

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

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

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

OMB APPROVAL

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

Report for the Calendar Year or Quarter Ended: 09-30-2017

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                      Newark, NJ                      11-02-2017  
[Signature]                      [City, State]                      [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: 3,649  
Form 13F Information Table Value Total: 60,472,667  
(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

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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       |
| ACCO BRANDS CORP             | COM            | 00081T108 | 8,343     | 701,086    | SH DFND             | 14       | 12,245 688,841 0       |
| AGNC INVT CORP               | COM            | 00123Q104 | 34,783    | 1,604,383  | SH DFND             | 14       | 81,033 1,523,350 0     |
| AES CORP                     | COM            | 00130H105 | 124,514   | 11,298,910 | SH DFND             | 14       | 1,845,238 9,453,672 0  |
| AES CORP                     | COM            | 00130H105 | 1,111     | 100,810    | SH DFND             | 16       | 0 100,810 0            |
| ALPS ETF TR                  | ALERIAN MLP    | 00162Q866 | 292       | 26,000     | SH DFND             | 18       | 0 26,000 0             |
| AMAG PHARMACEUTICALS INC     | COM            | 00163U106 | 12,589    | 682,357    | SH DFND             | 14       | 153,057 529,300 0      |
| AMAG PHARMACEUTICALS INC     | COM            | 00163U106 | 793       | 43,000     | SH DFND             | 16       | 0 43,000 0             |
| AMC NETWORKS INC             | CL A           | 00164V103 | 451       | 7,705      | SH DFND             | 10       | 7,705 0 0              |
| AMC NETWORKS INC             | CL A           | 00164V103 | 16,281    | 278,449    | SH DFND             | 14       | 25,212 253,237 0       |
| AMC NETWORKS INC             | CL A           | 00164V103 | 199       | 3,400      | SH DFND             | 18       | 0 3,400 0              |
| ANI PHARMACEUTICALS INC      | COM            | 00182C103 | 799       | 15,230     | SH DFND             | 14       | 1,680 13,550 0         |
| AT&T INC                     | COM            | 00206R102 | 1,878     | 47,954     | SH DFND             | 10       | 47,954 0 0             |
| AT&T INC                     | COM            | 00206R102 | 678,585   | 17,324,104 | SH DFND             | 14       | 4,072,372 13,251,732 0 |
| AT&T INC                     | COM            | 00206R102 | 2,345     | 59,858     | SH DFND             | 16       | 0 59,858 0             |
| ATN INTL INC                 | COM            | 00215F107 | 1,666     | 31,611     | SH DFND             | 14       | 13,641 17,970 0        |
| ABBVIE INC                   | COM            | 00287Y109 | 473,616   | 5,329,916  | SH DFND             | 14       | 1,057,009 4,272,907 0  |
| ABBVIE INC                   | COM            | 00287Y109 | 2,720     | 30,615     | SH DFND             | 16       | 0 30,615 0             |
| ACADIA HEALTHCARE COMPANY IN | COM            | 00404A109 | 2,442     | 51,133     | SH DFND             | 14       | 11,208 39,925 0        |
| ACADIA HEALTHCARE COMPANY IN | COM            | 00404A109 | 3,238     | 67,800     | SH DFND             | 18       | 0 67,800 0             |
| ACCELERON PHARMA INC         | COM            | 00434H108 | 109       | 2,910      | SH DFND             | 14       | 2,910 0 0              |
| ACCELERON PHARMA INC         | COM            | 00434H108 | 2,915     | 78,100     | SH DFND             | 18       | 0 78,100 0             |
| ACHILLION PHARMACEUTICALS IN | COM            | 00448Q201 | 54        | 12,002     | SH DFND             | 14       | 12,002 0 0             |
| ACORDA THERAPEUTICS INC      | COM            | 00484M106 | 3,561     | 150,585    | SH DFND             | 14       | 7,595 142,990 0        |
| ACORDA THERAPEUTICS INC      | COM            | 00484M106 | 279       | 11,800     | SH DFND             | 16       | 0 11,800 0             |
| ACTIVISION BLIZZARD INC      | COM            | 00507V109 | 203,847   | 3,159,927  | SH DFND             | 14       | 620,726 2,539,201 0    |
| ACTIVISION BLIZZARD INC      | COM            | 00507V109 | 1,597     | 24,760     | SH DFND             | 16       | 0 24,760 0             |
| ACTUANT CORP                 | CL A NEW       | 00508X203 | 2,558     | 99,932     | SH DFND             | 14       | 10,501 89,431 0        |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 10,787    | 62,976     | SH DFND             | 14       | 21,346 41,630 0        |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 17        | 100        | SH DFND             | 16       | 0 100 0                |
| ADOBE SYS INC                | COM            | 00724F101 | 507       | 3,400      | SH DFND             | 10       | 3,400 0 0              |
| ADOBE SYS INC                | COM            | 00724F101 | 320,830   | 2,150,624  | SH DFND             | 14       | 385,508 1,765,116 0    |
| ADOBE SYS INC                | COM            | 00724F101 | 2,027     | 13,587     | SH DFND             | 16       | 0 13,587 0             |
| ADTALEM GLOBAL ED INC        | COM            | 00737L103 | 5,588     | 155,877    | SH DFND             | 14       | 11,422 144,455 0       |

|                              |               |           |         |           |    |      |    |         |           |   |
|------------------------------|---------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ADTRAN INC                   | COM           | 00738A106 | 9,593   | 399,701   | SH | DFND | 14 | 88,086  | 311,615   | 0 |
| ADTRAN INC                   | COM           | 00738A106 | 845     | 35,200    | SH | DFND | 16 | 0       | 35,200    | 0 |
| ADVANCE AUTO PARTS INC       | COM           | 00751Y106 | 10,154  | 102,359   | SH | DFND | 14 | 34,764  | 67,595    | 0 |
| ADVANCE AUTO PARTS INC       | COM           | 00751Y106 | 17      | 170       | SH | DFND | 16 | 0       | 170       | 0 |
| ADVISORY BRD CO              | COM           | 00762W107 | 328     | 6,122     | SH | DFND | 14 | 4,422   | 1,700     | 0 |
| AECOM                        | COM           | 00766T100 | 38,412  | 1,043,530 | SH | DFND | 14 | 126,487 | 917,043   | 0 |
| AECOM                        | COM           | 00766T100 | 169     | 4,600     | SH | DFND | 16 | 0       | 4,600     | 0 |
| AEGION CORP                  | COM           | 00770F104 | 6,039   | 259,386   | SH | DFND | 14 | 6,129   | 253,257   | 0 |
| AERIE PHARMACEUTICALS INC    | COM           | 00771V108 | 147     | 3,020     | SH | DFND | 14 | 3,020   | 0         | 0 |
| AERIE PHARMACEUTICALS INC    | COM           | 00771V108 | 2,600   | 53,500    | SH | DFND | 18 | 0       | 53,500    | 0 |
| ADVANSIX INC                 | COM           | 00773T101 | 161     | 4,038     | SH | DFND | 10 | 4,038   | 0         | 0 |
| ADVANSIX INC                 | COM           | 00773T101 | 9,091   | 228,693   | SH | DFND | 14 | 18,331  | 210,362   | 0 |
| ADVANSIX INC                 | COM           | 00773T101 | 342     | 8,592     | SH | DFND | 16 | 0       | 8,592     | 0 |
| ADVANCED DISP SVCS INC DEL   | COM           | 00790X101 | 71      | 2,800     | SH | DFND | 14 | 2,800   | 0         | 0 |
| ADVANCED DISP SVCS INC DEL   | COM           | 00790X101 | 327     | 13,000    | SH | DFND | 18 | 0       | 13,000    | 0 |
| AETNA INC NEW                | COM           | 00817Y108 | 2,234   | 14,050    | SH | DFND | 10 | 14,050  | 0         | 0 |
| AETNA INC NEW                | COM           | 00817Y108 | 170,537 | 1,072,492 | SH | DFND | 14 | 273,254 | 799,238   | 0 |
| AETNA INC NEW                | COM           | 00817Y108 | 434     | 2,727     | SH | DFND | 16 | 0       | 2,727     | 0 |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 29,488  | 459,319   | SH | DFND | 14 | 151,750 | 307,569   | 0 |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 43      | 664       | SH | DFND | 16 | 0       | 664       | 0 |
| AGILYSYS INC                 | COM           | 00847J105 | 299     | 24,999    | SH | DFND | 14 | 2,827   | 22,172    | 0 |
| AIR LEASE CORP               | CL A          | 00912X302 | 10,509  | 246,579   | SH | DFND | 14 | 27,312  | 219,267   | 0 |
| AIR LEASE CORP               | CL A          | 00912X302 | 401     | 9,400     | SH | DFND | 18 | 0       | 9,400     | 0 |
| AIR TRANSPORT SERVICES GRP I | COM           | 00922R105 | 262     | 10,748    | SH | DFND | 14 | 6,848   | 3,900     | 0 |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 12,162  | 249,626   | SH | DFND | 14 | 80,448  | 169,178   | 0 |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 20      | 410       | SH | DFND | 16 | 0       | 410       | 0 |
| AKEBIA THERAPEUTICS INC      | COM           | 00972D105 | 971     | 49,360    | SH | DFND | 14 | 3,260   | 46,100    | 0 |
| ALERE INC                    | COM           | 01449J105 | 276     | 5,415     | SH | DFND | 14 | 5,415   | 0         | 0 |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS | 01609W102 | 746     | 4,320     | SH | DFND | 10 | 4,320   | 0         | 0 |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS | 01609W102 | 230,469 | 1,334,430 | SH | DFND | 14 | 21,600  | 1,312,830 | 0 |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS | 01609W102 | 4,283   | 24,800    | SH | DFND | 16 | 0       | 24,800    | 0 |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS | 01609W102 | 5,354   | 31,000    | SH | DFND | 18 | 0       | 31,000    | 0 |
| ALLEGHENY TECHNOLOGIES INC   | COM           | 01741R102 | 1,771   | 74,102    | SH | DFND | 14 | 20,850  | 53,252    | 0 |
| ALLEGiant TRAVEL CO          | COM           | 01748X102 | 511     | 3,879     | SH | DFND | 10 | 3,879   | 0         | 0 |
| ALLEGiant TRAVEL CO          | COM           | 01748X102 | 2,824   | 21,444    | SH | DFND | 14 | 2,492   | 18,952    | 0 |
| ALLISON TRANSMISSION HLDGS I | COM           | 01973R101 | 296     | 7,900     | SH | DFND | 10 | 7,900   | 0         | 0 |
| ALLISON TRANSMISSION HLDGS I | COM           | 01973R101 | 1,178   | 31,400    | SH | DFND | 14 | 8,900   | 22,500    | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM           | 01988P108 | 1,761   | 123,735   | SH | DFND | 14 | 35,303  | 88,432    | 0 |
| ALLY FINL INC                | COM           | 02005N100 | 22,586  | 931,012   | SH | DFND | 14 | 114,162 | 816,850   | 0 |
| ALNYLAM PHARMACEUTICALS INC  | COM           | 02043Q107 | 529     | 4,504     | SH | DFND | 14 | 4,504   | 0         | 0 |
| ALPHABET INC                 | CAP STK CL C  | 02079K107 | 801,963 | 836,153   | SH | DFND | 14 | 205,053 | 631,100   | 0 |
| ALPHABET INC                 | CAP STK CL C  | 02079K107 | 4,441   | 4,630     | SH | DFND | 16 | 0       | 4,630     | 0 |
| ALPHABET INC                 | CAP STK CL A  | 02079K305 | 3,682   | 3,781     | SH | DFND | 10 | 3,781   | 0         | 0 |

|                                 |              |           |         |           |    |      |    |           |           |   |
|---------------------------------|--------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| ALPHABET INC                    | CAP STK CL A | 02079K305 | 632,661 | 649,736   | SH | DFND | 14 | 159,297   | 490,439   | 0 |
| ALPHABET INC                    | CAP STK CL A | 02079K305 | 3,072   | 3,155     | SH | DFND | 16 | 0         | 3,155     | 0 |
| ALTRIA GROUP INC                | COM          | 02209S103 | 312,313 | 4,924,516 | SH | DFND | 14 | 1,087,628 | 3,836,888 | 0 |
| ALTRIA GROUP INC                | COM          | 02209S103 | 1,829   | 28,840    | SH | DFND | 16 | 0         | 28,840    | 0 |
| ALTRIA GROUP INC                | COM          | 02209S103 | 336     | 5,300     | SH | DFND | 18 | 0         | 5,300     | 0 |
| AMERICAN AIRLS GROUP INC        | COM          | 02376R102 | 44,189  | 930,510   | SH | DFND | 14 | 247,299   | 683,211   | 0 |
| AMERICAN AIRLS GROUP INC        | COM          | 02376R102 | 45      | 940       | SH | DFND | 16 | 0         | 940       | 0 |
| AMERICAN HOMES 4 RENT           | CL A         | 02665T306 | 469     | 21,580    | SH | DFND | 14 | 15,580    | 6,000     | 0 |
| AMERICAN HOMES 4 RENT           | CL A         | 02665T306 | 35,562  | 1,638,049 | SH | DFND | 3  | 256,706   | 1,381,343 | 0 |
| AMERICAN PUBLIC<br>EDUCATION IN | COM          | 02913V103 | 1,536   | 72,952    | SH | DFND | 14 | 2,700     | 70,252    | 0 |
| AMERICAN TOWER CORP NEW         | COM          | 03027X100 | 259,550 | 1,898,962 | SH | DFND | 14 | 368,460   | 1,530,502 | 0 |
| AMERICAN TOWER CORP NEW         | COM          | 03027X100 | 1,794   | 13,125    | SH | DFND | 16 | 0         | 13,125    | 0 |
| AMERICAN TOWER CORP NEW         | COM          | 03027X100 | 383     | 2,800     | SH | DFND | 18 | 0         | 2,800     | 0 |
| AMERISAFE INC                   | COM          | 03071H100 | 2,373   | 40,781    | SH | DFND | 14 | 11,859    | 28,922    | 0 |
| AMERIPRISE FINL INC             | COM          | 03076C106 | 763     | 5,140     | SH | DFND | 10 | 5,140     | 0         | 0 |
| AMERIPRISE FINL INC             | COM          | 03076C106 | 83,801  | 564,278   | SH | DFND | 14 | 98,610    | 465,668   | 0 |
| AMERIPRISE FINL INC             | COM          | 03076C106 | 157     | 1,055     | SH | DFND | 16 | 0         | 1,055     | 0 |
| AMERIS BANCORP                  | COM          | 03076K108 | 3,015   | 62,803    | SH | DFND | 14 | 6,763     | 56,040    | 0 |
| AMICUS THERAPEUTICS INC         | COM          | 03152W109 | 247     | 16,400    | SH | DFND | 14 | 16,400    | 0         | 0 |
| AMICUS THERAPEUTICS INC         | COM          | 03152W109 | 6,809   | 451,500   | SH | DFND | 18 | 0         | 451,500   | 0 |
| AMPHASTAR<br>PHARMACEUTICALS IN | COM          | 03209R103 | 1,136   | 63,580    | SH | DFND | 14 | 5,010     | 58,570    | 0 |
| ANDEAVOR                        | COM          | 03349M105 | 929     | 9,005     | SH | DFND | 10 | 9,005     | 0         | 0 |
| ANDEAVOR                        | COM          | 03349M105 | 147,437 | 1,429,344 | SH | DFND | 14 | 184,152   | 1,245,192 | 0 |
| ANDEAVOR                        | COM          | 03349M105 | 1,250   | 12,115    | SH | DFND | 16 | 0         | 12,115    | 0 |
| ANDEAVOR                        | COM          | 03349M105 | 897     | 8,700     | SH | DFND | 18 | 0         | 8,700     | 0 |
| ANGIODYNAMICS INC               | COM          | 03475V101 | 4,952   | 289,751   | SH | DFND | 14 | 30,601    | 259,150   | 0 |
| ANGIODYNAMICS INC               | COM          | 03475V101 | 432     | 25,300    | SH | DFND | 16 | 0         | 25,300    | 0 |
| ANSYS INC                       | COM          | 03662Q105 | 14,122  | 115,063   | SH | DFND | 14 | 40,066    | 74,997    | 0 |
| ANSYS INC                       | COM          | 03662Q105 | 25      | 200       | SH | DFND | 16 | 0         | 200       | 0 |
| ANTERO RES CORP                 | COM          | 03674X106 | 3,221   | 161,863   | SH | DFND | 14 | 16,413    | 145,450   | 0 |
| APARTMENT INVT & MGMT CO        | CL A         | 03748R101 | 9,571   | 218,220   | SH | DFND | 14 | 74,183    | 144,037   | 0 |
| APARTMENT INVT & MGMT CO        | CL A         | 03748R101 | 13      | 304       | SH | DFND | 16 | 0         | 304       | 0 |
| APOLLO INVT CORP                | COM          | 03761U106 | 63      | 10,350    | SH | DFND | 14 | 10,350    | 0         | 0 |
| APOLLO COML REAL EST FIN<br>INC | COM          | 03762U105 | 8,910   | 492,008   | SH | DFND | 14 | 17,125    | 474,883   | 0 |
| APPFOLIO INC                    | COM CL A     | 03783C100 | 3,681   | 76,760    | SH | DFND | 14 | 30,460    | 46,300    | 0 |
| APPFOLIO INC                    | COM CL A     | 03783C100 | 201     | 4,200     | SH | DFND | 16 | 0         | 4,200     | 0 |
| APPLE HOSPITALITY REIT INC      | COM NEW      | 03784Y200 | 10,744  | 568,187   | SH | DFND | 14 | 56,637    | 511,550   | 0 |
| APPLE HOSPITALITY REIT INC      | COM NEW      | 03784Y200 | 26      | 1,400     | SH | DFND | 16 | 0         | 1,400     | 0 |
| APPLIED INDL TECHNOLOGIES<br>IN | COM          | 03820C105 | 28,931  | 439,678   | SH | DFND | 14 | 59,689    | 379,989   | 0 |
| APPLIED INDL TECHNOLOGIES<br>IN | COM          | 03820C105 | 1,283   | 19,500    | SH | DFND | 16 | 0         | 19,500    | 0 |
| APPLIED OPTOELECTRONICS<br>INC  | COM          | 03823U102 | 2,206   | 34,110    | SH | DFND | 14 | 5,060     | 29,050    | 0 |
| AQUA AMERICA INC                | COM          | 03836W103 | 4,682   | 141,067   | SH | DFND | 14 | 25,452    | 115,615   | 0 |
| ARAMARK                         | COM          | 03852U106 | 599     | 14,740    | SH | DFND | 14 | 14,440    | 300       | 0 |
| ARCBEST CORP                    | COM          | 03937C105 | 611     | 18,256    | SH | DFND | 10 | 18,256    | 0         | 0 |
| ARCBEST CORP                    | COM          | 03937C105 | 2,118   | 63,320    | SH | DFND | 14 | 16,043    | 47,277    | 0 |
| ARCHROCK INC                    | COM          | 03957W106 | 2,504   | 199,510   | SH | DFND | 14 | 12,453    | 187,057   | 0 |

|                              |                |           |        |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| ARCONIC INC                  | COM            | 03965L100 | 14,789 | 594,415   | SH | DFND | 14 | 201,949 | 392,466   | 0 |
| ARCONIC INC                  | COM            | 03965L100 | 17     | 693       | SH | DFND | 16 | 0       | 693       | 0 |
| ARES CAP CORP                | COM            | 04010L103 | 316    | 19,306    | SH | DFND | 14 | 19,306  | 0         | 0 |
| ARES COML REAL ESTATE CORP   | COM            | 04013V108 | 637    | 47,830    | SH | DFND | 14 | 2,830   | 45,000    | 0 |
| ARES COML REAL ESTATE CORP   | COM            | 04013V108 | 4      | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| ARMADA HOFFLER PPTYS INC     | COM            | 04208T108 | 2,919  | 211,350   | SH | DFND | 14 | 55,890  | 155,460   | 0 |
| ARMADA HOFFLER PPTYS INC     | COM            | 04208T108 | 148    | 10,700    | SH | DFND | 16 | 0       | 10,700    | 0 |
| ARMSTRONG WORLD INDS INC NEW | COM            | 04247X102 | 819    | 15,982    | SH | DFND | 14 | 2,782   | 13,200    | 0 |
| ARRAY BIOPHARMA INC          | COM            | 04269X105 | 237    | 19,247    | SH | DFND | 14 | 19,247  | 0         | 0 |
| ASCENA RETAIL GROUP INC      | COM            | 04351G101 | 3,323  | 1,356,274 | SH | DFND | 14 | 28,438  | 1,327,836 | 0 |
| ASSURANT INC                 | COM            | 04621X108 | 23,771 | 248,854   | SH | DFND | 14 | 37,113  | 211,741   | 0 |
| ASSURANT INC                 | COM            | 04621X108 | 12     | 125       | SH | DFND | 16 | 0       | 125       | 0 |
| ATHENAHEALTH INC             | COM            | 04685W103 | 267    | 2,146     | SH | DFND | 14 | 2,146   | 0         | 0 |
| ATLANTIC PWR CORP            | COM NEW        | 04878Q863 | 68     | 27,782    | SH | DFND | 14 | 12,882  | 14,900    | 0 |
| ATLANTIC PWR CORP            | COM NEW        | 04878Q863 | 33     | 13,500    | SH | DFND | 16 | 0       | 13,500    | 0 |
| AUTOHOME INC                 | SP ADR RP CL A | 05278C107 | 23,131 | 385,000   | SH | DFND | 14 | 0       | 385,000   | 0 |
| AUTOHOME INC                 | SP ADR RP CL A | 05278C107 | 60     | 1,000     | SH | DFND | 16 | 0       | 1,000     | 0 |
| AUTONATION INC               | COM            | 05329W102 | 2,676  | 56,376    | SH | DFND | 14 | 11,242  | 45,134    | 0 |
| AVEXIS INC                   | COM            | 05366U100 | 224    | 2,314     | SH | DFND | 14 | 2,314   | 0         | 0 |
| AVISTA CORP                  | COM            | 05379B107 | 5,600  | 108,180   | SH | DFND | 14 | 11,519  | 96,661    | 0 |
| AXON ENTERPRISE INC          | COM            | 05464C101 | 1,991  | 87,823    | SH | DFND | 14 | 8,633   | 79,190    | 0 |
| B & G FOODS INC NEW          | COM            | 05508R106 | 3,571  | 112,133   | SH | DFND | 14 | 12,417  | 99,716    | 0 |
| BGC PARTNERS INC             | CL A           | 05541T101 | 2,571  | 177,686   | SH | DFND | 14 | 54,386  | 123,300   | 0 |
| BOK FINL CORP                | COM NEW        | 05561Q201 | 1,659  | 18,623    | SH | DFND | 14 | 1,923   | 16,700    | 0 |
| BOFI HLDG INC                | COM            | 05566U108 | 3,071  | 107,868   | SH | DFND | 14 | 10,868  | 97,000    | 0 |
| BMC STK HLDGS INC            | COM            | 05591B109 | 2,063  | 96,610    | SH | DFND | 14 | 6,510   | 90,100    | 0 |
| BMC STK HLDGS INC            | COM            | 05591B109 | 13     | 600       | SH | DFND | 16 | 0       | 600       | 0 |
| BWX TECHNOLOGIES INC         | COM            | 05605H100 | 2,828  | 50,479    | SH | DFND | 14 | 6,179   | 44,300    | 0 |
| BAKER HUGHES A GE CO         | CL A           | 05722G100 | 21,448 | 585,691   | SH | DFND | 14 | 198,930 | 386,761   | 0 |
| BAKER HUGHES A GE CO         | CL A           | 05722G100 | 33     | 899       | SH | DFND | 16 | 0       | 899       | 0 |
| BAKER HUGHES A GE CO         | CL A           | 05722G100 | 897    | 24,500    | SH | DFND | 18 | 0       | 24,500    | 0 |
| BANCFIRST CORP               | COM            | 05945F103 | 3,365  | 59,292    | SH | DFND | 14 | 14,492  | 44,800    | 0 |
| BANCFIRST CORP               | COM            | 05945F103 | 363    | 6,400     | SH | DFND | 16 | 0       | 6,400     | 0 |
| BANCOLOMBIA S A              | SPON ADR PREF  | 05968L102 | 1,470  | 32,100    | SH | DFND | 14 | 0       | 32,100    | 0 |
| BANCORP INC DEL              | COM            | 05969A105 | 645    | 77,935    | SH | DFND | 14 | 47,935  | 30,000    | 0 |
| BANCORP INC DEL              | COM            | 05969A105 | 137    | 16,600    | SH | DFND | 16 | 0       | 16,600    | 0 |
| BANC OF CALIFORNIA INC       | COM            | 05990K106 | 7,099  | 342,099   | SH | DFND | 14 | 7,859   | 334,240   | 0 |
| BANKRATE INC DEL             | COM            | 06647F102 | 2,606  | 186,815   | SH | DFND | 14 | 186,815 | 0         | 0 |
| BANKUNITED INC               | COM            | 06652K103 | 6,294  | 176,960   | SH | DFND | 14 | 6,860   | 170,100   | 0 |
| BANNER CORP                  | COM NEW        | 06652V208 | 4,964  | 81,013    | SH | DFND | 14 | 31,203  | 49,810    | 0 |
| BAOZUN INC                   | SPONSORED ADR  | 06684L103 | 318    | 9,700     | SH | DFND | 14 | 0       | 9,700     | 0 |
| BARCLAYS BK PLC              | IPMS INDIA ETN | 06739F291 | 931    | 11,766    | SH | DFND | 14 | 0       | 11,766    | 0 |
| BARNES & NOBLE ED INC        | COM            | 06777U101 | 399    | 61,273    | SH | DFND | 14 | 5,553   | 55,720    | 0 |
| BARRETT BILL CORP            | COM            | 06846N104 | 533    | 124,161   | SH | DFND | 14 | 11,226  | 112,935   | 0 |
| BEAZER HOMES USA INC         | COM NEW        | 07556Q881 | 495    | 26,420    | SH | DFND | 10 | 26,420  | 0         | 0 |
| BEAZER HOMES USA INC         | COM NEW        | 07556Q881 | 4,197  | 223,943   | SH | DFND | 14 | 34,943  | 189,000   | 0 |
| BEAZER HOMES USA INC         | COM NEW        | 07556Q881 | 253    | 13,500    | SH | DFND | 16 | 0       | 13,500    | 0 |

|                              |                |           |         |           |    |      |    |           |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| BENCHMARK ELECTRS INC        | COM            | 08160H101 | 818     | 23,941    | SH | DFND | 10 | 23,941    | 0         | 0 |
| BENCHMARK ELECTRS INC        | COM            | 08160H101 | 5,149   | 150,781   | SH | DFND | 14 | 8,969     | 141,812   | 0 |
| BERRY GLOBAL GROUP INC       | COM            | 08579W103 | 2,893   | 51,072    | SH | DFND | 14 | 10,672    | 40,400    | 0 |
| BIG 5 SPORTING GOODS CORP    | COM            | 08915P101 | 1,405   | 183,599   | SH | DFND | 14 | 3,033     | 180,566   | 0 |
| BIGLARI HLDGS INC            | COM            | 08986R101 | 1,968   | 5,904     | SH | DFND | 14 | 257       | 5,647     | 0 |
| BIGLARI HLDGS INC            | COM            | 08986R101 | 333     | 1,000     | SH | DFND | 16 | 0         | 1,000     | 0 |
| BIOMARIN PHARMACEUTICAL INC  | COM            | 09061G101 | 922     | 9,903     | SH | DFND | 14 | 9,683     | 220       | 0 |
| BIOMARIN PHARMACEUTICAL INC  | COM            | 09061G101 | 13,849  | 148,797   | SH | DFND | 18 | 0         | 148,797   | 0 |
| BIOGEN INC                   | COM            | 09062X103 | 179,562 | 573,460   | SH | DFND | 14 | 164,696   | 408,764   | 0 |
| BIOGEN INC                   | COM            | 09062X103 | 1,620   | 5,175     | SH | DFND | 16 | 0         | 5,175     | 0 |
| BIO TECHNE CORP              | COM            | 09073M104 | 2,874   | 23,775    | SH | DFND | 14 | 5,452     | 18,323    | 0 |
| BJS RESTAURANTS INC          | COM            | 09180C106 | 317     | 10,399    | SH | DFND | 10 | 10,399    | 0         | 0 |
| BJS RESTAURANTS INC          | COM            | 09180C106 | 2,379   | 78,124    | SH | DFND | 14 | 33,332    | 44,792    | 0 |
| BLACKBAUD INC                | COM            | 09227Q100 | 2,876   | 32,760    | SH | DFND | 14 | 9,152     | 23,608    | 0 |
| BLACKROCK INC                | COM            | 09247X101 | 76,314  | 170,690   | SH | DFND | 14 | 58,080    | 112,610   | 0 |
| BLACKROCK INC                | COM            | 09247X101 | 125     | 280       | SH | DFND | 16 | 0         | 280       | 0 |
| BLUEBIRD BIO INC             | COM            | 09609G100 | 600     | 4,372     | SH | DFND | 14 | 4,372     | 0         | 0 |
| BLUEPRINT MEDICINES CORP     | COM            | 09627Y109 | 348     | 4,994     | SH | DFND | 14 | 4,104     | 890       | 0 |
| BOISE CASCADE CO DEL         | COM            | 09739D100 | 146     | 4,175     | SH | DFND | 10 | 4,175     | 0         | 0 |
| BOISE CASCADE CO DEL         | COM            | 09739D100 | 3,317   | 95,040    | SH | DFND | 14 | 6,420     | 88,620    | 0 |
| BOISE CASCADE CO DEL         | COM            | 09739D100 | 318     | 9,100     | SH | DFND | 16 | 0         | 9,100     | 0 |
| BOSTON BEER INC              | CL A           | 100557107 | 20,580  | 131,752   | SH | DFND | 14 | 23,915    | 107,837   | 0 |
| BOSTON BEER INC              | CL A           | 100557107 | 158     | 1,010     | SH | DFND | 16 | 0         | 1,010     | 0 |
| BOSTON PRIVATE FINL HLDGS IN | COM            | 101119105 | 3,220   | 194,549   | SH | DFND | 14 | 14,233    | 180,316   | 0 |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 26,346  | 214,407   | SH | DFND | 14 | 73,690    | 140,717   | 0 |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 42      | 340       | SH | DFND | 16 | 0         | 340       | 0 |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 26,453  | 215,274   | SH | DFND | 3  | 34,315    | 180,959   | 0 |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 137,984 | 4,730,329 | SH | DFND | 14 | 1,193,086 | 3,537,243 | 0 |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 944     | 32,345    | SH | DFND | 16 | 0         | 32,345    | 0 |
| BOTTOMLINE TECH DEL INC      | COM            | 101388106 | 9,366   | 294,235   | SH | DFND | 14 | 50,965    | 243,270   | 0 |
| BOTTOMLINE TECH DEL INC      | COM            | 101388106 | 1,105   | 34,700    | SH | DFND | 16 | 0         | 34,700    | 0 |
| BOYD GAMING CORP             | COM            | 103304101 | 3,617   | 138,867   | SH | DFND | 14 | 15,202    | 123,665   | 0 |
| BRADY CORP                   | CL A           | 104674106 | 3,032   | 79,902    | SH | DFND | 14 | 8,320     | 71,582    | 0 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW | 105368203 | 6,736   | 385,145   | SH | DFND | 14 | 59,445    | 325,700   | 0 |
| BRIDGE BANCORP INC           | COM            | 108035106 | 1,384   | 40,760    | SH | DFND | 14 | 2,060     | 38,700    | 0 |
| BRIDGEPOINT ED INC           | COM            | 10807M105 | 257     | 26,759    | SH | DFND | 14 | 7,359     | 19,400    | 0 |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 1,660   | 70,627    | SH | DFND | 14 | 6,669     | 63,958    | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM            | 109194100 | 261     | 3,030     | SH | DFND | 14 | 3,030     | 0         | 0 |
| BRIGHTHOUSE FINL INC         | COM            | 10922N103 | 8,157   | 134,169   | SH | DFND | 14 | 45,439    | 88,730    | 0 |
| BRIGHTHOUSE FINL INC         | COM            | 10922N103 | 13      | 212       | SH | DFND | 16 | 0         | 212       | 0 |
| BRINKER INTL INC             | COM            | 109641100 | 15,741  | 494,054   | SH | DFND | 14 | 49,550    | 444,504   | 0 |
| BRINKER INTL INC             | COM            | 109641100 | 131     | 4,100     | SH | DFND | 16 | 0         | 4,100     | 0 |
| BRINKS CO                    | COM            | 109696104 | 28,887  | 342,870   | SH | DFND | 14 | 65,795    | 277,075   | 0 |
| BRINKS CO                    | COM            | 109696104 | 1,719   | 20,400    | SH | DFND | 16 | 0         | 20,400    | 0 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 1,151   | 18,050    | SH | DFND | 10 | 18,050    | 0         | 0 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 219,781 | 3,448,082 | SH | DFND | 14 | 1,008,911 | 2,439,171 | 0 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 1,457   | 22,860    | SH | DFND | 16 | 0         | 22,860    | 0 |

|                                 |         |           |         |           |    |      |    |         |           |   |
|---------------------------------|---------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| BRISTOW GROUP INC               | COM     | 110394103 | 269     | 28,800    | SH | DFND | 10 | 28,800  | 0         | 0 |
| BRISTOW GROUP INC               | COM     | 110394103 | 490     | 52,353    | SH | DFND | 14 | 4,354   | 47,999    | 0 |
| BRIXMOR PPTY GROUP INC          | COM     | 11120U105 | 308     | 16,380    | SH | DFND | 10 | 16,380  | 0         | 0 |
| BRIXMOR PPTY GROUP INC          | COM     | 11120U105 | 22,611  | 1,202,689 | SH | DFND | 14 | 58,576  | 1,144,113 | 0 |
| BRIXMOR PPTY GROUP INC          | COM     | 11120U105 | 713     | 37,900    | SH | DFND | 16 | 0       | 37,900    | 0 |
| BROADRIDGE FINL<br>SOLUTIONS IN | COM     | 11133T103 | 7,827   | 96,849    | SH | DFND | 14 | 17,129  | 79,720    | 0 |
| BROCADE COMMUNICATIONS<br>SYS I | COM NEW | 111621306 | 3,106   | 259,907   | SH | DFND | 14 | 56,987  | 202,920   | 0 |
| BROOKDALE SR LIVING INC         | COM     | 112463104 | 115     | 10,836    | SH | DFND | 14 | 10,836  | 0         | 0 |
| BROOKLINE BANCORP INC<br>DEL    | COM     | 11373M107 | 5,471   | 352,983   | SH | DFND | 14 | 47,011  | 305,972   | 0 |
| BROOKLINE BANCORP INC<br>DEL    | COM     | 11373M107 | 112     | 7,200     | SH | DFND | 16 | 0       | 7,200     | 0 |
| BROOKS AUTOMATION INC           | COM     | 114340102 | 12,858  | 423,508   | SH | DFND | 14 | 31,586  | 391,922   | 0 |
| BROOKS AUTOMATION INC           | COM     | 114340102 | 1,014   | 33,400    | SH | DFND | 16 | 0       | 33,400    | 0 |
| BROWN & BROWN INC               | COM     | 115236101 | 4,133   | 85,762    | SH | DFND | 14 | 16,823  | 68,939    | 0 |
| BROWN FORMAN CORP               | CL B    | 115637209 | 14,567  | 268,260   | SH | DFND | 14 | 86,288  | 181,972   | 0 |
| BROWN FORMAN CORP               | CL B    | 115637209 | 22      | 414       | SH | DFND | 16 | 0       | 414       | 0 |
| BRUKER CORP                     | COM     | 116794108 | 16,514  | 555,102   | SH | DFND | 14 | 99,842  | 455,260   | 0 |
| BRUKER CORP                     | COM     | 116794108 | 354     | 11,900    | SH | DFND | 16 | 0       | 11,900    | 0 |
| BRUNSWICK CORP                  | COM     | 117043109 | 846     | 15,120    | SH | DFND | 10 | 15,120  | 0         | 0 |
| BRUNSWICK CORP                  | COM     | 117043109 | 31,908  | 570,085   | SH | DFND | 14 | 73,616  | 496,469   | 0 |
| BRUNSWICK CORP                  | COM     | 117043109 | 222     | 3,970     | SH | DFND | 16 | 0       | 3,970     | 0 |
| BRYN MAWR BK CORP               | COM     | 117665109 | 159     | 3,641     | SH | DFND | 10 | 3,641   | 0         | 0 |
| BRYN MAWR BK CORP               | COM     | 117665109 | 86      | 1,972     | SH | DFND | 14 | 1,972   | 0         | 0 |
| BUCKLE INC                      | COM     | 118440106 | 791     | 46,954    | SH | DFND | 14 | 4,632   | 42,322    | 0 |
| BUFFALO WILD WINGS INC          | COM     | 119848109 | 8,426   | 79,715    | SH | DFND | 14 | 7,018   | 72,697    | 0 |
| BUFFALO WILD WINGS INC          | COM     | 119848109 | 69      | 650       | SH | DFND | 16 | 0       | 650       | 0 |
| BUILDERS FIRSTSOURCE INC        | COM     | 12008R107 | 5,916   | 328,870   | SH | DFND | 14 | 100,570 | 228,300   | 0 |
| BURLINGTON STORES INC           | COM     | 122017106 | 169     | 1,770     | SH | DFND | 10 | 1,770   | 0         | 0 |
| BURLINGTON STORES INC           | COM     | 122017106 | 68,582  | 718,440   | SH | DFND | 14 | 56,580  | 661,860   | 0 |
| BURLINGTON STORES INC           | COM     | 122017106 | 792     | 8,300     | SH | DFND | 16 | 0       | 8,300     | 0 |
| BURLINGTON STORES INC           | COM     | 122017106 | 200     | 2,090     | SH | DFND | 18 | 0       | 2,090     | 0 |
| CAI INTERNATIONAL INC           | COM     | 12477X106 | 4,095   | 135,046   | SH | DFND | 14 | 5,740   | 129,306   | 0 |
| CBL & ASSOC PPTYS INC           | COM     | 124830100 | 7,647   | 911,417   | SH | DFND | 14 | 30,782  | 880,635   | 0 |
| CBS CORP NEW                    | CL B    | 124857202 | 339     | 5,840     | SH | DFND | 10 | 5,840   | 0         | 0 |
| CBS CORP NEW                    | CL B    | 124857202 | 30,195  | 520,605   | SH | DFND | 14 | 171,665 | 348,940   | 0 |
| CBS CORP NEW                    | CL B    | 124857202 | 48      | 828       | SH | DFND | 16 | 0       | 828       | 0 |
| CBS CORP NEW                    | CL B    | 124857202 | 122     | 2,100     | SH | DFND | 18 | 0       | 2,100     | 0 |
| CBOE HLDGS INC                  | COM     | 12503M108 | 15,167  | 140,918   | SH | DFND | 14 | 46,203  | 94,715    | 0 |
| CBOE HLDGS INC                  | COM     | 12503M108 | 30      | 275       | SH | DFND | 16 | 0       | 275       | 0 |
| CBRE GROUP INC                  | CL A    | 12504L109 | 854     | 22,540    | SH | DFND | 10 | 22,540  | 0         | 0 |
| CBRE GROUP INC                  | CL A    | 12504L109 | 140,293 | 3,703,625 | SH | DFND | 14 | 560,151 | 3,143,474 | 0 |
| CBRE GROUP INC                  | CL A    | 12504L109 | 1,356   | 35,800    | SH | DFND | 16 | 0       | 35,800    | 0 |
| CECO ENVIRONMENTAL CORP         | COM     | 125141101 | 868     | 102,550   | SH | DFND | 14 | 2,950   | 99,600    | 0 |
| CDW CORP                        | COM     | 12514G108 | 4,764   | 72,179    | SH | DFND | 14 | 10,069  | 62,110    | 0 |
| CDW CORP                        | COM     | 12514G108 | 284     | 4,300     | SH | DFND | 16 | 0       | 4,300     | 0 |
| CF INDS HLDGS INC               | COM     | 125269100 | 11,164  | 317,525   | SH | DFND | 14 | 106,420 | 211,105   | 0 |
| CF INDS HLDGS INC               | COM     | 125269100 | 15      | 435       | SH | DFND | 16 | 0       | 435       | 0 |

|                             |          |           |         |           |    |      |    |         |           |   |
|-----------------------------|----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| C H ROBINSON WORLDWIDE INC  | COM NEW  | 12541W209 | 14,811  | 194,622   | SH | DFND | 14 | 65,185  | 129,437   | 0 |
| C H ROBINSON WORLDWIDE INC  | COM NEW  | 12541W209 | 21      | 275       | SH | DFND | 16 | 0       | 275       | 0 |
| CIGNA CORPORATION           | COM      | 125509109 | 103,405 | 553,143   | SH | DFND | 14 | 182,775 | 370,368   | 0 |
| CIGNA CORPORATION           | COM      | 125509109 | 647     | 3,460     | SH | DFND | 16 | 0       | 3,460     | 0 |
| CIGNA CORPORATION           | COM      | 125509109 | 6,356   | 33,998    | SH | DFND | 18 | 0       | 33,998    | 0 |
| CIT GROUP INC               | COM NEW  | 125581801 | 628     | 12,802    | SH | DFND | 14 | 9,702   | 3,100     | 0 |
| CME GROUP INC               | COM CL A | 12572Q105 | 63,839  | 470,512   | SH | DFND | 14 | 158,925 | 311,587   | 0 |
| CME GROUP INC               | COM CL A | 12572Q105 | 102     | 755       | SH | DFND | 16 | 0       | 755       | 0 |
| CMS ENERGY CORP             | COM      | 125896100 | 18,198  | 392,878   | SH | DFND | 14 | 129,705 | 263,173   | 0 |
| CMS ENERGY CORP             | COM      | 125896100 | 25      | 550       | SH | DFND | 16 | 0       | 550       | 0 |
| CNA FINL CORP               | COM      | 126117100 | 8,739   | 173,911   | SH | DFND | 14 | 14,536  | 159,375   | 0 |
| CNB FINL CORP PA            | COM      | 126128107 | 1,240   | 45,400    | SH | DFND | 14 | 1,801   | 43,599    | 0 |
| CRA INTL INC                | COM      | 12618T105 | 325     | 7,925     | SH | DFND | 10 | 7,925   | 0         | 0 |
| CRA INTL INC                | COM      | 12618T105 | 27      | 661       | SH | DFND | 14 | 661     | 0         | 0 |
| CSG SYS INTL INC            | COM      | 126349109 | 3,896   | 97,154    | SH | DFND | 14 | 16,232  | 80,922    | 0 |
| CSX CORP                    | COM      | 126408103 | 785     | 14,475    | SH | DFND | 10 | 14,475  | 0         | 0 |
| CSX CORP                    | COM      | 126408103 | 69,247  | 1,276,212 | SH | DFND | 14 | 431,633 | 844,579   | 0 |
| CSX CORP                    | COM      | 126408103 | 107     | 1,975     | SH | DFND | 16 | 0       | 1,975     | 0 |
| CSX CORP                    | COM      | 126408103 | 1,118   | 20,600    | SH | DFND | 18 | 0       | 20,600    | 0 |
| CTS CORP                    | COM      | 126501105 | 1,334   | 55,345    | SH | DFND | 14 | 5,834   | 49,511    | 0 |
| CSRA INC                    | COM      | 12650T104 | 41,420  | 1,283,537 | SH | DFND | 14 | 237,032 | 1,046,505 | 0 |
| CSRA INC                    | COM      | 12650T104 | 86      | 2,650     | SH | DFND | 16 | 0       | 2,650     | 0 |
| CU BANCORP CALIF            | COM      | 126534106 | 929     | 23,950    | SH | DFND | 14 | 2,150   | 21,800    | 0 |
| CVB FINL CORP               | COM      | 126600105 | 4,152   | 171,763   | SH | DFND | 14 | 18,033  | 153,730   | 0 |
| CVR ENERGY INC              | COM      | 12662P108 | 9,409   | 363,268   | SH | DFND | 14 | 40,208  | 323,060   | 0 |
| CVR ENERGY INC              | COM      | 12662P108 | 826     | 31,900    | SH | DFND | 16 | 0       | 31,900    | 0 |
| CVS HEALTH CORP             | COM      | 126650100 | 477     | 5,860     | SH | DFND | 10 | 5,860   | 0         | 0 |
| CVS HEALTH CORP             | COM      | 126650100 | 269,228 | 3,310,728 | SH | DFND | 14 | 802,340 | 2,508,388 | 0 |
| CVS HEALTH CORP             | COM      | 126650100 | 1,153   | 14,179    | SH | DFND | 16 | 0       | 14,179    | 0 |
| CVS HEALTH CORP             | COM      | 126650100 | 146     | 1,800     | SH | DFND | 18 | 0       | 1,800     | 0 |
| CYS INVTS INC               | COM      | 12673A108 | 7,341   | 849,647   | SH | DFND | 14 | 17,038  | 832,609   | 0 |
| CA INC                      | COM      | 12673P105 | 14,518  | 434,925   | SH | DFND | 14 | 146,510 | 288,415   | 0 |
| CA INC                      | COM      | 12673P105 | 20      | 602       | SH | DFND | 16 | 0       | 602       | 0 |
| CABLE ONE INC               | COM      | 12685J105 | 2,294   | 3,177     | SH | DFND | 14 | 754     | 2,423     | 0 |
| CABLE ONE INC               | COM      | 12685J105 | 484     | 670       | SH | DFND | 18 | 0       | 670       | 0 |
| CABOT CORP                  | COM      | 127055101 | 419     | 7,510     | SH | DFND | 10 | 7,510   | 0         | 0 |
| CABOT CORP                  | COM      | 127055101 | 25,854  | 463,337   | SH | DFND | 14 | 73,583  | 389,754   | 0 |
| CABOT CORP                  | COM      | 127055101 | 266     | 4,770     | SH | DFND | 16 | 0       | 4,770     | 0 |
| CABOT OIL & GAS CORP        | COM      | 127097103 | 17,667  | 660,437   | SH | DFND | 14 | 217,000 | 443,437   | 0 |
| CABOT OIL & GAS CORP        | COM      | 127097103 | 27      | 1,000     | SH | DFND | 16 | 0       | 1,000     | 0 |
| CABOT MICROELECTRONICS CORP | COM      | 12709P103 | 9,902   | 123,881   | SH | DFND | 14 | 4,995   | 118,886   | 0 |
| CABOT MICROELECTRONICS CORP | COM      | 12709P103 | 999     | 12,500    | SH | DFND | 16 | 0       | 12,500    | 0 |
| CACI INTL INC               | CL A     | 127190304 | 36,083  | 258,941   | SH | DFND | 14 | 34,616  | 224,325   | 0 |
| CACI INTL INC               | CL A     | 127190304 | 1,449   | 10,400    | SH | DFND | 16 | 0       | 10,400    | 0 |
| CADENCE DESIGN SYSTEM INC   | COM      | 127387108 | 47,650  | 1,207,237 | SH | DFND | 14 | 255,673 | 951,564   | 0 |
| CADENCE DESIGN SYSTEM INC   | COM      | 127387108 | 603     | 15,270    | SH | DFND | 16 | 0       | 15,270    | 0 |

|                            |                 |           |         |           |    |      |    |         |           |   |
|----------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| CAL MAINE FOODS INC        | COM NEW         | 128030202 | 2,043   | 49,712    | SH | DFND | 14 | 4,932   | 44,780    | 0 |
| CALAMP CORP                | COM             | 128126109 | 1,380   | 59,370    | SH | DFND | 14 | 6,570   | 52,800    | 0 |
| CALATLANTIC GROUP INC      | COM             | 128195104 | 8,208   | 224,077   | SH | DFND | 14 | 22,606  | 201,471   | 0 |
| CALATLANTIC GROUP INC      | COM             | 128195104 | 38      | 1,050     | SH | DFND | 16 | 0       | 1,050     | 0 |
| CALAVO GROWERS INC         | COM             | 128246105 | 1,961   | 26,796    | SH | DFND | 14 | 2,996   | 23,800    | 0 |
| CALERES INC                | COM             | 129500104 | 8,530   | 279,473   | SH | DFND | 14 | 7,422   | 272,051   | 0 |
| CALGON CARBON CORP         | COM             | 129603106 | 1,804   | 84,277    | SH | DFND | 14 | 8,156   | 76,121    | 0 |
| CALIFORNIA WTR SVC GROUP   | COM             | 130788102 | 3,082   | 80,781    | SH | DFND | 14 | 8,801   | 71,980    | 0 |
| CALLAWAY GOLF CO           | COM             | 131193104 | 2,281   | 158,097   | SH | DFND | 14 | 17,045  | 141,052   | 0 |
| CALLON PETE CO DEL         | COM             | 13123X102 | 1,382   | 122,915   | SH | DFND | 14 | 28,275  | 94,640    | 0 |
| CALPINE CORP               | COM NEW         | 131347304 | 291     | 19,747    | SH | DFND | 14 | 19,747  | 0         | 0 |
| CAMBREX CORP               | COM             | 132011107 | 4,208   | 76,513    | SH | DFND | 14 | 27,268  | 49,245    | 0 |
| CAMBREX CORP               | COM             | 132011107 | 187     | 3,400     | SH | DFND | 18 | 0       | 3,400     | 0 |
| CAMDEN NATL CORP           | COM             | 133034108 | 4,306   | 98,668    | SH | DFND | 14 | 1,642   | 97,026    | 0 |
| CAMDEN PPTY TR             | SH BEN INT      | 133131102 | 5,427   | 59,349    | SH | DFND | 14 | 13,674  | 45,675    | 0 |
| CAMDEN PPTY TR             | SH BEN INT      | 133131102 | 78,469  | 858,056   | SH | DFND | 3  | 137,774 | 720,282   | 0 |
| CAMPBELL SOUP CO           | COM             | 134429109 | 12,687  | 270,972   | SH | DFND | 14 | 90,735  | 180,237   | 0 |
| CAMPBELL SOUP CO           | COM             | 134429109 | 19      | 400       | SH | DFND | 16 | 0       | 400       | 0 |
| CANTEL MEDICAL CORP        | COM             | 138098108 | 16,152  | 171,523   | SH | DFND | 14 | 54,888  | 116,635   | 0 |
| CANTEL MEDICAL CORP        | COM             | 138098108 | 584     | 6,200     | SH | DFND | 16 | 0       | 6,200     | 0 |
| CAPELLA EDUCATION COMPANY  | COM             | 139594105 | 5,253   | 74,884    | SH | DFND | 14 | 30,192  | 44,692    | 0 |
| CAPELLA EDUCATION COMPANY  | COM             | 139594105 | 175     | 2,500     | SH | DFND | 16 | 0       | 2,500     | 0 |
| CAPITAL ONE FINL CORP      | COM             | 14040H105 | 233,460 | 2,757,614 | SH | DFND | 14 | 465,921 | 2,291,693 | 0 |
| CAPITAL ONE FINL CORP      | COM             | 14040H105 | 1,539   | 18,173    | SH | DFND | 16 | 0       | 18,173    | 0 |
| CAPITAL SOUTHWEST CORP     | COM             | 140501107 | 377     | 22,000    | SH | DFND | 10 | 22,000  | 0         | 0 |
| CAPITAL SOUTHWEST CORP     | COM             | 140501107 | 9       | 500       | SH | DFND | 14 | 500     | 0         | 0 |
| CAPITOL FED FINL INC       | COM             | 14057J101 | 222     | 15,081    | SH | DFND | 14 | 15,081  | 0         | 0 |
| CAPSTEAD MTG CORP          | COM NO PAR      | 14067E506 | 7,441   | 771,084   | SH | DFND | 14 | 16,802  | 754,282   | 0 |
| CARBO CERAMICS INC         | COM             | 140781105 | 311     | 36,007    | SH | DFND | 14 | 3,127   | 32,880    | 0 |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 806     | 12,050    | SH | DFND | 10 | 12,050  | 0         | 0 |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 30,343  | 453,419   | SH | DFND | 14 | 148,777 | 304,642   | 0 |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 49      | 725       | SH | DFND | 16 | 0       | 725       | 0 |
| CARDIOVASCULAR SYS INC DEL | COM             | 141619106 | 222     | 7,904     | SH | DFND | 14 | 4,104   | 3,800     | 0 |
| CARE COM INC               | COM             | 141633107 | 1,588   | 99,930    | SH | DFND | 14 | 26,370  | 73,560    | 0 |
| CARE COM INC               | COM             | 141633107 | 67      | 4,200     | SH | DFND | 16 | 0       | 4,200     | 0 |
| CAREER EDUCATION CORP      | COM             | 141665109 | 1,122   | 108,020   | SH | DFND | 14 | 10,942  | 97,078    | 0 |
| CARETRUST REIT INC         | COM             | 14174T107 | 2,372   | 124,598   | SH | DFND | 14 | 11,113  | 113,485   | 0 |
| CARLISLE COS INC           | COM             | 142339100 | 6,532   | 65,133    | SH | DFND | 14 | 9,062   | 56,071    | 0 |
| CARMAX INC                 | COM             | 143130102 | 1,192   | 15,725    | SH | DFND | 10 | 15,725  | 0         | 0 |
| CARMAX INC                 | COM             | 143130102 | 19,423  | 256,200   | SH | DFND | 14 | 86,767  | 169,433   | 0 |
| CARMAX INC                 | COM             | 143130102 | 30      | 400       | SH | DFND | 16 | 0       | 400       | 0 |
| CARNIVAL CORP              | UNIT 99/99/9999 | 143658300 | 188     | 2,910     | SH | DFND | 10 | 2,910   | 0         | 0 |
| CARNIVAL CORP              | UNIT 99/99/9999 | 143658300 | 37,312  | 577,854   | SH | DFND | 14 | 197,009 | 380,845   | 0 |
| CARNIVAL CORP              | UNIT 99/99/9999 | 143658300 | 55      | 850       | SH | DFND | 16 | 0       | 850       | 0 |
| CARPENTER TECHNOLOGY CORP  | COM             | 144285103 | 1,517   | 31,580    | SH | DFND | 14 | 8,731   | 22,849    | 0 |
| CARRIZO OIL & GAS INC      | COM             | 144577103 | 19,019  | 1,110,250 | SH | DFND | 14 | 201,180 | 909,070   | 0 |
| CARRIZO OIL & GAS INC      | COM             | 144577103 | 600     | 35,000    | SH | DFND | 16 | 0       | 35,000    | 0 |

|                              |              |           |         |           |    |      |    |         |           |   |
|------------------------------|--------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| CARTER INC                   | COM          | 146229109 | 286     | 2,900     | SH | DFND | 10 | 2,900   | 0         | 0 |
| CARTER INC                   | COM          | 146229109 | 7,332   | 74,246    | SH | DFND | 14 | 14,666  | 59,580    | 0 |
| CARTER INC                   | COM          | 146229109 | 36      | 360       | SH | DFND | 16 | 0       | 360       | 0 |
| CARVER BANCORP INC           | COM NEW      | 146875604 | 518     | 181,033   | SH | DFND | 10 | 181,033 | 0         | 0 |
| CASEYS GEN STORES INC        | COM          | 147528103 | 2,705   | 24,713    | SH | DFND | 14 | 5,824   | 18,889    | 0 |
| CATALENT INC                 | COM          | 148806102 | 9,428   | 236,164   | SH | DFND | 14 | 25,429  | 210,735   | 0 |
| CATALENT INC                 | COM          | 148806102 | 1,050   | 26,300    | SH | DFND | 16 | 0       | 26,300    | 0 |
| CATERPILLAR INC DEL          | COM          | 149123101 | 121,894 | 977,421   | SH | DFND | 14 | 303,952 | 673,469   | 0 |
| CATERPILLAR INC DEL          | COM          | 149123101 | 161     | 1,295     | SH | DFND | 16 | 0       | 1,295     | 0 |
| CATHAY GEN BANCORP           | COM          | 149150104 | 48,525  | 1,207,095 | SH | DFND | 14 | 192,215 | 1,014,880 | 0 |
| CATHAY GEN BANCORP           | COM          | 149150104 | 816     | 20,300    | SH | DFND | 16 | 0       | 20,300    | 0 |
| CATHAY GEN BANCORP           | COM          | 149150104 | 519     | 12,900    | SH | DFND | 18 | 0       | 12,900    | 0 |
| CATO CORP NEW                | CL A         | 149205106 | 1,673   | 126,487   | SH | DFND | 14 | 3,407   | 123,080   | 0 |
| CAVCO INDS INC DEL           | COM          | 149568107 | 5,102   | 34,580    | SH | DFND | 14 | 5,425   | 29,155    | 0 |
| CAVCO INDS INC DEL           | COM          | 149568107 | 89      | 600       | SH | DFND | 16 | 0       | 600       | 0 |
| CAVIUM INC                   | COM          | 14964U108 | 250     | 3,798     | SH | DFND | 14 | 3,798   | 0         | 0 |
| CEDAR REALTY TRUST INC       | COM NEW      | 150602209 | 980     | 174,358   | SH | DFND | 14 | 47,807  | 126,551   | 0 |
| CELANESE CORP DEL            | COM SER A    | 150870103 | 1,247   | 11,960    | SH | DFND | 10 | 11,960  | 0         | 0 |
| CELANESE CORP DEL            | COM SER A    | 150870103 | 11,805  | 113,213   | SH | DFND | 14 | 21,953  | 91,260    | 0 |
| CELESTICA INC                | SUB VTG SHS  | 15101Q108 | 152     | 12,272    | SH | DFND | 10 | 12,272  | 0         | 0 |
| CELGENE CORP                 | COM          | 151020104 | 2,290   | 15,705    | SH | DFND | 10 | 15,705  | 0         | 0 |
| CELGENE CORP                 | COM          | 151020104 | 382,542 | 2,623,384 | SH | DFND | 14 | 569,340 | 2,054,044 | 0 |
| CELGENE CORP                 | COM          | 151020104 | 2,712   | 18,600    | SH | DFND | 16 | 0       | 18,600    | 0 |
| CELGENE CORP                 | COM          | 151020104 | 9,610   | 65,900    | SH | DFND | 18 | 0       | 65,900    | 0 |
| CELLDEX THERAPEUTICS INC NEW | COM          | 15117B103 | 30      | 10,455    | SH | DFND | 14 | 10,455  | 0         | 0 |
| CENTENE CORP DEL             | COM          | 15135B101 | 65,845  | 680,429   | SH | DFND | 14 | 108,755 | 571,674   | 0 |
| CENTENE CORP DEL             | COM          | 15135B101 | 1,025   | 10,590    | SH | DFND | 16 | 0       | 10,590    | 0 |
| CENTENNIAL RESOURCE DEV INC  | CL A         | 15136A102 | 189     | 10,500    | SH | DFND | 14 | 10,500  | 0         | 0 |
| CENTERPOINT ENERGY INC       | COM          | 15189T107 | 45,841  | 1,569,360 | SH | DFND | 14 | 266,360 | 1,303,000 | 0 |
| CENTERPOINT ENERGY INC       | COM          | 15189T107 | 25      | 849       | SH | DFND | 16 | 0       | 849       | 0 |
| CENTERSTATE BK CORP          | COM          | 15201P109 | 1,268   | 47,295    | SH | DFND | 14 | 5,895   | 41,400    | 0 |
| CENTRAL GARDEN & PET CO      | COM          | 153527106 | 730     | 18,800    | SH | DFND | 14 | 1,780   | 17,020    | 0 |
| CENTRAL GARDEN & PET CO      | CL A NON-VTG | 153527205 | 3,287   | 88,383    | SH | DFND | 14 | 5,919   | 82,464    | 0 |
| CENTRAL GARDEN & PET CO      | CL A NON-VTG | 153527205 | 502     | 13,500    | SH | DFND | 16 | 0       | 13,500    | 0 |
| CENTRAL PAC FINL CORP        | COM NEW      | 154760409 | 353     | 10,970    | SH | DFND | 10 | 10,970  | 0         | 0 |
| CENTRAL PAC FINL CORP        | COM NEW      | 154760409 | 4,991   | 155,109   | SH | DFND | 14 | 30,539  | 124,570   | 0 |
| CENTRAL PAC FINL CORP        | COM NEW      | 154760409 | 122     | 3,800     | SH | DFND | 16 | 0       | 3,800     | 0 |
| CENTURY ALUM CO              | COM          | 156431108 | 664     | 40,024    | SH | DFND | 10 | 40,024  | 0         | 0 |
| CENTURY ALUM CO              | COM          | 156431108 | 2,740   | 165,231   | SH | DFND | 14 | 7,590   | 157,641   | 0 |
| CENTURY BANCORP INC MASS     | CL A NON VTG | 156432106 | 427     | 5,336     | SH | DFND | 14 | 536     | 4,800     | 0 |
| CENTURY CASINOS INC          | COM          | 156492100 | 628     | 76,500    | SH | DFND | 10 | 76,500  | 0         | 0 |
| CENTURY CASINOS INC          | COM          | 156492100 | 11      | 1,280     | SH | DFND | 14 | 1,280   | 0         | 0 |
| CENTURY CMNTYS INC           | COM          | 156504300 | 3,281   | 132,815   | SH | DFND | 14 | 43,715  | 89,100    | 0 |
| CENTURY CMNTYS INC           | COM          | 156504300 | 398     | 16,100    | SH | DFND | 16 | 0       | 16,100    | 0 |
| CENTURYLINK INC              | COM          | 156700106 | 32,296  | 1,708,777 | SH | DFND | 14 | 344,178 | 1,364,599 | 0 |
| CENTURYLINK INC              | COM          | 156700106 | 21      | 1,108     | SH | DFND | 16 | 0       | 1,108     | 0 |
| CERNER CORP                  | COM          | 156782104 | 65,009  | 911,517   | SH | DFND | 14 | 182,917 | 728,600   | 0 |
| CERNER CORP                  | COM          | 156782104 | 1,181   | 16,560    | SH | DFND | 16 | 0       | 16,560    | 0 |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| CEVA INC                     | COM            | 157210105 | 1,578   | 36,859    | SH | DFND | 14 | 3,663   | 33,196    | 0 |
| CHANGYOU COM LTD             | ADS REP CL A   | 15911M107 | 1,537   | 38,800    | SH | DFND | 14 | 1,200   | 37,600    | 0 |
| CHANNELADVISOR CORP          | COM            | 159179100 | 118     | 10,290    | SH | DFND | 14 | 1,690   | 8,600     | 0 |
| CHARLES RIV LABS INTL INC    | COM            | 159864107 | 45,985  | 425,710   | SH | DFND | 14 | 73,822  | 351,888   | 0 |
| CHARLES RIV LABS INTL INC    | COM            | 159864107 | 341     | 3,160     | SH | DFND | 16 | 0       | 3,160     | 0 |
| CHARLES RIV LABS INTL INC    | COM            | 159864107 | 518     | 4,800     | SH | DFND | 18 | 0       | 4,800     | 0 |
| CHART INDS INC               | COM PAR \$0.01 | 16115Q308 | 2,027   | 51,675    | SH | DFND | 14 | 5,325   | 46,350    | 0 |
| CHARTER COMMUNICATIONS INC N | CL A           | 16119P108 | 102,096 | 280,931   | SH | DFND | 14 | 95,999  | 184,932   | 0 |
| CHARTER COMMUNICATIONS INC N | CL A           | 16119P108 | 160     | 440       | SH | DFND | 16 | 0       | 440       | 0 |
| CHARTER COMMUNICATIONS INC N | CL A           | 16119P108 | 233     | 640       | SH | DFND | 18 | 0       | 640       | 0 |
| CHASE CORP                   | COM            | 16150R104 | 216     | 1,939     | SH | DFND | 14 | 939     | 1,000     | 0 |
| CHASE CORP                   | COM            | 16150R104 | 145     | 1,300     | SH | DFND | 16 | 0       | 1,300     | 0 |
| CHATHAM LODGING TR           | COM            | 16208T102 | 9,510   | 446,053   | SH | DFND | 14 | 6,583   | 439,470   | 0 |
| CHATHAM LODGING TR           | COM            | 16208T102 | 490     | 23,000    | SH | DFND | 16 | 0       | 23,000    | 0 |
| CHEESECAKE FACTORY INC       | COM            | 163072101 | 4,946   | 117,429   | SH | DFND | 14 | 20,151  | 97,278    | 0 |
| CHEMED CORP NEW              | COM            | 16359R103 | 11,330  | 56,076    | SH | DFND | 14 | 8,234   | 47,842    | 0 |
| CHEMED CORP NEW              | COM            | 16359R103 | 505     | 2,500     | SH | DFND | 16 | 0       | 2,500     | 0 |
| CHEMICAL FINL CORP           | COM            | 163731102 | 9,807   | 187,667   | SH | DFND | 14 | 14,026  | 173,641   | 0 |
| CHEMOURS CO                  | COM            | 163851108 | 199,343 | 3,938,815 | SH | DFND | 14 | 568,033 | 3,370,782 | 0 |
| CHEMOURS CO                  | COM            | 163851108 | 2,487   | 49,150    | SH | DFND | 16 | 0       | 49,150    | 0 |
| CHEMOURS CO                  | COM            | 163851108 | 137     | 2,700     | SH | DFND | 18 | 0       | 2,700     | 0 |
| CHENIERE ENERGY INC          | COM NEW        | 16411R208 | 822     | 18,250    | SH | DFND | 14 | 14,810  | 3,440     | 0 |
| CHENIERE ENERGY INC          | COM NEW        | 16411R208 | 545     | 12,100    | SH | DFND | 18 | 0       | 12,100    | 0 |
| CHERRY HILL MTG INVT CORP    | COM            | 164651101 | 1,685   | 93,100    | SH | DFND | 14 | 1,100   | 92,000    | 0 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 4,669   | 1,085,728 | SH | DFND | 14 | 346,322 | 739,406   | 0 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 6       | 1,410     | SH | DFND | 16 | 0       | 1,410     | 0 |
| CHESAPEAKE LODGING TR        | SH BEN INT     | 165240102 | 666     | 24,712    | SH | DFND | 10 | 24,712  | 0         | 0 |
| CHESAPEAKE LODGING TR        | SH BEN INT     | 165240102 | 27,034  | 1,002,369 | SH | DFND | 14 | 240,711 | 761,658   | 0 |
| CHESAPEAKE LODGING TR        | SH BEN INT     | 165240102 | 1,003   | 37,200    | SH | DFND | 16 | 0       | 37,200    | 0 |
| CHESAPEAKE UTILS CORP        | COM            | 165303108 | 582     | 7,439     | SH | DFND | 14 | 7,439   | 0         | 0 |
| CHEVRON CORP NEW             | COM            | 166764100 | 1,681   | 14,310    | SH | DFND | 10 | 14,310  | 0         | 0 |
| CHEVRON CORP NEW             | COM            | 166764100 | 423,337 | 3,602,872 | SH | DFND | 14 | 966,335 | 2,636,537 | 0 |
| CHEVRON CORP NEW             | COM            | 166764100 | 876     | 7,459     | SH | DFND | 16 | 0       | 7,459     | 0 |
| CHEVRON CORP NEW             | COM            | 166764100 | 7,121   | 60,600    | SH | DFND | 18 | 0       | 60,600    | 0 |
| CHICOS FAS INC               | COM            | 168615102 | 5,634   | 629,483   | SH | DFND | 14 | 23,268  | 606,215   | 0 |
| CHILDRENS PL INC             | COM            | 168905107 | 8,092   | 68,486    | SH | DFND | 14 | 4,404   | 64,082    | 0 |
| CHIMERA INVT CORP            | COM NEW        | 16934Q208 | 158     | 8,359     | SH | DFND | 10 | 8,359   | 0         | 0 |
| CHIMERA INVT CORP            | COM NEW        | 16934Q208 | 14,813  | 782,934   | SH | DFND | 14 | 53,434  | 729,500   | 0 |
| CHIPOTLE MEXICAN GRILL INC   | COM            | 169656105 | 11,526  | 37,443    | SH | DFND | 14 | 12,497  | 24,946    | 0 |
| CHIPOTLE MEXICAN GRILL INC   | COM            | 169656105 | 20      | 65        | SH | DFND | 16 | 0       | 65        | 0 |
| CHOICE HOTELS INTL INC       | COM            | 169905106 | 246     | 3,847     | SH | DFND | 14 | 2,947   | 900       | 0 |
| CHURCH & DWIGHT INC          | COM            | 171340102 | 17,389  | 358,908   | SH | DFND | 14 | 116,772 | 242,136   | 0 |
| CHURCH & DWIGHT INC          | COM            | 171340102 | 26      | 540       | SH | DFND | 16 | 0       | 540       | 0 |
| CHURCHILL DOWNS INC          | COM            | 171484108 | 1,911   | 9,270     | SH | DFND | 14 | 2,806   | 6,464     | 0 |
| CHUYS HLDGS INC              | COM            | 171604101 | 587     | 27,890    | SH | DFND | 14 | 2,580   | 25,310    | 0 |
| CIENA CORP                   | COM NEW        | 171779309 | 2,103   | 95,739    | SH | DFND | 14 | 26,456  | 69,283    | 0 |

