

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

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

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

OMB APPROVAL

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

Report for the Calendar Year or Quarter Ended: 06-30-2017

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]

08-07-2017

[Date]

Report Type (Check only one.):

☐ 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

☐ 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

☒ 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:
[If there are no entries in this list, omit this section.]

Form 13F File Number	Name
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: 3,983

Form 13F Information Table Value Total: 67,220,475
(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
AAON INC	COM PAR \$0.004	000360206	2,572	69,806	SH DFND	14	7,193 62,613 0
AAR CORP	COM	000361105	1,871	53,832	SH DFND	14	5,489 48,343 0
ACCO BRANDS CORP	COM	00081T108	8,165	700,856	SH DFND	14	12,015 688,841 0
ABM INDS INC	COM	000957100	4,544	109,452	SH DFND	14	9,925 99,527 0
AFLAC INC	COM	001055102	745	9,595	SH DFND	10	9,595 0 0
AFLAC INC	COM	001055102	101,795	1,310,445	SH DFND	14	254,735 1,055,710 0
AFLAC INC	COM	001055102	68	880	SH DFND	16	0 880 0
AGCO CORP	COM	001084102	14,578	216,320	SH DFND	14	15,695 200,625 0
AGCO CORP	COM	001084102	54	800	SH DFND	16	0 800 0
AG MTG INVT TR INC	COM	001228105	6,186	338,027	SH DFND	14	4,446 333,581 0
AGNC INVT CORP	COM	00123Q104	21,634	1,016,145	SH DFND	14	77,195 938,950 0
AES CORP	COM	00130H105	113,612	10,226,060	SH DFND	14	1,746,238 8,479,822 0
AES CORP	COM	00130H105	777	69,910	SH DFND	16	0 69,910 0
AK STL HLDG CORP	COM	001547108	3,486	530,559	SH DFND	14	53,320 477,239 0
AMAG PHARMACEUTICALS INC	COM	00163U106	9,581	520,697	SH DFND	14	90,987 429,710 0
AMAG PHARMACEUTICALS INC	COM	00163U106	258	14,000	SH DFND	16	0 14,000 0
AMC NETWORKS INC	CL A	00164V103	17,849	334,189	SH DFND	14	36,952 297,237 0
AMC NETWORKS INC	CL A	00164V103	11	200	SH DFND	16	0 200 0
AMC NETWORKS INC	CL A	00164V103	171	3,200	SH DFND	18	0 3,200 0
AMN HEALTHCARE SERVICES INC	COM	001744101	3,161	80,951	SH DFND	14	8,358 72,593 0
AMN HEALTHCARE SERVICES INC	COM	001744101	43	1,100	SH DFND	18	0 1,100 0
ANI PHARMACEUTICALS INC	COM	00182C103	653	13,950	SH DFND	14	1,650 12,300 0
AT&T INC	COM	00206R102	1,195	31,664	SH DFND	10	31,664 0 0
AT&T INC	COM	00206R102	583,733	15,471,324	SH DFND	14	3,994,722 11,476,602 0
AT&T INC	COM	00206R102	2,258	59,858	SH DFND	16	0 59,858 0
A10 NETWORKS INC	COM	002121101	228	27,070	SH DFND	14	3,970 23,100 0
ATN INTL INC	COM	00215F107	2,367	34,591	SH DFND	14	15,301 19,290 0
AZZ INC	COM	002474104	2,573	46,106	SH DFND	14	4,584 41,522 0
AARONS INC	COM PAR \$0.50	002535300	16,938	435,437	SH DFND	14	45,432 390,005 0
ABAXIS INC	COM	002567105	2,023	38,149	SH DFND	14	3,719 34,430 0
ABBOTT LABS	COM	002824100	290,600	5,978,191	SH DFND	14	1,275,888 4,702,303 0
ABBOTT LABS	COM	002824100	1,429	29,388	SH DFND	16	0 29,388 0
ABBVIE INC	COM	00287Y109	394,232	5,436,926	SH DFND	14	1,126,069 4,310,857 0
ABBVIE INC	COM	00287Y109	2,343	32,315	SH DFND	16	0 32,315 0

ABERCROMBIE & FITCH CO	CL A	002896207	1,423	114,359	SH	DFND	14	11,640	102,719	0
ABIOMED INC	COM	003654100	6,356	44,355	SH	DFND	14	5,744	38,611	0
ABIOMED INC	COM	003654100	11,321	79,000	SH	DFND	18	0	79,000	0
ABRAXAS PETE CORP	COM	003830106	18	11,095	SH	DFND	14	11,095	0	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	2,365	47,903	SH	DFND	14	10,718	37,185	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	10,449	211,600	SH	DFND	18	0	211,600	0
ACADIA PHARMACEUTICALS INC	COM	004225108	144	5,160	SH	DFND	14	5,160	0	0
ACADIA PHARMACEUTICALS INC	COM	004225108	5,001	179,300	SH	DFND	18	0	179,300	0
ACADIA RLTY TR	COM SH BEN INT	004239109	3,999	143,856	SH	DFND	14	15,328	128,528	0
ACETO CORP	COM	004446100	884	57,201	SH	DFND	14	11,971	45,230	0
ACHILLION PHARMACEUTICALS IN	COM	00448Q201	53	11,632	SH	DFND	14	11,632	0	0
ACI WORLDWIDE INC	COM	004498101	1,794	80,204	SH	DFND	14	20,419	59,785	0
ACORDA THERAPEUTICS INC	COM	00484M106	3,098	157,245	SH	DFND	14	33,055	124,190	0
ACORDA THERAPEUTICS INC	COM	00484M106	429	21,800	SH	DFND	16	0	21,800	0
ACTIVISION BLIZZARD INC	COM	00507V109	86,894	1,509,357	SH	DFND	14	414,936	1,094,421	0
ACTIVISION BLIZZARD INC	COM	00507V109	1,013	17,600	SH	DFND	16	0	17,600	0
ACTUANT CORP	CL A NEW	00508X203	2,474	100,572	SH	DFND	14	10,341	90,231	0
ACUITY BRANDS INC	COM	00508Y102	12,535	61,662	SH	DFND	14	20,972	40,690	0
ACUITY BRANDS INC	COM	00508Y102	20	100	SH	DFND	16	0	100	0
ACXIOM CORP	COM	005125109	1,357	52,231	SH	DFND	14	14,092	38,139	0
ADAMS RES & ENERGY INC	COM NEW	006351308	825	20,078	SH	DFND	14	400	19,678	0
ADOBE SYS INC	COM	00724F101	1,029	7,275	SH	DFND	10	7,275	0	0
ADOBE SYS INC	COM	00724F101	294,186	2,079,934	SH	DFND	14	391,648	1,688,286	0
ADOBE SYS INC	COM	00724F101	1,922	13,587	SH	DFND	16	0	13,587	0
ADTALEM GLOBAL ED INC	COM	00737L103	7,205	189,867	SH	DFND	14	10,842	179,025	0
ADTRAN INC	COM	00738A106	5,441	263,471	SH	DFND	14	62,896	200,575	0
ADTRAN INC	COM	00738A106	318	15,400	SH	DFND	16	0	15,400	0
ADVANCE AUTO PARTS INC	COM	00751Y106	11,988	102,819	SH	DFND	14	34,664	68,155	0
ADVANCE AUTO PARTS INC	COM	00751Y106	20	170	SH	DFND	16	0	170	0
ADVISORY BRD CO	COM	00762W107	225	4,362	SH	DFND	14	4,362	0	0
AECOM	COM	00766T100	31,433	972,270	SH	DFND	14	134,847	837,423	0
AECOM	COM	00766T100	91	2,800	SH	DFND	16	0	2,800	0
AEGION CORP	COM	00770F104	7,005	320,176	SH	DFND	14	6,069	314,107	0
AERIE PHARMACEUTICALS INC	COM	00771V108	147	2,790	SH	DFND	14	2,790	0	0
AERIE PHARMACEUTICALS INC	COM	00771V108	4,193	79,800	SH	DFND	18	0	79,800	0
ADVANSIX INC	COM	00773T101	479	15,326	SH	DFND	10	15,326	0	0
ADVANSIX INC	COM	00773T101	5,297	169,565	SH	DFND	14	8,151	161,414	0
ADVANSIX INC	COM	00773T101	40	1,292	SH	DFND	16	0	1,292	0
AEROJET ROCKETDYNE HLDGS INC	COM	007800105	2,603	125,157	SH	DFND	14	11,898	113,259	0
ADVANCED MICRO DEVICES INC	COM	007903107	12,918	1,035,123	SH	DFND	14	356,962	678,161	0
ADVANCED MICRO DEVICES INC	COM	007903107	21	1,650	SH	DFND	16	0	1,650	0
ADVANCED DISP SVCS INC DEL	COM	00790X101	36	1,580	SH	DFND	14	1,580	0	0

ADVANCED DISP SVCS INC DEL	COM	00790X101	318	14,000	SH	DFND	18	0	14,000	0
ADVANCED ENERGY INDS	COM	007973100	32,997	510,083	SH	DFND	14	130,993	379,090	0
ADVANCED ENERGY INDS	COM	007973100	1,410	21,800	SH	DFND	16	0	21,800	0
AEROVIRONMENT INC	COM	008073108	1,331	34,850	SH	DFND	14	3,416	31,434	0
AETNA INC NEW	COM	00817Y108	873	5,750	SH	DFND	10	5,750	0	0
AETNA INC NEW	COM	00817Y108	158,293	1,042,569	SH	DFND	14	272,271	770,298	0
AETNA INC NEW	COM	00817Y108	414	2,727	SH	DFND	16	0	2,727	0
AFFILIATED MANAGERS GROUP	COM	008252108	13,174	79,429	SH	DFND	14	26,746	52,683	0
AFFILIATED MANAGERS GROUP	COM	008252108	20	120	SH	DFND	16	0	120	0
AGILENT TECHNOLOGIES INC	COM	00846U101	27,095	456,839	SH	DFND	14	150,450	306,389	0
AGILENT TECHNOLOGIES INC	COM	00846U101	39	664	SH	DFND	16	0	664	0
AGILYSYS INC	COM	00847J105	253	24,999	SH	DFND	14	2,827	22,172	0
AGREE REALTY CORP	COM	008492100	2,167	47,232	SH	DFND	14	4,412	42,820	0
AIR LEASE CORP	CL A	00912X302	7,700	206,110	SH	DFND	14	13,043	193,067	0
AIR LEASE CORP	CL A	00912X302	340	9,100	SH	DFND	18	0	9,100	0
AIR PRODS & CHEMS INC	COM	009158106	44,279	309,516	SH	DFND	14	102,667	206,849	0
AIR PRODS & CHEMS INC	COM	009158106	69	485	SH	DFND	16	0	485	0
AIR PRODS & CHEMS INC	COM	009158106	744	5,200	SH	DFND	18	0	5,200	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	12,751	255,996	SH	DFND	14	80,448	175,548	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	20	410	SH	DFND	16	0	410	0
AKORN INC	COM	009728106	1,835	54,717	SH	DFND	14	12,327	42,390	0
AKORN INC	COM	009728106	50	1,500	SH	DFND	18	0	1,500	0
ALAMO GROUP INC	COM	011311107	5,300	58,359	SH	DFND	14	17,225	41,134	0
ALAMO GROUP INC	COM	011311107	390	4,300	SH	DFND	16	0	4,300	0
ALASKA AIR GROUP INC	COM	011659109	25,848	287,964	SH	DFND	14	70,153	217,811	0
ALASKA AIR GROUP INC	COM	011659109	24	270	SH	DFND	16	0	270	0
ALBANY INTL CORP	CL A	012348108	2,601	48,713	SH	DFND	14	4,823	43,890	0
ALBANY MOLECULAR RESH INC	COM	012423109	820	37,770	SH	DFND	14	4,350	33,420	0
ALBEMARLE CORP	COM	012653101	16,776	158,951	SH	DFND	14	52,132	106,819	0
ALBEMARLE CORP	COM	012653101	23	220	SH	DFND	16	0	220	0
ALCOA CORP	COM	013872106	30,955	948,074	SH	DFND	14	45,674	902,400	0
ALCOA CORP	COM	013872106	558	17,100	SH	DFND	16	0	17,100	0
ALCOA CORP	COM	013872106	375	11,500	SH	DFND	18	0	11,500	0
ALEXANDER & BALDWIN INC NEW	COM	014491104	1,292	31,212	SH	DFND	14	8,587	22,625	0
ALERE INC	COM	01449J105	277	5,515	SH	DFND	14	5,515	0	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	14,721	122,195	SH	DFND	14	42,602	79,593	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	24	200	SH	DFND	16	0	200	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	30,808	255,732	SH	DFND	3	41,271	214,461	0
ALEXION PHARMACEUTICALS INC	COM	015351109	46,939	385,788	SH	DFND	14	104,098	281,690	0
ALEXION PHARMACEUTICALS INC	COM	015351109	207	1,700	SH	DFND	16	0	1,700	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	793	5,630	SH	DFND	10	5,630	0	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	191,149	1,356,630	SH	DFND	14	26,900	1,329,730	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	19,895	141,200	SH	DFND	16	0	141,200	0

ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	4,481	31,800	SH	DFND	18	0	31,800	0
ALIGN TECHNOLOGY INC	COM	016255101	14,359	95,651	SH	DFND	14	36,466	59,185	0
ALIGN TECHNOLOGY INC	COM	016255101	27	180	SH	DFND	16	0	180	0
ALLEGHANY CORP DEL	COM	017175100	19,931	33,509	SH	DFND	14	6,078	27,431	0
ALLEGHANY CORP DEL	COM	017175100	95	160	SH	DFND	16	0	160	0
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1,242	73,002	SH	DFND	14	20,000	53,002	0
ALLEGIANT TRAVEL CO	COM	01748X102	526	3,879	SH	DFND	10	3,879	0	0
ALLEGIANT TRAVEL CO	COM	01748X102	3,066	22,614	SH	DFND	14	2,462	20,152	0
ALLETE INC	COM NEW	018522300	6,196	86,443	SH	DFND	14	9,162	77,281	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1,097	4,275	SH	DFND	10	4,275	0	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	19,771	77,022	SH	DFND	14	26,227	50,795	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	31	120	SH	DFND	16	0	120	0
ALLIANT ENERGY CORP	COM	018802108	12,719	316,629	SH	DFND	14	105,198	211,431	0
ALLIANT ENERGY CORP	COM	018802108	18	460	SH	DFND	16	0	460	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	1,230	32,800	SH	DFND	14	8,700	24,100	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	488	13,000	SH	DFND	18	0	13,000	0
ALLSCRIPTS HEALTHCARE SOLUTN	COM	01988P108	1,561	122,355	SH	DFND	14	34,093	88,262	0
ALLSTATE CORP	COM	020002101	1,609	18,190	SH	DFND	10	18,190	0	0
ALLSTATE CORP	COM	020002101	156,696	1,771,780	SH	DFND	14	309,531	1,462,249	0
ALLSTATE CORP	COM	020002101	1,495	16,909	SH	DFND	16	0	16,909	0
ALLY FINL INC	COM	02005N100	20,917	1,000,812	SH	DFND	14	113,362	887,450	0
ALMOST FAMILY INC	COM	020409108	1,257	20,382	SH	DFND	14	2,131	18,251	0
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	351	4,404	SH	DFND	14	4,404	0	0
ALON USA ENERGY INC	COM	020520102	1,351	101,453	SH	DFND	14	101,453	0	0
ALPHABET INC	CAP STK CL C	02079K107	763,854	840,573	SH	DFND	14	205,013	635,560	0
ALPHABET INC	CAP STK CL C	02079K107	4,198	4,620	SH	DFND	16	0	4,620	0
ALPHABET INC	CAP STK CL A	02079K305	3,216	3,459	SH	DFND	10	3,459	0	0
ALPHABET INC	CAP STK CL A	02079K305	615,140	661,668	SH	DFND	14	163,482	498,186	0
ALPHABET INC	CAP STK CL A	02079K305	2,933	3,155	SH	DFND	16	0	3,155	0
ALTRIA GROUP INC	COM	02209S103	366,530	4,921,846	SH	DFND	14	1,082,268	3,839,578	0
ALTRIA GROUP INC	COM	02209S103	2,148	28,840	SH	DFND	16	0	28,840	0
ALTRIA GROUP INC	COM	02209S103	499	6,700	SH	DFND	18	0	6,700	0
AMAZON COM INC	COM	023135106	1,807	1,867	SH	DFND	10	1,867	0	0
AMAZON COM INC	COM	023135106	777,113	802,803	SH	DFND	14	221,071	581,732	0
AMAZON COM INC	COM	023135106	1,921	1,985	SH	DFND	16	0	1,985	0
AMAZON COM INC	COM	023135106	1,191	1,230	SH	DFND	18	0	1,230	0
AMBAC FINL GROUP INC	COM NEW	023139884	1,343	77,420	SH	DFND	14	3,220	74,200	0
AMEDISYS INC	COM	023436108	2,995	47,677	SH	DFND	14	5,098	42,579	0
AMERCO	COM	023586100	3,116	8,511	SH	DFND	14	611	7,900	0
AMEREN CORP	COM	023608102	18,683	341,737	SH	DFND	14	113,164	228,573	0
AMEREN CORP	COM	023608102	29	525	SH	DFND	16	0	525	0
AMERICAN AIRLS GROUP INC	COM	02376R102	50,093	995,490	SH	DFND	14	265,299	730,191	0
AMERICAN AIRLS GROUP INC	COM	02376R102	55	1,100	SH	DFND	16	0	1,100	0
AMERICAN ASSETS TR INC	COM	024013104	8,802	223,446	SH	DFND	14	65,873	157,573	0

AMERICAN ASSETS TR INC	COM	024013104	95	2,400	SH	DFND	16	0	2,400	0
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	9,637	617,766	SH	DFND	14	16,756	601,010	0
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	315	20,200	SH	DFND	16	0	20,200	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	18,636	394,006	SH	DFND	14	34,975	359,031	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	47	1,000	SH	DFND	16	0	1,000	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	17,756	375,389	SH	DFND	3	57,681	317,708	0
AMERICAN ELEC PWR INC	COM	025537101	1,156	16,640	SH	DFND	10	16,640	0	0
AMERICAN ELEC PWR INC	COM	025537101	50,993	734,028	SH	DFND	14	231,075	502,953	0
AMERICAN ELEC PWR INC	COM	025537101	79	1,130	SH	DFND	16	0	1,130	0
AMERICAN ELEC PWR INC	COM	025537101	271	3,900	SH	DFND	18	0	3,900	0
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	5,219	433,114	SH	DFND	14	31,063	402,051	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	32,802	1,248,174	SH	DFND	14	83,157	1,165,017	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	964	36,700	SH	DFND	16	0	36,700	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	208	7,900	SH	DFND	18	0	7,900	0
AMERICAN EXPRESS CO	COM	025816109	1,821	21,620	SH	DFND	10	21,620	0	0
AMERICAN EXPRESS CO	COM	025816109	118,795	1,410,196	SH	DFND	14	382,828	1,027,368	0
AMERICAN EXPRESS CO	COM	025816109	138	1,633	SH	DFND	16	0	1,633	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	198	1,990	SH	DFND	10	1,990	0	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	93,567	941,606	SH	DFND	14	167,117	774,489	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	715	7,200	SH	DFND	16	0	7,200	0
AMERICAN HOMES 4 RENT	CL A	02665T306	478	21,180	SH	DFND	14	15,180	6,000	0
AMERICAN INTL GROUP INC	COM NEW	026874784	248,926	3,981,541	SH	DFND	14	721,806	3,259,735	0
AMERICAN INTL GROUP INC	COM NEW	026874784	1,729	27,658	SH	DFND	16	0	27,658	0
AMERICAN OUTDOOR BRANDS CORP	COM	02874P103	2,425	109,439	SH	DFND	14	6,239	103,200	0
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	1,469	62,102	SH	DFND	14	2,700	59,402	0
AMERICAN SOFTWARE INC	CL A	029683109	294	28,611	SH	DFND	14	3,411	25,200	0
AMERICAN STS WTR CO	COM	029899101	5,078	107,102	SH	DFND	14	42,012	65,090	0
AMERICAN TOWER CORP NEW	COM	03027X100	257,598	1,946,782	SH	DFND	14	376,360	1,570,422	0
AMERICAN TOWER CORP NEW	COM	03027X100	1,737	13,125	SH	DFND	16	0	13,125	0
AMERICAN TOWER CORP NEW	COM	03027X100	463	3,500	SH	DFND	18	0	3,500	0
AMERICAN VANGUARD CORP	COM	030371108	751	43,560	SH	DFND	14	4,032	39,528	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	19,698	252,705	SH	DFND	14	83,823	168,882	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	312	4,000	SH	DFND	18	0	4,000	0
AMERICAN WOODMARK CORP	COM	030506109	788	8,243	SH	DFND	10	8,243	0	0
AMERICAN WOODMARK CORP	COM	030506109	13,228	138,445	SH	DFND	14	27,510	110,935	0
AMERICAN WOODMARK CORP	COM	030506109	688	7,200	SH	DFND	16	0	7,200	0
AMERISAFE INC	COM	03071H100	2,404	42,221	SH	DFND	14	12,999	29,222	0
AMERISOURCEBERGEN CORP	COM	03073E105	24,711	261,406	SH	DFND	14	78,702	182,704	0
AMERISOURCEBERGEN CORP	COM	03073E105	37	390	SH	DFND	16	0	390	0

AMERIPRISE FINL INC	COM	03076C106	654	5,140	SH	DFND	10	5,140	0	0
AMERIPRISE FINL INC	COM	03076C106	61,705	484,758	SH	DFND	14	85,200	399,558	0
AMERIPRISE FINL INC	COM	03076C106	45	355	SH	DFND	16	0	355	0
AMERIS BANCORP	COM	03076K108	3,045	63,173	SH	DFND	14	6,663	56,510	0
AMETEK INC NEW	COM	031100100	19,209	317,131	SH	DFND	14	106,576	210,555	0
AMETEK INC NEW	COM	031100100	30	500	SH	DFND	16	0	500	0
AMGEN INC	COM	031162100	2,005	11,640	SH	DFND	10	11,640	0	0
AMGEN INC	COM	031162100	278,787	1,618,690	SH	DFND	14	395,868	1,222,822	0
AMGEN INC	COM	031162100	2,346	13,622	SH	DFND	16	0	13,622	0
AMICUS THERAPEUTICS INC	COM	03152W109	146	14,480	SH	DFND	14	14,480	0	0
AMICUS THERAPEUTICS INC	COM	03152W109	7,548	749,600	SH	DFND	18	0	749,600	0
AMKOR TECHNOLOGY INC	COM	031652100	631	64,571	SH	DFND	10	64,571	0	0
AMKOR TECHNOLOGY INC	COM	031652100	8,226	841,991	SH	DFND	14	130,030	711,961	0
AMKOR TECHNOLOGY INC	COM	031652100	238	24,400	SH	DFND	16	0	24,400	0
AMPHENOL CORP NEW	CL A	032095101	30,960	419,396	SH	DFND	14	140,992	278,404	0
AMPHENOL CORP NEW	CL A	032095101	47	640	SH	DFND	16	0	640	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	1,049	58,730	SH	DFND	14	4,960	53,770	0
ANADARKO PETE CORP	COM	032511107	92,873	2,048,375	SH	DFND	14	445,567	1,602,808	0
ANADARKO PETE CORP	COM	032511107	1,392	30,703	SH	DFND	16	0	30,703	0
ANADARKO PETE CORP	COM	032511107	943	20,800	SH	DFND	18	0	20,800	0
ANALOG DEVICES INC	COM	032654105	39,154	503,263	SH	DFND	14	171,859	331,404	0
ANALOG DEVICES INC	COM	032654105	62	793	SH	DFND	16	0	793	0
ANALOGIC CORP	COM PAR \$0.05	032657207	4,580	63,044	SH	DFND	14	5,889	57,155	0
ANALOGIC CORP	COM PAR \$0.05	032657207	102	1,400	SH	DFND	16	0	1,400	0
ANDERSONS INC	COM	034164103	1,545	45,245	SH	DFND	14	5,183	40,062	0
ANGIODYNAMICS INC	COM	03475V101	5,071	312,831	SH	DFND	14	56,731	256,100	0
ANGIODYNAMICS INC	COM	03475V101	410	25,300	SH	DFND	16	0	25,300	0
ANIKA THERAPEUTICS INC	COM	035255108	1,229	24,900	SH	DFND	14	2,590	22,310	0
ANIXTER INTL INC	COM	035290105	20,596	263,370	SH	DFND	14	38,736	224,634	0
ANIXTER INTL INC	COM	035290105	899	11,500	SH	DFND	16	0	11,500	0
ANNALY CAP MGMT INC	COM	035710409	26,638	2,210,588	SH	DFND	14	218,188	1,992,400	0
ANSYS INC	COM	03662Q105	13,161	108,163	SH	DFND	14	39,866	68,297	0
ANSYS INC	COM	03662Q105	24	200	SH	DFND	16	0	200	0
ANTARES PHARMA INC	COM	036642106	47	14,590	SH	DFND	14	14,590	0	0
ANTERO RES CORP	COM	03674X106	10,744	497,155	SH	DFND	14	43,905	453,250	0
ANTHEM INC	COM	036752103	189,452	1,007,027	SH	DFND	14	189,278	817,749	0
ANTHEM INC	COM	036752103	1,293	6,875	SH	DFND	16	0	6,875	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	514	85,590	SH	DFND	14	9,890	75,700	0
APACHE CORP	COM	037411105	24,867	518,821	SH	DFND	14	177,526	341,295	0
APACHE CORP	COM	037411105	41	861	SH	DFND	16	0	861	0
APACHE CORP	COM	037411105	343	7,150	SH	DFND	18	0	7,150	0
APARTMENT INVT & MGMT CO	CL A	03748R101	9,327	217,060	SH	DFND	14	74,083	142,977	0
APARTMENT INVT & MGMT CO	CL A	03748R101	13	304	SH	DFND	16	0	304	0
APOGEE ENTERPRISES INC	COM	037598109	3,457	60,822	SH	DFND	14	5,175	55,647	0
APOLLO INVT CORP	COM	03761U106	66	10,350	SH	DFND	14	10,350	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	9,832	530,048	SH	DFND	14	16,065	513,983	0
APPLE INC	COM	037833100	5,240	36,383	SH	DFND	10	36,383	0	0

APPLE INC	COM	037833100	1,629,872	11,316,985	SH	DFND	14	2,999,484	8,317,501	0
APPLE INC	COM	037833100	6,183	42,935	SH	DFND	16	0	42,935	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	9,449	505,019	SH	DFND	14	47,619	457,400	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	24,800	419,978	SH	DFND	14	67,659	352,319	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	980	16,600	SH	DFND	16	0	16,600	0
APPLIED MATLS INC	COM	038222105	425	10,300	SH	DFND	10	10,300	0	0
APPLIED MATLS INC	COM	038222105	247,939	6,001,903	SH	DFND	14	1,019,625	4,982,278	0
APPLIED MATLS INC	COM	038222105	1,791	43,360	SH	DFND	16	0	43,360	0
APPLIED OPTOELECTRONICS INC	COM	03823U102	1,868	30,230	SH	DFND	14	3,290	26,940	0
APTARGROUP INC	COM	038336103	5,605	64,534	SH	DFND	14	8,137	56,397	0
AQUA AMERICA INC	COM	03836W103	4,646	139,527	SH	DFND	14	24,702	114,825	0
ARAMARK	COM	03852U106	2,061	50,290	SH	DFND	14	14,440	35,850	0
ARAMARK	COM	03852U106	139	3,400	SH	DFND	16	0	3,400	0
ARBOR RLTY TR INC	COM	038923108	110	13,200	SH	DFND	14	13,200	0	0
ARCBEST CORP	COM	03937C105	419	20,346	SH	DFND	10	20,346	0	0
ARCBEST CORP	COM	03937C105	1,441	69,940	SH	DFND	14	4,243	65,697	0
ARCHER DANIELS MIDLAND CO	COM	039483102	85,448	2,064,959	SH	DFND	14	326,914	1,738,045	0
ARCHER DANIELS MIDLAND CO	COM	039483102	593	14,341	SH	DFND	16	0	14,341	0
ARCHER DANIELS MIDLAND CO	COM	039483102	116	2,800	SH	DFND	18	0	2,800	0
ARCHROCK INC	COM	03957W106	2,788	244,520	SH	DFND	14	12,313	232,207	0
ARCONIC INC	COM	03965L100	42,106	1,858,985	SH	DFND	14	216,649	1,642,336	0
ARCONIC INC	COM	03965L100	20	893	SH	DFND	16	0	893	0
ARGAN INC	COM	04010E109	37,409	623,482	SH	DFND	14	107,192	516,290	0
ARGAN INC	COM	04010E109	936	15,600	SH	DFND	16	0	15,600	0
ARES CAP CORP	COM	04010L103	316	19,306	SH	DFND	14	19,306	0	0
ARES COML REAL ESTATE CORP	COM	04013V108	603	46,030	SH	DFND	14	2,730	43,300	0
ARES COML REAL ESTATE CORP	COM	04013V108	9	700	SH	DFND	16	0	700	0
ARISTA NETWORKS INC	COM	040413106	737	4,918	SH	DFND	14	4,058	860	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	1,706	124,804	SH	DFND	14	2,108	122,696	0
ARMADA HOFFLER PPTYS INC	COM	04208T108	3,215	248,250	SH	DFND	14	61,100	187,150	0
ARMADA HOFFLER PPTYS INC	COM	04208T108	91	7,000	SH	DFND	16	0	7,000	0
ARMOUR RESIDENTIAL REIT INC	COM NEW	042315507	6,690	267,595	SH	DFND	14	5,295	262,300	0
ARMSTRONG WORLD INDS INC NEW	COM	04247X102	9,852	214,182	SH	DFND	14	47,282	166,900	0
ARMSTRONG WORLD INDS INC NEW	COM	04247X102	97	2,100	SH	DFND	16	0	2,100	0
ARRAY BIOPHARMA INC	COM	04269X105	159	18,957	SH	DFND	14	18,957	0	0
ARROW ELECTRS INC	COM	042735100	36,342	463,433	SH	DFND	14	76,406	387,027	0
ARROW ELECTRS INC	COM	042735100	141	1,800	SH	DFND	16	0	1,800	0
ARROW FINL CORP	COM	042744102	1,181	37,330	SH	DFND	14	1,511	35,819	0
ARTISAN PARTNERS ASSET MGMT	CL A	04316A108	337	10,980	SH	DFND	14	4,680	6,300	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	25,972	459,271	SH	DFND	14	80,861	378,410	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	984	17,400	SH	DFND	16	0	17,400	0

ASCENA RETAIL GROUP INC	COM	04351G101	2,918	1,357,134	SH	DFND	14	27,898	1,329,236	0
ASHFORD HOSPITALITY PRIME IN	COM	044102101	7,289	708,386	SH	DFND	14	150,657	557,729	0
ASHFORD HOSPITALITY PRIME IN	COM	044102101	508	49,400	SH	DFND	16	0	49,400	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	298	48,979	SH	DFND	10	48,979	0	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	14,774	2,429,948	SH	DFND	14	287,728	2,142,220	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	365	60,100	SH	DFND	16	0	60,100	0
ASHLAND GLOBAL HLDGS INC	COM	044186104	9,159	138,960	SH	DFND	14	14,375	124,585	0
ASPEN TECHNOLOGY INC	COM	045327103	544	9,849	SH	DFND	10	9,849	0	0
ASPEN TECHNOLOGY INC	COM	045327103	8,909	161,215	SH	DFND	14	33,815	127,400	0
ASPEN TECHNOLOGY INC	COM	045327103	984	17,800	SH	DFND	16	0	17,800	0
ASSOCIATED BANC CORP	COM	045487105	478	18,982	SH	DFND	10	18,982	0	0
ASSOCIATED BANC CORP	COM	045487105	27,936	1,108,567	SH	DFND	14	228,904	879,663	0
ASSOCIATED BANC CORP	COM	045487105	549	21,800	SH	DFND	16	0	21,800	0
ASSURANT INC	COM	04621X108	41,946	404,534	SH	DFND	14	66,513	338,021	0
ASSURANT INC	COM	04621X108	407	3,925	SH	DFND	16	0	3,925	0
ASTEC INDS INC	COM	046224101	6,234	112,307	SH	DFND	14	17,868	94,439	0
ASTEC INDS INC	COM	046224101	577	10,400	SH	DFND	16	0	10,400	0
ASTORIA FINL CORP	COM	046265104	3,128	155,244	SH	DFND	14	16,840	138,404	0
ASTRONICS CORP	COM	046433108	953	31,270	SH	DFND	14	7,470	23,800	0
ATHENAHEALTH INC	COM	04685W103	302	2,146	SH	DFND	14	2,146	0	0
ATKORE INTL GROUP INC	COM	047649108	4,671	207,160	SH	DFND	14	46,560	160,600	0
ATKORE INTL GROUP INC	COM	047649108	406	18,000	SH	DFND	16	0	18,000	0
ATLANTIC PWR CORP	COM NEW	04878Q863	97	40,582	SH	DFND	14	12,882	27,700	0
ATLANTIC PWR CORP	COM NEW	04878Q863	36	15,200	SH	DFND	16	0	15,200	0
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	571	10,942	SH	DFND	10	10,942	0	0
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	15,147	290,449	SH	DFND	14	4,071	286,378	0
ATMOS ENERGY CORP	COM	049560105	68,427	824,916	SH	DFND	14	113,409	711,507	0
ATMOS ENERGY CORP	COM	049560105	912	11,000	SH	DFND	16	0	11,000	0
ATMOS ENERGY CORP	COM	049560105	241	2,900	SH	DFND	18	0	2,900	0
ATRION CORP	COM	049904105	3,133	4,870	SH	DFND	14	1,071	3,799	0
ATRION CORP	COM	049904105	64	100	SH	DFND	16	0	100	0
ATWOOD OCEANICS INC	COM	050095108	7,837	961,634	SH	DFND	14	11,705	949,929	0
AUTODESK INC	COM	052769106	27,149	269,282	SH	DFND	14	92,420	176,862	0
AUTODESK INC	COM	052769106	40	400	SH	DFND	16	0	400	0
AUTOHOME INC	SP ADR RP CL A	05278C107	21,392	471,600	SH	DFND	14	1,000	470,600	0
AUTOHOME INC	SP ADR RP CL A	05278C107	45	1,000	SH	DFND	16	0	1,000	0
AUTOLIV INC	COM	052800109	557	5,072	SH	DFND	14	4,840	232	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	64,172	626,308	SH	DFND	14	211,005	415,303	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	100	980	SH	DFND	16	0	980	0
AUTONATION INC	COM	05329W102	21,330	505,918	SH	DFND	14	36,987	468,931	0
AUTONATION INC	COM	05329W102	7	157	SH	DFND	16	0	157	0
AUTOZONE INC	COM	053332102	22,630	39,669	SH	DFND	14	13,510	26,159	0
AUTOZONE INC	COM	053332102	37	65	SH	DFND	16	0	65	0
AVALONBAY CMNTYS INC	COM	053484101	36,708	191,016	SH	DFND	14	65,713	125,303	0

AVALONBAY CMNTYS INC	COM	053484101	57	297	SH	DFND	16	0	297	0
AVERY DENNISON CORP	COM	053611109	10,948	123,893	SH	DFND	14	41,888	82,005	0
AVERY DENNISON CORP	COM	053611109	17	190	SH	DFND	16	0	190	0
AVIS BUDGET GROUP	COM	053774105	1,520	55,746	SH	DFND	14	14,706	41,040	0
AVISTA CORP	COM	05379B107	4,648	109,470	SH	DFND	14	11,329	98,141	0
AVNET INC	COM	053807103	44,756	1,151,135	SH	DFND	14	187,840	963,295	0
AVNET INC	COM	053807103	159	4,100	SH	DFND	16	0	4,100	0
AVON PRODS INC	COM	054303102	28,235	7,430,391	SH	DFND	14	1,227,539	6,202,852	0
AVON PRODS INC	COM	054303102	803	211,200	SH	DFND	16	0	211,200	0
AXON ENTERPRISE INC	COM	05464C101	2,219	88,253	SH	DFND	14	8,463	79,790	0
BB&T CORP	COM	054937107	86,864	1,912,889	SH	DFND	14	473,732	1,439,157	0
BB&T CORP	COM	054937107	933	20,555	SH	DFND	16	0	20,555	0
B & G FOODS INC NEW	COM	05508R106	4,027	113,123	SH	DFND	14	12,287	100,836	0
B & G FOODS INC NEW	COM	05508R106	256	7,200	SH	DFND	18	0	7,200	0
BGC PARTNERS INC	CL A	05541T101	20,893	1,652,966	SH	DFND	14	324,286	1,328,680	0
BGC PARTNERS INC	CL A	05541T101	1,150	91,000	SH	DFND	16	0	91,000	0
BOFI HLDG INC	COM	05566U108	2,327	98,108	SH	DFND	14	10,618	87,490	0
BMC STK HLDGS INC	COM	05591B109	7,082	324,120	SH	DFND	14	6,320	317,800	0
BMC STK HLDGS INC	COM	05591B109	463	21,200	SH	DFND	16	0	21,200	0
BWX TECHNOLOGIES INC	COM	05605H100	5,162	105,879	SH	DFND	14	6,179	99,700	0
BADGER METER INC	COM	056525108	1,963	49,254	SH	DFND	14	5,100	44,154	0
BAIDU INC	SPON ADR REP A	056752108	24,087	134,667	SH	DFND	14	2,500	132,167	0
BAIDU INC	SPON ADR REP A	056752108	2,593	14,500	SH	DFND	16	0	14,500	0
BAIDU INC	SPON ADR REP A	056752108	1,470	8,220	SH	DFND	18	0	8,220	0
BAKER HUGHES INC	COM	057224107	32,833	602,336	SH	DFND	14	200,345	401,991	0
BAKER HUGHES INC	COM	057224107	49	899	SH	DFND	16	0	899	0
BAKER HUGHES INC	COM	057224107	872	16,000	SH	DFND	18	0	16,000	0
BALCHEM CORP	COM	057665200	4,213	54,218	SH	DFND	14	5,663	48,555	0
BALDWIN & LYONS INC	CL B	057755209	218	8,899	SH	DFND	14	1,099	7,800	0
BALDWIN & LYONS INC	CL B	057755209	164	6,700	SH	DFND	16	0	6,700	0
BALL CORP	COM	058498106	20,194	478,410	SH	DFND	14	161,336	317,074	0
BALL CORP	COM	058498106	32	760	SH	DFND	16	0	760	0
BALL CORP	COM	058498106	819	19,400	SH	DFND	18	0	19,400	0
BALLANTYNE STRONG INC	COM	058516105	226	33,700	SH	DFND	10	33,700	0	0
BALLANTYNE STRONG INC	COM	058516105	13	2,000	SH	DFND	14	2,000	0	0
BANCFIRST CORP	COM	05945F103	3,018	31,241	SH	DFND	14	8,811	22,430	0
BANCFIRST CORP	COM	05945F103	309	3,200	SH	DFND	16	0	3,200	0
BANCOLOMBIA S A	SPON ADR PREF	05968L102	1,430	32,100	SH	DFND	14	0	32,100	0
BANCORPSOUTH INC	COM	059692103	1,728	56,672	SH	DFND	14	16,299	40,373	0
BANC OF CALIFORNIA INC	COM	05990K106	8,296	385,869	SH	DFND	14	7,729	378,140	0
BANK AMER CORP	COM	060505104	3,169	130,630	SH	DFND	10	130,630	0	0
BANK AMER CORP	COM	060505104	663,672	27,356,622	SH	DFND	14	5,982,058	21,374,564	0
BANK AMER CORP	COM	060505104	2,976	122,681	SH	DFND	16	0	122,681	0
BANK HAWAII CORP	COM	062540109	2,229	26,871	SH	DFND	14	5,965	20,906	0
BANK OF MARIN BANCORP	COM	063425102	2,886	46,892	SH	DFND	14	730	46,162	0
BANK MONTREAL QUE	COM	063671101	350	4,770	SH	DFND	3	4,770	0	0
BANK MUTUAL CORP NEW	COM	063750103	652	71,288	SH	DFND	14	7,398	63,890	0
BANK OF THE OZARKS INC	COM	063904106	3,535	75,431	SH	DFND	14	16,161	59,270	0

BANK NEW YORK MELLON CORP	COM	064058100	95,292	1,867,740	SH	DFND	14	529,939	1,337,801	0
BANK NEW YORK MELLON CORP	COM	064058100	117	2,300	SH	DFND	16	0	2,300	0
BANKRATE INC DEL	COM	06647F102	8,037	625,425	SH	DFND	14	220,525	404,900	0
BANKRATE INC DEL	COM	06647F102	668	52,000	SH	DFND	16	0	52,000	0
BANKUNITED INC	COM	06652K103	3,141	93,175	SH	DFND	14	6,875	86,300	0
BANNER CORP	COM NEW	06652V208	4,010	70,953	SH	DFND	14	31,113	39,840	0
BARD C R INC	COM	067383109	32,616	103,178	SH	DFND	14	34,476	68,702	0
BARD C R INC	COM	067383109	51	160	SH	DFND	16	0	160	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	6,222	81,186	SH	DFND	14	0	81,186	0
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	2,604	33,978	SH	DFND	16	0	33,978	0
BARNES & NOBLE INC	COM	067774109	693	91,174	SH	DFND	14	8,347	82,827	0
BARNES & NOBLE ED INC	COM	06777U101	673	63,323	SH	DFND	14	5,553	57,770	0
BARNES GROUP INC	COM	067806109	6,495	110,963	SH	DFND	14	8,826	102,137	0
BARRACUDA NETWORKS INC	COM	068323104	5,882	255,092	SH	DFND	14	99,092	156,000	0
BARRACUDA NETWORKS INC	COM	068323104	390	16,900	SH	DFND	16	0	16,900	0
BARRETT BUSINESS SERVICES IN	COM	068463108	1,464	25,548	SH	DFND	14	948	24,600	0
BARRETT BILL CORP	COM	06846N104	377	122,881	SH	DFND	14	10,096	112,785	0
BASSETT FURNITURE INDS INC	COM	070203104	70	1,844	SH	DFND	10	1,844	0	0
BASSETT FURNITURE INDS INC	COM	070203104	477	12,560	SH	DFND	14	760	11,800	0
BASSETT FURNITURE INDS INC	COM	070203104	95	2,500	SH	DFND	16	0	2,500	0
BAXTER INTL INC	COM	071813109	1,072	17,700	SH	DFND	10	17,700	0	0
BAXTER INTL INC	COM	071813109	192,802	3,184,707	SH	DFND	14	519,269	2,665,438	0
BAXTER INTL INC	COM	071813109	1,444	23,857	SH	DFND	16	0	23,857	0
BEACON ROOFING SUPPLY INC	COM	073685109	782	15,965	SH	DFND	14	6,265	9,700	0
BEAZER HOMES USA INC	COM NEW	07556Q881	551	40,177	SH	DFND	10	40,177	0	0
BEAZER HOMES USA INC	COM NEW	07556Q881	41	3,003	SH	DFND	14	3,003	0	0
BECTON DICKINSON & CO	COM	075887109	995	5,100	SH	DFND	10	5,100	0	0
BECTON DICKINSON & CO	COM	075887109	61,933	317,428	SH	DFND	14	106,836	210,592	0
BECTON DICKINSON & CO	COM	075887109	97	495	SH	DFND	16	0	495	0
BED BATH & BEYOND INC	COM	075896100	12,443	409,293	SH	DFND	14	87,162	322,131	0
BED BATH & BEYOND INC	COM	075896100	9	285	SH	DFND	16	0	285	0
BEL FUSE INC	CL B	077347300	1,135	45,941	SH	DFND	14	1,744	44,197	0
BELDEN INC	COM	077454106	2,406	31,898	SH	DFND	14	7,853	24,045	0
BEMIS INC	COM	081437105	3,598	77,795	SH	DFND	14	12,141	65,654	0
BENCHMARK ELECTRS INC	COM	08160H101	773	23,941	SH	DFND	10	23,941	0	0
BENCHMARK ELECTRS INC	COM	08160H101	8,235	254,961	SH	DFND	14	8,629	246,332	0
BERKLEY W R CORP	COM	084423102	4,180	60,434	SH	DFND	14	13,009	47,425	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	623,495	3,681,258	SH	DFND	14	1,046,404	2,634,854	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	1,941	11,460	SH	DFND	16	0	11,460	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	15,641	444,967	SH	DFND	14	38,163	406,804	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	548	15,600	SH	DFND	16	0	15,600	0
BERRY GLOBAL GROUP INC	COM	08579W103	452	7,920	SH	DFND	14	7,920	0	0
BEST BUY INC	COM	086516101	1,346	23,485	SH	DFND	10	23,485	0	0

BEST BUY INC	COM	086516101	49,041	855,417	SH	DFND	14	157,166	698,251	0
BEST BUY INC	COM	086516101	33	575	SH	DFND	16	0	575	0
BIG 5 SPORTING GOODS CORP	COM	08915P101	2,460	188,489	SH	DFND	14	10,773	177,716	0
BIG LOTS INC	COM	089302103	13,586	281,274	SH	DFND	14	10,357	270,917	0
BIGLARI HLDGS INC	COM	08986R101	126	314	SH	DFND	10	314	0	0
BIGLARI HLDGS INC	COM	08986R101	2,850	7,130	SH	DFND	14	1,253	5,877	0
BIGLARI HLDGS INC	COM	08986R101	400	1,000	SH	DFND	16	0	1,000	0
BIO RAD LABS INC	CL A	090572207	9,821	43,398	SH	DFND	14	6,713	36,685	0
BIO RAD LABS INC	CL A	090572207	20	90	SH	DFND	16	0	90	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	906	9,973	SH	DFND	14	9,753	220	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	12,279	135,197	SH	DFND	18	0	135,197	0
BIOGEN INC	COM	09062X103	185,263	682,720	SH	DFND	14	168,746	513,974	0
BIOGEN INC	COM	09062X103	1,567	5,775	SH	DFND	16	0	5,775	0
BIOTELEMETRY INC	COM	090672106	1,608	48,086	SH	DFND	14	4,860	43,226	0
BIO TECHNE CORP	COM	09073M104	2,768	23,555	SH	DFND	14	5,252	18,303	0
BIOVERATIV INC	COM	09075E100	40,852	678,936	SH	DFND	14	174,044	504,892	0
BIOVERATIV INC	COM	09075E100	626	10,400	SH	DFND	16	0	10,400	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	118	2,387	SH	DFND	10	2,387	0	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	2,761	55,760	SH	DFND	14	17,260	38,500	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	376	7,600	SH	DFND	16	0	7,600	0
BJS RESTAURANTS INC	COM	09180C106	387	10,399	SH	DFND	10	10,399	0	0
BJS RESTAURANTS INC	COM	09180C106	1,320	35,434	SH	DFND	14	3,892	31,542	0
BLACK BOX CORP DEL	COM	091826107	326	38,108	SH	DFND	14	2,260	35,848	0
BLACK HILLS CORP	COM	092113109	3,500	51,874	SH	DFND	14	9,954	41,920	0
BLACKBAUD INC	COM	09227Q100	2,763	32,216	SH	DFND	14	8,728	23,488	0
BLACKHAWK NETWORK HLDGS INC	COM	09238E104	207	4,750	SH	DFND	14	4,750	0	0
BLACKROCK INC	COM	09247X101	72,206	170,939	SH	DFND	14	58,230	112,709	0
BLACKROCK INC	COM	09247X101	118	280	SH	DFND	16	0	280	0
BLOCK H & R INC	COM	093671105	11,318	366,156	SH	DFND	14	95,514	270,642	0
BLOCK H & R INC	COM	093671105	13	410	SH	DFND	16	0	410	0
BLOOMIN BRANDS INC	COM	094235108	22,479	1,058,840	SH	DFND	14	180,000	878,840	0
BLOOMIN BRANDS INC	COM	094235108	1,391	65,500	SH	DFND	16	0	65,500	0
BLUCORA INC	COM	095229100	447	21,091	SH	DFND	10	21,091	0	0
BLUCORA INC	COM	095229100	11,192	527,902	SH	DFND	14	140,836	387,066	0
BLUCORA INC	COM	095229100	999	47,100	SH	DFND	16	0	47,100	0
BLUE BUFFALO PET PRODS INC	COM	09531U102	3,720	163,100	SH	DFND	14	5,100	158,000	0
BLUEBIRD BIO INC	COM	09609G100	408	3,882	SH	DFND	14	3,882	0	0
BLUEPRINT MEDICINES CORP	COM	09627Y109	3,770	74,404	SH	DFND	14	3,814	70,590	0
BOB EVANS FARMS INC	COM	096761101	2,662	37,064	SH	DFND	14	3,617	33,447	0
BOEING CO	COM	097023105	3,466	17,525	SH	DFND	10	17,525	0	0
BOEING CO	COM	097023105	173,999	879,895	SH	DFND	14	269,143	610,752	0
BOEING CO	COM	097023105	245	1,237	SH	DFND	16	0	1,237	0
BOISE CASCADE CO DEL	COM	09739D100	3,440	113,170	SH	DFND	14	6,060	107,110	0
BOJANGLES INC	COM	097488100	727	44,740	SH	DFND	14	17,740	27,000	0

BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	14,263	438,324	SH	DFND	14	26,024	412,300	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	407	12,500	SH	DFND	16	0	12,500	0
BORGWARNER INC	COM	099724106	34,567	816,022	SH	DFND	14	135,502	680,520	0
BORGWARNER INC	COM	099724106	17	400	SH	DFND	16	0	400	0
BOSTON BEER INC	CL A	100557107	8,527	64,522	SH	DFND	14	3,445	61,077	0
BOSTON BEER INC	CL A	100557107	40	300	SH	DFND	16	0	300	0
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	2,544	165,739	SH	DFND	14	14,123	151,616	0
BOSTON PROPERTIES INC	COM	101121101	26,327	214,007	SH	DFND	14	73,650	140,357	0
BOSTON PROPERTIES INC	COM	101121101	42	340	SH	DFND	16	0	340	0
BOSTON PROPERTIES INC	COM	101121101	32,040	260,449	SH	DFND	3	39,141	221,308	0
BOSTON SCIENTIFIC CORP	COM	101137107	52,920	1,909,099	SH	DFND	14	631,886	1,277,213	0
BOSTON SCIENTIFIC CORP	COM	101137107	82	2,945	SH	DFND	16	0	2,945	0
BOTTOMLINE TECH DEL INC	COM	101388106	8,059	313,685	SH	DFND	14	50,515	263,170	0
BOTTOMLINE TECH DEL INC	COM	101388106	891	34,700	SH	DFND	16	0	34,700	0
BOYD GAMING CORP	COM	103304101	3,476	140,117	SH	DFND	14	14,872	125,245	0
BRADY CORP	CL A	104674106	2,860	84,352	SH	DFND	14	8,170	76,182	0
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	7,444	424,645	SH	DFND	14	54,945	369,700	0
BRIDGE BANCORP INC	COM	108035106	1,349	40,520	SH	DFND	14	2,020	38,500	0
BRIDGEPOINT ED INC	COM	10807M105	528	35,759	SH	DFND	14	25,959	9,800	0
BRIGGS & STRATTON CORP	COM	109043109	1,841	76,407	SH	DFND	14	11,749	64,658	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	228	2,950	SH	DFND	14	2,950	0	0
BRIGHTCOVE INC	COM	10921T101	403	64,960	SH	DFND	14	1,860	63,100	0
BRIGHTCOVE INC	COM	10921T101	157	25,400	SH	DFND	16	0	25,400	0
BRINKER INTL INC	COM	109641100	2,612	68,564	SH	DFND	14	9,170	59,394	0
BRINKS CO	COM	109696104	28,602	426,900	SH	DFND	14	89,595	337,305	0
BRINKS CO	COM	109696104	1,427	21,300	SH	DFND	16	0	21,300	0
BRISTOL MYERS SQUIBB CO	COM	110122108	1,006	18,050	SH	DFND	10	18,050	0	0
BRISTOL MYERS SQUIBB CO	COM	110122108	156,309	2,805,266	SH	DFND	14	905,431	1,899,835	0
BRISTOL MYERS SQUIBB CO	COM	110122108	483	8,660	SH	DFND	16	0	8,660	0
BRISTOW GROUP INC	COM	110394103	220	28,800	SH	DFND	10	28,800	0	0
BRISTOW GROUP INC	COM	110394103	398	52,053	SH	DFND	14	4,054	47,999	0
BRIXMOR PPTY GROUP INC	COM	11120U105	293	16,380	SH	DFND	10	16,380	0	0
BRIXMOR PPTY GROUP INC	COM	11120U105	18,804	1,051,697	SH	DFND	14	57,584	994,113	0
BRIXMOR PPTY GROUP INC	COM	11120U105	363	20,300	SH	DFND	16	0	20,300	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	5,586	73,927	SH	DFND	14	16,397	57,530	0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	3,210	254,537	SH	DFND	14	54,857	199,680	0
BROOKDALE SR LIVING INC	COM	112463104	16,368	1,112,727	SH	DFND	14	57,009	1,055,718	0
BROOKLINE BANCORP INC DEL	COM	11373M107	3,915	268,123	SH	DFND	14	46,851	221,272	0
BROOKS AUTOMATION INC	COM	114340102	9,351	431,138	SH	DFND	14	56,456	374,682	0
BROOKS AUTOMATION INC	COM	114340102	724	33,400	SH	DFND	16	0	33,400	0
BROWN & BROWN INC	COM	115236101	11,088	257,442	SH	DFND	14	16,203	241,239	0
BROWN FORMAN CORP	CL B	115637209	12,633	259,940	SH	DFND	14	85,788	174,152	0
BROWN FORMAN CORP	CL B	115637209	20	414	SH	DFND	16	0	414	0
BRUKER CORP	COM	116794108	4,033	139,842	SH	DFND	14	11,242	128,600	0
BRUKER CORP	COM	116794108	130	4,500	SH	DFND	16	0	4,500	0

