

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: 03-31-2017

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]

05-10-2017

[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
028-00074	JENNISON ASSOCIATES LLC
028-17598	Russell Investments Group, Ltd.

Form 13F Summary Page

Report Summary:

Number of Other Included Managers: 5

Form 13F Information Table Entry Total: 4,049

Form 13F Information Table Value Total: 64,129,097

(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	352	41,238	SH DFND	10	41,238 0 0
AAC HLDGS INC	COM	000307108	5	630	SH DFND	14	630 0 0
AAON INC	COM PAR \$0.004	000360206	3,022	85,496	SH DFND	14	21,633 63,863 0
AAR CORP	COM	000361105	1,852	55,072	SH DFND	14	5,529 49,543 0
ACCO BRANDS CORP	COM	00081T108	9,205	700,016	SH DFND	14	11,175 688,841 0
ABM INDS INC	COM	000957100	4,942	113,342	SH DFND	14	10,065 103,277 0
AFLAC INC	COM	001055102	773	10,675	SH DFND	10	10,675 0 0
AFLAC INC	COM	001055102	103,196	1,424,965	SH DFND	14	261,235 1,163,730 0
AFLAC INC	COM	001055102	687	9,480	SH DFND	16	0 9,480 0
AGCO CORP	COM	001084102	7,196	119,570	SH DFND	14	9,465 110,105 0
AG MTG INVT TR INC	COM	001228105	6,487	359,377	SH DFND	14	25,796 333,581 0
AGNC INVT CORP	COM	00123Q104	16,701	839,645	SH DFND	14	75,595 764,050 0
AES CORP	COM	00130H105	108,735	9,725,860	SH DFND	14	1,752,138 7,973,722 0
AES CORP	COM	00130H105	394	35,210	SH DFND	16	0 35,210 0
AK STL HLDG CORP	COM	001547108	3,878	539,319	SH DFND	14	52,980 486,339 0
ALPS ETF TR	ALERIAN MLP	00162Q866	652	51,300	SH DFND	18	0 51,300 0
AMAG PHARMACEUTICALS INC	COM	00163U106	6,924	307,047	SH DFND	14	88,327 218,720 0
AMAG PHARMACEUTICALS INC	COM	00163U106	649	28,800	SH DFND	16	0 28,800 0
AMC NETWORKS INC	CL A	00164V103	8,307	141,559	SH DFND	14	18,362 123,197 0
AMC ENTMT HLDGS INC	CL A COM	00165C104	968	30,779	SH DFND	14	4,779 26,000 0
AMN HEALTHCARE SERVICES INC	COM	001744101	3,336	82,171	SH DFND	14	8,378 73,793 0
ANI PHARMACEUTICALS INC	COM	00182C103	697	14,080	SH DFND	14	1,630 12,450 0
AT&T INC	COM	00206R102	1,473	35,444	SH DFND	10	35,444 0 0
AT&T INC	COM	00206R102	611,256	14,711,344	SH DFND	14	4,001,122 10,710,222 0
AT&T INC	COM	00206R102	2,487	59,858	SH DFND	16	0 59,858 0
ATN INTL INC	COM	00215F107	2,579	36,619	SH DFND	14	18,659 17,960 0
AZZ INC	COM	002474104	3,944	66,286	SH DFND	14	12,064 54,222 0
AARONS INC	COM PAR \$0.50	002535300	4,468	150,227	SH DFND	14	45,612 104,615 0
ABAXIS INC	COM	002567105	1,873	38,609	SH DFND	14	3,679 34,930 0
ABBOTT LABS	COM	002824100	253,018	5,697,321	SH DFND	14	1,280,258 4,417,063 0
ABBOTT LABS	COM	002824100	1,556	35,028	SH DFND	16	0 35,028 0
ABBVIE INC	COM	00287Y109	250,174	3,839,378	SH DFND	14	976,119 2,863,259 0
ABBVIE INC	COM	00287Y109	1,702	26,115	SH DFND	16	0 26,115 0
ABERCROMBIE & FITCH CO	CL A	002896207	1,381	115,769	SH DFND	14	11,550 104,219 0

ABIOMED INC	COM	003654100	3,418	27,299	SH	DFND	14	5,694	21,605	0
ABIOMED INC	COM	003654100	9,478	75,700	SH	DFND	18	0	75,700	0
ABRAXAS PETE CORP	COM	003830106	22	11,095	SH	DFND	14	11,095	0	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	198	4,530	SH	DFND	14	4,530	0	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	9,788	224,500	SH	DFND	18	0	224,500	0
ACADIA PHARMACEUTICALS INC	COM	004225108	164	4,760	SH	DFND	14	4,760	0	0
ACADIA PHARMACEUTICALS INC	COM	004225108	5,717	166,300	SH	DFND	18	0	166,300	0
ACADIA RLTY TR	COM SH BEN INT	004239109	4,403	146,476	SH	DFND	14	15,298	131,178	0
ACCURAY INC	COM	004397105	34	7,080	SH	DFND	14	7,080	0	0
ACCURAY INC	COM	004397105	2,416	508,700	SH	DFND	18	0	508,700	0
ACETO CORP	COM	004446100	926	58,591	SH	DFND	14	12,211	46,380	0
ACHILLION PHARMACEUTICALS IN	COM	00448Q201	49	11,632	SH	DFND	14	11,632	0	0
ACI WORLDWIDE INC	COM	004498101	1,635	76,454	SH	DFND	14	19,959	56,495	0
ACORDA THERAPEUTICS INC	COM	00484M106	5,082	241,985	SH	DFND	14	55,095	186,890	0
ACORDA THERAPEUTICS INC	COM	00484M106	458	21,800	SH	DFND	16	0	21,800	0
ACTIVISION BLIZZARD INC	COM	00507V109	47,869	960,077	SH	DFND	14	323,856	636,221	0
ACTIVISION BLIZZARD INC	COM	00507V109	75	1,500	SH	DFND	16	0	1,500	0
ACTUANT CORP	CL A NEW	00508X203	2,686	101,942	SH	DFND	14	10,361	91,581	0
ACUITY BRANDS INC	COM	00508Y102	12,584	61,687	SH	DFND	14	20,992	40,695	0
ACUITY BRANDS INC	COM	00508Y102	20	100	SH	DFND	16	0	100	0
ACXIOM CORP	COM	005125109	1,459	51,251	SH	DFND	14	13,912	37,339	0
ADAMS RES & ENERGY INC	COM NEW	006351308	817	21,878	SH	DFND	14	400	21,478	0
ADEPTUS HEALTH INC	CL A	006855100	49	27,470	SH	DFND	14	5,650	21,820	0
ADOBE SYS INC	COM	00724F101	504	3,875	SH	DFND	10	3,875	0	0
ADOBE SYS INC	COM	00724F101	233,918	1,797,574	SH	DFND	14	350,818	1,446,756	0
ADOBE SYS INC	COM	00724F101	1,768	13,587	SH	DFND	16	0	13,587	0
ADTRAN INC	COM	00738A106	1,901	91,621	SH	DFND	14	8,146	83,475	0
ADVANCE AUTO PARTS INC	COM	00751Y106	15,348	103,519	SH	DFND	14	35,394	68,125	0
ADVANCE AUTO PARTS INC	COM	00751Y106	25	170	SH	DFND	16	0	170	0
AECOM	COM	00766T100	34,557	970,964	SH	DFND	14	147,721	823,243	0
AECOM	COM	00766T100	135	3,800	SH	DFND	16	0	3,800	0
AEGION CORP	COM	00770F104	9,446	412,306	SH	DFND	14	6,149	406,157	0
AERIE PHARMACEUTICALS INC	COM	00771V108	115	2,530	SH	DFND	14	2,530	0	0
AERIE PHARMACEUTICALS INC	COM	00771V108	2,766	61,000	SH	DFND	18	0	61,000	0
ADVANSIX INC	COM	00773T101	536	19,632	SH	DFND	10	19,632	0	0
ADVANSIX INC	COM	00773T101	3,238	118,531	SH	DFND	14	8,367	110,164	0
ADVANSIX INC	COM	00773T101	8	292	SH	DFND	16	0	292	0
AEROJET ROCKETDYNE HLDGS INC	COM	007800105	2,748	126,617	SH	DFND	14	11,158	115,459	0
ADVANCEPIERRE FOODS HLDGS IN	COM	00782L107	3,783	121,380	SH	DFND	14	52,280	69,100	0
ADVANCEPIERRE FOODS HLDGS IN	COM	00782L107	732	23,500	SH	DFND	16	0	23,500	0
ADVANCED MICRO DEVICES INC	COM	007903107	15,427	1,060,303	SH	DFND	14	381,602	678,701	0
ADVANCED MICRO DEVICES INC	COM	007903107	24	1,650	SH	DFND	16	0	1,650	0

ADVANCED ENERGY INDS	COM	007973100	36,350	530,193	SH	DFND	14	149,033	381,160	0
ADVANCED ENERGY INDS	COM	007973100	1,495	21,800	SH	DFND	16	0	21,800	0
AEROVIRONMENT INC	COM	008073108	991	35,350	SH	DFND	14	3,566	31,784	0
AETNA INC NEW	COM	00817Y108	733	5,750	SH	DFND	10	5,750	0	0
AETNA INC NEW	COM	00817Y108	146,307	1,147,059	SH	DFND	14	300,631	846,428	0
AETNA INC NEW	COM	00817Y108	353	2,767	SH	DFND	16	0	2,767	0
AFFILIATED MANAGERS GROUP	COM	008252108	13,556	82,686	SH	DFND	14	27,411	55,275	0
AFFILIATED MANAGERS GROUP	COM	008252108	20	120	SH	DFND	16	0	120	0
AGILENT TECHNOLOGIES INC	COM	00846U101	23,570	445,819	SH	DFND	14	153,150	292,669	0
AGILENT TECHNOLOGIES INC	COM	00846U101	35	664	SH	DFND	16	0	664	0
AGILYSYS INC	COM	00847J105	236	24,999	SH	DFND	14	2,827	22,172	0
AGREE REALTY CORP	COM	008492100	2,153	44,892	SH	DFND	14	4,262	40,630	0
AIR METHODS CORP	COM PAR \$.06	009128307	2,487	57,834	SH	DFND	14	6,548	51,286	0
AIR LEASE CORP	CL A	00912X302	11,802	304,574	SH	DFND	14	13,274	291,300	0
AIR LEASE CORP	CL A	00912X302	353	9,100	SH	DFND	18	0	9,100	0
AIR PRODS & CHEMS INC	COM	009158106	41,993	310,396	SH	DFND	14	102,767	207,629	0
AIR PRODS & CHEMS INC	COM	009158106	66	485	SH	DFND	16	0	485	0
AIR PRODS & CHEMS INC	COM	009158106	704	5,200	SH	DFND	18	0	5,200	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	16,011	268,186	SH	DFND	14	81,248	186,938	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	24	410	SH	DFND	16	0	410	0
AKORN INC	COM	009728106	7,369	306,037	SH	DFND	14	15,667	290,370	0
AKORN INC	COM	009728106	26	1,100	SH	DFND	16	0	1,100	0
ALAMO GROUP INC	COM	011311107	2,585	33,929	SH	DFND	14	11,209	22,720	0
ALAMO GROUP INC	COM	011311107	53	700	SH	DFND	16	0	700	0
ALARM COM HLDGS INC	COM	011642105	1,242	40,390	SH	DFND	14	1,490	38,900	0
ALARM COM HLDGS INC	COM	011642105	320	10,400	SH	DFND	16	0	10,400	0
ALASKA AIR GROUP INC	COM	011659109	929	10,070	SH	DFND	10	10,070	0	0
ALASKA AIR GROUP INC	COM	011659109	24,938	270,421	SH	DFND	14	67,820	202,601	0
ALASKA AIR GROUP INC	COM	011659109	25	270	SH	DFND	16	0	270	0
ALBANY INTL CORP	CL A	012348108	2,284	49,593	SH	DFND	14	4,903	44,690	0
ALBANY MOLECULAR RESH INC	COM	012423109	536	38,220	SH	DFND	14	4,300	33,920	0
ALBEMARLE CORP	COM	012653101	17,104	161,911	SH	DFND	14	52,432	109,479	0
ALBEMARLE CORP	COM	012653101	23	220	SH	DFND	16	0	220	0
ALCOA CORP	COM	013872106	8,124	236,174	SH	DFND	14	85,374	150,800	0
ALCOA CORP	COM	013872106	774	22,500	SH	DFND	18	0	22,500	0
ALDER BIOPHARMACEUTICALS INC	COM	014339105	104	4,990	SH	DFND	14	4,990	0	0
ALDER BIOPHARMACEUTICALS INC	COM	014339105	2,827	135,900	SH	DFND	18	0	135,900	0
ALEXANDER & BALDWIN INC NEW	COM	014491104	1,557	34,978	SH	DFND	14	12,053	22,925	0
ALEXANDER & BALDWIN INC NEW	COM	014491104	9	200	SH	DFND	16	0	200	0
ALERE INC	COM	01449J105	207	5,215	SH	DFND	14	5,215	0	0
ALEXANDERS INC	COM	014752109	201	465	SH	DFND	14	285	180	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	13,023	117,830	SH	DFND	14	40,202	77,628	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	22	200	SH	DFND	16	0	200	0

ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	49,816	450,746	SH	DFND	3	66,774	383,972	0
ALEXION PHARMACEUTICALS INC	COM	015351109	37,539	309,628	SH	DFND	14	105,278	204,350	0
ALEXION PHARMACEUTICALS INC	COM	015351109	61	500	SH	DFND	16	0	500	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	607	5,630	SH	DFND	10	5,630	0	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	178,755	1,657,748	SH	DFND	14	28,400	1,629,348	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	15,290	141,800	SH	DFND	16	0	141,800	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	3,246	30,100	SH	DFND	18	0	30,100	0
ALIGN TECHNOLOGY INC	COM	016255101	5,519	48,116	SH	DFND	14	11,631	36,485	0
ALLEGHANY CORP DEL	COM	017175100	41,040	66,769	SH	DFND	14	14,529	52,240	0
ALLEGHANY CORP DEL	COM	017175100	350	570	SH	DFND	16	0	570	0
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1,299	72,342	SH	DFND	14	20,140	52,202	0
ALLEGiant TRAVEL CO	COM	01748X102	622	3,879	SH	DFND	10	3,879	0	0
ALLEGiant TRAVEL CO	COM	01748X102	6,339	39,556	SH	DFND	14	2,402	37,154	0
ALLETE INC	COM NEW	018522300	925	13,659	SH	DFND	10	13,659	0	0
ALLETE INC	COM NEW	018522300	5,868	86,663	SH	DFND	14	9,042	77,621	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	498	2,000	SH	DFND	10	2,000	0	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	19,522	78,402	SH	DFND	14	27,297	51,105	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	35	140	SH	DFND	16	0	140	0
ALLIANT ENERGY CORP	COM	018802108	12,559	317,059	SH	DFND	14	105,398	211,661	0
ALLIANT ENERGY CORP	COM	018802108	18	460	SH	DFND	16	0	460	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	2,686	74,500	SH	DFND	14	7,400	67,100	0
ALLSCRIPTS HEALTHCARE SOLUTN	COM	01988P108	1,419	111,917	SH	DFND	14	24,955	86,962	0
ALLSTATE CORP	COM	020002101	1,710	20,980	SH	DFND	10	20,980	0	0
ALLSTATE CORP	COM	020002101	193,836	2,378,650	SH	DFND	14	443,331	1,935,319	0
ALLSTATE CORP	COM	020002101	1,671	20,509	SH	DFND	16	0	20,509	0
ALLY FINL INC	COM	02005N100	21,056	1,035,691	SH	DFND	14	115,941	919,750	0
ALMOST FAMILY INC	COM	020409108	997	20,512	SH	DFND	14	2,011	18,501	0
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	215	4,204	SH	DFND	14	4,204	0	0
ALON USA ENERGY INC	COM	020520102	1,990	163,253	SH	DFND	14	163,253	0	0
ALPHABET INC	CAP STK CL C	02079K107	664,775	801,358	SH	DFND	14	208,993	592,365	0
ALPHABET INC	CAP STK CL C	02079K107	3,824	4,610	SH	DFND	16	0	4,610	0
ALPHABET INC	CAP STK CL A	02079K305	1,980	2,335	SH	DFND	10	2,335	0	0
ALPHABET INC	CAP STK CL A	02079K305	530,563	625,811	SH	DFND	14	160,202	465,609	0
ALPHABET INC	CAP STK CL A	02079K305	2,675	3,155	SH	DFND	16	0	3,155	0
ALTRIA GROUP INC	COM	02209S103	277,645	3,887,496	SH	DFND	14	1,053,418	2,834,078	0
ALTRIA GROUP INC	COM	02209S103	1,638	22,940	SH	DFND	16	0	22,940	0
ALTRIA GROUP INC	COM	02209S103	479	6,700	SH	DFND	18	0	6,700	0
AMAZON COM INC	COM	023135106	532	600	SH	DFND	10	600	0	0
AMAZON COM INC	COM	023135106	613,845	692,405	SH	DFND	14	216,697	475,708	0
AMAZON COM INC	COM	023135106	1,405	1,585	SH	DFND	16	0	1,585	0
AMAZON COM INC	COM	023135106	1,144	1,290	SH	DFND	18	0	1,290	0
AMBAC FINL GROUP INC	COM NEW	023139884	1,401	74,290	SH	DFND	14	2,790	71,500	0
AMEDISYS INC	COM	023436108	2,462	48,182	SH	DFND	14	4,958	43,224	0

AMERCO	COM	023586100	3,511	9,211	SH	DFND	14	611	8,600	0
AMEREN CORP	COM	023608102	18,501	338,917	SH	DFND	14	114,064	224,853	0
AMEREN CORP	COM	023608102	29	525	SH	DFND	16	0	525	0
AMERICAN AIRLS GROUP INC	COM	02376R102	57,605	1,361,822	SH	DFND	14	297,761	1,064,061	0
AMERICAN AIRLS GROUP INC	COM	02376R102	42	1,000	SH	DFND	16	0	1,000	0
AMERICAN ASSETS TR INC	COM	024013104	11,463	273,976	SH	DFND	14	85,993	187,983	0
AMERICAN ASSETS TR INC	COM	024013104	121	2,900	SH	DFND	16	0	2,900	0
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	10,721	570,871	SH	DFND	14	16,441	554,430	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	3,975	83,526	SH	DFND	14	19,315	64,211	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	28,189	592,328	SH	DFND	3	88,308	504,020	0
AMERICAN ELEC PWR INC	COM	025537101	1,117	16,640	SH	DFND	10	16,640	0	0
AMERICAN ELEC PWR INC	COM	025537101	72,284	1,076,778	SH	DFND	14	246,475	830,303	0
AMERICAN ELEC PWR INC	COM	025537101	76	1,130	SH	DFND	16	0	1,130	0
AMERICAN ELEC PWR INC	COM	025537101	309	4,600	SH	DFND	18	0	4,600	0
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	7,746	552,094	SH	DFND	14	31,343	520,751	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	610	25,807	SH	DFND	10	25,807	0	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	24,242	1,025,904	SH	DFND	14	100,337	925,567	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	603	25,500	SH	DFND	16	0	25,500	0
AMERICAN EXPRESS CO	COM	025816109	1,980	25,030	SH	DFND	10	25,030	0	0
AMERICAN EXPRESS CO	COM	025816109	113,922	1,440,046	SH	DFND	14	391,828	1,048,218	0
AMERICAN EXPRESS CO	COM	025816109	129	1,633	SH	DFND	16	0	1,633	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	286	3,000	SH	DFND	10	3,000	0	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	74,307	778,735	SH	DFND	14	147,676	631,059	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	706	7,400	SH	DFND	16	0	7,400	0
AMERICAN HOMES 4 RENT	CL A	02665T306	450	19,580	SH	DFND	14	13,580	6,000	0
AMERICAN INTL GROUP INC	COM NEW	026874784	82,618	1,323,366	SH	DFND	14	447,456	875,910	0
AMERICAN INTL GROUP INC	COM NEW	026874784	128	2,058	SH	DFND	16	0	2,058	0
AMERICAN OUTDOOR BRANDS CORP	COM	02874P103	17,500	883,399	SH	DFND	14	84,099	799,300	0
AMERICAN OUTDOOR BRANDS CORP	COM	02874P103	111	5,600	SH	DFND	16	0	5,600	0
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	1,440	62,862	SH	DFND	14	2,660	60,202	0
AMERICAN SOFTWARE INC	CL A	029683109	176	17,111	SH	DFND	14	3,411	13,700	0
AMERICAN STS WTR CO	COM	029899101	7,118	160,672	SH	DFND	14	71,472	89,200	0
AMERICAN TOWER CORP NEW	COM	03027X100	151,275	1,244,652	SH	DFND	14	366,360	878,292	0
AMERICAN TOWER CORP NEW	COM	03027X100	550	4,525	SH	DFND	16	0	4,525	0
AMERICAN TOWER CORP NEW	COM	03027X100	498	4,100	SH	DFND	18	0	4,100	0
AMERICAN VANGUARD CORP	COM	030371108	726	43,710	SH	DFND	14	3,982	39,728	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	19,391	249,337	SH	DFND	14	83,923	165,414	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	29	370	SH	DFND	16	0	370	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	311	4,000	SH	DFND	18	0	4,000	0
AMERICAN WOODMARK CORP	COM	030506109	1,104	12,024	SH	DFND	10	12,024	0	0

AMERICAN WOODMARK CORP	COM	030506109	8,468	92,240	SH	DFND	14	27,580	64,660	0
AMERICAN WOODMARK CORP	COM	030506109	413	4,500	SH	DFND	16	0	4,500	0
AMERICAS CAR MART INC	COM	03062T105	304	8,337	SH	DFND	14	6,137	2,200	0
AMERISAFE INC	COM	03071H100	3,729	57,451	SH	DFND	14	26,429	31,022	0
AMERISOURCEBERGEN CORP	COM	03073E105	34,151	385,889	SH	DFND	14	85,042	300,847	0
AMERISOURCEBERGEN CORP	COM	03073E105	35	390	SH	DFND	16	0	390	0
AMERIPRISE FINL INC	COM	03076C106	1,002	7,730	SH	DFND	10	7,730	0	0
AMERIPRISE FINL INC	COM	03076C106	80,214	618,554	SH	DFND	14	91,074	527,480	0
AMERIPRISE FINL INC	COM	03076C106	46	355	SH	DFND	16	0	355	0
AMERIS BANCORP	COM	03076K108	2,929	63,533	SH	DFND	14	6,723	56,810	0
AMETEK INC NEW	COM	031100100	17,304	319,971	SH	DFND	14	107,176	212,795	0
AMETEK INC NEW	COM	031100100	27	500	SH	DFND	16	0	500	0
AMGEN INC	COM	031162100	2,965	18,070	SH	DFND	10	18,070	0	0
AMGEN INC	COM	031162100	325,822	1,985,872	SH	DFND	14	475,338	1,510,534	0
AMGEN INC	COM	031162100	2,350	14,322	SH	DFND	16	0	14,322	0
AMICUS THERAPEUTICS INC	COM	03152W109	96	13,500	SH	DFND	14	13,500	0	0
AMICUS THERAPEUTICS INC	COM	03152W109	5,705	800,200	SH	DFND	18	0	800,200	0
AMKOR TECHNOLOGY INC	COM	031652100	748	64,571	SH	DFND	10	64,571	0	0
AMKOR TECHNOLOGY INC	COM	031652100	11,418	985,161	SH	DFND	14	227,600	757,561	0
AMKOR TECHNOLOGY INC	COM	031652100	364	31,400	SH	DFND	16	0	31,400	0
AMPHENOL CORP NEW	CL A	032095101	30,226	424,698	SH	DFND	14	144,224	280,474	0
AMPHENOL CORP NEW	CL A	032095101	46	640	SH	DFND	16	0	640	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	1,286	88,670	SH	DFND	14	33,400	55,270	0
ANADARKO PETE CORP	COM	032511107	100,972	1,628,585	SH	DFND	14	355,467	1,273,118	0
ANADARKO PETE CORP	COM	032511107	812	13,103	SH	DFND	16	0	13,103	0
ANADARKO PETE CORP	COM	032511107	1,290	20,800	SH	DFND	18	0	20,800	0
ANALOG DEVICES INC	COM	032654105	42,149	514,323	SH	DFND	14	172,409	341,914	0
ANALOG DEVICES INC	COM	032654105	65	793	SH	DFND	16	0	793	0
ANALOGIC CORP	COM PAR \$0.05	032657207	1,639	21,594	SH	DFND	14	2,269	19,325	0
ANDERSONS INC	COM	034164103	1,731	45,665	SH	DFND	14	5,003	40,662	0
ANGIODYNAMICS INC	COM	03475V101	4,610	265,691	SH	DFND	14	77,041	188,650	0
ANGIODYNAMICS INC	COM	03475V101	439	25,300	SH	DFND	16	0	25,300	0
ANIKA THERAPEUTICS INC	COM	035255108	1,108	25,510	SH	DFND	14	2,700	22,810	0
ANIXTER INTL INC	COM	035290105	409	5,153	SH	DFND	10	5,153	0	0
ANIXTER INTL INC	COM	035290105	14,939	188,382	SH	DFND	14	36,758	151,624	0
ANIXTER INTL INC	COM	035290105	888	11,200	SH	DFND	16	0	11,200	0
ANNALY CAP MGMT INC	COM	035710409	30,046	2,704,368	SH	DFND	14	219,268	2,485,100	0
ANSYS INC	COM	03662Q105	5,694	53,279	SH	DFND	14	11,916	41,363	0
ANTERO RES CORP	COM	03674X106	9,464	414,921	SH	DFND	14	42,271	372,650	0
ANTHEM INC	COM	036752103	119,563	722,959	SH	DFND	14	153,628	569,331	0
ANTHEM INC	COM	036752103	95	575	SH	DFND	16	0	575	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	249	44,790	SH	DFND	14	9,890	34,900	0
APACHE CORP	COM	037411105	27,295	531,141	SH	DFND	14	180,426	350,715	0
APACHE CORP	COM	037411105	44	861	SH	DFND	16	0	861	0
APACHE CORP	COM	037411105	735	14,300	SH	DFND	18	0	14,300	0
APARTMENT INVT & MGMT CO	CL A	03748R101	9,770	220,290	SH	DFND	14	74,683	145,607	0
APARTMENT INVT & MGMT CO	CL A	03748R101	13	304	SH	DFND	16	0	304	0
APOGEE ENTERPRISES INC	COM	037598109	3,257	54,632	SH	DFND	14	10,135	44,497	0

APOLLO INVT CORP	COM	03761U106	68	10,350	SH	DFND	14	10,350	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	7,841	416,858	SH	DFND	14	8,875	407,983	0
APPLE INC	COM	037833100	4,085	28,433	SH	DFND	10	28,433	0	0
APPLE INC	COM	037833100	1,561,489	10,869,340	SH	DFND	14	3,034,294	7,835,046	0
APPLE INC	COM	037833100	6,178	43,005	SH	DFND	16	0	43,005	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	9,554	500,225	SH	DFND	14	43,125	457,100	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	25,053	405,068	SH	DFND	14	74,599	330,469	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	996	16,100	SH	DFND	16	0	16,100	0
APPLIED GENETIC TECHNOL CORP	COM	03820J100	917	132,910	SH	DFND	14	49,410	83,500	0
APPLIED GENETIC TECHNOL CORP	COM	03820J100	154	22,300	SH	DFND	16	0	22,300	0
APPLIED MATLS INC	COM	038222105	603	15,500	SH	DFND	10	15,500	0	0
APPLIED MATLS INC	COM	038222105	219,305	5,637,653	SH	DFND	14	1,062,575	4,575,078	0
APPLIED MATLS INC	COM	038222105	1,687	43,360	SH	DFND	16	0	43,360	0
APTARGROUP INC	COM	038336103	3,714	48,244	SH	DFND	14	8,417	39,827	0
AQUA AMERICA INC	COM	03836W103	4,632	144,087	SH	DFND	14	24,662	119,425	0
ARAMARK	COM	03852U106	9,523	258,290	SH	DFND	14	12,740	245,550	0
ARAMARK	COM	03852U106	365	9,900	SH	DFND	16	0	9,900	0
ARCBEST CORP	COM	03937C105	522	20,062	SH	DFND	10	20,062	0	0
ARCBEST CORP	COM	03937C105	1,278	49,140	SH	DFND	14	4,193	44,947	0
ARCHER DANIELS MIDLAND CO	COM	039483102	51,204	1,112,159	SH	DFND	14	269,814	842,345	0
ARCHER DANIELS MIDLAND CO	COM	039483102	57	1,241	SH	DFND	16	0	1,241	0
ARCHER DANIELS MIDLAND CO	COM	039483102	129	2,800	SH	DFND	18	0	2,800	0
ARCHROCK INC	COM	03957W106	3,424	276,090	SH	DFND	14	11,833	264,257	0
ARCONIC INC	COM	03965L100	16,087	610,745	SH	DFND	14	207,249	403,496	0
ARCONIC INC	COM	03965L100	24	893	SH	DFND	16	0	893	0
ARCONIC INC	COM	03965L100	540	20,500	SH	DFND	18	0	20,500	0
ARENA PHARMACEUTICALS INC	COM	040047102	39	26,585	SH	DFND	14	26,585	0	0
ARGAN INC	COM	04010E109	39,241	593,212	SH	DFND	14	106,712	486,500	0
ARGAN INC	COM	04010E109	1,032	15,600	SH	DFND	16	0	15,600	0
ARES CAP CORP	COM	04010L103	1,011	58,162	SH	DFND	10	58,162	0	0
ARES CAP CORP	COM	04010L103	336	19,306	SH	DFND	14	19,306	0	0
ARES COML REAL ESTATE CORP	COM	04013V108	764	57,130	SH	DFND	14	2,730	54,400	0
ARES COML REAL ESTATE CORP	COM	04013V108	11	800	SH	DFND	16	0	800	0
ARISTA NETWORKS INC	COM	040413106	406	3,070	SH	DFND	14	2,970	100	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	1,636	115,804	SH	DFND	14	2,108	113,696	0
ARMOUR RESIDENTIAL REIT INC	COM NEW	042315507	6,126	269,755	SH	DFND	14	3,855	265,900	0
ARMSTRONG WORLD INDS INC NEW	COM	04247X102	7,321	158,982	SH	DFND	14	66,282	92,700	0
ARRAY BIOPHARMA INC	COM	04269X105	155	17,377	SH	DFND	14	17,377	0	0
ARROW ELECTRS INC	COM	042735100	21,506	292,963	SH	DFND	14	61,636	231,327	0
ARROW ELECTRS INC	COM	042735100	125	1,700	SH	DFND	16	0	1,700	0
ARROW FINL CORP	COM	042744102	1,254	37,000	SH	DFND	14	1,481	35,519	0

ARTISAN PARTNERS ASSET MGMT	CL A	04316A108	437	15,824	SH	DFND	14	3,524	12,300	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	352	5,853	SH	DFND	10	5,853	0	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	29,972	498,695	SH	DFND	14	122,195	376,500	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	1,028	17,100	SH	DFND	16	0	17,100	0
ASCENA RETAIL GROUP INC	COM	04351G101	5,812	1,364,234	SH	DFND	14	27,898	1,336,336	0
ASHFORD HOSPITALITY PRIME IN	COM	044102101	5,917	557,716	SH	DFND	14	111,137	446,579	0
ASHFORD HOSPITALITY PRIME IN	COM	044102101	509	48,000	SH	DFND	16	0	48,000	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	312	48,979	SH	DFND	10	48,979	0	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	15,242	2,392,748	SH	DFND	14	208,628	2,184,120	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	294	46,200	SH	DFND	16	0	46,200	0
ASHLAND GLOBAL HLDGS INC	COM	044186104	4,830	39,010	SH	DFND	14	8,835	30,175	0
ASPEN TECHNOLOGY INC	COM	045327103	516	8,763	SH	DFND	10	8,763	0	0
ASPEN TECHNOLOGY INC	COM	045327103	12,307	208,875	SH	DFND	14	36,775	172,100	0
ASPEN TECHNOLOGY INC	COM	045327103	1,049	17,800	SH	DFND	16	0	17,800	0
ASSOCIATED BANC CORP	COM	045487105	463	18,982	SH	DFND	10	18,982	0	0
ASSOCIATED BANC CORP	COM	045487105	23,435	960,467	SH	DFND	14	225,204	735,263	0
ASSOCIATED BANC CORP	COM	045487105	542	22,200	SH	DFND	16	0	22,200	0
ASSURANT INC	COM	04621X108	7,639	79,844	SH	DFND	14	26,813	53,031	0
ASSURANT INC	COM	04621X108	12	125	SH	DFND	16	0	125	0
ASTEC INDS INC	COM	046224101	6,339	103,087	SH	DFND	14	26,498	76,589	0
ASTEC INDS INC	COM	046224101	640	10,400	SH	DFND	16	0	10,400	0
ASTORIA FINL CORP	COM	046265104	3,234	157,694	SH	DFND	14	16,590	141,104	0
ASTRONICS CORP	COM	046433108	718	22,640	SH	DFND	14	1,940	20,700	0
ATHENAHEALTH INC	COM	04685W103	231	2,046	SH	DFND	14	2,046	0	0
ATKORE INTL GROUP INC	COM	047649108	5,551	211,210	SH	DFND	14	90,110	121,100	0
ATKORE INTL GROUP INC	COM	047649108	738	28,100	SH	DFND	16	0	28,100	0
ATLANTIC PWR CORP	COM NEW	04878Q863	34	12,882	SH	DFND	14	12,882	0	0
ATLANTIC PWR CORP	COM NEW	04878Q863	45	16,900	SH	DFND	16	0	16,900	0
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	245	4,419	SH	DFND	10	4,419	0	0
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	18,197	328,169	SH	DFND	14	4,191	323,978	0
ATMOS ENERGY CORP	COM	049560105	57,589	729,068	SH	DFND	14	122,501	606,567	0
ATMOS ENERGY CORP	COM	049560105	877	11,100	SH	DFND	16	0	11,100	0
ATMOS ENERGY CORP	COM	049560105	269	3,400	SH	DFND	18	0	3,400	0
ATRION CORP	COM	049904105	340	727	SH	DFND	14	167	560	0
ATWOOD OCEANICS INC	COM	050095108	9,243	969,854	SH	DFND	14	17,825	952,029	0
AUTODESK INC	COM	052769106	23,535	272,170	SH	DFND	14	93,620	178,550	0
AUTODESK INC	COM	052769106	35	400	SH	DFND	16	0	400	0
AUTOLIV INC	COM	052800109	513	5,019	SH	DFND	14	4,795	224	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	64,704	631,938	SH	DFND	14	213,825	418,113	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	100	980	SH	DFND	16	0	980	0
AUTONATION INC	COM	05329W102	8,930	211,168	SH	DFND	14	35,387	175,781	0
AUTONATION INC	COM	05329W102	7	157	SH	DFND	16	0	157	0

AUTOZONE INC	COM	053332102	521	720	SH	DFND	10	720	0	0
AUTOZONE INC	COM	053332102	28,976	40,074	SH	DFND	14	13,748	26,326	0
AUTOZONE INC	COM	053332102	47	65	SH	DFND	16	0	65	0
AVALONBAY CMNTYS INC	COM	053484101	35,497	193,341	SH	DFND	14	66,063	127,278	0
AVALONBAY CMNTYS INC	COM	053484101	55	297	SH	DFND	16	0	297	0
AVERY DENNISON CORP	COM	053611109	10,114	125,483	SH	DFND	14	42,088	83,395	0
AVERY DENNISON CORP	COM	053611109	15	190	SH	DFND	16	0	190	0
AVIS BUDGET GROUP	COM	053774105	8,209	277,506	SH	DFND	14	36,866	240,640	0
AVISTA CORP	COM	05379B107	4,387	112,340	SH	DFND	14	11,349	100,991	0
AVNET INC	COM	053807103	38,703	845,793	SH	DFND	14	150,408	695,385	0
AVNET INC	COM	053807103	188	4,100	SH	DFND	16	0	4,100	0
AVON PRODS INC	COM	054303102	42,829	9,733,902	SH	DFND	14	1,904,850	7,829,052	0
AVON PRODS INC	COM	054303102	1,082	245,800	SH	DFND	16	0	245,800	0
BB&T CORP	COM	054937107	68,157	1,524,769	SH	DFND	14	424,232	1,100,537	0
BB&T CORP	COM	054937107	78	1,755	SH	DFND	16	0	1,755	0
B & G FOODS INC NEW	COM	05508R106	4,711	117,033	SH	DFND	14	14,047	102,986	0
B & G FOODS INC NEW	COM	05508R106	290	7,200	SH	DFND	18	0	7,200	0
BGC PARTNERS INC	CL A	05541T101	287	25,249	SH	DFND	14	25,249	0	0
BGC PARTNERS INC	CL A	05541T101	387	34,100	SH	DFND	16	0	34,100	0
BOFI HLDG INC	COM	05566U108	3,478	133,108	SH	DFND	14	10,968	122,140	0
BMC STK HLDGS INC	COM	05591B109	541	23,960	SH	DFND	14	5,260	18,700	0
BWX TECHNOLOGIES INC	COM	05605H100	5,035	105,779	SH	DFND	14	5,879	99,900	0
BABCOCK & WILCOX ENTERPRIS I	COM	05614L100	310	33,161	SH	DFND	10	33,161	0	0
BABCOCK & WILCOX ENTERPRIS I	COM	05614L100	2,647	283,446	SH	DFND	14	14,746	268,700	0
BADGER METER INC	COM	056525108	1,833	49,874	SH	DFND	14	4,920	44,954	0
BAIDU INC	SPON ADR REP A	056752108	25,389	147,167	SH	DFND	14	2,400	144,767	0
BAIDU INC	SPON ADR REP A	056752108	1,811	10,500	SH	DFND	16	0	10,500	0
BAIDU INC	SPON ADR REP A	056752108	1,591	9,220	SH	DFND	18	0	9,220	0
BAKER HUGHES INC	COM	057224107	37,515	627,136	SH	DFND	14	203,675	423,461	0
BAKER HUGHES INC	COM	057224107	54	899	SH	DFND	16	0	899	0
BAKER HUGHES INC	COM	057224107	969	16,205	SH	DFND	18	0	16,205	0
BALCHEM CORP	COM	057665200	4,547	55,168	SH	DFND	14	5,813	49,355	0
BALDWIN & LYONS INC	CL B	057755209	293	11,999	SH	DFND	14	1,099	10,900	0
BALDWIN & LYONS INC	CL B	057755209	186	7,600	SH	DFND	16	0	7,600	0
BALL CORP	COM	058498106	18,086	243,545	SH	DFND	14	81,518	162,027	0
BALL CORP	COM	058498106	30	400	SH	DFND	16	0	400	0
BALL CORP	COM	058498106	720	9,700	SH	DFND	18	0	9,700	0
BANCFIRST CORP	COM	05945F103	1,694	18,841	SH	DFND	14	4,641	14,200	0
BANCFIRST CORP	COM	05945F103	288	3,200	SH	DFND	16	0	3,200	0
BANCOLOMBIA S A	SPON ADR PREF	05968L102	1,280	32,100	SH	DFND	14	0	32,100	0
BANCORPSOUTH INC	COM	059692103	1,739	57,472	SH	DFND	14	16,399	41,073	0
BANC OF CALIFORNIA INC	COM	05990K106	9,070	438,169	SH	DFND	14	8,079	430,090	0
BANK AMER CORP	COM	060505104	3,583	151,890	SH	DFND	10	151,890	0	0
BANK AMER CORP	COM	060505104	727,046	30,820,102	SH	DFND	14	6,679,758	24,140,344	0
BANK AMER CORP	COM	060505104	4,026	170,681	SH	DFND	16	0	170,681	0
BANK HAWAII CORP	COM	062540109	2,174	26,391	SH	DFND	14	5,885	20,506	0
BANK OF MARIN BANCORP	COM	063425102	2,978	46,272	SH	DFND	14	610	45,662	0
BANK MONTREAL QUE	COM	063671101	357	4,770	SH	DFND	3	4,770	0	0

BANK MUTUAL CORP NEW	COM	063750103	678	72,088	SH	DFND	14	7,398	64,690	0
BANK OF THE OZARKS INC	COM	063904106	8,854	170,242	SH	DFND	14	18,502	151,740	0
BANK OF THE OZARKS INC	COM	063904106	291	5,600	SH	DFND	18	0	5,600	0
BANK NEW YORK MELLON CORP	COM	064058100	88,829	1,880,780	SH	DFND	14	538,259	1,342,521	0
BANK NEW YORK MELLON CORP	COM	064058100	109	2,300	SH	DFND	16	0	2,300	0
BANKRATE INC DEL	COM	06647F102	6,338	656,795	SH	DFND	14	220,495	436,300	0
BANKRATE INC DEL	COM	06647F102	502	52,000	SH	DFND	16	0	52,000	0
BANKUNITED INC	COM	06652K103	2,840	76,112	SH	DFND	14	9,412	66,700	0
BANNER CORP	COM NEW	06652V208	3,985	71,623	SH	DFND	14	30,933	40,690	0
BARD C R INC	COM	067383109	71,223	286,565	SH	DFND	14	63,266	223,299	0
BARD C R INC	COM	067383109	1,481	5,960	SH	DFND	16	0	5,960	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	9,802	131,100	SH	DFND	14	0	131,100	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	1,666	22,276	SH	DFND	16	0	22,276	0
BARNES & NOBLE INC	COM	067774109	876	94,704	SH	DFND	14	9,877	84,827	0
BARNES & NOBLE ED INC	COM	06777U101	623	64,963	SH	DFND	14	5,843	59,120	0
BARNES GROUP INC	COM	067806109	5,189	101,063	SH	DFND	14	8,926	92,137	0
BARRACUDA NETWORKS INC	COM	068323104	7,053	305,180	SH	DFND	14	116,580	188,600	0
BARRACUDA NETWORKS INC	COM	068323104	391	16,900	SH	DFND	16	0	16,900	0
BARRETT BUSINESS SERVICES IN	COM	068463108	1,946	35,628	SH	DFND	14	928	34,700	0
BARRETT BILL CORP	COM	06846N104	576	126,531	SH	DFND	14	10,096	116,435	0
BASSETT FURNITURE INDS INC	COM	070203104	55	2,048	SH	DFND	10	2,048	0	0
BASSETT FURNITURE INDS INC	COM	070203104	654	24,330	SH	DFND	14	8,730	15,600	0
BASSETT FURNITURE INDS INC	COM	070203104	113	4,200	SH	DFND	16	0	4,200	0
BAXTER INTL INC	COM	071813109	500	9,650	SH	DFND	10	9,650	0	0
BAXTER INTL INC	COM	071813109	141,618	2,730,777	SH	DFND	14	501,419	2,229,358	0
BAXTER INTL INC	COM	071813109	978	18,857	SH	DFND	16	0	18,857	0
BAZAARVOICE INC	COM	073271108	1,011	235,220	SH	DFND	14	95,020	140,200	0
B/E AEROSPACE INC	COM	073302101	4,066	63,430	SH	DFND	14	14,401	49,029	0
BEACON ROOFING SUPPLY INC	COM	073685109	294	5,985	SH	DFND	14	5,985	0	0
BEAZER HOMES USA INC	COM NEW	07556Q881	487	40,177	SH	DFND	10	40,177	0	0
BEAZER HOMES USA INC	COM NEW	07556Q881	841	69,343	SH	DFND	14	69,343	0	0
BECTON DICKINSON & CO	COM	075887109	436	2,375	SH	DFND	10	2,375	0	0
BECTON DICKINSON & CO	COM	075887109	169,206	922,405	SH	DFND	14	198,626	723,779	0
BECTON DICKINSON & CO	COM	075887109	1,039	5,665	SH	DFND	16	0	5,665	0
BED BATH & BEYOND INC	COM	075896100	26,352	667,818	SH	DFND	14	125,737	542,081	0
BED BATH & BEYOND INC	COM	075896100	11	285	SH	DFND	16	0	285	0
BEL FUSE INC	CL B	077347300	1,236	48,391	SH	DFND	14	1,744	46,647	0
BELDEN INC	COM	077454106	1,949	28,164	SH	DFND	14	7,879	20,285	0
BEMIS INC	COM	081437105	3,758	76,915	SH	DFND	14	12,761	64,154	0
BENCHMARK ELECTRS INC	COM	08160H101	761	23,941	SH	DFND	10	23,941	0	0
BENCHMARK ELECTRS INC	COM	08160H101	11,130	349,991	SH	DFND	14	8,559	341,432	0
BERKLEY W R CORP	COM	084423102	4,202	59,488	SH	DFND	14	13,023	46,465	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	633,287	3,799,418	SH	DFND	14	1,059,704	2,739,714	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	2,310	13,860	SH	DFND	16	0	13,860	0

BERKSHIRE HILLS BANCORP INC	COM	084680107	17,793	493,557	SH	DFND	14	47,573	445,984	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	595	16,500	SH	DFND	16	0	16,500	0
BERRY PLASTICS GROUP INC	COM	08579W103	3,125	64,341	SH	DFND	14	10,541	53,800	0
BEST BUY INC	COM	086516101	341	6,930	SH	DFND	10	6,930	0	0
BEST BUY INC	COM	086516101	59,556	1,211,727	SH	DFND	14	186,396	1,025,331	0
BEST BUY INC	COM	086516101	598	12,175	SH	DFND	16	0	12,175	0
BIG 5 SPORTING GOODS CORP	COM	08915P101	1,053	69,749	SH	DFND	14	3,333	66,416	0
BIG LOTS INC	COM	089302103	104	2,131	SH	DFND	10	2,131	0	0
BIG LOTS INC	COM	089302103	6,272	128,834	SH	DFND	14	10,517	118,317	0
BIGLARI HLDGS INC	COM	08986R101	136	314	SH	DFND	10	314	0	0
BIGLARI HLDGS INC	COM	08986R101	3,469	8,030	SH	DFND	14	1,653	6,377	0
BIGLARI HLDGS INC	COM	08986R101	432	1,000	SH	DFND	16	0	1,000	0
BIO RAD LABS INC	CL A	090572207	2,653	13,309	SH	DFND	14	3,173	10,136	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	287	3,275	SH	DFND	10	3,275	0	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	823	9,373	SH	DFND	14	9,153	220	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	11,279	128,496	SH	DFND	18	0	128,496	0
BIOGEN INC	COM	09062X103	190,620	697,170	SH	DFND	14	170,546	526,624	0
BIOGEN INC	COM	09062X103	1,579	5,775	SH	DFND	16	0	5,775	0
BIOGEN INC	COM	09062X103	8,175	29,900	SH	DFND	18	0	29,900	0
BIOTELEMETRY INC	COM	090672106	1,413	48,806	SH	DFND	14	4,780	44,026	0
BIO TECHNE CORP	COM	09073M104	2,361	23,225	SH	DFND	14	5,172	18,053	0
BIOVERATIV INC	COM	09075E100	7,144	131,184	SH	DFND	14	72,714	58,470	0
BIOVERATIV INC	COM	09075E100	425	7,800	SH	DFND	16	0	7,800	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	146	2,659	SH	DFND	10	2,659	0	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	3,023	55,160	SH	DFND	14	17,260	37,900	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	416	7,600	SH	DFND	16	0	7,600	0
BJS RESTAURANTS INC	COM	09180C106	420	10,399	SH	DFND	10	10,399	0	0
BJS RESTAURANTS INC	COM	09180C106	4,499	111,364	SH	DFND	14	3,672	107,692	0
BLACK BOX CORP DEL	COM	091826107	548	61,192	SH	DFND	14	3,674	57,518	0
BLACK BOX CORP DEL	COM	091826107	151	16,900	SH	DFND	16	0	16,900	0
BLACK HILLS CORP	COM	092113109	3,511	52,817	SH	DFND	14	9,707	43,110	0
BLACKBAUD INC	COM	09227Q100	6,285	81,969	SH	DFND	14	8,248	73,721	0
BLACKROCK INC	COM	09247X101	79,175	206,449	SH	DFND	14	89,780	116,669	0
BLACKROCK INC	COM	09247X101	107	280	SH	DFND	16	0	280	0
BLACKSTONE MTG TR INC	COM CL A	09257W100	313	10,100	SH	DFND	14	8,000	2,100	0
BLOCK H & R INC	COM	093671105	7,535	324,106	SH	DFND	14	97,614	226,492	0
BLOCK H & R INC	COM	093671105	10	410	SH	DFND	16	0	410	0
BLOOMIN BRANDS INC	COM	094235108	10,988	556,930	SH	DFND	14	34,530	522,400	0
BLOOMIN BRANDS INC	COM	094235108	399	20,200	SH	DFND	16	0	20,200	0
BLUCORA INC	COM	095229100	186	10,728	SH	DFND	10	10,728	0	0
BLUCORA INC	COM	095229100	3,208	185,456	SH	DFND	14	42,010	143,446	0
BLUCORA INC	COM	095229100	625	36,100	SH	DFND	16	0	36,100	0
BLUE BUFFALO PET PRODS INC	COM	09531U102	8,397	365,100	SH	DFND	14	4,300	360,800	0

BLUE BUFFALO PET PRODS INC	COM	09531U102	288	12,500	SH	DFND	16	0	12,500	0
BLUEBIRD BIO INC	COM	09609G100	339	3,732	SH	DFND	14	3,732	0	0
BLUEPRINT MEDICINES CORP	COM	09627Y109	692	17,304	SH	DFND	14	2,704	14,600	0
BOB EVANS FARMS INC	COM	096761101	2,908	44,824	SH	DFND	14	3,477	41,347	0
BOEING CO	COM	097023105	2,933	16,585	SH	DFND	10	16,585	0	0
BOEING CO	COM	097023105	195,890	1,107,599	SH	DFND	14	299,173	808,426	0
BOEING CO	COM	097023105	224	1,267	SH	DFND	16	0	1,267	0
BOISE CASCADE CO DEL	COM	09739D100	1,744	65,300	SH	DFND	14	5,990	59,310	0
BOJANGLES INC	COM	097488100	2,328	113,550	SH	DFND	14	44,750	68,800	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	56,899	1,607,774	SH	DFND	14	206,424	1,401,350	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	952	26,900	SH	DFND	16	0	26,900	0
BORGWARNER INC	COM	099724106	18,117	433,528	SH	DFND	14	102,878	330,650	0
BORGWARNER INC	COM	099724106	17	400	SH	DFND	16	0	400	0
BOSTON BEER INC	CL A	100557107	6,478	44,786	SH	DFND	14	3,419	41,367	0
BOSTON BEER INC	CL A	100557107	43	300	SH	DFND	16	0	300	0
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	2,844	173,419	SH	DFND	14	18,503	154,916	0
BOSTON PROPERTIES INC	COM	101121101	28,600	215,997	SH	DFND	14	73,780	142,217	0
BOSTON PROPERTIES INC	COM	101121101	45	340	SH	DFND	16	0	340	0
BOSTON PROPERTIES INC	COM	101121101	40,216	303,725	SH	DFND	3	44,843	258,882	0
BOSTON SCIENTIFIC CORP	COM	101137107	600	24,110	SH	DFND	10	24,110	0	0
BOSTON SCIENTIFIC CORP	COM	101137107	47,788	1,921,499	SH	DFND	14	634,986	1,286,513	0
BOSTON SCIENTIFIC CORP	COM	101137107	73	2,945	SH	DFND	16	0	2,945	0
BOTTOMLINE TECH DEL INC	COM	101388106	3,427	144,895	SH	DFND	14	6,775	138,120	0
BOTTOMLINE TECH DEL INC	COM	101388106	511	21,600	SH	DFND	16	0	21,600	0
BOYD GAMING CORP	COM	103304101	3,375	153,327	SH	DFND	14	14,282	139,045	0
BRADY CORP	CL A	104674106	3,639	94,142	SH	DFND	14	8,210	85,932	0
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	6,546	403,345	SH	DFND	14	53,945	349,400	0
BRIDGE BANCORP INC	COM	108035106	1,428	40,790	SH	DFND	14	1,990	38,800	0
BRIDGEPOINT ED INC	COM	10807M105	148	13,857	SH	DFND	14	10,957	2,900	0
BRIGGS & STRATTON CORP	COM	109043109	2,965	132,057	SH	DFND	14	12,149	119,908	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	201	2,770	SH	DFND	10	2,770	0	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	375	5,180	SH	DFND	14	5,180	0	0
BRIGHTCOVE INC	COM	10921T101	851	95,660	SH	DFND	14	1,860	93,800	0
BRIGHTCOVE INC	COM	10921T101	226	25,400	SH	DFND	16	0	25,400	0
BRINKER INTL INC	COM	109641100	1,328	30,210	SH	DFND	14	6,696	23,514	0
BRINKS CO	COM	109696104	18,600	347,980	SH	DFND	14	86,845	261,135	0
BRINKS CO	COM	109696104	962	18,000	SH	DFND	16	0	18,000	0
BRISTOL MYERS SQUIBB CO	COM	110122108	129,164	2,375,203	SH	DFND	14	808,281	1,566,922	0
BRISTOL MYERS SQUIBB CO	COM	110122108	199	3,660	SH	DFND	16	0	3,660	0
BRISTOW GROUP INC	COM	110394103	325	21,400	SH	DFND	10	21,400	0	0
BRISTOW GROUP INC	COM	110394103	824	54,183	SH	DFND	14	5,084	49,099	0
BRIXMOR PPTY GROUP INC	COM	11120U105	529	24,640	SH	DFND	10	24,640	0	0
BRIXMOR PPTY GROUP INC	COM	11120U105	15,862	739,151	SH	DFND	14	44,771	694,380	0
BRIXMOR PPTY GROUP INC	COM	11120U105	436	20,300	SH	DFND	16	0	20,300	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	5,824	85,709	SH	DFND	14	16,593	69,116	0

BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	20	300	SH	DFND	16	0	300	0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	3,133	251,067	SH	DFND	14	54,587	196,480	0
BROOKDALE SR LIVING INC	COM	112463104	9,470	705,123	SH	DFND	14	32,123	673,000	0
BROOKLINE BANCORP INC DEL	COM	11373M107	158	10,077	SH	DFND	10	10,077	0	0
BROOKLINE BANCORP INC DEL	COM	11373M107	4,441	283,760	SH	DFND	14	62,991	220,769	0
BROOKS AUTOMATION INC	COM	114340102	280	12,500	SH	DFND	10	12,500	0	0
BROOKS AUTOMATION INC	COM	114340102	7,269	324,508	SH	DFND	14	11,866	312,642	0
BROOKS AUTOMATION INC	COM	114340102	663	29,600	SH	DFND	16	0	29,600	0
BROWN & BROWN INC	COM	115236101	7,231	173,322	SH	DFND	14	16,083	157,239	0
BROWN FORMAN CORP	CL B	115637209	12,255	265,380	SH	DFND	14	87,088	178,292	0
BROWN FORMAN CORP	CL B	115637209	19	414	SH	DFND	16	0	414	0
BRUKER CORP	COM	116794108	5,941	254,642	SH	DFND	14	10,842	243,800	0
BRUNSWICK CORP	COM	117043109	1,392	22,740	SH	DFND	10	22,740	0	0
BRUNSWICK CORP	COM	117043109	7,989	130,535	SH	DFND	14	12,676	117,859	0
BRYN MAWR BK CORP	COM	117665109	94	2,386	SH	DFND	10	2,386	0	0
BRYN MAWR BK CORP	COM	117665109	83	2,092	SH	DFND	14	1,792	300	0
BRYN MAWR BK CORP	COM	117665109	103	2,600	SH	DFND	16	0	2,600	0
BUCKLE INC	COM	118440106	249	13,399	SH	DFND	10	13,399	0	0
BUCKLE INC	COM	118440106	885	47,594	SH	DFND	14	4,522	43,072	0
BUFFALO WILD WINGS INC	COM	119848109	1,907	12,486	SH	DFND	14	3,389	9,097	0
BUILDERS FIRSTSOURCE INC	COM	12008R107	356	23,900	SH	DFND	14	9,900	14,000	0
BURLINGTON STORES INC	COM	122017106	259	2,660	SH	DFND	10	2,660	0	0
BURLINGTON STORES INC	COM	122017106	37,241	382,780	SH	DFND	14	16,280	366,500	0
BURLINGTON STORES INC	COM	122017106	194	1,990	SH	DFND	18	0	1,990	0
CAI INTERNATIONAL INC	COM	12477X106	4,273	271,446	SH	DFND	14	1,940	269,506	0
CBIZ INC	COM	124805102	652	48,092	SH	DFND	14	18,692	29,400	0
CBIZ INC	COM	124805102	107	7,900	SH	DFND	16	0	7,900	0
CBL & ASSOC PPTYS INC	COM	124830100	180	18,892	SH	DFND	14	18,892	0	0
CBL & ASSOC PPTYS INC	COM	124830100	1,236	129,521	SH	DFND	3	0	129,521	0
CBS CORP NEW	CL B	124857202	1,087	15,665	SH	DFND	10	15,665	0	0
CBS CORP NEW	CL B	124857202	39,569	570,485	SH	DFND	14	177,865	392,620	0
CBS CORP NEW	CL B	124857202	57	828	SH	DFND	16	0	828	0
CBS CORP NEW	CL B	124857202	187	2,700	SH	DFND	18	0	2,700	0
CBOE HLDGS INC	COM	12503M108	10,090	124,457	SH	DFND	14	42,202	82,255	0
CBOE HLDGS INC	COM	12503M108	16	195	SH	DFND	16	0	195	0
CBRE GROUP INC	CL A	12504L109	784	22,540	SH	DFND	10	22,540	0	0
CBRE GROUP INC	CL A	12504L109	55,054	1,582,479	SH	DFND	14	293,845	1,288,634	0
CBRE GROUP INC	CL A	12504L109	685	19,700	SH	DFND	16	0	19,700	0
C D I CORP	COM	125071100	182	21,243	SH	DFND	14	925	20,318	0
CDK GLOBAL INC	COM	12508E101	44,154	679,186	SH	DFND	14	141,056	538,130	0
CDK GLOBAL INC	COM	12508E101	234	3,600	SH	DFND	16	0	3,600	0
CEB INC	COM	125134106	1,586	20,173	SH	DFND	14	6,145	14,028	0
CECO ENVIRONMENTAL CORP	COM	125141101	889	84,550	SH	DFND	14	2,950	81,600	0
CDW CORP	COM	12514G108	9,634	166,932	SH	DFND	14	9,822	157,110	0
CF INDS HLDGS INC	COM	125269100	9,405	320,445	SH	DFND	14	106,350	214,095	0
CF INDS HLDGS INC	COM	125269100	13	435	SH	DFND	16	0	435	0

C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	15,307	198,052	SH	DFND	14	67,485	130,567	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	21	275	SH	DFND	16	0	275	0
CIGNA CORPORATION	COM	125509109	51,462	351,301	SH	DFND	14	122,833	228,468	0
CIGNA CORPORATION	COM	125509109	82	560	SH	DFND	16	0	560	0
CIT GROUP INC	COM NEW	125581801	5,893	137,281	SH	DFND	14	21,081	116,200	0
CME GROUP INC	COM	12572Q105	55,994	471,332	SH	DFND	14	159,525	311,807	0
CME GROUP INC	COM	12572Q105	90	755	SH	DFND	16	0	755	0
CMS ENERGY CORP	COM	125896100	17,377	388,398	SH	DFND	14	130,705	257,693	0
CMS ENERGY CORP	COM	125896100	25	550	SH	DFND	16	0	550	0
CNA FINL CORP	COM	126117100	3,661	82,885	SH	DFND	14	14,056	68,829	0
CNB FINL CORP PA	COM	126128107	848	35,500	SH	DFND	14	1,601	33,899	0
CRA INTL INC	COM	12618T105	247	7,000	SH	DFND	10	7,000	0	0
CRA INTL INC	COM	12618T105	22	631	SH	DFND	14	631	0	0
CNO FINL GROUP INC	COM	12621E103	23,864	1,164,084	SH	DFND	14	85,764	1,078,320	0
CNO FINL GROUP INC	COM	12621E103	37	1,800	SH	DFND	16	0	1,800	0
CSG SYS INTL INC	COM	126349109	2,142	56,654	SH	DFND	14	5,802	50,852	0
CSG SYS INTL INC	COM	126349109	359	9,500	SH	DFND	18	0	9,500	0
CSX CORP	COM	126408103	60,153	1,292,232	SH	DFND	14	438,133	854,099	0
CSX CORP	COM	126408103	92	1,975	SH	DFND	16	0	1,975	0
CSX CORP	COM	126408103	1,397	30,000	SH	DFND	18	0	30,000	0
CST BRANDS INC	COM	12646R105	2,260	46,999	SH	DFND	14	10,554	36,445	0
CTS CORP	COM	126501105	1,222	57,365	SH	DFND	14	5,354	52,011	0
CSRA INC	COM	12650T104	36,524	1,246,979	SH	DFND	14	331,054	915,925	0
CSRA INC	COM	12650T104	78	2,650	SH	DFND	16	0	2,650	0
CVB FINL CORP	COM	126600105	3,834	173,573	SH	DFND	14	17,683	155,890	0
CVR ENERGY INC	COM	12662P108	942	46,908	SH	DFND	14	1,008	45,900	0
CVS HEALTH CORP	COM	126650100	239	3,050	SH	DFND	10	3,050	0	0
CVS HEALTH CORP	COM	126650100	142,250	1,812,102	SH	DFND	14	689,120	1,122,982	0
CVS HEALTH CORP	COM	126650100	179	2,279	SH	DFND	16	0	2,279	0
CVS HEALTH CORP	COM	126650100	290	3,700	SH	DFND	18	0	3,700	0
CYS INVTs INC	COM	12673A108	6,118	769,517	SH	DFND	14	15,708	753,809	0
CA INC	COM	12673P105	13,666	430,825	SH	DFND	14	146,460	284,365	0
CA INC	COM	12673P105	19	602	SH	DFND	16	0	602	0
CABELAS INC	COM	126804301	1,711	32,223	SH	DFND	14	7,476	24,747	0
CABLE ONE INC	COM	12685J105	6,098	9,765	SH	DFND	14	2,978	6,787	0
CABLE ONE INC	COM	12685J105	37	60	SH	DFND	16	0	60	0
CABLE ONE INC	COM	12685J105	662	1,060	SH	DFND	18	0	1,060	0
CABOT CORP	COM	127055101	676	11,290	SH	DFND	10	11,290	0	0
CABOT CORP	COM	127055101	42,542	710,091	SH	DFND	14	109,890	600,201	0
CABOT CORP	COM	127055101	168	2,800	SH	DFND	16	0	2,800	0
CABOT OIL & GAS CORP	COM	127097103	15,541	649,977	SH	DFND	14	218,750	431,227	0
CABOT OIL & GAS CORP	COM	127097103	24	1,000	SH	DFND	16	0	1,000	0
CABOT MICROELECTRONICS CORP	COM	12709P103	7,022	91,661	SH	DFND	14	22,735	68,926	0
CABOT MICROELECTRONICS CORP	COM	12709P103	398	5,200	SH	DFND	16	0	5,200	0
CACI INTL INC	CL A	127190304	39,042	332,836	SH	DFND	14	79,122	253,714	0
CACI INTL INC	CL A	127190304	1,220	10,400	SH	DFND	16	0	10,400	0

CADENCE DESIGN SYSTEM INC	COM	127387108	16,478	524,765	SH	DFND	14	65,886	458,879	0
CADENCE DESIGN SYSTEM INC	COM	127387108	104	3,300	SH	DFND	16	0	3,300	0
CAL MAINE FOODS INC	COM NEW	128030202	370	10,046	SH	DFND	10	10,046	0	0
CAL MAINE FOODS INC	COM NEW	128030202	1,882	51,152	SH	DFND	14	4,972	46,180	0
CALAMP CORP	COM	128126109	1,020	60,760	SH	DFND	14	6,460	54,300	0
CALATLANTIC GROUP INC	COM	128195104	1,690	45,137	SH	DFND	14	10,449	34,688	0
CALAVO GROWERS INC	COM	128246105	1,626	26,826	SH	DFND	14	3,026	23,800	0
CALERES INC	COM	129500104	7,323	277,173	SH	DFND	14	7,572	269,601	0
CALGON CARBON CORP	COM	129603106	1,258	86,197	SH	DFND	14	8,026	78,171	0
CALIFORNIA WTR SVC GROUP	COM	130788102	2,980	83,111	SH	DFND	14	8,711	74,400	0
CALLAWAY GOLF CO	COM	131193104	1,787	161,437	SH	DFND	14	15,835	145,602	0
CALLON PETE CO DEL	COM	13123X102	230	17,495	SH	DFND	14	17,495	0	0
CALPINE CORP	COM NEW	131347304	218	19,747	SH	DFND	14	19,347	400	0
CAMBREX CORP	COM	132011107	8,246	149,787	SH	DFND	14	69,368	80,419	0
CAMDEN NATL CORP	COM	133034108	3,999	90,808	SH	DFND	14	1,482	89,326	0
CAMDEN PPTY TR	SH BEN INT	133131102	15,721	195,392	SH	DFND	14	18,812	176,580	0
CAMDEN PPTY TR	SH BEN INT	133131102	70,757	879,407	SH	DFND	3	131,645	747,762	0
CAMPBELL SOUP CO	COM	134429109	406	7,100	SH	DFND	10	7,100	0	0
CAMPBELL SOUP CO	COM	134429109	15,868	277,221	SH	DFND	14	93,914	183,307	0
CAMPBELL SOUP CO	COM	134429109	23	400	SH	DFND	16	0	400	0
CANTEL MEDICAL CORP	COM	138098108	15,326	191,340	SH	DFND	14	63,178	128,162	0
CANTEL MEDICAL CORP	COM	138098108	921	11,500	SH	DFND	16	0	11,500	0
CAPELLA EDUCATION COMPANY	COM	139594105	9,297	109,344	SH	DFND	14	41,392	67,952	0
CAPELLA EDUCATION COMPANY	COM	139594105	561	6,600	SH	DFND	16	0	6,600	0
CAPITAL ONE FINL CORP	COM	14040H105	200,591	2,314,694	SH	DFND	14	456,671	1,858,023	0
CAPITAL ONE FINL CORP	COM	14040H105	613	7,073	SH	DFND	16	0	7,073	0
CAPITAL SOUTHWEST CORP	COM	140501107	335	19,800	SH	DFND	10	19,800	0	0
CAPITAL SOUTHWEST CORP	COM	140501107	8	500	SH	DFND	14	500	0	0
CAPITOL FED FINL INC	COM	14057J101	203	13,901	SH	DFND	14	13,901	0	0
CAPSTEAD MTG CORP	COM NO PAR	14067E506	8,074	766,024	SH	DFND	14	15,792	750,232	0
CARBO CERAMICS INC	COM	140781105	460	35,307	SH	DFND	14	3,127	32,180	0
CARDINAL FINL CORP	COM	14149F109	1,808	60,371	SH	DFND	14	9,131	51,240	0
CARDINAL HEALTH INC	COM	14149Y108	457	5,600	SH	DFND	10	5,600	0	0
CARDINAL HEALTH INC	COM	14149Y108	36,700	450,029	SH	DFND	14	150,477	299,552	0
CARDINAL HEALTH INC	COM	14149Y108	59	725	SH	DFND	16	0	725	0
CARDIOVASCULAR SYS INC DEL	COM	141619106	3,423	121,044	SH	DFND	14	51,944	69,100	0
CARDIOVASCULAR SYS INC DEL	COM	141619106	438	15,500	SH	DFND	16	0	15,500	0
CARE CAP PPTYS INC	COM	141624106	11,227	417,810	SH	DFND	14	37,065	380,745	0
CARE CAP PPTYS INC	COM	141624106	1,942	72,288	SH	DFND	3	0	72,288	0
CAREER EDUCATION CORP	COM	141665109	1,073	123,390	SH	DFND	14	10,712	112,678	0
CARETRUST REIT INC	COM	14174T107	1,889	112,293	SH	DFND	14	9,883	102,410	0
CARLISLE COS INC	COM	142339100	71,503	671,954	SH	DFND	14	144,796	527,158	0
CARLISLE COS INC	COM	142339100	491	4,610	SH	DFND	16	0	4,610	0
CARMAX INC	COM	143130102	227	3,825	SH	DFND	10	3,825	0	0
CARMAX INC	COM	143130102	15,342	259,070	SH	DFND	14	88,167	170,903	0
CARMAX INC	COM	143130102	24	400	SH	DFND	16	0	400	0

CARNIVAL CORP	UNIT 99/99/9999	143658300	37,782	641,354	SH	DFND	14	196,609	444,745	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	56	950	SH	DFND	16	0	950	0
CARPENTER TECHNOLOGY CORP	COM	144285103	1,138	30,510	SH	DFND	14	8,081	22,429	0
CARRIZO OIL & GAS INC	COM	144577103	3,020	105,370	SH	DFND	14	10,610	94,760	0
CARTER INC	COM	146229109	8,801	98,012	SH	DFND	14	14,612	83,400	0
CARTER INC	COM	146229109	32	360	SH	DFND	16	0	360	0
CARVER BANCORP INC	COM NEW	146875604	663	181,033	SH	DFND	10	181,033	0	0
CASEYS GEN STORES INC	COM	147528103	2,747	24,469	SH	DFND	14	5,540	18,929	0
CATALENT INC	COM	148806102	2,250	79,440	SH	DFND	14	19,380	60,060	0
CATERPILLAR INC DEL	COM	149123101	77,171	831,948	SH	DFND	14	278,672	553,276	0
CATERPILLAR INC DEL	COM	149123101	120	1,295	SH	DFND	16	0	1,295	0
CATHAY GEN BANCORP	COM	149150104	35,619	945,309	SH	DFND	14	201,439	743,870	0
CATHAY GEN BANCORP	COM	149150104	682	18,100	SH	DFND	16	0	18,100	0
CATO CORP NEW	CL A	149205106	1,758	80,077	SH	DFND	14	4,247	75,830	0
CAVCO INDS INC DEL	COM	149568107	2,010	17,271	SH	DFND	14	1,651	15,620	0
CAVIUM INC	COM	14964U108	496	6,917	SH	DFND	14	6,917	0	0
CEDAR REALTY TRUST INC	COM NEW	150602209	1,262	251,438	SH	DFND	14	123,737	127,701	0
CELADON GROUP INC	COM	150838100	309	47,241	SH	DFND	14	4,381	42,860	0
CELANESE CORP DEL	COM SER A	150870103	1,269	14,120	SH	DFND	10	14,120	0	0
CELANESE CORP DEL	COM SER A	150870103	13,937	155,113	SH	DFND	14	24,253	130,860	0
CELESTICA INC	SUB VTG SHS	15101Q108	178	12,272	SH	DFND	10	12,272	0	0
CELGENE CORP	COM	151020104	1,391	11,180	SH	DFND	10	11,180	0	0
CELGENE CORP	COM	151020104	325,549	2,616,324	SH	DFND	14	600,210	2,016,114	0
CELGENE CORP	COM	151020104	2,314	18,600	SH	DFND	16	0	18,600	0
CELGENE CORP	COM	151020104	14,633	117,600	SH	DFND	18	0	117,600	0
CENTENE CORP DEL	COM	15135B101	30,674	430,458	SH	DFND	14	90,296	340,162	0
CENTENE CORP DEL	COM	15135B101	316	4,440	SH	DFND	16	0	4,440	0
CENTERPOINT ENERGY INC	COM	15189T107	36,679	1,330,410	SH	DFND	14	236,960	1,093,450	0
CENTERPOINT ENERGY INC	COM	15189T107	23	849	SH	DFND	16	0	849	0
CENTRAL GARDEN & PET CO	COM	153527106	701	18,920	SH	DFND	14	1,700	17,220	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	388	11,180	SH	DFND	10	11,180	0	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	5,247	151,123	SH	DFND	14	27,509	123,614	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	483	13,900	SH	DFND	16	0	13,900	0
CENTRAL PAC FINL CORP	COM NEW	154760409	273	8,936	SH	DFND	10	8,936	0	0
CENTRAL PAC FINL CORP	COM NEW	154760409	3,984	130,449	SH	DFND	14	27,229	103,220	0
CENTURY ALUM CO	COM	156431108	148	11,688	SH	DFND	10	11,688	0	0
CENTURY ALUM CO	COM	156431108	1,078	84,921	SH	DFND	14	8,430	76,491	0
CENTURY BANCORP INC MASS	CL A NON VTG	156432106	445	7,320	SH	DFND	14	520	6,800	0
CENTURY CASINOS INC	COM	156492100	534	70,600	SH	DFND	10	70,600	0	0
CENTURY CASINOS INC	COM	156492100	10	1,280	SH	DFND	14	1,280	0	0
CENTURY CMNTYS INC	COM	156504300	1,709	67,290	SH	DFND	14	27,990	39,300	0
CENTURY CMNTYS INC	COM	156504300	353	13,900	SH	DFND	16	0	13,900	0
CENTURYLINK INC	COM	156700106	781	33,125	SH	DFND	10	33,125	0	0
CENTURYLINK INC	COM	156700106	34,876	1,479,667	SH	DFND	14	309,638	1,170,029	0
CENTURYLINK INC	COM	156700106	408	17,308	SH	DFND	16	0	17,308	0
CERNER CORP	COM	156782104	41,126	698,830	SH	DFND	14	141,290	557,540	0
CERNER CORP	COM	156782104	1,551	26,360	SH	DFND	16	0	26,360	0
CEVA INC	COM	157210105	1,289	36,313	SH	DFND	14	3,513	32,800	0

CHANGYOU COM LTD	ADS REP CL A	15911M107	10,438	372,243	SH	DFND	14	4,700	367,543	0
CHANGYOU COM LTD	ADS REP CL A	15911M107	2,285	81,500	SH	DFND	16	0	81,500	0
CHARLES RIV LABS INTL INC	COM	159864107	31,582	351,102	SH	DFND	14	80,224	270,878	0
CHARLES RIV LABS INTL INC	COM	159864107	171	1,900	SH	DFND	16	0	1,900	0
CHARLES RIV LABS INTL INC	COM	159864107	432	4,800	SH	DFND	18	0	4,800	0
CHART INDS INC	COM PAR \$0.01	16115Q308	1,850	52,935	SH	DFND	14	5,285	47,650	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	99,142	302,891	SH	DFND	14	102,989	199,902	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	157	480	SH	DFND	16	0	480	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	209	640	SH	DFND	18	0	640	0
CHASE CORP	COM	16150R104	504	5,279	SH	DFND	14	779	4,500	0
CHASE CORP	COM	16150R104	57	600	SH	DFND	16	0	600	0
CHATHAM LODGING TR	COM	16208T102	7,295	369,383	SH	DFND	14	28,683	340,700	0
CHATHAM LODGING TR	COM	16208T102	624	31,600	SH	DFND	16	0	31,600	0
CHEESECAKE FACTORY INC	COM	163072101	1,909	30,133	SH	DFND	14	8,755	21,378	0
CHEMED CORP NEW	COM	16359R103	9,574	52,408	SH	DFND	14	14,184	38,224	0
CHEMED CORP NEW	COM	16359R103	457	2,500	SH	DFND	16	0	2,500	0
CHEMICAL FINL CORP	COM	163731102	2,417	47,257	SH	DFND	14	13,066	34,191	0
CHEMOURS CO	COM	163851108	168,723	4,382,427	SH	DFND	14	887,373	3,495,054	0
CHEMOURS CO	COM	163851108	3,496	90,800	SH	DFND	16	0	90,800	0
CHEMTURA CORP	COM NEW	163893209	237	7,087	SH	DFND	14	7,087	0	0
CHENIERE ENERGY INC	COM NEW	16411R208	683	14,450	SH	DFND	14	14,210	240	0
CHENIERE ENERGY INC	COM NEW	16411R208	766	16,200	SH	DFND	18	0	16,200	0
CHESAPEAKE ENERGY CORP	COM	165167107	6,065	1,021,028	SH	DFND	14	350,622	670,406	0
CHESAPEAKE ENERGY CORP	COM	165167107	8	1,410	SH	DFND	16	0	1,410	0
CHESAPEAKE ENERGY CORP	COM	165167107	347	58,400	SH	DFND	18	0	58,400	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	15,480	646,091	SH	DFND	14	219,811	426,280	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	836	34,900	SH	DFND	16	0	34,900	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	10,399	434,033	SH	DFND	3	51,213	382,820	0
CHESAPEAKE UTILS CORP	COM	165303108	2,414	34,879	SH	DFND	14	20,279	14,600	0
CHESAPEAKE UTILS CORP	COM	165303108	318	4,600	SH	DFND	16	0	4,600	0
CHEVRON CORP NEW	COM	166764100	1,536	14,310	SH	DFND	10	14,310	0	0
CHEVRON CORP NEW	COM	166764100	367,118	3,419,184	SH	DFND	14	966,137	2,453,047	0
CHEVRON CORP NEW	COM	166764100	443	4,129	SH	DFND	16	0	4,129	0
CHEVRON CORP NEW	COM	166764100	5,637	52,500	SH	DFND	18	0	52,500	0
CHICAGO BRIDGE & IRON CO N V	COM	167250109	8,258	268,546	SH	DFND	14	9,146	259,400	0
CHICOS FAS INC	COM	168615102	9,207	648,406	SH	DFND	14	24,368	624,038	0
CHILDRENS PL INC	COM	168905107	4,353	36,256	SH	DFND	14	4,484	31,772	0
CHIMERA INVT CORP	COM NEW	16934Q208	169	8,359	SH	DFND	10	8,359	0	0
CHIMERA INVT CORP	COM NEW	16934Q208	38,386	1,902,197	SH	DFND	14	124,417	1,777,780	0
CHIMERA INVT CORP	COM NEW	16934Q208	406	20,100	SH	DFND	16	0	20,100	0
CHIMERIX INC	COM	16934W106	982	153,940	SH	DFND	14	30,840	123,100	0
CHIMERIX INC	COM	16934W106	343	53,800	SH	DFND	16	0	53,800	0
CHINA BIOLOGIC PRODS INC	COM	16938C106	429	4,280	SH	DFND	10	4,280	0	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	17,922	40,228	SH	DFND	14	13,667	26,561	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	29	65	SH	DFND	16	0	65	0
CHOICE HOTELS INTL INC	COM	169905106	1,835	29,317	SH	DFND	14	8,217	21,100	0

CHURCH & DWIGHT INC	COM	171340102	18,371	368,368	SH	DFND	14	119,972	248,396	0
CHURCH & DWIGHT INC	COM	171340102	27	540	SH	DFND	16	0	540	0
CHURCHILL DOWNS INC	COM	171484108	7,784	49,003	SH	DFND	14	11,433	37,570	0
CHURCHILL DOWNS INC	COM	171484108	11	70	SH	DFND	16	0	70	0
CHUYS HLDGS INC	COM	171604101	845	28,350	SH	DFND	14	2,540	25,810	0
CIENA CORP	COM NEW	171779309	2,201	93,239	SH	DFND	14	25,306	67,933	0
CIMAREX ENERGY CO	COM	171798101	15,891	132,989	SH	DFND	14	45,145	87,844	0
CIMAREX ENERGY CO	COM	171798101	26	220	SH	DFND	16	0	220	0
CINCINNATI BELL INC NEW	COM NEW	171871502	1,406	79,457	SH	DFND	14	6,567	72,890	0
CINCINNATI FINL CORP	COM	172062101	16,166	223,684	SH	DFND	14	70,291	153,393	0
CINCINNATI FINL CORP	COM	172062101	22	303	SH	DFND	16	0	303	0
CINEMARK HOLDINGS INC	COM	17243V102	29,223	659,063	SH	DFND	14	108,940	550,123	0
CINEMARK HOLDINGS INC	COM	17243V102	346	7,800	SH	DFND	16	0	7,800	0
CIRCOR INTL INC	COM	17273K109	1,689	28,421	SH	DFND	14	2,982	25,439	0
CIRRUS LOGIC INC	COM	172755100	727	11,971	SH	DFND	10	11,971	0	0
CIRRUS LOGIC INC	COM	172755100	24,841	409,303	SH	DFND	14	171,663	237,640	0
CIRRUS LOGIC INC	COM	172755100	127	2,100	SH	DFND	16	0	2,100	0
CIRRUS LOGIC INC	COM	172755100	328	5,400	SH	DFND	18	0	5,400	0
CISCO SYS INC	COM	17275R102	2,921	86,410	SH	DFND	10	86,410	0	0
CISCO SYS INC	COM	17275R102	384,500	11,375,738	SH	DFND	14	3,232,971	8,142,767	0
CISCO SYS INC	COM	17275R102	1,745	51,630	SH	DFND	16	0	51,630	0
CINTAS CORP	COM	172908105	697	5,510	SH	DFND	10	5,510	0	0
CINTAS CORP	COM	172908105	15,891	125,582	SH	DFND	14	41,062	84,520	0
CINTAS CORP	COM	172908105	24	190	SH	DFND	16	0	190	0
CITIZENS & NORTHN CORP	COM	172922106	669	28,716	SH	DFND	14	800	27,916	0
CITIGROUP INC	COM NEW	172967424	648	10,840	SH	DFND	10	10,840	0	0
CITIGROUP INC	COM NEW	172967424	505,545	8,451,101	SH	DFND	14	1,885,231	6,565,870	0
CITIGROUP INC	COM NEW	172967424	3,112	52,020	SH	DFND	16	0	52,020	0
CITI TRENDS INC	COM	17306X102	225	13,255	SH	DFND	14	1,655	11,600	0
CITI TRENDS INC	COM	17306X102	71	4,200	SH	DFND	16	0	4,200	0
CITIZENS FINL GROUP INC	COM	174610105	365	10,570	SH	DFND	10	10,570	0	0
CITIZENS FINL GROUP INC	COM	174610105	36,359	1,052,347	SH	DFND	14	237,800	814,547	0
CITIZENS FINL GROUP INC	COM	174610105	342	9,900	SH	DFND	16	0	9,900	0
CITRIX SYS INC	COM	177376100	1,537	18,430	SH	DFND	10	18,430	0	0
CITRIX SYS INC	COM	177376100	19,437	233,087	SH	DFND	14	74,809	158,278	0
CITRIX SYS INC	COM	177376100	33	400	SH	DFND	16	0	400	0
CITY HLDG CO	COM	177835105	1,733	26,881	SH	DFND	14	2,687	24,194	0
CLEAN HARBORS INC	COM	184496107	1,804	32,431	SH	DFND	14	7,378	25,053	0
CLEARWATER PAPER CORP	COM	18538R103	220	3,924	SH	DFND	10	3,924	0	0
CLEARWATER PAPER CORP	COM	18538R103	5,967	106,558	SH	DFND	14	3,088	103,470	0
CLEARWATER PAPER CORP	COM	18538R103	101	1,800	SH	DFND	16	0	1,800	0
CLIFFS NAT RES INC	COM	18683K101	231	28,132	SH	DFND	14	28,132	0	0
CLOROX CO DEL	COM	189054109	36,558	271,139	SH	DFND	14	61,722	209,417	0
CLOROX CO DEL	COM	189054109	698	5,180	SH	DFND	16	0	5,180	0
CLOUD PEAK ENERGY INC	COM	18911Q102	556	121,375	SH	DFND	14	6,570	114,805	0
CLOVIS ONCOLOGY INC	COM	189464100	242	3,798	SH	DFND	14	3,798	0	0
COACH INC	COM	189754104	15,979	386,622	SH	DFND	14	131,089	255,533	0
COACH INC	COM	189754104	25	600	SH	DFND	16	0	600	0
COBALT INTL ENERGY INC	COM	19075F106	14	26,119	SH	DFND	14	26,119	0	0

COCA COLA BOTTLING CO CONS	COM	191098102	163	790	SH	DFND	10	790	0	0
COCA COLA BOTTLING CO CONS	COM	191098102	3,215	15,607	SH	DFND	14	855	14,752	0
COCA COLA BOTTLING CO CONS	COM	191098102	391	1,900	SH	DFND	16	0	1,900	0
COCA COLA CO	COM	191216100	214	5,050	SH	DFND	10	5,050	0	0
COCA COLA CO	COM	191216100	232,249	5,472,401	SH	DFND	14	1,838,350	3,634,051	0
COCA COLA CO	COM	191216100	359	8,460	SH	DFND	16	0	8,460	0
COCA COLA CO	COM	191216100	611	14,400	SH	DFND	18	0	14,400	0
COEUR MNG INC	COM NEW	192108504	146	18,081	SH	DFND	14	18,081	0	0
COGENT COMMUNICATIONS HLDGS	COM NEW	19239V302	3,032	70,419	SH	DFND	14	6,999	63,420	0
COGNEX CORP	COM	192422103	28,638	341,130	SH	DFND	14	83,038	258,092	0
COGNEX CORP	COM	192422103	126	1,500	SH	DFND	16	0	1,500	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	346	5,810	SH	DFND	10	5,810	0	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	186,555	3,134,322	SH	DFND	14	610,802	2,523,520	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1,573	26,430	SH	DFND	16	0	26,430	0
COHERENT INC	COM	192479103	3,535	17,188	SH	DFND	14	4,728	12,460	0
COHEN & STEERS INC	COM	19247A100	205	5,130	SH	DFND	14	2,730	2,400	0
COHU INC	COM	192576106	2,062	111,710	SH	DFND	14	4,701	107,009	0
COHU INC	COM	192576106	142	7,700	SH	DFND	16	0	7,700	0
COLFAX CORP	COM	194014106	340	8,655	SH	DFND	14	5,855	2,800	0
COLGATE PALMOLIVE CO	COM	194162103	100,223	1,369,355	SH	DFND	14	442,724	926,631	0
COLGATE PALMOLIVE CO	COM	194162103	139	1,900	SH	DFND	16	0	1,900	0
COLGATE PALMOLIVE CO	COM	194162103	160	2,180	SH	DFND	18	0	2,180	0
COLLEGIUM PHARMACEUTICAL INC	COM	19459J104	10	960	SH	DFND	14	960	0	0
COLLEGIUM PHARMACEUTICAL INC	COM	19459J104	3,429	340,900	SH	DFND	18	0	340,900	0
COLONY NORTHSTAR INC	CL A COM	19625W104	444	34,424	SH	DFND	14	31,256	3,168	0
COLONY STARWOOD HOMES	COM	19625X102	309	9,102	SH	DFND	14	9,102	0	0
COLUMBIA BKG SYS INC	COM	197236102	4,948	126,916	SH	DFND	14	10,379	116,537	0
COLUMBIA BKG SYS INC	COM	197236102	265	6,800	SH	DFND	16	0	6,800	0
COLUMBIA ETF TR II	INDIA SML CP ET	19762B889	1,186	64,441	SH	DFND	14	0	64,441	0
COLUMBIA PTY TR INC	COM NEW	198287203	180	8,100	SH	DFND	14	8,100	0	0
COLUMBIA PTY TR INC	COM NEW	198287203	29,743	1,336,746	SH	DFND	3	205,121	1,131,625	0
COLUMBIA SPORTSWEAR CO	COM	198516106	286	4,868	SH	DFND	14	3,368	1,500	0
COLUMBUS MCKINNON CORP N Y	COM	199333105	2,487	100,182	SH	DFND	14	11,882	88,300	0
COMFORT SYS USA INC	COM	199908104	13,580	370,524	SH	DFND	14	85,540	284,984	0
COMFORT SYS USA INC	COM	199908104	388	10,600	SH	DFND	16	0	10,600	0
COMCAST CORP NEW	CL A	20030N101	266	7,080	SH	DFND	10	7,080	0	0
COMCAST CORP NEW	CL A	20030N101	327,320	8,707,636	SH	DFND	14	2,659,418	6,048,218	0
COMCAST CORP NEW	CL A	20030N101	387	10,290	SH	DFND	16	0	10,290	0
COMCAST CORP NEW	CL A	20030N101	609	16,200	SH	DFND	18	0	16,200	0
COMERICA INC	COM	200340107	16,690	243,363	SH	DFND	14	82,366	160,997	0
COMERICA INC	COM	200340107	24	350	SH	DFND	16	0	350	0
COMMERCE BANCSHARES INC	COM	200525103	3,654	65,062	SH	DFND	14	12,483	52,579	0
COMMERCIAL METALS CO	COM	201723103	88	4,584	SH	DFND	10	4,584	0	0

COMMERCIAL METALS CO	COM	201723103	1,459	76,282	SH	DFND	14	20,649	55,633	0
COMMERCIAL METALS CO	COM	201723103	293	15,300	SH	DFND	16	0	15,300	0
COMMSCOPE HLDG CO INC	COM	20337X109	35,574	852,900	SH	DFND	14	193,840	659,060	0
COMMSCOPE HLDG CO INC	COM	20337X109	1,143	27,400	SH	DFND	16	0	27,400	0
COMMUNITY BK SYS INC	COM	203607106	4,692	85,344	SH	DFND	14	8,108	77,236	0
COMMUNITY HEALTH SYS INC NEW	COM	203668108	2,053	231,454	SH	DFND	14	19,591	211,863	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	22	910	SH	DFND	14	910	0	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	27,705	1,159,188	SH	DFND	3	153,753	1,005,435	0
COMMUNITY TR BANCORP INC	COM	204149108	5,446	119,039	SH	DFND	14	24,373	94,666	0
COMMVAULT SYSTEMS INC	COM	204166102	5,479	107,847	SH	DFND	14	12,701	95,146	0
COMMVAULT SYSTEMS INC	COM	204166102	305	6,000	SH	DFND	16	0	6,000	0
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	202	16,800	SH	DFND	18	0	16,800	0
COMPASS MINERALS INTL INC	COM	20451N101	1,417	20,889	SH	DFND	14	4,589	16,300	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	564	20,143	SH	DFND	10	20,143	0	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	520	18,554	SH	DFND	14	1,937	16,617	0
COMPUTER SCIENCES CORP	COM	205363104	6,017	87,188	SH	DFND	14	19,774	67,414	0
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	579	39,273	SH	DFND	14	3,220	36,053	0
CONAGRA BRANDS INC	COM	205887102	139,574	3,459,951	SH	DFND	14	582,785	2,877,166	0
CONAGRA BRANDS INC	COM	205887102	1,271	31,505	SH	DFND	16	0	31,505	0
CONCERT PHARMACEUTICALS INC	COM	206022105	3,713	217,630	SH	DFND	14	41,630	176,000	0
CONCERT PHARMACEUTICALS INC	COM	206022105	606	35,500	SH	DFND	16	0	35,500	0
CONCHO RES INC	COM	20605P101	26,371	205,477	SH	DFND	14	69,135	136,342	0
CONCHO RES INC	COM	20605P101	42	330	SH	DFND	16	0	330	0
CONCHO RES INC	COM	20605P101	667	5,200	SH	DFND	18	0	5,200	0
CONDUENT INC	COM	206787103	186	11,070	SH	DFND	14	11,070	0	0
CONMED CORP	COM	207410101	1,915	43,129	SH	DFND	14	4,757	38,372	0
CONNECTONE BANCORP INC NEW	COM	20786W107	333	13,739	SH	DFND	14	13,739	0	0
CONNECTONE BANCORP INC NEW	COM	20786W107	104	4,300	SH	DFND	16	0	4,300	0
CONOCOPHILLIPS	COM	20825C104	498	9,990	SH	DFND	10	9,990	0	0
CONOCOPHILLIPS	COM	20825C104	252,045	5,054,042	SH	DFND	14	966,222	4,087,820	0
CONOCOPHILLIPS	COM	20825C104	1,877	37,643	SH	DFND	16	0	37,643	0
CONOCOPHILLIPS	COM	20825C104	2,080	41,700	SH	DFND	18	0	41,700	0
CONSOL ENERGY INC	COM	20854P109	1,886	112,383	SH	DFND	14	27,270	85,113	0
CONSOLIDATED COMM HLDGS INC	COM	209034107	2,024	86,429	SH	DFND	14	8,409	78,020	0
CONSOLIDATED EDISON INC	COM	209115104	34,634	445,976	SH	DFND	14	143,437	302,539	0
CONSOLIDATED EDISON INC	COM	209115104	54	700	SH	DFND	16	0	700	0
CONSTELLATION BRANDS INC	CL A	21036P108	799	4,930	SH	DFND	10	4,930	0	0
CONSTELLATION BRANDS INC	CL A	21036P108	39,783	245,467	SH	DFND	14	83,132	162,335	0
CONSTELLATION BRANDS INC	CL A	21036P108	64	395	SH	DFND	16	0	395	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	189	25,753	SH	DFND	10	25,753	0	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	638	87,216	SH	DFND	14	33,996	53,220	0

CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	225	30,800	SH	DFND	16	0	30,800	0
CONTINENTAL BLDG PRODS INC	COM	211171103	23,392	954,760	SH	DFND	14	205,940	748,820	0
CONTINENTAL BLDG PRODS INC	COM	211171103	1,313	53,600	SH	DFND	16	0	53,600	0
CONTINENTAL RESOURCES INC	COM	212015101	275	6,046	SH	DFND	14	5,896	150	0
CONVERGYS CORP	COM	212485106	438	20,729	SH	DFND	10	20,729	0	0
CONVERGYS CORP	COM	212485106	3,380	159,827	SH	DFND	14	16,808	143,019	0
COOPER COS INC	COM NEW	216648402	13,699	68,532	SH	DFND	14	23,093	45,439	0
COOPER COS INC	COM NEW	216648402	24	120	SH	DFND	16	0	120	0
COOPER STD HLDGS INC	COM	21676P103	54,406	490,450	SH	DFND	14	105,640	384,810	0
COOPER STD HLDGS INC	COM	21676P103	1,387	12,500	SH	DFND	16	0	12,500	0
COOPER TIRE & RUBR CO	COM	216831107	9,948	224,300	SH	DFND	14	9,869	214,431	0
COPART INC	COM	217204106	3,934	63,529	SH	DFND	14	14,258	49,271	0
CORCEPT THERAPEUTICS INC	COM	218352102	198	18,043	SH	DFND	14	7,543	10,500	0
CORE MARK HOLDING CO INC	COM	218681104	2,491	79,878	SH	DFND	14	8,108	71,770	0
CORESITE RLTY CORP	COM	21870Q105	5,320	59,075	SH	DFND	14	6,510	52,565	0
CORESITE RLTY CORP	COM	21870Q105	258	2,869	SH	DFND	3	0	2,869	0
COREENERGY INFRASTRUCTURE TR	COM NEW	21870U502	6,673	197,533	SH	DFND	14	17,618	179,915	0
CORELOGIC INC	COM	21871D103	10,437	256,320	SH	DFND	14	46,704	209,616	0
CORELOGIC INC	COM	21871D103	98	2,400	SH	DFND	16	0	2,400	0
CORELOGIC INC	COM	21871D103	436	10,700	SH	DFND	18	0	10,700	0
CORECIVIC INC	COM	21871N101	77,485	2,466,110	SH	DFND	14	534,573	1,931,537	0
CORECIVIC INC	COM	21871N101	1,650	52,500	SH	DFND	16	0	52,500	0
CORNERSTONE ONDEMAND INC	COM	21925Y103	405	10,418	SH	DFND	14	5,618	4,800	0
CORNING INC	COM	219350105	52,903	1,959,381	SH	DFND	14	501,158	1,458,223	0
CORNING INC	COM	219350105	54	2,005	SH	DFND	16	0	2,005	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	2,032	61,380	SH	DFND	14	13,932	47,448	0
CORVEL CORP	COM	221006109	137	3,145	SH	DFND	10	3,145	0	0
CORVEL CORP	COM	221006109	2,402	55,220	SH	DFND	14	30,820	24,400	0
COSTCO WHSL CORP NEW	COM	22160K105	102,800	613,036	SH	DFND	14	208,352	404,684	0
COSTCO WHSL CORP NEW	COM	22160K105	160	954	SH	DFND	16	0	954	0
COSTCO WHSL CORP NEW	COM	22160K105	293	1,750	SH	DFND	18	0	1,750	0
COSTAR GROUP INC	COM	22160N109	876	4,228	SH	DFND	14	2,088	2,140	0
COTIVITI HLDGS INC	COM	22164K101	7,651	183,790	SH	DFND	14	84,890	98,900	0
COTIVITI HLDGS INC	COM	22164K101	754	18,100	SH	DFND	16	0	18,100	0
COTY INC	COM CL A	222070203	11,785	650,010	SH	DFND	14	219,400	430,610	0
COTY INC	COM CL A	222070203	17	945	SH	DFND	16	0	945	0
COUSINS PPTYS INC	COM	222795106	187	22,629	SH	DFND	10	22,629	0	0
COUSINS PPTYS INC	COM	222795106	2,272	274,712	SH	DFND	14	75,166	199,546	0
COWEN GROUP INC NEW	CL A NEW	223622606	699	46,750	SH	DFND	10	46,750	0	0
COWEN GROUP INC NEW	CL A NEW	223622606	41	2,735	SH	DFND	14	2,735	0	0
CRACKER BARREL OLD CTRY STOR	COM	22410J106	2,533	15,908	SH	DFND	14	4,320	11,588	0
CRANE CO	COM	224399105	309	4,130	SH	DFND	10	4,130	0	0
CRANE CO	COM	224399105	27,782	371,268	SH	DFND	14	81,923	289,345	0
CRANE CO	COM	224399105	247	3,300	SH	DFND	16	0	3,300	0
CRAY INC	COM NEW	225223304	1,526	69,692	SH	DFND	14	6,932	62,760	0

CREDIT ACCEP CORP MICH	COM	225310101	399	2,000	SH	DFND	10	2,000	0	0
CREDIT ACCEP CORP MICH	COM	225310101	148	743	SH	DFND	14	743	0	0
CREE INC	COM	225447101	1,586	59,334	SH	DFND	14	12,470	46,864	0
CROCS INC	COM	227046109	887	125,415	SH	DFND	14	11,775	113,640	0
CROSS CTRY HEALTHCARE INC	COM	227483104	513	35,741	SH	DFND	10	35,741	0	0
CROSS CTRY HEALTHCARE INC	COM	227483104	801	55,788	SH	DFND	14	5,022	50,766	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	85,289	903,005	SH	DFND	14	200,858	702,147	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	461	4,880	SH	DFND	16	0	4,880	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	378	4,000	SH	DFND	18	0	4,000	0
CROWN HOLDINGS INC	COM	228368106	10,896	205,785	SH	DFND	14	25,115	180,670	0
CRYOLIFE INC	COM	228903100	774	46,503	SH	DFND	14	5,096	41,407	0
CTRIP COM INTL LTD	AMERICAN DEP SH	22943F100	290	5,900	SH	DFND	18	0	5,900	0
CUBESMART	COM	229663109	382	14,725	SH	DFND	14	11,825	2,900	0
CUBESMART	COM	229663109	64,130	2,470,337	SH	DFND	3	323,261	2,147,076	0
CUBIC CORP	COM	229669106	440	8,342	SH	DFND	10	8,342	0	0
CUBIC CORP	COM	229669106	2,282	43,216	SH	DFND	14	4,470	38,746	0
CULLEN FROST BANKERS INC	COM	229899109	19,904	223,718	SH	DFND	14	57,043	166,675	0
CULLEN FROST BANKERS INC	COM	229899109	107	1,200	SH	DFND	16	0	1,200	0
CULP INC	COM	230215105	202	6,490	SH	DFND	14	1,590	4,900	0
CULP INC	COM	230215105	37	1,200	SH	DFND	16	0	1,200	0
CUMMINS INC	COM	231021106	62,121	410,855	SH	DFND	14	85,313	325,542	0
CUMMINS INC	COM	231021106	51	335	SH	DFND	16	0	335	0
CURIS INC	COM	231269101	105	37,840	SH	DFND	14	8,940	28,900	0
CURTISS WRIGHT CORP	COM	231561101	8,506	93,204	SH	DFND	14	8,357	84,847	0
CUSTOMERS BANCORP INC	COM	23204G100	11,501	364,750	SH	DFND	14	4,110	360,640	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2,783	202,228	SH	DFND	14	44,461	157,767	0
CYRUSONE INC	COM	23283R100	2,387	46,386	SH	DFND	14	10,556	35,830	0
CYTOMX THERAPEUTICS INC	COM	23284F105	485	28,070	SH	DFND	14	1,270	26,800	0
DBX ETF TR	HRV CHINA SMCP	233051754	422	12,499	SH	DFND	18	0	12,499	0
DBX ETF TR	ST KOREA HD FD	233051812	1,154	43,681	SH	DFND	18	0	43,681	0
DBX ETF TR	DBXTR HAR CS 30	233051879	1,016	40,417	SH	DFND	18	0	40,417	0
DCT INDUSTRIAL TRUST INC	COM NEW	233153204	4,841	100,607	SH	DFND	14	13,367	87,240	0
DDR CORP	COM	23317H102	8,964	715,440	SH	DFND	14	71,640	643,800	0
DDR CORP	COM	23317H102	47,700	3,806,839	SH	DFND	3	550,502	3,256,337	0
D R HORTON INC	COM	23331A109	129,990	3,902,419	SH	DFND	14	375,501	3,526,918	0
D R HORTON INC	COM	23331A109	1,325	39,775	SH	DFND	16	0	39,775	0
DHI GROUP INC	COM	23331S100	389	98,443	SH	DFND	14	7,523	90,920	0
DST SYS INC DEL	COM	233326107	43,760	357,228	SH	DFND	14	58,856	298,372	0
DST SYS INC DEL	COM	233326107	430	3,510	SH	DFND	16	0	3,510	0
DSP GROUP INC	COM	23332B106	446	37,197	SH	DFND	14	4,377	32,820	0
DTE ENERGY CO	COM	233331107	27,480	269,124	SH	DFND	14	85,294	183,830	0
DTE ENERGY CO	COM	233331107	197	1,925	SH	DFND	16	0	1,925	0
DSW INC	CL A	23334L102	10,206	493,536	SH	DFND	14	12,156	481,380	0
DXP ENTERPRISES INC NEW	COM NEW	233377407	1,011	26,698	SH	DFND	14	2,638	24,060	0

DAKTRONICS INC	COM	234264109	634	67,062	SH	DFND	14	5,726	61,336	0
DANA INCORPORATED	COM	235825205	41,563	2,152,424	SH	DFND	14	230,194	1,922,230	0
DANA INCORPORATED	COM	235825205	460	23,800	SH	DFND	16	0	23,800	0
DANAHER CORP DEL	COM	235851102	196,874	2,301,813	SH	DFND	14	420,976	1,880,837	0
DANAHER CORP DEL	COM	235851102	1,447	16,920	SH	DFND	16	0	16,920	0
DARDEN RESTAURANTS INC	COM	237194105	15,797	188,799	SH	DFND	14	58,667	130,132	0
DARDEN RESTAURANTS INC	COM	237194105	23	275	SH	DFND	16	0	275	0
DARLING INGREDIENTS INC	COM	237266101	15,421	1,062,081	SH	DFND	14	28,152	1,033,929	0
DAVE & BUSTERS ENTMT INC	COM	238337109	4,103	67,165	SH	DFND	14	9,125	58,040	0
DAVITA INC	COM	23918K108	28,030	412,388	SH	DFND	14	85,713	326,675	0
DAVITA INC	COM	23918K108	24	350	SH	DFND	16	0	350	0
DEAN FOODS CO NEW	COM NEW	242370203	693	35,260	SH	DFND	10	35,260	0	0
DEAN FOODS CO NEW	COM NEW	242370203	7,322	372,447	SH	DFND	14	17,801	354,646	0
DECKERS OUTDOOR CORP	COM	243537107	1,265	21,180	SH	DFND	14	5,824	15,356	0
DEERE & CO	COM	244199105	1,092	10,030	SH	DFND	10	10,030	0	0
DEERE & CO	COM	244199105	66,770	613,355	SH	DFND	14	184,263	429,092	0
DEERE & CO	COM	244199105	70	645	SH	DFND	16	0	645	0
DELEK US HLDGS INC	COM	246647101	343	14,134	SH	DFND	10	14,134	0	0
DELEK US HLDGS INC	COM	246647101	2,101	86,574	SH	DFND	14	5,041	81,533	0
DELL TECHNOLOGIES INC	COM CL V	24703L103	306	4,780	SH	DFND	14	4,432	348	0
DELTA AIR LINES INC DEL	COM NEW	247361702	902	19,620	SH	DFND	10	19,620	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	58,389	1,270,422	SH	DFND	14	380,653	889,769	0
DELTA AIR LINES INC DEL	COM NEW	247361702	74	1,600	SH	DFND	16	0	1,600	0
DELTIC TIMBER CORP	COM	247850100	1,441	18,443	SH	DFND	14	2,003	16,440	0
DENBURY RES INC	COM NEW	247916208	1,744	675,895	SH	DFND	14	63,274	612,621	0
DELUXE CORP	COM	248019101	495	6,853	SH	DFND	10	6,853	0	0
DELUXE CORP	COM	248019101	4,827	66,889	SH	DFND	14	21,223	45,666	0
DELUXE CORP	COM	248019101	36	500	SH	DFND	16	0	500	0
DENNYS CORP	COM	24869P104	2,336	188,857	SH	DFND	14	82,657	106,200	0
DENTSPLY SIRONA INC	COM	24906P109	19,835	317,657	SH	DFND	14	108,188	209,469	0
DENTSPLY SIRONA INC	COM	24906P109	30	480	SH	DFND	16	0	480	0
DEPOMED INC	COM	249908104	1,323	105,386	SH	DFND	14	9,906	95,480	0
DEVON ENERGY CORP NEW	COM	25179M103	328	7,850	SH	DFND	10	7,850	0	0
DEVON ENERGY CORP NEW	COM	25179M103	106,856	2,561,275	SH	DFND	14	399,591	2,161,684	0
DEVON ENERGY CORP NEW	COM	25179M103	1,231	29,515	SH	DFND	16	0	29,515	0
DEVON ENERGY CORP NEW	COM	25179M103	851	20,400	SH	DFND	18	0	20,400	0
DEVRY ED GROUP INC	COM	251893103	15,977	450,697	SH	DFND	14	10,872	439,825	0
DEXCOM INC	COM	252131107	359	4,238	SH	DFND	14	4,168	70	0
DEXCOM INC	COM	252131107	9,583	113,100	SH	DFND	18	0	113,100	0
DIAMOND HILL INVESTMENT GROU	COM NEW	25264R207	699	3,593	SH	DFND	14	3,193	400	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	35,276	2,111,043	SH	DFND	14	266,604	1,844,439	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	107	6,400	SH	DFND	16	0	6,400	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	227	20,369	SH	DFND	10	20,369	0	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	5,347	479,584	SH	DFND	14	37,332	442,252	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	51,719	4,638,478	SH	DFND	3	683,660	3,954,818	0
DIAMONDBACK ENERGY INC	COM	25278X109	507	4,890	SH	DFND	14	4,790	100	0