|                             |         |           |         |           |    |      |    |           |           |   |
|-----------------------------|---------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| CIMAREX ENERGY CO           | COM     | 171798101 | 16,235  | 142,829   | SH | DFND | 14 | 51,845    | 90,984    | 0 |
| CIMAREX ENERGY CO           | COM     | 171798101 | 25      | 220       | SH | DFND | 16 | 0         | 220       | 0 |
| CINCINNATI BELL INC NEW     | COM NEW | 171871502 | 1,382   | 69,597    | SH | DFND | 14 | 6,697     | 62,900    | 0 |
| CINCINNATI FINL CORP        | COM     | 172062101 | 17,081  | 223,078   | SH | DFND | 14 | 69,791    | 153,287   | 0 |
| CINCINNATI FINL CORP        | COM     | 172062101 | 23      | 303       | SH | DFND | 16 | 0         | 303       | 0 |
| CINEMARK HOLDINGS INC       | COM     | 17243V102 | 2,704   | 74,673    | SH | DFND | 14 | 15,180    | 59,493    | 0 |
| CIRCOR INTL INC             | COM     | 17273K109 | 1,530   | 28,107    | SH | DFND | 14 | 3,168     | 24,939    | 0 |
| CIRRUS LOGIC INC            | COM     | 172755100 | 101     | 1,890     | SH | DFND | 10 | 1,890     | 0         | 0 |
| CIRRUS LOGIC INC            | COM     | 172755100 | 50,877  | 954,183   | SH | DFND | 14 | 157,933   | 796,250   | 0 |
| CIRRUS LOGIC INC            | COM     | 172755100 | 280     | 5,260     | SH | DFND | 16 | 0         | 5,260     | 0 |
| CIRRUS LOGIC INC            | COM     | 172755100 | 304     | 5,700     | SH | DFND | 18 | 0         | 5,700     | 0 |
| CISCO SYS INC               | COM     | 17275R102 | 2,330   | 69,290    | SH | DFND | 10 | 69,290    | 0         | 0 |
| CISCO SYS INC               | COM     | 17275R102 | 279,572 | 8,313,165 | SH | DFND | 14 | 2,815,852 | 5,497,313 | 0 |
| CISCO SYS INC               | COM     | 17275R102 | 368     | 10,930    | SH | DFND | 16 | 0         | 10,930    | 0 |
| CINTAS CORP                 | COM     | 172908105 | 17,872  | 123,872   | SH | DFND | 14 | 40,982    | 82,890    | 0 |
| CINTAS CORP                 | COM     | 172908105 | 27      | 190       | SH | DFND | 16 | 0         | 190       | 0 |
| CITIZENS & NORTHN CORP      | COM     | 172922106 | 790     | 32,166    | SH | DFND | 14 | 850       | 31,316    | 0 |
| CITIGROUP INC               | COM NEW | 172967424 | 2,371   | 32,590    | SH | DFND | 10 | 32,590    | 0         | 0 |
| CITIGROUP INC               | COM NEW | 172967424 | 542,679 | 7,460,531 | SH | DFND | 14 | 1,813,731 | 5,646,800 | 0 |
| CITIGROUP INC               | COM NEW | 172967424 | 1,544   | 21,220    | SH | DFND | 16 | 0         | 21,220    | 0 |
| CITI TRENDS INC             | COM     | 17306X102 | 503     | 25,315    | SH | DFND | 14 | 1,715     | 23,600    | 0 |
| CITIZENS FINL GROUP INC     | COM     | 174610105 | 266     | 7,030     | SH | DFND | 10 | 7,030     | 0         | 0 |
| CITIZENS FINL GROUP INC     | COM     | 174610105 | 61,439  | 1,622,356 | SH | DFND | 14 | 261,933   | 1,360,423 | 0 |
| CITIZENS FINL GROUP INC     | COM     | 174610105 | 553     | 14,600    | SH | DFND | 16 | 0         | 14,600    | 0 |
| CITRIX SYS INC              | COM     | 177376100 | 633     | 8,240     | SH | DFND | 10 | 8,240     | 0         | 0 |
| CITRIX SYS INC              | COM     | 177376100 | 16,143  | 210,138   | SH | DFND | 14 | 72,290    | 137,848   | 0 |
| CITRIX SYS INC              | COM     | 177376100 | 27      | 350       | SH | DFND | 16 | 0         | 350       | 0 |
| CITY HLDG CO                | COM     | 177835105 | 2,315   | 32,193    | SH | DFND | 14 | 2,849     | 29,344    | 0 |
| CLEAN HARBORS INC           | COM     | 184496107 | 1,891   | 33,352    | SH | DFND | 14 | 7,764     | 25,588    | 0 |
| CLEARWATER PAPER CORP       | COM     | 18538R103 | 6,129   | 124,448   | SH | DFND | 14 | 12,728    | 111,720   | 0 |
| CLEARWATER PAPER CORP       | COM     | 18538R103 | 128     | 2,600     | SH | DFND | 16 | 0         | 2,600     | 0 |
| CLEVELAND CLIFFS INC        | COM     | 185899101 | 224     | 31,382    | SH | DFND | 14 | 31,382    | 0         | 0 |
| CLOROX CO DEL               | COM     | 189054109 | 24,903  | 188,789   | SH | DFND | 14 | 60,952    | 127,837   | 0 |
| CLOROX CO DEL               | COM     | 189054109 | 37      | 280       | SH | DFND | 16 | 0         | 280       | 0 |
| CLOUD PEAK ENERGY INC       | COM     | 18911Q102 | 444     | 121,345   | SH | DFND | 14 | 10,240    | 111,105   | 0 |
| CLOVIS ONCOLOGY INC         | COM     | 189464100 | 376     | 4,560     | SH | DFND | 14 | 4,560     | 0         | 0 |
| CLOVIS ONCOLOGY INC         | COM     | 189464100 | 5,109   | 62,000    | SH | DFND | 18 | 0         | 62,000    | 0 |
| COACH INC                   | COM     | 189754104 | 15,614  | 387,640   | SH | DFND | 14 | 130,939   | 256,701   | 0 |
| COACH INC                   | COM     | 189754104 | 24      | 600       | SH | DFND | 16 | 0         | 600       | 0 |
| COCA COLA BOTTLING CO CONS  | COM     | 191098102 | 573     | 2,657     | SH | DFND | 10 | 2,657     | 0         | 0 |
| COCA COLA BOTTLING CO CONS  | COM     | 191098102 | 1,721   | 7,977     | SH | DFND | 14 | 925       | 7,052     | 0 |
| COCA COLA CO                | COM     | 191216100 | 1,021   | 22,675    | SH | DFND | 10 | 22,675    | 0         | 0 |
| COCA COLA CO                | COM     | 191216100 | 365,123 | 8,112,041 | SH | DFND | 14 | 2,192,780 | 5,919,261 | 0 |
| COCA COLA CO                | COM     | 191216100 | 1,082   | 24,040    | SH | DFND | 16 | 0         | 24,040    | 0 |
| COCA COLA CO                | COM     | 191216100 | 468     | 10,400    | SH | DFND | 18 | 0         | 10,400    | 0 |
| COEUR MNG INC               | COM NEW | 192108504 | 184     | 19,981    | SH | DFND | 14 | 19,981    | 0         | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 152     | 3,101     | SH | DFND | 10 | 3,101     | 0         | 0 |

|                              |                 |           |         |            |    |      |    |           |            |   |
|------------------------------|-----------------|-----------|---------|------------|----|------|----|-----------|------------|---|
| COGENT COMMUNICATIONS HLDGS  | COM NEW         | 19239V302 | 3,396   | 69,449     | SH | DFND | 14 | 7,269     | 62,180     | 0 |
| COGNEX CORP                  | COM             | 192422103 | 39,284  | 356,216    | SH | DFND | 14 | 60,564    | 295,652    | 0 |
| COGNEX CORP                  | COM             | 192422103 | 272     | 2,470      | SH | DFND | 16 | 0         | 2,470      | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A            | 192446102 | 249,302 | 3,436,752  | SH | DFND | 14 | 578,752   | 2,858,000  | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A            | 192446102 | 1,917   | 26,430     | SH | DFND | 16 | 0         | 26,430     | 0 |
| COHERENT INC                 | COM             | 192479103 | 3,748   | 15,936     | SH | DFND | 14 | 3,763     | 12,173     | 0 |
| COHERENT INC                 | COM             | 192479103 | 200     | 850        | SH | DFND | 18 | 0         | 850        | 0 |
| COHEN & STEERS INC           | COM             | 19247A100 | 256     | 6,480      | SH | DFND | 14 | 2,890     | 3,590      | 0 |
| COHU INC                     | COM             | 192576106 | 1,112   | 46,630     | SH | DFND | 14 | 4,821     | 41,809     | 0 |
| COLFAX CORP                  | COM             | 194014106 | 1,447   | 34,755     | SH | DFND | 14 | 5,955     | 28,800     | 0 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 91,819  | 1,260,385  | SH | DFND | 14 | 422,324   | 838,061    | 0 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 138     | 1,900      | SH | DFND | 16 | 0         | 1,900      | 0 |
| COLLEGIUM PHARMACEUTICAL INC | COM             | 19459J104 | 10      | 950        | SH | DFND | 14 | 950       | 0          | 0 |
| COLLEGIUM PHARMACEUTICAL INC | COM             | 19459J104 | 5,833   | 556,100    | SH | DFND | 18 | 0         | 556,100    | 0 |
| COLONY NORTHSTAR INC         | CL A COM        | 19625W104 | 430     | 34,256     | SH | DFND | 14 | 33,556    | 700        | 0 |
| COLUMBIA BKG SYS INC         | COM             | 197236102 | 4,137   | 98,236     | SH | DFND | 14 | 10,569    | 87,667     | 0 |
| COLUMBIA ETF TR II           | INDIA SML CP ET | 19762B889 | 1,321   | 68,141     | SH | DFND | 14 | 0         | 68,141     | 0 |
| COLUMBIA PPTY TR INC         | COM NEW         | 198287203 | 185     | 8,500      | SH | DFND | 14 | 8,500     | 0          | 0 |
| COLUMBIA PPTY TR INC         | COM NEW         | 198287203 | 39,773  | 1,826,974  | SH | DFND | 3  | 297,246   | 1,529,728  | 0 |
| COLUMBIA SPORTSWEAR CO       | COM             | 198516106 | 235     | 3,813      | SH | DFND | 14 | 3,813     | 0          | 0 |
| COMFORT SYS USA INC          | COM             | 199908104 | 2,384   | 66,784     | SH | DFND | 14 | 6,800     | 59,984     | 0 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 1,313   | 34,110     | SH | DFND | 10 | 34,110    | 0          | 0 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 505,343 | 13,132,604 | SH | DFND | 14 | 3,002,170 | 10,130,434 | 0 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 2,959   | 76,890     | SH | DFND | 16 | 0         | 76,890     | 0 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 419     | 10,900     | SH | DFND | 18 | 0         | 10,900     | 0 |
| COMERICA INC                 | COM             | 200340107 | 49,200  | 645,159    | SH | DFND | 14 | 96,872    | 548,287    | 0 |
| COMERICA INC                 | COM             | 200340107 | 1,338   | 17,550     | SH | DFND | 16 | 0         | 17,550     | 0 |
| COMMERCE BANCSHARES INC      | COM             | 200525103 | 8,666   | 150,012    | SH | DFND | 14 | 35,373    | 114,639    | 0 |
| COMMERCE BANCSHARES INC      | COM             | 200525103 | 35      | 600        | SH | DFND | 16 | 0         | 600        | 0 |
| COMMERCIAL METALS CO         | COM             | 201723103 | 1,496   | 78,622     | SH | DFND | 14 | 22,039    | 56,583     | 0 |
| COMMSCOPE HLDG CO INC        | COM             | 20337X109 | 4,754   | 143,140    | SH | DFND | 14 | 10,340    | 132,800    | 0 |
| COMMUNITY BK SYS INC         | COM             | 203607106 | 5,733   | 103,757    | SH | DFND | 14 | 9,249     | 94,508     | 0 |
| COMMUNITY HEALTH SYS INC NEW | COM             | 203668108 | 1,463   | 190,544    | SH | DFND | 14 | 18,831    | 171,713    | 0 |
| COMMUNITY HEALTHCARE TR INC  | COM             | 20369C106 | 34      | 1,270      | SH | DFND | 14 | 1,270     | 0          | 0 |
| COMMUNITY HEALTHCARE TR INC  | COM             | 20369C106 | 42,627  | 1,581,111  | SH | DFND | 3  | 224,024   | 1,357,087  | 0 |
| COMMUNITY TR BANCORP INC     | COM             | 204149108 | 5,939   | 127,729    | SH | DFND | 14 | 18,363    | 109,366    | 0 |
| COMMVAULT SYSTEMS INC        | COM             | 204166102 | 14,513  | 238,697    | SH | DFND | 14 | 18,881    | 219,816    | 0 |
| COMMVAULT SYSTEMS INC        | COM             | 204166102 | 615     | 10,120     | SH | DFND | 16 | 0         | 10,120     | 0 |
| COMPASS MINERALS INTL INC    | COM             | 20451N101 | 1,488   | 22,929     | SH | DFND | 14 | 6,309     | 16,620     | 0 |
| COMPUTER PROGRAMS & SYS INC  | COM             | 205306103 | 552     | 18,684     | SH | DFND | 14 | 2,017     | 16,667     | 0 |
| COMTECH TELECOMMUNICATIONS C | COM NEW         | 205826209 | 1,197   | 58,325     | SH | DFND | 14 | 3,330     | 54,995     | 0 |
| CONAGRA BRANDS INC           | COM             | 205887102 | 82,348  | 2,440,661  | SH | DFND | 14 | 368,185   | 2,072,476  | 0 |
| CONAGRA BRANDS INC           | COM             | 205887102 | 1,066   | 31,585     | SH | DFND | 16 | 0         | 31,585     | 0 |

|                              |         |           |        |           |    |      |    |         |           |   |
|------------------------------|---------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| CONCERT PHARMACEUTICALS INC  | COM     | 206022105 | 850    | 57,610    | SH | DFND | 14 | 2,210   | 55,400    | 0 |
| CONCERT PHARMACEUTICALS INC  | COM     | 206022105 | 108    | 7,300     | SH | DFND | 16 | 0       | 7,300     | 0 |
| CONCHO RES INC               | COM     | 20605P101 | 26,844 | 203,797   | SH | DFND | 14 | 68,645  | 135,152   | 0 |
| CONCHO RES INC               | COM     | 20605P101 | 43     | 330       | SH | DFND | 16 | 0       | 330       | 0 |
| CONCHO RES INC               | COM     | 20605P101 | 685    | 5,200     | SH | DFND | 18 | 0       | 5,200     | 0 |
| CONDUENT INC                 | COM     | 206787103 | 184    | 11,770    | SH | DFND | 14 | 11,770  | 0         | 0 |
| CONMED CORP                  | COM     | 207410101 | 5,985  | 114,065   | SH | DFND | 14 | 17,257  | 96,808    | 0 |
| CONMED CORP                  | COM     | 207410101 | 226    | 4,300     | SH | DFND | 16 | 0       | 4,300     | 0 |
| CONNS INC                    | COM     | 208242107 | 5,822  | 206,805   | SH | DFND | 14 | 86,205  | 120,600   | 0 |
| CONNS INC                    | COM     | 208242107 | 228    | 8,100     | SH | DFND | 16 | 0       | 8,100     | 0 |
| CONOCOPHILLIPS               | COM     | 20825C104 | 332    | 6,640     | SH | DFND | 10 | 6,640   | 0         | 0 |
| CONOCOPHILLIPS               | COM     | 20825C104 | 94,845 | 1,895,012 | SH | DFND | 14 | 609,422 | 1,285,590 | 0 |
| CONOCOPHILLIPS               | COM     | 20825C104 | 131    | 2,623     | SH | DFND | 16 | 0       | 2,623     | 0 |
| CONOCOPHILLIPS               | COM     | 20825C104 | 2,087  | 41,700    | SH | DFND | 18 | 0       | 41,700    | 0 |
| CONSOL ENERGY INC            | COM     | 20854P109 | 664    | 39,209    | SH | DFND | 10 | 39,209  | 0         | 0 |
| CONSOL ENERGY INC            | COM     | 20854P109 | 48,907 | 2,887,063 | SH | DFND | 14 | 426,910 | 2,460,153 | 0 |
| CONSOL ENERGY INC            | COM     | 20854P109 | 293    | 17,300    | SH | DFND | 16 | 0       | 17,300    | 0 |
| CONSOLIDATED COMM HLDGS INC  | COM     | 209034107 | 2,257  | 118,274   | SH | DFND | 14 | 11,304  | 106,970   | 0 |
| CONSOLIDATED EDISON INC      | COM     | 209115104 | 36,206 | 448,758   | SH | DFND | 14 | 143,317 | 305,441   | 0 |
| CONSOLIDATED EDISON INC      | COM     | 209115104 | 53     | 660       | SH | DFND | 16 | 0       | 660       | 0 |
| CONSTELLATION BRANDS INC     | CL A    | 21036P108 | 1,622  | 8,130     | SH | DFND | 10 | 8,130   | 0         | 0 |
| CONSTELLATION BRANDS INC     | CL A    | 21036P108 | 71,198 | 356,974   | SH | DFND | 14 | 110,072 | 246,902   | 0 |
| CONSTELLATION BRANDS INC     | CL A    | 21036P108 | 597    | 2,995     | SH | DFND | 16 | 0       | 2,995     | 0 |
| CONTANGO OIL & GAS COMPANY   | COM NEW | 21075N204 | 130    | 25,753    | SH | DFND | 10 | 25,753  | 0         | 0 |
| CONTANGO OIL & GAS COMPANY   | COM NEW | 21075N204 | 254    | 50,516    | SH | DFND | 14 | 3,196   | 47,320    | 0 |
| CONTANGO OIL & GAS COMPANY   | COM NEW | 21075N204 | 115    | 22,900    | SH | DFND | 16 | 0       | 22,900    | 0 |
| CONTINENTAL BLDG PRODS INC   | COM     | 211171103 | 19,081 | 733,872   | SH | DFND | 14 | 67,962  | 665,910   | 0 |
| CONTINENTAL BLDG PRODS INC   | COM     | 211171103 | 1,349  | 51,900    | SH | DFND | 16 | 0       | 51,900    | 0 |
| CONTINENTAL RESOURCES INC    | COM     | 212015101 | 369    | 9,546     | SH | DFND | 14 | 5,996   | 3,550     | 0 |
| CONTROL4 CORP                | COM     | 21240D107 | 1,049  | 35,600    | SH | DFND | 14 | 2,830   | 32,770    | 0 |
| CONVERGYS CORP               | COM     | 212485106 | 7,592  | 293,257   | SH | DFND | 14 | 18,118  | 275,139   | 0 |
| COOPER COS INC               | COM NEW | 216648402 | 16,524 | 69,688    | SH | DFND | 14 | 23,513  | 46,175    | 0 |
| COOPER COS INC               | COM NEW | 216648402 | 28     | 120       | SH | DFND | 16 | 0       | 120       | 0 |
| COOPER STD HLDGS INC         | COM     | 21676P103 | 42,933 | 370,205   | SH | DFND | 14 | 57,350  | 312,855   | 0 |
| COOPER STD HLDGS INC         | COM     | 21676P103 | 1,496  | 12,900    | SH | DFND | 16 | 0       | 12,900    | 0 |
| COOPER TIRE & RUBR CO        | COM     | 216831107 | 1,337  | 35,742    | SH | DFND | 14 | 9,989   | 25,753    | 0 |
| COPART INC                   | COM     | 217204106 | 4,393  | 127,828   | SH | DFND | 14 | 29,296  | 98,532    | 0 |
| CORCEPT THERAPEUTICS INC     | COM     | 218352102 | 19,842 | 1,028,083 | SH | DFND | 14 | 335,253 | 692,830   | 0 |
| CORCEPT THERAPEUTICS INC     | COM     | 218352102 | 1,436  | 74,400    | SH | DFND | 16 | 0       | 74,400    | 0 |
| CORE MARK HOLDING CO INC     | COM     | 218681104 | 2,504  | 77,908    | SH | DFND | 14 | 8,228   | 69,680    | 0 |
| CORESITE RLTY CORP           | COM     | 21870Q105 | 2,562  | 22,892    | SH | DFND | 14 | 5,357   | 17,535    | 0 |
| CORESITE RLTY CORP           | COM     | 21870Q105 | 310    | 2,769     | SH | DFND | 3  | 0       | 2,769     | 0 |
| COREENERGY INFRASTRUCTURE TR | COM NEW | 21870U502 | 6,620  | 187,275   | SH | DFND | 14 | 860     | 186,415   | 0 |

|                              |                 |           |         |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| CORELOGIC INC                | COM             | 21871D103 | 6,870   | 148,630   | SH | DFND | 14 | 12,204  | 136,426   | 0 |
| CORELOGIC INC                | COM             | 21871D103 | 508     | 11,000    | SH | DFND | 18 | 0       | 11,000    | 0 |
| CORECIVIC INC                | COM             | 21871N101 | 61,600  | 2,301,080 | SH | DFND | 14 | 310,223 | 1,990,857 | 0 |
| CORECIVIC INC                | COM             | 21871N101 | 924     | 34,510    | SH | DFND | 16 | 0       | 34,510    | 0 |
| CORNERSTONE ONDEMAND INC     | COM             | 21925Y103 | 246     | 6,068     | SH | DFND | 14 | 6,068   | 0         | 0 |
| CORNING INC                  | COM             | 219350105 | 1,079   | 36,075    | SH | DFND | 10 | 36,075  | 0         | 0 |
| CORNING INC                  | COM             | 219350105 | 37,727  | 1,260,931 | SH | DFND | 14 | 432,848 | 828,083   | 0 |
| CORNING INC                  | COM             | 219350105 | 58      | 1,925     | SH | DFND | 16 | 0       | 1,925     | 0 |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT      | 22002T108 | 2,070   | 63,040    | SH | DFND | 14 | 14,442  | 48,598    | 0 |
| CORVEL CORP                  | COM             | 221006109 | 124     | 2,278     | SH | DFND | 10 | 2,278   | 0         | 0 |
| CORVEL CORP                  | COM             | 221006109 | 2,284   | 41,984    | SH | DFND | 14 | 23,710  | 18,274    | 0 |
| COSTCO WHSL CORP NEW         | COM             | 22160K105 | 100,454 | 611,444   | SH | DFND | 14 | 207,732 | 403,712   | 0 |
| COSTCO WHSL CORP NEW         | COM             | 22160K105 | 157     | 954       | SH | DFND | 16 | 0       | 954       | 0 |
| COSTCO WHSL CORP NEW         | COM             | 22160K105 | 279     | 1,700     | SH | DFND | 18 | 0       | 1,700     | 0 |
| COSTAR GROUP INC             | COM             | 22160N109 | 10,120  | 37,727    | SH | DFND | 14 | 6,288   | 31,439    | 0 |
| COSTAR GROUP INC             | COM             | 22160N109 | 456     | 1,700     | SH | DFND | 16 | 0       | 1,700     | 0 |
| COTIVITI HLDGS INC           | COM             | 22164K101 | 8,223   | 228,530   | SH | DFND | 14 | 52,440  | 176,090   | 0 |
| COTIVITI HLDGS INC           | COM             | 22164K101 | 864     | 24,000    | SH | DFND | 16 | 0       | 24,000    | 0 |
| COTY INC                     | COM CL A        | 222070203 | 10,633  | 643,230   | SH | DFND | 14 | 217,700 | 425,530   | 0 |
| COTY INC                     | COM CL A        | 222070203 | 16      | 945       | SH | DFND | 16 | 0       | 945       | 0 |
| COUSINS PPTYS INC            | COM             | 222795106 | 2,687   | 287,712   | SH | DFND | 14 | 82,546  | 205,166   | 0 |
| COUSINS PPTYS INC            | COM             | 222795106 | 33      | 3,550     | SH | DFND | 3  | 0       | 3,550     | 0 |
| COWEN INC                    | CL A NEW        | 223622606 | 645     | 36,250    | SH | DFND | 10 | 36,250  | 0         | 0 |
| COWEN INC                    | CL A NEW        | 223622606 | 420     | 23,615    | SH | DFND | 14 | 2,815   | 20,800    | 0 |
| CRACKER BARREL OLD CTRY STOR | COM             | 22410J106 | 2,496   | 16,460    | SH | DFND | 14 | 4,628   | 11,832    | 0 |
| CRANE CO                     | COM             | 224399105 | 220     | 2,750     | SH | DFND | 10 | 2,750   | 0         | 0 |
| CRANE CO                     | COM             | 224399105 | 46,045  | 575,632   | SH | DFND | 14 | 83,197  | 492,435   | 0 |
| CRANE CO                     | COM             | 224399105 | 657     | 8,210     | SH | DFND | 16 | 0       | 8,210     | 0 |
| CRAY INC                     | COM NEW         | 225223304 | 1,299   | 66,812    | SH | DFND | 14 | 6,302   | 60,510    | 0 |
| CREDIT ACCEP CORP MICH       | COM             | 225310101 | 373     | 1,330     | SH | DFND | 10 | 1,330   | 0         | 0 |
| CREDIT ACCEP CORP MICH       | COM             | 225310101 | 2,660   | 9,493     | SH | DFND | 14 | 2,393   | 7,100     | 0 |
| CREE INC                     | COM             | 225447101 | 1,850   | 65,633    | SH | DFND | 14 | 18,129  | 47,504    | 0 |
| CROCS INC                    | COM             | 227046109 | 1,150   | 118,525   | SH | DFND | 14 | 11,935  | 106,590   | 0 |
| CROSS CTRY HEALTHCARE INC    | COM             | 227483104 | 851     | 59,838    | SH | DFND | 14 | 5,322   | 54,516    | 0 |
| CROWN CASTLE INTL CORP NEW   | COM             | 22822V101 | 55,231  | 552,425   | SH | DFND | 14 | 186,798 | 365,627   | 0 |
| CROWN CASTLE INTL CORP NEW   | COM             | 22822V101 | 89      | 890       | SH | DFND | 16 | 0       | 890       | 0 |
| CROWN HOLDINGS INC           | COM             | 228368106 | 24,542  | 410,949   | SH | DFND | 14 | 47,562  | 363,387   | 0 |
| CRYOLIFE INC                 | COM             | 228903100 | 2,794   | 123,063   | SH | DFND | 14 | 37,926  | 85,137    | 0 |
| CRYOLIFE INC                 | COM             | 228903100 | 245     | 10,800    | SH | DFND | 16 | 0       | 10,800    | 0 |
| CTRIP COM INTL LTD           | AMERICAN DEP SH | 22943F100 | 311     | 5,900     | SH | DFND | 18 | 0       | 5,900     | 0 |
| CUBESMART                    | COM             | 229663109 | 528     | 20,325    | SH | DFND | 14 | 17,425  | 2,900     | 0 |
| CUBESMART                    | COM             | 229663109 | 78,698  | 3,031,529 | SH | DFND | 3  | 347,996 | 2,683,533 | 0 |
| CUBIC CORP                   | COM             | 229669106 | 425     | 8,342     | SH | DFND | 10 | 8,342   | 0         | 0 |
| CUBIC CORP                   | COM             | 229669106 | 2,144   | 42,036    | SH | DFND | 14 | 4,580   | 37,456    | 0 |
| CULLEN FROST BANKERS INC     | COM             | 229899109 | 4,656   | 49,050    | SH | DFND | 14 | 8,105   | 40,945    | 0 |
| CUMMINS INC                  | COM             | 231021106 | 128,640 | 765,579   | SH | DFND | 14 | 119,147 | 646,432   | 0 |

|                              |          |           |         |           |    |      |    |         |           |   |
|------------------------------|----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| CUMMINS INC                  | COM      | 231021106 | 577     | 3,435     | SH | DFND | 16 | 0       | 3,435     | 0 |
| CURTISS WRIGHT CORP          | COM      | 231561101 | 50,633  | 484,338   | SH | DFND | 14 | 87,564  | 396,774   | 0 |
| CURTISS WRIGHT CORP          | COM      | 231561101 | 1,088   | 10,410    | SH | DFND | 16 | 0       | 10,410    | 0 |
| CUSTOMERS BANCORP INC        | COM      | 23204G100 | 15,319  | 469,620   | SH | DFND | 14 | 4,830   | 464,790   | 0 |
| CYPRESS SEMICONDUCTOR CORP   | COM      | 232806109 | 3,145   | 209,398   | SH | DFND | 14 | 46,411  | 162,987   | 0 |
| CYTOKINETICS INC             | COM NEW  | 23282W605 | 1,182   | 81,550    | SH | DFND | 14 | 6,620   | 74,930    | 0 |
| CYRUSONE INC                 | COM      | 23283R100 | 3,332   | 56,542    | SH | DFND | 14 | 11,892  | 44,650    | 0 |
| DCT INDUSTRIAL TRUST INC     | COM NEW  | 233153204 | 11,093  | 191,527   | SH | DFND | 14 | 16,627  | 174,900   | 0 |
| DDR CORP                     | COM      | 23317H102 | 27,319  | 2,982,420 | SH | DFND | 14 | 207,270 | 2,775,150 | 0 |
| DDR CORP                     | COM      | 23317H102 | 271     | 29,600    | SH | DFND | 16 | 0       | 29,600    | 0 |
| DDR CORP                     | COM      | 23317H102 | 1,368   | 149,302   | SH | DFND | 3  | 0       | 149,302   | 0 |
| D R HORTON INC               | COM      | 23331A109 | 80,382  | 2,013,069 | SH | DFND | 14 | 285,801 | 1,727,268 | 0 |
| D R HORTON INC               | COM      | 23331A109 | 806     | 20,175    | SH | DFND | 16 | 0       | 20,175    | 0 |
| DHI GROUP INC                | COM      | 23331S100 | 203     | 78,243    | SH | DFND | 14 | 7,523   | 70,720    | 0 |
| DST SYS INC DEL              | COM      | 233326107 | 56,130  | 1,022,774 | SH | DFND | 14 | 134,340 | 888,434   | 0 |
| DST SYS INC DEL              | COM      | 233326107 | 828     | 15,090    | SH | DFND | 16 | 0       | 15,090    | 0 |
| DSP GROUP INC                | COM      | 23332B106 | 488     | 37,537    | SH | DFND | 14 | 4,467   | 33,070    | 0 |
| DTE ENERGY CO                | COM      | 233331107 | 37,902  | 353,038   | SH | DFND | 14 | 84,158  | 268,880   | 0 |
| DTE ENERGY CO                | COM      | 233331107 | 228     | 2,125     | SH | DFND | 16 | 0       | 2,125     | 0 |
| DSW INC                      | CL A     | 23334L102 | 11,017  | 512,916   | SH | DFND | 14 | 11,586  | 501,330   | 0 |
| DXP ENTERPRISES INC NEW      | COM NEW  | 233377407 | 835     | 26,528    | SH | DFND | 14 | 2,918   | 23,610    | 0 |
| DXC TECHNOLOGY CO            | COM      | 23355L106 | 684     | 7,960     | SH | DFND | 10 | 7,960   | 0         | 0 |
| DXC TECHNOLOGY CO            | COM      | 23355L106 | 33,480  | 389,844   | SH | DFND | 14 | 133,864 | 255,980   | 0 |
| DXC TECHNOLOGY CO            | COM      | 23355L106 | 53      | 622       | SH | DFND | 16 | 0       | 622       | 0 |
| DAKTRONICS INC               | COM      | 234264109 | 671     | 63,462    | SH | DFND | 14 | 5,526   | 57,936    | 0 |
| DANA INCORPORATED            | COM      | 235825205 | 28,059  | 1,003,554 | SH | DFND | 14 | 33,204  | 970,350   | 0 |
| DANA INCORPORATED            | COM      | 235825205 | 11      | 400       | SH | DFND | 16 | 0       | 400       | 0 |
| DANAHER CORP DEL             | COM      | 235851102 | 223,950 | 2,610,744 | SH | DFND | 14 | 516,726 | 2,094,018 | 0 |
| DANAHER CORP DEL             | COM      | 235851102 | 1,530   | 17,840    | SH | DFND | 16 | 0       | 17,840    | 0 |
| DARDEN RESTAURANTS INC       | COM      | 237194105 | 13,728  | 174,260   | SH | DFND | 14 | 59,298  | 114,962   | 0 |
| DARDEN RESTAURANTS INC       | COM      | 237194105 | 22      | 275       | SH | DFND | 16 | 0       | 275       | 0 |
| DARLING INGREDIENTS INC      | COM      | 237266101 | 4,899   | 279,631   | SH | DFND | 14 | 28,192  | 251,439   | 0 |
| DAVE & BUSTERS ENTMT INC     | COM      | 238337109 | 4,497   | 85,695    | SH | DFND | 14 | 8,265   | 77,430    | 0 |
| DAVITA INC                   | COM      | 23918K108 | 25,763  | 433,800   | SH | DFND | 14 | 84,845  | 348,955   | 0 |
| DAVITA INC                   | COM      | 23918K108 | 21      | 350       | SH | DFND | 16 | 0       | 350       | 0 |
| DEAN FOODS CO NEW            | COM NEW  | 242370203 | 2,609   | 239,807   | SH | DFND | 14 | 18,361  | 221,446   | 0 |
| DEAN FOODS CO NEW            | COM NEW  | 242370203 | 39      | 3,600     | SH | DFND | 16 | 0       | 3,600     | 0 |
| DECKERS OUTDOOR CORP         | COM      | 243537107 | 7,521   | 109,933   | SH | DFND | 14 | 6,156   | 103,777   | 0 |
| DEERE & CO                   | COM      | 244199105 | 1,856   | 14,780    | SH | DFND | 10 | 14,780  | 0         | 0 |
| DEERE & CO                   | COM      | 244199105 | 74,411  | 592,493   | SH | DFND | 14 | 154,943 | 437,550   | 0 |
| DEERE & CO                   | COM      | 244199105 | 94      | 745       | SH | DFND | 16 | 0       | 745       | 0 |
| DEL FRISCOS RESTAURANT GROUP | COM      | 245077102 | 2,111   | 145,060   | SH | DFND | 14 | 20,480  | 124,580   | 0 |
| DEL FRISCOS RESTAURANT GROUP | COM      | 245077102 | 77      | 5,300     | SH | DFND | 16 | 0       | 5,300     | 0 |
| DELEK US HLDGS INC NEW       | COM      | 24665A103 | 1,540   | 57,601    | SH | DFND | 14 | 57,601  | 0         | 0 |
| DELL TECHNOLOGIES INC        | COM CL V | 24703L103 | 412     | 5,330     | SH | DFND | 14 | 5,032   | 298       | 0 |
| DELTA AIR LINES INC DEL      | COM NEW  | 247361702 | 776     | 16,090    | SH | DFND | 10 | 16,090  | 0         | 0 |
| DELTA AIR LINES INC DEL      | COM NEW  | 247361702 | 60,984  | 1,264,704 | SH | DFND | 14 | 357,885 | 906,819   | 0 |

|                              |            |           |         |           |    |      |    |         |           |   |
|------------------------------|------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| DELTA AIR LINES INC DEL      | COM NEW    | 247361702 | 70      | 1,460     | SH | DFND | 16 | 0       | 1,460     | 0 |
| DELTIC TIMBER CORP           | COM        | 247850100 | 1,755   | 19,843    | SH | DFND | 14 | 2,103   | 17,740    | 0 |
| DENBURY RES INC              | COM NEW    | 247916208 | 891     | 665,115   | SH | DFND | 14 | 65,744  | 599,371   | 0 |
| DELUXE CORP                  | COM        | 248019101 | 500     | 6,853     | SH | DFND | 10 | 6,853   | 0         | 0 |
| DELUXE CORP                  | COM        | 248019101 | 14,348  | 196,659   | SH | DFND | 14 | 19,353  | 177,306   | 0 |
| DELUXE CORP                  | COM        | 248019101 | 29      | 400       | SH | DFND | 16 | 0       | 400       | 0 |
| DENNYS CORP                  | COM        | 24869P104 | 851     | 68,327    | SH | DFND | 14 | 68,327  | 0         | 0 |
| DENTSPLY SIRONA INC          | COM        | 24906P109 | 18,952  | 316,867   | SH | DFND | 14 | 107,688 | 209,179   | 0 |
| DENTSPLY SIRONA INC          | COM        | 24906P109 | 29      | 480       | SH | DFND | 16 | 0       | 480       | 0 |
| DEPOMED INC                  | COM        | 249908104 | 678     | 117,116   | SH | DFND | 14 | 9,786   | 107,330   | 0 |
| DEVON ENERGY CORP NEW        | COM        | 25179M103 | 192     | 5,220     | SH | DFND | 10 | 5,220   | 0         | 0 |
| DEVON ENERGY CORP NEW        | COM        | 25179M103 | 148,719 | 4,051,177 | SH | DFND | 14 | 440,053 | 3,611,124 | 0 |
| DEVON ENERGY CORP NEW        | COM        | 25179M103 | 1,458   | 39,715    | SH | DFND | 16 | 0       | 39,715    | 0 |
| DEVON ENERGY CORP NEW        | COM        | 25179M103 | 954     | 26,000    | SH | DFND | 18 | 0       | 26,000    | 0 |
| DEXCOM INC                   | COM        | 252131107 | 222     | 4,538     | SH | DFND | 14 | 4,468   | 70        | 0 |
| DIAMOND HILL INVESTMENT GROU | COM NEW    | 25264R207 | 659     | 3,103     | SH | DFND | 14 | 2,703   | 400       | 0 |
| DIAMOND OFFSHORE DRILLING IN | COM        | 25271C102 | 6,514   | 449,222   | SH | DFND | 14 | 12,043  | 437,179   | 0 |
| DIAMONDROCK HOSPITALITY CO   | COM        | 252784301 | 223     | 20,369    | SH | DFND | 10 | 20,369  | 0         | 0 |
| DIAMONDROCK HOSPITALITY CO   | COM        | 252784301 | 12,040  | 1,099,534 | SH | DFND | 14 | 127,102 | 972,432   | 0 |
| DIAMONDROCK HOSPITALITY CO   | COM        | 252784301 | 53,550  | 4,890,420 | SH | DFND | 3  | 790,994 | 4,099,426 | 0 |
| DIAMONDBACK ENERGY INC       | COM        | 25278X109 | 2,147   | 21,921    | SH | DFND | 10 | 21,921  | 0         | 0 |
| DIAMONDBACK ENERGY INC       | COM        | 25278X109 | 522     | 5,330     | SH | DFND | 14 | 5,230   | 100       | 0 |
| DICKS SPORTING GOODS INC     | COM        | 253393102 | 31,119  | 1,152,119 | SH | DFND | 14 | 184,077 | 968,042   | 0 |
| DICKS SPORTING GOODS INC     | COM        | 253393102 | 176     | 6,500     | SH | DFND | 16 | 0       | 6,500     | 0 |
| DIEBOLD NXDF INC             | COM        | 253651103 | 1,171   | 51,249    | SH | DFND | 14 | 14,460  | 36,789    | 0 |
| DIGI INTL INC                | COM        | 253798102 | 458     | 43,172    | SH | DFND | 14 | 3,386   | 39,786    | 0 |
| DIGITAL RLTY TR INC          | COM        | 253868103 | 31,404  | 265,391   | SH | DFND | 14 | 89,144  | 176,247   | 0 |
| DIGITAL RLTY TR INC          | COM        | 253868103 | 53      | 450       | SH | DFND | 16 | 0       | 450       | 0 |
| DIGITAL RLTY TR INC          | COM        | 253868103 | 35,467  | 299,726   | SH | DFND | 3  | 47,013  | 252,713   | 0 |
| DIGITALGLOBE INC             | COM NEW    | 25389M877 | 258     | 7,327     | SH | DFND | 14 | 7,327   | 0         | 0 |
| DIME CMNTY BANCSHARES        | COM        | 253922108 | 10,542  | 490,344   | SH | DFND | 14 | 5,627   | 484,717   | 0 |
| DILLARDS INC                 | CL A       | 254067101 | 821     | 14,648    | SH | DFND | 14 | 4,368   | 10,280    | 0 |
| DINEEQUITY INC               | COM        | 254423106 | 1,284   | 29,877    | SH | DFND | 14 | 2,860   | 27,017    | 0 |
| DIODES INC                   | COM        | 254543101 | 119     | 3,988     | SH | DFND | 10 | 3,988   | 0         | 0 |
| DIODES INC                   | COM        | 254543101 | 5,525   | 184,598   | SH | DFND | 14 | 9,230   | 175,368   | 0 |
| DIODES INC                   | COM        | 254543101 | 437     | 14,600    | SH | DFND | 16 | 0       | 14,600    | 0 |
| DIPLOMAT PHARMACY INC        | COM        | 25456K101 | 568     | 27,435    | SH | DFND | 10 | 27,435  | 0         | 0 |
| DIPLOMAT PHARMACY INC        | COM        | 25456K101 | 1,640   | 79,170    | SH | DFND | 14 | 7,560   | 71,610    | 0 |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 1,438   | 14,590    | SH | DFND | 10 | 14,590  | 0         | 0 |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 209,543 | 2,125,828 | SH | DFND | 14 | 725,888 | 1,399,940 | 0 |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 334     | 3,390     | SH | DFND | 16 | 0       | 3,390     | 0 |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 375     | 3,800     | SH | DFND | 18 | 0       | 3,800     | 0 |
| DISCOVER FINL SVCS           | COM        | 254709108 | 60,075  | 931,682   | SH | DFND | 14 | 213,476 | 718,206   | 0 |
| DISCOVER FINL SVCS           | COM        | 254709108 | 55      | 853       | SH | DFND | 16 | 0       | 853       | 0 |
| DISCOVERY COMMUNICATNS NEW   | COM SER A  | 25470F104 | 9,763   | 458,595   | SH | DFND | 14 | 87,809  | 370,786   | 0 |

|                              |                |           |         |           |    |      |    |           |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| DISCOVERY COMMUNICATNS NEW   | COM SER A      | 25470F104 | 6       | 300       | SH | DFND | 16 | 0         | 300       | 0 |
| DISCOVERY COMMUNICATNS NEW   | COM SER C      | 25470F302 | 51,835  | 2,558,495 | SH | DFND | 14 | 480,111   | 2,078,384 | 0 |
| DISCOVERY COMMUNICATNS NEW   | COM SER C      | 25470F302 | 602     | 29,700    | SH | DFND | 16 | 0         | 29,700    | 0 |
| DISH NETWORK CORP            | CL A           | 25470M109 | 16,986  | 313,225   | SH | DFND | 14 | 105,985   | 207,240   | 0 |
| DISH NETWORK CORP            | CL A           | 25470M109 | 25      | 470       | SH | DFND | 16 | 0         | 470       | 0 |
| DISH NETWORK CORP            | CL A           | 25470M109 | 70      | 1,300     | SH | DFND | 18 | 0         | 1,300     | 0 |
| DR REDDYS LABS LTD           | ADR            | 256135203 | 3,793   | 106,300   | SH | DFND | 14 | 0         | 106,300   | 0 |
| DOLLAR GEN CORP NEW          | COM            | 256677105 | 28,688  | 353,953   | SH | DFND | 14 | 119,749   | 234,204   | 0 |
| DOLLAR GEN CORP NEW          | COM            | 256677105 | 49      | 600       | SH | DFND | 16 | 0         | 600       | 0 |
| DOLLAR GEN CORP NEW          | COM            | 256677105 | 97      | 1,200     | SH | DFND | 18 | 0         | 1,200     | 0 |
| DOLLAR TREE INC              | COM            | 256746108 | 28,410  | 327,234   | SH | DFND | 14 | 111,151   | 216,083   | 0 |
| DOLLAR TREE INC              | COM            | 256746108 | 50      | 575       | SH | DFND | 16 | 0         | 575       | 0 |
| DOMINION ENERGY INC          | COM            | 25746U109 | 69,402  | 902,145   | SH | DFND | 14 | 297,648   | 604,497   | 0 |
| DOMINION ENERGY INC          | COM            | 25746U109 | 109     | 1,411     | SH | DFND | 16 | 0         | 1,411     | 0 |
| DOMINOS PIZZA INC            | COM            | 25754A201 | 258     | 1,300     | SH | DFND | 10 | 1,300     | 0         | 0 |
| DOMINOS PIZZA INC            | COM            | 25754A201 | 6,242   | 31,436    | SH | DFND | 14 | 6,754     | 24,682    | 0 |
| DOMTAR CORP                  | COM NEW        | 257559203 | 20,336  | 468,671   | SH | DFND | 14 | 48,794    | 419,877   | 0 |
| DONALDSON INC                | COM            | 257651109 | 11,312  | 246,234   | SH | DFND | 14 | 23,637    | 222,597   | 0 |
| DONNELLEY R R & SONS CO      | COM            | 257867200 | 1,196   | 116,069   | SH | DFND | 14 | 11,157    | 104,912   | 0 |
| DONNELLEY FINL SOLUTIONS INC | COM            | 25787G100 | 6,935   | 321,672   | SH | DFND | 14 | 17,100    | 304,572   | 0 |
| DONNELLEY FINL SOLUTIONS INC | COM            | 25787G100 | 455     | 21,100    | SH | DFND | 16 | 0         | 21,100    | 0 |
| DORMAN PRODUCTS INC          | COM            | 258278100 | 3,754   | 52,414    | SH | DFND | 14 | 5,484     | 46,930    | 0 |
| DOUGLAS EMMETT INC           | COM            | 25960P109 | 4,573   | 116,018   | SH | DFND | 14 | 38,328    | 77,690    | 0 |
| DOUGLAS EMMETT INC           | COM            | 25960P109 | 67      | 1,700     | SH | DFND | 16 | 0         | 1,700     | 0 |
| DOVER CORP                   | COM            | 260003108 | 20,729  | 226,818   | SH | DFND | 14 | 73,095    | 153,723   | 0 |
| DOVER CORP                   | COM            | 260003108 | 32      | 352       | SH | DFND | 16 | 0         | 352       | 0 |
| DOWDUPONT INC                | COM            | 26078J100 | 1,977   | 28,550    | SH | DFND | 10 | 28,550    | 0         | 0 |
| DOWDUPONT INC                | COM            | 26078J100 | 224,109 | 3,237,160 | SH | DFND | 14 | 1,087,574 | 2,149,586 | 0 |
| DOWDUPONT INC                | COM            | 26078J100 | 354     | 5,114     | SH | DFND | 16 | 0         | 5,114     | 0 |
| DOWDUPONT INC                | COM            | 26078J100 | 3,600   | 52,000    | SH | DFND | 18 | 0         | 52,000    | 0 |
| DRIL-QUIP INC                | COM            | 262037104 | 1,149   | 26,033    | SH | DFND | 14 | 7,460     | 18,573    | 0 |
| DUCOMMUN INC DEL             | COM            | 264147109 | 1,670   | 52,100    | SH | DFND | 14 | 16,270    | 35,830    | 0 |
| DUCOMMUN INC DEL             | COM            | 264147109 | 170     | 5,300     | SH | DFND | 16 | 0         | 5,300     | 0 |
| DUKE REALTY CORP             | COM NEW        | 264411505 | 13,428  | 465,935   | SH | DFND | 14 | 156,801   | 309,134   | 0 |
| DUKE REALTY CORP             | COM NEW        | 264411505 | 22      | 750       | SH | DFND | 16 | 0         | 750       | 0 |
| DUKE REALTY CORP             | COM NEW        | 264411505 | 70,863  | 2,458,797 | SH | DFND | 3  | 404,294   | 2,054,503 | 0 |
| DUKE ENERGY CORP NEW         | COM NEW        | 26441C204 | 83,514  | 995,160   | SH | DFND | 14 | 331,125   | 664,035   | 0 |
| DUKE ENERGY CORP NEW         | COM NEW        | 26441C204 | 130     | 1,549     | SH | DFND | 16 | 0         | 1,549     | 0 |
| DUNKIN BRANDS GROUP INC      | COM            | 265504100 | 12,891  | 242,867   | SH | DFND | 14 | 77,427    | 165,440   | 0 |
| DUNKIN BRANDS GROUP INC      | COM            | 265504100 | 195     | 3,680     | SH | DFND | 16 | 0         | 3,680     | 0 |
| DURECT CORP                  | COM            | 266605104 | 23      | 13,260    | SH | DFND | 14 | 13,260    | 0         | 0 |
| DYCOM INDS INC               | COM            | 267475101 | 1,836   | 21,380    | SH | DFND | 14 | 6,084     | 15,296    | 0 |
| DYNEX CAP INC                | COM NEW        | 26817Q506 | 4,997   | 687,286   | SH | DFND | 14 | 4,980     | 682,306   | 0 |
| DYNEGY INC NEW DEL           | COM            | 26817R108 | 254     | 25,950    | SH | DFND | 10 | 25,950    | 0         | 0 |
| DYNEGY INC NEW DEL           | COM            | 26817R108 | 131     | 13,370    | SH | DFND | 14 | 13,370    | 0         | 0 |
| DYNEGY INC NEW DEL           | PFD CONV SER A | 26817R207 | 17,999  | 543,892   | SH | DFND | 3  | 0         | 543,892   | 0 |

|                           |                |           |        |           |    |      |    |         |         |   |
|---------------------------|----------------|-----------|--------|-----------|----|------|----|---------|---------|---|
| EL POLLO LOCO HLDGS INC   | COM            | 268603107 | 420    | 34,561    | SH | DFND | 14 | 2,880   | 31,681  | 0 |
| EMC INS GROUP INC         | COM            | 268664109 | 1,571  | 55,807    | SH | DFND | 14 | 1,257   | 54,550  | 0 |
| EOG RES INC               | COM            | 26875P101 | 76,944 | 795,366   | SH | DFND | 14 | 271,344 | 524,022 | 0 |
| EOG RES INC               | COM            | 26875P101 | 122    | 1,260     | SH | DFND | 16 | 0       | 1,260   | 0 |
| EOG RES INC               | COM            | 26875P101 | 2,003  | 20,700    | SH | DFND | 18 | 0       | 20,700  | 0 |
| EQT CORP                  | COM            | 26884L109 | 15,424 | 236,424   | SH | DFND | 14 | 79,560  | 156,864 | 0 |
| EQT CORP                  | COM            | 26884L109 | 24     | 370       | SH | DFND | 16 | 0       | 370     | 0 |
| EPR PPTYS                 | COM SH BEN INT | 26884U109 | 11,617 | 166,581   | SH | DFND | 14 | 8,817   | 157,764 | 0 |
| EPR PPTYS                 | COM SH BEN INT | 26884U109 | 35,005 | 501,939   | SH | DFND | 3  | 75,104  | 426,835 | 0 |
| ERA GROUP INC             | COM            | 26885G109 | 377    | 33,659    | SH | DFND | 14 | 3,354   | 30,305  | 0 |
| EAGLE BANCORP INC MD      | COM            | 268948106 | 959    | 14,308    | SH | DFND | 14 | 3,708   | 10,600  | 0 |
| E TRADE FINANCIAL CORP    | COM NEW        | 269246401 | 16,537 | 379,191   | SH | DFND | 14 | 126,654 | 252,537 | 0 |
| E TRADE FINANCIAL CORP    | COM NEW        | 269246401 | 25     | 566       | SH | DFND | 16 | 0       | 566     | 0 |
| EAGLE MATERIALS INC       | COM            | 26969P108 | 47,718 | 447,221   | SH | DFND | 14 | 70,065  | 377,156 | 0 |
| EAGLE MATERIALS INC       | COM            | 26969P108 | 879    | 8,240     | SH | DFND | 16 | 0       | 8,240   | 0 |
| EAGLE MATERIALS INC       | COM            | 26969P108 | 469    | 4,400     | SH | DFND | 18 | 0       | 4,400   | 0 |
| EAGLE PHARMACEUTICALS INC | COM            | 269796108 | 12,415 | 208,172   | SH | DFND | 14 | 50,864  | 157,308 | 0 |
| EAGLE PHARMACEUTICALS INC | COM            | 269796108 | 829    | 13,900    | SH | DFND | 16 | 0       | 13,900  | 0 |
| EAST WEST BANCORP INC     | COM            | 27579R104 | 65,398 | 1,093,970 | SH | DFND | 14 | 173,971 | 919,999 | 0 |
| EAST WEST BANCORP INC     | COM            | 27579R104 | 445    | 7,450     | SH | DFND | 16 | 0       | 7,450   | 0 |
| EASTERLY GOVT PPTYS INC   | COM            | 27616P103 | 75     | 3,620     | SH | DFND | 14 | 3,620   | 0       | 0 |
| EASTERLY GOVT PPTYS INC   | COM            | 27616P103 | 247    | 11,953    | SH | DFND | 3  | 0       | 11,953  | 0 |
| EASTGROUP PPTY INC        | COM            | 277276101 | 5,192  | 58,915    | SH | DFND | 14 | 6,337   | 52,578  | 0 |
| EASTMAN CHEM CO           | COM            | 277432100 | 48,542 | 536,430   | SH | DFND | 14 | 94,303  | 442,127 | 0 |
| EASTMAN CHEM CO           | COM            | 277432100 | 29     | 324       | SH | DFND | 16 | 0       | 324     | 0 |
| EASTMAN CHEM CO           | COM            | 277432100 | 814    | 9,000     | SH | DFND | 18 | 0       | 9,000   | 0 |
| EATON VANCE CORP          | COM NON VTG    | 278265103 | 8,497  | 172,112   | SH | DFND | 14 | 16,764  | 155,348 | 0 |
| EATON VANCE CORP          | COM NON VTG    | 278265103 | 112    | 2,260     | SH | DFND | 16 | 0       | 2,260   | 0 |
| EBAY INC                  | COM            | 278642103 | 347    | 9,020     | SH | DFND | 10 | 9,020   | 0       | 0 |
| EBAY INC                  | COM            | 278642103 | 53,353 | 1,387,241 | SH | DFND | 14 | 476,797 | 910,444 | 0 |
| EBAY INC                  | COM            | 278642103 | 85     | 2,205     | SH | DFND | 16 | 0       | 2,205   | 0 |
| EBIX INC                  | COM NEW        | 278715206 | 2,439  | 37,380    | SH | DFND | 14 | 4,215   | 33,165  | 0 |
| EBIX INC                  | COM NEW        | 278715206 | 209    | 3,200     | SH | DFND | 18 | 0       | 3,200   | 0 |
| ECHO GLOBAL LOGISTICS INC | COM            | 27875T101 | 835    | 44,310    | SH | DFND | 14 | 4,320   | 39,990  | 0 |
| ECHOSTAR CORP             | CL A           | 278768106 | 212    | 3,712     | SH | DFND | 14 | 3,312   | 400     | 0 |
| ECOLAB INC                | COM            | 278865100 | 47,048 | 365,822   | SH | DFND | 14 | 123,872 | 241,950 | 0 |
| ECOLAB INC                | COM            | 278865100 | 75     | 580       | SH | DFND | 16 | 0       | 580     | 0 |
| ECOPETROL S A             | SPONSORED ADS  | 279158109 | 147    | 15,500    | SH | DFND | 14 | 0       | 15,500  | 0 |
| EDGEWATER TECHNOLOGY INC  | COM            | 280358102 | 200    | 30,600    | SH | DFND | 10 | 30,600  | 0       | 0 |
| EDGEWELL PERS CARE CO     | COM            | 28035Q102 | 2,664  | 36,610    | SH | DFND | 14 | 8,443   | 28,167  | 0 |
| EDISON INTL               | COM            | 281020107 | 41,809 | 541,780   | SH | DFND | 14 | 161,608 | 380,172 | 0 |
| EDISON INTL               | COM            | 281020107 | 54     | 705       | SH | DFND | 16 | 0       | 705     | 0 |
| EDISON INTL               | COM            | 281020107 | 405    | 5,250     | SH | DFND | 18 | 0       | 5,250   | 0 |
| EDUCATION RLTY TR INC     | COM NEW        | 28140H203 | 1,823  | 50,744    | SH | DFND | 14 | 14,954  | 35,790  | 0 |
| EHEALTH INC               | COM            | 28238P109 | 649    | 27,185    | SH | DFND | 14 | 2,683   | 24,502  | 0 |
| 8X8 INC NEW               | COM            | 282914100 | 2,061  | 152,648   | SH | DFND | 14 | 15,588  | 137,060 | 0 |
| EL PASO ELEC CO           | COM NEW        | 283677854 | 226    | 4,096     | SH | DFND | 10 | 4,096   | 0       | 0 |