BRUNSWICK CORP	COM	117043109	948	15,120	SH	DFND	10	15,120	0	0
BRUNSWICK CORP	COM	117043109	16,911	269,585	SH	DFND	14	19,346	250,239	0
BRYN MAWR BK CORP	COM	117665109	101	2,386	SH	DFND	10	2,386	0	0
BRYN MAWR BK CORP	COM	117665109	81	1,912	SH	DFND	14	1,912	0	0
BRYN MAWR BK CORP	COM	117665109	68	1,600	SH	DFND	16	0	1,600	0
BUCKLE INC	COM	118440106	839	47,144	SH	DFND	14	4,572	42,572	0
BUFFALO WILD WINGS INC	COM	119848109	1,398	11,031	SH	DFND	14	3,084	7,947	0
BUILDERS FIRSTSOURCE INC	COM	12008R107	176	11,490	SH	DFND	14	11,490	0	0
BURLINGTON STORES INC	COM	122017106	163	1,770	SH	DFND	10	1,770	0	0
BURLINGTON STORES INC	COM	122017106	72,447	787,550	SH	DFND	14	125,880	661,670	0
BURLINGTON STORES INC	COM	122017106	782	8,500	SH	DFND	16	0	8,500	0
BURLINGTON STORES INC	COM	122017106	183	1,990	SH	DFND	18	0	1,990	0
CAI INTERNATIONAL INC	COM	12477X106	5,060	214,386	SH	DFND	14	1,980	212,406	0
CBL & ASSOC PPTYS INC	COM	124830100	3,957	469,447	SH	DFND	14	30,712	438,735	0
CBL & ASSOC PPTYS INC	COM	124830100	1,810	214,667	SH	DFND	3	0	214,667	0
CBS CORP NEW	CL B	124857202	372	5,840	SH	DFND	10	5,840	0	0
CBS CORP NEW	CL B	124857202	33,514	525,465	SH	DFND	14	172,465	353,000	0
CBS CORP NEW	CL B	124857202	53	828	SH	DFND	16	0	828	0
CBS CORP NEW	CL B	124857202	172	2,700	SH	DFND	18	0	2,700	0
CBOE HLDGS INC	COM	12503M108	11,629	127,237	SH	DFND	14	44,372	82,865	0
CBOE HLDGS INC	COM	12503M108	18	195	SH	DFND	16	0	195	0
CBRE GROUP INC	CL A	12504L109	820	22,540	SH	DFND	10	22,540	0	0
CBRE GROUP INC	CL A	12504L109	129,897	3,568,588	SH	DFND	14	557,434	3,011,154	0
CBRE GROUP INC	CL A	12504L109	1,303	35,800	SH	DFND	16	0	35,800	0
C D I CORP	COM	125071100	124	21,243	SH	DFND	14	925	20,318	0
CDK GLOBAL INC	COM	12508E101	60,914	981,539	SH	DFND	14	142,089	839,450	0
CDK GLOBAL INC	COM	12508E101	372	6,000	SH	DFND	16	0	6,000	0
CECO ENVIRONMENTAL CORP	COM	125141101	776	84,550	SH	DFND	14	2,950	81,600	0
CDW CORP	COM	12514G108	4,629	74,032	SH	DFND	14	10,222	63,810	0
CDW CORP	COM	12514G108	269	4,300	SH	DFND	16	0	4,300	0
CF INDS HLDGS INC	COM	125269100	8,848	316,465	SH	DFND	14	106,350	210,115	0
CF INDS HLDGS INC	COM	125269100	12	435	SH	DFND	16	0	435	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	13,383	194,862	SH	DFND	14	65,885	128,977	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	19	275	SH	DFND	16	0	275	0
CIGNA CORPORATION	COM	125509109	102,985	615,241	SH	DFND	14	205,563	409,678	0
CIGNA CORPORATION	COM	125509109	847	5,060	SH	DFND	16	0	5,060	0
CIT GROUP INC	COM NEW	125581801	765	15,702	SH	DFND	14	12,602	3,100	0
CME GROUP INC	COM	12572Q105	58,918	470,442	SH	DFND	14	158,505	311,937	0
CME GROUP INC	COM	12572Q105	95	755	SH	DFND	16	0	755	0
CMS ENERGY CORP	COM	125896100	18,142	392,268	SH	DFND	14	129,105	263,163	0
CMS ENERGY CORP	COM	125896100	25	550	SH	DFND	16	0	550	0
CNA FINL CORP	COM	126117100	7,094	145,511	SH	DFND	14	14,536	130,975	0
CNB FINL CORP PA	COM	126128107	962	40,140	SH	DFND	14	1,741	38,399	0
CRA INTL INC	COM	12618T105	303	8,332	SH	DFND	10	8,332	0	0
CRA INTL INC	COM	12618T105	23	631	SH	DFND	14	631	0	0
CNO FINL GROUP INC	COM	12621E103	36,629	1,754,274	SH	DFND	14	174,284	1,579,990	0
CNO FINL GROUP INC	COM	12621E103	86	4,100	SH	DFND	16	0	4,100	0
CSG SYS INTL INC	COM	126349109	2,315	57,044	SH	DFND	14	5,742	51,302	0

CSX CORP	COM	126408103	790	14,475	SH	DFND	10	14,475	0	0
CSX CORP	COM	126408103	236,936	4,342,662	SH	DFND	14	774,933	3,567,729	0
CSX CORP	COM	126408103	1,641	30,075	SH	DFND	16	0	30,075	0
CSX CORP	COM	126408103	1,386	25,400	SH	DFND	18	0	25,400	0
CTS CORP	COM	126501105	1,199	55,515	SH	DFND	14	5,704	49,811	0
CSRA INC	COM	12650T104	44,511	1,401,914	SH	DFND	14	319,149	1,082,765	0
CSRA INC	COM	12650T104	84	2,650	SH	DFND	16	0	2,650	0
CU BANCORP CALIF	COM	126534106	864	23,910	SH	DFND	14	2,110	21,800	0
CVB FINL CORP	COM	126600105	3,882	173,063	SH	DFND	14	17,823	155,240	0
CVR ENERGY INC	COM	12662P108	5,757	264,548	SH	DFND	14	44,148	220,400	0
CVR ENERGY INC	COM	12662P108	242	11,100	SH	DFND	16	0	11,100	0
CVS HEALTH CORP	COM	126650100	471	5,860	SH	DFND	10	5,860	0	0
CVS HEALTH CORP	COM	126650100	235,128	2,922,292	SH	DFND	14	748,240	2,174,052	0
CVS HEALTH CORP	COM	126650100	1,141	14,179	SH	DFND	16	0	14,179	0
CVS HEALTH CORP	COM	126650100	338	4,200	SH	DFND	18	0	4,200	0
CYS INVTs INC	COM	12673A108	7,145	849,607	SH	DFND	14	16,998	832,609	0
CA INC	COM	12673P105	14,765	428,345	SH	DFND	14	146,160	282,185	0
CA INC	COM	12673P105	21	602	SH	DFND	16	0	602	0
CABELAS INC	COM	126804301	1,940	32,647	SH	DFND	14	7,496	25,151	0
CABLE ONE INC	COM	12685J105	8,832	12,424	SH	DFND	14	2,329	10,095	0
CABLE ONE INC	COM	12685J105	36	50	SH	DFND	16	0	50	0
CABLE ONE INC	COM	12685J105	469	660	SH	DFND	18	0	660	0
CABOT CORP	COM	127055101	401	7,510	SH	DFND	10	7,510	0	0
CABOT CORP	COM	127055101	30,608	572,860	SH	DFND	14	98,166	474,694	0
CABOT CORP	COM	127055101	214	4,000	SH	DFND	16	0	4,000	0
CABOT OIL & GAS CORP	COM	127097103	16,805	670,057	SH	DFND	14	217,300	452,757	0
CABOT OIL & GAS CORP	COM	127097103	25	1,000	SH	DFND	16	0	1,000	0
CABOT MICROELECTRONICS CORP	COM	12709P103	11,600	157,111	SH	DFND	14	41,775	115,336	0
CABOT MICROELECTRONICS CORP	COM	12709P103	856	11,600	SH	DFND	16	0	11,600	0
CACI INTL INC	CL A	127190304	47,419	379,203	SH	DFND	14	80,746	298,457	0
CACI INTL INC	CL A	127190304	1,307	10,450	SH	DFND	16	0	10,450	0
CADENCE DESIGN SYSTEM INC	COM	127387108	57,447	1,715,341	SH	DFND	14	263,362	1,451,979	0
CADENCE DESIGN SYSTEM INC	COM	127387108	211	6,300	SH	DFND	16	0	6,300	0
CAL MAINE FOODS INC	COM NEW	128030202	1,978	49,962	SH	DFND	14	4,832	45,130	0
CALAMP CORP	COM	128126109	1,215	59,740	SH	DFND	14	6,540	53,200	0
CALATLANTIC GROUP INC	COM	128195104	9,416	266,379	SH	DFND	14	24,549	241,830	0
CALAVO GROWERS INC	COM	128246105	1,835	26,576	SH	DFND	14	2,976	23,600	0
CALERES INC	COM	129500104	7,226	260,123	SH	DFND	14	7,322	252,801	0
CALGON CARBON CORP	COM	129603106	1,271	84,147	SH	DFND	14	7,876	76,271	0
CALIFORNIA WTR SVC GROUP	COM	130788102	2,991	81,271	SH	DFND	14	8,571	72,700	0
CALIX INC	COM	13100M509	81	11,759	SH	DFND	14	4,459	7,300	0
CALLAWAY GOLF CO	COM	131193104	2,016	157,767	SH	DFND	14	16,115	141,652	0
CALLON PETE CO DEL	COM	13123X102	205	19,365	SH	DFND	14	19,365	0	0
CALPINE CORP	COM NEW	131347304	267	19,747	SH	DFND	14	19,747	0	0
CAMBREX CORP	COM	132011107	4,617	77,273	SH	DFND	14	27,148	50,125	0
CAMBREX CORP	COM	132011107	191	3,200	SH	DFND	18	0	3,200	0
CAMDEN NATL CORP	COM	133034108	4,185	97,538	SH	DFND	14	1,612	95,926	0

CAMDEN PPTY TR	SH BEN INT	133131102	14,805	173,142	SH	DFND	14	12,782	160,360	0
CAMDEN PPTY TR	SH BEN INT	133131102	89,430	1,045,837	SH	DFND	3	169,580	876,257	0
CAMPBELL SOUP CO	COM	134429109	14,213	272,549	SH	DFND	14	91,782	180,767	0
CAMPBELL SOUP CO	COM	134429109	21	400	SH	DFND	16	0	400	0
CANTEL MEDICAL CORP	COM	138098108	16,998	218,170	SH	DFND	14	63,198	154,972	0
CANTEL MEDICAL CORP	COM	138098108	896	11,500	SH	DFND	16	0	11,500	0
CAPELLA EDUCATION COMPANY	COM	139594105	6,158	71,944	SH	DFND	14	30,172	41,772	0
CAPELLA EDUCATION COMPANY	COM	139594105	214	2,500	SH	DFND	16	0	2,500	0
CAPITAL ONE FINL CORP	COM	14040H105	188,443	2,280,834	SH	DFND	14	458,221	1,822,613	0
CAPITAL ONE FINL CORP	COM	14040H105	584	7,073	SH	DFND	16	0	7,073	0
CAPITAL SOUTHWEST CORP	COM	140501107	354	22,000	SH	DFND	10	22,000	0	0
CAPITAL SOUTHWEST CORP	COM	140501107	8	500	SH	DFND	14	500	0	0
CAPITOL FED FINL INC	COM	14057J101	211	14,881	SH	DFND	14	14,881	0	0
CAPSTEAD MTG CORP	COM NO PAR	14067E506	8,054	772,154	SH	DFND	14	16,622	755,532	0
CARBO CERAMICS INC	COM	140781105	230	33,607	SH	DFND	14	3,127	30,480	0
CARDINAL HEALTH INC	COM	14149Y108	939	12,050	SH	DFND	10	12,050	0	0
CARDINAL HEALTH INC	COM	14149Y108	34,846	447,199	SH	DFND	14	149,177	298,022	0
CARDINAL HEALTH INC	COM	14149Y108	56	725	SH	DFND	16	0	725	0
CARDIOVASCULAR SYS INC DEL	COM	141619106	3,126	97,004	SH	DFND	14	4,004	93,000	0
CARDIOVASCULAR SYS INC DEL	COM	141619106	319	9,900	SH	DFND	16	0	9,900	0
CARE CAP PPTYS INC	COM	141624106	5,346	200,230	SH	DFND	14	16,385	183,845	0
CARE CAP PPTYS INC	COM	141624106	1,926	72,134	SH	DFND	3	0	72,134	0
CARE COM INC	COM	141633107	961	63,660	SH	DFND	14	16,720	46,940	0
CAREER EDUCATION CORP	COM	141665109	1,041	108,480	SH	DFND	14	10,802	97,678	0
CARETRUST REIT INC	COM	14174T107	2,339	126,148	SH	DFND	14	10,813	115,335	0
CARLISLE COS INC	COM	142339100	16,826	176,370	SH	DFND	14	8,822	167,548	0
CARMAX INC	COM	143130102	16,167	256,380	SH	DFND	14	86,367	170,013	0
CARMAX INC	COM	143130102	25	400	SH	DFND	16	0	400	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	191	2,910	SH	DFND	10	2,910	0	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	43,655	665,774	SH	DFND	14	197,009	468,765	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	62	950	SH	DFND	16	0	950	0
CAROLINA FINL CORP NEW	COM	143873107	376	11,640	SH	DFND	14	7,440	4,200	0
CAROLINA FINL CORP NEW	COM	143873107	61	1,900	SH	DFND	16	0	1,900	0
CARPENTER TECHNOLOGY CORP	COM	144285103	1,157	30,910	SH	DFND	14	8,181	22,729	0
CARRIZO OIL & GAS INC	COM	144577103	3,390	194,590	SH	DFND	14	10,670	183,920	0
CARS COM INC	COM	14575E105	2,202	82,703	SH	DFND	14	33,901	48,802	0
CARTER INC	COM	146229109	8,853	99,526	SH	DFND	14	14,406	85,120	0
CARTER INC	COM	146229109	32	360	SH	DFND	16	0	360	0
CARVER BANCORP INC	COM NEW	146875604	616	181,033	SH	DFND	10	181,033	0	0
CASEYS GEN STORES INC	COM	147528103	2,656	24,793	SH	DFND	14	5,614	19,179	0
CATALENT INC	COM	148806102	12,280	349,870	SH	DFND	14	23,510	326,360	0
CATALENT INC	COM	148806102	923	26,300	SH	DFND	16	0	26,300	0
CATERPILLAR INC DEL	COM	149123101	90,167	839,078	SH	DFND	14	278,252	560,826	0
CATERPILLAR INC DEL	COM	149123101	139	1,295	SH	DFND	16	0	1,295	0
CATHAY GEN BANCORP	COM	149150104	44,269	1,166,515	SH	DFND	14	186,975	979,540	0
CATHAY GEN BANCORP	COM	149150104	721	19,000	SH	DFND	16	0	19,000	0

CATO CORP NEW	CL A	149205106	1,974	112,197	SH	DFND	14	3,567	108,630	0
CAVCO INDS INC DEL	COM	149568107	5,028	38,784	SH	DFND	14	6,291	32,493	0
CAVCO INDS INC DEL	COM	149568107	117	900	SH	DFND	16	0	900	0
CAVIUM INC	COM	14964U108	225	3,628	SH	DFND	14	3,628	0	0
CEDAR REALTY TRUST INC	COM NEW	150602209	1,189	245,188	SH	DFND	14	120,437	124,751	0
CELANESE CORP DEL	COM SER A	150870103	1,135	11,960	SH	DFND	10	11,960	0	0
CELANESE CORP DEL	COM SER A	150870103	13,834	145,713	SH	DFND	14	21,853	123,860	0
CELESTICA INC	SUB VTG SHS	15101Q108	167	12,272	SH	DFND	10	12,272	0	0
CELGENE CORP	COM	151020104	1,894	14,585	SH	DFND	10	14,585	0	0
CELGENE CORP	COM	151020104	349,982	2,694,864	SH	DFND	14	585,880	2,108,984	0
CELGENE CORP	COM	151020104	2,416	18,600	SH	DFND	16	0	18,600	0
CELGENE CORP	COM	151020104	13,234	101,900	SH	DFND	18	0	101,900	0
CELLEX THERAPEUTICS INC NEW	COM	15117B103	27	11,045	SH	DFND	14	11,045	0	0
CENTENE CORP DEL	COM	15135B101	55,283	692,078	SH	DFND	14	108,994	583,084	0
CENTENE CORP DEL	COM	15135B101	846	10,590	SH	DFND	16	0	10,590	0
CENTERPOINT ENERGY INC	COM	15189T107	45,831	1,673,890	SH	DFND	14	281,560	1,392,330	0
CENTERPOINT ENERGY INC	COM	15189T107	23	849	SH	DFND	16	0	849	0
CENTERSTATE BANKS INC	COM	15201P109	1,173	47,165	SH	DFND	14	5,765	41,400	0
CENTRAL GARDEN & PET CO	COM	153527106	582	18,320	SH	DFND	14	1,650	16,670	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	3,488	116,203	SH	DFND	14	13,689	102,514	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	405	13,500	SH	DFND	16	0	13,500	0
CENTRAL PAC FINL CORP	COM NEW	154760409	321	10,209	SH	DFND	10	10,209	0	0
CENTRAL PAC FINL CORP	COM NEW	154760409	4,279	135,969	SH	DFND	14	27,199	108,770	0
CENTURY ALUM CO	COM	156431108	624	40,024	SH	DFND	10	40,024	0	0
CENTURY ALUM CO	COM	156431108	1,276	81,891	SH	DFND	14	7,000	74,891	0
CENTURY BANCORP INC MASS	CL A NON VTG	156432106	472	7,420	SH	DFND	14	520	6,900	0
CENTURY CASINOS INC	COM	156492100	545	74,000	SH	DFND	10	74,000	0	0
CENTURY CASINOS INC	COM	156492100	9	1,280	SH	DFND	14	1,280	0	0
CENTURY CMNTYS INC	COM	156504300	3,126	126,046	SH	DFND	14	41,786	84,260	0
CENTURY CMNTYS INC	COM	156504300	352	14,200	SH	DFND	16	0	14,200	0
CENTURYLINK INC	COM	156700106	263	11,000	SH	DFND	10	11,000	0	0
CENTURYLINK INC	COM	156700106	37,130	1,554,850	SH	DFND	14	325,241	1,229,609	0
CENTURYLINK INC	COM	156700106	26	1,108	SH	DFND	16	0	1,108	0
CERNER CORP	COM	156782104	77,930	1,172,406	SH	DFND	14	228,746	943,660	0
CERNER CORP	COM	156782104	1,347	20,260	SH	DFND	16	0	20,260	0
CEVA INC	COM	157210105	1,641	36,109	SH	DFND	14	3,563	32,546	0
CHANGYOU COM LTD	ADS REP CL A	15911M107	2,899	74,800	SH	DFND	14	1,200	73,600	0
CHARLES RIV LABS INTL INC	COM	159864107	42,418	419,360	SH	DFND	14	78,772	340,588	0
CHARLES RIV LABS INTL INC	COM	159864107	172	1,700	SH	DFND	16	0	1,700	0
CHARLES RIV LABS INTL INC	COM	159864107	486	4,800	SH	DFND	18	0	4,800	0
CHART INDS INC	COM PAR \$0.01	16115Q308	1,797	51,745	SH	DFND	14	5,245	46,500	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	101,624	301,688	SH	DFND	14	101,399	200,289	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	162	480	SH	DFND	16	0	480	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	269	800	SH	DFND	18	0	800	0
CHASE CORP	COM	16150R104	191	1,789	SH	DFND	14	889	900	0
CHASE CORP	COM	16150R104	64	600	SH	DFND	16	0	600	0
CHATHAM LODGING TR	COM	16208T102	9,604	478,063	SH	DFND	14	20,643	457,420	0

CHATHAM LODGING TR	COM	16208T102	619	30,800	SH	DFND	16	0	30,800	0
CHEESECAKE FACTORY INC	COM	163072101	1,529	30,389	SH	DFND	14	8,611	21,778	0
CHEETAH MOBILE INC	ADR	163075104	126	11,700	SH	DFND	14	0	11,700	0
CHEMED CORP NEW	COM	16359R103	10,818	52,893	SH	DFND	14	8,204	44,689	0
CHEMED CORP NEW	COM	16359R103	511	2,500	SH	DFND	16	0	2,500	0
CHEMICAL FINL CORP	COM	163731102	5,528	114,197	SH	DFND	14	13,306	100,891	0
CHEMOURS CO	COM	163851108	164,700	4,343,345	SH	DFND	14	747,743	3,595,602	0
CHEMOURS CO	COM	163851108	3,060	80,700	SH	DFND	16	0	80,700	0
CHEMOURS CO	COM	163851108	99	2,600	SH	DFND	18	0	2,600	0
CHENIERE ENERGY INC	COM NEW	16411R208	757	15,550	SH	DFND	14	14,810	740	0
CHENIERE ENERGY INC	COM NEW	16411R208	672	13,800	SH	DFND	18	0	13,800	0
CHERRY HILL MTG INVT CORP	COM	164651101	650	35,200	SH	DFND	14	700	34,500	0
CHESAPEAKE ENERGY CORP	COM	165167107	5,038	1,013,728	SH	DFND	14	345,722	668,006	0
CHESAPEAKE ENERGY CORP	COM	165167107	7	1,410	SH	DFND	16	0	1,410	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	605	24,712	SH	DFND	10	24,712	0	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	22,764	930,281	SH	DFND	14	268,681	661,600	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	910	37,200	SH	DFND	16	0	37,200	0
CHESAPEAKE UTILS CORP	COM	165303108	944	12,599	SH	DFND	14	9,199	3,400	0
CHEVRON CORP NEW	COM	166764100	1,493	14,310	SH	DFND	10	14,310	0	0
CHEVRON CORP NEW	COM	166764100	442,048	4,237,014	SH	DFND	14	1,068,317	3,168,697	0
CHEVRON CORP NEW	COM	166764100	1,811	17,359	SH	DFND	16	0	17,359	0
CHEVRON CORP NEW	COM	166764100	5,895	56,500	SH	DFND	18	0	56,500	0
CHICAGO BRIDGE & IRON CO N V	COM	167250109	5,877	297,868	SH	DFND	14	7,468	290,400	0
CHICOS FAS INC	COM	168615102	6,031	640,266	SH	DFND	14	24,328	615,938	0
CHICOS FAS INC	COM	168615102	21	2,200	SH	DFND	16	0	2,200	0
CHILDRENS PL INC	COM	168905107	8,018	78,526	SH	DFND	14	4,354	74,172	0
CHIMERA INVT CORP	COM NEW	16934Q208	156	8,359	SH	DFND	10	8,359	0	0
CHIMERA INVT CORP	COM NEW	16934Q208	15,283	820,334	SH	DFND	14	54,934	765,400	0
CHIMERA INVT CORP	COM NEW	16934Q208	54	2,900	SH	DFND	16	0	2,900	0
CHIMERIX INC	COM	16934W106	20	3,640	SH	DFND	14	3,640	0	0
CHIMERIX INC	COM	16934W106	80	14,600	SH	DFND	16	0	14,600	0
CHINA BIOLOGIC PRODS INC	COM	16938C106	484	4,280	SH	DFND	10	4,280	0	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	16,780	40,328	SH	DFND	14	13,487	26,841	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	27	65	SH	DFND	16	0	65	0
CHOICE HOTELS INTL INC	COM	169905106	997	15,517	SH	DFND	14	3,017	12,500	0
CHURCH & DWIGHT INC	COM	171340102	18,809	362,548	SH	DFND	14	118,372	244,176	0
CHURCH & DWIGHT INC	COM	171340102	28	540	SH	DFND	16	0	540	0
CHURCHILL DOWNS INC	COM	171484108	1,625	8,866	SH	DFND	14	2,706	6,160	0
CHUYS HLDGS INC	COM	171604101	657	28,090	SH	DFND	14	2,580	25,510	0
CIENA CORP	COM NEW	171779309	2,366	94,559	SH	DFND	14	25,626	68,933	0
CIMAREX ENERGY CO	COM	171798101	12,557	133,569	SH	DFND	14	44,645	88,924	0
CIMAREX ENERGY CO	COM	171798101	21	220	SH	DFND	16	0	220	0
CINCINNATI BELL INC NEW	COM NEW	171871502	1,373	70,207	SH	DFND	14	6,607	63,600	0
CINCINNATI FINL CORP	COM	172062101	16,396	226,304	SH	DFND	14	70,691	155,613	0
CINCINNATI FINL CORP	COM	172062101	22	303	SH	DFND	16	0	303	0
CINEMARK HOLDINGS INC	COM	17243V102	18,829	484,653	SH	DFND	14	88,140	396,513	0
CINEMARK HOLDINGS INC	COM	17243V102	78	2,000	SH	DFND	16	0	2,000	0

CIRCOR INTL INC	COM	17273K109	1,677	28,247	SH	DFND	14	3,108	25,139	0
CIRRUS LOGIC INC	COM	172755100	35,289	562,643	SH	DFND	14	147,393	415,250	0
CIRRUS LOGIC INC	COM	172755100	132	2,100	SH	DFND	16	0	2,100	0
CIRRUS LOGIC INC	COM	172755100	339	5,400	SH	DFND	18	0	5,400	0
CISCO SYS INC	COM	17275R102	2,169	69,290	SH	DFND	10	69,290	0	0
CISCO SYS INC	COM	17275R102	355,043	11,343,238	SH	DFND	14	3,214,071	8,129,167	0
CISCO SYS INC	COM	17275R102	1,616	51,630	SH	DFND	16	0	51,630	0
CINTAS CORP	COM	172908105	15,651	124,172	SH	DFND	14	41,542	82,630	0
CINTAS CORP	COM	172908105	24	190	SH	DFND	16	0	190	0
CITIZENS & NORTHN CORP	COM	172922106	724	31,116	SH	DFND	14	800	30,316	0
CITIGROUP INC	COM NEW	172967424	482	7,210	SH	DFND	10	7,210	0	0
CITIGROUP INC	COM NEW	172967424	428,175	6,402,131	SH	DFND	14	1,701,131	4,701,000	0
CITIGROUP INC	COM NEW	172967424	804	12,020	SH	DFND	16	0	12,020	0
CITIZENS FINL GROUP INC	COM	174610105	251	7,030	SH	DFND	10	7,030	0	0
CITIZENS FINL GROUP INC	COM	174610105	63,187	1,770,950	SH	DFND	14	261,383	1,509,567	0
CITIZENS FINL GROUP INC	COM	174610105	521	14,600	SH	DFND	16	0	14,600	0
CITRIX SYS INC	COM	177376100	656	8,240	SH	DFND	10	8,240	0	0
CITRIX SYS INC	COM	177376100	17,340	217,897	SH	DFND	14	73,709	144,188	0
CITRIX SYS INC	COM	177376100	28	350	SH	DFND	16	0	350	0
CITY HLDG CO	COM	177835105	1,749	26,553	SH	DFND	14	2,859	23,694	0
CLEAN HARBORS INC	COM	184496107	1,839	32,946	SH	DFND	14	7,488	25,458	0
CLEAN ENERGY FUELS CORP	COM	184499101	26	10,235	SH	DFND	14	10,235	0	0
CLEARWATER PAPER CORP	COM	18538R103	4,438	94,928	SH	DFND	14	2,898	92,030	0
CLIFFS NAT RES INC	COM	18683K101	212	30,622	SH	DFND	14	30,622	0	0
CLOROX CO DEL	COM	189054109	27,505	206,429	SH	DFND	14	60,822	145,607	0
CLOROX CO DEL	COM	189054109	357	2,680	SH	DFND	16	0	2,680	0
CLOUD PEAK ENERGY INC	COM	18911Q102	432	122,295	SH	DFND	14	10,990	111,305	0
CLOVIS ONCOLOGY INC	COM	189464100	411	4,388	SH	DFND	14	4,388	0	0
COACH INC	COM	189754104	18,353	387,690	SH	DFND	14	130,489	257,201	0
COACH INC	COM	189754104	28	600	SH	DFND	16	0	600	0
COCA COLA BOTTLING CO CONS	COM	191098102	608	2,657	SH	DFND	10	2,657	0	0
COCA COLA BOTTLING CO CONS	COM	191098102	1,958	8,557	SH	DFND	14	915	7,642	0
COCA COLA CO	COM	191216100	487	10,850	SH	DFND	10	10,850	0	0
COCA COLA CO	COM	191216100	344,898	7,690,041	SH	DFND	14	1,939,700	5,750,341	0
COCA COLA CO	COM	191216100	1,084	24,160	SH	DFND	16	0	24,160	0
COCA COLA CO	COM	191216100	709	15,800	SH	DFND	18	0	15,800	0
COEUR MNG INC	COM NEW	192108504	167	19,451	SH	DFND	14	19,451	0	0
COGENT COMMUNICATIONS HLDGS	COM NEW	19239V302	2,771	69,109	SH	DFND	14	6,949	62,160	0
COGNEX CORP	COM	192422103	36,193	426,306	SH	DFND	14	83,004	343,302	0
COGNEX CORP	COM	192422103	110	1,300	SH	DFND	16	0	1,300	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	230,628	3,473,312	SH	DFND	14	601,252	2,872,060	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1,755	26,430	SH	DFND	16	0	26,430	0
COHERENT INC	COM	192479103	3,509	15,595	SH	DFND	14	3,527	12,068	0
COHEN & STEERS INC	COM	19247A100	269	6,640	SH	DFND	14	2,850	3,790	0
COHU INC	COM	192576106	901	57,270	SH	DFND	14	4,761	52,509	0
COLFAX CORP	COM	194014106	1,144	29,055	SH	DFND	14	5,955	23,100	0

COLGATE PALMOLIVE CO	COM	194162103	94,139	1,269,915	SH	DFND	14	424,324	845,591	0
COLGATE PALMOLIVE CO	COM	194162103	141	1,900	SH	DFND	16	0	1,900	0
COLGATE PALMOLIVE CO	COM	194162103	162	2,180	SH	DFND	18	0	2,180	0
COLLEGIUM PHARMACEUTICAL INC	COM	19459J104	16	1,290	SH	DFND	14	1,290	0	0
COLLEGIUM PHARMACEUTICAL INC	COM	19459J104	4,265	340,900	SH	DFND	18	0	340,900	0
COLONY NORTHSTAR INC	CL A COM	19625W104	785	55,724	SH	DFND	14	33,556	22,168	0
COLONY STARWOOD HOMES	COM	19625X102	404	11,772	SH	DFND	14	11,772	0	0
COLONY STARWOOD HOMES	COM	19625X102	186	5,426	SH	DFND	3	0	5,426	0
COLUMBIA BKG SYS INC	COM	197236102	3,940	98,876	SH	DFND	14	10,389	88,487	0
COLUMBIA ETF TR II	INDIA SML CP ET	19762B889	1,294	67,141	SH	DFND	14	0	67,141	0
COLUMBIA PPTY TR INC	COM NEW	198287203	190	8,500	SH	DFND	14	8,500	0	0
COLUMBIA PPTY TR INC	COM NEW	198287203	41,510	1,854,789	SH	DFND	3	301,132	1,553,657	0
COLUMBIA SPORTSWEAR CO	COM	198516106	299	5,143	SH	DFND	14	3,543	1,600	0
COLUMBUS MCKINNON CORP N Y	COM	199333105	2,138	84,102	SH	DFND	14	1,902	82,200	0
COMFORT SYS USA INC	COM	199908104	3,612	97,354	SH	DFND	14	6,670	90,684	0
COMCAST CORP NEW	CL A	20030N101	1,328	34,110	SH	DFND	10	34,110	0	0
COMCAST CORP NEW	CL A	20030N101	473,454	12,164,812	SH	DFND	14	2,974,718	9,190,094	0
COMCAST CORP NEW	CL A	20030N101	1,521	39,090	SH	DFND	16	0	39,090	0
COMCAST CORP NEW	CL A	20030N101	631	16,200	SH	DFND	18	0	16,200	0
COMERICA INC	COM	200340107	17,939	244,933	SH	DFND	14	82,466	162,467	0
COMERICA INC	COM	200340107	26	350	SH	DFND	16	0	350	0
COMMERCE BANCSHARES INC	COM	200525103	6,129	107,842	SH	DFND	14	12,463	95,379	0
COMMERCIAL METALS CO	COM	201723103	1,507	77,572	SH	DFND	14	21,239	56,333	0
COMMSCOPE HLDG CO INC	COM	20337X109	7,927	208,430	SH	DFND	14	18,840	189,590	0
COMMSCOPE HLDG CO INC	COM	20337X109	103	2,700	SH	DFND	16	0	2,700	0
COMMUNITY BK SYS INC	COM	203607106	5,715	102,467	SH	DFND	14	9,089	93,378	0
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1,916	192,374	SH	DFND	14	18,861	173,513	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	23	910	SH	DFND	14	910	0	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	30,297	1,183,956	SH	DFND	3	164,268	1,019,688	0
COMMUNITY TR BANCORP INC	COM	204149108	5,498	125,659	SH	DFND	14	20,093	105,566	0
COMMVAULT SYSTEMS INC	COM	204166102	12,748	225,827	SH	DFND	14	81,951	143,876	0
COMMVAULT SYSTEMS INC	COM	204166102	660	11,700	SH	DFND	16	0	11,700	0
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	127	11,000	SH	DFND	18	0	11,000	0
COMPASS MINERALS INTL INC	COM	20451N101	1,474	22,579	SH	DFND	14	5,979	16,600	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	70	2,144	SH	DFND	10	2,144	0	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	601	18,334	SH	DFND	14	2,017	16,317	0
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	1,113	58,665	SH	DFND	14	3,270	55,395	0
CONAGRA BRANDS INC	COM	205887102	117,785	3,293,771	SH	DFND	14	531,985	2,761,786	0
CONAGRA BRANDS INC	COM	205887102	1,129	31,585	SH	DFND	16	0	31,585	0
CONCERT PHARMACEUTICALS INC	COM	206022105	1,051	75,330	SH	DFND	14	2,130	73,200	0
CONCERT PHARMACEUTICALS INC	COM	206022105	325	23,300	SH	DFND	16	0	23,300	0
CONCHO RES INC	COM	20605P101	24,650	202,827	SH	DFND	14	68,345	134,482	0

CONCHO RES INC	COM	20605P101	40	330	SH	DFND	16	0	330	0
CONCHO RES INC	COM	20605P101	632	5,200	SH	DFND	18	0	5,200	0
CONDUENT INC	COM	206787103	487	30,550	SH	DFND	14	11,770	18,780	0
CONMED CORP	COM	207410101	3,638	71,409	SH	DFND	14	4,597	66,812	0
CONNECTONE BANCORP INC NEW	COM	20786W107	411	18,229	SH	DFND	14	3,129	15,100	0
CONNECTONE BANCORP INC NEW	COM	20786W107	97	4,300	SH	DFND	16	0	4,300	0
CONOCOPHILLIPS	COM	20825C104	292	6,640	SH	DFND	10	6,640	0	0
CONOCOPHILLIPS	COM	20825C104	114,814	2,611,782	SH	DFND	14	694,122	1,917,660	0
CONOCOPHILLIPS	COM	20825C104	121	2,743	SH	DFND	16	0	2,743	0
CONOCOPHILLIPS	COM	20825C104	1,833	41,700	SH	DFND	18	0	41,700	0
CONSOL ENERGY INC	COM	20854P109	15,374	1,029,053	SH	DFND	14	214,660	814,393	0
CONSOL ENERGY INC	COM	20854P109	82	5,500	SH	DFND	16	0	5,500	0
CONSOLIDATED COMM HLDGS INC	COM	209034107	1,832	85,319	SH	DFND	14	8,499	76,820	0
CONSOLIDATED EDISON INC	COM	209115104	36,235	448,338	SH	DFND	14	143,667	304,671	0
CONSOLIDATED EDISON INC	COM	209115104	53	660	SH	DFND	16	0	660	0
CONSTELLATION BRANDS INC	CL A	21036P108	1,575	8,130	SH	DFND	10	8,130	0	0
CONSTELLATION BRANDS INC	CL A	21036P108	66,650	344,037	SH	DFND	14	98,032	246,005	0
CONSTELLATION BRANDS INC	CL A	21036P108	348	1,795	SH	DFND	16	0	1,795	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	171	25,753	SH	DFND	10	25,753	0	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	354	53,366	SH	DFND	14	3,196	50,170	0
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	205	30,800	SH	DFND	16	0	30,800	0
CONTINENTAL BLDG PRODS INC	COM	211171103	28,604	1,227,652	SH	DFND	14	265,522	962,130	0
CONTINENTAL BLDG PRODS INC	COM	211171103	1,256	53,900	SH	DFND	16	0	53,900	0
CONVERGY'S CORP	COM	212485106	3,919	164,807	SH	DFND	14	17,308	147,499	0
COOPER COS INC	COM NEW	216648402	16,388	68,448	SH	DFND	14	23,413	45,035	0
COOPER COS INC	COM NEW	216648402	29	120	SH	DFND	16	0	120	0
COOPER STD HLDGS INC	COM	21676P103	48,547	481,284	SH	DFND	14	87,830	393,454	0
COOPER STD HLDGS INC	COM	21676P103	1,281	12,700	SH	DFND	16	0	12,700	0
COOPER STD HLDGS INC	COM	21676P103	192	1,900	SH	DFND	18	0	1,900	0
COOPER TIRE & RUBR CO	COM	216831107	1,738	48,150	SH	DFND	14	9,619	38,531	0
COPART INC	COM	217204106	4,067	127,938	SH	DFND	14	28,096	99,842	0
CORCEPT THERAPEUTICS INC	COM	218352102	6,696	567,423	SH	DFND	14	92,543	474,880	0
CORCEPT THERAPEUTICS INC	COM	218352102	776	65,800	SH	DFND	16	0	65,800	0
CORE MARK HOLDING CO INC	COM	218681104	2,594	78,468	SH	DFND	14	8,098	70,370	0
CORESITE RLTY CORP	COM	21870Q105	5,883	56,822	SH	DFND	14	4,747	52,075	0
CORESITE RLTY CORP	COM	21870Q105	284	2,744	SH	DFND	3	0	2,744	0
COREENERGY INFRASTRUCTURE TR	COM NEW	21870U502	6,246	185,945	SH	DFND	14	830	185,115	0
CORELOGIC INC	COM	21871D103	6,419	147,960	SH	DFND	14	11,774	136,186	0
CORELOGIC INC	COM	21871D103	464	10,700	SH	DFND	18	0	10,700	0
CORECIVIC INC	COM	21871N101	66,476	2,410,300	SH	DFND	14	481,023	1,929,277	0
CORECIVIC INC	COM	21871N101	811	29,400	SH	DFND	16	0	29,400	0
CORNERSTONE ONDEMAND INC	COM	21925Y103	382	10,678	SH	DFND	14	5,878	4,800	0
CORNING INC	COM	219350105	58,890	1,959,741	SH	DFND	14	471,958	1,487,783	0

CORNING INC	COM	219350105	283	9,405	SH	DFND	16	0	9,405	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	2,182	62,280	SH	DFND	14	13,932	48,348	0
CORVEL CORP	COM	221006109	121	2,552	SH	DFND	10	2,552	0	0
CORVEL CORP	COM	221006109	2,177	45,874	SH	DFND	14	23,740	22,134	0
COSTCO WHSL CORP NEW	COM	22160K105	97,729	611,074	SH	DFND	14	207,312	403,762	0
COSTCO WHSL CORP NEW	COM	22160K105	153	954	SH	DFND	16	0	954	0
COSTCO WHSL CORP NEW	COM	22160K105	352	2,200	SH	DFND	18	0	2,200	0
COSTAR GROUP INC	COM	22160N109	11,162	42,345	SH	DFND	14	6,288	36,057	0
COSTAR GROUP INC	COM	22160N109	554	2,100	SH	DFND	16	0	2,100	0
COTIVITI HLDGS INC	COM	22164K101	7,333	197,450	SH	DFND	14	80,450	117,000	0
COTIVITI HLDGS INC	COM	22164K101	672	18,100	SH	DFND	16	0	18,100	0
COTY INC	COM CL A	222070203	12,118	645,940	SH	DFND	14	217,000	428,940	0
COTY INC	COM CL A	222070203	18	945	SH	DFND	16	0	945	0
COUSINS PPTYS INC	COM	222795106	2,495	283,902	SH	DFND	14	79,856	204,046	0
COUSINS PPTYS INC	COM	222795106	27,454	3,123,283	SH	DFND	3	624,918	2,498,365	0
COVANTA HLDG CORP	COM	22282E102	164	12,390	SH	DFND	14	12,390	0	0
COWEN INC	CL A NEW	223622606	678	41,750	SH	DFND	10	41,750	0	0
COWEN INC	CL A NEW	223622606	44	2,735	SH	DFND	14	2,735	0	0
CRACKER BARREL OLD CTRY STOR	COM	22410J106	2,720	16,264	SH	DFND	14	4,442	11,822	0
CRANE CO	COM	224399105	218	2,750	SH	DFND	10	2,750	0	0
CRANE CO	COM	224399105	50,073	630,802	SH	DFND	14	103,527	527,275	0
CRANE CO	COM	224399105	516	6,500	SH	DFND	16	0	6,500	0
CRAY INC	COM NEW	225223304	1,238	67,282	SH	DFND	14	6,322	60,960	0
CREDIT ACCEP CORP MICH	COM	225310101	342	1,330	SH	DFND	10	1,330	0	0
CREDIT ACCEP CORP MICH	COM	225310101	230	893	SH	DFND	14	893	0	0
CREE INC	COM	225447101	1,589	64,473	SH	DFND	14	17,209	47,264	0
CROCS INC	COM	227046109	954	123,715	SH	DFND	14	11,775	111,940	0
CROSS CTRY HEALTHCARE INC	COM	227483104	678	52,508	SH	DFND	14	5,292	47,216	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	54,269	541,715	SH	DFND	14	171,458	370,257	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	81	810	SH	DFND	16	0	810	0
CROWN HOLDINGS INC	COM	228368106	17,620	295,345	SH	DFND	14	40,958	254,387	0
CRYOLIFE INC	COM	228903100	1,689	84,683	SH	DFND	14	27,956	56,727	0
CRYOLIFE INC	COM	228903100	72	3,600	SH	DFND	16	0	3,600	0
CTRIPO COM INTL LTD	AMERICAN DEP SH	22943F100	318	5,900	SH	DFND	18	0	5,900	0
CUBESMART	COM	229663109	489	20,325	SH	DFND	14	17,425	2,900	0
CUBESMART	COM	229663109	70,836	2,946,603	SH	DFND	3	360,139	2,586,464	0
CUBIC CORP	COM	229669106	386	8,342	SH	DFND	10	8,342	0	0
CUBIC CORP	COM	229669106	1,962	42,366	SH	DFND	14	4,520	37,846	0
CULLEN FROST BANKERS INC	COM	229899109	24,354	259,330	SH	DFND	14	57,055	202,275	0
CULLEN FROST BANKERS INC	COM	229899109	103	1,100	SH	DFND	16	0	1,100	0
CULP INC	COM	230215105	241	7,430	SH	DFND	14	1,630	5,800	0
CUMMINS INC	COM	231021106	86,558	533,587	SH	DFND	14	83,895	449,692	0
CUMMINS INC	COM	231021106	54	335	SH	DFND	16	0	335	0
CURRENCYSHARES EURO TR	EURO SHS	23130C108	1,967	17,800	SH	DFND	18	0	17,800	0
CURTISS WRIGHT CORP	COM	231561101	29,811	324,813	SH	DFND	14	45,738	279,075	0
CURTISS WRIGHT CORP	COM	231561101	257	2,800	SH	DFND	16	0	2,800	0

CUSTOMERS BANCORP INC	COM	23204G100	12,653	447,430	SH	DFND	14	4,740	442,690	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2,800	205,098	SH	DFND	14	44,731	160,367	0
CYTOKINETICS INC	COM NEW	23282W605	913	75,435	SH	DFND	14	6,160	69,275	0
CYRUSONE INC	COM	23283R100	2,744	49,212	SH	DFND	14	11,092	38,120	0
DBX ETF TR	ST KOREA HD FD	233051812	1,016	34,281	SH	DFND	18	0	34,281	0
DBX ETF TR	DBXTR HAR CS 30	233051879	666	24,417	SH	DFND	18	0	24,417	0
DCT INDUSTRIAL TRUST INC	COM NEW	233153204	8,863	165,847	SH	DFND	14	13,337	152,510	0
DDR CORP	COM	23317H102	15,245	1,680,763	SH	DFND	14	90,373	1,590,390	0
DDR CORP	COM	23317H102	1,483	163,552	SH	DFND	3	0	163,552	0
D R HORTON INC	COM	23331A109	143,975	4,164,739	SH	DFND	14	608,001	3,556,738	0
D R HORTON INC	COM	23331A109	1,375	39,775	SH	DFND	16	0	39,775	0
DHI GROUP INC	COM	23331S100	295	103,443	SH	DFND	14	7,523	95,920	0
DST SYS INC DEL	COM	233326107	58,063	941,046	SH	DFND	14	165,712	775,334	0
DST SYS INC DEL	COM	233326107	766	12,420	SH	DFND	16	0	12,420	0
DSP GROUP INC	COM	23332B106	440	37,947	SH	DFND	14	4,377	33,570	0
DTE ENERGY CO	COM	233331107	33,560	317,228	SH	DFND	14	83,958	233,270	0
DTE ENERGY CO	COM	233331107	225	2,125	SH	DFND	16	0	2,125	0
DSW INC	CL A	23334L102	8,981	507,396	SH	DFND	14	11,416	495,980	0
DXP ENTERPRISES INC NEW	COM NEW	233377407	912	26,428	SH	DFND	14	2,868	23,560	0
DXC TECHNOLOGY CO	COM	23355L106	611	7,960	SH	DFND	10	7,960	0	0
DXC TECHNOLOGY CO	COM	23355L106	29,756	387,854	SH	DFND	14	133,084	254,770	0
DXC TECHNOLOGY CO	COM	23355L106	48	622	SH	DFND	16	0	622	0
DAKTRONICS INC	COM	234264109	628	65,252	SH	DFND	14	5,416	59,836	0
DANA INCORPORATED	COM	235825205	24,162	1,082,044	SH	DFND	14	104,834	977,210	0
DANA INCORPORATED	COM	235825205	56	2,500	SH	DFND	16	0	2,500	0
DANAHER CORP DEL	COM	235851102	209,375	2,481,043	SH	DFND	14	513,706	1,967,337	0
DANAHER CORP DEL	COM	235851102	1,428	16,920	SH	DFND	16	0	16,920	0
DARDEN RESTAURANTS INC	COM	237194105	17,086	188,926	SH	DFND	14	59,184	129,742	0
DARDEN RESTAURANTS INC	COM	237194105	25	275	SH	DFND	16	0	275	0
DARLING INGREDIENTS INC	COM	237266101	11,351	721,181	SH	DFND	14	28,002	693,179	0
DAVE & BUSTERS ENTMT INC	COM	238337109	4,417	66,415	SH	DFND	14	8,165	58,250	0
DAVITA INC	COM	23918K108	25,700	396,848	SH	DFND	14	84,563	312,285	0
DAVITA INC	COM	23918K108	23	350	SH	DFND	16	0	350	0
DEAN FOODS CO NEW	COM NEW	242370203	1,051	61,847	SH	DFND	14	17,701	44,146	0
DECKERS OUTDOOR CORP	COM	243537107	1,471	21,547	SH	DFND	14	5,886	15,661	0
DEERE & CO	COM	244199105	1,827	14,780	SH	DFND	10	14,780	0	0
DEERE & CO	COM	244199105	78,408	634,423	SH	DFND	14	190,263	444,160	0
DEERE & CO	COM	244199105	80	645	SH	DFND	16	0	645	0
DEL FRISCOS RESTAURANT GROUP	COM	245077102	1,226	76,120	SH	DFND	14	16,050	60,070	0
DELEK US HLDGS INC	COM	246647101	519	19,623	SH	DFND	10	19,623	0	0
DELEK US HLDGS INC	COM	246647101	161	6,101	SH	DFND	14	6,101	0	0
DELL TECHNOLOGIES INC	COM CL V	24703L103	332	5,430	SH	DFND	14	5,132	298	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,054	19,620	SH	DFND	10	19,620	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	72,437	1,347,919	SH	DFND	14	381,080	966,839	0
DELTA AIR LINES INC DEL	COM NEW	247361702	86	1,600	SH	DFND	16	0	1,600	0
DELTIC TIMBER CORP	COM	247850100	1,368	18,323	SH	DFND	14	2,083	16,240	0
DENBURY RES INC	COM NEW	247916208	1,021	667,405	SH	DFND	14	65,284	602,121	0

DELUXE CORP	COM	248019101	474	6,853	SH	DFND	10	6,853	0	0
DELUXE CORP	COM	248019101	10,636	153,649	SH	DFND	14	18,983	134,666	0
DELUXE CORP	COM	248019101	28	400	SH	DFND	16	0	400	0
DENNYS CORP	COM	24869P104	914	77,677	SH	DFND	14	68,377	9,300	0
DENTSPLY SIRONA INC	COM	24906P109	20,555	317,017	SH	DFND	14	109,088	207,929	0
DENTSPLY SIRONA INC	COM	24906P109	31	480	SH	DFND	16	0	480	0
DEPOMED INC	COM	249908104	1,113	103,646	SH	DFND	14	9,666	93,980	0
DEVON ENERGY CORP NEW	COM	25179M103	167	5,220	SH	DFND	10	5,220	0	0
DEVON ENERGY CORP NEW	COM	25179M103	137,464	4,299,782	SH	DFND	14	552,868	3,746,914	0
DEVON ENERGY CORP NEW	COM	25179M103	1,266	39,615	SH	DFND	16	0	39,615	0
DEVON ENERGY CORP NEW	COM	25179M103	652	20,400	SH	DFND	18	0	20,400	0
DEXCOM INC	COM	252131107	332	4,538	SH	DFND	14	4,468	70	0
DEXCOM INC	COM	252131107	7,827	107,000	SH	DFND	18	0	107,000	0
DIAMOND HILL INVESTMENT GROU	COM NEW	25264R207	637	3,193	SH	DFND	14	2,693	500	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	5,204	480,562	SH	DFND	14	11,083	469,479	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	223	20,369	SH	DFND	10	20,369	0	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	12,059	1,101,314	SH	DFND	14	126,762	974,552	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	51,335	4,688,103	SH	DFND	3	725,414	3,962,689	0
DIAMONDBACK ENERGY INC	COM	25278X109	484	5,450	SH	DFND	14	5,350	100	0
DICKS SPORTING GOODS INC	COM	253393102	10,975	275,555	SH	DFND	14	88,543	187,012	0
DICKS SPORTING GOODS INC	COM	253393102	104	2,600	SH	DFND	16	0	2,600	0
DIEBOLD NXDF INC	COM	253651103	1,418	50,649	SH	DFND	14	13,860	36,789	0
DIGI INTL INC	COM	253798102	70	6,900	SH	DFND	10	6,900	0	0
DIGI INTL INC	COM	253798102	435	42,822	SH	DFND	14	3,386	39,436	0
DIGITAL RLTY TR INC	COM	253868103	25,022	221,531	SH	DFND	14	75,401	146,130	0
DIGITAL RLTY TR INC	COM	253868103	40	350	SH	DFND	16	0	350	0
DIGITAL RLTY TR INC	COM	253868103	33,823	299,454	SH	DFND	3	45,413	254,041	0
DIGITALGLOBE INC	COM NEW	25389M877	239	7,167	SH	DFND	14	7,167	0	0
DIME CMNTY BANCSHARES	COM	253922108	9,334	476,234	SH	DFND	14	5,567	470,667	0
DILLARDS INC	CL A	254067101	870	15,088	SH	DFND	14	4,228	10,860	0
DINEEQUITY INC	COM	254423106	1,251	28,407	SH	DFND	14	2,790	25,617	0
DIODES INC	COM	254543101	96	3,988	SH	DFND	10	3,988	0	0
DIODES INC	COM	254543101	3,286	136,758	SH	DFND	14	23,850	112,908	0
DIODES INC	COM	254543101	351	14,600	SH	DFND	16	0	14,600	0
DIPLOMAT PHARMACY INC	COM	25456K101	1,085	73,280	SH	DFND	14	7,420	65,860	0
DISNEY WALT CO	COM DISNEY	254687106	1,842	17,340	SH	DFND	10	17,340	0	0
DISNEY WALT CO	COM DISNEY	254687106	260,673	2,453,397	SH	DFND	14	752,158	1,701,239	0
DISNEY WALT CO	COM DISNEY	254687106	1,446	13,610	SH	DFND	16	0	13,610	0
DISNEY WALT CO	COM DISNEY	254687106	521	4,900	SH	DFND	18	0	4,900	0
DISCOVER FINL SVCS	COM	254709108	57,233	920,297	SH	DFND	14	226,191	694,106	0
DISCOVER FINL SVCS	COM	254709108	53	853	SH	DFND	16	0	853	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	10,764	416,739	SH	DFND	14	85,903	330,836	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	8	300	SH	DFND	16	0	300	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	21,091	836,628	SH	DFND	14	125,154	711,474	0

DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	146	5,800	SH	DFND	16	0	5,800	0
DISH NETWORK CORP	CL A	25470M109	19,599	312,285	SH	DFND	14	105,585	206,700	0
DISH NETWORK CORP	CL A	25470M109	29	470	SH	DFND	16	0	470	0
DR REDDYS LABS LTD	ADR	256135203	5,364	127,300	SH	DFND	14	0	127,300	0
DR REDDYS LABS LTD	ADR	256135203	2,402	57,000	SH	DFND	16	0	57,000	0
DOLLAR GEN CORP NEW	COM	256677105	32,531	451,253	SH	DFND	14	126,149	325,104	0
DOLLAR GEN CORP NEW	COM	256677105	43	600	SH	DFND	16	0	600	0
DOLLAR GEN CORP NEW	COM	256677105	108	1,500	SH	DFND	18	0	1,500	0
DOLLAR TREE INC	COM	256746108	25,004	357,610	SH	DFND	14	111,607	246,003	0
DOLLAR TREE INC	COM	256746108	33	475	SH	DFND	16	0	475	0
DOMINION ENERGY INC	COM	25746U109	68,614	895,395	SH	DFND	14	295,448	599,947	0
DOMINION ENERGY INC	COM	25746U109	108	1,411	SH	DFND	16	0	1,411	0
DOMINOS PIZZA INC	COM	25754A201	275	1,300	SH	DFND	10	1,300	0	0
DOMINOS PIZZA INC	COM	25754A201	40,137	189,746	SH	DFND	14	16,509	173,237	0
DOMINOS PIZZA INC	COM	25754A201	63	300	SH	DFND	16	0	300	0
DOMTAR CORP	COM NEW	257559203	22,396	582,928	SH	DFND	14	50,481	532,447	0
DONALDSON INC	COM	257651109	25,399	557,724	SH	DFND	14	83,227	474,497	0
DONALDSON INC	COM	257651109	55	1,200	SH	DFND	16	0	1,200	0
DONNELLEY R R & SONS CO	COM	257867200	3,429	273,472	SH	DFND	14	11,327	262,145	0
DONNELLEY FINL SOLUTIONS INC	COM	25787G100	64	2,784	SH	DFND	10	2,784	0	0
DONNELLEY FINL SOLUTIONS INC	COM	25787G100	4,282	186,502	SH	DFND	14	4,660	181,842	0
DORMAN PRODUCTS INC	COM	258278100	4,327	52,274	SH	DFND	14	5,394	46,880	0
DOUGLAS EMMETT INC	COM	25960P109	4,537	118,733	SH	DFND	14	21,403	97,330	0
DOUGLAS EMMETT INC	COM	25960P109	8	200	SH	DFND	16	0	200	0
DOUGLAS DYNAMICS INC	COM	25960R105	1,266	38,492	SH	DFND	14	2,191	36,301	0
DOVER CORP	COM	260003108	18,131	226,012	SH	DFND	14	72,895	153,117	0
DOVER CORP	COM	260003108	28	352	SH	DFND	16	0	352	0
DOW CHEM CO	COM	260543103	1,801	28,550	SH	DFND	10	28,550	0	0
DOW CHEM CO	COM	260543103	103,174	1,635,859	SH	DFND	14	536,633	1,099,226	0
DOW CHEM CO	COM	260543103	156	2,481	SH	DFND	16	0	2,481	0
DOW CHEM CO	COM	260543103	1,905	30,200	SH	DFND	18	0	30,200	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	195	2,140	SH	DFND	10	2,140	0	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	24,683	270,916	SH	DFND	14	87,305	183,611	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	36	390	SH	DFND	16	0	390	0
DRIL-QUIP INC	COM	262037104	1,247	25,553	SH	DFND	14	7,100	18,453	0
DU PONT E I DE NEMOURS & CO	COM	263534109	96,155	1,191,370	SH	DFND	14	405,309	786,061	0
DU PONT E I DE NEMOURS & CO	COM	263534109	153	1,898	SH	DFND	16	0	1,898	0
DU PONT E I DE NEMOURS & CO	COM	263534109	1,614	20,000	SH	DFND	18	0	20,000	0
DUCOMMUN INC DEL	COM	264147109	768	24,310	SH	DFND	14	1,470	22,840	0
DUKE REALTY CORP	COM NEW	264411505	6,292	225,110	SH	DFND	14	51,161	173,949	0
DUKE REALTY CORP	COM NEW	264411505	68,849	2,463,278	SH	DFND	3	390,469	2,072,809	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	83,134	994,540	SH	DFND	14	328,625	665,915	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	129	1,549	SH	DFND	16	0	1,549	0

DUN & BRADSTREET CORP DEL NE	COM	26483E100	2,503	23,145	SH	DFND	14	5,086	18,059	0
DUNKIN BRANDS GROUP INC	COM	265504100	20,987	380,757	SH	DFND	14	76,947	303,810	0
DUNKIN BRANDS GROUP INC	COM	265504100	110	2,000	SH	DFND	16	0	2,000	0
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	513	8,394	SH	DFND	10	8,394	0	0
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	313	5,111	SH	DFND	14	5,111	0	0
DURECT CORP	COM	266605104	21	13,260	SH	DFND	14	13,260	0	0
DYCOM INDS INC	COM	267475101	1,887	21,080	SH	DFND	14	5,844	15,236	0
DYNEX CAP INC	COM NEW	26817Q506	4,776	672,736	SH	DFND	14	4,830	667,906	0
DYNEGY INC NEW DEL	COM	26817R108	193	23,325	SH	DFND	10	23,325	0	0
DYNEGY INC NEW DEL	COM	26817R108	107	12,970	SH	DFND	14	12,970	0	0
DYNEGY INC NEW DEL	PFD CONV SER A	26817R207	15,640	543,892	SH	DFND	3	0	543,892	0
EL POLLO LOCO HLDGS INC	COM	268603107	484	34,931	SH	DFND	14	2,800	32,131	0
EMC INS GROUP INC	COM	268664109	1,824	65,667	SH	DFND	14	1,217	64,450	0
EMC INS GROUP INC	COM	268664109	25	900	SH	DFND	16	0	900	0
EOG RES INC	COM	26875P101	191	2,110	SH	DFND	10	2,110	0	0
EOG RES INC	COM	26875P101	71,962	794,986	SH	DFND	14	270,414	524,572	0
EOG RES INC	COM	26875P101	114	1,260	SH	DFND	16	0	1,260	0
EOG RES INC	COM	26875P101	1,276	14,100	SH	DFND	18	0	14,100	0
EQT CORP	COM	26884L109	13,884	236,964	SH	DFND	14	79,820	157,144	0
EQT CORP	COM	26884L109	22	370	SH	DFND	16	0	370	0
EQT CORP	COM	26884L109	352	6,000	SH	DFND	18	0	6,000	0
EPR PPTYS	COM SH BEN INT	26884U109	7,180	99,904	SH	DFND	14	8,480	91,424	0
EPR PPTYS	COM SH BEN INT	26884U109	11,862	165,054	SH	DFND	3	25,194	139,860	0
ERA GROUP INC	COM	26885G109	308	32,509	SH	DFND	14	3,354	29,155	0
EAGLE BANCORP INC MD	COM	268948106	915	14,448	SH	DFND	14	3,648	10,800	0
E TRADE FINANCIAL CORP	COM NEW	269246401	14,382	378,171	SH	DFND	14	127,354	250,817	0
E TRADE FINANCIAL CORP	COM NEW	269246401	22	566	SH	DFND	16	0	566	0
EAGLE MATERIALS INC	COM	26969P108	37,967	410,811	SH	DFND	14	68,815	341,996	0
EAGLE MATERIALS INC	COM	26969P108	425	4,600	SH	DFND	16	0	4,600	0
EAGLE MATERIALS INC	COM	26969P108	397	4,300	SH	DFND	18	0	4,300	0
EAGLE PHARMACEUTICALS INC	COM	269796108	483	6,126	SH	DFND	10	6,126	0	0
EAGLE PHARMACEUTICALS INC	COM	269796108	1,445	18,312	SH	DFND	14	1,664	16,648	0
EAST WEST BANCORP INC	COM	27579R104	58,156	992,762	SH	DFND	14	168,323	824,439	0
EAST WEST BANCORP INC	COM	27579R104	240	4,100	SH	DFND	16	0	4,100	0
EASTERLY GOVT PPTYS INC	COM	27616P103	73	3,480	SH	DFND	14	3,480	0	0
EASTERLY GOVT PPTYS INC	COM	27616P103	230	10,988	SH	DFND	3	0	10,988	0
EASTGROUP PPTY INC	COM	277276101	4,842	57,785	SH	DFND	14	6,277	51,508	0
EASTMAN CHEM CO	COM	277432100	46,629	555,171	SH	DFND	14	94,003	461,168	0
EASTMAN CHEM CO	COM	277432100	27	324	SH	DFND	16	0	324	0
EASTMAN CHEM CO	COM	277432100	487	5,800	SH	DFND	18	0	5,800	0
EATON VANCE CORP	COM NON VTG	278265103	4,383	92,632	SH	DFND	14	15,754	76,878	0
EBAY INC	COM	278642103	315	9,020	SH	DFND	10	9,020	0	0
EBAY INC	COM	278642103	48,595	1,391,598	SH	DFND	14	476,084	915,514	0
EBAY INC	COM	278642103	77	2,205	SH	DFND	16	0	2,205	0
EBIX INC	COM NEW	278715206	1,992	36,962	SH	DFND	14	3,985	32,977	0
ECHO GLOBAL LOGISTICS INC	COM	27875T101	916	46,010	SH	DFND	14	4,370	41,640	0

ECHOSTAR CORP	CL A	278768106	1,503	24,762	SH	DFND	14	3,312	21,450	0
ECOLAB INC	COM	278865100	48,473	365,142	SH	DFND	14	123,452	241,690	0
ECOLAB INC	COM	278865100	77	580	SH	DFND	16	0	580	0
EDGEWATER TECHNOLOGY INC	COM	280358102	175	25,600	SH	DFND	10	25,600	0	0
EDGEWELL PERS CARE CO	COM	28035Q102	2,757	36,270	SH	DFND	14	8,233	28,037	0
EDISON INTL	COM	281020107	42,658	545,571	SH	DFND	14	156,919	388,652	0
EDISON INTL	COM	281020107	55	705	SH	DFND	16	0	705	0
EDISON INTL	COM	281020107	454	5,800	SH	DFND	18	0	5,800	0
EDUCATION RLTY TR INC	COM NEW	28140H203	1,940	50,064	SH	DFND	14	14,414	35,650	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	1,035	8,750	SH	DFND	10	8,750	0	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	36,501	308,705	SH	DFND	14	99,780	208,925	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	54	460	SH	DFND	16	0	460	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	11,056	93,501	SH	DFND	18	0	93,501	0
EHEALTH INC	COM	28238P109	524	27,855	SH	DFND	14	2,653	25,202	0
8X8 INC NEW	COM	282914100	2,240	153,958	SH	DFND	14	15,548	138,410	0
EL PASO ELEC CO	COM NEW	283677854	212	4,096	SH	DFND	10	4,096	0	0
EL PASO ELEC CO	COM NEW	283677854	5,858	113,310	SH	DFND	14	35,934	77,376	0
ELECTRO SCIENTIFIC INDS	COM	285229100	183	22,200	SH	DFND	10	22,200	0	0
ELECTRO SCIENTIFIC INDS	COM	285229100	440	53,362	SH	DFND	14	4,395	48,967	0
ELECTRONIC ARTS INC	COM	285512109	1,856	17,555	SH	DFND	10	17,555	0	0
ELECTRONIC ARTS INC	COM	285512109	170,526	1,612,994	SH	DFND	14	278,324	1,334,670	0
ELECTRONIC ARTS INC	COM	285512109	1,816	17,175	SH	DFND	16	0	17,175	0
ELECTRONICS FOR IMAGING INC	COM	286082102	3,735	78,841	SH	DFND	14	8,361	70,480	0
ELLIE MAE INC	COM	28849P100	395	3,590	SH	DFND	14	3,590	0	0
ELLINGTON RESIDENTIAL MTG RE	COM SHS BEN INT	288578107	202	13,750	SH	DFND	14	550	13,200	0
ELLIS PERRY INTL INC	COM	288853104	100	5,123	SH	DFND	10	5,123	0	0
ELLIS PERRY INTL INC	COM	288853104	2,499	128,410	SH	DFND	14	2,212	126,198	0
EMCOR GROUP INC	COM	29084Q100	58,382	892,959	SH	DFND	14	183,797	709,162	0
EMCOR GROUP INC	COM	29084Q100	1,791	27,400	SH	DFND	16	0	27,400	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	471	13,896	SH	DFND	10	13,896	0	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	1,996	58,864	SH	DFND	14	6,167	52,697	0
EMERSON ELEC CO	COM	291011104	208,033	3,489,312	SH	DFND	14	604,642	2,884,670	0
EMERSON ELEC CO	COM	291011104	1,251	20,985	SH	DFND	16	0	20,985	0
EMPLOYERS HOLDINGS INC	COM	292218104	16,500	390,066	SH	DFND	14	14,053	376,013	0
EMPLOYERS HOLDINGS INC	COM	292218104	338	8,000	SH	DFND	16	0	8,000	0
EMPLOYERS HOLDINGS INC	COM	292218104	190	4,500	SH	DFND	18	0	4,500	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	494	13,721	SH	DFND	10	13,721	0	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	1,165	32,386	SH	DFND	14	11,240	21,146	0
ENCORE CAP GROUP INC	COM	292554102	11,380	283,429	SH	DFND	14	4,468	278,961	0
ENCORE WIRE CORP	COM	292562105	175	4,088	SH	DFND	10	4,088	0	0
ENCORE WIRE CORP	COM	292562105	2,706	63,382	SH	DFND	14	20,021	43,361	0
ENCORE WIRE CORP	COM	292562105	188	4,400	SH	DFND	16	0	4,400	0
ENERGEN CORP	COM	29265N108	4,632	93,813	SH	DFND	14	13,071	80,742	0

ENDURANCE INTL GROUP HLDGS I	COM	29272B105	3,390	405,980	SH	DFND	14	57,600	348,380	0
ENDURANCE INTL GROUP HLDGS I	COM	29272B105	508	60,800	SH	DFND	16	0	60,800	0
ENERGIZER HLDGS INC NEW	COM	29272W109	240	4,990	SH	DFND	10	4,990	0	0
ENERGIZER HLDGS INC NEW	COM	29272W109	3,493	72,746	SH	DFND	14	8,813	63,933	0
ENERSYS	COM	29275Y102	143	1,980	SH	DFND	10	1,980	0	0
ENERSYS	COM	29275Y102	37,858	522,545	SH	DFND	14	122,525	400,020	0
ENERSYS	COM	29275Y102	1,166	16,100	SH	DFND	16	0	16,100	0
ENERSYS	COM	29275Y102	297	4,100	SH	DFND	18	0	4,100	0
ENERPLUS CORP	COM	292766102	134	16,467	SH	DFND	10	16,467	0	0
ENGILITY HLDGS INC NEW	COM	29286C107	4,150	146,127	SH	DFND	14	21,998	124,129	0
ENGILITY HLDGS INC NEW	COM	29286C107	457	16,100	SH	DFND	16	0	16,100	0
ENNIS INC	COM	293389102	11,033	577,649	SH	DFND	14	44,393	533,256	0
ENNIS INC	COM	293389102	258	13,500	SH	DFND	16	0	13,500	0
ENPRO INDS INC	COM	29355X107	2,588	36,262	SH	DFND	14	3,824	32,438	0
ENOVA INTL INC	COM	29357K103	104	7,000	SH	DFND	10	7,000	0	0
ENOVA INTL INC	COM	29357K103	7,811	525,976	SH	DFND	14	48,963	477,013	0
ENSIGN GROUP INC	COM	29358P101	1,867	85,782	SH	DFND	14	10,012	75,770	0
ENTEGRIS INC	COM	29362U104	13,262	604,173	SH	DFND	14	199,233	404,940	0
ENTEGRIS INC	COM	29362U104	942	42,900	SH	DFND	16	0	42,900	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1,234	119,228	SH	DFND	14	2,946	116,282	0
ENTERGY CORP NEW	COM	29364G103	314	4,090	SH	DFND	10	4,090	0	0
ENTERGY CORP NEW	COM	29364G103	44,610	581,090	SH	DFND	14	111,599	469,491	0
ENTERGY CORP NEW	COM	29364G103	30	395	SH	DFND	16	0	395	0
ENTERPRISE FINL SVCS CORP	COM	293712105	13,392	328,245	SH	DFND	14	39,165	289,080	0
ENTERPRISE FINL SVCS CORP	COM	293712105	388	9,500	SH	DFND	16	0	9,500	0
ENTERPRISE FINL SVCS CORP	COM	293712105	122	3,000	SH	DFND	18	0	3,000	0
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	351	53,204	SH	DFND	14	38,404	14,800	0
ENVESTNET INC	COM	29404K106	1,690	42,674	SH	DFND	14	4,974	37,700	0
ENZO BIOCHEM INC	COM	294100102	1,000	90,550	SH	DFND	14	5,430	85,120	0
EPAM SYS INC	COM	29414B104	573	6,820	SH	DFND	14	5,620	1,200	0
ENVISION HEALTHCARE CORP	COM	29414D100	9,991	159,425	SH	DFND	14	52,575	106,850	0
ENVISION HEALTHCARE CORP	COM	29414D100	14	230	SH	DFND	16	0	230	0
EPLUS INC	COM	294268107	413	5,579	SH	DFND	10	5,579	0	0
EPLUS INC	COM	294268107	4,782	64,528	SH	DFND	14	8,812	55,716	0
EQUIFAX INC	COM	294429105	22,914	166,743	SH	DFND	14	56,346	110,397	0
EQUIFAX INC	COM	294429105	36	265	SH	DFND	16	0	265	0
EQUINIX INC	COM PAR \$0.001	29444U700	46,296	107,877	SH	DFND	14	37,234	70,643	0
EQUINIX INC	COM PAR \$0.001	29444U700	76	177	SH	DFND	16	0	177	0
EQUINIX INC	COM PAR \$0.001	29444U700	172	400	SH	DFND	18	0	400	0
EQUINIX INC	COM PAR \$0.001	29444U700	988	2,303	SH	DFND	3	0	2,303	0
EQUITY COMWLTH	COM SH BEN INT	294628102	645	20,409	SH	DFND	14	8,409	12,000	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	408	4,720	SH	DFND	10	4,720	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	496	5,748	SH	DFND	14	5,748	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	48,696	564,005	SH	DFND	3	90,393	473,612	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	33,409	507,509	SH	DFND	14	173,430	334,079	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	53	810	SH	DFND	16	0	810	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	107,896	1,639,015	SH	DFND	3	263,361	1,375,654	0

ESCO TECHNOLOGIES INC	COM	296315104	2,618	43,887	SH	DFND	14	4,696	39,191	0
ESSENDANT INC	COM	296689102	199	13,437	SH	DFND	10	13,437	0	0
ESSENDANT INC	COM	296689102	4,844	326,653	SH	DFND	14	6,347	320,306	0
ESSEX PPTY TR INC	COM	297178105	24,831	96,518	SH	DFND	14	31,553	64,965	0
ESSEX PPTY TR INC	COM	297178105	39	150	SH	DFND	16	0	150	0
ESSEX PPTY TR INC	COM	297178105	29,434	114,410	SH	DFND	3	17,499	96,911	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	18,395	194,038	SH	DFND	14	47,500	146,538	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1,081	11,400	SH	DFND	16	0	11,400	0
ETHAN ALLEN INTERIORS INC	COM	297602104	1,379	42,690	SH	DFND	14	4,202	38,488	0
EURONET WORLDWIDE INC	COM	298736109	294	3,370	SH	DFND	14	3,370	0	0
EVERCORE PARTNERS INC	CLASS A	29977A105	18,771	266,259	SH	DFND	14	41,569	224,690	0
EVERCORE PARTNERS INC	CLASS A	29977A105	867	12,300	SH	DFND	16	0	12,300	0
EVERCORE PARTNERS INC	CLASS A	29977A105	465	6,600	SH	DFND	18	0	6,600	0
EVERTEC INC	COM	30040P103	1,343	77,610	SH	DFND	14	10,510	67,100	0
EVERSOURCE ENERGY	COM	30040W108	27,670	455,770	SH	DFND	14	147,888	307,882	0
EVERSOURCE ENERGY	COM	30040W108	44	725	SH	DFND	16	0	725	0
EVOLUTION PETROLEUM CORP	COM	30049A107	192	23,691	SH	DFND	14	1,491	22,200	0
EVOLUTION PETROLEUM CORP	COM	30049A107	141	17,400	SH	DFND	16	0	17,400	0
EVOLENT HEALTH INC	CL A	30050B101	75	2,960	SH	DFND	14	2,960	0	0
EVOLENT HEALTH INC	CL A	30050B101	3,199	126,200	SH	DFND	18	0	126,200	0
EXACT SCIENCES CORP	COM	30063P105	430	12,159	SH	DFND	14	12,159	0	0
EXACTECH INC	COM	30064E109	219	7,353	SH	DFND	14	1,263	6,090	0
EXACTECH INC	COM	30064E109	140	4,700	SH	DFND	16	0	4,700	0
EXELON CORP	COM	30161N101	1,070	29,670	SH	DFND	10	29,670	0	0
EXELON CORP	COM	30161N101	115,907	3,213,378	SH	DFND	14	602,586	2,610,792	0
EXELON CORP	COM	30161N101	73	2,024	SH	DFND	16	0	2,024	0
EXELON CORP	COM	30161N101	310	8,600	SH	DFND	18	0	8,600	0
EXELIXIS INC	COM	30161Q104	14,229	577,730	SH	DFND	14	120,730	457,000	0
EXELIXIS INC	COM	30161Q104	1,227	49,800	SH	DFND	16	0	49,800	0
EXLSERVICE HOLDINGS INC	COM	302081104	3,275	58,933	SH	DFND	14	5,859	53,074	0
EXPEDIA INC DEL	COM NEW	30212P303	25,194	169,141	SH	DFND	14	57,525	111,616	0
EXPEDIA INC DEL	COM NEW	30212P303	41	275	SH	DFND	16	0	275	0
EXPEDITORS INTL WASH INC	COM	302130109	14,753	261,204	SH	DFND	14	84,928	176,276	0
EXPEDITORS INTL WASH INC	COM	302130109	21	375	SH	DFND	16	0	375	0
EXPONENT INC	COM	30214U102	2,659	45,614	SH	DFND	14	6,184	39,430	0
EXPRESS INC	COM	30219E103	6,024	892,461	SH	DFND	14	10,421	882,040	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	1,374	21,520	SH	DFND	10	21,520	0	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	194,738	3,050,415	SH	DFND	14	489,574	2,560,841	0
EXPRESS SCRIPTS HLDG CO	COM	30219G108	1,481	23,196	SH	DFND	16	0	23,196	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	77,236	3,989,439	SH	DFND	14	795,674	3,193,765	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	1,380	71,300	SH	DFND	16	0	71,300	0
EXTRA SPACE STORAGE INC	COM	30225T102	13,617	174,579	SH	DFND	14	60,162	114,417	0
EXTRA SPACE STORAGE INC	COM	30225T102	25	320	SH	DFND	16	0	320	0
EXTRA SPACE STORAGE INC	COM	30225T102	31,692	406,311	SH	DFND	3	34,500	371,811	0
EXTREME NETWORKS INC	COM	30226D106	2,806	304,390	SH	DFND	14	129,790	174,600	0
EXTREME NETWORKS INC	COM	30226D106	459	49,800	SH	DFND	16	0	49,800	0
EXTERRAN CORP	COM	30227H106	2,840	106,381	SH	DFND	14	25,065	81,316	0

EXTERRAN CORP	COM	30227H106	411	15,400	SH	DFND	16	0	15,400	0
EZCORP INC	CL A NON VTG	30230I106	626	81,306	SH	DFND	14	7,865	73,441	0
EXXON MOBIL CORP	COM	30231G102	2,110	26,140	SH	DFND	10	26,140	0	0
EXXON MOBIL CORP	COM	30231G102	887,141	10,988,991	SH	DFND	14	2,713,609	8,275,382	0
EXXON MOBIL CORP	COM	30231G102	2,240	27,752	SH	DFND	16	0	27,752	0
EXXON MOBIL CORP	COM	30231G102	9,122	113,000	SH	DFND	18	0	113,000	0
FBL FINL GROUP INC	CL A	30239F106	6,971	113,353	SH	DFND	14	25,995	87,358	0
FLIR SYS INC	COM	302445101	6,399	184,616	SH	DFND	14	62,948	121,668	0
FLIR SYS INC	COM	302445101	9	250	SH	DFND	16	0	250	0
F M C CORP	COM NEW	302491303	13,477	184,484	SH	DFND	14	62,636	121,848	0
F M C CORP	COM NEW	302491303	20	280	SH	DFND	16	0	280	0
FNB CORP PA	COM	302520101	6,646	469,334	SH	DFND	14	43,494	425,840	0
FB FINL CORP	COM	30257X104	478	13,210	SH	DFND	14	610	12,600	0
FB FINL CORP	COM	30257X104	58	1,600	SH	DFND	16	0	1,600	0
FS INVT CORP	COM	302635107	102	11,200	SH	DFND	14	11,200	0	0
FTD COS INC	COM	30281V108	219	10,956	SH	DFND	10	10,956	0	0
FTD COS INC	COM	30281V108	5,021	251,052	SH	DFND	14	56,152	194,900	0
FTD COS INC	COM	30281V108	438	21,900	SH	DFND	16	0	21,900	0
FTI CONSULTING INC	COM	302941109	2,479	70,897	SH	DFND	14	7,413	63,484	0
FACEBOOK INC	CL A	30303M102	2,193	14,525	SH	DFND	10	14,525	0	0
FACEBOOK INC	CL A	30303M102	856,860	5,675,323	SH	DFND	14	1,406,320	4,269,003	0
FACEBOOK INC	CL A	30303M102	4,754	31,490	SH	DFND	16	0	31,490	0
FACTSET RESH SYS INC	COM	303075105	4,125	24,825	SH	DFND	14	5,489	19,336	0
FAIR ISAAC CORP	COM	303250104	257	1,847	SH	DFND	10	1,847	0	0
FAIR ISAAC CORP	COM	303250104	42,910	307,798	SH	DFND	14	82,132	225,666	0
FAIR ISAAC CORP	COM	303250104	1,241	8,900	SH	DFND	16	0	8,900	0
FAIRMOUNT SANTROL HLDGS INC	COM	30555Q108	58	14,780	SH	DFND	14	14,780	0	0
FARMERS NATL BANC CORP	COM	309627107	132	9,110	SH	DFND	14	1,810	7,300	0
FARMERS NATL BANC CORP	COM	309627107	115	7,900	SH	DFND	16	0	7,900	0
FARO TECHNOLOGIES INC	COM	311642102	1,063	28,120	SH	DFND	14	2,747	25,373	0
FASTENAL CO	COM	311900104	17,449	400,842	SH	DFND	14	136,248	264,594	0
FASTENAL CO	COM	311900104	28	650	SH	DFND	16	0	650	0
FEDERAL AGRIC MTG CORP	CL C	313148306	267	4,129	SH	DFND	10	4,129	0	0
FEDERAL AGRIC MTG CORP	CL C	313148306	10,141	156,743	SH	DFND	14	19,111	137,632	0
FEDERAL AGRIC MTG CORP	CL C	313148306	136	2,100	SH	DFND	16	0	2,100	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	14,070	111,321	SH	DFND	14	35,109	76,212	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	20	160	SH	DFND	16	0	160	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	64,380	509,372	SH	DFND	3	80,949	428,423	0
FEDERAL SIGNAL CORP	COM	313855108	1,744	100,451	SH	DFND	14	9,955	90,496	0
FEDERATED INVS INC PA	CL B	314211103	3,106	109,942	SH	DFND	14	12,618	97,324	0
FEDERATED INVS INC PA	CL B	314211103	25	900	SH	DFND	16	0	900	0
FEDERATED NATL HLDG CO	COM	31422T101	411	25,660	SH	DFND	14	1,360	24,300	0
FEDEX CORP	COM	31428X106	170,569	784,840	SH	DFND	14	178,862	605,978	0
FEDEX CORP	COM	31428X106	467	2,150	SH	DFND	16	0	2,150	0
FEDEX CORP	COM	31428X106	369	1,700	SH	DFND	18	0	1,700	0
FELCOR LODGING TR INC	COM	31430F101	634	87,989	SH	DFND	14	15,889	72,100	0
F5 NETWORKS INC	COM	315616102	24,493	192,765	SH	DFND	14	38,649	154,116	0
F5 NETWORKS INC	COM	315616102	34	270	SH	DFND	16	0	270	0

FIBROGEN INC	COM	31572Q808	13,491	417,680	SH	DFND	14	130,280	287,400	0
FIBROGEN INC	COM	31572Q808	1,005	31,100	SH	DFND	16	0	31,100	0
FIDELITY NATL INFORMATION SV	COM	31620M106	47,739	559,002	SH	DFND	14	166,469	392,533	0
FIDELITY NATL INFORMATION SV	COM	31620M106	62	730	SH	DFND	16	0	730	0
FIDELITY NATIONAL FINANCIAL	FNF GROUP COM	31620R303	4,702	104,895	SH	DFND	14	23,067	81,828	0
FIDELITY SOUTHERN CORP NEW	COM	316394105	8,991	393,289	SH	DFND	14	13,820	379,469	0
FIESTA RESTAURANT GROUP INC	COM	31660B101	6,278	304,032	SH	DFND	14	71,902	232,130	0
FIESTA RESTAURANT GROUP INC	COM	31660B101	248	12,000	SH	DFND	16	0	12,000	0
FIFTH THIRD BANCORP	COM	316773100	56,946	2,193,605	SH	DFND	14	444,130	1,749,475	0
FIFTH THIRD BANCORP	COM	316773100	1,051	40,482	SH	DFND	16	0	40,482	0
51JOB INC	SP ADR REP COM	316827104	273	6,100	SH	DFND	14	0	6,100	0
FINANCIAL ENGINES INC	COM	317485100	3,562	97,318	SH	DFND	14	9,438	87,880	0
FINANCIAL INSTNS INC	COM	317585404	7,340	246,322	SH	DFND	14	24,144	222,178	0
FINANCIAL INSTNS INC	COM	317585404	250	8,400	SH	DFND	16	0	8,400	0
FINISAR CORP	COM NEW	31787A507	313	12,065	SH	DFND	14	12,065	0	0
FINISH LINE INC	CL A	317923100	6,337	447,190	SH	DFND	14	6,110	441,080	0
FIRST AMERN FINL CORP	COM	31847R102	425	9,500	SH	DFND	10	9,500	0	0
FIRST AMERN FINL CORP	COM	31847R102	17,689	395,819	SH	DFND	14	80,628	315,191	0
FIRST AMERN FINL CORP	COM	31847R102	89	2,000	SH	DFND	16	0	2,000	0
FIRST BANCORP P R	COM NEW	318672706	8,152	1,407,929	SH	DFND	14	321,152	1,086,777	0
FIRST BANCORP P R	COM NEW	318672706	675	116,500	SH	DFND	16	0	116,500	0
FIRST BANCORP N C	COM	318910106	1,182	37,827	SH	DFND	14	26,527	11,300	0
FIRST BANCORP N C	COM	318910106	369	11,800	SH	DFND	16	0	11,800	0
FIRST BUSEY CORP	COM NEW	319383204	771	26,285	SH	DFND	14	4,085	22,200	0
FIRST BUS FINL SVCS INC WIS	COM	319390100	436	18,870	SH	DFND	14	670	18,200	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	7,407	19,874	SH	DFND	14	5,974	13,900	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	522	1,400	SH	DFND	16	0	1,400	0
FIRST COMWLTH FINL CORP PA	COM	319829107	3,954	311,853	SH	DFND	14	56,186	255,667	0
FIRST COMWLTH FINL CORP PA	COM	319829107	205	16,200	SH	DFND	16	0	16,200	0
FIRST CMNTY BANCSHARES INC N	COM	31983A103	2,927	107,015	SH	DFND	14	21,711	85,304	0
FIRST CMNTY BANCSHARES INC N	COM	31983A103	101	3,700	SH	DFND	16	0	3,700	0
FIRST DEFIANCE FINL CORP	COM	32006W106	5,619	106,660	SH	DFND	14	1,298	105,362	0
FIRST DATA CORP NEW	COM CL A	32008D106	22,219	1,220,800	SH	DFND	14	85,600	1,135,200	0
FIRST DATA CORP NEW	COM CL A	32008D106	912	50,100	SH	DFND	16	0	50,100	0
FIRST FINL BANCORP OH	COM	320209109	9,287	335,285	SH	DFND	14	22,689	312,596	0
FIRST FINL BANCORP OH	COM	320209109	368	13,300	SH	DFND	16	0	13,300	0
FIRST FINL BANKSHARES	COM	32020R109	4,928	111,502	SH	DFND	14	11,206	100,296	0
FIRST FINL CORP IND	COM	320218100	6,606	139,659	SH	DFND	14	14,300	125,359	0
FIRST FINL CORP IND	COM	320218100	208	4,400	SH	DFND	16	0	4,400	0
FIRST FNDTN INC	COM	32026V104	629	38,300	SH	DFND	14	27,500	10,800	0
FIRST HORIZON NATL CORP	COM	320517105	8,504	488,180	SH	DFND	14	44,493	443,687	0
FIRST HORIZON NATL CORP	COM	320517105	14	800	SH	DFND	16	0	800	0

FIRST HAWAIIAN INC	COM	32051X108	1,551	50,637	SH	DFND	14	2,137	48,500	0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	8,886	310,482	SH	DFND	14	36,512	273,970	0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	34,932	1,220,558	SH	DFND	3	189,111	1,031,447	0
FIRST INTST BANCSYSTEM INC	COM CL A	32055Y201	937	25,181	SH	DFND	14	23,281	1,900	0
FIRST MERCHANTS CORP	COM	320817109	4,246	105,792	SH	DFND	14	35,285	70,507	0
FIRST MERCHANTS CORP	COM	320817109	257	6,400	SH	DFND	16	0	6,400	0
FIRST MIDWEST BANCORP DEL	COM	320867104	4,646	199,326	SH	DFND	14	15,773	183,553	0
FIRST POTOMAC RLTY TR	COM	33610F109	2,488	223,905	SH	DFND	14	62,520	161,385	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	876	8,748	SH	DFND	14	8,558	190	0
FIRST SOLAR INC	COM	336433107	11,245	281,983	SH	DFND	14	36,313	245,670	0
1ST SOURCE CORP	COM	336901103	245	5,113	SH	DFND	10	5,113	0	0
1ST SOURCE CORP	COM	336901103	847	17,661	SH	DFND	14	17,661	0	0
1ST SOURCE CORP	COM	336901103	96	2,000	SH	DFND	16	0	2,000	0
FIRST TR STOXX EURO DIV FD	COMMON SHS	33735T109	405	31,000	SH	DFND	18	0	31,000	0
FIRSTCASH INC	COM	33767D105	4,776	81,918	SH	DFND	14	8,484	73,434	0
FISERV INC	COM	337738108	75,926	620,613	SH	DFND	14	179,826	440,787	0
FISERV INC	COM	337738108	57	470	SH	DFND	16	0	470	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	6,448	209,220	SH	DFND	14	21,750	187,470	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	34	1,100	SH	DFND	16	0	1,100	0
FIRSTENERGY CORP	COM	337932107	144,655	4,960,746	SH	DFND	14	731,675	4,229,071	0
FIRSTENERGY CORP	COM	337932107	1,128	38,684	SH	DFND	16	0	38,684	0
FITBIT INC	CL A	33812L102	78	14,700	SH	DFND	14	14,700	0	0
FIVE BELOW INC	COM	33829M101	7,688	155,730	SH	DFND	14	9,210	146,520	0
FIVE BELOW INC	COM	33829M101	864	17,500	SH	DFND	16	0	17,500	0
FIVE BELOW INC	COM	33829M101	133	2,700	SH	DFND	18	0	2,700	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	545	3,780	SH	DFND	10	3,780	0	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	1,094	7,585	SH	DFND	14	5,975	1,610	0
FLEXSTEEL INDS INC	COM	339382103	934	17,256	SH	DFND	14	756	16,500	0
FLEXSTEEL INDS INC	COM	339382103	200	3,700	SH	DFND	16	0	3,700	0
FLOTEK INDS INC DEL	COM	343389102	802	89,749	SH	DFND	14	8,449	81,300	0
FLUOR CORP NEW	COM	343412102	8,763	191,426	SH	DFND	14	64,206	127,220	0
FLUOR CORP NEW	COM	343412102	13	275	SH	DFND	16	0	275	0
FLOWERS FOODS INC	COM	343498101	10,829	625,616	SH	DFND	14	56,174	569,442	0
FLOWERS FOODS INC	COM	343498101	7	400	SH	DFND	16	0	400	0
FLOWERVE CORP	COM	34354P105	8,360	180,051	SH	DFND	14	60,582	119,469	0
FLOWERVE CORP	COM	34354P105	14	300	SH	DFND	16	0	300	0
FLUSHING FINL CORP	COM	343873105	1,036	36,736	SH	DFND	14	32,336	4,400	0
FLUSHING FINL CORP	COM	343873105	54	1,900	SH	DFND	16	0	1,900	0
FOOT LOCKER INC	COM	344849104	588	11,940	SH	DFND	10	11,940	0	0
FOOT LOCKER INC	COM	344849104	25,631	520,110	SH	DFND	14	73,073	447,037	0
FOOT LOCKER INC	COM	344849104	15	300	SH	DFND	16	0	300	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	136,048	12,158,002	SH	DFND	14	2,794,340	9,363,662	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	898	80,293	SH	DFND	16	0	80,293	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	179	16,000	SH	DFND	18	0	16,000	0
FOREST CITY RLTY TR INC	COM CL A	345605109	796	32,918	SH	DFND	14	16,518	16,400	0

FOREST CITY RLTY TR INC	COM CL A	345605109	68,946	2,852,558	SH	DFND	3	456,584	2,395,974	0
FORESTAR GROUP INC	COM	346233109	3,094	180,419	SH	DFND	14	5,837	174,582	0
FORRESTER RESH INC	COM	346563109	825	21,072	SH	DFND	14	1,974	19,098	0
FORTINET INC	COM	34959E109	39,750	1,061,686	SH	DFND	14	180,356	881,330	0
FORTINET INC	COM	34959E109	161	4,300	SH	DFND	16	0	4,300	0
FORTIVE CORP	COM	34959J108	91,561	1,445,320	SH	DFND	14	274,127	1,171,193	0
FORTIVE CORP	COM	34959J108	1,340	21,160	SH	DFND	16	0	21,160	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	17,769	272,360	SH	DFND	14	74,046	198,314	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	117	1,800	SH	DFND	16	0	1,800	0
FORWARD AIR CORP	COM	349853101	2,835	53,217	SH	DFND	14	5,393	47,824	0
FOSSIL GROUP INC	COM	34988V106	4,068	393,066	SH	DFND	14	6,731	386,335	0
FOUNDATION BLDG MATLS INC	COM	350392106	282	21,920	SH	DFND	14	720	21,200	0
FOUR CORNERS PPTY TR INC	COM	35086T109	2,534	100,917	SH	DFND	14	10,122	90,795	0
FOUR CORNERS PPTY TR INC	COM	35086T109	42,294	1,684,364	SH	DFND	3	262,958	1,421,406	0
FOX FACTORY HLDG CORP	COM	35138V102	2,064	57,980	SH	DFND	14	5,320	52,660	0
FRANCESCAS HLDGS CORP	COM	351793104	16,388	1,498,018	SH	DFND	14	229,458	1,268,560	0
FRANCESCAS HLDGS CORP	COM	351793104	592	54,100	SH	DFND	16	0	54,100	0
FRANKLIN ELEC INC	COM	353514102	2,823	68,192	SH	DFND	14	7,572	60,620	0
FRANKLIN FINL NETWORK INC	COM	35352P104	1,123	27,224	SH	DFND	14	824	26,400	0
FRANKLIN RES INC	COM	354613101	36,159	807,295	SH	DFND	14	192,887	614,408	0
FRANKLIN RES INC	COM	354613101	115	2,565	SH	DFND	16	0	2,565	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	331	29,842	SH	DFND	10	29,842	0	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	19,000	1,714,770	SH	DFND	14	291,669	1,423,101	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	870	78,500	SH	DFND	16	0	78,500	0
FREDS INC	CL A	356108100	545	59,050	SH	DFND	14	5,163	53,887	0
FREEPORT-MCMORAN INC	CL B	35671D857	59,051	4,916,808	SH	DFND	14	851,570	4,065,238	0
FREEPORT-MCMORAN INC	CL B	35671D857	479	39,870	SH	DFND	16	0	39,870	0
FREEPORT-MCMORAN INC	CL B	35671D857	480	40,000	SH	DFND	18	0	40,000	0
FRONTIER COMMUNICATIONS CORP	COM	35906A108	908	782,845	SH	DFND	14	211,625	571,220	0
FULLER H B CO	COM	359694106	4,875	95,388	SH	DFND	14	8,972	86,416	0
FULTON FINL CORP PA	COM	360271100	16,808	884,613	SH	DFND	14	64,733	819,880	0
FULTON FINL CORP PA	COM	360271100	277	14,600	SH	DFND	16	0	14,600	0
FUTUREFUEL CORPORATION	COM	36116M106	3,140	208,080	SH	DFND	14	4,540	203,540	0
GATX CORP	COM	361448103	10,260	159,636	SH	DFND	14	7,302	152,334	0
GEO GROUP INC NEW	COM	36162J106	99,648	3,369,907	SH	DFND	14	607,146	2,762,761	0
GEO GROUP INC NEW	COM	36162J106	1,694	57,300	SH	DFND	16	0	57,300	0
GCP APPLIED TECHNOLOGIES INC	COM	36164Y101	315	10,321	SH	DFND	14	8,221	2,100	0
GGP INC	COM	36174X101	18,790	797,542	SH	DFND	14	271,871	525,671	0
GGP INC	COM	36174X101	29	1,250	SH	DFND	16	0	1,250	0
GGP INC	COM	36174X101	41,196	1,748,542	SH	DFND	3	171,501	1,577,041	0
G-III APPAREL GROUP LTD	COM	36237H101	1,825	73,128	SH	DFND	14	6,928	66,200	0
GSI TECHNOLOGY	COM	36241U106	259	32,900	SH	DFND	10	32,900	0	0
GSI TECHNOLOGY	COM	36241U106	8	980	SH	DFND	14	980	0	0
GMS INC	COM	36251C103	1,411	50,210	SH	DFND	14	28,010	22,200	0

GMS INC	COM	36251C103	11	400	SH	DFND	16	0	400	0
GAIN CAP HLDGS INC	COM	36268W100	143	22,903	SH	DFND	10	22,903	0	0
GAIN CAP HLDGS INC	COM	36268W100	324	51,974	SH	DFND	14	4,074	47,900	0
GAIA INC NEW	CL A	36269P104	190	17,000	SH	DFND	10	17,000	0	0
GAIA INC NEW	CL A	36269P104	23	2,060	SH	DFND	14	2,060	0	0
GALLAGHER ARTHUR J & CO	COM	363576109	14,170	247,518	SH	DFND	14	83,000	164,518	0
GALLAGHER ARTHUR J & CO	COM	363576109	20	350	SH	DFND	16	0	350	0
GAMING & LEISURE PPTYS INC	COM	36467J108	644	17,101	SH	DFND	14	15,201	1,900	0
GAMESTOP CORP NEW	CL A	36467W109	33,809	1,564,522	SH	DFND	14	245,460	1,319,062	0
GAMESTOP CORP NEW	CL A	36467W109	127	5,900	SH	DFND	16	0	5,900	0
GANNETT CO INC	COM	36473H104	7,643	876,516	SH	DFND	14	20,231	856,285	0
GAP INC DEL	COM	364760108	82,883	3,769,117	SH	DFND	14	692,493	3,076,624	0
GAP INC DEL	COM	364760108	720	32,725	SH	DFND	16	0	32,725	0
GARTNER INC	COM	366651107	15,097	122,230	SH	DFND	14	43,037	79,193	0
GARTNER INC	COM	366651107	23	190	SH	DFND	16	0	190	0
GASTAR EXPL INC NEW	COM	36729W202	12	13,040	SH	DFND	14	13,040	0	0
GENERAC HLDGS INC	COM	368736104	1,934	53,517	SH	DFND	14	4,617	48,900	0
GENERAL CABLE CORP DEL NEW	COM	369300108	2,369	144,873	SH	DFND	14	8,243	136,630	0
GENERAL COMMUNICATION INC	CL A	369385109	1,679	45,812	SH	DFND	14	5,165	40,647	0
GENERAL DYNAMICS CORP	COM	369550108	79,537	401,499	SH	DFND	14	131,779	269,720	0
GENERAL DYNAMICS CORP	COM	369550108	126	635	SH	DFND	16	0	635	0
GENERAL ELECTRIC CO	COM	369604103	1,466	54,290	SH	DFND	10	54,290	0	0
GENERAL ELECTRIC CO	COM	369604103	416,714	15,428,142	SH	DFND	14	4,552,314	10,875,828	0
GENERAL ELECTRIC CO	COM	369604103	826	30,586	SH	DFND	16	0	30,586	0
GENERAL MLS INC	COM	370334104	44,474	802,780	SH	DFND	14	270,592	532,188	0
GENERAL MLS INC	COM	370334104	71	1,274	SH	DFND	16	0	1,274	0
GENERAL MTRS CO	COM	37045V100	800	22,910	SH	DFND	10	22,910	0	0
GENERAL MTRS CO	COM	37045V100	159,822	4,575,484	SH	DFND	14	923,013	3,652,471	0
GENERAL MTRS CO	COM	37045V100	1,111	31,800	SH	DFND	16	0	31,800	0
GENERAL MTRS CO	COM	37045V100	189	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	7,904	233,167	SH	DFND	14	3,243	229,924	0
GENESCO INC	COM	371532102	227	6,700	SH	DFND	16	0	6,700	0
GENESEE & WYO INC	CL A	371559105	2,620	38,313	SH	DFND	14	8,211	30,102	0
GENESEE & WYO INC	CL A	371559105	362	5,300	SH	DFND	18	0	5,300	0
GENTEX CORP	COM	371901109	5,360	282,545	SH	DFND	14	71,768	210,777	0
GENTEX CORP	COM	371901109	36	1,900	SH	DFND	16	0	1,900	0
GENOMIC HEALTH INC	COM	37244C101	5,266	161,770	SH	DFND	14	57,274	104,496	0
GENOMIC HEALTH INC	COM	37244C101	726	22,300	SH	DFND	16	0	22,300	0
GENUINE PARTS CO	COM	372460105	64,431	694,594	SH	DFND	14	165,553	529,041	0
GENUINE PARTS CO	COM	372460105	654	7,050	SH	DFND	16	0	7,050	0
GENWORTH FINL INC	COM CL A	37247D106	20,122	5,337,403	SH	DFND	14	1,190,700	4,146,703	0
GENWORTH FINL INC	COM CL A	37247D106	519	137,600	SH	DFND	16	0	137,600	0
GENTHERM INC	COM	37253A103	2,412	62,169	SH	DFND	14	6,459	55,710	0
GENTHERM INC	COM	37253A103	167	4,300	SH	DFND	18	0	4,300	0
GEOSPACE TECHNOLOGIES CORP	COM	37364X109	308	22,272	SH	DFND	14	2,202	20,070	0
GERON CORP	COM	374163103	39	14,087	SH	DFND	14	14,087	0	0

GETTY RLTY CORP NEW	COM	374297109	258	10,268	SH	DFND	10	10,268	0	0
GETTY RLTY CORP NEW	COM	374297109	1,131	45,042	SH	DFND	14	4,433	40,609	0
GIBRALTAR INDS INC	COM	374689107	3,398	95,305	SH	DFND	14	5,297	90,008	0
GIBRALTAR INDS INC	COM	374689107	175	4,900	SH	DFND	16	0	4,900	0
GIGAMON INC	COM	37518B102	2,092	53,155	SH	DFND	14	5,690	47,465	0
GILEAD SCIENCES INC	COM	375558103	596	8,420	SH	DFND	10	8,420	0	0
GILEAD SCIENCES INC	COM	375558103	231,550	3,271,407	SH	DFND	14	721,058	2,550,349	0
GILEAD SCIENCES INC	COM	375558103	588	8,310	SH	DFND	16	0	8,310	0
GLACIER BANCORP INC NEW	COM	37637Q105	42	1,141	SH	DFND	10	1,141	0	0
GLACIER BANCORP INC NEW	COM	37637Q105	4,755	129,871	SH	DFND	14	13,665	116,206	0
GLADSTONE COML CORP	COM	376536108	294	13,482	SH	DFND	14	13,482	0	0
GLASSBRIDGE ENTERPRISES INC	COM	377185103	72	18,124	SH	DFND	10	18,124	0	0
GLASSBRIDGE ENTERPRISES INC	COM	377185103	1	350	SH	DFND	14	350	0	0
GLATFELTER	COM	377316104	4,648	237,883	SH	DFND	14	7,343	230,540	0
GLOBAL BLOOD THERAPEUTICS IN	COM	37890U108	79	2,900	SH	DFND	14	2,900	0	0
GLOBAL BLOOD THERAPEUTICS IN	COM	37890U108	2,929	107,095	SH	DFND	18	0	107,095	0
GLOBALSTAR INC	COM	378973408	98	45,990	SH	DFND	14	45,990	0	0
GLOBAL PMTS INC	COM	37940X102	18,951	209,822	SH	DFND	14	71,558	138,264	0
GLOBAL PMTS INC	COM	37940X102	32	350	SH	DFND	16	0	350	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	15,374	503,256	SH	DFND	14	72,870	430,386	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	803	26,300	SH	DFND	16	0	26,300	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	119	3,900	SH	DFND	18	0	3,900	0
GLOBUS MED INC	CL A	379577208	1,611	48,600	SH	DFND	14	13,470	35,130	0
GLU MOBILE INC	COM	379890106	272	108,800	SH	DFND	10	108,800	0	0
GLU MOBILE INC	COM	379890106	27	10,704	SH	DFND	14	10,704	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	1,258	5,670	SH	DFND	10	5,670	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	218,291	983,734	SH	DFND	14	250,560	733,174	0
GOLDMAN SACHS GROUP INC	COM	38141G104	1,531	6,900	SH	DFND	16	0	6,900	0
GOODYEAR TIRE & RUBR CO	COM	382550101	34,105	975,544	SH	DFND	14	173,352	802,192	0
GOODYEAR TIRE & RUBR CO	COM	382550101	19	535	SH	DFND	16	0	535	0
GOVERNMENT PPTYS INCOME TR	COM SHS BEN INT	38376A103	5,563	303,800	SH	DFND	14	14,425	289,375	0
GRACE W R & CO DEL NEW	COM	38388F108	328	4,553	SH	DFND	14	4,443	110	0
GRACO INC	COM	384109104	35,619	325,938	SH	DFND	14	69,606	256,332	0
GRACO INC	COM	384109104	197	1,800	SH	DFND	16	0	1,800	0
GRAHAM HLDGS CO	COM	384637104	4,322	7,208	SH	DFND	14	635	6,573	0
GRAINGER W W INC	COM	384802104	14,802	81,994	SH	DFND	14	26,079	55,915	0
GRAINGER W W INC	COM	384802104	22	120	SH	DFND	16	0	120	0
GRAMERCY PPTY TR	COM NEW	385002308	3,361	113,131	SH	DFND	14	43,031	70,100	0
GRAMERCY PPTY TR	COM NEW	385002308	722	24,300	SH	DFND	16	0	24,300	0
GRAMERCY PPTY TR	COM NEW	385002308	21,728	731,329	SH	DFND	3	102,803	628,526	0
GRAND CANYON ED INC	COM	38526M106	14,918	190,253	SH	DFND	14	49,453	140,800	0
GRAND CANYON ED INC	COM	38526M106	1,333	17,000	SH	DFND	16	0	17,000	0
GRANITE CONSTR INC	COM	387328107	1,292	26,782	SH	DFND	14	7,368	19,414	0
GRAPHIC PACKAGING HLDG CO	COM	388689101	767	55,689	SH	DFND	14	17,789	37,900	0

