND	14	7,558	128,998	0
KULICKE & SOFFA INDS INC	COM	501242101	128	8,000	SH	DFND	16	0	8,000	0
L BRANDS INC	COM	501797104	21,867	332,121	SH	DFND	14	112,588	219,533	0
L BRANDS INC	COM	501797104	35	527	SH	DFND	16	0	527	0
LHC GROUP INC	COM	50187A107	2,419	52,935	SH	DFND	14	20,391	32,544	0
LGI HOMES INC	COM	50187T106	814	28,330	SH	DFND	14	2,310	26,020	0
LKQ CORP	COM	501889208	21,115	688,896	SH	DFND	14	184,090	504,806	0
LKQ CORP	COM	501889208	101	3,300	SH	DFND	16	0	3,300	0
LKQ CORP	COM	501889208	357	11,660	SH	DFND	18	0	11,660	0
LSB INDS INC	COM	502160104	289	34,278	SH	DFND	14	3,708	30,570	0
LTC PTYS INC	COM	502175102	3,177	67,623	SH	DFND	14	6,738	60,885	0
LSC COMMUNICATIONS INC	COM	50218P107	83	2,784	SH	DFND	10	2,784	0	0
LSC COMMUNICATIONS INC	COM	50218P107	1,324	44,625	SH	DFND	14	3,290	41,335	0
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	16,449	108,138	SH	DFND	14	36,853	71,285	0
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	26	170	SH	DFND	16	0	170	0
LA Z BOY INC	COM	505336107	13,874	446,820	SH	DFND	14	8,995	437,825	0
LA Z BOY INC	COM	505336107	1,391	44,800	SH	DFND	16	0	44,800	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	18,302	142,562	SH	DFND	14	48,653	93,909	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	29	225	SH	DFND	16	0	225	0
LADDER CAP CORP	CL A	505743104	3,795	276,575	SH	DFND	14	54,271	222,304	0
LADDER CAP CORP	CL A	505743104	151	11,000	SH	DFND	16	0	11,000	0
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	25	10,402	SH	DFND	14	10,402	0	0
LAKELAND BANCORP INC	COM	511637100	3,341	171,336	SH	DFND	14	4,009	167,327	0
LAKELAND BANCORP INC	COM	511637100	111	5,700	SH	DFND	16	0	5,700	0
LAKELAND FINL CORP	COM	511656100	118	2,494	SH	DFND	10	2,494	0	0
LAKELAND FINL CORP	COM	511656100	128	2,698	SH	DFND	14	2,698	0	0
LAM RESEARCH CORP	COM	512807108	511	4,830	SH	DFND	10	4,830	0	0
LAM RESEARCH CORP	COM	512807108	27,013	255,490	SH	DFND	14	74,829	180,661	0

LAM RESEARCH CORP	COM	512807108	38	360	SH	DFND	16	0	360	0
LAMAR ADVERTISING CO NEW	CL A	512816109	487	7,240	SH	DFND	10	7,240	0	0
LAMAR ADVERTISING CO NEW	CL A	512816109	3,201	47,599	SH	DFND	14	10,566	37,033	0
LAMB WESTON HLDGS INC	COM	513272104	29,632	782,880	SH	DFND	14	177,930	604,950	0
LAMB WESTON HLDGS INC	COM	513272104	466	12,300	SH	DFND	16	0	12,300	0
LANCASTER COLONY CORP	COM	513847103	8,688	61,448	SH	DFND	14	17,289	44,159	0
LANCASTER COLONY CORP	COM	513847103	64	450	SH	DFND	16	0	450	0
LANDEC CORP	COM	514766104	184	13,300	SH	DFND	10	13,300	0	0
LANDEC CORP	COM	514766104	31	2,214	SH	DFND	14	2,214	0	0
LANDAUER INC	COM	51476K103	870	18,094	SH	DFND	14	1,529	16,565	0
LANDSTAR SYS INC	COM	515098101	32,353	379,284	SH	DFND	14	68,917	310,367	0
LANDSTAR SYS INC	COM	515098101	307	3,600	SH	DFND	16	0	3,600	0
LANNET INC	COM	516012101	1,167	52,938	SH	DFND	14	7,898	45,040	0
LAREDO PETROLEUM INC	COM	516806106	313	22,161	SH	DFND	14	8,261	13,900	0
LAS VEGAS SANDS CORP	COM	517834107	2,191	41,025	SH	DFND	14	34,145	6,880	0
LAS VEGAS SANDS CORP	COM	517834107	117	2,198	SH	DFND	18	0	2,198	0
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	573	18,814	SH	DFND	10	18,814	0	0
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	11,517	377,988	SH	DFND	14	21,271	356,717	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	91	12,411	SH	DFND	14	12,411	0	0
LAUDER ESTEE COS INC	CL A	518439104	23,496	307,179	SH	DFND	14	102,219	204,960	0
LAUDER ESTEE COS INC	CL A	518439104	34	450	SH	DFND	16	0	450	0
LAUDER ESTEE COS INC	CL A	518439104	115	1,500	SH	DFND	18	0	1,500	0
LEAR CORP	COM NEW	521865204	61,899	467,622	SH	DFND	14	26,522	441,100	0
LEAR CORP	COM NEW	521865204	1,218	9,200	SH	DFND	16	0	9,200	0
LEGGETT & PLATT INC	COM	524660107	10,258	209,860	SH	DFND	14	62,119	147,741	0
LEGGETT & PLATT INC	COM	524660107	13	275	SH	DFND	16	0	275	0
LEGACY TEX FINL GROUP INC	COM	52471Y106	3,460	80,362	SH	DFND	14	7,882	72,480	0
LEGG MASON INC	COM	524901105	1,623	54,269	SH	DFND	14	12,614	41,655	0
LEIDOS HLDGS INC	COM	525327102	142	2,786	SH	DFND	10	2,786	0	0
LEIDOS HLDGS INC	COM	525327102	30,048	587,563	SH	DFND	14	93,791	493,772	0
LEIDOS HLDGS INC	COM	525327102	87	1,700	SH	DFND	16	0	1,700	0
LEMAITRE VASCULAR INC	COM	525558201	2,164	85,410	SH	DFND	14	43,710	41,700	0
LEMAITRE VASCULAR INC	COM	525558201	251	9,900	SH	DFND	16	0	9,900	0
LENDINGCLUB CORP	COM	52603A109	110	20,920	SH	DFND	14	20,920	0	0
LENDINGTREE INC NEW	COM	52603B107	1,267	12,505	SH	DFND	14	1,305	11,200	0
LENNAR CORP	CL A	526057104	715	16,650	SH	DFND	10	16,650	0	0
LENNAR CORP	CL A	526057104	28,337	660,083	SH	DFND	14	125,355	534,728	0
LENNAR CORP	CL A	526057104	88	2,050	SH	DFND	16	0	2,050	0
LENNOX INTL INC	COM	526107107	251	1,640	SH	DFND	10	1,640	0	0
LENNOX INTL INC	COM	526107107	32,742	213,764	SH	DFND	14	43,846	169,918	0
LENNOX INTL INC	COM	526107107	181	1,180	SH	DFND	16	0	1,180	0
LEUCADIA NATL CORP	COM	527288104	16,667	716,869	SH	DFND	14	309,518	407,351	0
LEUCADIA NATL CORP	COM	527288104	16	700	SH	DFND	16	0	700	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	23,012	408,307	SH	DFND	14	135,365	272,942	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	34	600	SH	DFND	16	0	600	0
LEXINGTON REALTY TRUST	COM	529043101	203	18,805	SH	DFND	10	18,805	0	0

LEXINGTON REALTY TRUST	COM	529043101	28,586	2,646,810	SH	DFND	14	216,520	2,430,290	0
LEXINGTON REALTY TRUST	COM	529043101	402	37,200	SH	DFND	16	0	37,200	0
LEXINGTON REALTY TRUST	COM	529043101	1,263	116,947	SH	DFND	3	0	116,947	0
LIBBEY INC	COM	529898108	215	11,042	SH	DFND	10	11,042	0	0
LIBBEY INC	COM	529898108	53	2,712	SH	DFND	14	2,712	0	0
LIBERTY BROADBAND CORP	COM SER A	530307107	612	8,450	SH	DFND	14	8,450	0	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	17,047	853,204	SH	DFND	14	105,117	748,087	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	1,059	53,000	SH	DFND	16	0	53,000	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	72	3,600	SH	DFND	18	0	3,600	0
LIBERTY PPTY TR	SH BEN INT	531172104	25,905	655,812	SH	DFND	14	186,750	469,062	0
LIBERTY PPTY TR	SH BEN INT	531172104	182	4,600	SH	DFND	16	0	4,600	0
LIBERTY MEDIA CORP DELAWARE	COM A SIRIUSXM	531229409	605	17,533	SH	DFND	14	16,153	1,380	0
LIBERTY MEDIA CORP DELAWARE	COM C SIRIUSXM	531229607	313	9,218	SH	DFND	14	3,748	5,470	0
LIBERTY MEDIA CORP DELAWARE	COM C MEDIA GRP	531229854	531	16,950	SH	DFND	14	16,550	400	0
LIBERTY MEDIA CORP DELAWARE	COM A MEDIA GRP	531229870	369	11,777	SH	DFND	14	11,777	0	0
LIBERTY TRIPADVISOR HLDGS IN	COM SER A	531465102	13,436	892,760	SH	DFND	14	146,360	746,400	0
LIBERTY TRIPADVISOR HLDGS IN	COM SER A	531465102	619	41,100	SH	DFND	16	0	41,100	0
LIFEPOINT HEALTH INC	COM	53219L109	16,315	287,242	SH	DFND	14	12,469	274,773	0
LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	307	3,021	SH	DFND	10	3,021	0	0
LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	6,475	63,727	SH	DFND	14	33,507	30,220	0
LIFE STORAGE INC	COM	53223X107	2,334	27,380	SH	DFND	14	6,550	20,830	0
LIFE STORAGE INC	COM	53223X107	128	1,500	SH	DFND	3	0	1,500	0
LILLY ELI & CO	COM	532457108	103,120	1,402,038	SH	DFND	14	517,299	884,739	0
LILLY ELI & CO	COM	532457108	156	2,120	SH	DFND	16	0	2,120	0
LILLY ELI & CO	COM	532457108	16,843	229,000	SH	DFND	18	0	229,000	0
LINCOLN ELEC HLDGS INC	COM	533900106	7,906	103,121	SH	DFND	14	32,882	70,239	0
LINCOLN NATL CORP IND	COM	534187109	1,169	17,640	SH	DFND	10	17,640	0	0
LINCOLN NATL CORP IND	COM	534187109	51,669	779,680	SH	DFND	14	139,513	640,167	0
LINCOLN NATL CORP IND	COM	534187109	31	471	SH	DFND	16	0	471	0
LINDSAY CORP	COM	535555106	59	788	SH	DFND	10	788	0	0
LINDSAY CORP	COM	535555106	1,367	18,326	SH	DFND	14	1,749	16,577	0
LINEAR TECHNOLOGY CORP	COM	535678106	21,585	346,183	SH	DFND	14	113,086	233,097	0
LINEAR TECHNOLOGY CORP	COM	535678106	36	575	SH	DFND	16	0	575	0
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	128	22,129	SH	DFND	14	6,329	15,800	0
LIQUIDITY SERVICES INC	COM	53635B107	85	8,675	SH	DFND	10	8,675	0	0
LIQUIDITY SERVICES INC	COM	53635B107	433	44,413	SH	DFND	14	4,273	40,140	0
LITHIA MTRS INC	CL A	536797103	312	3,224	SH	DFND	10	3,224	0	0
LITHIA MTRS INC	CL A	536797103	7,416	76,591	SH	DFND	14	40,242	36,349	0
LITTELFUSE INC	COM	537008104	2,197	14,474	SH	DFND	14	4,224	10,250	0
LIVE NATION ENTERTAINMENT IN	COM	538034109	2,407	90,479	SH	DFND	14	15,790	74,689	0
LIVEPERSON INC	COM	538146101	67	8,834	SH	DFND	10	8,834	0	0
LIVEPERSON INC	COM	538146101	744	98,549	SH	DFND	14	7,899	90,650	0
LOCKHEED MARTIN CORP	COM	539830109	203,849	815,591	SH	DFND	14	185,793	629,798	0

LOCKHEED MARTIN CORP	COM	539830109	1,590	6,360	SH	DFND	16	0	6,360	0
LOEWS CORP	COM	540424108	34,381	734,176	SH	DFND	14	146,770	587,406	0
LOEWS CORP	COM	540424108	279	5,961	SH	DFND	16	0	5,961	0
LOGMEIN INC	COM	54142L109	9,695	100,413	SH	DFND	14	50,733	49,680	0
LOUISIANA PAC CORP	COM	546347105	1,751	92,500	SH	DFND	14	24,724	67,776	0
LOWES COS INC	COM	548661107	87,072	1,224,292	SH	DFND	14	410,582	813,710	0
LOWES COS INC	COM	548661107	138	1,935	SH	DFND	16	0	1,935	0
LOWES COS INC	COM	548661107	238	3,350	SH	DFND	18	0	3,350	0
LUMBER LIQUIDATORS HLDGS INC	COM	55003T107	721	45,778	SH	DFND	14	4,096	41,682	0
LUMENTUM HLDGS INC	COM	55024U109	5,908	152,854	SH	DFND	14	62,135	90,719	0
LUMINEX CORP DEL	COM	55027E102	1,373	67,890	SH	DFND	14	6,870	61,020	0
LUMOS NETWORKS CORP	COM	550283105	618	39,541	SH	DFND	14	3,530	36,011	0
LYDALL INC DEL	COM	550819106	12,155	196,521	SH	DFND	14	60,550	135,971	0
LYDALL INC DEL	COM	550819106	810	13,100	SH	DFND	16	0	13,100	0
M & T BK CORP	COM	55261F104	35,415	226,392	SH	DFND	14	72,681	153,711	0
M & T BK CORP	COM	55261F104	55	350	SH	DFND	16	0	350	0
MBIA INC	COM	55262C100	150	14,035	SH	DFND	14	14,035	0	0
MB FINANCIAL INC NEW	COM	55264U108	208	4,400	SH	DFND	10	4,400	0	0
MB FINANCIAL INC NEW	COM	55264U108	2,160	45,741	SH	DFND	14	13,890	31,851	0
M D C HLDGS INC	COM	552676108	1,812	70,631	SH	DFND	14	7,080	63,551	0
MDU RES GROUP INC	COM	552690109	455	15,816	SH	DFND	10	15,816	0	0
MDU RES GROUP INC	COM	552690109	44,096	1,532,715	SH	DFND	14	268,696	1,264,019	0
MDU RES GROUP INC	COM	552690109	213	7,400	SH	DFND	16	0	7,400	0
MDU RES GROUP INC	COM	552690109	242	8,400	SH	DFND	18	0	8,400	0
MFA FINL INC	COM	55272X102	473	62,000	SH	DFND	10	62,000	0	0
MFA FINL INC	COM	55272X102	3,954	518,259	SH	DFND	14	78,059	440,200	0
MGE ENERGY INC	COM	55277P104	326	4,999	SH	DFND	14	3,799	1,200	0
MGIC INVT CORP WIS	COM	552848103	17,562	1,723,490	SH	DFND	14	174,990	1,548,500	0
MGM RESORTS INTERNATIONAL	COM	552953101	835	28,961	SH	DFND	14	28,361	600	0
MGM GROWTH PPTYS LLC	CL A COM	55303A105	49,411	1,952,227	SH	DFND	3	292,946	1,659,281	0
M/I HOMES INC	COM	55305B101	1,049	41,664	SH	DFND	14	3,574	38,090	0
MKS INSTRUMENT INC	COM	55306N104	5,492	92,463	SH	DFND	14	9,364	83,099	0
MRC GLOBAL INC	COM	55345K103	776	38,290	SH	DFND	14	7,590	30,700	0
MSA SAFETY INC	COM	553498106	1,403	20,242	SH	DFND	14	6,036	14,206	0
MSC INDL DIRECT INC	CL A	553530106	2,415	26,136	SH	DFND	14	6,098	20,038	0
MSC INDL DIRECT INC	CL A	553530106	425	4,600	SH	DFND	18	0	4,600	0
MSCI INC	COM	55354G100	711	9,020	SH	DFND	10	9,020	0	0
MSCI INC	COM	55354G100	29,289	371,788	SH	DFND	14	70,131	301,657	0
MSCI INC	COM	55354G100	181	2,300	SH	DFND	16	0	2,300	0
MSG NETWORK INC	CL A	553573106	681	31,669	SH	DFND	14	9,269	22,400	0
MTS SYS CORP	COM	553777103	1,635	28,842	SH	DFND	14	3,053	25,789	0
MTGE INVT CORP	COM	55378A105	6,194	394,542	SH	DFND	14	63,905	330,637	0
MTGE INVT CORP	COM	55378A105	133	8,500	SH	DFND	16	0	8,500	0
MYR GROUP INC DEL	COM	55405W104	1,258	33,396	SH	DFND	14	7,676	25,720	0
MYR GROUP INC DEL	COM	55405W104	11	300	SH	DFND	16	0	300	0
MACERICH CO	COM	554382101	12,183	171,983	SH	DFND	14	58,232	113,751	0
MACERICH CO	COM	554382101	19	270	SH	DFND	16	0	270	0
MACERICH CO	COM	554382101	97,675	1,378,809	SH	DFND	3	146,225	1,232,584	0

MACK CALI RLTY CORP	COM	554489104	7,577	261,108	SH	DFND	14	21,851	239,257	0
MACQUARIE INFRASTRUCTURE COR	COM	55608B105	234	2,870	SH	DFND	14	1,490	1,380	0
MACYS INC	COM	55616P104	454	12,680	SH	DFND	10	12,680	0	0
MACYS INC	COM	55616P104	125,534	3,505,560	SH	DFND	14	464,851	3,040,709	0
MACYS INC	COM	55616P104	1,076	30,049	SH	DFND	16	0	30,049	0
MADDEN STEVEN LTD	COM	556269108	6,468	180,916	SH	DFND	14	44,251	136,665	0
MADISON SQUARE GARDEN CO NEW	CL A	55825T103	215	1,256	SH	DFND	14	1,256	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	701	9,310	SH	DFND	10	9,310	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	14,771	196,297	SH	DFND	14	37,937	158,360	0
MAGELLAN HEALTH INC	COM NEW	559079207	903	12,000	SH	DFND	16	0	12,000	0
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	5,592	162,547	SH	DFND	14	29,974	132,573	0
MANHATTAN ASSOCS INC	COM	562750109	43,838	826,663	SH	DFND	14	195,740	630,923	0
MANHATTAN ASSOCS INC	COM	562750109	1,135	21,400	SH	DFND	16	0	21,400	0
MANITOWOC INC	COM	563571108	80	13,371	SH	DFND	14	13,371	0	0
MANNING & NAPIER INC	CL A	56382Q102	148	19,616	SH	DFND	10	19,616	0	0
MANNING & NAPIER INC	CL A	56382Q102	9	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	41,313	464,868	SH	DFND	14	83,444	381,424	0
MANPOWERGROUP INC	COM	56418H100	183	2,060	SH	DFND	16	0	2,060	0
MANTECH INTL CORP	CL A	564563104	1,853	43,864	SH	DFND	14	4,205	39,659	0
MARATHON OIL CORP	COM	565849106	26,298	1,519,212	SH	DFND	14	424,451	1,094,761	0
MARATHON OIL CORP	COM	565849106	29	1,686	SH	DFND	16	0	1,686	0
MARATHON OIL CORP	COM	565849106	831	48,000	SH	DFND	18	0	48,000	0
MARATHON PETE CORP	COM	56585A102	83,652	1,661,404	SH	DFND	14	566,335	1,095,069	0
MARATHON PETE CORP	COM	56585A102	60	1,186	SH	DFND	16	0	1,186	0
MARATHON PETE CORP	COM	56585A102	1,359	27,000	SH	DFND	18	0	27,000	0
MARCUS & MILLICHAP INC	COM	566324109	5,544	207,490	SH	DFND	14	44,720	162,770	0
MARCUS & MILLICHAP INC	COM	566324109	489	18,300	SH	DFND	16	0	18,300	0
MARCUS CORP	COM	566330106	1,596	50,661	SH	DFND	14	3,221	47,440	0
MARINEMAX INC	COM	567908108	800	41,358	SH	DFND	14	4,058	37,300	0
MARKEL CORP	COM	570535104	852	942	SH	DFND	14	927	15	0
MARKETAXESS HLDGS INC	COM	57060D108	3,245	22,084	SH	DFND	14	5,084	17,000	0
MARLIN BUSINESS SVCS CORP	COM	571157106	1,025	49,021	SH	DFND	14	1,121	47,900	0
MARLIN BUSINESS SVCS CORP	COM	571157106	50	2,400	SH	DFND	16	0	2,400	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	723	8,518	SH	DFND	10	8,518	0	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	3,537	41,691	SH	DFND	14	4,057	37,634	0
MARSH & MCLENNAN COS INC	COM	571748102	48,711	720,678	SH	DFND	14	243,873	476,805	0
MARSH & MCLENNAN COS INC	COM	571748102	75	1,105	SH	DFND	16	0	1,105	0
MARRIOTT INTL INC NEW	CL A	571903202	36,757	444,565	SH	DFND	14	150,607	293,958	0
MARRIOTT INTL INC NEW	CL A	571903202	63	757	SH	DFND	16	0	757	0
MARTEN TRANS LTD	COM	573075108	964	41,364	SH	DFND	14	3,984	37,380	0
MARTIN MARIETTA MATLS INC	COM	573284106	19,966	90,126	SH	DFND	14	30,284	59,842	0
MARTIN MARIETTA MATLS INC	COM	573284106	33	150	SH	DFND	16	0	150	0

MARTIN MARIETTA MATLS INC	COM	573284106	886	4,000	SH	DFND	18	0	4,000	0
MASCO CORP	COM	574599106	1,344	42,520	SH	DFND	10	42,520	0	0
MASCO CORP	COM	574599106	14,836	469,203	SH	DFND	14	154,937	314,266	0
MASCO CORP	COM	574599106	23	725	SH	DFND	16	0	725	0
MASIMO CORP	COM	574795100	1,251	18,568	SH	DFND	10	18,568	0	0
MASIMO CORP	COM	574795100	26,436	392,222	SH	DFND	14	81,247	310,975	0
MASIMO CORP	COM	574795100	836	12,400	SH	DFND	16	0	12,400	0
MASTEC INC	COM	576323109	713	18,634	SH	DFND	10	18,634	0	0
MASTEC INC	COM	576323109	3,508	91,723	SH	DFND	14	16,543	75,180	0
MASTERCARD INCORPORATED	CL A	57636Q104	418	4,050	SH	DFND	10	4,050	0	0
MASTERCARD INCORPORATED	CL A	57636Q104	251,232	2,433,238	SH	DFND	14	683,250	1,749,988	0
MASTERCARD INCORPORATED	CL A	57636Q104	680	6,590	SH	DFND	16	0	6,590	0
MATADOR RES CO	COM	576485205	291	11,314	SH	DFND	10	11,314	0	0
MATADOR RES CO	COM	576485205	196	7,620	SH	DFND	14	7,620	0	0
MATERION CORP	COM	576690101	1,356	34,231	SH	DFND	14	3,501	30,730	0
MATRIX SVC CO	COM	576853105	3,752	165,302	SH	DFND	14	19,151	146,151	0
MATRIX SVC CO	COM	576853105	350	15,400	SH	DFND	16	0	15,400	0
MATSON INC	COM	57686G105	9,689	273,765	SH	DFND	14	7,427	266,338	0
MATSON INC	COM	57686G105	637	18,000	SH	DFND	16	0	18,000	0
MATTEL INC	COM	577081102	12,836	465,909	SH	DFND	14	156,473	309,436	0
MATTEL INC	COM	577081102	18	657	SH	DFND	16	0	657	0
MATTEL INC	COM	577081102	132	4,800	SH	DFND	18	0	4,800	0
MATTHEWS INTL CORP	CL A	577128101	4,270	55,568	SH	DFND	14	5,617	49,951	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	963	24,957	SH	DFND	14	17,977	6,980	0
MAXLINEAR INC	CL A	57776J100	151	6,927	SH	DFND	10	6,927	0	0
MAXLINEAR INC	CL A	57776J100	138	6,331	SH	DFND	14	6,331	0	0
MAXIMUS INC	COM	577933104	5,564	99,736	SH	DFND	14	70,762	28,974	0
MCCORMICK & CO INC	COM NON VTG	579780206	15,773	169,007	SH	DFND	14	54,061	114,946	0
MCCORMICK & CO INC	COM NON VTG	579780206	23	250	SH	DFND	16	0	250	0
MCDERMOTT INTL INC	COM	580037109	29,817	4,034,747	SH	DFND	14	811,647	3,223,100	0
MCDERMOTT INTL INC	COM	580037109	1,511	204,400	SH	DFND	16	0	204,400	0
MCDONALDS CORP	COM	580135101	435	3,575	SH	DFND	10	3,575	0	0
MCDONALDS CORP	COM	580135101	326,941	2,686,012	SH	DFND	14	620,038	2,065,974	0
MCDONALDS CORP	COM	580135101	1,731	14,225	SH	DFND	16	0	14,225	0
MCDONALDS CORP	COM	580135101	353	2,900	SH	DFND	18	0	2,900	0
MCGRATH RENTCORP	COM	580589109	257	6,569	SH	DFND	10	6,569	0	0
MCGRATH RENTCORP	COM	580589109	1,210	30,867	SH	DFND	14	2,967	27,900	0
MCKESSON CORP	COM	58155Q103	63,375	451,229	SH	DFND	14	117,614	333,615	0
MCKESSON CORP	COM	58155Q103	71	509	SH	DFND	16	0	509	0
MEAD JOHNSON NUTRITION CO	COM	582839106	18,149	256,483	SH	DFND	14	85,657	170,826	0
MEAD JOHNSON NUTRITION CO	COM	582839106	30	430	SH	DFND	16	0	430	0
MEDEQUITIES RLTY TR INC	COM	58409L306	16	1,440	SH	DFND	14	1,440	0	0
MEDEQUITIES RLTY TR INC	COM	58409L306	26,638	2,399,803	SH	DFND	3	306,163	2,093,640	0
MEDIA GEN INC NEW	COM	58441K100	230	12,220	SH	DFND	14	12,220	0	0
MEDICAL PPTYS TRUST INC	COM	58463J304	937	76,219	SH	DFND	10	76,219	0	0