|                              |                 |           |         |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| EL PASO ELEC CO              | COM NEW         | 283677854 | 8,241   | 149,160   | SH | DFND | 14 | 37,054  | 112,106   | 0 |
| EL PASO ELEC CO              | COM NEW         | 283677854 | 116     | 2,100     | SH | DFND | 16 | 0       | 2,100     | 0 |
| ELECTRO SCIENTIFIC INDS      | COM             | 285229100 | 118     | 8,500     | SH | DFND | 10 | 8,500   | 0         | 0 |
| ELECTRO SCIENTIFIC INDS      | COM             | 285229100 | 745     | 53,502    | SH | DFND | 14 | 4,535   | 48,967    | 0 |
| ELECTRONIC ARTS INC          | COM             | 285512109 | 2,073   | 17,555    | SH | DFND | 10 | 17,555  | 0         | 0 |
| ELECTRONIC ARTS INC          | COM             | 285512109 | 166,240 | 1,408,096 | SH | DFND | 14 | 275,966 | 1,132,130 | 0 |
| ELECTRONIC ARTS INC          | COM             | 285512109 | 1,910   | 16,175    | SH | DFND | 16 | 0       | 16,175    | 0 |
| ELECTRONICS FOR IMAGING INC  | COM             | 286082102 | 3,337   | 78,181    | SH | DFND | 14 | 8,421   | 69,760    | 0 |
| ELLIE MAE INC                | COM             | 28849P100 | 312     | 3,800     | SH | DFND | 14 | 3,800   | 0         | 0 |
| ELLINGTON RESIDENTIAL MTG RE | COM SHS BEN INT | 288578107 | 416     | 28,650    | SH | DFND | 14 | 750     | 27,900    | 0 |
| ELLIS PERRY INTL INC         | COM             | 288853104 | 121     | 5,123     | SH | DFND | 10 | 5,123   | 0         | 0 |
| ELLIS PERRY INTL INC         | COM             | 288853104 | 3,662   | 154,780   | SH | DFND | 14 | 2,282   | 152,498   | 0 |
| EMCOR GROUP INC              | COM             | 29084Q100 | 74,450  | 1,073,069 | SH | DFND | 14 | 184,317 | 888,752   | 0 |
| EMCOR GROUP INC              | COM             | 29084Q100 | 2,056   | 29,630    | SH | DFND | 16 | 0       | 29,630    | 0 |
| EMERGENT BIOSOLUTIONS INC    | COM             | 29089Q105 | 658     | 16,264    | SH | DFND | 10 | 16,264  | 0         | 0 |
| EMERGENT BIOSOLUTIONS INC    | COM             | 29089Q105 | 2,391   | 59,114    | SH | DFND | 14 | 6,277   | 52,837    | 0 |
| EMERSON ELEC CO              | COM             | 291011104 | 193,217 | 3,074,751 | SH | DFND | 14 | 424,901 | 2,649,850 | 0 |
| EMERSON ELEC CO              | COM             | 291011104 | 1,319   | 20,985    | SH | DFND | 16 | 0       | 20,985    | 0 |
| EMPLOYERS HOLDINGS INC       | COM             | 292218104 | 17,211  | 378,686   | SH | DFND | 14 | 5,823   | 372,863   | 0 |
| EMPLOYERS HOLDINGS INC       | COM             | 292218104 | 368     | 8,100     | SH | DFND | 16 | 0       | 8,100     | 0 |
| EMPLOYERS HOLDINGS INC       | COM             | 292218104 | 205     | 4,500     | SH | DFND | 18 | 0       | 4,500     | 0 |
| ENANTA PHARMACEUTICALS INC   | COM             | 29251M106 | 642     | 13,721    | SH | DFND | 10 | 13,721  | 0         | 0 |
| ENANTA PHARMACEUTICALS INC   | COM             | 29251M106 | 1,539   | 32,876    | SH | DFND | 14 | 11,480  | 21,396    | 0 |
| ENCORE CAP GROUP INC         | COM             | 292554102 | 10,860  | 245,149   | SH | DFND | 14 | 4,538   | 240,611   | 0 |
| ENCORE WIRE CORP             | COM             | 292562105 | 183     | 4,088     | SH | DFND | 10 | 4,088   | 0         | 0 |
| ENCORE WIRE CORP             | COM             | 292562105 | 4,317   | 96,412    | SH | DFND | 14 | 20,891  | 75,521    | 0 |
| ENCORE WIRE CORP             | COM             | 292562105 | 349     | 7,800     | SH | DFND | 16 | 0       | 7,800     | 0 |
| ENERGEN CORP                 | COM             | 29265N108 | 3,344   | 61,163    | SH | DFND | 14 | 13,581  | 47,582    | 0 |
| ENDURANCE INTL GROUP HLDGS I | COM             | 29272B105 | 2,851   | 347,690   | SH | DFND | 14 | 4,800   | 342,890   | 0 |
| ENDURANCE INTL GROUP HLDGS I | COM             | 29272B105 | 404     | 49,300    | SH | DFND | 16 | 0       | 49,300    | 0 |
| ENERGIZER HLDGS INC NEW      | COM             | 29272W109 | 166     | 3,610     | SH | DFND | 10 | 3,610   | 0         | 0 |
| ENERGIZER HLDGS INC NEW      | COM             | 29272W109 | 1,813   | 39,376    | SH | DFND | 14 | 9,123   | 30,253    | 0 |
| ENERSYS                      | COM             | 29275Y102 | 33,493  | 484,220   | SH | DFND | 14 | 124,185 | 360,035   | 0 |
| ENERSYS                      | COM             | 29275Y102 | 1,191   | 17,220    | SH | DFND | 16 | 0       | 17,220    | 0 |
| ENGILITY HLDGS INC NEW       | COM             | 29286C107 | 4,351   | 125,455   | SH | DFND | 14 | 21,926  | 103,529   | 0 |
| ENGILITY HLDGS INC NEW       | COM             | 29286C107 | 406     | 11,700    | SH | DFND | 16 | 0       | 11,700    | 0 |
| ENNIS INC                    | COM             | 293389102 | 10,629  | 540,909   | SH | DFND | 14 | 40,353  | 500,556   | 0 |
| ENNIS INC                    | COM             | 293389102 | 187     | 9,500     | SH | DFND | 16 | 0       | 9,500     | 0 |
| ENPRO INDS INC               | COM             | 29355X107 | 2,894   | 35,942    | SH | DFND | 14 | 3,834   | 32,108    | 0 |
| ENOVA INTL INC               | COM             | 29357K103 | 208     | 15,432    | SH | DFND | 10 | 15,432  | 0         | 0 |
| ENOVA INTL INC               | COM             | 29357K103 | 7,233   | 537,766   | SH | DFND | 14 | 45,753  | 492,013   | 0 |
| ENSIGN GROUP INC             | COM             | 29358P101 | 1,839   | 81,422    | SH | DFND | 14 | 10,132  | 71,290    | 0 |
| ENTEGRIS INC                 | COM             | 29362U104 | 16,108  | 558,323   | SH | DFND | 14 | 159,203 | 399,120   | 0 |
| ENTEGRIS INC                 | COM             | 29362U104 | 1,255   | 43,500    | SH | DFND | 16 | 0       | 43,500    | 0 |

|                              |                 |           |        |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| ENTERCOM COMMUNICATIONS CORP | CL A            | 293639100 | 1,188  | 103,788   | SH | DFND | 14 | 3,006   | 100,782   | 0 |
| ENTERGY CORP NEW             | COM             | 29364G103 | 312    | 4,090     | SH | DFND | 10 | 4,090   | 0         | 0 |
| ENTERGY CORP NEW             | COM             | 29364G103 | 43,509 | 569,790   | SH | DFND | 14 | 112,129 | 457,661   | 0 |
| ENTERGY CORP NEW             | COM             | 29364G103 | 30     | 395       | SH | DFND | 16 | 0       | 395       | 0 |
| ENTERPRISE FINL SVCS CORP    | COM             | 293712105 | 12,684 | 299,495   | SH | DFND | 14 | 24,915  | 274,580   | 0 |
| ENTERPRISE FINL SVCS CORP    | COM             | 293712105 | 271    | 6,400     | SH | DFND | 16 | 0       | 6,400     | 0 |
| ENTRAVISION COMMUNICATIONS C | CL A            | 29382R107 | 694    | 121,724   | SH | DFND | 14 | 72,424  | 49,300    | 0 |
| ENTRAVISION COMMUNICATIONS C | CL A            | 29382R107 | 117    | 20,500    | SH | DFND | 16 | 0       | 20,500    | 0 |
| ENVESTNET INC                | COM             | 29404K106 | 7,875  | 154,404   | SH | DFND | 14 | 45,034  | 109,370   | 0 |
| ENVESTNET INC                | COM             | 29404K106 | 551    | 10,800    | SH | DFND | 16 | 0       | 10,800    | 0 |
| ENZO BIOCHEM INC             | COM             | 294100102 | 904    | 86,300    | SH | DFND | 14 | 5,320   | 80,980    | 0 |
| EPAM SYS INC                 | COM             | 29414B104 | 604    | 6,870     | SH | DFND | 14 | 5,770   | 1,100     | 0 |
| ENVISION HEALTHCARE CORP     | COM             | 29414D100 | 7,254  | 161,375   | SH | DFND | 14 | 52,875  | 108,500   | 0 |
| ENVISION HEALTHCARE CORP     | COM             | 29414D100 | 10     | 230       | SH | DFND | 16 | 0       | 230       | 0 |
| EPLUS INC                    | COM             | 294268107 | 575    | 6,224     | SH | DFND | 10 | 6,224   | 0         | 0 |
| EPLUS INC                    | COM             | 294268107 | 6,465  | 69,928    | SH | DFND | 14 | 8,852   | 61,076    | 0 |
| EQUIFAX INC                  | COM             | 294429105 | 17,750 | 167,473   | SH | DFND | 14 | 56,546  | 110,927   | 0 |
| EQUIFAX INC                  | COM             | 294429105 | 28     | 265       | SH | DFND | 16 | 0       | 265       | 0 |
| EQUINIX INC                  | COM PAR \$0.001 | 29444U700 | 48,314 | 108,255   | SH | DFND | 14 | 37,334  | 70,921    | 0 |
| EQUINIX INC                  | COM PAR \$0.001 | 29444U700 | 79     | 177       | SH | DFND | 16 | 0       | 177       | 0 |
| EQUINIX INC                  | COM PAR \$0.001 | 29444U700 | 245    | 550       | SH | DFND | 18 | 0       | 550       | 0 |
| EQUINIX INC                  | COM PAR \$0.001 | 29444U700 | 1,050  | 2,353     | SH | DFND | 3  | 0       | 2,353     | 0 |
| EQUITY COMWLTH               | COM SH BEN INT  | 294628102 | 256    | 8,409     | SH | DFND | 14 | 8,409   | 0         | 0 |
| EQUITY LIFESTYLE PPTYS INC   | COM             | 29472R108 | 402    | 4,720     | SH | DFND | 10 | 4,720   | 0         | 0 |
| EQUITY LIFESTYLE PPTYS INC   | COM             | 29472R108 | 489    | 5,748     | SH | DFND | 14 | 5,748   | 0         | 0 |
| EQUITY LIFESTYLE PPTYS INC   | COM             | 29472R108 | 51,390 | 604,023   | SH | DFND | 3  | 99,261  | 504,762   | 0 |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 33,500 | 508,109   | SH | DFND | 14 | 173,990 | 334,119   | 0 |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 53     | 810       | SH | DFND | 16 | 0       | 810       | 0 |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 92,278 | 1,399,630 | SH | DFND | 3  | 223,150 | 1,176,480 | 0 |
| ESCO TECHNOLOGIES INC        | COM             | 296315104 | 2,619  | 43,687    | SH | DFND | 14 | 4,776   | 38,911    | 0 |
| ESSENDANT INC                | COM             | 296689102 | 177    | 13,437    | SH | DFND | 10 | 13,437  | 0         | 0 |
| ESSENDANT INC                | COM             | 296689102 | 4,433  | 336,583   | SH | DFND | 14 | 6,427   | 330,156   | 0 |
| ESSEX PPTY TR INC            | COM             | 297178105 | 24,447 | 96,238    | SH | DFND | 14 | 31,733  | 64,505    | 0 |
| ESSEX PPTY TR INC            | COM             | 297178105 | 38     | 150       | SH | DFND | 16 | 0       | 150       | 0 |
| ESTERLINE TECHNOLOGIES CORP  | COM             | 297425100 | 8,820  | 97,835    | SH | DFND | 14 | 5,678   | 92,157    | 0 |
| ESTERLINE TECHNOLOGIES CORP  | COM             | 297425100 | 911    | 10,100    | SH | DFND | 16 | 0       | 10,100    | 0 |
| ETHAN ALLEN INTERIORS INC    | COM             | 297602104 | 1,363  | 42,080    | SH | DFND | 14 | 4,292   | 37,788    | 0 |
| ETSY INC                     | COM             | 29786A106 | 13,077 | 774,710   | SH | DFND | 14 | 107,810 | 666,900   | 0 |
| ETSY INC                     | COM             | 29786A106 | 14     | 800       | SH | DFND | 16 | 0       | 800       | 0 |
| EURONET WORLDWIDE INC        | COM             | 298736109 | 319    | 3,370     | SH | DFND | 14 | 3,370   | 0         | 0 |
| EVERCORE INC                 | CLASS A         | 29977A105 | 21,301 | 265,429   | SH | DFND | 14 | 37,019  | 228,410   | 0 |
| EVERCORE INC                 | CLASS A         | 29977A105 | 538    | 6,700     | SH | DFND | 18 | 0       | 6,700     | 0 |
| EVERI HLDGS INC              | COM             | 30034T103 | 32     | 4,237     | SH | DFND | 10 | 4,237   | 0         | 0 |
| EVERI HLDGS INC              | COM             | 30034T103 | 55     | 7,280     | SH | DFND | 14 | 7,280   | 0         | 0 |
| EVERTEC INC                  | COM             | 30040P103 | 5,559  | 350,724   | SH | DFND | 14 | 10,540  | 340,184   | 0 |
| EVERSOURCE ENERGY            | COM             | 30040W108 | 27,977 | 462,890   | SH | DFND | 14 | 148,388 | 314,502   | 0 |

|                          |                 |           |         |           |    |      |    |           |           |   |
|--------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| EVERSOURCE ENERGY        | COM             | 30040W108 | 44      | 725       | SH | DFND | 16 | 0         | 725       | 0 |
| EVOLUTION PETROLEUM CORP | COM             | 30049A107 | 171     | 23,691    | SH | DFND | 14 | 1,491     | 22,200    | 0 |
| EVOLUTION PETROLEUM CORP | COM             | 30049A107 | 125     | 17,400    | SH | DFND | 16 | 0         | 17,400    | 0 |
| EVOLENT HEALTH INC       | CL A            | 30050B101 | 74      | 4,140     | SH | DFND | 14 | 4,140     | 0         | 0 |
| EVOLENT HEALTH INC       | CL A            | 30050B101 | 4,827   | 271,200   | SH | DFND | 18 | 0         | 271,200   | 0 |
| EXACT SCIENCES CORP      | COM             | 30063P105 | 4,197   | 89,069    | SH | DFND | 14 | 23,169    | 65,900    | 0 |
| EXELON CORP              | COM             | 30161N101 | 1,118   | 29,670    | SH | DFND | 10 | 29,670    | 0         | 0 |
| EXELON CORP              | COM             | 30161N101 | 157,953 | 4,193,074 | SH | DFND | 14 | 904,286   | 3,288,788 | 0 |
| EXELON CORP              | COM             | 30161N101 | 1,120   | 29,724    | SH | DFND | 16 | 0         | 29,724    | 0 |
| EXELON CORP              | COM             | 30161N101 | 260     | 6,900     | SH | DFND | 18 | 0         | 6,900     | 0 |
| EXELIXIS INC             | COM             | 30161Q104 | 8,915   | 367,930   | SH | DFND | 14 | 16,130    | 351,800   | 0 |
| EXELIXIS INC             | COM             | 30161Q104 | 831     | 34,300    | SH | DFND | 16 | 0         | 34,300    | 0 |
| EXLSERVICE HOLDINGS INC  | COM             | 302081104 | 6,972   | 119,543   | SH | DFND | 14 | 29,449    | 90,094    | 0 |
| EXPEDIA INC DEL          | COM NEW         | 30212P303 | 24,428  | 169,711   | SH | DFND | 14 | 57,735    | 111,976   | 0 |
| EXPEDIA INC DEL          | COM NEW         | 30212P303 | 40      | 275       | SH | DFND | 16 | 0         | 275       | 0 |
| EXPEDITORS INTL WASH INC | COM             | 302130109 | 15,737  | 262,903   | SH | DFND | 14 | 84,857    | 178,046   | 0 |
| EXPEDITORS INTL WASH INC | COM             | 302130109 | 22      | 375       | SH | DFND | 16 | 0         | 375       | 0 |
| EXPONENT INC             | COM             | 30214U102 | 3,344   | 45,254    | SH | DFND | 14 | 6,254     | 39,000    | 0 |
| EXPRESS SCRIPTS HLDG CO  | COM             | 30219G108 | 1,363   | 21,520    | SH | DFND | 10 | 21,520    | 0         | 0 |
| EXPRESS SCRIPTS HLDG CO  | COM             | 30219G108 | 213,281 | 3,368,305 | SH | DFND | 14 | 490,774   | 2,877,531 | 0 |
| EXPRESS SCRIPTS HLDG CO  | COM             | 30219G108 | 1,469   | 23,196    | SH | DFND | 16 | 0         | 23,196    | 0 |
| EXTENDED STAY AMER INC   | UNIT 99/99/9999 | 30224P200 | 24,671  | 1,233,545 | SH | DFND | 14 | 62,210    | 1,171,335 | 0 |
| EXTENDED STAY AMER INC   | UNIT 99/99/9999 | 30224P200 | 362     | 18,100    | SH | DFND | 16 | 0         | 18,100    | 0 |
| EXTRA SPACE STORAGE INC  | COM             | 30225T102 | 20,102  | 251,529   | SH | DFND | 14 | 60,362    | 191,167   | 0 |
| EXTRA SPACE STORAGE INC  | COM             | 30225T102 | 26      | 320       | SH | DFND | 16 | 0         | 320       | 0 |
| EXTRA SPACE STORAGE INC  | COM             | 30225T102 | 8,642   | 108,130   | SH | DFND | 3  | 0         | 108,130   | 0 |
| EXTREME NETWORKS INC     | COM             | 30226D106 | 3,284   | 276,160   | SH | DFND | 14 | 126,660   | 149,500   | 0 |
| EXTREME NETWORKS INC     | COM             | 30226D106 | 130     | 10,900    | SH | DFND | 16 | 0         | 10,900    | 0 |
| EXTERRAN CORP            | COM             | 30227H106 | 6,521   | 206,311   | SH | DFND | 14 | 72,055    | 134,256   | 0 |
| EXTERRAN CORP            | COM             | 30227H106 | 556     | 17,600    | SH | DFND | 16 | 0         | 17,600    | 0 |
| EZCORP INC               | CL A NON VTG    | 30230I106 | 806     | 84,866    | SH | DFND | 14 | 8,025     | 76,841    | 0 |
| EXXON MOBIL CORP         | COM             | 30231G102 | 1,970   | 24,030    | SH | DFND | 10 | 24,030    | 0         | 0 |
| EXXON MOBIL CORP         | COM             | 30231G102 | 749,325 | 9,140,341 | SH | DFND | 14 | 2,640,959 | 6,499,382 | 0 |
| EXXON MOBIL CORP         | COM             | 30231G102 | 2,103   | 25,652    | SH | DFND | 16 | 0         | 25,652    | 0 |
| EXXON MOBIL CORP         | COM             | 30231G102 | 10,166  | 124,000   | SH | DFND | 18 | 0         | 124,000   | 0 |
| FBL FINL GROUP INC       | CL A            | 30239F106 | 9,126   | 122,503   | SH | DFND | 14 | 26,045    | 96,458    | 0 |
| FBL FINL GROUP INC       | CL A            | 30239F106 | 52      | 700       | SH | DFND | 16 | 0         | 700       | 0 |
| FLIR SYS INC             | COM             | 302445101 | 7,236   | 185,966   | SH | DFND | 14 | 63,248    | 122,718   | 0 |
| FLIR SYS INC             | COM             | 302445101 | 10      | 250       | SH | DFND | 16 | 0         | 250       | 0 |
| F M C CORP               | COM NEW         | 302491303 | 16,580  | 185,644   | SH | DFND | 14 | 62,536    | 123,108   | 0 |
| F M C CORP               | COM NEW         | 302491303 | 25      | 280       | SH | DFND | 16 | 0         | 280       | 0 |
| FNB CORP PA              | COM             | 302520101 | 3,685   | 262,644   | SH | DFND | 14 | 44,794    | 217,850   | 0 |
| FB FINL CORP             | COM             | 30257X104 | 861     | 22,820    | SH | DFND | 14 | 1,020     | 21,800    | 0 |
| FB FINL CORP             | COM             | 30257X104 | 60      | 1,600     | SH | DFND | 16 | 0         | 1,600     | 0 |
| FS INVT CORP             | COM             | 302635107 | 95      | 11,200    | SH | DFND | 14 | 11,200    | 0         | 0 |
| FTD COS INC              | COM             | 30281V108 | 176     | 13,534    | SH | DFND | 10 | 13,534    | 0         | 0 |
| FTD COS INC              | COM             | 30281V108 | 2,777   | 212,952   | SH | DFND | 14 | 14,432    | 198,520   | 0 |
| FTD COS INC              | COM             | 30281V108 | 286     | 21,900    | SH | DFND | 16 | 0         | 21,900    | 0 |

|                              |                |           |           |           |    |      |    |           |           |   |
|------------------------------|----------------|-----------|-----------|-----------|----|------|----|-----------|-----------|---|
| FTI CONSULTING INC           | COM            | 302941109 | 2,353     | 66,312    | SH | DFND | 14 | 6,973     | 59,339    | 0 |
| FACEBOOK INC                 | CL A           | 30303M102 | 2,284     | 13,365    | SH | DFND | 10 | 13,365    | 0         | 0 |
| FACEBOOK INC                 | CL A           | 30303M102 | 1,024,504 | 5,995,811 | SH | DFND | 14 | 1,447,870 | 4,547,941 | 0 |
| FACEBOOK INC                 | CL A           | 30303M102 | 5,364     | 31,390    | SH | DFND | 16 | 0         | 31,390    | 0 |
| FACTSET RESH SYS INC         | COM            | 303075105 | 4,516     | 25,076    | SH | DFND | 14 | 5,625     | 19,451    | 0 |
| FAIR ISAAC CORP              | COM            | 303250104 | 101       | 719       | SH | DFND | 10 | 719       | 0         | 0 |
| FAIR ISAAC CORP              | COM            | 303250104 | 40,920    | 291,248   | SH | DFND | 14 | 77,972    | 213,276   | 0 |
| FAIR ISAAC CORP              | COM            | 303250104 | 1,354     | 9,640     | SH | DFND | 16 | 0         | 9,640     | 0 |
| FAIRMOUNT SANTROL HLDGS INC  | COM            | 30555Q108 | 67        | 14,050    | SH | DFND | 14 | 14,050    | 0         | 0 |
| FARMERS NATL BANC CORP       | COM            | 309627107 | 138       | 9,200     | SH | DFND | 14 | 1,900     | 7,300     | 0 |
| FARMERS NATL BANC CORP       | COM            | 309627107 | 137       | 9,100     | SH | DFND | 16 | 0         | 9,100     | 0 |
| FARO TECHNOLOGIES INC        | COM            | 311642102 | 1,071     | 28,010    | SH | DFND | 14 | 2,787     | 25,223    | 0 |
| FASTENAL CO                  | COM            | 311900104 | 26,094    | 572,480   | SH | DFND | 14 | 306,166   | 266,314   | 0 |
| FASTENAL CO                  | COM            | 311900104 | 30        | 650       | SH | DFND | 16 | 0         | 650       | 0 |
| FEDERAL AGRIC MTG CORP       | CL C           | 313148306 | 374       | 5,137     | SH | DFND | 10 | 5,137     | 0         | 0 |
| FEDERAL AGRIC MTG CORP       | CL C           | 313148306 | 11,604    | 159,523   | SH | DFND | 14 | 18,961    | 140,562   | 0 |
| FEDERAL AGRIC MTG CORP       | CL C           | 313148306 | 153       | 2,100     | SH | DFND | 16 | 0         | 2,100     | 0 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 13,907    | 111,961   | SH | DFND | 14 | 35,029    | 76,932    | 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 | 52,545    | 423,037   | SH | DFND | 3  | 69,742    | 353,295   | 0 |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 2,129     | 100,041   | SH | DFND | 14 | 10,245    | 89,796    | 0 |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 6,242     | 210,182   | SH | DFND | 14 | 13,118    | 197,064   | 0 |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 27        | 900       | SH | DFND | 16 | 0         | 900       | 0 |
| FEDERATED NATL HLDG CO       | COM            | 31422T101 | 618       | 39,610    | SH | DFND | 14 | 1,310     | 38,300    | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 208,260   | 923,220   | SH | DFND | 14 | 139,742   | 783,478   | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 417       | 1,850     | SH | DFND | 16 | 0         | 1,850     | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 338       | 1,500     | SH | DFND | 18 | 0         | 1,500     | 0 |
| FERRO CORP                   | COM            | 315405100 | 217       | 9,715     | SH | DFND | 14 | 9,715     | 0         | 0 |
| F5 NETWORKS INC              | COM            | 315616102 | 17,775    | 147,434   | SH | DFND | 14 | 34,028    | 113,406   | 0 |
| F5 NETWORKS INC              | COM            | 315616102 | 17        | 140       | SH | DFND | 16 | 0         | 140       | 0 |
| FIBROGEN INC                 | COM            | 31572Q808 | 15,242    | 283,300   | SH | DFND | 14 | 89,100    | 194,200   | 0 |
| FIBROGEN INC                 | COM            | 31572Q808 | 1,237     | 23,000    | SH | DFND | 16 | 0         | 23,000    | 0 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 47,949    | 513,432   | SH | DFND | 14 | 156,469   | 356,963   | 0 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 68        | 730       | SH | DFND | 16 | 0         | 730       | 0 |
| FIDELITY NATIONAL FINANCIAL  | FNF GROUP COM  | 31620R303 | 3,198     | 67,373    | SH | DFND | 14 | 18,773    | 48,600    | 0 |
| FIDELITY NATIONAL FINANCIAL  | FNF GROUP COM  | 31620R303 | 104       | 2,200     | SH | DFND | 16 | 0         | 2,200     | 0 |
| FIDELITY NATIONAL FINANCIAL  | FNFV GROUP COM | 31620R402 | 2,967     | 173,019   | SH | DFND | 14 | 58,449    | 114,570   | 0 |
| FIDELITY NATIONAL FINANCIAL  | FNFV GROUP COM | 31620R402 | 403       | 23,500    | SH | DFND | 16 | 0         | 23,500    | 0 |
| FIDELITY SOUTHERN CORP NEW   | COM            | 316394105 | 8,260     | 349,399   | SH | DFND | 14 | 3,930     | 345,469   | 0 |
| FIESTA RESTAURANT GROUP INC  | COM            | 31660B101 | 5,755     | 302,892   | SH | DFND | 14 | 20,062    | 282,830   | 0 |
| FIESTA RESTAURANT GROUP INC  | COM            | 31660B101 | 612       | 32,200    | SH | DFND | 16 | 0         | 32,200    | 0 |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 59,593    | 2,129,825 | SH | DFND | 14 | 446,730   | 1,683,095 | 0 |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 1,133     | 40,482    | SH | DFND | 16 | 0         | 40,482    | 0 |

|                              |                |           |        |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| 51JOB INC                    | SP ADR REP COM | 316827104 | 370    | 6,100     | SH | DFND | 14 | 0       | 6,100     | 0 |
| FINANCIAL ENGINES INC        | COM            | 317485100 | 3,635  | 104,603   | SH | DFND | 14 | 9,898   | 94,705    | 0 |
| FINANCIAL INSTNS INC         | COM            | 317585404 | 7,287  | 253,012   | SH | DFND | 14 | 19,744  | 233,268   | 0 |
| FINANCIAL INSTNS INC         | COM            | 317585404 | 242    | 8,400     | SH | DFND | 16 | 0       | 8,400     | 0 |
| FINISAR CORP                 | COM NEW        | 31787A507 | 275    | 12,385    | SH | DFND | 14 | 12,385  | 0         | 0 |
| FINISH LINE INC              | CL A           | 317923100 | 5,559  | 462,090   | SH | DFND | 14 | 6,060   | 456,030   | 0 |
| FIREEYE INC                  | COM            | 31816Q101 | 168    | 10,040    | SH | DFND | 14 | 10,040  | 0         | 0 |
| FIRST AMERN FINL CORP        | COM            | 31847R102 | 475    | 9,500     | SH | DFND | 10 | 9,500   | 0         | 0 |
| FIRST AMERN FINL CORP        | COM            | 31847R102 | 52,631 | 1,053,250 | SH | DFND | 14 | 115,718 | 937,532   | 0 |
| FIRST AMERN FINL CORP        | COM            | 31847R102 | 313    | 6,270     | SH | DFND | 16 | 0       | 6,270     | 0 |
| FIRST BANCORP P R            | COM NEW        | 318672706 | 6,675  | 1,303,669 | SH | DFND | 14 | 182,872 | 1,120,797 | 0 |
| FIRST BANCORP P R            | COM NEW        | 318672706 | 596    | 116,500   | SH | DFND | 16 | 0       | 116,500   | 0 |
| FIRST BANCORP N C            | COM            | 318910106 | 1,167  | 33,917    | SH | DFND | 14 | 21,517  | 12,400    | 0 |
| FIRST BANCORP N C            | COM            | 318910106 | 406    | 11,800    | SH | DFND | 16 | 0       | 11,800    | 0 |
| FIRST BUSEY CORP             | COM NEW        | 319383204 | 1,297  | 41,354    | SH | DFND | 14 | 4,654   | 36,700    | 0 |
| FIRST BUS FINL SVCS INC WIS  | COM            | 319390100 | 449    | 19,720    | SH | DFND | 14 | 720     | 19,000    | 0 |
| FIRST CTZNS BANCSHARES INC N | CL A           | 31946M103 | 7,367  | 19,704    | SH | DFND | 14 | 5,804   | 13,900    | 0 |
| FIRST CTZNS BANCSHARES INC N | CL A           | 31946M103 | 523    | 1,400     | SH | DFND | 16 | 0       | 1,400     | 0 |
| FIRST COMWLTH FINL CORP PA   | COM            | 319829107 | 6,915  | 489,383   | SH | DFND | 14 | 15,106  | 474,277   | 0 |
| FIRST COMWLTH FINL CORP PA   | COM            | 319829107 | 229    | 16,200    | SH | DFND | 16 | 0       | 16,200    | 0 |
| FIRST CMNTY BANCSHARES INC N | COM            | 31983A103 | 3,067  | 105,365   | SH | DFND | 14 | 21,761  | 83,604    | 0 |
| FIRST CMNTY BANCSHARES INC N | COM            | 31983A103 | 111    | 3,800     | SH | DFND | 16 | 0       | 3,800     | 0 |
| FIRST DEFIANCE FINL CORP     | COM            | 32006W106 | 5,668  | 107,990   | SH | DFND | 14 | 1,318   | 106,672   | 0 |
| FIRST DEFIANCE FINL CORP     | COM            | 32006W106 | 47     | 900       | SH | DFND | 16 | 0       | 900       | 0 |
| FIRST DATA CORP NEW          | COM CL A       | 32008D106 | 15,823 | 877,100   | SH | DFND | 14 | 19,500  | 857,600   | 0 |
| FIRST DATA CORP NEW          | COM CL A       | 32008D106 | 796    | 44,100    | SH | DFND | 16 | 0       | 44,100    | 0 |
| FIRST FINL BANCORP OH        | COM            | 320209109 | 9,220  | 352,565   | SH | DFND | 14 | 22,869  | 329,696   | 0 |
| FIRST FINL BANCORP OH        | COM            | 320209109 | 348    | 13,300    | SH | DFND | 16 | 0       | 13,300    | 0 |
| FIRST FINL BANKSHARES        | COM            | 32020R109 | 5,002  | 110,662   | SH | DFND | 14 | 11,336  | 99,326    | 0 |
| FIRST FINL CORP IND          | COM            | 320218100 | 6,502  | 136,599   | SH | DFND | 14 | 14,340  | 122,259   | 0 |
| FIRST FINL CORP IND          | COM            | 320218100 | 209    | 4,400     | SH | DFND | 16 | 0       | 4,400     | 0 |
| FIRST FNDTN INC              | COM            | 32026V104 | 599    | 33,510    | SH | DFND | 14 | 22,710  | 10,800    | 0 |
| FIRST HORIZON NATL CORP      | COM            | 320517105 | 2,813  | 146,880   | SH | DFND | 14 | 32,393  | 114,487   | 0 |
| FIRST HAWAIIAN INC           | COM            | 32051X108 | 211    | 6,950     | SH | DFND | 14 | 1,750   | 5,200     | 0 |
| FIRST INDUSTRIAL REALTY TRUS | COM            | 32054K103 | 4,245  | 141,072   | SH | DFND | 14 | 24,272  | 116,800   | 0 |
| FIRST INDUSTRIAL REALTY TRUS | COM            | 32054K103 | 48     | 1,590     | SH | DFND | 16 | 0       | 1,590     | 0 |
| FIRST INDUSTRIAL REALTY TRUS | COM            | 32054K103 | 38,987 | 1,295,676 | SH | DFND | 3  | 209,838 | 1,085,838 | 0 |
| FIRST INTST BANCSYSTEM INC   | COM CL A       | 32055Y201 | 3,563  | 93,161    | SH | DFND | 14 | 18,461  | 74,700    | 0 |
| FIRST MERCHANTS CORP         | COM            | 320817109 | 2,155  | 50,195    | SH | DFND | 14 | 35,395  | 14,800    | 0 |
| FIRST MIDWEST BANCORP DEL    | COM            | 320867104 | 5,185  | 221,386   | SH | DFND | 14 | 16,583  | 204,803   | 0 |
| FIRST POTOMAC RLTY TR        | COM            | 33610F109 | 1,083  | 97,225    | SH | DFND | 14 | 62,640  | 34,585    | 0 |
| FIRST REP BK SAN FRANCISCO C | COM            | 33616C100 | 956    | 9,148     | SH | DFND | 14 | 8,958   | 190       | 0 |
| FIRST SOLAR INC              | COM            | 336433107 | 11,305 | 246,413   | SH | DFND | 14 | 37,403  | 209,010   | 0 |
| 1ST SOURCE CORP              | COM            | 336901103 | 220    | 4,332     | SH | DFND | 10 | 4,332   | 0         | 0 |

|                              |                |           |         |            |    |      |    |           |           |   |
|------------------------------|----------------|-----------|---------|------------|----|------|----|-----------|-----------|---|
| 1ST SOURCE CORP              | COM            | 336901103 | 900     | 17,721     | SH | DFND | 14 | 17,721    | 0         | 0 |
| 1ST SOURCE CORP              | COM            | 336901103 | 102     | 2,000      | SH | DFND | 16 | 0         | 2,000     | 0 |
| FIRST TR STOXX EURO DIV FD   | COMMON SHS     | 33735T109 | 423     | 31,000     | SH | DFND | 18 | 0         | 31,000    | 0 |
| FIRSTCASH INC                | COM            | 33767D105 | 5,075   | 80,358     | SH | DFND | 14 | 8,644     | 71,714    | 0 |
| FISERV INC                   | COM            | 337738108 | 44,860  | 347,863    | SH | DFND | 14 | 155,106   | 192,757   | 0 |
| FISERV INC                   | COM            | 337738108 | 61      | 470        | SH | DFND | 16 | 0         | 470       | 0 |
| FLAGSTAR BANCORP INC         | COM PAR .001   | 337930705 | 7,999   | 225,460    | SH | DFND | 14 | 29,690    | 195,770   | 0 |
| FLAGSTAR BANCORP INC         | COM PAR .001   | 337930705 | 387     | 10,900     | SH | DFND | 16 | 0         | 10,900    | 0 |
| FIRSTENERGY CORP             | COM            | 337932107 | 42,867  | 1,390,436  | SH | DFND | 14 | 274,475   | 1,115,961 | 0 |
| FIRSTENERGY CORP             | COM            | 337932107 | 27      | 884        | SH | DFND | 16 | 0         | 884       | 0 |
| FITBIT INC                   | CL A           | 33812L102 | 261     | 37,463     | SH | DFND | 10 | 37,463    | 0         | 0 |
| FITBIT INC                   | CL A           | 33812L102 | 101     | 14,560     | SH | DFND | 14 | 14,560    | 0         | 0 |
| FIVE BELOW INC               | COM            | 33829M101 | 8,856   | 161,370    | SH | DFND | 14 | 13,630    | 147,740   | 0 |
| FIVE BELOW INC               | COM            | 33829M101 | 960     | 17,500     | SH | DFND | 16 | 0         | 17,500    | 0 |
| FIVE BELOW INC               | COM            | 33829M101 | 148     | 2,700      | SH | DFND | 18 | 0         | 2,700     | 0 |
| FLEETCOR TECHNOLOGIES INC    | COM            | 339041105 | 585     | 3,780      | SH | DFND | 10 | 3,780     | 0         | 0 |
| FLEETCOR TECHNOLOGIES INC    | COM            | 339041105 | 1,174   | 7,585      | SH | DFND | 14 | 5,975     | 1,610     | 0 |
| FLOTEK INDS INC DEL          | COM            | 343389102 | 439     | 94,479     | SH | DFND | 14 | 8,629     | 85,850    | 0 |
| FLUOR CORP NEW               | COM            | 343412102 | 11,999  | 285,000    | SH | DFND | 14 | 67,940    | 217,060   | 0 |
| FLUOR CORP NEW               | COM            | 343412102 | 12      | 275        | SH | DFND | 16 | 0         | 275       | 0 |
| FLOWERS FOODS INC            | COM            | 343498101 | 2,204   | 117,176    | SH | DFND | 14 | 27,164    | 90,012    | 0 |
| FLOWSERVE CORP               | COM            | 34354P105 | 7,668   | 180,041    | SH | DFND | 14 | 60,382    | 119,659   | 0 |
| FLOWSERVE CORP               | COM            | 34354P105 | 13      | 300        | SH | DFND | 16 | 0         | 300       | 0 |
| FLUSHING FINL CORP           | COM            | 343873105 | 1,094   | 36,826     | SH | DFND | 14 | 32,426    | 4,400     | 0 |
| FLUSHING FINL CORP           | COM            | 343873105 | 56      | 1,900      | SH | DFND | 16 | 0         | 1,900     | 0 |
| FOOT LOCKER INC              | COM            | 344849104 | 80      | 2,280      | SH | DFND | 10 | 2,280     | 0         | 0 |
| FOOT LOCKER INC              | COM            | 344849104 | 18,116  | 514,377    | SH | DFND | 14 | 72,800    | 441,577   | 0 |
| FOOT LOCKER INC              | COM            | 344849104 | 11      | 300        | SH | DFND | 16 | 0         | 300       | 0 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 136,129 | 11,372,502 | SH | DFND | 14 | 2,602,840 | 8,769,662 | 0 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 540     | 45,093     | SH | DFND | 16 | 0         | 45,093    | 0 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 90      | 7,500      | SH | DFND | 18 | 0         | 7,500     | 0 |
| FOREST CITY RLTY TR INC      | COM CL A       | 345605109 | 4,247   | 166,468    | SH | DFND | 14 | 16,368    | 150,100   | 0 |
| FOREST CITY RLTY TR INC      | COM CL A       | 345605109 | 83,620  | 3,277,911  | SH | DFND | 3  | 516,449   | 2,761,462 | 0 |
| FORESTAR GROUP INC           | COM            | 346233109 | 3,182   | 184,999    | SH | DFND | 14 | 5,917     | 179,082   | 0 |
| FORMFACTOR INC               | COM            | 346375108 | 217     | 12,849     | SH | DFND | 14 | 6,849     | 6,000     | 0 |
| FORRESTER RESH INC           | COM            | 346563109 | 879     | 21,012     | SH | DFND | 14 | 2,014     | 18,998    | 0 |
| FORTIVE CORP                 | COM            | 34959J108 | 103,302 | 1,459,274  | SH | DFND | 14 | 275,161   | 1,184,113 | 0 |
| FORTIVE CORP                 | COM            | 34959J108 | 1,498   | 21,160     | SH | DFND | 16 | 0         | 21,160    | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM            | 34964C106 | 14,415  | 214,414    | SH | DFND | 14 | 72,940    | 141,474   | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM            | 34964C106 | 20      | 300        | SH | DFND | 16 | 0         | 300       | 0 |
| FORWARD AIR CORP             | COM            | 349853101 | 3,201   | 55,927     | SH | DFND | 14 | 5,503     | 50,424    | 0 |
| FOSSIL GROUP INC             | COM            | 34988V106 | 1,719   | 184,206    | SH | DFND | 14 | 6,871     | 177,335   | 0 |
| FOUNDATION BLDG MATLS INC    | COM            | 350392106 | 1,577   | 111,510    | SH | DFND | 14 | 25,380    | 86,130    | 0 |
| FOUNDATION BLDG MATLS INC    | COM            | 350392106 | 88      | 6,200      | SH | DFND | 16 | 0         | 6,200     | 0 |
| FOUR CORNERS PPTY TR INC     | COM            | 35086T109 | 2,540   | 101,907    | SH | DFND | 14 | 10,312    | 91,595    | 0 |
| FOUR CORNERS PPTY TR INC     | COM            | 35086T109 | 45,699  | 1,833,810  | SH | DFND | 3  | 289,436   | 1,544,374 | 0 |

|                              |         |           |         |           |    |      |    |           |           |   |
|------------------------------|---------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| FOX FACTORY HLDG CORP        | COM     | 35138V102 | 2,757   | 63,960    | SH | DFND | 14 | 5,400     | 58,560    | 0 |
| FRANCESCAS HLDGS CORP        | COM     | 351793104 | 136     | 18,500    | SH | DFND | 10 | 18,500    | 0         | 0 |
| FRANCESCAS HLDGS CORP        | COM     | 351793104 | 10,240  | 1,391,318 | SH | DFND | 14 | 75,058    | 1,316,260 | 0 |
| FRANCESCAS HLDGS CORP        | COM     | 351793104 | 398     | 54,100    | SH | DFND | 16 | 0         | 54,100    | 0 |
| FRANKLIN ELEC INC            | COM     | 353514102 | 2,944   | 65,632    | SH | DFND | 14 | 7,712     | 57,920    | 0 |
| FRANKLIN FINL NETWORK INC    | COM     | 35352P104 | 1,086   | 30,464    | SH | DFND | 14 | 864       | 29,600    | 0 |
| FRANKLIN RES INC             | COM     | 354613101 | 32,986  | 741,085   | SH | DFND | 14 | 193,487   | 547,598   | 0 |
| FRANKLIN RES INC             | COM     | 354613101 | 114     | 2,565     | SH | DFND | 16 | 0         | 2,565     | 0 |
| FRANKLIN STREET PPTYS CORP   | COM     | 35471R106 | 317     | 29,842    | SH | DFND | 10 | 29,842    | 0         | 0 |
| FRANKLIN STREET PPTYS CORP   | COM     | 35471R106 | 21,628  | 2,036,530 | SH | DFND | 14 | 281,769   | 1,754,761 | 0 |
| FRANKLIN STREET PPTYS CORP   | COM     | 35471R106 | 942     | 88,690    | SH | DFND | 16 | 0         | 88,690    | 0 |
| FREDS INC                    | CL A    | 356108100 | 376     | 58,450    | SH | DFND | 14 | 5,163     | 53,287    | 0 |
| FREEPORT-MCMORAN INC         | CL B    | 35671D857 | 63,900  | 4,551,308 | SH | DFND | 14 | 1,038,540 | 3,512,768 | 0 |
| FREEPORT-MCMORAN INC         | CL B    | 35671D857 | 456     | 32,470    | SH | DFND | 16 | 0         | 32,470    | 0 |
| FREEPORT-MCMORAN INC         | CL B    | 35671D857 | 1,053   | 75,000    | SH | DFND | 18 | 0         | 75,000    | 0 |
| FRONTIER COMMUNICATIONS CORP | COM NEW | 35906A306 | 621     | 52,648    | SH | DFND | 14 | 14,568    | 38,080    | 0 |
| FULLER H B CO                | COM     | 359694106 | 5,530   | 95,248    | SH | DFND | 14 | 9,112     | 86,136    | 0 |
| FULTON FINL CORP PA          | COM     | 360271100 | 16,795  | 895,743   | SH | DFND | 14 | 34,003    | 861,740   | 0 |
| FULTON FINL CORP PA          | COM     | 360271100 | 266     | 14,200    | SH | DFND | 16 | 0         | 14,200    | 0 |
| FUTUREFUEL CORPORATION       | COM     | 36116M106 | 68      | 4,351     | SH | DFND | 10 | 4,351     | 0         | 0 |
| FUTUREFUEL CORPORATION       | COM     | 36116M106 | 3,698   | 234,960   | SH | DFND | 14 | 4,620     | 230,340   | 0 |
| GATX CORP                    | COM     | 361448103 | 13,018  | 211,476   | SH | DFND | 14 | 7,622     | 203,854   | 0 |
| GEO GROUP INC NEW            | COM     | 36162J106 | 91,244  | 3,391,977 | SH | DFND | 14 | 523,726   | 2,868,251 | 0 |
| GEO GROUP INC NEW            | COM     | 36162J106 | 1,730   | 64,300    | SH | DFND | 16 | 0         | 64,300    | 0 |
| GCP APPLIED TECHNOLOGIES INC | COM     | 36164Y101 | 291     | 9,481     | SH | DFND | 14 | 8,381     | 1,100     | 0 |
| GGP INC                      | COM     | 36174X101 | 17,203  | 828,282   | SH | DFND | 14 | 279,071   | 549,211   | 0 |
| GGP INC                      | COM     | 36174X101 | 26      | 1,250     | SH | DFND | 16 | 0         | 1,250     | 0 |
| GGP INC                      | COM     | 36174X101 | 14,192  | 683,297   | SH | DFND | 3  | 0         | 683,297   | 0 |
| G-III APPAREL GROUP LTD      | COM     | 36237H101 | 2,251   | 77,558    | SH | DFND | 14 | 7,458     | 70,100    | 0 |
| GS1 TECHNOLOGY               | COM     | 36241U106 | 301     | 41,400    | SH | DFND | 10 | 41,400    | 0         | 0 |
| GS1 TECHNOLOGY               | COM     | 36241U106 | 4       | 530       | SH | DFND | 14 | 530       | 0         | 0 |
| GAIN CAP HLDGS INC           | COM     | 36268W100 | 113     | 17,663    | SH | DFND | 10 | 17,663    | 0         | 0 |
| GAIN CAP HLDGS INC           | COM     | 36268W100 | 26      | 4,074     | SH | DFND | 14 | 4,074     | 0         | 0 |
| GAIA INC NEW                 | CL A    | 36269P104 | 204     | 17,000    | SH | DFND | 10 | 17,000    | 0         | 0 |
| GAIA INC NEW                 | CL A    | 36269P104 | 25      | 2,060     | SH | DFND | 14 | 2,060     | 0         | 0 |
| GALLAGHER ARTHUR J & CO      | COM     | 363576109 | 15,288  | 248,388   | SH | DFND | 14 | 83,300    | 165,088   | 0 |
| GALLAGHER ARTHUR J & CO      | COM     | 363576109 | 22      | 350       | SH | DFND | 16 | 0         | 350       | 0 |
| GAMING & LEISURE PPTYS INC   | COM     | 36467J108 | 561     | 15,201    | SH | DFND | 14 | 15,201    | 0         | 0 |
| GAMESTOP CORP NEW            | CL A    | 36467W109 | 29,163  | 1,411,572 | SH | DFND | 14 | 228,400   | 1,183,172 | 0 |
| GAMESTOP CORP NEW            | CL A    | 36467W109 | 122     | 5,900     | SH | DFND | 16 | 0         | 5,900     | 0 |
| GANNETT CO INC               | COM     | 36473H104 | 8,079   | 897,666   | SH | DFND | 14 | 20,631    | 877,035   | 0 |
| GAP INC DEL                  | COM     | 364760108 | 107,212 | 3,630,597 | SH | DFND | 14 | 618,853   | 3,011,744 | 0 |
| GAP INC DEL                  | COM     | 364760108 | 966     | 32,725    | SH | DFND | 16 | 0         | 32,725    | 0 |
| GARTNER INC                  | COM     | 366651107 | 15,307  | 123,040   | SH | DFND | 14 | 42,817    | 80,223    | 0 |
| GARTNER INC                  | COM     | 366651107 | 24      | 190       | SH | DFND | 16 | 0         | 190       | 0 |
| GENERAC HLDGS INC            | COM     | 368736104 | 1,479   | 32,197    | SH | DFND | 14 | 4,797     | 27,400    | 0 |

|                              |          |           |         |            |    |      |    |           |            |   |
|------------------------------|----------|-----------|---------|------------|----|------|----|-----------|------------|---|
| GENERAL CABLE CORP DEL NEW   | COM      | 369300108 | 1,553   | 82,403     | SH | DFND | 14 | 8,373     | 74,030     | 0 |
| GENERAL COMMUNICATION INC    | CL A     | 369385109 | 1,843   | 45,172     | SH | DFND | 14 | 5,225     | 39,947     | 0 |
| GENERAL DYNAMICS CORP        | COM      | 369550108 | 81,796  | 397,879    | SH | DFND | 14 | 130,479   | 267,400    | 0 |
| GENERAL DYNAMICS CORP        | COM      | 369550108 | 131     | 635        | SH | DFND | 16 | 0         | 635        | 0 |
| GENERAL ELECTRIC CO          | COM      | 369604103 | 368,258 | 15,229,862 | SH | DFND | 14 | 4,424,514 | 10,805,348 | 0 |
| GENERAL ELECTRIC CO          | COM      | 369604103 | 734     | 30,366     | SH | DFND | 16 | 0         | 30,366     | 0 |
| GENERAL MLS INC              | COM      | 370334104 | 41,328  | 798,460    | SH | DFND | 14 | 268,892   | 529,568    | 0 |
| GENERAL MLS INC              | COM      | 370334104 | 66      | 1,274      | SH | DFND | 16 | 0         | 1,274      | 0 |
| GENERAL MTRS CO              | COM      | 37045V100 | 205,714 | 5,094,454  | SH | DFND | 14 | 1,165,713 | 3,928,741  | 0 |
| GENERAL MTRS CO              | COM      | 37045V100 | 1,278   | 31,660     | SH | DFND | 16 | 0         | 31,660     | 0 |
| GENERAL MTRS CO              | COM      | 37045V100 | 109     | 2,700      | SH | DFND | 18 | 0         | 2,700      | 0 |
| GENERAL MTRS CO              | COM      | 37045V100 | 25      | 631        | SH | DFND | 3  | 0         | 631        | 0 |
| GENESCO INC                  | COM      | 371532102 | 8,674   | 326,107    | SH | DFND | 14 | 3,283     | 322,824    | 0 |
| GENESCO INC                  | COM      | 371532102 | 178     | 6,700      | SH | DFND | 16 | 0         | 6,700      | 0 |
| GENESEE & WYO INC            | CL A     | 371559105 | 2,870   | 38,783     | SH | DFND | 14 | 8,551     | 30,232     | 0 |
| GENESEE & WYO INC            | CL A     | 371559105 | 303     | 4,100      | SH | DFND | 18 | 0         | 4,100      | 0 |
| GENTEX CORP                  | COM      | 371901109 | 5,098   | 257,450    | SH | DFND | 14 | 48,988    | 208,462    | 0 |
| GENTEX CORP                  | COM      | 371901109 | 73      | 3,700      | SH | DFND | 16 | 0         | 3,700      | 0 |
| GENOMIC HEALTH INC           | COM      | 37244C101 | 4,997   | 155,710    | SH | DFND | 14 | 53,014    | 102,696    | 0 |
| GENOMIC HEALTH INC           | COM      | 37244C101 | 716     | 22,300     | SH | DFND | 16 | 0         | 22,300     | 0 |
| GENUINE PARTS CO             | COM      | 372460105 | 30,811  | 322,124    | SH | DFND | 14 | 78,853    | 243,271    | 0 |
| GENUINE PARTS CO             | COM      | 372460105 | 273     | 2,850      | SH | DFND | 16 | 0         | 2,850      | 0 |
| GENWORTH FINL INC            | COM CL A | 37247D106 | 24,707  | 6,417,423  | SH | DFND | 14 | 1,554,530 | 4,862,893  | 0 |
| GENWORTH FINL INC            | COM CL A | 37247D106 | 848     | 220,300    | SH | DFND | 16 | 0         | 220,300    | 0 |
| GENTHERM INC                 | COM      | 37253A103 | 2,298   | 61,849     | SH | DFND | 14 | 6,489     | 55,360     | 0 |
| GEOSPACE TECHNOLOGIES CORP   | COM      | 37364X109 | 399     | 22,372     | SH | DFND | 14 | 2,202     | 20,170     | 0 |
| GERON CORP                   | COM      | 374163103 | 30      | 13,887     | SH | DFND | 14 | 13,887    | 0          | 0 |
| GETTY RLTY CORP NEW          | COM      | 374297109 | 1,549   | 54,157     | SH | DFND | 14 | 5,093     | 49,064     | 0 |
| GIBRALTAR INDS INC           | COM      | 374689107 | 3,865   | 124,085    | SH | DFND | 14 | 5,377     | 118,708    | 0 |
| GIBRALTAR INDS INC           | COM      | 374689107 | 121     | 3,900      | SH | DFND | 16 | 0         | 3,900      | 0 |
| GIGAMON INC                  | COM      | 37518B102 | 2,608   | 61,875     | SH | DFND | 14 | 6,000     | 55,875     | 0 |
| GILEAD SCIENCES INC          | COM      | 375558103 | 929     | 11,470     | SH | DFND | 10 | 11,470    | 0          | 0 |
| GILEAD SCIENCES INC          | COM      | 375558103 | 282,213 | 3,483,256  | SH | DFND | 14 | 753,847   | 2,729,409  | 0 |
| GILEAD SCIENCES INC          | COM      | 375558103 | 754     | 9,310      | SH | DFND | 16 | 0         | 9,310      | 0 |
| GILEAD SCIENCES INC          | COM      | 375558103 | 12,736  | 157,200    | SH | DFND | 18 | 0         | 157,200    | 0 |
| GLACIER BANCORP INC NEW      | COM      | 37637Q105 | 43      | 1,141      | SH | DFND | 10 | 1,141     | 0          | 0 |
| GLACIER BANCORP INC NEW      | COM      | 37637Q105 | 4,943   | 130,901    | SH | DFND | 14 | 13,865    | 117,036    | 0 |
| GLADSTONE COML CORP          | COM      | 376536108 | 468     | 21,012     | SH | DFND | 14 | 21,012    | 0          | 0 |
| GLATFELTER                   | COM      | 377316104 | 5,049   | 259,563    | SH | DFND | 14 | 7,823     | 251,740    | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM      | 37890U108 | 96      | 3,100      | SH | DFND | 14 | 3,100     | 0          | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM      | 37890U108 | 3,533   | 113,795    | SH | DFND | 18 | 0         | 113,795    | 0 |
| GLOBALSTAR INC               | COM      | 378973408 | 75      | 45,880     | SH | DFND | 14 | 45,880    | 0          | 0 |
| GLOBAL PMTS INC              | COM      | 37940X102 | 20,551  | 216,262    | SH | DFND | 14 | 71,738    | 144,524    | 0 |
| GLOBAL PMTS INC              | COM      | 37940X102 | 33      | 350        | SH | DFND | 16 | 0         | 350        | 0 |
| GLOBAL BRASS & COPPR HLDGS I | COM      | 37953G103 | 17,992  | 532,296    | SH | DFND | 14 | 72,910    | 459,386    | 0 |

|                                 |                    |           |         |           |    |      |    |         |         |   |
|---------------------------------|--------------------|-----------|---------|-----------|----|------|----|---------|---------|---|
| GLOBAL BRASS & COPPR<br>HLDGS I | COM                | 37953G103 | 889     | 26,300    | SH | DFND | 16 | 0       | 26,300  | 0 |
| GLOBAL BRASS & COPPR<br>HLDGS I | COM                | 37953G103 | 260     | 7,700     | SH | DFND | 18 | 0       | 7,700   | 0 |
| GLOBUS MED INC                  | CL A               | 379577208 | 1,468   | 49,410    | SH | DFND | 14 | 14,050  | 35,360  | 0 |
| GLU MOBILE INC                  | COM                | 379890106 | 240     | 63,900    | SH | DFND | 10 | 63,900  | 0       | 0 |
| GLU MOBILE INC                  | COM                | 379890106 | 41      | 10,854    | SH | DFND | 14 | 10,854  | 0       | 0 |
| GOLDMAN SACHS GROUP INC         | COM                | 38141G104 | 149,388 | 629,823   | SH | DFND | 14 | 210,325 | 419,498 | 0 |
| GOLDMAN SACHS GROUP INC         | COM                | 38141G104 | 190     | 800       | SH | DFND | 16 | 0       | 800     | 0 |
| GOLDMAN SACHS ETF TR            | ACTIVEBETA<br>EME  | 381430206 | 837     | 25,000    | SH | DFND | 18 | 0       | 25,000  | 0 |
| GOODYEAR TIRE & RUBR CO         | COM                | 382550101 | 25,408  | 764,137   | SH | DFND | 14 | 164,435 | 599,702 | 0 |
| GOODYEAR TIRE & RUBR CO         | COM                | 382550101 | 18      | 535       | SH | DFND | 16 | 0       | 535     | 0 |
| GOVERNMENT PPTYS INCOME<br>TR   | COM SHS BEN<br>INT | 38376A103 | 6,338   | 337,660   | SH | DFND | 14 | 16,085  | 321,575 | 0 |
| GRACE W R & CO DEL NEW          | COM                | 38388F108 | 318     | 4,403     | SH | DFND | 14 | 4,343   | 60      | 0 |
| GRACO INC                       | COM                | 384109104 | 42,711  | 345,308   | SH | DFND | 14 | 70,506  | 274,802 | 0 |
| GRACO INC                       | COM                | 384109104 | 392     | 3,170     | SH | DFND | 16 | 0       | 3,170   | 0 |
| GRAHAM HLDGS CO                 | COM                | 384637104 | 1,785   | 3,050     | SH | DFND | 14 | 685     | 2,365   | 0 |
| GRAINGER W W INC                | COM                | 384802104 | 17,357  | 96,564    | SH | DFND | 14 | 26,969  | 69,595  | 0 |
| GRAINGER W W INC                | COM                | 384802104 | 22      | 120       | SH | DFND | 16 | 0       | 120     | 0 |
| GRAMERCY PPTY TR                | COM NEW            | 385002308 | 513     | 16,961    | SH | DFND | 14 | 16,461  | 500     | 0 |
| GRAMERCY PPTY TR                | COM NEW            | 385002308 | 31,574  | 1,043,780 | SH | DFND | 3  | 155,954 | 887,826 | 0 |
| GRAND CANYON ED INC             | COM                | 38526M106 | 22,244  | 244,924   | SH | DFND | 14 | 54,093  | 190,831 | 0 |
| GRAND CANYON ED INC             | COM                | 38526M106 | 1,875   | 20,650    | SH | DFND | 16 | 0       | 20,650  | 0 |
| GRANITE CONSTR INC              | COM                | 387328107 | 1,573   | 27,142    | SH | DFND | 14 | 7,708   | 19,434  | 0 |
| GRAPHIC PACKAGING HLDG<br>CO    | COM                | 388689101 | 243     | 17,389    | SH | DFND | 14 | 17,389  | 0       | 0 |
| GRAY TELEVISION INC             | COM                | 389375106 | 4,753   | 302,740   | SH | DFND | 14 | 18,740  | 284,000 | 0 |
| GRAY TELEVISION INC             | COM                | 389375106 | 155     | 9,900     | SH | DFND | 18 | 0       | 9,900   | 0 |
| GREAT SOUTHN BANCORP INC        | COM                | 390905107 | 6,041   | 108,547   | SH | DFND | 14 | 1,384   | 107,163 | 0 |
| GREAT SOUTHN BANCORP INC        | COM                | 390905107 | 167     | 3,000     | SH | DFND | 16 | 0       | 3,000   | 0 |
| GREAT PLAINS ENERGY INC         | COM                | 391164100 | 4,131   | 136,334   | SH | DFND | 14 | 30,889  | 105,445 | 0 |
| GREAT PLAINS ENERGY INC         | COM                | 391164100 | 382     | 12,600    | SH | DFND | 18 | 0       | 12,600  | 0 |
| GREAT WESTN BANCORP INC         | COM                | 391416104 | 16,196  | 392,351   | SH | DFND | 14 | 25,455  | 366,896 | 0 |
| GREEN BANCORP INC               | COM                | 39260X100 | 300     | 12,690    | SH | DFND | 14 | 1,490   | 11,200  | 0 |
| GREEN BANCORP INC               | COM                | 39260X100 | 270     | 11,400    | SH | DFND | 16 | 0       | 11,400  | 0 |
| GREEN BRICK PARTNERS INC        | COM                | 392709101 | 298     | 30,100    | SH | DFND | 10 | 30,100  | 0       | 0 |
| GREEN BRICK PARTNERS INC        | COM                | 392709101 | 21      | 2,080     | SH | DFND | 14 | 2,080   | 0       | 0 |
| GREEN DOT CORP                  | CL A               | 39304D102 | 7,125   | 143,715   | SH | DFND | 14 | 8,145   | 135,570 | 0 |
| GREEN DOT CORP                  | CL A               | 39304D102 | 124     | 2,500     | SH | DFND | 16 | 0       | 2,500   | 0 |
| GREEN PLAINS INC                | COM                | 393222104 | 1,308   | 64,900    | SH | DFND | 14 | 6,340   | 58,560  | 0 |
| GREENBRIER COS INC              | COM                | 393657101 | 13,824  | 287,107   | SH | DFND | 14 | 7,387   | 279,720 | 0 |
| GREENBRIER COS INC              | COM                | 393657101 | 183     | 3,800     | SH | DFND | 18 | 0       | 3,800   | 0 |
| GREENHILL & CO INC              | COM                | 395259104 | 936     | 56,391    | SH | DFND | 14 | 4,939   | 51,452  | 0 |
| GREIF INC                       | CL A               | 397624107 | 32,377  | 553,076   | SH | DFND | 14 | 137,383 | 415,693 | 0 |
| GREIF INC                       | CL A               | 397624107 | 1,006   | 17,190    | SH | DFND | 16 | 0       | 17,190  | 0 |
| GRIFFON CORP                    | COM                | 398433102 | 1,134   | 51,101    | SH | DFND | 14 | 5,680   | 45,421  | 0 |
| GROUP 1 AUTOMOTIVE INC          | COM                | 398905109 | 9,334   | 128,812   | SH | DFND | 14 | 3,761   | 125,051 | 0 |
| GROUPON INC                     | COM                | 399473107 | 183     | 35,133    | SH | DFND | 14 | 35,133  | 0       | 0 |
| GRUBHUB INC                     | COM                | 400110102 | 4,928   | 93,590    | SH | DFND | 14 | 9,130   | 84,460  | 0 |