GRAY TELEVISION INC	COM	389375106	4,291	313,180	SH	DFND	14	7,580	305,600	0
GRAY TELEVISION INC	COM	389375106	132	9,600	SH	DFND	18	0	9,600	0
GREAT SOUTHN BANCORP INC	COM	390905107	5,939	111,017	SH	DFND	14	1,354	109,663	0
GREAT SOUTHN BANCORP INC	COM	390905107	161	3,000	SH	DFND	16	0	3,000	0
GREAT PLAINS ENERGY INC	COM	391164100	18,845	643,601	SH	DFND	14	54,046	589,555	0
GREAT WESTN BANCORP INC	COM	391416104	15,310	375,141	SH	DFND	14	25,275	349,866	0
GREEN BANCORP INC	COM	39260X100	1,205	62,090	SH	DFND	14	19,690	42,400	0
GREEN BANCORP INC	COM	39260X100	229	11,800	SH	DFND	16	0	11,800	0
GREEN BRICK PARTNERS INC	COM	392709101	279	24,400	SH	DFND	10	24,400	0	0
GREEN BRICK PARTNERS INC	COM	392709101	23	1,990	SH	DFND	14	1,990	0	0
GREEN DOT CORP	CL A	39304D102	2,870	74,485	SH	DFND	14	8,025	66,460	0
GREEN PLAINS INC	COM	393222104	1,331	64,760	SH	DFND	14	8,450	56,310	0
GREENBRIER COS INC	COM	393657101	16,114	348,417	SH	DFND	14	5,627	342,790	0
GREENHILL & CO INC	COM	395259104	1,731	86,141	SH	DFND	14	4,889	81,252	0
GREIF INC	CL A	397624107	25,364	454,712	SH	DFND	14	140,173	314,539	0
GREIF INC	CL A	397624107	452	8,100	SH	DFND	16	0	8,100	0
GRIFFON CORP	COM	398433102	1,151	52,441	SH	DFND	14	5,520	46,921	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	9,888	156,152	SH	DFND	14	3,721	152,431	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	488	7,700	SH	DFND	16	0	7,700	0
GROUPON INC	COM	399473107	122	31,713	SH	DFND	14	31,713	0	0
GRUBHUB INC	COM	400110102	3,925	90,020	SH	DFND	14	8,920	81,100	0
GRUBHUB INC	COM	400110102	179	4,100	SH	DFND	16	0	4,100	0
GRUPO AVAL ACCIONES Y VALORE	SPONSORED ADS	40053W101	260	31,368	SH	DFND	14	0	31,368	0
GUESS INC	COM	401617105	1,275	99,737	SH	DFND	14	8,769	90,968	0
GUIDEWIRE SOFTWARE INC	COM	40171V100	280	4,070	SH	DFND	14	4,070	0	0
GULF ISLAND FABRICATION INC	COM	402307102	266	22,900	SH	DFND	10	22,900	0	0
GULF ISLAND FABRICATION INC	COM	402307102	255	22,021	SH	DFND	14	2,345	19,676	0
GULFPORT ENERGY CORP	COM NEW	402635304	14,831	1,005,465	SH	DFND	14	49,395	956,070	0
H & E EQUIPMENT SERVICES INC	COM	404030108	1,805	88,437	SH	DFND	14	3,537	84,900	0
HCA HEALTHCARE INC	COM	40412C101	109,140	1,251,600	SH	DFND	14	192,558	1,059,042	0
HCA HEALTHCARE INC	COM	40412C101	57	650	SH	DFND	16	0	650	0
HCP INC	COM	40414L109	25,009	782,496	SH	DFND	14	266,793	515,703	0
HCP INC	COM	40414L109	31	970	SH	DFND	16	0	970	0
HCI GROUP INC	COM	40416E103	667	14,194	SH	DFND	14	1,690	12,504	0
HD SUPPLY HLDGS INC	COM	40416M105	415	13,557	SH	DFND	14	13,357	200	0
HFF INC	CL A	40418F108	6,308	181,435	SH	DFND	14	43,465	137,970	0
HFF INC	CL A	40418F108	407	11,700	SH	DFND	18	0	11,700	0
HNI CORP	COM	404251100	3,750	94,047	SH	DFND	14	8,133	85,914	0
HMS HLDGS CORP	COM	40425J101	8,876	479,782	SH	DFND	14	105,235	374,547	0
HMS HLDGS CORP	COM	40425J101	766	41,400	SH	DFND	16	0	41,400	0
HSBC HLDGS PLC	NOTE6.875%12/	404280BC2	578	535,000	SH	DFND	3	0	0	0
HSN INC	COM	404303109	744	23,324	SH	DFND	14	6,103	17,221	0
HSN INC	COM	404303109	179	5,600	SH	DFND	16	0	5,600	0
HRG GROUP INC	COM	40434J100	813	45,912	SH	DFND	14	15,812	30,100	0
HP INC	COM	40434L105	198,875	11,377,309	SH	DFND	14	1,837,358	9,539,951	0
HP INC	COM	40434L105	1,379	78,886	SH	DFND	16	0	78,886	0
HACKETT GROUP INC	COM	404609109	2,729	176,045	SH	DFND	14	49,450	126,595	0

HACKETT GROUP INC	COM	404609109	338	21,800	SH	DFND	16	0	21,800	0
HAEMONETICS CORP	COM	405024100	3,526	89,292	SH	DFND	14	9,504	79,788	0
HAIN CELESTIAL GROUP INC	COM	405217100	2,507	64,580	SH	DFND	14	14,276	50,304	0
HAIN CELESTIAL GROUP INC	COM	405217100	330	8,500	SH	DFND	18	0	8,500	0
HALLIBURTON CO	COM	406216101	697	16,310	SH	DFND	10	16,310	0	0
HALLIBURTON CO	COM	406216101	50,810	1,189,641	SH	DFND	14	406,108	783,533	0
HALLIBURTON CO	COM	406216101	80	1,875	SH	DFND	16	0	1,875	0
HALLIBURTON CO	COM	406216101	1,482	34,700	SH	DFND	18	0	34,700	0
HALOZYME THERAPEUTICS INC	COM	40637H109	150	11,726	SH	DFND	14	11,726	0	0
HALYARD HEALTH INC	COM	40650V100	25,089	638,729	SH	DFND	14	145,005	493,724	0
HALYARD HEALTH INC	COM	40650V100	860	21,900	SH	DFND	16	0	21,900	0
HANCOCK HLDG CO	COM	410120109	33,937	692,594	SH	DFND	14	120,003	572,591	0
HANCOCK HLDG CO	COM	410120109	113	2,300	SH	DFND	16	0	2,300	0
HANDY & HARMAN LTD	COM	410315105	1,473	46,925	SH	DFND	14	832	46,093	0
HANESBRANDS INC	COM	410345102	11,780	508,614	SH	DFND	14	172,450	336,164	0
HANESBRANDS INC	COM	410345102	19	800	SH	DFND	16	0	800	0
HANMI FINL CORP	COM NEW	410495204	10,211	358,924	SH	DFND	14	69,727	289,197	0
HANOVER INS GROUP INC	COM	410867105	24,711	278,812	SH	DFND	14	54,055	224,757	0
HANOVER INS GROUP INC	COM	410867105	142	1,600	SH	DFND	16	0	1,600	0
HARLEY DAVIDSON INC	COM	412822108	13,055	241,671	SH	DFND	14	81,767	159,904	0
HARLEY DAVIDSON INC	COM	412822108	22	400	SH	DFND	16	0	400	0
HARMONIC INC	COM	413160102	690	131,354	SH	DFND	14	10,814	120,540	0
HARRIS CORP DEL	COM	413875105	18,640	170,883	SH	DFND	14	58,758	112,125	0
HARRIS CORP DEL	COM	413875105	30	275	SH	DFND	16	0	275	0
HARSCO CORP	COM	415864107	9,017	560,042	SH	DFND	14	163,369	396,673	0
HARSCO CORP	COM	415864107	113	7,000	SH	DFND	16	0	7,000	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	1,081	20,560	SH	DFND	10	20,560	0	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	55,310	1,052,117	SH	DFND	14	217,266	834,851	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	120	2,275	SH	DFND	16	0	2,275	0
HASBRO INC	COM	418056107	21,724	194,813	SH	DFND	14	52,869	141,944	0
HASBRO INC	COM	418056107	28	250	SH	DFND	16	0	250	0
HAVERTY FURNITURE INC	COM	419596101	1,641	65,377	SH	DFND	14	3,123	62,254	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	15,974	493,327	SH	DFND	14	126,458	366,869	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	78	2,400	SH	DFND	16	0	2,400	0
HAWAIIAN HOLDINGS INC	COM	419879101	453	9,646	SH	DFND	10	9,646	0	0
HAWAIIAN HOLDINGS INC	COM	419879101	9,347	199,094	SH	DFND	14	40,774	158,320	0
HAWKINS INC	COM	420261109	1,045	22,536	SH	DFND	14	1,806	20,730	0
HAWKINS INC	COM	420261109	116	2,500	SH	DFND	16	0	2,500	0
HAYNES INTERNATIONAL INC	COM NEW	420877201	767	21,135	SH	DFND	14	2,079	19,056	0
HEALTHCARE SVCS GRP INC	COM	421906108	5,789	123,618	SH	DFND	14	12,967	110,651	0
HEALTHSOUTH CORP	COM NEW	421924309	20,603	425,679	SH	DFND	14	23,139	402,540	0
HEALTHSOUTH CORP	COM NEW	421924309	436	9,000	SH	DFND	18	0	9,000	0
HEALTHCARE RLTY TR	COM	421946104	2,715	79,511	SH	DFND	14	22,811	56,700	0
HEALTHSTREAM INC	COM	42222N103	1,119	42,532	SH	DFND	14	4,142	38,390	0
HEALTHCARE TR AMER INC	CL A NEW	42225P501	389	12,490	SH	DFND	14	12,490	0	0
HEALTHEQUITY INC	COM	42226A107	4,824	96,800	SH	DFND	14	8,430	88,370	0
HEALTHEQUITY INC	COM	42226A107	439	8,800	SH	DFND	16	0	8,800	0

HEARTLAND EXPRESS INC	COM	422347104	1,623	77,932	SH	DFND	14	7,830	70,102	0
HEARTLAND FINL USA INC	COM	42234Q102	13,953	296,235	SH	DFND	14	31,285	264,950	0
HEARTLAND FINL USA INC	COM	42234Q102	560	11,900	SH	DFND	16	0	11,900	0
HECLA MNG CO	COM	422704106	3,935	771,532	SH	DFND	14	44,332	727,200	0
HEIDRICK & STRUGGLES INTL IN	COM	422819102	699	32,139	SH	DFND	14	3,167	28,972	0
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	1,296	229,769	SH	DFND	14	22,468	207,301	0
HELMERICH & PAYNE INC	COM	423452101	8,123	149,486	SH	DFND	14	49,927	99,559	0
HELMERICH & PAYNE INC	COM	423452101	14	250	SH	DFND	16	0	250	0
HENRY JACK & ASSOC INC	COM	426281101	5,050	48,615	SH	DFND	14	10,658	37,957	0
HERITAGE COMMERCE CORP	COM	426927109	456	33,058	SH	DFND	14	3,958	29,100	0
HERITAGE FINL CORP WASH	COM	42722X106	129	4,886	SH	DFND	14	3,186	1,700	0
HERITAGE FINL CORP WASH	COM	42722X106	90	3,400	SH	DFND	16	0	3,400	0
HERITAGE INS HLDGS INC	COM	42727J102	1,568	120,420	SH	DFND	14	1,720	118,700	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	9,762	527,407	SH	DFND	14	13,137	514,270	0
HERSHEY CO	COM	427866108	21,151	196,993	SH	DFND	14	67,282	129,711	0
HERSHEY CO	COM	427866108	33	305	SH	DFND	16	0	305	0
HESKA CORP	COM RESTRC NEW	42805E306	3,989	39,079	SH	DFND	14	14,186	24,893	0
HESKA CORP	COM RESTRC NEW	42805E306	418	4,100	SH	DFND	16	0	4,100	0
HESS CORP	COM	42809H107	22,013	501,783	SH	DFND	14	141,481	360,302	0
HESS CORP	COM	42809H107	22	505	SH	DFND	16	0	505	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	122,664	7,393,838	SH	DFND	14	1,498,558	5,895,280	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	626	37,736	SH	DFND	16	0	37,736	0
HEXCEL CORP NEW	COM	428291108	324	6,136	SH	DFND	14	6,136	0	0
HIBBETT SPORTS INC	COM	428567101	1,736	83,657	SH	DFND	14	3,375	80,282	0
HIGHWOODS PPTYS INC	COM	431284108	7,196	141,902	SH	DFND	14	14,616	127,286	0
HILL ROM HLDGS INC	COM	431475102	529	6,651	SH	DFND	10	6,651	0	0
HILL ROM HLDGS INC	COM	431475102	42,729	536,735	SH	DFND	14	99,789	436,946	0
HILL ROM HLDGS INC	COM	431475102	191	2,400	SH	DFND	16	0	2,400	0
HILLENBRAND INC	COM	431571108	12,961	359,027	SH	DFND	14	90,475	268,552	0
HILLENBRAND INC	COM	431571108	863	23,900	SH	DFND	16	0	23,900	0
HILLTOP HOLDINGS INC	COM	432748101	499	19,027	SH	DFND	10	19,027	0	0
HILLTOP HOLDINGS INC	COM	432748101	13,735	524,018	SH	DFND	14	95,015	429,003	0
HILLTOP HOLDINGS INC	COM	432748101	831	31,700	SH	DFND	16	0	31,700	0
HILTON GRAND VACATIONS INC	COM	43283X105	868	24,075	SH	DFND	14	1,775	22,300	0
HILTON WORLDWIDE HLDGS INC	COM	43300A203	769	12,441	SH	DFND	10	12,441	0	0
HILTON WORLDWIDE HLDGS INC	COM	43300A203	19,983	323,095	SH	DFND	14	97,879	225,216	0
HILTON WORLDWIDE HLDGS INC	COM	43300A203	182	2,940	SH	DFND	16	0	2,940	0
HOLLYFRONTIER CORP	COM	436106108	8,634	314,316	SH	DFND	14	45,907	268,409	0
HOLOGIC INC	COM	436440101	845	18,620	SH	DFND	10	18,620	0	0
HOLOGIC INC	COM	436440101	42,537	937,354	SH	DFND	14	130,531	806,823	0
HOLOGIC INC	COM	436440101	26	580	SH	DFND	16	0	580	0
HOME BANCSHARES INC	COM	436893200	377	15,132	SH	DFND	10	15,132	0	0
HOME BANCSHARES INC	COM	436893200	2,840	114,076	SH	DFND	14	52,646	61,430	0

HOME BANCSHARES INC	COM	436893200	294	11,800	SH	DFND	18	0	11,800	0
HOME DEPOT INC	COM	437076102	3,032	19,765	SH	DFND	10	19,765	0	0
HOME DEPOT INC	COM	437076102	264,267	1,722,729	SH	DFND	14	563,032	1,159,697	0
HOME DEPOT INC	COM	437076102	403	2,625	SH	DFND	16	0	2,625	0
HOME DEPOT INC	COM	437076102	583	3,800	SH	DFND	18	0	3,800	0
HOMESTREET INC	COM	43785V102	2,483	89,710	SH	DFND	14	4,910	84,800	0
HONEYWELL INTL INC	COM	438516106	287	2,150	SH	DFND	10	2,150	0	0
HONEYWELL INTL INC	COM	438516106	245,347	1,840,700	SH	DFND	14	508,283	1,332,417	0
HONEYWELL INTL INC	COM	438516106	890	6,675	SH	DFND	16	0	6,675	0
HOOKER FURNITURE CORP	COM	439038100	293	7,110	SH	DFND	14	7,110	0	0
HOPE BANCORP INC	COM	43940T109	23,727	1,272,221	SH	DFND	14	63,702	1,208,519	0
HOPE BANCORP INC	COM	43940T109	52	2,800	SH	DFND	16	0	2,800	0
HORACE MANN EDUCATORS CORP N	COM	440327104	2,596	68,680	SH	DFND	14	7,221	61,459	0
HORIZON BANCORP IND	COM	440407104	2,747	104,234	SH	DFND	14	2,780	101,454	0
HORIZON BANCORP IND	COM	440407104	140	5,300	SH	DFND	16	0	5,300	0
HORMEL FOODS CORP	COM	440452100	13,682	401,122	SH	DFND	14	127,668	273,454	0
HORMEL FOODS CORP	COM	440452100	20	580	SH	DFND	16	0	580	0
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	55,590	1,907,044	SH	DFND	14	284,434	1,622,610	0
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	405	13,900	SH	DFND	16	0	13,900	0
HOST HOTELS & RESORTS INC	COM	44107P104	40,164	2,198,350	SH	DFND	14	445,442	1,752,908	0
HOST HOTELS & RESORTS INC	COM	44107P104	27	1,459	SH	DFND	16	0	1,459	0
HOULIHAN LOKEY INC	CL A	441593100	6,137	175,840	SH	DFND	14	50,590	125,250	0
HOULIHAN LOKEY INC	CL A	441593100	140	4,000	SH	DFND	16	0	4,000	0
HOWARD HUGHES CORP	COM	44267D107	327	2,662	SH	DFND	14	2,662	0	0
HOWARD HUGHES CORP	COM	44267D107	74	600	SH	DFND	3	0	600	0
HUB GROUP INC	CL A	443320106	2,161	56,358	SH	DFND	14	5,595	50,763	0
HUBBELL INC	COM	443510607	3,656	32,309	SH	DFND	14	7,172	25,137	0
HUBSPOT INC	COM	443573100	322	4,900	SH	DFND	14	4,900	0	0
HUDSON PAC PPTYS INC	COM	444097109	284	8,307	SH	DFND	14	8,307	0	0
HUDSON PAC PPTYS INC	COM	444097109	69,985	2,046,950	SH	DFND	3	332,228	1,714,722	0
HUMANA INC	COM	444859102	59,150	245,823	SH	DFND	14	96,473	149,350	0
HUMANA INC	COM	444859102	77	320	SH	DFND	16	0	320	0
HUNT J B TRANS SVCS INC	COM	445658107	11,004	120,419	SH	DFND	14	41,181	79,238	0
HUNT J B TRANS SVCS INC	COM	445658107	18	200	SH	DFND	16	0	200	0
HUNTINGTON BANCSHARES INC	COM	446150104	20,236	1,496,746	SH	DFND	14	506,244	990,502	0
HUNTINGTON BANCSHARES INC	COM	446150104	30	2,208	SH	DFND	16	0	2,208	0
HUNTINGTON INGALLS INDS INC	COM	446413106	124,460	668,565	SH	DFND	14	98,588	569,977	0
HUNTINGTON INGALLS INDS INC	COM	446413106	1,566	8,410	SH	DFND	16	0	8,410	0
HUNTSMAN CORP	COM	447011107	20,826	805,950	SH	DFND	14	69,050	736,900	0
HURON CONSULTING GROUP INC	COM	447462102	1,930	44,674	SH	DFND	14	2,574	42,100	0
HURON CONSULTING GROUP INC	COM	447462102	3	74	SH	DFND	3	0	74	0
IDT CORP	CL B NEW	448947507	91	6,364	SH	DFND	10	6,364	0	0
IDT CORP	CL B NEW	448947507	533	37,100	SH	DFND	14	1,800	35,300	0
IDT CORP	CL B NEW	448947507	66	4,600	SH	DFND	16	0	4,600	0

HYSTER YALE MATLS HANDLING I	CL A	449172105	227	3,238	SH	DFND	14	1,238	2,000	0
IAC INTERACTIVECORP	COM	44919P508	519	5,030	SH	DFND	14	4,630	400	0
ICF INTL INC	COM	44925C103	5,652	120,006	SH	DFND	14	30,116	89,890	0
ICF INTL INC	COM	44925C103	480	10,200	SH	DFND	16	0	10,200	0
ICU MED INC	COM	44930G107	4,455	25,824	SH	DFND	14	2,815	23,009	0
ILG INC	COM	44967H101	4,917	178,867	SH	DFND	14	18,110	160,757	0
IPG PHOTONICS CORP	COM	44980X109	40,530	279,327	SH	DFND	14	46,597	232,730	0
IPG PHOTONICS CORP	COM	44980X109	170	1,170	SH	DFND	16	0	1,170	0
IPG PHOTONICS CORP	COM	44980X109	131	900	SH	DFND	18	0	900	0
ISTAR INC	COM	45031U101	1,236	102,624	SH	DFND	14	6,724	95,900	0
ITT INC	COM	45073V108	8,159	203,051	SH	DFND	14	21,046	182,005	0
IBERIABANK CORP	COM	450828108	19,431	238,413	SH	DFND	14	5,613	232,800	0
ICICI BK LTD	ADR	45104G104	1,530	170,610	SH	DFND	14	0	170,610	0
ICONIX BRAND GROUP INC	COM	451055107	4,132	597,959	SH	DFND	14	7,848	590,111	0
IDACORP INC	COM	451107106	5,611	65,745	SH	DFND	14	9,538	56,207	0
IDEX CORP	COM	45167R104	41,170	364,304	SH	DFND	14	42,859	321,445	0
IDEX CORP	COM	45167R104	435	3,850	SH	DFND	16	0	3,850	0
IDEXX LABS INC	COM	45168D104	647	4,010	SH	DFND	10	4,010	0	0
IDEXX LABS INC	COM	45168D104	43,240	267,875	SH	DFND	14	81,289	186,586	0
IDEXX LABS INC	COM	45168D104	1,009	6,250	SH	DFND	16	0	6,250	0
ILLINOIS TOOL WKS INC	COM	452308109	218	1,520	SH	DFND	10	1,520	0	0
ILLINOIS TOOL WKS INC	COM	452308109	172,706	1,205,626	SH	DFND	14	269,641	935,985	0
ILLINOIS TOOL WKS INC	COM	452308109	543	3,790	SH	DFND	16	0	3,790	0
ILLUMINA INC	COM	452327109	34,756	200,300	SH	DFND	14	67,545	132,755	0
ILLUMINA INC	COM	452327109	56	320	SH	DFND	16	0	320	0
IMPAX LABORATORIES INC	COM	45256B101	2,007	124,661	SH	DFND	14	13,041	111,620	0
IMMUNOMEDICS INC	COM	452907108	94	10,613	SH	DFND	14	10,613	0	0
IMPERVA INC	COM	45321L100	1,334	27,884	SH	DFND	14	11,284	16,600	0
IMPERVA INC	COM	45321L100	100	2,100	SH	DFND	16	0	2,100	0
INC RESH HLDGS INC	CL A	45329R109	5,022	85,845	SH	DFND	14	11,060	74,785	0
INC RESH HLDGS INC	CL A	45329R109	942	16,100	SH	DFND	16	0	16,100	0
INCYTE CORP	COM	45337C102	29,565	234,809	SH	DFND	14	80,795	154,014	0
INCYTE CORP	COM	45337C102	50	400	SH	DFND	16	0	400	0
INDEPENDENCE CONTRACT DRIL I	COM	453415309	51	13,050	SH	DFND	14	1,950	11,100	0
INDEPENDENCE RLTY TR INC	COM	45378A106	978	99,044	SH	DFND	14	10,014	89,030	0
INDEPENDENCE RLTY TR INC	COM	45378A106	249	25,200	SH	DFND	16	0	25,200	0
INDEPENDENT BANK CORP MASS	COM	453836108	3,086	46,298	SH	DFND	14	4,862	41,436	0
INDEPENDENT BANK CORP MICH	COM NEW	453838609	601	27,620	SH	DFND	14	2,520	25,100	0
INDEPENDENT BANK CORP MICH	COM NEW	453838609	235	10,800	SH	DFND	16	0	10,800	0
INDEPENDENT BK GROUP INC	COM	45384B106	1,420	23,870	SH	DFND	14	19,170	4,700	0
INDEPENDENT BK GROUP INC	COM	45384B106	119	2,000	SH	DFND	16	0	2,000	0
INFINITY PPTY & CAS CORP	COM	45665Q103	1,780	18,933	SH	DFND	14	2,059	16,874	0
INFINERA CORPORATION	COM	45667G103	161	15,110	SH	DFND	14	15,110	0	0
INFOSYS LTD	SPONSORED ADR	456788108	19,269	1,282,914	SH	DFND	14	3,300	1,279,614	0
INFOSYS LTD	SPONSORED ADR	456788108	4,581	305,000	SH	DFND	16	0	305,000	0
INFRAREIT INC	COM	45685L100	10,468	546,630	SH	DFND	14	45,050	501,580	0

INFREAREIT INC	COM	45685L100	507	26,500	SH	DFND	16	0	26,500	0
INGEVITY CORP	COM	45688C107	4,105	71,511	SH	DFND	14	7,602	63,909	0
INGLES MKTS INC	CL A	457030104	8,543	256,556	SH	DFND	14	1,721	254,835	0
INGLES MKTS INC	CL A	457030104	370	11,100	SH	DFND	16	0	11,100	0
INGREDION INC	COM	457187102	1,333	11,180	SH	DFND	10	11,180	0	0
INGREDION INC	COM	457187102	52,772	442,680	SH	DFND	14	76,510	366,170	0
INGREDION INC	COM	457187102	192	1,610	SH	DFND	16	0	1,610	0
INSIGHT ENTERPRISES INC	COM	45765U103	546	13,662	SH	DFND	10	13,662	0	0
INSIGHT ENTERPRISES INC	COM	45765U103	11,435	285,937	SH	DFND	14	98,021	187,916	0
INSIGHT ENTERPRISES INC	COM	45765U103	796	19,900	SH	DFND	16	0	19,900	0
INNOSPEC INC	COM	45768S105	2,975	45,380	SH	DFND	14	5,840	39,540	0
INNERWORKINGS INC	COM	45773Y105	158	13,593	SH	DFND	14	4,193	9,400	0
INNOPHOS HOLDINGS INC	COM	45774N108	7,541	172,021	SH	DFND	14	39,391	132,630	0
INSTEEL INDUSTRIES INC	COM	45774W108	1,015	30,792	SH	DFND	14	3,492	27,300	0
INSPERITY INC	COM	45778Q107	26,441	372,411	SH	DFND	14	89,097	283,314	0
INSPERITY INC	COM	45778Q107	944	13,300	SH	DFND	16	0	13,300	0
INOGEN INC	COM	45780L104	6,643	69,621	SH	DFND	14	2,833	66,788	0
INSTALLED BLDG PRODS INC	COM	45780R101	1,804	34,070	SH	DFND	14	3,630	30,440	0
INNOVIVA INC	COM	45781M101	1,660	129,661	SH	DFND	14	12,371	117,290	0
INSULET CORP	COM	45784P101	425	8,282	SH	DFND	14	6,082	2,200	0
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	5,587	102,496	SH	DFND	14	10,698	91,798	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2,318	89,897	SH	DFND	14	25,159	64,738	0
INTEL CORP	COM	458140100	1,489	44,140	SH	DFND	10	44,140	0	0
INTEL CORP	COM	458140100	454,178	13,461,122	SH	DFND	14	3,110,533	10,350,589	0
INTEL CORP	COM	458140100	2,580	76,455	SH	DFND	16	0	76,455	0
INTEGER HLDGS CORP	COM	45826H109	676	15,624	SH	DFND	10	15,624	0	0
INTEGER HLDGS CORP	COM	45826H109	2,190	50,638	SH	DFND	14	5,351	45,287	0
INTER PARFUMS INC	COM	458334109	1,163	31,722	SH	DFND	14	3,202	28,520	0
INTERACTIVE BROKERS GROUP IN	COM	45841N107	4,166	111,339	SH	DFND	14	8,219	103,120	0
INTERFACE INC	COM	458665304	2,216	112,774	SH	DFND	14	11,239	101,535	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	54,266	823,230	SH	DFND	14	278,510	544,720	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	84	1,275	SH	DFND	16	0	1,275	0
INTERDIGITAL INC	COM	45867G101	1,814	23,473	SH	DFND	14	6,541	16,932	0
INTERNATIONAL BANCSHARES COR	COM	459044103	27,770	792,294	SH	DFND	14	144,468	647,826	0
INTERNATIONAL BANCSHARES COR	COM	459044103	722	20,600	SH	DFND	16	0	20,600	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	200,402	1,302,753	SH	DFND	14	416,265	886,488	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	291	1,890	SH	DFND	16	0	1,890	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	14,757	109,312	SH	DFND	14	37,050	72,262	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	24	175	SH	DFND	16	0	175	0
INTL PAPER CO	COM	460146103	43,156	762,347	SH	DFND	14	215,724	546,623	0
INTL PAPER CO	COM	460146103	53	929	SH	DFND	16	0	929	0
INTL PAPER CO	COM	460146103	651	11,500	SH	DFND	18	0	11,500	0

INTERNATIONAL SPEEDWAY CORP	CL A	460335201	98	2,600	SH	DFND	10	2,600	0	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	648	17,254	SH	DFND	14	4,953	12,301	0
INTERPUBLIC GROUP COS INC	COM	460690100	13,755	559,142	SH	DFND	14	200,542	358,600	0
INTERPUBLIC GROUP COS INC	COM	460690100	20	800	SH	DFND	16	0	800	0
INTERSECT ENT INC	COM	46071F103	229	8,200	SH	DFND	14	2,600	5,600	0
INTRAWEST RESORTS HLDGS INC	COM	46090K109	106	4,480	SH	DFND	14	1,980	2,500	0
INTRAWEST RESORTS HLDGS INC	COM	46090K109	131	5,500	SH	DFND	16	0	5,500	0
INTL FCSTONE INC	COM	46116V105	9,880	261,662	SH	DFND	14	36,262	225,400	0
INTL FCSTONE INC	COM	46116V105	283	7,500	SH	DFND	16	0	7,500	0
INTUIT	COM	461202103	174,646	1,315,006	SH	DFND	14	254,120	1,060,886	0
INTUIT	COM	461202103	1,493	11,245	SH	DFND	16	0	11,245	0
INVACARE CORP	COM	461203101	706	53,453	SH	DFND	14	5,091	48,362	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	47,587	50,875	SH	DFND	14	17,369	33,506	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	89	95	SH	DFND	16	0	95	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	7,724	8,258	SH	DFND	18	0	8,258	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	35,747	2,139,241	SH	DFND	14	306,438	1,832,803	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,260	75,400	SH	DFND	16	0	75,400	0
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1,133	53,328	SH	DFND	14	5,818	47,510	0
INVESTORS BANCORP INC NEW	COM	46146L101	405	30,281	SH	DFND	14	30,281	0	0
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	91	14,662	SH	DFND	14	14,662	0	0
INVITATION HOMES INC	COM	46187W107	90	4,150	SH	DFND	14	4,150	0	0
INVITATION HOMES INC	COM	46187W107	30,163	1,394,502	SH	DFND	3	214,134	1,180,368	0
IONIS PHARMACEUTICALS INC	COM	462222100	440	8,641	SH	DFND	14	6,441	2,200	0
IRIDIUM COMMUNICATIONS INC	COM	46269C102	11	985	SH	DFND	10	985	0	0
IRIDIUM COMMUNICATIONS INC	COM	46269C102	14,251	1,289,681	SH	DFND	14	13,663	1,276,018	0
IROBOT CORP	COM	462726100	4,135	49,145	SH	DFND	14	6,356	42,789	0
IRON MTN INC NEW	COM	46284V101	11,414	332,192	SH	DFND	14	111,100	221,092	0
IRON MTN INC NEW	COM	46284V101	15	450	SH	DFND	16	0	450	0
IRONWOOD PHARMACEUTICALS INC	COM CL A	46333X108	273	14,434	SH	DFND	14	14,434	0	0
ISHARES	MSCI BRZ CAP ET	464286400	1,162	34,023	SH	DFND	18	0	34,023	0
ISHARES	EM MKT SM-CP ET	464286475	954	20,400	SH	DFND	14	0	20,400	0
ISHARES	MSCI CDA ETF	464286509	178	6,650	SH	DFND	10	6,650	0	0
ISHARES	MSCI CDA ETF	464286509	1,124	42,000	SH	DFND	18	0	42,000	0
ISHARES	MSCI EURZONE ET	464286608	1,230	30,500	SH	DFND	18	0	30,500	0
ISHARES	MSCI CH CAP ETF	464286640	383	9,186	SH	DFND	18	0	9,186	0
ISHARES	MSCI PAC JP ETF	464286665	233	5,245	SH	DFND	10	5,245	0	0
ISHARES	MSCI PAC JP ETF	464286665	383	8,600	SH	DFND	18	0	8,600	0
ISHARES	MSCI FRANCE ETF	464286707	1,429	49,687	SH	DFND	18	0	49,687	0
ISHARES	MSCI TURKEY ETF	464286715	249	6,000	SH	DFND	18	0	6,000	0
ISHARES	MSCI SZ CAP ETF	464286749	2,165	63,100	SH	DFND	18	0	63,100	0

ISHARES	MSCI SWEDEN ETF	464286756	906	26,700	SH	DFND	18	0	26,700	0
ISHARES	MSCI SPAN CP ET	464286764	502	15,300	SH	DFND	18	0	15,300	0
ISHARES	MSCI STH KOR ET	464286772	4,083	60,218	SH	DFND	18	0	60,218	0
ISHARES	MSCI STH AFR ET	464286780	1,629	28,724	SH	DFND	18	0	28,724	0
ISHARES	MSCI GERMANY ET	464286806	1,523	50,320	SH	DFND	18	0	50,320	0
ISHARES	MSCI MEX CAP ET	464286822	971	18,000	SH	DFND	18	0	18,000	0
ISHARES TR	CORE S&P TTL ST	464287150	3,416	61,638	SH	DFND	14	27,738	33,900	0
ISHARES TR	TIPS BD ETF	464287176	30,339	267,469	SH	DFND	14	0	267,469	0
ISHARES TR	CHINA LG-CAP ET	464287184	2,491	62,719	SH	DFND	18	0	62,719	0
ISHARES TR	CORE S&P500 ETF	464287200	36,976	151,910	SH	DFND	14	52,710	99,200	0
ISHARES TR	CORE S&P500 ETF	464287200	918	3,770	SH	DFND	16	0	3,770	0
ISHARES TR	CORE S&P500 ETF	464287200	6,492	26,669	SH	DFND	18	0	26,669	0
ISHARES TR	CORE S&P500 ETF	464287200	57,120	234,667	SH	DFND	20	234,667	0	0
ISHARES TR	CORE US AGGBD E	464287226	173,464	1,584,004	SH	DFND	14	0	1,584,004	0
ISHARES TR	CORE US AGGBD E	464287226	3,614	33,000	SH	DFND	18	0	33,000	0
ISHARES TR	CORE US AGGBD E	464287226	70,492	643,703	SH	DFND	20	643,703	0	0
ISHARES TR	MSCI EMG MKT ET	464287234	60,890	1,471,135	SH	DFND	14	86,096	1,385,039	0
ISHARES TR	MSCI EMG MKT ET	464287234	2,551	61,639	SH	DFND	16	0	61,639	0
ISHARES TR	MSCI EMG MKT ET	464287234	2,950	71,283	SH	DFND	18	0	71,283	0
ISHARES TR	IBOXX INV CP ET	464287242	12,774	106,000	SH	DFND	14	0	106,000	0
ISHARES TR	IBOXX INV CP ET	464287242	1,120	9,294	SH	DFND	18	0	9,294	0
ISHARES TR	GLOBAL ENERG ET	464287341	1,720	55,400	SH	DFND	18	0	55,400	0
ISHARES TR	7-10YR TR BD ET	464287440	2,175	20,400	SH	DFND	18	0	20,400	0
ISHARES TR	MSCI EAFE ETF	464287465	162,278	2,488,927	SH	DFND	14	489,311	1,999,616	0
ISHARES TR	MSCI EAFE ETF	464287465	1,308	20,057	SH	DFND	16	0	20,057	0
ISHARES TR	MSCI EAFE ETF	464287465	2,515	38,580	SH	DFND	18	0	38,580	0
ISHARES TR	RUS MDCP VAL ET	464287473	5,174	61,525	SH	DFND	14	4,079	57,446	0
ISHARES TR	CORE S&P MCP ET	464287507	16,107	92,595	SH	DFND	14	20,740	71,855	0
ISHARES TR	RUS 1000 VAL ET	464287598	44,694	383,866	SH	DFND	14	0	383,866	0
ISHARES TR	RUS 1000 GRW ET	464287614	43,322	363,989	SH	DFND	14	0	363,989	0
ISHARES TR	RUS 1000 ETF	464287622	1,707	12,618	SH	DFND	14	12,618	0	0
ISHARES TR	RUS 2000 VAL ET	464287630	9,360	78,739	SH	DFND	14	0	78,739	0
ISHARES TR	RUS 2000 GRW ET	464287648	203	1,200	SH	DFND	14	0	1,200	0
ISHARES TR	RUSSELL 2000 ET	464287655	36,213	256,973	SH	DFND	14	31,915	225,058	0
ISHARES TR	RUSSELL 3000 ET	464287689	11,788	81,850	SH	DFND	14	81,850	0	0
ISHARES TR	U.S. TELECOM ET	464287713	355	11,000	SH	DFND	18	0	11,000	0
ISHARES TR	CORE S&P SCP ET	464287804	11,337	161,700	SH	DFND	14	31,680	130,020	0
ISHARES TR	INTL TREA BD ET	464288117	4,944	51,676	SH	DFND	18	0	51,676	0
ISHARES TR	MSCI AC ASIA ET	464288182	523	7,755	SH	DFND	14	0	7,755	0
ISHARES TR	MSCI ACWI ETF	464288257	408	6,225	SH	DFND	14	0	6,225	0
ISHARES TR	EAFE SML CP ETF	464288273	9,254	160,000	SH	DFND	14	0	160,000	0

ISHARES TR	JP MOR EM MK ET	464288281	41,401	362,023	SH	DFND	14	0	362,023	0
ISHARES TR	JP MOR EM MK ET	464288281	1,260	11,020	SH	DFND	18	0	11,020	0
ISHARES TR	INTERM CR BD ET	464288638	22,022	200,600	SH	DFND	14	0	200,600	0
ISHARES TR	US BR DEL SE ET	464288794	265	4,980	SH	DFND	18	0	4,980	0
ISHARES	INDIA 50 ETF	464289529	234	6,972	SH	DFND	18	0	6,972	0
ISHARES TR	US TREASURY ETF	46429B267	815	32,260	SH	DFND	10	32,260	0	0
ISHARES TR	US TREASURY ETF	46429B267	953	37,711	SH	DFND	18	0	37,711	0
ISHARES TR	MSCI INDONIA ET	46429B309	787	28,929	SH	DFND	18	0	28,929	0
ISHARES TR	MSCI INDIA ETF	46429B598	24,314	757,431	SH	DFND	14	12,822	744,609	0
ISHARES TR	MSCI INDIA ETF	46429B598	4,343	135,300	SH	DFND	16	0	135,300	0
ISHARES TR	MSCI INDIA ETF	46429B598	555	17,286	SH	DFND	18	0	17,286	0
ISHARES TR	MSCI POL CAP ET	46429B606	438	18,033	SH	DFND	18	0	18,033	0
ISHARES TR	FLTG RATE BD ET	46429B655	17,097	335,768	SH	DFND	14	0	335,768	0
ISHARES TR	MSCI CHINA ETF	46429B671	3,613	66,070	SH	DFND	18	0	66,070	0
ISHARES INC	CUR HD MSCI EM	46434G509	1,940	80,480	SH	DFND	18	0	80,480	0
ISHARES INC	MSCI TAIWAN ETF	46434G772	33,829	946,000	SH	DFND	14	0	946,000	0
ISHARES INC	MSCI TAIWAN ETF	46434G772	3,835	107,247	SH	DFND	18	0	107,247	0
ISHARES INC	MSCI RUS ETF NE	46434G798	5,137	178,377	SH	DFND	14	0	178,377	0
ISHARES INC	MSCI RUS ETF NE	46434G798	859	29,825	SH	DFND	18	0	29,825	0
ISHARES INC	MSCI MLY ETF NE	46434G814	1,325	41,787	SH	DFND	18	0	41,787	0
ISHARES INC	MSCI JPN ETF NE	46434G822	4,600	85,744	SH	DFND	14	0	85,744	0
ISHARES INC	MSCI JPN ETF NE	46434G822	1,074	20,020	SH	DFND	18	0	20,020	0
ISHARES INC	MSCI ITL ETF NE	46434G830	297	10,700	SH	DFND	18	0	10,700	0
ISHARES TR	MSCI UK ETF NEW	46435G334	2,809	84,293	SH	DFND	18	0	84,293	0
ITRON INC	COM	465741106	20,868	308,021	SH	DFND	14	58,031	249,990	0
ITRON INC	COM	465741106	1,159	17,100	SH	DFND	16	0	17,100	0
J & J SNACK FOODS CORP	COM	466032109	4,274	32,358	SH	DFND	14	8,721	23,637	0
JPMORGAN CHASE & CO	COM	46625H100	3,389	37,080	SH	DFND	10	37,080	0	0
JPMORGAN CHASE & CO	COM	46625H100	964,895	10,556,834	SH	DFND	14	2,362,943	8,193,891	0
JPMORGAN CHASE & CO	COM	46625H100	4,680	51,204	SH	DFND	16	0	51,204	0
JABIL INC	COM	466313103	49,946	1,711,062	SH	DFND	14	291,619	1,419,443	0
JABIL INC	COM	466313103	190	6,500	SH	DFND	16	0	6,500	0
JACK IN THE BOX INC	COM	466367109	1,999	20,299	SH	DFND	14	5,925	14,374	0
JACOBS ENGR GROUP INC DEL	COM	469814107	17,463	321,074	SH	DFND	14	66,869	254,205	0
JACOBS ENGR GROUP INC DEL	COM	469814107	13	230	SH	DFND	16	0	230	0
JD COM INC	SPON ADR CL A	47215P106	69,600	1,774,600	SH	DFND	14	30,200	1,744,400	0
JD COM INC	SPON ADR CL A	47215P106	5,648	144,000	SH	DFND	16	0	144,000	0
JD COM INC	SPON ADR CL A	47215P106	686	17,500	SH	DFND	18	0	17,500	0
JETBLUE AIRWAYS CORP	COM	477143101	55,995	2,452,690	SH	DFND	14	200,184	2,252,506	0
JETBLUE AIRWAYS CORP	COM	477143101	53	2,300	SH	DFND	16	0	2,300	0
JINKOSOLAR HLDG CO LTD	SPONSORED ADR	47759T100	609	29,300	SH	DFND	14	0	29,300	0
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	5,279	53,866	SH	DFND	14	5,594	48,272	0
JOHNSON & JOHNSON	COM	478160104	713	5,390	SH	DFND	10	5,390	0	0

JOHNSON & JOHNSON	COM	478160104	869,391	6,571,861	SH	DFND	14	1,629,657	4,942,204	0
JOHNSON & JOHNSON	COM	478160104	3,110	23,510	SH	DFND	16	0	23,510	0
JOHNSON & JOHNSON	COM	478160104	21,709	164,100	SH	DFND	18	0	164,100	0
JOHNSON OUTDOORS INC	CL A	479167108	168	3,488	SH	DFND	14	788	2,700	0
JOHNSON OUTDOORS INC	CL A	479167108	140	2,900	SH	DFND	16	0	2,900	0
JONES LANG LASALLE INC	COM	48020Q107	28,360	226,879	SH	DFND	14	34,243	192,636	0
JONES LANG LASALLE INC	COM	48020Q107	88	700	SH	DFND	16	0	700	0
JOUNCE THERAPEUTICS INC	COM	481116101	860	61,280	SH	DFND	14	10,980	50,300	0
JOUNCE THERAPEUTICS INC	COM	481116101	98	7,000	SH	DFND	16	0	7,000	0
J2 GLOBAL INC	COM	48123V102	227	2,670	SH	DFND	10	2,670	0	0
J2 GLOBAL INC	COM	48123V102	2,763	32,469	SH	DFND	14	8,978	23,491	0
J2 GLOBAL INC	COM	48123V102	451	5,300	SH	DFND	18	0	5,300	0
JUNIPER NETWORKS INC	COM	48203R104	932	33,425	SH	DFND	10	33,425	0	0
JUNIPER NETWORKS INC	COM	48203R104	92,035	3,301,095	SH	DFND	14	602,744	2,698,351	0
JUNIPER NETWORKS INC	COM	48203R104	1,109	39,785	SH	DFND	16	0	39,785	0
KAR AUCTION SVCS INC	COM	48238T109	303	7,220	SH	DFND	14	7,220	0	0
KBR INC	COM	48242W106	9,303	611,222	SH	DFND	14	43,463	567,759	0
KBR INC	COM	48242W106	8	500	SH	DFND	16	0	500	0
KCG HLDGS INC	CL A	48244B100	780	39,120	SH	DFND	14	19,120	20,000	0
KLA-TENCOR CORP	COM	482480100	22,849	249,686	SH	DFND	14	73,669	176,017	0
KLA-TENCOR CORP	COM	482480100	32	350	SH	DFND	16	0	350	0
KLX INC	COM	482539103	1,758	35,165	SH	DFND	14	9,846	25,319	0
KMG CHEMICALS INC	COM	482564101	2,145	44,078	SH	DFND	14	14,178	29,900	0
KMG CHEMICALS INC	COM	482564101	316	6,500	SH	DFND	16	0	6,500	0
K2M GROUP HLDGS INC	COM	48273J107	96	3,930	SH	DFND	14	3,930	0	0
K2M GROUP HLDGS INC	COM	48273J107	6,499	266,800	SH	DFND	18	0	266,800	0
K12 INC	COM	48273U102	285	15,900	SH	DFND	10	15,900	0	0
K12 INC	COM	48273U102	70	3,924	SH	DFND	14	3,924	0	0
KADANT INC	COM	48282T104	2,480	32,974	SH	DFND	14	18,774	14,200	0
KADANT INC	COM	48282T104	135	1,800	SH	DFND	16	0	1,800	0
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	6,373	71,999	SH	DFND	14	3,299	68,700	0
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	239	2,700	SH	DFND	18	0	2,700	0
KAMAN CORP	COM	483548103	2,300	46,110	SH	DFND	14	4,888	41,222	0
KANSAS CITY SOUTHERN	COM NEW	485170302	15,498	148,092	SH	DFND	14	49,936	98,156	0
KANSAS CITY SOUTHERN	COM NEW	485170302	25	240	SH	DFND	16	0	240	0
KAPSTONE PAPER & PACKAGING C	COM	48562P103	5,034	244,030	SH	DFND	14	15,320	228,710	0
KATE SPADE & CO	COM	485865109	1,470	79,517	SH	DFND	14	17,045	62,472	0
KB HOME	COM	48666K109	577	24,090	SH	DFND	10	24,090	0	0
KB HOME	COM	48666K109	15,887	662,788	SH	DFND	14	14,264	648,524	0
KELLOGG CO	COM	487836108	24,446	351,950	SH	DFND	14	119,034	232,916	0
KELLOGG CO	COM	487836108	42	600	SH	DFND	16	0	600	0
KELLY SVCS INC	CL A	488152208	1,515	67,488	SH	DFND	14	5,624	61,864	0
KEMPER CORP DEL	COM	488401100	1,232	31,925	SH	DFND	14	8,160	23,765	0
KENNAMETAL INC	COM	489170100	2,225	59,449	SH	DFND	14	17,827	41,622	0
KENNEDY-WILSON HLDGS INC	COM	489398107	192	10,085	SH	DFND	14	10,085	0	0
KERYX BIOPHARMACEUTICALS INC	COM	492515101	73	10,095	SH	DFND	14	10,095	0	0
KEYCORP NEW	COM	493267108	1,181	63,000	SH	DFND	10	63,000	0	0
KEYCORP NEW	COM	493267108	58,098	3,100,217	SH	DFND	14	647,205	2,453,012	0

KEYCORP NEW	COM	493267108	42	2,250	SH	DFND	16	0	2,250	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	10,481	269,215	SH	DFND	14	36,219	232,996	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	39	1,000	SH	DFND	16	0	1,000	0
KFORCE INC	COM	493732101	188	9,574	SH	DFND	10	9,574	0	0
KFORCE INC	COM	493732101	2,372	121,045	SH	DFND	14	37,045	84,000	0
KIMBALL INTL INC	CL B	494274103	510	30,572	SH	DFND	14	4,572	26,000	0
KILROY RLTY CORP	COM	49427F108	4,664	62,063	SH	DFND	14	14,025	48,038	0
KIMBERLY CLARK CORP	COM	494368103	994	7,700	SH	DFND	10	7,700	0	0
KIMBERLY CLARK CORP	COM	494368103	157,070	1,216,563	SH	DFND	14	292,691	923,872	0
KIMBERLY CLARK CORP	COM	494368103	1,252	9,695	SH	DFND	16	0	9,695	0
KIMBERLY CLARK CORP	COM	494368103	136	1,050	SH	DFND	18	0	1,050	0
KIMCO RLTY CORP	COM	49446R109	10,637	579,646	SH	DFND	14	197,337	382,309	0
KIMCO RLTY CORP	COM	49446R109	15	835	SH	DFND	16	0	835	0
KINDER MORGAN INC DEL	COM	49456B101	56,169	2,931,588	SH	DFND	14	949,146	1,982,442	0
KINDER MORGAN INC DEL	COM	49456B101	80	4,191	SH	DFND	16	0	4,191	0
KINDER MORGAN INC DEL	COM	49456B101	1,826	95,300	SH	DFND	18	0	95,300	0
KINDRED BIOSCIENCES INC	COM	494577109	372	43,200	SH	DFND	10	43,200	0	0
KINDRED BIOSCIENCES INC	COM	494577109	11	1,310	SH	DFND	14	1,310	0	0
KINDRED HEALTHCARE INC	COM	494580103	8,806	755,913	SH	DFND	14	14,681	741,232	0
KINSALE CAP GROUP INC	COM	49714P108	1,506	40,375	SH	DFND	14	17,175	23,200	0
KINSALE CAP GROUP INC	COM	49714P108	310	8,300	SH	DFND	16	0	8,300	0
KIRBY CORP	COM	497266106	2,254	33,710	SH	DFND	14	7,344	26,366	0
KIRKLANDS INC	COM	497498105	249	24,235	SH	DFND	14	2,415	21,820	0
KITE PHARMA INC	COM	49803L109	518	5,000	SH	DFND	14	5,000	0	0
KITE RLTY GROUP TR	COM NEW	49803T300	3,640	192,271	SH	DFND	14	14,573	177,698	0
KLONDEX MNS LTD	COM	498696103	40	11,730	SH	DFND	14	11,730	0	0
KNOLL INC	COM NEW	498904200	618	30,811	SH	DFND	14	6,211	24,600	0
KNOLL INC	COM NEW	498904200	60	3,000	SH	DFND	16	0	3,000	0
KNOLL INC	COM NEW	498904200	213	10,600	SH	DFND	18	0	10,600	0
KNIGHT TRANSN INC	COM	499064103	4,323	116,672	SH	DFND	14	12,411	104,261	0
KNOWLES CORP	COM	49926D109	1,002	59,238	SH	DFND	14	15,756	43,482	0
KOHL'S CORP	COM	500255104	26,403	682,772	SH	DFND	14	104,779	577,993	0
KOHL'S CORP	COM	500255104	13	345	SH	DFND	16	0	345	0
KOPIN CORP	COM	500600101	367	98,972	SH	DFND	14	9,438	89,534	0
KOPPERS HOLDINGS INC	COM	50060P106	9,990	276,360	SH	DFND	14	31,160	245,200	0
KOPPERS HOLDINGS INC	COM	50060P106	311	8,600	SH	DFND	16	0	8,600	0
KORN FERRY INTL	COM NEW	500643200	3,341	96,753	SH	DFND	14	9,587	87,166	0
KRAFT HEINZ CO	COM	500754106	71,283	832,362	SH	DFND	14	282,666	549,696	0
KRAFT HEINZ CO	COM	500754106	115	1,338	SH	DFND	16	0	1,338	0
KRAFT HEINZ CO	COM	500754106	265	3,100	SH	DFND	18	0	3,100	0
KRATON CORPORATION	COM	50077C106	1,801	52,294	SH	DFND	14	5,204	47,090	0
KROGER CO	COM	501044101	158	6,770	SH	DFND	10	6,770	0	0
KROGER CO	COM	501044101	63,106	2,706,075	SH	DFND	14	789,066	1,917,009	0
KROGER CO	COM	501044101	280	12,000	SH	DFND	16	0	12,000	0
KULICKE & SOFFA INDS INC	COM	501242101	420	22,089	SH	DFND	10	22,089	0	0
KULICKE & SOFFA INDS INC	COM	501242101	2,385	125,376	SH	DFND	14	7,528	117,848	0
L BRANDS INC	COM	501797104	18,974	352,091	SH	DFND	14	113,188	238,903	0
L BRANDS INC	COM	501797104	28	527	SH	DFND	16	0	527	0