DICKS SPORTING GOODS INC	COM	253393102	33,918	697,037	SH	DFND	14	110,925	586,112	0
DICKS SPORTING GOODS INC	COM	253393102	141	2,900	SH	DFND	16	0	2,900	0
DIEBOLD NXDF INC	COM	253651103	1,525	49,689	SH	DFND	14	13,500	36,189	0
DIGI INTL INC	COM	253798102	98	8,200	SH	DFND	10	8,200	0	0
DIGI INTL INC	COM	253798102	526	44,172	SH	DFND	14	3,886	40,286	0
DIGITAL RLTY TR INC	COM	253868103	23,706	222,821	SH	DFND	14	75,341	147,480	0
DIGITAL RLTY TR INC	COM	253868103	37	350	SH	DFND	16	0	350	0
DIGITAL RLTY TR INC	COM	253868103	60,803	571,513	SH	DFND	3	84,571	486,942	0
DIGITALGLOBE INC	COM NEW	25389M877	226	6,897	SH	DFND	14	6,897	0	0
DIME CMNTY BANCSHARES	COM	253922108	9,474	466,724	SH	DFND	14	5,307	461,417	0
DILLARDS INC	CL A	254067101	9,318	178,366	SH	DFND	14	52,016	126,350	0
DILLARDS INC	CL A	254067101	26	500	SH	DFND	16	0	500	0
DINEEQUITY INC	COM	254423106	2,516	46,227	SH	DFND	14	2,940	43,287	0
DIODES INC	COM	254543101	96	3,988	SH	DFND	10	3,988	0	0
DIODES INC	COM	254543101	1,579	65,638	SH	DFND	14	6,530	59,108	0
DIPLOMAT PHARMACY INC	COM	25456K101	1,188	74,470	SH	DFND	14	7,860	66,610	0
DISNEY WALT CO	COM DISNEY	254687106	1,143	10,080	SH	DFND	10	10,080	0	0
DISNEY WALT CO	COM DISNEY	254687106	367,861	3,244,213	SH	DFND	14	912,478	2,331,735	0
DISNEY WALT CO	COM DISNEY	254687106	1,747	15,410	SH	DFND	16	0	15,410	0
DISNEY WALT CO	COM DISNEY	254687106	556	4,900	SH	DFND	18	0	4,900	0
DISCOVER FINL SVCS	COM	254709108	1,074	15,700	SH	DFND	10	15,700	0	0
DISCOVER FINL SVCS	COM	254709108	58,032	848,551	SH	DFND	14	222,365	626,186	0
DISCOVER FINL SVCS	COM	254709108	58	853	SH	DFND	16	0	853	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	12,153	417,767	SH	DFND	14	85,931	331,836	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	9	300	SH	DFND	16	0	300	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	29,590	1,045,213	SH	DFND	14	201,439	843,774	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	164	5,800	SH	DFND	16	0	5,800	0
DISH NETWORK CORP	CL A	25470M109	77,941	1,227,615	SH	DFND	14	273,285	954,330	0
DISH NETWORK CORP	CL A	25470M109	1,223	19,270	SH	DFND	16	0	19,270	0
DR REDDYS LABS LTD	ADR	256135203	3,055	76,100	SH	DFND	14	0	76,100	0
DR REDDYS LABS LTD	ADR	256135203	2,289	57,000	SH	DFND	16	0	57,000	0
DOLLAR GEN CORP NEW	COM	256677105	24,694	354,133	SH	DFND	14	122,049	232,084	0
DOLLAR GEN CORP NEW	COM	256677105	42	600	SH	DFND	16	0	600	0
DOLLAR GEN CORP NEW	COM	256677105	105	1,500	SH	DFND	18	0	1,500	0
DOLLAR TREE INC	COM	256746108	25,879	329,838	SH	DFND	14	112,651	217,187	0
DOLLAR TREE INC	COM	256746108	45	575	SH	DFND	16	0	575	0
DOMINION RES INC VA NEW	COM	25746U109	68,546	883,666	SH	DFND	14	294,218	589,448	0
DOMINION RES INC VA NEW	COM	25746U109	109	1,411	SH	DFND	16	0	1,411	0
DOMINOS PIZZA INC	COM	25754A201	16,149	87,621	SH	DFND	14	11,322	76,299	0
DOMINOS PIZZA INC	COM	25754A201	17	90	SH	DFND	16	0	90	0
DOMTAR CORP	COM NEW	257559203	557	15,241	SH	DFND	10	15,241	0	0
DOMTAR CORP	COM NEW	257559203	12,692	347,541	SH	DFND	14	31,994	315,547	0
DONALDSON INC	COM	257651109	22,990	505,051	SH	DFND	14	83,394	421,657	0
DONALDSON INC	COM	257651109	64	1,400	SH	DFND	16	0	1,400	0
DONNELLEY R R & SONS CO	COM	257867200	324	26,721	SH	DFND	10	26,721	0	0
DONNELLEY R R & SONS CO	COM	257867200	1,661	137,122	SH	DFND	14	8,477	128,645	0

DONNELLEY FINL SOLUTIONS INC	COM	25787G100	54	2,784	SH	DFND	10	2,784	0	0
DONNELLEY FINL SOLUTIONS INC	COM	25787G100	916	47,492	SH	DFND	14	3,290	44,202	0
DORMAN PRODUCTS INC	COM	258278100	4,318	52,578	SH	DFND	14	5,408	47,170	0
DOUGLAS EMMETT INC	COM	25960P109	5,066	131,923	SH	DFND	14	31,113	100,810	0
DOUGLAS EMMETT INC	COM	25960P109	31	800	SH	DFND	16	0	800	0
DOUGLAS DYNAMICS INC	COM	25960R105	3,352	109,352	SH	DFND	14	2,151	107,201	0
DOVER CORP	COM	260003108	18,439	229,482	SH	DFND	14	73,795	155,687	0
DOVER CORP	COM	260003108	24	302	SH	DFND	16	0	302	0
DOW CHEM CO	COM	260543103	1,299	20,450	SH	DFND	10	20,450	0	0
DOW CHEM CO	COM	260543103	104,038	1,637,369	SH	DFND	14	532,033	1,105,336	0
DOW CHEM CO	COM	260543103	158	2,481	SH	DFND	16	0	2,481	0
DOW CHEM CO	COM	260543103	1,919	30,200	SH	DFND	18	0	30,200	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	315	3,220	SH	DFND	10	3,220	0	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	33,246	339,518	SH	DFND	14	87,767	251,751	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	587	5,990	SH	DFND	16	0	5,990	0
DRIL-QUIP INC	COM	262037104	5,984	109,696	SH	DFND	14	10,943	98,753	0
DU PONT E I DE NEMOURS & CO	COM	263534109	96,512	1,201,440	SH	DFND	14	407,509	793,931	0
DU PONT E I DE NEMOURS & CO	COM	263534109	156	1,948	SH	DFND	16	0	1,948	0
DU PONT E I DE NEMOURS & CO	COM	263534109	1,823	22,700	SH	DFND	18	0	22,700	0
DUKE REALTY CORP	COM NEW	264411505	5,867	223,320	SH	DFND	14	51,491	171,829	0
DUKE REALTY CORP	COM NEW	264411505	53,946	2,053,505	SH	DFND	3	300,603	1,752,902	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	86,663	1,056,735	SH	DFND	14	329,425	727,310	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	127	1,549	SH	DFND	16	0	1,549	0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	5,696	52,774	SH	DFND	14	17,776	34,998	0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	10	90	SH	DFND	16	0	90	0
DUNKIN BRANDS GROUP INC	COM	265504100	3,048	55,737	SH	DFND	14	11,467	44,270	0
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	416	8,394	SH	DFND	10	8,394	0	0
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	431	8,685	SH	DFND	14	8,685	0	0
DURECT CORP	COM	266605104	14	13,260	SH	DFND	14	13,260	0	0
DYCOM INDS INC	COM	267475101	1,970	21,190	SH	DFND	14	6,054	15,136	0
DYNEX CAP INC	COM NEW	26817Q506	4,110	579,736	SH	DFND	14	4,830	574,906	0
DYNEGY INC NEW DEL	COM	26817R108	171	21,735	SH	DFND	10	21,735	0	0
DYNEGY INC NEW DEL	COM	26817R108	99	12,540	SH	DFND	14	12,540	0	0
DYNEGY INC NEW DEL	PFD CONV SER A	26817R207	15,773	543,892	SH	DFND	3	0	543,892	0
EL POLLO LOCO HLDGS INC	COM	268603107	425	35,590	SH	DFND	14	2,800	32,790	0
EMC INS GROUP INC	COM	268664109	1,725	61,467	SH	DFND	14	1,117	60,350	0
EMC INS GROUP INC	COM	268664109	48	1,700	SH	DFND	16	0	1,700	0
EOG RES INC	COM	26875P101	310	3,180	SH	DFND	10	3,180	0	0
EOG RES INC	COM	26875P101	86,180	883,446	SH	DFND	14	271,614	611,832	0
EOG RES INC	COM	26875P101	123	1,260	SH	DFND	16	0	1,260	0
EOG RES INC	COM	26875P101	1,375	14,100	SH	DFND	18	0	14,100	0
EQT CORP	COM	26884L109	14,658	239,904	SH	DFND	14	81,020	158,884	0

EQT CORP	COM	26884L109	23	370	SH	DFND	16	0	370	0
EQT CORP	COM	26884L109	684	11,200	SH	DFND	18	0	11,200	0
EPR PTYS	COM SH BEN INT	26884U109	5,058	68,700	SH	DFND	14	8,546	60,154	0
ERA GROUP INC	COM	26885G109	437	32,959	SH	DFND	14	3,354	29,605	0
EAGLE BANCORP INC MD	COM	268948106	203	3,408	SH	DFND	14	3,408	0	0
E TRADE FINANCIAL CORP	COM NEW	269246401	13,234	379,301	SH	DFND	14	127,954	251,347	0
E TRADE FINANCIAL CORP	COM NEW	269246401	20	566	SH	DFND	16	0	566	0
EXCO RESOURCES INC	COM	269279402	9	14,545	SH	DFND	14	14,545	0	0
EAGLE MATERIALS INC	COM	26969P108	28,601	294,427	SH	DFND	14	68,619	225,808	0
EAGLE MATERIALS INC	COM	26969P108	175	1,800	SH	DFND	16	0	1,800	0
EAGLE MATERIALS INC	COM	26969P108	418	4,300	SH	DFND	18	0	4,300	0
EAGLE PHARMACEUTICALS INC	COM	269796108	2,096	25,274	SH	DFND	14	1,724	23,550	0
EAST WEST BANCORP INC	COM	27579R104	555	10,751	SH	DFND	10	10,751	0	0
EAST WEST BANCORP INC	COM	27579R104	54,697	1,059,817	SH	DFND	14	188,248	871,569	0
EAST WEST BANCORP INC	COM	27579R104	243	4,700	SH	DFND	16	0	4,700	0
EASTERLY GOVT PPTYS INC	COM	27616P103	57	2,870	SH	DFND	14	2,870	0	0
EASTERLY GOVT PPTYS INC	COM	27616P103	145	7,352	SH	DFND	3	0	7,352	0
EASTGROUP PPTY INC	COM	277276101	4,247	57,765	SH	DFND	14	6,067	51,698	0
EASTMAN CHEM CO	COM	277432100	43,544	538,911	SH	DFND	14	95,303	443,608	0
EASTMAN CHEM CO	COM	277432100	26	324	SH	DFND	16	0	324	0
EASTMAN CHEM CO	COM	277432100	469	5,800	SH	DFND	18	0	5,800	0
EASTMAN KODAK CO	COM NEW	277461406	135	11,740	SH	DFND	14	2,140	9,600	0
EASTMAN KODAK CO	COM NEW	277461406	133	11,600	SH	DFND	16	0	11,600	0
EATON VANCE CORP	COM NON VTG	278265103	4,152	92,352	SH	DFND	14	15,624	76,728	0
EBAY INC	COM	278642103	456	13,570	SH	DFND	10	13,570	0	0
EBAY INC	COM	278642103	48,679	1,450,088	SH	DFND	14	486,784	963,304	0
EBAY INC	COM	278642103	75	2,225	SH	DFND	16	0	2,225	0
EBIX INC	COM NEW	278715206	2,309	37,702	SH	DFND	14	4,025	33,677	0
ECHO GLOBAL LOGISTICS INC	COM	27875T101	992	46,450	SH	DFND	14	4,310	42,140	0
ECOLAB INC	COM	278865100	46,439	370,508	SH	DFND	14	125,502	245,006	0
ECOLAB INC	COM	278865100	73	580	SH	DFND	16	0	580	0
EDGEWELL PERS CARE CO	COM	28035Q102	2,634	36,010	SH	DFND	14	8,223	27,787	0
EDISON INTL	COM	281020107	36,597	459,703	SH	DFND	14	153,681	306,022	0
EDISON INTL	COM	281020107	56	705	SH	DFND	16	0	705	0
EDISON INTL	COM	281020107	454	5,700	SH	DFND	18	0	5,700	0
EDUCATION RLTY TR INC	COM NEW	28140H203	2,019	49,434	SH	DFND	14	14,284	35,150	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	32,238	342,707	SH	DFND	14	101,180	241,527	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	43	460	SH	DFND	16	0	460	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	8,861	94,200	SH	DFND	18	0	94,200	0
EHEALTH INC	COM	28238P109	338	28,035	SH	DFND	14	2,823	25,212	0
8X8 INC NEW	COM	282914100	2,364	154,988	SH	DFND	14	14,878	140,110	0
EL PASO ELEC CO	COM NEW	283677854	207	4,096	SH	DFND	10	4,096	0	0
EL PASO ELEC CO	COM NEW	283677854	9,731	192,700	SH	DFND	14	71,894	120,806	0
EL PASO ELEC CO	COM NEW	283677854	51	1,000	SH	DFND	16	0	1,000	0
ELECTRO SCIENTIFIC INDS	COM	285229100	158	22,700	SH	DFND	10	22,700	0	0
ELECTRO SCIENTIFIC INDS	COM	285229100	377	54,132	SH	DFND	14	4,015	50,117	0
ELECTRONIC ARTS INC	COM	285512109	1,386	15,480	SH	DFND	10	15,480	0	0

ELECTRONIC ARTS INC	COM	285512109	168,200	1,878,908	SH	DFND	14	341,924	1,536,984	0
ELECTRONIC ARTS INC	COM	285512109	1,538	17,175	SH	DFND	16	0	17,175	0
ELECTRONICS FOR IMAGING INC	COM	286082102	3,928	80,451	SH	DFND	14	8,521	71,930	0
ELLIE MAE INC	COM	28849P100	349	3,480	SH	DFND	14	3,480	0	0
ELLIS PERRY INTL INC	COM	288853104	167	7,775	SH	DFND	10	7,775	0	0
ELLIS PERRY INTL INC	COM	288853104	2,339	108,910	SH	DFND	14	2,212	106,698	0
EMCOR GROUP INC	COM	29084Q100	56,440	896,579	SH	DFND	14	204,277	692,302	0
EMCOR GROUP INC	COM	29084Q100	1,744	27,700	SH	DFND	16	0	27,700	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	762	26,252	SH	DFND	10	26,252	0	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	1,739	59,894	SH	DFND	14	6,397	53,497	0
EMERSON ELEC CO	COM	291011104	176,116	2,942,139	SH	DFND	14	606,979	2,335,160	0
EMERSON ELEC CO	COM	291011104	1,256	20,985	SH	DFND	16	0	20,985	0
EMPIRE ST RLTY TR INC	CL A	292104106	180	8,720	SH	DFND	14	8,720	0	0
EMPIRE ST RLTY TR INC	CL A	292104106	2,292	111,052	SH	DFND	3	14,723	96,329	0
EMPLOYERS HOLDINGS INC	COM	292218104	13,342	351,578	SH	DFND	14	5,965	345,613	0
EMPLOYERS HOLDINGS INC	COM	292218104	224	5,900	SH	DFND	16	0	5,900	0
ENBRIDGE INC	COM	29250N105	403	9,643	SH	DFND	14	9,643	0	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	567	18,421	SH	DFND	10	18,421	0	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	1,579	51,250	SH	DFND	14	29,600	21,650	0
ENCORE CAP GROUP INC	COM	292554102	457	14,842	SH	DFND	10	14,842	0	0
ENCORE CAP GROUP INC	COM	292554102	9,502	308,509	SH	DFND	14	4,248	304,261	0
ENCORE WIRE CORP	COM	292562105	188	4,088	SH	DFND	10	4,088	0	0
ENCORE WIRE CORP	COM	292562105	1,640	35,642	SH	DFND	14	3,481	32,161	0
ENERGEN CORP	COM	29265N108	11,499	211,225	SH	DFND	14	12,993	198,232	0
ENERGEN CORP	COM	29265N108	152	2,800	SH	DFND	16	0	2,800	0
ENDURANCE INTL GROUP HLDGS I	COM	29272B105	2,642	336,500	SH	DFND	14	57,600	278,900	0
ENDURANCE INTL GROUP HLDGS I	COM	29272B105	477	60,800	SH	DFND	16	0	60,800	0
ENERGIZER HLDGS INC NEW	COM	29272W109	419	7,510	SH	DFND	10	7,510	0	0
ENERGIZER HLDGS INC NEW	COM	29272W109	4,059	72,816	SH	DFND	14	8,993	63,823	0
ENERGIZER HLDGS INC NEW	COM	29272W109	11	200	SH	DFND	16	0	200	0
ENERSYS	COM	29275Y102	235	2,980	SH	DFND	10	2,980	0	0
ENERSYS	COM	29275Y102	43,563	551,853	SH	DFND	14	132,753	419,100	0
ENERSYS	COM	29275Y102	1,350	17,100	SH	DFND	16	0	17,100	0
ENERSYS	COM	29275Y102	324	4,100	SH	DFND	18	0	4,100	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	133	16,467	SH	DFND	10	16,467	0	0
ENGILITY HLDGS INC NEW	COM	29286C107	4,209	145,437	SH	DFND	14	22,758	122,679	0
ENGILITY HLDGS INC NEW	COM	29286C107	466	16,100	SH	DFND	16	0	16,100	0
ENNIS INC	COM	293389102	10,174	598,489	SH	DFND	14	44,333	554,156	0
ENNIS INC	COM	293389102	230	13,500	SH	DFND	16	0	13,500	0
ENPRO INDS INC	COM	29355X107	2,719	38,212	SH	DFND	14	3,674	34,538	0
ENOVA INTL INC	COM	29357K103	104	7,000	SH	DFND	10	7,000	0	0
ENOVA INTL INC	COM	29357K103	8,581	577,816	SH	DFND	14	65,153	512,663	0
ENSIGN GROUP INC	COM	29358P101	1,647	87,592	SH	DFND	14	9,952	77,640	0

ENTEGRIS INC	COM	29362U104	13,646	583,163	SH	DFND	14	246,973	336,190	0
ENTEGRIS INC	COM	29362U104	1,027	43,900	SH	DFND	16	0	43,900	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1,809	126,528	SH	DFND	14	2,946	123,582	0
ENTERGY CORP NEW	COM	29364G103	467	6,150	SH	DFND	10	6,150	0	0
ENTERGY CORP NEW	COM	29364G103	42,164	555,084	SH	DFND	14	112,213	442,871	0
ENTERGY CORP NEW	COM	29364G103	30	395	SH	DFND	16	0	395	0
ENTERPRISE FINL SVCS CORP	COM	293712105	13,245	312,385	SH	DFND	14	38,905	273,480	0
ENTERPRISE FINL SVCS CORP	COM	293712105	403	9,500	SH	DFND	16	0	9,500	0
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	123	19,904	SH	DFND	14	6,604	13,300	0
ENZO BIOCHEM INC	COM	294100102	149	17,830	SH	DFND	14	5,730	12,100	0
EPAM SYS INC	COM	29414B104	507	6,710	SH	DFND	14	5,410	1,300	0
ENVISION HEALTHCARE CORP	COM	29414D100	9,861	160,815	SH	DFND	14	52,575	108,240	0
ENVISION HEALTHCARE CORP	COM	29414D100	14	230	SH	DFND	16	0	230	0
EPLUS INC	COM	294268107	439	3,250	SH	DFND	10	3,250	0	0
EPLUS INC	COM	294268107	4,169	30,869	SH	DFND	14	4,331	26,538	0
EQUIFAX INC	COM	294429105	22,936	167,733	SH	DFND	14	57,036	110,697	0
EQUIFAX INC	COM	294429105	36	265	SH	DFND	16	0	265	0
EQUINIX INC	COM PAR \$0.001	29444U700	42,946	107,267	SH	DFND	14	36,354	70,913	0
EQUINIX INC	COM PAR \$0.001	29444U700	71	177	SH	DFND	16	0	177	0
EQUINIX INC	COM PAR \$0.001	29444U700	852	2,128	SH	DFND	3	0	2,128	0
EQUITY COMWLTH	COM SH BEN INT	294628102	1,224	39,209	SH	DFND	14	8,209	31,000	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	547	7,100	SH	DFND	10	7,100	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	428	5,548	SH	DFND	14	5,548	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	49,074	636,824	SH	DFND	3	93,037	543,787	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	31,965	513,735	SH	DFND	14	175,380	338,355	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	50	810	SH	DFND	16	0	810	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	102,655	1,649,873	SH	DFND	3	240,499	1,409,374	0
ESCO TECHNOLOGIES INC	COM	296315104	2,606	44,855	SH	DFND	14	4,864	39,991	0
ESSENDANT INC	COM	296689102	463	30,576	SH	DFND	10	30,576	0	0
ESSENDANT INC	COM	296689102	2,713	179,093	SH	DFND	14	6,287	172,806	0
ESSEX PPTY TR INC	COM	297178105	22,544	97,368	SH	DFND	14	31,883	65,485	0
ESSEX PPTY TR INC	COM	297178105	35	150	SH	DFND	16	0	150	0
ESSEX PPTY TR INC	COM	297178105	63,278	273,303	SH	DFND	3	40,488	232,815	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	13,749	159,774	SH	DFND	14	50,104	109,670	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	706	8,200	SH	DFND	16	0	8,200	0
ETHAN ALLEN INTERIORS INC	COM	297602104	1,342	43,800	SH	DFND	14	4,462	39,338	0
EURONET WORLDWIDE INC	COM	298736109	622	7,270	SH	DFND	14	3,170	4,100	0
EVERCORE PARTNERS INC	CLASS A	29977A105	17,276	221,769	SH	DFND	14	58,969	162,800	0
EVERCORE PARTNERS INC	CLASS A	29977A105	958	12,300	SH	DFND	16	0	12,300	0
EVERCORE PARTNERS INC	CLASS A	29977A105	514	6,600	SH	DFND	18	0	6,600	0
EVERBANK FINL CORP	COM	29977G102	201	10,310	SH	DFND	14	10,310	0	0
EVERTEC INC	COM	30040P103	1,016	63,930	SH	DFND	14	4,130	59,800	0
EVERSOURCE ENERGY	COM	30040W108	26,566	451,950	SH	DFND	14	149,988	301,962	0
EVERSOURCE ENERGY	COM	30040W108	43	725	SH	DFND	16	0	725	0
EVOLUTION PETROLEUM CORP	COM	30049A107	262	32,691	SH	DFND	14	1,491	31,200	0
EVOLUTION PETROLEUM CORP	COM	30049A107	139	17,400	SH	DFND	16	0	17,400	0

EXACT SCIENCES CORP	COM	30063P105	263	11,141	SH	DFND	14	11,141	0	0
EXAR CORP	COM	300645108	936	71,983	SH	DFND	14	6,209	65,774	0
EXELON CORP	COM	30161N101	1,068	29,670	SH	DFND	10	29,670	0	0
EXELON CORP	COM	30161N101	146,680	4,076,708	SH	DFND	14	891,286	3,185,422	0
EXELON CORP	COM	30161N101	84	2,324	SH	DFND	16	0	2,324	0
EXELON CORP	COM	30161N101	619	17,200	SH	DFND	18	0	17,200	0
EXELIXIS INC	COM	30161Q104	3,624	167,233	SH	DFND	14	25,333	141,900	0
EXELIXIS INC	COM	30161Q104	132	6,100	SH	DFND	16	0	6,100	0
EXLSERVICE HOLDINGS INC	COM	302081104	2,740	57,859	SH	DFND	14	6,019	51,840	0
EXPEDIA INC DEL	COM NEW	30212P303	21,162	167,726	SH	DFND	14	56,825	110,901	0
EXPEDIA INC DEL	COM NEW	30212P303	35	275	SH	DFND	16	0	275	0
EXPEDITORS INTL WASH INC	COM	302130109	17,648	312,418	SH	DFND	14	86,002	226,416	0
EXPEDITORS INTL WASH INC	COM	302130109	21	375	SH	DFND	16	0	375	0
EXPONENT INC	COM	30214U102	2,727	45,794	SH	DFND	14	6,064	39,730	0
EXPRESS INC	COM	30219E103	250	27,443	SH	DFND	10	27,443	0	0
EXPRESS INC	COM	30219E103	29,028	3,186,411	SH	DFND	14	172,521	3,013,890	0
EXPRESS INC	COM	30219E103	823	90,300	SH	DFND	16	0	90,300	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	1,282	19,450	SH	DFND	10	19,450	0	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	181,413	2,752,435	SH	DFND	14	462,224	2,290,211	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	1,443	21,896	SH	DFND	16	0	21,896	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	513	32,189	SH	DFND	10	32,189	0	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	52,914	3,319,562	SH	DFND	14	631,636	2,687,926	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	1,296	81,300	SH	DFND	16	0	81,300	0
EXTRA SPACE STORAGE INC	COM	30225T102	13,321	179,069	SH	DFND	14	60,862	118,207	0
EXTRA SPACE STORAGE INC	COM	30225T102	24	320	SH	DFND	16	0	320	0
EXTRA SPACE STORAGE INC	COM	30225T102	74,939	1,007,381	SH	DFND	3	109,857	897,524	0
EXTREME NETWORKS INC	COM	30226D106	2,023	269,360	SH	DFND	14	124,960	144,400	0
EXTREME NETWORKS INC	COM	30226D106	278	37,000	SH	DFND	16	0	37,000	0
EXTERRAN CORP	COM	30227H106	3,170	100,801	SH	DFND	14	25,035	75,766	0
EXTERRAN CORP	COM	30227H106	484	15,400	SH	DFND	16	0	15,400	0
EZCORP INC	CL A NON VTG	30230I106	677	83,046	SH	DFND	14	8,205	74,841	0
EXXON MOBIL CORP	COM	30231G102	2,227	27,150	SH	DFND	10	27,150	0	0
EXXON MOBIL CORP	COM	30231G102	779,183	9,501,079	SH	DFND	14	2,670,659	6,830,420	0
EXXON MOBIL CORP	COM	30231G102	1,866	22,752	SH	DFND	16	0	22,752	0
EXXON MOBIL CORP	COM	30231G102	9,513	116,000	SH	DFND	18	0	116,000	0
FBL FINL GROUP INC	CL A	30239F106	7,112	108,663	SH	DFND	14	25,995	82,668	0
FLIR SYS INC	COM	302445101	6,725	185,366	SH	DFND	14	63,248	122,118	0
FLIR SYS INC	COM	302445101	9	250	SH	DFND	16	0	250	0
F M C CORP	COM NEW	302491303	12,991	186,674	SH	DFND	14	62,636	124,038	0
F M C CORP	COM NEW	302491303	19	280	SH	DFND	16	0	280	0
FNB CORP PA	COM	302520101	3,174	213,453	SH	DFND	14	59,213	154,240	0
FCB FINL HLDGS INC	CL A	30255G103	2,018	40,730	SH	DFND	14	2,630	38,100	0
FS INVT CORP	COM	302635107	110	11,200	SH	DFND	14	11,200	0	0
FTD COS INC	COM	30281V108	130	6,453	SH	DFND	10	6,453	0	0
FTD COS INC	COM	30281V108	4,977	247,112	SH	DFND	14	56,152	190,960	0
FTD COS INC	COM	30281V108	441	21,900	SH	DFND	16	0	21,900	0
FTI CONSULTING INC	COM	302941109	1,714	41,627	SH	DFND	14	7,743	33,884	0
FACEBOOK INC	CL A	30303M102	1,597	11,240	SH	DFND	10	11,240	0	0
FACEBOOK INC	CL A	30303M102	870,281	6,126,579	SH	DFND	14	1,522,930	4,603,649	0

FACEBOOK INC	CL A	30303M102	4,989	35,120	SH	DFND	16	0	35,120	0
FACTSET RESH SYS INC	COM	303075105	4,128	25,030	SH	DFND	14	5,794	19,236	0
FAIR ISAAC CORP	COM	303250104	238	1,847	SH	DFND	10	1,847	0	0
FAIR ISAAC CORP	COM	303250104	32,821	254,528	SH	DFND	14	83,732	170,796	0
FAIR ISAAC CORP	COM	303250104	1,173	9,100	SH	DFND	16	0	9,100	0
FARMERS NATL BANC CORP	COM	309627107	56	3,910	SH	DFND	14	1,810	2,100	0
FARMERS NATL BANC CORP	COM	309627107	113	7,900	SH	DFND	16	0	7,900	0
FARO TECHNOLOGIES INC	COM	311642102	1,026	28,690	SH	DFND	14	2,717	25,973	0
FASTENAL CO	COM	311900104	20,825	404,375	SH	DFND	14	137,851	266,524	0
FASTENAL CO	COM	311900104	33	650	SH	DFND	16	0	650	0
FEDERAL AGRIC MTG CORP	CL C	313148306	202	3,505	SH	DFND	10	3,505	0	0
FEDERAL AGRIC MTG CORP	CL C	313148306	7,324	127,223	SH	DFND	14	19,091	108,132	0
FEDERAL AGRIC MTG CORP	CL C	313148306	121	2,100	SH	DFND	16	0	2,100	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	14,637	109,641	SH	DFND	14	34,049	75,592	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	21	160	SH	DFND	16	0	160	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	68,560	513,555	SH	DFND	3	77,255	436,300	0
FEDERAL SIGNAL CORP	COM	313855108	1,414	102,391	SH	DFND	14	10,345	92,046	0
FEDERATED INVS INC PA	CL B	314211103	5,169	196,242	SH	DFND	14	58,568	137,674	0
FEDERATED INVS INC PA	CL B	314211103	71	2,700	SH	DFND	16	0	2,700	0
FEDERATED NATL HLDG CO	COM	31422T101	252	14,460	SH	DFND	14	1,360	13,100	0
FEDEX CORP	COM	31428X106	164,965	845,326	SH	DFND	14	216,936	628,390	0
FEDEX CORP	COM	31428X106	420	2,150	SH	DFND	16	0	2,150	0
FEDEX CORP	COM	31428X106	390	2,000	SH	DFND	18	0	2,000	0
FELCOR LODGING TR INC	COM	31430F101	770	102,589	SH	DFND	14	30,489	72,100	0
F5 NETWORKS INC	COM	315616102	45,137	316,596	SH	DFND	14	57,840	258,756	0
F5 NETWORKS INC	COM	315616102	38	270	SH	DFND	16	0	270	0
FIBROGEN INC	COM	31572Q808	9,326	378,350	SH	DFND	14	128,350	250,000	0
FIBROGEN INC	COM	31572Q808	764	31,000	SH	DFND	16	0	31,000	0
FIDELITY NATL INFORMATION SV	COM	31620M106	414	5,200	SH	DFND	10	5,200	0	0
FIDELITY NATL INFORMATION SV	COM	31620M106	36,308	456,022	SH	DFND	14	156,369	299,653	0
FIDELITY NATL INFORMATION SV	COM	31620M106	58	730	SH	DFND	16	0	730	0
FIDELITY NATIONAL FINANCIAL	FNF GROUP COM	31620R303	11,670	299,687	SH	DFND	14	36,759	262,928	0
FIDELITY SOUTHERN CORP NEW	COM	316394105	8,273	369,649	SH	DFND	14	21,580	348,069	0
FIESTA RESTAURANT GROUP INC	COM	31660B101	3,535	146,062	SH	DFND	14	4,542	141,520	0
FIESTA RESTAURANT GROUP INC	COM	31660B101	104	4,300	SH	DFND	16	0	4,300	0
FIFTH THIRD BANCORP	COM	316773100	55,851	2,198,845	SH	DFND	14	449,830	1,749,015	0
FIFTH THIRD BANCORP	COM	316773100	40	1,582	SH	DFND	16	0	1,582	0
51JOB INC	SP ADR REP COM	316827104	224	6,100	SH	DFND	14	0	6,100	0
FINANCIAL ENGINES INC	COM	317485100	4,266	97,958	SH	DFND	14	9,228	88,730	0
FINANCIAL INSTNS INC	COM	317585404	7,536	228,722	SH	DFND	14	24,104	204,618	0
FINANCIAL INSTNS INC	COM	317585404	277	8,400	SH	DFND	16	0	8,400	0
FINISAR CORP	COM NEW	31787A507	425	15,535	SH	DFND	14	15,535	0	0
FINISH LINE INC	CL A	317923100	5,556	390,430	SH	DFND	14	6,450	383,980	0
FIRST AMERN FINL CORP	COM	31847R102	373	9,500	SH	DFND	10	9,500	0	0
FIRST AMERN FINL CORP	COM	31847R102	13,508	343,896	SH	DFND	14	77,905	265,991	0

FIRST AMERN FINL CORP	COM	31847R102	90	2,300	SH	DFND	16	0	2,300	0
FIRST BANCORP P R	COM NEW	318672706	6,889	1,219,269	SH	DFND	14	393,442	825,827	0
FIRST BANCORP P R	COM NEW	318672706	414	73,300	SH	DFND	16	0	73,300	0
FIRST BANCORP N C	COM	318910106	79	2,707	SH	DFND	14	2,207	500	0
FIRST BANCORP N C	COM	318910106	152	5,200	SH	DFND	16	0	5,200	0
FIRST BUSEY CORP	COM NEW	319383204	1,356	46,125	SH	DFND	14	11,825	34,300	0
FIRST BUSEY CORP	COM NEW	319383204	276	9,400	SH	DFND	16	0	9,400	0
FIRST BUS FINL SVCS INC WIS	COM	319390100	443	17,070	SH	DFND	14	670	16,400	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	4,829	14,399	SH	DFND	14	5,699	8,700	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	470	1,400	SH	DFND	16	0	1,400	0
FIRST COMWLTH FINL CORP PA	COM	319829107	2,220	167,403	SH	DFND	14	15,326	152,077	0
FIRST CMNTY BANCSHARES INC N	COM	31983A103	2,309	92,485	SH	DFND	14	21,551	70,934	0
FIRST CMNTY BANCSHARES INC N	COM	31983A103	60	2,400	SH	DFND	16	0	2,400	0
FIRST DEFIANCE FINL CORP	COM	32006W106	4,845	97,850	SH	DFND	14	1,278	96,572	0
FIRST DATA CORP NEW	COM CL A	32008D106	18,079	1,166,400	SH	DFND	14	63,500	1,102,900	0
FIRST DATA CORP NEW	COM CL A	32008D106	727	46,900	SH	DFND	16	0	46,900	0
FIRST FINL BANCORP OH	COM	320209109	10,621	386,905	SH	DFND	14	37,109	349,796	0
FIRST FINL BANCORP OH	COM	320209109	365	13,300	SH	DFND	16	0	13,300	0
FIRST FINL BANKSHARES	COM	32020R109	4,565	113,842	SH	DFND	14	11,396	102,446	0
FIRST FINL CORP IND	COM	320218100	6,155	129,569	SH	DFND	14	14,270	115,299	0
FIRST FINL CORP IND	COM	320218100	209	4,400	SH	DFND	16	0	4,400	0
FIRST FNDTN INC	COM	32026V104	306	19,700	SH	DFND	14	19,700	0	0
FIRST HORIZON NATL CORP	COM	320517105	2,931	158,430	SH	DFND	14	30,943	127,487	0
FIRST HAWAIIAN INC	COM	32051X108	3,079	102,921	SH	DFND	14	54,021	48,900	0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	3,251	122,072	SH	DFND	14	35,842	86,230	0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	31,513	1,183,347	SH	DFND	3	175,379	1,007,968	0
FIRST INTST BANCSYSTEM INC	COM CL A	32055Y201	1,372	34,597	SH	DFND	14	22,197	12,400	0
FIRST MERCHANTS CORP	COM	320817109	10,578	269,022	SH	DFND	14	59,715	209,307	0
FIRST MERCHANTS CORP	COM	320817109	488	12,400	SH	DFND	16	0	12,400	0
FIRST MIDWEST BANCORP DEL	COM	320867104	12,617	532,806	SH	DFND	14	163,053	369,753	0
FIRST MIDWEST BANCORP DEL	COM	320867104	845	35,700	SH	DFND	16	0	35,700	0
FIRST NBC BK HLDG CO	COM	32115D106	104	25,910	SH	DFND	14	2,430	23,480	0
FIRST POTOMAC RLTY TR	COM	33610F109	262	25,446	SH	DFND	10	25,446	0	0
FIRST POTOMAC RLTY TR	COM	33610F109	2,444	237,705	SH	DFND	14	62,520	175,185	0
FIRST POTOMAC RLTY TR	COM	33610F109	25,061	2,437,793	SH	DFND	3	553,289	1,884,504	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	770	8,208	SH	DFND	14	8,058	150	0
FIRST SOLAR INC	COM	336433107	7,640	281,917	SH	DFND	14	36,447	245,470	0
1ST SOURCE CORP	COM	336901103	198	4,215	SH	DFND	10	4,215	0	0
1ST SOURCE CORP	COM	336901103	1,294	27,561	SH	DFND	14	23,261	4,300	0
1ST SOURCE CORP	COM	336901103	216	4,600	SH	DFND	16	0	4,600	0
FIRSTCASH INC	COM	33767D105	4,096	83,328	SH	DFND	14	8,494	74,834	0
FISERV INC	COM	337738108	70,404	610,563	SH	DFND	14	181,626	428,937	0
FISERV INC	COM	337738108	54	470	SH	DFND	16	0	470	0

FLAGSTAR BANCORP INC	COM PAR .001	337930705	5,920	210,000	SH	DFND	14	35,610	174,390	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	76	2,700	SH	DFND	16	0	2,700	0
FIRSTENERGY CORP	COM	337932107	160,941	5,057,864	SH	DFND	14	732,273	4,325,591	0
FIRSTENERGY CORP	COM	337932107	1,231	38,684	SH	DFND	16	0	38,684	0
FIVE BELOW INC	COM	33829M101	4,060	93,750	SH	DFND	14	8,640	85,110	0
FIVE BELOW INC	COM	33829M101	117	2,700	SH	DFND	18	0	2,700	0
FIVE PRIME THERAPEUTICS INC	COM	33830X104	1,136	31,430	SH	DFND	14	2,730	28,700	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	482	3,180	SH	DFND	10	3,180	0	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	835	5,515	SH	DFND	14	5,405	110	0
FLEXSTEEL INDS INC	COM	339382103	1,514	30,036	SH	DFND	14	636	29,400	0
FLEXSTEEL INDS INC	COM	339382103	252	5,000	SH	DFND	16	0	5,000	0
FLOTEK INDS INC DEL	COM	343389102	1,182	92,399	SH	DFND	14	9,149	83,250	0
FLUOR CORP NEW	COM	343412102	10,162	193,116	SH	DFND	14	65,706	127,410	0
FLUOR CORP NEW	COM	343412102	14	275	SH	DFND	16	0	275	0
FLOWERS FOODS INC	COM	343498101	5,868	302,316	SH	DFND	14	55,974	246,342	0
FLOWERS FOODS INC	COM	343498101	10	500	SH	DFND	16	0	500	0
FLOWERVE CORP	COM	34354P105	8,874	183,281	SH	DFND	14	62,382	120,899	0
FLOWERVE CORP	COM	34354P105	15	300	SH	DFND	16	0	300	0
FLUSHING FINL CORP	COM	343873105	763	28,406	SH	DFND	14	28,406	0	0
FLUSHING FINL CORP	COM	343873105	51	1,900	SH	DFND	16	0	1,900	0
FOOT LOCKER INC	COM	344849104	257	3,430	SH	DFND	10	3,430	0	0
FOOT LOCKER INC	COM	344849104	45,239	604,718	SH	DFND	14	87,991	516,727	0
FOOT LOCKER INC	COM	344849104	202	2,700	SH	DFND	16	0	2,700	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	140,522	12,072,362	SH	DFND	14	2,787,340	9,285,022	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	935	80,293	SH	DFND	16	0	80,293	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	140	12,000	SH	DFND	18	0	12,000	0
FOREST CITY RLTY TR INC	COM CL A	345605109	10,051	461,458	SH	DFND	14	149,318	312,140	0
FOREST CITY RLTY TR INC	COM CL A	345605109	401	18,400	SH	DFND	16	0	18,400	0
FOREST CITY RLTY TR INC	COM CL A	345605109	56,873	2,611,253	SH	DFND	3	385,874	2,225,379	0
FORESTAR GROUP INC	COM	346233109	1,256	91,999	SH	DFND	14	5,417	86,582	0
FORRESTER RESH INC	COM	346563109	853	21,452	SH	DFND	14	1,954	19,498	0
FORTINET INC	COM	34959E109	28,221	735,876	SH	DFND	14	180,276	555,600	0
FORTINET INC	COM	34959E109	188	4,900	SH	DFND	16	0	4,900	0
FORTIVE CORP	COM	34959J108	128,747	2,137,950	SH	DFND	14	376,327	1,761,623	0
FORTIVE CORP	COM	34959J108	1,365	22,660	SH	DFND	16	0	22,660	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	13,016	213,900	SH	DFND	14	73,346	140,554	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	18	300	SH	DFND	16	0	300	0
FORWARD AIR CORP	COM	349853101	2,497	52,497	SH	DFND	14	5,573	46,924	0
FOSSIL GROUP INC	COM	34988V106	6,638	380,416	SH	DFND	14	7,231	373,185	0
FOUR CORNERS PPTY TR INC	COM	35086T109	2,336	102,317	SH	DFND	14	9,822	92,495	0
FOUR CORNERS PPTY TR INC	COM	35086T109	40,927	1,792,689	SH	DFND	3	282,649	1,510,040	0
FOX FACTORY HLDG CORP	COM	35138V102	1,658	57,780	SH	DFND	14	4,320	53,460	0
FRANCESSAS HLDGS CORP	COM	351793104	24,560	1,600,008	SH	DFND	14	257,348	1,342,660	0
FRANCESSAS HLDGS CORP	COM	351793104	830	54,100	SH	DFND	16	0	54,100	0
FRANKLIN ELEC INC	COM	353514102	2,881	66,912	SH	DFND	14	7,342	59,570	0
FRANKLIN FINL NETWORK INC	COM	35352P104	361	9,304	SH	DFND	14	804	8,500	0

FRANKLIN RES INC	COM	354613101	34,174	810,975	SH	DFND	14	195,187	615,788	0
FRANKLIN RES INC	COM	354613101	33	785	SH	DFND	16	0	785	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	362	29,842	SH	DFND	10	29,842	0	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	19,929	1,641,570	SH	DFND	14	249,689	1,391,881	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	775	63,800	SH	DFND	16	0	63,800	0
FREDS INC	CL A	356108100	778	59,400	SH	DFND	14	5,463	53,937	0
FREEPORT-MCMORAN INC	CL B	35671D857	65,402	4,895,384	SH	DFND	14	896,536	3,998,848	0
FREEPORT-MCMORAN INC	CL B	35671D857	533	39,870	SH	DFND	16	0	39,870	0
FREEPORT-MCMORAN INC	CL B	35671D857	1,269	95,000	SH	DFND	18	0	95,000	0
FREIGHTCAR AMER INC	COM	357023100	206	16,421	SH	DFND	10	16,421	0	0
FREIGHTCAR AMER INC	COM	357023100	17	1,352	SH	DFND	14	1,352	0	0
FRONTIER COMMUNICATIONS CORP	COM	35906A108	1,606	750,427	SH	DFND	14	162,499	587,928	0
FULLER H B CO	COM	359694106	5,087	98,668	SH	DFND	14	9,012	89,656	0
FULTON FINL CORP PA	COM	360271100	11,474	642,813	SH	DFND	14	126,913	515,900	0
FULTON FINL CORP PA	COM	360271100	266	14,900	SH	DFND	16	0	14,900	0
FUTUREFUEL CORPORATION	COM	36116M106	163	11,500	SH	DFND	10	11,500	0	0
FUTUREFUEL CORPORATION	COM	36116M106	2,685	189,330	SH	DFND	14	4,540	184,790	0
GATX CORP	COM	361448103	5,770	94,648	SH	DFND	14	7,414	87,234	0
GEO GROUP INC NEW	COM	36162J106	402	8,661	SH	DFND	10	8,661	0	0
GEO GROUP INC NEW	COM	36162J106	91,226	1,967,349	SH	DFND	14	339,978	1,627,371	0
GEO GROUP INC NEW	COM	36162J106	1,628	35,100	SH	DFND	16	0	35,100	0
GCP APPLIED TECHNOLOGIES INC	COM	36164Y101	7,330	224,501	SH	DFND	14	42,201	182,300	0
GCP APPLIED TECHNOLOGIES INC	COM	36164Y101	1,042	31,900	SH	DFND	16	0	31,900	0
GGP INC	COM	36174X101	30,284	1,306,452	SH	DFND	14	298,371	1,008,081	0
GGP INC	COM	36174X101	256	11,050	SH	DFND	16	0	11,050	0
GGP INC	COM	36174X101	26,967	1,163,369	SH	DFND	3	78,126	1,085,243	0
GNC HLDGS INC	COM CL A	36191G107	1,471	199,810	SH	DFND	14	5,810	194,000	0
G-III APPAREL GROUP LTD	COM	36237H101	1,635	74,698	SH	DFND	14	7,248	67,450	0
GSI TECHNOLOGY	COM	36241U106	218	25,100	SH	DFND	10	25,100	0	0
GMS INC	COM	36251C103	2,516	71,800	SH	DFND	14	27,000	44,800	0
GMS INC	COM	36251C103	42	1,200	SH	DFND	16	0	1,200	0
GAIN CAP HLDGS INC	COM	36268W100	629	75,474	SH	DFND	14	4,074	71,400	0
GAIA INC NEW	CL A	36269P104	202	20,300	SH	DFND	10	20,300	0	0
GAIA INC NEW	CL A	36269P104	20	2,060	SH	DFND	14	2,060	0	0
GALLAGHER ARTHUR J & CO	COM	363576109	13,997	247,558	SH	DFND	14	82,500	165,058	0
GALLAGHER ARTHUR J & CO	COM	363576109	20	350	SH	DFND	16	0	350	0
GAMING & LEISURE PPTYS INC	COM	36467J108	391	11,701	SH	DFND	14	11,701	0	0
GAMESTOP CORP NEW	CL A	36467W109	297	13,169	SH	DFND	10	13,169	0	0
GAMESTOP CORP NEW	CL A	36467W109	31,331	1,389,392	SH	DFND	14	209,880	1,179,512	0
GAMESTOP CORP NEW	CL A	36467W109	293	13,000	SH	DFND	16	0	13,000	0
GANNETT CO INC	COM	36473H104	6,031	719,716	SH	DFND	14	20,881	698,835	0
GAP INC DEL	COM	364760108	30,546	1,257,567	SH	DFND	14	182,993	1,074,574	0
GAP INC DEL	COM	364760108	10	425	SH	DFND	16	0	425	0
GARTNER INC	COM	366651107	5,565	51,537	SH	DFND	14	11,495	40,042	0
GENERAC HLDGS INC	COM	368736104	3,757	100,787	SH	DFND	14	4,387	96,400	0

GENERAL CABLE CORP DEL NEW	COM	369300108	1,520	84,663	SH	DFND	14	8,283	76,380	0
GENERAL COMMUNICATION INC	CL A	369385109	244	11,707	SH	DFND	10	11,707	0	0
GENERAL COMMUNICATION INC	CL A	369385109	950	45,682	SH	DFND	14	4,835	40,847	0
GENERAL DYNAMICS CORP	COM	369550108	76,904	410,811	SH	DFND	14	133,029	277,782	0
GENERAL DYNAMICS CORP	COM	369550108	119	635	SH	DFND	16	0	635	0
GENERAL ELECTRIC CO	COM	369604103	1,712	57,450	SH	DFND	10	57,450	0	0
GENERAL ELECTRIC CO	COM	369604103	475,747	15,964,652	SH	DFND	14	4,743,264	11,221,388	0
GENERAL ELECTRIC CO	COM	369604103	1,123	37,686	SH	DFND	16	0	37,686	0
GENERAL MLS INC	COM	370334104	76,576	1,297,670	SH	DFND	14	344,222	953,448	0
GENERAL MLS INC	COM	370334104	75	1,274	SH	DFND	16	0	1,274	0
GENERAL MTRS CO	COM	37045V100	810	22,910	SH	DFND	10	22,910	0	0
GENERAL MTRS CO	COM	37045V100	212,429	6,007,594	SH	DFND	14	1,230,463	4,777,131	0
GENERAL MTRS CO	COM	37045V100	1,124	31,800	SH	DFND	16	0	31,800	0
GENERAL MTRS CO	COM	37045V100	191	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	10,220	184,307	SH	DFND	14	20,533	163,774	0
GENESCO INC	COM	371532102	549	9,900	SH	DFND	16	0	9,900	0
GENESEE & WYO INC	CL A	371559105	2,552	37,613	SH	DFND	14	8,011	29,602	0
GENESEE & WYO INC	CL A	371559105	421	6,200	SH	DFND	18	0	6,200	0
GENTEX CORP	COM	371901109	3,797	178,020	SH	DFND	14	39,588	138,432	0
GENOMIC HEALTH INC	COM	37244C101	5,462	173,440	SH	DFND	14	57,034	116,406	0
GENOMIC HEALTH INC	COM	37244C101	702	22,300	SH	DFND	16	0	22,300	0
GENUINE PARTS CO	COM	372460105	23,327	252,434	SH	DFND	14	70,153	182,281	0
GENUINE PARTS CO	COM	372460105	245	2,650	SH	DFND	16	0	2,650	0
GENWORTH FINL INC	COM CL A	37247D106	21,587	5,239,453	SH	DFND	14	1,475,450	3,764,003	0
GENWORTH FINL INC	COM CL A	37247D106	702	170,300	SH	DFND	16	0	170,300	0
GENTHERM INC	COM	37253A103	2,485	63,309	SH	DFND	14	6,499	56,810	0
GEOSPACE TECHNOLOGIES CORP	COM	37364X109	367	22,622	SH	DFND	14	2,202	20,420	0
GERON CORP	COM	374163103	32	14,087	SH	DFND	14	14,087	0	0
GETTY RLTY CORP NEW	COM	374297109	259	10,268	SH	DFND	10	10,268	0	0
GETTY RLTY CORP NEW	COM	374297109	1,165	46,102	SH	DFND	14	4,393	41,709	0
GIBRALTAR INDS INC	COM	374689107	5,762	139,865	SH	DFND	14	24,107	115,758	0
GIBRALTAR INDS INC	COM	374689107	202	4,900	SH	DFND	16	0	4,900	0
GILEAD SCIENCES INC	COM	375558103	1,342	19,760	SH	DFND	10	19,760	0	0
GILEAD SCIENCES INC	COM	375558103	222,065	3,269,503	SH	DFND	14	713,758	2,555,745	0
GILEAD SCIENCES INC	COM	375558103	510	7,510	SH	DFND	16	0	7,510	0
GLACIER BANCORP INC NEW	COM	37637Q105	39	1,141	SH	DFND	10	1,141	0	0
GLACIER BANCORP INC NEW	COM	37637Q105	4,485	132,171	SH	DFND	14	13,565	118,606	0
GLADSTONE COML CORP	COM	376536108	790	38,242	SH	DFND	14	23,642	14,600	0
GLADSTONE COML CORP	COM	376536108	145	7,000	SH	DFND	16	0	7,000	0
GLASSBRIDGE ENTERPRISES INC	COM	377185103	73	15,124	SH	DFND	10	15,124	0	0
GLASSBRIDGE ENTERPRISES INC	COM	377185103	2	350	SH	DFND	14	350	0	0
GLATFELTER	COM	377316104	4,214	193,823	SH	DFND	14	7,783	186,040	0
GLAUKOS CORP	COM	377322102	204	3,970	SH	DFND	14	1,770	2,200	0
GLOBAL BLOOD THERAPEUTICS IN	COM	37890U108	46	1,250	SH	DFND	14	1,250	0	0