|                              |               |           |         |            |    |      |    |           |           |   |
|------------------------------|---------------|-----------|---------|------------|----|------|----|-----------|-----------|---|
| GRUPO AVAL ACCIONES Y VALORE | SPONSORED ADS | 40053W101 | 143     | 15,991     | SH | DFND | 14 | 0         | 15,991    | 0 |
| GUESS INC                    | COM           | 401617105 | 1,690   | 99,237     | SH | DFND | 14 | 9,419     | 89,818    | 0 |
| GUIDEWIRE SOFTWARE INC       | COM           | 40171V100 | 317     | 4,070      | SH | DFND | 14 | 4,070     | 0         | 0 |
| GULF ISLAND FABRICATION INC  | COM           | 402307102 | 291     | 22,900     | SH | DFND | 10 | 22,900    | 0         | 0 |
| GULF ISLAND FABRICATION INC  | COM           | 402307102 | 278     | 21,881     | SH | DFND | 14 | 2,205     | 19,676    | 0 |
| GULFPORT ENERGY CORP         | COM NEW       | 402635304 | 425     | 29,640     | SH | DFND | 10 | 29,640    | 0         | 0 |
| GULFPORT ENERGY CORP         | COM NEW       | 402635304 | 15,327  | 1,068,836  | SH | DFND | 14 | 50,906    | 1,017,930 | 0 |
| H & E EQUIPMENT SERVICES INC | COM           | 404030108 | 2,085   | 71,397     | SH | DFND | 14 | 3,697     | 67,700    | 0 |
| HCA HEALTHCARE INC           | COM           | 40412C101 | 41,683  | 523,716    | SH | DFND | 14 | 152,958   | 370,758   | 0 |
| HCA HEALTHCARE INC           | COM           | 40412C101 | 52      | 650        | SH | DFND | 16 | 0         | 650       | 0 |
| HCP INC                      | COM           | 40414L109 | 21,618  | 776,786    | SH | DFND | 14 | 267,493   | 509,293   | 0 |
| HCP INC                      | COM           | 40414L109 | 27      | 970        | SH | DFND | 16 | 0         | 970       | 0 |
| HD SUPPLY HLDGS INC          | COM           | 40416M105 | 8,209   | 227,583    | SH | DFND | 14 | 29,083    | 198,500   | 0 |
| HFF INC                      | CL A          | 40418F108 | 8,222   | 207,825    | SH | DFND | 14 | 35,605    | 172,220   | 0 |
| HFF INC                      | CL A          | 40418F108 | 182     | 4,600      | SH | DFND | 16 | 0         | 4,600     | 0 |
| HFF INC                      | CL A          | 40418F108 | 475     | 12,000     | SH | DFND | 18 | 0         | 12,000    | 0 |
| HNI CORP                     | COM           | 404251100 | 1,347   | 32,487     | SH | DFND | 14 | 8,473     | 24,014    | 0 |
| HMS HLDGS CORP               | COM           | 40425J101 | 8,498   | 427,872    | SH | DFND | 14 | 68,075    | 359,797   | 0 |
| HMS HLDGS CORP               | COM           | 40425J101 | 556     | 28,000     | SH | DFND | 16 | 0         | 28,000    | 0 |
| HSN INC                      | COM           | 404303109 | 859     | 22,004     | SH | DFND | 14 | 6,383     | 15,621    | 0 |
| HRG GROUP INC                | COM           | 40434J100 | 252     | 16,152     | SH | DFND | 14 | 16,152    | 0         | 0 |
| HP INC                       | COM           | 40434L105 | 210,605 | 10,551,349 | SH | DFND | 14 | 1,810,858 | 8,740,491 | 0 |
| HP INC                       | COM           | 40434L105 | 1,572   | 78,776     | SH | DFND | 16 | 0         | 78,776    | 0 |
| HACKETT GROUP INC            | COM           | 404609109 | 2,224   | 146,425    | SH | DFND | 14 | 26,130    | 120,295   | 0 |
| HACKETT GROUP INC            | COM           | 404609109 | 319     | 21,000     | SH | DFND | 16 | 0         | 21,000    | 0 |
| HAEMONETICS CORP             | COM           | 405024100 | 4,078   | 90,892     | SH | DFND | 14 | 9,674     | 81,218    | 0 |
| HAIN CELESTIAL GROUP INC     | COM           | 405217100 | 2,695   | 65,480     | SH | DFND | 14 | 14,836    | 50,644    | 0 |
| HALCON RES CORP              | COM PAR NEW   | 40537Q605 | 1,480   | 217,720    | SH | DFND | 14 | 12,520    | 205,200   | 0 |
| HALLIBURTON CO               | COM           | 406216101 | 751     | 16,310     | SH | DFND | 10 | 16,310    | 0         | 0 |
| HALLIBURTON CO               | COM           | 406216101 | 58,903  | 1,279,671  | SH | DFND | 14 | 419,658   | 860,013   | 0 |
| HALLIBURTON CO               | COM           | 406216101 | 86      | 1,875      | SH | DFND | 16 | 0         | 1,875     | 0 |
| HALLIBURTON CO               | COM           | 406216101 | 1,841   | 40,000     | SH | DFND | 18 | 0         | 40,000    | 0 |
| HALOZYME THERAPEUTICS INC    | COM           | 40637H109 | 220     | 12,676     | SH | DFND | 14 | 12,676    | 0         | 0 |
| HALYARD HEALTH INC           | COM           | 40650V100 | 29,798  | 661,739    | SH | DFND | 14 | 145,335   | 516,404   | 0 |
| HALYARD HEALTH INC           | COM           | 40650V100 | 1,106   | 24,570     | SH | DFND | 16 | 0         | 24,570    | 0 |
| HANCOCK HLDG CO              | COM           | 410120109 | 34,470  | 711,464    | SH | DFND | 14 | 111,063   | 600,401   | 0 |
| HANCOCK HLDG CO              | COM           | 410120109 | 172     | 3,540      | SH | DFND | 16 | 0         | 3,540     | 0 |
| HANDY & HARMAN LTD           | COM           | 410315105 | 1,472   | 45,215     | SH | DFND | 14 | 922       | 44,293    | 0 |
| HANESBRANDS INC              | COM           | 410345102 | 12,869  | 522,264    | SH | DFND | 14 | 170,950   | 351,314   | 0 |
| HANESBRANDS INC              | COM           | 410345102 | 17      | 700        | SH | DFND | 16 | 0         | 700       | 0 |
| HANMI FINL CORP              | COM NEW       | 410495204 | 10,784  | 348,424    | SH | DFND | 14 | 69,827    | 278,597   | 0 |
| HANOVER INS GROUP INC        | COM           | 410867105 | 23,033  | 237,622    | SH | DFND | 14 | 42,075    | 195,547   | 0 |
| HANOVER INS GROUP INC        | COM           | 410867105 | 102     | 1,050      | SH | DFND | 16 | 0         | 1,050     | 0 |
| HARLEY DAVIDSON INC          | COM           | 412822108 | 11,581  | 240,221    | SH | DFND | 14 | 81,797    | 158,424   | 0 |
| HARLEY DAVIDSON INC          | COM           | 412822108 | 19      | 400        | SH | DFND | 16 | 0         | 400       | 0 |
| HARMONIC INC                 | COM           | 413160102 | 398     | 130,534    | SH | DFND | 14 | 11,094    | 119,440   | 0 |

|                              |                |           |        |         |    |      |    |         |         |   |
|------------------------------|----------------|-----------|--------|---------|----|------|----|---------|---------|---|
| HARRIS CORP DEL              | COM            | 413875105 | 22,817 | 173,273 | SH | DFND | 14 | 57,978  | 115,295 | 0 |
| HARRIS CORP DEL              | COM            | 413875105 | 36     | 275     | SH | DFND | 16 | 0       | 275     | 0 |
| HARSCO CORP                  | COM            | 415864107 | 12,432 | 594,832 | SH | DFND | 14 | 163,609 | 431,223 | 0 |
| HARSCO CORP                  | COM            | 415864107 | 209    | 10,000  | SH | DFND | 16 | 0       | 10,000  | 0 |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 1,032  | 18,610  | SH | DFND | 10 | 18,610  | 0       | 0 |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 55,347 | 998,500 | SH | DFND | 14 | 213,149 | 785,351 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 43     | 775     | SH | DFND | 16 | 0       | 775     | 0 |
| HASBRO INC                   | COM            | 418056107 | 194    | 1,990   | SH | DFND | 10 | 1,990   | 0       | 0 |
| HASBRO INC                   | COM            | 418056107 | 19,290 | 197,503 | SH | DFND | 14 | 53,069  | 144,434 | 0 |
| HASBRO INC                   | COM            | 418056107 | 24     | 250     | SH | DFND | 16 | 0       | 250     | 0 |
| HAVERTY FURNITURE INC        | COM            | 419596101 | 2,576  | 98,527  | SH | DFND | 14 | 3,173   | 95,354  | 0 |
| HAWAIIAN ELEC INDUSTRIES     | COM            | 419870100 | 16,175 | 484,727 | SH | DFND | 14 | 121,048 | 363,679 | 0 |
| HAWAIIAN ELEC INDUSTRIES     | COM            | 419870100 | 90     | 2,700   | SH | DFND | 16 | 0       | 2,700   | 0 |
| HAWAIIAN HOLDINGS INC        | COM            | 419879101 | 362    | 9,646   | SH | DFND | 10 | 9,646   | 0       | 0 |
| HAWAIIAN HOLDINGS INC        | COM            | 419879101 | 35,263 | 939,084 | SH | DFND | 14 | 123,154 | 815,930 | 0 |
| HAWAIIAN HOLDINGS INC        | COM            | 419879101 | 1,239  | 33,000  | SH | DFND | 16 | 0       | 33,000  | 0 |
| HAWKINS INC                  | COM            | 420261109 | 825    | 20,216  | SH | DFND | 14 | 1,836   | 18,380  | 0 |
| HAWKINS INC                  | COM            | 420261109 | 69     | 1,700   | SH | DFND | 16 | 0       | 1,700   | 0 |
| HAYNES INTERNATIONAL INC     | COM NEW        | 420877201 | 751    | 20,925  | SH | DFND | 14 | 2,119   | 18,806  | 0 |
| HEALTHCARE SVCS GRP INC      | COM            | 421906108 | 6,645  | 123,128 | SH | DFND | 14 | 13,137  | 109,991 | 0 |
| HEALTHSOUTH CORP             | COM NEW        | 421924309 | 9,203  | 198,549 | SH | DFND | 14 | 21,659  | 176,890 | 0 |
| HEALTHSOUTH CORP             | COM NEW        | 421924309 | 431    | 9,300   | SH | DFND | 18 | 0       | 9,300   | 0 |
| HEALTHCARE RLTY TR           | COM            | 421946104 | 2,759  | 85,326  | SH | DFND | 14 | 24,771  | 60,555  | 0 |
| HEALTHSTREAM INC             | COM            | 42222N103 | 987    | 42,242  | SH | DFND | 14 | 4,202   | 38,040  | 0 |
| HEALTHCARE TR AMER INC       | CL A NEW       | 42225P501 | 369    | 12,370  | SH | DFND | 14 | 12,370  | 0       | 0 |
| HEALTHEQUITY INC             | COM            | 42226A107 | 4,853  | 95,950  | SH | DFND | 14 | 8,790   | 87,160  | 0 |
| HEALTHEQUITY INC             | COM            | 42226A107 | 445    | 8,800   | SH | DFND | 16 | 0       | 8,800   | 0 |
| HEARTLAND EXPRESS INC        | COM            | 422347104 | 2,074  | 82,702  | SH | DFND | 14 | 7,900   | 74,802  | 0 |
| HEARTLAND FINL USA INC       | COM            | 42234Q102 | 14,811 | 299,815 | SH | DFND | 14 | 31,385  | 268,430 | 0 |
| HEARTLAND FINL USA INC       | COM            | 42234Q102 | 479    | 9,700   | SH | DFND | 16 | 0       | 9,700   | 0 |
| HECLA MNG CO                 | COM            | 422704106 | 1,489  | 296,682 | SH | DFND | 14 | 45,282  | 251,400 | 0 |
| HEICO CORP NEW               | CL A           | 422806208 | 242    | 3,172   | SH | DFND | 14 | 3,172   | 0       | 0 |
| HEIDRICK & STRUGGLES INTL IN | COM            | 422819102 | 661    | 31,239  | SH | DFND | 14 | 3,167   | 28,072  | 0 |
| HELIX ENERGY SOLUTIONS GRP I | COM            | 42330P107 | 1,694  | 229,259 | SH | DFND | 14 | 22,758  | 206,501 | 0 |
| HELMERICH & PAYNE INC        | COM            | 423452101 | 7,759  | 148,896 | SH | DFND | 14 | 49,607  | 99,289  | 0 |
| HELMERICH & PAYNE INC        | COM            | 423452101 | 13     | 250     | SH | DFND | 16 | 0       | 250     | 0 |
| HENRY JACK & ASSOC INC       | COM            | 426281101 | 5,063  | 49,251  | SH | DFND | 14 | 11,084  | 38,167  | 0 |
| HERITAGE COMMERCE CORP       | COM            | 426927109 | 456    | 32,078  | SH | DFND | 14 | 3,778   | 28,300  | 0 |
| HERITAGE CRYSTAL CLEAN INC   | COM            | 42726M106 | 267    | 12,273  | SH | DFND | 14 | 11,673  | 600     | 0 |
| HERITAGE CRYSTAL CLEAN INC   | COM            | 42726M106 | 83     | 3,800   | SH | DFND | 16 | 0       | 3,800   | 0 |
| HERITAGE INS HLDGS INC       | COM            | 42727J102 | 948    | 71,730  | SH | DFND | 14 | 1,430   | 70,300  | 0 |
| HERSHA HOSPITALITY TR        | PR SHS BEN INT | 427825500 | 10,888 | 583,177 | SH | DFND | 14 | 7,007   | 576,170 | 0 |
| HERSHEY CO                   | COM            | 427866108 | 21,531 | 197,228 | SH | DFND | 14 | 67,497  | 129,731 | 0 |
| HERSHEY CO                   | COM            | 427866108 | 33     | 305     | SH | DFND | 16 | 0       | 305     | 0 |

|                                 |                   |           |         |           |    |      |    |         |           |   |
|---------------------------------|-------------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| HESKA CORP                      | COM RESTRC<br>NEW | 42805E306 | 2,432   | 27,613    | SH | DFND | 14 | 14,206  | 13,407    | 0 |
| HESS CORP                       | COM               | 42809H107 | 17,452  | 372,183   | SH | DFND | 14 | 127,181 | 245,002   | 0 |
| HESS CORP                       | COM               | 42809H107 | 26      | 555       | SH | DFND | 16 | 0       | 555       | 0 |
| HEWLETT PACKARD<br>ENTERPRISE C | COM               | 42824C109 | 47,399  | 3,222,214 | SH | DFND | 14 | 878,448 | 2,343,766 | 0 |
| HEWLETT PACKARD<br>ENTERPRISE C | COM               | 42824C109 | 52      | 3,506     | SH | DFND | 16 | 0       | 3,506     | 0 |
| HEXCEL CORP NEW                 | COM               | 42829I108 | 352     | 6,136     | SH | DFND | 14 | 6,136   | 0         | 0 |
| HIBBETT SPORTS INC              | COM               | 428567101 | 2,133   | 149,657   | SH | DFND | 14 | 3,375   | 146,282   | 0 |
| HIGHWOODS PPTYS INC             | COM               | 431284108 | 3,432   | 65,892    | SH | DFND | 14 | 15,156  | 50,736    | 0 |
| HILL ROM HLDGS INC              | COM               | 431475102 | 202     | 2,729     | SH | DFND | 10 | 2,729   | 0         | 0 |
| HILL ROM HLDGS INC              | COM               | 431475102 | 33,260  | 449,455   | SH | DFND | 14 | 71,789  | 377,666   | 0 |
| HILL ROM HLDGS INC              | COM               | 431475102 | 203     | 2,740     | SH | DFND | 16 | 0       | 2,740     | 0 |
| HILLENBRAND INC                 | COM               | 431571108 | 14,438  | 371,627   | SH | DFND | 14 | 91,145  | 280,482   | 0 |
| HILLENBRAND INC                 | COM               | 431571108 | 967     | 24,900    | SH | DFND | 16 | 0       | 24,900    | 0 |
| HILLTOP HOLDINGS INC            | COM               | 432748101 | 495     | 19,027    | SH | DFND | 10 | 19,027  | 0         | 0 |
| HILLTOP HOLDINGS INC            | COM               | 432748101 | 14,879  | 572,288   | SH | DFND | 14 | 65,365  | 506,923   | 0 |
| HILLTOP HOLDINGS INC            | COM               | 432748101 | 824     | 31,700    | SH | DFND | 16 | 0       | 31,700    | 0 |
| HILTON GRAND VACATIONS<br>INC   | COM               | 43283X105 | 14,107  | 365,175   | SH | DFND | 14 | 55,775  | 309,400   | 0 |
| HILTON GRAND VACATIONS<br>INC   | COM               | 43283X105 | 224     | 5,800     | SH | DFND | 16 | 0       | 5,800     | 0 |
| HILTON WORLDWIDE HLDGS<br>INC   | COM               | 43300A203 | 864     | 12,441    | SH | DFND | 10 | 12,441  | 0         | 0 |
| HILTON WORLDWIDE HLDGS<br>INC   | COM               | 43300A203 | 35,362  | 509,165   | SH | DFND | 14 | 123,079 | 386,086   | 0 |
| HILTON WORLDWIDE HLDGS<br>INC   | COM               | 43300A203 | 399     | 5,740     | SH | DFND | 16 | 0       | 5,740     | 0 |
| HOLLYFRONTIER CORP              | COM               | 436106108 | 5,965   | 165,826   | SH | DFND | 14 | 31,357  | 134,469   | 0 |
| HOLOGIC INC                     | COM               | 436440101 | 683     | 18,620    | SH | DFND | 10 | 18,620  | 0         | 0 |
| HOLOGIC INC                     | COM               | 436440101 | 22,738  | 619,744   | SH | DFND | 14 | 130,831 | 488,913   | 0 |
| HOLOGIC INC                     | COM               | 436440101 | 21      | 580       | SH | DFND | 16 | 0       | 580       | 0 |
| HOME BANCSHARES INC             | COM               | 436893200 | 382     | 15,132    | SH | DFND | 10 | 15,132  | 0         | 0 |
| HOME BANCSHARES INC             | COM               | 436893200 | 10,748  | 426,182   | SH | DFND | 14 | 57,972  | 368,210   | 0 |
| HOME DEPOT INC                  | COM               | 437076102 | 3,077   | 18,815    | SH | DFND | 10 | 18,815  | 0         | 0 |
| HOME DEPOT INC                  | COM               | 437076102 | 279,976 | 1,711,762 | SH | DFND | 14 | 557,667 | 1,154,095 | 0 |
| HOME DEPOT INC                  | COM               | 437076102 | 424     | 2,595     | SH | DFND | 16 | 0       | 2,595     | 0 |
| HOME DEPOT INC                  | COM               | 437076102 | 507     | 3,100     | SH | DFND | 18 | 0       | 3,100     | 0 |
| HOMESTREET INC                  | COM               | 43785V102 | 2,480   | 91,850    | SH | DFND | 14 | 4,640   | 87,210    | 0 |
| HONEYWELL INTL INC              | COM               | 438516106 | 305     | 2,150     | SH | DFND | 10 | 2,150   | 0         | 0 |
| HONEYWELL INTL INC              | COM               | 438516106 | 319,152 | 2,251,670 | SH | DFND | 14 | 544,783 | 1,706,887 | 0 |
| HONEYWELL INTL INC              | COM               | 438516106 | 1,910   | 13,475    | SH | DFND | 16 | 0       | 13,475    | 0 |
| HOOKER FURNITURE CORP           | COM               | 439038100 | 818     | 17,140    | SH | DFND | 14 | 12,240  | 4,900     | 0 |
| HOOKER FURNITURE CORP           | COM               | 439038100 | 91      | 1,900     | SH | DFND | 16 | 0       | 1,900     | 0 |
| HOPE BANCORP INC                | COM               | 43940T109 | 21,220  | 1,198,211 | SH | DFND | 14 | 56,692  | 1,141,519 | 0 |
| HOPE BANCORP INC                | COM               | 43940T109 | 50      | 2,800     | SH | DFND | 16 | 0       | 2,800     | 0 |
| HORACE MANN EDUCATORS<br>CORP N | COM               | 440327104 | 2,690   | 68,350    | SH | DFND | 14 | 7,341   | 61,009    | 0 |
| HORIZON BANCORP IND             | COM               | 440407104 | 2,032   | 69,654    | SH | DFND | 14 | 2,800   | 66,854    | 0 |
| HORMEL FOODS CORP               | COM               | 440452100 | 12,919  | 401,955   | SH | DFND | 14 | 125,201 | 276,754   | 0 |
| HORMEL FOODS CORP               | COM               | 440452100 | 19      | 580       | SH | DFND | 16 | 0       | 580       | 0 |
| HOSPITALITY PPTYS TR            | COM SH BEN INT    | 44106M102 | 63,006  | 2,211,499 | SH | DFND | 14 | 340,889 | 1,870,610 | 0 |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| HOSPITALITY PPTYS TR         | COM SH BEN INT | 44106M102 | 581     | 20,390    | SH | DFND | 16 | 0       | 20,390    | 0 |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 166     | 8,970     | SH | DFND | 10 | 8,970   | 0         | 0 |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 38,749  | 2,095,660 | SH | DFND | 14 | 446,542 | 1,649,118 | 0 |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 27      | 1,459     | SH | DFND | 16 | 0       | 1,459     | 0 |
| HOULIHAN LOKEY INC           | CL A           | 441593100 | 8,214   | 209,910   | SH | DFND | 14 | 48,760  | 161,150   | 0 |
| HOULIHAN LOKEY INC           | CL A           | 441593100 | 614     | 15,700    | SH | DFND | 16 | 0       | 15,700    | 0 |
| HOWARD HUGHES CORP           | COM            | 44267D107 | 306     | 2,592     | SH | DFND | 14 | 2,592   | 0         | 0 |
| HUB GROUP INC                | CL A           | 443320106 | 2,400   | 55,868    | SH | DFND | 14 | 5,705   | 50,163    | 0 |
| HUBBELL INC                  | COM            | 443510607 | 20,694  | 178,369   | SH | DFND | 14 | 22,922  | 155,447   | 0 |
| HUBBELL INC                  | COM            | 443510607 | 160     | 1,380     | SH | DFND | 16 | 0       | 1,380     | 0 |
| HUBSPOT INC                  | COM            | 443573100 | 445     | 5,300     | SH | DFND | 14 | 5,300   | 0         | 0 |
| HUDSON PAC PPTYS INC         | COM            | 444097109 | 322     | 9,607     | SH | DFND | 14 | 9,607   | 0         | 0 |
| HUDSON PAC PPTYS INC         | COM            | 444097109 | 83,070  | 2,477,484 | SH | DFND | 3  | 395,729 | 2,081,755 | 0 |
| HUMANA INC                   | COM            | 444859102 | 92,047  | 377,813   | SH | DFND | 14 | 95,953  | 281,860   | 0 |
| HUMANA INC                   | COM            | 444859102 | 78      | 320       | SH | DFND | 16 | 0       | 320       | 0 |
| HUNT J B TRANS SVCS INC      | COM            | 445658107 | 13,396  | 120,599   | SH | DFND | 14 | 41,181  | 79,418    | 0 |
| HUNT J B TRANS SVCS INC      | COM            | 445658107 | 22      | 200       | SH | DFND | 16 | 0       | 200       | 0 |
| HUNTINGTON BANCSHARES INC    | COM            | 446150104 | 20,925  | 1,498,936 | SH | DFND | 14 | 507,344 | 991,592   | 0 |
| HUNTINGTON BANCSHARES INC    | COM            | 446150104 | 31      | 2,208     | SH | DFND | 16 | 0       | 2,208     | 0 |
| HUNTINGTON INGALLS INDS INC  | COM            | 446413106 | 123,552 | 545,627   | SH | DFND | 14 | 84,796  | 460,831   | 0 |
| HUNTINGTON INGALLS INDS INC  | COM            | 446413106 | 1,682   | 7,430     | SH | DFND | 16 | 0       | 7,430     | 0 |
| HUNTSMAN CORP                | COM            | 447011107 | 362     | 13,205    | SH | DFND | 14 | 13,205  | 0         | 0 |
| HURON CONSULTING GROUP INC   | COM            | 447462102 | 1,050   | 30,614    | SH | DFND | 14 | 2,614   | 28,000    | 0 |
| HURON CONSULTING GROUP INC   | COM            | 447462102 | 3       | 74        | SH | DFND | 3  | 0       | 74        | 0 |
| HYATT HOTELS CORP            | COM CL A       | 448579102 | 212     | 3,436     | SH | DFND | 14 | 2,336   | 1,100     | 0 |
| IDT CORP                     | CL B NEW       | 448947507 | 55      | 3,906     | SH | DFND | 10 | 3,906   | 0         | 0 |
| IDT CORP                     | CL B NEW       | 448947507 | 542     | 38,480    | SH | DFND | 14 | 1,880   | 36,600    | 0 |
| IDT CORP                     | CL B NEW       | 448947507 | 125     | 8,900     | SH | DFND | 16 | 0       | 8,900     | 0 |
| HYSTER YALE MATLS HANDLING I | CL A           | 449172105 | 310     | 4,058     | SH | DFND | 14 | 1,258   | 2,800     | 0 |
| IAC INTERACTIVECORP          | COM            | 44919P508 | 594     | 5,050     | SH | DFND | 14 | 4,630   | 420       | 0 |
| ICF INTL INC                 | COM            | 44925C103 | 5,496   | 101,876   | SH | DFND | 14 | 20,976  | 80,900    | 0 |
| ICF INTL INC                 | COM            | 44925C103 | 432     | 8,000     | SH | DFND | 16 | 0       | 8,000     | 0 |
| ICU MED INC                  | COM            | 44930G107 | 4,733   | 25,468    | SH | DFND | 14 | 2,849   | 22,619    | 0 |
| ILG INC                      | COM            | 44967H101 | 3,341   | 125,001   | SH | DFND | 14 | 20,060  | 104,941   | 0 |
| IPG PHOTONICS CORP           | COM            | 44980X109 | 60,404  | 326,400   | SH | DFND | 14 | 46,887  | 279,513   | 0 |
| IPG PHOTONICS CORP           | COM            | 44980X109 | 557     | 3,010     | SH | DFND | 16 | 0       | 3,010     | 0 |
| IPG PHOTONICS CORP           | COM            | 44980X109 | 172     | 930       | SH | DFND | 18 | 0       | 930       | 0 |
| ISTAR INC                    | COM            | 45031U101 | 1,213   | 102,764   | SH | DFND | 14 | 6,864   | 95,900    | 0 |
| ITT INC                      | COM            | 45073V108 | 13,776  | 311,191   | SH | DFND | 14 | 31,626  | 279,565   | 0 |
| ITT INC                      | COM            | 45073V108 | 25      | 560       | SH | DFND | 16 | 0       | 560       | 0 |
| IBERIABANK CORP              | COM            | 450828108 | 23,499  | 286,044   | SH | DFND | 14 | 22,753  | 263,291   | 0 |
| IBERIABANK CORP              | COM            | 450828108 | 1,101   | 13,400    | SH | DFND | 16 | 0       | 13,400    | 0 |
| ICICI BK LTD                 | ADR            | 45104G104 | 770     | 89,900    | SH | DFND | 14 | 0       | 89,900    | 0 |
| ICONIX BRAND GROUP INC       | COM            | 451055107 | 3,396   | 596,829   | SH | DFND | 14 | 7,968   | 588,861   | 0 |
| IDACORP INC                  | COM            | 451107106 | 5,731   | 65,180    | SH | DFND | 14 | 9,953   | 55,227    | 0 |

|                            |               |           |         |           |    |      |    |         |           |   |
|----------------------------|---------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| IDEX CORP                  | COM           | 45167R104 | 14,719  | 121,174   | SH | DFND | 14 | 10,859  | 110,315   | 0 |
| IDEX CORP                  | COM           | 45167R104 | 170     | 1,400     | SH | DFND | 16 | 0       | 1,400     | 0 |
| IDEXX LABS INC             | COM           | 45168D104 | 624     | 4,010     | SH | DFND | 10 | 4,010   | 0         | 0 |
| IDEXX LABS INC             | COM           | 45168D104 | 28,355  | 182,362   | SH | DFND | 14 | 46,756  | 135,606   | 0 |
| IDEXX LABS INC             | COM           | 45168D104 | 838     | 5,390     | SH | DFND | 16 | 0       | 5,390     | 0 |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 225     | 1,520     | SH | DFND | 10 | 1,520   | 0         | 0 |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 163,903 | 1,107,750 | SH | DFND | 14 | 214,905 | 892,845   | 0 |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 561     | 3,790     | SH | DFND | 16 | 0       | 3,790     | 0 |
| ILLUMINA INC               | COM           | 452327109 | 40,007  | 200,840   | SH | DFND | 14 | 67,645  | 133,195   | 0 |
| ILLUMINA INC               | COM           | 452327109 | 64      | 320       | SH | DFND | 16 | 0       | 320       | 0 |
| IMPAX LABORATORIES INC     | COM           | 45256B101 | 2,530   | 124,651   | SH | DFND | 14 | 13,281  | 111,370   | 0 |
| IMMUNOMEDICS INC           | COM           | 452907108 | 152     | 10,883    | SH | DFND | 14 | 10,883  | 0         | 0 |
| IMPERVA INC                | COM           | 45321L100 | 2,351   | 54,174    | SH | DFND | 14 | 3,974   | 50,200    | 0 |
| INC RESH HLDGS INC         | CL A          | 45329R109 | 4,404   | 84,205    | SH | DFND | 14 | 13,390  | 70,815    | 0 |
| INC RESH HLDGS INC         | CL A          | 45329R109 | 523     | 10,000    | SH | DFND | 16 | 0       | 10,000    | 0 |
| INCYTE CORP                | COM           | 45337C102 | 27,586  | 236,299   | SH | DFND | 14 | 81,495  | 154,804   | 0 |
| INCYTE CORP                | COM           | 45337C102 | 47      | 400       | SH | DFND | 16 | 0       | 400       | 0 |
| INDEPENDENCE RLTY TR INC   | COM           | 45378A106 | 1,345   | 132,254   | SH | DFND | 14 | 10,464  | 121,790   | 0 |
| INDEPENDENCE RLTY TR INC   | COM           | 45378A106 | 112     | 11,000    | SH | DFND | 16 | 0       | 11,000    | 0 |
| INDEPENDENT BANK CORP MASS | COM           | 453836108 | 3,446   | 46,163    | SH | DFND | 14 | 4,902   | 41,261    | 0 |
| INDEPENDENT BANK CORP MICH | COM NEW       | 453838609 | 571     | 25,190    | SH | DFND | 14 | 2,590   | 22,600    | 0 |
| INDEPENDENT BANK CORP MICH | COM NEW       | 453838609 | 245     | 10,800    | SH | DFND | 16 | 0       | 10,800    | 0 |
| INDEPENDENT BK GROUP INC   | COM           | 45384B106 | 1,160   | 19,230    | SH | DFND | 14 | 19,230  | 0         | 0 |
| INFINITY PPTY & CAS CORP   | COM           | 45665Q103 | 1,772   | 18,813    | SH | DFND | 14 | 2,139   | 16,674    | 0 |
| INFINERA CORPORATION       | COM           | 45667G103 | 137     | 15,420    | SH | DFND | 14 | 15,420  | 0         | 0 |
| INFOSYS LTD                | SPONSORED ADR | 456788108 | 14,707  | 1,008,014 | SH | DFND | 14 | 6,600   | 1,001,414 | 0 |
| INFRAREIT INC              | COM           | 45685L100 | 10,533  | 470,860   | SH | DFND | 14 | 48,980  | 421,880   | 0 |
| INFRAREIT INC              | COM           | 45685L100 | 689     | 30,800    | SH | DFND | 16 | 0       | 30,800    | 0 |
| INGEVITY CORP              | COM           | 45688C107 | 10,405  | 166,561   | SH | DFND | 14 | 23,692  | 142,869   | 0 |
| INGEVITY CORP              | COM           | 45688C107 | 419     | 6,700     | SH | DFND | 16 | 0       | 6,700     | 0 |
| INGLES MKTS INC            | CL A          | 457030104 | 8,666   | 337,196   | SH | DFND | 14 | 1,761   | 335,435   | 0 |
| INGLES MKTS INC            | CL A          | 457030104 | 267     | 10,400    | SH | DFND | 16 | 0       | 10,400    | 0 |
| INGREDION INC              | COM           | 457187102 | 1,405   | 11,650    | SH | DFND | 10 | 11,650  | 0         | 0 |
| INGREDION INC              | COM           | 457187102 | 59,196  | 490,682   | SH | DFND | 14 | 78,462  | 412,220   | 0 |
| INGREDION INC              | COM           | 457187102 | 376     | 3,120     | SH | DFND | 16 | 0       | 3,120     | 0 |
| INSIGHT ENTERPRISES INC    | COM           | 45765U103 | 627     | 13,662    | SH | DFND | 10 | 13,662  | 0         | 0 |
| INSIGHT ENTERPRISES INC    | COM           | 45765U103 | 12,697  | 276,507   | SH | DFND | 14 | 94,291  | 182,216   | 0 |
| INSIGHT ENTERPRISES INC    | COM           | 45765U103 | 914     | 19,900    | SH | DFND | 16 | 0       | 19,900    | 0 |
| INSMED INC                 | COM PAR \$.01 | 457669307 | 232     | 7,440     | SH | DFND | 14 | 7,440   | 0         | 0 |
| INNOSPEC INC               | COM           | 45768S105 | 2,828   | 45,876    | SH | DFND | 14 | 6,500   | 39,376    | 0 |
| INNOPHOS HOLDINGS INC      | COM           | 45774N108 | 10,903  | 221,651   | SH | DFND | 14 | 39,421  | 182,230   | 0 |
| INSTEEL INDUSTRIES INC     | COM           | 45774W108 | 797     | 30,542    | SH | DFND | 14 | 3,542   | 27,000    | 0 |
| INSPERITY INC              | COM           | 45778Q107 | 35,720  | 405,910   | SH | DFND | 14 | 101,637 | 304,273   | 0 |
| INSPERITY INC              | COM           | 45778Q107 | 1,188   | 13,500    | SH | DFND | 16 | 0       | 13,500    | 0 |
| INOGEN INC                 | COM           | 45780L104 | 11,021  | 115,888   | SH | DFND | 14 | 24,393  | 91,495    | 0 |
| INOGEN INC                 | COM           | 45780L104 | 780     | 8,200     | SH | DFND | 16 | 0       | 8,200     | 0 |
| INSTALLED BLDG PRODS INC   | COM           | 45780R101 | 2,289   | 35,330    | SH | DFND | 14 | 3,690   | 31,640    | 0 |

|                                 |            |           |         |            |    |      |    |           |            |   |
|---------------------------------|------------|-----------|---------|------------|----|------|----|-----------|------------|---|
| INNOVIVA INC                    | COM        | 45781M101 | 1,747   | 123,741    | SH | DFND | 14 | 12,651    | 111,090    | 0 |
| INSULET CORP                    | COM        | 45784P101 | 427     | 7,752      | SH | DFND | 14 | 6,252     | 1,500      | 0 |
| INTEGRA LIFESCIENCES<br>HLDGS C | COM NEW    | 457985208 | 5,343   | 105,836    | SH | DFND | 14 | 11,008    | 94,828     | 0 |
| INTEGRATED DEVICE<br>TECHNOLOGY | COM        | 458118106 | 2,425   | 91,237     | SH | DFND | 14 | 26,239    | 64,998     | 0 |
| INTEL CORP                      | COM        | 458140100 | 1,681   | 44,140     | SH | DFND | 10 | 44,140    | 0          | 0 |
| INTEL CORP                      | COM        | 458140100 | 507,737 | 13,333,436 | SH | DFND | 14 | 3,118,347 | 10,215,089 | 0 |
| INTEL CORP                      | COM        | 458140100 | 2,613   | 68,615     | SH | DFND | 16 | 0         | 68,615     | 0 |
| INTEGER HLDGS CORP              | COM        | 45826H109 | 691     | 13,516     | SH | DFND | 10 | 13,516    | 0          | 0 |
| INTEGER HLDGS CORP              | COM        | 45826H109 | 2,442   | 47,748     | SH | DFND | 14 | 5,461     | 42,287     | 0 |
| INTER PARFUMS INC               | COM        | 458334109 | 1,248   | 30,262     | SH | DFND | 14 | 3,242     | 27,020     | 0 |
| INTERACTIVE BROKERS<br>GROUP IN | COM        | 45841N107 | 5,216   | 115,814    | SH | DFND | 14 | 8,539     | 107,275    | 0 |
| INTERFACE INC                   | COM        | 458665304 | 2,269   | 103,624    | SH | DFND | 14 | 11,389    | 92,235     | 0 |
| INTERCONTINENTAL<br>EXCHANGE IN | COM        | 45866F104 | 56,329  | 819,920    | SH | DFND | 14 | 279,310   | 540,610    | 0 |
| INTERCONTINENTAL<br>EXCHANGE IN | COM        | 45866F104 | 88      | 1,275      | SH | DFND | 16 | 0         | 1,275      | 0 |
| INTERDIGITAL INC                | COM        | 45867G101 | 1,758   | 23,833     | SH | DFND | 14 | 6,781     | 17,052     | 0 |
| INTERDIGITAL INC                | COM        | 45867G101 | 280     | 3,800      | SH | DFND | 18 | 0         | 3,800      | 0 |
| INTERNATIONAL<br>BANCSHARES COR | COM        | 459044103 | 35,526  | 885,944    | SH | DFND | 14 | 144,858   | 741,086    | 0 |
| INTERNATIONAL<br>BANCSHARES COR | COM        | 459044103 | 950     | 23,700     | SH | DFND | 16 | 0         | 23,700     | 0 |
| INTERNATIONAL BUSINESS<br>MACHS | COM        | 459200101 | 187,802 | 1,294,473  | SH | DFND | 14 | 418,715   | 875,758    | 0 |
| INTERNATIONAL BUSINESS<br>MACHS | COM        | 459200101 | 274     | 1,890      | SH | DFND | 16 | 0         | 1,890      | 0 |
| INTERNATIONAL<br>FLAVORS&FRAGRA | COM        | 459506101 | 15,696  | 109,832    | SH | DFND | 14 | 36,950    | 72,882     | 0 |
| INTERNATIONAL<br>FLAVORS&FRAGRA | COM        | 459506101 | 25      | 175        | SH | DFND | 16 | 0         | 175        | 0 |
| INTL PAPER CO                   | COM        | 460146103 | 32,385  | 569,957    | SH | DFND | 14 | 193,224   | 376,733    | 0 |
| INTL PAPER CO                   | COM        | 460146103 | 53      | 929        | SH | DFND | 16 | 0         | 929        | 0 |
| INTERNATIONAL SPEEDWAY<br>CORP  | CL A       | 460335201 | 627     | 17,424     | SH | DFND | 14 | 5,123     | 12,301     | 0 |
| INTERPUBLIC GROUP COS INC       | COM        | 460690100 | 12,359  | 594,471    | SH | DFND | 14 | 202,311   | 392,160    | 0 |
| INTERPUBLIC GROUP COS INC       | COM        | 460690100 | 17      | 800        | SH | DFND | 16 | 0         | 800        | 0 |
| INTL FCSTONE INC                | COM        | 46116V105 | 9,662   | 252,152    | SH | DFND | 14 | 26,802    | 225,350    | 0 |
| INTL FCSTONE INC                | COM        | 46116V105 | 287     | 7,500      | SH | DFND | 16 | 0         | 7,500      | 0 |
| INTUIT                          | COM        | 461202103 | 146,452 | 1,030,339  | SH | DFND | 14 | 187,653   | 842,686    | 0 |
| INTUIT                          | COM        | 461202103 | 1,357   | 9,545      | SH | DFND | 16 | 0         | 9,545      | 0 |
| INVACARE CORP                   | COM        | 461203101 | 857     | 54,443     | SH | DFND | 14 | 5,181     | 49,262     | 0 |
| INTUITIVE SURGICAL INC          | COM NEW    | 46120E602 | 53,644  | 51,291     | SH | DFND | 14 | 17,369    | 33,922     | 0 |
| INTUITIVE SURGICAL INC          | COM NEW    | 46120E602 | 99      | 95         | SH | DFND | 16 | 0         | 95         | 0 |
| INVESCO MORTGAGE CAPITAL<br>INC | COM        | 46131B100 | 35,532  | 2,074,261  | SH | DFND | 14 | 280,808   | 1,793,453  | 0 |
| INVESCO MORTGAGE CAPITAL<br>INC | COM        | 46131B100 | 1,302   | 76,000     | SH | DFND | 16 | 0         | 76,000     | 0 |
| INVESTMENT TECHNOLOGY<br>GRP NE | COM        | 46145F105 | 1,232   | 55,658     | SH | DFND | 14 | 5,948     | 49,710     | 0 |
| INVESTORS BANCORP INC<br>NEW    | COM        | 46146L101 | 420     | 30,761     | SH | DFND | 14 | 30,761    | 0          | 0 |
| INVESTORS REAL ESTATE TR        | SH BEN INT | 461730103 | 91      | 14,892     | SH | DFND | 14 | 14,892    | 0          | 0 |
| INVITATION HOMES INC            | COM        | 46187W107 | 101     | 4,450      | SH | DFND | 14 | 4,450     | 0          | 0 |

|                              |                 |           |         |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| INVITATION HOMES INC         | COM             | 46187W107 | 30,987  | 1,368,061 | SH | DFND | 3  | 221,809 | 1,146,252 | 0 |
| IONIS PHARMACEUTICALS INC    | COM             | 462222100 | 327     | 6,441     | SH | DFND | 14 | 6,441   | 0         | 0 |
| IONIS PHARMACEUTICALS INC    | COM             | 462222100 | 142     | 2,800     | SH | DFND | 18 | 0       | 2,800     | 0 |
| IRIDIUM COMMUNICATIONS INC   | COM             | 46269C102 | 24      | 2,348     | SH | DFND | 10 | 2,348   | 0         | 0 |
| IRIDIUM COMMUNICATIONS INC   | COM             | 46269C102 | 13,362  | 1,297,251 | SH | DFND | 14 | 13,833  | 1,283,418 | 0 |
| IROBOT CORP                  | COM             | 462726100 | 4,010   | 52,035    | SH | DFND | 14 | 6,336   | 45,699    | 0 |
| IRON MTN INC NEW             | COM             | 46284V101 | 13,300  | 341,892   | SH | DFND | 14 | 111,500 | 230,392   | 0 |
| IRON MTN INC NEW             | COM             | 46284V101 | 23      | 590       | SH | DFND | 16 | 0       | 590       | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A        | 46333X108 | 230     | 14,564    | SH | DFND | 14 | 14,564  | 0         | 0 |
| ISHARES INC                  | MSCI BRZ CAP ET | 464286400 | 2,094   | 50,223    | SH | DFND | 18 | 0       | 50,223    | 0 |
| ISHARES INC                  | EM MKT SM-CP ET | 464286475 | 1,007   | 20,400    | SH | DFND | 14 | 0       | 20,400    | 0 |
| ISHARES INC                  | MSCI EURZONE ET | 464286608 | 2,631   | 60,730    | SH | DFND | 18 | 0       | 60,730    | 0 |
| ISHARES INC                  | MSCI THI CAP ET | 464286624 | 228     | 2,638     | SH | DFND | 18 | 0       | 2,638     | 0 |
| ISHARES INC                  | MSCI CH CAP ETF | 464286640 | 447     | 9,186     | SH | DFND | 18 | 0       | 9,186     | 0 |
| ISHARES INC                  | MSCI PAC JP ETF | 464286665 | 243     | 5,245     | SH | DFND | 10 | 5,245   | 0         | 0 |
| ISHARES INC                  | MSCI PAC JP ETF | 464286665 | 254     | 5,500     | SH | DFND | 18 | 0       | 5,500     | 0 |
| ISHARES INC                  | MSCI FRANCE ETF | 464286707 | 1,535   | 49,687    | SH | DFND | 18 | 0       | 49,687    | 0 |
| ISHARES INC                  | MSCI TURKEY ETF | 464286715 | 418     | 10,000    | SH | DFND | 18 | 0       | 10,000    | 0 |
| ISHARES INC                  | MSCI SZ CAP ETF | 464286749 | 1,219   | 34,800    | SH | DFND | 18 | 0       | 34,800    | 0 |
| ISHARES INC                  | MSCI SWEDEN ETF | 464286756 | 626     | 17,450    | SH | DFND | 18 | 0       | 17,450    | 0 |
| ISHARES INC                  | MSCI SPAN CP ET | 464286764 | 526     | 15,600    | SH | DFND | 18 | 0       | 15,600    | 0 |
| ISHARES INC                  | MSCI STH KOR ET | 464286772 | 3,848   | 55,718    | SH | DFND | 18 | 0       | 55,718    | 0 |
| ISHARES INC                  | MSCI STH AFR ET | 464286780 | 1,159   | 19,724    | SH | DFND | 18 | 0       | 19,724    | 0 |
| ISHARES INC                  | MSCI GERMANY ET | 464286806 | 1,216   | 37,500    | SH | DFND | 18 | 0       | 37,500    | 0 |
| ISHARES INC                  | MSCI MEX CAP ET | 464286822 | 983     | 18,000    | SH | DFND | 18 | 0       | 18,000    | 0 |
| ISHARES TR                   | CORE S&P TTL ST | 464287150 | 2,515   | 43,638    | SH | DFND | 14 | 18,838  | 24,800    | 0 |
| ISHARES TR                   | TIPS BD ETF     | 464287176 | 30,038  | 264,469   | SH | DFND | 14 | 0       | 264,469   | 0 |
| ISHARES TR                   | CORE S&P500 ETF | 464287200 | 53,636  | 212,060   | SH | DFND | 14 | 62,140  | 149,920   | 0 |
| ISHARES TR                   | CORE S&P500 ETF | 464287200 | 1,151   | 4,550     | SH | DFND | 16 | 0       | 4,550     | 0 |
| ISHARES TR                   | CORE S&P500 ETF | 464287200 | 3,253   | 12,860    | SH | DFND | 18 | 0       | 12,860    | 0 |
| ISHARES TR                   | CORE S&P500 ETF | 464287200 | 60,437  | 238,946   | SH | DFND | 20 | 238,946 | 0         | 0 |
| ISHARES TR                   | CORE US AGGBD E | 464287226 | 176,024 | 1,606,204 | SH | DFND | 14 | 0       | 1,606,204 | 0 |
| ISHARES TR                   | CORE US AGGBD E | 464287226 | 4,147   | 37,840    | SH | DFND | 18 | 0       | 37,840    | 0 |
| ISHARES TR                   | CORE US AGGBD E | 464287226 | 72,532  | 661,845   | SH | DFND | 20 | 661,845 | 0         | 0 |
| ISHARES TR                   | MSCI EMG MKT ET | 464287234 | 66,729  | 1,489,164 | SH | DFND | 14 | 16,036  | 1,473,128 | 0 |
| ISHARES TR                   | MSCI EMG MKT ET | 464287234 | 945     | 21,082    | SH | DFND | 16 | 0       | 21,082    | 0 |

|             |                 |           |         |           |    |      |    |         |           |   |
|-------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ISHARES TR  | MSCI EMG MKT ET | 464287234 | 6,822   | 152,237   | SH | DFND | 18 | 0       | 152,237   | 0 |
| ISHARES TR  | IBOXX INV CP ET | 464287242 | 12,850  | 106,000   | SH | DFND | 14 | 0       | 106,000   | 0 |
| ISHARES TR  | IBOXX INV CP ET | 464287242 | 312     | 2,570     | SH | DFND | 18 | 0       | 2,570     | 0 |
| ISHARES TR  | MSCI EAFE ETF   | 464287465 | 268,223 | 3,916,803 | SH | DFND | 14 | 576,511 | 3,340,292 | 0 |
| ISHARES TR  | MSCI EAFE ETF   | 464287465 | 5,208   | 76,057    | SH | DFND | 16 | 0       | 76,057    | 0 |
| ISHARES TR  | MSCI EAFE ETF   | 464287465 | 423     | 6,170     | SH | DFND | 18 | 0       | 6,170     | 0 |
| ISHARES TR  | RUS MDCP VAL ET | 464287473 | 3,765   | 44,334    | SH | DFND | 14 | 3,201   | 41,133    | 0 |
| ISHARES TR  | CORE S&P MCP ET | 464287507 | 19,743  | 110,360   | SH | DFND | 14 | 22,260  | 88,100    | 0 |
| ISHARES TR  | RUS 1000 VAL ET | 464287598 | 44,212  | 373,066   | SH | DFND | 14 | 0       | 373,066   | 0 |
| ISHARES TR  | RUS 1000 GRW ET | 464287614 | 43,770  | 349,989   | SH | DFND | 14 | 0       | 349,989   | 0 |
| ISHARES TR  | RUS 1000 ETF    | 464287622 | 1,667   | 11,918    | SH | DFND | 14 | 11,918  | 0         | 0 |
| ISHARES TR  | RUS 2000 VAL ET | 464287630 | 6,608   | 53,239    | SH | DFND | 14 | 0       | 53,239    | 0 |
| ISHARES TR  | RUSSELL 2000 ET | 464287655 | 36,985  | 249,593   | SH | DFND | 14 | 37,935  | 211,658   | 0 |
| ISHARES TR  | RUSSELL 3000 ET | 464287689 | 11,860  | 79,450    | SH | DFND | 14 | 79,450  | 0         | 0 |
| ISHARES TR  | CORE S&P SCP ET | 464287804 | 10,485  | 141,270   | SH | DFND | 14 | 29,810  | 111,460   | 0 |
| ISHARES TR  | INTL TREA BD ET | 464288117 | 1,284   | 26,080    | SH | DFND | 18 | 0       | 26,080    | 0 |
| ISHARES TR  | MSCI AC ASIA ET | 464288182 | 1,809   | 25,055    | SH | DFND | 14 | 0       | 25,055    | 0 |
| ISHARES TR  | MSCI ACWI ETF   | 464288257 | 428     | 6,225     | SH | DFND | 14 | 0       | 6,225     | 0 |
| ISHARES TR  | EAFE SML CP ETF | 464288273 | 9,920   | 160,000   | SH | DFND | 14 | 0       | 160,000   | 0 |
| ISHARES TR  | JPMORGAN USD EM | 464288281 | 41,669  | 357,923   | SH | DFND | 14 | 0       | 357,923   | 0 |
| ISHARES TR  | INTL SEL DIV ET | 464288448 | 1,231   | 36,460    | SH | DFND | 18 | 0       | 36,460    | 0 |
| ISHARES TR  | INTRMD CR BD ET | 464288638 | 21,845  | 198,300   | SH | DFND | 14 | 0       | 198,300   | 0 |
| ISHARES TR  | US BR DEL SE ET | 464288794 | 285     | 4,980     | SH | DFND | 18 | 0       | 4,980     | 0 |
| ISHARES TR  | US TREAS BD ETF | 46429B267 | 951     | 37,660    | SH | DFND | 10 | 37,660  | 0         | 0 |
| ISHARES TR  | US TREAS BD ETF | 46429B267 | 952     | 37,711    | SH | DFND | 18 | 0       | 37,711    | 0 |
| ISHARES TR  | MSCI INDONIA ET | 46429B309 | 665     | 24,929    | SH | DFND | 18 | 0       | 24,929    | 0 |
| ISHARES TR  | MSCI DENMRK ETF | 46429B523 | 397     | 5,850     | SH | DFND | 18 | 0       | 5,850     | 0 |
| ISHARES TR  | MSCI INDIA ETF  | 46429B598 | 32,318  | 983,809   | SH | DFND | 14 | 0       | 983,809   | 0 |
| ISHARES TR  | MSCI INDIA ETF  | 46429B598 | 1,849   | 56,286    | SH | DFND | 18 | 0       | 56,286    | 0 |
| ISHARES TR  | MSCI POL CAP ET | 46429B606 | 425     | 16,033    | SH | DFND | 18 | 0       | 16,033    | 0 |
| ISHARES TR  | FLTG RATE NT ET | 46429B655 | 16,916  | 332,068   | SH | DFND | 14 | 0       | 332,068   | 0 |
| ISHARES TR  | MSCI CHINA ETF  | 46429B671 | 8,156   | 129,270   | SH | DFND | 18 | 0       | 129,270   | 0 |
| ISHARES INC | CORE MSCI EMKT  | 46434G103 | 11,528  | 213,400   | SH | DFND | 18 | 0       | 213,400   | 0 |
| ISHARES INC | CUR HD MSCI EM  | 46434G509 | 561     | 21,740    | SH | DFND | 18 | 0       | 21,740    | 0 |
| ISHARES INC | MSCI TAIWAN ETF | 46434G772 | 33,829  | 937,100   | SH | DFND | 14 | 0       | 937,100   | 0 |
| ISHARES INC | MSCI TAIWAN ETF | 46434G772 | 3,095   | 85,747    | SH | DFND | 18 | 0       | 85,747    | 0 |
| ISHARES INC | MSCI RUS ETF NE | 46434G798 | 6,325   | 188,077   | SH | DFND | 14 | 0       | 188,077   | 0 |
| ISHARES INC | MSCI RUS ETF NE | 46434G798 | 963     | 28,625    | SH | DFND | 18 | 0       | 28,625    | 0 |
| ISHARES INC | MSCI MLY ETF NE | 46434G814 | 255     | 7,887     | SH | DFND | 18 | 0       | 7,887     | 0 |
| ISHARES INC | MSCI JPN ETF NE | 46434G822 | 6,136   | 110,144   | SH | DFND | 14 | 0       | 110,144   | 0 |
| ISHARES INC | MSCI JPN ETF NE | 46434G822 | 1,115   | 20,020    | SH | DFND | 18 | 0       | 20,020    | 0 |

|                                |                    |           |         |            |    |      |    |           |           |   |
|--------------------------------|--------------------|-----------|---------|------------|----|------|----|-----------|-----------|---|
| ISHARES INC                    | MSCI ITL ETF NE    | 46434G830 | 430     | 13,700     | SH | DFND | 18 | 0         | 13,700    | 0 |
| ISHARES TR                     | GLOBAL REIT<br>ETF | 46434V647 | 294     | 11,500     | SH | DFND | 18 | 0         | 11,500    | 0 |
| ISHARES TR                     | CORE MSCI<br>EURO  | 46434V738 | 3,311   | 66,650     | SH | DFND | 18 | 0         | 66,650    | 0 |
| ISHARES TR                     | MSCI UK ETF<br>NEW | 46435G334 | 2,812   | 80,690     | SH | DFND | 18 | 0         | 80,690    | 0 |
| ITRON INC                      | COM                | 465741106 | 21,176  | 273,421    | SH | DFND | 14 | 36,481    | 236,940   | 0 |
| ITRON INC                      | COM                | 465741106 | 1,255   | 16,200     | SH | DFND | 16 | 0         | 16,200    | 0 |
| JBG SMITH PPTYS                | COM                | 46590V100 | 3,795   | 110,945    | SH | DFND | 14 | 13,272    | 97,673    | 0 |
| JBG SMITH PPTYS                | COM                | 46590V100 | 58      | 1,700      | SH | DFND | 16 | 0         | 1,700     | 0 |
| JBG SMITH PPTYS                | COM                | 46590V100 | 19,869  | 580,786    | SH | DFND | 3  | 94,241    | 486,545   | 0 |
| J & J SNACK FOODS CORP         | COM                | 466032109 | 4,224   | 32,168     | SH | DFND | 14 | 8,771     | 23,397    | 0 |
| JPMORGAN CHASE & CO            | COM                | 46625H100 | 3,340   | 34,970     | SH | DFND | 10 | 34,970    | 0         | 0 |
| JPMORGAN CHASE & CO            | COM                | 46625H100 | 967,412 | 10,128,907 | SH | DFND | 14 | 2,322,683 | 7,806,224 | 0 |
| JPMORGAN CHASE & CO            | COM                | 46625H100 | 4,881   | 51,104     | SH | DFND | 16 | 0         | 51,104    | 0 |
| JABIL INC                      | COM                | 466313103 | 42,769  | 1,498,022  | SH | DFND | 14 | 262,669   | 1,235,353 | 0 |
| JABIL INC                      | COM                | 466313103 | 414     | 14,500     | SH | DFND | 16 | 0         | 14,500    | 0 |
| JACK IN THE BOX INC            | COM                | 466367109 | 2,080   | 20,405     | SH | DFND | 14 | 6,011     | 14,394    | 0 |
| JACOBS ENGR GROUP INC DEL      | COM                | 469814107 | 11,847  | 203,313    | SH | DFND | 14 | 56,348    | 146,965   | 0 |
| JACOBS ENGR GROUP INC DEL      | COM                | 469814107 | 13      | 230        | SH | DFND | 16 | 0         | 230       | 0 |
| JD COM INC                     | SPON ADR CL A      | 47215P106 | 47,376  | 1,240,200  | SH | DFND | 14 | 23,100    | 1,217,100 | 0 |
| JD COM INC                     | SPON ADR CL A      | 47215P106 | 1,112   | 29,100     | SH | DFND | 16 | 0         | 29,100    | 0 |
| JD COM INC                     | SPON ADR CL A      | 47215P106 | 680     | 17,800     | SH | DFND | 18 | 0         | 17,800    | 0 |
| JETBLUE AIRWAYS CORP           | COM                | 477143101 | 46,684  | 2,519,350  | SH | DFND | 14 | 207,594   | 2,311,756 | 0 |
| JETBLUE AIRWAYS CORP           | COM                | 477143101 | 80      | 4,300      | SH | DFND | 16 | 0         | 4,300     | 0 |
| JOHN BEAN TECHNOLOGIES<br>CORP | COM                | 477839104 | 5,391   | 53,326     | SH | DFND | 14 | 5,684     | 47,642    | 0 |
| JOHNSON & JOHNSON              | COM                | 478160104 | 701     | 5,390      | SH | DFND | 10 | 5,390     | 0         | 0 |
| JOHNSON & JOHNSON              | COM                | 478160104 | 740,784 | 5,697,902  | SH | DFND | 14 | 1,513,150 | 4,184,752 | 0 |
| JOHNSON & JOHNSON              | COM                | 478160104 | 1,730   | 13,310     | SH | DFND | 16 | 0         | 13,310    | 0 |
| JOHNSON & JOHNSON              | COM                | 478160104 | 22,765  | 175,100    | SH | DFND | 18 | 0         | 175,100   | 0 |
| JOHNSON OUTDOORS INC           | CL A               | 479167108 | 622     | 8,488      | SH | DFND | 14 | 1,388     | 7,100     | 0 |
| JOHNSON OUTDOORS INC           | CL A               | 479167108 | 213     | 2,900      | SH | DFND | 16 | 0         | 2,900     | 0 |
| JONES LANG LASALLE INC         | COM                | 48020Q107 | 42,313  | 342,619    | SH | DFND | 14 | 36,383    | 306,236   | 0 |
| JONES LANG LASALLE INC         | COM                | 48020Q107 | 262     | 2,120      | SH | DFND | 16 | 0         | 2,120     | 0 |
| J2 GLOBAL INC                  | COM                | 48123V102 | 197     | 2,670      | SH | DFND | 10 | 2,670     | 0         | 0 |
| J2 GLOBAL INC                  | COM                | 48123V102 | 2,434   | 32,949     | SH | DFND | 14 | 9,338     | 23,611    | 0 |
| JUNIPER NETWORKS INC           | COM                | 48203R104 | 930     | 33,425     | SH | DFND | 10 | 33,425    | 0         | 0 |
| JUNIPER NETWORKS INC           | COM                | 48203R104 | 108,327 | 3,892,443  | SH | DFND | 14 | 445,142   | 3,447,301 | 0 |
| JUNIPER NETWORKS INC           | COM                | 48203R104 | 1,107   | 39,785     | SH | DFND | 16 | 0         | 39,785    | 0 |
| KAR AUCTION SVCS INC           | COM                | 48238T109 | 359     | 7,520      | SH | DFND | 14 | 7,220     | 300       | 0 |
| KBR INC                        | COM                | 48242W106 | 2,165   | 121,062    | SH | DFND | 14 | 27,213    | 93,849    | 0 |
| KLA-TENCOR CORP                | COM                | 482480100 | 23,999  | 226,403    | SH | DFND | 14 | 74,626    | 151,777   | 0 |
| KLA-TENCOR CORP                | COM                | 482480100 | 37      | 350        | SH | DFND | 16 | 0         | 350       | 0 |
| KLX INC                        | COM                | 482539103 | 1,882   | 35,555     | SH | DFND | 14 | 10,216    | 25,339    | 0 |
| KMG CHEMICALS INC              | COM                | 482564101 | 3,606   | 65,708     | SH | DFND | 14 | 19,808    | 45,900    | 0 |
| KMG CHEMICALS INC              | COM                | 482564101 | 538     | 9,800      | SH | DFND | 16 | 0         | 9,800     | 0 |
| K2M GROUP HLDGS INC            | COM                | 48273J107 | 164     | 7,730      | SH | DFND | 14 | 4,030     | 3,700     | 0 |
| K2M GROUP HLDGS INC            | COM                | 48273J107 | 6,282   | 296,200    | SH | DFND | 18 | 0         | 296,200   | 0 |
| K12 INC                        | COM                | 48273U102 | 273     | 15,280     | SH | DFND | 10 | 15,280    | 0         | 0 |