LHC GROUP INC	COM	50187A107	3,581	52,752	SH	DFND	14	13,238	39,514	0
LGI HOMES INC	COM	50187T106	1,143	28,450	SH	DFND	14	2,250	26,200	0
LKQ CORP	COM	501889208	60,701	1,842,216	SH	DFND	14	382,190	1,460,026	0
LKQ CORP	COM	501889208	705	21,400	SH	DFND	16	0	21,400	0
LKQ CORP	COM	501889208	129	3,900	SH	DFND	18	0	3,900	0
LCI INDS	COM	50189K103	5,191	50,693	SH	DFND	14	4,414	46,279	0
LPL FINL HLDGS INC	COM	50212V100	18,343	432,004	SH	DFND	14	48,544	383,460	0
LPL FINL HLDGS INC	COM	50212V100	399	9,400	SH	DFND	16	0	9,400	0
LSB INDS INC	COM	502160104	353	34,128	SH	DFND	14	3,708	30,420	0
LTC PPTYS INC	COM	502175102	3,430	66,753	SH	DFND	14	6,698	60,055	0
LSC COMMUNICATIONS INC	COM	50218P107	60	2,784	SH	DFND	10	2,784	0	0
LSC COMMUNICATIONS INC	COM	50218P107	1,434	66,999	SH	DFND	14	5,090	61,909	0
L3 TECHNOLOGIES INC	COM	502413107	18,454	110,448	SH	DFND	14	37,223	73,225	0
L3 TECHNOLOGIES INC	COM	502413107	28	170	SH	DFND	16	0	170	0
LA QUINTA HLDGS INC	COM	50420D108	524	35,459	SH	DFND	10	35,459	0	0
LA QUINTA HLDGS INC	COM	50420D108	84	5,680	SH	DFND	14	5,680	0	0
LA Z BOY INC	COM	505336107	12,076	371,560	SH	DFND	14	8,765	362,795	0
LA Z BOY INC	COM	505336107	1,602	49,300	SH	DFND	16	0	49,300	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	21,766	141,209	SH	DFND	14	48,353	92,856	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	35	225	SH	DFND	16	0	225	0
LADDER CAP CORP	CL A	505743104	3,468	258,642	SH	DFND	14	40,432	218,210	0
LADDER CAP CORP	CL A	505743104	152	11,359	SH	DFND	16	0	11,359	0
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	25	10,402	SH	DFND	14	10,402	0	0
LAKELAND BANCORP INC	COM	511637100	2,087	110,716	SH	DFND	14	4,789	105,927	0
LAKELAND FINL CORP	COM	511656100	114	2,494	SH	DFND	10	2,494	0	0
LAKELAND FINL CORP	COM	511656100	138	3,008	SH	DFND	14	3,008	0	0
LAM RESEARCH CORP	COM	512807108	454	3,210	SH	DFND	10	3,210	0	0
LAM RESEARCH CORP	COM	512807108	47,011	332,395	SH	DFND	14	76,609	255,786	0
LAM RESEARCH CORP	COM	512807108	51	360	SH	DFND	16	0	360	0
LAMAR ADVERTISING CO NEW	CL A	512816109	354	4,810	SH	DFND	10	4,810	0	0
LAMAR ADVERTISING CO NEW	CL A	512816109	5,887	80,019	SH	DFND	14	11,076	68,943	0
LAMB WESTON HLDGS INC	COM	513272104	46,327	1,051,920	SH	DFND	14	173,707	878,213	0
LAMB WESTON HLDGS INC	COM	513272104	595	13,500	SH	DFND	16	0	13,500	0
LANCASTER COLONY CORP	COM	513847103	15,959	130,148	SH	DFND	14	31,019	99,129	0
LANCASTER COLONY CORP	COM	513847103	82	670	SH	DFND	16	0	670	0
LANDEC CORP	COM	514766104	171	11,500	SH	DFND	10	11,500	0	0
LANDEC CORP	COM	514766104	33	2,214	SH	DFND	14	2,214	0	0
LANDAUER INC	COM	51476K103	858	16,410	SH	DFND	14	1,699	14,711	0
LANDSTAR SYS INC	COM	515098101	26,329	307,584	SH	DFND	14	58,677	248,907	0
LANDSTAR SYS INC	COM	515098101	137	1,600	SH	DFND	16	0	1,600	0
LANNET INC	COM	516012101	2,989	146,498	SH	DFND	14	4,558	141,940	0
LANTHEUS HLDGS INC	COM	516544103	835	47,330	SH	DFND	14	3,490	43,840	0
LAREDO PETROLEUM INC	COM	516806106	14,249	1,354,512	SH	DFND	14	45,712	1,308,800	0
LAS VEGAS SANDS CORP	COM	517834107	1,695	26,525	SH	DFND	14	26,045	480	0
LAS VEGAS SANDS CORP	COM	517834107	173	2,700	SH	DFND	18	0	2,700	0
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	2,300	77,188	SH	DFND	14	22,171	55,017	0

LATTICE SEMICONDUCTOR CORP	COM	518415104	90	13,461	SH	DFND	14	13,461	0	0
LAUDER ESTEE COS INC	CL A	518439104	1,001	10,425	SH	DFND	10	10,425	0	0
LAUDER ESTEE COS INC	CL A	518439104	29,868	311,185	SH	DFND	14	104,659	206,526	0
LAUDER ESTEE COS INC	CL A	518439104	47	490	SH	DFND	16	0	490	0
LAUDER ESTEE COS INC	CL A	518439104	144	1,500	SH	DFND	18	0	1,500	0
LEAR CORP	COM NEW	521865204	77,216	543,467	SH	DFND	14	38,667	504,800	0
LEAR CORP	COM NEW	521865204	1,307	9,200	SH	DFND	16	0	9,200	0
LEGGETT & PLATT INC	COM	524660107	10,709	203,870	SH	DFND	14	61,019	142,851	0
LEGGETT & PLATT INC	COM	524660107	14	275	SH	DFND	16	0	275	0
LEGACY TEX FINL GROUP INC	COM	52471Y106	4,089	107,242	SH	DFND	14	7,952	99,290	0
LEGG MASON INC	COM	524901105	457	11,974	SH	DFND	10	11,974	0	0
LEGG MASON INC	COM	524901105	2,070	54,239	SH	DFND	14	12,584	41,655	0
LEIDOS HLDGS INC	COM	525327102	60,994	1,180,003	SH	DFND	14	169,111	1,010,892	0
LEIDOS HLDGS INC	COM	525327102	165	3,200	SH	DFND	16	0	3,200	0
LEMAITRE VASCULAR INC	COM	525558201	4,241	135,847	SH	DFND	14	41,950	93,897	0
LEMAITRE VASCULAR INC	COM	525558201	284	9,100	SH	DFND	16	0	9,100	0
LENDINGCLUB CORP	COM	52603A109	126	22,850	SH	DFND	14	22,850	0	0
LENDINGTREE INC NEW	COM	52603B107	2,151	12,492	SH	DFND	14	1,294	11,198	0
LENNAR CORP	CL A	526057104	888	16,650	SH	DFND	10	16,650	0	0
LENNAR CORP	CL A	526057104	30,092	564,374	SH	DFND	14	134,766	429,608	0
LENNAR CORP	CL A	526057104	104	1,950	SH	DFND	16	0	1,950	0
LENNOX INTL INC	COM	526107107	200	1,090	SH	DFND	10	1,090	0	0
LENNOX INTL INC	COM	526107107	4,580	24,938	SH	DFND	14	6,111	18,827	0
LEUCADIA NATL CORP	COM	527288104	35,001	1,337,957	SH	DFND	14	231,480	1,106,477	0
LEUCADIA NATL CORP	COM	527288104	42	1,600	SH	DFND	16	0	1,600	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	24,360	410,787	SH	DFND	14	135,665	275,122	0
LEVEL 3 COMMUNICATIONS INC	COM NEW	52729N308	36	600	SH	DFND	16	0	600	0
LEXINGTON REALTY TRUST	COM	529043101	186	18,805	SH	DFND	10	18,805	0	0
LEXINGTON REALTY TRUST	COM	529043101	22,987	2,319,530	SH	DFND	14	59,070	2,260,460	0
LEXINGTON REALTY TRUST	COM	529043101	206	20,800	SH	DFND	16	0	20,800	0
LEXINGTON REALTY TRUST	COM	529043101	1,918	193,555	SH	DFND	3	0	193,555	0
LIBBEY INC	COM	529898108	260	32,272	SH	DFND	14	2,712	29,560	0
LIBBEY INC	COM	529898108	126	15,600	SH	DFND	16	0	15,600	0
LIBERTY BROADBAND CORP	COM SER A	530307107	725	8,450	SH	DFND	14	8,450	0	0
LIBERTY BROADBAND CORP	COM SER C	530307305	223	2,568	SH	DFND	14	2,468	100	0
LIBERTY EXPEDIA HOLDINGS	SER A COM	53046P109	6,869	127,151	SH	DFND	14	14,851	112,300	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	51,397	2,094,433	SH	DFND	14	239,046	1,855,387	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	1,301	53,000	SH	DFND	16	0	53,000	0
LIBERTY INTERACTIVE CORP	QVC GP COM SER	53071M104	108	4,400	SH	DFND	18	0	4,400	0
LIBERTY INTERACTIVE CORP	LBT VEN COM A N	53071M856	261	5,000	SH	DFND	14	5,000	0	0
LIBERTY PPTY TR	SH BEN INT	531172104	26,377	647,932	SH	DFND	14	172,770	475,162	0
LIBERTY PPTY TR	SH BEN INT	531172104	167	4,100	SH	DFND	16	0	4,100	0
LIBERTY MEDIA CORP DELAWARE	COM A SIRIUSXM	531229409	673	16,033	SH	DFND	14	14,653	1,380	0
LIBERTY MEDIA CORP DELAWARE	COM SER A FRMLA	531229870	262	7,487	SH	DFND	14	7,487	0	0
LIBERTY TRIPADVISOR HLDGS IN	COM SER A	531465102	1,310	112,950	SH	DFND	14	10,750	102,200	0

LIBERTY TRIPADVISOR HLDGS IN	COM SER A	531465102	48	4,100	SH	DFND	16	0	4,100	0
LIFEPOINT HEALTH INC	COM	53219L109	43,173	642,941	SH	DFND	14	90,188	552,753	0
LIFEPOINT HEALTH INC	COM	53219L109	141	2,100	SH	DFND	16	0	2,100	0
LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	5,889	48,507	SH	DFND	14	19,517	28,990	0
LIFE STORAGE INC	COM	53223X107	2,365	31,913	SH	DFND	14	8,250	23,663	0
LILLY ELI & CO	COM	532457108	111,005	1,348,788	SH	DFND	14	470,619	878,169	0
LILLY ELI & CO	COM	532457108	174	2,120	SH	DFND	16	0	2,120	0
LINCOLN ELEC HLDGS INC	COM	533900106	9,297	100,959	SH	DFND	14	8,795	92,164	0
LINCOLN NATL CORP IND	COM	534187109	1,358	20,090	SH	DFND	10	20,090	0	0
LINCOLN NATL CORP IND	COM	534187109	63,397	938,097	SH	DFND	14	137,010	801,087	0
LINCOLN NATL CORP IND	COM	534187109	195	2,891	SH	DFND	16	0	2,891	0
LINDSAY CORP	COM	535555106	1,622	18,176	SH	DFND	14	1,859	16,317	0
LIQUIDITY SERVICES INC	COM	53635B107	55	8,675	SH	DFND	10	8,675	0	0
LIQUIDITY SERVICES INC	COM	53635B107	331	52,163	SH	DFND	14	4,273	47,890	0
LITHIA MTRS INC	CL A	536797103	8,147	86,461	SH	DFND	14	33,752	52,709	0
LITHIA MTRS INC	CL A	536797103	155	1,650	SH	DFND	18	0	1,650	0
LITTELFUSE INC	COM	537008104	2,552	15,467	SH	DFND	14	4,412	11,055	0
LITTELFUSE INC	COM	537008104	380	2,300	SH	DFND	18	0	2,300	0
LIVE NATION ENTERTAINMENT IN	COM	538034109	3,144	90,209	SH	DFND	14	18,270	71,939	0
LIVEPERSON INC	COM	538146101	2,822	256,529	SH	DFND	14	41,899	214,630	0
LIVEPERSON INC	COM	538146101	240	21,800	SH	DFND	16	0	21,800	0
LOCKHEED MARTIN CORP	COM	539830109	251,940	907,531	SH	DFND	14	202,863	704,668	0
LOCKHEED MARTIN CORP	COM	539830109	1,904	6,860	SH	DFND	16	0	6,860	0
LOEWS CORP	COM	540424108	33,934	724,932	SH	DFND	14	148,956	575,976	0
LOEWS CORP	COM	540424108	316	6,761	SH	DFND	16	0	6,761	0
LOGMEIN INC	COM	54142L109	148	1,419	SH	DFND	10	1,419	0	0
LOGMEIN INC	COM	54142L109	8,295	79,378	SH	DFND	14	53,649	25,729	0
LOUISIANA PAC CORP	COM	546347105	9,746	404,210	SH	DFND	14	26,034	378,176	0
LOWES COS INC	COM	548661107	93,364	1,204,229	SH	DFND	14	406,459	797,770	0
LOWES COS INC	COM	548661107	150	1,935	SH	DFND	16	0	1,935	0
LOWES COS INC	COM	548661107	295	3,800	SH	DFND	18	0	3,800	0
LOXO ONCOLOGY INC	COM	548862101	138	1,720	SH	DFND	14	1,720	0	0
LOXO ONCOLOGY INC	COM	548862101	5,277	65,800	SH	DFND	18	0	65,800	0
LULULEMON ATHLETICA INC	COM	550021109	2,804	46,998	SH	DFND	14	2,330	44,668	0
LUMBER LIQUIDATORS HLDGS INC	COM	55003T107	1,179	47,038	SH	DFND	14	4,456	42,582	0
LUMENTUM HLDGS INC	COM	55024U109	5,506	96,514	SH	DFND	14	10,075	86,439	0
LUMINEX CORP DEL	COM	55027E102	1,419	67,180	SH	DFND	14	6,790	60,390	0
LUMOS NETWORKS CORP	COM	550283105	707	39,561	SH	DFND	14	3,700	35,861	0
LYDALL INC DEL	COM	550819106	9,527	184,271	SH	DFND	14	59,170	125,101	0
LYDALL INC DEL	COM	550819106	672	13,000	SH	DFND	16	0	13,000	0
LYON WILLIAM HOMES	CL A NEW	552074700	942	39,010	SH	DFND	14	3,250	35,760	0
M & T BK CORP	COM	55261F104	34,671	214,086	SH	DFND	14	71,980	142,106	0
M & T BK CORP	COM	55261F104	57	350	SH	DFND	16	0	350	0
MBIA INC	COM	55262C100	136	14,415	SH	DFND	14	14,415	0	0
MB FINANCIAL INC NEW	COM	55264U108	194	4,400	SH	DFND	10	4,400	0	0
MB FINANCIAL INC NEW	COM	55264U108	6,662	151,271	SH	DFND	14	31,890	119,381	0
MB FINANCIAL INC NEW	COM	55264U108	22	500	SH	DFND	16	0	500	0

M D C HLDGS INC	COM	552676108	10,824	306,361	SH	DFND	14	7,480	298,881	0
MDU RES GROUP INC	COM	552690109	34,874	1,331,085	SH	DFND	14	218,776	1,112,309	0
MDU RES GROUP INC	COM	552690109	152	5,800	SH	DFND	16	0	5,800	0
MFA FINL INC	COM	55272X102	5,406	644,356	SH	DFND	14	68,956	575,400	0
MGE ENERGY INC	COM	55277P104	5,652	87,839	SH	DFND	14	34,109	53,730	0
MGE ENERGY INC	COM	55277P104	598	9,300	SH	DFND	16	0	9,300	0
MGIC INVT CORP WIS	COM	552848103	26,806	2,393,360	SH	DFND	14	182,160	2,211,200	0
MGIC INVT CORP WIS	COM	552848103	374	33,400	SH	DFND	16	0	33,400	0
MGM RESORTS INTERNATIONAL	COM	552953101	959	30,661	SH	DFND	14	30,061	600	0
MGM RESORTS INTERNATIONAL	COM	552953101	163	5,200	SH	DFND	18	0	5,200	0
MGM GROWTH PPTYS LLC	CL A COM	55303A105	39,817	1,364,064	SH	DFND	3	203,568	1,160,496	0
M/I HOMES INC	COM	55305B101	1,176	41,184	SH	DFND	14	3,744	37,440	0
MKS INSTRUMENT INC	COM	55306N104	7,190	106,833	SH	DFND	14	9,694	97,139	0
MRC GLOBAL INC	COM	55345K103	6,071	367,520	SH	DFND	14	96,740	270,780	0
MRC GLOBAL INC	COM	55345K103	64	3,900	SH	DFND	16	0	3,900	0
MSA SAFETY INC	COM	553498106	4,655	57,353	SH	DFND	14	6,248	51,105	0
MSC INDL DIRECT INC	CL A	553530106	16,280	189,386	SH	DFND	14	19,038	170,348	0
MSC INDL DIRECT INC	CL A	553530106	26	300	SH	DFND	16	0	300	0
MSCI INC	COM	55354G100	618	6,000	SH	DFND	10	6,000	0	0
MSCI INC	COM	55354G100	47,419	460,428	SH	DFND	14	87,431	372,997	0
MSCI INC	COM	55354G100	298	2,890	SH	DFND	16	0	2,890	0
MSG NETWORK INC	CL A	553573106	1,578	70,289	SH	DFND	14	6,489	63,800	0
MSG NETWORK INC	CL A	553573106	319	14,200	SH	DFND	16	0	14,200	0
MTS SYS CORP	COM	553777103	1,469	28,362	SH	DFND	14	2,973	25,389	0
MTGE INVT CORP	COM	55378A105	7,863	418,242	SH	DFND	14	37,305	380,937	0
MYR GROUP INC DEL	COM	55405W104	867	27,941	SH	DFND	14	2,901	25,040	0
MACOM TECH SOLUTIONS HLDGS I	COM	55405Y100	236	4,228	SH	DFND	14	4,228	0	0
MACERICH CO	COM	554382101	9,661	166,399	SH	DFND	14	56,632	109,767	0
MACERICH CO	COM	554382101	16	270	SH	DFND	16	0	270	0
MACERICH CO	COM	554382101	64,406	1,109,305	SH	DFND	3	122,721	986,584	0
MACK CALI RLTY CORP	COM	554489104	10,291	379,198	SH	DFND	14	54,741	324,457	0
MACK CALI RLTY CORP	COM	554489104	35	1,300	SH	DFND	16	0	1,300	0
MACQUARIE INFRASTRUCTURE COR	COM	55608B105	249	3,170	SH	DFND	14	1,790	1,380	0
MACYS INC	COM	55616P104	552	23,750	SH	DFND	10	23,750	0	0
MACYS INC	COM	55616P104	65,455	2,816,482	SH	DFND	14	224,853	2,591,629	0
MACYS INC	COM	55616P104	466	20,049	SH	DFND	16	0	20,049	0
MADDEN STEVEN LTD	COM	556269108	10,205	255,446	SH	DFND	14	21,111	234,335	0
MADISON SQUARE GARDEN CO NEW	CL A	55825T103	261	1,326	SH	DFND	14	1,326	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	12,997	178,287	SH	DFND	14	38,147	140,140	0
MAGELLAN HEALTH INC	COM NEW	559079207	875	12,000	SH	DFND	16	0	12,000	0
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	3,063	91,397	SH	DFND	14	30,334	61,063	0
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	50	1,500	SH	DFND	16	0	1,500	0
MALIBU BOATS INC	COM CL A	56117J100	3,977	153,740	SH	DFND	14	41,940	111,800	0
MALIBU BOATS INC	COM CL A	56117J100	406	15,700	SH	DFND	16	0	15,700	0
MAMMOTH ENERGY SVCS INC	COM	56155L108	208	11,184	SH	DFND	14	1,584	9,600	0

MANHATTAN ASSOCS INC	COM	562750109	20,664	429,954	SH	DFND	14	104,466	325,488	0
MANHATTAN ASSOCS INC	COM	562750109	96	2,000	SH	DFND	16	0	2,000	0
MANITOWOC INC	COM	563571108	81	13,541	SH	DFND	14	13,541	0	0
MANPOWERGROUP INC	COM	56418H100	42,433	380,057	SH	DFND	14	61,103	318,954	0
MANPOWERGROUP INC	COM	56418H100	112	1,000	SH	DFND	16	0	1,000	0
MANTECH INTL CORP	CL A	564563104	4,252	102,754	SH	DFND	14	15,085	87,669	0
MANTECH INTL CORP	CL A	564563104	112	2,700	SH	DFND	16	0	2,700	0
MARATHON OIL CORP	COM	565849106	18,788	1,585,462	SH	DFND	14	436,751	1,148,711	0
MARATHON OIL CORP	COM	565849106	20	1,686	SH	DFND	16	0	1,686	0
MARATHON OIL CORP	COM	565849106	379	32,000	SH	DFND	18	0	32,000	0
MARATHON PETE CORP	COM	56585A102	920	17,590	SH	DFND	10	17,590	0	0
MARATHON PETE CORP	COM	56585A102	127,008	2,427,059	SH	DFND	14	531,796	1,895,263	0
MARATHON PETE CORP	COM	56585A102	57	1,086	SH	DFND	16	0	1,086	0
MARATHON PETE CORP	COM	56585A102	1,125	21,500	SH	DFND	18	0	21,500	0
MARCUS & MILLICHAP INC	COM	566324109	896	34,000	SH	DFND	14	1,400	32,600	0
MARCUS CORP	COM	566330106	1,661	55,011	SH	DFND	14	3,421	51,590	0
MARCUS CORP	COM	566330106	82	2,700	SH	DFND	16	0	2,700	0
MARINEMAX INC	COM	567908108	802	41,004	SH	DFND	14	4,108	36,896	0
MARKEL CORP	COM	570535104	1,017	1,042	SH	DFND	14	1,027	15	0
MARKETAXESS HLDGS INC	COM	57060D108	27,539	136,940	SH	DFND	14	26,012	110,928	0
MARKETAXESS HLDGS INC	COM	57060D108	95	470	SH	DFND	16	0	470	0
MARLIN BUSINESS SVCS CORP	COM	571157106	1,268	50,421	SH	DFND	14	1,221	49,200	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	1,003	8,518	SH	DFND	10	8,518	0	0
MARRIOTT VACATIONS WRLDWDE C	COM	57164Y107	5,833	49,535	SH	DFND	14	4,037	45,498	0
MARSH & MCLENNAN COS INC	COM	571748102	55,673	714,128	SH	DFND	14	241,873	472,255	0
MARSH & MCLENNAN COS INC	COM	571748102	86	1,105	SH	DFND	16	0	1,105	0
MARRIOTT INTL INC NEW	CL A	571903202	43,569	434,345	SH	DFND	14	148,507	285,838	0
MARRIOTT INTL INC NEW	CL A	571903202	68	677	SH	DFND	16	0	677	0
MARTEN TRANS LTD	COM	573075108	1,119	40,844	SH	DFND	14	4,364	36,480	0
MARTIN MARIETTA MATLS INC	COM	573284106	19,519	87,696	SH	DFND	14	30,054	57,642	0
MARTIN MARIETTA MATLS INC	COM	573284106	33	150	SH	DFND	16	0	150	0
MARTIN MARIETTA MATLS INC	COM	573284106	579	2,600	SH	DFND	18	0	2,600	0
MASCO CORP	COM	574599106	1,013	26,500	SH	DFND	10	26,500	0	0
MASCO CORP	COM	574599106	17,526	458,673	SH	DFND	14	153,437	305,236	0
MASCO CORP	COM	574599106	26	675	SH	DFND	16	0	675	0
MASIMO CORP	COM	574795100	464	5,090	SH	DFND	10	5,090	0	0
MASIMO CORP	COM	574795100	48,756	534,725	SH	DFND	14	94,593	440,132	0
MASIMO CORP	COM	574795100	1,222	13,400	SH	DFND	16	0	13,400	0
MASONITE INTL CORP NEW	COM	575385109	266	3,520	SH	DFND	14	2,320	1,200	0
MASTEC INC	COM	576323109	1,083	23,994	SH	DFND	10	23,994	0	0
MASTEC INC	COM	576323109	64,099	1,419,693	SH	DFND	14	209,813	1,209,880	0
MASTEC INC	COM	576323109	1,490	33,000	SH	DFND	16	0	33,000	0
MASTEC INC	COM	576323109	361	8,000	SH	DFND	18	0	8,000	0
MASTERCARD INCORPORATED	CL A	57636Q104	157,085	1,293,411	SH	DFND	14	443,628	849,783	0

MASTERCARD INCORPORATED	CL A	57636Q104	254	2,090	SH	DFND	16	0	2,090	0
MATADOR RES CO	COM	576485205	1,314	61,500	SH	DFND	14	16,200	45,300	0
MATERION CORP	COM	576690101	1,272	34,011	SH	DFND	14	3,531	30,480	0
MATRIX SVC CO	COM	576853105	895	95,672	SH	DFND	14	4,181	91,491	0
MATRIX SVC CO	COM	576853105	144	15,400	SH	DFND	16	0	15,400	0
MATSON INC	COM	57686G105	7,077	235,585	SH	DFND	14	22,497	213,088	0
MATSON INC	COM	57686G105	541	18,000	SH	DFND	16	0	18,000	0
MATTEL INC	COM	577081102	9,993	464,129	SH	DFND	14	154,973	309,156	0
MATTEL INC	COM	577081102	14	657	SH	DFND	16	0	657	0
MATTEL INC	COM	577081102	151	7,000	SH	DFND	18	0	7,000	0
MATTHEWS INTL CORP	CL A	577128101	3,337	54,478	SH	DFND	14	5,547	48,931	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	2,309	51,435	SH	DFND	14	18,555	32,880	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	476	10,600	SH	DFND	16	0	10,600	0
MAXLINEAR INC	COM	57776J100	2,496	89,501	SH	DFND	14	10,071	79,430	0
MAXIMUS INC	COM	577933104	32,297	515,686	SH	DFND	14	113,952	401,734	0
MAXIMUS INC	COM	577933104	739	11,800	SH	DFND	16	0	11,800	0
MAXIMUS INC	COM	577933104	294	4,700	SH	DFND	18	0	4,700	0
MCCORMICK & CO INC	COM NON VTG	579780206	16,222	166,367	SH	DFND	14	53,321	113,046	0
MCCORMICK & CO INC	COM NON VTG	579780206	24	250	SH	DFND	16	0	250	0
MCDERMOTT INTL INC	COM	580037109	41,218	5,748,717	SH	DFND	14	932,467	4,816,250	0
MCDERMOTT INTL INC	COM	580037109	1,689	235,500	SH	DFND	16	0	235,500	0
MCDONALDS CORP	COM	580135101	1,183	7,725	SH	DFND	10	7,725	0	0
MCDONALDS CORP	COM	580135101	425,526	2,778,311	SH	DFND	14	595,047	2,183,264	0
MCDONALDS CORP	COM	580135101	2,496	16,295	SH	DFND	16	0	16,295	0
MCDONALDS CORP	COM	580135101	444	2,900	SH	DFND	18	0	2,900	0
MCGRATH RENTCORP	COM	580589109	227	6,569	SH	DFND	10	6,569	0	0
MCGRATH RENTCORP	COM	580589109	2,268	65,497	SH	DFND	14	2,497	63,000	0
MCKESSON CORP	COM	58155Q103	665	4,040	SH	DFND	10	4,040	0	0
MCKESSON CORP	COM	58155Q103	67,895	412,637	SH	DFND	14	125,524	287,113	0
MCKESSON CORP	COM	58155Q103	79	479	SH	DFND	16	0	479	0
MEDEQUITIES RLTY TR INC	COM	58409L306	24	1,870	SH	DFND	14	1,870	0	0
MEDEQUITIES RLTY TR INC	COM	58409L306	31,808	2,520,468	SH	DFND	3	347,579	2,172,889	0
MEDICAL PPTYS TRUST INC	COM	58463J304	9,180	713,305	SH	DFND	14	93,961	619,344	0
MEDICAL PPTYS TRUST INC	COM	58463J304	46,428	3,607,493	SH	DFND	3	530,700	3,076,793	0
MEDICINES CO	COM	584688105	4,614	121,382	SH	DFND	14	11,942	109,440	0
MEDIFAST INC	COM	58470H101	65	1,579	SH	DFND	10	1,579	0	0
MEDIFAST INC	COM	58470H101	793	19,128	SH	DFND	14	2,126	17,002	0
MEDIDATA SOLUTIONS INC	COM	58471A105	5,116	65,425	SH	DFND	14	30,825	34,600	0
MEDNAX INC	COM	58502B106	3,594	59,530	SH	DFND	14	13,984	45,546	0
MEDPACE HLDGS INC	COM	58506Q109	2,281	78,670	SH	DFND	14	4,870	73,800	0
MEDPACE HLDGS INC	COM	58506Q109	93	3,200	SH	DFND	16	0	3,200	0
MELCO RESORT ENTERTAINMENT L	ADR	585464100	518	23,079	SH	DFND	14	22,207	872	0
MERCK & CO INC	COM	58933Y105	940	14,670	SH	DFND	10	14,670	0	0
MERCK & CO INC	COM	58933Y105	323,600	5,049,152	SH	DFND	14	1,475,770	3,573,382	0
MERCK & CO INC	COM	58933Y105	1,097	17,116	SH	DFND	16	0	17,116	0
MERCK & CO INC	COM	58933Y105	21,810	340,300	SH	DFND	18	0	340,300	0
MERCURY SYS INC	COM	589378108	3,390	80,530	SH	DFND	14	7,802	72,728	0

MERCURY GENL CORP NEW	COM	589400100	1,870	34,635	SH	DFND	14	4,471	30,164	0
MEREDITH CORP	COM	589433101	15,557	261,688	SH	DFND	14	7,643	254,045	0
MERIDIAN BIOSCIENCE INC	COM	589584101	4,140	262,830	SH	DFND	14	61,055	201,775	0
MERIDIAN BIOSCIENCE INC	COM	589584101	165	10,500	SH	DFND	16	0	10,500	0
MERIDIAN BANCORP INC MD	COM	58958U103	87	5,135	SH	DFND	10	5,135	0	0
MERIDIAN BANCORP INC MD	COM	58958U103	91	5,370	SH	DFND	14	5,370	0	0
MERIT MED SYS INC	COM	589889104	3,406	89,272	SH	DFND	14	8,703	80,569	0
MERIT MED SYS INC	COM	589889104	359	9,410	SH	DFND	18	0	9,410	0
MERITAGE HOMES CORP	COM	59001A102	3,883	92,018	SH	DFND	14	6,370	85,648	0
MERITOR INC	COM	59001K100	452	27,232	SH	DFND	14	9,432	17,800	0
META FINL GROUP INC	COM	59100U108	266	2,990	SH	DFND	14	1,090	1,900	0
METHODE ELECTRS INC	COM	591520200	4,535	110,066	SH	DFND	14	6,575	103,491	0
METLIFE INC	COM	59156R108	201,650	3,670,394	SH	DFND	14	751,979	2,918,415	0
METLIFE INC	COM	59156R108	128	2,335	SH	DFND	16	0	2,335	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	21,200	36,021	SH	DFND	14	12,373	23,648	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	35	60	SH	DFND	16	0	60	0
MICHAELS COS INC	COM	59408Q106	136	7,360	SH	DFND	10	7,360	0	0
MICHAELS COS INC	COM	59408Q106	24,514	1,323,650	SH	DFND	14	241,250	1,082,400	0
MICHAELS COS INC	COM	59408Q106	107	5,800	SH	DFND	16	0	5,800	0
MICROSOFT CORP	COM	594918104	3,421	49,625	SH	DFND	10	49,625	0	0
MICROSOFT CORP	COM	594918104	1,070,786	15,534,394	SH	DFND	14	4,264,777	11,269,617	0
MICROSOFT CORP	COM	594918104	3,828	55,535	SH	DFND	16	0	55,535	0
MICROSTRATEGY INC	CL A NEW	594972408	6,048	31,554	SH	DFND	14	5,916	25,638	0
MICROSTRATEGY INC	CL A NEW	594972408	345	1,800	SH	DFND	16	0	1,800	0
MICROCHIP TECHNOLOGY INC	COM	595017104	999	12,950	SH	DFND	10	12,950	0	0
MICROCHIP TECHNOLOGY INC	COM	595017104	23,983	310,746	SH	DFND	14	106,760	203,986	0
MICROCHIP TECHNOLOGY INC	COM	595017104	39	505	SH	DFND	16	0	505	0
MICRON TECHNOLOGY INC	COM	595112103	45,200	1,513,739	SH	DFND	14	497,161	1,016,578	0
MICRON TECHNOLOGY INC	COM	595112103	65	2,185	SH	DFND	16	0	2,185	0
MICROSEMI CORP	COM	595137100	17,005	363,355	SH	DFND	14	48,461	314,894	0
MICROSEMI CORP	COM	595137100	61	1,300	SH	DFND	16	0	1,300	0
MID AMER APT CMNTYS INC	COM	59522J103	16,628	157,787	SH	DFND	14	53,863	103,924	0
MID AMER APT CMNTYS INC	COM	59522J103	23	220	SH	DFND	16	0	220	0
MID AMER APT CMNTYS INC	COM	59522J103	66,616	632,147	SH	DFND	3	99,018	533,129	0
MIDDLEBY CORP	COM	596278101	2,621	21,570	SH	DFND	14	3,900	17,670	0
MIDDLESEX WATER CO	COM	596680108	475	12,002	SH	DFND	14	6,502	5,500	0
MIDWESTONE FINL GROUP INC NE	COM	598511103	878	25,912	SH	DFND	14	1,360	24,552	0
MILACRON HLDGS CORP	COM	59870L106	1,325	75,300	SH	DFND	14	2,720	72,580	0
MILLER HERMAN INC	COM	600544100	35,181	1,157,280	SH	DFND	14	203,552	953,728	0
MILLER HERMAN INC	COM	600544100	714	23,500	SH	DFND	16	0	23,500	0
MIMEDX GROUP INC	COM	602496101	2,807	187,520	SH	DFND	14	19,390	168,130	0
MINERALS TECHNOLOGIES INC	COM	603158106	4,406	60,196	SH	DFND	14	6,802	53,394	0
MINERALS TECHNOLOGIES INC	COM	603158106	146	2,000	SH	DFND	16	0	2,000	0
MINERALS TECHNOLOGIES INC	COM	603158106	121	1,650	SH	DFND	18	0	1,650	0
MITCHAM INDS INC	COM	606501104	162	40,700	SH	DFND	10	40,700	0	0
MOBILEIRON INC	COM NEW	60739U204	158	26,090	SH	DFND	14	4,990	21,100	0

MOBILE TELESYSTEMS PJSC	SPONSORED ADR	607409109	7,516	896,900	SH	DFND	14	18,600	878,300	0
MOBILE TELESYSTEMS PJSC	SPONSORED ADR	607409109	504	60,200	SH	DFND	16	0	60,200	0
MOBILE MINI INC	COM	60740F105	2,226	74,564	SH	DFND	14	7,545	67,019	0
MODEL N INC	COM	607525102	141	10,590	SH	DFND	14	1,590	9,000	0
MOELIS & CO	CL A	60786M105	2,146	55,240	SH	DFND	14	2,840	52,400	0
MOHAWK INDS INC	COM	608190104	21,376	88,445	SH	DFND	14	29,914	58,531	0
MOHAWK INDS INC	COM	608190104	34	140	SH	DFND	16	0	140	0
MOHAWK INDS INC	COM	608190104	123	510	SH	DFND	18	0	510	0
MOLINA HEALTHCARE INC	COM	60855R100	628	9,081	SH	DFND	10	9,081	0	0
MOLINA HEALTHCARE INC	COM	60855R100	10,524	152,124	SH	DFND	14	8,208	143,916	0
MOLSON COORS BREWING CO	CL B	60871R209	22,098	255,947	SH	DFND	14	85,388	170,559	0
MOLSON COORS BREWING CO	CL B	60871R209	35	400	SH	DFND	16	0	400	0
MOLSON COORS BREWING CO	CL B	60871R209	104	1,200	SH	DFND	18	0	1,200	0
MOMENTA PHARMACEUTICALS INC	COM	60877T100	101	5,956	SH	DFND	10	5,956	0	0
MOMENTA PHARMACEUTICALS INC	COM	60877T100	1,895	112,112	SH	DFND	14	10,902	101,210	0
MOMO INC	ADR	60879B107	26,737	723,400	SH	DFND	14	14,800	708,600	0
MOMO INC	ADR	60879B107	359	9,700	SH	DFND	16	0	9,700	0
MONARCH CASINO & RESORT INC	COM	609027107	716	23,682	SH	DFND	14	1,447	22,235	0
MONDELEZ INTL INC	CL A	609207105	91,379	2,115,738	SH	DFND	14	715,181	1,400,557	0
MONDELEZ INTL INC	CL A	609207105	143	3,315	SH	DFND	16	0	3,315	0
MONDELEZ INTL INC	CL A	609207105	307	7,100	SH	DFND	18	0	7,100	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	195	20,040	SH	DFND	14	20,040	0	0
MONOGRAM RESIDENTIAL TR INC	COM	60979P105	29,508	3,038,921	SH	DFND	3	463,538	2,575,383	0
MONOLITHIC PWR SYS INC	COM	609839105	10,381	107,689	SH	DFND	14	7,469	100,220	0
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	1,285	70,200	SH	DFND	14	7,170	63,030	0
MONRO MUFFLER BRAKE INC	COM	610236101	2,303	55,171	SH	DFND	14	5,654	49,517	0
MONSANTO CO NEW	COM	61166W101	1,265	10,690	SH	DFND	10	10,690	0	0
MONSANTO CO NEW	COM	61166W101	72,625	613,596	SH	DFND	14	207,245	406,351	0
MONSANTO CO NEW	COM	61166W101	114	959	SH	DFND	16	0	959	0
MONSANTO CO NEW	COM	61166W101	1,195	10,100	SH	DFND	18	0	10,100	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	493	9,925	SH	DFND	10	9,925	0	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	27,864	560,866	SH	DFND	14	188,716	372,150	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	45	900	SH	DFND	16	0	900	0
MOODYS CORP	COM	615369105	28,260	232,247	SH	DFND	14	79,027	153,220	0
MOODYS CORP	COM	615369105	45	370	SH	DFND	16	0	370	0
MOOG INC	CL A	615394202	13,703	191,064	SH	DFND	14	41,508	149,556	0
MOOG INC	CL A	615394202	739	10,300	SH	DFND	16	0	10,300	0
MORGAN STANLEY	COM NEW	617446448	159,520	3,579,903	SH	DFND	14	839,015	2,740,888	0
MORGAN STANLEY	COM NEW	617446448	138	3,106	SH	DFND	16	0	3,106	0
MOSAIC CO NEW	COM	61945C103	10,857	475,543	SH	DFND	14	160,260	315,283	0
MOSAIC CO NEW	COM	61945C103	17	750	SH	DFND	16	0	750	0
MOTORCAR PTS AMER INC	COM	620071100	896	31,720	SH	DFND	14	3,380	28,340	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	518	5,975	SH	DFND	10	5,975	0	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	20,405	235,239	SH	DFND	14	78,089	157,150	0

MOTOROLA SOLUTIONS INC	COM NEW	620076307	32	367	SH	DFND	16	0	367	0
MOVADO GROUP INC	COM	624580106	449	17,790	SH	DFND	10	17,790	0	0
MOVADO GROUP INC	COM	624580106	4,690	185,740	SH	DFND	14	2,667	183,073	0
MUELLER INDS INC	COM	624756102	9,390	308,358	SH	DFND	14	126,246	182,112	0
MUELLER INDS INC	COM	624756102	700	23,000	SH	DFND	16	0	23,000	0
MUELLER WTR PRODS INC	COM SER A	624758108	349	29,851	SH	DFND	14	17,651	12,200	0
MULTI COLOR CORP	COM	625383104	1,848	22,653	SH	DFND	14	2,443	20,210	0
MURPHY OIL CORP	COM	626717102	8,586	334,986	SH	DFND	14	83,542	251,444	0
MURPHY OIL CORP	COM	626717102	7	285	SH	DFND	16	0	285	0
MURPHY USA INC	COM	626755102	46	621	SH	DFND	10	621	0	0
MURPHY USA INC	COM	626755102	1,632	22,022	SH	DFND	14	5,115	16,907	0
MYERS INDS INC	COM	628464109	758	42,252	SH	DFND	14	3,914	38,338	0
MYRIAD GENETICS INC	COM	62855J104	3,134	121,273	SH	DFND	14	10,953	110,320	0
MYRIAD GENETICS INC	COM	62855J104	127	4,900	SH	DFND	16	0	4,900	0
NBT BANCORP INC	COM	628778102	2,780	75,246	SH	DFND	14	7,506	67,740	0
NCI BUILDING SYS INC	COM NEW	628852204	6,385	382,309	SH	DFND	14	133,569	248,740	0
NCI BUILDING SYS INC	COM NEW	628852204	586	35,100	SH	DFND	16	0	35,100	0
NCR CORP NEW	COM	62886E108	43,407	1,062,850	SH	DFND	14	153,162	909,688	0
NCR CORP NEW	COM	62886E108	155	3,800	SH	DFND	16	0	3,800	0
NIC INC	COM	62914B100	6,206	327,495	SH	DFND	14	65,565	261,930	0
NIC INC	COM	62914B100	512	27,000	SH	DFND	16	0	27,000	0
NN INC	COM	629337106	570	20,755	SH	DFND	14	3,155	17,600	0
NRG ENERGY INC	COM NEW	629377508	19,074	1,107,683	SH	DFND	14	142,954	964,729	0
NRG ENERGY INC	COM NEW	629377508	10	600	SH	DFND	16	0	600	0
NRG ENERGY INC	COM NEW	629377508	57	3,305	SH	DFND	3	3,305	0	0
NRG YIELD INC	CL A NEW	62942X306	1,131	66,280	SH	DFND	14	8,880	57,400	0
NRG YIELD INC	CL A NEW	62942X306	328	19,200	SH	DFND	18	0	19,200	0
NRG YIELD INC	CL C	62942X405	13,107	744,690	SH	DFND	14	4,470	740,220	0
NVE CORP	COM NEW	629445206	891	11,573	SH	DFND	14	4,973	6,600	0
NVE CORP	COM NEW	629445206	116	1,500	SH	DFND	16	0	1,500	0
NVR INC	COM	62944T105	96,699	40,114	SH	DFND	14	5,986	34,128	0
NVR INC	COM	62944T105	786	326	SH	DFND	16	0	326	0
NACCO INDS INC	CL A	629579103	1,164	16,434	SH	DFND	14	11,934	4,500	0
NANOMETRICS INC	COM	630077105	1,149	45,431	SH	DFND	14	4,221	41,210	0
NASDAQ INC	COM	631103108	11,430	159,880	SH	DFND	14	54,177	105,703	0
NASDAQ INC	COM	631103108	16	225	SH	DFND	16	0	225	0
NATERA INC	COM	632307104	404	37,220	SH	DFND	14	21,620	15,600	0
NATERA INC	COM	632307104	53	4,900	SH	DFND	16	0	4,900	0
NATIONAL BK HLDGS CORP	CL A	633707104	4,027	121,630	SH	DFND	14	28,330	93,300	0
NATIONAL BEVERAGE CORP	COM	635017106	6,262	66,929	SH	DFND	14	16,729	50,200	0
NATIONAL BEVERAGE CORP	COM	635017106	327	3,500	SH	DFND	16	0	3,500	0
NATIONAL HEALTHCARE CORP	COM	635906100	2,656	37,866	SH	DFND	14	15,376	22,490	0
NATIONAL FUEL GAS CO N J	COM	636180101	21,270	380,915	SH	DFND	14	17,883	363,032	0
NATIONAL GEN HLDGS CORP	COM	636220303	6,681	316,640	SH	DFND	14	77,330	239,310	0
NATIONAL GEN HLDGS CORP	COM	636220303	696	33,000	SH	DFND	16	0	33,000	0
NATIONAL HEALTH INVS INC	COM	63633D104	1,084	13,683	SH	DFND	14	4,783	8,900	0
NATIONAL INSTRS CORP	COM	636518102	2,664	66,238	SH	DFND	14	14,530	51,708	0
NATIONAL OILWELL VARCO INC	COM	637071101	21,818	662,344	SH	DFND	14	190,868	471,476	0

NATIONAL OILWELL VARCO INC	COM	637071101	26	795	SH	DFND	16	0	795	0
NATIONAL PRESTO INDS INC	COM	637215104	953	8,624	SH	DFND	14	974	7,650	0
NATIONAL RETAIL PPTYS INC	COM	637417106	8,945	228,760	SH	DFND	14	19,397	209,363	0
NATIONAL RETAIL PPTYS INC	COM	637417106	125	3,205	SH	DFND	3	0	3,205	0
NATIONAL STORAGE AFFILIATES	COM SHS BEN IN	637870106	1,694	73,315	SH	DFND	14	7,240	66,075	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	4,561	14,271	SH	DFND	14	331	13,940	0
NAVIGATORS GROUP INC	COM	638904102	337	6,138	SH	DFND	10	6,138	0	0
NAVIGATORS GROUP INC	COM	638904102	2,273	41,404	SH	DFND	14	3,940	37,464	0
NATUS MEDICAL INC DEL	COM	639050103	8,106	217,331	SH	DFND	14	17,869	199,462	0
NATUS MEDICAL INC DEL	COM	639050103	287	7,700	SH	DFND	18	0	7,700	0
NAUTILUS INC	COM	63910B102	989	51,650	SH	DFND	14	5,520	46,130	0
NAVIGANT CONSULTING INC	COM	63935N107	2,219	112,303	SH	DFND	14	7,944	104,359	0
NAVIENT CORPORATION	COM	63938C108	94,117	5,652,650	SH	DFND	14	759,244	4,893,406	0
NAVIENT CORPORATION	COM	63938C108	728	43,700	SH	DFND	16	0	43,700	0
NEENAH PAPER INC	COM	640079109	3,495	43,550	SH	DFND	14	16,783	26,767	0
NEKTAR THERAPEUTICS	COM	640268108	5,184	265,153	SH	DFND	14	25,103	240,050	0
NELNET INC	CL A	64031N108	18,105	385,129	SH	DFND	14	68,099	317,030	0
NELNET INC	CL A	64031N108	461	9,800	SH	DFND	16	0	9,800	0
NEOGEN CORP	COM	640491106	4,456	64,475	SH	DFND	14	6,454	58,021	0
NETAPP INC	COM	64110D104	15,674	391,370	SH	DFND	14	127,669	263,701	0
NETAPP INC	COM	64110D104	24	590	SH	DFND	16	0	590	0
NETFLIX INC	COM	64110L106	88,917	595,124	SH	DFND	14	201,237	393,887	0
NETFLIX INC	COM	64110L106	143	955	SH	DFND	16	0	955	0
NETFLIX INC	COM	64110L106	247	1,650	SH	DFND	18	0	1,650	0
NETEASE INC	SPONSORED ADR	64110W102	866	2,880	SH	DFND	10	2,880	0	0
NETEASE INC	SPONSORED ADR	64110W102	32,332	107,548	SH	DFND	14	1,700	105,848	0
NETEASE INC	SPONSORED ADR	64110W102	2,495	8,300	SH	DFND	16	0	8,300	0
NETEASE INC	SPONSORED ADR	64110W102	1,353	4,500	SH	DFND	18	0	4,500	0
NETGEAR INC	COM	64111Q104	129	2,994	SH	DFND	10	2,994	0	0
NETGEAR INC	COM	64111Q104	2,636	61,160	SH	DFND	14	10,537	50,623	0
NETSCOUT SYS INC	COM	64115T104	3,156	91,736	SH	DFND	14	16,646	75,090	0
NETSCOUT SYS INC	COM	64115T104	45	1,300	SH	DFND	16	0	1,300	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	242	5,270	SH	DFND	14	5,270	0	0
NEUSTAR INC	CL A	64126X201	1,237	37,088	SH	DFND	14	9,927	27,161	0
NEVRO CORP	COM	64157F103	214	2,878	SH	DFND	14	2,878	0	0
NEW JERSEY RES	COM	646025106	3,224	81,214	SH	DFND	14	15,950	65,264	0
NEW MEDIA INVT GROUP INC	COM	64704V106	2,070	153,575	SH	DFND	14	9,135	144,440	0
NEW MEDIA INVT GROUP INC	COM	64704V106	377	28,000	SH	DFND	16	0	28,000	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	29,914	424,366	SH	DFND	14	2,800	421,566	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	4,011	56,900	SH	DFND	16	0	56,900	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	1,043	14,800	SH	DFND	18	0	14,800	0
NEW RESIDENTIAL INVT CORP	COM NEW	64828T201	17,256	1,109,005	SH	DFND	14	287,446	821,559	0
NEW RESIDENTIAL INVT CORP	COM NEW	64828T201	1,134	72,900	SH	DFND	16	0	72,900	0
NEW SR INVT GROUP INC	COM	648691103	3,198	318,233	SH	DFND	14	9,633	308,600	0

NEW YORK CMNTY BANCORP INC	COM	649445103	7,967	606,768	SH	DFND	14	82,553	524,215	0
NEW YORK MTG TR INC	COM PAR \$.02	649604501	1,037	166,720	SH	DFND	14	12,720	154,000	0
NEW YORK TIMES CO	CL A	650111107	1,519	85,811	SH	DFND	14	22,631	63,180	0
NEWELL BRANDS INC	COM	651229106	35,825	668,147	SH	DFND	14	226,614	441,533	0
NEWELL BRANDS INC	COM	651229106	58	1,086	SH	DFND	16	0	1,086	0
NEWFIELD EXPL CO	COM	651290108	91,318	3,208,646	SH	DFND	14	241,737	2,966,909	0
NEWFIELD EXPL CO	COM	651290108	945	33,210	SH	DFND	16	0	33,210	0
NEWMARKET CORP	COM	651587107	2,689	5,840	SH	DFND	14	1,239	4,601	0
NEWMONT MINING CORP	COM	651639106	24,235	748,213	SH	DFND	14	248,789	499,424	0
NEWMONT MINING CORP	COM	651639106	36	1,125	SH	DFND	16	0	1,125	0
NEWMONT MINING CORP	COM	651639106	800	24,700	SH	DFND	18	0	24,700	0
NEWPARK RES INC	COM PAR \$.01NEW	651718504	1,085	147,679	SH	DFND	14	13,259	134,420	0
NEWS CORP NEW	CL A	65249B109	7,714	563,046	SH	DFND	14	183,588	379,458	0
NEWS CORP NEW	CL A	65249B109	11	777	SH	DFND	16	0	777	0
NEWS CORP NEW	CL B	65249B208	2,084	147,312	SH	DFND	14	48,100	99,212	0
NEWS CORP NEW	CL B	65249B208	3	200	SH	DFND	16	0	200	0
NEWSTAR FINANCIAL INC	COM	65251F105	271	25,804	SH	DFND	14	3,604	22,200	0
NEWSTAR FINANCIAL INC	COM	65251F105	122	11,600	SH	DFND	16	0	11,600	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	311	5,207	SH	DFND	14	5,207	0	0
NEXTERA ENERGY INC	COM	65339F101	94,959	677,651	SH	DFND	14	221,209	456,442	0
NEXTERA ENERGY INC	COM	65339F101	143	1,020	SH	DFND	16	0	1,020	0
NEXTERA ENERGY INC	COM	65339F101	659	4,700	SH	DFND	18	0	4,700	0
NEXPOINT RESIDENTIAL TR INC	COM	65341D102	1,473	59,190	SH	DFND	14	29,890	29,300	0
NEXPOINT RESIDENTIAL TR INC	COM	65341D102	343	13,800	SH	DFND	16	0	13,800	0
NIKE INC	CL B	654106103	108,163	1,833,273	SH	DFND	14	623,540	1,209,733	0
NIKE INC	CL B	654106103	171	2,900	SH	DFND	16	0	2,900	0
NIKE INC	CL B	654106103	289	4,900	SH	DFND	18	0	4,900	0
NISOURCE INC	COM	65473P105	15,389	606,813	SH	DFND	14	270,057	336,756	0
NISOURCE INC	COM	65473P105	16	650	SH	DFND	16	0	650	0
NOBLE ENERGY INC	COM	655044105	25,537	902,359	SH	DFND	14	213,755	688,604	0
NOBLE ENERGY INC	COM	655044105	929	32,840	SH	DFND	16	0	32,840	0
NOBLE ENERGY INC	COM	655044105	648	22,900	SH	DFND	18	0	22,900	0
NORDSON CORP	COM	655663102	16,700	137,654	SH	DFND	14	20,765	116,889	0
NORDSON CORP	COM	655663102	23	190	SH	DFND	16	0	190	0
NORDSON CORP	COM	655663102	471	3,880	SH	DFND	18	0	3,880	0
NORDSTROM INC	COM	655664100	7,477	156,332	SH	DFND	14	53,488	102,844	0
NORDSTROM INC	COM	655664100	8	160	SH	DFND	16	0	160	0
NORFOLK SOUTHERN CORP	COM	655844108	86,189	708,208	SH	DFND	14	156,758	551,450	0
NORFOLK SOUTHERN CORP	COM	655844108	187	1,540	SH	DFND	16	0	1,540	0
NORTHERN OIL & GAS INC NEV	COM	665531109	96	68,380	SH	DFND	14	5,550	62,830	0
NORTHERN TR CORP	COM	665859104	29,218	300,561	SH	DFND	14	103,156	197,405	0
NORTHERN TR CORP	COM	665859104	45	460	SH	DFND	16	0	460	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	117	6,819	SH	DFND	10	6,819	0	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	1,289	75,189	SH	DFND	14	6,609	68,580	0
NORTHROP GRUMMAN CORP	COM	666807102	783	3,050	SH	DFND	10	3,050	0	0