MEDICAL PPTYS TRUST INC	COM	58463J304	7,905	642,721	SH	DFND	14	52,866	589,855	0
MEDICINES CO	COM	584688105	4,044	119,162	SH	DFND	14	11,462	107,700	0
MEDIFAST INC	COM	58470H101	261	6,258	SH	DFND	10	6,258	0	0
MEDIFAST INC	COM	58470H101	2,851	68,476	SH	DFND	14	24,696	43,780	0
MEDIFAST INC	COM	58470H101	308	7,400	SH	DFND	16	0	7,400	0
MEDIDATA SOLUTIONS INC	COM	58471A105	7,101	142,960	SH	DFND	14	58,280	84,680	0
MEDNAX INC	COM	58502B106	3,616	54,250	SH	DFND	14	12,804	41,446	0
MELCO CROWN ENTMT LTD	ADR	585464100	279	17,547	SH	DFND	14	16,806	741	0
MENTOR GRAPHICS CORP	COM	587200106	3,661	99,243	SH	DFND	14	50,407	48,836	0
MERCK & CO INC	COM	58933Y105	1,299	22,060	SH	DFND	10	22,060	0	0
MERCK & CO INC	COM	58933Y105	263,364	4,473,659	SH	DFND	14	1,372,570	3,101,089	0
MERCK & CO INC	COM	58933Y105	452	7,686	SH	DFND	16	0	7,686	0
MERCK & CO INC	COM	58933Y105	17,655	299,900	SH	DFND	18	0	299,900	0
MERCURY SYS INC	COM	589378108	2,106	69,704	SH	DFND	14	6,406	63,298	0
MERCURY GENL CORP NEW	COM	589400100	1,626	27,005	SH	DFND	14	4,441	22,564	0
MEREDITH CORP	COM	589433101	4,014	67,868	SH	DFND	14	6,763	61,105	0
MERIDIAN BIOSCIENCE INC	COM	589584101	1,270	71,751	SH	DFND	14	6,900	64,851	0
MERIT MED SYS INC	COM	589889104	3,004	113,352	SH	DFND	14	7,693	105,659	0
MERIT MED SYS INC	COM	589889104	570	21,510	SH	DFND	18	0	21,510	0
MERITAGE HOMES CORP	COM	59001A102	2,241	64,408	SH	DFND	14	6,350	58,058	0
MERITOR INC	COM	59001K100	586	47,212	SH	DFND	14	8,612	38,600	0
METALDYNE PERFORMANCE GROUP	COM	59116R107	1,062	46,280	SH	DFND	14	880	45,400	0
METHODE ELECTRS INC	COM	591520200	618	14,957	SH	DFND	10	14,957	0	0
METHODE ELECTRS INC	COM	591520200	2,705	65,406	SH	DFND	14	6,245	59,161	0
METLIFE INC	COM	59156R108	105,024	1,948,854	SH	DFND	14	549,579	1,399,275	0
METLIFE INC	COM	59156R108	131	2,435	SH	DFND	16	0	2,435	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	15,152	36,201	SH	DFND	14	12,658	23,543	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	25	60	SH	DFND	16	0	60	0
MICHAELS COS INC	COM	59408Q106	226	11,070	SH	DFND	10	11,070	0	0
MICHAELS COS INC	COM	59408Q106	1,315	64,300	SH	DFND	14	2,600	61,700	0
MICROSOFT CORP	COM	594918104	1,302	20,950	SH	DFND	10	20,950	0	0
MICROSOFT CORP	COM	594918104	948,457	15,263,224	SH	DFND	14	4,305,197	10,958,027	0
MICROSOFT CORP	COM	594918104	3,337	53,695	SH	DFND	16	0	53,695	0
MICROSTRATEGY INC	CL A NEW	594972408	7,235	36,650	SH	DFND	14	6,940	29,710	0
MICROSTRATEGY INC	CL A NEW	594972408	355	1,800	SH	DFND	16	0	1,800	0
MICROCHIP TECHNOLOGY INC	COM	595017104	18,795	292,991	SH	DFND	14	99,770	193,221	0
MICROCHIP TECHNOLOGY INC	COM	595017104	34	525	SH	DFND	16	0	525	0
MICRON TECHNOLOGY INC	COM	595112103	31,050	1,416,521	SH	DFND	14	479,727	936,794	0
MICRON TECHNOLOGY INC	COM	595112103	48	2,185	SH	DFND	16	0	2,185	0
MICROSEMI CORP	COM	595137100	284	5,253	SH	DFND	10	5,253	0	0
MICROSEMI CORP	COM	595137100	3,851	71,362	SH	DFND	14	20,238	51,124	0
MID AMER APT CMNTYS INC	COM	59522J103	14,749	150,627	SH	DFND	14	50,553	100,074	0
MID AMER APT CMNTYS INC	COM	59522J103	22	220	SH	DFND	16	0	220	0
MIDDLEBY CORP	COM	596278101	495	3,840	SH	DFND	14	3,700	140	0
MIDWESTONE FINL GROUP INC NE	COM	598511103	1,223	32,532	SH	DFND	14	1,170	31,362	0
MILACRON HLDGS CORP	COM	59870L106	439	23,560	SH	DFND	14	860	22,700	0
MILLER HERMAN INC	COM	600544100	27,148	793,810	SH	DFND	14	150,562	643,248	0

MILLER HERMAN INC	COM	600544100	804	23,500	SH	DFND	16	0	23,500	0
MIMEDX GROUP INC	COM	602496101	1,517	171,230	SH	DFND	14	17,760	153,470	0
MINDBODY INC	COM CL A	60255W105	286	13,404	SH	DFND	10	13,404	0	0
MINDBODY INC	COM CL A	60255W105	20	920	SH	DFND	14	920	0	0
MINERALS TECHNOLOGIES INC	COM	603158106	1,717	22,226	SH	DFND	14	6,442	15,784	0
MISTRAS GROUP INC	COM	60649T107	1,909	74,349	SH	DFND	14	22,749	51,600	0
MISTRAS GROUP INC	COM	60649T107	185	7,200	SH	DFND	16	0	7,200	0
MITCHAM INDS INC	COM	606501104	119	28,600	SH	DFND	10	28,600	0	0
MOBILEIRON INC	COM NEW	60739U204	95	25,290	SH	DFND	14	4,990	20,300	0
MOBILE TELESYSTEMS PJSC	SPONSORED ADR	607409109	2,543	279,100	SH	DFND	14	1,900	277,200	0
MOBILE MINI INC	COM	60740F105	2,303	76,134	SH	DFND	14	7,705	68,429	0
MODINE MFG CO	COM	607828100	2,102	141,076	SH	DFND	14	5,316	135,760	0
MOELIS & CO	CL A	60786M105	320	9,452	SH	DFND	10	9,452	0	0
MOELIS & CO	CL A	60786M105	656	19,360	SH	DFND	14	1,760	17,600	0
MOHAWK INDS INC	COM	608190104	17,701	88,645	SH	DFND	14	30,204	58,441	0
MOHAWK INDS INC	COM	608190104	28	140	SH	DFND	16	0	140	0
MOHAWK INDS INC	COM	608190104	102	510	SH	DFND	18	0	510	0
MOLINA HEALTHCARE INC	COM	60855R100	487	8,981	SH	DFND	10	8,981	0	0
MOLINA HEALTHCARE INC	COM	60855R100	4,156	76,594	SH	DFND	14	7,778	68,816	0
MOLSON COORS BREWING CO	CL B	60871R209	24,657	253,387	SH	DFND	14	84,518	168,869	0
MOLSON COORS BREWING CO	CL B	60871R209	39	400	SH	DFND	16	0	400	0
MOLSON COORS BREWING CO	CL B	60871R209	117	1,200	SH	DFND	18	0	1,200	0
MOMENTA PHARMACEUTICALS INC	COM	60877T100	1,627	108,132	SH	DFND	14	9,612	98,520	0
MOMO INC	ADR	60879B107	5,018	273,000	SH	DFND	14	0	273,000	0
MONARCH CASINO & RESORT INC	COM	609027107	758	29,422	SH	DFND	14	1,187	28,235	0
MONARCH CASINO & RESORT INC	COM	609027107	75	2,900	SH	DFND	16	0	2,900	0
MONDELEZ INTL INC	CL A	609207105	96,415	2,174,928	SH	DFND	14	726,931	1,447,997	0
MONDELEZ INTL INC	CL A	609207105	147	3,315	SH	DFND	16	0	3,315	0
MONDELEZ INTL INC	CL A	609207105	315	7,100	SH	DFND	18	0	7,100	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	203	18,720	SH	DFND	14	18,720	0	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	33,407	3,087,542	SH	DFND	3	435,257	2,652,285	0
MONOLITHIC PWR SYS INC	COM	609839105	292	3,565	SH	DFND	10	3,565	0	0
MONOLITHIC PWR SYS INC	COM	609839105	19,622	239,499	SH	DFND	14	48,449	191,050	0
MONOLITHIC PWR SYS INC	COM	609839105	107	1,300	SH	DFND	16	0	1,300	0
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	2,530	127,440	SH	DFND	14	7,110	120,330	0
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	562	28,300	SH	DFND	16	0	28,300	0
MONRO MUFFLER BRAKE INC	COM	610236101	3,183	55,646	SH	DFND	14	5,704	49,942	0
MONSANTO CO NEW	COM	61166W101	393	3,740	SH	DFND	10	3,740	0	0
MONSANTO CO NEW	COM	61166W101	64,526	613,306	SH	DFND	14	206,245	407,061	0
MONSANTO CO NEW	COM	61166W101	101	959	SH	DFND	16	0	959	0
MONSANTO CO NEW	COM	61166W101	989	9,400	SH	DFND	18	0	9,400	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	24,912	561,836	SH	DFND	14	188,716	373,120	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	40	900	SH	DFND	16	0	900	0

MOODYS CORP	COM	615369105	22,047	233,867	SH	DFND	14	78,697	155,170	0
MOODYS CORP	COM	615369105	35	370	SH	DFND	16	0	370	0
MOOG INC	CL A	615394202	3,800	57,858	SH	DFND	14	5,592	52,266	0
MORGAN STANLEY	COM NEW	617446448	152,028	3,598,293	SH	DFND	14	864,015	2,734,278	0
MORGAN STANLEY	COM NEW	617446448	131	3,106	SH	DFND	16	0	3,106	0
MORNINGSTAR INC	COM	617700109	886	12,043	SH	DFND	14	1,343	10,700	0
MOSAIC CO NEW	COM	61945C103	14,174	483,273	SH	DFND	14	161,260	322,013	0
MOSAIC CO NEW	COM	61945C103	22	750	SH	DFND	16	0	750	0
MOTORCAR PTS AMER INC	COM	620071100	864	32,090	SH	DFND	14	3,350	28,740	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	19,397	234,014	SH	DFND	14	80,089	153,925	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	218	2,627	SH	DFND	16	0	2,627	0
MOVADO GROUP INC	COM	624580106	477	16,590	SH	DFND	10	16,590	0	0
MOVADO GROUP INC	COM	624580106	4,301	149,610	SH	DFND	14	20,287	129,323	0
MOVADO GROUP INC	COM	624580106	173	6,000	SH	DFND	16	0	6,000	0
MUELLER INDS INC	COM	624756102	453	11,340	SH	DFND	10	11,340	0	0
MUELLER INDS INC	COM	624756102	14,446	361,508	SH	DFND	14	143,986	217,522	0
MUELLER INDS INC	COM	624756102	935	23,400	SH	DFND	16	0	23,400	0
MUELLER WTR PRODS INC	COM SER A	624758108	2,855	214,521	SH	DFND	14	113,821	100,700	0
MULTI COLOR CORP	COM	625383104	1,795	23,133	SH	DFND	14	2,523	20,610	0
MURPHY OIL CORP	COM	626717102	10,067	323,386	SH	DFND	14	80,642	242,744	0
MURPHY OIL CORP	COM	626717102	9	285	SH	DFND	16	0	285	0
MURPHY USA INC	COM	626755102	592	9,624	SH	DFND	10	9,624	0	0
MURPHY USA INC	COM	626755102	21,753	353,888	SH	DFND	14	73,811	280,077	0
MURPHY USA INC	COM	626755102	529	8,600	SH	DFND	16	0	8,600	0
MURPHY USA INC	COM	626755102	104	1,700	SH	DFND	18	0	1,700	0
MYERS INDS INC	COM	628464109	610	42,682	SH	DFND	14	3,694	38,988	0
MYRIAD GENETICS INC	COM	62855J104	258	15,453	SH	DFND	14	6,553	8,900	0
MYRIAD GENETICS INC	COM	62855J104	82	4,900	SH	DFND	16	0	4,900	0
NBT BANCORP INC	COM	628778102	3,330	79,516	SH	DFND	14	7,726	71,790	0
NCI BUILDING SYS INC	COM NEW	628852204	754	48,159	SH	DFND	14	4,759	43,400	0
NCR CORP NEW	COM	62886E108	443	10,920	SH	DFND	10	10,920	0	0
NCR CORP NEW	COM	62886E108	72,596	1,789,851	SH	DFND	14	218,627	1,571,224	0
NCR CORP NEW	COM	62886E108	953	23,500	SH	DFND	16	0	23,500	0
NIC INC	COM	62914B100	7,495	313,585	SH	DFND	14	83,625	229,960	0
NIC INC	COM	62914B100	645	27,000	SH	DFND	16	0	27,000	0
NN INC	COM	629337106	394	20,705	SH	DFND	14	2,605	18,100	0
NRG ENERGY INC	COM NEW	629377508	135	11,000	SH	DFND	10	11,000	0	0
NRG ENERGY INC	COM NEW	629377508	5,264	429,383	SH	DFND	14	143,054	286,329	0
NRG ENERGY INC	COM NEW	629377508	7	600	SH	DFND	16	0	600	0
NRG ENERGY INC	COM NEW	629377508	41	3,305	SH	DFND	3	3,305	0	0
NRG YIELD INC	CL C	62942X405	6,198	392,260	SH	DFND	14	4,260	388,000	0
NVE CORP	COM NEW	629445206	390	5,463	SH	DFND	14	1,963	3,500	0
NVR INC	COM	62944T105	32,642	19,558	SH	DFND	14	4,135	15,423	0
NVR INC	COM	62944T105	175	105	SH	DFND	16	0	105	0
NACCO INDS INC	CL A	629579103	1,633	18,034	SH	DFND	14	11,934	6,100	0
NACCO INDS INC	CL A	629579103	154	1,700	SH	DFND	16	0	1,700	0
NANOMETRICS INC	COM	630077105	1,144	45,641	SH	DFND	14	3,981	41,660	0
NANOSTRING TECHNOLOGIES INC	COM	63009R109	213	9,545	SH	DFND	10	9,545	0	0

NANOSTRING TECHNOLOGIES INC	COM	63009R109	23	1,020	SH	DFND	14	1,020	0	0
NASDAQ INC	COM	631103108	10,765	160,390	SH	DFND	14	53,877	106,513	0
NASDAQ INC	COM	631103108	15	225	SH	DFND	16	0	225	0
NATERA INC	COM	632307104	302	25,820	SH	DFND	14	19,020	6,800	0
NATIONAL BK HLDGS CORP	CL A	633707104	4,800	150,510	SH	DFND	14	47,000	103,510	0
NATIONAL BK HLDGS CORP	CL A	633707104	198	6,200	SH	DFND	16	0	6,200	0
NATIONAL BEVERAGE CORP	COM	635017106	1,154	22,599	SH	DFND	14	14,399	8,200	0
NATIONAL BEVERAGE CORP	COM	635017106	404	7,900	SH	DFND	16	0	7,900	0
NATIONAL HEALTHCARE CORP	COM	635906100	2,652	34,986	SH	DFND	14	16,586	18,400	0
NATIONAL FUEL GAS CO N J	COM	636180101	9,269	163,650	SH	DFND	14	11,480	152,170	0
NATIONAL GEN HLDGS CORP	COM	636220303	4,566	182,720	SH	DFND	14	23,910	158,810	0
NATIONAL GEN HLDGS CORP	COM	636220303	395	15,800	SH	DFND	16	0	15,800	0
NATIONAL HEALTH INVS INC	COM	63633D104	334	4,499	SH	DFND	14	4,499	0	0
NATIONAL INSTRS CORP	COM	636518102	1,882	61,058	SH	DFND	14	13,950	47,108	0
NATIONAL INSTRS CORP	COM	636518102	262	8,500	SH	DFND	18	0	8,500	0
NATIONAL OILWELL VARCO INC	COM	637071101	24,932	665,924	SH	DFND	14	189,368	476,556	0
NATIONAL OILWELL VARCO INC	COM	637071101	30	795	SH	DFND	16	0	795	0
NATIONAL PRESTO INDS INC	COM	637215104	916	8,606	SH	DFND	14	924	7,682	0
NATIONAL RETAIL PPTYS INC	COM	637417106	5,344	120,916	SH	DFND	14	19,267	101,649	0
NATIONAL RETAIL PPTYS INC	COM	637417106	33,361	754,765	SH	DFND	3	112,244	642,521	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	4,039	12,997	SH	DFND	14	297	12,700	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	19	60	SH	DFND	16	0	60	0
NAVIGATORS GROUP INC	COM	638904102	361	3,069	SH	DFND	10	3,069	0	0
NAVIGATORS GROUP INC	COM	638904102	5,167	43,884	SH	DFND	14	2,115	41,769	0
NATUS MEDICAL INC DEL	COM	639050103	2,544	73,111	SH	DFND	14	14,739	58,372	0
NAUTILUS INC	COM	63910B102	988	53,390	SH	DFND	14	5,460	47,930	0
NAVISTAR INTL CORP NEW	COM	63934E108	210	6,681	SH	DFND	14	6,681	0	0
NAVIGANT CONSULTING INC	COM	63935N107	5,582	213,211	SH	DFND	14	7,954	205,257	0
NAVIENT CORP	COM	63938C108	362	22,010	SH	DFND	10	22,010	0	0
NAVIENT CORP	COM	63938C108	18,380	1,118,709	SH	DFND	14	167,223	951,486	0
NAVIENT CORP	COM	63938C108	8	500	SH	DFND	16	0	500	0
NEENAH PAPER INC	COM	640079109	3,902	45,800	SH	DFND	14	19,743	26,057	0
NEKTAR THERAPEUTICS	COM	640268108	3,182	259,353	SH	DFND	14	23,243	236,110	0
NELNET INC	CL A	64031N108	19,929	392,689	SH	DFND	14	68,059	324,630	0
NELNET INC	CL A	64031N108	305	6,000	SH	DFND	16	0	6,000	0
NEOGEN CORP	COM	640491106	4,385	66,445	SH	DFND	14	6,334	60,111	0
NEOGENOMICS INC	COM NEW	64049M209	131	15,329	SH	DFND	10	15,329	0	0
NEOGENOMICS INC	COM NEW	64049M209	58	6,750	SH	DFND	14	6,750	0	0
NEOPHOTONICS CORP	COM	64051T100	1,976	182,760	SH	DFND	14	67,560	115,200	0
NETAPP INC	COM	64110D104	13,692	388,208	SH	DFND	14	127,777	260,431	0
NETAPP INC	COM	64110D104	21	600	SH	DFND	16	0	600	0
NETFLIX INC	COM	64110L106	139,249	1,124,787	SH	DFND	14	242,607	882,180	0
NETFLIX INC	COM	64110L106	117	945	SH	DFND	16	0	945	0
NETFLIX INC	COM	64110L106	99	800	SH	DFND	18	0	800	0
NETEASE INC	SPONSORED ADR	64110W102	620	2,880	SH	DFND	10	2,880	0	0
NETEASE INC	SPONSORED ADR	64110W102	31,967	148,448	SH	DFND	14	1,600	146,848	0

NETEASE INC	SPONSORED ADR	64110W102	1,873	8,700	SH	DFND	16	0	8,700	0
NETEASE INC	SPONSORED ADR	64110W102	920	4,270	SH	DFND	18	0	4,270	0
NETGEAR INC	COM	64111Q104	163	2,994	SH	DFND	10	2,994	0	0
NETGEAR INC	COM	64111Q104	28,728	528,570	SH	DFND	14	163,607	364,963	0
NETGEAR INC	COM	64111Q104	1,011	18,600	SH	DFND	16	0	18,600	0
NETSCOUT SYS INC	COM	64115T104	1,800	57,136	SH	DFND	14	16,146	40,990	0
NETSCOUT SYS INC	COM	64115T104	344	10,930	SH	DFND	18	0	10,930	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	2,851	73,670	SH	DFND	14	73,670	0	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	6,444	166,500	SH	DFND	18	0	166,500	0
NEUSTAR INC	CL A	64126X201	6,457	193,338	SH	DFND	14	9,277	184,061	0
NEW JERSEY RES	COM	646025106	2,668	75,154	SH	DFND	14	15,790	59,364	0
NEW MEDIA INVT GROUP INC	COM	64704V106	4,610	288,275	SH	DFND	14	49,055	239,220	0
NEW MEDIA INVT GROUP INC	COM	64704V106	448	28,000	SH	DFND	16	0	28,000	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	16,624	394,866	SH	DFND	14	2,800	392,066	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	838	19,900	SH	DFND	16	0	19,900	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	623	14,800	SH	DFND	18	0	14,800	0
NEW RESIDENTIAL INVT CORP	COM NEW	64828T201	11,003	699,967	SH	DFND	14	32,750	667,217	0
NEW SR INVT GROUP INC	COM	648691103	856	87,423	SH	DFND	14	8,523	78,900	0
NEW YORK CMNTY BANCORP INC	COM	649445103	13,561	852,356	SH	DFND	14	108,641	743,715	0
NEW YORK MTG TR INC	COM PAR \$.02	649604501	1,094	165,780	SH	DFND	14	11,780	154,000	0
NEW YORK REIT INC	COM	64976L109	184	18,190	SH	DFND	14	18,190	0	0
NEW YORK REIT INC	COM	64976L109	17,643	1,743,383	SH	DFND	3	246,051	1,497,332	0
NEW YORK TIMES CO	CL A	650111107	1,453	109,271	SH	DFND	14	21,511	87,760	0
NEWELL BRANDS INC	COM	651229106	29,460	659,811	SH	DFND	14	227,114	432,697	0
NEWELL BRANDS INC	COM	651229106	48	1,086	SH	DFND	16	0	1,086	0
NEWFIELD EXPL CO	COM	651290108	105,273	2,599,345	SH	DFND	14	305,756	2,293,589	0
NEWFIELD EXPL CO	COM	651290108	1,195	29,510	SH	DFND	16	0	29,510	0
NEWMARKET CORP	COM	651587107	2,493	5,881	SH	DFND	14	1,321	4,560	0
NEWMONT MINING CORP	COM	651639106	136,373	4,002,733	SH	DFND	14	647,489	3,355,244	0
NEWMONT MINING CORP	COM	651639106	1,149	33,725	SH	DFND	16	0	33,725	0
NEWMONT MINING CORP	COM	651639106	1,090	32,000	SH	DFND	18	0	32,000	0
NEWPARK RES INC	COM PAR \$.01NEW	651718504	1,075	143,279	SH	DFND	14	13,259	130,020	0
NEWS CORP NEW	CL A	65249B109	10,876	949,004	SH	DFND	14	282,746	666,258	0
NEWS CORP NEW	CL A	65249B109	9	777	SH	DFND	16	0	777	0
NEWS CORP NEW	CL B	65249B208	1,634	138,512	SH	DFND	14	41,600	96,912	0
NEWS CORP NEW	CL B	65249B208	2	200	SH	DFND	16	0	200	0
NEXTERA ENERGY INC	COM	65339F101	80,728	675,778	SH	DFND	14	219,559	456,219	0
NEXTERA ENERGY INC	COM	65339F101	122	1,020	SH	DFND	16	0	1,020	0
NEXTERA ENERGY INC	COM	65339F101	478	4,000	SH	DFND	18	0	4,000	0
NEXPOINT RESIDENTIAL TR INC	COM	65341D102	2,671	119,570	SH	DFND	14	58,750	60,820	0
NEXPOINT RESIDENTIAL TR INC	COM	65341D102	449	20,100	SH	DFND	16	0	20,100	0
NIKE INC	CL B	654106103	94,226	1,853,757	SH	DFND	14	626,070	1,227,687	0
NIKE INC	CL B	654106103	147	2,900	SH	DFND	16	0	2,900	0
NIKE INC	CL B	654106103	259	5,100	SH	DFND	18	0	5,100	0

NISOURCE INC	COM	65473P105	10,000	451,683	SH	DFND	14	146,597	305,086	0
NISOURCE INC	COM	65473P105	14	650	SH	DFND	16	0	650	0
NOBLE ENERGY INC	COM	655044105	39,642	1,041,571	SH	DFND	14	230,157	811,414	0
NOBLE ENERGY INC	COM	655044105	1,340	35,200	SH	DFND	16	0	35,200	0
NOBLE ENERGY INC	COM	655044105	872	22,900	SH	DFND	18	0	22,900	0
NORDSON CORP	COM	655663102	27,731	247,486	SH	DFND	14	56,777	190,709	0
NORDSON CORP	COM	655663102	154	1,370	SH	DFND	16	0	1,370	0
NORDSON CORP	COM	655663102	558	4,980	SH	DFND	18	0	4,980	0
NORDSTROM INC	COM	655664100	16,495	344,151	SH	DFND	14	61,557	282,594	0
NORDSTROM INC	COM	655664100	13	280	SH	DFND	16	0	280	0
NORFOLK SOUTHERN CORP	COM	655844108	44,076	407,848	SH	DFND	14	138,358	269,490	0
NORFOLK SOUTHERN CORP	COM	655844108	69	640	SH	DFND	16	0	640	0
NORFOLK SOUTHERN CORP	COM	655844108	443	4,100	SH	DFND	18	0	4,100	0
NORTHERN OIL & GAS INC NEV	COM	665531109	200	72,729	SH	DFND	14	8,449	64,280	0
NORTHERN TR CORP	COM	665859104	26,597	298,671	SH	DFND	14	100,436	198,235	0
NORTHERN TR CORP	COM	665859104	41	460	SH	DFND	16	0	460	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	136	6,819	SH	DFND	10	6,819	0	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	1,521	76,179	SH	DFND	14	6,949	69,230	0
NORTHROP GRUMMAN CORP	COM	666807102	1,584	6,810	SH	DFND	10	6,810	0	0
NORTHROP GRUMMAN CORP	COM	666807102	161,217	693,169	SH	DFND	14	159,650	533,519	0
NORTHROP GRUMMAN CORP	COM	666807102	1,325	5,696	SH	DFND	16	0	5,696	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	462	30,479	SH	DFND	14	10,579	19,900	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	1,008	66,538	SH	DFND	3	0	66,538	0
NORTHSTAR ASSET MGMT GROUP I	COM	66705Y104	159	10,659	SH	DFND	14	10,659	0	0
NORTHSTAR REALTY EUROPE CORP	COM	66706L101	278	22,101	SH	DFND	14	6,901	15,200	0
NORTHWEST BANCSHARES INC MD	COM	667340103	3,112	172,608	SH	DFND	14	16,278	156,330	0
NORTHWEST NAT GAS CO	COM	667655104	2,945	49,249	SH	DFND	14	4,950	44,299	0
NORTHWESTERN CORP	COM NEW	668074305	806	14,167	SH	DFND	10	14,167	0	0
NORTHWESTERN CORP	COM NEW	668074305	5,917	104,051	SH	DFND	14	9,931	94,120	0
NOVAVAX INC	COM	670002104	37	29,623	SH	DFND	14	29,623	0	0
NOW INC	COM	67011P100	1,361	66,507	SH	DFND	14	18,711	47,796	0
NU SKIN ENTERPRISES INC	CL A	67018T105	366	7,652	SH	DFND	14	4,152	3,500	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	794	53,300	SH	DFND	10	53,300	0	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	6,191	415,480	SH	DFND	14	16,080	399,400	0
NUCOR CORP	COM	670346105	64,067	1,076,396	SH	DFND	14	206,911	869,485	0
NUCOR CORP	COM	670346105	496	8,325	SH	DFND	16	0	8,325	0
NUCOR CORP	COM	670346105	1,113	18,700	SH	DFND	18	0	18,700	0
NVIDIA CORP	COM	67066G104	84,124	788,124	SH	DFND	14	246,480	541,644	0
NVIDIA CORP	COM	67066G104	126	1,176	SH	DFND	16	0	1,176	0
NUTRI SYS INC NEW	COM	67069D108	10,253	295,897	SH	DFND	14	80,069	215,828	0
NUVASIVE INC	COM	670704105	150	2,226	SH	DFND	10	2,226	0	0
NUVASIVE INC	COM	670704105	2,114	31,377	SH	DFND	14	8,957	22,420	0
NUVASIVE INC	COM	670704105	6,258	92,900	SH	DFND	18	0	92,900	0
NXSTAGE MEDICAL INC	COM	67072V103	185	7,047	SH	DFND	10	7,047	0	0