GLOBAL BLOOD THERAPEUTICS IN	COM	37890U108	2,727	73,996	SH	DFND	18	0	73,996	0
GLOBALSTAR INC	COM	378973408	67	42,040	SH	DFND	14	42,040	0	0
GLOBAL PMTS INC	COM	37940X102	16,909	209,585	SH	DFND	14	70,638	138,947	0
GLOBAL PMTS INC	COM	37940X102	24	300	SH	DFND	16	0	300	0
GLOBAL X FDS	GB MSCI AR ETF	37950E259	254	9,000	SH	DFND	18	0	9,000	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	18,601	540,716	SH	DFND	14	72,630	468,086	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	908	26,400	SH	DFND	16	0	26,400	0
GLOBUS MED INC	CL A	379577208	1,349	45,530	SH	DFND	14	10,900	34,630	0
GLU MOBILE INC	COM	379890106	237	104,200	SH	DFND	10	104,200	0	0
GLU MOBILE INC	COM	379890106	24	10,704	SH	DFND	14	10,704	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	1,303	5,670	SH	DFND	10	5,670	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	351,279	1,529,160	SH	DFND	14	310,220	1,218,940	0
GOLDMAN SACHS GROUP INC	COM	38141G104	2,302	10,020	SH	DFND	16	0	10,020	0
GOODYEAR TIRE & RUBR CO	COM	382550101	23,877	663,246	SH	DFND	14	154,054	509,192	0
GOODYEAR TIRE & RUBR CO	COM	382550101	19	535	SH	DFND	16	0	535	0
GOVERNMENT PPTYS INCOME TR	COM SHS BEN INT	38376A103	7,720	368,865	SH	DFND	14	12,705	356,160	0
GRACE W R & CO DEL NEW	COM	38388F108	303	4,353	SH	DFND	14	4,243	110	0
GRACO INC	COM	384109104	25,737	273,392	SH	DFND	14	69,656	203,736	0
GRACO INC	COM	384109104	188	2,000	SH	DFND	16	0	2,000	0
GRAHAM HLDGS CO	COM	384637104	2,765	4,611	SH	DFND	14	638	3,973	0
GRAINGER W W INC	COM	384802104	18,883	81,128	SH	DFND	14	26,763	54,365	0
GRAINGER W W INC	COM	384802104	28	120	SH	DFND	16	0	120	0
GRAMERCY PPTY TR	COM NEW	385002308	3,326	126,481	SH	DFND	14	41,881	84,600	0
GRAMERCY PPTY TR	COM NEW	385002308	1,018	38,700	SH	DFND	16	0	38,700	0
GRAND CANYON ED INC	COM	38526M106	9,975	139,293	SH	DFND	14	54,693	84,600	0
GRAND CANYON ED INC	COM	38526M106	1,103	15,400	SH	DFND	16	0	15,400	0
GRANITE CONSTR INC	COM	387328107	1,409	28,082	SH	DFND	14	7,368	20,714	0
GRAPHIC PACKAGING HLDG CO	COM	388689101	4,122	320,264	SH	DFND	14	14,064	306,200	0
GRAY TELEVISION INC	COM	389375106	2,444	168,540	SH	DFND	14	6,940	161,600	0
GREAT SOUTHN BANCORP INC	COM	390905107	5,413	107,197	SH	DFND	14	1,334	105,863	0
GREAT SOUTHN BANCORP INC	COM	390905107	152	3,000	SH	DFND	16	0	3,000	0
GREAT PLAINS ENERGY INC	COM	391164100	25,380	868,573	SH	DFND	14	137,598	730,975	0
GREAT PLAINS ENERGY INC	COM	391164100	82	2,800	SH	DFND	16	0	2,800	0
GREAT WESTN BANCORP INC	COM	391416104	15,676	369,631	SH	DFND	14	29,615	340,016	0
GREEN BRICK PARTNERS INC	COM	392709101	232	23,300	SH	DFND	10	23,300	0	0
GREEN BRICK PARTNERS INC	COM	392709101	20	1,990	SH	DFND	14	1,990	0	0
GREEN DOT CORP	CL A	39304D102	617	18,485	SH	DFND	10	18,485	0	0
GREEN DOT CORP	CL A	39304D102	2,558	76,665	SH	DFND	14	7,605	69,060	0
GREEN PLAINS INC	COM	393222104	1,558	62,940	SH	DFND	14	8,080	54,860	0
GREENBRIER COS INC	COM	393657101	12,459	289,067	SH	DFND	14	4,877	284,190	0
GREENHILL & CO INC	COM	395259104	5,012	171,061	SH	DFND	14	4,859	166,202	0
GREIF INC	CL A	397624107	34,881	633,158	SH	DFND	14	182,393	450,765	0
GREIF INC	CL A	397624107	1,069	19,400	SH	DFND	16	0	19,400	0
GRIFFON CORP	COM	398433102	1,322	53,641	SH	DFND	14	5,320	48,321	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	260	3,512	SH	DFND	10	3,512	0	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	12,466	168,272	SH	DFND	14	3,901	164,371	0

GROUP 1 AUTOMOTIVE INC	COM	398905109	830	11,200	SH	DFND	16	0	11,200	0
GROUPON INC	COM	399473107	48	12,305	SH	DFND	14	12,305	0	0
GRUBHUB INC	COM	400110102	240	7,300	SH	DFND	14	7,300	0	0
GRUPO AVAL ACCIONES Y VALORE	SPONSORED ADS	40053W101	392	47,968	SH	DFND	14	0	47,968	0
GUESS INC	COM	401617105	1,163	104,327	SH	DFND	14	9,559	94,768	0
GULF ISLAND FABRICATION INC	COM	402307102	245	21,200	SH	DFND	10	21,200	0	0
GULF ISLAND FABRICATION INC	COM	402307102	260	22,501	SH	DFND	14	1,475	21,026	0
GULFPORT ENERGY CORP	COM NEW	402635304	9,750	567,164	SH	DFND	14	45,594	521,570	0
H & E EQUIPMENT SERVICES INC	COM	404030108	3,052	124,457	SH	DFND	14	3,657	120,800	0
HCA HOLDINGS INC	COM	40412C101	85,262	958,111	SH	DFND	14	172,039	786,072	0
HCA HOLDINGS INC	COM	40412C101	58	650	SH	DFND	16	0	650	0
HCP INC	COM	40414L109	33,095	1,058,015	SH	DFND	14	284,842	773,173	0
HCP INC	COM	40414L109	30	970	SH	DFND	16	0	970	0
HCI GROUP INC	COM	40416E103	687	15,074	SH	DFND	14	1,670	13,404	0
HD SUPPLY HLDGS INC	COM	40416M105	12,481	303,490	SH	DFND	14	10,990	292,500	0
HD SUPPLY HLDGS INC	COM	40416M105	860	20,900	SH	DFND	16	0	20,900	0
HFF INC	CL A	40418F108	1,722	62,225	SH	DFND	14	6,195	56,030	0
HFF INC	CL A	40418F108	324	11,700	SH	DFND	18	0	11,700	0
HNI CORP	COM	404251100	3,844	83,407	SH	DFND	14	24,493	58,914	0
HNI CORP	COM	404251100	9	200	SH	DFND	16	0	200	0
HMS HLDGS CORP	COM	40425J101	10,443	513,672	SH	DFND	14	125,905	387,767	0
HMS HLDGS CORP	COM	40425J101	842	41,400	SH	DFND	16	0	41,400	0
HSN INC	COM	404303109	22,450	605,124	SH	DFND	14	148,213	456,911	0
HSN INC	COM	404303109	987	26,600	SH	DFND	16	0	26,600	0
HRG GROUP INC	COM	40434J100	448	23,172	SH	DFND	14	15,072	8,100	0
HP INC	COM	40434L105	150,600	8,422,839	SH	DFND	14	1,750,858	6,671,981	0
HP INC	COM	40434L105	1,131	63,236	SH	DFND	16	0	63,236	0
HACKETT GROUP INC	COM	404609109	3,135	160,833	SH	DFND	14	42,238	118,595	0
HACKETT GROUP INC	COM	404609109	306	15,700	SH	DFND	16	0	15,700	0
HAEMONETICS CORP	COM	405024100	4,070	100,322	SH	DFND	14	9,684	90,638	0
HAIN CELESTIAL GROUP INC	COM	405217100	9,756	262,270	SH	DFND	14	32,396	229,874	0
HAIN CELESTIAL GROUP INC	COM	405217100	11	300	SH	DFND	16	0	300	0
HAIN CELESTIAL GROUP INC	COM	405217100	316	8,500	SH	DFND	18	0	8,500	0
HALLIBURTON CO	COM	406216101	803	16,310	SH	DFND	10	16,310	0	0
HALLIBURTON CO	COM	406216101	58,950	1,197,931	SH	DFND	14	409,308	788,623	0
HALLIBURTON CO	COM	406216101	92	1,875	SH	DFND	16	0	1,875	0
HALLIBURTON CO	COM	406216101	1,742	35,400	SH	DFND	18	0	35,400	0
HALOZYME THERAPEUTICS INC	COM	40637H109	140	10,786	SH	DFND	14	10,786	0	0
HALYARD HEALTH INC	COM	40650V100	22,217	583,279	SH	DFND	14	161,455	421,824	0
HALYARD HEALTH INC	COM	40650V100	800	21,000	SH	DFND	16	0	21,000	0
HANCOCK HLDG CO	COM	410120109	25,737	565,034	SH	DFND	14	143,453	421,581	0
HANCOCK HLDG CO	COM	410120109	182	4,000	SH	DFND	16	0	4,000	0
HANDY & HARMAN LTD	COM	410315105	1,279	47,025	SH	DFND	14	932	46,093	0
HANESBRANDS INC	COM	410345102	10,798	520,151	SH	DFND	14	177,300	342,851	0
HANESBRANDS INC	COM	410345102	17	800	SH	DFND	16	0	800	0
HANMI FINL CORP	COM NEW	410495204	11,106	361,164	SH	DFND	14	71,767	289,397	0

HANOVER INS GROUP INC	COM	410867105	25,243	280,293	SH	DFND	14	68,974	211,319	0
HANOVER INS GROUP INC	COM	410867105	189	2,100	SH	DFND	16	0	2,100	0
HARLEY DAVIDSON INC	COM	412822108	14,763	244,011	SH	DFND	14	83,267	160,744	0
HARLEY DAVIDSON INC	COM	412822108	24	400	SH	DFND	16	0	400	0
HARMONIC INC	COM	413160102	786	132,054	SH	DFND	14	10,814	121,240	0
HARRIS CORP DEL	COM	413875105	19,369	174,071	SH	DFND	14	59,996	114,075	0
HARRIS CORP DEL	COM	413875105	31	275	SH	DFND	16	0	275	0
HARSCO CORP	COM	415864107	7,448	584,122	SH	DFND	14	159,909	424,213	0
HARSCO CORP	COM	415864107	89	7,000	SH	DFND	16	0	7,000	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	51,689	1,075,287	SH	DFND	14	222,506	852,781	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	109	2,275	SH	DFND	16	0	2,275	0
HASBRO INC	COM	418056107	19,197	192,313	SH	DFND	14	53,369	138,944	0
HASBRO INC	COM	418056107	25	250	SH	DFND	16	0	250	0
HAVERTY FURNITURE INC	COM	419596101	818	33,587	SH	DFND	14	3,083	30,504	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	16,554	496,977	SH	DFND	14	166,468	330,509	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	157	4,700	SH	DFND	16	0	4,700	0
HAWAIIAN HOLDINGS INC	COM	419879101	13,331	286,994	SH	DFND	14	46,264	240,730	0
HAWAIIAN TELCOM HOLDCO INC	COM	420031106	224	9,791	SH	DFND	10	9,791	0	0
HAWAIIAN TELCOM HOLDCO INC	COM	420031106	23	1,000	SH	DFND	14	1,000	0	0
HAWKINS INC	COM	420261109	865	17,646	SH	DFND	14	1,786	15,860	0
HAWKINS INC	COM	420261109	64	1,300	SH	DFND	16	0	1,300	0
HAYNES INTERNATIONAL INC	COM NEW	420877201	830	21,785	SH	DFND	14	2,079	19,706	0
HEALTHCARE SVCS GRP INC	COM	421906108	5,421	125,818	SH	DFND	14	12,967	112,851	0
HEALTHSOUTH CORP	COM NEW	421924309	677	15,808	SH	DFND	10	15,808	0	0
HEALTHSOUTH CORP	COM NEW	421924309	6,785	158,499	SH	DFND	14	17,959	140,540	0
HEALTHSOUTH CORP	COM NEW	421924309	385	9,000	SH	DFND	18	0	9,000	0
HEALTHCARE RLTY TR	COM	421946104	2,793	85,948	SH	DFND	14	29,148	56,800	0
HEADWATERS INC	COM	42210P102	5,889	250,818	SH	DFND	14	130,037	120,781	0
HEALTHSTREAM INC	COM	42222N103	1,051	43,392	SH	DFND	14	4,202	39,190	0
HEALTHCARE TR AMER INC	CL A NEW	42225P501	283	8,990	SH	DFND	14	8,990	0	0
HEALTHEQUITY INC	COM	42226A107	3,450	81,280	SH	DFND	14	7,220	74,060	0
HEARTLAND EXPRESS INC	COM	422347104	1,574	78,522	SH	DFND	14	7,870	70,652	0
HEARTLAND FINL USA INC	COM	42234Q102	15,692	314,155	SH	DFND	14	31,065	283,090	0
HEARTLAND FINL USA INC	COM	42234Q102	739	14,800	SH	DFND	16	0	14,800	0
HECLA MNG CO	COM	422704106	221	41,812	SH	DFND	14	41,812	0	0
HEICO CORP NEW	CL A	422806208	370	4,930	SH	DFND	14	2,330	2,600	0
HEIDRICK & STRUGGLES INTL IN	COM	422819102	968	36,729	SH	DFND	14	3,157	33,572	0
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	113	14,559	SH	DFND	10	14,559	0	0
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	1,815	233,549	SH	DFND	14	21,998	211,551	0
HELMERICH & PAYNE INC	COM	423452101	10,014	150,426	SH	DFND	14	49,927	100,499	0
HELMERICH & PAYNE INC	COM	423452101	17	250	SH	DFND	16	0	250	0
HENRY JACK & ASSOC INC	COM	426281101	8,829	94,835	SH	DFND	14	19,118	75,717	0
HENRY JACK & ASSOC INC	COM	426281101	74	800	SH	DFND	16	0	800	0
HERITAGE COMMERCE CORP	COM	426927109	508	36,038	SH	DFND	14	3,438	32,600	0
HERC HLDGS INC	COM	42704L104	770	15,743	SH	DFND	14	1,043	14,700	0

HERITAGE FINL CORP WASH	COM	42722X106	1,236	49,936	SH	DFND	14	3,136	46,800	0
HERITAGE FINL CORP WASH	COM	42722X106	84	3,400	SH	DFND	16	0	3,400	0
HERITAGE INS HLDGS INC	COM	42727J102	26	2,056	SH	DFND	10	2,056	0	0
HERITAGE INS HLDGS INC	COM	42727J102	953	74,620	SH	DFND	14	1,720	72,900	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	520	27,680	SH	DFND	10	27,680	0	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	8,912	474,307	SH	DFND	14	24,687	449,620	0
HERSHEY CO	COM	427866108	21,555	197,303	SH	DFND	14	67,782	129,521	0
HERSHEY CO	COM	427866108	33	305	SH	DFND	16	0	305	0
HESKA CORP	COM RESTRC NEW	42805E306	10,979	104,579	SH	DFND	14	42,636	61,943	0
HESKA CORP	COM RESTRC NEW	42805E306	1,050	10,000	SH	DFND	16	0	10,000	0
HERTZ GLOBAL HLDGS INC	COM	42806J106	5,219	297,533	SH	DFND	14	2,433	295,100	0
HESS CORP	COM	42809H107	24,513	508,463	SH	DFND	14	143,381	365,082	0
HESS CORP	COM	42809H107	30	625	SH	DFND	16	0	625	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	166,108	7,008,764	SH	DFND	14	1,201,058	5,807,706	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	404	17,036	SH	DFND	16	0	17,036	0
HEXCEL CORP NEW	COM	428291108	318	5,836	SH	DFND	14	5,836	0	0
HIBBETT SPORTS INC	COM	428567101	1,111	37,667	SH	DFND	14	3,685	33,982	0
HIGHWOODS PPTYS INC	COM	431284108	3,124	63,592	SH	DFND	14	14,616	48,976	0
HILL ROM HLDGS INC	COM	431475102	470	6,651	SH	DFND	10	6,651	0	0
HILL ROM HLDGS INC	COM	431475102	35,492	502,721	SH	DFND	14	102,675	400,046	0
HILL ROM HLDGS INC	COM	431475102	191	2,700	SH	DFND	16	0	2,700	0
HILLENBRAND INC	COM	431571108	7,467	208,281	SH	DFND	14	42,179	166,102	0
HILLENBRAND INC	COM	431571108	419	11,700	SH	DFND	16	0	11,700	0
HILLTOP HOLDINGS INC	COM	432748101	523	19,027	SH	DFND	10	19,027	0	0
HILLTOP HOLDINGS INC	COM	432748101	11,124	404,948	SH	DFND	14	94,745	310,203	0
HILLTOP HOLDINGS INC	COM	432748101	799	29,100	SH	DFND	16	0	29,100	0
HILTON WORLDWIDE HLDGS INC	COM	43300A203	333	5,691	SH	DFND	10	5,691	0	0
HILTON WORLDWIDE HLDGS INC	COM	43300A203	516	8,829	SH	DFND	14	8,579	250	0
HOLLYFRONTIER CORP	COM	436106108	8,998	317,486	SH	DFND	14	46,177	271,309	0
HOLOGIC INC	COM	436440101	1,192	28,010	SH	DFND	10	28,010	0	0
HOLOGIC INC	COM	436440101	65,868	1,548,004	SH	DFND	14	166,731	1,381,273	0
HOLOGIC INC	COM	436440101	637	14,980	SH	DFND	16	0	14,980	0
HOME BANCSHARES INC	COM	436893200	753	27,812	SH	DFND	10	27,812	0	0
HOME BANCSHARES INC	COM	436893200	7,508	277,354	SH	DFND	14	80,376	196,978	0
HOME BANCSHARES INC	COM	436893200	319	11,800	SH	DFND	18	0	11,800	0
HOME DEPOT INC	COM	437076102	2,849	19,405	SH	DFND	10	19,405	0	0
HOME DEPOT INC	COM	437076102	256,682	1,748,155	SH	DFND	14	575,722	1,172,433	0
HOME DEPOT INC	COM	437076102	393	2,675	SH	DFND	16	0	2,675	0
HOME DEPOT INC	COM	437076102	602	4,100	SH	DFND	18	0	4,100	0
HOMESTREET INC	COM	43785V102	2,680	95,890	SH	DFND	14	13,240	82,650	0
HONEYWELL INTL INC	COM	438516106	405	3,240	SH	DFND	10	3,240	0	0
HONEYWELL INTL INC	COM	438516106	194,329	1,556,254	SH	DFND	14	471,383	1,084,871	0
HONEYWELL INTL INC	COM	438516106	621	4,975	SH	DFND	16	0	4,975	0
HOPE BANCORP INC	COM	43940T109	696	36,317	SH	DFND	10	36,317	0	0
HOPE BANCORP INC	COM	43940T109	21,652	1,129,471	SH	DFND	14	63,352	1,066,119	0

HORACE MANN EDUCATORS CORP N	COM	440327104	2,868	69,870	SH	DFND	14	7,261	62,609	0
HORIZON BANCORP IND	COM	440407104	2,970	113,254	SH	DFND	14	2,600	110,654	0
HORIZON BANCORP IND	COM	440407104	97	3,700	SH	DFND	16	0	3,700	0
HORMEL FOODS CORP	COM	440452100	13,880	400,802	SH	DFND	14	126,868	273,934	0
HORMEL FOODS CORP	COM	440452100	20	580	SH	DFND	16	0	580	0
HORNBECK OFFSHORE SVCS INC N	COM	440543106	235	53,096	SH	DFND	14	4,322	48,774	0
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	54,672	1,733,955	SH	DFND	14	266,160	1,467,795	0
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	177	5,600	SH	DFND	16	0	5,600	0
HOST HOTELS & RESORTS INC	COM	44107P104	38,906	2,084,968	SH	DFND	14	444,428	1,640,540	0
HOST HOTELS & RESORTS INC	COM	44107P104	27	1,459	SH	DFND	16	0	1,459	0
HOULIHAN LOKEY INC	CL A	441593100	7,527	218,500	SH	DFND	14	70,170	148,330	0
HOULIHAN LOKEY INC	CL A	441593100	152	4,400	SH	DFND	16	0	4,400	0
HOWARD HUGHES CORP	COM	44267D107	300	2,562	SH	DFND	14	2,562	0	0
HUB GROUP INC	CL A	443320106	2,686	57,878	SH	DFND	14	5,965	51,913	0
HUBBELL INC	COM	443510607	4,827	40,209	SH	DFND	14	7,272	32,937	0
HUBSPOT INC	COM	443573100	259	4,280	SH	DFND	14	4,280	0	0
HUDSON PAC PPTYS INC	COM	444097109	599	17,295	SH	DFND	14	17,295	0	0
HUDSON PAC PPTYS INC	COM	444097109	66,082	1,907,692	SH	DFND	3	286,160	1,621,532	0
HUMANA INC	COM	444859102	99,107	480,773	SH	DFND	14	155,503	325,270	0
HUMANA INC	COM	444859102	1,060	5,140	SH	DFND	16	0	5,140	0
HUNT J B TRANS SVCS INC	COM	445658107	11,276	122,909	SH	DFND	14	41,781	81,128	0
HUNT J B TRANS SVCS INC	COM	445658107	18	200	SH	DFND	16	0	200	0
HUNTINGTON BANCSHARES INC	COM	446150104	20,011	1,494,486	SH	DFND	14	506,144	988,342	0
HUNTINGTON BANCSHARES INC	COM	446150104	30	2,208	SH	DFND	16	0	2,208	0
HUNTINGTON INGALLS INDS INC	COM	446413106	129,311	645,781	SH	DFND	14	98,674	547,107	0
HUNTINGTON INGALLS INDS INC	COM	446413106	1,718	8,580	SH	DFND	16	0	8,580	0
HUNTSMAN CORP	COM	447011107	16,066	654,705	SH	DFND	14	67,005	587,700	0
HURON CONSULTING GROUP INC	COM	447462102	2,178	51,744	SH	DFND	14	2,444	49,300	0
HYATT HOTELS CORP	COM CL A	448579102	272	5,036	SH	DFND	14	2,136	2,900	0
IDT CORP	CL B NEW	448947507	81	6,364	SH	DFND	10	6,364	0	0
IDT CORP	CL B NEW	448947507	158	12,400	SH	DFND	14	1,800	10,600	0
IDT CORP	CL B NEW	448947507	59	4,600	SH	DFND	16	0	4,600	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	178	3,155	SH	DFND	10	3,155	0	0
HYSTER YALE MATLS HANDLING I	CL A	449172105	581	10,298	SH	DFND	14	1,198	9,100	0
IAC INTERACTIVECORP	COM	44919P508	452	6,130	SH	DFND	14	4,430	1,700	0
ICF INTL INC	COM	44925C103	4,670	113,086	SH	DFND	14	37,396	75,690	0
ICF INTL INC	COM	44925C103	421	10,200	SH	DFND	16	0	10,200	0
ICU MED INC	COM	44930G107	4,448	29,127	SH	DFND	14	2,748	26,379	0
ILG INC	COM	44967H101	3,821	182,281	SH	DFND	14	18,330	163,951	0
IPG PHOTONICS CORP	COM	44980X109	17,367	143,887	SH	DFND	14	25,717	118,170	0
IPG PHOTONICS CORP	COM	44980X109	36	300	SH	DFND	16	0	300	0
ISTAR INC	COM	45031U101	2,570	217,834	SH	DFND	14	51,034	166,800	0
IXIA	COM	45071R109	2,150	109,394	SH	DFND	14	10,499	98,895	0
ITT INC	COM	45073V108	2,231	54,383	SH	DFND	14	11,978	42,405	0

IBERIABANK CORP	COM	450828108	246	3,112	SH	DFND	10	3,112	0	0
IBERIABANK CORP	COM	450828108	12,349	156,123	SH	DFND	14	5,223	150,900	0
ICICI BK LTD	ADR	45104G104	2,863	332,900	SH	DFND	14	0	332,900	0
ICICI BK LTD	ADR	45104G104	375	43,600	SH	DFND	16	0	43,600	0
ICONIX BRAND GROUP INC	COM	451055107	4,412	586,759	SH	DFND	14	7,848	578,911	0
IDACORP INC	COM	451107106	6,388	77,002	SH	DFND	14	9,545	67,457	0
IDEX CORP	COM	45167R104	6,051	64,714	SH	DFND	14	10,509	54,205	0
IDEXX LABS INC	COM	45168D104	932	6,030	SH	DFND	10	6,030	0	0
IDEXX LABS INC	COM	45168D104	56,309	364,199	SH	DFND	14	87,013	277,186	0
IDEXX LABS INC	COM	45168D104	595	3,850	SH	DFND	16	0	3,850	0
ILLINOIS TOOL WKS INC	COM	452308109	303	2,290	SH	DFND	10	2,290	0	0
ILLINOIS TOOL WKS INC	COM	452308109	160,774	1,213,666	SH	DFND	14	272,381	941,285	0
ILLINOIS TOOL WKS INC	COM	452308109	303	2,290	SH	DFND	16	0	2,290	0
ILLUMINA INC	COM	452327109	34,362	201,370	SH	DFND	14	68,115	133,255	0
ILLUMINA INC	COM	452327109	55	320	SH	DFND	16	0	320	0
IMPAX LABORATORIES INC	COM	45256B101	1,600	126,451	SH	DFND	14	12,831	113,620	0
INC RESH HLDGS INC	CL A	45329R109	3,413	74,430	SH	DFND	14	6,930	67,500	0
INC RESH HLDGS INC	CL A	45329R109	770	16,800	SH	DFND	16	0	16,800	0
INCYTE CORP	COM	45337C102	37,917	283,658	SH	DFND	14	83,505	200,153	0
INCYTE CORP	COM	45337C102	62	465	SH	DFND	16	0	465	0
INDEPENDENCE HLDG CO NEW	COM NEW	453440307	202	10,881	SH	DFND	14	581	10,300	0
INDEPENDENCE RLTY TR INC	COM	45378A106	1,156	123,344	SH	DFND	14	123,344	0	0
INDEPENDENCE RLTY TR INC	COM	45378A106	335	35,700	SH	DFND	16	0	35,700	0
INDEPENDENT BANK CORP MASS	COM	453836108	3,043	46,808	SH	DFND	14	4,872	41,936	0
INDEPENDENT BANK CORP MICH	COM NEW	453838609	511	24,670	SH	DFND	14	2,470	22,200	0
INDEPENDENT BANK CORP MICH	COM NEW	453838609	224	10,800	SH	DFND	16	0	10,800	0
INDEPENDENT BK GROUP INC	COM	45384B106	222	3,456	SH	DFND	10	3,456	0	0
INDEPENDENT BK GROUP INC	COM	45384B106	2,099	32,650	SH	DFND	14	18,050	14,600	0
INDEPENDENT BK GROUP INC	COM	45384B106	354	5,500	SH	DFND	16	0	5,500	0
INFINITY PPTY & CAS CORP	COM	45665Q103	1,835	19,213	SH	DFND	14	2,039	17,174	0
INFINERA CORPORATION	COM	45667G103	147	14,400	SH	DFND	14	14,400	0	0
INFOSYS LTD	SPONSORED ADR	456788108	24,186	1,530,766	SH	DFND	14	300	1,530,466	0
INFOSYS LTD	SPONSORED ADR	456788108	4,819	305,000	SH	DFND	16	0	305,000	0
INFRAREIT INC	COM	45685L100	10,418	578,790	SH	DFND	14	97,330	481,460	0
INFRAREIT INC	COM	45685L100	513	28,500	SH	DFND	16	0	28,500	0
INGEVITY CORP	COM	45688C107	4,450	73,131	SH	DFND	14	7,772	65,359	0
INGLES MKTS INC	CL A	457030104	156	3,605	SH	DFND	10	3,605	0	0
INGLES MKTS INC	CL A	457030104	11,678	270,626	SH	DFND	14	1,691	268,935	0
INGLES MKTS INC	CL A	457030104	479	11,100	SH	DFND	16	0	11,100	0
INGREDION INC	COM	457187102	1,599	13,280	SH	DFND	10	13,280	0	0
INGREDION INC	COM	457187102	44,150	366,605	SH	DFND	14	74,304	292,301	0
INGREDION INC	COM	457187102	218	1,810	SH	DFND	16	0	1,810	0
INSIGHT ENTERPRISES INC	COM	45765U103	514	12,515	SH	DFND	10	12,515	0	0
INSIGHT ENTERPRISES INC	COM	45765U103	11,206	272,707	SH	DFND	14	111,081	161,626	0
INSIGHT ENTERPRISES INC	COM	45765U103	818	19,900	SH	DFND	16	0	19,900	0
INNOSPEC INC	COM	45768S105	2,813	43,440	SH	DFND	14	6,000	37,440	0
INNOSPEC INC	COM	45768S105	71	1,100	SH	DFND	16	0	1,100	0

INPHI CORP	COM	45772F107	206	4,218	SH	DFND	14	4,218	0	0
INNERWORKINGS INC	COM	45773Y105	127	12,733	SH	DFND	14	3,833	8,900	0
INNOPHOS HOLDINGS INC	COM	45774N108	6,703	124,191	SH	DFND	14	32,861	91,330	0
INSTEEL INDUSTRIES INC	COM	45774W108	1,131	31,302	SH	DFND	14	3,452	27,850	0
INSPERITY INC	COM	45778Q107	31,877	359,581	SH	DFND	14	89,007	270,574	0
INSPERITY INC	COM	45778Q107	1,126	12,700	SH	DFND	16	0	12,700	0
INOGEN INC	COM	45780L104	2,708	34,920	SH	DFND	14	2,800	32,120	0
INSTALLED BLDG PRODS INC	COM	45780R101	1,821	34,530	SH	DFND	14	3,490	31,040	0
INNOVIVA INC	COM	45781M101	1,829	132,221	SH	DFND	14	12,881	119,340	0
INSULET CORP	COM	45784P101	251	5,832	SH	DFND	14	5,832	0	0
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	4,338	102,956	SH	DFND	14	10,468	92,488	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2,109	89,113	SH	DFND	14	24,975	64,138	0
INTEL CORP	COM	458140100	1,823	50,530	SH	DFND	10	50,530	0	0
INTEL CORP	COM	458140100	502,093	13,919,954	SH	DFND	14	3,342,115	10,577,839	0
INTEL CORP	COM	458140100	2,884	79,955	SH	DFND	16	0	79,955	0
INTEGER HLDGS CORP	COM	45826H109	149	3,699	SH	DFND	10	3,699	0	0
INTEGER HLDGS CORP	COM	45826H109	1,941	48,288	SH	DFND	14	5,501	42,787	0
INTER PARFUMS INC	COM	458334109	1,167	31,942	SH	DFND	14	2,972	28,970	0
INTERACTIVE BROKERS GROUP IN	COM	45841N107	3,947	113,689	SH	DFND	14	8,319	105,370	0
INTERFACE INC	COM	458665304	534	28,017	SH	DFND	10	28,017	0	0
INTERFACE INC	COM	458665304	2,182	114,554	SH	DFND	14	10,869	103,685	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	49,623	828,860	SH	DFND	14	282,730	546,130	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	76	1,275	SH	DFND	16	0	1,275	0
INTERDIGITAL INC	COM	45867G101	2,087	24,178	SH	DFND	14	6,651	17,527	0
INTERNATIONAL BANCSHARES COR	COM	459044103	26,221	740,704	SH	DFND	14	144,518	596,186	0
INTERNATIONAL BANCSHARES COR	COM	459044103	740	20,900	SH	DFND	16	0	20,900	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	650	3,730	SH	DFND	10	3,730	0	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	231,794	1,331,076	SH	DFND	14	421,865	909,211	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	329	1,890	SH	DFND	16	0	1,890	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	353	2,660	SH	DFND	10	2,660	0	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	14,682	110,782	SH	DFND	14	37,450	73,332	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	23	175	SH	DFND	16	0	175	0
INTL PAPER CO	COM	460146103	46,442	914,580	SH	DFND	14	229,387	685,193	0
INTL PAPER CO	COM	460146103	47	929	SH	DFND	16	0	929	0
INTL PAPER CO	COM	460146103	584	11,500	SH	DFND	18	0	11,500	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	122	3,300	SH	DFND	10	3,300	0	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1,395	37,754	SH	DFND	14	4,773	32,981	0
INTERPUBLIC GROUP COS INC	COM	460690100	13,567	552,179	SH	DFND	14	193,749	358,430	0
INTERPUBLIC GROUP COS INC	COM	460690100	20	800	SH	DFND	16	0	800	0
INTRAWEST RESORTS HLDGS INC	COM	46090K109	401	16,040	SH	DFND	14	6,840	9,200	0

INTRAWEST RESORTS HLDGS INC	COM	46090K109	138	5,500	SH	DFND	16	0	5,500	0
INTL FCSTONE INC	COM	46116V105	263	6,929	SH	DFND	10	6,929	0	0
INTL FCSTONE INC	COM	46116V105	8,074	212,702	SH	DFND	14	36,202	176,500	0
INTL FCSTONE INC	COM	46116V105	144	3,800	SH	DFND	16	0	3,800	0
INTUIT	COM	461202103	166,577	1,436,131	SH	DFND	14	260,023	1,176,108	0
INTUIT	COM	461202103	1,397	12,045	SH	DFND	16	0	12,045	0
INVACARE CORP	COM	461203101	640	53,753	SH	DFND	14	5,091	48,662	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	39,442	51,459	SH	DFND	14	17,803	33,656	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	73	95	SH	DFND	16	0	95	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	10,622	13,858	SH	DFND	18	0	13,858	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	28,026	1,817,511	SH	DFND	14	305,888	1,511,623	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,141	74,000	SH	DFND	16	0	74,000	0
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1,190	58,768	SH	DFND	14	5,658	53,110	0
INVESTORS BANCORP INC NEW	COM	46146L101	430	29,911	SH	DFND	14	29,911	0	0
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	79	13,402	SH	DFND	14	13,402	0	0
IONIS PHARMACEUTICALS INC	COM	462222100	331	8,241	SH	DFND	14	6,041	2,200	0
IRIDIUM COMMUNICATIONS INC	COM	46269C102	12,443	1,289,471	SH	DFND	14	12,453	1,277,018	0
IROBOT CORP	COM	462726100	3,346	50,596	SH	DFND	14	4,916	45,680	0
IRON MTN INC NEW	COM	46284V101	12,013	336,782	SH	DFND	14	112,650	224,132	0
IRON MTN INC NEW	COM	46284V101	16	450	SH	DFND	16	0	450	0
IRONWOOD PHARMACEUTICALS INC	COM CL A	46333X108	636	37,264	SH	DFND	14	13,564	23,700	0
ISHARES	MSCI BRZ CAP ET	464286400	1,275	34,023	SH	DFND	18	0	34,023	0
ISHARES	EM MKT SM-CP ET	464286475	665	14,400	SH	DFND	14	0	14,400	0
ISHARES	MSCI CDA ETF	464286509	169	6,300	SH	DFND	10	6,300	0	0
ISHARES	MSCI CDA ETF	464286509	672	25,000	SH	DFND	18	0	25,000	0
ISHARES	MSCI EURZONE ET	464286608	1,178	31,300	SH	DFND	18	0	31,300	0
ISHARES	MSCI CH CAP ETF	464286640	400	9,186	SH	DFND	18	0	9,186	0
ISHARES	MSCI PAC JP ETF	464286665	225	5,030	SH	DFND	10	5,030	0	0
ISHARES	MSCI FRANCE ETF	464286707	1,405	53,000	SH	DFND	18	0	53,000	0
ISHARES	MSCI SZ CAP ETF	464286749	1,983	62,000	SH	DFND	18	0	62,000	0
ISHARES	MSCI SWEDEN ETF	464286756	505	16,000	SH	DFND	18	0	16,000	0
ISHARES	MSCI SPAN CP ET	464286764	593	19,500	SH	DFND	18	0	19,500	0
ISHARES	MSCI STH KOR ET	464286772	3,800	61,418	SH	DFND	18	0	61,418	0
ISHARES	MSCI STH AFR ET	464286780	1,861	33,724	SH	DFND	18	0	33,724	0
ISHARES	MSCI GERMANY ET	464286806	2,521	87,700	SH	DFND	18	0	87,700	0
ISHARES	MSCI MEX CAP ET	464286822	768	15,000	SH	DFND	18	0	15,000	0
ISHARES	MSCI HONG KG ET	464286871	483	21,700	SH	DFND	18	0	21,700	0
ISHARES TR	CORE S&P TTL ST	464287150	6,491	120,138	SH	DFND	14	78,238	41,900	0
ISHARES TR	TIPS BD ETF	464287176	31,378	273,681	SH	DFND	14	0	273,681	0
ISHARES TR	CHINA LG-CAP ET	464287184	2,271	58,999	SH	DFND	18	0	58,999	0

ISHARES TR	CORE S&P500 ETF	464287200	47,181	198,850	SH	DFND	14	84,850	114,000	0
ISHARES TR	CORE S&P500 ETF	464287200	771	3,250	SH	DFND	16	0	3,250	0
ISHARES TR	CORE S&P500 ETF	464287200	3,651	15,388	SH	DFND	18	0	15,388	0
ISHARES TR	CORE S&P500 ETF	464287200	55,303	233,079	SH	DFND	20	233,079	0	0
ISHARES TR	CORE US AGGBD E	464287226	174,344	1,607,004	SH	DFND	14	0	1,607,004	0
ISHARES TR	CORE US AGGBD E	464287226	477	4,395	SH	DFND	18	0	4,395	0
ISHARES TR	CORE US AGGBD E	464287226	68,962	635,656	SH	DFND	20	635,656	0	0
ISHARES TR	MSCI EMG MKT ET	464287234	93,579	2,375,693	SH	DFND	14	11,096	2,364,597	0
ISHARES TR	MSCI EMG MKT ET	464287234	4,277	108,582	SH	DFND	16	0	108,582	0
ISHARES TR	MSCI EMG MKT ET	464287234	2,571	65,267	SH	DFND	18	0	65,267	0
ISHARES TR	IBOXX INV CP ET	464287242	12,498	106,000	SH	DFND	14	0	106,000	0
ISHARES TR	IBOXX INV CP ET	464287242	1,096	9,294	SH	DFND	18	0	9,294	0
ISHARES TR	GLOBAL ENERG ET	464287341	325	9,800	SH	DFND	18	0	9,800	0
ISHARES TR	1-3 YR TR BD ET	464287457	5,266	62,300	SH	DFND	18	0	62,300	0
ISHARES TR	MSCI EAFE ETF	464287465	131,473	2,110,665	SH	DFND	14	339,611	1,771,054	0
ISHARES TR	MSCI EAFE ETF	464287465	1,719	27,594	SH	DFND	16	0	27,594	0
ISHARES TR	MSCI EAFE ETF	464287465	2,518	40,430	SH	DFND	18	0	40,430	0
ISHARES TR	RUS MDCP VAL ET	464287473	7,117	85,759	SH	DFND	14	6,410	79,349	0
ISHARES TR	CORE S&P MCP ET	464287507	16,072	93,870	SH	DFND	14	27,900	65,970	0
ISHARES TR	RUS 1000 VAL ET	464287598	45,168	392,966	SH	DFND	14	0	392,966	0
ISHARES TR	RUS 1000 GRW ET	464287614	41,331	363,189	SH	DFND	14	0	363,189	0
ISHARES TR	RUS 1000 ETF	464287622	2,260	17,218	SH	DFND	14	17,218	0	0
ISHARES TR	RUS 2000 VAL ET	464287630	9,611	81,339	SH	DFND	14	0	81,339	0
ISHARES TR	RUS 2000 GRW ET	464287648	210	1,300	SH	DFND	14	0	1,300	0
ISHARES TR	RUSSELL 2000 ET	464287655	34,225	248,948	SH	DFND	14	23,890	225,058	0
ISHARES TR	RUSSELL 3000 ET	464287689	10,206	72,950	SH	DFND	14	72,950	0	0
ISHARES TR	CORE S&P SCP ET	464287804	16,994	245,720	SH	DFND	14	40,080	205,640	0
ISHARES TR	CORE S&P SCP ET	464287804	1,249	18,054	SH	DFND	18	0	18,054	0
ISHARES TR	INTL TREA BD ET	464288117	1,303	14,254	SH	DFND	18	0	14,254	0
ISHARES TR	MSCI AC ASIA ET	464288182	3,591	57,055	SH	DFND	14	0	57,055	0
ISHARES TR	MSCI ACWI ETF	464288257	375	5,925	SH	DFND	14	0	5,925	0
ISHARES TR	EAFE SML CP ETF	464288273	3,248	60,000	SH	DFND	14	0	60,000	0
ISHARES TR	JP MOR EM MK ET	464288281	41,162	362,023	SH	DFND	14	0	362,023	0
ISHARES TR	JP MOR EM MK ET	464288281	871	7,657	SH	DFND	18	0	7,657	0
ISHARES TR	INTERM CR BD ET	464288638	21,857	200,600	SH	DFND	14	0	200,600	0
ISHARES	INDIA 50 ETF	464289529	300	9,272	SH	DFND	18	0	9,272	0
ISHARES TR	US TREASURY ETF	46429B267	638	25,450	SH	DFND	10	25,450	0	0
ISHARES TR	US TREASURY ETF	46429B267	945	37,711	SH	DFND	18	0	37,711	0
ISHARES TR	MSCI INDONIA ET	46429B309	746	28,929	SH	DFND	18	0	28,929	0

ISHARES TR	MSCI INDIA ETF	46429B598	24,933	791,909	SH	DFND	14	0	791,909	0
ISHARES TR	MSCI INDIA ETF	46429B598	4,027	127,900	SH	DFND	16	0	127,900	0
ISHARES TR	MSCI INDIA ETF	46429B598	387	12,286	SH	DFND	18	0	12,286	0
ISHARES TR	MSCI POL CAP ET	46429B606	389	18,033	SH	DFND	18	0	18,033	0
ISHARES TR	FLTG RATE BD ET	46429B655	17,072	335,600	SH	DFND	14	0	335,600	0
ISHARES TR	FLTG RATE BD ET	46429B655	702	13,800	SH	DFND	18	0	13,800	0
ISHARES TR	CHINA ETF	46429B671	2,914	58,370	SH	DFND	18	0	58,370	0
ISHARES INC	MSCI TAIWAN ETF	46434G772	31,289	941,600	SH	DFND	14	0	941,600	0
ISHARES INC	MSCI TAIWAN ETF	46434G772	3,557	107,047	SH	DFND	18	0	107,047	0
ISHARES INC	MSCI RUS ETF NE	46434G798	5,848	182,077	SH	DFND	14	0	182,077	0
ISHARES INC	MSCI RUS ETF NE	46434G798	383	11,922	SH	DFND	16	0	11,922	0
ISHARES INC	MSCI RUS ETF NE	46434G798	613	19,075	SH	DFND	18	0	19,075	0
ISHARES INC	MSCI MLY ETF NE	46434G814	783	25,687	SH	DFND	18	0	25,687	0
ISHARES INC	MSCI JPN ETF NE	46434G822	8,170	158,644	SH	DFND	14	0	158,644	0
ISHARES INC	MSCI JPN ETF NE	46434G822	839	16,300	SH	DFND	18	0	16,300	0
ISHARES TR	HDG MSCI JAPAN	46434V886	283	10,100	SH	DFND	14	0	10,100	0
ISHARES TR	MSCI UK ETF NEW	46435G334	2,300	70,653	SH	DFND	18	0	70,653	0
ITRON INC	COM	465741106	22,596	372,261	SH	DFND	14	80,561	291,700	0
ITRON INC	COM	465741106	1,038	17,100	SH	DFND	16	0	17,100	0
IXYS CORP	COM	46600W106	708	48,626	SH	DFND	14	30,126	18,500	0
IXYS CORP	COM	46600W106	97	6,700	SH	DFND	16	0	6,700	0
J & J SNACK FOODS CORP	COM	466032109	4,560	33,638	SH	DFND	14	8,801	24,837	0
JPMORGAN CHASE & CO	COM	46625H100	3,673	41,810	SH	DFND	10	41,810	0	0
JPMORGAN CHASE & CO	COM	46625H100	900,243	10,248,664	SH	DFND	14	2,405,593	7,843,071	0
JPMORGAN CHASE & CO	COM	46625H100	4,498	51,204	SH	DFND	16	0	51,204	0
JABIL CIRCUIT INC	COM	466313103	49,974	1,728,002	SH	DFND	14	291,559	1,436,443	0
JABIL CIRCUIT INC	COM	466313103	214	7,400	SH	DFND	16	0	7,400	0
JACK IN THE BOX INC	COM	466367109	2,527	24,841	SH	DFND	14	6,257	18,584	0
JACOBS ENGR GROUP INC DEL	COM	469814107	10,985	198,712	SH	DFND	14	59,843	138,869	0
JACOBS ENGR GROUP INC DEL	COM	469814107	13	230	SH	DFND	16	0	230	0
JANUS CAP GROUP INC	COM	47102X105	250	18,919	SH	DFND	10	18,919	0	0
JANUS CAP GROUP INC	COM	47102X105	1,280	96,972	SH	DFND	14	27,806	69,166	0
JD COM INC	SPON ADR CL A	47215P106	61,980	1,992,300	SH	DFND	14	32,000	1,960,300	0
JD COM INC	SPON ADR CL A	47215P106	4,505	144,800	SH	DFND	16	0	144,800	0
JD COM INC	SPON ADR CL A	47215P106	544	17,500	SH	DFND	18	0	17,500	0
JETBLUE AIRWAYS CORP	COM	477143101	21,486	1,042,496	SH	DFND	14	82,750	959,746	0
JETBLUE AIRWAYS CORP	COM	477143101	39	1,900	SH	DFND	16	0	1,900	0
JINKOSOLAR HLDG CO LTD	SPONSORED ADR	47759T100	1,178	71,097	SH	DFND	14	0	71,097	0
JIVE SOFTWARE INC	COM	47760A108	108	25,110	SH	DFND	14	5,210	19,900	0
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	5,580	63,446	SH	DFND	14	14,684	48,762	0
JOHNSON & JOHNSON	COM	478160104	1,009	8,100	SH	DFND	10	8,100	0	0
JOHNSON & JOHNSON	COM	478160104	759,149	6,095,131	SH	DFND	14	1,626,987	4,468,144	0
JOHNSON & JOHNSON	COM	478160104	2,932	23,540	SH	DFND	16	0	23,540	0
JOHNSON & JOHNSON	COM	478160104	18,683	150,000	SH	DFND	18	0	150,000	0
JOHNSON OUTDOORS INC	CL A	479167108	367	10,058	SH	DFND	14	758	9,300	0
JOHNSON OUTDOORS INC	CL A	479167108	106	2,900	SH	DFND	16	0	2,900	0

JONES LANG LASALLE INC	COM	48020Q107	16,294	146,202	SH	DFND	14	25,854	120,348	0
JONES LANG LASALLE INC	COM	48020Q107	85	760	SH	DFND	16	0	760	0
JOY GLOBAL INC	COM	481165108	1,852	65,566	SH	DFND	14	17,637	47,929	0
J2 GLOBAL INC	COM	48123V102	337	4,020	SH	DFND	10	4,020	0	0
J2 GLOBAL INC	COM	48123V102	5,437	64,798	SH	DFND	14	9,014	55,784	0
J2 GLOBAL INC	COM	48123V102	445	5,300	SH	DFND	18	0	5,300	0
JUNIPER NETWORKS INC	COM	48203R104	433	15,550	SH	DFND	10	15,550	0	0
JUNIPER NETWORKS INC	COM	48203R104	25,227	906,464	SH	DFND	14	180,783	725,681	0
JUNIPER NETWORKS INC	COM	48203R104	425	15,285	SH	DFND	16	0	15,285	0
KAR AUCTION SVCS INC	COM	48238T109	280	6,420	SH	DFND	14	6,420	0	0
KBR INC	COM	48242W106	27,724	1,844,598	SH	DFND	14	311,039	1,533,559	0
KBR INC	COM	48242W106	343	22,800	SH	DFND	16	0	22,800	0
KCG HLDGS INC	CL A	48244B100	529	29,668	SH	DFND	10	29,668	0	0
KCG HLDGS INC	CL A	48244B100	4,349	243,900	SH	DFND	14	95,100	148,800	0
KCG HLDGS INC	CL A	48244B100	62	3,500	SH	DFND	16	0	3,500	0
KLA-TENCOR CORP	COM	482480100	24,016	252,616	SH	DFND	14	74,169	178,447	0
KLA-TENCOR CORP	COM	482480100	30	320	SH	DFND	16	0	320	0
KLX INC	COM	482539103	1,579	35,315	SH	DFND	14	10,006	25,309	0
KMG CHEMICALS INC	COM	482564101	1,485	32,228	SH	DFND	14	13,678	18,550	0
KMG CHEMICALS INC	COM	482564101	299	6,500	SH	DFND	16	0	6,500	0
K12 INC	COM	48273U102	279	14,594	SH	DFND	10	14,594	0	0
K12 INC	COM	48273U102	74	3,864	SH	DFND	14	3,864	0	0
KADANT INC	COM	48282T104	3,281	55,274	SH	DFND	14	26,594	28,680	0
KADANT INC	COM	48282T104	255	4,300	SH	DFND	16	0	4,300	0
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	2,822	35,319	SH	DFND	14	3,219	32,100	0
KAMAN CORP	COM	483548103	2,254	46,840	SH	DFND	14	4,918	41,922	0
KANSAS CITY SOUTHERN	COM NEW	485170302	12,797	149,222	SH	DFND	14	50,236	98,986	0
KANSAS CITY SOUTHERN	COM NEW	485170302	21	240	SH	DFND	16	0	240	0
KAPSTONE PAPER & PACKAGING C	COM	48562P103	14,411	623,842	SH	DFND	14	64,310	559,532	0
KATE SPADE & CO	COM	485865109	18,185	782,827	SH	DFND	14	237,615	545,212	0
KATE SPADE & CO	COM	485865109	374	16,100	SH	DFND	16	0	16,100	0
KATE SPADE & CO	COM	485865109	144	6,200	SH	DFND	18	0	6,200	0
KB HOME	COM	48666K109	246	12,386	SH	DFND	10	12,386	0	0
KB HOME	COM	48666K109	7,051	354,678	SH	DFND	14	13,654	341,024	0
KELLOGG CO	COM	487836108	25,750	354,630	SH	DFND	14	120,834	233,796	0
KELLOGG CO	COM	487836108	44	600	SH	DFND	16	0	600	0
KELLY SVCS INC	CL A	488152208	1,099	50,288	SH	DFND	14	5,174	45,114	0
KEMPER CORP DEL	COM	488401100	1,268	31,785	SH	DFND	14	8,420	23,365	0
KENNAMETAL INC	COM	489170100	2,213	56,399	SH	DFND	14	17,757	38,642	0
KENNEDY-WILSON HLDGS INC	COM	489398107	215	9,705	SH	DFND	14	9,705	0	0
KERYX BIOPHARMACEUTICALS INC	COM	492515101	62	10,095	SH	DFND	14	10,095	0	0
KEYCORP NEW	COM	493267108	1,120	63,000	SH	DFND	10	63,000	0	0
KEYCORP NEW	COM	493267108	53,263	2,995,643	SH	DFND	14	642,781	2,352,862	0
KEYCORP NEW	COM	493267108	40	2,250	SH	DFND	16	0	2,250	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	5,452	150,865	SH	DFND	14	24,639	126,226	0
KFORCE INC	COM	493732101	392	16,521	SH	DFND	10	16,521	0	0
KFORCE INC	COM	493732101	2,800	117,895	SH	DFND	14	36,095	81,800	0

KIMBALL INTL INC	CL B	494274103	357	21,626	SH	DFND	10	21,626	0	0
KIMBALL INTL INC	CL B	494274103	919	55,712	SH	DFND	14	4,112	51,600	0
KILROY RLTY CORP	COM	49427F108	4,408	61,148	SH	DFND	14	14,010	47,138	0
KIMBERLY CLARK CORP	COM	494368103	329	2,500	SH	DFND	10	2,500	0	0
KIMBERLY CLARK CORP	COM	494368103	196,025	1,489,213	SH	DFND	14	310,791	1,178,422	0
KIMBERLY CLARK CORP	COM	494368103	1,250	9,495	SH	DFND	16	0	9,495	0
KIMBERLY CLARK CORP	COM	494368103	138	1,050	SH	DFND	18	0	1,050	0
KIMCO RLTY CORP	COM	49446R109	13,046	590,566	SH	DFND	14	202,337	388,229	0
KIMCO RLTY CORP	COM	49446R109	18	835	SH	DFND	16	0	835	0
KINDER MORGAN INC DEL	COM	49456B101	149,124	6,859,448	SH	DFND	14	1,379,346	5,480,102	0
KINDER MORGAN INC DEL	COM	49456B101	1,115	51,291	SH	DFND	16	0	51,291	0
KINDER MORGAN INC DEL	COM	49456B101	2,165	99,600	SH	DFND	18	0	99,600	0
KINDRED BIOSCIENCES INC	COM	494577109	443	62,800	SH	DFND	10	62,800	0	0
KINDRED HEALTHCARE INC	COM	494580103	5,745	688,003	SH	DFND	14	14,571	673,432	0
KINSALE CAP GROUP INC	COM	49714P108	2,839	88,595	SH	DFND	14	35,815	52,780	0
KINSALE CAP GROUP INC	COM	49714P108	336	10,500	SH	DFND	16	0	10,500	0
KIRBY CORP	COM	497266106	2,349	33,300	SH	DFND	14	7,344	25,956	0
KIRKLANDS INC	COM	497498105	306	24,685	SH	DFND	14	2,415	22,270	0
KITE PHARMA INC	COM	49803L109	311	3,960	SH	DFND	14	3,960	0	0
KITE RLTY GROUP TR	COM NEW	49803T300	5,774	268,571	SH	DFND	14	56,573	211,998	0
KITE RLTY GROUP TR	COM NEW	49803T300	318	14,800	SH	DFND	16	0	14,800	0
KNOLL INC	COM NEW	498904200	11,434	480,231	SH	DFND	14	90,231	390,000	0
KNOLL INC	COM NEW	498904200	767	32,200	SH	DFND	16	0	32,200	0
KNOLL INC	COM NEW	498904200	252	10,600	SH	DFND	18	0	10,600	0
KNIGHT TRANSN INC	COM	499064103	3,694	117,822	SH	DFND	14	12,011	105,811	0
KNOWLES CORP	COM	49926D109	1,096	57,838	SH	DFND	14	15,256	42,582	0
KOHL'S CORP	COM	500255104	44,580	1,119,825	SH	DFND	14	197,932	921,893	0
KOHL'S CORP	COM	500255104	14	345	SH	DFND	16	0	345	0
KOPIN CORP	COM	500600101	418	102,072	SH	DFND	14	9,438	92,634	0
KOPPERS HOLDINGS INC	COM	50060P106	184	4,354	SH	DFND	10	4,354	0	0
KOPPERS HOLDINGS INC	COM	50060P106	11,088	261,810	SH	DFND	14	12,060	249,750	0
KOPPERS HOLDINGS INC	COM	50060P106	212	5,000	SH	DFND	16	0	5,000	0
KORN FERRY INTL	COM NEW	500643200	310	9,857	SH	DFND	10	9,857	0	0
KORN FERRY INTL	COM NEW	500643200	3,110	98,753	SH	DFND	14	10,087	88,666	0
KRAFT HEINZ CO	COM	500754106	1,015	11,180	SH	DFND	10	11,180	0	0
KRAFT HEINZ CO	COM	500754106	75,843	835,184	SH	DFND	14	284,286	550,898	0
KRAFT HEINZ CO	COM	500754106	122	1,338	SH	DFND	16	0	1,338	0
KRAFT HEINZ CO	COM	500754106	282	3,100	SH	DFND	18	0	3,100	0
KRATON CORPORATION	COM	50077C106	2,728	88,234	SH	DFND	14	4,944	83,290	0
KROGER CO	COM	501044101	300	10,180	SH	DFND	10	10,180	0	0
KROGER CO	COM	501044101	86,004	2,916,383	SH	DFND	14	913,166	2,003,217	0
KROGER CO	COM	501044101	354	12,000	SH	DFND	16	0	12,000	0
KROGER CO	COM	501044101	137	4,650	SH	DFND	18	0	4,650	0
KULICKE & SOFFA INDS INC	COM	501242101	449	22,089	SH	DFND	10	22,089	0	0
KULICKE & SOFFA INDS INC	COM	501242101	2,639	129,876	SH	DFND	14	8,028	121,848	0
L BRANDS INC	COM	501797104	20,963	445,081	SH	DFND	14	123,048	322,033	0
L BRANDS INC	COM	501797104	25	527	SH	DFND	16	0	527	0
LHC GROUP INC	COM	50187A107	2,927	54,305	SH	DFND	14	12,991	41,314	0
LGI HOMES INC	COM	50187T106	526	15,520	SH	DFND	10	15,520	0	0