|                              |                |           |         |           |    |      |    |           |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| K12 INC                      | COM            | 48273U102 | 71      | 3,994     | SH | DFND | 14 | 3,994     | 0         | 0 |
| KADANT INC                   | COM            | 48282T104 | 2,268   | 23,014    | SH | DFND | 14 | 18,814    | 4,200     | 0 |
| KAISER ALUMINUM CORP         | COM PAR \$0.01 | 483007704 | 5,459   | 52,926    | SH | DFND | 14 | 20,839    | 32,087    | 0 |
| KAISER ALUMINUM CORP         | COM PAR \$0.01 | 483007704 | 83      | 800       | SH | DFND | 16 | 0         | 800       | 0 |
| KAISER ALUMINUM CORP         | COM PAR \$0.01 | 483007704 | 444     | 4,300     | SH | DFND | 18 | 0         | 4,300     | 0 |
| KAMAN CORP                   | COM            | 483548103 | 2,624   | 47,050    | SH | DFND | 14 | 4,958     | 42,092    | 0 |
| KANSAS CITY SOUTHERN         | COM NEW        | 485170302 | 17,539  | 161,382   | SH | DFND | 14 | 50,236    | 111,146   | 0 |
| KANSAS CITY SOUTHERN         | COM NEW        | 485170302 | 26      | 240       | SH | DFND | 16 | 0         | 240       | 0 |
| KAPSTONE PAPER & PACKAGING C | COM            | 48562P103 | 3,663   | 170,440   | SH | DFND | 14 | 15,590    | 154,850   | 0 |
| KB HOME                      | COM            | 48666K109 | 581     | 24,090    | SH | DFND | 10 | 24,090    | 0         | 0 |
| KB HOME                      | COM            | 48666K109 | 16,145  | 669,358   | SH | DFND | 14 | 14,934    | 654,424   | 0 |
| KELLOGG CO                   | COM            | 487836108 | 21,819  | 349,830   | SH | DFND | 14 | 119,514   | 230,316   | 0 |
| KELLOGG CO                   | COM            | 487836108 | 31      | 500       | SH | DFND | 16 | 0         | 500       | 0 |
| KELLY SVCS INC               | CL A           | 488152208 | 2,619   | 104,378   | SH | DFND | 14 | 22,294    | 82,084    | 0 |
| KEMET CORP                   | COM NEW        | 488360207 | 1,873   | 88,655    | SH | DFND | 14 | 12,440    | 76,215    | 0 |
| KEMPER CORP DEL              | COM            | 488401100 | 1,723   | 32,500    | SH | DFND | 14 | 8,605     | 23,895    | 0 |
| KENNAMETAL INC               | COM            | 489170100 | 2,334   | 57,859    | SH | DFND | 14 | 18,477    | 39,382    | 0 |
| KENNEDY-WILSON HLDGS INC     | COM            | 489398107 | 192     | 10,345    | SH | DFND | 14 | 10,345    | 0         | 0 |
| KERYX BIOPHARMACEUTICALS INC | COM            | 492515101 | 74      | 10,385    | SH | DFND | 14 | 10,385    | 0         | 0 |
| KEYCORP NEW                  | COM            | 493267108 | 1,076   | 57,150    | SH | DFND | 10 | 57,150    | 0         | 0 |
| KEYCORP NEW                  | COM            | 493267108 | 53,582  | 2,847,074 | SH | DFND | 14 | 645,452   | 2,201,622 | 0 |
| KEYCORP NEW                  | COM            | 493267108 | 42      | 2,250     | SH | DFND | 16 | 0         | 2,250     | 0 |
| KEYSIGHT TECHNOLOGIES INC    | COM            | 49338L103 | 4,889   | 117,355   | SH | DFND | 14 | 26,149    | 91,206    | 0 |
| KFORCE INC                   | COM            | 493732101 | 193     | 9,574     | SH | DFND | 10 | 9,574     | 0         | 0 |
| KFORCE INC                   | COM            | 493732101 | 1,863   | 92,245    | SH | DFND | 14 | 4,245     | 88,000    | 0 |
| KIMBALL INTL INC             | CL B           | 494274103 | 288     | 14,552    | SH | DFND | 14 | 4,652     | 9,900     | 0 |
| KILROY RLTY CORP             | COM            | 49427F108 | 4,468   | 62,823    | SH | DFND | 14 | 14,545    | 48,278    | 0 |
| KILROY RLTY CORP             | COM            | 49427F108 | 36,839  | 517,979   | SH | DFND | 3  | 81,538    | 436,441   | 0 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 906     | 7,700     | SH | DFND | 10 | 7,700     | 0         | 0 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 141,676 | 1,203,913 | SH | DFND | 14 | 279,691   | 924,222   | 0 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 1,141   | 9,695     | SH | DFND | 16 | 0         | 9,695     | 0 |
| KIMCO RLTY CORP              | COM            | 49446R109 | 11,345  | 580,316   | SH | DFND | 14 | 197,937   | 382,379   | 0 |
| KIMCO RLTY CORP              | COM            | 49446R109 | 16      | 835       | SH | DFND | 16 | 0         | 835       | 0 |
| KINDER MORGAN INC DEL        | COM            | 49456B101 | 68,808  | 3,587,488 | SH | DFND | 14 | 1,197,446 | 2,390,042 | 0 |
| KINDER MORGAN INC DEL        | COM            | 49456B101 | 403     | 20,991    | SH | DFND | 16 | 0         | 20,991    | 0 |
| KINDER MORGAN INC DEL        | COM            | 49456B101 | 1,768   | 92,200    | SH | DFND | 18 | 0         | 92,200    | 0 |
| KINDRED BIOSCIENCES INC      | COM            | 494577109 | 405     | 51,600    | SH | DFND | 10 | 51,600    | 0         | 0 |
| KINDRED BIOSCIENCES INC      | COM            | 494577109 | 10      | 1,320     | SH | DFND | 14 | 1,320     | 0         | 0 |
| KINDRED HEALTHCARE INC       | COM            | 494580103 | 4,668   | 686,463   | SH | DFND | 14 | 14,831    | 671,632   | 0 |
| KINSALE CAP GROUP INC        | COM            | 49714P108 | 1,848   | 42,815    | SH | DFND | 14 | 17,715    | 25,100    | 0 |
| KINSALE CAP GROUP INC        | COM            | 49714P108 | 358     | 8,300     | SH | DFND | 16 | 0         | 8,300     | 0 |
| KIRBY CORP                   | COM            | 497266106 | 2,246   | 34,050    | SH | DFND | 14 | 7,554     | 26,496    | 0 |
| KIRKLANDS INC                | COM            | 497498105 | 438     | 38,285    | SH | DFND | 14 | 11,815    | 26,470    | 0 |
| KITE PHARMA INC              | COM            | 49803L109 | 973     | 5,410     | SH | DFND | 14 | 5,410     | 0         | 0 |
| KITE RLTY GROUP TR           | COM NEW        | 49803T300 | 2,847   | 140,571   | SH | DFND | 14 | 15,223    | 125,348   | 0 |
| KLONDEX MNS LTD              | COM            | 498696103 | 41      | 11,240    | SH | DFND | 14 | 11,240    | 0         | 0 |
| KNOLL INC                    | COM NEW        | 498904200 | 1,389   | 69,471    | SH | DFND | 14 | 5,571     | 63,900    | 0 |

|                                 |                 |           |        |           |    |      |    |         |           |   |
|---------------------------------|-----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| KNOLL INC                       | COM NEW         | 498904200 | 26     | 1,300     | SH | DFND | 16 | 0       | 1,300     | 0 |
| KNIGHT SWIFT TRANSN<br>HLDGS IN | CL A            | 499049104 | 3,609  | 86,861    | SH | DFND | 14 | 24,031  | 62,830    | 0 |
| KNOWLES CORP                    | COM             | 49926D109 | 914    | 59,828    | SH | DFND | 14 | 16,346  | 43,482    | 0 |
| KOHL'S CORP                     | COM             | 500255104 | 36,105 | 790,912   | SH | DFND | 14 | 105,849 | 685,063   | 0 |
| KOHL'S CORP                     | COM             | 500255104 | 16     | 345       | SH | DFND | 16 | 0       | 345       | 0 |
| KOPIN CORP                      | COM             | 500600101 | 413    | 99,122    | SH | DFND | 14 | 9,438   | 89,684    | 0 |
| KOPPERS HOLDINGS INC            | COM             | 50060P106 | 14,292 | 309,690   | SH | DFND | 14 | 33,500  | 276,190   | 0 |
| KOPPERS HOLDINGS INC            | COM             | 50060P106 | 503    | 10,900    | SH | DFND | 16 | 0       | 10,900    | 0 |
| KORN FERRY INTL                 | COM NEW         | 500643200 | 3,854  | 97,753    | SH | DFND | 14 | 9,757   | 87,996    | 0 |
| KRAFT HEINZ CO                  | COM             | 500754106 | 64,513 | 831,892   | SH | DFND | 14 | 283,566 | 548,326   | 0 |
| KRAFT HEINZ CO                  | COM             | 500754106 | 104    | 1,338     | SH | DFND | 16 | 0       | 1,338     | 0 |
| KRAFT HEINZ CO                  | COM             | 500754106 | 194    | 2,500     | SH | DFND | 18 | 0       | 2,500     | 0 |
| KRATON CORPORATION              | COM             | 50077C106 | 2,256  | 55,784    | SH | DFND | 14 | 5,294   | 50,490    | 0 |
| KROGER CO                       | COM             | 501044101 | 136    | 6,770     | SH | DFND | 10 | 6,770   | 0         | 0 |
| KROGER CO                       | COM             | 501044101 | 49,511 | 2,468,165 | SH | DFND | 14 | 684,966 | 1,783,199 | 0 |
| KROGER CO                       | COM             | 501044101 | 238    | 11,860    | SH | DFND | 16 | 0       | 11,860    | 0 |
| KULICKE & SOFFA INDS INC        | COM             | 501242101 | 476    | 22,089    | SH | DFND | 10 | 22,089  | 0         | 0 |
| KULICKE & SOFFA INDS INC        | COM             | 501242101 | 2,460  | 114,026   | SH | DFND | 14 | 7,528   | 106,498   | 0 |
| L BRANDS INC                    | COM             | 501797104 | 17,112 | 411,258   | SH | DFND | 14 | 118,075 | 293,183   | 0 |
| L BRANDS INC                    | COM             | 501797104 | 22     | 527       | SH | DFND | 16 | 0       | 527       | 0 |
| LHC GROUP INC                   | COM             | 50187A107 | 2,855  | 40,252    | SH | DFND | 14 | 13,238  | 27,014    | 0 |
| LGI HOMES INC                   | COM             | 50187T106 | 1,380  | 28,420    | SH | DFND | 14 | 2,520   | 25,900    | 0 |
| LKQ CORP                        | COM             | 501889208 | 70,153 | 1,949,226 | SH | DFND | 14 | 407,990 | 1,541,236 | 0 |
| LKQ CORP                        | COM             | 501889208 | 770    | 21,400    | SH | DFND | 16 | 0       | 21,400    | 0 |
| LCI INDS                        | COM             | 50189K103 | 4,871  | 42,043    | SH | DFND | 14 | 4,494   | 37,549    | 0 |
| LPL FINL HLDGS INC              | COM             | 50212V100 | 22,393 | 434,234   | SH | DFND | 14 | 43,244  | 390,990   | 0 |
| LPL FINL HLDGS INC              | COM             | 50212V100 | 325    | 6,300     | SH | DFND | 16 | 0       | 6,300     | 0 |
| LSB INDS INC                    | COM             | 502160104 | 266    | 33,478    | SH | DFND | 14 | 3,708   | 29,770    | 0 |
| LTC PPTY'S INC                  | COM             | 502175102 | 3,117  | 66,353    | SH | DFND | 14 | 6,878   | 59,475    | 0 |
| LSC COMMUNICATIONS INC          | COM             | 50218P107 | 1,038  | 62,859    | SH | DFND | 14 | 5,150   | 57,709    | 0 |
| L3 TECHNOLOGIES INC             | COM             | 502413107 | 21,094 | 111,948   | SH | DFND | 14 | 37,323  | 74,625    | 0 |
| L3 TECHNOLOGIES INC             | COM             | 502413107 | 32     | 170       | SH | DFND | 16 | 0       | 170       | 0 |
| LA JOLLA PHARMACEUTICAL<br>CO   | COM PAR \$.0001 | 503459604 | 40     | 1,160     | SH | DFND | 14 | 1,160   | 0         | 0 |
| LA JOLLA PHARMACEUTICAL<br>CO   | COM PAR \$.0001 | 503459604 | 6,212  | 178,600   | SH | DFND | 18 | 0       | 178,600   | 0 |
| LA QUINTA HLDGS INC             | COM             | 50420D108 | 621    | 35,459    | SH | DFND | 10 | 35,459  | 0         | 0 |
| LA QUINTA HLDGS INC             | COM             | 50420D108 | 104    | 5,950     | SH | DFND | 14 | 5,950   | 0         | 0 |
| LA Z BOY INC                    | COM             | 505336107 | 7,668  | 285,050   | SH | DFND | 14 | 8,905   | 276,145   | 0 |
| LA Z BOY INC                    | COM             | 505336107 | 1,291  | 48,000    | SH | DFND | 16 | 0       | 48,000    | 0 |
| LABORATORY CORP AMER<br>HLDGS   | COM NEW         | 50540R409 | 21,696 | 143,709   | SH | DFND | 14 | 48,453  | 95,256    | 0 |
| LABORATORY CORP AMER<br>HLDGS   | COM NEW         | 50540R409 | 34     | 225       | SH | DFND | 16 | 0       | 225       | 0 |
| LADDER CAP CORP                 | CL A            | 505743104 | 8,773  | 636,672   | SH | DFND | 14 | 150,272 | 486,400   | 0 |
| LADDER CAP CORP                 | CL A            | 505743104 | 563    | 40,859    | SH | DFND | 16 | 0       | 40,859    | 0 |
| LADENBURG THALMAN FIN<br>SVCS I | COM             | 50575Q102 | 30     | 10,402    | SH | DFND | 14 | 10,402  | 0         | 0 |
| LAKELAND BANCORP INC            | COM             | 511637100 | 2,453  | 120,246   | SH | DFND | 14 | 4,919   | 115,327   | 0 |
| LAKELAND FINL CORP              | COM             | 511656100 | 122    | 2,494     | SH | DFND | 10 | 2,494   | 0         | 0 |
| LAKELAND FINL CORP              | COM             | 511656100 | 149    | 3,068     | SH | DFND | 14 | 3,068   | 0         | 0 |

|                            |                |           |        |           |    |      |    |         |           |   |
|----------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| LAM RESEARCH CORP          | COM            | 512807108 | 699    | 3,780     | SH | DFND | 10 | 3,780   | 0         | 0 |
| LAM RESEARCH CORP          | COM            | 512807108 | 60,120 | 324,904   | SH | DFND | 14 | 76,238  | 248,666   | 0 |
| LAM RESEARCH CORP          | COM            | 512807108 | 437    | 2,360     | SH | DFND | 16 | 0       | 2,360     | 0 |
| LAMAR ADVERTISING CO NEW   | CL A           | 512816109 | 330    | 4,810     | SH | DFND | 10 | 4,810   | 0         | 0 |
| LAMAR ADVERTISING CO NEW   | CL A           | 512816109 | 5,852  | 85,389    | SH | DFND | 14 | 11,416  | 73,973    | 0 |
| LAMB WESTON HLDGS INC      | COM            | 513272104 | 47,671 | 1,016,651 | SH | DFND | 14 | 163,757 | 852,894   | 0 |
| LAMB WESTON HLDGS INC      | COM            | 513272104 | 562    | 11,990    | SH | DFND | 16 | 0       | 11,990    | 0 |
| LANCASTER COLONY CORP      | COM            | 513847103 | 4,817  | 40,103    | SH | DFND | 14 | 3,849   | 36,254    | 0 |
| LANDEC CORP                | COM            | 514766104 | 107    | 8,300     | SH | DFND | 10 | 8,300   | 0         | 0 |
| LANDEC CORP                | COM            | 514766104 | 30     | 2,304     | SH | DFND | 14 | 2,304   | 0         | 0 |
| LANDAUER INC               | COM            | 51476K103 | 1,191  | 17,690    | SH | DFND | 14 | 1,679   | 16,011    | 0 |
| LANDSTAR SYS INC           | COM            | 515098101 | 211    | 2,120     | SH | DFND | 10 | 2,120   | 0         | 0 |
| LANDSTAR SYS INC           | COM            | 515098101 | 32,933 | 330,484   | SH | DFND | 14 | 58,957  | 271,527   | 0 |
| LANDSTAR SYS INC           | COM            | 515098101 | 314    | 3,150     | SH | DFND | 16 | 0       | 3,150     | 0 |
| LANNET INC                 | COM            | 516012101 | 902    | 48,908    | SH | DFND | 14 | 4,618   | 44,290    | 0 |
| LANTHEUS HLDGS INC         | COM            | 516544103 | 884    | 49,690    | SH | DFND | 14 | 3,950   | 45,740    | 0 |
| LAREDO PETROLEUM INC       | COM            | 516806106 | 26,925 | 2,082,369 | SH | DFND | 14 | 340,869 | 1,741,500 | 0 |
| LAREDO PETROLEUM INC       | COM            | 516806106 | 266    | 20,600    | SH | DFND | 16 | 0       | 20,600    | 0 |
| LAS VEGAS SANDS CORP       | COM            | 517834107 | 1,837  | 28,625    | SH | DFND | 14 | 26,345  | 2,280     | 0 |
| LAS VEGAS SANDS CORP       | COM            | 517834107 | 99     | 1,550     | SH | DFND | 18 | 0       | 1,550     | 0 |
| LASALLE HOTEL PPTYS        | COM SH BEN INT | 517942108 | 2,272  | 78,298    | SH | DFND | 14 | 23,041  | 55,257    | 0 |
| LATTICE SEMICONDUCTOR CORP | COM            | 518415104 | 71     | 13,721    | SH | DFND | 14 | 13,721  | 0         | 0 |
| LAUDER ESTEE COS INC       | CL A           | 518439104 | 553    | 5,125     | SH | DFND | 10 | 5,125   | 0         | 0 |
| LAUDER ESTEE COS INC       | CL A           | 518439104 | 33,554 | 311,145   | SH | DFND | 14 | 104,679 | 206,466   | 0 |
| LAUDER ESTEE COS INC       | CL A           | 518439104 | 53     | 490       | SH | DFND | 16 | 0       | 490       | 0 |
| LAUDER ESTEE COS INC       | CL A           | 518439104 | 75     | 700       | SH | DFND | 18 | 0       | 700       | 0 |
| LEAR CORP                  | COM NEW        | 521865204 | 843    | 4,870     | SH | DFND | 10 | 4,870   | 0         | 0 |
| LEAR CORP                  | COM NEW        | 521865204 | 44,275 | 255,804   | SH | DFND | 14 | 20,914  | 234,890   | 0 |
| LEAR CORP                  | COM NEW        | 521865204 | 779    | 4,500     | SH | DFND | 16 | 0       | 4,500     | 0 |
| LEGGETT & PLATT INC        | COM            | 524660107 | 9,800  | 205,330   | SH | DFND | 14 | 61,219  | 144,111   | 0 |
| LEGGETT & PLATT INC        | COM            | 524660107 | 13     | 275       | SH | DFND | 16 | 0       | 275       | 0 |
| LEGACY TEX FINL GROUP INC  | COM            | 52471Y106 | 2,864  | 71,742    | SH | DFND | 14 | 8,202   | 63,540    | 0 |
| LEGG MASON INC             | COM            | 524901105 | 471    | 11,974    | SH | DFND | 10 | 11,974  | 0         | 0 |
| LEGG MASON INC             | COM            | 524901105 | 2,195  | 55,849    | SH | DFND | 14 | 13,054  | 42,795    | 0 |
| LEIDOS HLDGS INC           | COM            | 525327102 | 47,658 | 804,759   | SH | DFND | 14 | 109,767 | 694,992   | 0 |
| LEIDOS HLDGS INC           | COM            | 525327102 | 336    | 5,680     | SH | DFND | 16 | 0       | 5,680     | 0 |
| LEMAITRE VASCULAR INC      | COM            | 525558201 | 5,013  | 133,957   | SH | DFND | 14 | 31,590  | 102,367   | 0 |
| LEMAITRE VASCULAR INC      | COM            | 525558201 | 292    | 7,800     | SH | DFND | 16 | 0       | 7,800     | 0 |
| LENDINGCLUB CORP           | COM            | 52603A109 | 230    | 37,830    | SH | DFND | 14 | 23,430  | 14,400    | 0 |
| LENDINGTREE INC NEW        | COM            | 52603B107 | 3,134  | 12,820    | SH | DFND | 14 | 1,322   | 11,498    | 0 |
| LENNAR CORP                | CL A           | 526057104 | 879    | 16,650    | SH | DFND | 10 | 16,650  | 0         | 0 |
| LENNAR CORP                | CL A           | 526057104 | 26,075 | 493,844   | SH | DFND | 14 | 117,766 | 376,078   | 0 |
| LENNAR CORP                | CL A           | 526057104 | 24     | 450       | SH | DFND | 16 | 0       | 450       | 0 |
| LENNOX INTL INC            | COM            | 526107107 | 195    | 1,090     | SH | DFND | 10 | 1,090   | 0         | 0 |
| LENNOX INTL INC            | COM            | 526107107 | 4,486  | 25,067    | SH | DFND | 14 | 6,230   | 18,837    | 0 |
| LENNOX INTL INC            | COM            | 526107107 | 193    | 1,080     | SH | DFND | 18 | 0       | 1,080     | 0 |
| LEUCADIA NATL CORP         | COM            | 527288104 | 27,397 | 1,085,027 | SH | DFND | 14 | 187,780 | 897,247   | 0 |
| LEUCADIA NATL CORP         | COM            | 527288104 | 16     | 630       | SH | DFND | 16 | 0       | 630       | 0 |

|                              |                 |           |         |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| LEVEL 3 COMMUNICATIONS INC   | COM NEW         | 52729N308 | 21,987  | 412,597   | SH | DFND | 14 | 136,765 | 275,832   | 0 |
| LEVEL 3 COMMUNICATIONS INC   | COM NEW         | 52729N308 | 32      | 600       | SH | DFND | 16 | 0       | 600       | 0 |
| LEXINGTON REALTY TRUST       | COM             | 529043101 | 192     | 18,805    | SH | DFND | 10 | 18,805  | 0         | 0 |
| LEXINGTON REALTY TRUST       | COM             | 529043101 | 21,091  | 2,063,650 | SH | DFND | 14 | 76,460  | 1,987,190 | 0 |
| LEXINGTON REALTY TRUST       | COM             | 529043101 | 449     | 43,900    | SH | DFND | 16 | 0       | 43,900    | 0 |
| LEXINGTON REALTY TRUST       | COM             | 529043101 | 2,192   | 214,530   | SH | DFND | 3  | 0       | 214,530   | 0 |
| LIBBEY INC                   | COM             | 529898108 | 311     | 33,532    | SH | DFND | 14 | 2,712   | 30,820    | 0 |
| LIBBEY INC                   | COM             | 529898108 | 144     | 15,600    | SH | DFND | 16 | 0       | 15,600    | 0 |
| LIBERTY BROADBAND CORP       | COM SER A       | 530307107 | 796     | 8,450     | SH | DFND | 14 | 8,450   | 0         | 0 |
| LIBERTY BROADBAND CORP       | COM SER C       | 530307305 | 245     | 2,568     | SH | DFND | 14 | 2,468   | 100       | 0 |
| LIBERTY EXPEDIA HOLDINGS     | SER A COM       | 53046P109 | 6,838   | 128,751   | SH | DFND | 14 | 14,851  | 113,900   | 0 |
| LIBERTY INTERACTIVE CORP     | QVC GP COM SER  | 53071M104 | 168     | 7,140     | SH | DFND | 10 | 7,140   | 0         | 0 |
| LIBERTY INTERACTIVE CORP     | QVC GP COM SER  | 53071M104 | 71,027  | 3,013,433 | SH | DFND | 14 | 383,046 | 2,630,387 | 0 |
| LIBERTY INTERACTIVE CORP     | QVC GP COM SER  | 53071M104 | 1,249   | 53,000    | SH | DFND | 16 | 0       | 53,000    | 0 |
| LIBERTY INTERACTIVE CORP     | QVC GP COM SER  | 53071M104 | 68      | 2,900     | SH | DFND | 18 | 0       | 2,900     | 0 |
| LIBERTY INTERACTIVE CORP     | LBT VEN COM A N | 53071M856 | 288     | 5,000     | SH | DFND | 14 | 5,000   | 0         | 0 |
| LIBERTY PPTY TR              | SH BEN INT      | 531172104 | 40,023  | 974,742   | SH | DFND | 14 | 175,250 | 799,492   | 0 |
| LIBERTY PPTY TR              | SH BEN INT      | 531172104 | 341     | 8,300     | SH | DFND | 16 | 0       | 8,300     | 0 |
| LIBERTY MEDIA CORP DELAWARE  | COM A SIRIUSXM  | 531229409 | 672     | 16,033    | SH | DFND | 14 | 14,653  | 1,380     | 0 |
| LIBERTY MEDIA CORP DELAWARE  | COM C SIRIUSXM  | 531229607 | 300     | 7,168     | SH | DFND | 14 | 4,148   | 3,020     | 0 |
| LIBERTY MEDIA CORP DELAWARE  | COM SER A FRMLA | 531229870 | 273     | 7,487     | SH | DFND | 14 | 7,487   | 0         | 0 |
| LIBERTY TRIPADVISOR HLDGS IN | COM SER A       | 531465102 | 1,328   | 107,490   | SH | DFND | 14 | 31,990  | 75,500    | 0 |
| LIBERTY TRIPADVISOR HLDGS IN | COM SER A       | 531465102 | 21      | 1,700     | SH | DFND | 16 | 0       | 1,700     | 0 |
| LIFEPOINT HEALTH INC         | COM             | 53219L109 | 27,068  | 467,492   | SH | DFND | 14 | 14,879  | 452,613   | 0 |
| LIGAND PHARMACEUTICALS INC   | COM NEW         | 53220K504 | 118     | 868       | SH | DFND | 10 | 868     | 0         | 0 |
| LIGAND PHARMACEUTICALS INC   | COM NEW         | 53220K504 | 9,501   | 69,782    | SH | DFND | 14 | 27,487  | 42,295    | 0 |
| LIGAND PHARMACEUTICALS INC   | COM NEW         | 53220K504 | 204     | 1,500     | SH | DFND | 16 | 0       | 1,500     | 0 |
| LIFE STORAGE INC             | COM             | 53223X107 | 2,437   | 29,783    | SH | DFND | 14 | 6,990   | 22,793    | 0 |
| LIFE STORAGE INC             | COM             | 53223X107 | 22,105  | 270,200   | SH | DFND | 3  | 40,395  | 229,805   | 0 |
| LILLY ELI & CO               | COM             | 532457108 | 115,886 | 1,354,758 | SH | DFND | 14 | 472,319 | 882,439   | 0 |
| LILLY ELI & CO               | COM             | 532457108 | 181     | 2,120     | SH | DFND | 16 | 0       | 2,120     | 0 |
| LINCOLN ELEC HLDGS INC       | COM             | 533900106 | 62,617  | 682,999   | SH | DFND | 14 | 76,325  | 606,674   | 0 |
| LINCOLN ELEC HLDGS INC       | COM             | 533900106 | 736     | 8,030     | SH | DFND | 16 | 0       | 8,030     | 0 |
| LINCOLN NATL CORP IND        | COM             | 534187109 | 1,417   | 19,290    | SH | DFND | 10 | 19,290  | 0         | 0 |
| LINCOLN NATL CORP IND        | COM             | 534187109 | 74,169  | 1,009,377 | SH | DFND | 14 | 137,810 | 871,567   | 0 |
| LINCOLN NATL CORP IND        | COM             | 534187109 | 212     | 2,891     | SH | DFND | 16 | 0       | 2,891     | 0 |
| LINDSAY CORP                 | COM             | 535555106 | 1,655   | 18,006    | SH | DFND | 14 | 1,889   | 16,117    | 0 |
| LIONS GATE ENTMNT CORP       | CL B NON VTG    | 535919500 | 263     | 8,258     | SH | DFND | 14 | 8,258   | 0         | 0 |
| LIQUIDITY SERVICES INC       | COM             | 53635B107 | 51      | 8,675     | SH | DFND | 10 | 8,675   | 0         | 0 |
| LIQUIDITY SERVICES INC       | COM             | 53635B107 | 308     | 52,213    | SH | DFND | 14 | 4,273   | 47,940    | 0 |
| LITHIA MTRS INC              | CL A            | 536797103 | 8,413   | 69,931    | SH | DFND | 14 | 33,812  | 36,119    | 0 |
| LITHIA MTRS INC              | CL A            | 536797103 | 373     | 3,100     | SH | DFND | 18 | 0       | 3,100     | 0 |
| LITTELFUSE INC               | COM             | 537008104 | 3,090   | 15,777    | SH | DFND | 14 | 4,612   | 11,165    | 0 |

|                              |              |           |         |           |    |      |    |         |           |   |
|------------------------------|--------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| LITTELFUSE INC               | COM          | 537008104 | 456     | 2,330     | SH | DFND | 18 | 0       | 2,330     | 0 |
| LIVE NATION ENTERTAINMENT IN | COM          | 538034109 | 5,867   | 134,709   | SH | DFND | 14 | 40,080  | 94,629    | 0 |
| LIVE NATION ENTERTAINMENT IN | COM          | 538034109 | 22      | 500       | SH | DFND | 16 | 0       | 500       | 0 |
| LIVEPERSON INC               | COM          | 538146101 | 5,768   | 425,649   | SH | DFND | 14 | 107,089 | 318,560   | 0 |
| LIVEPERSON INC               | COM          | 538146101 | 496     | 36,600    | SH | DFND | 16 | 0       | 36,600    | 0 |
| LOCKHEED MARTIN CORP         | COM          | 539830109 | 316,754 | 1,020,832 | SH | DFND | 14 | 199,893 | 820,939   | 0 |
| LOCKHEED MARTIN CORP         | COM          | 539830109 | 2,129   | 6,860     | SH | DFND | 16 | 0       | 6,860     | 0 |
| LOEWS CORP                   | COM          | 540424108 | 32,526  | 679,617   | SH | DFND | 14 | 147,531 | 532,086   | 0 |
| LOEWS CORP                   | COM          | 540424108 | 27      | 561       | SH | DFND | 16 | 0       | 561       | 0 |
| LOGMEIN INC                  | COM          | 54142L109 | 156     | 1,419     | SH | DFND | 10 | 1,419   | 0         | 0 |
| LOGMEIN INC                  | COM          | 54142L109 | 3,694   | 33,568    | SH | DFND | 14 | 7,619   | 25,949    | 0 |
| LOUISIANA PAC CORP           | COM          | 546347105 | 54,382  | 2,008,180 | SH | DFND | 14 | 363,614 | 1,644,566 | 0 |
| LOUISIANA PAC CORP           | COM          | 546347105 | 1,630   | 60,200    | SH | DFND | 16 | 0       | 60,200    | 0 |
| LOWES COS INC                | COM          | 548661107 | 94,807  | 1,185,982 | SH | DFND | 14 | 400,842 | 785,140   | 0 |
| LOWES COS INC                | COM          | 548661107 | 147     | 1,835     | SH | DFND | 16 | 0       | 1,835     | 0 |
| LOWES COS INC                | COM          | 548661107 | 280     | 3,500     | SH | DFND | 18 | 0       | 3,500     | 0 |
| LOXO ONCOLOGY INC            | COM          | 548862101 | 198     | 2,150     | SH | DFND | 14 | 2,150   | 0         | 0 |
| LOXO ONCOLOGY INC            | COM          | 548862101 | 3,279   | 35,600    | SH | DFND | 18 | 0       | 35,600    | 0 |
| LULULEMON ATHLETICA INC      | COM          | 550021109 | 23,980  | 385,218   | SH | DFND | 14 | 62,650  | 322,568   | 0 |
| LULULEMON ATHLETICA INC      | COM          | 550021109 | 430     | 6,900     | SH | DFND | 16 | 0       | 6,900     | 0 |
| LUMBER LIQUIDATORS HLDGS INC | COM          | 55003T107 | 1,838   | 47,158    | SH | DFND | 14 | 4,676   | 42,482    | 0 |
| LUMENTUM HLDGS INC           | COM          | 55024U109 | 5,582   | 102,704   | SH | DFND | 14 | 10,435  | 92,269    | 0 |
| LUMOS NETWORKS CORP          | COM          | 550283105 | 704     | 39,281    | SH | DFND | 14 | 3,820   | 35,461    | 0 |
| LYDALL INC DEL               | COM          | 550819106 | 6,884   | 120,141   | SH | DFND | 14 | 36,320  | 83,821    | 0 |
| LYDALL INC DEL               | COM          | 550819106 | 527     | 9,200     | SH | DFND | 16 | 0       | 9,200     | 0 |
| LYON WILLIAM HOMES           | CL A NEW     | 552074700 | 884     | 38,470    | SH | DFND | 14 | 3,310   | 35,160    | 0 |
| M & T BK CORP                | COM          | 55261F104 | 34,335  | 213,206   | SH | DFND | 14 | 71,300  | 141,906   | 0 |
| M & T BK CORP                | COM          | 55261F104 | 56      | 350       | SH | DFND | 16 | 0       | 350       | 0 |
| MBIA INC                     | COM          | 55262C100 | 129     | 14,825    | SH | DFND | 14 | 14,825  | 0         | 0 |
| MB FINANCIAL INC NEW         | COM          | 55264U108 | 198     | 4,400     | SH | DFND | 10 | 4,400   | 0         | 0 |
| MB FINANCIAL INC NEW         | COM          | 55264U108 | 2,531   | 56,211    | SH | DFND | 14 | 15,320  | 40,891    | 0 |
| MB FINANCIAL INC NEW         | COM          | 55264U108 | 21      | 470       | SH | DFND | 16 | 0       | 470       | 0 |
| M D C HLDGS INC              | COM          | 552676108 | 18,812  | 566,441   | SH | DFND | 14 | 9,910   | 556,531   | 0 |
| M D C HLDGS INC              | COM          | 552676108 | 581     | 17,500    | SH | DFND | 16 | 0       | 17,500    | 0 |
| MDU RES GROUP INC            | COM          | 552690109 | 53,234  | 2,051,425 | SH | DFND | 14 | 334,826 | 1,716,599 | 0 |
| MDU RES GROUP INC            | COM          | 552690109 | 542     | 20,900    | SH | DFND | 16 | 0       | 20,900    | 0 |
| MDC PARTNERS INC             | CL A SUB VTG | 552697104 | 296     | 26,873    | SH | DFND | 10 | 26,873  | 0         | 0 |
| MDC PARTNERS INC             | CL A SUB VTG | 552697104 | 39      | 3,558     | SH | DFND | 14 | 3,558   | 0         | 0 |
| MFA FINL INC                 | COM          | 55272X102 | 5,645   | 644,356   | SH | DFND | 14 | 68,956  | 575,400   | 0 |
| MGE ENERGY INC               | COM          | 55277P104 | 7,104   | 109,969   | SH | DFND | 14 | 40,419  | 69,550    | 0 |
| MGE ENERGY INC               | COM          | 55277P104 | 636     | 9,840     | SH | DFND | 16 | 0       | 9,840     | 0 |
| MGIC INVT CORP WIS           | COM          | 552848103 | 31,207  | 2,490,620 | SH | DFND | 14 | 203,590 | 2,287,030 | 0 |
| MGIC INVT CORP WIS           | COM          | 552848103 | 1,153   | 92,000    | SH | DFND | 16 | 0       | 92,000    | 0 |
| MGM RESORTS INTERNATIONAL    | COM          | 552953101 | 21,623  | 663,501   | SH | DFND | 14 | 220,511 | 442,990   | 0 |
| MGM RESORTS INTERNATIONAL    | COM          | 552953101 | 37      | 1,120     | SH | DFND | 16 | 0       | 1,120     | 0 |
| MGM RESORTS INTERNATIONAL    | COM          | 552953101 | 108     | 3,300     | SH | DFND | 18 | 0       | 3,300     | 0 |

|                                 |          |           |         |           |    |      |    |         |           |   |
|---------------------------------|----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| MGM GROWTH PPTYS LLC            | CL A COM | 55303A105 | 44,984  | 1,489,029 | SH | DFND | 3  | 228,458 | 1,260,571 | 0 |
| M/I HOMES INC                   | COM      | 55305B101 | 1,112   | 41,614    | SH | DFND | 14 | 3,824   | 37,790    | 0 |
| MKS INSTRUMENT INC              | COM      | 55306N104 | 33,660  | 356,382   | SH | DFND | 14 | 34,044  | 322,338   | 0 |
| MKS INSTRUMENT INC              | COM      | 55306N104 | 416     | 4,400     | SH | DFND | 16 | 0       | 4,400     | 0 |
| MRC GLOBAL INC                  | COM      | 55345K103 | 620     | 35,440    | SH | DFND | 14 | 10,400  | 25,040    | 0 |
| MSA SAFETY INC                  | COM      | 553498106 | 2,716   | 34,161    | SH | DFND | 14 | 6,548   | 27,613    | 0 |
| MSC INDL DIRECT INC             | CL A     | 553530106 | 15,373  | 203,432   | SH | DFND | 14 | 13,904  | 189,528   | 0 |
| MSC INDL DIRECT INC             | CL A     | 553530106 | 23      | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| MSCI INC                        | COM      | 55354G100 | 701     | 6,000     | SH | DFND | 10 | 6,000   | 0         | 0 |
| MSCI INC                        | COM      | 55354G100 | 58,674  | 501,918   | SH | DFND | 14 | 87,911  | 414,007   | 0 |
| MSCI INC                        | COM      | 55354G100 | 559     | 4,780     | SH | DFND | 16 | 0       | 4,780     | 0 |
| MSG NETWORK INC                 | CL A     | 553573106 | 1,100   | 51,889    | SH | DFND | 14 | 6,589   | 45,300    | 0 |
| MTS SYS CORP                    | COM      | 553777103 | 1,520   | 28,442    | SH | DFND | 14 | 3,003   | 25,439    | 0 |
| MTGE INVT CORP                  | COM      | 55378A105 | 10,277  | 529,737   | SH | DFND | 14 | 43,165  | 486,572   | 0 |
| MYR GROUP INC DEL               | COM      | 55405W104 | 815     | 27,981    | SH | DFND | 14 | 3,241   | 24,740    | 0 |
| MACERICH CO                     | COM      | 554382101 | 8,861   | 161,199   | SH | DFND | 14 | 56,582  | 104,617   | 0 |
| MACERICH CO                     | COM      | 554382101 | 15      | 270       | SH | DFND | 16 | 0       | 270       | 0 |
| MACERICH CO                     | COM      | 554382101 | 46,748  | 850,425   | SH | DFND | 3  | 76,926  | 773,499   | 0 |
| MACK CALI RLTY CORP             | COM      | 554489104 | 12,619  | 532,218   | SH | DFND | 14 | 100,091 | 432,127   | 0 |
| MACK CALI RLTY CORP             | COM      | 554489104 | 62      | 2,600     | SH | DFND | 16 | 0       | 2,600     | 0 |
| MACYS INC                       | COM      | 55616P104 | 108,261 | 4,961,542 | SH | DFND | 14 | 831,623 | 4,129,919 | 0 |
| MACYS INC                       | COM      | 55616P104 | 1,131   | 51,849    | SH | DFND | 16 | 0       | 51,849    | 0 |
| MADDEN STEVEN LTD               | COM      | 556269108 | 11,014  | 254,376   | SH | DFND | 14 | 21,871  | 232,505   | 0 |
| MADISON SQUARE GARDEN<br>CO NEW | CL A     | 55825T103 | 284     | 1,326     | SH | DFND | 14 | 1,326   | 0         | 0 |
| MAGELLAN HEALTH INC             | COM NEW  | 559079207 | 14,991  | 173,708   | SH | DFND | 14 | 37,827  | 135,881   | 0 |
| MAGELLAN HEALTH INC             | COM NEW  | 559079207 | 1,036   | 12,000    | SH | DFND | 16 | 0       | 12,000    | 0 |
| MAINSOURCE FINANCIAL GP<br>INC  | COM      | 56062Y102 | 1,091   | 30,430    | SH | DFND | 14 | 30,430  | 0         | 0 |
| MALIBU BOATS INC                | COM CL A | 56117J100 | 2,678   | 84,640    | SH | DFND | 14 | 42,240  | 42,400    | 0 |
| MALIBU BOATS INC                | COM CL A | 56117J100 | 332     | 10,500    | SH | DFND | 16 | 0       | 10,500    | 0 |
| MANHATTAN ASSOCS INC            | COM      | 562750109 | 8,297   | 199,594   | SH | DFND | 14 | 31,926  | 167,668   | 0 |
| MANITOWOC INC                   | COM      | 563571108 | 124     | 13,781    | SH | DFND | 14 | 13,781  | 0         | 0 |
| MANPOWERGROUP INC               | COM      | 56418H100 | 37,561  | 318,804   | SH | DFND | 14 | 60,590  | 258,214   | 0 |
| MANPOWERGROUP INC               | COM      | 56418H100 | 276     | 2,340     | SH | DFND | 16 | 0       | 2,340     | 0 |
| MANTECH INTL CORP               | CL A     | 564563104 | 4,993   | 113,084   | SH | DFND | 14 | 16,365  | 96,719    | 0 |
| MANTECH INTL CORP               | CL A     | 564563104 | 265     | 6,000     | SH | DFND | 16 | 0       | 6,000     | 0 |
| MARATHON OIL CORP               | COM      | 565849106 | 17,829  | 1,314,802 | SH | DFND | 14 | 412,651 | 902,151   | 0 |
| MARATHON OIL CORP               | COM      | 565849106 | 23      | 1,686     | SH | DFND | 16 | 0       | 1,686     | 0 |
| MARATHON PETE CORP              | COM      | 56585A102 | 986     | 17,590    | SH | DFND | 10 | 17,590  | 0         | 0 |
| MARATHON PETE CORP              | COM      | 56585A102 | 219,891 | 3,921,030 | SH | DFND | 14 | 621,277 | 3,299,753 | 0 |
| MARATHON PETE CORP              | COM      | 56585A102 | 1,547   | 27,586    | SH | DFND | 16 | 0       | 27,586    | 0 |
| MARATHON PETE CORP              | COM      | 56585A102 | 1,206   | 21,500    | SH | DFND | 18 | 0       | 21,500    | 0 |
| MARCUS & MILLICHAP INC          | COM      | 566324109 | 842     | 31,190    | SH | DFND | 14 | 1,490   | 29,700    | 0 |
| MARCUS CORP                     | COM      | 566330106 | 1,348   | 48,661    | SH | DFND | 14 | 3,471   | 45,190    | 0 |
| MARINEMAX INC                   | COM      | 567908108 | 670     | 40,454    | SH | DFND | 14 | 4,108   | 36,346    | 0 |
| MARKEL CORP                     | COM      | 570535104 | 1,113   | 1,042     | SH | DFND | 14 | 1,027   | 15        | 0 |
| MARKETAXESS HLDGS INC           | COM      | 57060D108 | 23,302  | 126,290   | SH | DFND | 14 | 16,712  | 109,578   | 0 |
| MARKETAXESS HLDGS INC           | COM      | 57060D108 | 46      | 250       | SH | DFND | 16 | 0       | 250       | 0 |
| MARLIN BUSINESS SVCS CORP       | COM      | 571157106 | 1,319   | 45,871    | SH | DFND | 14 | 1,271   | 44,600    | 0 |

|                                 |             |           |         |           |    |      |    |         |           |   |
|---------------------------------|-------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| MARLIN BUSINESS SVCS CORP       | COM         | 571157106 | 63      | 2,200     | SH | DFND | 16 | 0       | 2,200     | 0 |
| MARRIOTT VACATIONS<br>WRLDWDE C | COM         | 57164Y107 | 1,061   | 8,518     | SH | DFND | 10 | 8,518   | 0         | 0 |
| MARRIOTT VACATIONS<br>WRLDWDE C | COM         | 57164Y107 | 5,751   | 46,185    | SH | DFND | 14 | 4,137   | 42,048    | 0 |
| MARSH & MCLENNAN COS INC        | COM         | 571748102 | 59,792  | 713,423   | SH | DFND | 14 | 242,573 | 470,850   | 0 |
| MARSH & MCLENNAN COS INC        | COM         | 571748102 | 93      | 1,105     | SH | DFND | 16 | 0       | 1,105     | 0 |
| MARRIOTT INTL INC NEW           | CL A        | 571903202 | 47,709  | 432,696   | SH | DFND | 14 | 147,707 | 284,989   | 0 |
| MARRIOTT INTL INC NEW           | CL A        | 571903202 | 75      | 677       | SH | DFND | 16 | 0       | 677       | 0 |
| MARTEN TRANS LTD                | COM         | 573075108 | 1,767   | 85,982    | SH | DFND | 14 | 7,301   | 78,681    | 0 |
| MARTIN MARIETTA MATLS INC       | COM         | 573284106 | 18,071  | 87,626    | SH | DFND | 14 | 29,714  | 57,912    | 0 |
| MARTIN MARIETTA MATLS INC       | COM         | 573284106 | 31      | 150       | SH | DFND | 16 | 0       | 150       | 0 |
| MARTIN MARIETTA MATLS INC       | COM         | 573284106 | 846     | 4,100     | SH | DFND | 18 | 0       | 4,100     | 0 |
| MASCO CORP                      | COM         | 574599106 | 1,034   | 26,500    | SH | DFND | 10 | 26,500  | 0         | 0 |
| MASCO CORP                      | COM         | 574599106 | 18,336  | 470,035   | SH | DFND | 14 | 153,189 | 316,846   | 0 |
| MASCO CORP                      | COM         | 574599106 | 26      | 675       | SH | DFND | 16 | 0       | 675       | 0 |
| MASIMO CORP                     | COM         | 574795100 | 441     | 5,090     | SH | DFND | 10 | 5,090   | 0         | 0 |
| MASIMO CORP                     | COM         | 574795100 | 57,558  | 664,948   | SH | DFND | 14 | 108,983 | 555,965   | 0 |
| MASIMO CORP                     | COM         | 574795100 | 1,318   | 15,230    | SH | DFND | 16 | 0       | 15,230    | 0 |
| MASONITE INTL CORP NEW          | COM         | 575385109 | 264     | 3,810     | SH | DFND | 14 | 2,410   | 1,400     | 0 |
| MASTEC INC                      | COM         | 576323109 | 249     | 5,360     | SH | DFND | 10 | 5,360   | 0         | 0 |
| MASTEC INC                      | COM         | 576323109 | 59,534  | 1,283,063 | SH | DFND | 14 | 185,783 | 1,097,280 | 0 |
| MASTEC INC                      | COM         | 576323109 | 1,619   | 34,900    | SH | DFND | 16 | 0       | 34,900    | 0 |
| MASTEC INC                      | COM         | 576323109 | 510     | 11,000    | SH | DFND | 18 | 0       | 11,000    | 0 |
| MASTERCARD INCORPORATED         | CL A        | 57636Q104 | 184,952 | 1,309,856 | SH | DFND | 14 | 443,063 | 866,793   | 0 |
| MASTERCARD INCORPORATED         | CL A        | 57636Q104 | 292     | 2,070     | SH | DFND | 16 | 0       | 2,070     | 0 |
| MATADOR RES CO                  | COM         | 576485205 | 1,644   | 60,540    | SH | DFND | 14 | 16,840  | 43,700    | 0 |
| MATERION CORP                   | COM         | 576690101 | 1,465   | 33,941    | SH | DFND | 14 | 3,611   | 30,330    | 0 |
| MATRIX SVC CO                   | COM         | 576853105 | 876     | 57,612    | SH | DFND | 14 | 4,421   | 53,191    | 0 |
| MATSON INC                      | COM         | 57686G105 | 6,890   | 244,505   | SH | DFND | 14 | 7,517   | 236,988   | 0 |
| MATSON INC                      | COM         | 57686G105 | 507     | 18,000    | SH | DFND | 16 | 0       | 18,000    | 0 |
| MATSON INC                      | COM         | 57686G105 | 273     | 9,700     | SH | DFND | 18 | 0       | 9,700     | 0 |
| MATTEL INC                      | COM         | 577081102 | 7,199   | 465,029   | SH | DFND | 14 | 155,573 | 309,456   | 0 |
| MATTEL INC                      | COM         | 577081102 | 10      | 657       | SH | DFND | 16 | 0       | 657       | 0 |
| MATTEL INC                      | COM         | 577081102 | 84      | 5,400     | SH | DFND | 18 | 0       | 5,400     | 0 |
| MATTHEWS INTL CORP              | CL A        | 577128101 | 3,465   | 55,668    | SH | DFND | 14 | 5,817   | 49,851    | 0 |
| MAXIM INTEGRATED PRODS<br>INC   | COM         | 57772K101 | 897     | 18,804    | SH | DFND | 14 | 18,524  | 280       | 0 |
| MAXLINEAR INC                   | COM         | 57776J100 | 2,391   | 100,671   | SH | DFND | 14 | 10,241  | 90,430    | 0 |
| MAXIMUS INC                     | COM         | 577933104 | 111     | 1,720     | SH | DFND | 10 | 1,720   | 0         | 0 |
| MAXIMUS INC                     | COM         | 577933104 | 36,645  | 568,146   | SH | DFND | 14 | 144,782 | 423,364   | 0 |
| MAXIMUS INC                     | COM         | 577933104 | 695     | 10,770    | SH | DFND | 16 | 0       | 10,770    | 0 |
| MAXIMUS INC                     | COM         | 577933104 | 303     | 4,700     | SH | DFND | 18 | 0       | 4,700     | 0 |
| MCCORMICK & CO INC              | COM NON VTG | 579780206 | 17,444  | 169,956   | SH | DFND | 14 | 53,510  | 116,446   | 0 |
| MCCORMICK & CO INC              | COM NON VTG | 579780206 | 26      | 250       | SH | DFND | 16 | 0       | 250       | 0 |
| MCDERMOTT INTL INC              | COM         | 580037109 | 21,091  | 2,901,050 | SH | DFND | 14 | 594,987 | 2,306,063 | 0 |
| MCDERMOTT INTL INC              | COM         | 580037109 | 556     | 76,500    | SH | DFND | 16 | 0       | 76,500    | 0 |
| MCDONALDS CORP                  | COM         | 580135101 | 1,034   | 6,600     | SH | DFND | 10 | 6,600   | 0         | 0 |
| MCDONALDS CORP                  | COM         | 580135101 | 420,322 | 2,682,677 | SH | DFND | 14 | 583,023 | 2,099,654 | 0 |
| MCDONALDS CORP                  | COM         | 580135101 | 2,553   | 16,295    | SH | DFND | 16 | 0       | 16,295    | 0 |

|                              |     |           |         |           |    |      |    |           |           |   |
|------------------------------|-----|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| MCDONALDS CORP               | COM | 580135101 | 313     | 2,000     | SH | DFND | 18 | 0         | 2,000     | 0 |
| MCGRATH RENTCORP             | COM | 580589109 | 215     | 4,917     | SH | DFND | 10 | 4,917     | 0         | 0 |
| MCGRATH RENTCORP             | COM | 580589109 | 2,278   | 52,067    | SH | DFND | 14 | 2,967     | 49,100    | 0 |
| MCKESSON CORP                | COM | 58155Q103 | 879     | 5,720     | SH | DFND | 10 | 5,720     | 0         | 0 |
| MCKESSON CORP                | COM | 58155Q103 | 67,683  | 440,615   | SH | DFND | 14 | 120,824   | 319,791   | 0 |
| MCKESSON CORP                | COM | 58155Q103 | 74      | 479       | SH | DFND | 16 | 0         | 479       | 0 |
| MEDEQUITIES RLTY TR INC      | COM | 58409L306 | 19      | 1,580     | SH | DFND | 14 | 1,580     | 0         | 0 |
| MEDEQUITIES RLTY TR INC      | COM | 58409L306 | 31,223  | 2,657,257 | SH | DFND | 3  | 364,004   | 2,293,253 | 0 |
| MEDICAL PPTYS TRUST INC      | COM | 58463J304 | 25,857  | 1,969,275 | SH | DFND | 14 | 276,761   | 1,692,514 | 0 |
| MEDICAL PPTYS TRUST INC      | COM | 58463J304 | 247     | 18,800    | SH | DFND | 16 | 0         | 18,800    | 0 |
| MEDICAL PPTYS TRUST INC      | COM | 58463J304 | 46,933  | 3,574,520 | SH | DFND | 3  | 549,800   | 3,024,720 | 0 |
| MEDICINES CO                 | COM | 584688105 | 4,017   | 108,442   | SH | DFND | 14 | 12,162    | 96,280    | 0 |
| MEDIFAST INC                 | COM | 58470H101 | 1,158   | 19,498    | SH | DFND | 14 | 2,146     | 17,352    | 0 |
| MEDIDATA SOLUTIONS INC       | COM | 58471A105 | 4,782   | 61,255    | SH | DFND | 14 | 31,305    | 29,950    | 0 |
| MEDNAX INC                   | COM | 58502B106 | 27,431  | 636,157   | SH | DFND | 14 | 85,418    | 550,739   | 0 |
| MEDNAX INC                   | COM | 58502B106 | 211     | 4,900     | SH | DFND | 16 | 0         | 4,900     | 0 |
| MEDPACE HLDGS INC            | COM | 58506Q109 | 2,380   | 74,610    | SH | DFND | 14 | 610       | 74,000    | 0 |
| MELCO RESORT ENTERTAINMENT L | ADR | 585464100 | 550     | 22,817    | SH | DFND | 14 | 21,945    | 872       | 0 |
| MERCK & CO INC               | COM | 58933Y105 | 939     | 14,670    | SH | DFND | 10 | 14,670    | 0         | 0 |
| MERCK & CO INC               | COM | 58933Y105 | 318,729 | 4,977,812 | SH | DFND | 14 | 1,443,090 | 3,534,722 | 0 |
| MERCK & CO INC               | COM | 58933Y105 | 1,096   | 17,116    | SH | DFND | 16 | 0         | 17,116    | 0 |
| MERCK & CO INC               | COM | 58933Y105 | 15,521  | 242,400   | SH | DFND | 18 | 0         | 242,400   | 0 |
| MERCURY SYS INC              | COM | 589378108 | 4,257   | 82,050    | SH | DFND | 14 | 7,942     | 74,108    | 0 |
| MERCURY GENL CORP NEW        | COM | 589400100 | 1,799   | 31,735    | SH | DFND | 14 | 4,651     | 27,084    | 0 |
| MEREDITH CORP                | COM | 589433101 | 12,344  | 222,408   | SH | DFND | 14 | 7,443     | 214,965   | 0 |
| MEREDITH CORP                | COM | 589433101 | 17      | 300       | SH | DFND | 16 | 0         | 300       | 0 |
| MERIDIAN BIOSCIENCE INC      | COM | 589584101 | 4,399   | 307,610   | SH | DFND | 14 | 67,945    | 239,665   | 0 |
| MERIDIAN BIOSCIENCE INC      | COM | 589584101 | 352     | 24,600    | SH | DFND | 16 | 0         | 24,600    | 0 |
| MERIDIAN BANCORP INC MD      | COM | 58958U103 | 96      | 5,135     | SH | DFND | 10 | 5,135     | 0         | 0 |
| MERIDIAN BANCORP INC MD      | COM | 58958U103 | 100     | 5,370     | SH | DFND | 14 | 5,370     | 0         | 0 |
| MERIT MED SYS INC            | COM | 589889104 | 3,582   | 84,592    | SH | DFND | 14 | 8,853     | 75,739    | 0 |
| MERIT MED SYS INC            | COM | 589889104 | 411     | 9,710     | SH | DFND | 18 | 0         | 9,710     | 0 |
| MERITAGE HOMES CORP          | COM | 59001A102 | 5,656   | 127,398   | SH | DFND | 14 | 10,580    | 116,818   | 0 |
| MERITAGE HOMES CORP          | COM | 59001A102 | 102     | 2,300     | SH | DFND | 16 | 0         | 2,300     | 0 |
| MERITOR INC                  | COM | 59001K100 | 589     | 22,641    | SH | DFND | 10 | 22,641    | 0         | 0 |
| MERITOR INC                  | COM | 59001K100 | 728     | 28,002    | SH | DFND | 14 | 9,702     | 18,300    | 0 |
| META FINL GROUP INC          | COM | 59100U108 | 1,255   | 16,014    | SH | DFND | 14 | 1,110     | 14,904    | 0 |
| METHODE ELECTRS INC          | COM | 591520200 | 65      | 1,534     | SH | DFND | 10 | 1,534     | 0         | 0 |
| METHODE ELECTRS INC          | COM | 591520200 | 8,321   | 196,472   | SH | DFND | 14 | 6,665     | 189,807   | 0 |
| METHODE ELECTRS INC          | COM | 591520200 | 271     | 6,400     | SH | DFND | 16 | 0         | 6,400     | 0 |
| METHODE ELECTRS INC          | COM | 591520200 | 267     | 6,300     | SH | DFND | 18 | 0         | 6,300     | 0 |
| METLIFE INC                  | COM | 59156R108 | 91,541  | 1,762,104 | SH | DFND | 14 | 532,329   | 1,229,775 | 0 |
| METLIFE INC                  | COM | 59156R108 | 121     | 2,335     | SH | DFND | 16 | 0         | 2,335     | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 22,639  | 36,156    | SH | DFND | 14 | 12,389    | 23,767    | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 38      | 60        | SH | DFND | 16 | 0         | 60        | 0 |
| MICHAELS COS INC             | COM | 59408Q106 | 158     | 7,360     | SH | DFND | 10 | 7,360     | 0         | 0 |
| MICHAELS COS INC             | COM | 59408Q106 | 13,721  | 639,101   | SH | DFND | 14 | 94,941    | 544,160   | 0 |