NXSTAGE MEDICAL INC	COM	67072V103	2,114	80,670	SH	DFND	14	6,976	73,694	0
NXSTAGE MEDICAL INC	COM	67072V103	218	8,300	SH	DFND	16	0	8,300	0
NXSTAGE MEDICAL INC	COM	67072V103	4,528	172,756	SH	DFND	18	0	172,756	0
OGE ENERGY CORP	COM	670837103	8,934	267,076	SH	DFND	14	95,670	171,406	0
OGE ENERGY CORP	COM	670837103	74	2,200	SH	DFND	16	0	2,200	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	36,827	132,277	SH	DFND	14	45,007	87,270	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	61	220	SH	DFND	16	0	220	0
OFG BANCORP	COM	67103X102	3,825	291,974	SH	DFND	14	91,274	200,700	0
OSI SYSTEMS INC	COM	671044105	2,401	31,539	SH	DFND	14	3,289	28,250	0
OASIS PETE INC NEW	COM	674215108	9,993	660,023	SH	DFND	14	21,023	639,000	0
OCCIDENTAL PETE CORP DEL	COM	674599105	89,238	1,252,812	SH	DFND	14	378,011	874,801	0
OCCIDENTAL PETE CORP DEL	COM	674599105	118	1,660	SH	DFND	16	0	1,660	0
OCCIDENTAL PETE CORP DEL	COM	674599105	1,282	18,000	SH	DFND	18	0	18,000	0
OCEANEERING INTL INC	COM	675232102	2,226	78,906	SH	DFND	14	12,412	66,494	0
OCLARO INC	COM NEW	67555N206	187	20,940	SH	DFND	14	11,640	9,300	0
OCWEN FINL CORP	COM NEW	675746309	63	11,611	SH	DFND	14	11,611	0	0
OFFICE DEPOT INC	COM	676220106	15,777	3,490,390	SH	DFND	14	397,085	3,093,305	0
OIL STS INTL INC	COM	678026105	1,254	32,144	SH	DFND	14	9,248	22,896	0
OLD DOMINION FGHT LINES INC	COM	679580100	271	3,156	SH	DFND	10	3,156	0	0
OLD DOMINION FGHT LINES INC	COM	679580100	7,172	83,602	SH	DFND	14	11,717	71,885	0
OLD NATL BANCORP IND	COM	680033107	20,620	1,136,086	SH	DFND	14	22,856	1,113,230	0
OLD REP INTL CORP	COM	680223104	36,773	1,935,438	SH	DFND	14	371,279	1,564,159	0
OLD REP INTL CORP	COM	680223104	167	8,800	SH	DFND	16	0	8,800	0
OLD SECOND BANCORP INC ILL	COM	680277100	61	5,540	SH	DFND	14	1,940	3,600	0
OLD SECOND BANCORP INC ILL	COM	680277100	104	9,400	SH	DFND	16	0	9,400	0
OLIN CORP	COM PAR \$1	680665205	2,656	103,702	SH	DFND	14	30,229	73,473	0
OLLIES BARGAIN OUTLT HLDGS I	COM	681116109	188	6,612	SH	DFND	10	6,612	0	0
OLLIES BARGAIN OUTLT HLDGS I	COM	681116109	2,225	78,190	SH	DFND	14	5,070	73,120	0
OLYMPIC STEEL INC	COM	68162K106	274	11,327	SH	DFND	10	11,327	0	0
OLYMPIC STEEL INC	COM	68162K106	615	25,380	SH	DFND	14	1,780	23,600	0
OMNICOM GROUP INC	COM	681919106	28,257	332,000	SH	DFND	14	111,210	220,790	0
OMNICOM GROUP INC	COM	681919106	44	520	SH	DFND	16	0	520	0
OMEGA HEALTHCARE INVS INC	COM	681936100	30,455	974,243	SH	DFND	14	127,928	846,315	0
OMEGA HEALTHCARE INVS INC	COM	681936100	44	1,400	SH	DFND	16	0	1,400	0
OMEGA HEALTHCARE INVS INC	COM	681936100	843	26,962	SH	DFND	3	0	26,962	0
OMEGA PROTEIN CORP	COM	68210P107	564	22,500	SH	DFND	14	2,400	20,100	0
OMNICELL INC	COM	68213N109	2,136	63,005	SH	DFND	14	6,221	56,784	0
ON ASSIGNMENT INC	COM	682159108	5,023	113,747	SH	DFND	14	14,753	98,994	0
ON SEMICONDUCTOR CORP	COM	682189105	314	24,574	SH	DFND	14	24,574	0	0
ONE GAS INC	COM	68235P108	2,985	46,662	SH	DFND	14	9,570	37,092	0
1 800 FLOWERS COM	CL A	68243Q106	2,909	271,875	SH	DFND	14	79,375	192,500	0
ONEOK INC NEW	COM	682680103	17,239	300,275	SH	DFND	14	97,034	203,241	0
ONEOK INC NEW	COM	682680103	24	420	SH	DFND	16	0	420	0

ONEOK INC NEW	COM	682680103	534	9,300	SH	DFND	18	0	9,300	0
OPKO HEALTH INC	COM	68375N103	215	23,111	SH	DFND	14	23,111	0	0
OPKO HEALTH INC	COM	68375N103	233	25,000	SH	DFND	18	0	25,000	0
ORACLE CORP	COM	68389X105	350,157	9,106,804	SH	DFND	14	2,207,505	6,899,299	0
ORACLE CORP	COM	68389X105	2,370	61,649	SH	DFND	16	0	61,649	0
OPUS BK IRVINE CALIF	COM	684000102	3,587	119,360	SH	DFND	14	2,240	117,120	0
OPUS BK IRVINE CALIF	COM	684000102	90	3,000	SH	DFND	16	0	3,000	0
ORASURE TECHNOLOGIES INC	COM	68554V108	1,718	195,692	SH	DFND	14	107,392	88,300	0
ORASURE TECHNOLOGIES INC	COM	68554V108	225	25,600	SH	DFND	16	0	25,600	0
ORBCOMM INC	COM	68555P100	533	64,500	SH	DFND	10	64,500	0	0
ORBCOMM INC	COM	68555P100	52	6,246	SH	DFND	14	6,246	0	0
ORBITAL ATK INC	COM	68557N103	7,932	90,416	SH	DFND	14	61,460	28,956	0
ORCHID IS CAP INC	COM	68571X103	361	33,370	SH	DFND	14	1,570	31,800	0
ORION ENERGY SYSTEMS INC	COM	686275108	199	91,900	SH	DFND	10	91,900	0	0
ORION GROUP HOLDINGS INC	COM	68628V308	475	47,708	SH	DFND	14	5,038	42,670	0
ORITANI FINL CORP DEL	COM	68633D103	221	11,811	SH	DFND	10	11,811	0	0
ORITANI FINL CORP DEL	COM	68633D103	3,521	187,812	SH	DFND	14	6,580	181,232	0
ORMAT TECHNOLOGIES INC	COM	686688102	1,833	34,187	SH	DFND	14	5,587	28,600	0
ORMAT TECHNOLOGIES INC	COM	686688102	547	10,200	SH	DFND	16	0	10,200	0
OSHKOSH CORP	COM	688239201	19,505	301,883	SH	DFND	14	22,960	278,923	0
OSHKOSH CORP	COM	688239201	52	800	SH	DFND	16	0	800	0
OUTFRONT MEDIA INC	COM	69007J106	3,735	150,172	SH	DFND	14	61,472	88,700	0
OUTFRONT MEDIA INC	COM	69007J106	167	6,700	SH	DFND	16	0	6,700	0
OVERSTOCK COM INC DEL	COM	690370101	70	4,019	SH	DFND	10	4,019	0	0
OVERSTOCK COM INC DEL	COM	690370101	115	6,544	SH	DFND	14	1,544	5,000	0
OWENS & MINOR INC NEW	COM	690732102	687	19,454	SH	DFND	10	19,454	0	0
OWENS & MINOR INC NEW	COM	690732102	2,159	61,165	SH	DFND	14	11,309	49,856	0
OWENS & MINOR INC NEW	COM	690732102	421	11,940	SH	DFND	18	0	11,940	0
OWENS CORNING NEW	COM	690742101	11,646	225,875	SH	DFND	14	19,575	206,300	0
OWENS ILL INC	COM NEW	690768403	48,663	2,795,095	SH	DFND	14	269,644	2,525,451	0
OWENS ILL INC	COM NEW	690768403	562	32,300	SH	DFND	16	0	32,300	0
OXFORD INDS INC	COM	691497309	3,675	61,111	SH	DFND	14	37,919	23,192	0
PBF ENERGY INC	CL A	69318G106	579	20,770	SH	DFND	14	5,270	15,500	0
PC CONNECTION INC	COM	69318J100	2,814	100,194	SH	DFND	14	33,394	66,800	0
PC CONNECTION INC	COM	69318J100	96	3,400	SH	DFND	16	0	3,400	0
PC-TEL INC	COM	69325Q105	274	51,000	SH	DFND	10	51,000	0	0
PC-TEL INC	COM	69325Q105	8	1,400	SH	DFND	14	1,400	0	0
PDC ENERGY INC	COM	69327R101	6,962	95,916	SH	DFND	14	9,622	86,294	0
PDF SOLUTIONS INC	COM	693282105	460	20,387	SH	DFND	10	20,387	0	0
PDF SOLUTIONS INC	COM	693282105	69	3,059	SH	DFND	14	3,059	0	0
PDL BIOPHARMA INC	COM	69329Y104	1,938	914,054	SH	DFND	14	199,054	715,000	0
PDL BIOPHARMA INC	COM	69329Y104	86	40,800	SH	DFND	16	0	40,800	0
PG&E CORP	COM	69331C108	1,080	17,770	SH	DFND	10	17,770	0	0
PG&E CORP	COM	69331C108	42,907	706,055	SH	DFND	14	238,308	467,747	0
PG&E CORP	COM	69331C108	69	1,140	SH	DFND	16	0	1,140	0
PG&E CORP	COM	69331C108	468	7,700	SH	DFND	18	0	7,700	0
PHI INC	COM NON VTG	69336T205	783	43,425	SH	DFND	14	1,310	42,115	0
PHI INC	COM NON VTG	69336T205	61	3,400	SH	DFND	16	0	3,400	0
PGT INNOVATIONS INC	COM	69336V101	952	83,140	SH	DFND	14	7,600	75,540	0

PNC FINL SVCS GROUP INC	COM	693475105	485	4,150	SH	DFND	10	4,150	0	0
PNC FINL SVCS GROUP INC	COM	693475105	243,882	2,085,175	SH	DFND	14	458,056	1,627,119	0
PNC FINL SVCS GROUP INC	COM	693475105	1,809	15,465	SH	DFND	16	0	15,465	0
PNM RES INC	COM	69349H107	2,353	68,605	SH	DFND	14	33,208	35,397	0
PPG INDS INC	COM	693506107	78,077	823,945	SH	DFND	14	286,294	537,651	0
PPG INDS INC	COM	693506107	54	570	SH	DFND	16	0	570	0
PPG INDS INC	COM	693506107	891	9,400	SH	DFND	18	0	9,400	0
PPL CORP	COM	69351T106	510	14,970	SH	DFND	10	14,970	0	0
PPL CORP	COM	69351T106	168,947	4,961,746	SH	DFND	14	792,539	4,169,207	0
PPL CORP	COM	69351T106	1,248	36,650	SH	DFND	16	0	36,650	0
PRA HEALTH SCIENCES INC	COM	69354M108	7,907	143,450	SH	DFND	14	32,200	111,250	0
PRA HEALTH SCIENCES INC	COM	69354M108	728	13,200	SH	DFND	16	0	13,200	0
PRA GROUP INC	COM	69354N106	253	6,459	SH	DFND	10	6,459	0	0
PRA GROUP INC	COM	69354N106	4,484	114,689	SH	DFND	14	7,777	106,912	0
PS BUSINESS PKS INC CALIF	COM	69360J107	597	5,120	SH	DFND	10	5,120	0	0
PS BUSINESS PKS INC CALIF	COM	69360J107	4,006	34,379	SH	DFND	14	4,087	30,292	0
PVH CORP	COM	693656100	516	5,720	SH	DFND	10	5,720	0	0
PVH CORP	COM	693656100	37,846	419,390	SH	DFND	14	82,473	336,917	0
PVH CORP	COM	693656100	15	170	SH	DFND	16	0	170	0
PTC INC	COM	69370C100	3,145	67,973	SH	DFND	14	15,712	52,261	0
PTC INC	COM	69370C100	301	6,510	SH	DFND	18	0	6,510	0
PACCAR INC	COM	693718108	56,795	888,804	SH	DFND	14	196,740	692,064	0
PACCAR INC	COM	693718108	52	820	SH	DFND	16	0	820	0
PACIFIC CONTINENTAL CORP	COM	69412V108	181	8,302	SH	DFND	14	2,202	6,100	0
PACIFIC CONTINENTAL CORP	COM	69412V108	44	2,000	SH	DFND	16	0	2,000	0
PACIFIC ETHANOL INC	COM PAR \$.001	69423U305	305	32,123	SH	DFND	14	32,123	0	0
PACKAGING CORP AMER	COM	695156109	56,654	667,935	SH	DFND	14	102,992	564,943	0
PACKAGING CORP AMER	COM	695156109	679	8,000	SH	DFND	16	0	8,000	0
PACWEST BANCORP DEL	COM	695263103	3,787	69,554	SH	DFND	14	15,796	53,758	0
PALO ALTO NETWORKS INC	COM	697435105	355	2,840	SH	DFND	14	2,710	130	0
PANERA BREAD CO	CL A	69840W108	24,583	119,865	SH	DFND	14	19,725	100,140	0
PANERA BREAD CO	CL A	69840W108	119	580	SH	DFND	16	0	580	0
PAPA JOHNS INTL INC	COM	698813102	911	10,645	SH	DFND	10	10,645	0	0
PAPA JOHNS INTL INC	COM	698813102	10,583	123,662	SH	DFND	14	59,404	64,258	0
PAPA JOHNS INTL INC	COM	698813102	779	9,100	SH	DFND	16	0	9,100	0
PARAMOUNT GROUP INC	COM	69924R108	2,090	130,700	SH	DFND	14	12,300	118,400	0
PARAMOUNT GROUP INC	COM	69924R108	588	36,800	SH	DFND	16	0	36,800	0
PAREXEL INTL CORP	COM	699462107	213	3,239	SH	DFND	10	3,239	0	0
PAREXEL INTL CORP	COM	699462107	2,205	33,559	SH	DFND	14	9,644	23,915	0
PARK ELECTROCHEMICAL CORP	COM	700416209	110	5,892	SH	DFND	10	5,892	0	0
PARK ELECTROCHEMICAL CORP	COM	700416209	608	32,607	SH	DFND	14	3,465	29,142	0
PARK NATL CORP	COM	700658107	209	1,748	SH	DFND	14	1,748	0	0
PARKER DRILLING CO	COM	701081101	29	11,137	SH	DFND	14	11,137	0	0
PARKER HANNIFIN CORP	COM	701094104	343	2,450	SH	DFND	10	2,450	0	0
PARKER HANNIFIN CORP	COM	701094104	27,669	197,634	SH	DFND	14	63,123	134,511	0
PARKER HANNIFIN CORP	COM	701094104	574	4,102	SH	DFND	16	0	4,102	0
PARKWAY INC	COM	70156Q107	501	22,524	SH	DFND	10	22,524	0	0
PARKWAY INC	COM	70156Q107	1,856	83,409	SH	DFND	14	8,224	75,185	0

PARSLEY ENERGY INC	CL A	701877102	366	10,400	SH	DFND	14	10,300	100	0
PARTY CITY HOLDCO INC	COM	702149105	823	57,980	SH	DFND	14	3,080	54,900	0
PATRICK INDS INC	COM	703343103	685	8,973	SH	DFND	10	8,973	0	0
PATRICK INDS INC	COM	703343103	10,577	138,620	SH	DFND	14	40,130	98,490	0
PATTERSON COMPANIES INC	COM	703395103	4,685	114,175	SH	DFND	14	38,603	75,572	0
PATTERSON COMPANIES INC	COM	703395103	7	175	SH	DFND	16	0	175	0
PATTERSON COMPANIES INC	COM	703395103	295	7,200	SH	DFND	18	0	7,200	0
PATTERSON UTI ENERGY INC	COM	703481101	359	13,330	SH	DFND	10	13,330	0	0
PATTERSON UTI ENERGY INC	COM	703481101	2,294	85,229	SH	DFND	14	19,335	65,894	0
PAYCHEX INC	COM	704326107	26,983	443,208	SH	DFND	14	149,708	293,500	0
PAYCHEX INC	COM	704326107	41	675	SH	DFND	16	0	675	0
PAYCOM SOFTWARE INC	COM	70432V102	707	15,540	SH	DFND	14	5,940	9,600	0
PAYPAL HLDGS INC	COM	70450Y103	430	10,900	SH	DFND	10	10,900	0	0
PAYPAL HLDGS INC	COM	70450Y103	60,856	1,541,825	SH	DFND	14	526,033	1,015,792	0
PAYPAL HLDGS INC	COM	70450Y103	96	2,425	SH	DFND	16	0	2,425	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	2,591	83,909	SH	DFND	14	2,030	81,879	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	216	7,000	SH	DFND	16	0	7,000	0
PEBBLEBROOK HOTEL TR	COM	70509V100	290	9,738	SH	DFND	14	9,738	0	0
PEGASYSTEMS INC	COM	705573103	231	6,430	SH	DFND	14	4,230	2,200	0
PENDRELL CORP	CL A NEW	70686R302	378	56,010	SH	DFND	10	56,010	0	0
PENDRELL CORP	CL A NEW	70686R302	0	70	SH	DFND	14	70	0	0
PENN NATL GAMING INC	COM	707569109	2,363	171,384	SH	DFND	14	8,484	162,900	0
PENNEY J C INC	COM	708160106	1,475	177,442	SH	DFND	14	40,203	137,239	0
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	2,275	119,976	SH	DFND	14	12,516	107,460	0
PENNYMAC MTG INVT TR	COM	70931T103	7,343	448,580	SH	DFND	14	158,080	290,500	0
PENNYMAC MTG INVT TR	COM	70931T103	719	43,900	SH	DFND	16	0	43,900	0
PENNYMAC FINL SVCS INC	CL A	70932B101	1,195	71,755	SH	DFND	14	910	70,845	0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	25,056	483,330	SH	DFND	14	32,566	450,764	0
PENUMBRA INC	COM	70975L107	180	2,824	SH	DFND	10	2,824	0	0
PENUMBRA INC	COM	70975L107	110	1,730	SH	DFND	14	1,730	0	0
PEOPLES BANCORP INC	COM	709789101	204	6,284	SH	DFND	14	1,484	4,800	0
PEOPLES BANCORP INC	COM	709789101	94	2,900	SH	DFND	16	0	2,900	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	9,735	502,862	SH	DFND	14	138,701	364,161	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	10	500	SH	DFND	16	0	500	0
PEPSICO INC	COM	713448108	453	4,330	SH	DFND	10	4,330	0	0
PEPSICO INC	COM	713448108	447,517	4,277,135	SH	DFND	14	1,008,775	3,268,360	0
PEPSICO INC	COM	713448108	2,798	26,739	SH	DFND	16	0	26,739	0
PEPSICO INC	COM	713448108	534	5,100	SH	DFND	18	0	5,100	0
PERFICIENT INC	COM	71375U101	1,116	63,818	SH	DFND	14	6,130	57,688	0
PERFORMANCE FOOD GROUP CO	COM	71377A103	727	30,310	SH	DFND	14	3,310	27,000	0
PERKINELMER INC	COM	714046109	7,847	150,473	SH	DFND	14	50,929	99,544	0
PERKINELMER INC	COM	714046109	10	200	SH	DFND	16	0	200	0
PETMED EXPRESS INC	COM	716382106	811	35,134	SH	DFND	14	3,351	31,783	0
PFENEX INC	COM	717071104	10	1,150	SH	DFND	14	1,150	0	0
PFENEX INC	COM	717071104	133	14,620	SH	DFND	18	0	14,620	0

PFIZER INC	COM	717081103	3,081	94,870	SH	DFND	10	94,870	0	0
PFIZER INC	COM	717081103	448,388	13,805,053	SH	DFND	14	3,572,969	10,232,084	0
PFIZER INC	COM	717081103	2,457	75,633	SH	DFND	16	0	75,633	0
PFIZER INC	COM	717081103	17,832	549,000	SH	DFND	18	0	549,000	0
PHARMERICA CORP	COM	71714F104	655	26,034	SH	DFND	10	26,034	0	0
PHARMERICA CORP	COM	71714F104	2,815	111,929	SH	DFND	14	64,736	47,193	0
PHARMATHENE INC	COM	71714G102	101	31,220	SH	DFND	14	4,920	26,300	0
PHIBRO ANIMAL HEALTH CORP	CL A COM	71742Q106	1,397	47,680	SH	DFND	14	2,860	44,820	0
PHILIP MORRIS INTL INC	COM	718172109	184,525	2,016,890	SH	DFND	14	728,461	1,288,429	0
PHILIP MORRIS INTL INC	COM	718172109	307	3,355	SH	DFND	16	0	3,355	0
PHILIP MORRIS INTL INC	COM	718172109	531	5,800	SH	DFND	18	0	5,800	0
PHILLIPS 66	COM	718546104	743	8,600	SH	DFND	10	8,600	0	0
PHILLIPS 66	COM	718546104	195,856	2,266,587	SH	DFND	14	377,938	1,888,649	0
PHILLIPS 66	COM	718546104	1,572	18,196	SH	DFND	16	0	18,196	0
PHILLIPS 66	COM	718546104	1,106	12,800	SH	DFND	18	0	12,800	0
PHOTRONICS INC	COM	719405102	147	13,013	SH	DFND	10	13,013	0	0
PHOTRONICS INC	COM	719405102	3,440	304,461	SH	DFND	14	6,761	297,700	0
PHYSICIANS RLTY TR	COM	71943U104	263	13,860	SH	DFND	14	13,860	0	0
PHYSICIANS RLTY TR	COM	71943U104	42,138	2,222,452	SH	DFND	3	309,003	1,913,449	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	416	19,896	SH	DFND	10	19,896	0	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	10,778	515,437	SH	DFND	14	56,037	459,400	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	333	17,530	SH	DFND	10	17,530	0	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	8,336	438,945	SH	DFND	14	28,345	410,600	0
PINNACLE FINL PARTNERS INC	COM	72346Q104	5,204	75,088	SH	DFND	14	7,737	67,351	0
PINNACLE WEST CAP CORP	COM	723484101	12,257	157,087	SH	DFND	14	52,163	104,924	0
PINNACLE WEST CAP CORP	COM	723484101	18	225	SH	DFND	16	0	225	0
PINNACLE FOODS INC DEL	COM	72348P104	203	3,790	SH	DFND	14	3,790	0	0
PINNACLE FOODS INC DEL	COM	72348P104	199	3,730	SH	DFND	18	0	3,730	0
PINNACLE ENTMT INC NEW	COM	72348Y105	574	39,567	SH	DFND	14	39,567	0	0
PIONEER ENERGY SVCS CORP	COM	723664108	272	39,777	SH	DFND	10	39,777	0	0
PIONEER ENERGY SVCS CORP	COM	723664108	878	128,169	SH	DFND	14	11,193	116,976	0
PIONEER NAT RES CO	COM	723787107	42,304	234,929	SH	DFND	14	80,112	154,817	0
PIONEER NAT RES CO	COM	723787107	69	385	SH	DFND	16	0	385	0
PIONEER NAT RES CO	COM	723787107	1,495	8,300	SH	DFND	18	0	8,300	0
PIPER JAFFRAY COS	COM	724078100	586	8,082	SH	DFND	10	8,082	0	0
PIPER JAFFRAY COS	COM	724078100	19,287	266,027	SH	DFND	14	12,201	253,826	0
PITNEY BOWES INC	COM	724479100	765	50,375	SH	DFND	10	50,375	0	0
PITNEY BOWES INC	COM	724479100	8,789	578,616	SH	DFND	14	112,614	466,002	0
PITNEY BOWES INC	COM	724479100	5	350	SH	DFND	16	0	350	0
PLANET FITNESS INC	CL A	72703H101	276	13,715	SH	DFND	10	13,715	0	0
PLANET FITNESS INC	CL A	72703H101	64	3,180	SH	DFND	14	3,180	0	0
PLANTRONICS INC NEW	COM	727493108	22,996	419,940	SH	DFND	14	114,085	305,855	0
PLANTRONICS INC NEW	COM	727493108	1,161	21,200	SH	DFND	16	0	21,200	0
PLEXUS CORP	COM	729132100	3,115	57,635	SH	DFND	14	5,699	51,936	0
PLUG POWER INC	COM NEW	72919P202	17	14,420	SH	DFND	14	14,420	0	0
POLARIS INDS INC	COM	731068102	3,813	46,279	SH	DFND	14	8,198	38,081	0
POLYONE CORP	COM	73179P106	18,703	583,743	SH	DFND	14	179,976	403,767	0