NORTHROP GRUMMAN CORP	COM	666807102	158,267	616,520	SH	DFND	14	156,970	459,550	0
NORTHROP GRUMMAN CORP	COM	666807102	1,051	4,096	SH	DFND	16	0	4,096	0
NORTHSTAR REALTY EUROPE CORP	COM	66706L101	3,519	277,501	SH	DFND	14	114,901	162,600	0
NORTHWEST BANCSHARES INC MD	COM	667340103	2,676	171,458	SH	DFND	14	17,118	154,340	0
NORTHWEST NAT GAS CO	COM	667655104	2,910	48,619	SH	DFND	14	5,130	43,489	0
NORTHWESTERN CORP	COM NEW	668074305	36,336	595,481	SH	DFND	14	151,881	443,600	0
NORTHWESTERN CORP	COM NEW	668074305	885	14,500	SH	DFND	16	0	14,500	0
NOVAVAX INC	COM	670002104	34	29,623	SH	DFND	14	29,623	0	0
NOW INC	COM	67011P100	1,156	71,887	SH	DFND	14	19,491	52,396	0
NU SKIN ENTERPRISES INC	CL A	67018T105	317	5,050	SH	DFND	10	5,050	0	0
NU SKIN ENTERPRISES INC	CL A	67018T105	1,959	31,179	SH	DFND	14	6,957	24,222	0
NU SKIN ENTERPRISES INC	CL A	67018T105	264	4,200	SH	DFND	18	0	4,200	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	150	8,590	SH	DFND	10	8,590	0	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	985	56,580	SH	DFND	14	17,680	38,900	0
NUCOR CORP	COM	670346105	26,638	460,306	SH	DFND	14	150,111	310,195	0
NUCOR CORP	COM	670346105	42	725	SH	DFND	16	0	725	0
NUCOR CORP	COM	670346105	787	13,600	SH	DFND	18	0	13,600	0
NVIDIA CORP	COM	67066G104	117,851	815,238	SH	DFND	14	277,427	537,811	0
NVIDIA CORP	COM	67066G104	192	1,326	SH	DFND	16	0	1,326	0
NUTRI SYS INC NEW	COM	67069D108	66,227	1,272,367	SH	DFND	14	264,979	1,007,388	0
NUTRI SYS INC NEW	COM	67069D108	1,567	30,100	SH	DFND	16	0	30,100	0
NUVASIVE INC	COM	670704105	2,621	34,076	SH	DFND	14	9,351	24,725	0
NUVASIVE INC	COM	670704105	7,584	98,600	SH	DFND	18	0	98,600	0
OGE ENERGY CORP	COM	670837103	31,427	903,326	SH	DFND	14	130,070	773,256	0
OGE ENERGY CORP	COM	670837103	118	3,400	SH	DFND	16	0	3,400	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	27,787	127,033	SH	DFND	14	43,230	83,803	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	44	200	SH	DFND	16	0	200	0
OFG BANCORP	COM	67103X102	3,274	327,444	SH	DFND	14	91,274	236,170	0
OSI SYSTEMS INC	COM	671044105	2,281	30,359	SH	DFND	14	3,409	26,950	0
OASIS PETE INC NEW	COM	674215108	203	25,263	SH	DFND	14	25,263	0	0
OCCIDENTAL PETE CORP DEL	COM	674599105	63,792	1,065,516	SH	DFND	14	361,421	704,095	0
OCCIDENTAL PETE CORP DEL	COM	674599105	99	1,660	SH	DFND	16	0	1,660	0
OCCIDENTAL PETE CORP DEL	COM	674599105	1,257	21,000	SH	DFND	18	0	21,000	0
OCEANEERING INTL INC	COM	675232102	1,382	60,526	SH	DFND	14	12,632	47,894	0
OCLARO INC	COM NEW	67555N206	2,021	216,420	SH	DFND	14	24,010	192,410	0
OCWEN FINL CORP	COM NEW	675746309	31	11,611	SH	DFND	14	11,611	0	0
OFFICE DEPOT INC	COM	676220106	55,633	9,864,040	SH	DFND	14	1,631,195	8,232,845	0
OFFICE DEPOT INC	COM	676220106	763	135,300	SH	DFND	16	0	135,300	0
OIL STS INTL INC	COM	678026105	3,176	116,984	SH	DFND	14	9,388	107,596	0
OLD DOMINION FGHT LINES INC	COM	679580100	15,226	159,872	SH	DFND	14	9,867	150,005	0
OLD NATL BANCORP IND	COM	680033107	16,112	934,026	SH	DFND	14	23,766	910,260	0
OLD REP INTL CORP	COM	680223104	44,973	2,302,746	SH	DFND	14	387,617	1,915,129	0
OLD REP INTL CORP	COM	680223104	283	14,500	SH	DFND	16	0	14,500	0
OLD SECOND BANCORP INC ILL	COM	680277100	197	17,040	SH	DFND	14	1,940	15,100	0

OLD SECOND BANCORP INC ILL	COM	680277100	162	14,000	SH	DFND	16	0	14,000	0
OLIN CORP	COM PAR \$1	680665205	39,346	1,299,405	SH	DFND	14	210,962	1,088,443	0
OLIN CORP	COM PAR \$1	680665205	160	5,300	SH	DFND	16	0	5,300	0
OLLIES BARGAIN OUTLT HLDGS I	COM	681116109	5,586	131,130	SH	DFND	14	7,160	123,970	0
OLYMPIC STEEL INC	COM	68162K106	1,860	95,470	SH	DFND	14	36,970	58,500	0
OLYMPIC STEEL INC	COM	68162K106	86	4,400	SH	DFND	16	0	4,400	0
OMNICOM GROUP INC	COM	681919106	26,851	323,894	SH	DFND	14	109,990	213,904	0
OMNICOM GROUP INC	COM	681919106	43	520	SH	DFND	16	0	520	0
OMEGA HEALTHCARE INVS INC	COM	681936100	23,123	700,276	SH	DFND	14	78,931	621,345	0
OMEGA HEALTHCARE INVS INC	COM	681936100	1,272	38,508	SH	DFND	3	0	38,508	0
OMEGA PROTEIN CORP	COM	68210P107	3,826	213,770	SH	DFND	14	16,950	196,820	0
OMEGA PROTEIN CORP	COM	68210P107	120	6,700	SH	DFND	16	0	6,700	0
OMNICELL INC	COM	68213N109	2,705	62,765	SH	DFND	14	6,431	56,334	0
ON ASSIGNMENT INC	COM	682159108	7,503	138,557	SH	DFND	14	19,133	119,424	0
ON ASSIGNMENT INC	COM	682159108	298	5,500	SH	DFND	18	0	5,500	0
ON SEMICONDUCTOR CORP	COM	682189105	4,616	328,774	SH	DFND	14	26,174	302,600	0
ONE GAS INC	COM	68235P108	5,608	80,339	SH	DFND	14	9,917	70,422	0
ONE GAS INC	COM	68235P108	468	6,700	SH	DFND	16	0	6,700	0
FLWS/I-800 FLOWERS	CL A	68243Q106	2,593	265,905	SH	DFND	14	79,375	186,530	0
FLWS/I-800 FLOWERS	CL A	68243Q106	156	16,000	SH	DFND	16	0	16,000	0
ONEOK INC NEW	COM	682680103	36,874	706,935	SH	DFND	14	154,524	552,411	0
ONEOK INC NEW	COM	682680103	834	15,990	SH	DFND	16	0	15,990	0
OPKO HEALTH INC	COM	68375N103	161	24,511	SH	DFND	14	24,511	0	0
ORACLE CORP	COM	68389X105	495,562	9,883,574	SH	DFND	14	2,135,305	7,748,269	0
ORACLE CORP	COM	68389X105	3,091	61,649	SH	DFND	16	0	61,649	0
OPUS BK IRVINE CALIF	COM	684000102	1,066	44,050	SH	DFND	14	2,530	41,520	0
ORASURE TECHNOLOGIES INC	COM	68554V108	5,013	290,437	SH	DFND	14	111,912	178,525	0
ORBCOMM INC	COM	68555P100	541	47,900	SH	DFND	10	47,900	0	0
ORBCOMM INC	COM	68555P100	81	7,136	SH	DFND	14	7,136	0	0
ORBITAL ATK INC	COM	68557N103	10,677	108,552	SH	DFND	14	19,166	89,386	0
ORBITAL ATK INC	COM	68557N103	184	1,870	SH	DFND	16	0	1,870	0
ORION ENERGY SYSTEMS INC	COM	686275108	132	103,000	SH	DFND	10	103,000	0	0
ORION GROUP HOLDINGS INC	COM	68628V308	338	45,308	SH	DFND	14	5,038	40,270	0
ORITANI FINL CORP DEL	COM	68633D103	43	2,543	SH	DFND	10	2,543	0	0
ORITANI FINL CORP DEL	COM	68633D103	4,662	273,422	SH	DFND	14	10,340	263,082	0
ORMAT TECHNOLOGIES INC	COM	686688102	1,620	27,607	SH	DFND	14	3,627	23,980	0
ORMAT TECHNOLOGIES INC	COM	686688102	340	5,800	SH	DFND	18	0	5,800	0
OSHKOSH CORP	COM	688239201	74,299	1,078,675	SH	DFND	14	154,242	924,433	0
OSHKOSH CORP	COM	688239201	889	12,900	SH	DFND	16	0	12,900	0
OTTER TAIL CORP	COM	689648103	552	13,940	SH	DFND	14	4,440	9,500	0
OUTFRONT MEDIA INC	COM	69007J106	16,787	726,091	SH	DFND	14	43,612	682,479	0
OUTFRONT MEDIA INC	COM	69007J106	284	12,300	SH	DFND	16	0	12,300	0
OVERSEAS SHIPHOLDING GROUP I	CL A NEW	69036R863	92	34,620	SH	DFND	14	4,920	29,700	0
OVERSEAS SHIPHOLDING GROUP I	CL A NEW	69036R863	38	14,300	SH	DFND	16	0	14,300	0
OWENS & MINOR INC NEW	COM	690732102	1,328	41,245	SH	DFND	14	11,389	29,856	0
OWENS CORNING NEW	COM	690742101	15,682	234,340	SH	DFND	14	18,840	215,500	0

OWENS ILL INC	COM NEW	690768403	80,737	3,375,305	SH	DFND	14	448,580	2,926,725	0
OWENS ILL INC	COM NEW	690768403	665	27,800	SH	DFND	16	0	27,800	0
OXFORD INDS INC	COM	691497309	2,375	38,011	SH	DFND	14	3,079	34,932	0
PBF ENERGY INC	CL A	69318G106	1,497	67,235	SH	DFND	14	13,880	53,355	0
PC CONNECTION INC	COM	69318J100	1,800	66,514	SH	DFND	14	26,614	39,900	0
PC CONNECTION INC	COM	69318J100	16	600	SH	DFND	16	0	600	0
PC-TEL INC	COM	69325Q105	410	57,900	SH	DFND	10	57,900	0	0
PC-TEL INC	COM	69325Q105	10	1,400	SH	DFND	14	1,400	0	0
PDC ENERGY INC	COM	69327R101	4,101	95,122	SH	DFND	14	10,188	84,934	0
PDL BIOPHARMA INC	COM	69329Y104	2,063	835,134	SH	DFND	14	161,434	673,700	0
PDL BIOPHARMA INC	COM	69329Y104	73	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	51,725	779,345	SH	DFND	14	240,458	538,887	0
PG&E CORP	COM	69331C108	76	1,140	SH	DFND	16	0	1,140	0
PG&E CORP	COM	69331C108	637	9,600	SH	DFND	18	0	9,600	0
PGT INNOVATIONS INC	COM	69336V101	1,373	107,240	SH	DFND	14	7,600	99,640	0
PNC FINL SVCS GROUP INC	COM	693475105	1,736	13,900	SH	DFND	10	13,900	0	0
PNC FINL SVCS GROUP INC	COM	693475105	277,718	2,224,054	SH	DFND	14	431,686	1,792,368	0
PNC FINL SVCS GROUP INC	COM	693475105	1,931	15,465	SH	DFND	16	0	15,465	0
PNM RES INC	COM	69349H107	368	9,627	SH	DFND	10	9,627	0	0
PNM RES INC	COM	69349H107	2,062	53,921	SH	DFND	14	15,124	38,797	0
PPG INDS INC	COM	693506107	39,656	360,643	SH	DFND	14	120,564	240,079	0
PPG INDS INC	COM	693506107	63	570	SH	DFND	16	0	570	0
PPG INDS INC	COM	693506107	660	6,000	SH	DFND	18	0	6,000	0
PPL CORP	COM	69351T106	385	9,950	SH	DFND	10	9,950	0	0
PPL CORP	COM	69351T106	165,088	4,270,254	SH	DFND	14	755,833	3,514,421	0
PPL CORP	COM	69351T106	1,398	36,150	SH	DFND	16	0	36,150	0
PRA HEALTH SCIENCES INC	COM	69354M108	227	3,020	SH	DFND	10	3,020	0	0
PRA HEALTH SCIENCES INC	COM	69354M108	11,327	151,000	SH	DFND	14	49,300	101,700	0
PRA HEALTH SCIENCES INC	COM	69354M108	983	13,100	SH	DFND	16	0	13,100	0
PRA GROUP INC	COM	69354N106	2,968	78,319	SH	DFND	14	7,967	70,352	0
PS BUSINESS PKS INC CALIF	COM	69360J107	4,596	34,719	SH	DFND	14	4,047	30,672	0
PVH CORP	COM	693656100	435	3,800	SH	DFND	10	3,800	0	0
PVH CORP	COM	693656100	127,041	1,109,525	SH	DFND	14	176,158	933,367	0
PVH CORP	COM	693656100	546	4,770	SH	DFND	16	0	4,770	0
PTC THERAPEUTICS INC	COM	69366J200	154	8,425	SH	DFND	10	8,425	0	0
PTC THERAPEUTICS INC	COM	69366J200	47	2,590	SH	DFND	14	2,590	0	0
PTC INC	COM	69370C100	3,993	72,433	SH	DFND	14	16,032	56,401	0
PACCAR INC	COM	693718108	50,458	764,055	SH	DFND	14	190,161	573,894	0
PACCAR INC	COM	693718108	48	720	SH	DFND	16	0	720	0
PACIFIC ETHANOL INC	COM PAR \$.001	69423U305	94	15,098	SH	DFND	10	15,098	0	0
PACIFIC ETHANOL INC	COM PAR \$.001	69423U305	3,631	580,973	SH	DFND	14	160,573	420,400	0
PACIFIC ETHANOL INC	COM PAR \$.001	69423U305	496	79,400	SH	DFND	16	0	79,400	0
PACKAGING CORP AMER	COM	695156109	42,662	382,995	SH	DFND	14	82,722	300,273	0
PACKAGING CORP AMER	COM	695156109	234	2,100	SH	DFND	16	0	2,100	0
PACWEST BANCORP DEL	COM	695263103	28,142	602,614	SH	DFND	14	103,176	499,438	0
PACWEST BANCORP DEL	COM	695263103	126	2,700	SH	DFND	16	0	2,700	0
PALO ALTO NETWORKS INC	COM	697435105	803	6,000	SH	DFND	14	5,890	110	0
PANDORA MEDIA INC	COM	698354107	109	12,275	SH	DFND	14	12,275	0	0

PANERA BREAD CO	CL A	69840W108	4,282	13,608	SH	DFND	14	3,151	10,457	0
PAPA JOHNS INTL INC	COM	698813102	754	10,514	SH	DFND	10	10,514	0	0
PAPA JOHNS INTL INC	COM	698813102	28,474	396,793	SH	DFND	14	111,824	284,969	0
PAPA JOHNS INTL INC	COM	698813102	919	12,800	SH	DFND	16	0	12,800	0
PARAMOUNT GROUP INC	COM	69924R108	267	16,700	SH	DFND	14	13,000	3,700	0
PAREXEL INTL CORP	COM	699462107	2,979	34,279	SH	DFND	14	9,558	24,721	0
PARK ELECTROCHEMICAL CORP	COM	700416209	588	31,900	SH	DFND	14	3,565	28,335	0
PARK HOTELS RESORTS INC	COM	700517105	36,145	1,340,697	SH	DFND	14	199,107	1,141,590	0
PARK HOTELS RESORTS INC	COM	700517105	636	23,600	SH	DFND	16	0	23,600	0
PARK HOTELS RESORTS INC	COM	700517105	52,105	1,932,694	SH	DFND	3	306,888	1,625,806	0
PARKER DRILLING CO	COM	701081101	15	11,137	SH	DFND	14	11,137	0	0
PARKER HANNIFIN CORP	COM	701094104	1,259	7,880	SH	DFND	10	7,880	0	0
PARKER HANNIFIN CORP	COM	701094104	30,258	189,328	SH	DFND	14	63,073	126,255	0
PARKER HANNIFIN CORP	COM	701094104	48	302	SH	DFND	16	0	302	0
PARKWAY INC	COM	70156Q107	1,709	74,654	SH	DFND	14	8,304	66,350	0
PARSLEY ENERGY INC	CL A	701877102	365	13,170	SH	DFND	14	12,870	300	0
PARTY CITY HOLDCO INC	COM	702149105	907	57,980	SH	DFND	14	3,080	54,900	0
PATRICK INDS INC	COM	703343103	654	8,973	SH	DFND	10	8,973	0	0
PATRICK INDS INC	COM	703343103	9,335	128,140	SH	DFND	14	38,260	89,880	0
PATTERSON COMPANIES INC	COM	703395103	5,261	112,045	SH	DFND	14	37,603	74,442	0
PATTERSON COMPANIES INC	COM	703395103	8	175	SH	DFND	16	0	175	0
PATTERSON UTI ENERGY INC	COM	703481101	179	8,860	SH	DFND	10	8,860	0	0
PATTERSON UTI ENERGY INC	COM	703481101	2,069	102,479	SH	DFND	14	21,935	80,544	0
PAYCHEX INC	COM	704326107	25,078	440,436	SH	DFND	14	150,058	290,378	0
PAYCHEX INC	COM	704326107	38	675	SH	DFND	16	0	675	0
PAYCOM SOFTWARE INC	COM	70432V102	979	14,310	SH	DFND	14	6,610	7,700	0
PAYCOM SOFTWARE INC	COM	70432V102	75	1,100	SH	DFND	16	0	1,100	0
PAYPAL HLDGS INC	COM	70450Y103	1,249	23,275	SH	DFND	10	23,275	0	0
PAYPAL HLDGS INC	COM	70450Y103	83,186	1,549,948	SH	DFND	14	526,423	1,023,525	0
PAYPAL HLDGS INC	COM	70450Y103	130	2,425	SH	DFND	16	0	2,425	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	2,564	81,929	SH	DFND	14	8,850	73,079	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	197	6,300	SH	DFND	16	0	6,300	0
PEBBLEBROOK HOTEL TR	COM	70509V100	736	22,828	SH	DFND	14	11,928	10,900	0
PEGASYSTEMS INC	COM	705573103	274	4,696	SH	DFND	14	4,696	0	0
PENDRELL CORP	CL A NEW	70686R302	297	41,010	SH	DFND	10	41,010	0	0
PENDRELL CORP	CL A NEW	70686R302	7	970	SH	DFND	14	970	0	0
PENN NATL GAMING INC	COM	707569109	6,865	320,794	SH	DFND	14	14,854	305,940	0
PENNEY J C INC	COM	708160106	2,420	520,496	SH	DFND	14	50,957	469,539	0
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1,326	117,166	SH	DFND	14	11,756	105,410	0
PENNYMAC MTG INVT TR	COM	70931T103	3,406	186,200	SH	DFND	14	105,500	80,700	0
PENNYMAC MTG INVT TR	COM	70931T103	148	8,100	SH	DFND	16	0	8,100	0
PENNYMAC FINL SVCS INC	CL A	70932B101	683	40,925	SH	DFND	14	1,010	39,915	0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	14,029	319,494	SH	DFND	14	28,830	290,664	0
PENUMBRA INC	COM	70975L107	252	2,877	SH	DFND	14	2,877	0	0
PEOPLES BANCORP INC	COM	709789101	361	11,234	SH	DFND	14	1,834	9,400	0
PEOPLES BANCORP INC	COM	709789101	183	5,700	SH	DFND	16	0	5,700	0

PEOPLES UNITED FINANCIAL INC	COM	712704105	9,823	556,202	SH	DFND	14	155,751	400,451	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	12	660	SH	DFND	16	0	660	0
PEPSICO INC	COM	713448108	333	2,880	SH	DFND	10	2,880	0	0
PEPSICO INC	COM	713448108	396,389	3,432,234	SH	DFND	14	915,576	2,516,658	0
PEPSICO INC	COM	713448108	1,610	13,939	SH	DFND	16	0	13,939	0
PEPSICO INC	COM	713448108	583	5,050	SH	DFND	18	0	5,050	0
PERFICIENT INC	COM	71375U101	1,096	58,798	SH	DFND	14	5,610	53,188	0
PERFORMANCE FOOD GROUP CO	COM	71377A103	377	13,750	SH	DFND	14	7,960	5,790	0
PERKINELMER INC	COM	714046109	10,336	151,683	SH	DFND	14	52,429	99,254	0
PERKINELMER INC	COM	714046109	14	200	SH	DFND	16	0	200	0
PETMED EXPRESS INC	COM	716382106	4,981	122,694	SH	DFND	14	20,461	102,233	0
PETMED EXPRESS INC	COM	716382106	146	3,600	SH	DFND	16	0	3,600	0
PFIZER INC	COM	717081103	2,296	68,340	SH	DFND	10	68,340	0	0
PFIZER INC	COM	717081103	314,620	9,366,480	SH	DFND	14	2,933,859	6,432,621	0
PFIZER INC	COM	717081103	437	13,017	SH	DFND	16	0	13,017	0
PFIZER INC	COM	717081103	21,827	649,800	SH	DFND	18	0	649,800	0
PHARMERICA CORP	COM	71714F104	1,376	52,409	SH	DFND	14	5,286	47,123	0
PHIBRO ANIMAL HEALTH CORP	CL A COM	71742Q106	3,304	89,170	SH	DFND	14	2,980	86,190	0
PHILIP MORRIS INTL INC	COM	718172109	245,273	2,088,316	SH	DFND	14	744,371	1,343,945	0
PHILIP MORRIS INTL INC	COM	718172109	401	3,415	SH	DFND	16	0	3,415	0
PHILIP MORRIS INTL INC	COM	718172109	681	5,800	SH	DFND	18	0	5,800	0
PHILLIPS 66	COM	718546104	61,751	746,779	SH	DFND	14	223,270	523,509	0
PHILLIPS 66	COM	718546104	78	946	SH	DFND	16	0	946	0
PHILLIPS 66	COM	718546104	1,348	16,300	SH	DFND	18	0	16,300	0
PHYSICIANS RLTY TR	COM	71943U104	327	16,230	SH	DFND	14	16,230	0	0
PHYSICIANS RLTY TR	COM	71943U104	41,402	2,055,734	SH	DFND	3	307,961	1,747,773	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	419	19,896	SH	DFND	10	19,896	0	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	9,156	434,337	SH	DFND	14	56,037	378,300	0
PIER 1 IMPORTS INC	COM	720279108	1,517	292,387	SH	DFND	14	25,587	266,800	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	6,634	302,645	SH	DFND	14	28,645	274,000	0
PIMCO ETF TR	ACTIVE BD ETF	72201R775	1,691	15,950	SH	DFND	18	0	15,950	0
PINNACLE FINL PARTNERS INC	COM	72346Q104	2,792	44,452	SH	DFND	14	9,582	34,870	0
PINNACLE WEST CAP CORP	COM	723484101	13,368	156,977	SH	DFND	14	52,043	104,934	0
PINNACLE WEST CAP CORP	COM	723484101	19	225	SH	DFND	16	0	225	0
PINNACLE FOODS INC DEL	COM	72348P104	552	9,290	SH	DFND	14	9,290	0	0
PINNACLE FOODS INC DEL	COM	72348P104	222	3,730	SH	DFND	18	0	3,730	0
PINNACLE ENTMT INC NEW	COM	72348Y105	788	39,897	SH	DFND	14	39,897	0	0
PIONEER ENERGY SVCS CORP	COM	723664108	256	124,879	SH	DFND	14	11,193	113,686	0
PIONEER NAT RES CO	COM	723787107	37,515	235,085	SH	DFND	14	80,862	154,223	0
PIONEER NAT RES CO	COM	723787107	61	385	SH	DFND	16	0	385	0
PIONEER NAT RES CO	COM	723787107	1,085	6,800	SH	DFND	18	0	6,800	0
PIPER JAFFRAY COS	COM	724078100	546	9,109	SH	DFND	10	9,109	0	0
PIPER JAFFRAY COS	COM	724078100	10,039	167,457	SH	DFND	14	2,731	164,726	0
PITNEY BOWES INC	COM	724479100	22,295	1,476,500	SH	DFND	14	271,580	1,204,920	0
PITNEY BOWES INC	COM	724479100	83	5,500	SH	DFND	16	0	5,500	0
PLANTRONICS INC NEW	COM	727493108	23,837	455,696	SH	DFND	14	114,251	341,445	0

PLANTRONICS INC NEW	COM	727493108	1,062	20,300	SH	DFND	16	0	20,300	0
PLEXUS CORP	COM	729132100	2,999	57,042	SH	DFND	14	5,839	51,203	0
PLUG POWER INC	COM NEW	72919P202	34	16,910	SH	DFND	14	16,910	0	0
PLY GEM HLDGS INC	COM	72941W100	498	27,760	SH	DFND	14	2,460	25,300	0
POLARIS INDS INC	COM	731068102	4,742	51,415	SH	DFND	14	8,204	43,211	0
POLYONE CORP	COM	73179P106	18,956	489,303	SH	DFND	14	87,926	401,377	0
POLYONE CORP	COM	73179P106	442	11,400	SH	DFND	16	0	11,400	0
POLYONE CORP	COM	73179P106	411	10,600	SH	DFND	18	0	10,600	0
POOL CORPORATION	COM	73278L105	29,668	252,344	SH	DFND	14	45,742	206,602	0
POOL CORPORATION	COM	73278L105	149	1,270	SH	DFND	16	0	1,270	0
POPULAR INC	COM NEW	733174700	22,475	538,835	SH	DFND	14	125,315	413,520	0
POPULAR INC	COM NEW	733174700	521	12,500	SH	DFND	16	0	12,500	0
PORTLAND GEN ELEC CO	COM NEW	736508847	455	9,969	SH	DFND	14	9,969	0	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	300	5,336	SH	DFND	14	5,336	0	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	4,763	84,800	SH	DFND	18	0	84,800	0
POST HLDGS INC	COM	737446104	6,216	80,048	SH	DFND	14	13,110	66,938	0
POTBELLY CORP	COM	73754Y100	787	68,400	SH	DFND	14	15,400	53,000	0
POTBELLY CORP	COM	73754Y100	123	10,700	SH	DFND	16	0	10,700	0
POTLATCH CORP NEW	COM	737630103	6,605	144,538	SH	DFND	14	7,709	136,829	0
POWELL INDS INC	COM	739128106	465	14,537	SH	DFND	14	1,565	12,972	0
POWER INTEGRATIONS INC	COM	739276103	4,044	55,472	SH	DFND	14	5,359	50,113	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	3,192	140,000	SH	DFND	14	0	140,000	0
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	5,005	219,500	SH	DFND	16	0	219,500	0
POWERSHARES GLOBAL ETF FD	S&P 500 BUYWRT	73936G308	278	12,530	SH	DFND	18	0	12,530	0
POWERSHARES ETF TR II	PFD PORTFOLIO	73936T565	13,025	861,988	SH	DFND	14	0	861,988	0
POWERSHARES ETF TR II	S&P500 LOW VOL	73937B779	335	7,500	SH	DFND	18	0	7,500	0
PRAXAIR INC	COM	74005P104	53,320	402,265	SH	DFND	14	133,821	268,444	0
PRAXAIR INC	COM	74005P104	84	630	SH	DFND	16	0	630	0
PRAXAIR INC	COM	74005P104	756	5,700	SH	DFND	18	0	5,700	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	2,627	49,130	SH	DFND	14	12,230	36,900	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	5,254	99,493	SH	DFND	14	44,813	54,680	0
PRESTIGE BRANDS HLDGS INC	COM	74112D101	48	900	SH	DFND	16	0	900	0
PRICE T ROWE GROUP INC	COM	74144T108	27,073	364,818	SH	DFND	14	114,728	250,090	0
PRICE T ROWE GROUP INC	COM	74144T108	38	517	SH	DFND	16	0	517	0
PRICELINE GRP INC	COM NEW	741503403	468	250	SH	DFND	10	250	0	0
PRICELINE GRP INC	COM NEW	741503403	129,045	68,989	SH	DFND	14	23,235	45,754	0
PRICELINE GRP INC	COM NEW	741503403	217	116	SH	DFND	16	0	116	0
PRICELINE GRP INC	COM NEW	741503403	337	180	SH	DFND	18	0	180	0
PRICESMART INC	COM	741511109	318	3,632	SH	DFND	14	2,632	1,000	0
PRIMERICA INC	COM	74164M108	2,308	30,471	SH	DFND	14	8,191	22,280	0
PRIMERICA INC	COM	74164M108	235	3,100	SH	DFND	18	0	3,100	0
PRINCIPAL FINL GROUP INC	COM	74251V102	59,476	928,301	SH	DFND	14	164,594	763,707	0
PRINCIPAL FINL GROUP INC	COM	74251V102	556	8,675	SH	DFND	16	0	8,675	0
PROASSURANCE CORP	COM	74267C106	6,122	100,690	SH	DFND	14	7,006	93,684	0
PROCTER AND GAMBLE CO	COM	742718109	665	7,625	SH	DFND	10	7,625	0	0

PROCTER AND GAMBLE CO	COM	742718109	487,636	5,595,361	SH	DFND	14	1,439,287	4,156,074	0
PROCTER AND GAMBLE CO	COM	742718109	1,432	16,432	SH	DFND	16	0	16,432	0
PROCTER AND GAMBLE CO	COM	742718109	828	9,500	SH	DFND	18	0	9,500	0
PROGENICS PHARMACEUTICALS IN	COM	743187106	783	115,372	SH	DFND	14	10,142	105,230	0
PROGRESS SOFTWARE CORP	COM	743312100	6,004	194,361	SH	DFND	14	21,397	172,964	0
PROGRESSIVE CORP OHIO	COM	743315103	40,164	910,948	SH	DFND	14	271,196	639,752	0
PROGRESSIVE CORP OHIO	COM	743315103	56	1,275	SH	DFND	16	0	1,275	0
PROLOGIS INC	COM	74340W103	91,758	1,564,774	SH	DFND	14	450,374	1,114,400	0
PROLOGIS INC	COM	74340W103	68	1,168	SH	DFND	16	0	1,168	0
PROLOGIS INC	COM	74340W103	46,180	787,514	SH	DFND	3	120,214	667,300	0
PROOFPOINT INC	COM	743424103	439	5,058	SH	DFND	14	5,058	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	126	15,500	SH	DFND	14	15,500	0	0
PROSPERITY BANCSHARES INC	COM	743606105	10,522	163,796	SH	DFND	14	16,021	147,775	0
PROSPERITY BANCSHARES INC	COM	743606105	13	200	SH	DFND	16	0	200	0
PROTO LABS INC	COM	743713109	3,914	58,200	SH	DFND	14	3,710	54,490	0
PROVIDENCE SVC CORP	COM	743815102	5,429	107,279	SH	DFND	14	25,283	81,996	0
PROVIDENCE SVC CORP	COM	743815102	653	12,900	SH	DFND	16	0	12,900	0
PROVIDENT FINL SVCS INC	COM	74386T105	11,085	436,745	SH	DFND	14	23,285	413,460	0
PRUDENTIAL FINL INC	COM	744320102	69,424	641,979	SH	DFND	14	240,963	401,016	0
PRUDENTIAL FINL INC	COM	744320102	2,027	18,740	SH	DFND	16	0	18,740	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	68,515	1,593,012	SH	DFND	14	305,726	1,287,286	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	303	7,050	SH	DFND	16	0	7,050	0
PUBLIC STORAGE	COM	74460D109	43,370	207,981	SH	DFND	14	71,436	136,545	0
PUBLIC STORAGE	COM	74460D109	70	335	SH	DFND	16	0	335	0
PUBLIC STORAGE	COM	74460D109	46,699	223,946	SH	DFND	3	28,541	195,405	0
PULTE GROUP INC	COM	745867101	915	37,300	SH	DFND	10	37,300	0	0
PULTE GROUP INC	COM	745867101	20,069	818,140	SH	DFND	14	179,332	638,808	0
PULTE GROUP INC	COM	745867101	14	583	SH	DFND	16	0	583	0
PUMA BIOTECHNOLOGY INC	COM	74587V107	302	3,455	SH	DFND	14	3,410	45	0
QCR HOLDINGS INC	COM	74727A104	2,143	45,210	SH	DFND	14	1,520	43,690	0
QCR HOLDINGS INC	COM	74727A104	332	7,000	SH	DFND	16	0	7,000	0
QAD INC	CL A	74727D306	174	5,435	SH	DFND	14	655	4,780	0
QAD INC	CL A	74727D306	135	4,200	SH	DFND	16	0	4,200	0
QUAD / GRAPHICS INC	COM CL A	747301109	7,600	331,576	SH	DFND	14	3,455	328,121	0
QUAKER CHEM CORP	COM	747316107	3,400	23,412	SH	DFND	14	2,425	20,987	0
QEP RES INC	COM	74733V100	28,268	2,798,825	SH	DFND	14	369,943	2,428,882	0
QEP RES INC	COM	74733V100	76	7,500	SH	DFND	16	0	7,500	0
QTS RLTY TR INC	COM CL A	74736A103	251	4,790	SH	DFND	14	4,790	0	0
QTS RLTY TR INC	COM CL A	74736A103	34,619	661,560	SH	DFND	3	102,848	558,712	0
QORVO INC	COM	74736K101	11,247	177,615	SH	DFND	14	61,373	116,242	0
QORVO INC	COM	74736K101	19	300	SH	DFND	16	0	300	0
QUALCOMM INC	COM	747525103	129,546	2,345,992	SH	DFND	14	730,838	1,615,154	0
QUALCOMM INC	COM	747525103	177	3,200	SH	DFND	16	0	3,200	0
QUALITY CARE PPTYS INC	COM	747545101	2,673	145,971	SH	DFND	14	24,113	121,858	0
QUALITY SYS INC	COM	747582104	436	25,327	SH	DFND	10	25,327	0	0
QUALITY SYS INC	COM	747582104	1,874	108,910	SH	DFND	14	8,030	100,880	0

QUALYS INC	COM	74758T303	2,067	50,670	SH	DFND	14	5,080	45,590	0
QUANEX BUILDING PRODUCTS COR	COM	747619104	1,220	57,696	SH	DFND	14	5,697	51,999	0
QUANTA SVCS INC	COM	74762E102	6,646	201,879	SH	DFND	14	67,434	134,445	0
QUANTA SVCS INC	COM	74762E102	8	250	SH	DFND	16	0	250	0
QUEST DIAGNOSTICS INC	COM	74834L100	23,341	209,981	SH	DFND	14	64,612	145,369	0
QUEST DIAGNOSTICS INC	COM	74834L100	31	275	SH	DFND	16	0	275	0
QUIDEL CORP	COM	74838J101	2,320	85,493	SH	DFND	14	28,893	56,600	0
QUIDEL CORP	COM	74838J101	79	2,900	SH	DFND	16	0	2,900	0
QUINSTREET INC	COM	74874Q100	247	59,284	SH	DFND	14	6,934	52,350	0
QUINTILES IMS HOLDINGS INC	COM	74876Y101	906	10,121	SH	DFND	14	9,953	168	0
QUORUM HEALTH CORP	COM	74909E106	190	45,830	SH	DFND	14	3,020	42,810	0
RAIT FINANCIAL TRUST	COM NEW	749227609	762	348,066	SH	DFND	14	7,347	340,719	0
RAIT FINANCIAL TRUST	COM NEW	749227609	31	14,200	SH	DFND	16	0	14,200	0
RLI CORP	COM	749607107	4,138	75,764	SH	DFND	14	7,034	68,730	0
RLJ LODGING TR	COM	74965L101	14,167	712,970	SH	DFND	14	14,670	698,300	0
RLJ LODGING TR	COM	74965L101	483	24,300	SH	DFND	16	0	24,300	0
RPC INC	COM	749660106	399	19,750	SH	DFND	10	19,750	0	0
RPC INC	COM	749660106	87	4,310	SH	DFND	14	4,310	0	0
RMR GROUP INC	CL A	74967R106	2,938	60,397	SH	DFND	14	12,057	48,340	0
RMR GROUP INC	CL A	74967R106	331	6,800	SH	DFND	16	0	6,800	0
RH	COM	74967X103	3,391	52,550	SH	DFND	14	5,290	47,260	0
RPM INTL INC	COM	749685103	18,470	338,584	SH	DFND	14	45,622	292,962	0
RPM INTL INC	COM	749685103	33	600	SH	DFND	16	0	600	0
RPX CORP	COM	74972G103	273	19,554	SH	DFND	10	19,554	0	0
RPX CORP	COM	74972G103	57	4,077	SH	DFND	14	4,077	0	0
RSP PERMIAN INC	COM	74978Q105	271	8,400	SH	DFND	14	8,400	0	0
RADIAN GROUP INC	COM	750236101	21,207	1,297,057	SH	DFND	14	105,391	1,191,666	0
RADIAN GROUP INC	COM	750236101	512	31,300	SH	DFND	16	0	31,300	0
RADIANT LOGISTICS INC	COM	75025X100	153	28,420	SH	DFND	14	2,520	25,900	0
RADNET INC	COM	750491102	158	20,410	SH	DFND	14	3,910	16,500	0
RAMBUS INC DEL	COM	750917106	2,141	187,291	SH	DFND	14	18,141	169,150	0
RALPH LAUREN CORP	CL A	751212101	13,616	184,502	SH	DFND	14	35,016	149,486	0
RALPH LAUREN CORP	CL A	751212101	10	132	SH	DFND	16	0	132	0
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	17,104	1,325,866	SH	DFND	14	234,566	1,091,300	0
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	837	64,900	SH	DFND	16	0	64,900	0
RANGE RES CORP	COM	75281A109	5,828	251,551	SH	DFND	14	85,367	166,184	0
RANGE RES CORP	COM	75281A109	9	400	SH	DFND	16	0	400	0
RAVEN INDS INC	COM	754212108	2,510	75,384	SH	DFND	14	6,384	69,000	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	117,147	1,460,326	SH	DFND	14	252,611	1,207,715	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	1,677	20,900	SH	DFND	16	0	20,900	0
RAYONIER INC	COM	754907103	15,683	545,106	SH	DFND	14	136,839	408,267	0
RAYONIER INC	COM	754907103	86	3,000	SH	DFND	16	0	3,000	0
RAYONIER ADVANCED MATLS INC	COM	75508B104	314	19,977	SH	DFND	10	19,977	0	0
RAYONIER ADVANCED MATLS INC	COM	75508B104	2,529	160,873	SH	DFND	14	76,656	84,217	0
RAYTHEON CO	COM NEW	755111507	66,872	414,120	SH	DFND	14	138,162	275,958	0

RAYTHEON CO	COM NEW	755111507	103	639	SH	DFND	16	0	639	0
RBC BEARINGS INC	COM	75524B104	268	2,638	SH	DFND	14	2,638	0	0
RE MAX HLDGS INC	CL A	75524W108	1,666	29,720	SH	DFND	14	2,940	26,780	0
REALNETWORKS INC	COM NEW	75605L708	713	164,700	SH	DFND	10	164,700	0	0
REALNETWORKS INC	COM NEW	75605L708	13	2,954	SH	DFND	14	2,954	0	0
REALOGY HLDGS CORP	COM	75605Y106	103	3,170	SH	DFND	14	3,170	0	0
REALOGY HLDGS CORP	COM	75605Y106	136	4,200	SH	DFND	18	0	4,200	0
REALPAGE INC	COM	75606N109	257	7,139	SH	DFND	14	6,349	790	0
REALTY INCOME CORP	COM	756109104	22,180	401,954	SH	DFND	14	125,726	276,228	0
REALTY INCOME CORP	COM	756109104	35	630	SH	DFND	16	0	630	0
RED HAT INC	COM	756577102	24,301	253,796	SH	DFND	14	83,588	170,208	0
RED HAT INC	COM	756577102	37	390	SH	DFND	16	0	390	0
RED ROBIN GOURMET BURGERS IN	COM	75689M101	1,451	22,237	SH	DFND	14	2,474	19,763	0
REDWOOD TR INC	COM	758075402	7,310	429,002	SH	DFND	14	7,902	421,100	0
REDWOOD TR INC	COM	758075402	199	11,700	SH	DFND	16	0	11,700	0
REGAL BELOIT CORP	COM	758750103	46,059	564,799	SH	DFND	14	76,492	488,307	0
REGAL BELOIT CORP	COM	758750103	106	1,300	SH	DFND	16	0	1,300	0
REGAL ENTMT GROUP	CL A	758766109	552	26,984	SH	DFND	14	5,084	21,900	0
REGENCY CTRS CORP	COM	758849103	12,543	200,233	SH	DFND	14	69,337	130,896	0
REGENCY CTRS CORP	COM	758849103	19	305	SH	DFND	16	0	305	0
REGENERON PHARMACEUTICALS	COM	75886F107	51,530	104,919	SH	DFND	14	35,928	68,991	0
REGENERON PHARMACEUTICALS	COM	75886F107	83	170	SH	DFND	16	0	170	0
REGENERON PHARMACEUTICALS	COM	75886F107	15,667	31,899	SH	DFND	18	0	31,899	0
REGIS CORP MINN	COM	758932107	603	58,730	SH	DFND	14	6,023	52,707	0
REGIONAL MGMT CORP	COM	75902K106	164	6,953	SH	DFND	10	6,953	0	0
REGIONAL MGMT CORP	COM	75902K106	1,712	72,440	SH	DFND	14	1,040	71,400	0
REGIONS FINL CORP NEW	COM	7591EP100	54,907	3,750,509	SH	DFND	14	728,288	3,022,221	0
REGIONS FINL CORP NEW	COM	7591EP100	38	2,616	SH	DFND	16	0	2,616	0
REINSURANCE GROUP AMER INC	COM NEW	759351604	19,439	151,405	SH	DFND	14	12,472	138,933	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	54,386	746,956	SH	DFND	14	98,309	648,647	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	342	4,700	SH	DFND	16	0	4,700	0
RENASANT CORP	COM	75970E107	225	5,133	SH	DFND	14	5,133	0	0
RENEWABLE ENERGY GROUP INC	COM NEW	75972A301	3,059	236,250	SH	DFND	14	36,040	200,210	0
RENEWABLE ENERGY GROUP INC	COM NEW	75972A301	281	21,700	SH	DFND	16	0	21,700	0
REPLIGEN CORP	COM	759916109	281	6,776	SH	DFND	10	6,776	0	0
REPLIGEN CORP	COM	759916109	3,770	90,965	SH	DFND	14	6,285	84,680	0
RENT A CTR INC NEW	COM	76009N100	1,030	87,875	SH	DFND	14	8,097	79,778	0
REPUBLIC BANCORP KY	CL A	760281204	905	25,347	SH	DFND	14	12,647	12,700	0
REPUBLIC BANCORP KY	CL A	760281204	93	2,600	SH	DFND	16	0	2,600	0
REPUBLIC SVCS INC	COM	760759100	20,389	319,922	SH	DFND	14	108,291	211,631	0
REPUBLIC SVCS INC	COM	760759100	32	501	SH	DFND	16	0	501	0
RESMED INC	COM	761152107	10,279	131,997	SH	DFND	14	19,388	112,609	0
RESOURCE CAP CORP	COM NEW	76120W708	1,422	139,872	SH	DFND	14	26,002	113,870	0
RESOURCE CAP CORP	COM NEW	76120W708	83	8,200	SH	DFND	16	0	8,200	0

RESOURCES CONNECTION INC	COM	76122Q105	856	62,488	SH	DFND	14	4,638	57,850	0
RETROPHIN INC	COM	761299106	775	39,970	SH	DFND	14	2,820	37,150	0
RETAIL OPPORTUNITY INVTs COR	COM	76131N101	3,573	186,181	SH	DFND	14	20,221	165,960	0
RETAIL PPTYS AMER INC	CL A	76131V202	1,853	151,800	SH	DFND	14	19,100	132,700	0
RETAIL PPTYS AMER INC	CL A	76131V202	56,446	4,622,897	SH	DFND	3	698,831	3,924,066	0
REX AMERICAN RESOURCES CORP	COM	761624105	464	4,804	SH	DFND	10	4,804	0	0
REX AMERICAN RESOURCES CORP	COM	761624105	6,901	71,472	SH	DFND	14	16,003	55,469	0
REX AMERICAN RESOURCES CORP	COM	761624105	299	3,100	SH	DFND	16	0	3,100	0
REXNORD CORP NEW	COM	76169B102	230	9,900	SH	DFND	14	9,900	0	0
REXFORD INDL RLTY INC	COM	76169C100	191	6,970	SH	DFND	14	6,970	0	0
REXFORD INDL RLTY INC	COM	76169C100	43,291	1,577,659	SH	DFND	3	254,569	1,323,090	0
REYNOLDS AMERICAN INC	COM	761713106	60,838	935,391	SH	DFND	14	393,616	541,775	0
REYNOLDS AMERICAN INC	COM	761713106	118	1,814	SH	DFND	16	0	1,814	0
REYNOLDS AMERICAN INC	COM	761713106	195	3,000	SH	DFND	18	0	3,000	0
RICE ENERGY INC	COM	762760106	257	9,650	SH	DFND	14	9,650	0	0
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	31	11,312	SH	DFND	14	11,312	0	0
RINGCENTRAL INC	CL A	76680R206	382	10,460	SH	DFND	14	7,060	3,400	0
RITE AID CORP	COM	767754104	204	69,094	SH	DFND	14	69,094	0	0
RITE AID CORP	COM	767754104	103	35,000	SH	DFND	18	0	35,000	0
ROADRUNNER TRNSN SVCS HLDG I	COM	76973Q105	2,551	350,941	SH	DFND	14	4,851	346,090	0
ROADRUNNER TRNSN SVCS HLDG I	COM	76973Q105	288	39,600	SH	DFND	16	0	39,600	0
ROBERT HALF INTL INC	COM	770323103	8,458	176,458	SH	DFND	14	59,987	116,471	0
ROBERT HALF INTL INC	COM	770323103	12	250	SH	DFND	16	0	250	0
ROCKWELL AUTOMATION INC	COM	773903109	1,122	6,930	SH	DFND	10	6,930	0	0
ROCKWELL AUTOMATION INC	COM	773903109	34,564	213,412	SH	DFND	14	61,595	151,817	0
ROCKWELL AUTOMATION INC	COM	773903109	159	980	SH	DFND	16	0	980	0
ROCKWELL COLLINS INC	COM	774341101	23,453	223,189	SH	DFND	14	76,175	147,014	0
ROCKWELL COLLINS INC	COM	774341101	39	370	SH	DFND	16	0	370	0
ROGERS CORP	COM	775133101	3,585	33,009	SH	DFND	14	3,253	29,756	0
ROLLINS INC	COM	775711104	2,490	61,174	SH	DFND	14	14,303	46,871	0
ROPER TECHNOLOGIES INC	COM	776696106	33,180	143,306	SH	DFND	14	48,183	95,123	0
ROPER TECHNOLOGIES INC	COM	776696106	56	240	SH	DFND	16	0	240	0
ROSETTA STONE INC	COM	777780107	610	56,600	SH	DFND	10	56,600	0	0
ROSETTA STONE INC	COM	777780107	108	9,980	SH	DFND	14	1,180	8,800	0
ROSS STORES INC	COM	778296103	101,934	1,765,699	SH	DFND	14	414,803	1,350,896	0
ROSS STORES INC	COM	778296103	750	13,000	SH	DFND	16	0	13,000	0
ROYAL GOLD INC	COM	780287108	7,871	100,689	SH	DFND	14	9,147	91,542	0
RUBICON PROJ INC	COM	78112V102	307	59,746	SH	DFND	10	59,746	0	0
RUBICON PROJ INC	COM	78112V102	16	3,210	SH	DFND	14	3,210	0	0
RUBY TUESDAY INC	COM	781182100	199	99,174	SH	DFND	14	9,555	89,619	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	1,394	61,020	SH	DFND	14	4,968	56,052	0
RUSH ENTERPRISES INC	CL A	781846209	3,048	81,993	SH	DFND	14	11,103	70,890	0
RUSH ENTERPRISES INC	CL A	781846209	82	2,200	SH	DFND	16	0	2,200	0
RUSH ENTERPRISES INC	CL B	781846308	202	5,550	SH	DFND	14	550	5,000	0

RUTHS HOSPITALITY GROUP INC	COM	783332109	4,984	229,138	SH	DFND	14	51,495	177,643	0
RUTHS HOSPITALITY GROUP INC	COM	783332109	428	19,700	SH	DFND	16	0	19,700	0
RYDER SYS INC	COM	783549108	16,517	229,471	SH	DFND	14	25,121	204,350	0
RYERSON HLDG CORP	COM	783754104	358	36,210	SH	DFND	14	10,310	25,900	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	14,487	226,329	SH	DFND	14	76,929	149,400	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	896	14,000	SH	DFND	16	0	14,000	0
S & T BANCORP INC	COM	783859101	8,497	236,938	SH	DFND	14	6,375	230,563	0
S & T BANCORP INC	COM	783859101	147	4,100	SH	DFND	16	0	4,100	0
S&P GLOBAL INC	COM	78409V104	202,453	1,386,756	SH	DFND	14	250,110	1,136,646	0
S&P GLOBAL INC	COM	78409V104	1,062	7,275	SH	DFND	16	0	7,275	0
SBA COMMUNICATIONS CORP NEW	CL A	78410G104	4,101	30,400	SH	DFND	14	7,950	22,450	0
SBA COMMUNICATIONS CORP NEW	CL A	78410G104	432	3,200	SH	DFND	18	0	3,200	0
SEI INVESTMENTS CO	COM	784117103	14,516	269,916	SH	DFND	14	39,065	230,851	0
SEI INVESTMENTS CO	COM	784117103	43	800	SH	DFND	16	0	800	0
SJW GROUP	COM	784305104	84	1,713	SH	DFND	10	1,713	0	0
SJW GROUP	COM	784305104	4,632	94,178	SH	DFND	14	28,748	65,430	0
SJW GROUP	COM	784305104	526	10,700	SH	DFND	16	0	10,700	0
SL GREEN RLTY CORP	COM	78440X101	14,938	141,192	SH	DFND	14	48,714	92,478	0
SL GREEN RLTY CORP	COM	78440X101	23	220	SH	DFND	16	0	220	0
SL GREEN RLTY CORP	COM	78440X101	63,676	601,853	SH	DFND	3	97,082	504,771	0
SLM CORP	COM	78442P106	12,986	1,129,205	SH	DFND	14	226,930	902,275	0
SLM CORP	COM	78442P106	62	5,400	SH	DFND	16	0	5,400	0
SM ENERGY CO	COM	78454L100	1,035	62,585	SH	DFND	14	12,006	50,579	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	112,946	467,106	SH	DFND	10	467,106	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	343,326	1,419,875	SH	DFND	14	161,480	1,258,395	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	575	2,380	SH	DFND	16	0	2,380	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	1,770	7,322	SH	DFND	18	0	7,322	0
SPX CORP	COM	784635104	14,831	589,481	SH	DFND	14	284,483	304,998	0
SPX CORP	COM	784635104	470	18,700	SH	DFND	16	0	18,700	0
SPS COMM INC	COM	78463M107	1,868	29,299	SH	DFND	14	3,089	26,210	0
SPDR GOLD TRUST	GOLD SHS	78463V107	720	6,100	SH	DFND	18	0	6,100	0
SPDR INDEX SHS FDS	STOXX EUR 50 ET	78463X103	1,867	55,000	SH	DFND	18	0	55,000	0
SPDR SERIES TRUST	BLOMBRG BRC INT	78464A151	952	28,631	SH	DFND	18	0	28,631	0
SPDR SERIES TRUST	BLMBRG BRC CNVR	78464A359	39,142	788,842	SH	DFND	14	0	788,842	0
SPDR SERIES TRUST	BLMBRG BRC CNVR	78464A359	774	15,600	SH	DFND	18	0	15,600	0
SPDR SERIES TRUST	BLOOMBERG BRCLY	78464A417	4,743	127,500	SH	DFND	14	0	127,500	0
SPDR SERIES TRUST	BLOMBERG INTL T	78464A516	6,484	234,688	SH	DFND	18	0	234,688	0
SPDR SERIES TRUST	S&P METALS MNG	78464A755	527	17,600	SH	DFND	18	0	17,600	0
SPDR SERIES TRUST	S&P DIVID ETF	78464A763	507	5,700	SH	DFND	14	0	5,700	0
SS&C TECHNOLOGIES HLDGS INC	COM	78467J100	6,398	166,564	SH	DFND	14	10,864	155,700	0
SSGA ACTIVE ETF TR	SPDR TR TACTIC	78467V848	800	16,250	SH	DFND	18	0	16,250	0