|                              |               |           |           |            |    |      |    |           |            |   |
|------------------------------|---------------|-----------|-----------|------------|----|------|----|-----------|------------|---|
| MICHAELS COS INC             | COM           | 59408Q106 | 43        | 2,000      | SH | DFND | 16 | 0         | 2,000      | 0 |
| MICROSOFT CORP               | COM           | 594918104 | 3,480     | 46,715     | SH | DFND | 10 | 46,715    | 0          | 0 |
| MICROSOFT CORP               | COM           | 594918104 | 1,110,056 | 14,902,086 | SH | DFND | 14 | 4,217,757 | 10,684,329 | 0 |
| MICROSOFT CORP               | COM           | 594918104 | 3,772     | 50,635     | SH | DFND | 16 | 0         | 50,635     | 0 |
| MICROSTRATEGY INC            | CL A NEW      | 594972408 | 2,305     | 18,050     | SH | DFND | 14 | 1,752     | 16,298     | 0 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 1,163     | 12,950     | SH | DFND | 10 | 12,950    | 0          | 0 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 28,225    | 314,376    | SH | DFND | 14 | 107,300   | 207,076    | 0 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 45        | 505        | SH | DFND | 16 | 0         | 505        | 0 |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 69,734    | 1,773,036  | SH | DFND | 14 | 503,378   | 1,269,658  | 0 |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 96        | 2,445      | SH | DFND | 16 | 0         | 2,445      | 0 |
| MICROSEMI CORP               | COM           | 595137100 | 17,887    | 347,461    | SH | DFND | 14 | 42,737    | 304,724    | 0 |
| MICROSEMI CORP               | COM           | 595137100 | 57        | 1,100      | SH | DFND | 16 | 0         | 1,100      | 0 |
| MID AMER APT CMNTYS INC      | COM           | 59522J103 | 16,893    | 158,057    | SH | DFND | 14 | 53,963    | 104,094    | 0 |
| MID AMER APT CMNTYS INC      | COM           | 59522J103 | 24        | 220        | SH | DFND | 16 | 0         | 220        | 0 |
| MID AMER APT CMNTYS INC      | COM           | 59522J103 | 74,081    | 693,121    | SH | DFND | 3  | 110,243   | 582,878    | 0 |
| MIDDLEBY CORP                | COM           | 596278101 | 509       | 3,970      | SH | DFND | 14 | 3,900     | 70         | 0 |
| MIDDLESEX WATER CO           | COM           | 596680108 | 339       | 8,642      | SH | DFND | 14 | 2,042     | 6,600      | 0 |
| MIDLAND STS BANCORP INC ILL  | COM           | 597742105 | 243       | 7,660      | SH | DFND | 14 | 1,060     | 6,600      | 0 |
| MIDLAND STS BANCORP INC ILL  | COM           | 597742105 | 86        | 2,700      | SH | DFND | 16 | 0         | 2,700      | 0 |
| MIDSTATES PETE CO INC        | COM PAR       | 59804T407 | 398       | 25,630     | SH | DFND | 14 | 430       | 25,200     | 0 |
| MIDWESTONE FINL GROUP INC NE | COM           | 598511103 | 1,075     | 31,842     | SH | DFND | 14 | 1,390     | 30,452     | 0 |
| MILACRON HLDGS CORP          | COM           | 59870L106 | 1,360     | 80,650     | SH | DFND | 14 | 3,670     | 76,980     | 0 |
| MILACRON HLDGS CORP          | COM           | 59870L106 | 61        | 3,600      | SH | DFND | 16 | 0         | 3,600      | 0 |
| MILLER HERMAN INC            | COM           | 600544100 | 54,464    | 1,517,100  | SH | DFND | 14 | 238,582   | 1,278,518  | 0 |
| MILLER HERMAN INC            | COM           | 600544100 | 1,407     | 39,200     | SH | DFND | 16 | 0         | 39,200     | 0 |
| MIMEDX GROUP INC             | COM           | 602496101 | 439       | 36,979     | SH | DFND | 10 | 36,979    | 0          | 0 |
| MIMEDX GROUP INC             | COM           | 602496101 | 11,485    | 966,750    | SH | DFND | 14 | 228,860   | 737,890    | 0 |
| MIMEDX GROUP INC             | COM           | 602496101 | 802       | 67,500     | SH | DFND | 16 | 0         | 67,500     | 0 |
| MINERALS TECHNOLOGIES INC    | COM           | 603158106 | 7,512     | 106,324    | SH | DFND | 14 | 10,802    | 95,522     | 0 |
| MINERALS TECHNOLOGIES INC    | COM           | 603158106 | 487       | 6,900      | SH | DFND | 16 | 0         | 6,900      | 0 |
| MINERALS TECHNOLOGIES INC    | COM           | 603158106 | 459       | 6,500      | SH | DFND | 18 | 0         | 6,500      | 0 |
| MITCHAM INDS INC             | COM           | 606501104 | 152       | 43,500     | SH | DFND | 10 | 43,500    | 0          | 0 |
| MITEK SYS INC                | COM NEW       | 606710200 | 101       | 10,660     | SH | DFND | 14 | 2,060     | 8,600      | 0 |
| MOBILE TELESYSTEMS PJSC      | SPONSORED ADR | 607409109 | 226       | 21,690     | SH | DFND | 10 | 21,690    | 0          | 0 |
| MOBILE TELESYSTEMS PJSC      | SPONSORED ADR | 607409109 | 9,577     | 917,300    | SH | DFND | 14 | 18,600    | 898,700    | 0 |
| MOBILE TELESYSTEMS PJSC      | SPONSORED ADR | 607409109 | 224       | 21,500     | SH | DFND | 16 | 0         | 21,500     | 0 |
| MOBILE MINI INC              | COM           | 60740F105 | 2,551     | 74,054     | SH | DFND | 14 | 7,735     | 66,319     | 0 |
| MOELIS & CO                  | CL A          | 60786M105 | 4,200     | 97,560     | SH | DFND | 14 | 3,660     | 93,900     | 0 |
| MOHAWK INDS INC              | COM           | 608190104 | 21,871    | 88,365     | SH | DFND | 14 | 30,014    | 58,351     | 0 |
| MOHAWK INDS INC              | COM           | 608190104 | 35        | 140        | SH | DFND | 16 | 0         | 140        | 0 |
| MOHAWK INDS INC              | COM           | 608190104 | 92        | 370        | SH | DFND | 18 | 0         | 370        | 0 |
| MOLINA HEALTHCARE INC        | COM           | 60855R100 | 483       | 7,025      | SH | DFND | 10 | 7,025     | 0          | 0 |
| MOLINA HEALTHCARE INC        | COM           | 60855R100 | 2,080     | 30,254     | SH | DFND | 14 | 8,608     | 21,646     | 0 |
| MOLINA HEALTHCARE INC        | COM           | 60855R100 | 2         | 30         | SH | DFND | 16 | 0         | 30         | 0 |
| MOLINA HEALTHCARE INC        | COM           | 60855R100 | 6,876     | 100,000    | SH | DFND | 18 | 0         | 100,000    | 0 |
| MOLSON COORS BREWING CO      | CL B          | 60871R209 | 20,918    | 256,227    | SH | DFND | 14 | 85,788    | 170,439    | 0 |

|                                 |           |           |         |           |    |      |    |         |           |   |
|---------------------------------|-----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| MOLSON COORS BREWING CO         | CL B      | 60871R209 | 33      | 400       | SH | DFND | 16 | 0       | 400       | 0 |
| MOMENTA<br>PHARMACEUTICALS INC  | COM       | 60877T100 | 110     | 5,956     | SH | DFND | 10 | 5,956   | 0         | 0 |
| MOMENTA<br>PHARMACEUTICALS INC  | COM       | 60877T100 | 2,313   | 125,012   | SH | DFND | 14 | 11,202  | 113,810   | 0 |
| MOMO INC                        | ADR       | 60879B107 | 1,087   | 34,700    | SH | DFND | 14 | 0       | 34,700    | 0 |
| MONARCH CASINO & RESORT<br>INC  | COM       | 609027107 | 947     | 23,962    | SH | DFND | 14 | 1,577   | 22,385    | 0 |
| MONDELEZ INTL INC               | CL A      | 609207105 | 85,609  | 2,105,478 | SH | DFND | 14 | 716,781 | 1,388,697 | 0 |
| MONDELEZ INTL INC               | CL A      | 609207105 | 135     | 3,315     | SH | DFND | 16 | 0       | 3,315     | 0 |
| MONDELEZ INTL INC               | CL A      | 609207105 | 224     | 5,500     | SH | DFND | 18 | 0       | 5,500     | 0 |
| MONOLITHIC PWR SYS INC          | COM       | 609839105 | 2,846   | 26,709    | SH | DFND | 14 | 7,769   | 18,940    | 0 |
| MONOTYPE IMAGING<br>HOLDINGS IN | COM       | 61022P100 | 1,337   | 69,460    | SH | DFND | 14 | 7,180   | 62,280    | 0 |
| MONRO INC                       | COM       | 610236101 | 3,082   | 54,981    | SH | DFND | 14 | 5,744   | 49,237    | 0 |
| MONSANTO CO NEW                 | COM       | 61166W101 | 1,281   | 10,690    | SH | DFND | 10 | 10,690  | 0         | 0 |
| MONSANTO CO NEW                 | COM       | 61166W101 | 73,734  | 615,376   | SH | DFND | 14 | 207,865 | 407,511   | 0 |
| MONSANTO CO NEW                 | COM       | 61166W101 | 115     | 959       | SH | DFND | 16 | 0       | 959       | 0 |
| MONSANTO CO NEW                 | COM       | 61166W101 | 1,210   | 10,100    | SH | DFND | 18 | 0       | 10,100    | 0 |
| MONSTER BEVERAGE CORP<br>NEW    | COM       | 61174X109 | 31,248  | 565,576   | SH | DFND | 14 | 189,566 | 376,010   | 0 |
| MONSTER BEVERAGE CORP<br>NEW    | COM       | 61174X109 | 50      | 900       | SH | DFND | 16 | 0       | 900       | 0 |
| MOODYS CORP                     | COM       | 615369105 | 32,442  | 233,042   | SH | DFND | 14 | 79,742  | 153,300   | 0 |
| MOODYS CORP                     | COM       | 615369105 | 52      | 370       | SH | DFND | 16 | 0       | 370       | 0 |
| MOOG INC                        | CL A      | 615394202 | 14,600  | 174,996   | SH | DFND | 14 | 48,472  | 126,524   | 0 |
| MOOG INC                        | CL A      | 615394202 | 859     | 10,300    | SH | DFND | 16 | 0       | 10,300    | 0 |
| MORGAN STANLEY                  | COM NEW   | 617446448 | 159,002 | 3,300,843 | SH | DFND | 14 | 772,515 | 2,528,328 | 0 |
| MORGAN STANLEY                  | COM NEW   | 617446448 | 150     | 3,106     | SH | DFND | 16 | 0       | 3,106     | 0 |
| MOSAIC CO NEW                   | COM       | 61945C103 | 10,277  | 476,013   | SH | DFND | 14 | 160,290 | 315,723   | 0 |
| MOSAIC CO NEW                   | COM       | 61945C103 | 16      | 750       | SH | DFND | 16 | 0       | 750       | 0 |
| MOTORCAR PTS AMER INC           | COM       | 620071100 | 927     | 31,470    | SH | DFND | 14 | 3,530   | 27,940    | 0 |
| MOTOROLA SOLUTIONS INC          | COM NEW   | 620076307 | 19,925  | 234,771   | SH | DFND | 14 | 77,661  | 157,110   | 0 |
| MOTOROLA SOLUTIONS INC          | COM NEW   | 620076307 | 31      | 367       | SH | DFND | 16 | 0       | 367       | 0 |
| MOVADO GROUP INC                | COM       | 624580106 | 498     | 17,790    | SH | DFND | 10 | 17,790  | 0         | 0 |
| MOVADO GROUP INC                | COM       | 624580106 | 5,246   | 187,340   | SH | DFND | 14 | 2,667   | 184,673   | 0 |
| MUELLER INDS INC                | COM       | 624756102 | 12,366  | 353,818   | SH | DFND | 14 | 126,396 | 227,422   | 0 |
| MUELLER INDS INC                | COM       | 624756102 | 909     | 26,000    | SH | DFND | 16 | 0       | 26,000    | 0 |
| MUELLER WTR PRODS INC           | COM SER A | 624758108 | 284     | 22,181    | SH | DFND | 14 | 17,881  | 4,300     | 0 |
| MULTI COLOR CORP                | COM       | 625383104 | 2,270   | 27,703    | SH | DFND | 14 | 2,483   | 25,220    | 0 |
| MURPHY OIL CORP                 | COM       | 626717102 | 2,708   | 101,949   | SH | DFND | 14 | 22,040  | 79,909    | 0 |
| MURPHY USA INC                  | COM       | 626755102 | 43      | 621       | SH | DFND | 10 | 621     | 0         | 0 |
| MURPHY USA INC                  | COM       | 626755102 | 9,016   | 130,672   | SH | DFND | 14 | 17,055  | 113,617   | 0 |
| MURPHY USA INC                  | COM       | 626755102 | 21      | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| MYERS INDS INC                  | COM       | 628464109 | 74      | 3,511     | SH | DFND | 10 | 3,511   | 0         | 0 |
| MYERS INDS INC                  | COM       | 628464109 | 858     | 40,972    | SH | DFND | 14 | 3,984   | 36,988    | 0 |
| MYRIAD GENETICS INC             | COM       | 62855J104 | 4,742   | 131,073   | SH | DFND | 14 | 27,223  | 103,850   | 0 |
| NBT BANCORP INC                 | COM       | 628778102 | 2,746   | 74,786    | SH | DFND | 14 | 7,646   | 67,140    | 0 |
| NCI BUILDING SYS INC            | COM NEW   | 628852204 | 5,246   | 336,309   | SH | DFND | 14 | 57,939  | 278,370   | 0 |
| NCI BUILDING SYS INC            | COM NEW   | 628852204 | 548     | 35,100    | SH | DFND | 16 | 0       | 35,100    | 0 |
| NIC INC                         | COM       | 62914B100 | 5,611   | 327,185   | SH | DFND | 14 | 10,605  | 316,580   | 0 |
| NIC INC                         | COM       | 62914B100 | 463     | 27,000    | SH | DFND | 16 | 0       | 27,000    | 0 |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| NRG ENERGY INC               | COM NEW        | 629377508 | 84,672  | 3,308,783 | SH | DFND | 14 | 353,104 | 2,955,679 | 0 |
| NRG ENERGY INC               | COM NEW        | 629377508 | 850     | 33,200    | SH | DFND | 16 | 0       | 33,200    | 0 |
| NRG ENERGY INC               | COM NEW        | 629377508 | 479     | 18,700    | SH | DFND | 18 | 0       | 18,700    | 0 |
| NRG ENERGY INC               | COM NEW        | 629377508 | 85      | 3,305     | SH | DFND | 3  | 3,305   | 0         | 0 |
| NRG YIELD INC                | CL A NEW       | 62942X306 | 422     | 22,270    | SH | DFND | 14 | 8,970   | 13,300    | 0 |
| NRG YIELD INC                | CL A NEW       | 62942X306 | 374     | 19,700    | SH | DFND | 18 | 0       | 19,700    | 0 |
| NRG YIELD INC                | CL C           | 62942X405 | 13,985  | 724,620   | SH | DFND | 14 | 4,600   | 720,020   | 0 |
| NVE CORP                     | COM NEW        | 629445206 | 512     | 6,489     | SH | DFND | 14 | 1,789   | 4,700     | 0 |
| NVR INC                      | COM            | 62944T105 | 110,457 | 38,689    | SH | DFND | 14 | 5,885   | 32,804    | 0 |
| NVR INC                      | COM            | 62944T105 | 1,139   | 399       | SH | DFND | 16 | 0       | 399       | 0 |
| NVR INC                      | COM            | 62944T105 | 211     | 74        | SH | DFND | 18 | 0       | 74        | 0 |
| NACCO INDS INC               | CL A           | 629579103 | 1,188   | 13,844    | SH | DFND | 14 | 11,944  | 1,900     | 0 |
| NANOMETRICS INC              | COM            | 630077105 | 1,317   | 45,731    | SH | DFND | 14 | 4,271   | 41,460    | 0 |
| NASDAQ INC                   | COM            | 631103108 | 12,680  | 163,460   | SH | DFND | 14 | 54,607  | 108,853   | 0 |
| NASDAQ INC                   | COM            | 631103108 | 17      | 225       | SH | DFND | 16 | 0       | 225       | 0 |
| NATIONAL BK HLDGS CORP       | CL A           | 633707104 | 3,380   | 94,710    | SH | DFND | 14 | 17,810  | 76,900    | 0 |
| NATIONAL BEVERAGE CORP       | COM            | 635017106 | 14,656  | 118,149   | SH | DFND | 14 | 23,849  | 94,300    | 0 |
| NATIONAL BEVERAGE CORP       | COM            | 635017106 | 149     | 1,200     | SH | DFND | 16 | 0       | 1,200     | 0 |
| NATIONAL HEALTHCARE CORP     | COM            | 635906100 | 2,283   | 36,486    | SH | DFND | 14 | 13,196  | 23,290    | 0 |
| NATIONAL FUEL GAS CO N J     | COM            | 636180101 | 8,522   | 150,544   | SH | DFND | 14 | 18,042  | 132,502   | 0 |
| NATIONAL GEN HLDGS CORP      | COM            | 636220303 | 7,290   | 381,480   | SH | DFND | 14 | 69,640  | 311,840   | 0 |
| NATIONAL GEN HLDGS CORP      | COM            | 636220303 | 667     | 34,900    | SH | DFND | 16 | 0       | 34,900    | 0 |
| NATIONAL HEALTH INVS INC     | COM            | 63633D104 | 431     | 5,573     | SH | DFND | 14 | 4,933   | 640       | 0 |
| NATIONAL INSTRS CORP         | COM            | 636518102 | 2,873   | 68,128    | SH | DFND | 14 | 15,280  | 52,848    | 0 |
| NATIONAL OILWELL VARCO INC   | COM            | 637071101 | 20,458  | 572,584   | SH | DFND | 14 | 182,968 | 389,616   | 0 |
| NATIONAL OILWELL VARCO INC   | COM            | 637071101 | 28      | 795       | SH | DFND | 16 | 0       | 795       | 0 |
| NATIONAL PRESTO INDS INC     | COM            | 637215104 | 914     | 8,584     | SH | DFND | 14 | 984     | 7,600     | 0 |
| NATIONAL RETAIL PPTYS INC    | COM            | 637417106 | 5,821   | 139,723   | SH | DFND | 14 | 20,200  | 119,523   | 0 |
| NATIONAL STORAGE AFFILIATES  | COM SHS BEN IN | 637870106 | 1,798   | 74,185    | SH | DFND | 14 | 7,660   | 66,525    | 0 |
| NATIONAL WESTN LIFE GROUP IN | CL A           | 638517102 | 5,647   | 16,181    | SH | DFND | 14 | 341     | 15,840    | 0 |
| NAVIGATORS GROUP INC         | COM            | 638904102 | 358     | 6,138     | SH | DFND | 10 | 6,138   | 0         | 0 |
| NAVIGATORS GROUP INC         | COM            | 638904102 | 2,576   | 44,144    | SH | DFND | 14 | 4,000   | 40,144    | 0 |
| NAVIGATORS GROUP INC         | COM            | 638904102 | 99      | 1,700     | SH | DFND | 16 | 0       | 1,700     | 0 |
| NATUS MEDICAL INC DEL        | COM            | 639050103 | 7,514   | 200,361   | SH | DFND | 14 | 5,849   | 194,512   | 0 |
| NATUS MEDICAL INC DEL        | COM            | 639050103 | 255     | 6,800     | SH | DFND | 16 | 0       | 6,800     | 0 |
| NAUTILUS INC                 | COM            | 63910B102 | 1,019   | 60,310    | SH | DFND | 14 | 5,580   | 54,730    | 0 |
| NAVIGANT CONSULTING INC      | COM            | 63935N107 | 2,582   | 152,623   | SH | DFND | 14 | 7,764   | 144,859   | 0 |
| NAVIENT CORPORATION          | COM            | 63938C108 | 87,796  | 5,845,264 | SH | DFND | 14 | 935,998 | 4,909,266 | 0 |
| NAVIENT CORPORATION          | COM            | 63938C108 | 656     | 43,700    | SH | DFND | 16 | 0       | 43,700    | 0 |
| NEENAH PAPER INC             | COM            | 640079109 | 3,696   | 43,200    | SH | DFND | 14 | 16,823  | 26,377    | 0 |
| NEKTAR THERAPEUTICS          | COM            | 640268108 | 6,244   | 260,183   | SH | DFND | 14 | 25,583  | 234,600   | 0 |
| NELNET INC                   | CL A           | 64031N108 | 18,764  | 371,569   | SH | DFND | 14 | 68,089  | 303,480   | 0 |
| NELNET INC                   | CL A           | 64031N108 | 424     | 8,400     | SH | DFND | 16 | 0       | 8,400     | 0 |
| NEOGEN CORP                  | COM            | 640491106 | 5,069   | 65,445    | SH | DFND | 14 | 6,554   | 58,891    | 0 |
| NET 1 UEPS TECHNOLOGIES INC  | COM NEW        | 64107N206 | 466     | 47,800    | SH | DFND | 14 | 0       | 47,800    | 0 |
| NETAPP INC                   | COM            | 64110D104 | 120     | 2,740     | SH | DFND | 10 | 2,740   | 0         | 0 |

|                              |                  |           |         |           |    |      |    |         |           |   |
|------------------------------|------------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| NETAPP INC                   | COM              | 64110D104 | 16,282  | 372,071   | SH | DFND | 14 | 127,180 | 244,891   | 0 |
| NETAPP INC                   | COM              | 64110D104 | 26      | 590       | SH | DFND | 16 | 0       | 590       | 0 |
| NETFLIX INC                  | COM              | 64110L106 | 113,971 | 628,461   | SH | DFND | 14 | 201,477 | 426,984   | 0 |
| NETFLIX INC                  | COM              | 64110L106 | 173     | 955       | SH | DFND | 16 | 0       | 955       | 0 |
| NETFLIX INC                  | COM              | 64110L106 | 281     | 1,550     | SH | DFND | 18 | 0       | 1,550     | 0 |
| NETEASE INC                  | SPONSORED ADR    | 64110W102 | 760     | 2,880     | SH | DFND | 10 | 2,880   | 0         | 0 |
| NETEASE INC                  | SPONSORED ADR    | 64110W102 | 13      | 48        | SH | DFND | 14 | 0       | 48        | 0 |
| NETEASE INC                  | SPONSORED ADR    | 64110W102 | 1,187   | 4,500     | SH | DFND | 18 | 0       | 4,500     | 0 |
| NETGEAR INC                  | COM              | 64111Q104 | 143     | 2,994     | SH | DFND | 10 | 2,994   | 0         | 0 |
| NETGEAR INC                  | COM              | 64111Q104 | 2,532   | 53,190    | SH | DFND | 14 | 5,647   | 47,543    | 0 |
| NETSCOUT SYS INC             | COM              | 64115T104 | 2,417   | 74,726    | SH | DFND | 14 | 17,106  | 57,620    | 0 |
| NEUROCRINE BIOSCIENCES INC   | COM              | 64125C109 | 323     | 5,270     | SH | DFND | 14 | 5,270   | 0         | 0 |
| NEVRO CORP                   | COM              | 64157F103 | 272     | 2,988     | SH | DFND | 14 | 2,988   | 0         | 0 |
| NEW HOME CO INC              | COM              | 645370107 | 163     | 14,610    | SH | DFND | 14 | 810     | 13,800    | 0 |
| NEW JERSEY RES               | COM              | 646025106 | 4,275   | 101,424   | SH | DFND | 14 | 21,660  | 79,764    | 0 |
| NEW JERSEY RES               | COM              | 646025106 | 42      | 1,000     | SH | DFND | 16 | 0       | 1,000     | 0 |
| NEW MEDIA INVT GROUP INC     | COM              | 64704V106 | 1,846   | 124,795   | SH | DFND | 14 | 9,505   | 115,290   | 0 |
| NEW MEDIA INVT GROUP INC     | COM              | 64704V106 | 130     | 8,800     | SH | DFND | 16 | 0       | 8,800     | 0 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR         | 647581107 | 2,371   | 26,866    | SH | DFND | 14 | 0       | 26,866    | 0 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR         | 647581107 | 1,306   | 14,800    | SH | DFND | 18 | 0       | 14,800    | 0 |
| NEW RESIDENTIAL INVT CORP    | COM NEW          | 64828T201 | 8,387   | 501,305   | SH | DFND | 14 | 155,446 | 345,859   | 0 |
| NEW RESIDENTIAL INVT CORP    | COM NEW          | 64828T201 | 45      | 2,700     | SH | DFND | 16 | 0       | 2,700     | 0 |
| NEW RELIC INC                | COM              | 64829B100 | 269     | 5,410     | SH | DFND | 14 | 3,510   | 1,900     | 0 |
| NEW SR INVT GROUP INC        | COM              | 648691103 | 4,872   | 532,463   | SH | DFND | 14 | 9,563   | 522,900   | 0 |
| NEW YORK CMNTY BANCORP INC   | COM              | 649445103 | 7,871   | 610,628   | SH | DFND | 14 | 85,143  | 525,485   | 0 |
| NEW YORK MTG TR INC          | COM PAR \$.02    | 649604501 | 1,037   | 168,640   | SH | DFND | 14 | 12,940  | 155,700   | 0 |
| NEW YORK TIMES CO            | CL A             | 650111107 | 1,846   | 94,171    | SH | DFND | 14 | 24,281  | 69,890    | 0 |
| NEWELL BRANDS INC            | COM              | 651229106 | 28,667  | 671,837   | SH | DFND | 14 | 227,514 | 444,323   | 0 |
| NEWELL BRANDS INC            | COM              | 651229106 | 46      | 1,086     | SH | DFND | 16 | 0       | 1,086     | 0 |
| NEWFIELD EXPL CO             | COM              | 651290108 | 121,062 | 4,080,280 | SH | DFND | 14 | 328,411 | 3,751,869 | 0 |
| NEWFIELD EXPL CO             | COM              | 651290108 | 1,009   | 34,010    | SH | DFND | 16 | 0       | 34,010    | 0 |
| NEWMARKET CORP               | COM              | 651587107 | 2,551   | 5,992     | SH | DFND | 14 | 1,291   | 4,701     | 0 |
| NEWMONT MINING CORP          | COM              | 651639106 | 28,134  | 750,033   | SH | DFND | 14 | 249,589 | 500,444   | 0 |
| NEWMONT MINING CORP          | COM              | 651639106 | 42      | 1,125     | SH | DFND | 16 | 0       | 1,125     | 0 |
| NEWMONT MINING CORP          | COM              | 651639106 | 926     | 24,700    | SH | DFND | 18 | 0       | 24,700    | 0 |
| NEWPARK RES INC              | COM PAR \$.01NEW | 651718504 | 1,414   | 141,399   | SH | DFND | 14 | 13,579  | 127,820   | 0 |
| NEWS CORP NEW                | CL A             | 65249B109 | 6,918   | 521,712   | SH | DFND | 14 | 182,424 | 339,288   | 0 |
| NEWS CORP NEW                | CL A             | 65249B109 | 10      | 777       | SH | DFND | 16 | 0       | 777       | 0 |
| NEWS CORP NEW                | CL B             | 65249B208 | 2,025   | 148,352   | SH | DFND | 14 | 48,300  | 100,052   | 0 |
| NEWS CORP NEW                | CL B             | 65249B208 | 3       | 200       | SH | DFND | 16 | 0       | 200       | 0 |
| NEWSTAR FINANCIAL INC        | COM              | 65251F105 | 290     | 24,694    | SH | DFND | 14 | 3,294   | 21,400    | 0 |
| NEWSTAR FINANCIAL INC        | COM              | 65251F105 | 136     | 11,600    | SH | DFND | 16 | 0       | 11,600    | 0 |
| NEXSTAR MEDIA GROUP INC      | CL A             | 65336K103 | 1,434   | 23,017    | SH | DFND | 14 | 23,017  | 0         | 0 |
| NEXTERA ENERGY INC           | COM              | 65339F101 | 113,852 | 776,881   | SH | DFND | 14 | 233,929 | 542,952   | 0 |
| NEXTERA ENERGY INC           | COM              | 65339F101 | 149     | 1,020     | SH | DFND | 16 | 0       | 1,020     | 0 |
| NEXTERA ENERGY INC           | COM              | 65339F101 | 645     | 4,400     | SH | DFND | 18 | 0       | 4,400     | 0 |

|                              |         |           |         |           |    |      |    |         |           |   |
|------------------------------|---------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| NEXPOINT RESIDENTIAL TR INC  | COM     | 65341D102 | 78      | 3,277     | SH | DFND | 10 | 3,277   | 0         | 0 |
| NEXPOINT RESIDENTIAL TR INC  | COM     | 65341D102 | 1,253   | 52,790    | SH | DFND | 14 | 24,690  | 28,100    | 0 |
| NEXPOINT RESIDENTIAL TR INC  | COM     | 65341D102 | 287     | 12,100    | SH | DFND | 16 | 0       | 12,100    | 0 |
| NIKE INC                     | CL B    | 654106103 | 94,605  | 1,824,593 | SH | DFND | 14 | 622,390 | 1,202,203 | 0 |
| NIKE INC                     | CL B    | 654106103 | 150     | 2,900     | SH | DFND | 16 | 0       | 2,900     | 0 |
| NIKE INC                     | CL B    | 654106103 | 130     | 2,500     | SH | DFND | 18 | 0       | 2,500     | 0 |
| NISOURCE INC                 | COM     | 65473P105 | 16,875  | 659,433   | SH | DFND | 14 | 292,157 | 367,276   | 0 |
| NISOURCE INC                 | COM     | 65473P105 | 17      | 650       | SH | DFND | 16 | 0       | 650       | 0 |
| NOBLE ENERGY INC             | COM     | 655044105 | 17,879  | 630,427   | SH | DFND | 14 | 209,413 | 421,014   | 0 |
| NOBLE ENERGY INC             | COM     | 655044105 | 27      | 940       | SH | DFND | 16 | 0       | 940       | 0 |
| NOBLE ENERGY INC             | COM     | 655044105 | 649     | 22,900    | SH | DFND | 18 | 0       | 22,900    | 0 |
| NORDSON CORP                 | COM     | 655663102 | 4,358   | 36,774    | SH | DFND | 14 | 7,705   | 29,069    | 0 |
| NORDSON CORP                 | COM     | 655663102 | 483     | 4,080     | SH | DFND | 18 | 0       | 4,080     | 0 |
| NORDSTROM INC                | COM     | 655664100 | 9,154   | 194,147   | SH | DFND | 14 | 56,143  | 138,004   | 0 |
| NORDSTROM INC                | COM     | 655664100 | 13      | 280       | SH | DFND | 16 | 0       | 280       | 0 |
| NORFOLK SOUTHERN CORP        | COM     | 655844108 | 150,326 | 1,136,768 | SH | DFND | 14 | 200,558 | 936,210   | 0 |
| NORFOLK SOUTHERN CORP        | COM     | 655844108 | 944     | 7,140     | SH | DFND | 16 | 0       | 7,140     | 0 |
| NORTHERN TR CORP             | COM     | 665859104 | 27,639  | 300,651   | SH | DFND | 14 | 103,156 | 197,495   | 0 |
| NORTHERN TR CORP             | COM     | 665859104 | 42      | 460       | SH | DFND | 16 | 0       | 460       | 0 |
| NORTHFIELD BANCORP INC DEL   | COM     | 66611T108 | 1,324   | 76,299    | SH | DFND | 14 | 6,769   | 69,530    | 0 |
| NORTHROP GRUMMAN CORP        | COM     | 666807102 | 878     | 3,050     | SH | DFND | 10 | 3,050   | 0         | 0 |
| NORTHROP GRUMMAN CORP        | COM     | 666807102 | 184,600 | 641,595   | SH | DFND | 14 | 153,210 | 488,385   | 0 |
| NORTHROP GRUMMAN CORP        | COM     | 666807102 | 1,179   | 4,096     | SH | DFND | 16 | 0       | 4,096     | 0 |
| NORTHSTAR REALTY EUROPE CORP | COM     | 66706L101 | 3,332   | 260,131   | SH | DFND | 14 | 97,531  | 162,600   | 0 |
| NORTHWEST BANCSHARES INC MD  | COM     | 667340103 | 2,952   | 170,918   | SH | DFND | 14 | 17,378  | 153,540   | 0 |
| NORTHWEST NAT GAS CO         | COM     | 667655104 | 3,111   | 48,305    | SH | DFND | 14 | 5,240   | 43,065    | 0 |
| NORTHWESTERN CORP            | COM NEW | 668074305 | 38,097  | 669,081   | SH | DFND | 14 | 150,781 | 518,300   | 0 |
| NORTHWESTERN CORP            | COM NEW | 668074305 | 1,082   | 19,010    | SH | DFND | 16 | 0       | 19,010    | 0 |
| NOVAVAX INC                  | COM     | 670002104 | 34      | 29,973    | SH | DFND | 14 | 29,973  | 0         | 0 |
| NOVANTA INC                  | COM     | 67000B104 | 269     | 6,179     | SH | DFND | 14 | 3,879   | 2,300     | 0 |
| NOW INC                      | COM     | 67011P100 | 1,005   | 72,807    | SH | DFND | 14 | 20,361  | 52,446    | 0 |
| NU SKIN ENTERPRISES INC      | CL A    | 67018T105 | 22,585  | 367,349   | SH | DFND | 14 | 81,647  | 285,702   | 0 |
| NU SKIN ENTERPRISES INC      | CL A    | 67018T105 | 178     | 2,900     | SH | DFND | 16 | 0       | 2,900     | 0 |
| NU SKIN ENTERPRISES INC      | CL A    | 67018T105 | 264     | 4,300     | SH | DFND | 18 | 0       | 4,300     | 0 |
| NUANCE COMMUNICATIONS INC    | COM     | 67020Y100 | 900     | 57,280    | SH | DFND | 14 | 18,380  | 38,900    | 0 |
| NUCOR CORP                   | COM     | 670346105 | 25,884  | 461,886   | SH | DFND | 14 | 150,411 | 311,475   | 0 |
| NUCOR CORP                   | COM     | 670346105 | 41      | 725       | SH | DFND | 16 | 0       | 725       | 0 |
| NUCOR CORP                   | COM     | 670346105 | 1,065   | 19,000    | SH | DFND | 18 | 0       | 19,000    | 0 |
| NVIDIA CORP                  | COM     | 67066G104 | 146,495 | 819,461   | SH | DFND | 14 | 278,460 | 541,001   | 0 |
| NVIDIA CORP                  | COM     | 67066G104 | 237     | 1,326     | SH | DFND | 16 | 0       | 1,326     | 0 |
| NUTRI SYS INC NEW            | COM     | 67069D108 | 61,042  | 1,091,987 | SH | DFND | 14 | 237,369 | 854,618   | 0 |
| NUTRI SYS INC NEW            | COM     | 67069D108 | 1,649   | 29,500    | SH | DFND | 16 | 0       | 29,500    | 0 |
| NUVASIVE INC                 | COM     | 670704105 | 1,918   | 34,586    | SH | DFND | 14 | 9,741   | 24,845    | 0 |
| NXSTAGE MEDICAL INC          | COM     | 67072V103 | 202     | 7,316     | SH | DFND | 14 | 7,316   | 0         | 0 |
| OGE ENERGY CORP              | COM     | 670837103 | 38,661  | 1,073,016 | SH | DFND | 14 | 130,940 | 942,076   | 0 |

|                              |             |           |        |           |    |      |    |           |           |   |
|------------------------------|-------------|-----------|--------|-----------|----|------|----|-----------|-----------|---|
| OGE ENERGY CORP              | COM         | 670837103 | 307    | 8,510     | SH | DFND | 16 | 0         | 8,510     | 0 |
| O REILLY AUTOMOTIVE INC NEW  | COM         | 67103H107 | 26,806 | 124,467   | SH | DFND | 14 | 42,844    | 81,623    | 0 |
| O REILLY AUTOMOTIVE INC NEW  | COM         | 67103H107 | 43     | 200       | SH | DFND | 16 | 0         | 200       | 0 |
| OFG BANCORP                  | COM         | 67103X102 | 3,158  | 345,134   | SH | DFND | 14 | 91,414    | 253,720   | 0 |
| OSI SYSTEMS INC              | COM         | 671044105 | 2,740  | 29,989    | SH | DFND | 14 | 3,429     | 26,560    | 0 |
| OASIS PETE INC NEW           | COM         | 674215108 | 238    | 26,043    | SH | DFND | 14 | 26,043    | 0         | 0 |
| OCCIDENTAL PETE CORP DEL     | COM         | 674599105 | 67,677 | 1,053,993 | SH | DFND | 14 | 361,141   | 692,852   | 0 |
| OCCIDENTAL PETE CORP DEL     | COM         | 674599105 | 107    | 1,660     | SH | DFND | 16 | 0         | 1,660     | 0 |
| OCCIDENTAL PETE CORP DEL     | COM         | 674599105 | 1,214  | 18,900    | SH | DFND | 18 | 0         | 18,900    | 0 |
| OCEANEERING INTL INC         | COM         | 675232102 | 1,610  | 61,286    | SH | DFND | 14 | 13,162    | 48,124    | 0 |
| OCLARO INC                   | COM NEW     | 67555N206 | 2,387  | 276,640   | SH | DFND | 14 | 24,530    | 252,110   | 0 |
| OCWEN FINL CORP              | COM NEW     | 675746309 | 41     | 11,991    | SH | DFND | 14 | 11,991    | 0         | 0 |
| OFFICE DEPOT INC             | COM         | 676220106 | 127    | 27,930    | SH | DFND | 10 | 27,930    | 0         | 0 |
| OFFICE DEPOT INC             | COM         | 676220106 | 37,419 | 8,241,990 | SH | DFND | 14 | 1,373,305 | 6,868,685 | 0 |
| OFFICE DEPOT INC             | COM         | 676220106 | 712    | 156,890   | SH | DFND | 16 | 0         | 156,890   | 0 |
| OIL STS INTL INC             | COM         | 678026105 | 2,331  | 91,936    | SH | DFND | 14 | 9,048     | 82,888    | 0 |
| OLD DOMINION FGHT LINES INC  | COM         | 679580100 | 28,585 | 259,606   | SH | DFND | 14 | 32,241    | 227,365   | 0 |
| OLD DOMINION FGHT LINES INC  | COM         | 679580100 | 176    | 1,600     | SH | DFND | 16 | 0         | 1,600     | 0 |
| OLD NATL BANCORP IND         | COM         | 680033107 | 20,663 | 1,129,106 | SH | DFND | 14 | 64,096    | 1,065,010 | 0 |
| OLD NATL BANCORP IND         | COM         | 680033107 | 339    | 18,500    | SH | DFND | 16 | 0         | 18,500    | 0 |
| OLD REP INTL CORP            | COM         | 680223104 | 47,998 | 2,437,686 | SH | DFND | 14 | 385,987   | 2,051,699 | 0 |
| OLD REP INTL CORP            | COM         | 680223104 | 445    | 22,600    | SH | DFND | 16 | 0         | 22,600    | 0 |
| OLD SECOND BANCORP INC ILL   | COM         | 680277100 | 252    | 18,750    | SH | DFND | 14 | 2,050     | 16,700    | 0 |
| OLD SECOND BANCORP INC ILL   | COM         | 680277100 | 281    | 20,900    | SH | DFND | 16 | 0         | 20,900    | 0 |
| OLIN CORP                    | COM PAR \$1 | 680665205 | 34,542 | 1,008,525 | SH | DFND | 14 | 111,482   | 897,043   | 0 |
| OLIN CORP                    | COM PAR \$1 | 680665205 | 167    | 4,890     | SH | DFND | 16 | 0         | 4,890     | 0 |
| OLLIES BARGAIN OUTLT HLDGS I | COM         | 681116109 | 3,779  | 81,440    | SH | DFND | 14 | 7,490     | 73,950    | 0 |
| OLYMPIC STEEL INC            | COM         | 68162K106 | 2,172  | 98,740    | SH | DFND | 14 | 37,040    | 61,700    | 0 |
| OLYMPIC STEEL INC            | COM         | 68162K106 | 97     | 4,400     | SH | DFND | 16 | 0         | 4,400     | 0 |
| OMNICOM GROUP INC            | COM         | 681919106 | 35,405 | 477,997   | SH | DFND | 14 | 111,843   | 366,154   | 0 |
| OMNICOM GROUP INC            | COM         | 681919106 | 39     | 520       | SH | DFND | 16 | 0         | 520       | 0 |
| OMEGA HEALTHCARE INVS INC    | COM         | 681936100 | 21,883 | 685,774   | SH | DFND | 14 | 82,139    | 603,635   | 0 |
| OMEGA HEALTHCARE INVS INC    | COM         | 681936100 | 1,637  | 51,311    | SH | DFND | 3  | 0         | 51,311    | 0 |
| OMEGA PROTEIN CORP           | COM         | 68210P107 | 3,189  | 191,550   | SH | DFND | 14 | 2,450     | 189,100   | 0 |
| OMEGA PROTEIN CORP           | COM         | 68210P107 | 105    | 6,300     | SH | DFND | 16 | 0         | 6,300     | 0 |
| OMNICELL INC                 | COM         | 68213N109 | 3,223  | 63,135    | SH | DFND | 14 | 6,831     | 56,304    | 0 |
| ON ASSIGNMENT INC            | COM         | 682159108 | 5,614  | 104,587   | SH | DFND | 14 | 9,283     | 95,304    | 0 |
| ON ASSIGNMENT INC            | COM         | 682159108 | 317    | 5,900     | SH | DFND | 18 | 0         | 5,900     | 0 |
| ON SEMICONDUCTOR CORP        | COM         | 682189105 | 6,937  | 375,574   | SH | DFND | 14 | 29,174    | 346,400   | 0 |
| ON SEMICONDUCTOR CORP        | COM         | 682189105 | 11     | 600       | SH | DFND | 16 | 0         | 600       | 0 |
| ONE GAS INC                  | COM         | 68235P108 | 5,275  | 71,635    | SH | DFND | 14 | 10,363    | 61,272    | 0 |
| ONE GAS INC                  | COM         | 68235P108 | 206    | 2,800     | SH | DFND | 16 | 0         | 2,800     | 0 |
| FLWS/I-800 FLOWERS           | CL A        | 68243Q106 | 2,671  | 271,135   | SH | DFND | 14 | 79,375    | 191,760   | 0 |
| FLWS/I-800 FLOWERS           | CL A        | 68243Q106 | 166    | 16,900    | SH | DFND | 16 | 0         | 16,900    | 0 |

|                              |          |           |         |           |    |      |    |           |           |   |
|------------------------------|----------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| ONEOK INC NEW                | COM      | 682680103 | 28,934  | 522,185   | SH | DFND | 14 | 177,374   | 344,811   | 0 |
| ONEOK INC NEW                | COM      | 682680103 | 44      | 790       | SH | DFND | 16 | 0         | 790       | 0 |
| ONEMAIN HLDGS INC            | COM      | 68268W103 | 492     | 17,470    | SH | DFND | 10 | 17,470    | 0         | 0 |
| ONEMAIN HLDGS INC            | COM      | 68268W103 | 91      | 3,230     | SH | DFND | 14 | 3,230     | 0         | 0 |
| OPKO HEALTH INC              | COM      | 68375N103 | 168     | 24,511    | SH | DFND | 14 | 24,511    | 0         | 0 |
| ORACLE CORP                  | COM      | 68389X105 | 477,897 | 9,884,126 | SH | DFND | 14 | 2,111,475 | 7,772,651 | 0 |
| ORACLE CORP                  | COM      | 68389X105 | 2,986   | 61,749    | SH | DFND | 16 | 0         | 61,749    | 0 |
| OPUS BK IRVINE CALIF         | COM      | 684000102 | 717     | 29,890    | SH | DFND | 14 | 2,620     | 27,270    | 0 |
| ORASURE TECHNOLOGIES INC     | COM      | 68554V108 | 3,427   | 152,297   | SH | DFND | 14 | 63,372    | 88,925    | 0 |
| ORBCOMM INC                  | COM      | 68555P100 | 488     | 46,600    | SH | DFND | 10 | 46,600    | 0         | 0 |
| ORBCOMM INC                  | COM      | 68555P100 | 76      | 7,266     | SH | DFND | 14 | 7,266     | 0         | 0 |
| ORBITAL ATK INC              | COM      | 68557N103 | 48,010  | 360,545   | SH | DFND | 14 | 52,169    | 308,376   | 0 |
| ORBITAL ATK INC              | COM      | 68557N103 | 783     | 5,880     | SH | DFND | 16 | 0         | 5,880     | 0 |
| ORION ENERGY SYSTEMS INC     | COM      | 686275108 | 115     | 103,000   | SH | DFND | 10 | 103,000   | 0         | 0 |
| ORION GROUP HOLDINGS INC     | COM      | 68628V308 | 299     | 45,608    | SH | DFND | 14 | 5,038     | 40,570    | 0 |
| ORITANI FINL CORP DEL        | COM      | 68633D103 | 5,397   | 321,252   | SH | DFND | 14 | 10,420    | 310,832   | 0 |
| ORMAT TECHNOLOGIES INC       | COM      | 686688102 | 249     | 4,077     | SH | DFND | 14 | 4,077     | 0         | 0 |
| ORMAT TECHNOLOGIES INC       | COM      | 686688102 | 372     | 6,100     | SH | DFND | 18 | 0         | 6,100     | 0 |
| OSHKOSH CORP                 | COM      | 688239201 | 98,793  | 1,196,915 | SH | DFND | 14 | 172,832   | 1,024,083 | 0 |
| OSHKOSH CORP                 | COM      | 688239201 | 1,245   | 15,080    | SH | DFND | 16 | 0         | 15,080    | 0 |
| OTTER TAIL CORP              | COM      | 689648103 | 881     | 20,320    | SH | DFND | 14 | 8,640     | 11,680    | 0 |
| OTTER TAIL CORP              | COM      | 689648103 | 9       | 200       | SH | DFND | 16 | 0         | 200       | 0 |
| OUTFRONT MEDIA INC           | COM      | 69007J106 | 14,239  | 565,500   | SH | DFND | 14 | 36,721    | 528,779   | 0 |
| OUTFRONT MEDIA INC           | COM      | 69007J106 | 310     | 12,300    | SH | DFND | 16 | 0         | 12,300    | 0 |
| OVERSEAS SHIPHOLDING GROUP I | CL A NEW | 69036R863 | 42      | 15,820    | SH | DFND | 14 | 4,920     | 10,900    | 0 |
| OVERSEAS SHIPHOLDING GROUP I | CL A NEW | 69036R863 | 35      | 13,200    | SH | DFND | 16 | 0         | 13,200    | 0 |
| OWENS & MINOR INC NEW        | COM      | 690732102 | 2,772   | 94,915    | SH | DFND | 14 | 15,759    | 79,156    | 0 |
| OWENS CORNING NEW            | COM      | 690742101 | 16,590  | 214,486   | SH | DFND | 14 | 18,186    | 196,300   | 0 |
| OWENS ILL INC                | COM NEW  | 690768403 | 97,686  | 3,882,594 | SH | DFND | 14 | 515,729   | 3,366,865 | 0 |
| OWENS ILL INC                | COM NEW  | 690768403 | 860     | 34,190    | SH | DFND | 16 | 0         | 34,190    | 0 |
| OXFORD INDS INC              | COM      | 691497309 | 5,641   | 88,781    | SH | DFND | 14 | 3,039     | 85,742    | 0 |
| PBF ENERGY INC               | CL A     | 69318G106 | 1,879   | 68,065    | SH | DFND | 14 | 14,470    | 53,595    | 0 |
| PC CONNECTION INC            | COM      | 69318J100 | 59      | 2,100     | SH | DFND | 10 | 2,100     | 0         | 0 |
| PC CONNECTION INC            | COM      | 69318J100 | 1,836   | 65,124    | SH | DFND | 14 | 25,824    | 39,300    | 0 |
| PC-TEL INC                   | COM      | 69325Q105 | 365     | 57,900    | SH | DFND | 10 | 57,900    | 0         | 0 |
| PC-TEL INC                   | COM      | 69325Q105 | 9       | 1,400     | SH | DFND | 14 | 1,400     | 0         | 0 |
| PDC ENERGY INC               | COM      | 69327R101 | 5,354   | 109,202   | SH | DFND | 14 | 10,448    | 98,754    | 0 |
| PDL BIOPHARMA INC            | COM      | 69329Y104 | 4,009   | 1,182,694 | SH | DFND | 14 | 208,394   | 974,300   | 0 |
| PDL BIOPHARMA INC            | COM      | 69329Y104 | 234     | 69,100    | SH | DFND | 16 | 0         | 69,100    | 0 |
| PG&E CORP                    | COM      | 69331C108 | 1,210   | 17,770    | SH | DFND | 10 | 17,770    | 0         | 0 |
| PG&E CORP                    | COM      | 69331C108 | 53,117  | 780,095   | SH | DFND | 14 | 240,758   | 539,337   | 0 |
| PG&E CORP                    | COM      | 69331C108 | 78      | 1,140     | SH | DFND | 16 | 0         | 1,140     | 0 |
| PG&E CORP                    | COM      | 69331C108 | 589     | 8,650     | SH | DFND | 18 | 0         | 8,650     | 0 |
| PGT INNOVATIONS INC          | COM      | 69336V101 | 3,643   | 243,680   | SH | DFND | 14 | 37,690    | 205,990   | 0 |
| PGT INNOVATIONS INC          | COM      | 69336V101 | 205     | 13,700    | SH | DFND | 16 | 0         | 13,700    | 0 |
| PJT PARTNERS INC             | COM CL A | 69343T107 | 1,924   | 50,220    | SH | DFND | 14 | 8,920     | 41,300    | 0 |
| PJT PARTNERS INC             | COM CL A | 69343T107 | 199     | 5,200     | SH | DFND | 16 | 0         | 5,200     | 0 |
| PNC FINL SVCS GROUP INC      | COM      | 693475105 | 2,382   | 17,675    | SH | DFND | 10 | 17,675    | 0         | 0 |

|                           |                |           |         |           |    |      |    |         |           |   |
|---------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| PNC FINL SVCS GROUP INC   | COM            | 693475105 | 168,440 | 1,249,834 | SH | DFND | 14 | 339,316 | 910,518   | 0 |
| PNC FINL SVCS GROUP INC   | COM            | 693475105 | 144     | 1,065     | SH | DFND | 16 | 0       | 1,065     | 0 |
| PNM RES INC               | COM            | 69349H107 | 507     | 12,577    | SH | DFND | 10 | 12,577  | 0         | 0 |
| PNM RES INC               | COM            | 69349H107 | 2,208   | 54,791    | SH | DFND | 14 | 15,754  | 39,037    | 0 |
| PPG INDS INC              | COM            | 693506107 | 39,303  | 361,703   | SH | DFND | 14 | 121,124 | 240,579   | 0 |
| PPG INDS INC              | COM            | 693506107 | 62      | 570       | SH | DFND | 16 | 0       | 570       | 0 |
| PPG INDS INC              | COM            | 693506107 | 978     | 9,000     | SH | DFND | 18 | 0       | 9,000     | 0 |
| PPL CORP                  | COM            | 69351T106 | 378     | 9,950     | SH | DFND | 10 | 9,950   | 0         | 0 |
| PPL CORP                  | COM            | 69351T106 | 189,162 | 4,984,504 | SH | DFND | 14 | 776,633 | 4,207,871 | 0 |
| PPL CORP                  | COM            | 69351T106 | 1,372   | 36,150    | SH | DFND | 16 | 0       | 36,150    | 0 |
| PRA HEALTH SCIENCES INC   | COM            | 69354M108 | 176     | 2,310     | SH | DFND | 10 | 2,310   | 0         | 0 |
| PRA HEALTH SCIENCES INC   | COM            | 69354M108 | 354     | 4,650     | SH | DFND | 14 | 4,650   | 0         | 0 |
| PRA GROUP INC             | COM            | 69354N106 | 2,177   | 75,969    | SH | DFND | 14 | 8,187   | 67,782    | 0 |
| PS BUSINESS PKS INC CALIF | COM            | 69360J107 | 4,678   | 35,039    | SH | DFND | 14 | 4,207   | 30,832    | 0 |
| PVH CORP                  | COM            | 693656100 | 417     | 3,310     | SH | DFND | 10 | 3,310   | 0         | 0 |
| PVH CORP                  | COM            | 693656100 | 107,993 | 856,677   | SH | DFND | 14 | 129,160 | 727,517   | 0 |
| PVH CORP                  | COM            | 693656100 | 601     | 4,770     | SH | DFND | 16 | 0       | 4,770     | 0 |
| PTC THERAPEUTICS INC      | COM            | 69366J200 | 198     | 9,897     | SH | DFND | 10 | 9,897   | 0         | 0 |
| PTC THERAPEUTICS INC      | COM            | 69366J200 | 827     | 41,330    | SH | DFND | 14 | 3,130   | 38,200    | 0 |
| PTC INC                   | COM            | 69370C100 | 4,128   | 73,343    | SH | DFND | 14 | 16,672  | 56,671    | 0 |
| PACCAR INC                | COM            | 693718108 | 46,815  | 647,147   | SH | DFND | 14 | 184,282 | 462,865   | 0 |
| PACCAR INC                | COM            | 693718108 | 59      | 820       | SH | DFND | 16 | 0       | 820       | 0 |
| PACIFIC ETHANOL INC       | COM PAR \$.001 | 69423U305 | 191     | 34,476    | SH | DFND | 10 | 34,476  | 0         | 0 |
| PACIFIC ETHANOL INC       | COM PAR \$.001 | 69423U305 | 3,766   | 678,643   | SH | DFND | 14 | 193,723 | 484,920   | 0 |
| PACIFIC ETHANOL INC       | COM PAR \$.001 | 69423U305 | 377     | 67,900    | SH | DFND | 16 | 0       | 67,900    | 0 |
| PACKAGING CORP AMER       | COM            | 695156109 | 15,565  | 135,723   | SH | DFND | 14 | 41,312  | 94,411    | 0 |
| PACKAGING CORP AMER       | COM            | 695156109 | 23      | 200       | SH | DFND | 16 | 0       | 200       | 0 |
| PACWEST BANCORP DEL       | COM            | 695263103 | 56,574  | 1,120,051 | SH | DFND | 14 | 150,453 | 969,598   | 0 |
| PACWEST BANCORP DEL       | COM            | 695263103 | 333     | 6,590     | SH | DFND | 16 | 0       | 6,590     | 0 |
| PALO ALTO NETWORKS INC    | COM            | 697435105 | 865     | 6,000     | SH | DFND | 14 | 5,890   | 110       | 0 |
| PANDORA MEDIA INC         | COM            | 698354107 | 95      | 12,275    | SH | DFND | 14 | 12,275  | 0         | 0 |
| PANHANDLE OIL AND GAS INC | CL A           | 698477106 | 205     | 8,610     | SH | DFND | 14 | 1,760   | 6,850     | 0 |
| PANHANDLE OIL AND GAS INC | CL A           | 698477106 | 93      | 3,920     | SH | DFND | 16 | 0       | 3,920     | 0 |
| PAPA JOHNS INTL INC       | COM            | 698813102 | 279     | 3,823     | SH | DFND | 10 | 3,823   | 0         | 0 |
| PAPA JOHNS INTL INC       | COM            | 698813102 | 33,847  | 463,220   | SH | DFND | 14 | 73,842  | 389,378   | 0 |
| PAPA JOHNS INTL INC       | COM            | 698813102 | 865     | 11,840    | SH | DFND | 16 | 0       | 11,840    | 0 |
| PAR PACIFIC HOLDINGS INC  | COM NEW        | 69888T207 | 2,053   | 98,700    | SH | DFND | 14 | 24,980  | 73,720    | 0 |
| PAR PACIFIC HOLDINGS INC  | COM NEW        | 69888T207 | 196     | 9,400     | SH | DFND | 16 | 0       | 9,400     | 0 |
| PARAMOUNT GROUP INC       | COM            | 69924R108 | 267     | 16,700    | SH | DFND | 14 | 13,000  | 3,700     | 0 |
| PAREXEL INTL CORP         | COM            | 699462107 | 900     | 10,215    | SH | DFND | 14 | 9,174   | 1,041     | 0 |
| PARK ELECTROCHEMICAL CORP | COM            | 700416209 | 589     | 31,820    | SH | DFND | 14 | 3,635   | 28,185    | 0 |
| PARK HOTELS RESORTS INC   | COM            | 700517105 | 37,090  | 1,345,787 | SH | DFND | 14 | 146,007 | 1,199,780 | 0 |
| PARK HOTELS RESORTS INC   | COM            | 700517105 | 686     | 24,900    | SH | DFND | 16 | 0       | 24,900    | 0 |
| PARK HOTELS RESORTS INC   | COM            | 700517105 | 53,786  | 1,951,585 | SH | DFND | 3  | 293,298 | 1,658,287 | 0 |
| PARKER DRILLING CO        | COM            | 701081101 | 12      | 11,137    | SH | DFND | 14 | 11,137  | 0         | 0 |
| PARKER HANNIFIN CORP      | COM            | 701094104 | 1,094   | 6,250     | SH | DFND | 10 | 6,250   | 0         | 0 |
| PARKER HANNIFIN CORP      | COM            | 701094104 | 32,580  | 186,148   | SH | DFND | 14 | 63,273  | 122,875   | 0 |
| PARKER HANNIFIN CORP      | COM            | 701094104 | 53      | 302       | SH | DFND | 16 | 0       | 302       | 0 |

|                              |            |           |         |           |    |      |    |         |           |   |
|------------------------------|------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| PARKWAY INC                  | COM        | 70156Q107 | 1,689   | 73,327    | SH | DFND | 14 | 8,354   | 64,973    | 0 |
| PARSLEY ENERGY INC           | CL A       | 701877102 | 339     | 12,870    | SH | DFND | 14 | 12,570  | 300       | 0 |
| PARTY CITY HOLDCO INC        | COM        | 702149105 | 1,462   | 107,860   | SH | DFND | 14 | 3,160   | 104,700   | 0 |
| PATRICK INDS INC             | COM        | 703343103 | 620     | 7,370     | SH | DFND | 10 | 7,370   | 0         | 0 |
| PATRICK INDS INC             | COM        | 703343103 | 9,541   | 113,450   | SH | DFND | 14 | 38,300  | 75,150    | 0 |
| PATRICK INDS INC             | COM        | 703343103 | 143     | 1,700     | SH | DFND | 18 | 0       | 1,700     | 0 |
| PATTERSON COMPANIES INC      | COM        | 703395103 | 4,340   | 112,285   | SH | DFND | 14 | 37,603  | 74,682    | 0 |
| PATTERSON COMPANIES INC      | COM        | 703395103 | 7       | 175       | SH | DFND | 16 | 0       | 175       | 0 |
| PATTERSON UTI ENERGY INC     | COM        | 703481101 | 2,684   | 128,189   | SH | DFND | 14 | 24,485  | 103,704   | 0 |
| PAYCHEX INC                  | COM        | 704326107 | 26,458  | 441,266   | SH | DFND | 14 | 150,258 | 291,008   | 0 |
| PAYCHEX INC                  | COM        | 704326107 | 40      | 675       | SH | DFND | 16 | 0       | 675       | 0 |
| PAYCOM SOFTWARE INC          | COM        | 70432V102 | 502     | 6,700     | SH | DFND | 14 | 6,700   | 0         | 0 |
| PAYLOCITY HLDG CORP          | COM        | 70438V106 | 267     | 5,470     | SH | DFND | 14 | 5,470   | 0         | 0 |
| PAYPAL HLDGS INC             | COM        | 70450Y103 | 100,117 | 1,563,588 | SH | DFND | 14 | 523,613 | 1,039,975 | 0 |
| PAYPAL HLDGS INC             | COM        | 70450Y103 | 162     | 2,525     | SH | DFND | 16 | 0       | 2,525     | 0 |
| PEABODY ENERGY CORP NEW      | COM        | 704551100 | 8,140   | 280,600   | SH | DFND | 14 | 81,700  | 198,900   | 0 |
| PEABODY ENERGY CORP NEW      | COM        | 704551100 | 624     | 21,500    | SH | DFND | 16 | 0       | 21,500    | 0 |
| PEAPACK-GLADSTONE FINL CORP  | COM        | 704699107 | 2,513   | 74,469    | SH | DFND | 14 | 6,390   | 68,079    | 0 |
| PEAPACK-GLADSTONE FINL CORP  | COM        | 704699107 | 213     | 6,300     | SH | DFND | 16 | 0       | 6,300     | 0 |
| PEBBLEBROOK HOTEL TR         | COM        | 70509V100 | 129     | 3,557     | SH | DFND | 10 | 3,557   | 0         | 0 |
| PEBBLEBROOK HOTEL TR         | COM        | 70509V100 | 831     | 22,998    | SH | DFND | 14 | 12,098  | 10,900    | 0 |
| PEGASYSTEMS INC              | COM        | 705573103 | 370     | 6,410     | SH | DFND | 14 | 4,810   | 1,600     | 0 |
| PENDRELL CORP                | CL A NEW   | 70686R302 | 262     | 38,410    | SH | DFND | 10 | 38,410  | 0         | 0 |
| PENDRELL CORP                | CL A NEW   | 70686R302 | 7       | 970       | SH | DFND | 14 | 970     | 0         | 0 |
| PENN NATL GAMING INC         | COM        | 707569109 | 3,301   | 141,144   | SH | DFND | 14 | 15,104  | 126,040   | 0 |
| PENNEY J C INC               | COM        | 708160106 | 1,971   | 517,446   | SH | DFND | 14 | 52,357  | 465,089   | 0 |
| PENNSYLVANIA RL ESTATE INVT  | SH BEN INT | 709102107 | 2,937   | 280,026   | SH | DFND | 14 | 11,666  | 268,360   | 0 |
| PENNYMAC MTG INVT TR         | COM        | 70931T103 | 2,748   | 158,000   | SH | DFND | 14 | 77,300  | 80,700    | 0 |
| PENNYMAC MTG INVT TR         | COM        | 70931T103 | 141     | 8,100     | SH | DFND | 16 | 0       | 8,100     | 0 |
| PENNYMAC FINL SVCS INC       | CL A       | 70932B101 | 639     | 35,885    | SH | DFND | 14 | 1,070   | 34,815    | 0 |
| PENSKE AUTOMOTIVE GRP INC    | COM        | 70959W103 | 13,890  | 291,994   | SH | DFND | 14 | 29,030  | 262,964   | 0 |
| PENUMBRA INC                 | COM        | 70975L107 | 268     | 2,967     | SH | DFND | 14 | 2,967   | 0         | 0 |
| PEOPLES BANCORP INC          | COM        | 709789101 | 45      | 1,353     | SH | DFND | 10 | 1,353   | 0         | 0 |
| PEOPLES BANCORP INC          | COM        | 709789101 | 486     | 14,474    | SH | DFND | 14 | 5,074   | 9,400     | 0 |
| PEOPLES BANCORP INC          | COM        | 709789101 | 191     | 5,700     | SH | DFND | 16 | 0       | 5,700     | 0 |
| PEOPLES UNITED FINANCIAL INC | COM        | 712704105 | 10,166  | 560,392   | SH | DFND | 14 | 156,351 | 404,041   | 0 |
| PEOPLES UNITED FINANCIAL INC | COM        | 712704105 | 12      | 660       | SH | DFND | 16 | 0       | 660       | 0 |
| PEPSICO INC                  | COM        | 713448108 | 321     | 2,880     | SH | DFND | 10 | 2,880   | 0         | 0 |
| PEPSICO INC                  | COM        | 713448108 | 481,611 | 4,322,095 | SH | DFND | 14 | 977,275 | 3,344,820 | 0 |
| PEPSICO INC                  | COM        | 713448108 | 2,768   | 24,839    | SH | DFND | 16 | 0       | 24,839    | 0 |
| PEPSICO INC                  | COM        | 713448108 | 468     | 4,200     | SH | DFND | 18 | 0       | 4,200     | 0 |
| PERFICIENT INC               | COM        | 71375U101 | 1,142   | 58,048    | SH | DFND | 14 | 5,560   | 52,488    | 0 |
| PERFORMANCE FOOD GROUP CO    | COM        | 71377A103 | 5,512   | 195,130   | SH | DFND | 14 | 25,540  | 169,590   | 0 |
| PERFORMANCE FOOD GROUP CO    | COM        | 71377A103 | 918     | 32,500    | SH | DFND | 16 | 0       | 32,500    | 0 |
| PERKINELMER INC              | COM        | 714046109 | 11,100  | 160,933   | SH | DFND | 14 | 57,629  | 103,304   | 0 |