POLYONE CORP	COM	73179P106	429	13,400	SH	DFND	16	0	13,400	0
POLYONE CORP	COM	73179P106	340	10,600	SH	DFND	18	0	10,600	0
POOL CORPORATION	COM	73278L105	26,532	254,288	SH	DFND	14	50,322	203,966	0
POOL CORPORATION	COM	73278L105	153	1,470	SH	DFND	16	0	1,470	0
POPEYES LA KITCHEN INC	COM	732872106	2,177	35,995	SH	DFND	14	3,805	32,190	0
POPULAR INC	COM NEW	733174700	6,680	152,445	SH	DFND	14	43,995	108,450	0
POPULAR INC	COM NEW	733174700	517	11,800	SH	DFND	16	0	11,800	0
PORTLAND GEN ELEC CO	COM NEW	736508847	482	11,129	SH	DFND	14	9,729	1,400	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	110	4,910	SH	DFND	14	4,910	0	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	6,458	287,800	SH	DFND	18	0	287,800	0
POST HLDGS INC	COM	737446104	12,156	151,218	SH	DFND	14	28,270	122,948	0
POST HLDGS INC	COM	737446104	64	800	SH	DFND	16	0	800	0
POTLATCH CORP NEW	COM	737630103	1,135	27,242	SH	DFND	14	7,213	20,029	0
POWELL INDS INC	COM	739128106	573	14,697	SH	DFND	14	1,525	13,172	0
POWER INTEGRATIONS INC	COM	739276103	11,144	164,243	SH	DFND	14	45,613	118,630	0
POWER INTEGRATIONS INC	COM	739276103	787	11,600	SH	DFND	16	0	11,600	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	3,576	185,500	SH	DFND	14	0	185,500	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	5,373	278,700	SH	DFND	16	0	278,700	0
POWERSHARES DB CMDTY IDX TRA	UNIT BEN INT	73935S105	811	51,200	SH	DFND	18	0	51,200	0
POWERSHARES ETF TRUST II	SENIOR LN PORT	73936Q769	1,426	61,055	SH	DFND	18	0	61,055	0
POWERSHARES ETF TR II	PFD PORTFOLIO	73936T565	5,110	359,093	SH	DFND	14	0	359,093	0
PRAXAIR INC	COM	74005P104	47,792	407,815	SH	DFND	14	133,121	274,694	0
PRAXAIR INC	COM	74005P104	74	630	SH	DFND	16	0	630	0
PRAXAIR INC	COM	74005P104	668	5,700	SH	DFND	18	0	5,700	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	4,912	93,705	SH	DFND	14	4,000	89,705	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	204	3,900	SH	DFND	16	0	3,900	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	19,952	382,955	SH	DFND	14	121,095	261,860	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	854	16,400	SH	DFND	16	0	16,400	0
PRICE T ROWE GROUP INC	COM	74144T108	27,017	358,978	SH	DFND	14	117,108	241,870	0
PRICE T ROWE GROUP INC	COM	74144T108	37	497	SH	DFND	16	0	497	0
PRICELINE GRP INC	COM NEW	741503403	557	380	SH	DFND	10	380	0	0
PRICELINE GRP INC	COM NEW	741503403	100,978	68,877	SH	DFND	14	23,481	45,396	0
PRICELINE GRP INC	COM NEW	741503403	174	119	SH	DFND	16	0	119	0
PRICELINE GRP INC	COM NEW	741503403	301	205	SH	DFND	18	0	205	0
PRIMERICA INC	COM	74164M108	2,110	30,513	SH	DFND	14	10,043	20,470	0
PRINCIPAL FINL GROUP INC	COM	74251V102	54,458	941,206	SH	DFND	14	163,269	777,937	0
PRINCIPAL FINL GROUP INC	COM	74251V102	33	575	SH	DFND	16	0	575	0
PROASSURANCE CORP	COM	74267C106	5,503	97,910	SH	DFND	14	6,956	90,954	0
PROCTER AND GAMBLE CO	COM	742718109	355	4,225	SH	DFND	10	4,225	0	0
PROCTER AND GAMBLE CO	COM	742718109	401,310	4,772,959	SH	DFND	14	1,391,787	3,381,172	0
PROCTER AND GAMBLE CO	COM	742718109	490	5,832	SH	DFND	16	0	5,832	0
PROCTER AND GAMBLE CO	COM	742718109	723	8,600	SH	DFND	18	0	8,600	0
PRIVATEBANCORP INC	COM	742962103	2,717	50,143	SH	DFND	14	14,705	35,438	0
PROGRESS SOFTWARE CORP	COM	743312100	7,739	242,373	SH	DFND	14	21,717	220,656	0
PROGRESSIVE CORP OHIO	COM	743315103	29,227	823,300	SH	DFND	14	268,146	555,154	0
PROGRESSIVE CORP OHIO	COM	743315103	45	1,275	SH	DFND	16	0	1,275	0

PROLOGIS INC	COM	74340W103	76,930	1,457,284	SH	DFND	14	304,374	1,152,910	0
PROLOGIS INC	COM	74340W103	373	7,068	SH	DFND	16	0	7,068	0
PROLOGIS INC	COM	74340W103	45,052	853,418	SH	DFND	3	126,082	727,336	0
PROOFPOINT INC	COM	743424103	137	1,937	SH	DFND	10	1,937	0	0
PROOFPOINT INC	COM	743424103	232	3,290	SH	DFND	14	3,290	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	129	15,500	SH	DFND	14	15,500	0	0
PROSPERITY BANCSHARES INC	COM	743606105	27,194	378,846	SH	DFND	14	33,591	345,255	0
PROSPERITY BANCSHARES INC	COM	743606105	72	1,000	SH	DFND	16	0	1,000	0
PROTO LABS INC	COM	743713109	2,114	41,160	SH	DFND	14	3,520	37,640	0
PROVIDENCE SVC CORP	COM	743815102	2,052	53,927	SH	DFND	14	12,827	41,100	0
PROVIDENCE SVC CORP	COM	743815102	274	7,200	SH	DFND	16	0	7,200	0
PROVIDENT FINL SVCS INC	COM	74386T105	13,333	471,145	SH	DFND	14	23,595	447,550	0
PRUDENTIAL FINL INC	COM	744320102	67,574	649,379	SH	DFND	14	243,473	405,906	0
PRUDENTIAL FINL INC	COM	744320102	2,023	19,440	SH	DFND	16	0	19,440	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	163,534	3,726,848	SH	DFND	14	629,912	3,096,936	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	906	20,650	SH	DFND	16	0	20,650	0
PUBLIC STORAGE	COM	74460D109	46,724	209,057	SH	DFND	14	71,176	137,881	0
PUBLIC STORAGE	COM	74460D109	75	335	SH	DFND	16	0	335	0
PUBLIC STORAGE	COM	74460D109	40,505	181,229	SH	DFND	3	20,281	160,948	0
PULTE GROUP INC	COM	745867101	776	42,200	SH	DFND	10	42,200	0	0
PULTE GROUP INC	COM	745867101	16,218	882,390	SH	DFND	14	188,932	693,458	0
PULTE GROUP INC	COM	745867101	12	633	SH	DFND	16	0	633	0
QCR HOLDINGS INC	COM	74727A104	927	21,400	SH	DFND	14	1,500	19,900	0
QCR HOLDINGS INC	COM	74727A104	234	5,400	SH	DFND	16	0	5,400	0
QUAD / GRAPHICS INC	COM CL A	747301109	523	19,463	SH	DFND	10	19,463	0	0
QUAD / GRAPHICS INC	COM CL A	747301109	4,318	160,646	SH	DFND	14	3,275	157,371	0
QUAKER CHEM CORP	COM	747316107	3,439	26,882	SH	DFND	14	5,505	21,377	0
QEP RES INC	COM	74733V100	43,001	2,335,730	SH	DFND	14	359,548	1,976,182	0
QEP RES INC	COM	74733V100	272	14,800	SH	DFND	16	0	14,800	0
QORVO INC	COM	74736K101	9,054	171,701	SH	DFND	14	54,773	116,928	0
QORVO INC	COM	74736K101	16	300	SH	DFND	16	0	300	0
QORVO INC	COM	74736K101	223	4,220	SH	DFND	18	0	4,220	0
QUALCOMM INC	COM	747525103	325,610	4,994,024	SH	DFND	14	1,024,420	3,969,604	0
QUALCOMM INC	COM	747525103	1,421	21,800	SH	DFND	16	0	21,800	0
QUALITY CARE PPTYS INC	COM	747545101	1,086	70,035	SH	DFND	14	13,257	56,778	0
QUALITY SYS INC	COM	747582104	333	25,327	SH	DFND	10	25,327	0	0
QUALITY SYS INC	COM	747582104	1,388	105,540	SH	DFND	14	7,560	97,980	0
QUALYS INC	COM	74758T303	1,652	52,210	SH	DFND	14	5,030	47,180	0
QUANEX BUILDING PRODUCTS COR	COM	747619104	1,182	58,226	SH	DFND	14	5,517	52,709	0
QUANTA SVCS INC	COM	74762E102	562	16,126	SH	DFND	10	16,126	0	0
QUANTA SVCS INC	COM	74762E102	7,140	204,879	SH	DFND	14	66,984	137,895	0
QUANTA SVCS INC	COM	74762E102	9	250	SH	DFND	16	0	250	0
QUEST DIAGNOSTICS INC	COM	74834L100	20,240	220,239	SH	DFND	14	64,198	156,041	0
QUEST DIAGNOSTICS INC	COM	74834L100	25	275	SH	DFND	16	0	275	0
QUINSTREET INC	COM	74874Q100	231	61,324	SH	DFND	14	6,934	54,390	0
QUINTILES IMS HOLDINGS INC	COM	74876Y101	1,142	15,021	SH	DFND	14	8,653	6,368	0

QUORUM HEALTH CORP	COM	74909E106	364	50,093	SH	DFND	14	4,963	45,130	0
QUOTIENT TECHNOLOGY INC	COM	749119103	97	8,978	SH	DFND	10	8,978	0	0
QUOTIENT TECHNOLOGY INC	COM	749119103	52	4,840	SH	DFND	14	4,840	0	0
RAIT FINANCIAL TRUST	COM NEW	749227609	1,327	394,966	SH	DFND	14	21,547	373,419	0
RAIT FINANCIAL TRUST	COM NEW	749227609	66	19,700	SH	DFND	16	0	19,700	0
RLI CORP	COM	749607107	4,582	72,584	SH	DFND	14	7,164	65,420	0
RLJ LODGING TR	COM	74965L101	16,886	689,490	SH	DFND	14	26,990	662,500	0
RPC INC	COM	749660106	261	13,180	SH	DFND	10	13,180	0	0
RPC INC	COM	749660106	77	3,910	SH	DFND	14	3,910	0	0
RMR GROUP INC	CL A	74967R106	365	9,237	SH	DFND	14	1,337	7,900	0
RMR GROUP INC	CL A	74967R106	182	4,600	SH	DFND	16	0	4,600	0
RPM INTL INC	COM	749685103	30,878	573,619	SH	DFND	14	102,147	471,472	0
RPM INTL INC	COM	749685103	118	2,200	SH	DFND	16	0	2,200	0
RPX CORP	COM	74972G103	211	19,554	SH	DFND	10	19,554	0	0
RPX CORP	COM	74972G103	1,178	109,106	SH	DFND	14	4,377	104,729	0
RSP PERMIAN INC	COM	74978Q105	667	14,940	SH	DFND	14	12,440	2,500	0
RADIAN GROUP INC	COM	750236101	39,884	2,218,267	SH	DFND	14	370,161	1,848,106	0
RADIAN GROUP INC	COM	750236101	1,336	74,300	SH	DFND	16	0	74,300	0
RADIUS HEALTH INC	COM NEW	750469207	180	4,745	SH	DFND	10	4,745	0	0
RADIUS HEALTH INC	COM NEW	750469207	87	2,290	SH	DFND	14	2,290	0	0
RADNET INC	COM	750491102	88	13,710	SH	DFND	14	3,910	9,800	0
RAMBUS INC DEL	COM	750917106	2,569	186,581	SH	DFND	14	16,931	169,650	0
RAMBUS INC DEL	COM	750917106	140	10,140	SH	DFND	18	0	10,140	0
RALPH LAUREN CORP	CL A	751212101	11,187	123,855	SH	DFND	14	29,979	93,876	0
RALPH LAUREN CORP	CL A	751212101	12	132	SH	DFND	16	0	132	0
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	748	45,116	SH	DFND	14	45,116	0	0
RANGE RES CORP	COM	75281A109	8,441	245,651	SH	DFND	14	83,867	161,784	0
RANGE RES CORP	COM	75281A109	14	400	SH	DFND	16	0	400	0
RAVEN INDS INC	COM	754212108	1,565	62,094	SH	DFND	14	6,174	55,920	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	100,558	1,451,679	SH	DFND	14	193,889	1,257,790	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	1,378	19,900	SH	DFND	16	0	19,900	0
RAYONIER INC	COM	754907103	16,913	635,826	SH	DFND	14	167,159	468,667	0
RAYONIER INC	COM	754907103	247	9,300	SH	DFND	16	0	9,300	0
RAYONIER ADVANCED MATLS INC	COM	75508B104	4,450	287,843	SH	DFND	14	154,296	133,547	0
RAYTHEON CO	COM NEW	755111507	58,989	415,414	SH	DFND	14	138,992	276,422	0
RAYTHEON CO	COM NEW	755111507	91	639	SH	DFND	16	0	639	0
RBC BEARINGS INC	COM	75524B104	233	2,514	SH	DFND	14	2,514	0	0
RE MAX HLDGS INC	CL A	75524W108	1,810	32,330	SH	DFND	14	5,000	27,330	0
REALNETWORKS INC	COM NEW	75605L708	604	124,300	SH	DFND	10	124,300	0	0
REALNETWORKS INC	COM NEW	75605L708	14	2,954	SH	DFND	14	2,954	0	0
REALPAGE INC	COM	75606N109	336	11,211	SH	DFND	10	11,211	0	0
REALPAGE INC	COM	75606N109	167	5,579	SH	DFND	14	5,579	0	0
REALTY INCOME CORP	COM	756109104	22,056	383,724	SH	DFND	14	119,916	263,808	0
REALTY INCOME CORP	COM	756109104	30	530	SH	DFND	16	0	530	0
RED HAT INC	COM	756577102	24,039	344,896	SH	DFND	14	84,488	260,408	0
RED HAT INC	COM	756577102	25	360	SH	DFND	16	0	360	0

RED ROBIN GOURMET BURGERS IN	COM	75689M101	371	6,571	SH	DFND	10	6,571	0	0
RED ROBIN GOURMET BURGERS IN	COM	75689M101	1,259	22,327	SH	DFND	14	2,364	19,963	0
REDWOOD TR INC	COM	758075402	5,416	356,092	SH	DFND	14	7,192	348,900	0
REDWOOD TR INC	COM	758075402	325	21,400	SH	DFND	16	0	21,400	0
REGAL BELOIT CORP	COM	758750103	156	2,257	SH	DFND	10	2,257	0	0
REGAL BELOIT CORP	COM	758750103	41,832	604,075	SH	DFND	14	81,418	522,657	0
REGAL BELOIT CORP	COM	758750103	173	2,500	SH	DFND	16	0	2,500	0
REGENCY CTRS CORP	COM	758849103	4,241	61,504	SH	DFND	14	14,750	46,754	0
REGENCY CTRS CORP	COM	758849103	29,152	422,799	SH	DFND	3	62,587	360,212	0
REGENERON PHARMACEUTICALS	COM	75886F107	38,519	104,932	SH	DFND	14	35,608	69,324	0
REGENERON PHARMACEUTICALS	COM	75886F107	62	170	SH	DFND	16	0	170	0
REGIS CORP MINN	COM	758932107	881	60,680	SH	DFND	14	6,823	53,857	0
REGIONAL MGMT CORP	COM	75902K106	124	4,713	SH	DFND	10	4,713	0	0
REGIONAL MGMT CORP	COM	75902K106	385	14,640	SH	DFND	14	1,040	13,600	0
REGIONS FINL CORP NEW	COM	7591EP100	58,407	4,067,344	SH	DFND	14	763,223	3,304,121	0
REGIONS FINL CORP NEW	COM	7591EP100	38	2,616	SH	DFND	16	0	2,616	0
REINSURANCE GROUP AMER INC	COM NEW	759351604	40,852	324,661	SH	DFND	14	36,086	288,575	0
REINSURANCE GROUP AMER INC	COM NEW	759351604	172	1,370	SH	DFND	16	0	1,370	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	55,277	694,960	SH	DFND	14	105,263	589,697	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	175	2,200	SH	DFND	16	0	2,200	0
REPLIGEN CORP	COM	759916109	415	13,478	SH	DFND	10	13,478	0	0
REPLIGEN CORP	COM	759916109	1,784	57,890	SH	DFND	14	5,710	52,180	0
RENT A CTR INC NEW	COM	76009N100	281	24,960	SH	DFND	10	24,960	0	0
RENT A CTR INC NEW	COM	76009N100	2,064	183,435	SH	DFND	14	8,907	174,528	0
REPUBLIC BANCORP KY	CL A	760281204	950	24,017	SH	DFND	14	12,567	11,450	0
REPUBLIC BANCORP KY	CL A	760281204	103	2,600	SH	DFND	16	0	2,600	0
REPUBLIC SVCS INC	COM	760759100	18,581	325,702	SH	DFND	14	109,791	215,911	0
REPUBLIC SVCS INC	COM	760759100	29	501	SH	DFND	16	0	501	0
RESMED INC	COM	761152107	5,099	82,175	SH	DFND	14	18,882	63,293	0
RESOURCE CAP CORP	COM NEW	76120W708	456	54,752	SH	DFND	14	3,602	51,150	0
RESOURCE CAP CORP	COM NEW	76120W708	42	5,100	SH	DFND	16	0	5,100	0
RESOURCES CONNECTION INC	COM	76122Q105	1,391	72,258	SH	DFND	14	5,208	67,050	0
RESTORATION HARDWARE HLDGS I	COM	761283100	698	22,730	SH	DFND	14	5,910	16,820	0
RETAIL OPPORTUNITY INVTs COR	COM	76131N101	3,980	188,371	SH	DFND	14	19,821	168,550	0
RETAIL PPTYS AMER INC	CL A	76131V202	241	15,700	SH	DFND	14	15,700	0	0
RETAIL PPTYS AMER INC	CL A	76131V202	66,613	4,345,267	SH	DFND	3	633,306	3,711,961	0
RETAILMENOT INC	COM SER 1	76132B106	325	34,968	SH	DFND	10	34,968	0	0
RETAILMENOT INC	COM SER 1	76132B106	3,331	358,170	SH	DFND	14	101,670	256,500	0
RETAILMENOT INC	COM SER 1	76132B106	396	42,600	SH	DFND	16	0	42,600	0
REX AMERICAN RESOURCES CORP	COM	761624105	519	5,254	SH	DFND	10	5,254	0	0
REX AMERICAN RESOURCES CORP	COM	761624105	5,318	53,853	SH	DFND	14	26,903	26,950	0
REX AMERICAN RESOURCES CORP	COM	761624105	642	6,500	SH	DFND	16	0	6,500	0

REXNORD CORP NEW	COM	76169B102	3,257	166,270	SH	DFND	14	22,870	143,400	0
REXNORD CORP NEW	COM	76169B102	427	21,800	SH	DFND	16	0	21,800	0
REXFORD INDL RLTY INC	COM	76169C100	148	6,400	SH	DFND	14	6,400	0	0
REXFORD INDL RLTY INC	COM	76169C100	48,548	2,093,510	SH	DFND	3	306,082	1,787,428	0
REYNOLDS AMERICAN INC	COM	761713106	53,662	957,565	SH	DFND	14	390,116	567,449	0
REYNOLDS AMERICAN INC	COM	761713106	102	1,814	SH	DFND	16	0	1,814	0
REYNOLDS AMERICAN INC	COM	761713106	219	3,900	SH	DFND	18	0	3,900	0
RICE ENERGY INC	COM	762760106	253	11,854	SH	DFND	10	11,854	0	0
RICE ENERGY INC	COM	762760106	17,256	808,266	SH	DFND	14	50,366	757,900	0
RICE ENERGY INC	COM	762760106	307	14,400	SH	DFND	16	0	14,400	0
RITCHIE BROS AUCTIONEERS	COM	767744105	294	8,646	SH	DFND	10	8,646	0	0
RITE AID CORP	COM	767754104	545	66,194	SH	DFND	14	64,894	1,300	0
RITE AID CORP	COM	767754104	59	7,100	SH	DFND	18	0	7,100	0
ROADRUNNER TRNSN SVCS HLDG I	COM	76973Q105	4,344	418,091	SH	DFND	14	4,851	413,240	0
ROADRUNNER TRNSN SVCS HLDG I	COM	76973Q105	411	39,600	SH	DFND	16	0	39,600	0
ROBERT HALF INTL INC	COM	770323103	8,779	179,978	SH	DFND	14	60,857	119,121	0
ROBERT HALF INTL INC	COM	770323103	12	250	SH	DFND	16	0	250	0
ROCKWELL AUTOMATION INC	COM	773903109	1,402	10,430	SH	DFND	10	10,430	0	0
ROCKWELL AUTOMATION INC	COM	773903109	25,652	190,864	SH	DFND	14	61,017	129,847	0
ROCKWELL AUTOMATION INC	COM	773903109	38	280	SH	DFND	16	0	280	0
ROCKWELL COLLINS INC	COM	774341101	16,854	181,696	SH	DFND	14	61,721	119,975	0
ROCKWELL COLLINS INC	COM	774341101	28	300	SH	DFND	16	0	300	0
ROGERS CORP	COM	775133101	2,409	31,359	SH	DFND	14	3,343	28,016	0
ROLLINS INC	COM	775711104	1,903	56,334	SH	DFND	14	13,663	42,671	0
ROPER TECHNOLOGIES INC	COM	776696106	26,061	142,347	SH	DFND	14	47,323	95,024	0
ROPER TECHNOLOGIES INC	COM	776696106	40	220	SH	DFND	16	0	220	0
ROSETTA STONE INC	COM	777780107	581	65,200	SH	DFND	10	65,200	0	0
ROSETTA STONE INC	COM	777780107	13	1,460	SH	DFND	14	1,460	0	0
ROSS STORES INC	COM	778296103	449	6,850	SH	DFND	10	6,850	0	0
ROSS STORES INC	COM	778296103	155,331	2,367,846	SH	DFND	14	456,300	1,911,546	0
ROSS STORES INC	COM	778296103	1,397	21,300	SH	DFND	16	0	21,300	0
ROYAL BANK OF CANADA	NOTE4.650% 1/	780082AD5	5,325	5,000,000	SH	DFND	3	0	0	0
ROYAL BK SCOTLAND GROUP PLC	NOTE8.625%12/	780097BB6	19,814	19,425,000	SH	DFND	3	0	0	0
ROYAL GOLD INC	COM	780287108	3,091	48,793	SH	DFND	14	8,917	39,876	0
RUBICON PROJ INC	COM	78112V102	558	75,210	SH	DFND	14	3,210	72,000	0
RUBY TUESDAY INC	COM	781182100	327	101,174	SH	DFND	14	9,555	91,619	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	1,218	52,170	SH	DFND	14	4,798	47,372	0
RUSH ENTERPRISES INC	CL A	781846209	3,583	112,313	SH	DFND	14	2,913	109,400	0
RUTHS HOSPITALITY GROUP INC	COM	783332109	6,149	336,028	SH	DFND	14	80,495	255,533	0
RUTHS HOSPITALITY GROUP INC	COM	783332109	304	16,600	SH	DFND	16	0	16,600	0
RYANAIR HLDGS PLC	SPONSORED ADR N	783513203	321	3,850	SH	DFND	18	0	3,850	0
RYDER SYS INC	COM	783549108	16,459	221,105	SH	DFND	14	40,621	180,484	0
RYDER SYS INC	COM	783549108	11	150	SH	DFND	16	0	150	0
RYERSON HLDG CORP	COM	783754104	1,752	131,210	SH	DFND	14	79,710	51,500	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	53,464	848,499	SH	DFND	14	224,659	623,840	0

RYMAN HOSPITALITY PPTYS INC	COM	78377T107	1,361	21,600	SH	DFND	16	0	21,600	0
S & T BANCORP INC	COM	783859101	6,905	176,858	SH	DFND	14	6,045	170,813	0
SBA COMMUNICATIONS CORP	COM	78388J106	836	8,100	SH	DFND	14	7,930	170	0
S&P GLOBAL INC	COM	78409V104	39,559	367,856	SH	DFND	14	123,210	244,646	0
S&P GLOBAL INC	COM	78409V104	62	575	SH	DFND	16	0	575	0
SEI INVESTMENTS CO	COM	784117103	8,162	165,356	SH	DFND	14	38,605	126,751	0
SEI INVESTMENTS CO	COM	784117103	39	800	SH	DFND	16	0	800	0
SJW GROUP	COM	784305104	3,279	58,568	SH	DFND	14	22,878	35,690	0
SJW GROUP	COM	784305104	207	3,700	SH	DFND	16	0	3,700	0
SL GREEN RLTY CORP	COM	78440X101	15,230	141,606	SH	DFND	14	47,544	94,062	0
SL GREEN RLTY CORP	COM	78440X101	24	220	SH	DFND	16	0	220	0
SL GREEN RLTY CORP	COM	78440X101	9,736	90,525	SH	DFND	3	13,261	77,264	0
SLM CORP	COM	78442P106	17,149	1,556,165	SH	DFND	14	271,190	1,284,975	0
SLM CORP	COM	78442P106	67	6,100	SH	DFND	16	0	6,100	0
SM ENERGY CO	COM	78454L100	21,993	637,841	SH	DFND	14	92,172	545,669	0
SM ENERGY CO	COM	78454L100	121	3,500	SH	DFND	16	0	3,500	0
SM ENERGY CO	COM	78454L100	248	7,200	SH	DFND	18	0	7,200	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	93,698	419,176	SH	DFND	10	419,176	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	357,468	1,599,194	SH	DFND	14	240,150	1,359,044	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	391	1,750	SH	DFND	16	0	1,750	0
SPX CORP	COM	784635104	11,431	481,931	SH	DFND	14	249,803	232,128	0
SPS COMM INC	COM	78463M107	2,148	30,739	SH	DFND	14	3,229	27,510	0
SPS COMM INC	COM	78463M107	210	3,000	SH	DFND	16	0	3,000	0
SPDR INDEX SHS FDS	STOXX EUR 50 ET	78463X103	900	30,100	SH	DFND	18	0	30,100	0
SPDR SERIES TRUST	BLMBRG BRC CNVR	78464A359	29,123	637,952	SH	DFND	14	0	637,952	0
SPDR SERIES TRUST	BLMBRG BRC CNVR	78464A359	347	7,605	SH	DFND	18	0	7,605	0
SPDR SERIES TRUST	BLOOMBERG BRCLY	78464A417	4,647	127,500	SH	DFND	14	0	127,500	0
SPDR SERIES TRUST	S&P DIVID ETF	78464A763	642	7,500	SH	DFND	14	0	7,500	0
SPX FLOW INC	COM	78469X107	4,092	127,631	SH	DFND	14	28,353	99,278	0
SVB FINL GROUP	COM	78486Q101	5,289	30,809	SH	DFND	14	7,009	23,800	0
SABRA HEALTH CARE REIT INC	COM	78573L106	547	22,381	SH	DFND	10	22,381	0	0
SABRA HEALTH CARE REIT INC	COM	78573L106	3,251	133,135	SH	DFND	14	15,865	117,270	0
SABRA HEALTH CARE REIT INC	COM	78573L106	1,505	61,615	SH	DFND	3	0	61,615	0
SABRE CORP	COM	78573M104	305	12,240	SH	DFND	14	11,900	340	0
SAFETY INS GROUP INC	COM	78648T100	318	4,314	SH	DFND	10	4,314	0	0
SAFETY INS GROUP INC	COM	78648T100	1,821	24,704	SH	DFND	14	2,575	22,129	0
SAGA COMMUNICATIONS INC	CL A NEW	786598300	386	7,674	SH	DFND	14	564	7,110	0
SAGE THERAPEUTICS INC	COM	78667J108	217	4,256	SH	DFND	10	4,256	0	0
SAGE THERAPEUTICS INC	COM	78667J108	161	3,158	SH	DFND	14	3,158	0	0
SAIA INC	COM	78709Y105	1,916	43,398	SH	DFND	14	4,438	38,960	0
ST JUDE MED INC	COM	790849103	31,523	393,103	SH	DFND	14	134,422	258,681	0
ST JUDE MED INC	COM	790849103	47	590	SH	DFND	16	0	590	0
SALESFORCE COM INC	COM	79466L302	60,117	878,133	SH	DFND	14	297,996	580,137	0
SALESFORCE COM INC	COM	79466L302	93	1,360	SH	DFND	16	0	1,360	0
SALLY BEAUTY HLDGS INC	COM	79546E104	2,936	111,135	SH	DFND	14	16,273	94,862	0