SPDR DOW JONES INDL AVRG ETF	UT SER 1	78467X109	612	2,868	SH	DFND	18	0	2,868	0
SP PLUS CORP	COM	78469C103	2,755	90,166	SH	DFND	14	24,666	65,500	0
SP PLUS CORP	COM	78469C103	86	2,800	SH	DFND	16	0	2,800	0
SPX FLOW INC	COM	78469X107	5,994	162,521	SH	DFND	14	36,343	126,178	0
SRC ENERGY INC	COM	78470V108	2,311	343,360	SH	DFND	14	36,270	307,090	0
SVB FINL GROUP	COM	78486Q101	5,825	33,138	SH	DFND	14	7,327	25,811	0
SABRA HEALTH CARE REIT INC	COM	78573L106	539	22,381	SH	DFND	10	22,381	0	0
SABRA HEALTH CARE REIT INC	COM	78573L106	2,672	110,875	SH	DFND	14	11,955	98,920	0
SABRA HEALTH CARE REIT INC	COM	78573L106	495	20,553	SH	DFND	3	0	20,553	0
SABRE CORP	COM	78573M104	2,798	128,530	SH	DFND	14	28,090	100,440	0
SAFEGUARD SCIENTIFICS INC	COM NEW	786449207	298	25,000	SH	DFND	10	25,000	0	0
SAFEGUARD SCIENTIFICS INC	COM NEW	786449207	27	2,281	SH	DFND	14	2,281	0	0
SAFETY INS GROUP INC	COM	78648T100	2,401	35,154	SH	DFND	14	6,345	28,809	0
SAGA COMMUNICATIONS INC	CL A NEW	786598300	409	8,934	SH	DFND	14	624	8,310	0
SAGE THERAPEUTICS INC	COM	78667J108	347	4,358	SH	DFND	14	3,648	710	0
SAIA INC	COM	78709Y105	2,226	43,388	SH	DFND	14	4,778	38,610	0
SALESFORCE COM INC	COM	79466L302	78,788	909,789	SH	DFND	14	312,796	596,993	0
SALESFORCE COM INC	COM	79466L302	126	1,460	SH	DFND	16	0	1,460	0
SALLY BEAUTY HLDGS INC	COM	79546E104	7,897	389,996	SH	DFND	14	22,634	367,362	0
SANDERSON FARMS INC	COM	800013104	812	7,023	SH	DFND	10	7,023	0	0
SANDERSON FARMS INC	COM	800013104	45,295	391,656	SH	DFND	14	36,845	354,811	0
SANDERSON FARMS INC	COM	800013104	1,584	13,700	SH	DFND	16	0	13,700	0
SANDY SPRING BANCORP INC	COM	800363103	2,564	63,048	SH	DFND	14	30,248	32,800	0
SANDY SPRING BANCORP INC	COM	800363103	49	1,200	SH	DFND	16	0	1,200	0
SANFILIPPO JOHN B & SON INC	COM	800422107	1,026	16,260	SH	DFND	14	3,000	13,260	0
SANMINA CORPORATION	COM	801056102	758	19,887	SH	DFND	10	19,887	0	0
SANMINA CORPORATION	COM	801056102	32,928	864,239	SH	DFND	14	122,385	741,854	0
SANMINA CORPORATION	COM	801056102	758	19,900	SH	DFND	16	0	19,900	0
SANTANDER CONSUMER USA HDG I	COM	80283M101	1,145	89,747	SH	DFND	14	16,447	73,300	0
SAP SE	SPON ADR	803054204	511	4,880	SH	DFND	10	4,880	0	0
SAUL CTRS INC	COM	804395101	1,268	21,878	SH	DFND	14	2,368	19,510	0
SCANA CORP NEW	COM	80589M102	24,639	367,691	SH	DFND	14	77,595	290,096	0
SCANA CORP NEW	COM	80589M102	24	360	SH	DFND	16	0	360	0
SCANSOURCE INC	COM	806037107	12,418	308,129	SH	DFND	14	12,486	295,643	0
SCANSOURCE INC	COM	806037107	294	7,300	SH	DFND	16	0	7,300	0
SCHEIN HENRY INC	COM	806407102	20,023	109,403	SH	DFND	14	37,437	71,966	0
SCHEIN HENRY INC	COM	806407102	35	190	SH	DFND	16	0	190	0
SCHLUMBERGER LTD	COM	806857108	138,897	2,109,615	SH	DFND	14	671,064	1,438,551	0
SCHLUMBERGER LTD	COM	806857108	202	3,075	SH	DFND	16	0	3,075	0
SCHNITZER STL INDS	CL A	806882106	467	18,544	SH	DFND	10	18,544	0	0
SCHNITZER STL INDS	CL A	806882106	4,457	176,873	SH	DFND	14	2,673	174,200	0
SCHOLASTIC CORP	COM	807066105	2,010	46,107	SH	DFND	14	4,891	41,216	0
SCHULMAN A INC	COM	808194104	11,072	345,989	SH	DFND	14	54,288	291,701	0
SCHULMAN A INC	COM	808194104	634	19,800	SH	DFND	16	0	19,800	0
SCHWAB CHARLES CORP NEW	COM	808513105	72,321	1,683,448	SH	DFND	14	570,237	1,113,211	0
SCHWAB CHARLES CORP NEW	COM	808513105	113	2,625	SH	DFND	16	0	2,625	0

SCHWEITZER-MAUDUIT INTL INC	COM	808541106	10,237	274,969	SH	DFND	14	10,286	264,683	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	420	6,047	SH	DFND	10	6,047	0	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	36,341	523,501	SH	DFND	14	126,825	396,676	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	1,027	14,800	SH	DFND	16	0	14,800	0
SCICLONE PHARMACEUTICALS INC	COM	80862K104	1,049	95,337	SH	DFND	14	8,157	87,180	0
SCIENTIFIC GAMES CORP	CL A	80874P109	118	4,514	SH	DFND	10	4,514	0	0
SCIENTIFIC GAMES CORP	CL A	80874P109	2,283	87,460	SH	DFND	14	9,167	78,293	0
SCOTTS MIRACLE GRO CO	CL A	810186106	2,483	27,758	SH	DFND	14	6,172	21,586	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	1,701	95,497	SH	DFND	14	10,241	85,256	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	428	6,270	SH	DFND	10	6,270	0	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	10,119	148,137	SH	DFND	14	46,785	101,352	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	12	175	SH	DFND	16	0	175	0
SEABOARD CORP	COM	811543107	216	54	SH	DFND	14	24	30	0
SEACHANGE INTL INC	COM	811699107	249	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	948	27,629	SH	DFND	14	2,764	24,865	0
SEALED AIR CORP NEW	COM	81211K100	12,053	269,278	SH	DFND	14	91,673	177,605	0
SEALED AIR CORP NEW	COM	81211K100	17	382	SH	DFND	16	0	382	0
SEATTLE GENETICS INC	COM	812578102	325	6,291	SH	DFND	14	6,191	100	0
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	258	4,800	SH	DFND	18	0	4,800	0
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	1,073	13,540	SH	DFND	18	0	13,540	0
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	582	10,600	SH	DFND	18	0	10,600	0
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	953	10,630	SH	DFND	18	0	10,630	0
SELECT SECTOR SPDR TR	ENERGY	81369Y506	26,812	413,000	SH	DFND	14	0	413,000	0
SELECT SECTOR SPDR TR	ENERGY	81369Y506	909	14,000	SH	DFND	18	0	14,000	0
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	27,386	1,110,100	SH	DFND	14	0	1,110,100	0
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	878	35,581	SH	DFND	18	0	35,581	0
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	749	10,990	SH	DFND	18	0	10,990	0
SELECT SECTOR SPDR TR	TECHNOLOGY	81369Y803	1,643	30,029	SH	DFND	18	0	30,029	0
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	520	10,000	SH	DFND	18	0	10,000	0
SELECT COMFORT CORP	COM	81616X103	2,592	73,045	SH	DFND	14	9,725	63,320	0
SELECT INCOME REIT	COM SH BEN INT	81618T100	157	6,538	SH	DFND	10	6,538	0	0
SELECT INCOME REIT	COM SH BEN INT	81618T100	15,863	660,148	SH	DFND	14	9,420	650,728	0
SELECT INCOME REIT	COM SH BEN INT	81618T100	96	4,000	SH	DFND	16	0	4,000	0
SELECT MED HLDGS CORP	COM	81619Q105	262	17,072	SH	DFND	10	17,072	0	0
SELECT MED HLDGS CORP	COM	81619Q105	16,261	1,059,353	SH	DFND	14	147,418	911,935	0
SELECT MED HLDGS CORP	COM	81619Q105	812	52,900	SH	DFND	16	0	52,900	0
SELECTIVE INS GROUP INC	COM	816300107	10,394	207,680	SH	DFND	14	10,384	197,296	0
SELECTIVE INS GROUP INC	COM	816300107	95	1,900	SH	DFND	16	0	1,900	0
SEMGROUP CORP	CL A	81663A105	223	8,243	SH	DFND	14	8,243	0	0
SEMGROUP CORP	CL A	81663A105	159	5,900	SH	DFND	18	0	5,900	0
SEMTECH CORP	COM	816850101	17,858	499,535	SH	DFND	14	117,100	382,435	0
SEMTECH CORP	COM	816850101	1,115	31,200	SH	DFND	16	0	31,200	0
SEMPRA ENERGY	COM	816851109	40,001	354,780	SH	DFND	14	118,621	236,159	0

SEMPRA ENERGY	COM	816851109	63	555	SH	DFND	16	0	555	0
SEMPRA ENERGY	COM	816851109	180	1,600	SH	DFND	18	0	1,600	0
SENECA FOODS CORP NEW	CL A	817070501	367	11,806	SH	DFND	14	1,350	10,456	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	50,294	2,460,573	SH	DFND	14	399,114	2,061,459	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	153	7,500	SH	DFND	16	0	7,500	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1,971	96,437	SH	DFND	3	0	96,437	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2,531	31,425	SH	DFND	14	8,633	22,792	0
SERVICE CORP INTL	COM	817565104	24,066	719,474	SH	DFND	14	207,413	512,061	0
SERVICE CORP INTL	COM	817565104	90	2,700	SH	DFND	16	0	2,700	0
SERVICE CORP INTL	COM	817565104	308	9,200	SH	DFND	18	0	9,200	0
SERVICEMASTER GLOBAL HLDGS I	COM	81761R109	310	7,900	SH	DFND	14	7,900	0	0
SERVICENOW INC	COM	81762P102	5,602	52,850	SH	DFND	14	10,330	42,520	0
SERVISFIRST BANCSHARES INC	COM	81768T108	2,797	75,832	SH	DFND	14	8,602	67,230	0
SHAKE SHACK INC	CL A	819047101	1,070	30,670	SH	DFND	14	2,620	28,050	0
SHERWIN WILLIAMS CO	COM	824348106	170,132	484,761	SH	DFND	14	78,409	406,352	0
SHERWIN WILLIAMS CO	COM	824348106	1,188	3,385	SH	DFND	16	0	3,385	0
SHERWIN WILLIAMS CO	COM	824348106	983	2,800	SH	DFND	18	0	2,800	0
SHOE CARNIVAL INC	COM	824889109	3,210	153,749	SH	DFND	14	2,291	151,458	0
SHORETEL INC	COM	825211105	168	28,962	SH	DFND	14	8,215	20,747	0
SHUTTERFLY INC	COM	82568P304	300	6,309	SH	DFND	10	6,309	0	0
SHUTTERFLY INC	COM	82568P304	2,722	57,312	SH	DFND	14	6,097	51,215	0
SHUTTERSTOCK INC	COM	825690100	570	12,932	SH	DFND	10	12,932	0	0
SHUTTERSTOCK INC	COM	825690100	1,408	31,940	SH	DFND	14	3,200	28,740	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	34,612	241,147	SH	DFND	14	40,641	200,506	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	112	780	SH	DFND	16	0	780	0
SILICON LABORATORIES INC	COM	826919102	18,656	272,943	SH	DFND	14	48,674	224,269	0
SILICON LABORATORIES INC	COM	826919102	444	6,500	SH	DFND	16	0	6,500	0
SILGAN HOLDINGS INC	COM	827048109	200	6,300	SH	DFND	10	6,300	0	0
SILGAN HOLDINGS INC	COM	827048109	2,997	94,290	SH	DFND	14	9,180	85,110	0
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	5,320	100,572	SH	DFND	14	11,664	88,908	0
SIMON PPTY GROUP INC NEW	COM	828806109	230	1,420	SH	DFND	10	1,420	0	0
SIMON PPTY GROUP INC NEW	COM	828806109	70,537	436,061	SH	DFND	14	149,907	286,154	0
SIMON PPTY GROUP INC NEW	COM	828806109	113	700	SH	DFND	16	0	700	0
SIMON PPTY GROUP INC NEW	COM	828806109	128,780	796,120	SH	DFND	3	92,478	703,642	0
SIMPSON MANUFACTURING CO INC	COM	829073105	2,991	68,429	SH	DFND	14	6,951	61,478	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	436	13,248	SH	DFND	10	13,248	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	6,215	188,911	SH	DFND	14	71,011	117,900	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	428	13,000	SH	DFND	16	0	13,000	0
SIRIUS XM HLDGS INC	COM	82968B103	659	120,478	SH	DFND	14	118,278	2,200	0
SIX FLAGS ENTMT CORP NEW	COM	83001A102	280	4,690	SH	DFND	14	4,690	0	0
SKECHERS U S A INC	CL A	830566105	67,403	2,284,852	SH	DFND	14	258,011	2,026,841	0
SKECHERS U S A INC	CL A	830566105	516	17,500	SH	DFND	16	0	17,500	0
SKYWEST INC	COM	830879102	19,255	548,563	SH	DFND	14	12,106	536,457	0
SKYWORKS SOLUTIONS INC	COM	83088M102	29,821	310,798	SH	DFND	14	86,961	223,837	0

SKYWORKS SOLUTIONS INC	COM	83088M102	38	400	SH	DFND	16	0	400	0
SMITH A O	COM	831865209	9,209	163,485	SH	DFND	14	21,183	142,302	0
SMART SAND INC	COM	83191H107	2,759	309,660	SH	DFND	14	69,390	240,270	0
SMART SAND INC	COM	83191H107	221	24,800	SH	DFND	16	0	24,800	0
SMUCKER J M CO	COM NEW	832696405	21,060	177,977	SH	DFND	14	58,181	119,796	0
SMUCKER J M CO	COM NEW	832696405	505	4,265	SH	DFND	16	0	4,265	0
SNAP ON INC	COM	833034101	12,869	81,447	SH	DFND	14	27,725	53,722	0
SNAP ON INC	COM	833034101	22	140	SH	DFND	16	0	140	0
SNAP INC	CL A	83304A106	299	16,800	SH	DFND	14	16,800	0	0
SNYDERS-LANCE INC	COM	833551104	2,094	60,492	SH	DFND	14	15,942	44,550	0
SONIC CORP	COM	835451105	1,914	72,271	SH	DFND	14	7,829	64,442	0
SONIC AUTOMOTIVE INC	CL A	83545G102	8,119	417,430	SH	DFND	14	4,697	412,733	0
SONIC AUTOMOTIVE INC	CL A	83545G102	107	5,500	SH	DFND	16	0	5,500	0
SONOCO PRODS CO	COM	835495102	11,445	222,577	SH	DFND	14	13,712	208,865	0
SONOCO PRODS CO	COM	835495102	10	200	SH	DFND	16	0	200	0
SOTHEBYS	COM	835898107	544	10,129	SH	DFND	10	10,129	0	0
SOTHEBYS	COM	835898107	18,961	353,289	SH	DFND	14	85,090	268,199	0
SOTHEBYS	COM	835898107	526	9,800	SH	DFND	16	0	9,800	0
SOUTH JERSEY INDS INC	COM	838518108	4,605	134,756	SH	DFND	14	14,192	120,564	0
SOUTH ST CORP	COM	840441109	808	9,430	SH	DFND	14	9,430	0	0
SOUTHERN CO	COM	842587107	67,576	1,411,355	SH	DFND	14	467,948	943,407	0
SOUTHERN CO	COM	842587107	106	2,205	SH	DFND	16	0	2,205	0
SOUTHERN COPPER CORP	COM	84265V105	41,654	1,202,819	SH	DFND	14	102,219	1,100,600	0
SOUTHERN COPPER CORP	COM	84265V105	485	14,000	SH	DFND	16	0	14,000	0
SOUTHERN COPPER CORP	COM	84265V105	245	7,070	SH	DFND	18	0	7,070	0
SOUTHSIDE BANCSHARES INC	COM	84470P109	1,609	46,062	SH	DFND	14	4,900	41,162	0
SOUTHWEST AIRLS CO	COM	844741108	704	11,325	SH	DFND	10	11,325	0	0
SOUTHWEST AIRLS CO	COM	844741108	87,342	1,405,574	SH	DFND	14	361,318	1,044,256	0
SOUTHWEST AIRLS CO	COM	844741108	85	1,365	SH	DFND	16	0	1,365	0
SOUTHWEST BANCORP INC OKLA	COM	844767103	705	27,597	SH	DFND	14	25,597	2,000	0
SOUTHWEST BANCORP INC OKLA	COM	844767103	107	4,200	SH	DFND	16	0	4,200	0
SOUTHWEST GAS HOLDINGS INC	COM	844895102	33,677	460,950	SH	DFND	14	118,322	342,628	0
SOUTHWEST GAS HOLDINGS INC	COM	844895102	636	8,700	SH	DFND	16	0	8,700	0
SOUTHWESTERN ENERGY CO	COM	845467109	2,547	418,882	SH	DFND	14	65,078	353,804	0
SPARTAN MTRS INC	COM	846819100	165	18,600	SH	DFND	10	18,600	0	0
SPARTAN MTRS INC	COM	846819100	21	2,380	SH	DFND	14	2,380	0	0
SPARTAN MTRS INC	COM	846819100	233	26,300	SH	DFND	16	0	26,300	0
SPARTANNASH CO	COM	847215100	15,818	609,327	SH	DFND	14	56,267	553,060	0
SPARTANNASH CO	COM	847215100	361	13,900	SH	DFND	16	0	13,900	0
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	867	116,396	SH	DFND	14	11,016	105,380	0
SPEEDWAY MOTORSPORTS INC	COM	847788106	22	1,193	SH	DFND	10	1,193	0	0
SPEEDWAY MOTORSPORTS INC	COM	847788106	1,797	98,383	SH	DFND	14	1,693	96,690	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	73,944	1,276,220	SH	DFND	14	85,200	1,191,020	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	1,449	25,000	SH	DFND	16	0	25,000	0
SPIRIT AIRLS INC	COM	848577102	23,138	447,985	SH	DFND	14	31,685	416,300	0

SPIRE INC	COM	84857L101	6,225	89,245	SH	DFND	14	9,005	80,240	0
SPIRIT RLTY CAP INC NEW	COM	84860W102	54,528	7,358,707	SH	DFND	14	764,207	6,594,500	0
SPIRIT RLTY CAP INC NEW	COM	84860W102	330	44,500	SH	DFND	16	0	44,500	0
SPIRIT RLTY CAP INC NEW	COM	84860W102	36,565	4,934,596	SH	DFND	3	778,407	4,156,189	0
SPLUNK INC	COM	848637104	406	7,140	SH	DFND	14	7,020	120	0
SPOK HLDGS INC	COM	84863T106	873	49,347	SH	DFND	14	2,587	46,760	0
SPRINT CORP	COM SER 1	85207U105	394	48,045	SH	DFND	14	46,914	1,131	0
SPROUTS FMRS MKT INC	COM	85208M102	1,794	79,120	SH	DFND	14	16,260	62,860	0
STAG INDL INC	COM	85254J102	334	12,085	SH	DFND	14	12,085	0	0
STAG INDL INC	COM	85254J102	41,309	1,496,694	SH	DFND	3	219,312	1,277,382	0
STAMPS COM INC	COM NEW	852857200	4,198	27,108	SH	DFND	14	3,129	23,979	0
STANDARD MTR PRODS INC	COM	853666105	5,558	106,427	SH	DFND	14	70,573	35,854	0
STANDEX INTL CORP	COM	854231107	2,110	23,266	SH	DFND	14	2,308	20,958	0
STANLEY BLACK & DECKER INC	COM	854502101	31,255	222,089	SH	DFND	14	72,056	150,033	0
STANLEY BLACK & DECKER INC	COM	854502101	46	325	SH	DFND	16	0	325	0
STAPLES INC	COM	855030102	19,688	1,955,074	SH	DFND	14	373,608	1,581,466	0
STAPLES INC	COM	855030102	12	1,160	SH	DFND	16	0	1,160	0
STARBUCKS CORP	COM	855244109	117,099	2,008,220	SH	DFND	14	681,772	1,326,448	0
STARBUCKS CORP	COM	855244109	184	3,160	SH	DFND	16	0	3,160	0
STARBUCKS CORP	COM	855244109	268	4,600	SH	DFND	18	0	4,600	0
STARWOOD PPTY TR INC	COM	85571B105	2,903	129,638	SH	DFND	14	20,838	108,800	0
STATE NATL COS INC	COM	85711T305	72	3,910	SH	DFND	14	3,910	0	0
STATE NATL COS INC	COM	85711T305	118	6,400	SH	DFND	16	0	6,400	0
STATE STR CORP	COM	857477103	1,068	11,900	SH	DFND	10	11,900	0	0
STATE STR CORP	COM	857477103	91,453	1,019,203	SH	DFND	14	311,168	708,035	0
STATE STR CORP	COM	857477103	1,014	11,300	SH	DFND	16	0	11,300	0
STEEL DYNAMICS INC	COM	858119100	144,469	4,034,325	SH	DFND	14	494,744	3,539,581	0
STEEL DYNAMICS INC	COM	858119100	1,286	35,900	SH	DFND	16	0	35,900	0
STEEL DYNAMICS INC	COM	858119100	333	9,300	SH	DFND	18	0	9,300	0
STEELCASE INC	CL A	858155203	16,979	1,212,768	SH	DFND	14	357,218	855,550	0
STEELCASE INC	CL A	858155203	833	59,500	SH	DFND	16	0	59,500	0
STEIN MART INC	COM	858375108	77	45,799	SH	DFND	14	2,547	43,252	0
STEPAN CO	COM	858586100	521	5,979	SH	DFND	10	5,979	0	0
STEPAN CO	COM	858586100	18,802	215,768	SH	DFND	14	21,842	193,926	0
STEPAN CO	COM	858586100	645	7,400	SH	DFND	16	0	7,400	0
STERICYCLE INC	COM	858912108	9,021	118,202	SH	DFND	14	40,024	78,178	0
STERICYCLE INC	COM	858912108	15	190	SH	DFND	16	0	190	0
STERLING BANCORP DEL	COM	85917A100	5,336	229,524	SH	DFND	14	23,782	205,742	0
STEWART INFORMATION SVCS COR	COM	860372101	1,806	39,804	SH	DFND	14	4,060	35,744	0
STIFEL FINL CORP	COM	860630102	12,607	274,184	SH	DFND	14	12,861	261,323	0
STONERIDGE INC	COM	86183P102	2,573	166,992	SH	DFND	14	2,992	164,000	0
STRATTEC SEC CORP	COM	863111100	241	6,800	SH	DFND	10	6,800	0	0
STRATTEC SEC CORP	COM	863111100	7	200	SH	DFND	14	200	0	0
STRAYER ED INC	COM	863236105	1,679	18,015	SH	DFND	14	2,013	16,002	0
STRYKER CORP	COM	863667101	72,775	524,391	SH	DFND	14	156,510	367,881	0
STRYKER CORP	COM	863667101	95	685	SH	DFND	16	0	685	0
STURM RUGER & CO INC	COM	864159108	1,871	30,112	SH	DFND	14	3,284	26,828	0

SUCAMPO PHARMACEUTICALS INC	CL A	864909106	443	42,233	SH	DFND	14	4,743	37,490	0
SUMMIT HOTEL PPTYS	COM	866082100	11,339	607,994	SH	DFND	14	187,569	420,425	0
SUMMIT HOTEL PPTYS	COM	866082100	884	47,400	SH	DFND	16	0	47,400	0
SUMMIT MATLS INC	CL A	86614U100	456	15,785	SH	DFND	14	12,385	3,400	0
SUN CMNTYS INC	COM	866674104	423	4,827	SH	DFND	14	4,827	0	0
SUNCOKE ENERGY INC	COM	86722A103	4,340	398,150	SH	DFND	14	73,723	324,427	0
SUNCOKE ENERGY INC	COM	86722A103	244	22,400	SH	DFND	16	0	22,400	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	421	26,124	SH	DFND	14	26,124	0	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	37,510	2,326,947	SH	DFND	3	379,459	1,947,488	0
SUNTRUST BKS INC	COM	867914103	1,485	26,190	SH	DFND	10	26,190	0	0
SUNTRUST BKS INC	COM	867914103	98,859	1,742,930	SH	DFND	14	299,685	1,443,245	0
SUNTRUST BKS INC	COM	867914103	943	16,622	SH	DFND	16	0	16,622	0
SUPER MICRO COMPUTER INC	COM	86800U104	1,574	63,853	SH	DFND	14	6,683	57,170	0
SUPERIOR ENERGY SVCS INC	COM	868157108	1,071	102,653	SH	DFND	14	28,273	74,380	0
SUPERIOR INDS INTL INC	COM	868168105	2,323	113,036	SH	DFND	14	3,926	109,110	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	17,815	413,340	SH	DFND	14	97,810	315,530	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	793	18,400	SH	DFND	16	0	18,400	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	233	5,400	SH	DFND	18	0	5,400	0
SUPERVALU INC	COM	868536103	2,056	624,861	SH	DFND	14	43,803	581,058	0
SUPREME INDS INC	CL A	868607102	1,171	71,210	SH	DFND	14	17,410	53,800	0
SUPREME INDS INC	CL A	868607102	466	28,300	SH	DFND	16	0	28,300	0
SURMODICS INC	COM	868873100	1,095	38,892	SH	DFND	14	2,644	36,248	0
SURMODICS INC	COM	868873100	180	6,400	SH	DFND	16	0	6,400	0
SWIFT TRANSN CO	CL A	87074U101	204	7,694	SH	DFND	14	7,694	0	0
SYKES ENTERPRISES INC	COM	871237103	3,594	107,193	SH	DFND	14	6,981	100,212	0
SYKES ENTERPRISES INC	COM	871237103	486	14,500	SH	DFND	16	0	14,500	0
SYMANTEC CORP	COM	871503108	473	16,730	SH	DFND	10	16,730	0	0
SYMANTEC CORP	COM	871503108	24,102	853,152	SH	DFND	14	287,499	565,653	0
SYMANTEC CORP	COM	871503108	36	1,282	SH	DFND	16	0	1,282	0
SYNACOR INC	COM	871561106	274	75,100	SH	DFND	10	75,100	0	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	248	15,087	SH	DFND	10	15,087	0	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	1,181	71,777	SH	DFND	14	6,887	64,890	0
SYNAPTICS INC	COM	87157D109	9,321	180,250	SH	DFND	14	6,639	173,611	0
SYNOPSYS INC	COM	871607107	31,122	426,740	SH	DFND	14	93,689	333,051	0
SYNOPSYS INC	COM	871607107	80	1,100	SH	DFND	16	0	1,100	0
SYNOVUS FINL CORP	COM NEW	87161C501	324	7,320	SH	DFND	10	7,320	0	0
SYNOVUS FINL CORP	COM NEW	87161C501	37,558	848,967	SH	DFND	14	159,381	689,586	0
SYNOVUS FINL CORP	COM NEW	87161C501	173	3,900	SH	DFND	16	0	3,900	0
SYNTEL INC	COM	87162H103	1,082	63,804	SH	DFND	14	3,704	60,100	0
SYNNEX CORP	COM	87162W100	39,770	331,526	SH	DFND	14	83,481	248,045	0
SYNNEX CORP	COM	87162W100	1,285	10,710	SH	DFND	16	0	10,710	0
SYNERGY PHARMACEUTICALS DEL	COM NEW	871639308	83	18,630	SH	DFND	14	18,630	0	0
SYNCHRONY FINL	COM	87165B103	55,856	1,873,108	SH	DFND	14	437,280	1,435,828	0
SYNCHRONY FINL	COM	87165B103	49	1,649	SH	DFND	16	0	1,649	0

SYSCO CORP	COM	871829107	197	3,910	SH	DFND	10	3,910	0	0
SYSCO CORP	COM	871829107	35,912	713,521	SH	DFND	14	236,395	477,126	0
SYSCO CORP	COM	871829107	53	1,050	SH	DFND	16	0	1,050	0
TCF FINL CORP	COM	872275102	9,729	610,325	SH	DFND	14	89,879	520,446	0
TCF FINL CORP	COM	872275102	48	3,000	SH	DFND	16	0	3,000	0
TD AMERITRADE HLDG CORP	COM	87236Y108	775	18,016	SH	DFND	14	17,736	280	0
TJX COS INC NEW	COM	872540109	65,225	903,771	SH	DFND	14	304,330	599,441	0
TJX COS INC NEW	COM	872540109	103	1,430	SH	DFND	16	0	1,430	0
TJX COS INC NEW	COM	872540109	188	2,600	SH	DFND	18	0	2,600	0
T MOBILE US INC	COM	872590104	95,068	1,568,260	SH	DFND	14	123,500	1,444,760	0
T MOBILE US INC	COM	872590104	1,158	19,100	SH	DFND	16	0	19,100	0
TRI POINTE GROUP INC	COM	87265H109	1,406	106,625	SH	DFND	14	29,150	77,475	0
TTM TECHNOLOGIESINC	COM	87305R109	18,480	1,064,508	SH	DFND	14	21,104	1,043,404	0
TAHOE RES INC	COM	873868103	13,792	1,599,998	SH	DFND	14	80,198	1,519,800	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	6,590	188,512	SH	DFND	14	0	188,512	0
TAILORED BRANDS INC	COM	87403A107	1,341	120,138	SH	DFND	14	8,392	111,746	0
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	4,713	64,234	SH	DFND	14	13,623	50,611	0
TANGER FACTORY OUTLET CTRS I	COM	875465106	3,469	133,535	SH	DFND	14	13,847	119,688	0
TARGET CORP	COM	87612E106	196,268	3,753,447	SH	DFND	14	593,658	3,159,789	0
TARGET CORP	COM	87612E106	1,297	24,795	SH	DFND	16	0	24,795	0
TARGA RES CORP	COM	87612G101	537	11,872	SH	DFND	14	11,322	550	0
TARGA RES CORP	COM	87612G101	443	9,800	SH	DFND	18	0	9,800	0
TATA MTRS LTD	SPONSORED ADR	876568502	13,897	421,000	SH	DFND	14	0	421,000	0
TATA MTRS LTD	SPONSORED ADR	876568502	3,334	101,000	SH	DFND	16	0	101,000	0
TAUBMAN CTRS INC	COM	876664103	17,015	285,732	SH	DFND	14	51,414	234,318	0
TAUBMAN CTRS INC	COM	876664103	113	1,900	SH	DFND	16	0	1,900	0
TAUBMAN CTRS INC	COM	876664103	58,042	974,672	SH	DFND	3	122,178	852,494	0
TAYLOR MORRISON HOME CORP	CL A	87724P106	41,859	1,743,380	SH	DFND	14	262,310	1,481,070	0
TAYLOR MORRISON HOME CORP	CL A	87724P106	893	37,200	SH	DFND	16	0	37,200	0
TEAM INC	COM	878155100	293	12,489	SH	DFND	10	12,489	0	0
TEAM INC	COM	878155100	1,177	50,202	SH	DFND	14	5,022	45,180	0
TECH DATA CORP	COM	878237106	466	4,615	SH	DFND	10	4,615	0	0
TECH DATA CORP	COM	878237106	36,927	365,612	SH	DFND	14	31,251	334,361	0
TECH DATA CORP	COM	878237106	1,164	11,520	SH	DFND	16	0	11,520	0
TECHTARGET INC	COM	87874R100	368	35,500	SH	DFND	10	35,500	0	0
TECHTARGET INC	COM	87874R100	23	2,252	SH	DFND	14	2,252	0	0
TEGNA INC	COM	87901J105	20,054	1,391,664	SH	DFND	14	279,953	1,111,711	0
TEGNA INC	COM	87901J105	182	12,600	SH	DFND	16	0	12,600	0
TELADOC INC	COM	87918A105	139	4,010	SH	DFND	14	4,010	0	0
TELADOC INC	COM	87918A105	4,501	129,700	SH	DFND	18	0	129,700	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	2,818	22,076	SH	DFND	14	4,786	17,290	0
TELEFLEX INC	COM	879369106	49,439	237,962	SH	DFND	14	36,557	201,405	0
TELEFLEX INC	COM	879369106	150	720	SH	DFND	16	0	720	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	27,648	996,313	SH	DFND	14	181,202	815,111	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	305	11,000	SH	DFND	16	0	11,000	0
TELENAV INC	COM	879455103	412	50,900	SH	DFND	10	50,900	0	0

TELENAV INC	COM	879455103	26	3,235	SH	DFND	14	3,235	0	0
TELETECH HOLDINGS INC	COM	879939106	1,129	27,679	SH	DFND	14	2,992	24,687	0
TEMPUR SEALY INTL INC	COM	88023U101	29,499	552,527	SH	DFND	14	104,516	448,011	0
TEMPUR SEALY INTL INC	COM	88023U101	80	1,500	SH	DFND	16	0	1,500	0
TENET HEALTHCARE CORP	COM NEW	88033G407	1,041	53,835	SH	DFND	14	14,782	39,053	0
TENNANT CO	COM	880345103	2,350	31,847	SH	DFND	14	3,287	28,560	0
TENNECO INC	COM	880349105	12,580	217,529	SH	DFND	14	36,229	181,300	0
TENNECO INC	COM	880349105	966	16,700	SH	DFND	16	0	16,700	0
TERADATA CORP DEL	COM	88076W103	2,431	82,420	SH	DFND	14	18,274	64,146	0
TERADYNE INC	COM	880770102	31,405	1,045,783	SH	DFND	14	224,679	821,104	0
TERADYNE INC	COM	880770102	171	5,700	SH	DFND	16	0	5,700	0
TEREX CORP NEW	COM	880779103	10,158	270,882	SH	DFND	14	19,137	251,745	0
TEREX CORP NEW	COM	880779103	15	400	SH	DFND	16	0	400	0
TERNIUM SA	SPON ADR	880890108	418	14,870	SH	DFND	10	14,870	0	0
TERNIUM SA	SPON ADR	880890108	16	572	SH	DFND	14	516	56	0
TERRAFORM GLOBAL INC	CL A	88104M101	82	16,170	SH	DFND	14	16,170	0	0
TERRENO RLTY CORP	COM	88146M101	250	7,427	SH	DFND	14	5,437	1,990	0
TESARO INC	COM	881569107	232	1,660	SH	DFND	14	1,630	30	0
TESCO CORP	COM	88157K101	339	76,192	SH	DFND	14	6,802	69,390	0
TESORO CORP	COM	881609101	843	9,005	SH	DFND	10	9,005	0	0
TESORO CORP	COM	881609101	33,453	357,404	SH	DFND	14	83,272	274,132	0
TESORO CORP	COM	881609101	29	315	SH	DFND	16	0	315	0
TESORO CORP	COM	881609101	814	8,700	SH	DFND	18	0	8,700	0
TESLA INC	COM	88160R101	2,651	7,331	SH	DFND	14	7,171	160	0
TESLA INC	COM	88160R101	253	700	SH	DFND	18	0	700	0
TEVA PHARMACEUTICAL INDS LTD	SPONSORED ADR	881624209	2,590	77,973	SH	DFND	14	75,066	2,907	0
TETRA TECHNOLOGIES INC DEL	COM	88162F105	530	190,060	SH	DFND	14	16,461	173,599	0
TETRA TECH INC NEW	COM	88162G103	4,446	97,190	SH	DFND	14	10,366	86,824	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	148	1,912	SH	DFND	10	1,912	0	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	8,290	107,100	SH	DFND	14	9,180	97,920	0
TEXAS INSTRS INC	COM	882508104	987	12,825	SH	DFND	10	12,825	0	0
TEXAS INSTRS INC	COM	882508104	297,147	3,862,560	SH	DFND	14	742,651	3,119,909	0
TEXAS INSTRS INC	COM	882508104	2,028	26,365	SH	DFND	16	0	26,365	0
TEXAS ROADHOUSE INC	COM	882681109	48,082	943,702	SH	DFND	14	188,984	754,718	0
TEXAS ROADHOUSE INC	COM	882681109	1,075	21,100	SH	DFND	16	0	21,100	0
TEXTRON INC	COM	883203101	17,424	369,942	SH	DFND	14	124,490	245,452	0
TEXTRON INC	COM	883203101	28	585	SH	DFND	16	0	585	0
THERAPEUTICSMD INC	COM	88338N107	79	15,060	SH	DFND	14	15,060	0	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	182,500	1,046,027	SH	DFND	14	248,356	797,671	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	693	3,970	SH	DFND	16	0	3,970	0
THOMSON REUTERS CORP	COM	884903105	634	13,700	SH	DFND	14	13,700	0	0
THOR INDS INC	COM	885160101	396	3,790	SH	DFND	10	3,790	0	0
THOR INDS INC	COM	885160101	57,229	547,538	SH	DFND	14	73,796	473,742	0
THOR INDS INC	COM	885160101	667	6,380	SH	DFND	16	0	6,380	0
3-D SYS CORP DEL	COM NEW	88554D205	1,363	72,872	SH	DFND	14	20,392	52,480	0
3M CO	COM	88579Y101	1,265	6,075	SH	DFND	10	6,075	0	0

3M CO	COM	88579Y101	263,136	1,263,920	SH	DFND	14	328,416	935,504	0
3M CO	COM	88579Y101	1,815	8,720	SH	DFND	16	0	8,720	0
TIER REIT INC	COM NEW	88650V208	4,671	252,780	SH	DFND	14	106,690	146,090	0
TIER REIT INC	COM NEW	88650V208	394	21,300	SH	DFND	16	0	21,300	0
TIFFANY & CO NEW	COM	886547108	14,081	150,004	SH	DFND	14	51,359	98,645	0
TIFFANY & CO NEW	COM	886547108	23	250	SH	DFND	16	0	250	0
TILE SHOP HLDGS INC	COM	88677Q109	1,149	55,620	SH	DFND	14	5,800	49,820	0
TILLYS INC	CL A	886885102	2,696	265,610	SH	DFND	14	43,600	222,010	0
TILLYS INC	CL A	886885102	252	24,800	SH	DFND	16	0	24,800	0
TIME INC NEW	COM	887228104	8,128	566,384	SH	DFND	14	74,084	492,300	0
TIME WARNER INC	COM NEW	887317303	108,966	1,085,214	SH	DFND	14	367,705	717,509	0
TIME WARNER INC	COM NEW	887317303	172	1,716	SH	DFND	16	0	1,716	0
TIME WARNER INC	COM NEW	887317303	281	2,800	SH	DFND	18	0	2,800	0
TIMKEN CO	COM	887389104	26,114	564,628	SH	DFND	14	88,760	475,868	0
TIMKEN CO	COM	887389104	106	2,300	SH	DFND	16	0	2,300	0
TIMKENSTEEL CORP	COM	887399103	1,003	65,267	SH	DFND	14	6,608	58,659	0
TITAN INTL INC ILL	COM	88830M102	453	37,718	SH	DFND	10	37,718	0	0
TITAN INTL INC ILL	COM	88830M102	969	80,667	SH	DFND	14	8,315	72,352	0
TIVO CORP	COM	88870P106	7,903	423,753	SH	DFND	14	21,015	402,738	0
TIVO CORP	COM	88870P106	196	10,500	SH	DFND	16	0	10,500	0
TIVITY HEALTH INC	COM	88870R102	2,295	57,594	SH	DFND	14	6,308	51,286	0
TOLL BROTHERS INC	COM	889478103	56,477	1,429,441	SH	DFND	14	182,223	1,247,218	0
TOLL BROTHERS INC	COM	889478103	162	4,100	SH	DFND	16	0	4,100	0
TOMPKINS FINANCIAL CORPORATI	COM	890110109	1,674	21,265	SH	DFND	14	2,502	18,763	0
TOOTSIE ROLL INDS INC	COM	890516107	422	12,097	SH	DFND	14	3,610	8,487	0
TOPBUILD CORP	COM	89055F103	7,101	133,795	SH	DFND	14	6,479	127,316	0
TORCHMARK CORP	COM	891027104	11,671	152,556	SH	DFND	14	51,805	100,751	0
TORCHMARK CORP	COM	891027104	18	237	SH	DFND	16	0	237	0
TORO CO	COM	891092108	42,435	612,422	SH	DFND	14	125,286	487,136	0
TORO CO	COM	891092108	198	2,860	SH	DFND	16	0	2,860	0
TOWER INTL INC	COM	891826109	9,545	425,169	SH	DFND	14	44,680	380,489	0
TOWER INTL INC	COM	891826109	144	6,400	SH	DFND	16	0	6,400	0
TOTAL SYS SVCS INC	COM	891906109	63,159	1,084,282	SH	DFND	14	185,984	898,298	0
TOTAL SYS SVCS INC	COM	891906109	399	6,850	SH	DFND	16	0	6,850	0
TOWNEBANK PORTSMOUTH VA	COM	89214P109	223	7,225	SH	DFND	14	7,225	0	0
TOWNSQUARE MEDIA INC	CL A	892231101	135	13,170	SH	DFND	14	1,670	11,500	0
TRACTOR SUPPLY CO	COM	892356106	9,713	179,181	SH	DFND	14	60,412	118,769	0
TRACTOR SUPPLY CO	COM	892356106	16	300	SH	DFND	16	0	300	0
TRANSDIGM GROUP INC	COM	893641100	18,449	68,616	SH	DFND	14	23,263	45,353	0
TRANSDIGM GROUP INC	COM	893641100	31	115	SH	DFND	16	0	115	0
TRANSUNION	COM	89400J107	155	3,590	SH	DFND	10	3,590	0	0
TRANSUNION	COM	89400J107	308	7,100	SH	DFND	14	7,100	0	0
TRAVELERS COMPANIES INC	COM	89417E109	55,990	442,505	SH	DFND	14	137,847	304,658	0
TRAVELERS COMPANIES INC	COM	89417E109	80	634	SH	DFND	16	0	634	0
TREDEGAR CORP	COM	894650100	44	2,868	SH	DFND	10	2,868	0	0
TREDEGAR CORP	COM	894650100	953	62,516	SH	DFND	14	4,254	58,262	0
TREEHOUSE FOODS INC	COM	89469A104	11,226	137,428	SH	DFND	14	36,990	100,438	0
TREEHOUSE FOODS INC	COM	89469A104	82	1,000	SH	DFND	16	0	1,000	0

TREEHOUSE FOODS INC	COM	89469A104	264	3,230	SH	DFND	18	0	3,230	0
TREX CO INC	COM	89531P105	5,262	77,767	SH	DFND	14	5,240	72,527	0
TREX CO INC	COM	89531P105	34	500	SH	DFND	16	0	500	0
TRICO BANCSHARES	COM	896095106	4,203	119,568	SH	DFND	14	2,418	117,150	0
TRICO BANCSHARES	COM	896095106	53	1,500	SH	DFND	16	0	1,500	0
TRIMAS CORP	COM NEW	896215209	2,572	123,371	SH	DFND	14	27,871	95,500	0
TRIMBLE INC	COM	896239100	10,192	285,718	SH	DFND	14	33,144	252,574	0
TRINET GROUP INC	COM	896288107	549	16,762	SH	DFND	10	16,762	0	0
TRINET GROUP INC	COM	896288107	255	7,790	SH	DFND	14	7,790	0	0
TRINITY INDS INC	COM	896522109	2,648	94,478	SH	DFND	14	20,468	74,010	0
TRISTATE CAP HLDGS INC	COM	89678F100	2,466	97,870	SH	DFND	14	26,870	71,000	0
TRISTATE CAP HLDGS INC	COM	89678F100	381	15,100	SH	DFND	16	0	15,100	0
TRIUMPH BANCORP INC	COM	89679E300	681	27,720	SH	DFND	14	1,120	26,600	0
TRIUMPH BANCORP INC	COM	89679E300	103	4,200	SH	DFND	16	0	4,200	0
TRIUMPH GROUP INC NEW	COM	896818101	9,900	313,300	SH	DFND	14	8,796	304,504	0
TRIPADVISOR INC	COM	896945201	5,793	151,640	SH	DFND	14	50,877	100,763	0
TRIPADVISOR INC	COM	896945201	5	135	SH	DFND	16	0	135	0
TRONC INC	COM	89703P107	681	52,810	SH	DFND	14	36,920	15,890	0
TRONC INC	COM	89703P107	151	11,700	SH	DFND	16	0	11,700	0
TRUEBLUE INC	COM	89785X101	560	21,121	SH	DFND	10	21,121	0	0
TRUEBLUE INC	COM	89785X101	9,866	372,308	SH	DFND	14	7,107	365,201	0
TRUSTCO BK CORP N Y	COM	898349105	2,152	277,676	SH	DFND	14	16,399	261,277	0
TRUSTMARK CORP	COM	898402102	1,592	49,495	SH	DFND	14	12,267	37,228	0
TUPPERWARE BRANDS CORP	COM	899896104	896	12,760	SH	DFND	10	12,760	0	0
TUPPERWARE BRANDS CORP	COM	899896104	13,697	195,030	SH	DFND	14	22,206	172,824	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	48,415	1,708,358	SH	DFND	14	529,491	1,178,867	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	64	2,260	SH	DFND	16	0	2,260	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	210	7,400	SH	DFND	18	0	7,400	0
TWENTY FIRST CENTY FOX INC	CL B	90130A200	57,174	2,051,453	SH	DFND	14	396,050	1,655,403	0
TWENTY FIRST CENTY FOX INC	CL B	90130A200	708	25,400	SH	DFND	16	0	25,400	0
TWITTER INC	COM	90184L102	780	43,650	SH	DFND	14	42,850	800	0
TWO HBRS INVT CORP	COM	90187B101	8,850	893,075	SH	DFND	14	84,775	808,300	0
II VI INC	COM	902104108	3,197	93,195	SH	DFND	14	9,953	83,242	0
2U INC	COM	90214J101	222	4,730	SH	DFND	14	4,730	0	0
TYLER TECHNOLOGIES INC	COM	902252105	3,735	21,259	SH	DFND	14	4,800	16,459	0
TYLER TECHNOLOGIES INC	COM	902252105	386	2,200	SH	DFND	18	0	2,200	0
TYSON FOODS INC	CL A	902494103	618	9,860	SH	DFND	10	9,860	0	0
TYSON FOODS INC	CL A	902494103	174,842	2,791,671	SH	DFND	14	397,536	2,394,135	0
TYSON FOODS INC	CL A	902494103	1,353	21,600	SH	DFND	16	0	21,600	0
TYSON FOODS INC	CL A	902494103	81	1,300	SH	DFND	18	0	1,300	0
UDR INC	COM	902653104	14,244	365,514	SH	DFND	14	125,073	240,441	0
UDR INC	COM	902653104	19	500	SH	DFND	16	0	500	0
UGI CORP NEW	COM	902681105	94,641	1,954,997	SH	DFND	14	325,503	1,629,494	0
UGI CORP NEW	COM	902681105	1,365	28,200	SH	DFND	16	0	28,200	0
UMB FINL CORP	COM	902788108	488	6,519	SH	DFND	10	6,519	0	0
UMB FINL CORP	COM	902788108	2,203	29,434	SH	DFND	14	8,051	21,383	0

US BANCORP DEL	COM NEW	902973304	140,723	2,710,383	SH	DFND	14	800,277	1,910,106	0
US BANCORP DEL	COM NEW	902973304	179	3,454	SH	DFND	16	0	3,454	0
USANA HEALTH SCIENCES INC	COM	90328M107	461	7,195	SH	DFND	10	7,195	0	0
USANA HEALTH SCIENCES INC	COM	90328M107	3,067	47,848	SH	DFND	14	18,348	29,500	0
U S CONCRETE INC	COM NEW	90333L201	2,009	25,570	SH	DFND	14	2,860	22,710	0
U S PHYSICAL THERAPY INC	COM	90337L108	1,301	21,540	SH	DFND	14	2,370	19,170	0
U S SILICA HLDGS INC	COM	90346E103	4,308	121,400	SH	DFND	14	10,740	110,660	0
ULTA BEAUTY INC	COM	90384S303	977	3,400	SH	DFND	10	3,400	0	0
ULTA BEAUTY INC	COM	90384S303	44,436	154,646	SH	DFND	14	28,684	125,962	0
ULTA BEAUTY INC	COM	90384S303	473	1,645	SH	DFND	16	0	1,645	0
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	3,915	18,638	SH	DFND	14	4,132	14,506	0
ULTRA CLEAN HLDGS INC	COM	90385V107	5,599	298,610	SH	DFND	14	106,010	192,600	0
ULTRA CLEAN HLDGS INC	COM	90385V107	272	14,500	SH	DFND	16	0	14,500	0
ULTRA PETROLEUM CORP	COM NEW	903914208	3,257	300,150	SH	DFND	14	14,180	285,970	0
ULTRAGENYX PHARMACEUTICAL IN	COM	90400D108	240	3,870	SH	DFND	14	3,870	0	0
ULTRAGENYX PHARMACEUTICAL IN	COM	90400D108	180	2,900	SH	DFND	16	0	2,900	0
UMPQUA HLDGS CORP	COM	904214103	36,581	1,992,449	SH	DFND	14	210,684	1,781,765	0
UMPQUA HLDGS CORP	COM	904214103	77	4,200	SH	DFND	16	0	4,200	0
UNDER ARMOUR INC	CL A	904311107	5,497	252,618	SH	DFND	14	88,718	163,900	0
UNDER ARMOUR INC	CL A	904311107	7	340	SH	DFND	16	0	340	0
UNDER ARMOUR INC	CL A	904311107	174	8,000	SH	DFND	18	0	8,000	0
UNDER ARMOUR INC	CL C	904311206	4,742	235,224	SH	DFND	14	72,349	162,875	0
UNDER ARMOUR INC	CL C	904311206	7	343	SH	DFND	16	0	343	0
UNIFI INC	COM NEW	904677200	2,839	92,181	SH	DFND	14	2,521	89,660	0
UNIFIRST CORP MASS	COM	904708104	3,745	26,618	SH	DFND	14	2,963	23,655	0
UNION BANKSHARES CORP NEW	COM	90539J109	291	8,589	SH	DFND	10	8,589	0	0
UNION BANKSHARES CORP NEW	COM	90539J109	4,548	134,170	SH	DFND	14	47,570	86,600	0
UNION BANKSHARES CORP NEW	COM	90539J109	583	17,200	SH	DFND	16	0	17,200	0
UNION PAC CORP	COM	907818108	247,063	2,268,510	SH	DFND	14	548,270	1,720,240	0
UNION PAC CORP	COM	907818108	1,285	11,800	SH	DFND	16	0	11,800	0
UNION PAC CORP	COM	907818108	485	4,450	SH	DFND	18	0	4,450	0
UNIT CORP	COM	909218109	14,674	783,470	SH	DFND	14	24,382	759,088	0
UNIT CORP	COM	909218109	140	7,500	SH	DFND	16	0	7,500	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	10,854	390,442	SH	DFND	14	35,902	354,540	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	898	32,300	SH	DFND	16	0	32,300	0
UNITED BANKSHARES INC WEST V	COM	909907107	4,094	104,431	SH	DFND	14	19,161	85,270	0
UNITED CONTL HLDGS INC	COM	910047109	62,518	830,802	SH	DFND	14	169,646	661,156	0
UNITED CONTL HLDGS INC	COM	910047109	47	620	SH	DFND	16	0	620	0
UNITED FINL BANCORP INC NEW	COM	910304104	3,495	209,415	SH	DFND	14	4,715	204,700	0
UNITED FIRE GROUP INC	COM	910340108	1,620	36,758	SH	DFND	14	4,244	32,514	0
UNITED INS HLDGS CORP	COM	910710102	1,404	89,270	SH	DFND	14	2,540	86,730	0
UNITED NAT FOODS INC	COM	911163103	5,921	161,331	SH	DFND	14	9,351	151,980	0
UNITED PARCEL SERVICE INC	CL B	911312106	116,012	1,049,028	SH	DFND	14	345,673	703,355	0