LGI HOMES INC	COM	50187T106	977	28,810	SH	DFND	14	2,310	26,500	0
LKQ CORP	COM	501889208	12,413	424,096	SH	DFND	14	141,490	282,606	0
LKQ CORP	COM	501889208	18	600	SH	DFND	16	0	600	0
LKQ CORP	COM	501889208	114	3,900	SH	DFND	18	0	3,900	0
LCI INDS	COM	50189K103	8,219	82,352	SH	DFND	14	4,458	77,894	0
LCI INDS	COM	50189K103	539	5,400	SH	DFND	16	0	5,400	0
LPL FINL HLDGS INC	COM	50212V100	14,987	376,274	SH	DFND	14	37,944	338,330	0
LPL FINL HLDGS INC	COM	50212V100	291	7,300	SH	DFND	16	0	7,300	0
LSB INDS INC	COM	502160104	328	34,978	SH	DFND	14	3,708	31,270	0
LTC PPTYS INC	COM	502175102	3,263	68,113	SH	DFND	14	6,708	61,405	0
LSC COMMUNICATIONS INC	COM	50218P107	70	2,784	SH	DFND	10	2,784	0	0
LSC COMMUNICATIONS INC	COM	50218P107	1,524	60,589	SH	DFND	14	3,830	56,759	0
L3 TECHNOLOGIES INC	COM	502413107	18,117	109,608	SH	DFND	14	37,253	72,355	0
L3 TECHNOLOGIES INC	COM	502413107	28	170	SH	DFND	16	0	170	0
LA QUINTA HLDGS INC	COM	50420D108	479	35,459	SH	DFND	10	35,459	0	0
LA QUINTA HLDGS INC	COM	50420D108	79	5,810	SH	DFND	14	5,810	0	0
LA Z BOY INC	COM	505336107	17,675	654,640	SH	DFND	14	82,295	572,345	0
LA Z BOY INC	COM	505336107	1,339	49,600	SH	DFND	16	0	49,600	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	20,428	142,382	SH	DFND	14	48,853	93,529	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	32	225	SH	DFND	16	0	225	0
LADDER CAP CORP	CL A	505743104	4,253	294,550	SH	DFND	14	56,332	238,218	0
LADDER CAP CORP	CL A	505743104	164	11,359	SH	DFND	16	0	11,359	0
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	26	10,402	SH	DFND	14	10,402	0	0
LAKELAND BANCORP INC	COM	511637100	2,426	123,756	SH	DFND	14	4,229	119,527	0
LAKELAND FINL CORP	COM	511656100	108	2,494	SH	DFND	10	2,494	0	0
LAKELAND FINL CORP	COM	511656100	120	2,778	SH	DFND	14	2,778	0	0
LAM RESEARCH CORP	COM	512807108	620	4,830	SH	DFND	10	4,830	0	0
LAM RESEARCH CORP	COM	512807108	33,292	259,365	SH	DFND	14	77,209	182,156	0
LAM RESEARCH CORP	COM	512807108	46	360	SH	DFND	16	0	360	0
LAMAR ADVERTISING CO NEW	CL A	512816109	541	7,240	SH	DFND	10	7,240	0	0
LAMAR ADVERTISING CO NEW	CL A	512816109	3,815	51,049	SH	DFND	14	11,016	40,033	0
LAMB WESTON HLDGS INC	COM	513272104	39,500	939,144	SH	DFND	14	179,847	759,297	0
LAMB WESTON HLDGS INC	COM	513272104	606	14,400	SH	DFND	16	0	14,400	0
LANCASTER COLONY CORP	COM	513847103	14,332	111,238	SH	DFND	14	30,929	80,309	0
LANCASTER COLONY CORP	COM	513847103	99	770	SH	DFND	16	0	770	0
LANDEC CORP	COM	514766104	160	13,300	SH	DFND	10	13,300	0	0
LANDEC CORP	COM	514766104	27	2,214	SH	DFND	14	2,214	0	0
LANDAUER INC	COM	51476K103	814	16,700	SH	DFND	14	1,539	15,161	0
LANDSTAR SYS INC	COM	515098101	24,041	280,694	SH	DFND	14	58,587	222,107	0
LANDSTAR SYS INC	COM	515098101	154	1,800	SH	DFND	16	0	1,800	0
LANNET INC	COM	516012101	415	18,563	SH	DFND	10	18,563	0	0
LANNET INC	COM	516012101	3,335	149,238	SH	DFND	14	5,398	143,840	0
LAREDO PETROLEUM INC	COM	516806106	9,485	649,638	SH	DFND	14	37,038	612,600	0
LAS VEGAS SANDS CORP	COM	517834107	4,316	75,625	SH	DFND	14	23,845	51,780	0
LAS VEGAS SANDS CORP	COM	517834107	742	13,000	SH	DFND	16	0	13,000	0
LAS VEGAS SANDS CORP	COM	517834107	211	3,700	SH	DFND	18	0	3,700	0
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	414	14,293	SH	DFND	10	14,293	0	0

LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	2,204	76,118	SH	DFND	14	21,701	54,417	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	86	12,411	SH	DFND	14	12,411	0	0
LAUDER ESTEE COS INC	CL A	518439104	26,338	310,629	SH	DFND	14	104,329	206,300	0
LAUDER ESTEE COS INC	CL A	518439104	47	550	SH	DFND	16	0	550	0
LAUDER ESTEE COS INC	CL A	518439104	127	1,500	SH	DFND	18	0	1,500	0
LEAR CORP	COM NEW	521865204	95,796	676,622	SH	DFND	14	50,422	626,200	0
LEAR CORP	COM NEW	521865204	1,303	9,200	SH	DFND	16	0	9,200	0
LEGGETT & PLATT INC	COM	524660107	10,444	207,560	SH	DFND	14	62,319	145,241	0
LEGGETT & PLATT INC	COM	524660107	14	275	SH	DFND	16	0	275	0
LEGACY TEX FINL GROUP INC	COM	52471Y106	4,123	103,322	SH	DFND	14	8,082	95,240	0
LEGACY TEX FINL GROUP INC	COM	52471Y106	287	7,200	SH	DFND	18	0	7,200	0
LEGG MASON INC	COM	524901105	1,982	54,899	SH	DFND	14	13,144	41,755	0
LEIDOS HLDGS INC	COM	525327102	41,996	821,193	SH	DFND	14	162,941	658,252	0
LEIDOS HLDGS INC	COM	525327102	184	3,600	SH	DFND	16	0	3,600	0
LEMAITRE VASCULAR INC	COM	525558201	2,154	87,450	SH	DFND	14	35,850	51,600	0
LEMAITRE VASCULAR INC	COM	525558201	244	9,900	SH	DFND	16	0	9,900	0
LENDINGCLUB CORP	COM	52603A109	119	21,680	SH	DFND	14	21,680	0	0
LENDINGTREE INC NEW	COM	52603B107	1,576	12,575	SH	DFND	14	1,275	11,300	0
LENNAR CORP	CL A	526057104	852	16,650	SH	DFND	10	16,650	0	0
LENNAR CORP	CL A	526057104	32,859	641,894	SH	DFND	14	140,566	501,328	0
LENNAR CORP	CL A	526057104	100	1,950	SH	DFND	16	0	1,950	0
LENNOX INTL INC	COM	526107107	274	1,640	SH	DFND	10	1,640	0	0
LENNOX INTL INC	COM	526107107	38,893	232,474	SH	DFND	14	45,002	187,472	0
LENNOX INTL INC	COM	526107107	197	1,180	SH	DFND	16	0	1,180	0
LENNOX INTL INC	COM	526107107	335	2,000	SH	DFND	18	0	2,000	0
LEUCADIA NATL CORP	COM	527288104	50,834	1,955,139	SH	DFND	14	543,218	1,411,921	0
LEUCADIA NATL CORP	COM	527288104	543	20,900	SH	DFND	16	0	20,900	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	23,592	412,307	SH	DFND	14	136,865	275,442	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	34	600	SH	DFND	16	0	600	0
LEXINGTON REALTY TRUST	COM	529043101	188	18,805	SH	DFND	10	18,805	0	0
LEXINGTON REALTY TRUST	COM	529043101	21,124	2,116,640	SH	DFND	14	59,080	2,057,560	0
LEXINGTON REALTY TRUST	COM	529043101	144	14,400	SH	DFND	16	0	14,400	0
LEXINGTON REALTY TRUST	COM	529043101	1,571	157,376	SH	DFND	3	0	157,376	0
LIBERTY BROADBAND CORP	COM SER A	530307107	719	8,450	SH	DFND	14	8,450	0	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	27,116	1,354,468	SH	DFND	14	287,181	1,067,287	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	1,061	53,000	SH	DFND	16	0	53,000	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	168	8,400	SH	DFND	18	0	8,400	0
LIBERTY INTERACTIVE CORP	LBT VEN COM A N	53071M856	212	4,770	SH	DFND	14	4,770	0	0
LIBERTY PPTY TR	SH BEN INT	531172104	24,916	646,342	SH	DFND	14	187,300	459,042	0
LIBERTY PPTY TR	SH BEN INT	531172104	177	4,600	SH	DFND	16	0	4,600	0
LIBERTY MEDIA CORP DELAWARE	COM A SIRIUSXM	531229409	682	17,533	SH	DFND	14	16,153	1,380	0
LIBERTY TRIPADVISOR HLDGS IN	COM SER A	531465102	5,324	377,560	SH	DFND	14	28,860	348,700	0
LIBERTY TRIPADVISOR HLDGS IN	COM SER A	531465102	286	20,300	SH	DFND	16	0	20,300	0
LIFEPOINT HEALTH INC	COM	53219L109	36,607	558,887	SH	DFND	14	70,604	488,283	0
LIFEPOINT HEALTH INC	COM	53219L109	118	1,800	SH	DFND	16	0	1,800	0

LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	205	1,938	SH	DFND	10	1,938	0	0
LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	6,110	57,727	SH	DFND	14	28,237	29,490	0
LIFE STORAGE INC	COM	53223X107	2,402	29,250	SH	DFND	14	6,790	22,460	0
LIFE STORAGE INC	COM	53223X107	123	1,500	SH	DFND	3	0	1,500	0
LILLY ELI & CO	COM	532457108	115,496	1,373,158	SH	DFND	14	489,419	883,739	0
LILLY ELI & CO	COM	532457108	178	2,120	SH	DFND	16	0	2,120	0
LINCOLN ELEC HLDGS INC	COM	533900106	4,139	47,656	SH	DFND	14	8,582	39,074	0
LINCOLN NATL CORP IND	COM	534187109	961	14,690	SH	DFND	10	14,690	0	0
LINCOLN NATL CORP IND	COM	534187109	43,245	660,729	SH	DFND	14	138,052	522,677	0
LINCOLN NATL CORP IND	COM	534187109	32	491	SH	DFND	16	0	491	0
LINDSAY CORP	COM	535555106	1,615	18,326	SH	DFND	14	1,709	16,617	0
LIQUIDITY SERVICES INC	COM	53635B107	69	8,675	SH	DFND	10	8,675	0	0
LIQUIDITY SERVICES INC	COM	53635B107	359	44,863	SH	DFND	14	4,273	40,590	0
LITHIA MTRS INC	CL A	536797103	477	5,568	SH	DFND	10	5,568	0	0
LITHIA MTRS INC	CL A	536797103	6,074	70,911	SH	DFND	14	33,802	37,109	0
LITHIA MTRS INC	CL A	536797103	218	2,550	SH	DFND	18	0	2,550	0
LITTELFUSE INC	COM	537008104	2,461	15,392	SH	DFND	14	4,442	10,950	0
LITTELFUSE INC	COM	537008104	368	2,300	SH	DFND	18	0	2,300	0
LIVE NATION ENTERTAINMENT IN	COM	538034109	2,926	96,339	SH	DFND	14	16,820	79,519	0
LIVEPERSON INC	COM	538146101	24	3,555	SH	DFND	10	3,555	0	0
LIVEPERSON INC	COM	538146101	689	100,649	SH	DFND	14	7,899	92,750	0
LOCKHEED MARTIN CORP	COM	539830109	244,579	913,974	SH	DFND	14	204,363	709,611	0
LOCKHEED MARTIN CORP	COM	539830109	1,836	6,860	SH	DFND	16	0	6,860	0
LOEWS CORP	COM	540424108	44,855	959,062	SH	DFND	14	204,856	754,206	0
LOEWS CORP	COM	540424108	742	15,861	SH	DFND	16	0	15,861	0
LOGMEIN INC	COM	54142L109	309	3,166	SH	DFND	10	3,166	0	0
LOGMEIN INC	COM	54142L109	9,555	97,998	SH	DFND	14	56,302	41,696	0
LOGMEIN INC	COM	54142L109	54	549	SH	DFND	16	0	549	0
LOUISIANA PAC CORP	COM	546347105	4,986	200,880	SH	DFND	14	25,604	175,276	0
LOWES COS INC	COM	548661107	112,154	1,364,242	SH	DFND	14	413,982	950,260	0
LOWES COS INC	COM	548661107	159	1,935	SH	DFND	16	0	1,935	0
LOWES COS INC	COM	548661107	337	4,100	SH	DFND	18	0	4,100	0
LULULEMON ATHLETICA INC	COM	550021109	5,192	100,098	SH	DFND	14	2,030	98,068	0
LUMBER LIQUIDATORS HLDGS INC	COM	55003T107	999	47,578	SH	DFND	14	4,096	43,482	0
LUMENTUM HLDGS INC	COM	55024U109	9,110	170,764	SH	DFND	14	62,535	108,229	0
LUMINEX CORP DEL	COM	55027E102	1,180	64,220	SH	DFND	14	6,780	57,440	0
LUMOS NETWORKS CORP	COM	550283105	704	39,791	SH	DFND	14	3,530	36,261	0
LYDALL INC DEL	COM	550819106	10,305	192,251	SH	DFND	14	60,550	131,701	0
LYDALL INC DEL	COM	550819106	702	13,100	SH	DFND	16	0	13,100	0
LYON WILLIAM HOMES	CL A NEW	552074700	819	39,710	SH	DFND	14	3,600	36,110	0
M & T BK CORP	COM	55261F104	33,240	214,826	SH	DFND	14	72,880	141,946	0
M & T BK CORP	COM	55261F104	54	350	SH	DFND	16	0	350	0
MBIA INC	COM	55262C100	119	14,035	SH	DFND	14	14,035	0	0
MB FINANCIAL INC NEW	COM	55264U108	188	4,400	SH	DFND	10	4,400	0	0
MB FINANCIAL INC NEW	COM	55264U108	2,076	48,481	SH	DFND	14	14,230	34,251	0
M D C HLDGS INC	COM	552676108	4,905	163,221	SH	DFND	14	7,120	156,101	0
MDU RES GROUP INC	COM	552690109	433	15,816	SH	DFND	10	15,816	0	0

MDU RES GROUP INC	COM	552690109	41,693	1,523,305	SH	DFND	14	269,206	1,254,099	0
MDU RES GROUP INC	COM	552690109	203	7,400	SH	DFND	16	0	7,400	0
MFA FINL INC	COM	55272X102	4,836	598,556	SH	DFND	14	67,956	530,600	0
MGE ENERGY INC	COM	55277P104	2,932	45,109	SH	DFND	14	20,769	24,340	0
MGE ENERGY INC	COM	55277P104	468	7,200	SH	DFND	16	0	7,200	0
MGIC INVT CORP WIS	COM	552848103	17,449	1,722,550	SH	DFND	14	175,350	1,547,200	0
MGM RESORTS INTERNATIONAL	COM	552953101	794	28,961	SH	DFND	14	28,361	600	0
MGM RESORTS INTERNATIONAL	COM	552953101	142	5,200	SH	DFND	18	0	5,200	0
MGM GROWTH PPTYS LLC	CL A COM	55303A105	42,153	1,558,327	SH	DFND	3	235,342	1,322,985	0
M/I HOMES INC	COM	55305B101	1,020	41,634	SH	DFND	14	3,594	38,040	0
MKS INSTRUMENT INC	COM	55306N104	6,933	100,843	SH	DFND	14	9,754	91,089	0
MRC GLOBAL INC	COM	55345K103	6,265	341,800	SH	DFND	14	148,800	193,000	0
MRC GLOBAL INC	COM	55345K103	71	3,900	SH	DFND	16	0	3,900	0
MSA SAFETY INC	COM	553498106	1,955	27,652	SH	DFND	14	6,216	21,436	0
MSC INDL DIRECT INC	CL A	553530106	24,791	241,256	SH	DFND	14	59,948	181,308	0
MSC INDL DIRECT INC	CL A	553530106	154	1,500	SH	DFND	16	0	1,500	0
MSCI INC	COM	55354G100	877	9,020	SH	DFND	10	9,020	0	0
MSCI INC	COM	55354G100	34,697	356,998	SH	DFND	14	70,361	286,637	0
MSCI INC	COM	55354G100	224	2,300	SH	DFND	16	0	2,300	0
MSG NETWORK INC	CL A	553573106	12,879	551,549	SH	DFND	14	120,749	430,800	0
MSG NETWORK INC	CL A	553573106	845	36,200	SH	DFND	16	0	36,200	0
MTS SYS CORP	COM	553777103	1,588	28,842	SH	DFND	14	3,053	25,789	0
MTGE INVT CORP	COM	55378A105	8,337	497,742	SH	DFND	14	64,005	433,737	0
MTGE INVT CORP	COM	55378A105	142	8,500	SH	DFND	16	0	8,500	0
MYR GROUP INC DEL	COM	55405W104	1,173	28,616	SH	DFND	14	3,276	25,340	0
MACERICH CO	COM	554382101	10,947	169,989	SH	DFND	14	57,932	112,057	0
MACERICH CO	COM	554382101	17	270	SH	DFND	16	0	270	0
MACERICH CO	COM	554382101	88,377	1,372,316	SH	DFND	3	154,653	1,217,663	0
MACK CALI RLTY CORP	COM	554489104	6,451	239,468	SH	DFND	14	54,611	184,857	0
MACK CALI RLTY CORP	COM	554489104	40	1,500	SH	DFND	16	0	1,500	0
MACQUARIE INFRASTRUCTURE COR	COM	55608B105	231	2,870	SH	DFND	14	1,490	1,380	0
MACYS INC	COM	55616P104	376	12,680	SH	DFND	10	12,680	0	0
MACYS INC	COM	55616P104	122,735	4,140,860	SH	DFND	14	639,151	3,501,709	0
MACYS INC	COM	55616P104	1,015	34,249	SH	DFND	16	0	34,249	0
MADDEN STEVEN LTD	COM	556269108	6,025	156,296	SH	DFND	14	21,461	134,835	0
MADISON SQUARE GARDEN CO NEW	CL A	55825T103	251	1,256	SH	DFND	14	1,256	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	643	9,310	SH	DFND	10	9,310	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	14,560	210,857	SH	DFND	14	51,987	158,870	0
MAGELLAN HEALTH INC	COM NEW	559079207	849	12,300	SH	DFND	16	0	12,300	0
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	4,138	125,667	SH	DFND	14	29,994	95,673	0
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	49	1,500	SH	DFND	16	0	1,500	0
MALIBU BOATS INC	COM CL A	56117J100	3,336	148,600	SH	DFND	14	41,900	106,700	0
MALIBU BOATS INC	COM CL A	56117J100	352	15,700	SH	DFND	16	0	15,700	0
MANHATTAN ASSOCS INC	COM	562750109	37,093	712,648	SH	DFND	14	167,670	544,978	0
MANHATTAN ASSOCS INC	COM	562750109	796	15,300	SH	DFND	16	0	15,300	0
MANITOWOC INC	COM	563571108	76	13,371	SH	DFND	14	13,371	0	0

MANNING & NAPIER INC	CL A	56382Q102	123	21,533	SH	DFND	10	21,533	0	0
MANNING & NAPIER INC	CL A	56382Q102	6	1,130	SH	DFND	14	1,130	0	0
MANPOWERGROUP INC	COM	56418H100	55,571	541,787	SH	DFND	14	89,983	451,804	0
MANPOWERGROUP INC	COM	56418H100	211	2,060	SH	DFND	16	0	2,060	0
MANTECH INTL CORP	CL A	564563104	1,521	43,924	SH	DFND	14	4,305	39,619	0
MARATHON OIL CORP	COM	565849106	216	13,675	SH	DFND	10	13,675	0	0
MARATHON OIL CORP	COM	565849106	25,307	1,601,712	SH	DFND	14	440,751	1,160,961	0
MARATHON OIL CORP	COM	565849106	27	1,686	SH	DFND	16	0	1,686	0
MARATHON OIL CORP	COM	565849106	506	32,000	SH	DFND	18	0	32,000	0
MARATHON PETE CORP	COM	56585A102	889	17,590	SH	DFND	10	17,590	0	0
MARATHON PETE CORP	COM	56585A102	105,737	2,092,147	SH	DFND	14	549,578	1,542,569	0
MARATHON PETE CORP	COM	56585A102	60	1,186	SH	DFND	16	0	1,186	0
MARATHON PETE CORP	COM	56585A102	1,087	21,500	SH	DFND	18	0	21,500	0
MARCUS & MILLICHAP INC	COM	566324109	2,539	103,280	SH	DFND	14	9,080	94,200	0
MARCUS & MILLICHAP INC	COM	566324109	69	2,800	SH	DFND	16	0	2,800	0
MARCUS CORP	COM	566330106	1,659	51,681	SH	DFND	14	3,441	48,240	0
MARCUS CORP	COM	566330106	154	4,800	SH	DFND	16	0	4,800	0
MARINEMAX INC	COM	567908108	895	41,354	SH	DFND	14	4,058	37,296	0
MARKEL CORP	COM	570535104	919	942	SH	DFND	14	927	15	0
MARKETAXESS HLDGS INC	COM	57060D108	6,008	32,044	SH	DFND	14	5,344	26,700	0
MARLIN BUSINESS SVCS CORP	COM	571157106	1,391	54,021	SH	DFND	14	1,221	52,800	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	851	8,518	SH	DFND	10	8,518	0	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	4,183	41,861	SH	DFND	14	4,057	37,804	0
MARSH & MCLENNAN COS INC	COM	571748102	53,045	717,888	SH	DFND	14	245,173	472,715	0
MARSH & MCLENNAN COS INC	COM	571748102	82	1,105	SH	DFND	16	0	1,105	0
MARRIOTT INTL INC NEW	CL A	571903202	41,294	438,455	SH	DFND	14	151,507	286,948	0
MARRIOTT INTL INC NEW	CL A	571903202	68	727	SH	DFND	16	0	727	0
MARTEN TRANS LTD	COM	573075108	1,034	44,094	SH	DFND	14	4,014	40,080	0
MARTIN MARIETTA MATLS INC	COM	573284106	19,393	88,856	SH	DFND	14	30,484	58,372	0
MARTIN MARIETTA MATLS INC	COM	573284106	33	150	SH	DFND	16	0	150	0
MARTIN MARIETTA MATLS INC	COM	573284106	938	4,300	SH	DFND	18	0	4,300	0
MASCO CORP	COM	574599106	1,445	42,520	SH	DFND	10	42,520	0	0
MASCO CORP	COM	574599106	15,785	464,403	SH	DFND	14	155,537	308,866	0
MASCO CORP	COM	574599106	20	575	SH	DFND	16	0	575	0
MASIMO CORP	COM	574795100	739	7,923	SH	DFND	10	7,923	0	0
MASIMO CORP	COM	574795100	43,038	461,482	SH	DFND	14	104,267	357,215	0
MASIMO CORP	COM	574795100	1,306	14,000	SH	DFND	16	0	14,000	0
MASONITE INTL CORP NEW	COM	575385109	276	3,480	SH	DFND	14	2,180	1,300	0
MASTEC INC	COM	576323109	1,069	26,694	SH	DFND	10	26,694	0	0
MASTEC INC	COM	576323109	24,164	603,343	SH	DFND	14	118,443	484,900	0
MASTEC INC	COM	576323109	681	17,000	SH	DFND	16	0	17,000	0
MASTEC INC	COM	576323109	320	8,000	SH	DFND	18	0	8,000	0
MASTERCARD INCORPORATED	CL A	57636Q104	148,100	1,316,796	SH	DFND	14	451,168	865,628	0
MASTERCARD INCORPORATED	CL A	57636Q104	235	2,090	SH	DFND	16	0	2,090	0
MATERION CORP	COM	576690101	1,155	34,431	SH	DFND	14	3,501	30,930	0
MATRIX SVC CO	COM	576853105	2,702	163,742	SH	DFND	14	19,151	144,591	0
MATRIX SVC CO	COM	576853105	254	15,400	SH	DFND	16	0	15,400	0

MATSON INC	COM	57686G105	8,449	266,015	SH	DFND	14	7,527	258,488	0
MATSON INC	COM	57686G105	572	18,000	SH	DFND	16	0	18,000	0
MATTEL INC	COM	577081102	11,968	467,309	SH	DFND	14	156,173	311,136	0
MATTEL INC	COM	577081102	17	657	SH	DFND	16	0	657	0
MATTEL INC	COM	577081102	123	4,800	SH	DFND	18	0	4,800	0
MATTHEWS INTL CORP	CL A	577128101	3,880	57,358	SH	DFND	14	5,737	51,621	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	2,227	49,535	SH	DFND	14	17,755	31,780	0
MAXLINEAR INC	COM	57776J100	279	9,941	SH	DFND	14	6,441	3,500	0
MAXIMUS INC	COM	577933104	22,029	354,166	SH	DFND	14	101,772	252,394	0
MAXIMUS INC	COM	577933104	299	4,800	SH	DFND	16	0	4,800	0
MAXIMUS INC	COM	577933104	292	4,700	SH	DFND	18	0	4,700	0
MCCORMICK & CO INC	COM NON VTG	579780206	16,453	168,667	SH	DFND	14	54,321	114,346	0
MCCORMICK & CO INC	COM NON VTG	579780206	24	250	SH	DFND	16	0	250	0
MCDERMOTT INTL INC	COM	580037109	31,866	4,720,897	SH	DFND	14	856,897	3,864,000	0
MCDERMOTT INTL INC	COM	580037109	1,445	214,000	SH	DFND	16	0	214,000	0
MCDONALDS CORP	COM	580135101	463	3,575	SH	DFND	10	3,575	0	0
MCDONALDS CORP	COM	580135101	337,660	2,605,197	SH	DFND	14	612,923	1,992,274	0
MCDONALDS CORP	COM	580135101	1,844	14,225	SH	DFND	16	0	14,225	0
MCDONALDS CORP	COM	580135101	376	2,900	SH	DFND	18	0	2,900	0
MCGRATH RENTCORP	COM	580589109	221	6,569	SH	DFND	10	6,569	0	0
MCGRATH RENTCORP	COM	580589109	1,728	51,467	SH	DFND	14	3,067	48,400	0
MCKESSON CORP	COM	58155Q103	43,895	296,067	SH	DFND	14	101,624	194,443	0
MCKESSON CORP	COM	58155Q103	71	479	SH	DFND	16	0	479	0
MEAD JOHNSON NUTRITION CO	COM	582839106	22,795	255,893	SH	DFND	14	86,557	169,336	0
MEAD JOHNSON NUTRITION CO	COM	582839106	38	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	27,669	2,468,276	SH	DFND	3	325,234	2,143,042	0
MEDICAL PPTYS TRUST INC	COM	58463J304	1,073	83,263	SH	DFND	10	83,263	0	0
MEDICAL PPTYS TRUST INC	COM	58463J304	5,353	415,291	SH	DFND	14	54,836	360,455	0
MEDICINES CO	COM	584688105	5,993	122,552	SH	DFND	14	12,062	110,490	0
MEDIFAST INC	COM	58470H101	70	1,579	SH	DFND	10	1,579	0	0
MEDIFAST INC	COM	58470H101	1,735	39,102	SH	DFND	14	12,096	27,006	0
MEDIFAST INC	COM	58470H101	84	1,900	SH	DFND	16	0	1,900	0
MEDIDATA SOLUTIONS INC	COM	58471A105	6,890	119,440	SH	DFND	14	30,270	89,170	0
MEDNAX INC	COM	58502B106	4,060	58,520	SH	DFND	14	13,134	45,386	0
MEDPACE HLDGS INC	COM	58506Q109	775	25,970	SH	DFND	14	570	25,400	0
MEDPACE HLDGS INC	COM	58506Q109	251	8,400	SH	DFND	16	0	8,400	0
MELCO CROWN ENTMT LTD	ADR	585464100	353	19,048	SH	DFND	14	18,307	741	0
MERCK & CO INC	COM	58933Y105	1,402	22,060	SH	DFND	10	22,060	0	0
MERCK & CO INC	COM	58933Y105	323,226	5,086,969	SH	DFND	14	1,495,920	3,591,049	0
MERCK & CO INC	COM	58933Y105	554	8,716	SH	DFND	16	0	8,716	0
MERCK & CO INC	COM	58933Y105	21,140	332,700	SH	DFND	18	0	332,700	0
MERCURY SYS INC	COM	589378108	3,209	82,184	SH	DFND	14	7,806	74,378	0
MERCURY GENL CORP NEW	COM	589400100	1,912	31,355	SH	DFND	14	4,491	26,864	0
MEREDITH CORP	COM	589433101	20,298	314,218	SH	DFND	14	7,473	306,745	0
MERIDIAN BIOSCIENCE INC	COM	589584101	991	71,811	SH	DFND	14	7,010	64,801	0
MERIT MED SYS INC	COM	589889104	2,540	87,902	SH	DFND	14	8,433	79,469	0

MERIT MED SYS INC	COM	589889104	622	21,510	SH	DFND	18	0	21,510	0
MERITAGE HOMES CORP	COM	59001A102	2,391	64,978	SH	DFND	14	6,480	58,498	0
MERITOR INC	COM	59001K100	5,223	304,912	SH	DFND	14	8,712	296,200	0
METHODE ELECTRS INC	COM	591520200	558	12,235	SH	DFND	10	12,235	0	0
METHODE ELECTRS INC	COM	591520200	2,988	65,516	SH	DFND	14	6,525	58,991	0
METLIFE INC	COM	59156R108	113,077	2,140,824	SH	DFND	14	575,579	1,565,245	0
METLIFE INC	COM	59156R108	123	2,335	SH	DFND	16	0	2,335	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	17,599	36,749	SH	DFND	14	12,693	24,056	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	29	60	SH	DFND	16	0	60	0
MICHAELS COS INC	COM	59408Q106	248	11,070	SH	DFND	10	11,070	0	0
MICHAELS COS INC	COM	59408Q106	22,012	983,099	SH	DFND	14	58,589	924,510	0
MICROSOFT CORP	COM	594918104	2,549	38,700	SH	DFND	10	38,700	0	0
MICROSOFT CORP	COM	594918104	1,012,005	15,366,004	SH	DFND	14	4,309,627	11,056,377	0
MICROSOFT CORP	COM	594918104	3,655	55,495	SH	DFND	16	0	55,495	0
MICROSTRATEGY INC	CL A NEW	594972408	7,700	41,000	SH	DFND	14	6,910	34,090	0
MICROSTRATEGY INC	CL A NEW	594972408	338	1,800	SH	DFND	16	0	1,800	0
MICROCHIP TECHNOLOGY INC	COM	595017104	445	6,025	SH	DFND	10	6,025	0	0
MICROCHIP TECHNOLOGY INC	COM	595017104	22,078	299,241	SH	DFND	14	101,970	197,271	0
MICROCHIP TECHNOLOGY INC	COM	595017104	39	525	SH	DFND	16	0	525	0
MICRON TECHNOLOGY INC	COM	595112103	65,985	2,283,221	SH	DFND	14	588,927	1,694,294	0
MICRON TECHNOLOGY INC	COM	595112103	63	2,185	SH	DFND	16	0	2,185	0
MICROSEMI CORP	COM	595137100	3,960	76,840	SH	DFND	14	21,216	55,624	0
MID AMER APT CMNTYS INC	COM	59522J103	16,230	159,527	SH	DFND	14	53,963	105,564	0
MID AMER APT CMNTYS INC	COM	59522J103	22	220	SH	DFND	16	0	220	0
MID AMER APT CMNTYS INC	COM	59522J103	26,246	257,968	SH	DFND	3	37,961	220,007	0
MIDDLEBY CORP	COM	596278101	1,138	8,340	SH	DFND	14	3,700	4,640	0
MIDWESTONE FINL GROUP INC NE	COM	598511103	927	27,032	SH	DFND	14	1,170	25,862	0
MILACRON HLDGS CORP	COM	59870L106	598	32,160	SH	DFND	14	860	31,300	0
MILLER HERMAN INC	COM	600544100	30,096	953,910	SH	DFND	14	156,592	797,318	0
MILLER HERMAN INC	COM	600544100	754	23,900	SH	DFND	16	0	23,900	0
MIMEDX GROUP INC	COM	602496101	1,648	172,940	SH	DFND	14	18,260	154,680	0
MINERALS TECHNOLOGIES INC	COM	603158106	4,087	53,356	SH	DFND	14	6,862	46,494	0
MINERALS TECHNOLOGIES INC	COM	603158106	153	2,000	SH	DFND	16	0	2,000	0
MISTRAS GROUP INC	COM	60649T107	1,288	60,249	SH	DFND	14	16,549	43,700	0
MISTRAS GROUP INC	COM	60649T107	21	1,000	SH	DFND	16	0	1,000	0
MITCHAM INDS INC	COM	606501104	151	30,900	SH	DFND	10	30,900	0	0
MOBILEIRON INC	COM NEW	60739U204	108	24,890	SH	DFND	14	4,990	19,900	0
MOBILE TELESYSTEMS PJSC	SPONSORED ADR	607409109	6,531	592,100	SH	DFND	14	1,900	590,200	0
MOBILE TELESYSTEMS PJSC	SPONSORED ADR	607409109	577	52,300	SH	DFND	16	0	52,300	0
MOBILE MINI INC	COM	60740F105	2,326	76,254	SH	DFND	14	7,885	68,369	0
MOELIS & CO	CL A	60786M105	5,332	138,500	SH	DFND	14	2,300	136,200	0
MOHAWK INDS INC	COM	608190104	20,405	88,915	SH	DFND	14	30,404	58,511	0
MOHAWK INDS INC	COM	608190104	32	140	SH	DFND	16	0	140	0
MOHAWK INDS INC	COM	608190104	117	510	SH	DFND	18	0	510	0
MOLINA HEALTHCARE INC	COM	60855R100	414	9,081	SH	DFND	10	9,081	0	0
MOLINA HEALTHCARE INC	COM	60855R100	1,493	32,734	SH	DFND	14	8,118	24,616	0

MOLSON COORS BREWING CO	CL B	60871R209	24,572	256,737	SH	DFND	14	85,988	170,749	0
MOLSON COORS BREWING CO	CL B	60871R209	38	400	SH	DFND	16	0	400	0
MOLSON COORS BREWING CO	CL B	60871R209	115	1,200	SH	DFND	18	0	1,200	0
MOMENTA PHARMACEUTICALS INC	COM	60877T100	1,458	109,192	SH	DFND	14	9,832	99,360	0
MOMO INC	ADR	60879B107	4,562	133,892	SH	DFND	14	0	133,892	0
MONARCH CASINO & RESORT INC	COM	609027107	894	30,252	SH	DFND	14	1,417	28,835	0
MONARCH CASINO & RESORT INC	COM	609027107	86	2,900	SH	DFND	16	0	2,900	0
MONDELEZ INTL INC	CL A	609207105	92,018	2,135,978	SH	DFND	14	727,081	1,408,897	0
MONDELEZ INTL INC	CL A	609207105	143	3,315	SH	DFND	16	0	3,315	0
MONDELEZ INTL INC	CL A	609207105	306	7,100	SH	DFND	18	0	7,100	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	187	18,720	SH	DFND	14	18,720	0	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	30,155	3,024,559	SH	DFND	3	446,588	2,577,971	0
MONOLITHIC PWR SYS INC	COM	609839105	16,571	179,929	SH	DFND	14	22,969	156,960	0
MONOLITHIC PWR SYS INC	COM	609839105	626	6,800	SH	DFND	16	0	6,800	0
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	1,426	70,940	SH	DFND	14	7,110	63,830	0
MONRO MUFFLER BRAKE INC	COM	610236101	2,929	56,216	SH	DFND	14	5,754	50,462	0
MONSANTO CO NEW	COM	61166W101	423	3,740	SH	DFND	10	3,740	0	0
MONSANTO CO NEW	COM	61166W101	69,259	611,826	SH	DFND	14	208,345	403,481	0
MONSANTO CO NEW	COM	61166W101	109	959	SH	DFND	16	0	959	0
MONSANTO CO NEW	COM	61166W101	1,438	12,700	SH	DFND	18	0	12,700	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	25,912	561,236	SH	DFND	14	189,316	371,920	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	42	900	SH	DFND	16	0	900	0
MOODYS CORP	COM	615369105	25,963	231,727	SH	DFND	14	78,907	152,820	0
MOODYS CORP	COM	615369105	41	370	SH	DFND	16	0	370	0
MOOG INC	CL A	615394202	9,300	138,088	SH	DFND	14	28,922	109,166	0
MOOG INC	CL A	615394202	485	7,200	SH	DFND	16	0	7,200	0
MORGAN STANLEY	COM NEW	617446448	150,015	3,501,743	SH	DFND	14	858,265	2,643,478	0
MORGAN STANLEY	COM NEW	617446448	133	3,106	SH	DFND	16	0	3,106	0
MORNINGSTAR INC	COM	617700109	236	3,003	SH	DFND	14	1,303	1,700	0
MOSAIC CO NEW	COM	61945C103	14,049	481,473	SH	DFND	14	162,560	318,913	0
MOSAIC CO NEW	COM	61945C103	22	750	SH	DFND	16	0	750	0
MOTORCAR PTS AMER INC	COM	620071100	505	16,432	SH	DFND	10	16,432	0	0
MOTORCAR PTS AMER INC	COM	620071100	992	32,290	SH	DFND	14	3,350	28,940	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	239	2,775	SH	DFND	10	2,775	0	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	21,074	244,419	SH	DFND	14	79,689	164,730	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	342	3,967	SH	DFND	16	0	3,967	0
MOVADO GROUP INC	COM	624580106	426	17,090	SH	DFND	10	17,090	0	0
MOVADO GROUP INC	COM	624580106	6,048	242,400	SH	DFND	14	25,427	216,973	0
MOVADO GROUP INC	COM	624580106	150	6,000	SH	DFND	16	0	6,000	0
MUELLER INDS INC	COM	624756102	11,641	340,078	SH	DFND	14	126,466	213,612	0
MUELLER INDS INC	COM	624756102	787	23,000	SH	DFND	16	0	23,000	0
MUELLER WTR PRODS INC	COM SER A	624758108	1,293	109,421	SH	DFND	14	105,121	4,300	0
MULTI COLOR CORP	COM	625383104	1,728	24,333	SH	DFND	14	2,523	21,810	0
MURPHY OIL CORP	COM	626717102	9,734	340,486	SH	DFND	14	85,042	255,444	0

MURPHY OIL CORP	COM	626717102	8	285	SH	DFND	16	0	285	0
MURPHY USA INC	COM	626755102	1,138	15,503	SH	DFND	10	15,503	0	0
MURPHY USA INC	COM	626755102	6,643	90,475	SH	DFND	14	7,868	82,607	0
MURPHY USA INC	COM	626755102	125	1,700	SH	DFND	18	0	1,700	0
MYERS INDS INC	COM	628464109	586	36,982	SH	DFND	14	3,694	33,288	0
MYRIAD GENETICS INC	COM	62855J104	3,754	195,523	SH	DFND	14	11,343	184,180	0
MYRIAD GENETICS INC	COM	62855J104	94	4,900	SH	DFND	16	0	4,900	0
NBT BANCORP INC	COM	628778102	2,969	80,086	SH	DFND	14	7,746	72,340	0
NCI BUILDING SYS INC	COM NEW	628852204	4,878	284,459	SH	DFND	14	90,659	193,800	0
NCI BUILDING SYS INC	COM NEW	628852204	478	27,900	SH	DFND	16	0	27,900	0
NCR CORP NEW	COM	62886E108	46,522	1,018,432	SH	DFND	14	177,458	840,974	0
NCR CORP NEW	COM	62886E108	484	10,600	SH	DFND	16	0	10,600	0
NIC INC	COM	62914B100	6,284	311,095	SH	DFND	14	83,785	227,310	0
NIC INC	COM	62914B100	545	27,000	SH	DFND	16	0	27,000	0
NN INC	COM	629337106	728	28,905	SH	DFND	14	2,605	26,300	0
NRG ENERGY INC	COM NEW	629377508	45,327	2,423,883	SH	DFND	14	312,254	2,111,629	0
NRG ENERGY INC	COM NEW	629377508	615	32,900	SH	DFND	16	0	32,900	0
NRG ENERGY INC	COM NEW	629377508	62	3,305	SH	DFND	3	3,305	0	0
NRG YIELD INC	CL A NEW	62942X306	37	2,120	SH	DFND	14	2,120	0	0
NRG YIELD INC	CL A NEW	62942X306	334	19,200	SH	DFND	18	0	19,200	0
NRG YIELD INC	CL C	62942X405	11,244	635,260	SH	DFND	14	4,360	630,900	0
NVE CORP	COM NEW	629445206	1,214	14,663	SH	DFND	14	5,663	9,000	0
NVE CORP	COM NEW	629445206	157	1,900	SH	DFND	16	0	1,900	0
NVR INC	COM	62944T105	72,536	34,428	SH	DFND	14	5,870	28,558	0
NVR INC	COM	62944T105	910	432	SH	DFND	16	0	432	0
NACCO INDS INC	CL A	629579103	1,259	18,034	SH	DFND	14	11,934	6,100	0
NACCO INDS INC	CL A	629579103	119	1,700	SH	DFND	16	0	1,700	0
NANOMETRICS INC	COM	630077105	1,419	46,591	SH	DFND	14	4,181	42,410	0
NASDAQ INC	COM	631103108	11,110	159,970	SH	DFND	14	54,577	105,393	0
NASDAQ INC	COM	631103108	16	225	SH	DFND	16	0	225	0
NATERA INC	COM	632307104	611	68,920	SH	DFND	14	47,320	21,600	0
NATERA INC	COM	632307104	43	4,900	SH	DFND	16	0	4,900	0
NATIONAL BK HLDGS CORP	CL A	633707104	3,521	108,350	SH	DFND	14	35,600	72,750	0
NATIONAL BEVERAGE CORP	COM	635017106	32,610	385,779	SH	DFND	14	113,399	272,380	0
NATIONAL BEVERAGE CORP	COM	635017106	1,141	13,500	SH	DFND	16	0	13,500	0
NATIONAL HEALTHCARE CORP	COM	635906100	2,371	33,256	SH	DFND	14	16,656	16,600	0
NATIONAL FUEL GAS CO N J	COM	636180101	17,614	295,445	SH	DFND	14	18,023	277,422	0
NATIONAL GEN HLDGS CORP	COM	636220303	393	16,534	SH	DFND	10	16,534	0	0
NATIONAL GEN HLDGS CORP	COM	636220303	7,317	307,960	SH	DFND	14	69,550	238,410	0
NATIONAL GEN HLDGS CORP	COM	636220303	680	28,600	SH	DFND	16	0	28,600	0
NATIONAL HEALTH INVS INC	COM	63633D104	419	5,763	SH	DFND	14	4,563	1,200	0
NATIONAL INSTRS CORP	COM	636518102	2,144	65,848	SH	DFND	14	14,740	51,108	0
NATIONAL OILWELL VARCO INC	COM	637071101	29,904	745,924	SH	DFND	14	197,968	547,956	0
NATIONAL OILWELL VARCO INC	COM	637071101	32	795	SH	DFND	16	0	795	0
NATIONAL PRESTO INDS INC	COM	637215104	889	8,694	SH	DFND	14	894	7,800	0
NATIONAL RETAIL PPTYS INC	COM	637417106	5,529	126,750	SH	DFND	14	19,207	107,543	0
NATIONAL RETAIL PPTYS INC	COM	637417106	38,422	880,839	SH	DFND	3	140,744	740,095	0

NATIONAL WESTN LIFE GROUP IN	CL A	638517102	3,917	12,877	SH	DFND	14	297	12,580	0
NAVIGATORS GROUP INC	COM	638904102	333	6,138	SH	DFND	10	6,138	0	0
NAVIGATORS GROUP INC	COM	638904102	2,262	41,654	SH	DFND	14	4,140	37,514	0
NATUS MEDICAL INC DEL	COM	639050103	3,069	78,201	SH	DFND	14	14,739	63,462	0
NATUS MEDICAL INC DEL	COM	639050103	302	7,700	SH	DFND	18	0	7,700	0
NAUTILUS INC	COM	63910B102	965	52,890	SH	DFND	14	5,460	47,430	0
NAVIGANT CONSULTING INC	COM	63935N107	2,343	102,513	SH	DFND	14	7,954	94,559	0
NAVIENT CORPORATION	COM	63938C108	15,390	1,042,679	SH	DFND	14	162,523	880,156	0
NAVIENT CORPORATION	COM	63938C108	7	500	SH	DFND	16	0	500	0
NEENAH PAPER INC	COM	640079109	3,730	49,930	SH	DFND	14	19,763	30,167	0
NEKTAR THERAPEUTICS	COM	640268108	6,155	262,243	SH	DFND	14	24,403	237,840	0
NELNET INC	CL A	64031N108	17,368	395,989	SH	DFND	14	73,759	322,230	0
NELNET INC	CL A	64031N108	417	9,500	SH	DFND	16	0	9,500	0
NELNET INC	CL A	64031N108	285	6,500	SH	DFND	18	0	6,500	0
NEOGEN CORP	COM	640491106	4,380	66,815	SH	DFND	14	6,594	60,221	0
NETAPP INC	COM	64110D104	16,393	391,708	SH	DFND	14	130,677	261,031	0
NETAPP INC	COM	64110D104	25	600	SH	DFND	16	0	600	0
NETFLIX INC	COM	64110L106	194,673	1,317,047	SH	DFND	14	269,857	1,047,190	0
NETFLIX INC	COM	64110L106	1,071	7,245	SH	DFND	16	0	7,245	0
NETFLIX INC	COM	64110L106	185	1,250	SH	DFND	18	0	1,250	0
NETEASE INC	SPONSORED ADR	64110W102	818	2,880	SH	DFND	10	2,880	0	0
NETEASE INC	SPONSORED ADR	64110W102	37,473	131,948	SH	DFND	14	1,700	130,248	0
NETEASE INC	SPONSORED ADR	64110W102	3,266	11,500	SH	DFND	16	0	11,500	0
NETEASE INC	SPONSORED ADR	64110W102	1,312	4,620	SH	DFND	18	0	4,620	0
NETGEAR INC	COM	64111Q104	148	2,994	SH	DFND	10	2,994	0	0
NETGEAR INC	COM	64111Q104	16,232	327,580	SH	DFND	14	82,607	244,973	0
NETGEAR INC	COM	64111Q104	763	15,400	SH	DFND	16	0	15,400	0
NETSCOUT SYS INC	COM	64115T104	2,306	60,766	SH	DFND	14	16,576	44,190	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	215	4,970	SH	DFND	14	4,970	0	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	7,469	172,500	SH	DFND	18	0	172,500	0
NEUSTAR INC	CL A	64126X201	1,207	36,408	SH	DFND	14	9,847	26,561	0
NEVRO CORP	COM	64157F103	237	2,528	SH	DFND	14	2,528	0	0
NEW JERSEY RES	COM	646025106	3,228	81,524	SH	DFND	14	15,760	65,764	0
NEW MEDIA INVT GROUP INC	COM	64704V106	2,742	192,995	SH	DFND	14	8,805	184,190	0
NEW MEDIA INVT GROUP INC	COM	64704V106	398	28,000	SH	DFND	16	0	28,000	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	28,736	475,913	SH	DFND	14	2,800	473,113	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	3,194	52,900	SH	DFND	16	0	52,900	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	894	14,800	SH	DFND	18	0	14,800	0
NEW RESIDENTIAL INVT CORP	COM NEW	64828T201	31,369	1,847,387	SH	DFND	14	281,450	1,565,937	0
NEW RESIDENTIAL INVT CORP	COM NEW	64828T201	1,245	73,300	SH	DFND	16	0	73,300	0
NEW SR INVT GROUP INC	COM	648691103	1,808	177,223	SH	DFND	14	8,523	168,700	0
NEW YORK CMNTY BANCORP INC	COM	649445103	8,447	604,618	SH	DFND	14	83,203	521,415	0
NEW YORK MTG TR INC	COM PAR \$.02	649604501	1,023	165,780	SH	DFND	14	11,780	154,000	0
NEW YORK TIMES CO	CL A	650111107	1,162	80,711	SH	DFND	14	22,151	58,560	0
NEWELL BRANDS INC	COM	651229106	31,520	668,211	SH	DFND	14	228,314	439,897	0