SANDERSON FARMS INC	COM	800013104	1,333	14,142	SH	DFND	10	14,142	0	0
SANDERSON FARMS INC	COM	800013104	64,349	682,825	SH	DFND	14	112,483	570,342	0
SANDERSON FARMS INC	COM	800013104	1,282	13,600	SH	DFND	16	0	13,600	0
SANDY SPRING BANCORP INC	COM	800363103	2,920	73,026	SH	DFND	14	22,718	50,308	0
SANMINA CORPORATION	COM	801056102	729	19,887	SH	DFND	10	19,887	0	0
SANMINA CORPORATION	COM	801056102	36,975	1,008,879	SH	DFND	14	148,155	860,724	0
SANMINA CORPORATION	COM	801056102	759	20,700	SH	DFND	16	0	20,700	0
SAP SE	SPON ADR	803054204	422	4,880	SH	DFND	10	4,880	0	0
SAUL CTRS INC	COM	804395101	1,428	21,440	SH	DFND	14	2,050	19,390	0
SCANA CORP NEW	COM	80589M102	15,754	214,985	SH	DFND	14	66,709	148,276	0
SCANA CORP NEW	COM	80589M102	26	360	SH	DFND	16	0	360	0
SCANSOURCE INC	COM	806037107	673	16,668	SH	DFND	10	16,668	0	0
SCANSOURCE INC	COM	806037107	6,657	164,979	SH	DFND	14	4,106	160,873	0
SCANSOURCE INC	COM	806037107	202	5,000	SH	DFND	16	0	5,000	0
SCHEIN HENRY INC	COM	806407102	17,136	112,951	SH	DFND	14	38,579	74,372	0
SCHEIN HENRY INC	COM	806407102	29	190	SH	DFND	16	0	190	0
SCHLUMBERGER LTD	COM	806857108	180,539	2,150,551	SH	DFND	14	668,964	1,481,587	0
SCHLUMBERGER LTD	COM	806857108	258	3,075	SH	DFND	16	0	3,075	0
SCHNITZER STL INDS	CL A	806882106	622	24,215	SH	DFND	10	24,215	0	0
SCHNITZER STL INDS	CL A	806882106	68	2,633	SH	DFND	14	2,633	0	0
SCHOLASTIC CORP	COM	807066105	2,434	51,257	SH	DFND	14	4,811	46,446	0
SCHULMAN A INC	COM	808194104	2,488	74,369	SH	DFND	14	5,138	69,231	0
SCHWAB CHARLES CORP NEW	COM	808513105	66,600	1,687,358	SH	DFND	14	560,777	1,126,581	0
SCHWAB CHARLES CORP NEW	COM	808513105	104	2,625	SH	DFND	16	0	2,625	0
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	13,451	295,439	SH	DFND	14	5,076	290,363	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	1,256	14,806	SH	DFND	10	14,806	0	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	25,867	305,036	SH	DFND	14	72,550	232,486	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	170	2,000	SH	DFND	16	0	2,000	0
SCICLONE PHARMACEUTICALS INC	COM	80862K104	1,245	115,297	SH	DFND	14	28,557	86,740	0
SCIENTIFIC GAMES CORP	CL A	80874P109	1,211	86,480	SH	DFND	14	8,137	78,343	0
SCOTTS MIRACLE GRO CO	CL A	810186106	2,519	26,368	SH	DFND	14	6,392	19,976	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	1,869	96,687	SH	DFND	14	9,491	87,196	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	212	2,975	SH	DFND	10	2,975	0	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	9,593	134,410	SH	DFND	14	46,329	88,081	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	12	175	SH	DFND	16	0	175	0
SEABOARD CORP	COM	811543107	2,992	757	SH	DFND	14	461	296	0
SEACHANGE INTL INC	COM	811699107	189	82,000	SH	DFND	10	82,000	0	0
SEACHANGE INTL INC	COM	811699107	5	2,000	SH	DFND	14	2,000	0	0
SEACOAST BKG CORP FLA	COM NEW	811707801	61	2,784	SH	DFND	14	2,784	0	0
SEACOAST BKG CORP FLA	COM NEW	811707801	159	7,200	SH	DFND	16	0	7,200	0
SEACOR HOLDINGS INC	COM	811904101	1,980	27,779	SH	DFND	14	2,834	24,945	0
SEALED AIR CORP NEW	COM	81211K100	12,453	274,668	SH	DFND	14	91,973	182,695	0
SEALED AIR CORP NEW	COM	81211K100	17	382	SH	DFND	16	0	382	0
SEATTLE GENETICS INC	COM	812578102	316	5,991	SH	DFND	14	5,891	100	0

SEAWORLD ENTMT INC	COM	81282V100	270	14,255	SH	DFND	10	14,255	0	0
SEAWORLD ENTMT INC	COM	81282V100	107	5,660	SH	DFND	14	5,660	0	0
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	41,516	551,200	SH	DFND	14	0	551,200	0
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	26,112	1,123,100	SH	DFND	14	0	1,123,100	0
SELECT COMFORT CORP	COM	81616X103	154	6,830	SH	DFND	10	6,830	0	0
SELECT COMFORT CORP	COM	81616X103	1,811	80,065	SH	DFND	14	7,195	72,870	0
SELECT INCOME REIT	COM SH BEN INT	81618T100	165	6,538	SH	DFND	10	6,538	0	0
SELECT INCOME REIT	COM SH BEN INT	81618T100	15,269	605,908	SH	DFND	14	37,880	568,028	0
SELECT MED HLDGS CORP	COM	81619Q105	226	17,072	SH	DFND	10	17,072	0	0
SELECT MED HLDGS CORP	COM	81619Q105	13,234	998,793	SH	DFND	14	20,818	977,975	0
SELECTIVE INS GROUP INC	COM	816300107	431	10,007	SH	DFND	10	10,007	0	0
SELECTIVE INS GROUP INC	COM	816300107	19,276	447,760	SH	DFND	14	10,304	437,456	0
SELECTIVE INS GROUP INC	COM	816300107	560	13,000	SH	DFND	16	0	13,000	0
SEMGROUP CORP	CL A	81663A105	258	6,183	SH	DFND	14	6,183	0	0
SEMGROUP CORP	CL A	81663A105	405	9,700	SH	DFND	18	0	9,700	0
SEMTECH CORP	COM	816850101	19,343	613,089	SH	DFND	14	125,554	487,535	0
SEMTECH CORP	COM	816850101	921	29,200	SH	DFND	16	0	29,200	0
SEMPRA ENERGY	COM	816851109	35,030	348,070	SH	DFND	14	117,251	230,819	0
SEMPRA ENERGY	COM	816851109	56	555	SH	DFND	16	0	555	0
SEMPRA ENERGY	COM	816851109	161	1,600	SH	DFND	18	0	1,600	0
SENECA FOODS CORP NEW	CL A	817070501	541	13,510	SH	DFND	14	1,300	12,210	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	46,373	2,449,714	SH	DFND	14	411,525	2,038,189	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	146	7,700	SH	DFND	16	0	7,700	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1,491	78,762	SH	DFND	3	0	78,762	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2,309	29,387	SH	DFND	14	8,305	21,082	0
SERVICE CORP INTL	COM	817565104	7,606	267,814	SH	DFND	14	24,363	243,451	0
SERVICE CORP INTL	COM	817565104	26	900	SH	DFND	16	0	900	0
SERVICENOW INC	COM	81762P102	409	5,500	SH	DFND	14	5,280	220	0
SERVISFIRST BANCSHARES INC	COM	81768T108	2,913	77,800	SH	DFND	14	6,420	71,380	0
SHELL MIDSTREAM PARTNERS L P	UNIT LTD INT	822634101	358	12,290	SH	DFND	10	12,290	0	0
SHERWIN WILLIAMS CO	COM	824348106	32,937	122,561	SH	DFND	14	40,269	82,292	0
SHERWIN WILLIAMS CO	COM	824348106	47	175	SH	DFND	16	0	175	0
SHERWIN WILLIAMS CO	COM	824348106	699	2,600	SH	DFND	18	0	2,600	0
SHOE CARNIVAL INC	COM	824889109	1,386	51,369	SH	DFND	14	2,491	48,878	0
SHORETEL INC	COM	825211105	484	67,662	SH	DFND	14	8,215	59,447	0
SHUTTERFLY INC	COM	82568P304	317	6,309	SH	DFND	10	6,309	0	0
SHUTTERFLY INC	COM	82568P304	6,608	131,687	SH	DFND	14	50,387	81,300	0
SHUTTERSTOCK INC	COM	825690100	348	7,319	SH	DFND	10	7,319	0	0
SHUTTERSTOCK INC	COM	825690100	2,973	62,560	SH	DFND	14	3,460	59,100	0
SIERRA BANCORP	COM	82620P102	1,410	53,044	SH	DFND	14	1,486	51,558	0
SIERRA BANCORP	COM	82620P102	16	600	SH	DFND	16	0	600	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	19,619	130,620	SH	DFND	14	35,164	95,456	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	14	90	SH	DFND	16	0	90	0
SILICON LABORATORIES INC	COM	826919102	16,623	255,733	SH	DFND	14	72,254	183,479	0
SILICON LABORATORIES INC	COM	826919102	481	7,400	SH	DFND	16	0	7,400	0
SILGAN HOLDINGS INC	COM	827048109	1,956	38,210	SH	DFND	14	4,855	33,355	0

SILVER SPRING NETWORKS INC	COM	82817Q103	848	63,720	SH	DFND	14	20,220	43,500	0
SILVER SPRING NETWORKS INC	COM	82817Q103	260	19,500	SH	DFND	16	0	19,500	0
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	6,889	110,842	SH	DFND	14	13,504	97,338	0
SIMON PPTY GROUP INC NEW	COM	828806109	716	4,030	SH	DFND	10	4,030	0	0
SIMON PPTY GROUP INC NEW	COM	828806109	119,802	674,293	SH	DFND	14	215,917	458,376	0
SIMON PPTY GROUP INC NEW	COM	828806109	373	2,100	SH	DFND	16	0	2,100	0
SIMON PPTY GROUP INC NEW	COM	828806109	145,318	817,907	SH	DFND	3	91,736	726,171	0
SIMPSON MANUFACTURING CO INC	COM	829073105	3,121	71,346	SH	DFND	14	7,188	64,158	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	4,243	127,221	SH	DFND	14	6,821	120,400	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	390	11,700	SH	DFND	16	0	11,700	0
SIRIUS XM HLDGS INC	COM	82968B103	563	126,544	SH	DFND	14	124,344	2,200	0
SIX FLAGS ENTMT CORP NEW	COM	83001A102	269	4,490	SH	DFND	14	4,490	0	0
SKECHERS U S A INC	CL A	830566105	27,229	1,107,762	SH	DFND	14	179,131	928,631	0
SKECHERS U S A INC	CL A	830566105	116	4,700	SH	DFND	16	0	4,700	0
SKECHERS U S A INC	CL A	830566105	248	10,100	SH	DFND	18	0	10,100	0
SKYWEST INC	COM	830879102	324	8,891	SH	DFND	10	8,891	0	0
SKYWEST INC	COM	830879102	21,336	585,363	SH	DFND	14	39,126	546,237	0
SKYWEST INC	COM	830879102	368	10,100	SH	DFND	16	0	10,100	0
SKYWORKS SOLUTIONS INC	COM	83088M102	26,095	349,518	SH	DFND	14	88,261	261,257	0
SKYWORKS SOLUTIONS INC	COM	83088M102	30	400	SH	DFND	16	0	400	0
SMITH & WESSON HLDG CORP	COM	831756101	38,435	1,823,279	SH	DFND	14	81,879	1,741,400	0
SMITH & WESSON HLDG CORP	COM	831756101	845	40,100	SH	DFND	16	0	40,100	0
SMITH A O	COM	831865209	10,539	222,586	SH	DFND	14	20,444	202,142	0
SMART & FINAL STORES INC	COM	83190B101	31	2,190	SH	DFND	14	2,190	0	0
SMART & FINAL STORES INC	COM	83190B101	120	8,510	SH	DFND	18	0	8,510	0
SMUCKER J M CO	COM NEW	832696405	36,158	282,355	SH	DFND	14	63,131	219,224	0
SMUCKER J M CO	COM NEW	832696405	380	2,965	SH	DFND	16	0	2,965	0
SNAP ON INC	COM	833034101	14,110	82,385	SH	DFND	14	28,053	54,332	0
SNAP ON INC	COM	833034101	24	140	SH	DFND	16	0	140	0
SNYDERS-LANCE INC	COM	833551104	2,038	53,162	SH	DFND	14	15,022	38,140	0
SONIC CORP	COM	835451105	2,082	78,521	SH	DFND	14	7,939	70,582	0
SONIC AUTOMOTIVE INC	CL A	83545G102	350	15,264	SH	DFND	10	15,264	0	0
SONIC AUTOMOTIVE INC	CL A	83545G102	5,569	243,190	SH	DFND	14	4,707	238,483	0
SONOCO PRODS CO	COM	835495102	4,101	77,811	SH	DFND	14	13,466	64,345	0
SOTHEBYS	COM	835898107	1,174	29,462	SH	DFND	14	8,878	20,584	0
SONUS NETWORKS INC	COM NEW	835916503	26	4,053	SH	DFND	14	4,053	0	0
SONUS NETWORKS INC	COM NEW	835916503	55	8,800	SH	DFND	16	0	8,800	0
SOUTH JERSEY INDS INC	COM	838518108	4,601	136,556	SH	DFND	14	13,782	122,774	0
SOUTH ST CORP	COM	840441109	1,444	16,520	SH	DFND	14	16,520	0	0
SOUTHERN CO	COM	842587107	68,098	1,384,395	SH	DFND	14	458,048	926,347	0
SOUTHERN CO	COM	842587107	108	2,205	SH	DFND	16	0	2,205	0
SOUTHERN COPPER CORP	COM	84265V105	185	5,799	SH	DFND	14	5,799	0	0
SOUTHERN COPPER CORP	COM	84265V105	226	7,070	SH	DFND	18	0	7,070	0
SOUTHSIDE BANCSHARES INC	COM	84470P109	185	4,899	SH	DFND	10	4,899	0	0
SOUTHSIDE BANCSHARES INC	COM	84470P109	1,697	45,036	SH	DFND	14	4,489	40,547	0
SOUTHWEST AIRLS CO	COM	844741108	706	14,160	SH	DFND	10	14,160	0	0

SOUTHWEST AIRLS CO	COM	844741108	195,510	3,922,744	SH	DFND	14	732,908	3,189,836	0
SOUTHWEST AIRLS CO	COM	844741108	1,414	28,365	SH	DFND	16	0	28,365	0
SOUTHWEST BANCORP INC OKLA	COM	844767103	800	27,577	SH	DFND	14	25,577	2,000	0
SOUTHWEST BANCORP INC OKLA	COM	844767103	122	4,200	SH	DFND	16	0	4,200	0
SOUTHWEST GAS CORP	COM	844895102	26,121	340,910	SH	DFND	14	113,792	227,118	0
SOUTHWEST GAS CORP	COM	844895102	1,019	13,300	SH	DFND	16	0	13,300	0
SOUTHWESTERN ENERGY CO	COM	845467109	12,042	1,112,962	SH	DFND	14	251,018	861,944	0
SOUTHWESTERN ENERGY CO	COM	845467109	10	950	SH	DFND	16	0	950	0
SPARTAN MTRS INC	COM	846819100	240	25,900	SH	DFND	10	25,900	0	0
SPARTAN MTRS INC	COM	846819100	22	2,380	SH	DFND	14	2,380	0	0
SPARTAN MTRS INC	COM	846819100	300	32,400	SH	DFND	16	0	32,400	0
SPARTANNASH CO	COM	847215100	23,723	599,987	SH	DFND	14	57,497	542,490	0
SPARTANNASH CO	COM	847215100	550	13,900	SH	DFND	16	0	13,900	0
SPECTRA ENERGY CORP	COM	847560109	42,804	1,041,712	SH	DFND	14	338,687	703,025	0
SPECTRA ENERGY CORP	COM	847560109	63	1,525	SH	DFND	16	0	1,525	0
SPECTRA ENERGY CORP	COM	847560109	637	15,500	SH	DFND	18	0	15,500	0
SPECTRA ENERGY PARTNERS LP	COM	84756N109	581	12,670	SH	DFND	10	12,670	0	0
SPECTRANETICS CORP	COM	84760C107	143	5,846	SH	DFND	10	5,846	0	0
SPECTRANETICS CORP	COM	84760C107	176	7,173	SH	DFND	14	4,073	3,100	0
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	834	188,316	SH	DFND	14	11,016	177,300	0
SPECTRUM BRANDS HLDGS INC	COM	84763R101	396	3,240	SH	DFND	14	600	2,640	0
SPEEDWAY MOTORSPORTS INC	COM	847788106	1,889	87,183	SH	DFND	14	1,693	85,490	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	75,196	1,288,707	SH	DFND	14	101,587	1,187,120	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	1,465	25,100	SH	DFND	16	0	25,100	0
SPIRIT AIRLS INC	COM	848577102	13,885	239,981	SH	DFND	14	19,881	220,100	0
SPIRE INC	COM	84857L101	6,021	93,277	SH	DFND	14	8,695	84,582	0
SPIRIT RLTY CAP INC NEW	COM	84860W102	2,031	187,014	SH	DFND	14	27,714	159,300	0
SPIRIT RLTY CAP INC NEW	COM	84860W102	130	12,000	SH	DFND	16	0	12,000	0
SPLUNK INC	COM	848637104	173	3,375	SH	DFND	10	3,375	0	0
SPLUNK INC	COM	848637104	227	4,440	SH	DFND	14	4,020	420	0
SPOK HLDGS INC	COM	84863T106	1,296	62,447	SH	DFND	14	2,537	59,910	0
SPRINT CORP	COM SER 1	85207U105	398	47,245	SH	DFND	14	46,114	1,131	0
SPROUTS FMRS MKT INC	COM	85208M102	1,382	73,030	SH	DFND	14	13,270	59,760	0
SQUARE INC	CL A	852234103	331	24,294	SH	DFND	10	24,294	0	0
SQUARE INC	CL A	852234103	35	2,600	SH	DFND	14	2,600	0	0
STAGE STORES INC	COM NEW	85254C305	186	42,530	SH	DFND	14	4,645	37,885	0
STAG INDL INC	COM	85254J102	187	7,855	SH	DFND	14	7,855	0	0
STAG INDL INC	COM	85254J102	930	38,953	SH	DFND	3	0	38,953	0
STAMPS COM INC	COM NEW	852857200	3,166	27,618	SH	DFND	14	2,929	24,689	0
STANDARD MTR PRODS INC	COM	853666105	5,598	105,177	SH	DFND	14	70,533	34,644	0
STANDEX INTL CORP	COM	854231107	2,467	28,086	SH	DFND	14	2,278	25,808	0
STANLEY BLACK & DECKER INC	COM	854502101	123,598	1,077,666	SH	DFND	14	182,009	895,657	0
STANLEY BLACK & DECKER INC	COM	854502101	1,161	10,125	SH	DFND	16	0	10,125	0
STAPLES INC	COM	855030102	24,704	2,729,721	SH	DFND	14	430,155	2,299,566	0

STAPLES INC	COM	855030102	10	1,160	SH	DFND	16	0	1,160	0
STARBUCKS CORP	COM	855244109	111,778	2,013,287	SH	DFND	14	682,272	1,331,015	0
STARBUCKS CORP	COM	855244109	175	3,160	SH	DFND	16	0	3,160	0
STARBUCKS CORP	COM	855244109	242	4,350	SH	DFND	18	0	4,350	0
STATE AUTO FINL CORP	COM	855707105	1,702	63,499	SH	DFND	14	1,840	61,659	0
STARWOOD PTY TR INC	COM	85571B105	9,329	425,033	SH	DFND	14	37,533	387,500	0
STATE NATL COS INC	COM	85711T305	53	3,860	SH	DFND	14	3,860	0	0
STATE NATL COS INC	COM	85711T305	89	6,400	SH	DFND	16	0	6,400	0
STATE STR CORP	COM	857477103	104,174	1,340,373	SH	DFND	14	362,268	978,105	0
STATE STR CORP	COM	857477103	1,162	14,950	SH	DFND	16	0	14,950	0
STEEL DYNAMICS INC	COM	858119100	118,148	3,320,619	SH	DFND	14	505,915	2,814,704	0
STEEL DYNAMICS INC	COM	858119100	1,085	30,500	SH	DFND	16	0	30,500	0
STEELCASE INC	CL A	858155203	528	29,512	SH	DFND	10	29,512	0	0
STEELCASE INC	CL A	858155203	26,349	1,472,028	SH	DFND	14	438,278	1,033,750	0
STEELCASE INC	CL A	858155203	1,029	57,500	SH	DFND	16	0	57,500	0
STEIN MART INC	COM	858375108	405	73,978	SH	DFND	14	4,426	69,552	0
STEPAN CO	COM	858586100	615	7,545	SH	DFND	10	7,545	0	0
STEPAN CO	COM	858586100	18,151	222,761	SH	DFND	14	12,412	210,349	0
STEPAN CO	COM	858586100	407	5,000	SH	DFND	16	0	5,000	0
STERICYCLE INC	COM	858912108	9,204	119,476	SH	DFND	14	40,604	78,872	0
STERICYCLE INC	COM	858912108	15	190	SH	DFND	16	0	190	0
STERLING BANCORP DEL	COM	85917A100	5,263	224,904	SH	DFND	14	22,752	202,152	0
STEWART INFORMATION SVCS COR	COM	860372101	2,588	56,164	SH	DFND	14	20,070	36,094	0
STIFEL FINL CORP	COM	860630102	15,395	308,204	SH	DFND	14	12,181	296,023	0
STILLWATER MNG CO	COM	86074Q102	3,337	207,164	SH	DFND	14	20,434	186,730	0
STOCK YDS BANCORP INC	COM	861025104	1,323	28,172	SH	DFND	14	2,355	25,817	0
STONERIDGE INC	COM	86183P102	1,473	83,292	SH	DFND	14	2,892	80,400	0
STONERIDGE INC	COM	86183P102	283	16,000	SH	DFND	18	0	16,000	0
STORE CAP CORP	COM	862121100	143	5,800	SH	DFND	14	5,800	0	0
STORE CAP CORP	COM	862121100	35,382	1,431,892	SH	DFND	3	204,215	1,227,677	0
STRATTEC SEC CORP	COM	863111100	226	5,600	SH	DFND	10	5,600	0	0
STRATTEC SEC CORP	COM	863111100	736	18,258	SH	DFND	14	530	17,728	0
STRAYER ED INC	COM	863236105	1,596	19,793	SH	DFND	14	3,291	16,502	0
STRYKER CORP	COM	863667101	52,708	439,929	SH	DFND	14	147,850	292,079	0
STRYKER CORP	COM	863667101	82	685	SH	DFND	16	0	685	0
STURM RUGER & CO INC	COM	864159108	7,549	143,252	SH	DFND	14	21,794	121,458	0
SUFFOLK BANCORP	COM	864739107	618	14,423	SH	DFND	14	14,423	0	0
SUCAMPO PHARMACEUTICALS INC	CL A	864909106	78	5,793	SH	DFND	10	5,793	0	0
SUCAMPO PHARMACEUTICALS INC	CL A	864909106	3,482	256,953	SH	DFND	14	3,453	253,500	0
SUMMIT HOTEL PPTYS	COM	866082100	10,727	669,190	SH	DFND	14	155,130	514,060	0
SUMMIT HOTEL PPTYS	COM	866082100	760	47,400	SH	DFND	16	0	47,400	0
SUMMIT MATLS INC	CL A	86614U100	346	14,559	SH	DFND	10	14,559	0	0
SUMMIT MATLS INC	CL A	86614U100	224	9,405	SH	DFND	14	9,405	0	0
SUN CMNTYS INC	COM	866674104	338	4,417	SH	DFND	14	4,417	0	0
SUN CMNTYS INC	COM	866674104	52,972	691,445	SH	DFND	3	102,894	588,551	0
SUNCOKE ENERGY INC	COM	86722A103	1,677	147,850	SH	DFND	14	10,423	137,427	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	377	24,744	SH	DFND	14	24,744	0	0