UNITED PARCEL SERVICE INC	CL B	911312106	166	1,500	SH	DFND	16	0	1,500	0
UNITED RENTALS INC	COM	911363109	332	2,950	SH	DFND	10	2,950	0	0
UNITED RENTALS INC	COM	911363109	47,761	423,752	SH	DFND	14	53,777	369,975	0
UNITED RENTALS INC	COM	911363109	20	180	SH	DFND	16	0	180	0
UNITED STATES CELLULAR CORP	COM	911684108	1,894	49,414	SH	DFND	14	10,064	39,350	0
UNITED STATES CELLULAR CORP	COM	911684108	92	2,400	SH	DFND	16	0	2,400	0
UNITED STATES LIME & MINERAL	COM	911922102	647	8,247	SH	DFND	14	347	7,900	0
US FOODS HLDG CORP	COM	912008109	219	8,050	SH	DFND	10	8,050	0	0
US FOODS HLDG CORP	COM	912008109	127	4,680	SH	DFND	14	4,680	0	0
UNITED STATES STL CORP NEW	COM	912909108	2,370	107,053	SH	DFND	14	22,074	84,979	0
UNITED TECHNOLOGIES CORP	COM	913017109	137,500	1,126,035	SH	DFND	14	364,487	761,548	0
UNITED TECHNOLOGIES CORP	COM	913017109	204	1,670	SH	DFND	16	0	1,670	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	201	1,550	SH	DFND	10	1,550	0	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	68,263	526,194	SH	DFND	14	79,172	447,022	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	236	1,820	SH	DFND	16	0	1,820	0
UNITEDHEALTH GROUP INC	COM	91324P102	1,728	9,320	SH	DFND	10	9,320	0	0
UNITEDHEALTH GROUP INC	COM	91324P102	443,363	2,391,127	SH	DFND	14	552,401	1,838,726	0
UNITEDHEALTH GROUP INC	COM	91324P102	2,598	14,010	SH	DFND	16	0	14,010	0
UNITIL CORP	COM	913259107	116	2,397	SH	DFND	14	1,597	800	0
UNITIL CORP	COM	913259107	111	2,300	SH	DFND	16	0	2,300	0
UNITI GROUP INC	COM	91325V108	11,745	467,179	SH	DFND	14	71,005	396,174	0
UNITI GROUP INC	COM	91325V108	40	1,600	SH	DFND	16	0	1,600	0
UNIVAR INC	COM	91336L107	1,057	36,200	SH	DFND	14	5,200	31,000	0
UNIVERSAL CORP VA	COM	913456109	12,266	189,580	SH	DFND	14	4,213	185,367	0
UNIVERSAL DISPLAY CORP	COM	91347P105	271	2,480	SH	DFND	14	2,480	0	0
UNIVERSAL ELECTRS INC	COM	913483103	1,652	24,714	SH	DFND	14	2,726	21,988	0
UNIVERSAL FST PRODS INC	COM	913543104	22,574	258,554	SH	DFND	14	38,159	220,395	0
UNIVERSAL FST PRODS INC	COM	913543104	838	9,600	SH	DFND	16	0	9,600	0
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	1,827	22,971	SH	DFND	14	2,441	20,530	0
UNIVERSAL INS HLDGS INC	COM	91359V107	346	13,718	SH	DFND	10	13,718	0	0
UNIVERSAL INS HLDGS INC	COM	91359V107	1,635	64,896	SH	DFND	14	5,656	59,240	0
UNIVERSAL INS HLDGS INC	COM	91359V107	48	1,900	SH	DFND	16	0	1,900	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	25,413	208,167	SH	DFND	14	46,939	161,228	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	24	200	SH	DFND	16	0	200	0
UNUM GROUP	COM	91529Y106	143,979	3,087,695	SH	DFND	14	443,482	2,644,213	0
UNUM GROUP	COM	91529Y106	1,003	21,511	SH	DFND	16	0	21,511	0
URANIUM ENERGY CORP	COM	916896103	18	11,290	SH	DFND	14	11,290	0	0
URBAN OUTFITTERS INC	COM	917047102	8,402	453,204	SH	DFND	14	12,133	441,071	0
URBAN EDGE PPTYS	COM	91704F104	5,422	228,493	SH	DFND	14	23,325	205,168	0
URSTADT BIDDLE PPTYS INC	CL A	917286205	1,980	99,988	SH	DFND	14	17,608	82,380	0
URSTADT BIDDLE PPTYS INC	CL A	917286205	107	5,400	SH	DFND	16	0	5,400	0
US ECOLOGY INC	COM	91732J102	1,870	37,028	SH	DFND	14	3,948	33,080	0
UTAH MED PRODS INC	COM	917488108	146	2,020	SH	DFND	14	520	1,500	0
UTAH MED PRODS INC	COM	917488108	87	1,200	SH	DFND	16	0	1,200	0

VCA INC	COM	918194101	4,714	51,072	SH	DFND	14	11,220	39,852	0
V F CORP	COM	918204108	27,374	475,251	SH	DFND	14	153,948	321,303	0
V F CORP	COM	918204108	40	700	SH	DFND	16	0	700	0
V F CORP	COM	918204108	40	700	SH	DFND	18	0	700	0
VSE CORP	COM	918284100	2,176	48,368	SH	DFND	14	668	47,700	0
VWR CORP	COM	91843L103	220	6,660	SH	DFND	14	6,660	0	0
VAIL RESORTS INC	COM	91879Q109	464	2,290	SH	DFND	14	2,240	50	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,616	23,950	SH	DFND	10	23,950	0	0
VALERO ENERGY CORP NEW	COM	91913Y100	187,259	2,775,847	SH	DFND	14	515,917	2,259,930	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,454	21,550	SH	DFND	16	0	21,550	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,282	19,000	SH	DFND	18	0	19,000	0
VALLEY NATL BANCORP	COM	919794107	4,581	387,884	SH	DFND	14	48,655	339,229	0
VALMONT INDS INC	COM	920253101	22,466	150,173	SH	DFND	14	28,928	121,245	0
VALMONT INDS INC	COM	920253101	99	660	SH	DFND	16	0	660	0
VALVOLINE INC	COM	92047W101	3,008	126,814	SH	DFND	14	27,396	99,418	0
VANDA PHARMACEUTICALS INC	COM	921659108	8,614	528,488	SH	DFND	14	176,178	352,310	0
VANDA PHARMACEUTICALS INC	COM	921659108	864	53,000	SH	DFND	16	0	53,000	0
VANECK VECTORS ETF TR	RUSSIA ETF	92189F403	5,109	266,500	SH	DFND	14	0	266,500	0
VANECK VECTORS ETF TR	INDIA SMALL CAP	92189F767	1,831	32,850	SH	DFND	14	0	32,850	0
VANGUARD TAX MANAGED INTL FD	FTSE DEV MKT ET	921943858	293	7,100	SH	DFND	14	0	7,100	0
VANGUARD CHARLOTTE FDS	INTL BD IDX ETF	92203J407	908	16,700	SH	DFND	18	0	16,700	0
VANGUARD INTL EQUITY INDEX F	GLB EX US ETF	922042676	912	16,218	SH	DFND	18	0	16,218	0
VANGUARD INTL EQUITY INDEX F	FTSE EMR MKT ET	922042858	78	1,900	SH	DFND	14	0	1,900	0
VANGUARD INTL EQUITY INDEX F	FTSE EMR MKT ET	922042858	2,463	60,332	SH	DFND	18	0	60,332	0
VANGUARD INTL EQUITY INDEX F	FTSE EUROPE ETF	922042874	3,264	59,200	SH	DFND	18	0	59,200	0
VANTIV INC	CL A	92210H105	564	8,900	SH	DFND	10	8,900	0	0
VANTIV INC	CL A	92210H105	3,569	56,350	SH	DFND	14	9,820	46,530	0
VAREX IMAGING CORP	COM	92214X106	2,144	63,441	SH	DFND	14	6,424	57,017	0
VARIAN MED SYS INC	COM	92220P105	13,322	129,101	SH	DFND	14	44,466	84,635	0
VARIAN MED SYS INC	COM	92220P105	21	205	SH	DFND	16	0	205	0
VARONIS SYS INC	COM	922280102	6,064	163,000	SH	DFND	14	35,000	128,000	0
VARONIS SYS INC	COM	922280102	774	20,800	SH	DFND	16	0	20,800	0
VASCO DATA SEC INTL INC	COM	92230Y104	199	13,863	SH	DFND	10	13,863	0	0
VASCO DATA SEC INTL INC	COM	92230Y104	799	55,648	SH	DFND	14	4,918	50,730	0
VECTREN CORP	COM	92240G101	6,101	104,393	SH	DFND	14	11,609	92,784	0
VECTOR GROUP LTD	COM	92240M108	236	11,078	SH	DFND	14	11,078	0	0
VEECO INSTRS INC DEL	COM	922417100	2,265	81,334	SH	DFND	14	8,416	72,918	0
VECTRUS INC	COM	92242T101	7,997	247,436	SH	DFND	14	31,726	215,710	0
VECTRUS INC	COM	92242T101	452	14,000	SH	DFND	16	0	14,000	0
VEDANTA LTD	SPONSORED ADR	92242Y100	14,553	937,673	SH	DFND	14	0	937,673	0
VEDANTA LTD	SPONSORED ADR	92242Y100	2,773	178,700	SH	DFND	16	0	178,700	0
VEEVA SYS INC	CL A COM	922475108	2,692	43,900	SH	DFND	14	6,050	37,850	0
VENTAS INC	COM	92276F100	844	12,150	SH	DFND	10	12,150	0	0
VENTAS INC	COM	92276F100	34,235	492,735	SH	DFND	14	168,876	323,859	0

VENTAS INC	COM	92276F100	56	800	SH	DFND	16	0	800	0
VENTAS INC	COM	92276F100	104,304	1,501,214	SH	DFND	3	236,038	1,265,176	0
VANGUARD INDEX FDS	REIT ETF	922908553	28,695	344,771	SH	DFND	14	0	344,771	0
VANGUARD INDEX FDS	REIT ETF	922908553	1,921	23,083	SH	DFND	18	0	23,083	0
VANGUARD INDEX FDS	REIT ETF	922908553	68,234	819,823	SH	DFND	3	819,823	0	0
VERA BRADLEY INC	COM	92335C106	264	26,958	SH	DFND	10	26,958	0	0
VERA BRADLEY INC	COM	92335C106	305	31,205	SH	DFND	14	3,345	27,860	0
VEREIT INC	COM	92339V100	80,290	9,863,586	SH	DFND	14	1,087,407	8,776,179	0
VEREIT INC	COM	92339V100	1,013	124,400	SH	DFND	16	0	124,400	0
VERIFONE SYS INC	COM	92342Y109	1,359	75,110	SH	DFND	14	20,842	54,268	0
VERISIGN INC	COM	92343E102	341	3,670	SH	DFND	10	3,670	0	0
VERISIGN INC	COM	92343E102	11,441	123,077	SH	DFND	14	41,630	81,447	0
VERISIGN INC	COM	92343E102	18	195	SH	DFND	16	0	195	0
VERIZON COMMUNICATIONS INC	COM	92343V104	616	13,800	SH	DFND	10	13,800	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	499,103	11,175,617	SH	DFND	14	2,567,167	8,608,450	0
VERIZON COMMUNICATIONS INC	COM	92343V104	2,873	64,332	SH	DFND	16	0	64,332	0
VERINT SYS INC	COM	92343X100	2,038	50,064	SH	DFND	14	7,164	42,900	0
VERITIV CORP	COM	923454102	3,947	87,709	SH	DFND	14	16,535	71,174	0
VERITIV CORP	COM	923454102	279	6,200	SH	DFND	16	0	6,200	0
VERISK ANALYTICS INC	COM	92345Y106	18,041	213,836	SH	DFND	14	72,814	141,022	0
VERISK ANALYTICS INC	COM	92345Y106	27	320	SH	DFND	16	0	320	0
VERSARTIS INC	COM	92529L102	469	26,880	SH	DFND	14	2,780	24,100	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	57,242	444,185	SH	DFND	14	136,628	307,557	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	70	540	SH	DFND	16	0	540	0
VERSUM MATLS INC	COM	92532W103	28,411	874,188	SH	DFND	14	176,413	697,775	0
VERSUM MATLS INC	COM	92532W103	315	9,700	SH	DFND	16	0	9,700	0
VIAD CORP	COM NEW	92552R406	3,463	73,292	SH	DFND	14	4,168	69,124	0
VIASAT INC	COM	92552V100	2,368	35,773	SH	DFND	14	9,886	25,887	0
VIACOM INC NEW	CL A	92553P102	879	23,103	SH	DFND	14	7,325	15,778	0
VIACOM INC NEW	CL B	92553P201	129,293	3,851,432	SH	DFND	14	606,897	3,244,535	0
VIACOM INC NEW	CL B	92553P201	1,171	34,868	SH	DFND	16	0	34,868	0
VIACOM INC NEW	CL B	92553P201	87	2,600	SH	DFND	18	0	2,600	0
VIAVI SOLUTIONS INC	COM	925550105	7,504	712,649	SH	DFND	14	95,033	617,616	0
VICOR CORP	COM	925815102	514	28,692	SH	DFND	14	2,980	25,712	0
VISA INC	COM CL A	92826C839	241,395	2,574,051	SH	DFND	14	858,336	1,715,715	0
VISA INC	COM CL A	92826C839	381	4,060	SH	DFND	16	0	4,060	0
VIRTUSA CORP	COM	92827P102	1,374	46,751	SH	DFND	14	4,931	41,820	0
VIRTUS INVT PARTNERS INC	COM	92828Q109	1,251	11,278	SH	DFND	14	1,090	10,188	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	24,603	1,482,138	SH	DFND	14	305,676	1,176,462	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	540	32,500	SH	DFND	16	0	32,500	0
VISTA OUTDOOR INC	COM	928377100	2,165	96,198	SH	DFND	14	9,822	86,376	0
VISTEON CORP	COM NEW	92839U206	278	2,720	SH	DFND	10	2,720	0	0
VISTEON CORP	COM NEW	92839U206	332	3,253	SH	DFND	14	2,253	1,000	0
VITAMIN SHOPPE INC	COM	92849E101	1,462	125,519	SH	DFND	14	3,509	122,010	0
VMWARE INC	CL A COM	928563402	415	4,750	SH	DFND	10	4,750	0	0

VMWARE INC	CL A COM	928563402	3,751	42,898	SH	DFND	14	5,598	37,300	0
VONAGE HLDGS CORP	COM	92886T201	2,129	325,507	SH	DFND	14	158,307	167,200	0
VORNADO RLTY TR	SH BEN INT	929042109	24,577	261,732	SH	DFND	14	85,412	176,320	0
VORNADO RLTY TR	SH BEN INT	929042109	35	371	SH	DFND	16	0	371	0
VORNADO RLTY TR	SH BEN INT	929042109	38,660	411,714	SH	DFND	3	76,601	335,113	0
VOYA FINL INC	COM	929089100	13,983	379,048	SH	DFND	14	48,948	330,100	0
VULCAN MATLS CO	COM	929160109	23,336	184,212	SH	DFND	14	62,157	122,055	0
VULCAN MATLS CO	COM	929160109	37	290	SH	DFND	16	0	290	0
VULCAN MATLS CO	COM	929160109	684	5,400	SH	DFND	18	0	5,400	0
W & T OFFSHORE INC	COM	92922P106	25	12,508	SH	DFND	14	7,008	5,500	0
W & T OFFSHORE INC	COM	92922P106	32	16,300	SH	DFND	16	0	16,300	0
WD-40 CO	COM	929236107	2,643	23,953	SH	DFND	14	2,540	21,413	0
WGL HLDGS INC	COM	92924F106	3,928	47,078	SH	DFND	14	9,766	37,312	0
WABCO HLDGS INC	COM	92927K102	403	3,160	SH	DFND	14	3,090	70	0
WSFS FINL CORP	COM	929328102	778	17,153	SH	DFND	14	17,153	0	0
WMIH CORP	COM	92936P100	13	10,650	SH	DFND	14	10,650	0	0
W P CAREY INC	COM	92936U109	2,713	41,100	SH	DFND	14	3,600	37,500	0
WEC ENERGY GROUP INC	COM	92939U106	252	4,100	SH	DFND	10	4,100	0	0
WEC ENERGY GROUP INC	COM	92939U106	29,202	475,762	SH	DFND	14	147,381	328,381	0
WEC ENERGY GROUP INC	COM	92939U106	40	655	SH	DFND	16	0	655	0
WABASH NATL CORP	COM	929566107	919	41,831	SH	DFND	10	41,831	0	0
WABASH NATL CORP	COM	929566107	24,333	1,107,048	SH	DFND	14	27,081	1,079,967	0
WABASH NATL CORP	COM	929566107	807	36,700	SH	DFND	16	0	36,700	0
WABASH NATL CORP	COM	929566107	229	10,400	SH	DFND	18	0	10,400	0
WABTEC CORP	COM	929740108	4,942	54,010	SH	DFND	14	11,754	42,256	0
WADDELL & REED FINL INC	CL A	930059100	439	23,242	SH	DFND	10	23,242	0	0
WADDELL & REED FINL INC	CL A	930059100	6,848	362,717	SH	DFND	14	14,452	348,265	0
WAGWORKS INC	COM	930427109	4,481	66,688	SH	DFND	14	6,668	60,020	0
WAL-MART STORES INC	COM	931142103	389,430	5,145,742	SH	DFND	14	1,034,300	4,111,442	0
WAL-MART STORES INC	COM	931142103	2,441	32,255	SH	DFND	16	0	32,255	0
WAL-MART STORES INC	COM	931142103	447	5,900	SH	DFND	18	0	5,900	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	204,975	2,617,476	SH	DFND	14	567,794	2,049,682	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	767	9,795	SH	DFND	16	0	9,795	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	345	4,400	SH	DFND	18	0	4,400	0
WALKER & DUNLOP INC	COM	93148P102	656	13,435	SH	DFND	10	13,435	0	0
WALKER & DUNLOP INC	COM	93148P102	16,383	335,501	SH	DFND	14	40,650	294,851	0
WALKER & DUNLOP INC	COM	93148P102	674	13,800	SH	DFND	16	0	13,800	0
WALKER & DUNLOP INC	COM	93148P102	83	1,700	SH	DFND	18	0	1,700	0
WASHINGTON FED INC	COM	938824109	23,895	719,720	SH	DFND	14	26,480	693,240	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	23,540	2,812,446	SH	DFND	14	504,409	2,308,037	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	85	10,200	SH	DFND	16	0	10,200	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	1,660	198,336	SH	DFND	3	0	198,336	0
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	288	9,023	SH	DFND	14	9,023	0	0
WASHINGTON TR BANCORP	COM	940610108	1,114	21,609	SH	DFND	14	21,609	0	0
WASTE CONNECTIONS INC	COM	94106B101	293	4,548	SH	DFND	14	0	4,548	0

WASTE MGMT INC DEL	COM	94106L109	63,223	861,932	SH	DFND	14	193,617	668,315	0
WASTE MGMT INC DEL	COM	94106L109	67	915	SH	DFND	16	0	915	0
WATERS CORP	COM	941848103	20,335	110,611	SH	DFND	14	37,866	72,745	0
WATERS CORP	COM	941848103	32	175	SH	DFND	16	0	175	0
WATSCO INC	COM	942622200	2,917	18,918	SH	DFND	14	4,090	14,828	0
WATTS WATER TECHNOLOGIES INC	CL A	942749102	3,097	48,998	SH	DFND	14	5,076	43,922	0
WEB COM GROUP INC	COM	94733A104	863	34,129	SH	DFND	14	4,829	29,300	0
WEBMD HEALTH CORP	COM	94770V102	1,514	25,809	SH	DFND	14	7,339	18,470	0
WEBMD HEALTH CORP	COM	94770V102	270	4,600	SH	DFND	18	0	4,600	0
WEBSTER FINL CORP CONN	COM	947890109	3,017	57,782	SH	DFND	14	12,836	44,946	0
WEIBO CORP	SPONSORED ADR	948596101	5,560	83,650	SH	DFND	14	500	83,150	0
WEIBO CORP	SPONSORED ADR	948596101	226	3,400	SH	DFND	16	0	3,400	0
WEIBO CORP	SPONSORED ADR	948596101	289	4,350	SH	DFND	18	0	4,350	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	19,134	635,671	SH	DFND	14	126,207	509,464	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	90	3,000	SH	DFND	16	0	3,000	0
WELLCARE HEALTH PLANS INC	COM	94946T106	571	3,178	SH	DFND	10	3,178	0	0
WELLCARE HEALTH PLANS INC	COM	94946T106	73,409	408,826	SH	DFND	14	75,257	333,569	0
WELLCARE HEALTH PLANS INC	COM	94946T106	350	1,950	SH	DFND	16	0	1,950	0
WELLCARE HEALTH PLANS INC	COM	94946T106	153	850	SH	DFND	18	0	850	0
WELLS FARGO CO NEW	COM	949746101	190	3,430	SH	DFND	10	3,430	0	0
WELLS FARGO CO NEW	COM	949746101	558,812	10,085,045	SH	DFND	14	2,858,968	7,226,077	0
WELLS FARGO CO NEW	COM	949746101	1,704	30,760	SH	DFND	16	0	30,760	0
WELLTOWER INC	COM	95040Q104	37,854	505,729	SH	DFND	14	173,492	332,237	0
WELLTOWER INC	COM	95040Q104	60	800	SH	DFND	16	0	800	0
WELLTOWER INC	COM	95040Q104	42,571	568,754	SH	DFND	3	85,369	483,385	0
WENDYS CO	COM	95058W100	13,582	875,691	SH	DFND	14	105,709	769,982	0
WENDYS CO	COM	95058W100	23	1,500	SH	DFND	16	0	1,500	0
WERNER ENTERPRISES INC	COM	950755108	898	30,595	SH	DFND	14	8,915	21,680	0
WESBANCO INC	COM	950810101	8,134	205,715	SH	DFND	14	25,467	180,248	0
WESBANCO INC	COM	950810101	281	7,100	SH	DFND	16	0	7,100	0
WESCO AIRCRAFT HLDGS INC	COM	950814103	836	77,013	SH	DFND	14	4,613	72,400	0
WESCO INTL INC	COM	95082P105	10,185	177,754	SH	DFND	14	6,663	171,091	0
WEST BANCORPORATION INC	CAP STK	95123P106	1,257	53,170	SH	DFND	14	1,811	51,359	0
WEST MARINE INC	COM	954235107	285	22,200	SH	DFND	10	22,200	0	0
WEST MARINE INC	COM	954235107	26	1,990	SH	DFND	14	1,990	0	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	37,654	398,370	SH	DFND	14	90,098	308,272	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	180	1,900	SH	DFND	16	0	1,900	0
WESTAMERICA BANCORPORATION	COM	957090103	2,484	44,326	SH	DFND	14	4,507	39,819	0
WESTAR ENERGY INC	COM	95709T100	4,718	88,979	SH	DFND	14	19,571	69,408	0
WESTERN ALLIANCE BANCORP	COM	957638109	2,149	43,683	SH	DFND	14	43,683	0	0
WESTERN ASSET MTG CAP CORP	COM	95790D105	5,664	549,875	SH	DFND	14	31,475	518,400	0
WESTERN ASSET MTG CAP CORP	COM	95790D105	174	16,900	SH	DFND	16	0	16,900	0
WESTERN DIGITAL CORP	COM	958102105	1,010	11,400	SH	DFND	10	11,400	0	0

WESTERN DIGITAL CORP	COM	958102105	64,593	729,043	SH	DFND	14	138,203	590,840	0
WESTERN DIGITAL CORP	COM	958102105	359	4,047	SH	DFND	16	0	4,047	0
WESTERN UN CO	COM	959802109	20,252	1,063,115	SH	DFND	14	263,464	799,651	0
WESTERN UN CO	COM	959802109	19	985	SH	DFND	16	0	985	0
WESTLAKE CHEM CORP	COM	960413102	17,973	271,448	SH	DFND	14	27,433	244,015	0
WESTMORELAND COAL CO	COM	960878106	40	8,216	SH	DFND	10	8,216	0	0
WESTMORELAND COAL CO	COM	960878106	9	1,885	SH	DFND	14	1,885	0	0
WESTROCK CO	COM	96145D105	111,962	1,976,040	SH	DFND	14	333,099	1,642,941	0
WESTROCK CO	COM	96145D105	1,256	22,166	SH	DFND	16	0	22,166	0
WEX INC	COM	96208T104	2,536	24,326	SH	DFND	14	5,444	18,882	0
WEYERHAEUSER CO	COM	962166104	55,320	1,651,340	SH	DFND	14	409,822	1,241,518	0
WEYERHAEUSER CO	COM	962166104	578	17,260	SH	DFND	16	0	17,260	0
WHIRLPOOL CORP	COM	963320106	35,417	184,828	SH	DFND	14	43,436	141,392	0
WHIRLPOOL CORP	COM	963320106	33	174	SH	DFND	16	0	174	0
WHIRLPOOL CORP	COM	963320106	134	700	SH	DFND	18	0	700	0
WHITING PETE CORP NEW	COM	966387102	82	14,839	SH	DFND	14	14,839	0	0
WHOLE FOODS MKT INC	COM	966837106	18,641	442,669	SH	DFND	14	150,100	292,569	0
WHOLE FOODS MKT INC	COM	966837106	27	650	SH	DFND	16	0	650	0
WILEY JOHN & SONS INC	CL A	968223206	2,087	39,565	SH	DFND	14	6,118	33,447	0
WILLIAMS COS INC DEL	COM	969457100	35,717	1,179,556	SH	DFND	14	384,714	794,842	0
WILLIAMS COS INC DEL	COM	969457100	53	1,765	SH	DFND	16	0	1,765	0
WILLIAMS COS INC DEL	COM	969457100	1,905	62,900	SH	DFND	18	0	62,900	0
WILLIAMS SONOMA INC	COM	969904101	8,825	181,958	SH	DFND	14	29,328	152,630	0
WINDSTREAM HLDGS INC	COM NEW	97382A200	69	17,912	SH	DFND	14	17,912	0	0
WINGSTOP INC	COM	974155103	1,467	47,460	SH	DFND	14	3,750	43,710	0
WINNEBAGO INDS INC	COM	974637100	1,950	55,704	SH	DFND	14	4,748	50,956	0
WINTRUST FINL CORP	COM	97650W108	32,789	428,957	SH	DFND	14	72,257	356,700	0
WINTRUST FINL CORP	COM	97650W108	1,116	14,600	SH	DFND	16	0	14,600	0
WIPRO LTD	SPON ADR 1 SH	97651M109	10,683	2,054,390	SH	DFND	14	2,800	2,051,590	0
WIPRO LTD	SPON ADR 1 SH	97651M109	2,803	539,000	SH	DFND	16	0	539,000	0
WISDOMTREE INVTS INC	COM	97717P104	1,959	192,620	SH	DFND	14	18,820	173,800	0
WISDOMTREE TR	EMG MKTS SMCAP	97717W281	778	17,000	SH	DFND	18	0	17,000	0
WISDOMTREE TR	JAPN HEDGE EQT	97717W851	951	18,280	SH	DFND	18	0	18,280	0
WISDOMTREE TR	EUROPE HEDGED E	97717X701	280	4,500	SH	DFND	18	0	4,500	0
WOLVERINE WORLD WIDE INC	COM	978097103	31,212	1,114,322	SH	DFND	14	122,432	991,890	0
WOLVERINE WORLD WIDE INC	COM	978097103	1,129	40,300	SH	DFND	16	0	40,300	0
WOODWARD INC	COM	980745103	2,525	37,361	SH	DFND	14	10,414	26,947	0
WORKDAY INC	CL A	98138H101	452	4,660	SH	DFND	14	3,890	770	0
WORLD ACCEP CORP DEL	COM	981419104	4,689	62,592	SH	DFND	14	1,327	61,265	0
WORLD FUEL SVCS CORP	COM	981475106	26,239	682,409	SH	DFND	14	137,145	545,264	0
WORLD FUEL SVCS CORP	COM	981475106	135	3,500	SH	DFND	16	0	3,500	0
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1,304	63,998	SH	DFND	14	5,928	58,070	0
WORTHINGTON INDS INC	COM	981811102	707	14,076	SH	DFND	10	14,076	0	0
WORTHINGTON INDS INC	COM	981811102	36,842	733,608	SH	DFND	14	115,644	617,964	0
WORTHINGTON INDS INC	COM	981811102	894	17,800	SH	DFND	16	0	17,800	0
WPX ENERGY INC	COM	98212B103	9,330	965,862	SH	DFND	14	233,178	732,684	0
WPX ENERGY INC	COM	98212B103	41	4,200	SH	DFND	16	0	4,200	0

WYNDHAM WORLDWIDE CORP	COM	98310W108	960	9,560	SH	DFND	10	9,560	0	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	24,816	247,146	SH	DFND	14	60,431	186,715	0
WYNDHAM WORLDWIDE CORP	COM	98310W108	24	240	SH	DFND	16	0	240	0
WYNN RESORTS LTD	COM	983134107	1,009	7,525	SH	DFND	10	7,525	0	0
WYNN RESORTS LTD	COM	983134107	15,033	112,086	SH	DFND	14	38,766	73,320	0
WYNN RESORTS LTD	COM	983134107	24	180	SH	DFND	16	0	180	0
XO GROUP INC	COM	983772104	405	23,000	SH	DFND	10	23,000	0	0
XO GROUP INC	COM	983772104	937	53,158	SH	DFND	14	4,423	48,735	0
XO GROUP INC	COM	983772104	155	8,800	SH	DFND	16	0	8,800	0
XPO LOGISTICS INC	COM	983793100	13,327	206,212	SH	DFND	14	78,612	127,600	0
XCEL ENERGY INC	COM	98389B100	32,661	711,879	SH	DFND	14	236,397	475,482	0
XCEL ENERGY INC	COM	98389B100	50	1,080	SH	DFND	16	0	1,080	0
XILINX INC	COM	983919101	21,931	340,971	SH	DFND	14	115,918	225,053	0
XILINX INC	COM	983919101	32	500	SH	DFND	16	0	500	0
XENIA HOTELS & RESORTS INC	COM	984017103	158	8,151	SH	DFND	10	8,151	0	0
XENIA HOTELS & RESORTS INC	COM	984017103	41,691	2,152,330	SH	DFND	14	514,890	1,637,440	0
XENIA HOTELS & RESORTS INC	COM	984017103	1,222	63,100	SH	DFND	16	0	63,100	0
XENCOR INC	COM	98401F105	390	18,484	SH	DFND	10	18,484	0	0
XENCOR INC	COM	98401F105	74	3,510	SH	DFND	14	3,510	0	0
XEROX CORP	COM NEW	984121608	298	10,370	SH	DFND	10	10,370	0	0
XEROX CORP	COM NEW	984121608	17,650	614,348	SH	DFND	14	127,053	487,295	0
XEROX CORP	COM NEW	984121608	13	458	SH	DFND	16	0	458	0
XINYUAN REAL ESTATE CO LTD	SPONS ADR	98417P105	2,030	391,900	SH	DFND	14	13,700	378,200	0
XINYUAN REAL ESTATE CO LTD	SPONS ADR	98417P105	281	54,200	SH	DFND	16	0	54,200	0
XYLEM INC	COM	98419M100	13,787	248,737	SH	DFND	14	84,798	163,939	0
XYLEM INC	COM	98419M100	19	350	SH	DFND	16	0	350	0
XPERI CORP	COM	98421B100	2,482	83,295	SH	DFND	14	8,488	74,807	0
YY INC	ADS REPCOM CLA	98426T106	235	4,050	SH	DFND	10	4,050	0	0
YY INC	ADS REPCOM CLA	98426T106	37,859	652,400	SH	DFND	14	10,700	641,700	0
YY INC	ADS REPCOM CLA	98426T106	3,923	67,600	SH	DFND	16	0	67,600	0
YELP INC	CL A	985817105	249	8,290	SH	DFND	14	8,290	0	0
YIRENDAI LTD	SPONSORED ADR	98585L100	555	22,200	SH	DFND	14	0	22,200	0
YUM BRANDS INC	COM	988498101	113,148	1,534,005	SH	DFND	14	288,776	1,245,229	0
YUM BRANDS INC	COM	988498101	986	13,370	SH	DFND	16	0	13,370	0
YUM BRANDS INC	COM	988498101	177	2,400	SH	DFND	18	0	2,400	0
YUM CHINA HLDGS INC	COM	98850P109	125,443	3,181,404	SH	DFND	14	168,504	3,012,900	0
YUM CHINA HLDGS INC	COM	98850P109	6,411	162,600	SH	DFND	16	0	162,600	0
YUM CHINA HLDGS INC	COM	98850P109	95	2,400	SH	DFND	18	0	2,400	0
ZAYO GROUP HLDGS INC	COM	98919V105	371	12,000	SH	DFND	14	11,800	200	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	15,454	153,736	SH	DFND	14	7,446	146,290	0
ZENDESK INC	COM	98936J101	245	8,820	SH	DFND	14	8,820	0	0
ZILLOW GROUP INC	CL C CAP STK	98954M200	308	6,284	SH	DFND	14	6,114	170	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	35,725	278,233	SH	DFND	14	95,583	182,650	0

ZIMMER BIOMET HLDGS INC	COM	98956P102	57	445	SH	DFND	16	0	445	0
ZIONS BANCORPORATION	COM	989701107	12,258	279,165	SH	DFND	14	93,456	185,709	0
ZIONS BANCORPORATION	COM	989701107	20	450	SH	DFND	16	0	450	0
ZIOPHARM ONCOLOGY INC	COM	98973P101	91	14,623	SH	DFND	14	14,623	0	0
ZIX CORP	COM	98974P100	146	25,573	SH	DFND	14	6,373	19,200	0
ZIX CORP	COM	98974P100	42	7,300	SH	DFND	16	0	7,300	0
ZOETIS INC	CL A	98978V103	945	15,150	SH	DFND	10	15,150	0	0
ZOETIS INC	CL A	98978V103	147,717	2,368,013	SH	DFND	14	470,170	1,897,843	0
ZOETIS INC	CL A	98978V103	1,460	23,400	SH	DFND	16	0	23,400	0
ZUMIEZ INC	COM	989817101	369	29,876	SH	DFND	10	29,876	0	0
ZUMIEZ INC	COM	989817101	1,820	147,345	SH	DFND	14	2,556	144,789	0
ZYNGA INC	CL A	98986T108	162	44,500	SH	DFND	14	44,500	0	0
ADIENT PLC	ORD SHS	G0084W101	11,206	171,399	SH	DFND	14	18,368	153,031	0
ADIENT PLC	ORD SHS	G0084W101	366	5,600	SH	DFND	16	0	5,600	0
AIRCASTLE LTD	COM	G0129K104	14,028	644,957	SH	DFND	14	8,504	636,453	0
ALKERMES PLC	SHS	G01767105	527	9,095	SH	DFND	14	8,895	200	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	10,495	129,378	SH	DFND	14	41,370	88,008	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	18	216	SH	DFND	16	0	216	0
ALLERGAN PLC	SHS	G0177J108	809	3,330	SH	DFND	10	3,330	0	0
ALLERGAN PLC	SHS	G0177J108	325,678	1,339,741	SH	DFND	14	261,079	1,078,662	0
ALLERGAN PLC	SHS	G0177J108	2,198	9,041	SH	DFND	16	0	9,041	0
AMDOCS LTD	SHS	G02602103	230	3,570	SH	DFND	14	3,570	0	0
AON PLC	SHS CL A	G0408V102	47,133	354,518	SH	DFND	14	113,201	241,317	0
AON PLC	SHS CL A	G0408V102	76	575	SH	DFND	16	0	575	0
ARCH CAP GROUP LTD	ORD	G0450A105	575	6,160	SH	DFND	14	6,030	130	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	13,521	223,118	SH	DFND	14	11,947	211,171	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	570	9,400	SH	DFND	16	0	9,400	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	453	9,087	SH	DFND	10	9,087	0	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	5,171	103,734	SH	DFND	14	8,337	95,397	0
ARRIS INTL INC	SHS	G0551A103	28,277	1,009,172	SH	DFND	14	113,244	895,928	0
ARRIS INTL INC	SHS	G0551A103	78	2,800	SH	DFND	16	0	2,800	0
ASSURED GUARANTY LTD	COM	G0585R106	253	6,050	SH	DFND	10	6,050	0	0
ASSURED GUARANTY LTD	COM	G0585R106	2,159	51,713	SH	DFND	14	9,613	42,100	0
ATLAS FINANCIAL HOLDINGS INC	SHS NEW	G06207115	149	10,000	SH	DFND	10	10,000	0	0
ATLAS FINANCIAL HOLDINGS INC	SHS NEW	G06207115	10	690	SH	DFND	14	690	0	0
ATHENE HLDG LTD	CL A	G0684D107	3,561	71,770	SH	DFND	14	970	70,800	0
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	6,839	105,762	SH	DFND	14	10,562	95,200	0
AXALTA COATING SYS LTD	COM	G0750C108	260	8,110	SH	DFND	14	7,900	210	0
AXOVANT SCIENCES LTD	COM	G0750W104	1,664	71,770	SH	DFND	14	1,960	69,810	0
AXOVANT SCIENCES LTD	COM	G0750W104	195	8,400	SH	DFND	16	0	8,400	0
ATLANTICA YIELD PLC	SHS	G0751N103	7,762	363,400	SH	DFND	14	81,200	282,200	0
ATLANTICA YIELD PLC	SHS	G0751N103	974	45,600	SH	DFND	16	0	45,600	0
BANK OF NT BUTTERFIELD&SON L	SHS NEW	G0772R208	4,700	137,830	SH	DFND	14	34,830	103,000	0
BANK OF NT BUTTERFIELD&SON L	SHS NEW	G0772R208	682	20,000	SH	DFND	16	0	20,000	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	245,104	1,981,761	SH	DFND	14	415,275	1,566,486	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	1,689	13,660	SH	DFND	16	0	13,660	0

BELMOND LTD	CL A	G1154H107	1,852	139,234	SH	DFND	14	11,374	127,860	0
BUNGE LIMITED	COM	G16962105	824	11,040	SH	DFND	10	11,040	0	0
BUNGE LIMITED	COM	G16962105	11,815	158,372	SH	DFND	14	19,301	139,071	0
CARDTRONICS PLC	SHS CL A	G1991C105	2,532	77,052	SH	DFND	14	7,882	69,170	0
CHINA YUCHAI INTL LTD	COM	G21082105	674	37,000	SH	DFND	14	0	37,000	0
CREDICORP LTD	COM	G2519Y108	6,045	33,700	SH	DFND	14	1,400	32,300	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	51,610	588,820	SH	DFND	14	132,822	455,998	0
DELPHI AUTOMOTIVE PLC	SHS	G27823106	52	590	SH	DFND	16	0	590	0
EATON CORP PLC	SHS	G29183103	59,211	760,770	SH	DFND	14	226,575	534,195	0
EATON CORP PLC	SHS	G29183103	75	963	SH	DFND	16	0	963	0
ENDO INTL PLC	SHS	G30401106	34,366	3,076,675	SH	DFND	14	469,651	2,607,024	0
ENDO INTL PLC	SHS	G30401106	134	12,000	SH	DFND	16	0	12,000	0
ENSTAR GROUP LIMITED	SHS	G3075P101	3,133	15,769	SH	DFND	14	1,429	14,340	0
ENSCO PLC	SHS CLASS A	G3157S106	16,252	3,149,600	SH	DFND	14	605,460	2,544,140	0
ENSCO PLC	SHS CLASS A	G3157S106	54	10,400	SH	DFND	16	0	10,400	0
ESSENT GROUP LTD	COM	G3198U102	5,744	154,670	SH	DFND	14	24,170	130,500	0
ESSENT GROUP LTD	COM	G3198U102	475	12,800	SH	DFND	16	0	12,800	0
EVEREST RE GROUP LTD	COM	G3223R108	662	2,600	SH	DFND	10	2,600	0	0
EVEREST RE GROUP LTD	COM	G3223R108	57,564	226,105	SH	DFND	14	34,180	191,925	0
EVEREST RE GROUP LTD	COM	G3223R108	25	100	SH	DFND	16	0	100	0
FABRINET	SHS	G3323L100	2,639	61,859	SH	DFND	14	5,059	56,800	0
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	10,415	204,570	SH	DFND	14	3,609	200,961	0
GENPACT LIMITED	SHS	G3922B107	245	8,817	SH	DFND	14	8,817	0	0
HELEN OF TROY CORP LTD	COM	G4388N106	11,349	120,611	SH	DFND	14	5,183	115,428	0
HERBALIFE LTD	COM USD SHS	G4412G101	362	5,081	SH	DFND	14	5,081	0	0
JANUS HENDERSON GROUP PLC	ORD SHS	G4474Y214	3,411	103,019	SH	DFND	14	15,749	87,270	0
HORIZON PHARMA PLC	SHS	G4617B105	208	17,510	SH	DFND	14	17,510	0	0
IHS MARKIT LTD	SHS	G47567105	18,266	414,750	SH	DFND	14	134,450	280,300	0
IHS MARKIT LTD	SHS	G47567105	31	700	SH	DFND	16	0	700	0
INGERSOLL-RAND PLC	SHS	G47791101	68,913	754,058	SH	DFND	14	117,308	636,750	0
INGERSOLL-RAND PLC	SHS	G47791101	809	8,850	SH	DFND	16	0	8,850	0
INTERNATIONAL GAME TECHNOLOG	SHS USD	G4863A108	5,893	322,031	SH	DFND	14	18,181	303,850	0
WEATHERFORD INTL PLC	ORD SHS	G48833100	84	21,824	SH	DFND	14	20,600	1,224	0
INVESCO LTD	SHS	G491BT108	38,377	1,090,566	SH	DFND	14	256,468	834,098	0
INVESCO LTD	SHS	G491BT108	478	13,575	SH	DFND	16	0	13,575	0
JOHNSON CTLS INTL PLC	SHS	G51502105	359	8,272	SH	DFND	10	8,272	0	0
JOHNSON CTLS INTL PLC	SHS	G51502105	56,091	1,293,620	SH	DFND	14	437,282	856,338	0
JOHNSON CTLS INTL PLC	SHS	G51502105	87	2,011	SH	DFND	16	0	2,011	0
LAZARD LTD	SHS A	G54050102	9,766	210,795	SH	DFND	14	25,095	185,700	0
LIBERTY GLOBAL PLC	SHS CL C	G5480U120	622	19,949	SH	DFND	14	8,303	11,646	0
LIVANOVA PLC	SHS	G5509L101	1,809	29,552	SH	DFND	14	6,935	22,617	0
MAIDEN HOLDINGS LTD	SHS	G5753U112	1,362	122,719	SH	DFND	14	11,749	110,970	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	28,337	632,387	SH	DFND	14	67,537	564,850	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	439	9,800	SH	DFND	16	0	9,800	0
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	490	29,640	SH	DFND	14	29,130	510	0
MEDTRONIC PLC	SHS	G5960L103	287,322	3,237,436	SH	DFND	14	768,110	2,469,326	0
MEDTRONIC PLC	SHS	G5960L103	1,561	17,590	SH	DFND	16	0	17,590	0

MICHAEL KORS HLDGS LTD	SHS	G60754101	7,671	211,605	SH	DFND	14	67,220	144,385	0
MICHAEL KORS HLDGS LTD	SHS	G60754101	12	340	SH	DFND	16	0	340	0
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	3,089	185,285	SH	DFND	14	57,045	128,240	0
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	315	18,900	SH	DFND	16	0	18,900	0
NABORS INDUSTRIES LTD	SHS	G6359F103	8,454	1,038,519	SH	DFND	14	86,427	952,092	0
NABORS INDUSTRIES LTD	SHS	G6359F103	55	6,800	SH	DFND	16	0	6,800	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	17,306	447,654	SH	DFND	14	141,812	305,842	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	28	730	SH	DFND	16	0	730	0
NOBLE CORP PLC	SHS USD	G65431101	1,454	401,580	SH	DFND	14	31,470	370,110	0
NORWEGIAN CRUISE LINE HLDGS	SHS	G66721104	14,605	269,012	SH	DFND	14	19,772	249,240	0
OM ASSET MGMT PLC	SHS	G67506108	4,380	294,760	SH	DFND	14	3,860	290,900	0
OM ASSET MGMT PLC	SHS	G67506108	256	17,200	SH	DFND	16	0	17,200	0
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	3,933	28,288	SH	DFND	14	5,632	22,656	0
ROWAN COMPANIES PLC	SHS CL A	G7665A101	3,201	312,613	SH	DFND	14	21,718	290,895	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	18,513	477,761	SH	DFND	14	127,400	350,361	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	24	620	SH	DFND	16	0	620	0
PENTAIR PLC	SHS	G7S00T104	31,008	466,000	SH	DFND	14	105,937	360,063	0
PENTAIR PLC	SHS	G7S00T104	382	5,746	SH	DFND	16	0	5,746	0
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	6,244	459,149	SH	DFND	14	6,480	452,669	0
SIGNET JEWELERS LIMITED	SHS	G81276100	9,654	152,653	SH	DFND	14	35,813	116,840	0
SIGNET JEWELERS LIMITED	SHS	G81276100	9	150	SH	DFND	16	0	150	0
STERIS PLC	SHS USD	G84720104	13,689	167,966	SH	DFND	14	10,879	157,087	0
STERIS PLC	SHS USD	G84720104	41	500	SH	DFND	16	0	500	0
TECHNIPFMC PLC	COM	G87110105	16,488	606,175	SH	DFND	14	186,898	419,277	0
TECHNIPFMC PLC	COM	G87110105	26	960	SH	DFND	16	0	960	0
THIRD PT REINS LTD	COM	G8827U100	452	32,526	SH	DFND	10	32,526	0	0
THIRD PT REINS LTD	COM	G8827U100	71	5,080	SH	DFND	14	5,080	0	0
THIRD PT REINS LTD	COM	G8827U100	209	15,000	SH	DFND	16	0	15,000	0
TRAVELPORT WORLDWIDE LTD	SHS	G9019D104	22,370	1,625,710	SH	DFND	14	167,180	1,458,530	0
TRAVELPORT WORLDWIDE LTD	SHS	G9019D104	885	64,300	SH	DFND	16	0	64,300	0
VALIDUS HOLDINGS LTD	COM SHS	G9319H102	5,643	108,578	SH	DFND	14	13,078	95,500	0
WHITE MTNS INS GROUP LTD	COM	G9618E107	374	431	SH	DFND	14	431	0	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	25,029	172,065	SH	DFND	14	54,855	117,210	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	40	277	SH	DFND	16	0	277	0
PERRIGO CO PLC	SHS	G97822103	14,398	190,646	SH	DFND	14	61,230	129,416	0
PERRIGO CO PLC	SHS	G97822103	23	300	SH	DFND	16	0	300	0
XL GROUP LTD	COM	G98294104	15,484	353,516	SH	DFND	14	111,595	241,921	0
XL GROUP LTD	COM	G98294104	24	555	SH	DFND	16	0	555	0
CHUBB LIMITED	COM	H1467J104	198	1,360	SH	DFND	10	1,360	0	0
CHUBB LIMITED	COM	H1467J104	119,408	821,349	SH	DFND	14	217,953	603,396	0
CHUBB LIMITED	COM	H1467J104	149	1,022	SH	DFND	16	0	1,022	0
GARMIN LTD	SHS	H2906T109	7,844	153,716	SH	DFND	14	48,500	105,216	0
GARMIN LTD	SHS	H2906T109	10	200	SH	DFND	16	0	200	0
TE CONNECTIVITY LTD	REG SHS	H84989104	40,212	511,085	SH	DFND	14	149,327	361,758	0

TE CONNECTIVITY LTD	REG SHS	H84989104	61	780	SH	DFND	16	0	780	0
TRANSOCEAN LTD	REG SHS	H8817H100	18,847	2,290,003	SH	DFND	14	302,505	1,987,498	0
TRANSOCEAN LTD	REG SHS	H8817H100	6	670	SH	DFND	16	0	670	0
TRINSEO S A	SHS	L9340P101	40,924	595,696	SH	DFND	14	61,246	534,450	0
TRINSEO S A	SHS	L9340P101	1,477	21,500	SH	DFND	16	0	21,500	0
CAESARSTONE LTD	ORD SHS	M20598104	504	14,380	SH	DFND	14	1,680	12,700	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	7,509	68,838	SH	DFND	14	20,823	48,015	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	491	4,500	SH	DFND	16	0	4,500	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	108	967	SH	DFND	10	967	0	0
TARO PHARMACEUTICAL INDS LTD	SHS	M8737E108	161	1,439	SH	DFND	14	1,396	43	0
AERCAP HOLDINGS NV	SHS	N00985106	932	20,067	SH	DFND	14	19,330	737	0
MOBILEYE N V AMSTELVEEN	ORD SHS	N51488117	1,177	18,749	SH	DFND	14	17,880	869	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	194,720	2,307,381	SH	DFND	14	376,544	1,930,837	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	1,040	12,320	SH	DFND	16	0	12,320	0
MYLAN N V	SHS EURO	N59465109	62,437	1,608,371	SH	DFND	14	287,513	1,320,858	0
MYLAN N V	SHS EURO	N59465109	1,240	31,945	SH	DFND	16	0	31,945	0
NXP SEMICONDUCTORS N V	COM	N6596X109	4,095	37,413	SH	DFND	14	36,341	1,072	0
ORTHOFIX INTL N V	COM	N6748L102	1,544	33,224	SH	DFND	14	3,314	29,910	0
QIAGEN NV	SHS NEW	N72482123	263	7,841	SH	DFND	14	4,941	2,900	0
WRIGHT MED GROUP N V	ORD SHS 0.03 PA	N96617118	211	7,678	SH	DFND	14	7,678	0	0
PLANET PAYMENT INC	SHS	U72603118	85	25,760	SH	DFND	14	2,760	23,000	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	80,707	738,873	SH	DFND	14	129,166	609,707	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	44	400	SH	DFND	16	0	400	0
ARDMORE SHIPPING CORP	COM	Y0207T100	480	58,840	SH	DFND	14	1,840	57,000	0
BROADCOM LTD	SHS	Y09827109	1,256	5,390	SH	DFND	10	5,390	0	0
BROADCOM LTD	SHS	Y09827109	263,394	1,130,203	SH	DFND	14	245,272	884,931	0
BROADCOM LTD	SHS	Y09827109	1,023	4,390	SH	DFND	16	0	4,390	0
COSTAMARE INC	SHS	Y1771G102	2,404	328,920	SH	DFND	14	2,020	326,900	0
DHT HOLDINGS INC	SHS NEW	Y2065G121	4,003	964,590	SH	DFND	14	4,790	959,800	0
DORIAN LPG LTD	SHS USD	Y2106R110	1,123	137,300	SH	DFND	14	33,600	103,700	0
DORIAN LPG LTD	SHS USD	Y2106R110	173	21,200	SH	DFND	16	0	21,200	0
INDUSTRIAL & COML BK CHINA L	PRFD6.000%12/	Y39656AA4	211	200,000	SH	DFND	3	0	0	0
SCORPIO TANKERS INC	SHS	Y7542C106	4,591	1,156,362	SH	DFND	14	159,462	996,900	0
SCORPIO TANKERS INC	SHS	Y7542C106	119	30,100	SH	DFND	16	0	30,100	0
TEEKAY TANKERS LTD	CL A	Y8565N102	717	381,173	SH	DFND	14	7,073	374,100	0