NEWELL BRANDS INC	COM	651229106	51	1,086	SH	DFND	16	0	1,086	0
NEWFIELD EXPL CO	COM	651290108	139,282	3,773,557	SH	DFND	14	497,268	3,276,289	0
NEWFIELD EXPL CO	COM	651290108	1,934	52,410	SH	DFND	16	0	52,410	0
NEWLINK GENETICS CORP	COM	651511107	443	18,394	SH	DFND	14	2,094	16,300	0
NEWMARKET CORP	COM	651587107	3,634	8,017	SH	DFND	14	1,316	6,701	0
NEWMONT MINING CORP	COM	651639106	33,716	1,022,933	SH	DFND	14	247,689	775,244	0
NEWMONT MINING CORP	COM	651639106	37	1,125	SH	DFND	16	0	1,125	0
NEWMONT MINING CORP	COM	651639106	1,055	32,000	SH	DFND	18	0	32,000	0
NEWPARK RES INC	COM PAR \$.01NEW	651718504	1,163	143,629	SH	DFND	14	13,259	130,370	0
NEWS CORP NEW	CL A	65249B109	7,409	569,904	SH	DFND	14	185,246	384,658	0
NEWS CORP NEW	CL A	65249B109	10	777	SH	DFND	16	0	777	0
NEWS CORP NEW	CL B	65249B208	1,955	144,812	SH	DFND	14	42,500	102,312	0
NEWS CORP NEW	CL B	65249B208	3	200	SH	DFND	16	0	200	0
NEWSTAR FINANCIAL INC	COM	65251F105	103	9,704	SH	DFND	14	3,004	6,700	0
NEWSTAR FINANCIAL INC	COM	65251F105	110	10,400	SH	DFND	16	0	10,400	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	637	9,087	SH	DFND	14	9,087	0	0
NEXTERA ENERGY INC	COM	65339F101	86,224	671,684	SH	DFND	14	222,129	449,555	0
NEXTERA ENERGY INC	COM	65339F101	131	1,020	SH	DFND	16	0	1,020	0
NEXTERA ENERGY INC	COM	65339F101	655	5,100	SH	DFND	18	0	5,100	0
NEXPOINT RESIDENTIAL TR INC	COM	65341D102	2,544	105,300	SH	DFND	14	50,850	54,450	0
NEXPOINT RESIDENTIAL TR INC	COM	65341D102	486	20,100	SH	DFND	16	0	20,100	0
NIKE INC	CL B	654106103	444	7,975	SH	DFND	10	7,975	0	0
NIKE INC	CL B	654106103	102,794	1,844,507	SH	DFND	14	626,370	1,218,137	0
NIKE INC	CL B	654106103	162	2,900	SH	DFND	16	0	2,900	0
NIKE INC	CL B	654106103	273	4,900	SH	DFND	18	0	4,900	0
NISOURCE INC	COM	65473P105	41,084	1,726,943	SH	DFND	14	446,557	1,280,386	0
NISOURCE INC	COM	65473P105	15	650	SH	DFND	16	0	650	0
NOBLE ENERGY INC	COM	655044105	32,299	940,565	SH	DFND	14	226,951	713,614	0
NOBLE ENERGY INC	COM	655044105	1,126	32,800	SH	DFND	16	0	32,800	0
NOBLE ENERGY INC	COM	655044105	786	22,900	SH	DFND	18	0	22,900	0
NORDSON CORP	COM	655663102	31,052	252,784	SH	DFND	14	61,965	190,819	0
NORDSON CORP	COM	655663102	181	1,470	SH	DFND	16	0	1,470	0
NORDSON CORP	COM	655663102	612	4,980	SH	DFND	18	0	4,980	0
NORDSTROM INC	COM	655664100	10,955	235,234	SH	DFND	14	60,440	174,794	0
NORDSTROM INC	COM	655664100	13	280	SH	DFND	16	0	280	0
NORFOLK SOUTHERN CORP	COM	655844108	70,897	633,178	SH	DFND	14	211,058	422,120	0
NORFOLK SOUTHERN CORP	COM	655844108	72	640	SH	DFND	16	0	640	0
NORFOLK SOUTHERN CORP	COM	655844108	269	2,400	SH	DFND	18	0	2,400	0
NORTHERN OIL & GAS INC NEV	COM	665531109	193	74,229	SH	DFND	14	8,449	65,780	0
NORTHERN TR CORP	COM	665859104	25,861	298,691	SH	DFND	14	102,556	196,135	0
NORTHERN TR CORP	COM	665859104	40	460	SH	DFND	16	0	460	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	123	6,819	SH	DFND	10	6,819	0	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	1,378	76,479	SH	DFND	14	7,049	69,430	0
NORTHROP GRUMMAN CORP	COM	666807102	1,092	4,590	SH	DFND	10	4,590	0	0
NORTHROP GRUMMAN CORP	COM	666807102	170,425	716,553	SH	DFND	14	163,850	552,703	0
NORTHROP GRUMMAN CORP	COM	666807102	1,379	5,796	SH	DFND	16	0	5,796	0

NORTHSTAR REALTY EUROPE CORP	COM	66706L101	1,122	96,801	SH	DFND	14	6,901	89,900	0
NORTHWEST BANCSHARES INC MD	COM	667340103	2,935	174,288	SH	DFND	14	17,098	157,190	0
NORTHWEST NAT GAS CO	COM	667655104	2,935	49,669	SH	DFND	14	5,230	44,439	0
NORTHWESTERN CORP	COM NEW	668074305	929	15,827	SH	DFND	10	15,827	0	0
NORTHWESTERN CORP	COM NEW	668074305	14,854	253,051	SH	DFND	14	43,541	209,510	0
NORTHWESTERN CORP	COM NEW	668074305	552	9,400	SH	DFND	16	0	9,400	0
NOVAVAX INC	COM	670002104	38	29,623	SH	DFND	14	29,623	0	0
NOVANTA INC	COM	67000B104	91	3,439	SH	DFND	14	3,439	0	0
NOVANTA INC	COM	67000B104	157	5,900	SH	DFND	16	0	5,900	0
NOW INC	COM	67011P100	1,196	70,547	SH	DFND	14	18,851	51,696	0
NU SKIN ENTERPRISES INC	CL A	67018T105	422	7,600	SH	DFND	10	7,600	0	0
NU SKIN ENTERPRISES INC	CL A	67018T105	1,726	31,079	SH	DFND	14	7,257	23,822	0
NU SKIN ENTERPRISES INC	CL A	67018T105	233	4,200	SH	DFND	18	0	4,200	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	224	12,920	SH	DFND	10	12,920	0	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	3,522	203,480	SH	DFND	14	16,080	187,400	0
NUCOR CORP	COM	670346105	109,051	1,826,036	SH	DFND	14	359,511	1,466,525	0
NUCOR CORP	COM	670346105	1,190	19,925	SH	DFND	16	0	19,925	0
NUCOR CORP	COM	670346105	1,254	21,000	SH	DFND	18	0	21,000	0
NVIDIA CORP	COM	67066G104	88,602	813,381	SH	DFND	14	271,940	541,441	0
NVIDIA CORP	COM	67066G104	144	1,326	SH	DFND	16	0	1,326	0
NUTRI SYS INC NEW	COM	67069D108	40,634	732,147	SH	DFND	14	192,959	539,188	0
NUTRI SYS INC NEW	COM	67069D108	993	17,900	SH	DFND	16	0	17,900	0
NUVASIVE INC	COM	670704105	2,512	33,631	SH	DFND	14	9,211	24,420	0
NUVASIVE INC	COM	670704105	6,938	92,900	SH	DFND	18	0	92,900	0
NXSTAGE MEDICAL INC	COM	67072V103	1,752	65,316	SH	DFND	14	7,016	58,300	0
NXSTAGE MEDICAL INC	COM	67072V103	2,915	108,656	SH	DFND	18	0	108,656	0
OGE ENERGY CORP	COM	670837103	5,691	162,686	SH	DFND	14	27,410	135,276	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	35,129	130,183	SH	DFND	14	44,560	85,623	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	59	220	SH	DFND	16	0	220	0
OFG BANCORP	COM	67103X102	3,507	297,194	SH	DFND	14	91,274	205,920	0
OSI SYSTEMS INC	COM	671044105	2,309	31,639	SH	DFND	14	3,289	28,350	0
OASIS PETE INC NEW	COM	674215108	9,441	662,093	SH	DFND	14	23,093	639,000	0
OCCIDENTAL PETE CORP DEL	COM	674599105	78,145	1,233,352	SH	DFND	14	381,521	851,831	0
OCCIDENTAL PETE CORP DEL	COM	674599105	105	1,660	SH	DFND	16	0	1,660	0
OCCIDENTAL PETE CORP DEL	COM	674599105	1,514	23,900	SH	DFND	18	0	23,900	0
OCEANEERING INTL INC	COM	675232102	1,616	59,666	SH	DFND	14	12,572	47,094	0
OCLARO INC	COM NEW	67555N206	114	11,640	SH	DFND	14	11,640	0	0
OCWEN FINL CORP	COM NEW	675746309	64	11,611	SH	DFND	14	11,611	0	0
OFFICE DEPOT INC	COM	676220106	27,028	5,793,720	SH	DFND	14	1,270,715	4,523,005	0
OFFICE DEPOT INC	COM	676220106	60	12,900	SH	DFND	16	0	12,900	0
OIL STS INTL INC	COM	678026105	1,131	34,114	SH	DFND	14	9,418	24,696	0
OLD DOMINION FGHT LINES INC	COM	679580100	4,170	48,732	SH	DFND	14	9,837	38,895	0
OLD NATL BANCORP IND	COM	680033107	15,969	920,396	SH	DFND	14	23,586	896,810	0
OLD REP INTL CORP	COM	680223104	46,530	2,271,986	SH	DFND	14	385,357	1,886,629	0
OLD REP INTL CORP	COM	680223104	317	15,500	SH	DFND	16	0	15,500	0

OLD SECOND BANCORP INC ILL	COM	680277100	68	6,040	SH	DFND	14	1,940	4,100	0
OLD SECOND BANCORP INC ILL	COM	680277100	113	10,000	SH	DFND	16	0	10,000	0
OLIN CORP	COM PAR \$1	680665205	33,439	1,017,322	SH	DFND	14	258,279	759,043	0
OLIN CORP	COM PAR \$1	680665205	316	9,600	SH	DFND	16	0	9,600	0
OLLIES BARGAIN OUTLT HLDGS I	COM	681116109	2,660	79,390	SH	DFND	14	5,320	74,070	0
OLYMPIC STEEL INC	COM	68162K106	117	6,319	SH	DFND	10	6,319	0	0
OLYMPIC STEEL INC	COM	68162K106	488	26,270	SH	DFND	14	1,770	24,500	0
OMNICOM GROUP INC	COM	681919106	28,449	330,000	SH	DFND	14	112,210	217,790	0
OMNICOM GROUP INC	COM	681919106	45	520	SH	DFND	16	0	520	0
OMEGA HEALTHCARE INVS INC	COM	681936100	34,341	1,040,943	SH	DFND	14	126,588	914,355	0
OMEGA HEALTHCARE INVS INC	COM	681936100	46	1,400	SH	DFND	16	0	1,400	0
OMEGA HEALTHCARE INVS INC	COM	681936100	15,159	459,506	SH	DFND	3	64,092	395,414	0
OMEGA PROTEIN CORP	COM	68210P107	1,691	84,320	SH	DFND	14	25,900	58,420	0
OMEGA PROTEIN CORP	COM	68210P107	68	3,400	SH	DFND	16	0	3,400	0
OMNICELL INC	COM	68213N109	2,586	63,615	SH	DFND	14	6,381	57,234	0
ON ASSIGNMENT INC	COM	682159108	5,541	114,187	SH	DFND	14	34,283	79,904	0
ON SEMICONDUCTOR CORP	COM	682189105	3,802	245,474	SH	DFND	14	24,574	220,900	0
ONE GAS INC	COM	68235P108	8,881	131,382	SH	DFND	14	31,880	99,502	0
ONE GAS INC	COM	68235P108	662	9,800	SH	DFND	16	0	9,800	0
FLWS/I-800 FLOWERS	CL A	68243Q106	2,750	269,575	SH	DFND	14	79,375	190,200	0
FLWS/I-800 FLOWERS	CL A	68243Q106	60	5,900	SH	DFND	16	0	5,900	0
ONEOK INC NEW	COM	682680103	50,651	913,625	SH	DFND	14	251,574	662,051	0
ONEOK INC NEW	COM	682680103	672	12,120	SH	DFND	16	0	12,120	0
ONEOK INC NEW	COM	682680103	471	8,500	SH	DFND	18	0	8,500	0
OPKO HEALTH INC	COM	68375N103	185	23,111	SH	DFND	14	23,111	0	0
ORACLE CORP	COM	68389X105	402,659	9,026,194	SH	DFND	14	2,172,705	6,853,489	0
ORACLE CORP	COM	68389X105	2,750	61,649	SH	DFND	16	0	61,649	0
OPUS BK IRVINE CALIF	COM	684000102	144	7,127	SH	DFND	10	7,127	0	0
OPUS BK IRVINE CALIF	COM	684000102	2,786	138,280	SH	DFND	14	30,960	107,320	0
ORASURE TECHNOLOGIES INC	COM	68554V108	6,902	533,767	SH	DFND	14	187,442	346,325	0
ORASURE TECHNOLOGIES INC	COM	68554V108	376	29,100	SH	DFND	16	0	29,100	0
ORBCOMM INC	COM	68555P100	682	71,400	SH	DFND	10	71,400	0	0
ORBCOMM INC	COM	68555P100	60	6,246	SH	DFND	14	6,246	0	0
ORBITAL ATK INC	COM	68557N103	3,783	38,606	SH	DFND	14	8,150	30,456	0
ORION ENERGY SYSTEMS INC	COM	686275108	184	92,700	SH	DFND	10	92,700	0	0
ORION GROUP HOLDINGS INC	COM	68628V308	351	46,958	SH	DFND	14	5,038	41,920	0
ORITANI FINL CORP DEL	COM	68633D103	43	2,543	SH	DFND	10	2,543	0	0
ORITANI FINL CORP DEL	COM	68633D103	3,944	232,012	SH	DFND	14	6,680	225,332	0
ORMAT TECHNOLOGIES INC	COM	686688102	319	5,587	SH	DFND	14	5,587	0	0
ORMAT TECHNOLOGIES INC	COM	686688102	331	5,800	SH	DFND	18	0	5,800	0
OSHKOSH CORP	COM	688239201	60,264	878,605	SH	DFND	14	148,382	730,223	0
OSHKOSH CORP	COM	688239201	816	11,900	SH	DFND	16	0	11,900	0
OUTFRONT MEDIA INC	COM	69007J106	27,591	1,039,226	SH	DFND	14	231,086	808,140	0
OUTFRONT MEDIA INC	COM	69007J106	404	15,200	SH	DFND	16	0	15,200	0
OVERSTOCK COM INC DEL	COM	690370101	69	4,019	SH	DFND	10	4,019	0	0
OVERSTOCK COM INC DEL	COM	690370101	113	6,544	SH	DFND	14	1,544	5,000	0

OWENS & MINOR INC NEW	COM	690732102	730	21,109	SH	DFND	10	21,109	0	0
OWENS & MINOR INC NEW	COM	690732102	1,416	40,915	SH	DFND	14	11,559	29,356	0
OWENS CORNING NEW	COM	690742101	14,920	243,111	SH	DFND	14	19,711	223,400	0
OWENS ILL INC	COM NEW	690768403	76,404	3,748,981	SH	DFND	14	338,101	3,410,880	0
OWENS ILL INC	COM NEW	690768403	565	27,700	SH	DFND	16	0	27,700	0
OXFORD INDS INC	COM	691497309	2,497	43,611	SH	DFND	14	20,419	23,192	0
PBF ENERGY INC	CL A	69318G106	321	14,470	SH	DFND	14	5,270	9,200	0
PC CONNECTION INC	COM	69318J100	2,901	97,394	SH	DFND	14	33,194	64,200	0
PC CONNECTION INC	COM	69318J100	101	3,400	SH	DFND	16	0	3,400	0
PC-TEL INC	COM	69325Q105	366	51,400	SH	DFND	10	51,400	0	0
PC-TEL INC	COM	69325Q105	10	1,400	SH	DFND	14	1,400	0	0
PDC ENERGY INC	COM	69327R101	6,013	96,434	SH	DFND	14	9,760	86,674	0
PDL BIOPHARMA INC	COM	69329Y104	1,929	849,754	SH	DFND	14	173,454	676,300	0
PDL BIOPHARMA INC	COM	69329Y104	67	29,500	SH	DFND	16	0	29,500	0
PG&E CORP	COM	69331C108	1,179	17,770	SH	DFND	10	17,770	0	0
PG&E CORP	COM	69331C108	51,107	770,155	SH	DFND	14	240,908	529,247	0
PG&E CORP	COM	69331C108	76	1,140	SH	DFND	16	0	1,140	0
PG&E CORP	COM	69331C108	657	9,900	SH	DFND	18	0	9,900	0
PHI INC	COM NON VTG	69336T205	386	32,225	SH	DFND	14	1,410	30,815	0
PHI INC	COM NON VTG	69336T205	41	3,400	SH	DFND	16	0	3,400	0
PGT INNOVATIONS INC	COM	69336V101	893	83,040	SH	DFND	14	7,600	75,440	0
PJT PARTNERS INC	COM CL A	69343T107	847	24,150	SH	DFND	14	7,950	16,200	0
PJT PARTNERS INC	COM CL A	69343T107	77	2,200	SH	DFND	16	0	2,200	0
PNC FINL SVCS GROUP INC	COM	693475105	225	1,875	SH	DFND	10	1,875	0	0
PNC FINL SVCS GROUP INC	COM	693475105	243,346	2,023,834	SH	DFND	14	441,086	1,582,748	0
PNC FINL SVCS GROUP INC	COM	693475105	1,860	15,465	SH	DFND	16	0	15,465	0
PNM RES INC	COM	69349H107	1,979	53,481	SH	DFND	14	15,184	38,297	0
PPG INDS INC	COM	693506107	38,537	366,735	SH	DFND	14	123,494	243,241	0
PPG INDS INC	COM	693506107	60	570	SH	DFND	16	0	570	0
PPG INDS INC	COM	693506107	715	6,800	SH	DFND	18	0	6,800	0
PPL CORP	COM	69351T106	560	14,970	SH	DFND	10	14,970	0	0
PPL CORP	COM	69351T106	169,909	4,544,240	SH	DFND	14	766,333	3,777,907	0
PPL CORP	COM	69351T106	1,370	36,650	SH	DFND	16	0	36,650	0
PRA HEALTH SCIENCES INC	COM	69354M108	297	4,550	SH	DFND	10	4,550	0	0
PRA HEALTH SCIENCES INC	COM	69354M108	20,279	310,880	SH	DFND	14	69,430	241,450	0
PRA HEALTH SCIENCES INC	COM	69354M108	861	13,200	SH	DFND	16	0	13,200	0
PRA GROUP INC	COM	69354N106	3,832	115,599	SH	DFND	14	8,397	107,202	0
PS BUSINESS PKS INC CALIF	COM	69360J107	315	2,741	SH	DFND	10	2,741	0	0
PS BUSINESS PKS INC CALIF	COM	69360J107	4,041	35,209	SH	DFND	14	4,087	31,122	0
PVH CORP	COM	693656100	592	5,720	SH	DFND	10	5,720	0	0
PVH CORP	COM	693656100	44,809	433,061	SH	DFND	14	83,544	349,517	0
PVH CORP	COM	693656100	18	170	SH	DFND	16	0	170	0
PTC INC	COM	69370C100	3,808	72,473	SH	DFND	14	16,112	56,361	0
PACCAR INC	COM	693718108	52,028	774,223	SH	DFND	14	194,259	579,964	0
PACCAR INC	COM	693718108	55	820	SH	DFND	16	0	820	0
PACIFIC ETHANOL INC	COM PAR \$.001	69423U305	1,841	268,823	SH	DFND	14	84,823	184,000	0
PACIFIC ETHANOL INC	COM PAR \$.001	69423U305	486	70,900	SH	DFND	16	0	70,900	0
PACKAGING CORP AMER	COM	695156109	41,008	447,585	SH	DFND	14	90,442	357,143	0
PACKAGING CORP AMER	COM	695156109	220	2,400	SH	DFND	16	0	2,400	0

PACWEST BANCORP DEL	COM	695263103	9,679	181,724	SH	DFND	14	16,166	165,558	0
PALO ALTO NETWORKS INC	COM	697435105	588	5,220	SH	DFND	14	5,110	110	0
PANERA BREAD CO	CL A	69840W108	32,091	122,544	SH	DFND	14	19,715	102,829	0
PANERA BREAD CO	CL A	69840W108	152	580	SH	DFND	16	0	580	0
PAPA JOHNS INTL INC	COM	698813102	852	10,645	SH	DFND	10	10,645	0	0
PAPA JOHNS INTL INC	COM	698813102	7,792	97,352	SH	DFND	14	59,514	37,838	0
PAPA JOHNS INTL INC	COM	698813102	320	4,000	SH	DFND	16	0	4,000	0
PAR PACIFIC HOLDINGS INC	COM NEW	69888T207	491	29,760	SH	DFND	14	1,860	27,900	0
PARAMOUNT GROUP INC	COM	69924R108	550	33,900	SH	DFND	14	12,300	21,600	0
PAREXEL INTL CORP	COM	699462107	248	3,936	SH	DFND	10	3,936	0	0
PAREXEL INTL CORP	COM	699462107	2,172	34,413	SH	DFND	14	9,898	24,515	0
PAREXEL INTL CORP	COM	699462107	252	4,000	SH	DFND	18	0	4,000	0
PARK ELECTROCHEMICAL CORP	COM	700416209	583	32,657	SH	DFND	14	3,565	29,092	0
PARK HOTELS RESORTS INC	COM	700517105	87	3,407	SH	DFND	14	3,407	0	0
PARK HOTELS RESORTS INC	COM	700517105	35,857	1,396,853	SH	DFND	3	194,453	1,202,400	0
PARKER DRILLING CO	COM	701081101	19	11,137	SH	DFND	14	11,137	0	0
PARKER HANNIFIN CORP	COM	701094104	858	5,350	SH	DFND	10	5,350	0	0
PARKER HANNIFIN CORP	COM	701094104	31,557	196,838	SH	DFND	14	63,693	133,145	0
PARKER HANNIFIN CORP	COM	701094104	658	4,102	SH	DFND	16	0	4,102	0
PARKWAY INC	COM	70156Q107	536	26,959	SH	DFND	10	26,959	0	0
PARKWAY INC	COM	70156Q107	1,663	83,609	SH	DFND	14	8,324	75,285	0
PARSLEY ENERGY INC	CL A	701877102	357	10,970	SH	DFND	14	10,870	100	0
PARTY CITY HOLDCO INC	COM	702149105	815	57,980	SH	DFND	14	3,080	54,900	0
PATRICK INDS INC	COM	703343103	636	8,973	SH	DFND	10	8,973	0	0
PATRICK INDS INC	COM	703343103	9,865	139,140	SH	DFND	14	40,320	98,820	0
PATTERSON COMPANIES INC	COM	703395103	5,169	114,275	SH	DFND	14	38,603	75,672	0
PATTERSON COMPANIES INC	COM	703395103	8	175	SH	DFND	16	0	175	0
PATTERSON UTI ENERGY INC	COM	703481101	324	13,330	SH	DFND	10	13,330	0	0
PATTERSON UTI ENERGY INC	COM	703481101	2,473	101,889	SH	DFND	14	21,945	79,944	0
PAYCHEX INC	COM	704326107	26,505	450,006	SH	DFND	14	159,098	290,908	0
PAYCHEX INC	COM	704326107	40	675	SH	DFND	16	0	675	0
PAYCOM SOFTWARE INC	COM	70432V102	4,385	76,250	SH	DFND	14	6,250	70,000	0
PAYCOM SOFTWARE INC	COM	70432V102	63	1,100	SH	DFND	16	0	1,100	0
PAYPAL HLDGS INC	COM	70450Y103	469	10,900	SH	DFND	10	10,900	0	0
PAYPAL HLDGS INC	COM	70450Y103	66,834	1,553,565	SH	DFND	14	533,173	1,020,392	0
PAYPAL HLDGS INC	COM	70450Y103	104	2,425	SH	DFND	16	0	2,425	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1,648	55,709	SH	DFND	14	2,030	53,679	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	92	3,100	SH	DFND	16	0	3,100	0
PEBBLEBROOK HOTEL TR	COM	70509V100	288	9,858	SH	DFND	14	9,858	0	0
PENDRELL CORP	CL A NEW	70686R302	364	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	9,142	496,054	SH	DFND	14	14,664	481,390	0
PENNEY J C INC	COM	708160106	1,167	189,502	SH	DFND	14	41,263	148,239	0
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1,813	119,776	SH	DFND	14	12,816	106,960	0
PENNYMAC MTG INVT TR	COM	70931T103	6,056	341,180	SH	DFND	14	147,780	193,400	0
PENNYMAC MTG INVT TR	COM	70931T103	169	9,500	SH	DFND	16	0	9,500	0
PENNYMAC FINL SVCS INC	CL A	70932B101	698	40,925	SH	DFND	14	1,010	39,915	0

PENSKE AUTOMOTIVE GRP INC	COM	70959W103	22,645	483,768	SH	DFND	14	32,404	451,364	0
PEOPLES BANCORP INC	COM	709789101	253	8,004	SH	DFND	14	1,504	6,500	0
PEOPLES BANCORP INC	COM	709789101	180	5,700	SH	DFND	16	0	5,700	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	9,512	522,662	SH	DFND	14	149,841	372,821	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	12	660	SH	DFND	16	0	660	0
PEPSICO INC	COM	713448108	484	4,330	SH	DFND	10	4,330	0	0
PEPSICO INC	COM	713448108	476,761	4,262,118	SH	DFND	14	1,013,460	3,248,658	0
PEPSICO INC	COM	713448108	2,991	26,739	SH	DFND	16	0	26,739	0
PEPSICO INC	COM	713448108	632	5,650	SH	DFND	18	0	5,650	0
PERFICIENT INC	COM	71375U101	1,058	60,918	SH	DFND	14	6,230	54,688	0
PERFORMANCE FOOD GROUP CO	COM	71377A103	703	29,530	SH	DFND	14	3,430	26,100	0
PERKINELMER INC	COM	714046109	8,789	151,373	SH	DFND	14	51,229	100,144	0
PERKINELMER INC	COM	714046109	12	200	SH	DFND	16	0	200	0
PETMED EXPRESS INC	COM	716382106	705	34,984	SH	DFND	14	3,451	31,533	0
PFIZER INC	COM	717081103	2,835	82,870	SH	DFND	10	82,870	0	0
PFIZER INC	COM	717081103	398,916	11,660,813	SH	DFND	14	3,317,869	8,342,944	0
PFIZER INC	COM	717081103	2,527	73,873	SH	DFND	16	0	73,873	0
PFIZER INC	COM	717081103	17,297	505,600	SH	DFND	18	0	505,600	0
PHARMERICA CORP	COM	71714F104	609	26,034	SH	DFND	10	26,034	0	0
PHARMERICA CORP	COM	71714F104	1,939	82,859	SH	DFND	14	35,436	47,423	0
PHARMATHENE INC	COM	71714G102	24	30,120	SH	DFND	14	4,920	25,200	0
PHIBRO ANIMAL HEALTH CORP	CL A COM	71742Q106	1,339	47,640	SH	DFND	14	2,950	44,690	0
PHILIP MORRIS INTL INC	COM	718172109	252,067	2,232,658	SH	DFND	14	756,231	1,476,427	0
PHILIP MORRIS INTL INC	COM	718172109	618	5,475	SH	DFND	16	0	5,475	0
PHILIP MORRIS INTL INC	COM	718172109	655	5,800	SH	DFND	18	0	5,800	0
PHILLIPS 66	COM	718546104	119,245	1,505,239	SH	DFND	14	264,770	1,240,469	0
PHILLIPS 66	COM	718546104	491	6,196	SH	DFND	16	0	6,196	0
PHILLIPS 66	COM	718546104	1,014	12,800	SH	DFND	18	0	12,800	0
PHOTRONICS INC	COM	719405102	1,362	127,261	SH	DFND	14	6,761	120,500	0
PHYSICIANS RLTY TR	COM	71943U104	298	15,000	SH	DFND	14	15,000	0	0
PHYSICIANS RLTY TR	COM	71943U104	39,945	2,010,331	SH	DFND	3	291,553	1,718,778	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	425	19,896	SH	DFND	10	19,896	0	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	9,284	434,237	SH	DFND	14	56,037	378,200	0
PIER 1 IMPORTS INC	COM	720279108	2,093	292,387	SH	DFND	14	25,587	266,800	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	394	17,530	SH	DFND	10	17,530	0	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	6,899	306,545	SH	DFND	14	28,345	278,200	0
PIMCO ETF TR	TTL RTN ACTV ET	72201R775	3,318	31,500	SH	DFND	18	0	31,500	0
PINNACLE FINL PARTNERS INC	COM	72346Q104	5,378	80,928	SH	DFND	14	8,327	72,601	0
PINNACLE WEST CAP CORP	COM	723484101	12,980	155,667	SH	DFND	14	52,543	103,124	0
PINNACLE WEST CAP CORP	COM	723484101	19	225	SH	DFND	16	0	225	0
PINNACLE FOODS INC DEL	COM	72348P104	341	5,890	SH	DFND	14	5,890	0	0
PINNACLE FOODS INC DEL	COM	72348P104	216	3,730	SH	DFND	18	0	3,730	0
PINNACLE ENTMT INC NEW	COM	72348Y105	772	39,567	SH	DFND	14	39,567	0	0
PIONEER ENERGY SVCS CORP	COM	723664108	159	39,777	SH	DFND	10	39,777	0	0

PIONEER ENERGY SVCS CORP	COM	723664108	517	129,329	SH	DFND	14	11,193	118,136	0
PIONEER NAT RES CO	COM	723787107	43,946	235,979	SH	DFND	14	81,002	154,977	0
PIONEER NAT RES CO	COM	723787107	72	385	SH	DFND	16	0	385	0
PIONEER NAT RES CO	COM	723787107	1,266	6,800	SH	DFND	18	0	6,800	0
PIPER JAFFRAY COS	COM	724078100	533	8,347	SH	DFND	10	8,347	0	0
PIPER JAFFRAY COS	COM	724078100	9,880	154,737	SH	DFND	14	2,611	152,126	0
PITNEY BOWES INC	COM	724479100	643	49,016	SH	DFND	10	49,016	0	0
PITNEY BOWES INC	COM	724479100	3,728	284,390	SH	DFND	14	43,770	240,620	0
PLANTRONICS INC NEW	COM	727493108	24,058	444,620	SH	DFND	14	114,675	329,945	0
PLANTRONICS INC NEW	COM	727493108	1,190	22,000	SH	DFND	16	0	22,000	0
PLEXUS CORP	COM	729132100	3,369	58,295	SH	DFND	14	5,999	52,296	0
PLUG POWER INC	COM NEW	72919P202	20	14,420	SH	DFND	14	14,420	0	0
PLY GEM HLDGS INC	COM	72941W100	477	24,210	SH	DFND	14	2,410	21,800	0
POLARIS INDS INC	COM	731068102	4,169	49,755	SH	DFND	14	8,394	41,361	0
POLYONE CORP	COM	73179P106	18,339	537,963	SH	DFND	14	169,966	367,997	0
POLYONE CORP	COM	73179P106	112	3,300	SH	DFND	16	0	3,300	0
POLYONE CORP	COM	73179P106	361	10,600	SH	DFND	18	0	10,600	0
POOL CORPORATION	COM	73278L105	30,567	256,158	SH	DFND	14	49,662	206,496	0
POOL CORPORATION	COM	73278L105	175	1,470	SH	DFND	16	0	1,470	0
POPULAR INC	COM NEW	733174700	16,014	393,165	SH	DFND	14	85,115	308,050	0
POPULAR INC	COM NEW	733174700	481	11,800	SH	DFND	16	0	11,800	0
PORTLAND GEN ELEC CO	COM NEW	736508847	474	10,669	SH	DFND	14	9,669	1,000	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	198	5,040	SH	DFND	14	5,040	0	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	5,906	150,700	SH	DFND	18	0	150,700	0
POST HLDGS INC	COM	737446104	4,814	55,008	SH	DFND	14	12,980	42,028	0
POTBELLY CORP	COM	73754Y100	639	46,000	SH	DFND	14	15,200	30,800	0
POTBELLY CORP	COM	73754Y100	44	3,200	SH	DFND	16	0	3,200	0
POTLATCH CORP NEW	COM	737630103	1,336	29,232	SH	DFND	14	7,603	21,629	0
POWELL INDS INC	COM	739128106	510	14,797	SH	DFND	14	1,525	13,272	0
POWER INTEGRATIONS INC	COM	739276103	5,141	78,183	SH	DFND	14	10,453	67,730	0
POWER INTEGRATIONS INC	COM	739276103	72	1,100	SH	DFND	16	0	1,100	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	2,978	130,500	SH	DFND	14	0	130,500	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	3,802	166,600	SH	DFND	16	0	166,600	0
POWERSHS DB MULTI SECT COMM	PS DB AGRICUL F	73936B408	613	31,000	SH	DFND	18	0	31,000	0
POWERSHARES ETF TRUST II	SENIOR LN PORT	73936Q769	601	25,851	SH	DFND	18	0	25,851	0
POWERSHARES ETF TR II	PFD PORTFOLIO	73936T565	9,714	655,488	SH	DFND	14	0	655,488	0
PRAXAIR INC	COM	74005P104	48,207	406,465	SH	DFND	14	134,641	271,824	0
PRAXAIR INC	COM	74005P104	75	630	SH	DFND	16	0	630	0
PRAXAIR INC	COM	74005P104	676	5,700	SH	DFND	18	0	5,700	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	1,567	29,210	SH	DFND	14	12,110	17,100	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	209	3,900	SH	DFND	16	0	3,900	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	16,959	305,235	SH	DFND	14	90,845	214,390	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	911	16,400	SH	DFND	16	0	16,400	0
PRICE T ROWE GROUP INC	COM	74144T108	26,753	392,558	SH	DFND	14	118,388	274,170	0
PRICE T ROWE GROUP INC	COM	74144T108	35	517	SH	DFND	16	0	517	0
PRICELINE GRP INC	COM NEW	741503403	676	380	SH	DFND	10	380	0	0

PRICELINE GRP INC	COM NEW	741503403	122,241	68,676	SH	DFND	14	23,695	44,981	0
PRICELINE GRP INC	COM NEW	741503403	206	116	SH	DFND	16	0	116	0
PRICELINE GRP INC	COM NEW	741503403	392	220	SH	DFND	18	0	220	0
PRICESMART INC	COM	741511109	310	3,362	SH	DFND	14	2,362	1,000	0
PRIMERICA INC	COM	74164M108	2,634	32,041	SH	DFND	14	10,071	21,970	0
PRINCIPAL FINL GROUP INC	COM	74251V102	59,368	940,712	SH	DFND	14	165,875	774,837	0
PRINCIPAL FINL GROUP INC	COM	74251V102	547	8,675	SH	DFND	16	0	8,675	0
PROASSURANCE CORP	COM	74267C106	6,135	101,820	SH	DFND	14	7,256	94,564	0
PROCTER AND GAMBLE CO	COM	742718109	644	7,165	SH	DFND	10	7,165	0	0
PROCTER AND GAMBLE CO	COM	742718109	498,743	5,550,835	SH	DFND	14	1,434,537	4,116,298	0
PROCTER AND GAMBLE CO	COM	742718109	1,449	16,132	SH	DFND	16	0	16,132	0
PROCTER AND GAMBLE CO	COM	742718109	854	9,500	SH	DFND	18	0	9,500	0
PRIVATEBANCORP INC	COM	742962103	3,191	53,743	SH	DFND	14	15,205	38,538	0
PROGENICS PHARMACEUTICALS IN	COM	743187106	1,208	127,972	SH	DFND	14	10,942	117,030	0
PROGRESS SOFTWARE CORP	COM	743312100	6,996	240,833	SH	DFND	14	21,727	219,106	0
PROGRESSIVE CORP OHIO	COM	743315103	51,520	1,314,950	SH	DFND	14	307,896	1,007,054	0
PROGRESSIVE CORP OHIO	COM	743315103	50	1,275	SH	DFND	16	0	1,275	0
PROLOGIS INC	COM	74340W103	75,396	1,453,284	SH	DFND	14	302,974	1,150,310	0
PROLOGIS INC	COM	74340W103	367	7,068	SH	DFND	16	0	7,068	0
PROLOGIS INC	COM	74340W103	47,109	908,033	SH	DFND	3	134,566	773,467	0
PROOFPOINT INC	COM	743424103	315	4,240	SH	DFND	14	4,240	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	140	15,500	SH	DFND	14	15,500	0	0
PROSPERITY BANCSHARES INC	COM	743606105	20,206	289,856	SH	DFND	14	34,131	255,725	0
PROSPERITY BANCSHARES INC	COM	743606105	70	1,000	SH	DFND	16	0	1,000	0
PROTO LABS INC	COM	743713109	2,121	41,510	SH	DFND	14	3,570	37,940	0
PROVIDENCE SVC CORP	COM	743815102	4,263	95,927	SH	DFND	14	24,257	71,670	0
PROVIDENCE SVC CORP	COM	743815102	573	12,900	SH	DFND	16	0	12,900	0
PROVIDENT FINL SVCS INC	COM	74386T105	9,891	382,635	SH	DFND	14	23,625	359,010	0
PRUDENTIAL FINL INC	COM	744320102	68,852	645,409	SH	DFND	14	242,983	402,426	0
PRUDENTIAL FINL INC	COM	744320102	1,999	18,740	SH	DFND	16	0	18,740	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	83,092	1,873,562	SH	DFND	14	290,626	1,582,936	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	712	16,050	SH	DFND	16	0	16,050	0
PUBLIC STORAGE	COM	74460D109	46,049	210,357	SH	DFND	14	72,366	137,991	0
PUBLIC STORAGE	COM	74460D109	73	335	SH	DFND	16	0	335	0
PUBLIC STORAGE	COM	74460D109	42,699	195,054	SH	DFND	3	22,343	172,711	0
PULTE GROUP INC	COM	745867101	878	37,300	SH	DFND	10	37,300	0	0
PULTE GROUP INC	COM	745867101	21,581	916,390	SH	DFND	14	184,632	731,758	0
PULTE GROUP INC	COM	745867101	9	383	SH	DFND	16	0	383	0
QCR HOLDINGS INC	COM	74727A104	1,550	36,600	SH	DFND	14	1,500	35,100	0
QCR HOLDINGS INC	COM	74727A104	263	6,200	SH	DFND	16	0	6,200	0
QUAD / GRAPHICS INC	COM CL A	747301109	372	14,752	SH	DFND	10	14,752	0	0
QUAD / GRAPHICS INC	COM CL A	747301109	6,612	261,946	SH	DFND	14	3,275	258,671	0
QUAKER CHEM CORP	COM	747316107	3,142	23,862	SH	DFND	14	2,475	21,387	0
QEP RES INC	COM	74733V100	29,467	2,318,442	SH	DFND	14	369,760	1,948,682	0
QEP RES INC	COM	74733V100	188	14,800	SH	DFND	16	0	14,800	0
QTS RLTY TR INC	COM CL A	74736A103	207	4,240	SH	DFND	14	3,840	400	0

QORVO INC	COM	74736K101	11,950	174,301	SH	DFND	14	58,073	116,228	0
QORVO INC	COM	74736K101	21	300	SH	DFND	16	0	300	0
QUALCOMM INC	COM	747525103	296,706	5,174,502	SH	DFND	14	1,145,738	4,028,764	0
QUALCOMM INC	COM	747525103	1,898	33,100	SH	DFND	16	0	33,100	0
QUALITY CARE PPTYS INC	COM	747545101	1,118	59,275	SH	DFND	14	13,517	45,758	0
QUALITY SYS INC	COM	747582104	386	25,327	SH	DFND	10	25,327	0	0
QUALITY SYS INC	COM	747582104	1,720	112,890	SH	DFND	14	7,960	104,930	0
QUALYS INC	COM	74758T303	2,017	53,220	SH	DFND	14	5,030	48,190	0
QUANEX BUILDING PRODUCTS COR	COM	747619104	1,186	58,566	SH	DFND	14	5,517	53,049	0
QUANTA SVCS INC	COM	74762E102	7,674	206,779	SH	DFND	14	68,584	138,195	0
QUANTA SVCS INC	COM	74762E102	9	250	SH	DFND	16	0	250	0
QUEST DIAGNOSTICS INC	COM	74834L100	20,868	212,529	SH	DFND	14	65,078	147,451	0
QUEST DIAGNOSTICS INC	COM	74834L100	27	275	SH	DFND	16	0	275	0
QUINSTREET INC	COM	74874Q100	239	61,284	SH	DFND	14	6,934	54,350	0
QUINTILES IMS HOLDINGS INC	COM	74876Y101	1,508	18,721	SH	DFND	14	9,653	9,068	0
QUORUM HEALTH CORP	COM	74909E106	266	48,973	SH	DFND	14	4,963	44,010	0
RAIT FINANCIAL TRUST	COM NEW	749227609	1,163	363,366	SH	DFND	14	21,547	341,819	0
RAIT FINANCIAL TRUST	COM NEW	749227609	63	19,700	SH	DFND	16	0	19,700	0
RLI CORP	COM	749607107	4,559	75,954	SH	DFND	14	7,174	68,780	0
RLJ LODGING TR	COM	74965L101	17,817	757,860	SH	DFND	14	27,160	730,700	0
RPC INC	COM	749660106	544	29,710	SH	DFND	10	29,710	0	0
RPC INC	COM	749660106	72	3,910	SH	DFND	14	3,910	0	0
RMR GROUP INC	CL A	74967R106	2,737	55,297	SH	DFND	14	14,357	40,940	0
RMR GROUP INC	CL A	74967R106	337	6,800	SH	DFND	16	0	6,800	0
RH	COM	74967X103	3,008	65,020	SH	DFND	14	5,750	59,270	0
RPM INTL INC	COM	749685103	19,773	359,309	SH	DFND	14	59,377	299,932	0
RPM INTL INC	COM	749685103	77	1,400	SH	DFND	16	0	1,400	0
RPX CORP	COM	74972G103	235	19,554	SH	DFND	10	19,554	0	0
RPX CORP	COM	74972G103	53	4,377	SH	DFND	14	4,377	0	0
RSP PERMIAN INC	COM	74978Q105	674	16,260	SH	DFND	14	13,760	2,500	0
RSP PERMIAN INC	COM	74978Q105	108	2,600	SH	DFND	16	0	2,600	0
RADIAN GROUP INC	COM	750236101	25,730	1,432,627	SH	DFND	14	229,461	1,203,166	0
RADIAN GROUP INC	COM	750236101	934	52,000	SH	DFND	16	0	52,000	0
RADNET INC	COM	750491102	104	17,710	SH	DFND	14	3,910	13,800	0
RAMBUS INC DEL	COM	750917106	2,477	188,501	SH	DFND	14	17,151	171,350	0
RALPH LAUREN CORP	CL A	751212101	13,644	167,167	SH	DFND	14	34,581	132,586	0
RALPH LAUREN CORP	CL A	751212101	11	132	SH	DFND	16	0	132	0
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	489	34,904	SH	DFND	10	34,904	0	0
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	632	45,076	SH	DFND	14	45,076	0	0
RANGE RES CORP	COM	75281A109	7,361	252,951	SH	DFND	14	85,867	167,084	0
RANGE RES CORP	COM	75281A109	12	400	SH	DFND	16	0	400	0
RAVEN INDS INC	COM	754212108	2,755	94,824	SH	DFND	14	20,874	73,950	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	117,318	1,538,396	SH	DFND	14	250,011	1,288,385	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	1,617	21,200	SH	DFND	16	0	21,200	0
RAYONIER INC	COM	754907103	13,108	462,516	SH	DFND	14	136,449	326,067	0
RAYONIER INC	COM	754907103	96	3,400	SH	DFND	16	0	3,400	0

RAYONIER ADVANCED MATLS INC	COM	75508B104	2,919	217,063	SH	DFND	14	118,996	98,067	0
RAYTHEON CO	COM NEW	755111507	63,320	415,210	SH	DFND	14	139,692	275,518	0
RAYTHEON CO	COM NEW	755111507	97	639	SH	DFND	16	0	639	0
RBC BEARINGS INC	COM	75524B104	244	2,514	SH	DFND	14	2,514	0	0
RE MAX HLDGS INC	CL A	75524W108	1,934	32,530	SH	DFND	14	5,000	27,530	0
REALNETWORKS INC	COM NEW	75605L708	667	137,800	SH	DFND	10	137,800	0	0
REALNETWORKS INC	COM NEW	75605L708	14	2,954	SH	DFND	14	2,954	0	0
REALPAGE INC	COM	75606N109	773	22,159	SH	DFND	14	19,159	3,000	0
REALTY INCOME CORP	COM	756109104	23,712	398,324	SH	DFND	14	123,016	275,308	0
REALTY INCOME CORP	COM	756109104	38	630	SH	DFND	16	0	630	0
RED HAT INC	COM	756577102	29,205	337,626	SH	DFND	14	84,888	252,738	0
RED HAT INC	COM	756577102	31	360	SH	DFND	16	0	360	0
RED ROBIN GOURMET BURGERS IN	COM	75689M101	544	9,308	SH	DFND	10	9,308	0	0
RED ROBIN GOURMET BURGERS IN	COM	75689M101	1,302	22,267	SH	DFND	14	2,304	19,963	0
REDWOOD TR INC	COM	758075402	7,237	435,692	SH	DFND	14	7,192	428,500	0
REDWOOD TR INC	COM	758075402	355	21,400	SH	DFND	16	0	21,400	0
REGAL BELOIT CORP	COM	758750103	672	8,883	SH	DFND	10	8,883	0	0
REGAL BELOIT CORP	COM	758750103	41,236	545,085	SH	DFND	14	76,638	468,447	0
REGAL BELOIT CORP	COM	758750103	151	2,000	SH	DFND	16	0	2,000	0
REGAL ENTMT GROUP	CL A	758766109	1,856	82,181	SH	DFND	14	6,381	75,800	0
REGENCY CTRS CORP	COM	758849103	13,349	201,073	SH	DFND	14	68,937	132,136	0
REGENCY CTRS CORP	COM	758849103	20	305	SH	DFND	16	0	305	0
REGENERON PHARMACEUTICALS	COM	75886F107	41,060	105,959	SH	DFND	14	36,168	69,791	0
REGENERON PHARMACEUTICALS	COM	75886F107	66	170	SH	DFND	16	0	170	0
REGIS CORP MINN	COM	758932107	712	60,780	SH	DFND	14	6,823	53,957	0
REGIONAL MGMT CORP	COM	75902K106	135	6,953	SH	DFND	10	6,953	0	0
REGIONAL MGMT CORP	COM	75902K106	755	38,840	SH	DFND	14	1,040	37,800	0
REGIONS FINL CORP NEW	COM	7591EP100	54,507	3,751,314	SH	DFND	14	739,793	3,011,521	0
REGIONS FINL CORP NEW	COM	7591EP100	38	2,616	SH	DFND	16	0	2,616	0
REINSURANCE GROUP AMER INC	COM NEW	759351604	23,534	185,336	SH	DFND	14	14,831	170,505	0
REINSURANCE GROUP AMER INC	COM NEW	759351604	62	490	SH	DFND	16	0	490	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	50,221	627,601	SH	DFND	14	103,054	524,547	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	192	2,400	SH	DFND	16	0	2,400	0
RENASANT CORP	COM	75970E107	1,865	46,983	SH	DFND	14	4,883	42,100	0
REPLIGEN CORP	COM	759916109	239	6,776	SH	DFND	10	6,776	0	0
REPLIGEN CORP	COM	759916109	2,045	58,090	SH	DFND	14	5,810	52,280	0
RENT A CTR INC NEW	COM	76009N100	1,607	181,185	SH	DFND	14	8,907	172,278	0
REPUBLIC BANCORP KY	CL A	760281204	816	23,727	SH	DFND	14	12,577	11,150	0
REPUBLIC BANCORP KY	CL A	760281204	89	2,600	SH	DFND	16	0	2,600	0
REPUBLIC SVCS INC	COM	760759100	20,254	322,462	SH	DFND	14	109,391	213,071	0
REPUBLIC SVCS INC	COM	760759100	31	501	SH	DFND	16	0	501	0
RESMED INC	COM	761152107	6,314	87,731	SH	DFND	14	19,332	68,399	0
RESOURCE CAP CORP	COM NEW	76120W708	249	25,452	SH	DFND	14	3,602	21,850	0
RESOURCES CONNECTION INC	COM	76122Q105	1,014	60,518	SH	DFND	14	4,868	55,650	0

RETAIL OPPORTUNITY INVTs COR	COM	76131N101	3,978	189,181	SH	DFND	14	20,221	168,960	0
RETAIL PPTYS AMER INC	CL A	76131V202	221	15,300	SH	DFND	14	15,300	0	0
RETAIL PPTYS AMER INC	CL A	76131V202	62,700	4,348,140	SH	DFND	3	658,119	3,690,021	0
RETAILMENOT INC	COM SER 1	76132B106	216	26,613	SH	DFND	10	26,613	0	0
RETAILMENOT INC	COM SER 1	76132B106	2,868	354,070	SH	DFND	14	101,670	252,400	0
RETAILMENOT INC	COM SER 1	76132B106	345	42,600	SH	DFND	16	0	42,600	0
REX AMERICAN RESOURCES CORP	COM	761624105	489	5,407	SH	DFND	10	5,407	0	0
REX AMERICAN RESOURCES CORP	COM	761624105	3,104	34,301	SH	DFND	14	15,253	19,048	0
REX AMERICAN RESOURCES CORP	COM	761624105	281	3,100	SH	DFND	16	0	3,100	0
REXFORD INDL RLTY INC	COM	76169C100	148	6,560	SH	DFND	14	6,560	0	0
REXFORD INDL RLTY INC	COM	76169C100	34,533	1,533,439	SH	DFND	3	219,146	1,314,293	0
REYNOLDS AMERICAN INC	COM	761713106	59,250	940,171	SH	DFND	14	395,316	544,855	0
REYNOLDS AMERICAN INC	COM	761713106	114	1,814	SH	DFND	16	0	1,814	0
REYNOLDS AMERICAN INC	COM	761713106	189	3,000	SH	DFND	18	0	3,000	0
RICE ENERGY INC	COM	762760106	3,793	160,057	SH	DFND	14	19,057	141,000	0
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	37	11,062	SH	DFND	14	11,062	0	0
RITE AID CORP	COM	767754104	281	66,194	SH	DFND	14	64,894	1,300	0
RITE AID CORP	COM	767754104	85	20,000	SH	DFND	18	0	20,000	0
ROADRUNNER TRNSN SVCS HLDG I	COM	76973Q105	3,030	441,041	SH	DFND	14	35,051	405,990	0
ROADRUNNER TRNSN SVCS HLDG I	COM	76973Q105	272	39,600	SH	DFND	16	0	39,600	0
ROBERT HALF INTL INC	COM	770323103	8,717	178,508	SH	DFND	14	60,387	118,121	0
ROBERT HALF INTL INC	COM	770323103	12	250	SH	DFND	16	0	250	0
ROCKWELL AUTOMATION INC	COM	773903109	1,624	10,430	SH	DFND	10	10,430	0	0
ROCKWELL AUTOMATION INC	COM	773903109	33,256	213,574	SH	DFND	14	61,397	152,177	0
ROCKWELL AUTOMATION INC	COM	773903109	153	980	SH	DFND	16	0	980	0
ROCKWELL COLLINS INC	COM	774341101	17,843	183,646	SH	DFND	14	62,571	121,075	0
ROCKWELL COLLINS INC	COM	774341101	29	300	SH	DFND	16	0	300	0
ROGERS CORP	COM	775133101	2,689	31,319	SH	DFND	14	3,303	28,016	0
ROLLINS INC	COM	775711104	2,242	60,394	SH	DFND	14	14,223	46,171	0
ROPER TECHNOLOGIES INC	COM	776696106	29,653	143,606	SH	DFND	14	48,133	95,473	0
ROPER TECHNOLOGIES INC	COM	776696106	45	220	SH	DFND	16	0	220	0
ROSETTA STONE INC	COM	777780107	644	66,100	SH	DFND	10	66,100	0	0
ROSETTA STONE INC	COM	777780107	14	1,460	SH	DFND	14	1,460	0	0
ROSS STORES INC	COM	778296103	451	6,850	SH	DFND	10	6,850	0	0
ROSS STORES INC	COM	778296103	155,629	2,362,669	SH	DFND	14	456,303	1,906,366	0
ROSS STORES INC	COM	778296103	1,403	21,300	SH	DFND	16	0	21,300	0
ROYAL BANK OF CANADA	NOTE4.650% 1/	780082AD5	5,304	5,000,000	SH	DFND	3	0	0	0
ROYAL GOLD INC	COM	780287108	2,841	40,553	SH	DFND	14	9,017	31,536	0
RUBICON PROJ INC	COM	78112V102	59	10,040	SH	DFND	10	10,040	0	0
RUBICON PROJ INC	COM	78112V102	19	3,210	SH	DFND	14	3,210	0	0
RUBY TUESDAY INC	COM	781182100	285	101,474	SH	DFND	14	9,555	91,919	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	1,179	52,650	SH	DFND	14	4,798	47,852	0
RUSH ENTERPRISES INC	CL A	781846209	2,178	65,843	SH	DFND	14	8,643	57,200	0
RUTHS HOSPITALITY GROUP INC	COM	783332109	7,040	351,128	SH	DFND	14	79,785	271,343	0