SUNSTONE HOTEL INVS INC NEW	COM	867892101	41,240	2,704,231	SH	DFND	3	377,430	2,326,801	0
SUNTRUST BKS INC	COM	867914103	1,588	28,960	SH	DFND	10	28,960	0	0
SUNTRUST BKS INC	COM	867914103	100,613	1,834,325	SH	DFND	14	287,810	1,546,515	0
SUNTRUST BKS INC	COM	867914103	714	13,022	SH	DFND	16	0	13,022	0
SUPER MICRO COMPUTER INC	COM	86800U104	319	11,374	SH	DFND	10	11,374	0	0
SUPER MICRO COMPUTER INC	COM	86800U104	6,105	217,663	SH	DFND	14	44,923	172,740	0
SUPERIOR ENERGY SVCS INC	COM	868157108	265	15,712	SH	DFND	10	15,712	0	0
SUPERIOR ENERGY SVCS INC	COM	868157108	1,482	87,822	SH	DFND	14	20,342	67,480	0
SUPERIOR ENERGY SVCS INC	COM	868157108	268	15,900	SH	DFND	18	0	15,900	0
SUPERIOR INDS INTL INC	COM	868168105	213	8,100	SH	DFND	10	8,100	0	0
SUPERIOR INDS INTL INC	COM	868168105	1,212	45,986	SH	DFND	14	4,176	41,810	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	221	8,749	SH	DFND	10	8,749	0	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	6,145	243,350	SH	DFND	14	46,590	196,760	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	543	21,500	SH	DFND	16	0	21,500	0
SUPERVALU INC	COM	868536103	2,152	460,761	SH	DFND	14	45,053	415,708	0
SUPERVALU INC	COM	868536103	104	22,260	SH	DFND	18	0	22,260	0
SUPREME INDS INC	CL A	868607102	1,409	89,740	SH	DFND	14	10,010	79,730	0
SUPREME INDS INC	CL A	868607102	553	35,200	SH	DFND	16	0	35,200	0
SURGICAL CARE AFFILIATES INC	COM	86881L106	2,198	47,500	SH	DFND	14	4,550	42,950	0
SURMODICS INC	COM	868873100	1,063	41,852	SH	DFND	14	2,644	39,208	0
SURMODICS INC	COM	868873100	168	6,600	SH	DFND	16	0	6,600	0
SWIFT TRANSN CO	CL A	87074U101	102	4,202	SH	DFND	10	4,202	0	0
SWIFT TRANSN CO	CL A	87074U101	177	7,264	SH	DFND	14	7,264	0	0
SYKES ENTERPRISES INC	COM	871237103	5,266	182,453	SH	DFND	14	21,231	161,222	0
SYKES ENTERPRISES INC	COM	871237103	430	14,900	SH	DFND	16	0	14,900	0
SYMANTEC CORP	COM	871503108	24,379	1,020,452	SH	DFND	14	285,629	734,823	0
SYMANTEC CORP	COM	871503108	657	27,482	SH	DFND	16	0	27,482	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	557	14,540	SH	DFND	10	14,540	0	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	2,781	72,607	SH	DFND	14	7,387	65,220	0
SYNAPTICS INC	COM	87157D109	342	6,381	SH	DFND	10	6,381	0	0
SYNAPTICS INC	COM	87157D109	1,417	26,450	SH	DFND	14	6,499	19,951	0
SYNOPSYS INC	COM	871607107	48,160	818,220	SH	DFND	14	157,679	660,541	0
SYNOPSYS INC	COM	871607107	224	3,800	SH	DFND	16	0	3,800	0
SYNOVUS FINL CORP	COM NEW	87161C501	392	9,534	SH	DFND	10	9,534	0	0
SYNOVUS FINL CORP	COM NEW	87161C501	29,401	715,699	SH	DFND	14	137,643	578,056	0
SYNOVUS FINL CORP	COM NEW	87161C501	168	4,100	SH	DFND	16	0	4,100	0
SYNNEX CORP	COM	87162W100	44,299	366,050	SH	DFND	14	96,861	269,189	0
SYNNEX CORP	COM	87162W100	1,437	11,870	SH	DFND	16	0	11,870	0
SYNERGY PHARMACEUTICALS DEL	COM NEW	871639308	77	12,630	SH	DFND	14	12,630	0	0
SYNERGY RES CORP	COM	87164P103	756	84,842	SH	DFND	10	84,842	0	0
SYNERGY RES CORP	COM	87164P103	3,057	343,130	SH	DFND	14	33,760	309,370	0
SYNCHRONY FINL	COM	87165B103	180,979	4,989,766	SH	DFND	14	917,798	4,071,968	0
SYNCHRONY FINL	COM	87165B103	1,431	39,449	SH	DFND	16	0	39,449	0
SYSCO CORP	COM	871829107	40,326	728,292	SH	DFND	14	243,196	485,096	0

SYSCO CORP	COM	871829107	58	1,050	SH	DFND	16	0	1,050	0
TCF FINL CORP	COM	872275102	33,892	1,730,090	SH	DFND	14	352,674	1,377,416	0
TCF FINL CORP	COM	872275102	188	9,600	SH	DFND	16	0	9,600	0
TC PIPELINES LP	UT COM LTD PRT	87233Q108	470	7,980	SH	DFND	10	7,980	0	0
TD AMERITRADE HLDG CORP	COM	87236Y108	768	17,616	SH	DFND	14	17,236	380	0
TCP CAP CORP	COM	87238Q103	673	39,828	SH	DFND	10	39,828	0	0
TCP CAP CORP	COM	87238Q103	29	1,700	SH	DFND	14	1,700	0	0
TJX COS INC NEW	COM	872540109	84,125	1,119,731	SH	DFND	14	495,130	624,601	0
TJX COS INC NEW	COM	872540109	107	1,430	SH	DFND	16	0	1,430	0
TJX COS INC NEW	COM	872540109	195	2,600	SH	DFND	18	0	2,600	0
T MOBILE US INC	COM	872590104	2,537	44,110	SH	DFND	14	23,000	21,110	0
TRI POINTE GROUP INC	COM	87265H109	30,790	2,682,060	SH	DFND	14	418,490	2,263,570	0
TRI POINTE GROUP INC	COM	87265H109	668	58,200	SH	DFND	16	0	58,200	0
TTM TECHNOLOGIESINC	COM	87305R109	10,283	754,418	SH	DFND	14	21,124	733,294	0
TAHOE RES INC	COM	873868103	187	19,800	SH	DFND	14	13,500	6,300	0
TAHOE RES INC	COM	873868103	55	5,800	SH	DFND	16	0	5,800	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	5,420	188,512	SH	DFND	14	0	188,512	0
TAILORED BRANDS INC	COM	87403A107	6,286	246,018	SH	DFND	14	8,192	237,826	0
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	7,341	148,932	SH	DFND	14	15,028	133,904	0
TANGER FACTORY OUTLET CTRS I	COM	875465106	3,123	87,285	SH	DFND	14	13,697	73,588	0
TANGOE INC	COM	87582Y108	312	39,592	SH	DFND	14	3,622	35,970	0
TARGET CORP	COM	87612E106	1,445	20,010	SH	DFND	10	20,010	0	0
TARGET CORP	COM	87612E106	182,366	2,524,799	SH	DFND	14	446,820	2,077,979	0
TARGET CORP	COM	87612E106	1,509	20,895	SH	DFND	16	0	20,895	0
TARGET CORP	COM	87612E106	163	2,250	SH	DFND	18	0	2,250	0
TARGA RES CORP	COM	87612G101	568	10,122	SH	DFND	14	10,022	100	0
TARGA RES CORP	COM	87612G101	953	17,000	SH	DFND	18	0	17,000	0
TASER INTL INC	COM	87651B104	4,308	177,713	SH	DFND	14	97,133	80,580	0
TATA MTRS LTD	SPONSORED ADR	876568502	111	3,233	SH	DFND	10	3,233	0	0
TATA MTRS LTD	SPONSORED ADR	876568502	17,030	495,200	SH	DFND	14	0	495,200	0
TATA MTRS LTD	SPONSORED ADR	876568502	3,191	92,800	SH	DFND	16	0	92,800	0
TAUBMAN CTRS INC	COM	876664103	17,769	240,352	SH	DFND	14	51,494	188,858	0
TAUBMAN CTRS INC	COM	876664103	155	2,100	SH	DFND	16	0	2,100	0
TAUBMAN CTRS INC	COM	876664103	59,630	806,569	SH	DFND	3	88,576	717,993	0
TAYLOR MORRISON HOME CORP	CL A	87724P106	9,159	475,560	SH	DFND	14	106,260	369,300	0
TEAM INC	COM	878155100	463	11,789	SH	DFND	10	11,789	0	0
TEAM INC	COM	878155100	1,977	50,362	SH	DFND	14	4,942	45,420	0
TEAM HEALTH HOLDINGS INC	COM	87817A107	314	7,233	SH	DFND	14	7,233	0	0
TECH DATA CORP	COM	878237106	417	4,926	SH	DFND	10	4,926	0	0
TECH DATA CORP	COM	878237106	17,848	210,770	SH	DFND	14	60,341	150,429	0
TECH DATA CORP	COM	878237106	652	7,700	SH	DFND	16	0	7,700	0
TECHTARGET INC	COM	87874R100	279	32,700	SH	DFND	10	32,700	0	0
TECHTARGET INC	COM	87874R100	19	2,252	SH	DFND	14	2,252	0	0
TEGNA INC	COM	87901J105	71,335	3,334,958	SH	DFND	14	719,538	2,615,420	0
TEGNA INC	COM	87901J105	242	11,300	SH	DFND	16	0	11,300	0
TELADOC INC	COM	87918A105	21	1,270	SH	DFND	14	1,270	0	0
TELADOC INC	COM	87918A105	5,453	330,500	SH	DFND	18	0	330,500	0

TELEDYNE TECHNOLOGIES INC	COM	879360105	2,715	22,074	SH	DFND	14	6,291	15,783	0
TELEFLEX INC	COM	879369106	26,482	164,330	SH	DFND	14	35,473	128,857	0
TELEFLEX INC	COM	879369106	110	680	SH	DFND	16	0	680	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	25,424	880,623	SH	DFND	14	194,972	685,651	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	525	18,200	SH	DFND	16	0	18,200	0
TELENAV INC	COM	879455103	452	64,100	SH	DFND	10	64,100	0	0
TELENAV INC	COM	879455103	23	3,235	SH	DFND	14	3,235	0	0
TELETECH HOLDINGS INC	COM	879939106	538	17,632	SH	DFND	10	17,632	0	0
TELETECH HOLDINGS INC	COM	879939106	1,366	44,799	SH	DFND	14	3,132	41,667	0
TEMPUR SEALY INTL INC	COM	88023U101	1,987	29,097	SH	DFND	14	6,486	22,611	0
TEMPUR SEALY INTL INC	COM	88023U101	321	4,700	SH	DFND	18	0	4,700	0
TENET HEALTHCARE CORP	COM NEW	88033G407	678	45,720	SH	DFND	14	10,587	35,133	0
TENNANT CO	COM	880345103	2,254	31,657	SH	DFND	14	3,177	28,480	0
TENNECO INC	COM	880349105	18,495	296,069	SH	DFND	14	37,869	258,200	0
TENNECO INC	COM	880349105	962	15,400	SH	DFND	16	0	15,400	0
TERADATA CORP DEL	COM	88076W103	503	18,507	SH	DFND	10	18,507	0	0
TERADATA CORP DEL	COM	88076W103	4,817	177,276	SH	DFND	14	57,255	120,021	0
TERADATA CORP DEL	COM	88076W103	7	275	SH	DFND	16	0	275	0
TERADYNE INC	COM	880770102	230	9,062	SH	DFND	10	9,062	0	0
TERADYNE INC	COM	880770102	28,121	1,107,107	SH	DFND	14	244,993	862,114	0
TERADYNE INC	COM	880770102	170	6,700	SH	DFND	16	0	6,700	0
TEREX CORP NEW	COM	880779103	1,935	61,372	SH	DFND	14	14,297	47,075	0
TERNIUM SA	SPON ADR	880890108	359	14,870	SH	DFND	10	14,870	0	0
TERNIUM SA	SPON ADR	880890108	14	572	SH	DFND	14	516	56	0
TERRAFORM GLOBAL INC	CL A	88104M101	102	25,870	SH	DFND	14	25,870	0	0
TESARO INC	COM	881569107	322	2,397	SH	DFND	10	2,397	0	0
TESARO INC	COM	881569107	398	2,960	SH	DFND	14	2,960	0	0
TESCO CORP	COM	88157K101	645	78,162	SH	DFND	14	6,802	71,360	0
TESORO CORP	COM	881609101	691	7,905	SH	DFND	10	7,905	0	0
TESORO CORP	COM	881609101	113,655	1,299,655	SH	DFND	14	213,811	1,085,844	0
TESORO CORP	COM	881609101	1,045	11,955	SH	DFND	16	0	11,955	0
TESORO CORP	COM	881609101	612	7,000	SH	DFND	18	0	7,000	0
TESLA MTRS INC	COM	88160R101	1,571	7,351	SH	DFND	14	7,011	340	0
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	2,804	77,343	SH	DFND	14	74,391	2,952	0
TETRA TECHNOLOGIES INC DEL	COM	88162F105	957	190,730	SH	DFND	14	15,481	175,249	0
TETRA TECH INC NEW	COM	88162G103	4,363	101,120	SH	DFND	14	10,176	90,944	0
TESSERA HLDG CORP	COM	88166T101	20,042	453,435	SH	DFND	14	32,018	421,417	0
TESSERA HLDG CORP	COM	88166T101	168	3,800	SH	DFND	16	0	3,800	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	298	3,799	SH	DFND	10	3,799	0	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	8,939	114,012	SH	DFND	14	37,362	76,650	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	381	4,860	SH	DFND	18	0	4,860	0
TEXAS INSTRS INC	COM	882508104	434	5,950	SH	DFND	10	5,950	0	0
TEXAS INSTRS INC	COM	882508104	247,375	3,390,094	SH	DFND	14	699,651	2,690,443	0
TEXAS INSTRS INC	COM	882508104	2,004	27,465	SH	DFND	16	0	27,465	0
TEXAS ROADHOUSE INC	COM	882681109	37,622	779,892	SH	DFND	14	130,514	649,378	0
TEXAS ROADHOUSE INC	COM	882681109	1,037	21,500	SH	DFND	16	0	21,500	0

TEXTRON INC	COM	883203101	29,994	617,672	SH	DFND	14	136,090	481,582	0
TEXTRON INC	COM	883203101	67	1,385	SH	DFND	16	0	1,385	0
THERAPEUTICSMD INC	COM	88338N107	86	14,860	SH	DFND	14	14,860	0	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	153,441	1,087,461	SH	DFND	14	270,836	816,625	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	913	6,470	SH	DFND	16	0	6,470	0
THOMSON REUTERS CORP	COM	884903105	870	19,870	SH	DFND	14	19,870	0	0
THOR INDS INC	COM	885160101	1,282	12,809	SH	DFND	10	12,809	0	0
THOR INDS INC	COM	885160101	58,506	584,770	SH	DFND	14	76,428	508,342	0
THOR INDS INC	COM	885160101	659	6,590	SH	DFND	16	0	6,590	0
3-D SYS CORP DEL	COM NEW	88554D205	881	66,302	SH	DFND	14	18,922	47,380	0
3M CO	COM	88579Y101	226,878	1,270,528	SH	DFND	14	351,751	918,777	0
3M CO	COM	88579Y101	1,664	9,320	SH	DFND	16	0	9,320	0
TIDEWATER INC	COM	886423102	271	79,587	SH	DFND	14	7,332	72,255	0
TIER REIT INC	COM NEW	88650V208	1,849	106,300	SH	DFND	14	62,300	44,000	0
TIFFANY & CO NEW	COM	886547108	11,588	149,664	SH	DFND	14	51,099	98,565	0
TIFFANY & CO NEW	COM	886547108	19	250	SH	DFND	16	0	250	0
TILE SHOP HLDGS INC	COM	88677Q109	1,095	56,020	SH	DFND	14	5,300	50,720	0
TILLYS INC	CL A	886885102	1,917	145,310	SH	DFND	14	18,400	126,910	0
TILLYS INC	CL A	886885102	327	24,800	SH	DFND	16	0	24,800	0
TIME INC NEW	COM	887228104	15,587	873,234	SH	DFND	14	81,374	791,860	0
TIME WARNER INC	COM NEW	887317303	104,151	1,078,950	SH	DFND	14	366,521	712,429	0
TIME WARNER INC	COM NEW	887317303	162	1,676	SH	DFND	16	0	1,676	0
TIME WARNER INC	COM NEW	887317303	241	2,500	SH	DFND	18	0	2,500	0
TIMKEN CO	COM	887389104	1,619	40,778	SH	DFND	14	9,300	31,478	0
TIMKENSTEEL CORP	COM	887399103	1,609	103,937	SH	DFND	14	44,038	59,899	0
TITAN INTL INC ILL	COM	88830M102	375	33,417	SH	DFND	10	33,417	0	0
TITAN INTL INC ILL	COM	88830M102	835	74,495	SH	DFND	14	7,145	67,350	0
TIVO CORP	COM	88870P106	4,281	204,833	SH	DFND	14	20,145	184,688	0
TOLL BROTHERS INC	COM	889478103	4,378	141,211	SH	DFND	14	20,113	121,098	0
TOMPKINS FINANCIAL CORPORATI	COM	890110109	246	2,597	SH	DFND	10	2,597	0	0
TOMPKINS FINANCIAL CORPORATI	COM	890110109	2,016	21,325	SH	DFND	14	2,382	18,943	0
TOOTSIE ROLL INDS INC	COM	890516107	441	11,098	SH	DFND	14	3,236	7,862	0
TOPBUILD CORP	COM	89055F103	2,341	65,745	SH	DFND	14	7,069	58,676	0
TORCHMARK CORP	COM	891027104	11,390	154,416	SH	DFND	14	52,175	102,241	0
TORCHMARK CORP	COM	891027104	17	237	SH	DFND	16	0	237	0
TORO CO	COM	891092108	28,953	517,482	SH	DFND	14	123,126	394,356	0
TORO CO	COM	891092108	182	3,260	SH	DFND	16	0	3,260	0
TOWER INTL INC	COM	891826109	8,846	312,031	SH	DFND	14	16,542	295,489	0
TOWER INTL INC	COM	891826109	62	2,200	SH	DFND	16	0	2,200	0
TOTAL SYS SVCS INC	COM	891906109	23,263	474,472	SH	DFND	14	82,004	392,468	0
TOTAL SYS SVCS INC	COM	891906109	262	5,350	SH	DFND	16	0	5,350	0
TOWNEBANK PORTSMOUTH VA	COM	89214P109	223	6,715	SH	DFND	14	6,715	0	0
TRACTOR SUPPLY CO	COM	892356106	14,035	185,131	SH	DFND	14	63,312	121,819	0
TRACTOR SUPPLY CO	COM	892356106	23	300	SH	DFND	16	0	300	0
TRANSDIGM GROUP INC	COM	893641100	17,491	70,256	SH	DFND	14	23,543	46,713	0
TRANSDIGM GROUP INC	COM	893641100	29	115	SH	DFND	16	0	115	0

TRANSUNION	COM	89400J107	313	10,110	SH	DFND	10	10,110	0	0
TRANSUNION	COM	89400J107	118	3,800	SH	DFND	14	3,800	0	0
TRAVELERS COMPANIES INC	COM	89417E109	970	7,920	SH	DFND	10	7,920	0	0
TRAVELERS COMPANIES INC	COM	89417E109	80,016	653,617	SH	DFND	14	167,137	486,480	0
TRAVELERS COMPANIES INC	COM	89417E109	78	634	SH	DFND	16	0	634	0
TRECORA RES	COM	894648104	317	22,895	SH	DFND	14	2,270	20,625	0
TREDEGAR CORP	COM	894650100	69	2,868	SH	DFND	10	2,868	0	0
TREDEGAR CORP	COM	894650100	2,872	119,666	SH	DFND	14	4,204	115,462	0
TREEHOUSE FOODS INC	COM	89469A104	2,378	32,944	SH	DFND	14	7,686	25,258	0
TREEHOUSE FOODS INC	COM	89469A104	233	3,230	SH	DFND	18	0	3,230	0
TREX CO INC	COM	89531P105	3,671	57,000	SH	DFND	14	5,260	51,740	0
TREVENA INC	COM	89532E109	87	14,880	SH	DFND	14	2,780	12,100	0
TRICO BANCSHARES	COM	896095106	2,900	84,848	SH	DFND	14	2,198	82,650	0
TRIMAS CORP	COM NEW	896215209	1,578	67,131	SH	DFND	14	14,331	52,800	0
TRIMBLE INC	COM	896239100	4,385	145,438	SH	DFND	14	32,214	113,224	0
TRINET GROUP INC	COM	896288107	213	8,321	SH	DFND	10	8,321	0	0
TRINET GROUP INC	COM	896288107	309	12,050	SH	DFND	14	8,350	3,700	0
TRINITY INDS INC	COM	896522109	198	7,150	SH	DFND	10	7,150	0	0
TRINITY INDS INC	COM	896522109	11,961	430,869	SH	DFND	14	56,039	374,830	0
TRINITY INDS INC	COM	896522109	78	2,800	SH	DFND	16	0	2,800	0
TRIPLE-S MGMT CORP	CL B	896749108	3,524	170,256	SH	DFND	14	1,523	168,733	0
TRISTATE CAP HLDGS INC	COM	89678F100	774	35,020	SH	DFND	14	1,920	33,100	0
TRISTATE CAP HLDGS INC	COM	89678F100	66	3,000	SH	DFND	16	0	3,000	0
TRIUMPH GROUP INC NEW	COM	896818101	199	7,520	SH	DFND	10	7,520	0	0
TRIUMPH GROUP INC NEW	COM	896818101	4,724	178,257	SH	DFND	14	8,916	169,341	0
TRIUMPH GROUP INC NEW	COM	896818101	267	10,070	SH	DFND	18	0	10,070	0
TRIPADVISOR INC	COM	896945201	7,291	157,230	SH	DFND	14	52,417	104,813	0
TRIPADVISOR INC	COM	896945201	13	275	SH	DFND	16	0	275	0
TRONC INC	COM	89703P107	343	24,720	SH	DFND	14	20,820	3,900	0
TRUEBLUE INC	COM	89785X101	370	15,002	SH	DFND	10	15,002	0	0
TRUEBLUE INC	COM	89785X101	6,014	243,978	SH	DFND	14	7,137	236,841	0
TRUEBLUE INC	COM	89785X101	177	7,200	SH	DFND	16	0	7,200	0
TRUSTCO BK CORP N Y	COM	898349105	2,851	325,856	SH	DFND	14	62,079	263,777	0
TRUSTMARK CORP	COM	898402102	5,423	152,120	SH	DFND	14	11,857	140,263	0
TUESDAY MORNING CORP	COM NEW	899035505	407	75,446	SH	DFND	14	6,926	68,520	0
TUPPERWARE BRANDS CORP	COM	899896104	538	10,233	SH	DFND	10	10,233	0	0
TUPPERWARE BRANDS CORP	COM	899896104	16,868	320,554	SH	DFND	14	24,020	296,534	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	65,357	2,330,848	SH	DFND	14	627,871	1,702,977	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	331	11,810	SH	DFND	16	0	11,810	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	207	7,400	SH	DFND	18	0	7,400	0
TWENTY FIRST CENTY FOX INC	CL B	90130A200	58,243	2,137,373	SH	DFND	14	486,850	1,650,523	0
TWENTY FIRST CENTY FOX INC	CL B	90130A200	976	35,800	SH	DFND	16	0	35,800	0
TWITTER INC	COM	90184L102	372	22,825	SH	DFND	10	22,825	0	0
TWITTER INC	COM	90184L102	374	22,950	SH	DFND	14	22,150	800	0
TWO HBRS INVT CORP	COM	90187B101	6,336	726,644	SH	DFND	14	67,644	659,000	0
II VI INC	COM	902104108	2,783	93,845	SH	DFND	14	9,803	84,042	0

2U INC	COM	90214J101	192	6,358	SH	DFND	10	6,358	0	0
2U INC	COM	90214J101	121	4,010	SH	DFND	14	4,010	0	0
TYLER TECHNOLOGIES INC	COM	902252105	2,808	19,670	SH	DFND	14	4,546	15,124	0
TYSON FOODS INC	CL A	902494103	1,742	28,250	SH	DFND	10	28,250	0	0
TYSON FOODS INC	CL A	902494103	138,846	2,251,077	SH	DFND	14	379,162	1,871,915	0
TYSON FOODS INC	CL A	902494103	1,332	21,600	SH	DFND	16	0	21,600	0
TYSON FOODS INC	CL A	902494103	80	1,300	SH	DFND	18	0	1,300	0
UDR INC	COM	902653104	13,361	366,249	SH	DFND	14	125,073	241,176	0
UDR INC	COM	902653104	18	500	SH	DFND	16	0	500	0
UGI CORP NEW	COM	902681105	91,828	1,992,787	SH	DFND	14	342,163	1,650,624	0
UGI CORP NEW	COM	902681105	1,461	31,700	SH	DFND	16	0	31,700	0
UMB FINL CORP	COM	902788108	503	6,519	SH	DFND	10	6,519	0	0
UMB FINL CORP	COM	902788108	2,109	27,346	SH	DFND	14	7,869	19,477	0
US BANCORP DEL	COM NEW	902973304	142,547	2,774,914	SH	DFND	14	805,177	1,969,737	0
US BANCORP DEL	COM NEW	902973304	177	3,454	SH	DFND	16	0	3,454	0
USANA HEALTH SCIENCES INC	COM	90328M107	601	9,818	SH	DFND	10	9,818	0	0
USANA HEALTH SCIENCES INC	COM	90328M107	2,888	47,188	SH	DFND	14	18,108	29,080	0
U S G CORP	COM NEW	903293405	12,762	441,882	SH	DFND	14	20,582	421,300	0
U S CONCRETE INC	COM NEW	90333L201	1,626	24,830	SH	DFND	14	2,720	22,110	0
U S PHYSICAL THERAPY INC	COM	90337L108	1,613	22,980	SH	DFND	14	3,490	19,490	0
U S SILICA HLDGS INC	COM	90346E103	6,864	121,100	SH	DFND	14	10,090	111,010	0
U S SILICA HLDGS INC	COM	90346E103	102	1,800	SH	DFND	18	0	1,800	0
UBIQUITI NETWORKS INC	COM	90347A100	681	11,789	SH	DFND	14	4,589	7,200	0
ULTA SALON COSMETCS & FRAG I	COM	90384S303	27,848	109,235	SH	DFND	14	27,849	81,386	0
ULTA SALON COSMETCS & FRAG I	COM	90384S303	266	1,045	SH	DFND	16	0	1,045	0
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	3,093	16,964	SH	DFND	14	3,922	13,042	0
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	139	760	SH	DFND	18	0	760	0
ULTRA CLEAN HLDGS INC	COM	90385V107	1,338	137,960	SH	DFND	14	65,360	72,600	0
ULTRA CLEAN HLDGS INC	COM	90385V107	64	6,600	SH	DFND	16	0	6,600	0
ULTRAGENYX PHARMACEUTICAL IN	COM	90400D108	243	3,460	SH	DFND	14	3,460	0	0
ULTRATECH INC	COM	904034105	968	40,350	SH	DFND	14	3,982	36,368	0
UMPQUA HLDGS CORP	COM	904214103	28,626	1,524,259	SH	DFND	14	84,164	1,440,095	0
UMPQUA HLDGS CORP	COM	904214103	68	3,600	SH	DFND	16	0	3,600	0
UNDER ARMOUR INC	CL A	904311107	7,369	253,668	SH	DFND	14	90,718	162,950	0
UNDER ARMOUR INC	CL A	904311107	10	340	SH	DFND	16	0	340	0
UNDER ARMOUR INC	CL A	904311107	137	4,700	SH	DFND	18	0	4,700	0
UNDER ARMOUR INC	CL C	904311206	5,973	237,324	SH	DFND	14	74,649	162,675	0
UNDER ARMOUR INC	CL C	904311206	9	343	SH	DFND	16	0	343	0
UNIFI INC	COM NEW	904677200	141	4,324	SH	DFND	10	4,324	0	0
UNIFI INC	COM NEW	904677200	2,844	87,161	SH	DFND	14	2,581	84,580	0
UNIFIRST CORP MASS	COM	904708104	3,828	26,648	SH	DFND	14	2,713	23,935	0
UNION BANKSHARES CORP NEW	COM	90539J109	307	8,589	SH	DFND	10	8,589	0	0
UNION BANKSHARES CORP NEW	COM	90539J109	5,847	163,611	SH	DFND	14	48,810	114,801	0
UNION BANKSHARES CORP NEW	COM	90539J109	482	13,500	SH	DFND	16	0	13,500	0