|                              |               |           |         |            |    |      |    |           |           |   |
|------------------------------|---------------|-----------|---------|------------|----|------|----|-----------|-----------|---|
| PERKINELMER INC              | COM           | 714046109 | 14      | 200        | SH | DFND | 16 | 0         | 200       | 0 |
| PETMED EXPRESS INC           | COM           | 716382106 | 26,584  | 801,934    | SH | DFND | 14 | 108,901   | 693,033   | 0 |
| PETMED EXPRESS INC           | COM           | 716382106 | 746     | 22,500     | SH | DFND | 16 | 0         | 22,500    | 0 |
| PFIZER INC                   | COM           | 717081103 | 2,440   | 68,340     | SH | DFND | 10 | 68,340    | 0         | 0 |
| PFIZER INC                   | COM           | 717081103 | 442,557 | 12,396,550 | SH | DFND | 14 | 3,235,359 | 9,161,191 | 0 |
| PFIZER INC                   | COM           | 717081103 | 597     | 16,717     | SH | DFND | 16 | 0         | 16,717    | 0 |
| PFIZER INC                   | COM           | 717081103 | 24,519  | 686,800    | SH | DFND | 18 | 0         | 686,800   | 0 |
| PHARMERICA CORP              | COM           | 71714F104 | 1,526   | 52,069     | SH | DFND | 14 | 5,396     | 46,673    | 0 |
| PHIBRO ANIMAL HEALTH CORP    | CL A COM      | 71742Q106 | 4,934   | 133,160    | SH | DFND | 14 | 24,120    | 109,040   | 0 |
| PHIBRO ANIMAL HEALTH CORP    | CL A COM      | 71742Q106 | 319     | 8,600      | SH | DFND | 16 | 0         | 8,600     | 0 |
| PHILIP MORRIS INTL INC       | COM           | 718172109 | 227,792 | 2,051,991  | SH | DFND | 14 | 746,566   | 1,305,425 | 0 |
| PHILIP MORRIS INTL INC       | COM           | 718172109 | 379     | 3,415      | SH | DFND | 16 | 0         | 3,415     | 0 |
| PHILIP MORRIS INTL INC       | COM           | 718172109 | 500     | 4,500      | SH | DFND | 18 | 0         | 4,500     | 0 |
| PHILLIPS 66                  | COM           | 718546104 | 63,113  | 688,929    | SH | DFND | 14 | 215,690   | 473,239   | 0 |
| PHILLIPS 66                  | COM           | 718546104 | 87      | 946        | SH | DFND | 16 | 0         | 946       | 0 |
| PHILLIPS 66                  | COM           | 718546104 | 1,118   | 12,200     | SH | DFND | 18 | 0         | 12,200    | 0 |
| PHYSICIANS RLTY TR           | COM           | 71943U104 | 320     | 18,040     | SH | DFND | 14 | 18,040    | 0         | 0 |
| PHYSICIANS RLTY TR           | COM           | 71943U104 | 40,035  | 2,258,054  | SH | DFND | 3  | 346,381   | 1,911,673 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A      | 720190206 | 401     | 19,896     | SH | DFND | 10 | 19,896    | 0         | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A      | 720190206 | 7,476   | 370,837    | SH | DFND | 14 | 56,837    | 314,000   | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A      | 720190206 | 30,714  | 1,523,495  | SH | DFND | 3  | 241,972   | 1,281,523 | 0 |
| PIER 1 IMPORTS INC           | COM           | 720279108 | 1,997   | 476,547    | SH | DFND | 14 | 92,847    | 383,700   | 0 |
| PILGRIMS PRIDE CORP NEW      | COM           | 72147K108 | 21,363  | 751,945    | SH | DFND | 14 | 129,345   | 622,600   | 0 |
| PILGRIMS PRIDE CORP NEW      | COM           | 72147K108 | 219     | 7,700      | SH | DFND | 16 | 0         | 7,700     | 0 |
| PIMCO ETF TR                 | ACTIVE BD ETF | 72201R775 | 1,703   | 15,950     | SH | DFND | 18 | 0         | 15,950    | 0 |
| PINNACLE FINL PARTNERS INC   | COM           | 72346Q104 | 3,107   | 46,402     | SH | DFND | 14 | 10,492    | 35,910    | 0 |
| PINNACLE WEST CAP CORP       | COM           | 723484101 | 13,295  | 157,227    | SH | DFND | 14 | 52,143    | 105,084   | 0 |
| PINNACLE WEST CAP CORP       | COM           | 723484101 | 19      | 225        | SH | DFND | 16 | 0         | 225       | 0 |
| PINNACLE FOODS INC DEL       | COM           | 72348P104 | 422     | 7,390      | SH | DFND | 14 | 7,390     | 0         | 0 |
| PINNACLE FOODS INC DEL       | COM           | 72348P104 | 225     | 3,930      | SH | DFND | 18 | 0         | 3,930     | 0 |
| PINNACLE ENTMT INC NEW       | COM           | 72348Y105 | 856     | 40,147     | SH | DFND | 14 | 40,147    | 0         | 0 |
| PIONEER ENERGY SVCS CORP     | COM           | 723664108 | 318     | 124,879    | SH | DFND | 14 | 11,193    | 113,686   | 0 |
| PIONEER NAT RES CO           | COM           | 723787107 | 34,801  | 235,872    | SH | DFND | 14 | 81,072    | 154,800   | 0 |
| PIONEER NAT RES CO           | COM           | 723787107 | 57      | 385        | SH | DFND | 16 | 0         | 385       | 0 |
| PIONEER NAT RES CO           | COM           | 723787107 | 1,225   | 8,300      | SH | DFND | 18 | 0         | 8,300     | 0 |
| PIPER JAFFRAY COS            | COM           | 724078100 | 376     | 6,343      | SH | DFND | 10 | 6,343     | 0         | 0 |
| PIPER JAFFRAY COS            | COM           | 724078100 | 10,691  | 180,127    | SH | DFND | 14 | 2,781     | 177,346   | 0 |
| PITNEY BOWES INC             | COM           | 724479100 | 20,995  | 1,498,585  | SH | DFND | 14 | 247,225   | 1,251,360 | 0 |
| PITNEY BOWES INC             | COM           | 724479100 | 133     | 9,500      | SH | DFND | 16 | 0         | 9,500     | 0 |
| PLANET FITNESS INC           | CL A          | 72703H101 | 214     | 7,940      | SH | DFND | 14 | 7,940     | 0         | 0 |
| PLANTRONICS INC NEW          | COM           | 727493108 | 15,863  | 358,736    | SH | DFND | 14 | 71,821    | 286,915   | 0 |
| PLANTRONICS INC NEW          | COM           | 727493108 | 750     | 16,950     | SH | DFND | 16 | 0         | 16,950    | 0 |
| PLEXUS CORP                  | COM           | 729132100 | 3,171   | 56,542     | SH | DFND | 14 | 5,969     | 50,573    | 0 |
| PLUG POWER INC               | COM NEW       | 72919P202 | 44      | 16,690     | SH | DFND | 14 | 16,690    | 0         | 0 |
| POLARIS INDS INC             | COM           | 731068102 | 5,002   | 47,805     | SH | DFND | 14 | 8,564     | 39,241    | 0 |
| POLYONE CORP                 | COM           | 73179P106 | 29,630  | 740,203    | SH | DFND | 14 | 90,766    | 649,437   | 0 |

|                              |                 |           |         |           |    |      |    |           |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| POLYONE CORP                 | COM             | 73179P106 | 432     | 10,800    | SH | DFND | 16 | 0         | 10,800    | 0 |
| POOL CORPORATION             | COM             | 73278L105 | 4,160   | 38,459    | SH | DFND | 14 | 6,162     | 32,297    | 0 |
| POPULAR INC                  | COM NEW         | 733174700 | 31,766  | 883,875   | SH | DFND | 14 | 119,015   | 764,860   | 0 |
| POPULAR INC                  | COM NEW         | 733174700 | 714     | 19,880    | SH | DFND | 16 | 0         | 19,880    | 0 |
| PORTLAND GEN ELEC CO         | COM NEW         | 736508847 | 470     | 10,289    | SH | DFND | 14 | 10,289    | 0         | 0 |
| PORTOLA PHARMACEUTICALS INC  | COM             | 737010108 | 314     | 5,816     | SH | DFND | 14 | 5,816     | 0         | 0 |
| PORTOLA PHARMACEUTICALS INC  | COM             | 737010108 | 6,349   | 117,500   | SH | DFND | 18 | 0         | 117,500   | 0 |
| POST HLDGS INC               | COM             | 737446104 | 5,548   | 62,858    | SH | DFND | 14 | 9,470     | 53,388    | 0 |
| POST HLDGS INC               | COM             | 737446104 | 124     | 1,400     | SH | DFND | 16 | 0         | 1,400     | 0 |
| POTLATCH CORP NEW            | COM             | 737630103 | 7,200   | 141,178   | SH | DFND | 14 | 8,029     | 133,149   | 0 |
| POWELL INDS INC              | COM             | 739128106 | 34      | 1,131     | SH | DFND | 10 | 1,131     | 0         | 0 |
| POWELL INDS INC              | COM             | 739128106 | 436     | 14,537    | SH | DFND | 14 | 1,565     | 12,972    | 0 |
| POWER INTEGRATIONS INC       | COM             | 739276103 | 3,681   | 50,282    | SH | DFND | 14 | 5,449     | 44,833    | 0 |
| POWERSHARES INDIA ETF TR     | INDIA PORT      | 73935L100 | 428     | 18,100    | SH | DFND | 14 | 0         | 18,100    | 0 |
| POWERSHARES DB CMDTY IDX TRA | UNIT BEN INT    | 73935S105 | 1,426   | 92,600    | SH | DFND | 18 | 0         | 92,600    | 0 |
| POWERSHS DB MULTI SECT COMM  | PS DB AGRICUL F | 73936B408 | 378     | 19,900    | SH | DFND | 18 | 0         | 19,900    | 0 |
| POWERSHARES ETF TR II        | PFD PORTFOLIO   | 73936T565 | 15,327  | 1,019,788 | SH | DFND | 14 | 0         | 1,019,788 | 0 |
| POWERSHARES ETF TR II        | S&P500 LOW VOL  | 73937B779 | 1,102   | 24,060    | SH | DFND | 18 | 0         | 24,060    | 0 |
| PRAXAIR INC                  | COM             | 74005P104 | 56,327  | 403,085   | SH | DFND | 14 | 134,721   | 268,364   | 0 |
| PRAXAIR INC                  | COM             | 74005P104 | 88      | 630       | SH | DFND | 16 | 0         | 630       | 0 |
| PRAXAIR INC                  | COM             | 74005P104 | 797     | 5,700     | SH | DFND | 18 | 0         | 5,700     | 0 |
| PREFERRED BK LOS ANGELES CA  | COM NEW         | 740367404 | 3,031   | 50,220    | SH | DFND | 14 | 12,220    | 38,000    | 0 |
| PREFERRED BK LOS ANGELES CA  | COM NEW         | 740367404 | 235     | 3,900     | SH | DFND | 16 | 0         | 3,900     | 0 |
| PRESTIGE BRANDS HLDGS INC    | COM             | 74112D101 | 4,961   | 99,043    | SH | DFND | 14 | 45,233    | 53,810    | 0 |
| PRESTIGE BRANDS HLDGS INC    | COM             | 74112D101 | 45      | 900       | SH | DFND | 16 | 0         | 900       | 0 |
| PRESTIGE BRANDS HLDGS INC    | COM             | 74112D101 | 306     | 6,100     | SH | DFND | 18 | 0         | 6,100     | 0 |
| PRICE T ROWE GROUP INC       | COM             | 74144T108 | 64,157  | 707,744   | SH | DFND | 14 | 216,754   | 490,990   | 0 |
| PRICE T ROWE GROUP INC       | COM             | 74144T108 | 138     | 1,517     | SH | DFND | 16 | 0         | 1,517     | 0 |
| PRICELINE GRP INC            | COM NEW         | 741503403 | 458     | 250       | SH | DFND | 10 | 250       | 0         | 0 |
| PRICELINE GRP INC            | COM NEW         | 741503403 | 164,215 | 89,695    | SH | DFND | 14 | 24,295    | 65,400    | 0 |
| PRICELINE GRP INC            | COM NEW         | 741503403 | 286     | 156       | SH | DFND | 16 | 0         | 156       | 0 |
| PRICELINE GRP INC            | COM NEW         | 741503403 | 229     | 125       | SH | DFND | 18 | 0         | 125       | 0 |
| PRICESMART INC               | COM             | 741511109 | 240     | 2,692     | SH | DFND | 14 | 2,692     | 0         | 0 |
| PRIMORIS SVCS CORP           | COM             | 74164F103 | 1,499   | 50,965    | SH | DFND | 14 | 22,665    | 28,300    | 0 |
| PRIMORIS SVCS CORP           | COM             | 74164F103 | 79      | 2,700     | SH | DFND | 16 | 0         | 2,700     | 0 |
| PRIMERICA INC                | COM             | 74164M108 | 82      | 1,001     | SH | DFND | 10 | 1,001     | 0         | 0 |
| PRIMERICA INC                | COM             | 74164M108 | 2,530   | 31,027    | SH | DFND | 14 | 8,627     | 22,400    | 0 |
| PRIMERICA INC                | COM             | 74164M108 | 255     | 3,130     | SH | DFND | 18 | 0         | 3,130     | 0 |
| PRINCIPAL FINL GROUP INC     | COM             | 74251V102 | 281     | 4,360     | SH | DFND | 10 | 4,360     | 0         | 0 |
| PRINCIPAL FINL GROUP INC     | COM             | 74251V102 | 57,996  | 901,401   | SH | DFND | 14 | 165,294   | 736,107   | 0 |
| PRINCIPAL FINL GROUP INC     | COM             | 74251V102 | 558     | 8,675     | SH | DFND | 16 | 0         | 8,675     | 0 |
| PROASSURANCE CORP            | COM             | 74267C106 | 5,497   | 100,580   | SH | DFND | 14 | 6,966     | 93,614    | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 694     | 7,625     | SH | DFND | 10 | 7,625     | 0         | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 433,449 | 4,764,221 | SH | DFND | 14 | 1,359,107 | 3,405,114 | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 1,086   | 11,932    | SH | DFND | 16 | 0         | 11,932    | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 673     | 7,400     | SH | DFND | 18 | 0         | 7,400     | 0 |

|                                 |          |           |         |           |    |      |    |         |           |   |
|---------------------------------|----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| PROGENICS<br>PHARMACEUTICALS IN | COM      | 743187106 | 845     | 114,802   | SH | DFND | 14 | 10,372  | 104,430   | 0 |
| PROGRESS SOFTWARE CORP          | COM      | 743312100 | 17,543  | 459,591   | SH | DFND | 14 | 95,817  | 363,774   | 0 |
| PROGRESS SOFTWARE CORP          | COM      | 743312100 | 970     | 25,400    | SH | DFND | 16 | 0       | 25,400    | 0 |
| PROGRESSIVE CORP OHIO           | COM      | 743315103 | 39,470  | 815,168   | SH | DFND | 14 | 272,696 | 542,472   | 0 |
| PROGRESSIVE CORP OHIO           | COM      | 743315103 | 62      | 1,275     | SH | DFND | 16 | 0       | 1,275     | 0 |
| PROLOGIS INC                    | COM      | 74340W103 | 105,922 | 1,669,114 | SH | DFND | 14 | 451,154 | 1,217,960 | 0 |
| PROLOGIS INC                    | COM      | 74340W103 | 74      | 1,168     | SH | DFND | 16 | 0       | 1,168     | 0 |
| PROLOGIS INC                    | COM      | 74340W103 | 47,104  | 742,268   | SH | DFND | 3  | 117,466 | 624,802   | 0 |
| PROOFPOINT INC                  | COM      | 743424103 | 478     | 5,478     | SH | DFND | 14 | 5,478   | 0         | 0 |
| PROSPECT CAPITAL<br>CORPORATION | COM      | 74348T102 | 104     | 15,500    | SH | DFND | 14 | 15,500  | 0         | 0 |
| PROSPERITY BANCSHARES<br>INC    | COM      | 743606105 | 7,090   | 107,866   | SH | DFND | 14 | 9,961   | 97,905    | 0 |
| PROTO LABS INC                  | COM      | 743713109 | 663     | 8,252     | SH | DFND | 10 | 8,252   | 0         | 0 |
| PROTO LABS INC                  | COM      | 743713109 | 4,625   | 57,597    | SH | DFND | 14 | 3,790   | 53,807    | 0 |
| PROVIDENCE SVC CORP             | COM      | 743815102 | 5,947   | 109,969   | SH | DFND | 14 | 28,353  | 81,616    | 0 |
| PROVIDENCE SVC CORP             | COM      | 743815102 | 698     | 12,900    | SH | DFND | 16 | 0       | 12,900    | 0 |
| PROVIDENT FINL SVCS INC         | COM      | 74386T105 | 12,904  | 483,825   | SH | DFND | 14 | 23,465  | 460,360   | 0 |
| PRUDENTIAL FINL INC             | COM      | 744320102 | 66,146  | 622,139   | SH | DFND | 14 | 241,163 | 380,976   | 0 |
| PRUDENTIAL FINL INC             | COM      | 744320102 | 1,992   | 18,740    | SH | DFND | 16 | 0       | 18,740    | 0 |
| PUBLIC SVC ENTERPRISE<br>GROUP  | COM      | 744573106 | 71,434  | 1,544,517 | SH | DFND | 14 | 307,126 | 1,237,391 | 0 |
| PUBLIC SVC ENTERPRISE<br>GROUP  | COM      | 744573106 | 326     | 7,050     | SH | DFND | 16 | 0       | 7,050     | 0 |
| PUBLIC STORAGE                  | COM      | 74460D109 | 44,497  | 207,941   | SH | DFND | 14 | 71,416  | 136,525   | 0 |
| PUBLIC STORAGE                  | COM      | 74460D109 | 72      | 335       | SH | DFND | 16 | 0       | 335       | 0 |
| PUBLIC STORAGE                  | COM      | 74460D109 | 53,091  | 248,101   | SH | DFND | 3  | 33,169  | 214,932   | 0 |
| PULTE GROUP INC                 | COM      | 745867101 | 1,019   | 37,300    | SH | DFND | 10 | 37,300  | 0         | 0 |
| PULTE GROUP INC                 | COM      | 745867101 | 20,420  | 747,160   | SH | DFND | 14 | 179,832 | 567,328   | 0 |
| PULTE GROUP INC                 | COM      | 745867101 | 16      | 583       | SH | DFND | 16 | 0       | 583       | 0 |
| PUMA BIOTECHNOLOGY INC          | COM      | 74587V107 | 423     | 3,531     | SH | DFND | 14 | 3,531   | 0         | 0 |
| QCR HOLDINGS INC                | COM      | 74727A104 | 2,104   | 46,240    | SH | DFND | 14 | 2,550   | 43,690    | 0 |
| QCR HOLDINGS INC                | COM      | 74727A104 | 319     | 7,000     | SH | DFND | 16 | 0       | 7,000     | 0 |
| QAD INC                         | CL A     | 74727D306 | 255     | 7,435     | SH | DFND | 14 | 755     | 6,680     | 0 |
| QAD INC                         | CL A     | 74727D306 | 148     | 4,300     | SH | DFND | 16 | 0       | 4,300     | 0 |
| QUAD / GRAPHICS INC             | COM CL A | 747301109 | 10,189  | 450,656   | SH | DFND | 14 | 48,365  | 402,291   | 0 |
| QUAD / GRAPHICS INC             | COM CL A | 747301109 | 421     | 18,600    | SH | DFND | 16 | 0       | 18,600    | 0 |
| QUAKER CHEM CORP                | COM      | 747316107 | 3,340   | 22,572    | SH | DFND | 14 | 2,475   | 20,097    | 0 |
| QEP RES INC                     | COM      | 74733V100 | 20,073  | 2,342,187 | SH | DFND | 14 | 353,995 | 1,988,192 | 0 |
| QEP RES INC                     | COM      | 74733V100 | 105     | 12,300    | SH | DFND | 16 | 0       | 12,300    | 0 |
| QTS RLTY TR INC                 | COM CL A | 74736A103 | 259     | 4,940     | SH | DFND | 14 | 4,940   | 0         | 0 |
| QTS RLTY TR INC                 | COM CL A | 74736A103 | 37,416  | 714,588   | SH | DFND | 3  | 113,383 | 601,205   | 0 |
| QORVO INC                       | COM      | 74736K101 | 12,598  | 178,243   | SH | DFND | 14 | 61,451  | 116,792   | 0 |
| QORVO INC                       | COM      | 74736K101 | 21      | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| QUALCOMM INC                    | COM      | 747525103 | 122,106 | 2,355,447 | SH | DFND | 14 | 740,313 | 1,615,134 | 0 |
| QUALCOMM INC                    | COM      | 747525103 | 166     | 3,200     | SH | DFND | 16 | 0       | 3,200     | 0 |
| QUALITY CARE PPTYS INC          | COM      | 747545101 | 304     | 19,633    | SH | DFND | 10 | 19,633  | 0         | 0 |
| QUALITY CARE PPTYS INC          | COM      | 747545101 | 1,090   | 70,301    | SH | DFND | 14 | 24,843  | 45,458    | 0 |
| QUALITY SYS INC                 | COM      | 747582104 | 356     | 22,652    | SH | DFND | 10 | 22,652  | 0         | 0 |
| QUALITY SYS INC                 | COM      | 747582104 | 1,943   | 123,550   | SH | DFND | 14 | 8,170   | 115,380   | 0 |

|                                 |                |           |        |           |    |      |    |         |           |   |
|---------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| QUALYS INC                      | COM            | 74758T303 | 2,724  | 52,590    | SH | DFND | 14 | 5,300   | 47,290    | 0 |
| QUANEX BUILDING<br>PRODUCTS COR | COM            | 747619104 | 1,313  | 57,226    | SH | DFND | 14 | 5,827   | 51,399    | 0 |
| QUEST DIAGNOSTICS INC           | COM            | 74834L100 | 30,684 | 327,681   | SH | DFND | 14 | 64,962  | 262,719   | 0 |
| QUEST DIAGNOSTICS INC           | COM            | 74834L100 | 28     | 295       | SH | DFND | 16 | 0       | 295       | 0 |
| QUINSTREET INC                  | COM            | 74874Q100 | 442    | 60,084    | SH | DFND | 14 | 6,934   | 53,150    | 0 |
| QUINTILES IMS HOLDINGS INC      | COM            | 74876Y101 | 18,437 | 193,926   | SH | DFND | 14 | 66,073  | 127,853   | 0 |
| QUINTILES IMS HOLDINGS INC      | COM            | 74876Y101 | 30     | 320       | SH | DFND | 16 | 0       | 320       | 0 |
| RAIT FINANCIAL TRUST            | COM NEW        | 749227609 | 7      | 9,847     | SH | DFND | 14 | 7,347   | 2,500     | 0 |
| RAIT FINANCIAL TRUST            | COM NEW        | 749227609 | 5      | 7,300     | SH | DFND | 16 | 0       | 7,300     | 0 |
| RLI CORP                        | COM            | 749607107 | 4,267  | 74,394    | SH | DFND | 14 | 7,144   | 67,250    | 0 |
| RLJ LODGING TR                  | COM            | 74965L101 | 16,057 | 729,867   | SH | DFND | 14 | 20,867  | 709,000   | 0 |
| RLJ LODGING TR                  | COM            | 74965L101 | 86     | 3,900     | SH | DFND | 16 | 0       | 3,900     | 0 |
| RPC INC                         | COM            | 749660106 | 490    | 19,750    | SH | DFND | 10 | 19,750  | 0         | 0 |
| RPC INC                         | COM            | 749660106 | 221    | 8,910     | SH | DFND | 14 | 8,910   | 0         | 0 |
| RMR GROUP INC                   | CL A           | 74967R106 | 3,512  | 68,397    | SH | DFND | 14 | 12,087  | 56,310    | 0 |
| RMR GROUP INC                   | CL A           | 74967R106 | 524    | 10,200    | SH | DFND | 16 | 0       | 10,200    | 0 |
| RH                              | COM            | 74967X103 | 2,266  | 32,220    | SH | DFND | 14 | 3,820   | 28,400    | 0 |
| RPM INTL INC                    | COM            | 749685103 | 5,380  | 104,794   | SH | DFND | 14 | 19,132  | 85,662    | 0 |
| RPX CORP                        | COM            | 74972G103 | 260    | 19,554    | SH | DFND | 10 | 19,554  | 0         | 0 |
| RPX CORP                        | COM            | 74972G103 | 884    | 66,567    | SH | DFND | 14 | 4,267   | 62,300    | 0 |
| RTI SURGICAL INC                | COM            | 74975N105 | 111    | 24,321    | SH | DFND | 14 | 6,121   | 18,200    | 0 |
| RSP PERMIAN INC                 | COM            | 74978Q105 | 251    | 7,260     | SH | DFND | 14 | 7,260   | 0         | 0 |
| RADIAN GROUP INC                | COM            | 750236101 | 37,889 | 2,027,247 | SH | DFND | 14 | 204,231 | 1,823,016 | 0 |
| RADIAN GROUP INC                | COM            | 750236101 | 1,095  | 58,600    | SH | DFND | 16 | 0       | 58,600    | 0 |
| RADNET INC                      | COM            | 750491102 | 146    | 12,650    | SH | DFND | 14 | 3,950   | 8,700     | 0 |
| RAMBUS INC DEL                  | COM            | 750917106 | 2,423  | 181,521   | SH | DFND | 14 | 18,021  | 163,500   | 0 |
| RALPH LAUREN CORP               | CL A           | 751212101 | 34,332 | 388,850   | SH | DFND | 14 | 37,534  | 351,316   | 0 |
| RALPH LAUREN CORP               | CL A           | 751212101 | 12     | 132       | SH | DFND | 16 | 0       | 132       | 0 |
| RAMCO-GERSHENSON PPTYS<br>TR    | COM SH BEN INT | 751452202 | 16,057 | 1,234,196 | SH | DFND | 14 | 132,646 | 1,101,550 | 0 |
| RAMCO-GERSHENSON PPTYS<br>TR    | COM SH BEN INT | 751452202 | 899    | 69,100    | SH | DFND | 16 | 0       | 69,100    | 0 |
| RANGE RES CORP                  | COM            | 75281A109 | 5,292  | 270,431   | SH | DFND | 14 | 86,267  | 184,164   | 0 |
| RANGE RES CORP                  | COM            | 75281A109 | 8      | 400       | SH | DFND | 16 | 0       | 400       | 0 |
| RAVEN INDS INC                  | COM            | 754212108 | 2,481  | 76,564    | SH | DFND | 14 | 6,464   | 70,100    | 0 |
| RAYMOND JAMES FINANCIAL<br>INC  | COM            | 754730109 | 84,966 | 1,007,546 | SH | DFND | 14 | 151,211 | 856,335   | 0 |
| RAYMOND JAMES FINANCIAL<br>INC  | COM            | 754730109 | 1,113  | 13,200    | SH | DFND | 16 | 0       | 13,200    | 0 |
| RAYONIER INC                    | COM            | 754907103 | 24,246 | 839,246   | SH | DFND | 14 | 154,409 | 684,837   | 0 |
| RAYONIER INC                    | COM            | 754907103 | 199    | 6,900     | SH | DFND | 16 | 0       | 6,900     | 0 |
| RAYONIER ADVANCED MATLS<br>INC  | COM            | 75508B104 | 344    | 25,129    | SH | DFND | 10 | 25,129  | 0         | 0 |
| RAYONIER ADVANCED MATLS<br>INC  | COM            | 75508B104 | 1,024  | 74,763    | SH | DFND | 14 | 10,246  | 64,517    | 0 |
| RAYTHEON CO                     | COM NEW        | 755111507 | 87,489 | 468,910   | SH | DFND | 14 | 151,462 | 317,448   | 0 |
| RAYTHEON CO                     | COM NEW        | 755111507 | 119    | 639       | SH | DFND | 16 | 0       | 639       | 0 |
| RBC BEARINGS INC                | COM            | 75524B104 | 440    | 3,514     | SH | DFND | 14 | 2,714   | 800       | 0 |
| RE MAX HLDGS INC                | CL A           | 75524W108 | 1,879  | 29,560    | SH | DFND | 14 | 3,000   | 26,560    | 0 |
| REALNETWORKS INC                | COM NEW        | 75605L708 | 786    | 163,800   | SH | DFND | 10 | 163,800 | 0         | 0 |
| REALNETWORKS INC                | COM NEW        | 75605L708 | 14     | 2,954     | SH | DFND | 14 | 2,954   | 0         | 0 |

|                                 |         |           |        |           |    |      |    |         |           |   |
|---------------------------------|---------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| REALOGY HLDGS CORP              | COM     | 75605Y106 | 892    | 27,070    | SH | DFND | 14 | 6,570   | 20,500    | 0 |
| REALOGY HLDGS CORP              | COM     | 75605Y106 | 214    | 6,500     | SH | DFND | 18 | 0       | 6,500     | 0 |
| REALPAGE INC                    | COM     | 75606N109 | 291    | 7,299     | SH | DFND | 14 | 6,509   | 790       | 0 |
| REALTY INCOME CORP              | COM     | 756109104 | 23,123 | 404,314   | SH | DFND | 14 | 126,086 | 278,228   | 0 |
| REALTY INCOME CORP              | COM     | 756109104 | 36     | 630       | SH | DFND | 16 | 0       | 630       | 0 |
| RED HAT INC                     | COM     | 756577102 | 1,156  | 10,425    | SH | DFND | 10 | 10,425  | 0         | 0 |
| RED HAT INC                     | COM     | 756577102 | 32,780 | 295,689   | SH | DFND | 14 | 83,858  | 211,831   | 0 |
| RED HAT INC                     | COM     | 756577102 | 43     | 390       | SH | DFND | 16 | 0       | 390       | 0 |
| RED ROBIN GOURMET<br>BURGERS IN | COM     | 75689M101 | 1,485  | 22,167    | SH | DFND | 14 | 2,504   | 19,663    | 0 |
| REDWOOD TR INC                  | COM     | 758075402 | 6,943  | 426,242   | SH | DFND | 14 | 8,142   | 418,100   | 0 |
| REGAL BELOIT CORP               | COM     | 758750103 | 49,681 | 628,869   | SH | DFND | 14 | 82,292  | 546,577   | 0 |
| REGAL BELOIT CORP               | COM     | 758750103 | 156    | 1,980     | SH | DFND | 16 | 0       | 1,980     | 0 |
| REGENCY CTRS CORP               | COM     | 758849103 | 12,594 | 202,993   | SH | DFND | 14 | 69,637  | 133,356   | 0 |
| REGENCY CTRS CORP               | COM     | 758849103 | 19     | 305       | SH | DFND | 16 | 0       | 305       | 0 |
| REGENERON<br>PHARMACEUTICALS    | COM     | 75886F107 | 47,358 | 105,918   | SH | DFND | 14 | 36,098  | 69,820    | 0 |
| REGENERON<br>PHARMACEUTICALS    | COM     | 75886F107 | 76     | 170       | SH | DFND | 16 | 0       | 170       | 0 |
| REGENERON<br>PHARMACEUTICALS    | COM     | 75886F107 | 8,316  | 18,599    | SH | DFND | 18 | 0       | 18,599    | 0 |
| REGIS CORP MINN                 | COM     | 758932107 | 834    | 58,430    | SH | DFND | 14 | 6,373   | 52,057    | 0 |
| REGIONAL MGMT CORP              | COM     | 75902K106 | 144    | 5,955     | SH | DFND | 10 | 5,955   | 0         | 0 |
| REGIONAL MGMT CORP              | COM     | 75902K106 | 1,898  | 78,390    | SH | DFND | 14 | 1,090   | 77,300    | 0 |
| REGIONS FINL CORP NEW           | COM     | 7591EP100 | 55,328 | 3,632,829 | SH | DFND | 14 | 731,888 | 2,900,941 | 0 |
| REGIONS FINL CORP NEW           | COM     | 7591EP100 | 40     | 2,616     | SH | DFND | 16 | 0       | 2,616     | 0 |
| REINSURANCE GROUP AMER<br>INC   | COM NEW | 759351604 | 27,992 | 200,618   | SH | DFND | 14 | 13,565  | 187,053   | 0 |
| RELIANCE STEEL &<br>ALUMINUM CO | COM     | 759509102 | 58,420 | 766,966   | SH | DFND | 14 | 99,489  | 667,477   | 0 |
| RELIANCE STEEL &<br>ALUMINUM CO | COM     | 759509102 | 324    | 4,250     | SH | DFND | 16 | 0       | 4,250     | 0 |
| RENEWABLE ENERGY GROUP<br>INC   | COM NEW | 75972A301 | 4,183  | 344,249   | SH | DFND | 14 | 107,859 | 236,390   | 0 |
| RENEWABLE ENERGY GROUP<br>INC   | COM NEW | 75972A301 | 497    | 40,880    | SH | DFND | 16 | 0       | 40,880    | 0 |
| REPLIGEN CORP                   | COM     | 759916109 | 233    | 6,073     | SH | DFND | 10 | 6,073   | 0         | 0 |
| REPLIGEN CORP                   | COM     | 759916109 | 2,444  | 63,785    | SH | DFND | 14 | 6,655   | 57,130    | 0 |
| RENT A CTR INC NEW              | COM     | 76009N100 | 1,001  | 87,175    | SH | DFND | 14 | 7,797   | 79,378    | 0 |
| REPUBLIC BANCORP KY             | CL A    | 760281204 | 1,034  | 26,587    | SH | DFND | 14 | 12,687  | 13,900    | 0 |
| REPUBLIC BANCORP KY             | CL A    | 760281204 | 159    | 4,100     | SH | DFND | 16 | 0       | 4,100     | 0 |
| REPUBLIC SVCS INC               | COM     | 760759100 | 21,404 | 324,012   | SH | DFND | 14 | 108,591 | 215,421   | 0 |
| REPUBLIC SVCS INC               | COM     | 760759100 | 33     | 501       | SH | DFND | 16 | 0       | 501       | 0 |
| RESMED INC                      | COM     | 761152107 | 14,233 | 184,936   | SH | DFND | 14 | 61,422  | 123,514   | 0 |
| RESMED INC                      | COM     | 761152107 | 23     | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| RESOURCE CAP CORP               | COM NEW | 76120W708 | 1,866  | 173,072   | SH | DFND | 14 | 32,102  | 140,970   | 0 |
| RESOURCE CAP CORP               | COM NEW | 76120W708 | 244    | 22,600    | SH | DFND | 16 | 0       | 22,600    | 0 |
| RESOURCES CONNECTION INC        | COM     | 76122Q105 | 800    | 57,548    | SH | DFND | 14 | 4,798   | 52,750    | 0 |
| RETROPHIN INC                   | COM     | 761299106 | 4,603  | 184,940   | SH | DFND | 14 | 63,440  | 121,500   | 0 |
| RETROPHIN INC                   | COM     | 761299106 | 229    | 9,200     | SH | DFND | 16 | 0       | 9,200     | 0 |
| RETAIL OPPORTUNITY INVTs<br>COR | COM     | 76131N101 | 3,513  | 184,791   | SH | DFND | 14 | 20,391  | 164,400   | 0 |
| RETAIL PPTYS AMER INC           | CL A    | 76131V202 | 7,240  | 551,400   | SH | DFND | 14 | 98,500  | 452,900   | 0 |

|                              |         |           |         |           |    |      |    |         |           |   |
|------------------------------|---------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| RETAIL PPTYS AMER INC        | CL A    | 76131V202 | 98      | 7,500     | SH | DFND | 16 | 0       | 7,500     | 0 |
| RETAIL PPTYS AMER INC        | CL A    | 76131V202 | 44,543  | 3,392,496 | SH | DFND | 3  | 555,896 | 2,836,600 | 0 |
| REX AMERICAN RESOURCES CORP  | COM     | 761624105 | 500     | 5,332     | SH | DFND | 10 | 5,332   | 0         | 0 |
| REX AMERICAN RESOURCES CORP  | COM     | 761624105 | 7,608   | 81,081    | SH | DFND | 14 | 12,293  | 68,788    | 0 |
| REX AMERICAN RESOURCES CORP  | COM     | 761624105 | 535     | 5,700     | SH | DFND | 16 | 0       | 5,700     | 0 |
| REXNORD CORP NEW             | COM     | 76169B102 | 267     | 10,500    | SH | DFND | 14 | 10,500  | 0         | 0 |
| REXFORD INDL RLTY INC        | COM     | 76169C100 | 212     | 7,400     | SH | DFND | 14 | 7,400   | 0         | 0 |
| REXFORD INDL RLTY INC        | COM     | 76169C100 | 46,027  | 1,608,216 | SH | DFND | 3  | 261,256 | 1,346,960 | 0 |
| RICE ENERGY INC              | COM     | 762760106 | 317     | 10,950    | SH | DFND | 14 | 10,950  | 0         | 0 |
| RIGEL PHARMACEUTICALS INC    | COM NEW | 766559603 | 29      | 11,312    | SH | DFND | 14 | 11,312  | 0         | 0 |
| RINGCENTRAL INC              | CL A    | 76680R206 | 302     | 7,230     | SH | DFND | 14 | 7,230   | 0         | 0 |
| RITE AID CORP                | COM     | 767754104 | 133     | 67,694    | SH | DFND | 14 | 67,694  | 0         | 0 |
| ROADRUNNER TRNSN SVCS HLDG I | COM     | 76973Q105 | 3,187   | 334,391   | SH | DFND | 14 | 4,851   | 329,540   | 0 |
| ROADRUNNER TRNSN SVCS HLDG I | COM     | 76973Q105 | 337     | 35,400    | SH | DFND | 16 | 0       | 35,400    | 0 |
| ROBERT HALF INTL INC         | COM     | 770323103 | 8,881   | 176,418   | SH | DFND | 14 | 59,987  | 116,431   | 0 |
| ROBERT HALF INTL INC         | COM     | 770323103 | 13      | 250       | SH | DFND | 16 | 0       | 250       | 0 |
| ROCKWELL AUTOMATION INC      | COM     | 773903109 | 955     | 5,360     | SH | DFND | 10 | 5,360   | 0         | 0 |
| ROCKWELL AUTOMATION INC      | COM     | 773903109 | 32,125  | 180,267   | SH | DFND | 14 | 61,810  | 118,457   | 0 |
| ROCKWELL AUTOMATION INC      | COM     | 773903109 | 50      | 280       | SH | DFND | 16 | 0       | 280       | 0 |
| ROCKWELL COLLINS INC         | COM     | 774341101 | 29,194  | 223,349   | SH | DFND | 14 | 75,735  | 147,614   | 0 |
| ROCKWELL COLLINS INC         | COM     | 774341101 | 48      | 370       | SH | DFND | 16 | 0       | 370       | 0 |
| ROGERS CORP                  | COM     | 775133101 | 5,612   | 42,109    | SH | DFND | 14 | 3,283   | 38,826    | 0 |
| ROGERS CORP                  | COM     | 775133101 | 133     | 1,000     | SH | DFND | 18 | 0       | 1,000     | 0 |
| ROLLINS INC                  | COM     | 775711104 | 2,848   | 61,734    | SH | DFND | 14 | 14,623  | 47,111    | 0 |
| ROPER TECHNOLOGIES INC       | COM     | 776696106 | 36,398  | 149,541   | SH | DFND | 14 | 52,483  | 97,058    | 0 |
| ROPER TECHNOLOGIES INC       | COM     | 776696106 | 58      | 240       | SH | DFND | 16 | 0       | 240       | 0 |
| ROSETTA STONE INC            | COM     | 777780107 | 650     | 63,700    | SH | DFND | 10 | 63,700  | 0         | 0 |
| ROSETTA STONE INC            | COM     | 777780107 | 12      | 1,180     | SH | DFND | 14 | 1,180   | 0         | 0 |
| ROSS STORES INC              | COM     | 778296103 | 107,615 | 1,666,643 | SH | DFND | 14 | 410,767 | 1,255,876 | 0 |
| ROSS STORES INC              | COM     | 778296103 | 839     | 13,000    | SH | DFND | 16 | 0       | 13,000    | 0 |
| ROYAL GOLD INC               | COM     | 780287108 | 3,585   | 41,669    | SH | DFND | 14 | 9,597   | 32,072    | 0 |
| RUBICON PROJ INC             | COM     | 78112V102 | 155     | 39,768    | SH | DFND | 10 | 39,768  | 0         | 0 |
| RUBICON PROJ INC             | COM     | 78112V102 | 12      | 3,210     | SH | DFND | 14 | 3,210   | 0         | 0 |
| RUBY TUESDAY INC             | COM     | 781182100 | 214     | 99,774    | SH | DFND | 14 | 9,555   | 90,219    | 0 |
| RUDOLPH TECHNOLOGIES INC     | COM     | 781270103 | 1,481   | 56,320    | SH | DFND | 14 | 5,068   | 51,252    | 0 |
| RUSH ENTERPRISES INC         | CL A    | 781846209 | 3,659   | 79,053    | SH | DFND | 14 | 10,163  | 68,890    | 0 |
| RUSH ENTERPRISES INC         | CL A    | 781846209 | 102     | 2,200     | SH | DFND | 16 | 0       | 2,200     | 0 |
| RUSH ENTERPRISES INC         | CL B    | 781846308 | 28      | 648       | SH | DFND | 10 | 648     | 0         | 0 |
| RUSH ENTERPRISES INC         | CL B    | 781846308 | 382     | 8,750     | SH | DFND | 14 | 590     | 8,160     | 0 |
| RUSH ENTERPRISES INC         | CL B    | 781846308 | 87      | 1,990     | SH | DFND | 16 | 0       | 1,990     | 0 |
| RUTHS HOSPITALITY GROUP INC  | COM     | 783332109 | 3,816   | 182,148   | SH | DFND | 14 | 36,955  | 145,193   | 0 |
| RUTHS HOSPITALITY GROUP INC  | COM     | 783332109 | 256     | 12,200    | SH | DFND | 16 | 0       | 12,200    | 0 |
| RYDER SYS INC                | COM     | 783549108 | 26,403  | 312,277   | SH | DFND | 14 | 30,797  | 281,480   | 0 |
| RYERSON HLDG CORP            | COM     | 783754104 | 292     | 26,910    | SH | DFND | 14 | 1,010   | 25,900    | 0 |

|                              |                 |           |         |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| RYMAN HOSPITALITY PPTYS INC  | COM             | 78377T107 | 19,584  | 313,399   | SH | DFND | 14 | 72,619  | 240,780   | 0 |
| RYMAN HOSPITALITY PPTYS INC  | COM             | 78377T107 | 969     | 15,500    | SH | DFND | 16 | 0       | 15,500    | 0 |
| S & T BANCORP INC            | COM             | 783859101 | 10,136  | 256,088   | SH | DFND | 14 | 6,575   | 249,513   | 0 |
| S & T BANCORP INC            | COM             | 783859101 | 79      | 2,000     | SH | DFND | 16 | 0       | 2,000     | 0 |
| S&P GLOBAL INC               | COM             | 78409V104 | 167     | 1,070     | SH | DFND | 10 | 1,070   | 0         | 0 |
| S&P GLOBAL INC               | COM             | 78409V104 | 223,666 | 1,430,916 | SH | DFND | 14 | 251,510 | 1,179,406 | 0 |
| S&P GLOBAL INC               | COM             | 78409V104 | 1,559   | 9,975     | SH | DFND | 16 | 0       | 9,975     | 0 |
| SBA COMMUNICATIONS CORP NEW  | CL A            | 78410G104 | 23,919  | 166,047   | SH | DFND | 14 | 52,640  | 113,407   | 0 |
| SBA COMMUNICATIONS CORP NEW  | CL A            | 78410G104 | 37      | 260       | SH | DFND | 16 | 0       | 260       | 0 |
| SBA COMMUNICATIONS CORP NEW  | CL A            | 78410G104 | 403     | 2,800     | SH | DFND | 18 | 0       | 2,800     | 0 |
| SEI INVESTMENTS CO           | COM             | 784117103 | 30,762  | 503,806   | SH | DFND | 14 | 111,095 | 392,711   | 0 |
| SEI INVESTMENTS CO           | COM             | 784117103 | 361     | 5,910     | SH | DFND | 16 | 0       | 5,910     | 0 |
| SIJ GROUP                    | COM             | 784305104 | 6,185   | 109,278   | SH | DFND | 14 | 36,008  | 73,270    | 0 |
| SIJ GROUP                    | COM             | 784305104 | 826     | 14,600    | SH | DFND | 16 | 0       | 14,600    | 0 |
| SL GREEN RLTY CORP           | COM             | 78440X101 | 14,218  | 140,332   | SH | DFND | 14 | 48,664  | 91,668    | 0 |
| SL GREEN RLTY CORP           | COM             | 78440X101 | 22      | 220       | SH | DFND | 16 | 0       | 220       | 0 |
| SL GREEN RLTY CORP           | COM             | 78440X101 | 41,600  | 410,576   | SH | DFND | 3  | 64,934  | 345,642   | 0 |
| SLM CORP                     | COM             | 78442P106 | 3,093   | 269,665   | SH | DFND | 14 | 58,640  | 211,025   | 0 |
| SM ENERGY CO                 | COM             | 78454L100 | 3,352   | 188,975   | SH | DFND | 14 | 19,026  | 169,949   | 0 |
| SM ENERGY CO                 | COM             | 78454L100 | 23      | 1,300     | SH | DFND | 16 | 0       | 1,300     | 0 |
| SPDR S&P 500 ETF TR          | TR UNIT         | 78462F103 | 119,914 | 477,306   | SH | DFND | 10 | 477,306 | 0         | 0 |
| SPDR S&P 500 ETF TR          | TR UNIT         | 78462F103 | 354,477 | 1,410,965 | SH | DFND | 14 | 162,880 | 1,248,085 | 0 |
| SPDR S&P 500 ETF TR          | TR UNIT         | 78462F103 | 616     | 2,450     | SH | DFND | 16 | 0       | 2,450     | 0 |
| SPDR S&P 500 ETF TR          | TR UNIT         | 78462F103 | 1,151   | 4,580     | SH | DFND | 18 | 0       | 4,580     | 0 |
| SPX CORP                     | COM             | 784635104 | 17,150  | 584,511   | SH | DFND | 14 | 277,973 | 306,538   | 0 |
| SPX CORP                     | COM             | 784635104 | 549     | 18,700    | SH | DFND | 16 | 0       | 18,700    | 0 |
| SPS COMM INC                 | COM             | 78463M107 | 4,763   | 83,989    | SH | DFND | 14 | 21,899  | 62,090    | 0 |
| SPS COMM INC                 | COM             | 78463M107 | 272     | 4,800     | SH | DFND | 16 | 0       | 4,800     | 0 |
| SPDR INDEX SHS FDS           | STOXX EUR 50 ET | 78463X103 | 1,357   | 38,100    | SH | DFND | 18 | 0       | 38,100    | 0 |
| SPDR INDEX SHS FDS           | DJ GLB RL ES ET | 78463X749 | 396     | 8,300     | SH | DFND | 18 | 0       | 8,300     | 0 |
| SPDR SERIES TRUST            | BLOMBRG BRC INT | 78464A151 | 970     | 28,088    | SH | DFND | 18 | 0       | 28,088    | 0 |
| SPDR SERIES TRUST            | BLMBRG BRC CNVR | 78464A359 | 35,521  | 695,542   | SH | DFND | 14 | 0       | 695,542   | 0 |
| SPDR SERIES TRUST            | BLMBRG BRC CNVR | 78464A359 | 445     | 8,721     | SH | DFND | 18 | 0       | 8,721     | 0 |
| SPDR SERIES TRUST            | BLOOMBERG BRCLY | 78464A417 | 4,758   | 127,500   | SH | DFND | 14 | 0       | 127,500   | 0 |
| SPDR SERIES TRUST            | BLOMBERG INTL T | 78464A516 | 6,479   | 230,640   | SH | DFND | 18 | 0       | 230,640   | 0 |
| SPDR SERIES TRUST            | S&P DIVID ETF   | 78464A763 | 548     | 6,000     | SH | DFND | 14 | 0       | 6,000     | 0 |
| SS&C TECHNOLOGIES HLDGS INC  | COM             | 78467J100 | 3,612   | 89,964    | SH | DFND | 14 | 10,864  | 79,100    | 0 |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1        | 78467X109 | 1,224   | 5,468     | SH | DFND | 18 | 0       | 5,468     | 0 |
| SP PLUS CORP                 | COM             | 78469C103 | 4,459   | 112,876   | SH | DFND | 14 | 39,446  | 73,430    | 0 |
| SP PLUS CORP                 | COM             | 78469C103 | 122     | 3,100     | SH | DFND | 16 | 0       | 3,100     | 0 |
| SPX FLOW INC                 | COM             | 78469X107 | 7,752   | 201,041   | SH | DFND | 14 | 26,063  | 174,978   | 0 |
| SPX FLOW INC                 | COM             | 78469X107 | 420     | 10,900    | SH | DFND | 16 | 0       | 10,900    | 0 |

|                              |          |           |         |           |    |      |    |         |           |   |
|------------------------------|----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| SRC ENERGY INC               | COM      | 78470V108 | 5,932   | 613,450   | SH | DFND | 14 | 72,710  | 540,740   | 0 |
| SVB FINL GROUP               | COM      | 78486Q101 | 54,122  | 289,284   | SH | DFND | 14 | 34,397  | 254,887   | 0 |
| SVB FINL GROUP               | COM      | 78486Q101 | 348     | 1,860     | SH | DFND | 16 | 0       | 1,860     | 0 |
| SABRA HEALTH CARE REIT INC   | COM      | 78573L106 | 491     | 22,381    | SH | DFND | 10 | 22,381  | 0         | 0 |
| SABRA HEALTH CARE REIT INC   | COM      | 78573L106 | 4,763   | 217,113   | SH | DFND | 14 | 34,603  | 182,510   | 0 |
| SABRA HEALTH CARE REIT INC   | COM      | 78573L106 | 2,045   | 93,227    | SH | DFND | 3  | 0       | 93,227    | 0 |
| SABRE CORP                   | COM      | 78573M104 | 4,360   | 240,900   | SH | DFND | 14 | 29,150  | 211,750   | 0 |
| SAFEGUARD SCIENTIFICS INC    | COM NEW  | 786449207 | 368     | 27,600    | SH | DFND | 10 | 27,600  | 0         | 0 |
| SAFEGUARD SCIENTIFICS INC    | COM NEW  | 786449207 | 32      | 2,361     | SH | DFND | 14 | 2,361   | 0         | 0 |
| SAFETY INS GROUP INC         | COM      | 78648T100 | 2,486   | 32,584    | SH | DFND | 14 | 2,835   | 29,749    | 0 |
| SAGA COMMUNICATIONS INC      | CL A NEW | 786598300 | 426     | 9,334     | SH | DFND | 14 | 624     | 8,710     | 0 |
| SAGE THERAPEUTICS INC        | COM      | 78667J108 | 238     | 3,818     | SH | DFND | 14 | 3,818   | 0         | 0 |
| SAIA INC                     | COM      | 78709Y105 | 2,706   | 43,188    | SH | DFND | 14 | 4,858   | 38,330    | 0 |
| SALESFORCE COM INC           | COM      | 79466L302 | 87,582  | 937,512   | SH | DFND | 14 | 318,846 | 618,666   | 0 |
| SALESFORCE COM INC           | COM      | 79466L302 | 142     | 1,520     | SH | DFND | 16 | 0       | 1,520     | 0 |
| SANDERSON FARMS INC          | COM      | 800013104 | 982     | 6,082     | SH | DFND | 10 | 6,082   | 0         | 0 |
| SANDERSON FARMS INC          | COM      | 800013104 | 78,312  | 484,844   | SH | DFND | 14 | 68,405  | 416,439   | 0 |
| SANDERSON FARMS INC          | COM      | 800013104 | 2,253   | 13,950    | SH | DFND | 16 | 0       | 13,950    | 0 |
| SANDY SPRING BANCORP INC     | COM      | 800363103 | 3,476   | 83,888    | SH | DFND | 14 | 22,888  | 61,000    | 0 |
| SANDY SPRING BANCORP INC     | COM      | 800363103 | 50      | 1,200     | SH | DFND | 16 | 0       | 1,200     | 0 |
| SANFILIPPO JOHN B & SON INC  | COM      | 800422107 | 1,096   | 16,290    | SH | DFND | 14 | 3,030   | 13,260    | 0 |
| SANMINA CORPORATION          | COM      | 801056102 | 739     | 19,887    | SH | DFND | 10 | 19,887  | 0         | 0 |
| SANMINA CORPORATION          | COM      | 801056102 | 30,549  | 822,309   | SH | DFND | 14 | 121,715 | 700,594   | 0 |
| SANMINA CORPORATION          | COM      | 801056102 | 739     | 19,900    | SH | DFND | 16 | 0       | 19,900    | 0 |
| SANTANDER CONSUMER USA HDG I | COM      | 80283M101 | 1,396   | 90,847    | SH | DFND | 14 | 17,547  | 73,300    | 0 |
| SAP SE                       | SPON ADR | 803054204 | 535     | 4,880     | SH | DFND | 10 | 4,880   | 0         | 0 |
| SAREPTA THERAPEUTICS INC     | COM      | 803607100 | 266     | 5,855     | SH | DFND | 14 | 5,855   | 0         | 0 |
| SAUL CTRS INC                | COM      | 804395101 | 1,351   | 21,818    | SH | DFND | 14 | 2,308   | 19,510    | 0 |
| SCANA CORP NEW               | COM      | 80589M102 | 50,311  | 1,037,546 | SH | DFND | 14 | 236,190 | 801,356   | 0 |
| SCANA CORP NEW               | COM      | 80589M102 | 318     | 6,560     | SH | DFND | 16 | 0       | 6,560     | 0 |
| SCANSOURCE INC               | COM      | 806037107 | 13,561  | 310,679   | SH | DFND | 14 | 7,756   | 302,923   | 0 |
| SCANSOURCE INC               | COM      | 806037107 | 467     | 10,700    | SH | DFND | 16 | 0       | 10,700    | 0 |
| SCHEIN HENRY INC             | COM      | 806407102 | 18,005  | 219,600   | SH | DFND | 14 | 74,668  | 144,932   | 0 |
| SCHEIN HENRY INC             | COM      | 806407102 | 31      | 380       | SH | DFND | 16 | 0       | 380       | 0 |
| SCHLUMBERGER LTD             | COM      | 806857108 | 145,814 | 2,090,225 | SH | DFND | 14 | 675,884 | 1,414,341 | 0 |
| SCHLUMBERGER LTD             | COM      | 806857108 | 215     | 3,075     | SH | DFND | 16 | 0       | 3,075     | 0 |
| SCHNITZER STL INDS           | CL A     | 806882106 | 522     | 18,544    | SH | DFND | 10 | 18,544  | 0         | 0 |
| SCHNITZER STL INDS           | CL A     | 806882106 | 6,021   | 213,883   | SH | DFND | 14 | 2,783   | 211,100   | 0 |
| SCHOLASTIC CORP              | COM      | 807066105 | 1,747   | 46,967    | SH | DFND | 14 | 5,051   | 41,916    | 0 |
| SCHULMAN A INC               | COM      | 808194104 | 2,897   | 84,835    | SH | DFND | 14 | 5,184   | 79,651    | 0 |
| SCHWAB CHARLES CORP NEW      | COM      | 808513105 | 72,700  | 1,662,098 | SH | DFND | 14 | 564,487 | 1,097,611 | 0 |
| SCHWAB CHARLES CORP NEW      | COM      | 808513105 | 115     | 2,625     | SH | DFND | 16 | 0       | 2,625     | 0 |
| SCHWEITZER-MAUDUIT INTL INC  | COM      | 808541106 | 11,236  | 270,999   | SH | DFND | 14 | 5,566   | 265,433   | 0 |
| SCIENCE APPLICATNS INTL CP N | COM      | 808625107 | 404     | 6,047     | SH | DFND | 10 | 6,047   | 0         | 0 |
| SCIENCE APPLICATNS INTL CP N | COM      | 808625107 | 36,059  | 539,401   | SH | DFND | 14 | 83,745  | 455,656   | 0 |

|                              |                |           |        |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| SCIENCE APPLICATNS INTL CP N | COM            | 808625107 | 1,112  | 16,630    | SH | DFND | 16 | 0       | 16,630    | 0 |
| SCICLONE PHARMACEUTICALS INC | COM            | 80862K104 | 970    | 86,607    | SH | DFND | 14 | 8,277   | 78,330    | 0 |
| SCIENTIFIC GAMES CORP        | CL A           | 80874P109 | 613    | 13,365    | SH | DFND | 10 | 13,365  | 0         | 0 |
| SCIENTIFIC GAMES CORP        | CL A           | 80874P109 | 4,065  | 88,660    | SH | DFND | 14 | 9,317   | 79,343    | 0 |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 2,586  | 26,562    | SH | DFND | 14 | 6,356   | 20,206    | 0 |
| SCRIPPS E W CO OHIO          | CL A NEW       | 811054402 | 1,794  | 93,857    | SH | DFND | 14 | 10,401  | 83,456    | 0 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM       | 811065101 | 11,373 | 132,409   | SH | DFND | 14 | 44,948  | 87,461    | 0 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM       | 811065101 | 17     | 195       | SH | DFND | 16 | 0       | 195       | 0 |
| SEACHANGE INTL INC           | COM            | 811699107 | 263    | 95,900    | SH | DFND | 10 | 95,900  | 0         | 0 |
| SEACHANGE INTL INC           | COM            | 811699107 | 5      | 2,000     | SH | DFND | 14 | 2,000   | 0         | 0 |
| SEACOR HOLDINGS INC          | COM            | 811904101 | 1,391  | 30,169    | SH | DFND | 14 | 3,104   | 27,065    | 0 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 11,413 | 267,148   | SH | DFND | 14 | 91,873  | 175,275   | 0 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 16     | 382       | SH | DFND | 16 | 0       | 382       | 0 |
| SEATTLE GENETICS INC         | COM            | 812578102 | 331    | 6,091     | SH | DFND | 14 | 5,991   | 100       | 0 |
| SELECT SECTOR SPDR TR        | SBI MATERIALS  | 81369Y100 | 273    | 4,800     | SH | DFND | 18 | 0       | 4,800     | 0 |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 649    | 7,940     | SH | DFND | 18 | 0       | 7,940     | 0 |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 335    | 6,200     | SH | DFND | 18 | 0       | 6,200     | 0 |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR | 81369Y407 | 808    | 8,972     | SH | DFND | 18 | 0       | 8,972     | 0 |
| SELECT SECTOR SPDR TR        | ENERGY         | 81369Y506 | 21,434 | 313,000   | SH | DFND | 14 | 0       | 313,000   | 0 |
| SELECT SECTOR SPDR TR        | ENERGY         | 81369Y506 | 512    | 7,470     | SH | DFND | 18 | 0       | 7,470     | 0 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 28,697 | 1,109,700 | SH | DFND | 14 | 0       | 1,109,700 | 0 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 783    | 30,281    | SH | DFND | 18 | 0       | 30,281    | 0 |
| SELECT SECTOR SPDR TR        | SBI INT-INDS   | 81369Y704 | 635    | 8,940     | SH | DFND | 18 | 0       | 8,940     | 0 |
| SELECT SECTOR SPDR TR        | TECHNOLOGY     | 81369Y803 | 657    | 11,120    | SH | DFND | 18 | 0       | 11,120    | 0 |
| SELECT COMFORT CORP          | COM            | 81616X103 | 2,808  | 90,445    | SH | DFND | 14 | 7,025   | 83,420    | 0 |
| SELECT INCOME REIT           | COM SH BEN INT | 81618T100 | 153    | 6,538     | SH | DFND | 10 | 6,538   | 0         | 0 |
| SELECT INCOME REIT           | COM SH BEN INT | 81618T100 | 14,113 | 602,608   | SH | DFND | 14 | 9,380   | 593,228   | 0 |
| SELECT MED HLDGS CORP        | COM            | 81619Q105 | 328    | 17,072    | SH | DFND | 10 | 17,072  | 0         | 0 |
| SELECT MED HLDGS CORP        | COM            | 81619Q105 | 12,585 | 655,473   | SH | DFND | 14 | 108,738 | 546,735   | 0 |
| SELECT MED HLDGS CORP        | COM            | 81619Q105 | 962    | 50,100    | SH | DFND | 16 | 0       | 50,100    | 0 |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 5,722  | 106,253   | SH | DFND | 14 | 10,554  | 95,699    | 0 |
| SEMGROUP CORP                | CL A           | 81663A105 | 268    | 9,333     | SH | DFND | 14 | 9,333   | 0         | 0 |
| SEMTECH CORP                 | COM            | 816850101 | 10,271 | 273,535   | SH | DFND | 14 | 49,370  | 224,165   | 0 |
| SEMTECH CORP                 | COM            | 816850101 | 792    | 21,100    | SH | DFND | 16 | 0       | 21,100    | 0 |
| SEMPRA ENERGY                | COM            | 816851109 | 40,363 | 353,660   | SH | DFND | 14 | 118,181 | 235,479   | 0 |
| SEMPRA ENERGY                | COM            | 816851109 | 63     | 555       | SH | DFND | 16 | 0       | 555       | 0 |
| SEMPRA ENERGY                | COM            | 816851109 | 257    | 2,250     | SH | DFND | 18 | 0       | 2,250     | 0 |
| SENECA FOODS CORP NEW        | CL A           | 817070501 | 409    | 11,856    | SH | DFND | 14 | 1,400   | 10,456    | 0 |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 55,784 | 2,853,412 | SH | DFND | 14 | 401,913 | 2,451,499 | 0 |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 305    | 15,610    | SH | DFND | 16 | 0       | 15,610    | 0 |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 2,487  | 127,190   | SH | DFND | 3  | 0       | 127,190   | 0 |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 2,452  | 31,875    | SH | DFND | 14 | 8,973   | 22,902    | 0 |
| SERVICE CORP INTL            | COM            | 817565104 | 34,865 | 1,010,584 | SH | DFND | 14 | 212,923 | 797,661   | 0 |
| SERVICE CORP INTL            | COM            | 817565104 | 307    | 8,890     | SH | DFND | 16 | 0       | 8,890     | 0 |
| SERVICE CORP INTL            | COM            | 817565104 | 328    | 9,500     | SH | DFND | 18 | 0       | 9,500     | 0 |