RUTHS HOSPITALITY GROUP INC	COM	783332109	762	38,000	SH	DFND	16	0	38,000	0
RYDER SYS INC	COM	783549108	17,284	229,105	SH	DFND	14	40,421	188,684	0
RYDER SYS INC	COM	783549108	11	150	SH	DFND	16	0	150	0
RYERSON HLDG CORP	COM	783754104	1,695	134,510	SH	DFND	14	74,410	60,100	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	22,004	355,879	SH	DFND	14	115,969	239,910	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	1,014	16,400	SH	DFND	16	0	16,400	0
S & T BANCORP INC	COM	783859101	8,293	239,678	SH	DFND	14	14,015	225,663	0
S & T BANCORP INC	COM	783859101	215	6,200	SH	DFND	16	0	6,200	0
S&P GLOBAL INC	COM	78409V104	113,890	871,116	SH	DFND	14	218,910	652,206	0
S&P GLOBAL INC	COM	78409V104	75	575	SH	DFND	16	0	575	0
SBA COMMUNICATIONS CORP NEW	CL A	78410G104	965	8,020	SH	DFND	14	7,850	170	0
SEI INVESTMENTS CO	COM	784117103	8,531	169,136	SH	DFND	14	39,115	130,021	0
SEI INVESTMENTS CO	COM	784117103	45	900	SH	DFND	16	0	900	0
SJW GROUP	COM	784305104	4,240	87,938	SH	DFND	14	28,518	59,420	0
SJW GROUP	COM	784305104	516	10,700	SH	DFND	16	0	10,700	0
SL GREEN RLTY CORP	COM	78440X101	15,078	141,422	SH	DFND	14	48,414	93,008	0
SL GREEN RLTY CORP	COM	78440X101	23	220	SH	DFND	16	0	220	0
SL GREEN RLTY CORP	COM	78440X101	62,339	584,681	SH	DFND	3	89,585	495,096	0
SLM CORP	COM	78442P106	14,184	1,172,265	SH	DFND	14	257,790	914,475	0
SLM CORP	COM	78442P106	74	6,100	SH	DFND	16	0	6,100	0
SM ENERGY CO	COM	78454L100	1,699	70,725	SH	DFND	14	12,346	58,379	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	102,700	435,651	SH	DFND	10	435,651	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	363,825	1,543,332	SH	DFND	14	234,390	1,308,942	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	622	2,640	SH	DFND	16	0	2,640	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	1,962	8,322	SH	DFND	18	0	8,322	0
SPX CORP	COM	784635104	14,599	602,001	SH	DFND	14	279,883	322,118	0
SPX CORP	COM	784635104	453	18,700	SH	DFND	16	0	18,700	0
SPS COMM INC	COM	78463M107	1,824	31,179	SH	DFND	14	3,169	28,010	0
SPDR GOLD TRUST	GOLD SHS	78463V107	712	6,000	SH	DFND	18	0	6,000	0
SPDR INDEX SHS FDS	STOXX EUR 50 ET	78463X103	967	30,100	SH	DFND	18	0	30,100	0
SPDR SERIES TRUST	BLMBRG BRC CNVR	78464A359	37,068	770,642	SH	DFND	14	0	770,642	0
SPDR SERIES TRUST	BLMBRG BRC CNVR	78464A359	750	15,600	SH	DFND	18	0	15,600	0
SPDR SERIES TRUST	BLOOMBERG BRCLY	78464A417	4,709	127,500	SH	DFND	14	0	127,500	0
SPDR SERIES TRUST	S&P METALS MNG	78464A755	268	8,800	SH	DFND	18	0	8,800	0
SPDR SERIES TRUST	S&P DIVID ETF	78464A763	502	5,700	SH	DFND	14	0	5,700	0
SS&C TECHNOLOGIES HLDGS INC	COM	78467J100	1,301	36,764	SH	DFND	14	10,264	26,500	0
SSGA ACTIVE ETF TR	SPDR TR TACTIC	78467V848	2,272	46,500	SH	DFND	18	0	46,500	0
SPDR DOW JONES INDL AVRG ETF	UT SER 1	78467X109	986	4,780	SH	DFND	18	0	4,780	0
SP PLUS CORP	COM	78469C103	400	11,866	SH	DFND	14	1,966	9,900	0
SPX FLOW INC	COM	78469X107	2,796	80,541	SH	DFND	14	6,943	73,598	0
SRC ENERGY INC	COM	78470V108	716	84,842	SH	DFND	10	84,842	0	0
SRC ENERGY INC	COM	78470V108	2,937	348,000	SH	DFND	14	35,060	312,940	0
SVB FINL GROUP	COM	78486Q101	6,006	32,277	SH	DFND	14	7,331	24,946	0

SABRA HEALTH CARE REIT INC	COM	78573L106	625	22,381	SH	DFND	10	22,381	0	0
SABRA HEALTH CARE REIT INC	COM	78573L106	3,728	133,475	SH	DFND	14	16,555	116,920	0
SABRA HEALTH CARE REIT INC	COM	78573L106	1,184	42,409	SH	DFND	3	0	42,409	0
SABRE CORP	COM	78573M104	259	12,240	SH	DFND	14	11,900	340	0
SAFEGUARD SCIENTIFICS INC	COM NEW	786449207	187	14,700	SH	DFND	10	14,700	0	0
SAFEGUARD SCIENTIFICS INC	COM NEW	786449207	29	2,281	SH	DFND	14	2,281	0	0
SAFETY INS GROUP INC	COM	78648T100	1,739	24,804	SH	DFND	14	2,625	22,179	0
SAGA COMMUNICATIONS INC	CL A NEW	786598300	440	8,624	SH	DFND	14	614	8,010	0
SAGE THERAPEUTICS INC	COM	78667J108	225	3,168	SH	DFND	14	3,168	0	0
SAIA INC	COM	78709Y105	1,945	43,908	SH	DFND	14	4,498	39,410	0
SALESFORCE COM INC	COM	79466L302	74,016	897,273	SH	DFND	14	304,296	592,977	0
SALESFORCE COM INC	COM	79466L302	120	1,460	SH	DFND	16	0	1,460	0
SALLY BEAUTY HLDGS INC	COM	79546E104	2,794	136,673	SH	DFND	14	25,111	111,562	0
SANCHEZ ENERGY CORP	COM	79970Y105	553	57,980	SH	DFND	14	4,480	53,500	0
SANDERSON FARMS INC	COM	800013104	990	9,534	SH	DFND	10	9,534	0	0
SANDERSON FARMS INC	COM	800013104	34,228	329,625	SH	DFND	14	16,393	313,232	0
SANDERSON FARMS INC	COM	800013104	1,080	10,400	SH	DFND	16	0	10,400	0
SANDY SPRING BANCORP INC	COM	800363103	1,473	35,938	SH	DFND	14	30,138	5,800	0
SANFILIPPO JOHN B & SON INC	COM	800422107	1,202	16,420	SH	DFND	14	2,970	13,450	0
SANMINA CORPORATION	COM	801056102	807	19,887	SH	DFND	10	19,887	0	0
SANMINA CORPORATION	COM	801056102	35,948	885,429	SH	DFND	14	137,615	747,814	0
SANMINA CORPORATION	COM	801056102	808	19,900	SH	DFND	16	0	19,900	0
SANTANDER CONSUMER USA HDG I	COM	80283M101	1,170	87,847	SH	DFND	14	14,547	73,300	0
SAP SE	SPON ADR	803054204	479	4,880	SH	DFND	10	4,880	0	0
SAUL CTRS INC	COM	804395101	1,345	21,820	SH	DFND	14	2,110	19,710	0
SCANA CORP NEW	COM	80589M102	20,742	317,405	SH	DFND	14	74,919	242,486	0
SCANA CORP NEW	COM	80589M102	24	360	SH	DFND	16	0	360	0
SCANSOURCE INC	COM	806037107	369	9,390	SH	DFND	10	9,390	0	0
SCANSOURCE INC	COM	806037107	10,223	260,449	SH	DFND	14	4,256	256,193	0
SCANSOURCE INC	COM	806037107	196	5,000	SH	DFND	16	0	5,000	0
SCHEIN HENRY INC	COM	806407102	18,695	109,991	SH	DFND	14	37,559	72,432	0
SCHEIN HENRY INC	COM	806407102	32	190	SH	DFND	16	0	190	0
SCHLUMBERGER LTD	COM	806857108	166,711	2,134,581	SH	DFND	14	676,124	1,458,457	0
SCHLUMBERGER LTD	COM	806857108	240	3,075	SH	DFND	16	0	3,075	0
SCHNITZER STL INDS	CL A	806882106	500	24,215	SH	DFND	10	24,215	0	0
SCHNITZER STL INDS	CL A	806882106	54	2,633	SH	DFND	14	2,633	0	0
SCHOLASTIC CORP	COM	807066105	1,984	46,607	SH	DFND	14	4,841	41,766	0
SCHULMAN A INC	COM	808194104	13,975	444,349	SH	DFND	14	84,948	359,401	0
SCHULMAN A INC	COM	808194104	623	19,800	SH	DFND	16	0	19,800	0
SCHWAB CHARLES CORP NEW	COM	808513105	68,722	1,683,938	SH	DFND	14	573,037	1,110,901	0
SCHWAB CHARLES CORP NEW	COM	808513105	107	2,625	SH	DFND	16	0	2,625	0
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	12,711	306,889	SH	DFND	14	5,256	301,633	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	450	6,047	SH	DFND	10	6,047	0	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	21,816	293,221	SH	DFND	14	72,945	220,276	0

SCIENCE APPLICATNS INTL CP N	COM	808625107	149	2,000	SH	DFND	16	0	2,000	0
SCICLONE PHARMACEUTICALS INC	COM	80862K104	940	95,937	SH	DFND	14	8,157	87,780	0
SCIENTIFIC GAMES CORP	CL A	80874P109	88	3,710	SH	DFND	10	3,710	0	0
SCIENTIFIC GAMES CORP	CL A	80874P109	2,082	88,030	SH	DFND	14	8,837	79,193	0
SCOTTS MIRACLE GRO CO	CL A	810186106	3,218	34,458	SH	DFND	14	6,482	27,976	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	2,260	96,437	SH	DFND	14	9,731	86,706	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	382	4,880	SH	DFND	10	4,880	0	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	18,545	236,638	SH	DFND	14	51,517	185,121	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	14	175	SH	DFND	16	0	175	0
SEABOARD CORP	COM	811543107	955	229	SH	DFND	14	199	30	0
SEACHANGE INTL INC	COM	811699107	232	93,500	SH	DFND	10	93,500	0	0
SEACHANGE INTL INC	COM	811699107	5	2,000	SH	DFND	14	2,000	0	0
SEACOR HOLDINGS INC	COM	811904101	1,945	28,109	SH	DFND	14	2,944	25,165	0
SEALED AIR CORP NEW	COM	81211K100	11,710	268,708	SH	DFND	14	90,673	178,035	0
SEALED AIR CORP NEW	COM	81211K100	17	382	SH	DFND	16	0	382	0
SEATTLE GENETICS INC	COM	812578102	370	5,891	SH	DFND	14	5,791	100	0
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	654	8,800	SH	DFND	18	0	8,800	0
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	273	5,000	SH	DFND	18	0	5,000	0
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	554	6,300	SH	DFND	18	0	6,300	0
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	38,529	551,200	SH	DFND	14	0	551,200	0
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	26,343	1,110,100	SH	DFND	14	0	1,110,100	0
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	1,184	49,900	SH	DFND	18	0	49,900	0
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	364	5,600	SH	DFND	18	0	5,600	0
SELECT SECTOR SPDR TR	TECHNOLOGY	81369Y803	778	14,600	SH	DFND	18	0	14,600	0
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	313	6,100	SH	DFND	18	0	6,100	0
SELECT COMFORT CORP	COM	81616X103	5,185	209,165	SH	DFND	14	7,045	202,120	0
SELECT INCOME REIT	COM SH BEN INT	81618T100	169	6,538	SH	DFND	10	6,538	0	0
SELECT INCOME REIT	COM SH BEN INT	81618T100	14,937	579,178	SH	DFND	14	9,050	570,128	0
SELECT MED HLDGS CORP	COM	81619Q105	228	17,072	SH	DFND	10	17,072	0	0
SELECT MED HLDGS CORP	COM	81619Q105	18,195	1,362,913	SH	DFND	14	194,278	1,168,635	0
SELECT MED HLDGS CORP	COM	81619Q105	706	52,900	SH	DFND	16	0	52,900	0
SELECTIVE INS GROUP INC	COM	816300107	18,137	384,660	SH	DFND	14	10,424	374,236	0
SELECTIVE INS GROUP INC	COM	816300107	613	13,000	SH	DFND	16	0	13,000	0
SEMGROUP CORP	CL A	81663A105	315	8,753	SH	DFND	14	8,753	0	0
SEMGROUP CORP	CL A	81663A105	432	12,000	SH	DFND	18	0	12,000	0
SEMTECH CORP	COM	816850101	16,740	495,259	SH	DFND	14	117,824	377,435	0
SEMTECH CORP	COM	816850101	987	29,200	SH	DFND	16	0	29,200	0
SEMPRA ENERGY	COM	816851109	38,715	350,360	SH	DFND	14	118,651	231,709	0
SEMPRA ENERGY	COM	816851109	61	555	SH	DFND	16	0	555	0
SEMPRA ENERGY	COM	816851109	210	1,900	SH	DFND	18	0	1,900	0
SENECA FOODS CORP NEW	CL A	817070501	477	13,206	SH	DFND	14	1,350	11,856	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	49,537	2,446,254	SH	DFND	14	411,915	2,034,339	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	172	8,500	SH	DFND	16	0	8,500	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1,812	89,481	SH	DFND	3	0	89,481	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2,475	31,227	SH	DFND	14	8,645	22,582	0

SERVICE CORP INTL	COM	817565104	14,008	453,614	SH	DFND	14	192,573	261,041	0
SERVICE CORP INTL	COM	817565104	74	2,400	SH	DFND	16	0	2,400	0
SERVICEMASTER GLOBAL HLDGS I	COM	81761R109	246	5,900	SH	DFND	14	5,900	0	0
SERVICENOW INC	COM	81762P102	866	9,900	SH	DFND	14	9,680	220	0
SERVISFIRST BANCSHARES INC	COM	81768T108	2,802	77,022	SH	DFND	14	8,342	68,680	0
SHAKE SHACK INC	CL A	819047101	1,087	32,530	SH	DFND	14	4,830	27,700	0
SHERWIN WILLIAMS CO	COM	824348106	143,103	461,341	SH	DFND	14	87,859	373,482	0
SHERWIN WILLIAMS CO	COM	824348106	954	3,075	SH	DFND	16	0	3,075	0
SHERWIN WILLIAMS CO	COM	824348106	869	2,800	SH	DFND	18	0	2,800	0
SHOE CARNIVAL INC	COM	824889109	2,783	113,269	SH	DFND	14	2,491	110,778	0
SHORETEL INC	COM	825211105	193	31,462	SH	DFND	14	8,215	23,247	0
SHUTTERFLY INC	COM	82568P304	305	6,309	SH	DFND	10	6,309	0	0
SHUTTERFLY INC	COM	82568P304	2,810	58,182	SH	DFND	14	6,067	52,115	0
SHUTTERSTOCK INC	COM	825690100	535	12,932	SH	DFND	10	12,932	0	0
SHUTTERSTOCK INC	COM	825690100	1,389	33,600	SH	DFND	14	3,460	30,140	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	19,743	133,046	SH	DFND	14	36,850	96,196	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	47	320	SH	DFND	16	0	320	0
SILICON LABORATORIES INC	COM	826919102	21,681	294,773	SH	DFND	14	92,834	201,939	0
SILICON LABORATORIES INC	COM	826919102	596	8,100	SH	DFND	16	0	8,100	0
SILGAN HOLDINGS INC	COM	827048109	1,363	22,970	SH	DFND	14	4,915	18,055	0
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	5,050	91,562	SH	DFND	14	13,624	77,938	0
SIMON PPTY GROUP INC NEW	COM	828806109	693	4,030	SH	DFND	10	4,030	0	0
SIMON PPTY GROUP INC NEW	COM	828806109	76,699	445,851	SH	DFND	14	152,137	293,714	0
SIMON PPTY GROUP INC NEW	COM	828806109	120	700	SH	DFND	16	0	700	0
SIMON PPTY GROUP INC NEW	COM	828806109	145,364	844,991	SH	DFND	3	93,862	751,129	0
SIMPSON MANUFACTURING CO INC	COM	829073105	3,017	70,016	SH	DFND	14	7,188	62,828	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	295	7,281	SH	DFND	14	7,281	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	336	8,300	SH	DFND	18	0	8,300	0
SIRIUS XM HLDGS INC	COM	82968B103	629	122,087	SH	DFND	14	119,887	2,200	0
SIX FLAGS ENTMT CORP NEW	COM	83001A102	261	4,390	SH	DFND	14	4,390	0	0
SKECHERS U S A INC	CL A	830566105	27,560	1,003,992	SH	DFND	14	215,751	788,241	0
SKECHERS U S A INC	CL A	830566105	165	6,000	SH	DFND	16	0	6,000	0
SKECHERS U S A INC	CL A	830566105	277	10,100	SH	DFND	18	0	10,100	0
SKYWEST INC	COM	830879102	501	14,614	SH	DFND	10	14,614	0	0
SKYWEST INC	COM	830879102	19,750	576,633	SH	DFND	14	39,276	537,357	0
SKYWEST INC	COM	830879102	329	9,600	SH	DFND	16	0	9,600	0
SKYWORKS SOLUTIONS INC	COM	83088M102	33,967	346,668	SH	DFND	14	88,261	258,407	0
SKYWORKS SOLUTIONS INC	COM	83088M102	39	400	SH	DFND	16	0	400	0
SMITH A O	COM	831865209	8,654	169,165	SH	DFND	14	21,223	147,942	0
SMUCKER J M CO	COM NEW	832696405	21,661	165,247	SH	DFND	14	55,631	109,616	0
SMUCKER J M CO	COM NEW	832696405	35	265	SH	DFND	16	0	265	0
SNAP ON INC	COM	833034101	13,895	82,377	SH	DFND	14	28,175	54,202	0
SNAP ON INC	COM	833034101	24	140	SH	DFND	16	0	140	0
SNAP INC	CL A	83304A106	268	11,900	SH	DFND	14	11,900	0	0
SNYDERS-LANCE INC	COM	833551104	2,288	56,762	SH	DFND	14	15,532	41,230	0
SONIC CORP	COM	835451105	1,930	76,121	SH	DFND	14	8,179	67,942	0

SONIC AUTOMOTIVE INC	CL A	83545G102	187	9,312	SH	DFND	10	9,312	0	0
SONIC AUTOMOTIVE INC	CL A	83545G102	5,490	273,840	SH	DFND	14	4,807	269,033	0
SONOCO PRODS CO	COM	835495102	4,502	85,067	SH	DFND	14	13,722	71,345	0
SOTHEBYS	COM	835898107	461	10,129	SH	DFND	10	10,129	0	0
SOTHEBYS	COM	835898107	1,421	31,240	SH	DFND	14	9,056	22,184	0
SOUTH JERSEY INDS INC	COM	838518108	4,902	137,516	SH	DFND	14	14,302	123,214	0
SOUTH ST CORP	COM	840441109	1,488	16,650	SH	DFND	14	16,650	0	0
SOUTHERN CO	COM	842587107	69,657	1,399,305	SH	DFND	14	468,648	930,657	0
SOUTHERN CO	COM	842587107	110	2,205	SH	DFND	16	0	2,205	0
SOUTHERN COPPER CORP	COM	84265V105	18,653	519,719	SH	DFND	14	41,219	478,500	0
SOUTHERN COPPER CORP	COM	84265V105	90	2,500	SH	DFND	16	0	2,500	0
SOUTHERN COPPER CORP	COM	84265V105	254	7,070	SH	DFND	18	0	7,070	0
SOUTHSIDE BANCSHARES INC	COM	84470P109	1,531	45,616	SH	DFND	14	4,509	41,107	0
SOUTHWEST AIRLS CO	COM	844741108	656	12,210	SH	DFND	10	12,210	0	0
SOUTHWEST AIRLS CO	COM	844741108	102,211	1,901,238	SH	DFND	14	376,692	1,524,546	0
SOUTHWEST AIRLS CO	COM	844741108	73	1,365	SH	DFND	16	0	1,365	0
SOUTHWEST BANCORP INC OKLA	COM	844767103	722	27,597	SH	DFND	14	25,597	2,000	0
SOUTHWEST BANCORP INC OKLA	COM	844767103	110	4,200	SH	DFND	16	0	4,200	0
SOUTHWEST GAS HOLDINGS INC	COM	844895102	30,258	364,950	SH	DFND	14	118,142	246,808	0
SOUTHWEST GAS HOLDINGS INC	COM	844895102	738	8,900	SH	DFND	16	0	8,900	0
SOUTHWESTERN ENERGY CO	COM	845467109	9,375	1,147,462	SH	DFND	14	221,218	926,244	0
SOUTHWESTERN ENERGY CO	COM	845467109	8	950	SH	DFND	16	0	950	0
SPARTAN MTRS INC	COM	846819100	174	21,700	SH	DFND	10	21,700	0	0
SPARTAN MTRS INC	COM	846819100	19	2,380	SH	DFND	14	2,380	0	0
SPARTAN MTRS INC	COM	846819100	259	32,400	SH	DFND	16	0	32,400	0
SPARTANNASH CO	COM	847215100	20,707	591,807	SH	DFND	14	57,497	534,310	0
SPARTANNASH CO	COM	847215100	486	13,900	SH	DFND	16	0	13,900	0
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	2,467	379,496	SH	DFND	14	119,416	260,080	0
SPEEDWAY MOTORSPORTS INC	COM	847788106	22	1,193	SH	DFND	10	1,193	0	0
SPEEDWAY MOTORSPORTS INC	COM	847788106	1,654	87,783	SH	DFND	14	1,693	86,090	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	72,175	1,246,120	SH	DFND	14	95,200	1,150,920	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	1,454	25,100	SH	DFND	16	0	25,100	0
SPIRIT AIRLS INC	COM	848577102	25,814	486,422	SH	DFND	14	34,722	451,700	0
SPIRE INC	COM	84857L101	5,706	84,527	SH	DFND	14	8,815	75,712	0
SPIRIT RLTY CAP INC NEW	COM	84860W102	37,530	3,704,852	SH	DFND	14	637,952	3,066,900	0
SPIRIT RLTY CAP INC NEW	COM	84860W102	463	45,700	SH	DFND	16	0	45,700	0
SPIRIT RLTY CAP INC NEW	COM	84860W102	42,380	4,183,597	SH	DFND	3	598,124	3,585,473	0
SPLUNK INC	COM	848637104	432	6,940	SH	DFND	14	6,520	420	0
SPOK HLDGS INC	COM	84863T106	1,186	62,447	SH	DFND	14	2,537	59,910	0
SPRINT CORP	COM SER 1	85207U105	13,201	1,520,845	SH	DFND	14	180,914	1,339,931	0
SPRINT CORP	COM SER 1	85207U105	597	68,800	SH	DFND	16	0	68,800	0
SPROUTS FMRS MKT INC	COM	85208M102	1,793	77,570	SH	DFND	14	15,810	61,760	0
STAG INDL INC	COM	85254J102	282	11,255	SH	DFND	14	11,255	0	0
STAG INDL INC	COM	85254J102	549	21,926	SH	DFND	3	0	21,926	0
STAMPS COM INC	COM NEW	852857200	3,226	27,258	SH	DFND	14	2,879	24,379	0

STANDARD MTR PRODS INC	COM	853666105	5,275	107,337	SH	DFND	14	70,733	36,604	0
STANDEX INTL CORP	COM	854231107	2,563	25,596	SH	DFND	14	2,278	23,318	0
STANLEY BLACK & DECKER INC	COM	854502101	90,268	679,373	SH	DFND	14	118,276	561,097	0
STANLEY BLACK & DECKER INC	COM	854502101	1,345	10,125	SH	DFND	16	0	10,125	0
STAPLES INC	COM	855030102	53,705	6,123,671	SH	DFND	14	655,955	5,467,716	0
STAPLES INC	COM	855030102	10	1,160	SH	DFND	16	0	1,160	0
STARBUCKS CORP	COM	855244109	117,740	2,016,437	SH	DFND	14	687,892	1,328,545	0
STARBUCKS CORP	COM	855244109	185	3,160	SH	DFND	16	0	3,160	0
STARBUCKS CORP	COM	855244109	269	4,600	SH	DFND	18	0	4,600	0
STARWOOD PTY TR INC	COM	85571B105	2,986	132,238	SH	DFND	14	23,438	108,800	0
STATE NATL COS INC	COM	85711T305	56	3,860	SH	DFND	14	3,860	0	0
STATE NATL COS INC	COM	85711T305	92	6,400	SH	DFND	16	0	6,400	0
STATE STR CORP	COM	857477103	1,473	18,505	SH	DFND	10	18,505	0	0
STATE STR CORP	COM	857477103	86,152	1,082,173	SH	DFND	14	348,868	733,305	0
STATE STR CORP	COM	857477103	896	11,250	SH	DFND	16	0	11,250	0
STEEL DYNAMICS INC	COM	858119100	114,948	3,306,903	SH	DFND	14	472,432	2,834,471	0
STEEL DYNAMICS INC	COM	858119100	1,206	34,700	SH	DFND	16	0	34,700	0
STEEL DYNAMICS INC	COM	858119100	355	10,200	SH	DFND	18	0	10,200	0
STEELCASE INC	CL A	858155203	513	30,599	SH	DFND	10	30,599	0	0
STEELCASE INC	CL A	858155203	26,102	1,558,308	SH	DFND	14	445,258	1,113,050	0
STEELCASE INC	CL A	858155203	997	59,500	SH	DFND	16	0	59,500	0
STEIN MART INC	COM	858375108	187	62,078	SH	DFND	14	4,426	57,652	0
STEPAN CO	COM	858586100	471	5,979	SH	DFND	10	5,979	0	0
STEPAN CO	COM	858586100	17,375	220,471	SH	DFND	14	12,412	208,059	0
STEPAN CO	COM	858586100	394	5,000	SH	DFND	16	0	5,000	0
STERICYCLE INC	COM	858912108	9,888	119,296	SH	DFND	14	40,824	78,472	0
STERICYCLE INC	COM	858912108	16	190	SH	DFND	16	0	190	0
STERLING BANCORP DEL	COM	85917A100	5,531	233,364	SH	DFND	14	23,572	209,792	0
STEWART INFORMATION SVCS COR	COM	860372101	1,793	40,574	SH	DFND	14	4,330	36,244	0
STIFEL FINL CORP	COM	860630102	9,378	186,854	SH	DFND	14	12,731	174,123	0
STILLWATER MNG CO	COM	86074Q102	3,606	208,784	SH	DFND	14	21,454	187,330	0
STONERIDGE INC	COM	86183P102	2,657	146,492	SH	DFND	14	2,992	143,500	0
STONERIDGE INC	COM	86183P102	290	16,000	SH	DFND	18	0	16,000	0
STORE CAP CORP	COM	862121100	139	5,800	SH	DFND	14	5,800	0	0
STORE CAP CORP	COM	862121100	44,054	1,844,789	SH	DFND	3	264,412	1,580,377	0
STRATTEC SEC CORP	COM	863111100	189	6,800	SH	DFND	10	6,800	0	0
STRATTEC SEC CORP	COM	863111100	374	13,458	SH	DFND	14	530	12,928	0
STRAYER ED INC	COM	863236105	1,713	21,283	SH	DFND	14	1,991	19,292	0
STRYKER CORP	COM	863667101	57,609	437,595	SH	DFND	14	148,770	288,825	0
STRYKER CORP	COM	863667101	90	685	SH	DFND	16	0	685	0
STURM RUGER & CO INC	COM	864159108	2,851	53,242	SH	DFND	14	3,314	49,928	0
SUFFOLK BANCORP	COM	864739107	258	6,389	SH	DFND	14	6,389	0	0
SUCAMPO PHARMACEUTICALS INC	CL A	864909106	683	62,133	SH	DFND	14	5,143	56,990	0
SUMMIT HOTEL PTYS	COM	866082100	10,716	670,600	SH	DFND	14	160,860	509,740	0
SUMMIT HOTEL PTYS	COM	866082100	757	47,400	SH	DFND	16	0	47,400	0
SUMMIT MATLS INC	CL A	86614U100	290	11,735	SH	DFND	14	11,735	0	0
SUN CMNTYS INC	COM	866674104	364	4,527	SH	DFND	14	4,527	0	0

SUN CMNTYS INC	COM	866674104	35,911	447,044	SH	DFND	3	65,540	381,504	0
SUNCOKE ENERGY INC	COM	86722A103	1,339	149,450	SH	DFND	14	10,423	139,027	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	382	24,934	SH	DFND	14	24,934	0	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	35,781	2,334,081	SH	DFND	3	351,008	1,983,073	0
SUNTRUST BKS INC	COM	867914103	1,601	28,960	SH	DFND	10	28,960	0	0
SUNTRUST BKS INC	COM	867914103	94,737	1,713,140	SH	DFND	14	285,075	1,428,065	0
SUNTRUST BKS INC	COM	867914103	726	13,122	SH	DFND	16	0	13,122	0
SUPER MICRO COMPUTER INC	COM	86800U104	729	28,768	SH	DFND	10	28,768	0	0
SUPER MICRO COMPUTER INC	COM	86800U104	3,917	154,523	SH	DFND	14	24,603	129,920	0
SUPERIOR ENERGY SVCS INC	COM	868157108	1,345	94,332	SH	DFND	14	20,752	73,580	0
SUPERIOR INDS INTL INC	COM	868168105	2,157	85,086	SH	DFND	14	4,176	80,910	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	6,391	204,190	SH	DFND	14	47,150	157,040	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	488	15,600	SH	DFND	16	0	15,600	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	169	5,400	SH	DFND	18	0	5,400	0
SUPERVALU INC	COM	868536103	1,785	462,461	SH	DFND	14	45,053	417,408	0
SUPREME INDS INC	CL A	868607102	1,929	95,210	SH	DFND	14	33,310	61,900	0
SUPREME INDS INC	CL A	868607102	713	35,200	SH	DFND	16	0	35,200	0
SURMODICS INC	COM	868873100	1,012	42,092	SH	DFND	14	2,644	39,448	0
SURMODICS INC	COM	868873100	183	7,600	SH	DFND	16	0	7,600	0
SWIFT TRANSN CO	CL A	87074U101	86	4,202	SH	DFND	10	4,202	0	0
SWIFT TRANSN CO	CL A	87074U101	151	7,344	SH	DFND	14	7,344	0	0
SYKES ENTERPRISES INC	COM	871237103	4,631	157,533	SH	DFND	14	7,021	150,512	0
SYKES ENTERPRISES INC	COM	871237103	438	14,900	SH	DFND	16	0	14,900	0
SYMANTEC CORP	COM	871503108	27,430	894,052	SH	DFND	14	292,129	601,923	0
SYMANTEC CORP	COM	871503108	39	1,282	SH	DFND	16	0	1,282	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	368	15,087	SH	DFND	10	15,087	0	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	1,799	73,747	SH	DFND	14	7,457	66,290	0
SYNAPTICS INC	COM	87157D109	376	7,594	SH	DFND	10	7,594	0	0
SYNAPTICS INC	COM	87157D109	5,724	115,610	SH	DFND	14	6,589	109,021	0
SYNOPSYS INC	COM	871607107	53,274	738,590	SH	DFND	14	144,189	594,401	0
SYNOPSYS INC	COM	871607107	188	2,600	SH	DFND	16	0	2,600	0
SYNOVUS FINL CORP	COM NEW	87161C501	30,002	731,389	SH	DFND	14	159,443	571,946	0
SYNOVUS FINL CORP	COM NEW	87161C501	180	4,400	SH	DFND	16	0	4,400	0
SYNNEX CORP	COM	87162W100	40,280	359,836	SH	DFND	14	96,981	262,855	0
SYNNEX CORP	COM	87162W100	1,329	11,870	SH	DFND	16	0	11,870	0
SYNERGY PHARMACEUTICALS DEL	COM NEW	871639308	75	16,190	SH	DFND	14	16,190	0	0
SYNCHRONY FINL	COM	87165B103	72,075	2,101,305	SH	DFND	14	466,637	1,634,668	0
SYNCHRONY FINL	COM	87165B103	57	1,649	SH	DFND	16	0	1,649	0
SYSCO CORP	COM	871829107	305	5,880	SH	DFND	10	5,880	0	0
SYSCO CORP	COM	871829107	37,521	722,666	SH	DFND	14	241,070	481,596	0
SYSCO CORP	COM	871829107	55	1,050	SH	DFND	16	0	1,050	0
TCF FINL CORP	COM	872275102	21,682	1,273,915	SH	DFND	14	341,299	932,616	0
TCF FINL CORP	COM	872275102	163	9,600	SH	DFND	16	0	9,600	0
TC PIPELINES LP	UT COM LTD PRT	87233Q108	208	3,490	SH	DFND	10	3,490	0	0

TD AMERITRADE HLDG CORP	COM	87236Y108	681	17,516	SH	DFND	14	17,236	280	0
TCP CAP CORP	COM	87238Q103	694	39,828	SH	DFND	10	39,828	0	0
TCP CAP CORP	COM	87238Q103	30	1,700	SH	DFND	14	1,700	0	0
TJX COS INC NEW	COM	872540109	89,580	1,132,771	SH	DFND	14	496,830	635,941	0
TJX COS INC NEW	COM	872540109	113	1,430	SH	DFND	16	0	1,430	0
TJX COS INC NEW	COM	872540109	206	2,600	SH	DFND	18	0	2,600	0
T MOBILE US INC	COM	872590104	2,578	39,910	SH	DFND	14	18,900	21,010	0
TRI POINTE GROUP INC	COM	87265H109	3,121	248,855	SH	DFND	14	71,680	177,175	0
TRI POINTE GROUP INC	COM	87265H109	11	900	SH	DFND	16	0	900	0
TTM TECHNOLOGIESINC	COM	87305R109	15,609	967,728	SH	DFND	14	21,124	946,604	0
TAHOE RES INC	COM	873868103	108	13,500	SH	DFND	14	13,500	0	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	6,191	188,512	SH	DFND	14	0	188,512	0
TAILORED BRANDS INC	COM	87403A107	5,047	337,838	SH	DFND	14	12,292	325,546	0
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	3,972	67,009	SH	DFND	14	18,108	48,901	0
TANGER FACTORY OUTLET CTRS I	COM	875465106	3,118	95,155	SH	DFND	14	13,767	81,388	0
TARGET CORP	COM	87612E106	538	9,740	SH	DFND	10	9,740	0	0
TARGET CORP	COM	87612E106	143,591	2,601,759	SH	DFND	14	455,250	2,146,509	0
TARGET CORP	COM	87612E106	1,153	20,895	SH	DFND	16	0	20,895	0
TARGET CORP	COM	87612E106	124	2,250	SH	DFND	18	0	2,250	0
TARGA RES CORP	COM	87612G101	630	10,522	SH	DFND	14	10,122	400	0
TARGA RES CORP	COM	87612G101	1,258	21,000	SH	DFND	18	0	21,000	0
TASER INTL INC	COM	87651B104	2,041	89,553	SH	DFND	14	8,813	80,740	0
TATA MTRS LTD	SPONSORED ADR	876568502	115	3,233	SH	DFND	10	3,233	0	0
TATA MTRS LTD	SPONSORED ADR	876568502	17,376	487,400	SH	DFND	14	0	487,400	0
TATA MTRS LTD	SPONSORED ADR	876568502	3,308	92,800	SH	DFND	16	0	92,800	0
TAUBMAN CTRS INC	COM	876664103	15,615	236,512	SH	DFND	14	51,594	184,918	0
TAUBMAN CTRS INC	COM	876664103	139	2,100	SH	DFND	16	0	2,100	0
TAUBMAN CTRS INC	COM	876664103	61,378	929,681	SH	DFND	3	108,230	821,451	0
TAYLOR MORRISON HOME CORP	CL A	87724P106	25,722	1,206,490	SH	DFND	14	207,190	999,300	0
TAYLOR MORRISON HOME CORP	CL A	87724P106	778	36,500	SH	DFND	16	0	36,500	0
TEAM INC	COM	878155100	338	12,489	SH	DFND	10	12,489	0	0
TEAM INC	COM	878155100	1,373	50,762	SH	DFND	14	4,982	45,780	0
TECH DATA CORP	COM	878237106	569	6,063	SH	DFND	10	6,063	0	0
TECH DATA CORP	COM	878237106	26,065	277,586	SH	DFND	14	62,721	214,865	0
TECH DATA CORP	COM	878237106	892	9,500	SH	DFND	16	0	9,500	0
TECHTARGET INC	COM	87874R100	321	35,500	SH	DFND	10	35,500	0	0
TECHTARGET INC	COM	87874R100	20	2,252	SH	DFND	14	2,252	0	0
TEGNA INC	COM	87901J105	80,743	3,151,558	SH	DFND	14	557,038	2,594,520	0
TEGNA INC	COM	87901J105	290	11,300	SH	DFND	16	0	11,300	0
TELADOC INC	COM	87918A105	38	1,510	SH	DFND	14	1,510	0	0
TELADOC INC	COM	87918A105	7,363	294,500	SH	DFND	18	0	294,500	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	2,986	23,611	SH	DFND	14	6,521	17,090	0
TELEFLEX INC	COM	879369106	31,612	163,176	SH	DFND	14	36,331	126,845	0
TELEFLEX INC	COM	879369106	159	820	SH	DFND	16	0	820	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	20,881	787,683	SH	DFND	14	176,252	611,431	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	546	20,600	SH	DFND	16	0	20,600	0

TELENAV INC	COM	879455103	427	49,400	SH	DFND	10	49,400	0	0
TELENAV INC	COM	879455103	28	3,235	SH	DFND	14	3,235	0	0
TELETECH HOLDINGS INC	COM	879939106	11	373	SH	DFND	10	373	0	0
TELETECH HOLDINGS INC	COM	879939106	941	31,799	SH	DFND	14	3,152	28,647	0
TEMPUR SEALY INTL INC	COM	88023U101	1,340	28,837	SH	DFND	14	6,326	22,511	0
TENET HEALTHCARE CORP	COM NEW	88033G407	871	49,170	SH	DFND	14	10,917	38,253	0
TENNANT CO	COM	880345103	2,229	30,687	SH	DFND	14	3,127	27,560	0
TENNECO INC	COM	880349105	16,460	263,699	SH	DFND	14	41,399	222,300	0
TENNECO INC	COM	880349105	855	13,700	SH	DFND	16	0	13,700	0
TENNECO INC	COM	880349105	362	5,800	SH	DFND	18	0	5,800	0
TERADATA CORP DEL	COM	88076W103	473	15,203	SH	DFND	10	15,203	0	0
TERADATA CORP DEL	COM	88076W103	5,532	177,776	SH	DFND	14	58,255	119,521	0
TERADATA CORP DEL	COM	88076W103	9	275	SH	DFND	16	0	275	0
TERADYNE INC	COM	880770102	282	9,062	SH	DFND	10	9,062	0	0
TERADYNE INC	COM	880770102	34,426	1,106,947	SH	DFND	14	246,813	860,134	0
TERADYNE INC	COM	880770102	211	6,800	SH	DFND	16	0	6,800	0
TEREX CORP NEW	COM	880779103	3,323	105,822	SH	DFND	14	14,847	90,975	0
TERNIUM SA	SPON ADR	880890108	388	14,870	SH	DFND	10	14,870	0	0
TERNIUM SA	SPON ADR	880890108	15	572	SH	DFND	14	516	56	0
TERRAFORM GLOBAL INC	CL A	88104M101	95	19,870	SH	DFND	14	19,870	0	0
TESARO INC	COM	881569107	464	3,015	SH	DFND	14	3,015	0	0
TESCO CORP	COM	88157K101	632	78,492	SH	DFND	14	6,802	71,690	0
TESORO CORP	COM	881609101	641	7,905	SH	DFND	10	7,905	0	0
TESORO CORP	COM	881609101	36,258	447,301	SH	DFND	14	70,647	376,654	0
TESORO CORP	COM	881609101	21	255	SH	DFND	16	0	255	0
TESORO CORP	COM	881609101	705	8,700	SH	DFND	18	0	8,700	0
TESLA INC	COM	88160R101	1,990	7,151	SH	DFND	14	7,011	140	0
TEVA PHARMACEUTICAL INDS LTD	SPONSORED ADR	881624209	2,479	77,243	SH	DFND	14	74,391	2,852	0
TETRA TECHNOLOGIES INC DEL	COM	88162F105	789	193,810	SH	DFND	14	16,461	177,349	0
TETRA TECH INC NEW	COM	88162G103	4,156	101,750	SH	DFND	14	10,326	91,424	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	160	1,912	SH	DFND	10	1,912	0	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	2,967	35,560	SH	DFND	14	9,190	26,370	0
TEXAS INSTRS INC	COM	882508104	479	5,950	SH	DFND	10	5,950	0	0
TEXAS INSTRS INC	COM	882508104	278,855	3,461,454	SH	DFND	14	707,951	2,753,503	0
TEXAS INSTRS INC	COM	882508104	2,124	26,365	SH	DFND	16	0	26,365	0
TEXAS ROADHOUSE INC	COM	882681109	33,374	749,472	SH	DFND	14	130,774	618,698	0
TEXAS ROADHOUSE INC	COM	882681109	957	21,500	SH	DFND	16	0	21,500	0
TEXTRON INC	COM	883203101	17,881	375,722	SH	DFND	14	126,190	249,532	0
TEXTRON INC	COM	883203101	28	585	SH	DFND	16	0	585	0
THERAPEUTICSMD INC	COM	88338N107	107	14,860	SH	DFND	14	14,860	0	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	128,108	834,037	SH	DFND	14	242,786	591,251	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	134	870	SH	DFND	16	0	870	0
THOMSON REUTERS CORP	COM	884903105	850	19,670	SH	DFND	14	19,670	0	0
THOR INDS INC	COM	885160101	1,171	12,179	SH	DFND	10	12,179	0	0
THOR INDS INC	COM	885160101	57,219	595,228	SH	DFND	14	75,796	519,432	0
THOR INDS INC	COM	885160101	633	6,580	SH	DFND	16	0	6,580	0

3-D SYS CORP DEL	COM NEW	88554D205	1,067	71,322	SH	DFND	14	19,642	51,680	0
3M CO	COM	88579Y101	229,833	1,201,241	SH	DFND	14	317,146	884,095	0
3M CO	COM	88579Y101	1,745	9,120	SH	DFND	16	0	9,120	0
TIDEWATER INC	COM	886423102	88	76,507	SH	DFND	14	7,332	69,175	0
TIER REIT INC	COM NEW	88650V208	2,250	129,620	SH	DFND	14	63,920	65,700	0
TIER REIT INC	COM NEW	88650V208	109	6,300	SH	DFND	16	0	6,300	0
TIFFANY & CO NEW	COM	886547108	14,241	149,434	SH	DFND	14	50,399	99,035	0
TIFFANY & CO NEW	COM	886547108	24	250	SH	DFND	16	0	250	0
TILE SHOP HLDGS INC	COM	88677Q109	1,164	60,470	SH	DFND	14	5,300	55,170	0
TILLYS INC	CL A	886885102	1,712	189,810	SH	DFND	14	57,000	132,810	0
TILLYS INC	CL A	886885102	224	24,800	SH	DFND	16	0	24,800	0
TIME INC NEW	COM	887228104	2,588	133,764	SH	DFND	14	18,414	115,350	0
TIME WARNER INC	COM NEW	887317303	105,951	1,084,344	SH	DFND	14	369,105	715,239	0
TIME WARNER INC	COM NEW	887317303	164	1,676	SH	DFND	16	0	1,676	0
TIME WARNER INC	COM NEW	887317303	274	2,800	SH	DFND	18	0	2,800	0
TIMKEN CO	COM	887389104	10,422	230,568	SH	DFND	14	34,010	196,558	0
TIMKEN CO	COM	887389104	41	900	SH	DFND	16	0	900	0
TIMKENSTEEL CORP	COM	887399103	1,260	66,647	SH	DFND	14	6,838	59,809	0
TITAN INTL INC ILL	COM	88830M102	390	37,718	SH	DFND	10	37,718	0	0
TITAN INTL INC ILL	COM	88830M102	840	81,227	SH	DFND	14	7,975	73,252	0
TIVO CORP	COM	88870P106	5,938	316,693	SH	DFND	14	20,655	296,038	0
TIVITY HEALTH INC	COM	88870R102	1,672	57,444	SH	DFND	14	5,808	51,636	0
TOLL BROTHERS INC	COM	889478103	36,046	998,221	SH	DFND	14	210,943	787,278	0
TOLL BROTHERS INC	COM	889478103	184	5,100	SH	DFND	16	0	5,100	0
TOMPKINS FINANCIAL CORPORATI	COM	890110109	1,735	21,535	SH	DFND	14	2,472	19,063	0
TOOTSIE ROLL INDS INC	COM	890516107	446	11,947	SH	DFND	14	3,460	8,487	0
TOPBUILD CORP	COM	89055F103	3,259	69,345	SH	DFND	14	7,119	62,226	0
TORCHMARK CORP	COM	891027104	11,798	153,146	SH	DFND	14	52,005	101,141	0
TORCHMARK CORP	COM	891027104	18	237	SH	DFND	16	0	237	0
TORO CO	COM	891092108	34,517	552,622	SH	DFND	14	125,696	426,926	0
TORO CO	COM	891092108	204	3,260	SH	DFND	16	0	3,260	0
TOWER INTL INC	COM	891826109	8,844	326,331	SH	DFND	14	16,542	309,789	0
TOWER INTL INC	COM	891826109	60	2,200	SH	DFND	16	0	2,200	0
TOTAL SYS SVCS INC	COM	891906109	22,399	418,982	SH	DFND	14	83,604	335,378	0
TOTAL SYS SVCS INC	COM	891906109	19	350	SH	DFND	16	0	350	0
TOWNEBANK PORTSMOUTH VA	COM	89214P109	221	6,835	SH	DFND	14	6,835	0	0
TRACTOR SUPPLY CO	COM	892356106	12,606	182,771	SH	DFND	14	62,012	120,759	0
TRACTOR SUPPLY CO	COM	892356106	21	300	SH	DFND	16	0	300	0
TRANSDIGM GROUP INC	COM	893641100	15,391	69,906	SH	DFND	14	23,583	46,323	0
TRANSDIGM GROUP INC	COM	893641100	25	115	SH	DFND	16	0	115	0
TRANSUNION	COM	89400J107	207	5,400	SH	DFND	10	5,400	0	0
TRANSUNION	COM	89400J107	157	4,100	SH	DFND	14	4,100	0	0
TRAVELERS COMPANIES INC	COM	89417E109	73,170	607,017	SH	DFND	14	158,437	448,580	0
TRAVELERS COMPANIES INC	COM	89417E109	76	634	SH	DFND	16	0	634	0
TREDEGAR CORP	COM	894650100	50	2,868	SH	DFND	10	2,868	0	0
TREDEGAR CORP	COM	894650100	1,563	89,066	SH	DFND	14	4,204	84,862	0
TREEHOUSE FOODS INC	COM	89469A104	2,970	35,078	SH	DFND	14	7,680	27,398	0
TREEHOUSE FOODS INC	COM	89469A104	273	3,230	SH	DFND	18	0	3,230	0

TREX CO INC	COM	89531P105	9,908	142,780	SH	DFND	14	24,080	118,700	0
TREX CO INC	COM	89531P105	396	5,700	SH	DFND	16	0	5,700	0
TRIBUNE MEDIA CO	CL A	896047503	14,038	376,650	SH	DFND	14	51,750	324,900	0
TRICO BANCSHARES	COM	896095106	3,981	112,048	SH	DFND	14	5,298	106,750	0
TRICO BANCSHARES	COM	896095106	53	1,500	SH	DFND	16	0	1,500	0
TRIMAS CORP	COM NEW	896215209	1,364	65,731	SH	DFND	14	14,331	51,400	0
TRIMBLE INC	COM	896239100	5,000	156,198	SH	DFND	14	33,374	122,824	0
TRINET GROUP INC	COM	896288107	237	8,190	SH	DFND	10	8,190	0	0
TRINET GROUP INC	COM	896288107	203	7,030	SH	DFND	14	3,730	3,300	0
TRINITY INDS INC	COM	896522109	2,491	93,818	SH	DFND	14	20,508	73,310	0
TRISTATE CAP HLDGS INC	COM	89678F100	1,432	61,320	SH	DFND	14	10,820	50,500	0
TRISTATE CAP HLDGS INC	COM	89678F100	353	15,100	SH	DFND	16	0	15,100	0
TRIUMPH GROUP INC NEW	COM	896818101	201	7,800	SH	DFND	10	7,800	0	0
TRIUMPH GROUP INC NEW	COM	896818101	9,782	379,890	SH	DFND	14	60,936	318,954	0
TRIPADVISOR INC	COM	896945201	6,612	153,190	SH	DFND	14	51,577	101,613	0
TRIPADVISOR INC	COM	896945201	12	275	SH	DFND	16	0	275	0
TRONC INC	COM	89703P107	574	41,220	SH	DFND	14	37,320	3,900	0
TRUEBLUE INC	COM	89785X101	558	20,399	SH	DFND	10	20,399	0	0
TRUEBLUE INC	COM	89785X101	10,689	390,838	SH	DFND	14	7,137	383,701	0
TRUSTCO BK CORP N Y	COM	898349105	2,566	326,906	SH	DFND	14	63,079	263,827	0
TRUSTMARK CORP	COM	898402102	1,432	45,035	SH	DFND	14	12,507	32,528	0
TUESDAY MORNING CORP	COM NEW	899035505	280	74,796	SH	DFND	14	6,926	67,870	0
TUPPERWARE BRANDS CORP	COM	899896104	1,064	16,959	SH	DFND	10	16,959	0	0
TUPPERWARE BRANDS CORP	COM	899896104	12,038	191,940	SH	DFND	14	24,306	167,634	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	234	7,225	SH	DFND	10	7,225	0	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	59,626	1,840,868	SH	DFND	14	534,891	1,305,977	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	68	2,110	SH	DFND	16	0	2,110	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	240	7,400	SH	DFND	18	0	7,400	0
TWENTY FIRST CENTY FOX INC	CL B	90130A200	77,660	2,443,673	SH	DFND	14	512,650	1,931,023	0
TWENTY FIRST CENTY FOX INC	CL B	90130A200	1,170	36,800	SH	DFND	16	0	36,800	0
TWITTER INC	COM	90184L102	611	40,850	SH	DFND	14	40,050	800	0
TWO HBRS INVT CORP	COM	90187B101	8,467	882,875	SH	DFND	14	82,475	800,400	0
II VI INC	COM	902104108	3,399	94,285	SH	DFND	14	9,943	84,342	0
TYLER TECHNOLOGIES INC	COM	902252105	3,245	20,993	SH	DFND	14	4,734	16,259	0
TYLER TECHNOLOGIES INC	COM	902252105	340	2,200	SH	DFND	18	0	2,200	0
TYSON FOODS INC	CL A	902494103	1,122	18,180	SH	DFND	10	18,180	0	0
TYSON FOODS INC	CL A	902494103	149,348	2,420,153	SH	DFND	14	392,638	2,027,515	0
TYSON FOODS INC	CL A	902494103	1,333	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	13,436	370,549	SH	DFND	14	125,773	244,776	0
UDR INC	COM	902653104	18	500	SH	DFND	16	0	500	0
UGI CORP NEW	COM	902681105	100,625	2,036,947	SH	DFND	14	344,163	1,692,784	0
UGI CORP NEW	COM	902681105	1,803	36,500	SH	DFND	16	0	36,500	0
UMB FINL CORP	COM	902788108	491	6,519	SH	DFND	10	6,519	0	0
UMB FINL CORP	COM	902788108	3,491	46,356	SH	DFND	14	7,979	38,377	0
US BANCORP DEL	COM NEW	902973304	145,279	2,820,944	SH	DFND	14	810,977	2,009,967	0

US BANCORP DEL	COM NEW	902973304	178	3,454	SH	DFND	16	0	3,454	0
USANA HEALTH SCIENCES INC	COM	90328M107	600	10,415	SH	DFND	10	10,415	0	0
USANA HEALTH SCIENCES INC	COM	90328M107	3,321	57,648	SH	DFND	14	18,168	39,480	0
USANA HEALTH SCIENCES INC	COM	90328M107	98	1,700	SH	DFND	16	0	1,700	0
U S CONCRETE INC	COM NEW	90333L201	1,642	25,440	SH	DFND	14	2,730	22,710	0
U S PHYSICAL THERAPY INC	COM	90337L108	1,585	24,280	SH	DFND	14	3,550	20,730	0
U S SILICA HLDGS INC	COM	90346E103	5,928	123,520	SH	DFND	14	10,510	113,010	0
ULTA BEAUTY INC	COM	90384S303	32,619	114,360	SH	DFND	14	28,264	86,096	0
ULTA BEAUTY INC	COM	90384S303	298	1,045	SH	DFND	16	0	1,045	0
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	3,605	18,468	SH	DFND	14	4,066	14,402	0
ULTRA CLEAN HLDGS INC	COM	90385V107	4,564	270,560	SH	DFND	14	65,360	205,200	0
ULTRA CLEAN HLDGS INC	COM	90385V107	631	37,400	SH	DFND	16	0	37,400	0
ULTRAGENYX PHARMACEUTICAL IN	COM	90400D108	248	3,660	SH	DFND	14	3,660	0	0
ULTRATECH INC	COM	904034105	1,209	40,820	SH	DFND	14	4,052	36,768	0
UMPQUA HLDGS CORP	COM	904214103	24,296	1,369,559	SH	DFND	14	85,294	1,284,265	0
UMPQUA HLDGS CORP	COM	904214103	7	400	SH	DFND	16	0	400	0
UNDER ARMOUR INC	CL A	904311107	5,025	254,068	SH	DFND	14	89,018	165,050	0
UNDER ARMOUR INC	CL A	904311107	7	340	SH	DFND	16	0	340	0
UNDER ARMOUR INC	CL A	904311107	158	8,000	SH	DFND	18	0	8,000	0
UNDER ARMOUR INC	CL C	904311206	4,394	240,124	SH	DFND	14	74,849	165,275	0
UNDER ARMOUR INC	CL C	904311206	6	343	SH	DFND	16	0	343	0
UNIFI INC	COM NEW	904677200	88	3,089	SH	DFND	10	3,089	0	0
UNIFI INC	COM NEW	904677200	3,185	112,201	SH	DFND	14	2,591	109,610	0
UNIFIRST CORP MASS	COM	904708104	3,767	26,628	SH	DFND	14	2,713	23,915	0
UNION BANKSHARES CORP NEW	COM	90539J109	302	8,589	SH	DFND	10	8,589	0	0
UNION BANKSHARES CORP NEW	COM	90539J109	3,853	109,510	SH	DFND	14	49,510	60,000	0
UNION BANKSHARES CORP NEW	COM	90539J109	605	17,200	SH	DFND	16	0	17,200	0
UNION PAC CORP	COM	907818108	233,741	2,206,770	SH	DFND	14	506,270	1,700,500	0
UNION PAC CORP	COM	907818108	1,144	10,800	SH	DFND	16	0	10,800	0
UNION PAC CORP	COM	907818108	662	6,250	SH	DFND	18	0	6,250	0
UNIT CORP	COM	909218109	21,426	886,830	SH	DFND	14	196,442	690,388	0
UNIT CORP	COM	909218109	181	7,500	SH	DFND	16	0	7,500	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	8,356	301,752	SH	DFND	14	49,512	252,240	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	894	32,300	SH	DFND	16	0	32,300	0
UNITED BANKSHARES INC WEST V	COM	909907107	7,040	166,636	SH	DFND	14	13,597	153,039	0
UNITED CONTL HLDGS INC	COM	910047109	62,800	889,012	SH	DFND	14	175,536	713,476	0
UNITED CONTL HLDGS INC	COM	910047109	44	620	SH	DFND	16	0	620	0
UNITED FINL BANCORP INC NEW	COM	910304104	2,384	140,145	SH	DFND	14	4,545	135,600	0
UNITED FIRE GROUP INC	COM	910340108	1,617	37,808	SH	DFND	14	4,144	33,664	0
UNITED INS HLDGS CORP	COM	910710102	3,698	231,870	SH	DFND	14	2,140	229,730	0
UNITED NAT FOODS INC	COM	911163103	6,028	139,431	SH	DFND	14	9,351	130,080	0
UNITED PARCEL SERVICE INC	CL B	911312106	103,322	962,928	SH	DFND	14	326,673	636,255	0
UNITED PARCEL SERVICE INC	CL B	911312106	161	1,500	SH	DFND	16	0	1,500	0
UNITED RENTALS INC	COM	911363109	34,910	279,168	SH	DFND	14	54,287	224,881	0