UNION PAC CORP	COM	907818108	125,370	1,209,200	SH	DFND	14	393,540	815,660	0
UNION PAC CORP	COM	907818108	187	1,800	SH	DFND	16	0	1,800	0
UNION PAC CORP	COM	907818108	529	5,100	SH	DFND	18	0	5,100	0
UNIT CORP	COM	909218109	15,780	587,280	SH	DFND	14	186,862	400,418	0
UNIT CORP	COM	909218109	202	7,500	SH	DFND	16	0	7,500	0
UNITED CMNTY FINL CORP OHIO	COM	909839102	52	5,790	SH	DFND	14	5,790	0	0
UNITED CMNTY FINL CORP OHIO	COM	909839102	49	5,500	SH	DFND	16	0	5,500	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	12,615	425,902	SH	DFND	14	36,052	389,850	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	957	32,300	SH	DFND	16	0	32,300	0
UNITED BANKSHARES INC WEST V	COM	909907107	7,701	166,502	SH	DFND	14	28,723	137,779	0
UNITED CONTL HLDGS INC	COM	910047109	76,396	1,048,239	SH	DFND	14	181,163	867,076	0
UNITED CONTL HLDGS INC	COM	910047109	44	600	SH	DFND	16	0	600	0
UNITED FINL BANCORP INC NEW	COM	910304104	1,455	80,125	SH	DFND	14	4,125	76,000	0
UNITED FIRE GROUP INC	COM	910340108	8,511	173,103	SH	DFND	14	4,054	169,049	0
UNITED INS HLDGS CORP	COM	910710102	68	4,513	SH	DFND	10	4,513	0	0
UNITED INS HLDGS CORP	COM	910710102	4,732	312,570	SH	DFND	14	2,140	310,430	0
UNITED INS HLDGS CORP	COM	910710102	11	700	SH	DFND	16	0	700	0
UNITED NAT FOODS INC	COM	911163103	7,279	152,531	SH	DFND	14	8,951	143,580	0
UNITED PARCEL SERVICE INC	CL B	911312106	109,429	954,548	SH	DFND	14	318,853	635,695	0
UNITED PARCEL SERVICE INC	CL B	911312106	172	1,500	SH	DFND	16	0	1,500	0
UNITED RENTALS INC	COM	911363109	18,616	176,326	SH	DFND	14	44,705	131,621	0
UNITED RENTALS INC	COM	911363109	19	180	SH	DFND	16	0	180	0
UNITED STATES CELLULAR CORP	COM	911684108	1,192	27,254	SH	DFND	14	3,464	23,790	0
UNITED STATES CELLULAR CORP	COM	911684108	83	1,900	SH	DFND	16	0	1,900	0
UNITED STATES LIME & MINERAL	COM	911922102	529	6,987	SH	DFND	14	387	6,600	0
US FOODS HLDG CORP	COM	912008109	333	12,110	SH	DFND	10	12,110	0	0
US FOODS HLDG CORP	COM	912008109	2,671	97,185	SH	DFND	14	9,985	87,200	0
UNITED STATES STL CORP NEW	COM	912909108	3,222	97,603	SH	DFND	14	20,824	76,779	0
UNITED TECHNOLOGIES CORP	COM	913017109	127,670	1,164,660	SH	DFND	14	377,447	787,213	0
UNITED TECHNOLOGIES CORP	COM	913017109	183	1,670	SH	DFND	16	0	1,670	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	334	2,330	SH	DFND	10	2,330	0	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	48,927	341,121	SH	DFND	14	78,327	262,794	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	189	1,320	SH	DFND	16	0	1,320	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	562	3,920	SH	DFND	18	0	3,920	0
UNITEDHEALTH GROUP INC	COM	91324P102	451,547	2,821,463	SH	DFND	14	645,703	2,175,760	0
UNITEDHEALTH GROUP INC	COM	91324P102	3,039	18,990	SH	DFND	16	0	18,990	0
UNITIL CORP	COM	913259107	199	4,387	SH	DFND	14	1,387	3,000	0
UNITIL CORP	COM	913259107	104	2,300	SH	DFND	16	0	2,300	0
UNIVAR INC	COM	91336L107	257	9,060	SH	DFND	14	5,660	3,400	0
UNIVERSAL CORP VA	COM	913456109	10,818	169,700	SH	DFND	14	3,883	165,817	0
UNIVERSAL DISPLAY CORP	COM	91347P105	253	4,486	SH	DFND	14	4,486	0	0

UNIVERSAL ELECTRS INC	COM	913483103	1,713	26,534	SH	DFND	14	2,746	23,788	0
UNIVERSAL FST PRODS INC	COM	913543104	36,000	352,324	SH	DFND	14	42,439	309,885	0
UNIVERSAL FST PRODS INC	COM	913543104	981	9,600	SH	DFND	16	0	9,600	0
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	1,434	21,861	SH	DFND	14	2,461	19,400	0
UNIVERSAL INS HLDGS INC	COM	91359V107	197	6,952	SH	DFND	10	6,952	0	0
UNIVERSAL INS HLDGS INC	COM	91359V107	4,064	143,096	SH	DFND	14	52,596	90,500	0
UNIVERSAL INS HLDGS INC	COM	91359V107	571	20,100	SH	DFND	16	0	20,100	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	16,165	151,952	SH	DFND	14	43,704	108,248	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	21	200	SH	DFND	16	0	200	0
UNIVEST CORP PA	COM	915271100	1,730	55,989	SH	DFND	14	3,001	52,988	0
UNUM GROUP	COM	91529Y106	59,084	1,344,955	SH	DFND	14	190,767	1,154,188	0
UNUM GROUP	COM	91529Y106	444	10,111	SH	DFND	16	0	10,111	0
URBAN OUTFITTERS INC	COM	917047102	5,571	195,613	SH	DFND	14	39,373	156,240	0
URBAN OUTFITTERS INC	COM	917047102	6	200	SH	DFND	16	0	200	0
URBAN OUTFITTERS INC	COM	917047102	126	4,440	SH	DFND	18	0	4,440	0
URBAN EDGE PPTYS	COM	91704F104	1,591	57,828	SH	DFND	14	17,185	40,643	0
URSTADT BIDDLE PPTYS INC	CL A	917286205	1,504	62,368	SH	DFND	14	5,578	56,790	0
URSTADT BIDDLE PPTYS INC	CL A	917286205	130	5,400	SH	DFND	16	0	5,400	0
US ECOLOGY INC	COM	91732J102	1,849	37,618	SH	DFND	14	3,938	33,680	0
VCA INC	COM	918194101	7,707	112,272	SH	DFND	14	20,930	91,342	0
VCA INC	COM	918194101	82	1,200	SH	DFND	16	0	1,200	0
V F CORP	COM	918204108	25,572	479,328	SH	DFND	14	155,948	323,380	0
V F CORP	COM	918204108	37	700	SH	DFND	16	0	700	0
V F CORP	COM	918204108	112	2,100	SH	DFND	18	0	2,100	0
VSE CORP	COM	918284100	2,068	53,238	SH	DFND	14	638	52,600	0
VWR CORP	COM	91843L103	18,997	758,960	SH	DFND	14	74,160	684,800	0
VWR CORP	COM	91843L103	869	34,700	SH	DFND	16	0	34,700	0
VWR CORP	COM	91843L103	314	12,560	SH	DFND	18	0	12,560	0
VAIL RESORTS INC	COM	91879Q109	324	2,010	SH	DFND	10	2,010	0	0
VAIL RESORTS INC	COM	91879Q109	748	4,640	SH	DFND	14	2,140	2,500	0
VALERO ENERGY CORP NEW	COM	91913Y100	2,024	29,630	SH	DFND	10	29,630	0	0
VALERO ENERGY CORP NEW	COM	91913Y100	163,645	2,395,267	SH	DFND	14	484,417	1,910,850	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,513	22,150	SH	DFND	16	0	22,150	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,619	23,700	SH	DFND	18	0	23,700	0
VALLEY NATL BANCORP	COM	919794107	1,839	157,974	SH	DFND	14	44,965	113,009	0
VALMONT INDS INC	COM	920253101	1,870	13,270	SH	DFND	14	3,150	10,120	0
VALSPAR CORP	COM	920355104	4,924	47,525	SH	DFND	14	10,177	37,348	0
VANDA PHARMACEUTICALS INC	COM	921659108	8,988	563,518	SH	DFND	14	175,618	387,900	0
VANDA PHARMACEUTICALS INC	COM	921659108	735	46,100	SH	DFND	16	0	46,100	0
VANECK VECTORS ETF TR	RUSSIA ETF	92189F403	5,937	279,800	SH	DFND	14	0	279,800	0
VANECK VECTORS ETF TR	RUSSIA ETF	92189F403	7,274	342,800	SH	DFND	16	0	342,800	0
VANECK VECTORS ETF TR	INDIA SMALL CAP	92189F767	1,478	36,250	SH	DFND	14	0	36,250	0
VANGUARD INTL EQUITY INDEX F	FTSE EUROPE ETF	922042874	1,400	29,200	SH	DFND	18	0	29,200	0
VANTIV INC	CL A	92210H105	798	13,390	SH	DFND	10	13,390	0	0
VANTIV INC	CL A	92210H105	2,740	45,950	SH	DFND	14	6,320	39,630	0
VARIAN MED SYS INC	COM	92220P105	11,667	129,951	SH	DFND	14	44,066	85,885	0

VARIAN MED SYS INC	COM	92220P105	23	255	SH	DFND	16	0	255	0
VARONIS SYS INC	COM	922280102	1,558	58,140	SH	DFND	14	25,640	32,500	0
VARONIS SYS INC	COM	922280102	225	8,400	SH	DFND	16	0	8,400	0
VASCO DATA SEC INTL INC	COM	92230Y104	794	58,161	SH	DFND	10	58,161	0	0
VASCO DATA SEC INTL INC	COM	92230Y104	754	55,268	SH	DFND	14	4,918	50,350	0
VASCULAR SOLUTIONS INC	COM	92231M109	1,824	32,517	SH	DFND	14	3,087	29,430	0
VECTREN CORP	COM	92240G101	21,782	417,682	SH	DFND	14	98,718	318,964	0
VECTREN CORP	COM	92240G101	292	5,600	SH	DFND	16	0	5,600	0
VECTOR GROUP LTD	COM	92240M108	241	10,598	SH	DFND	14	10,598	0	0
VEECO INSTRS INC DEL	COM	922417100	2,027	69,523	SH	DFND	14	6,911	62,612	0
VECTRUS INC	COM	92242T101	2,392	100,286	SH	DFND	14	20,896	79,390	0
VECTRUS INC	COM	92242T101	298	12,500	SH	DFND	16	0	12,500	0
VEDANTA LTD	SPONSORED ADR	92242Y100	12,838	1,033,659	SH	DFND	14	0	1,033,659	0
VEDANTA LTD	SPONSORED ADR	92242Y100	2,291	184,500	SH	DFND	16	0	184,500	0
VEEVA SYS INC	CL A COM	922475108	828	20,350	SH	DFND	14	5,550	14,800	0
VENTAS INC	COM	92276F100	353	5,650	SH	DFND	10	5,650	0	0
VENTAS INC	COM	92276F100	31,473	503,399	SH	DFND	14	165,976	337,423	0
VENTAS INC	COM	92276F100	50	800	SH	DFND	16	0	800	0
VENTAS INC	COM	92276F100	105,738	1,691,259	SH	DFND	3	258,898	1,432,361	0
VANGUARD INDEX FDS	REIT ETF	922908553	28,454	344,771	SH	DFND	14	0	344,771	0
VANGUARD INDEX FDS	REIT ETF	922908553	56,005	678,599	SH	DFND	3	678,599	0	0
VERA BRADLEY INC	COM	92335C106	122	10,411	SH	DFND	10	10,411	0	0
VERA BRADLEY INC	COM	92335C106	1,065	90,855	SH	DFND	14	40,245	50,610	0
VEREIT INC	COM	92339V100	53,930	6,374,665	SH	DFND	14	753,186	5,621,479	0
VEREIT INC	COM	92339V100	988	116,800	SH	DFND	16	0	116,800	0
VERIFONE SYS INC	COM	92342Y109	408	22,989	SH	DFND	10	22,989	0	0
VERIFONE SYS INC	COM	92342Y109	1,143	64,484	SH	DFND	14	15,316	49,168	0
VERISIGN INC	COM	92343E102	260	3,420	SH	DFND	10	3,420	0	0
VERISIGN INC	COM	92343E102	9,757	128,257	SH	DFND	14	43,000	85,257	0
VERISIGN INC	COM	92343E102	19	245	SH	DFND	16	0	245	0
VERIZON COMMUNICATIONS INC	COM	92343V104	885	16,570	SH	DFND	10	16,570	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	629,544	11,793,634	SH	DFND	14	2,759,867	9,033,767	0
VERIZON COMMUNICATIONS INC	COM	92343V104	3,434	64,332	SH	DFND	16	0	64,332	0
VERINT SYS INC	COM	92343X100	212	6,004	SH	DFND	14	6,004	0	0
VERINT SYS INC	COM	92343X100	283	8,040	SH	DFND	18	0	8,040	0
VERITIV CORP	COM	923454102	226	4,204	SH	DFND	10	4,204	0	0
VERITIV CORP	COM	923454102	902	16,783	SH	DFND	14	2,115	14,668	0
VERISK ANALYTICS INC	COM	92345Y106	17,426	214,686	SH	DFND	14	73,114	141,572	0
VERISK ANALYTICS INC	COM	92345Y106	32	400	SH	DFND	16	0	400	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	40,207	545,765	SH	DFND	14	114,688	431,077	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	497	6,740	SH	DFND	16	0	6,740	0
VERSUM MATLS INC	COM	92532W103	13,314	474,332	SH	DFND	14	110,497	363,835	0
VERSUM MATLS INC	COM	92532W103	93	3,300	SH	DFND	16	0	3,300	0
VIAD CORP	COM NEW	92552R406	2,535	57,472	SH	DFND	14	3,928	53,544	0
VIASAT INC	COM	92552V100	2,144	32,373	SH	DFND	14	9,296	23,077	0
VIACOM INC NEW	CL B	92553P201	29,236	832,944	SH	DFND	14	177,079	655,865	0

VIACOM INC NEW	CL B	92553P201	1,112	31,688	SH	DFND	16	0	31,688	0
VIACOM INC NEW	CL B	92553P201	91	2,600	SH	DFND	18	0	2,600	0
VIAVI SOLUTIONS INC	COM	925550105	3,218	393,429	SH	DFND	14	37,703	355,726	0
VICOR CORP	COM	925815102	645	42,742	SH	DFND	14	3,080	39,662	0
VILLAGE SUPER MKT INC	CL A NEW	927107409	175	5,655	SH	DFND	14	855	4,800	0
VILLAGE SUPER MKT INC	CL A NEW	927107409	114	3,700	SH	DFND	16	0	3,700	0
VIRTU FINL INC	CL A	928254101	517	32,410	SH	DFND	14	1,810	30,600	0
VISA INC	COM CL A	92826C839	206,305	2,644,264	SH	DFND	14	914,966	1,729,298	0
VISA INC	COM CL A	92826C839	317	4,060	SH	DFND	16	0	4,060	0
VIRTUSA CORP	COM	92827P102	397	15,809	SH	DFND	10	15,809	0	0
VIRTUSA CORP	COM	92827P102	1,186	47,231	SH	DFND	14	4,901	42,330	0
VIRTUS INVT PARTNERS INC	COM	92828Q109	1,153	9,770	SH	DFND	14	960	8,810	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	24,349	1,502,998	SH	DFND	14	183,916	1,319,082	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	502	31,000	SH	DFND	16	0	31,000	0
VISTA OUTDOOR INC	COM	928377100	1,413	38,282	SH	DFND	14	7,898	30,384	0
VISTEON CORP	COM NEW	92839U206	693	8,630	SH	DFND	10	8,630	0	0
VISTEON CORP	COM NEW	92839U206	2,243	27,923	SH	DFND	14	3,123	24,800	0
VITAMIN SHOPPE INC	COM	92849E101	2,944	123,969	SH	DFND	14	28,909	95,060	0
VMWARE INC	CL A COM	928563402	4,182	53,122	SH	DFND	14	5,522	47,600	0
VOCERA COMMUNICATIONS INC	COM	92857F107	222	12,003	SH	DFND	10	12,003	0	0
VOCERA COMMUNICATIONS INC	COM	92857F107	46	2,510	SH	DFND	14	2,510	0	0
VONAGE HLDGS CORP	COM	92886T201	330	48,169	SH	DFND	10	48,169	0	0
VONAGE HLDGS CORP	COM	92886T201	1,068	155,867	SH	DFND	14	155,867	0	0
VORNADO RLTY TR	SH BEN INT	929042109	25,318	242,582	SH	DFND	14	82,212	160,370	0
VORNADO RLTY TR	SH BEN INT	929042109	39	371	SH	DFND	16	0	371	0
VORNADO RLTY TR	SH BEN INT	929042109	77,048	738,223	SH	DFND	3	105,747	632,476	0
VOYA FINL INC	COM	929089100	23,168	590,718	SH	DFND	14	63,728	526,990	0
VULCAN MATLS CO	COM	929160109	23,307	186,232	SH	DFND	14	61,857	124,375	0
VULCAN MATLS CO	COM	929160109	36	290	SH	DFND	16	0	290	0
VULCAN MATLS CO	COM	929160109	939	7,500	SH	DFND	18	0	7,500	0
WD-40 CO	COM	929236107	2,952	25,253	SH	DFND	14	2,520	22,733	0
WCI CMNTYS INC	COM PAR \$0.01	92923C807	870	37,100	SH	DFND	14	3,380	33,720	0
WGL HLDGS INC	COM	92924F106	3,225	42,278	SH	DFND	14	9,226	33,052	0
WABCO HLDGS INC	COM	92927K102	346	3,260	SH	DFND	14	3,190	70	0
WSFS FINL CORP	COM	929328102	787	16,973	SH	DFND	14	16,973	0	0
WMIH CORP	COM	92936P100	20	13,010	SH	DFND	14	13,010	0	0
W P CAREY INC	COM	92936U109	25,830	437,122	SH	DFND	14	119,112	318,010	0
W P CAREY INC	COM	92936U109	490	8,300	SH	DFND	16	0	8,300	0
WEC ENERGY GROUP INC	COM	92939U106	362	6,170	SH	DFND	10	6,170	0	0
WEC ENERGY GROUP INC	COM	92939U106	27,666	471,722	SH	DFND	14	146,081	325,641	0
WEC ENERGY GROUP INC	COM	92939U106	38	655	SH	DFND	16	0	655	0
WABASH NATL CORP	COM	929566107	662	41,831	SH	DFND	10	41,831	0	0
WABASH NATL CORP	COM	929566107	32,750	2,070,138	SH	DFND	14	302,061	1,768,077	0
WABASH NATL CORP	COM	929566107	968	61,200	SH	DFND	16	0	61,200	0
WABTEC CORP	COM	929740108	4,304	51,846	SH	DFND	14	11,914	39,932	0
WADDELL & REED FINL INC	CL A	930059100	716	36,697	SH	DFND	10	36,697	0	0
WADDELL & REED FINL INC	CL A	930059100	16,837	863,012	SH	DFND	14	152,392	710,620	0

WADDELL & REED FINL INC	CL A	930059100	20	1,000	SH	DFND	16	0	1,000	0
WAGeworks INC	COM	930427109	4,505	62,140	SH	DFND	14	5,330	56,810	0
WAL-MART STORES INC	COM	931142103	359,259	5,197,612	SH	DFND	14	1,060,160	4,137,452	0
WAL-MART STORES INC	COM	931142103	1,594	23,055	SH	DFND	16	0	23,055	0
WAL-MART STORES INC	COM	931142103	353	5,100	SH	DFND	18	0	5,100	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	399	4,825	SH	DFND	10	4,825	0	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	118,743	1,434,792	SH	DFND	14	441,374	993,418	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	157	1,895	SH	DFND	16	0	1,895	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	281	3,400	SH	DFND	18	0	3,400	0
WALKER & DUNLOP INC	COM	93148P102	380	12,171	SH	DFND	10	12,171	0	0
WALKER & DUNLOP INC	COM	93148P102	14,846	475,831	SH	DFND	14	64,930	410,901	0
WALKER & DUNLOP INC	COM	93148P102	730	23,400	SH	DFND	16	0	23,400	0
WASHINGTON FED INC	COM	938824109	21,753	633,270	SH	DFND	14	18,860	614,410	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	21,254	2,041,646	SH	DFND	14	405,849	1,635,797	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	119	11,400	SH	DFND	16	0	11,400	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	1,025	98,505	SH	DFND	3	0	98,505	0
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	275	8,413	SH	DFND	14	8,413	0	0
WASHINGTON TR BANCORP	COM	940610108	1,204	21,489	SH	DFND	14	21,489	0	0
WASTE CONNECTIONS INC	COM	94106B101	240	3,052	SH	DFND	14	0	3,052	0
WASTE MGMT INC DEL	COM	94106L109	40,730	574,391	SH	DFND	14	191,417	382,974	0
WASTE MGMT INC DEL	COM	94106L109	65	915	SH	DFND	16	0	915	0
WASTE MGMT INC DEL	COM	94106L109	298	4,200	SH	DFND	18	0	4,200	0
WATERS CORP	COM	941848103	14,978	111,454	SH	DFND	14	37,536	73,918	0
WATERS CORP	COM	941848103	24	175	SH	DFND	16	0	175	0
WATSCO INC	COM	942622200	2,880	19,447	SH	DFND	14	3,614	15,833	0
WATTS WATER TECHNOLOGIES INC	CL A	942749102	3,147	48,268	SH	DFND	14	4,926	43,342	0
WEBMD HEALTH CORP	COM	94770V102	2,196	44,299	SH	DFND	14	27,729	16,570	0
WEBSTER FINL CORP CONN	COM	947890109	3,147	57,986	SH	DFND	14	16,850	41,136	0
WEIBO CORP	SPONSORED ADR	948596101	25,771	634,750	SH	DFND	14	11,200	623,550	0
WEIBO CORP	SPONSORED ADR	948596101	2,221	54,700	SH	DFND	16	0	54,700	0
WEIBO CORP	SPONSORED ADR	948596101	168	4,150	SH	DFND	18	0	4,150	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	23,018	643,151	SH	DFND	14	151,987	491,164	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	147	4,100	SH	DFND	16	0	4,100	0
WELLCARE HEALTH PLANS INC	COM	94946T106	449	3,274	SH	DFND	10	3,274	0	0
WELLCARE HEALTH PLANS INC	COM	94946T106	50,983	371,918	SH	DFND	14	81,579	290,339	0
WELLCARE HEALTH PLANS INC	COM	94946T106	514	3,750	SH	DFND	16	0	3,750	0
WELLS FARGO & CO NEW	COM	949746101	284	5,160	SH	DFND	10	5,160	0	0
WELLS FARGO & CO NEW	COM	949746101	543,769	9,866,979	SH	DFND	14	2,918,658	6,948,321	0
WELLS FARGO & CO NEW	COM	949746101	1,590	28,860	SH	DFND	16	0	28,860	0
WELLTOWER INC	COM	95040Q104	36,061	538,789	SH	DFND	14	168,792	369,997	0
WELLTOWER INC	COM	95040Q104	54	800	SH	DFND	16	0	800	0
WELLTOWER INC	COM	95040Q104	31,690	473,486	SH	DFND	3	69,469	404,017	0

WENDYS CO	COM	95058W100	383	28,336	SH	DFND	10	28,336	0	0
WENDYS CO	COM	95058W100	1,618	119,691	SH	DFND	14	30,449	89,242	0
WERNER ENTERPRISES INC	COM	950755108	760	28,185	SH	DFND	14	8,405	19,780	0
WESBANCO INC	COM	950810101	7,625	177,075	SH	DFND	14	25,027	152,048	0
WESCO AIRCRAFT HLDGS INC	COM	950814103	6,802	455,013	SH	DFND	14	145,813	309,200	0
WESCO AIRCRAFT HLDGS INC	COM	950814103	405	27,100	SH	DFND	16	0	27,100	0
WESCO INTL INC	COM	95082P105	8,056	121,047	SH	DFND	14	2,447	118,600	0
WEST BANCORPORATION INC	CAP STK	95123P106	1,189	48,130	SH	DFND	14	1,771	46,359	0
WEST CORP	COM	952355204	12,714	513,497	SH	DFND	14	69,860	443,637	0
WEST CORP	COM	952355204	656	26,500	SH	DFND	16	0	26,500	0
WEST MARINE INC	COM	954235107	232	22,200	SH	DFND	10	22,200	0	0
WEST MARINE INC	COM	954235107	21	1,990	SH	DFND	14	1,990	0	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	141	1,659	SH	DFND	10	1,659	0	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	20,761	244,734	SH	DFND	14	86,242	158,492	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	110	1,300	SH	DFND	16	0	1,300	0
WESTAMERICA BANCORPORATION	COM	957090103	2,791	44,356	SH	DFND	14	4,637	39,719	0
WESTAR ENERGY INC	COM	95709T100	4,666	82,799	SH	DFND	14	19,261	63,538	0
WESTERN ALLIANCE BANCORP	COM	957638109	1,054	21,642	SH	DFND	10	21,642	0	0
WESTERN ALLIANCE BANCORP	COM	957638109	2,591	53,183	SH	DFND	14	53,183	0	0
WESTERN ASSET MTG CAP CORP	COM	95790D105	1,785	177,275	SH	DFND	14	4,675	172,600	0
WESTERN DIGITAL CORP	COM	958102105	425	6,250	SH	DFND	10	6,250	0	0
WESTERN DIGITAL CORP	COM	958102105	31,650	465,787	SH	DFND	14	139,347	326,440	0
WESTERN DIGITAL CORP	COM	958102105	44	647	SH	DFND	16	0	647	0
WESTERN REFNG INC	COM	959319104	22,583	596,657	SH	DFND	14	98,856	497,801	0
WESTERN UN CO	COM	959802109	23,796	1,095,585	SH	DFND	14	261,964	833,621	0
WESTERN UN CO	COM	959802109	21	985	SH	DFND	16	0	985	0
WESTLAKE CHEM CORP	COM	960413102	47,162	842,327	SH	DFND	14	50,127	792,200	0
WESTLAKE CHEM CORP	COM	960413102	22	400	SH	DFND	16	0	400	0
WESTMORELAND COAL CO	COM	960878106	118	6,685	SH	DFND	14	1,885	4,800	0
WESTMORELAND COAL CO	COM	960878106	83	4,700	SH	DFND	16	0	4,700	0
WESTROCK CO	COM	96145D105	31,337	617,243	SH	DFND	14	133,511	483,732	0
WESTROCK CO	COM	96145D105	29	566	SH	DFND	16	0	566	0
WEX INC	COM	96208T104	2,526	22,638	SH	DFND	14	5,366	17,272	0
WEYERHAEUSER CO	COM	962166104	31,154	1,035,410	SH	DFND	14	347,812	687,598	0
WEYERHAEUSER CO	COM	962166104	47	1,560	SH	DFND	16	0	1,560	0
WHIRLPOOL CORP	COM	963320106	38,442	211,489	SH	DFND	14	55,162	156,327	0
WHIRLPOOL CORP	COM	963320106	32	174	SH	DFND	16	0	174	0
WHIRLPOOL CORP	COM	963320106	109	600	SH	DFND	18	0	600	0
WHITEWAVE FOODS CO	COM	966244105	5,628	101,232	SH	DFND	14	21,647	79,585	0
WHITING PETE CORP NEW	COM	966387102	176	14,639	SH	DFND	14	14,639	0	0
WHITING PETE CORP NEW	COM	966387102	261	21,700	SH	DFND	18	0	21,700	0
WHOLE FOODS MKT INC	COM	966837106	13,503	438,979	SH	DFND	14	147,000	291,979	0
WHOLE FOODS MKT INC	COM	966837106	22	700	SH	DFND	16	0	700	0
WILEY JOHN & SONS INC	CL A	968223206	2,036	37,365	SH	DFND	14	6,148	31,217	0
WILLIAMS COS INC DEL	COM	969457100	40,652	1,305,468	SH	DFND	14	335,016	970,452	0