UNITED RENTALS INC	COM	911363109	23	180	SH	DFND	16	0	180	0
UNITED STATES CELLULAR CORP	COM	911684108	984	26,354	SH	DFND	14	3,464	22,890	0
UNITED STATES LIME & MINERAL	COM	911922102	533	6,747	SH	DFND	14	347	6,400	0
US FOODS HLDG CORP	COM	912008109	339	12,110	SH	DFND	10	12,110	0	0
US FOODS HLDG CORP	COM	912008109	81	2,880	SH	DFND	14	2,880	0	0
UNITED STATES STL CORP NEW	COM	912909108	12,540	370,893	SH	DFND	14	71,454	299,439	0
UNITED STATES STL CORP NEW	COM	912909108	44	1,300	SH	DFND	16	0	1,300	0
UNITED STATES STL CORP NEW	COM	912909108	541	16,000	SH	DFND	18	0	16,000	0
UNITED TECHNOLOGIES CORP	COM	913017109	128,186	1,142,375	SH	DFND	14	371,387	770,988	0
UNITED TECHNOLOGIES CORP	COM	913017109	187	1,670	SH	DFND	16	0	1,670	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	315	2,330	SH	DFND	10	2,330	0	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	48,789	360,386	SH	DFND	14	78,744	281,642	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	179	1,320	SH	DFND	16	0	1,320	0
UNITEDHEALTH GROUP INC	COM	91324P102	464,913	2,834,660	SH	DFND	14	655,102	2,179,558	0
UNITEDHEALTH GROUP INC	COM	91324P102	3,118	19,010	SH	DFND	16	0	19,010	0
UNITIL CORP	COM	913259107	193	4,297	SH	DFND	14	1,397	2,900	0
UNITIL CORP	COM	913259107	104	2,300	SH	DFND	16	0	2,300	0
UNITI GROUP INC	COM	91325V108	11,101	429,429	SH	DFND	14	68,675	360,754	0
UNITI GROUP INC	COM	91325V108	47	1,800	SH	DFND	16	0	1,800	0
UNIVAR INC	COM	91336L107	721	23,500	SH	DFND	14	20,500	3,000	0
UNIVERSAL CORP VA	COM	913456109	17,442	246,530	SH	DFND	14	4,263	242,267	0
UNIVERSAL DISPLAY CORP	COM	91347P105	397	4,616	SH	DFND	14	4,616	0	0
UNIVERSAL ELECTRS INC	COM	913483103	1,729	25,234	SH	DFND	14	2,696	22,538	0
UNIVERSAL FST PRODS INC	COM	913543104	29,778	302,194	SH	DFND	14	40,399	261,795	0
UNIVERSAL FST PRODS INC	COM	913543104	946	9,600	SH	DFND	16	0	9,600	0
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	1,419	22,001	SH	DFND	14	2,471	19,530	0
UNIVERSAL INS HLDGS INC	COM	91359V107	416	16,974	SH	DFND	10	16,974	0	0
UNIVERSAL INS HLDGS INC	COM	91359V107	1,599	65,256	SH	DFND	14	5,616	59,640	0
UNIVERSAL INS HLDGS INC	COM	91359V107	47	1,900	SH	DFND	16	0	1,900	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	25,461	204,587	SH	DFND	14	47,629	156,958	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	25	200	SH	DFND	16	0	200	0
UNUM GROUP	COM	91529Y106	111,036	2,368,008	SH	DFND	14	431,923	1,936,085	0
UNUM GROUP	COM	91529Y106	643	13,711	SH	DFND	16	0	13,711	0
URBAN OUTFITTERS INC	COM	917047102	3,118	131,244	SH	DFND	14	12,673	118,571	0
URBAN EDGE PPTYS	COM	91704F104	1,628	61,898	SH	DFND	14	17,755	44,143	0
URSTADT BIDDLE PPTYS INC	CL A	917286205	1,513	73,588	SH	DFND	14	5,658	67,930	0
URSTADT BIDDLE PPTYS INC	CL A	917286205	111	5,400	SH	DFND	16	0	5,400	0
US ECOLOGY INC	COM	91732J102	1,773	37,848	SH	DFND	14	4,068	33,780	0
VCA INC	COM	918194101	4,631	50,612	SH	DFND	14	11,370	39,242	0
V F CORP	COM	918204108	26,720	486,078	SH	DFND	14	158,248	327,830	0
V F CORP	COM	918204108	38	700	SH	DFND	16	0	700	0
V F CORP	COM	918204108	115	2,100	SH	DFND	18	0	2,100	0
VSE CORP	COM	918284100	2,421	59,338	SH	DFND	14	638	58,700	0
VWR CORP	COM	91843L103	5,695	201,960	SH	DFND	14	5,760	196,200	0

VWR CORP	COM	91843L103	214	7,600	SH	DFND	16	0	7,600	0
VAIL RESORTS INC	COM	91879Q109	391	2,040	SH	DFND	14	2,040	0	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,964	29,630	SH	DFND	10	29,630	0	0
VALERO ENERGY CORP NEW	COM	91913Y100	190,118	2,867,967	SH	DFND	14	529,717	2,338,250	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,468	22,150	SH	DFND	16	0	22,150	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,260	19,000	SH	DFND	18	0	19,000	0
VALLEY NATL BANCORP	COM	919794107	3,895	330,094	SH	DFND	14	47,785	282,309	0
VALMONT INDS INC	COM	920253101	3,803	24,458	SH	DFND	14	3,188	21,270	0
VALSPAR CORP	COM	920355104	5,709	51,459	SH	DFND	14	10,501	40,958	0
VANDA PHARMACEUTICALS INC	COM	921659108	7,858	561,318	SH	DFND	14	175,618	385,700	0
VANDA PHARMACEUTICALS INC	COM	921659108	742	53,000	SH	DFND	16	0	53,000	0
VANECK VECTORS ETF TR	RUSSIA ETF	92189F403	5,825	281,800	SH	DFND	14	0	281,800	0
VANECK VECTORS ETF TR	RUSSIA ETF	92189F403	387	18,700	SH	DFND	16	0	18,700	0
VANECK VECTORS ETF TR	INDIA SMALL CAP	92189F767	1,983	37,450	SH	DFND	14	0	37,450	0
VANGUARD INTL EQUITY INDEX F	GLB EX US ETF	922042676	1,152	21,638	SH	DFND	18	0	21,638	0
VANGUARD INTL EQUITY INDEX F	FTSE EMR MKT ET	922042858	2,506	63,089	SH	DFND	18	0	63,089	0
VANGUARD INTL EQUITY INDEX F	FTSE EUROPE ETF	922042874	1,506	29,200	SH	DFND	18	0	29,200	0
VANGUARD SCOTTSDALE FDS	SHRT TRM CORP B	92206C409	1,260	15,800	SH	DFND	18	0	15,800	0
VANTIV INC	CL A	92210H105	859	13,390	SH	DFND	10	13,390	0	0
VANTIV INC	CL A	92210H105	3,434	53,550	SH	DFND	14	7,120	46,430	0
VAREX IMAGING CORP	COM	92214X106	2,811	83,653	SH	DFND	14	4,936	78,717	0
VARIAN MED SYS INC	COM	92220P105	11,952	131,151	SH	DFND	14	44,966	86,185	0
VARIAN MED SYS INC	COM	92220P105	23	255	SH	DFND	16	0	255	0
VARONIS SYS INC	COM	922280102	1,804	56,740	SH	DFND	14	24,740	32,000	0
VARONIS SYS INC	COM	922280102	267	8,400	SH	DFND	16	0	8,400	0
VASCO DATA SEC INTL INC	COM	92230Y104	265	19,639	SH	DFND	10	19,639	0	0
VASCO DATA SEC INTL INC	COM	92230Y104	692	51,268	SH	DFND	14	4,918	46,350	0
VECTREN CORP	COM	92240G101	12,643	215,717	SH	DFND	14	49,353	166,364	0
VECTREN CORP	COM	92240G101	94	1,600	SH	DFND	16	0	1,600	0
VECTOR GROUP LTD	COM	92240M108	221	10,608	SH	DFND	14	10,608	0	0
VEECO INSTRS INC DEL	COM	922417100	2,076	69,533	SH	DFND	14	6,801	62,732	0
VECTRUS INC	COM	92242T101	4,014	179,606	SH	DFND	14	24,096	155,510	0
VECTRUS INC	COM	92242T101	313	14,000	SH	DFND	16	0	14,000	0
VEDANTA LTD	SPONSORED ADR	92242Y100	14,681	855,059	SH	DFND	14	0	855,059	0
VEDANTA LTD	SPONSORED ADR	92242Y100	2,716	158,200	SH	DFND	16	0	158,200	0
VEEVA SYS INC	CL A COM	922475108	3,305	64,450	SH	DFND	14	5,550	58,900	0
VENTAS INC	COM	92276F100	367	5,650	SH	DFND	10	5,650	0	0
VENTAS INC	COM	92276F100	32,344	497,299	SH	DFND	14	169,676	327,623	0
VENTAS INC	COM	92276F100	52	800	SH	DFND	16	0	800	0
VENTAS INC	COM	92276F100	123,031	1,891,628	SH	DFND	3	277,665	1,613,963	0
VANGUARD INDEX FDS	REIT ETF	922908553	28,475	344,771	SH	DFND	14	0	344,771	0
VANGUARD INDEX FDS	REIT ETF	922908553	750	9,083	SH	DFND	18	0	9,083	0
VANGUARD INDEX FDS	REIT ETF	922908553	62,386	755,369	SH	DFND	3	755,369	0	0
VERA BRADLEY INC	COM	92335C106	302	32,417	SH	DFND	10	32,417	0	0
VERA BRADLEY INC	COM	92335C106	811	87,105	SH	DFND	14	3,745	83,360	0

VEREIT INC	COM	92339V100	68,055	8,015,921	SH	DFND	14	824,042	7,191,879	0
VEREIT INC	COM	92339V100	992	116,800	SH	DFND	16	0	116,800	0
VERIFONE SYS INC	COM	92342Y109	52	2,766	SH	DFND	10	2,766	0	0
VERIFONE SYS INC	COM	92342Y109	1,289	68,844	SH	DFND	14	15,376	53,468	0
VERISIGN INC	COM	92343E102	481	5,520	SH	DFND	10	5,520	0	0
VERISIGN INC	COM	92343E102	10,807	124,067	SH	DFND	14	42,130	81,937	0
VERISIGN INC	COM	92343E102	21	245	SH	DFND	16	0	245	0
VERIZON COMMUNICATIONS INC	COM	92343V104	808	16,570	SH	DFND	10	16,570	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	559,635	11,479,697	SH	DFND	14	2,592,367	8,887,330	0
VERIZON COMMUNICATIONS INC	COM	92343V104	3,136	64,332	SH	DFND	16	0	64,332	0
VERINT SYS INC	COM	92343X100	266	6,134	SH	DFND	14	6,134	0	0
VERITIV CORP	COM	923454102	197	3,811	SH	DFND	10	3,811	0	0
VERITIV CORP	COM	923454102	1,039	20,059	SH	DFND	14	2,235	17,824	0
VERISK ANALYTICS INC	COM	92345Y106	17,533	216,086	SH	DFND	14	73,214	142,872	0
VERISK ANALYTICS INC	COM	92345Y106	30	370	SH	DFND	16	0	370	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	43,066	393,835	SH	DFND	14	115,448	278,387	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	59	540	SH	DFND	16	0	540	0
VERSUM MATLS INC	COM	92532W103	21,012	686,672	SH	DFND	14	134,707	551,965	0
VERSUM MATLS INC	COM	92532W103	159	5,200	SH	DFND	16	0	5,200	0
VIAD CORP	COM NEW	92552R406	2,850	63,052	SH	DFND	14	3,978	59,074	0
VIASAT INC	COM	92552V100	2,241	35,113	SH	DFND	14	9,636	25,477	0
VIACOM INC NEW	CL A	92553P102	766	15,713	SH	DFND	14	6,113	9,600	0
VIACOM INC NEW	CL B	92553P201	459	9,850	SH	DFND	10	9,850	0	0
VIACOM INC NEW	CL B	92553P201	65,849	1,412,462	SH	DFND	14	248,097	1,164,365	0
VIACOM INC NEW	CL B	92553P201	1,434	30,768	SH	DFND	16	0	30,768	0
VIACOM INC NEW	CL B	92553P201	121	2,600	SH	DFND	18	0	2,600	0
VIAVI SOLUTIONS INC	COM	925550105	10,456	975,409	SH	DFND	14	267,493	707,916	0
VIAVI SOLUTIONS INC	COM	925550105	843	78,600	SH	DFND	16	0	78,600	0
VICOR CORP	COM	925815102	523	32,492	SH	DFND	14	3,080	29,412	0
VILLAGE SUPER MKT INC	CL A NEW	927107409	133	5,035	SH	DFND	14	835	4,200	0
VILLAGE SUPER MKT INC	CL A NEW	927107409	98	3,700	SH	DFND	16	0	3,700	0
VIRTU FINL INC	CL A	928254101	719	42,310	SH	DFND	14	1,910	40,400	0
VISA INC	COM CL A	92826C839	232,237	2,613,218	SH	DFND	14	871,316	1,741,902	0
VISA INC	COM CL A	92826C839	361	4,060	SH	DFND	16	0	4,060	0
VIRTUSA CORP	COM	92827P102	246	8,149	SH	DFND	10	8,149	0	0
VIRTUSA CORP	COM	92827P102	1,433	47,421	SH	DFND	14	4,901	42,520	0
VIRTUS INVT PARTNERS INC	COM	92828Q109	1,188	11,218	SH	DFND	14	1,030	10,188	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	20,593	1,251,828	SH	DFND	14	305,166	946,662	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	364	22,100	SH	DFND	16	0	22,100	0
VISTA OUTDOOR INC	COM	928377100	1,969	95,634	SH	DFND	14	7,408	88,226	0
VISTEON CORP	COM NEW	92839U206	845	8,630	SH	DFND	10	8,630	0	0
VISTEON CORP	COM NEW	92839U206	1,523	15,553	SH	DFND	14	3,053	12,500	0
VITAMIN SHOPPE INC	COM	92849E101	3,086	153,169	SH	DFND	14	28,909	124,260	0
VMWARE INC	CL A COM	928563402	659	7,150	SH	DFND	10	7,150	0	0
VMWARE INC	CL A COM	928563402	3,420	37,122	SH	DFND	14	5,522	31,600	0

VONAGE HLDGS CORP	COM	92886T201	985	155,867	SH	DFND	14	155,867	0	0
VORNADO RLTY TR	SH BEN INT	929042109	26,569	264,872	SH	DFND	14	86,412	178,460	0
VORNADO RLTY TR	SH BEN INT	929042109	37	371	SH	DFND	16	0	371	0
VORNADO RLTY TR	SH BEN INT	929042109	38,985	388,644	SH	DFND	3	57,763	330,881	0
VOYA FINL INC	COM	929089100	14,487	381,648	SH	DFND	14	48,848	332,800	0
VULCAN MATLS CO	COM	929160109	22,312	185,192	SH	DFND	14	62,257	122,935	0
VULCAN MATLS CO	COM	929160109	35	290	SH	DFND	16	0	290	0
VULCAN MATLS CO	COM	929160109	964	8,000	SH	DFND	18	0	8,000	0
W & T OFFSHORE INC	COM	92922P106	42	15,078	SH	DFND	14	3,878	11,200	0
W & T OFFSHORE INC	COM	92922P106	82	29,600	SH	DFND	16	0	29,600	0
WD-40 CO	COM	929236107	2,673	24,533	SH	DFND	14	2,520	22,013	0
WGL HLDGS INC	COM	92924F106	3,951	47,868	SH	DFND	14	9,666	38,202	0
WABCO HLDGS INC	COM	92927K102	359	3,060	SH	DFND	14	2,990	70	0
WSFS FINL CORP	COM	929328102	781	16,993	SH	DFND	14	16,993	0	0
WMIH CORP	COM	92936P100	19	13,010	SH	DFND	14	13,010	0	0
W P CAREY INC	COM	92936U109	6,605	106,150	SH	DFND	14	8,100	98,050	0
W P CAREY INC	COM	92936U109	255	4,100	SH	DFND	16	0	4,100	0
WEC ENERGY GROUP INC	COM	92939U106	374	6,170	SH	DFND	10	6,170	0	0
WEC ENERGY GROUP INC	COM	92939U106	28,750	474,192	SH	DFND	14	149,781	324,411	0
WEC ENERGY GROUP INC	COM	92939U106	40	655	SH	DFND	16	0	655	0
WABASH NATL CORP	COM	929566107	865	41,831	SH	DFND	10	41,831	0	0
WABASH NATL CORP	COM	929566107	20,929	1,011,548	SH	DFND	14	27,131	984,417	0
WABASH NATL CORP	COM	929566107	759	36,700	SH	DFND	16	0	36,700	0
WABTEC CORP	COM	929740108	4,142	53,098	SH	DFND	14	11,696	41,402	0
WADDELL & REED FINL INC	CL A	930059100	624	36,697	SH	DFND	10	36,697	0	0
WADDELL & REED FINL INC	CL A	930059100	11,700	688,242	SH	DFND	14	118,732	569,510	0
WADDELL & REED FINL INC	CL A	930059100	14	800	SH	DFND	16	0	800	0
WAGeworks INC	COM	930427109	4,626	63,980	SH	DFND	14	6,560	57,420	0
WAL-MART STORES INC	COM	931142103	375,876	5,214,706	SH	DFND	14	1,062,274	4,152,432	0
WAL-MART STORES INC	COM	931142103	2,332	32,355	SH	DFND	16	0	32,355	0
WAL-MART STORES INC	COM	931142103	368	5,100	SH	DFND	18	0	5,100	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	401	4,825	SH	DFND	10	4,825	0	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	182,352	2,195,692	SH	DFND	14	547,294	1,648,398	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	514	6,195	SH	DFND	16	0	6,195	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	365	4,400	SH	DFND	18	0	4,400	0
WALKER & DUNLOP INC	COM	93148P102	560	13,435	SH	DFND	10	13,435	0	0
WALKER & DUNLOP INC	COM	93148P102	16,244	389,641	SH	DFND	14	40,620	349,021	0
WALKER & DUNLOP INC	COM	93148P102	575	13,800	SH	DFND	16	0	13,800	0
WASHINGTON FED INC	COM	938824109	22,816	689,310	SH	DFND	14	26,560	662,750	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	18,241	2,099,136	SH	DFND	14	406,139	1,692,997	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	100	11,500	SH	DFND	16	0	11,500	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	1,185	136,415	SH	DFND	3	0	136,415	0
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	263	8,413	SH	DFND	14	8,413	0	0
WASHINGTON TR BANCORP	COM	940610108	1,370	27,789	SH	DFND	14	21,489	6,300	0

WASTE CONNECTIONS INC	COM	94106B101	267	3,032	SH	DFND	14	0	3,032	0
WASTE MGMT INC DEL	COM	94106L109	41,863	574,099	SH	DFND	14	193,817	380,282	0
WASTE MGMT INC DEL	COM	94106L109	67	915	SH	DFND	16	0	915	0
WASTE MGMT INC DEL	COM	94106L109	357	4,900	SH	DFND	18	0	4,900	0
WATERS CORP	COM	941848103	17,429	111,504	SH	DFND	14	38,336	73,168	0
WATERS CORP	COM	941848103	27	175	SH	DFND	16	0	175	0
WATSCO INC	COM	942622200	2,699	18,852	SH	DFND	14	4,124	14,728	0
WATTS WATER TECHNOLOGIES INC	CL A	942749102	3,080	49,398	SH	DFND	14	4,966	44,432	0
WEBMD HEALTH CORP	COM	94770V102	1,332	25,279	SH	DFND	14	7,209	18,070	0
WEBMD HEALTH CORP	COM	94770V102	242	4,600	SH	DFND	18	0	4,600	0
WEBSTER FINL CORP CONN	COM	947890109	3,092	61,784	SH	DFND	14	17,448	44,336	0
WEIBO CORP	SPONSORED ADR	948596101	4,594	88,050	SH	DFND	14	0	88,050	0
WEIBO CORP	SPONSORED ADR	948596101	214	4,100	SH	DFND	16	0	4,100	0
WEIBO CORP	SPONSORED ADR	948596101	227	4,350	SH	DFND	18	0	4,350	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	18,419	551,631	SH	DFND	14	152,367	399,264	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	140	4,200	SH	DFND	16	0	4,200	0
WELLCARE HEALTH PLANS INC	COM	94946T106	446	3,178	SH	DFND	10	3,178	0	0
WELLCARE HEALTH PLANS INC	COM	94946T106	56,818	405,238	SH	DFND	14	80,969	324,269	0
WELLCARE HEALTH PLANS INC	COM	94946T106	680	4,850	SH	DFND	16	0	4,850	0
WELLS FARGO & CO NEW	COM	949746101	287	5,160	SH	DFND	10	5,160	0	0
WELLS FARGO & CO NEW	COM	949746101	557,371	10,013,845	SH	DFND	14	2,875,568	7,138,277	0
WELLS FARGO & CO NEW	COM	949746101	1,606	28,860	SH	DFND	16	0	28,860	0
WELLTOWER INC	COM	95040Q104	35,996	508,269	SH	DFND	14	173,662	334,607	0
WELLTOWER INC	COM	95040Q104	57	800	SH	DFND	16	0	800	0
WELLTOWER INC	COM	95040Q104	29,948	422,880	SH	DFND	3	61,069	361,811	0
WENDYS CO	COM	95058W100	7,110	522,431	SH	DFND	14	108,089	414,342	0
WENDYS CO	COM	95058W100	23	1,700	SH	DFND	16	0	1,700	0
WERNER ENTERPRISES INC	COM	950755108	786	30,005	SH	DFND	14	8,525	21,480	0
WESBANCO INC	COM	950810101	7,458	195,705	SH	DFND	14	25,057	170,648	0
WESBANCO INC	COM	950810101	271	7,100	SH	DFND	16	0	7,100	0
WESCO AIRCRAFT HLDGS INC	COM	950814103	2,172	190,513	SH	DFND	14	108,913	81,600	0
WESCO AIRCRAFT HLDGS INC	COM	950814103	275	24,100	SH	DFND	16	0	24,100	0
WESCO INTL INC	COM	95082P105	8,523	122,547	SH	DFND	14	2,447	120,100	0
WEST BANCORPORATION INC	CAP STK	95123P106	1,169	50,930	SH	DFND	14	1,771	49,159	0
WEST CORP	COM	952355204	12,055	493,657	SH	DFND	14	70,020	423,637	0
WEST CORP	COM	952355204	628	25,700	SH	DFND	16	0	25,700	0
WEST MARINE INC	COM	954235107	212	22,200	SH	DFND	10	22,200	0	0
WEST MARINE INC	COM	954235107	19	1,990	SH	DFND	14	1,990	0	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	12,981	159,064	SH	DFND	14	54,462	104,602	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	106	1,300	SH	DFND	16	0	1,300	0
WESTAMERICA BANCORPORATION	COM	957090103	2,538	45,456	SH	DFND	14	4,637	40,819	0
WESTAR ENERGY INC	COM	95709T100	4,792	88,299	SH	DFND	14	19,701	68,598	0
WESTERN ALLIANCE BANCORP	COM	957638109	653	13,300	SH	DFND	10	13,300	0	0
WESTERN ALLIANCE BANCORP	COM	957638109	2,611	53,183	SH	DFND	14	53,183	0	0

WESTERN ASSET MTG CAP CORP	COM	95790D105	2,432	248,875	SH	DFND	14	4,675	244,200	0
WESTERN DIGITAL CORP	COM	958102105	1,113	13,490	SH	DFND	10	13,490	0	0
WESTERN DIGITAL CORP	COM	958102105	35,671	432,217	SH	DFND	14	137,507	294,710	0
WESTERN DIGITAL CORP	COM	958102105	53	647	SH	DFND	16	0	647	0
WESTERN REFNG INC	COM	959319104	14,892	424,623	SH	DFND	14	99,552	325,071	0
WESTERN UN CO	COM	959802109	21,333	1,048,285	SH	DFND	14	259,964	788,321	0
WESTERN UN CO	COM	959802109	20	985	SH	DFND	16	0	985	0
WESTLAKE CHEM CORP	COM	960413102	12,557	190,112	SH	DFND	14	19,712	170,400	0
WESTMORELAND COAL CO	COM	960878106	119	8,216	SH	DFND	10	8,216	0	0
WESTMORELAND COAL CO	COM	960878106	27	1,885	SH	DFND	14	1,885	0	0
WESTROCK CO	COM	96145D105	23,905	459,443	SH	DFND	14	123,222	336,221	0
WESTROCK CO	COM	96145D105	414	7,966	SH	DFND	16	0	7,966	0
WEX INC	COM	96208T104	2,480	23,963	SH	DFND	14	5,431	18,532	0
WEYERHAEUSER CO	COM	962166104	35,521	1,045,380	SH	DFND	14	355,282	690,098	0
WEYERHAEUSER CO	COM	962166104	53	1,560	SH	DFND	16	0	1,560	0
WHIRLPOOL CORP	COM	963320106	32,290	188,468	SH	DFND	14	43,906	144,562	0
WHIRLPOOL CORP	COM	963320106	30	174	SH	DFND	16	0	174	0
WHIRLPOOL CORP	COM	963320106	188	1,100	SH	DFND	18	0	1,100	0
WHITEWAVE FOODS CO	COM	966244105	6,082	108,322	SH	DFND	14	23,637	84,685	0
WHITING PETE CORP NEW	COM	966387102	878	92,839	SH	DFND	14	14,639	78,200	0
WHOLE FOODS MKT INC	COM	966837106	13,115	441,279	SH	DFND	14	147,900	293,379	0
WHOLE FOODS MKT INC	COM	966837106	15	500	SH	DFND	16	0	500	0
WILEY JOHN & SONS INC	CL A	968223206	2,086	38,765	SH	DFND	14	6,218	32,547	0
WILLIAMS COS INC DEL	COM	969457100	122,022	4,123,754	SH	DFND	14	581,442	3,542,312	0
WILLIAMS COS INC DEL	COM	969457100	1,384	46,765	SH	DFND	16	0	46,765	0
WILLIAMS COS INC DEL	COM	969457100	1,894	64,000	SH	DFND	18	0	64,000	0
WILLIAMS SONOMA INC	COM	969904101	2,681	49,999	SH	DFND	14	11,069	38,930	0
WINDSTREAM HLDGS INC	COM NEW	97382A200	96	17,672	SH	DFND	14	17,672	0	0
WINGSTOP INC	COM	974155103	1,343	47,490	SH	DFND	14	2,880	44,610	0
WINNEBAGO INDS INC	COM	974637100	1,556	53,184	SH	DFND	14	4,728	48,456	0
WINTRUST FINL CORP	COM	97650W108	3,697	53,491	SH	DFND	14	9,761	43,730	0
WINTRUST FINL CORP	COM	97650W108	919	13,300	SH	DFND	16	0	13,300	0
WIPRO LTD	SPON ADR 1 SH	97651M109	8,442	825,175	SH	DFND	14	0	825,175	0
WIPRO LTD	SPON ADR 1 SH	97651M109	2,086	203,900	SH	DFND	16	0	203,900	0
WISDOMTREE INVTs INC	COM	97717P104	1,767	194,620	SH	DFND	14	18,570	176,050	0
WOLVERINE WORLD WIDE INC	COM	978097103	12,583	503,912	SH	DFND	14	17,222	486,690	0
WOODWARD INC	COM	980745103	2,666	39,251	SH	DFND	14	10,614	28,637	0
WORKDAY INC	CL A	98138H101	336	4,030	SH	DFND	14	3,260	770	0
WORLD ACCEP CORP DEL	COM	981419104	2,296	44,332	SH	DFND	14	1,317	43,015	0
WORLD FUEL SVCS CORP	COM	981475106	21,720	599,169	SH	DFND	14	129,735	469,434	0
WORLD FUEL SVCS CORP	COM	981475106	145	4,000	SH	DFND	16	0	4,000	0
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1,450	65,268	SH	DFND	14	5,998	59,270	0
WORTHINGTON INDS INC	COM	981811102	719	15,946	SH	DFND	10	15,946	0	0
WORTHINGTON INDS INC	COM	981811102	30,937	686,118	SH	DFND	14	123,794	562,324	0
WORTHINGTON INDS INC	COM	981811102	843	18,700	SH	DFND	16	0	18,700	0
WORTHINGTON INDS INC	COM	981811102	451	10,000	SH	DFND	18	0	10,000	0
WPX ENERGY INC	COM	98212B103	16,475	1,230,362	SH	DFND	14	415,378	814,984	0
WPX ENERGY INC	COM	98212B103	88	6,600	SH	DFND	16	0	6,600	0

WYNDHAM WORLDWIDE CORP	COM	98310W108	968	11,480	SH	DFND	10	11,480	0	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	23,574	279,672	SH	DFND	14	63,067	216,605	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	20	240	SH	DFND	16	0	240	0
WYNN RESORTS LTD	COM	983134107	12,760	111,336	SH	DFND	14	38,766	72,570	0
WYNN RESORTS LTD	COM	983134107	21	180	SH	DFND	16	0	180	0
XO GROUP INC	COM	983772104	365	21,200	SH	DFND	10	21,200	0	0
XO GROUP INC	COM	983772104	924	53,708	SH	DFND	14	4,373	49,335	0
XO GROUP INC	COM	983772104	151	8,800	SH	DFND	16	0	8,800	0
XPO LOGISTICS INC	COM	983793100	496	10,359	SH	DFND	14	10,359	0	0
XCEL ENERGY INC	COM	98389B100	31,352	705,329	SH	DFND	14	237,497	467,832	0
XCEL ENERGY INC	COM	98389B100	48	1,080	SH	DFND	16	0	1,080	0
XILINX INC	COM	983919101	19,938	344,411	SH	DFND	14	118,118	226,293	0
XILINX INC	COM	983919101	29	500	SH	DFND	16	0	500	0
XENIA HOTELS & RESORTS INC	COM	984017103	20,214	1,184,170	SH	DFND	14	315,790	868,380	0
XENIA HOTELS & RESORTS INC	COM	984017103	877	51,400	SH	DFND	16	0	51,400	0
XENCOR INC	COM	98401F105	442	18,484	SH	DFND	10	18,484	0	0
XENCOR INC	COM	98401F105	158	6,620	SH	DFND	14	3,320	3,300	0
XEROX CORP	COM	984121103	458	62,390	SH	DFND	10	62,390	0	0
XEROX CORP	COM	984121103	20,128	2,742,271	SH	DFND	14	543,224	2,199,047	0
XEROX CORP	COM	984121103	13	1,834	SH	DFND	16	0	1,834	0
XINYUAN REAL ESTATE CO LTD	SPONS ADR	98417P105	1,799	407,922	SH	DFND	14	9,500	398,422	0
XINYUAN REAL ESTATE CO LTD	SPONS ADR	98417P105	193	43,700	SH	DFND	16	0	43,700	0
XYLEM INC	COM	98419M100	12,494	248,777	SH	DFND	14	84,398	164,379	0
XYLEM INC	COM	98419M100	18	350	SH	DFND	16	0	350	0
XPERI CORP	COM	98421B100	6,129	180,525	SH	DFND	14	8,918	171,607	0
YRC WORLDWIDE INC	COM PAR \$.01	984249607	177	16,070	SH	DFND	14	3,270	12,800	0
YY INC	ADS REPCOM CLA	98426T106	7,848	170,200	SH	DFND	14	8,800	161,400	0
YY INC	ADS REPCOM CLA	98426T106	784	17,000	SH	DFND	16	0	17,000	0
YAHOO INC	COM	984332106	56,437	1,216,054	SH	DFND	14	417,509	798,545	0
YAHOO INC	COM	984332106	86	1,860	SH	DFND	16	0	1,860	0
YUM BRANDS INC	COM	988498101	30,378	475,406	SH	DFND	14	168,947	306,459	0
YUM BRANDS INC	COM	988498101	49	770	SH	DFND	16	0	770	0
YUM BRANDS INC	COM	988498101	109	1,700	SH	DFND	18	0	1,700	0
YUM CHINA HLDGS INC	COM	98850P109	8,636	317,504	SH	DFND	14	8,604	308,900	0
YUM CHINA HLDGS INC	COM	98850P109	520	19,100	SH	DFND	16	0	19,100	0
YUM CHINA HLDGS INC	COM	98850P109	141	5,200	SH	DFND	18	0	5,200	0
ZAYO GROUP HLDGS INC	COM	98919V105	316	9,600	SH	DFND	14	9,400	200	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	655	7,183	SH	DFND	10	7,183	0	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	11,483	125,836	SH	DFND	14	7,346	118,490	0
ZELTIQ AESTHETICS INC	COM	98933Q108	3,447	61,987	SH	DFND	14	5,657	56,330	0
ZILLOW GROUP INC	CL C CAP STK	98954M200	208	6,184	SH	DFND	14	6,014	170	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	455	3,725	SH	DFND	10	3,725	0	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	34,048	278,833	SH	DFND	14	95,983	182,850	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	54	445	SH	DFND	16	0	445	0

ZIONS BANCORPORATION	COM	989701107	11,788	280,675	SH	DFND	14	94,886	185,789	0
ZIONS BANCORPORATION	COM	989701107	19	450	SH	DFND	16	0	450	0
ZIOPHARM ONCOLOGY INC	COM	98973P101	81	12,773	SH	DFND	14	12,773	0	0
ZIX CORP	COM	98974P100	114	23,673	SH	DFND	14	6,373	17,300	0
ZIX CORP	COM	98974P100	59	12,300	SH	DFND	16	0	12,300	0
ZOETIS INC	CL A	98978V103	430	8,050	SH	DFND	10	8,050	0	0
ZOETIS INC	CL A	98978V103	84,470	1,582,733	SH	DFND	14	382,870	1,199,863	0
ZOETIS INC	CL A	98978V103	630	11,800	SH	DFND	16	0	11,800	0
ZUMIEZ INC	COM	989817101	525	28,671	SH	DFND	10	28,671	0	0
ZUMIEZ INC	COM	989817101	541	29,555	SH	DFND	14	2,816	26,739	0
ZYNGA INC	CL A	98986T108	116	40,800	SH	DFND	14	40,800	0	0
ADIANT PLC	ORD SHS	G0084W101	15,093	207,689	SH	DFND	14	15,218	192,471	0
ADIANT PLC	ORD SHS	G0084W101	371	5,100	SH	DFND	16	0	5,100	0
AIRCASTLE LTD	COM	G0129K104	15,498	642,277	SH	DFND	14	5,824	636,453	0
ALKERMES PLC	SHS	G01767105	507	8,665	SH	DFND	14	8,465	200	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	10,035	132,568	SH	DFND	14	41,670	90,898	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	20	266	SH	DFND	16	0	266	0
ALLERGAN PLC	SHS	G0177J108	733	3,070	SH	DFND	10	3,070	0	0
ALLERGAN PLC	SHS	G0177J108	289,268	1,210,731	SH	DFND	14	262,749	947,982	0
ALLERGAN PLC	SHS	G0177J108	2,160	9,041	SH	DFND	16	0	9,041	0
AON PLC	SHS CL A	G0408V102	42,129	354,950	SH	DFND	14	113,801	241,149	0
AON PLC	SHS CL A	G0408V102	68	575	SH	DFND	16	0	575	0
ARCH CAP GROUP LTD	ORD	G0450A105	536	5,660	SH	DFND	14	5,530	130	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	11,794	173,958	SH	DFND	14	3,177	170,781	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	473	9,087	SH	DFND	10	9,087	0	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	3,493	67,114	SH	DFND	14	8,317	58,797	0
ARRIS INTL INC	SHS	G0551A103	3,085	116,652	SH	DFND	14	25,024	91,628	0
ASSURED GUARANTY LTD	COM	G0585R106	338	9,100	SH	DFND	10	9,100	0	0
ASSURED GUARANTY LTD	COM	G0585R106	443	11,945	SH	DFND	14	8,445	3,500	0
ATLAS FINANCIAL HOLDINGS INC	SHS NEW	G06207115	480	35,145	SH	DFND	10	35,145	0	0
ATLAS FINANCIAL HOLDINGS INC	SHS NEW	G06207115	9	690	SH	DFND	14	690	0	0
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	11,485	171,339	SH	DFND	14	12,139	159,200	0
AXALTA COATING SYS LTD	COM	G0750C108	210	6,510	SH	DFND	14	6,300	210	0
AXOVANT SCIENCES LTD	COM	G0750W104	24	1,610	SH	DFND	14	1,610	0	0
AXOVANT SCIENCES LTD	COM	G0750W104	125	8,400	SH	DFND	16	0	8,400	0
ATLANTICA YIELD PLC	SHS	G0751N103	13,172	628,420	SH	DFND	14	200,220	428,200	0
ATLANTICA YIELD PLC	SHS	G0751N103	956	45,600	SH	DFND	16	0	45,600	0
BANK OF NT BUTTERFIELD&SON L	SHS NEW	G0772R208	1,419	44,460	SH	DFND	14	15,460	29,000	0
BANK OF NT BUTTERFIELD&SON L	SHS NEW	G0772R208	329	10,300	SH	DFND	16	0	10,300	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	430	3,590	SH	DFND	10	3,590	0	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	251,736	2,099,896	SH	DFND	14	458,600	1,641,296	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	1,889	15,760	SH	DFND	16	0	15,760	0
BELMOND LTD	CL A	G1154H107	1,708	141,184	SH	DFND	14	10,874	130,310	0
BUNGE LIMITED	COM	G16962105	875	11,040	SH	DFND	10	11,040	0	0
BUNGE LIMITED	COM	G16962105	55,662	702,272	SH	DFND	14	56,501	645,771	0
BUNGE LIMITED	COM	G16962105	1,244	15,700	SH	DFND	16	0	15,700	0

CARDTRONICS PLC	SHS CL A	G1991C105	20,369	435,702	SH	DFND	14	72,622	363,080	0
CARDTRONICS PLC	SHS CL A	G1991C105	991	21,200	SH	DFND	16	0	21,200	0
CHINA YUCHAI INTL LTD	COM	G21082105	714	38,600	SH	DFND	14	0	38,600	0
CREDICORP LTD	COM	G2519Y108	7,071	43,300	SH	DFND	14	2,200	41,100	0
CREDICORP LTD	COM	G2519Y108	229	1,400	SH	DFND	16	0	1,400	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	432	5,370	SH	DFND	10	5,370	0	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	40,624	504,707	SH	DFND	14	125,244	379,463	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	52	640	SH	DFND	16	0	640	0
EATON CORP PLC	SHS	G29183103	63,271	853,280	SH	DFND	14	238,575	614,705	0
EATON CORP PLC	SHS	G29183103	71	963	SH	DFND	16	0	963	0
ENDO INTL PLC	SHS	G30401106	24,217	2,170,015	SH	DFND	14	496,191	1,673,824	0
ENDO INTL PLC	SHS	G30401106	152	13,600	SH	DFND	16	0	13,600	0
ENSTAR GROUP LIMITED	SHS	G3075P101	4,203	21,972	SH	DFND	14	1,372	20,600	0
ENSCO PLC	SHS CLASS A	G3157S106	47,562	5,314,245	SH	DFND	14	890,655	4,423,590	0
ENSCO PLC	SHS CLASS A	G3157S106	245	27,400	SH	DFND	16	0	27,400	0
ESSENT GROUP LTD	COM	G3198U102	12,028	332,530	SH	DFND	14	60,630	271,900	0
ESSENT GROUP LTD	COM	G3198U102	886	24,500	SH	DFND	16	0	24,500	0
EVEREST RE GROUP LTD	COM	G3223R108	914	3,910	SH	DFND	10	3,910	0	0
EVEREST RE GROUP LTD	COM	G3223R108	53,048	226,886	SH	DFND	14	42,057	184,829	0
EVEREST RE GROUP LTD	COM	G3223R108	150	640	SH	DFND	16	0	640	0
FABRINET	SHS	G3323L100	2,704	64,329	SH	DFND	14	7,129	57,200	0
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	15,532	262,230	SH	DFND	14	29,969	232,261	0
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	71	1,200	SH	DFND	16	0	1,200	0
GENPACT LIMITED	SHS	G3922B107	218	8,817	SH	DFND	14	8,817	0	0
HELEN OF TROY CORP LTD	COM	G4388N106	13,775	146,233	SH	DFND	14	5,213	141,020	0
HERBALIFE LTD	COM USD SHS	G4412G101	278	4,781	SH	DFND	14	4,781	0	0
HORIZON PHARMA PLC	SHS	G4617B105	247	16,680	SH	DFND	14	16,680	0	0
IHS MARKIT LTD	SHS	G47567105	247	5,890	SH	DFND	14	5,079	811	0
INGERSOLL-RAND PLC	SHS	G47791101	30,864	379,538	SH	DFND	14	112,708	266,830	0
INGERSOLL-RAND PLC	SHS	G47791101	49	600	SH	DFND	16	0	600	0
INTERNATIONAL GAME TECHNOLOG	SHS USD	G4863A108	28,799	1,215,146	SH	DFND	14	252,496	962,650	0
INTERNATIONAL GAME TECHNOLOG	SHS USD	G4863A108	178	7,500	SH	DFND	16	0	7,500	0
WEATHERFORD INTL PLC	ORD SHS	G48833100	130	19,524	SH	DFND	14	18,300	1,224	0
INVESCO LTD	SHS	G491BT108	34,577	1,128,852	SH	DFND	14	242,774	886,078	0
INVESCO LTD	SHS	G491BT108	27	875	SH	DFND	16	0	875	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	3,638	25,067	SH	DFND	14	722	24,345	0
JOHNSON CTLS INTL PLC	SHS	G51502105	348	8,272	SH	DFND	10	8,272	0	0
JOHNSON CTLS INTL PLC	SHS	G51502105	54,683	1,298,269	SH	DFND	14	423,761	874,508	0
JOHNSON CTLS INTL PLC	SHS	G51502105	85	2,011	SH	DFND	16	0	2,011	0
LAZARD LTD	SHS A	G54050102	19,343	420,587	SH	DFND	14	40,034	380,553	0
LIBERTY GLOBAL PLC	SHS CL A	G5480U104	288	8,029	SH	DFND	14	3,268	4,761	0
LIBERTY GLOBAL PLC	SHS CL C	G5480U120	689	19,659	SH	DFND	14	8,037	11,622	0
LIVANOVA PLC	SHS	G5509L101	1,194	24,372	SH	DFND	14	3,535	20,837	0
MAIDEN HOLDINGS LTD	SHS	G5753U112	4,875	348,244	SH	DFND	14	12,269	335,975	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	85,509	1,918,527	SH	DFND	14	276,087	1,642,440	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	655	14,700	SH	DFND	16	0	14,700	0

MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	426	27,940	SH	DFND	14	27,430	510	0
MEDTRONIC PLC	SHS	G5960L103	183,928	2,283,124	SH	DFND	14	718,560	1,564,564	0
MEDTRONIC PLC	SHS	G5960L103	241	2,990	SH	DFND	16	0	2,990	0
MICHAEL KORS HLDGS LTD	SHS	G60754101	8,367	219,555	SH	DFND	14	68,220	151,335	0
MICHAEL KORS HLDGS LTD	SHS	G60754101	13	340	SH	DFND	16	0	340	0
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	3,416	198,715	SH	DFND	14	65,295	133,420	0
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	325	18,900	SH	DFND	16	0	18,900	0
NABORS INDUSTRIES LTD	SHS	G6359F103	13,603	1,040,749	SH	DFND	14	86,257	954,492	0
NABORS INDUSTRIES LTD	SHS	G6359F103	101	7,700	SH	DFND	16	0	7,700	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	18,680	452,184	SH	DFND	14	143,912	308,272	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	30	730	SH	DFND	16	0	730	0
NOBLE CORP PLC	SHS USD	G65431101	4,561	736,880	SH	DFND	14	88,770	648,110	0
NORWEGIAN CRUISE LINE HLDGS	SHS	G66721104	13,588	267,844	SH	DFND	14	19,804	248,040	0
OM ASSET MGMT PLC	SHS	G67506108	4,779	316,100	SH	DFND	14	2,400	313,700	0
OM ASSET MGMT PLC	SHS	G67506108	440	29,100	SH	DFND	16	0	29,100	0
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	4,043	27,947	SH	DFND	14	5,697	22,250	0
ROWAN COMPANIES PLC	SHS CL A	G7665A101	13,211	847,948	SH	DFND	14	68,653	779,295	0
SEADRILL LIMITED	SHS	G7945E105	42	25,650	SH	DFND	14	25,650	0	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	118,401	2,577,867	SH	DFND	14	445,310	2,132,557	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	1,172	25,520	SH	DFND	16	0	25,520	0
PENTAIR PLC	SHS	G7S00T104	32,913	524,260	SH	DFND	14	106,137	418,123	0
PENTAIR PLC	SHS	G7S00T104	361	5,746	SH	DFND	16	0	5,746	0
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	6,495	441,809	SH	DFND	14	6,640	435,169	0
SIGNET JEWELERS LIMITED	SHS	G81276100	6,742	97,332	SH	DFND	14	33,302	64,030	0
SIGNET JEWELERS LIMITED	SHS	G81276100	10	150	SH	DFND	16	0	150	0
SINA CORP	ORD	G81477104	3,390	47,000	SH	DFND	14	0	47,000	0
SINA CORP	ORD	G81477104	332	4,600	SH	DFND	16	0	4,600	0
STERIS PLC	SHS USD	G84720104	492	7,083	SH	DFND	10	7,083	0	0
STERIS PLC	SHS USD	G84720104	23,323	335,772	SH	DFND	14	78,942	256,830	0
STERIS PLC	SHS USD	G84720104	132	1,900	SH	DFND	16	0	1,900	0
TECHNIPFMC PLC	COM	G87110105	19,836	610,335	SH	DFND	14	188,598	421,737	0
TECHNIPFMC PLC	COM	G87110105	31	960	SH	DFND	16	0	960	0
THIRD PT REINS LTD	COM	G8827U100	325	26,823	SH	DFND	10	26,823	0	0
THIRD PT REINS LTD	COM	G8827U100	442	36,560	SH	DFND	14	4,360	32,200	0
THIRD PT REINS LTD	COM	G8827U100	182	15,000	SH	DFND	16	0	15,000	0
TRAVELPORT WORLDWIDE LTD	SHS	G9019D104	15,686	1,332,750	SH	DFND	14	301,650	1,031,100	0
TRAVELPORT WORLDWIDE LTD	SHS	G9019D104	757	64,300	SH	DFND	16	0	64,300	0
VALIDUS HOLDINGS LTD	COM SHS	G9319H102	6,788	120,382	SH	DFND	14	12,882	107,500	0
WHITE MTNS INS GROUP LTD	COM	G9618E107	379	431	SH	DFND	14	431	0	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	22,527	172,103	SH	DFND	14	54,821	117,282	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	36	277	SH	DFND	16	0	277	0
PERRIGO CO PLC	SHS	G97822103	12,789	192,636	SH	DFND	14	61,930	130,706	0
PERRIGO CO PLC	SHS	G97822103	20	300	SH	DFND	16	0	300	0

XL GROUP LTD	COM	G98294104	14,290	358,496	SH	DFND	14	114,995	243,501	0
XL GROUP LTD	COM	G98294104	22	555	SH	DFND	16	0	555	0
CHUBB LIMITED	COM	H1467J104	278	2,040	SH	DFND	10	2,040	0	0
CHUBB LIMITED	COM	H1467J104	111,418	817,749	SH	DFND	14	219,553	598,196	0
CHUBB LIMITED	COM	H1467J104	139	1,022	SH	DFND	16	0	1,022	0
GARMIN LTD	SHS	H2906T109	7,958	155,706	SH	DFND	14	48,900	106,806	0
GARMIN LTD	SHS	H2906T109	10	200	SH	DFND	16	0	200	0
TE CONNECTIVITY LTD	REG SHS	H84989104	448	6,010	SH	DFND	10	6,010	0	0
TE CONNECTIVITY LTD	REG SHS	H84989104	35,980	482,627	SH	DFND	14	152,180	330,447	0
TE CONNECTIVITY LTD	REG SHS	H84989104	56	750	SH	DFND	16	0	750	0
TRANSOCEAN LTD	REG SHS	H8817H100	18,614	1,495,076	SH	DFND	14	236,522	1,258,554	0
TRANSOCEAN LTD	REG SHS	H8817H100	8	670	SH	DFND	16	0	670	0
GLOBANT S A	COM	L44385109	2,718	74,670	SH	DFND	14	1,770	72,900	0
TRINSEO S A	SHS	L9340P101	37,083	552,646	SH	DFND	14	64,646	488,000	0
TRINSEO S A	SHS	L9340P101	1,429	21,300	SH	DFND	16	0	21,300	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	28,492	277,541	SH	DFND	14	32,550	244,991	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1,848	18,000	SH	DFND	16	0	18,000	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	218	1,867	SH	DFND	10	1,867	0	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	170	1,459	SH	DFND	14	1,396	63	0
AERCAP HOLDINGS NV	SHS	N00985106	766	16,661	SH	DFND	14	15,940	721	0
MOBILEYE N V AMSTELVEEN	ORD SHS	N51488117	1,057	17,222	SH	DFND	14	16,412	810	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	191,163	2,096,311	SH	DFND	14	382,444	1,713,867	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	1,388	15,220	SH	DFND	16	0	15,220	0
MYLAN N V	SHS EURO	N59465109	24,018	615,995	SH	DFND	14	197,357	418,638	0
MYLAN N V	SHS EURO	N59465109	37	945	SH	DFND	16	0	945	0
NXP SEMICONDUCTORS N V	COM	N6596X109	2,987	28,863	SH	DFND	14	27,608	1,255	0
ORTHOFIX INTL N V	COM	N6748L102	2,548	66,794	SH	DFND	14	3,284	63,510	0
ORTHOFIX INTL N V	COM	N6748L102	76	2,000	SH	DFND	16	0	2,000	0
QIAGEN NV	SHS NEW	N72482123	207	7,141	SH	DFND	14	4,241	2,900	0
SAPIENS INTL CORP N V	SHS NEW	N7716A151	435	33,800	SH	DFND	14	1,600	32,200	0
WRIGHT MED GROUP N V	ORD SHS 0.03 PA	N96617118	219	7,038	SH	DFND	14	7,038	0	0
PLANET PAYMENT INC	SHS	U72603118	89	22,260	SH	DFND	14	2,760	19,500	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	46,836	477,387	SH	DFND	14	94,670	382,717	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	39	400	SH	DFND	16	0	400	0
ARDMORE SHIPPING CORP	COM	Y0207T100	714	88,640	SH	DFND	14	1,840	86,800	0
BROADCOM LTD	SHS	Y09827109	2,069	9,450	SH	DFND	10	9,450	0	0
BROADCOM LTD	SHS	Y09827109	118,086	539,306	SH	DFND	14	173,402	365,904	0
BROADCOM LTD	SHS	Y09827109	190	870	SH	DFND	16	0	870	0
COSTAMARE INC	SHS	Y1771G102	285	42,820	SH	DFND	14	2,020	40,800	0
DHT HOLDINGS INC	SHS NEW	Y2065G121	4,316	965,470	SH	DFND	14	5,670	959,800	0
DORIAN LPG LTD	SHS USD	Y2106R110	1,876	178,200	SH	DFND	14	23,700	154,500	0
DORIAN LPG LTD	SHS USD	Y2106R110	223	21,200	SH	DFND	16	0	21,200	0
INTERNATIONAL SEAWAYS INC	COM	Y41053102	405	21,168	SH	DFND	14	1,168	20,000	0
SCORPIO TANKERS INC	SHS	Y7542C106	5,803	1,306,962	SH	DFND	14	10,662	1,296,300	0

TEEKAY CORPORATION	COM	Y8564W103	487	53,208	SH	DFND	14	53,208	0	0
TEEKAY TANKERS LTD	CL A	Y8565N102	781	381,173	SH	DFND	14	7,073	374,100	0