WILLIAMS COS INC DEL	COM	969457100	46	1,485	SH	DFND	16	0	1,485	0
WILLIAMS COS INC DEL	COM	969457100	1,548	49,700	SH	DFND	18	0	49,700	0
WILLIAMS SONOMA INC	COM	969904101	2,787	57,599	SH	DFND	14	10,869	46,730	0
WINGSTOP INC	COM	974155103	257	8,689	SH	DFND	10	8,689	0	0
WINGSTOP INC	COM	974155103	1,402	47,390	SH	DFND	14	2,880	44,510	0
WINNEBAGO INDS INC	COM	974637100	1,787	56,454	SH	DFND	14	4,528	51,926	0
WINTRUST FINL CORP	COM	97650W108	9,915	136,627	SH	DFND	14	8,931	127,696	0
WINTRUST FINL CORP	COM	97650W108	965	13,300	SH	DFND	16	0	13,300	0
WIPRO LTD	SPON ADR 1 SH	97651M109	4,538	468,775	SH	DFND	14	0	468,775	0
WIPRO LTD	SPON ADR 1 SH	97651M109	883	91,200	SH	DFND	16	0	91,200	0
WISDOMTREE INVTS INC	COM	97717P104	779	69,960	SH	DFND	14	19,310	50,650	0
WISDOMTREE TR	EMER MKT HIGH F	97717W315	1,374	36,800	SH	DFND	18	0	36,800	0
WOLVERINE WORLD WIDE INC	COM	978097103	14,385	655,352	SH	DFND	14	98,182	557,170	0
WOLVERINE WORLD WIDE INC	COM	978097103	843	38,400	SH	DFND	16	0	38,400	0
WOODWARD INC	COM	980745103	423	6,122	SH	DFND	10	6,122	0	0
WOODWARD INC	COM	980745103	2,407	34,861	SH	DFND	14	10,124	24,737	0
WORKDAY INC	CL A	98138H101	225	3,410	SH	DFND	14	3,240	170	0
WORLD ACCEP CORP DEL	COM	981419104	2,940	45,732	SH	DFND	14	1,317	44,415	0
WORLD FUEL SVCS CORP	COM	981475106	298	6,500	SH	DFND	10	6,500	0	0
WORLD FUEL SVCS CORP	COM	981475106	24,093	524,779	SH	DFND	14	85,685	439,094	0
WORLD FUEL SVCS CORP	COM	981475106	129	2,800	SH	DFND	16	0	2,800	0
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1,194	64,868	SH	DFND	14	5,598	59,270	0
WORTHINGTON INDS INC	COM	981811102	756	15,946	SH	DFND	10	15,946	0	0
WORTHINGTON INDS INC	COM	981811102	46,179	973,418	SH	DFND	14	192,954	780,464	0
WORTHINGTON INDS INC	COM	981811102	892	18,800	SH	DFND	16	0	18,800	0
WORTHINGTON INDS INC	COM	981811102	474	10,000	SH	DFND	18	0	10,000	0
WPX ENERGY INC	COM	98212B103	12,406	851,492	SH	DFND	14	45,528	805,964	0
WPX ENERGY INC	COM	98212B103	143	9,800	SH	DFND	16	0	9,800	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	877	11,480	SH	DFND	10	11,480	0	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	28,616	374,696	SH	DFND	14	102,231	272,465	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	18	240	SH	DFND	16	0	240	0
WYNN RESORTS LTD	COM	983134107	9,553	110,429	SH	DFND	14	38,206	72,223	0
WYNN RESORTS LTD	COM	983134107	16	180	SH	DFND	16	0	180	0
XO GROUP INC	COM	983772104	354	18,200	SH	DFND	10	18,200	0	0
XO GROUP INC	COM	983772104	1,042	53,558	SH	DFND	14	4,373	49,185	0
XO GROUP INC	COM	983772104	171	8,800	SH	DFND	16	0	8,800	0
XPO LOGISTICS INC	COM	983793100	441	10,209	SH	DFND	14	10,209	0	0
XACTLY CORP	COM	98386L101	137	12,480	SH	DFND	10	12,480	0	0
XACTLY CORP	COM	98386L101	16	1,490	SH	DFND	14	1,490	0	0
XCEL ENERGY INC	COM	98389B100	29,787	731,869	SH	DFND	14	235,597	496,272	0
XCEL ENERGY INC	COM	98389B100	44	1,080	SH	DFND	16	0	1,080	0
XILINX INC	COM	983919101	21,087	349,301	SH	DFND	14	117,818	231,483	0
XILINX INC	COM	983919101	36	600	SH	DFND	16	0	600	0
XENIA HOTELS & RESORTS INC	COM	984017103	12,201	628,270	SH	DFND	14	202,170	426,100	0
XEROX CORP	COM	984121103	545	62,390	SH	DFND	10	62,390	0	0
XEROX CORP	COM	984121103	24,837	2,845,011	SH	DFND	14	536,264	2,308,747	0

XEROX CORP	COM	984121103	16	1,834	SH	DFND	16	0	1,834	0
XINYUAN REAL ESTATE CO LTD	SPONS ADR	98417P105	1,090	219,700	SH	DFND	14	0	219,700	0
XYLEM INC	COM	98419M100	12,272	247,817	SH	DFND	14	82,838	164,979	0
XYLEM INC	COM	98419M100	17	350	SH	DFND	16	0	350	0
YY INC	ADS REPCOM CLA	98426T106	28,323	718,500	SH	DFND	14	11,000	707,500	0
YY INC	ADS REPCOM CLA	98426T106	2,669	67,700	SH	DFND	16	0	67,700	0
YAHOO INC	COM	984332106	46,654	1,206,454	SH	DFND	14	409,109	797,345	0
YAHOO INC	COM	984332106	72	1,860	SH	DFND	16	0	1,860	0
YELP INC	CL A	985817105	36	936	SH	DFND	10	936	0	0
YELP INC	CL A	985817105	152	3,990	SH	DFND	14	3,990	0	0
YELP INC	CL A	985817105	427	11,210	SH	DFND	18	0	11,210	0
YUM BRANDS INC	COM	988498101	31,570	498,499	SH	DFND	14	171,640	326,859	0
YUM BRANDS INC	COM	988498101	49	770	SH	DFND	16	0	770	0
YUM BRANDS INC	COM	988498101	108	1,700	SH	DFND	18	0	1,700	0
YUM CHINA HLDGS INC	COM	98850P109	11,869	454,404	SH	DFND	14	21,504	432,900	0
YUM CHINA HLDGS INC	COM	98850P109	2,278	87,200	SH	DFND	16	0	87,200	0
YUM CHINA HLDGS INC	COM	98850P109	104	4,000	SH	DFND	18	0	4,000	0
ZAYO GROUP HLDGS INC	COM	98919V105	128	3,898	SH	DFND	10	3,898	0	0
ZAYO GROUP HLDGS INC	COM	98919V105	151	4,600	SH	DFND	14	4,400	200	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	761	8,874	SH	DFND	10	8,874	0	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	15,304	178,446	SH	DFND	14	9,256	169,190	0
ZELTIQ AESTHETICS INC	COM	98933Q108	294	6,747	SH	DFND	10	6,747	0	0
ZELTIQ AESTHETICS INC	COM	98933Q108	2,660	61,127	SH	DFND	14	5,437	55,690	0
ZILLOW GROUP INC	CL C CAP STK	98954M200	226	6,184	SH	DFND	14	6,014	170	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	28,277	274,003	SH	DFND	14	94,063	179,940	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	46	445	SH	DFND	16	0	445	0
ZIONS BANCORPORATION	COM	989701107	12,050	279,975	SH	DFND	14	93,186	186,789	0
ZIONS BANCORPORATION	COM	989701107	19	450	SH	DFND	16	0	450	0
ZIONS BANCORPORATION	COM	989701107	386	8,970	SH	DFND	18	0	8,970	0
ZIOPHARM ONCOLOGY INC	COM	98973P101	68	12,773	SH	DFND	14	12,773	0	0
ZIX CORP	COM	98974P100	121	24,573	SH	DFND	14	6,373	18,200	0
ZIX CORP	COM	98974P100	61	12,300	SH	DFND	16	0	12,300	0
ZOETIS INC	CL A	98978V103	431	8,050	SH	DFND	10	8,050	0	0
ZOETIS INC	CL A	98978V103	39,972	746,723	SH	DFND	14	223,470	523,253	0
ZOETIS INC	CL A	98978V103	59	1,100	SH	DFND	16	0	1,100	0
ZUMIEZ INC	COM	989817101	588	26,900	SH	DFND	10	26,900	0	0
ZUMIEZ INC	COM	989817101	653	29,905	SH	DFND	14	2,716	27,189	0
ZYNGA INC	CL A	98986T108	105	40,800	SH	DFND	14	40,800	0	0
ZYNGA INC	CL A	98986T108	202	78,570	SH	DFND	18	0	78,570	0
ADIENT PLC	ORD SHS	G0084W101	48	827	SH	DFND	10	827	0	0
ADIENT PLC	ORD SHS	G0084W101	169	2,889	SH	DFND	14	2,818	71	0
AIRCASTLE LTD	COM	G0129K104	13,255	635,747	SH	DFND	14	5,794	629,953	0
ALKERMES PLC	SHS	G01767105	482	8,665	SH	DFND	14	8,465	200	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	8,376	130,868	SH	DFND	14	40,670	90,198	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	11	166	SH	DFND	16	0	166	0
ALLERGAN PLC	SHS	G0177J108	573	2,730	SH	DFND	10	2,730	0	0
ALLERGAN PLC	SHS	G0177J108	239,648	1,141,126	SH	DFND	14	271,739	869,387	0

ALLERGAN PLC	SHS	G0177J108	1,916	9,121	SH	DFND	16	0	9,121	0
AON PLC	SHS CL A	G0408V102	48,249	432,610	SH	DFND	14	142,131	290,479	0
AON PLC	SHS CL A	G0408V102	64	575	SH	DFND	16	0	575	0
ARCH CAP GROUP LTD	ORD	G0450A105	180	2,081	SH	DFND	10	2,081	0	0
ARCH CAP GROUP LTD	ORD	G0450A105	497	5,760	SH	DFND	14	5,630	130	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	12,284	186,408	SH	DFND	14	3,227	183,181	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	500	9,087	SH	DFND	10	9,087	0	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	16,904	307,352	SH	DFND	14	17,697	289,655	0
ARRIS INTL INC	SHS	G0551A103	3,299	109,502	SH	DFND	14	24,474	85,028	0
ASSURED GUARANTY LTD	COM	G0585R106	5,186	137,315	SH	DFND	14	10,515	126,800	0
ATLAS FINANCIAL HOLDINGS INC	SHS NEW	G06207115	423	23,462	SH	DFND	10	23,462	0	0
ATLAS FINANCIAL HOLDINGS INC	SHS NEW	G06207115	12	690	SH	DFND	14	690	0	0
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	11,949	183,070	SH	DFND	14	14,270	168,800	0
AXOVANT SCIENCES LTD	COM	G0750W104	20	1,610	SH	DFND	14	1,610	0	0
AXOVANT SCIENCES LTD	COM	G0750W104	104	8,400	SH	DFND	16	0	8,400	0
ATLANTICA YIELD PLC	SHS	G0751N103	2,402	124,130	SH	DFND	14	3,530	120,600	0
ATLANTICA YIELD PLC	SHS	G0751N103	248	12,800	SH	DFND	16	0	12,800	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	420	3,590	SH	DFND	10	3,590	0	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	242,233	2,068,073	SH	DFND	14	452,325	1,615,748	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	1,846	15,760	SH	DFND	16	0	15,760	0
BELMOND LTD	CL A	G1154H107	1,883	141,034	SH	DFND	14	10,774	130,260	0
BUNGE LIMITED	COM	G16962105	69,318	959,555	SH	DFND	14	139,365	820,190	0
BUNGE LIMITED	COM	G16962105	1,228	17,000	SH	DFND	16	0	17,000	0
CARDTRONICS PLC	SHS CL A	G1991C105	33,310	610,402	SH	DFND	14	89,122	521,280	0
CARDTRONICS PLC	SHS CL A	G1991C105	1,201	22,000	SH	DFND	16	0	22,000	0
CHINA YUCHAI INTL LTD	COM	G21082105	621	45,000	SH	DFND	14	0	45,000	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	362	5,370	SH	DFND	10	5,370	0	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	24,494	363,683	SH	DFND	14	115,730	247,953	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	43	640	SH	DFND	16	0	640	0
EATON CORP PLC	SHS	G29183103	58,407	870,580	SH	DFND	14	238,475	632,105	0
EATON CORP PLC	SHS	G29183103	65	963	SH	DFND	16	0	963	0
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	3,472	37,578	SH	DFND	14	8,876	28,702	0
ENDO INTL PLC	SHS	G30401106	4,384	266,205	SH	DFND	14	86,886	179,319	0
ENDO INTL PLC	SHS	G30401106	6	350	SH	DFND	16	0	350	0
ENSTAR GROUP LIMITED	SHS	G3075P101	1,481	7,492	SH	DFND	14	1,392	6,100	0
ENSCO PLC	SHS CLASS A	G3157S106	85,988	8,846,475	SH	DFND	14	1,153,885	7,692,590	0
ENSCO PLC	SHS CLASS A	G3157S106	592	60,900	SH	DFND	16	0	60,900	0
ESSENT GROUP LTD	COM	G3198U102	11,698	361,380	SH	DFND	14	60,280	301,100	0
ESSENT GROUP LTD	COM	G3198U102	858	26,500	SH	DFND	16	0	26,500	0
EVEREST RE GROUP LTD	COM	G3223R108	489	2,260	SH	DFND	10	2,260	0	0
EVEREST RE GROUP LTD	COM	G3223R108	41,745	192,905	SH	DFND	14	34,125	158,780	0
EVEREST RE GROUP LTD	COM	G3223R108	80	370	SH	DFND	16	0	370	0
FABRINET	SHS	G3323L100	2,582	64,059	SH	DFND	14	6,939	57,120	0
FERROGLOBE PLC	SHS	G33856108	399	36,882	SH	DFND	14	36,882	0	0
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	24,332	401,320	SH	DFND	14	38,959	362,361	0

FRESH DEL MONTE PRODUCE INC	ORD	G36738105	740	12,200	SH	DFND	16	0	12,200	0
GENPACT LIMITED	SHS	G3922B107	271	11,117	SH	DFND	14	8,517	2,600	0
HELEN OF TROY CORP LTD	COM	G4388N106	5,788	68,533	SH	DFND	14	5,113	63,420	0
HERBALIFE LTD	COM USD SHS	G4412G101	237	4,921	SH	DFND	14	4,921	0	0
HORIZON PHARMA PLC	SHS	G4617B105	263	16,260	SH	DFND	14	16,260	0	0
INGERSOLL-RAND PLC	SHS	G47791101	125,808	1,676,548	SH	DFND	14	314,208	1,362,340	0
INGERSOLL-RAND PLC	SHS	G47791101	1,381	18,400	SH	DFND	16	0	18,400	0
INTERNATIONAL GAME TECHNOLOG	SHS USD	G4863A108	9,043	354,365	SH	DFND	14	75,675	278,690	0
INTERNATIONAL GAME TECHNOLOG	SHS USD	G4863A108	51	2,000	SH	DFND	16	0	2,000	0
WEATHERFORD INTL PLC	ORD SHS	G48833100	331	66,424	SH	DFND	14	17,500	48,924	0
INVESCO LTD	SHS	G491BT108	32,480	1,070,520	SH	DFND	14	239,042	831,478	0
INVESCO LTD	SHS	G491BT108	345	11,375	SH	DFND	16	0	11,375	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	47,075	431,760	SH	DFND	14	50,653	381,107	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	1,065	9,770	SH	DFND	16	0	9,770	0
JOHNSON CTLS INTL PLC	SHS	G51502105	341	8,272	SH	DFND	10	8,272	0	0
JOHNSON CTLS INTL PLC	SHS	G51502105	52,863	1,283,390	SH	DFND	14	416,382	867,008	0
JOHNSON CTLS INTL PLC	SHS	G51502105	83	2,011	SH	DFND	16	0	2,011	0
LAZARD LTD	SHS A	G54050102	19,603	477,078	SH	DFND	14	72,108	404,970	0
LAZARD LTD	SHS A	G54050102	33	800	SH	DFND	16	0	800	0
LIBERTY GLOBAL PLC	SHS CL C	G5480U120	565	19,027	SH	DFND	14	7,346	11,681	0
LIVANOVA PLC	SHS	G5509L101	1,040	23,136	SH	DFND	14	3,399	19,737	0
MAIDEN HOLDINGS LTD	SHS	G5753U112	7,045	403,704	SH	DFND	14	12,169	391,535	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	96,441	1,935,797	SH	DFND	14	289,217	1,646,580	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	887	17,800	SH	DFND	16	0	17,800	0
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	385	27,740	SH	DFND	14	27,230	510	0
MEDTRONIC PLC	SHS	G5960L103	153,583	2,156,154	SH	DFND	14	681,580	1,474,574	0
MEDTRONIC PLC	SHS	G5960L103	213	2,990	SH	DFND	16	0	2,990	0
MICHAEL KORS HLDGS LTD	SHS	G60754101	9,700	225,685	SH	DFND	14	71,700	153,985	0
MICHAEL KORS HLDGS LTD	SHS	G60754101	15	340	SH	DFND	16	0	340	0
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	4,148	195,025	SH	DFND	14	65,195	129,830	0
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	387	18,200	SH	DFND	16	0	18,200	0
NABORS INDUSTRIES LTD	SHS	G6359F103	478	29,130	SH	DFND	10	29,130	0	0
NABORS INDUSTRIES LTD	SHS	G6359F103	27,698	1,688,879	SH	DFND	14	162,577	1,526,302	0
NABORS INDUSTRIES LTD	SHS	G6359F103	126	7,700	SH	DFND	16	0	7,700	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	18,940	451,484	SH	DFND	14	141,512	309,972	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	31	730	SH	DFND	16	0	730	0
NOBLE CORP PLC	SHS USD	G65431101	9,104	1,537,814	SH	DFND	14	131,412	1,406,402	0
NORWEGIAN CRUISE LINE HLDGS	SHS	G66721104	9,032	212,375	SH	DFND	14	16,735	195,640	0
OM ASSET MGMT PLC	SHS	G67506108	563	38,800	SH	DFND	14	2,400	36,400	0
OM ASSET MGMT PLC	SHS	G67506108	62	4,300	SH	DFND	16	0	4,300	0
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	5,628	41,318	SH	DFND	14	7,348	33,970	0
ROWAN COMPANIES PLC	SHS CL A	G7665A101	15,254	807,504	SH	DFND	14	69,109	738,395	0
SEADRILL LIMITED	SHS	G7945E105	87	25,650	SH	DFND	14	25,650	0	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	21,776	570,496	SH	DFND	14	136,079	434,417	0

SEAGATE TECHNOLOGY PLC	SHS	G7945M107	24	620	SH	DFND	16	0	620	0
PENTAIR PLC	SHS	G7S00T104	14,003	249,750	SH	DFND	14	78,837	170,913	0
PENTAIR PLC	SHS	G7S00T104	19	346	SH	DFND	16	0	346	0
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	6,458	434,909	SH	DFND	14	6,540	428,369	0
SIGNET JEWELERS LIMITED	SHS	G81276100	9,351	99,202	SH	DFND	14	33,772	65,430	0
SIGNET JEWELERS LIMITED	SHS	G81276100	14	150	SH	DFND	16	0	150	0
SINA CORP	ORD	G81477104	4,006	65,900	SH	DFND	14	1,200	64,700	0
SINA CORP	ORD	G81477104	347	5,700	SH	DFND	16	0	5,700	0
STERIS PLC	SHS USD	G84720104	633	9,388	SH	DFND	10	9,388	0	0
STERIS PLC	SHS USD	G84720104	3,438	51,017	SH	DFND	14	7,607	43,410	0
THIRD PT REINS LTD	COM	G8827U100	138	11,958	SH	DFND	10	11,958	0	0
THIRD PT REINS LTD	COM	G8827U100	50	4,360	SH	DFND	14	4,360	0	0
TRAVELPORT WORLDWIDE LTD	SHS	G9019D104	13,219	937,520	SH	DFND	14	268,320	669,200	0
TRAVELPORT WORLDWIDE LTD	SHS	G9019D104	756	53,600	SH	DFND	16	0	53,600	0
VALIDUS HOLDINGS LTD	COM SHS	G9319H102	4,485	81,538	SH	DFND	14	8,338	73,200	0
WHITE MTNS INS GROUP LTD	COM	G9618E107	360	431	SH	DFND	14	431	0	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	21,522	176,002	SH	DFND	14	55,220	120,782	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	34	277	SH	DFND	16	0	277	0
PERRIGO CO PLC	SHS	G97822103	16,062	192,986	SH	DFND	14	61,630	131,356	0
PERRIGO CO PLC	SHS	G97822103	25	300	SH	DFND	16	0	300	0
XL GROUP LTD	COM	G98294104	71,597	1,921,546	SH	DFND	14	395,395	1,526,151	0
XL GROUP LTD	COM	G98294104	91	2,455	SH	DFND	16	0	2,455	0
ALLIED WRLD ASSUR COM HLDG A	SHS	H01531104	10,430	194,191	SH	DFND	14	20,191	174,000	0
CHUBB LIMITED	COM	H1467J104	270	2,040	SH	DFND	10	2,040	0	0
CHUBB LIMITED	COM	H1467J104	109,901	831,824	SH	DFND	14	216,753	615,071	0
CHUBB LIMITED	COM	H1467J104	135	1,022	SH	DFND	16	0	1,022	0
GARMIN LTD	SHS	H2906T109	7,405	152,706	SH	DFND	14	48,300	104,406	0
GARMIN LTD	SHS	H2906T109	10	200	SH	DFND	16	0	200	0
TE CONNECTIVITY LTD	REG SHS	H84989104	416	6,010	SH	DFND	10	6,010	0	0
TE CONNECTIVITY LTD	REG SHS	H84989104	32,856	474,247	SH	DFND	14	149,120	325,127	0
TE CONNECTIVITY LTD	REG SHS	H84989104	52	750	SH	DFND	16	0	750	0
TRANSOCEAN LTD	REG SHS	H8817H100	21,363	1,449,293	SH	DFND	14	232,239	1,217,054	0
TRANSOCEAN LTD	REG SHS	H8817H100	10	670	SH	DFND	16	0	670	0
ALTISOURCE PORTFOLIO SOLNS S	REG SHS	L0175J104	784	29,500	SH	DFND	14	29,500	0	0
GLOBANT S A	COM	L44385109	6,099	182,870	SH	DFND	14	44,970	137,900	0
GLOBANT S A	COM	L44385109	524	15,700	SH	DFND	16	0	15,700	0
TRINSEO S A	SHS	L9340P101	31,509	531,346	SH	DFND	14	61,746	469,600	0
TRINSEO S A	SHS	L9340P101	1,233	20,800	SH	DFND	16	0	20,800	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	20,217	239,373	SH	DFND	14	32,500	206,873	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	980	11,600	SH	DFND	16	0	11,600	0
ORBOTECH LTD	ORD	M75253100	226	6,755	SH	DFND	10	6,755	0	0
ORBOTECH LTD	ORD	M75253100	8,750	261,900	SH	DFND	14	0	261,900	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	197	1,867	SH	DFND	10	1,867	0	0

TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	144	1,370	SH	DFND	14	1,207	163	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	32	300	SH	DFND	16	0	300	0
AERCAP HOLDINGS NV	SHS	N00985106	689	16,553	SH	DFND	14	15,802	751	0
MOBILEYE N V AMSTELVEEN	ORD SHS	N51488117	650	17,040	SH	DFND	14	16,230	810	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	186,199	2,170,661	SH	DFND	14	390,684	1,779,977	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	1,434	16,720	SH	DFND	16	0	16,720	0
MYLAN N V	SHS EURO	N59465109	486	12,730	SH	DFND	10	12,730	0	0
MYLAN N V	SHS EURO	N59465109	22,971	602,135	SH	DFND	14	193,997	408,138	0
MYLAN N V	SHS EURO	N59465109	36	945	SH	DFND	16	0	945	0
NXP SEMICONDUCTORS N V	COM	N6596X109	2,765	28,215	SH	DFND	14	26,960	1,255	0
ORTHOFIX INTL N V	COM	N6748L102	2,572	71,084	SH	DFND	14	18,984	52,100	0
ORTHOFIX INTL N V	COM	N6748L102	463	12,800	SH	DFND	16	0	12,800	0
SAPIENS INTL CORP N V	SHS NEW	N7716A151	489	34,100	SH	DFND	14	1,600	32,500	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	33,248	405,267	SH	DFND	14	87,430	317,837	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	33	400	SH	DFND	16	0	400	0
ARDMORE SHIPPING CORP	COM	Y0207T100	656	88,640	SH	DFND	14	1,840	86,800	0
BROADCOM LTD	SHS	Y09827109	1,879	10,630	SH	DFND	10	10,630	0	0
BROADCOM LTD	SHS	Y09827109	94,976	537,288	SH	DFND	14	169,422	367,866	0
BROADCOM LTD	SHS	Y09827109	154	870	SH	DFND	16	0	870	0
DHT HOLDINGS INC	SHS NEW	Y2065G121	3,997	965,470	SH	DFND	14	5,670	959,800	0
DORIAN LPG LTD	SHS USD	Y2106R110	1,195	145,600	SH	DFND	14	2,300	143,300	0
SCORPIO TANKERS INC	SHS	Y7542C106	5,993	1,322,962	SH	DFND	14	10,662	1,312,300	0
TEEKAY CORPORATION	COM	Y8564W103	427	53,208	SH	DFND	14	53,208	0	0
TEEKAY TANKERS LTD	CL A	Y8565N102	861	381,173	SH	DFND	14	7,073	374,100	0