|                              |              |           |         |           |    |      |    |         |           |   |
|------------------------------|--------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| SERVICEMASTER GLOBAL HLDGS I | COM          | 81761R109 | 369     | 7,900     | SH | DFND | 14 | 7,900   | 0         | 0 |
| SERVICENOW INC               | COM          | 81762P102 | 6,155   | 52,370    | SH | DFND | 14 | 10,280  | 42,090    | 0 |
| SERVISFIRST BANCSHARES INC   | COM          | 81768T108 | 2,963   | 76,262    | SH | DFND | 14 | 8,732   | 67,530    | 0 |
| SHAKE SHACK INC              | CL A         | 819047101 | 999     | 30,060    | SH | DFND | 14 | 2,710   | 27,350    | 0 |
| SHENANDOAH TELECOMMUNICATION | COM          | 82312B106 | 1,673   | 44,966    | SH | DFND | 14 | 21,266  | 23,700    | 0 |
| SHERWIN WILLIAMS CO          | COM          | 824348106 | 40,998  | 114,508   | SH | DFND | 14 | 38,631  | 75,877    | 0 |
| SHERWIN WILLIAMS CO          | COM          | 824348106 | 66      | 185       | SH | DFND | 16 | 0       | 185       | 0 |
| SHERWIN WILLIAMS CO          | COM          | 824348106 | 752     | 2,100     | SH | DFND | 18 | 0       | 2,100     | 0 |
| SHILOH INDS INC              | COM          | 824543102 | 52      | 4,995     | SH | DFND | 10 | 4,995   | 0         | 0 |
| SHILOH INDS INC              | COM          | 824543102 | 233     | 22,400    | SH | DFND | 14 | 600     | 21,800    | 0 |
| SHOE CARNIVAL INC            | COM          | 824889109 | 3,188   | 142,469   | SH | DFND | 14 | 2,461   | 140,008   | 0 |
| SHUTTERFLY INC               | COM          | 82568P304 | 306     | 6,309     | SH | DFND | 10 | 6,309   | 0         | 0 |
| SHUTTERFLY INC               | COM          | 82568P304 | 11,149  | 229,972   | SH | DFND | 14 | 12,137  | 217,835   | 0 |
| SHUTTERSTOCK INC             | COM          | 825690100 | 522     | 15,669    | SH | DFND | 10 | 15,669  | 0         | 0 |
| SHUTTERSTOCK INC             | COM          | 825690100 | 1,969   | 59,160    | SH | DFND | 14 | 3,270   | 55,890    | 0 |
| SIGNATURE BK NEW YORK N Y    | COM          | 82669G104 | 8,315   | 64,937    | SH | DFND | 14 | 7,951   | 56,986    | 0 |
| SIGNATURE BK NEW YORK N Y    | COM          | 82669G104 | 10      | 80        | SH | DFND | 16 | 0       | 80        | 0 |
| SILICON LABORATORIES INC     | COM          | 826919102 | 17,451  | 218,413   | SH | DFND | 14 | 24,874  | 193,539   | 0 |
| SILICON LABORATORIES INC     | COM          | 826919102 | 187     | 2,340     | SH | DFND | 16 | 0       | 2,340     | 0 |
| SILGAN HOLDINGS INC          | COM          | 827048109 | 220     | 7,490     | SH | DFND | 10 | 7,490   | 0         | 0 |
| SILGAN HOLDINGS INC          | COM          | 827048109 | 1,351   | 45,900    | SH | DFND | 14 | 9,560   | 36,340    | 0 |
| SIMMONS 1ST NATL CORP        | CL A \$1 PAR | 828730200 | 3,482   | 60,137    | SH | DFND | 14 | 5,434   | 54,703    | 0 |
| SIMON PPTY GROUP INC NEW     | COM          | 828806109 | 229     | 1,420     | SH | DFND | 10 | 1,420   | 0         | 0 |
| SIMON PPTY GROUP INC NEW     | COM          | 828806109 | 69,736  | 433,118   | SH | DFND | 14 | 149,127 | 283,991   | 0 |
| SIMON PPTY GROUP INC NEW     | COM          | 828806109 | 113     | 700       | SH | DFND | 16 | 0       | 700       | 0 |
| SIMON PPTY GROUP INC NEW     | COM          | 828806109 | 143,776 | 892,962   | SH | DFND | 3  | 111,053 | 781,909   | 0 |
| SIMPSON MANUFACTURING CO INC | COM          | 829073105 | 3,447   | 70,299    | SH | DFND | 14 | 7,051   | 63,248    | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A         | 829226109 | 647     | 20,187    | SH | DFND | 10 | 20,187  | 0         | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A         | 829226109 | 35,001  | 1,092,061 | SH | DFND | 14 | 233,821 | 858,240   | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A         | 829226109 | 1,353   | 42,200    | SH | DFND | 16 | 0       | 42,200    | 0 |
| SIRIUS XM HLDGS INC          | COM          | 82968B103 | 639     | 115,825   | SH | DFND | 14 | 114,125 | 1,700     | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM          | 82982L103 | 205     | 3,530     | SH | DFND | 14 | 3,530   | 0         | 0 |
| SIX FLAGS ENTMT CORP NEW     | COM          | 83001A102 | 2,944   | 48,310    | SH | DFND | 14 | 10,990  | 37,320    | 0 |
| SKECHERS U S A INC           | CL A         | 830566105 | 49,852  | 1,986,942 | SH | DFND | 14 | 221,491 | 1,765,451 | 0 |
| SKECHERS U S A INC           | CL A         | 830566105 | 284     | 11,310    | SH | DFND | 16 | 0       | 11,310    | 0 |
| SKYWEST INC                  | COM          | 830879102 | 21,643  | 493,003   | SH | DFND | 14 | 12,276  | 480,727   | 0 |
| SKYWORKS SOLUTIONS INC       | COM          | 83088M102 | 32,619  | 320,108   | SH | DFND | 14 | 93,441  | 226,667   | 0 |
| SKYWORKS SOLUTIONS INC       | COM          | 83088M102 | 224     | 2,200     | SH | DFND | 16 | 0       | 2,200     | 0 |
| SMITH A O                    | COM          | 831865209 | 12,341  | 207,654   | SH | DFND | 14 | 65,072  | 142,582   | 0 |
| SMITH A O                    | COM          | 831865209 | 18      | 310       | SH | DFND | 16 | 0       | 310       | 0 |
| SMART SAND INC               | COM          | 83191H107 | 2,195   | 323,820   | SH | DFND | 14 | 1,150   | 322,670   | 0 |
| SMART SAND INC               | COM          | 83191H107 | 308     | 45,400    | SH | DFND | 16 | 0       | 45,400    | 0 |
| SMUCKER J M CO               | COM NEW      | 832696405 | 262     | 2,500     | SH | DFND | 10 | 2,500   | 0         | 0 |
| SMUCKER J M CO               | COM NEW      | 832696405 | 19,966  | 190,280   | SH | DFND | 14 | 56,074  | 134,206   | 0 |

|                              |          |           |        |           |    |      |    |         |           |   |
|------------------------------|----------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| SMUCKER J M CO               | COM NEW  | 832696405 | 448    | 4,265     | SH | DFND | 16 | 0       | 4,265     | 0 |
| SNAP ON INC                  | COM      | 833034101 | 12,181 | 81,746    | SH | DFND | 14 | 27,804  | 53,942    | 0 |
| SNAP ON INC                  | COM      | 833034101 | 21     | 140       | SH | DFND | 16 | 0       | 140       | 0 |
| SNAP INC                     | CL A     | 83304A106 | 282    | 19,400    | SH | DFND | 14 | 19,400  | 0         | 0 |
| SNYDERS-LANCE INC            | COM      | 833551104 | 2,240  | 58,732    | SH | DFND | 14 | 16,652  | 42,080    | 0 |
| SOLAREEDGE TECHNOLOGIES INC  | COM      | 83417M104 | 28     | 979       | SH | DFND | 10 | 979     | 0         | 0 |
| SOLAREEDGE TECHNOLOGIES INC  | COM      | 83417M104 | 1,565  | 54,800    | SH | DFND | 14 | 1,880   | 52,920    | 0 |
| SONIC CORP                   | COM      | 835451105 | 1,800  | 70,731    | SH | DFND | 14 | 7,939   | 62,792    | 0 |
| SONIC AUTOMOTIVE INC         | CL A     | 83545G102 | 8,681  | 425,530   | SH | DFND | 14 | 15,497  | 410,033   | 0 |
| SONOCO PRODS CO              | COM      | 835495102 | 4,487  | 88,947    | SH | DFND | 14 | 14,242  | 74,705    | 0 |
| SOTHEBYS                     | COM      | 835898107 | 467    | 10,129    | SH | DFND | 10 | 10,129  | 0         | 0 |
| SOTHEBYS                     | COM      | 835898107 | 6,995  | 151,709   | SH | DFND | 14 | 9,480   | 142,229   | 0 |
| SONUS NETWORKS INC           | COM NEW  | 835916503 | 66     | 8,603     | SH | DFND | 14 | 4,203   | 4,400     | 0 |
| SONUS NETWORKS INC           | COM NEW  | 835916503 | 65     | 8,500     | SH | DFND | 16 | 0       | 8,500     | 0 |
| SOUTH JERSEY INDS INC        | COM      | 838518108 | 4,617  | 133,716   | SH | DFND | 14 | 14,422  | 119,294   | 0 |
| SOUTH ST CORP                | COM      | 840441109 | 605    | 6,720     | SH | DFND | 14 | 6,720   | 0         | 0 |
| SOUTHERN CO                  | COM      | 842587107 | 75,797 | 1,542,465 | SH | DFND | 14 | 573,078 | 969,387   | 0 |
| SOUTHERN CO                  | COM      | 842587107 | 108    | 2,205     | SH | DFND | 16 | 0       | 2,205     | 0 |
| SOUTHERN COPPER CORP         | COM      | 84265V105 | 41,498 | 1,043,719 | SH | DFND | 14 | 50,119  | 993,600   | 0 |
| SOUTHERN COPPER CORP         | COM      | 84265V105 | 433    | 10,900    | SH | DFND | 16 | 0       | 10,900    | 0 |
| SOUTHERN COPPER CORP         | COM      | 84265V105 | 249    | 6,270     | SH | DFND | 18 | 0       | 6,270     | 0 |
| SOUTHSIDE BANCSHARES INC     | COM      | 84470P109 | 1,687  | 46,394    | SH | DFND | 14 | 4,980   | 41,414    | 0 |
| SOUTHWEST AIRLS CO           | COM      | 844741108 | 634    | 11,325    | SH | DFND | 10 | 11,325  | 0         | 0 |
| SOUTHWEST AIRLS CO           | COM      | 844741108 | 60,829 | 1,086,627 | SH | DFND | 14 | 326,601 | 760,026   | 0 |
| SOUTHWEST AIRLS CO           | COM      | 844741108 | 67     | 1,205     | SH | DFND | 16 | 0       | 1,205     | 0 |
| SOUTHWEST GAS HOLDINGS INC   | COM      | 844895102 | 29,424 | 379,076   | SH | DFND | 14 | 82,612  | 296,464   | 0 |
| SOUTHWEST GAS HOLDINGS INC   | COM      | 844895102 | 988    | 12,730    | SH | DFND | 16 | 0       | 12,730    | 0 |
| SOUTHWESTERN ENERGY CO       | COM      | 845467109 | 10,000 | 1,636,706 | SH | DFND | 14 | 139,102 | 1,497,604 | 0 |
| SPARK THERAPEUTICS INC       | COM      | 84652J103 | 239    | 2,675     | SH | DFND | 14 | 2,675   | 0         | 0 |
| SPARTAN MTRS INC             | COM      | 846819100 | 158    | 14,300    | SH | DFND | 10 | 14,300  | 0         | 0 |
| SPARTAN MTRS INC             | COM      | 846819100 | 28     | 2,490     | SH | DFND | 14 | 2,490   | 0         | 0 |
| SPARTAN MTRS INC             | COM      | 846819100 | 161    | 14,600    | SH | DFND | 16 | 0       | 14,600    | 0 |
| SPARTANNASH CO               | COM      | 847215100 | 15,114 | 573,137   | SH | DFND | 14 | 41,377  | 531,760   | 0 |
| SPARTANNASH CO               | COM      | 847215100 | 367    | 13,900    | SH | DFND | 16 | 0       | 13,900    | 0 |
| SPECTRUM PHARMACEUTICALS INC | COM      | 84763A108 | 1,761  | 125,141   | SH | DFND | 14 | 11,486  | 113,655   | 0 |
| SPEEDWAY MOTORSPORTS INC     | COM      | 847788106 | 25     | 1,193     | SH | DFND | 10 | 1,193   | 0         | 0 |
| SPEEDWAY MOTORSPORTS INC     | COM      | 847788106 | 1,884  | 88,442    | SH | DFND | 14 | 1,753   | 86,689    | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 68,588 | 882,500   | SH | DFND | 14 | 52,400  | 830,100   | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 1,710  | 22,000    | SH | DFND | 16 | 0       | 22,000    | 0 |
| SPIRIT AIRLS INC             | COM      | 848577102 | 12,510 | 374,439   | SH | DFND | 14 | 33,639  | 340,800   | 0 |
| SPIRE INC                    | COM      | 84857L101 | 10,583 | 141,765   | SH | DFND | 14 | 24,435  | 117,330   | 0 |
| SPIRE INC                    | COM      | 84857L101 | 343    | 4,600     | SH | DFND | 16 | 0       | 4,600     | 0 |
| SPIRIT RLTY CAP INC NEW      | COM      | 84860W102 | 64,408 | 7,515,515 | SH | DFND | 14 | 767,715 | 6,747,800 | 0 |
| SPIRIT RLTY CAP INC NEW      | COM      | 84860W102 | 382    | 44,600    | SH | DFND | 16 | 0       | 44,600    | 0 |
| SPLUNK INC                   | COM      | 848637104 | 473    | 7,120     | SH | DFND | 14 | 7,000   | 120       | 0 |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| SPOK HLDGS INC               | COM            | 84863T106 | 691     | 45,047    | SH | DFND | 14 | 2,587   | 42,460    | 0 |
| SPRINT CORP                  | COM SER 1      | 85207U105 | 360     | 46,245    | SH | DFND | 14 | 45,414  | 831       | 0 |
| SPROUTS FMRS MKT INC         | COM            | 85208M102 | 1,472   | 78,400    | SH | DFND | 14 | 16,890  | 61,510    | 0 |
| SQUARE INC                   | CL A           | 852234103 | 205     | 7,100     | SH | DFND | 14 | 7,100   | 0         | 0 |
| STAAR SURGICAL CO            | COM PAR \$0.01 | 852312305 | 138     | 11,079    | SH | DFND | 14 | 3,779   | 7,300     | 0 |
| STAG INDL INC                | COM            | 85254J102 | 345     | 12,565    | SH | DFND | 14 | 12,565  | 0         | 0 |
| STAG INDL INC                | COM            | 85254J102 | 46,022  | 1,675,353 | SH | DFND | 3  | 255,923 | 1,419,430 | 0 |
| STAMPS COM INC               | COM NEW        | 852857200 | 5,445   | 26,868    | SH | DFND | 14 | 3,159   | 23,709    | 0 |
| STANDARD MTR PRODS INC       | COM            | 853666105 | 5,158   | 106,897   | SH | DFND | 14 | 70,643  | 36,254    | 0 |
| STANDEX INTL CORP            | COM            | 854231107 | 2,392   | 22,526    | SH | DFND | 14 | 2,328   | 20,198    | 0 |
| STANLEY BLACK & DECKER INC   | COM            | 854502101 | 33,220  | 220,043   | SH | DFND | 14 | 72,120  | 147,923   | 0 |
| STANLEY BLACK & DECKER INC   | COM            | 854502101 | 49      | 325       | SH | DFND | 16 | 0       | 325       | 0 |
| STARBUCKS CORP               | COM            | 855244109 | 107,518 | 2,001,820 | SH | DFND | 14 | 683,372 | 1,318,448 | 0 |
| STARBUCKS CORP               | COM            | 855244109 | 170     | 3,160     | SH | DFND | 16 | 0       | 3,160     | 0 |
| STARBUCKS CORP               | COM            | 855244109 | 236     | 4,400     | SH | DFND | 18 | 0       | 4,400     | 0 |
| STARWOOD PPTY TR INC         | COM            | 85571B105 | 2,735   | 125,938   | SH | DFND | 14 | 20,838  | 105,100   | 0 |
| STARWOOD WAYPOINT HOMES      | COM            | 85572F105 | 498     | 13,692    | SH | DFND | 14 | 13,692  | 0         | 0 |
| STATE STR CORP               | COM            | 857477103 | 1,137   | 11,900    | SH | DFND | 10 | 11,900  | 0         | 0 |
| STATE STR CORP               | COM            | 857477103 | 90,454  | 946,763   | SH | DFND | 14 | 266,198 | 680,565   | 0 |
| STATE STR CORP               | COM            | 857477103 | 967     | 10,120    | SH | DFND | 16 | 0       | 10,120    | 0 |
| STEEL DYNAMICS INC           | COM            | 858119100 | 157,313 | 4,563,765 | SH | DFND | 14 | 529,734 | 4,034,031 | 0 |
| STEEL DYNAMICS INC           | COM            | 858119100 | 1,415   | 41,040    | SH | DFND | 16 | 0       | 41,040    | 0 |
| STEEL DYNAMICS INC           | COM            | 858119100 | 489     | 14,200    | SH | DFND | 18 | 0       | 14,200    | 0 |
| STEELCASE INC                | CL A           | 858155203 | 19,903  | 1,292,418 | SH | DFND | 14 | 354,928 | 937,490   | 0 |
| STEELCASE INC                | CL A           | 858155203 | 916     | 59,500    | SH | DFND | 16 | 0       | 59,500    | 0 |
| STEPAN CO                    | COM            | 858586100 | 534     | 6,387     | SH | DFND | 10 | 6,387   | 0         | 0 |
| STEPAN CO                    | COM            | 858586100 | 15,313  | 183,044   | SH | DFND | 14 | 15,702  | 167,342   | 0 |
| STEPAN CO                    | COM            | 858586100 | 644     | 7,700     | SH | DFND | 16 | 0       | 7,700     | 0 |
| STERICYCLE INC               | COM            | 858912108 | 8,468   | 118,242   | SH | DFND | 14 | 40,224  | 78,018    | 0 |
| STERICYCLE INC               | COM            | 858912108 | 14      | 190       | SH | DFND | 16 | 0       | 190       | 0 |
| STERLING BANCORP DEL         | COM            | 85917A100 | 3,224   | 130,802   | SH | DFND | 14 | 27,432  | 103,370   | 0 |
| STEWART INFORMATION SVCS COR | COM            | 860372101 | 1,506   | 39,884    | SH | DFND | 14 | 4,090   | 35,794    | 0 |
| STIFEL FINL CORP             | COM            | 860630102 | 17,314  | 323,874   | SH | DFND | 14 | 13,411  | 310,463   | 0 |
| STONERIDGE INC               | COM            | 86183P102 | 3,476   | 175,472   | SH | DFND | 14 | 3,072   | 172,400   | 0 |
| STORE CAP CORP               | COM            | 862121100 | 216     | 8,700     | SH | DFND | 14 | 8,700   | 0         | 0 |
| STRAIGHT PATH COMMUNICATNS I | CL B           | 862578101 | 223     | 1,234     | SH | DFND | 14 | 1,234   | 0         | 0 |
| STRATTEC SEC CORP            | COM            | 863111100 | 339     | 8,300     | SH | DFND | 10 | 8,300   | 0         | 0 |
| STRATTEC SEC CORP            | COM            | 863111100 | 8       | 200       | SH | DFND | 14 | 200     | 0         | 0 |
| STRAYER ED INC               | COM            | 863236105 | 1,670   | 19,135    | SH | DFND | 14 | 2,033   | 17,102    | 0 |
| STRYKER CORP                 | COM            | 863667101 | 62,806  | 442,231   | SH | DFND | 14 | 147,670 | 294,561   | 0 |
| STRYKER CORP                 | COM            | 863667101 | 97      | 685       | SH | DFND | 16 | 0       | 685       | 0 |
| STURM RUGER & CO INC         | COM            | 864159108 | 1,530   | 29,602    | SH | DFND | 14 | 3,144   | 26,458    | 0 |
| SUCAMPO PHARMACEUTICALS INC  | CL A           | 864909106 | 4,495   | 380,923   | SH | DFND | 14 | 115,233 | 265,690   | 0 |
| SUCAMPO PHARMACEUTICALS INC  | CL A           | 864909106 | 347     | 29,400    | SH | DFND | 16 | 0       | 29,400    | 0 |
| SUMMIT HOTEL PPTYS           | COM            | 866082100 | 14,763  | 923,265   | SH | DFND | 14 | 111,050 | 812,215   | 0 |
| SUMMIT HOTEL PPTYS           | COM            | 866082100 | 801     | 50,100    | SH | DFND | 16 | 0       | 50,100    | 0 |

|                                 |         |           |        |           |    |      |    |         |           |   |
|---------------------------------|---------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| SUMMIT MATLS INC                | CL A    | 86614U100 | 407    | 12,695    | SH | DFND | 14 | 12,695  | 0         | 0 |
| SUN CMNTYS INC                  | COM     | 866674104 | 414    | 4,827     | SH | DFND | 14 | 4,827   | 0         | 0 |
| SUNCOKE ENERGY INC              | COM     | 86722A103 | 3,644  | 398,740   | SH | DFND | 14 | 73,863  | 324,877   | 0 |
| SUNCOKE ENERGY INC              | COM     | 86722A103 | 403    | 44,100    | SH | DFND | 16 | 0       | 44,100    | 0 |
| SUNSTONE HOTEL INVS INC<br>NEW  | COM     | 867892101 | 2,392  | 148,854   | SH | DFND | 14 | 26,854  | 122,000   | 0 |
| SUNSTONE HOTEL INVS INC<br>NEW  | COM     | 867892101 | 284    | 17,700    | SH | DFND | 16 | 0       | 17,700    | 0 |
| SUNSTONE HOTEL INVS INC<br>NEW  | COM     | 867892101 | 37,446 | 2,330,156 | SH | DFND | 3  | 393,384 | 1,936,772 | 0 |
| SUNTRUST BKS INC                | COM     | 867914103 | 1,439  | 24,080    | SH | DFND | 10 | 24,080  | 0         | 0 |
| SUNTRUST BKS INC                | COM     | 867914103 | 92,035 | 1,539,820 | SH | DFND | 14 | 310,085 | 1,229,735 | 0 |
| SUNTRUST BKS INC                | COM     | 867914103 | 993    | 16,622    | SH | DFND | 16 | 0       | 16,622    | 0 |
| SUPER MICRO COMPUTER INC        | COM     | 86800U104 | 1,408  | 63,723    | SH | DFND | 14 | 6,803   | 56,920    | 0 |
| SUPERIOR ENERGY SVCS INC        | COM     | 868157108 | 14,063 | 1,316,733 | SH | DFND | 14 | 155,953 | 1,160,780 | 0 |
| SUPERIOR ENERGY SVCS INC        | COM     | 868157108 | 107    | 10,000    | SH | DFND | 16 | 0       | 10,000    | 0 |
| SUPERIOR INDS INTL INC          | COM     | 868168105 | 1,945  | 116,836   | SH | DFND | 14 | 3,926   | 112,910   | 0 |
| SUPERNUS<br>PHARMACEUTICALS INC | COM     | 868459108 | 15,235 | 380,870   | SH | DFND | 14 | 98,160  | 282,710   | 0 |
| SUPERNUS<br>PHARMACEUTICALS INC | COM     | 868459108 | 736    | 18,400    | SH | DFND | 16 | 0       | 18,400    | 0 |
| SUPERNUS<br>PHARMACEUTICALS INC | COM     | 868459108 | 228    | 5,700     | SH | DFND | 18 | 0       | 5,700     | 0 |
| SUPERVALU INC                   | COM NEW | 868536301 | 1,391  | 63,965    | SH | DFND | 14 | 6,466   | 57,499    | 0 |
| SURMODICS INC                   | COM     | 868873100 | 976    | 31,482    | SH | DFND | 14 | 2,684   | 28,798    | 0 |
| SURMODICS INC                   | COM     | 868873100 | 105    | 3,400     | SH | DFND | 16 | 0       | 3,400     | 0 |
| SYKES ENTERPRISES INC           | COM     | 871237103 | 196    | 6,707     | SH | DFND | 10 | 6,707   | 0         | 0 |
| SYKES ENTERPRISES INC           | COM     | 871237103 | 3,744  | 128,383   | SH | DFND | 14 | 7,121   | 121,262   | 0 |
| SYKES ENTERPRISES INC           | COM     | 871237103 | 385    | 13,200    | SH | DFND | 16 | 0       | 13,200    | 0 |
| SYMANTEC CORP                   | COM     | 871503108 | 28,556 | 870,352   | SH | DFND | 14 | 283,699 | 586,653   | 0 |
| SYMANTEC CORP                   | COM     | 871503108 | 42     | 1,282     | SH | DFND | 16 | 0       | 1,282     | 0 |
| SYNACOR INC                     | COM     | 871561106 | 282    | 104,400   | SH | DFND | 10 | 104,400 | 0         | 0 |
| SYNCHRONOSS<br>TECHNOLOGIES INC | COM     | 87157B103 | 28     | 2,971     | SH | DFND | 10 | 2,971   | 0         | 0 |
| SYNCHRONOSS<br>TECHNOLOGIES INC | COM     | 87157B103 | 653    | 69,977    | SH | DFND | 14 | 6,587   | 63,390    | 0 |
| SYNAPTICS INC                   | COM     | 87157D109 | 28,090 | 716,946   | SH | DFND | 14 | 50,305  | 666,641   | 0 |
| SYNAPTICS INC                   | COM     | 87157D109 | 67     | 1,700     | SH | DFND | 16 | 0       | 1,700     | 0 |
| SYNOPSYS INC                    | COM     | 871607107 | 26,485 | 328,882   | SH | DFND | 14 | 93,766  | 235,116   | 0 |
| SYNOPSYS INC                    | COM     | 871607107 | 89     | 1,100     | SH | DFND | 16 | 0       | 1,100     | 0 |
| SYNOVUS FINL CORP               | COM NEW | 87161C501 | 337    | 7,320     | SH | DFND | 10 | 7,320   | 0         | 0 |
| SYNOVUS FINL CORP               | COM NEW | 87161C501 | 39,254 | 852,237   | SH | DFND | 14 | 159,831 | 692,406   | 0 |
| SYNOVUS FINL CORP               | COM NEW | 87161C501 | 344    | 7,460     | SH | DFND | 16 | 0       | 7,460     | 0 |
| SYNTEL INC                      | COM     | 87162H103 | 2,082  | 105,974   | SH | DFND | 14 | 26,374  | 79,600    | 0 |
| SYNNEX CORP                     | COM     | 87162W100 | 40,576 | 320,736   | SH | DFND | 14 | 62,921  | 257,815   | 0 |
| SYNNEX CORP                     | COM     | 87162W100 | 1,192  | 9,420     | SH | DFND | 16 | 0       | 9,420     | 0 |
| SYNERGY PHARMACEUTICALS<br>DEL  | COM NEW | 871639308 | 51     | 17,530    | SH | DFND | 14 | 17,530  | 0         | 0 |
| SYNCHRONY FINL                  | COM     | 87165B103 | 55,975 | 1,802,738 | SH | DFND | 14 | 436,030 | 1,366,708 | 0 |
| SYNCHRONY FINL                  | COM     | 87165B103 | 49     | 1,569     | SH | DFND | 16 | 0       | 1,569     | 0 |
| SYSCO CORP                      | COM     | 871829107 | 211    | 3,910     | SH | DFND | 10 | 3,910   | 0         | 0 |
| SYSCO CORP                      | COM     | 871829107 | 38,157 | 707,275   | SH | DFND | 14 | 235,359 | 471,916   | 0 |
| SYSCO CORP                      | COM     | 871829107 | 57     | 1,050     | SH | DFND | 16 | 0       | 1,050     | 0 |

|                               |               |           |        |           |    |      |    |         |           |   |
|-------------------------------|---------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| TCF FINL CORP                 | COM           | 872275102 | 21,724 | 1,274,885 | SH | DFND | 14 | 191,899 | 1,082,986 | 0 |
| TCF FINL CORP                 | COM           | 872275102 | 218    | 12,800    | SH | DFND | 16 | 0       | 12,800    | 0 |
| TD AMERITRADE HLDG CORP       | COM           | 87236Y108 | 860    | 17,616    | SH | DFND | 14 | 17,336  | 280       | 0 |
| TJX COS INC NEW               | COM           | 872540109 | 67,559 | 916,301   | SH | DFND | 14 | 303,230 | 613,071   | 0 |
| TJX COS INC NEW               | COM           | 872540109 | 105    | 1,430     | SH | DFND | 16 | 0       | 1,430     | 0 |
| TJX COS INC NEW               | COM           | 872540109 | 192    | 2,600     | SH | DFND | 18 | 0       | 2,600     | 0 |
| T MOBILE US INC               | COM           | 872590104 | 1,545  | 25,060    | SH | DFND | 14 | 20,100  | 4,960     | 0 |
| TRI POINTE GROUP INC          | COM           | 87265H109 | 1,439  | 104,165   | SH | DFND | 14 | 29,730  | 74,435    | 0 |
| TTM TECHNOLOGIESINC           | COM           | 87305R109 | 15,312 | 996,228   | SH | DFND | 14 | 13,624  | 982,604   | 0 |
| TABLEAU SOFTWARE INC          | CL A          | 87336U105 | 257    | 3,430     | SH | DFND | 14 | 3,430   | 0         | 0 |
| TAHOE RES INC                 | COM           | 873868103 | 8,432  | 1,599,998 | SH | DFND | 14 | 80,198  | 1,519,800 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR | 874039100 | 7,079  | 188,512   | SH | DFND | 14 | 0       | 188,512   | 0 |
| TAILORED BRANDS INC           | COM           | 87403A107 | 4,492  | 311,088   | SH | DFND | 14 | 8,242   | 302,846   | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM           | 874054109 | 7,904  | 77,314    | SH | DFND | 14 | 16,263  | 61,051    | 0 |
| TANGER FACTORY OUTLET CTRS I  | COM           | 875465106 | 3,994  | 163,555   | SH | DFND | 14 | 14,327  | 149,228   | 0 |
| TARGA RES CORP                | COM           | 87612G101 | 547    | 11,572    | SH | DFND | 14 | 11,322  | 250       | 0 |
| TARGA RES CORP                | COM           | 87612G101 | 359    | 7,600     | SH | DFND | 18 | 0       | 7,600     | 0 |
| TATA MTRS LTD                 | SPONSORED ADR | 876568502 | 10,500 | 335,800   | SH | DFND | 14 | 0       | 335,800   | 0 |
| TAUBMAN CTRS INC              | COM           | 876664103 | 11,867 | 238,772   | SH | DFND | 14 | 51,724  | 187,048   | 0 |
| TAUBMAN CTRS INC              | COM           | 876664103 | 94     | 1,900     | SH | DFND | 16 | 0       | 1,900     | 0 |
| TAUBMAN CTRS INC              | COM           | 876664103 | 42,620 | 857,551   | SH | DFND | 3  | 106,372 | 751,179   | 0 |
| TAYLOR MORRISON HOME CORP     | CL A          | 87724P106 | 36,201 | 1,641,770 | SH | DFND | 14 | 130,180 | 1,511,590 | 0 |
| TAYLOR MORRISON HOME CORP     | CL A          | 87724P106 | 803    | 36,400    | SH | DFND | 16 | 0       | 36,400    | 0 |
| TEAM INC                      | COM           | 878155100 | 185    | 13,889    | SH | DFND | 10 | 13,889  | 0         | 0 |
| TEAM INC                      | COM           | 878155100 | 658    | 49,262    | SH | DFND | 14 | 4,682   | 44,580    | 0 |
| TECH DATA CORP                | COM           | 878237106 | 410    | 4,615     | SH | DFND | 10 | 4,615   | 0         | 0 |
| TECH DATA CORP                | COM           | 878237106 | 29,242 | 329,122   | SH | DFND | 14 | 27,931  | 301,191   | 0 |
| TECH DATA CORP                | COM           | 878237106 | 340    | 3,830     | SH | DFND | 16 | 0       | 3,830     | 0 |
| TECHTARGET INC                | COM           | 87874R100 | 368    | 30,800    | SH | DFND | 10 | 30,800  | 0         | 0 |
| TECHTARGET INC                | COM           | 87874R100 | 28     | 2,342     | SH | DFND | 14 | 2,342   | 0         | 0 |
| TEGNA INC                     | COM           | 87901J105 | 40,860 | 3,065,276 | SH | DFND | 14 | 423,385 | 2,641,891 | 0 |
| TEGNA INC                     | COM           | 87901J105 | 457    | 34,300    | SH | DFND | 16 | 0       | 34,300    | 0 |
| TELADOC INC                   | COM           | 87918A105 | 148    | 4,460     | SH | DFND | 14 | 4,460   | 0         | 0 |
| TELADOC INC                   | COM           | 87918A105 | 9,882  | 298,100   | SH | DFND | 18 | 0       | 298,100   | 0 |
| TELEDYNE TECHNOLOGIES INC     | COM           | 879360105 | 4,202  | 26,396    | SH | DFND | 14 | 4,906   | 21,490    | 0 |
| TELEFLEX INC                  | COM           | 879369106 | 56,596 | 233,895   | SH | DFND | 14 | 36,905  | 196,990   | 0 |
| TELEFLEX INC                  | COM           | 879369106 | 404    | 1,670     | SH | DFND | 16 | 0       | 1,670     | 0 |
| TELEPHONE & DATA SYS INC      | COM NEW       | 879433829 | 37,838 | 1,356,683 | SH | DFND | 14 | 217,702 | 1,138,981 | 0 |
| TELEPHONE & DATA SYS INC      | COM NEW       | 879433829 | 1,035  | 37,110    | SH | DFND | 16 | 0       | 37,110    | 0 |
| TELENAV INC                   | COM           | 879455103 | 421    | 66,300    | SH | DFND | 10 | 66,300  | 0         | 0 |
| TELENAV INC                   | COM           | 879455103 | 21     | 3,235     | SH | DFND | 14 | 3,235   | 0         | 0 |
| TELETECH HOLDINGS INC         | COM           | 879939106 | 1,153  | 27,609    | SH | DFND | 14 | 3,022   | 24,587    | 0 |
| TEMPUR SEALY INTL INC         | COM           | 88023U101 | 33,259 | 515,477   | SH | DFND | 14 | 86,746  | 428,731   | 0 |
| TEMPUR SEALY INTL INC         | COM           | 88023U101 | 77     | 1,200     | SH | DFND | 16 | 0       | 1,200     | 0 |
| TENET HEALTHCARE CORP         | COM NEW       | 88033G407 | 891    | 54,235    | SH | DFND | 14 | 15,182  | 39,053    | 0 |
| TENNANT CO                    | COM           | 880345103 | 2,098  | 31,687    | SH | DFND | 14 | 3,327   | 28,360    | 0 |

|                              |               |           |         |           |    |      |    |         |           |   |
|------------------------------|---------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| TENNECO INC                  | COM           | 880349105 | 14,147  | 233,179   | SH | DFND | 14 | 34,679  | 198,500   | 0 |
| TENNECO INC                  | COM           | 880349105 | 1,013   | 16,700    | SH | DFND | 16 | 0       | 16,700    | 0 |
| TERADATA CORP DEL            | COM           | 88076W103 | 2,733   | 80,890    | SH | DFND | 14 | 18,894  | 61,996    | 0 |
| TERADYNE INC                 | COM           | 880770102 | 31,858  | 854,339   | SH | DFND | 14 | 225,135 | 629,204   | 0 |
| TERADYNE INC                 | COM           | 880770102 | 209     | 5,600     | SH | DFND | 16 | 0       | 5,600     | 0 |
| TEREX CORP NEW               | COM           | 880779103 | 37,294  | 828,392   | SH | DFND | 14 | 140,777 | 687,615   | 0 |
| TEREX CORP NEW               | COM           | 880779103 | 324     | 7,190     | SH | DFND | 16 | 0       | 7,190     | 0 |
| TERNIUM SA                   | SPON ADR      | 880890108 | 460     | 14,870    | SH | DFND | 10 | 14,870  | 0         | 0 |
| TERNIUM SA                   | SPON ADR      | 880890108 | 18      | 597       | SH | DFND | 14 | 516     | 81        | 0 |
| TERRAFORM GLOBAL INC         | CL A          | 88104M101 | 58      | 12,130    | SH | DFND | 14 | 12,130  | 0         | 0 |
| TERRENO RLTY CORP            | COM           | 88146M101 | 207     | 5,727     | SH | DFND | 14 | 5,727   | 0         | 0 |
| TESARO INC                   | COM           | 881569107 | 217     | 1,680     | SH | DFND | 14 | 1,650   | 30        | 0 |
| TESARO INC                   | COM           | 881569107 | 4,906   | 38,000    | SH | DFND | 18 | 0       | 38,000    | 0 |
| TESCO CORP                   | COM           | 88157K101 | 415     | 76,192    | SH | DFND | 14 | 6,802   | 69,390    | 0 |
| TESLA INC                    | COM           | 88160R101 | 2,528   | 7,411     | SH | DFND | 14 | 7,251   | 160       | 0 |
| TESLA INC                    | COM           | 88160R101 | 184     | 540       | SH | DFND | 18 | 0       | 540       | 0 |
| TEVA PHARMACEUTICAL INDS LTD | SPONSORED ADR | 881624209 | 1,352   | 76,807    | SH | DFND | 14 | 73,900  | 2,907     | 0 |
| TETRA TECHNOLOGIES INC DEL   | COM           | 88162F105 | 543     | 189,830   | SH | DFND | 14 | 16,931  | 172,899   | 0 |
| TETRA TECH INC NEW           | COM           | 88162G103 | 4,542   | 97,570    | SH | DFND | 14 | 10,506  | 87,064    | 0 |
| TEXAS CAPITAL BANCSHARES INC | COM           | 88224Q107 | 164     | 1,912     | SH | DFND | 10 | 1,912   | 0         | 0 |
| TEXAS CAPITAL BANCSHARES INC | COM           | 88224Q107 | 2,912   | 33,940    | SH | DFND | 14 | 9,600   | 24,340    | 0 |
| TEXAS INSTRS INC             | COM           | 882508104 | 1,150   | 12,825    | SH | DFND | 10 | 12,825  | 0         | 0 |
| TEXAS INSTRS INC             | COM           | 882508104 | 335,556 | 3,743,377 | SH | DFND | 14 | 743,690 | 2,999,687 | 0 |
| TEXAS INSTRS INC             | COM           | 882508104 | 2,363   | 26,365    | SH | DFND | 16 | 0       | 26,365    | 0 |
| TEXAS ROADHOUSE INC          | COM           | 882681109 | 46,101  | 938,162   | SH | DFND | 14 | 148,014 | 790,148   | 0 |
| TEXAS ROADHOUSE INC          | COM           | 882681109 | 1,268   | 25,810    | SH | DFND | 16 | 0       | 25,810    | 0 |
| TEXTRON INC                  | COM           | 883203101 | 19,885  | 369,052   | SH | DFND | 14 | 124,390 | 244,662   | 0 |
| TEXTRON INC                  | COM           | 883203101 | 32      | 585       | SH | DFND | 16 | 0       | 585       | 0 |
| THERAPEUTICSMD INC           | COM           | 88338N107 | 81      | 15,400    | SH | DFND | 14 | 15,400  | 0         | 0 |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 113,500 | 599,893   | SH | DFND | 14 | 204,406 | 395,487   | 0 |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 165     | 870       | SH | DFND | 16 | 0       | 870       | 0 |
| THOMSON REUTERS CORP         | COM           | 884903105 | 629     | 13,700    | SH | DFND | 14 | 13,700  | 0         | 0 |
| THOR INDS INC                | COM           | 885160101 | 71,165  | 565,208   | SH | DFND | 14 | 71,376  | 493,832   | 0 |
| THOR INDS INC                | COM           | 885160101 | 981     | 7,790     | SH | DFND | 16 | 0       | 7,790     | 0 |
| 3-D SYS CORP DEL             | COM NEW       | 88554D205 | 1,024   | 76,492    | SH | DFND | 14 | 20,912  | 55,580    | 0 |
| 3M CO                        | COM           | 88579Y101 | 1,275   | 6,075     | SH | DFND | 10 | 6,075   | 0         | 0 |
| 3M CO                        | COM           | 88579Y101 | 188,193 | 896,582   | SH | DFND | 14 | 297,867 | 598,715   | 0 |
| 3M CO                        | COM           | 88579Y101 | 697     | 3,320     | SH | DFND | 16 | 0       | 3,320     | 0 |
| TIER REIT INC                | COM NEW       | 88650V208 | 4,505   | 233,410   | SH | DFND | 14 | 89,450  | 143,960   | 0 |
| TIER REIT INC                | COM NEW       | 88650V208 | 403     | 20,900    | SH | DFND | 16 | 0       | 20,900    | 0 |
| TIFFANY & CO NEW             | COM           | 886547108 | 13,597  | 148,144   | SH | DFND | 14 | 51,359  | 96,785    | 0 |
| TIFFANY & CO NEW             | COM           | 886547108 | 23      | 250       | SH | DFND | 16 | 0       | 250       | 0 |
| TILE SHOP HLDGS INC          | COM           | 88677Q109 | 719     | 56,620    | SH | DFND | 14 | 5,950   | 50,670    | 0 |
| TILLYS INC                   | CL A          | 886885102 | 3,493   | 291,320   | SH | DFND | 14 | 24,800  | 266,520   | 0 |
| TILLYS INC                   | CL A          | 886885102 | 297     | 24,800    | SH | DFND | 16 | 0       | 24,800    | 0 |
| TIME INC NEW                 | COM           | 887228104 | 7,871   | 583,024   | SH | DFND | 14 | 20,124  | 562,900   | 0 |

|                                 |         |           |         |           |    |      |    |         |           |   |
|---------------------------------|---------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| TIME WARNER INC                 | COM NEW | 887317303 | 110,956 | 1,083,027 | SH | DFND | 14 | 367,968 | 715,059   | 0 |
| TIME WARNER INC                 | COM NEW | 887317303 | 176     | 1,716     | SH | DFND | 16 | 0       | 1,716     | 0 |
| TIME WARNER INC                 | COM NEW | 887317303 | 138     | 1,350     | SH | DFND | 18 | 0       | 1,350     | 0 |
| TIMKEN CO                       | COM     | 887389104 | 22,868  | 471,018   | SH | DFND | 14 | 42,880  | 428,138   | 0 |
| TIMKEN CO                       | COM     | 887389104 | 19      | 400       | SH | DFND | 16 | 0       | 400       | 0 |
| TIMKENSTEEL CORP                | COM     | 887399103 | 1,067   | 64,657    | SH | DFND | 14 | 6,648   | 58,009    | 0 |
| TITAN INTL INC ILL              | COM     | 88830M102 | 288     | 28,360    | SH | DFND | 10 | 28,360  | 0         | 0 |
| TITAN INTL INC ILL              | COM     | 88830M102 | 835     | 82,307    | SH | DFND | 14 | 8,205   | 74,102    | 0 |
| TITAN MACHY INC                 | COM     | 88830R101 | 174     | 11,216    | SH | DFND | 10 | 11,216  | 0         | 0 |
| TITAN MACHY INC                 | COM     | 88830R101 | 37      | 2,379     | SH | DFND | 14 | 2,379   | 0         | 0 |
| TIVO CORP                       | COM     | 88870P106 | 7,122   | 358,813   | SH | DFND | 14 | 21,225  | 337,588   | 0 |
| TIVO CORP                       | COM     | 88870P106 | 208     | 10,500    | SH | DFND | 16 | 0       | 10,500    | 0 |
| TIVITY HEALTH INC               | COM     | 88870R102 | 2,341   | 57,374    | SH | DFND | 14 | 6,388   | 50,986    | 0 |
| TOLL BROTHERS INC               | COM     | 889478103 | 70,868  | 1,708,899 | SH | DFND | 14 | 199,346 | 1,509,553 | 0 |
| TOLL BROTHERS INC               | COM     | 889478103 | 341     | 8,220     | SH | DFND | 16 | 0       | 8,220     | 0 |
| TOMPKINS FINANCIAL<br>CORPORATI | COM     | 890110109 | 1,827   | 21,205    | SH | DFND | 14 | 2,542   | 18,663    | 0 |
| TOOTSIE ROLL INDS INC           | COM     | 890516107 | 505     | 13,277    | SH | DFND | 14 | 3,790   | 9,487     | 0 |
| TOPBUILD CORP                   | COM     | 89055F103 | 4,658   | 71,475    | SH | DFND | 14 | 6,569   | 64,906    | 0 |
| TORCHMARK CORP                  | COM     | 891027104 | 12,214  | 152,506   | SH | DFND | 14 | 51,805  | 100,701   | 0 |
| TORCHMARK CORP                  | COM     | 891027104 | 19      | 237       | SH | DFND | 16 | 0       | 237       | 0 |
| TORO CO                         | COM     | 891092108 | 44,193  | 712,102   | SH | DFND | 14 | 123,656 | 588,446   | 0 |
| TORO CO                         | COM     | 891092108 | 338     | 5,450     | SH | DFND | 16 | 0       | 5,450     | 0 |
| TOWER INTL INC                  | COM     | 891826109 | 11,726  | 431,099   | SH | DFND | 14 | 34,210  | 396,889   | 0 |
| TOWER INTL INC                  | COM     | 891826109 | 291     | 10,700    | SH | DFND | 16 | 0       | 10,700    | 0 |
| TOTAL SYS SVCS INC              | COM     | 891906109 | 68,395  | 1,044,192 | SH | DFND | 14 | 174,434 | 869,758   | 0 |
| TOTAL SYS SVCS INC              | COM     | 891906109 | 442     | 6,750     | SH | DFND | 16 | 0       | 6,750     | 0 |
| TOWNEBANK PORTSMOUTH<br>VA      | COM     | 89214P109 | 246     | 7,355     | SH | DFND | 14 | 7,355   | 0         | 0 |
| TOWNSQUARE MEDIA INC            | CL A    | 892231101 | 147     | 14,670    | SH | DFND | 14 | 1,670   | 13,000    | 0 |
| TOWNSQUARE MEDIA INC            | CL A    | 892231101 | 5       | 510       | SH | DFND | 16 | 0       | 510       | 0 |
| TRACTOR SUPPLY CO               | COM     | 892356106 | 11,082  | 175,091   | SH | DFND | 14 | 59,412  | 115,679   | 0 |
| TRACTOR SUPPLY CO               | COM     | 892356106 | 19      | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| TRANSDIGM GROUP INC             | COM     | 893641100 | 17,517  | 68,519    | SH | DFND | 14 | 23,323  | 45,196    | 0 |
| TRANSDIGM GROUP INC             | COM     | 893641100 | 29      | 115       | SH | DFND | 16 | 0       | 115       | 0 |
| TRANSUNION                      | COM     | 89400J107 | 170     | 3,590     | SH | DFND | 10 | 3,590   | 0         | 0 |
| TRANSUNION                      | COM     | 89400J107 | 350     | 7,400     | SH | DFND | 14 | 7,400   | 0         | 0 |
| TREDEGAR CORP                   | COM     | 894650100 | 52      | 2,868     | SH | DFND | 10 | 2,868   | 0         | 0 |
| TREDEGAR CORP                   | COM     | 894650100 | 790     | 43,886    | SH | DFND | 14 | 4,324   | 39,562    | 0 |
| TREEHOUSE FOODS INC             | COM     | 89469A104 | 2,465   | 36,398    | SH | DFND | 14 | 7,980   | 28,418    | 0 |
| TREX CO INC                     | COM     | 89531P105 | 4,464   | 49,567    | SH | DFND | 14 | 5,320   | 44,247    | 0 |
| TRICO BANCSHARES                | COM     | 896095106 | 5,658   | 138,838   | SH | DFND | 14 | 2,488   | 136,350   | 0 |
| TRICO BANCSHARES                | COM     | 896095106 | 61      | 1,500     | SH | DFND | 16 | 0       | 1,500     | 0 |
| TRIMAS CORP                     | COM NEW | 896215209 | 3,249   | 120,351   | SH | DFND | 14 | 41,951  | 78,400    | 0 |
| TRIMBLE INC                     | COM     | 896239100 | 23,083  | 588,112   | SH | DFND | 14 | 87,328  | 500,784   | 0 |
| TRIMBLE INC                     | COM     | 896239100 | 290     | 7,390     | SH | DFND | 16 | 0       | 7,390     | 0 |
| TRINET GROUP INC                | COM     | 896288107 | 564     | 16,762    | SH | DFND | 10 | 16,762  | 0         | 0 |
| TRINET GROUP INC                | COM     | 896288107 | 350     | 10,400    | SH | DFND | 14 | 7,900   | 2,500     | 0 |
| TRINITY INDS INC                | COM     | 896522109 | 3,055   | 95,768    | SH | DFND | 14 | 21,298  | 74,470    | 0 |
| TRIPLE-S MGMT CORP              | CL B    | 896749108 | 921     | 38,873    | SH | DFND | 14 | 9,303   | 29,570    | 0 |

|                             |            |           |         |           |    |      |    |         |           |   |
|-----------------------------|------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| TRIPLE-S MGMT CORP          | CL B       | 896749108 | 66      | 2,800     | SH | DFND | 16 | 0       | 2,800     | 0 |
| TRISTATE CAP HLDGS INC      | COM        | 89678F100 | 1,565   | 68,330    | SH | DFND | 14 | 3,130   | 65,200    | 0 |
| TRISTATE CAP HLDGS INC      | COM        | 89678F100 | 346     | 15,100    | SH | DFND | 16 | 0       | 15,100    | 0 |
| TRIUMPH GROUP INC NEW       | COM        | 896818101 | 7,828   | 263,140   | SH | DFND | 14 | 8,936   | 254,204   | 0 |
| TRIPADVISOR INC             | COM        | 896945201 | 6,091   | 150,290   | SH | DFND | 14 | 49,677  | 100,613   | 0 |
| TRIPADVISOR INC             | COM        | 896945201 | 10      | 235       | SH | DFND | 16 | 0       | 235       | 0 |
| TRONC INC                   | COM        | 89703P107 | 985     | 67,820    | SH | DFND | 14 | 30,080  | 37,740    | 0 |
| TRONC INC                   | COM        | 89703P107 | 355     | 24,400    | SH | DFND | 16 | 0       | 24,400    | 0 |
| TRUEBLUE INC                | COM        | 89785X101 | 483     | 21,535    | SH | DFND | 10 | 21,535  | 0         | 0 |
| TRUEBLUE INC                | COM        | 89785X101 | 9,663   | 430,408   | SH | DFND | 14 | 7,507   | 422,901   | 0 |
| TRUSTCO BK CORP N Y         | COM        | 898349105 | 2,461   | 276,556   | SH | DFND | 14 | 16,579  | 259,977   | 0 |
| TRUSTMARK CORP              | COM        | 898402102 | 1,648   | 49,755    | SH | DFND | 14 | 12,777  | 36,978    | 0 |
| TUPPERWARE BRANDS CORP      | COM        | 899896104 | 789     | 12,760    | SH | DFND | 10 | 12,760  | 0         | 0 |
| TUPPERWARE BRANDS CORP      | COM        | 899896104 | 9,600   | 155,290   | SH | DFND | 14 | 22,626  | 132,664   | 0 |
| TWENTY FIRST CENTY FOX INC  | CL A       | 90130A101 | 62,197  | 2,357,748 | SH | DFND | 14 | 582,791 | 1,774,957 | 0 |
| TWENTY FIRST CENTY FOX INC  | CL A       | 90130A101 | 60      | 2,260     | SH | DFND | 16 | 0       | 2,260     | 0 |
| TWENTY FIRST CENTY FOX INC  | CL A       | 90130A101 | 153     | 5,800     | SH | DFND | 18 | 0       | 5,800     | 0 |
| TWENTY FIRST CENTY FOX INC  | CL B       | 90130A200 | 52,648  | 2,041,403 | SH | DFND | 14 | 514,550 | 1,526,853 | 0 |
| TWENTY FIRST CENTY FOX INC  | CL B       | 90130A200 | 652     | 25,300    | SH | DFND | 16 | 0       | 25,300    | 0 |
| TWITTER INC                 | COM        | 90184L102 | 736     | 43,650    | SH | DFND | 14 | 42,850  | 800       | 0 |
| TWO HBRS INVT CORP          | COM        | 90187B101 | 9,088   | 901,575   | SH | DFND | 14 | 92,075  | 809,500   | 0 |
| II VI INC                   | COM        | 902104108 | 3,858   | 93,755    | SH | DFND | 14 | 10,133  | 83,622    | 0 |
| 2U INC                      | COM        | 90214J101 | 284     | 5,060     | SH | DFND | 14 | 5,060   | 0         | 0 |
| TYLER TECHNOLOGIES INC      | COM        | 902252105 | 3,848   | 22,074    | SH | DFND | 14 | 5,000   | 17,074    | 0 |
| TYLER TECHNOLOGIES INC      | COM        | 902252105 | 390     | 2,240     | SH | DFND | 18 | 0       | 2,240     | 0 |
| TYSON FOODS INC             | CL A       | 902494103 | 695     | 9,860     | SH | DFND | 10 | 9,860   | 0         | 0 |
| TYSON FOODS INC             | CL A       | 902494103 | 216,725 | 3,076,298 | SH | DFND | 14 | 397,843 | 2,678,455 | 0 |
| TYSON FOODS INC             | CL A       | 902494103 | 1,522   | 21,600    | SH | DFND | 16 | 0       | 21,600    | 0 |
| UDR INC                     | COM        | 902653104 | 13,973  | 367,424   | SH | DFND | 14 | 125,173 | 242,251   | 0 |
| UDR INC                     | COM        | 902653104 | 19      | 500       | SH | DFND | 16 | 0       | 500       | 0 |
| UGI CORP NEW                | COM        | 902681105 | 102,728 | 2,192,227 | SH | DFND | 14 | 307,843 | 1,884,384 | 0 |
| UGI CORP NEW                | COM        | 902681105 | 1,520   | 32,440    | SH | DFND | 16 | 0       | 32,440    | 0 |
| UMB FINL CORP               | COM        | 902788108 | 266     | 3,572     | SH | DFND | 10 | 3,572   | 0         | 0 |
| UMB FINL CORP               | COM        | 902788108 | 2,229   | 29,924    | SH | DFND | 14 | 8,421   | 21,503    | 0 |
| US BANCORP DEL              | COM NEW    | 902973304 | 141,361 | 2,637,823 | SH | DFND | 14 | 801,717 | 1,836,106 | 0 |
| US BANCORP DEL              | COM NEW    | 902973304 | 185     | 3,454     | SH | DFND | 16 | 0       | 3,454     | 0 |
| USANA HEALTH SCIENCES INC   | COM        | 90328M107 | 497     | 8,610     | SH | DFND | 10 | 8,610   | 0         | 0 |
| USANA HEALTH SCIENCES INC   | COM        | 90328M107 | 1,419   | 24,588    | SH | DFND | 14 | 2,388   | 22,200    | 0 |
| USA TECHNOLOGIES INC        | COM NO PAR | 90328S500 | 121     | 19,290    | SH | DFND | 14 | 2,690   | 16,600    | 0 |
| U S CONCRETE INC            | COM NEW    | 90333L201 | 3,159   | 41,400    | SH | DFND | 14 | 2,880   | 38,520    | 0 |
| U S CONCRETE INC            | COM NEW    | 90333L201 | 122     | 1,600     | SH | DFND | 16 | 0       | 1,600     | 0 |
| U S PHYSICAL THERAPY INC    | COM        | 90337L108 | 1,319   | 21,460    | SH | DFND | 14 | 2,390   | 19,070    | 0 |
| ULTA BEAUTY INC             | COM        | 90384S303 | 21,141  | 93,521    | SH | DFND | 14 | 27,959  | 65,562    | 0 |
| ULTA BEAUTY INC             | COM        | 90384S303 | 33      | 145       | SH | DFND | 16 | 0       | 145       | 0 |
| ULTIMATE SOFTWARE GROUP INC | COM        | 90385D107 | 3,470   | 18,301    | SH | DFND | 14 | 4,282   | 14,019    | 0 |
| ULTRA CLEAN HLDGS INC       | COM        | 90385V107 | 6,607   | 215,770   | SH | DFND | 14 | 107,370 | 108,400   | 0 |

|                                 |         |           |         |           |    |      |    |         |           |   |
|---------------------------------|---------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ULTRA CLEAN HLDGS INC           | COM     | 90385V107 | 86      | 2,800     | SH | DFND | 16 | 0       | 2,800     | 0 |
| ULTRA PETROLEUM CORP            | COM NEW | 903914208 | 135     | 15,560    | SH | DFND | 14 | 15,560  | 0         | 0 |
| ULTRAGENYX<br>PHARMACEUTICAL IN | COM     | 90400D108 | 945     | 17,740    | SH | DFND | 14 | 17,740  | 0         | 0 |
| UMPQUA HLDGS CORP               | COM     | 904214103 | 216     | 11,057    | SH | DFND | 10 | 11,057  | 0         | 0 |
| UMPQUA HLDGS CORP               | COM     | 904214103 | 38,549  | 1,975,879 | SH | DFND | 14 | 212,184 | 1,763,695 | 0 |
| UMPQUA HLDGS CORP               | COM     | 904214103 | 82      | 4,200     | SH | DFND | 16 | 0       | 4,200     | 0 |
| UNDER ARMOUR INC                | CL A    | 904311107 | 4,199   | 254,788   | SH | DFND | 14 | 89,118  | 165,670   | 0 |
| UNDER ARMOUR INC                | CL A    | 904311107 | 6       | 340       | SH | DFND | 16 | 0       | 340       | 0 |
| UNDER ARMOUR INC                | CL C    | 904311206 | 3,547   | 236,194   | SH | DFND | 14 | 72,749  | 163,445   | 0 |
| UNDER ARMOUR INC                | CL C    | 904311206 | 5       | 343       | SH | DFND | 16 | 0       | 343       | 0 |
| UNIFI INC                       | COM NEW | 904677200 | 2,258   | 63,371    | SH | DFND | 14 | 2,861   | 60,510    | 0 |
| UNIFIRST CORP MASS              | COM     | 904708104 | 4,140   | 27,328    | SH | DFND | 14 | 3,023   | 24,305    | 0 |
| UNION BANKSHARES CORP<br>NEW    | COM     | 90539J109 | 162     | 4,593     | SH | DFND | 10 | 4,593   | 0         | 0 |
| UNION BANKSHARES CORP<br>NEW    | COM     | 90539J109 | 491     | 13,900    | SH | DFND | 14 | 5,300   | 8,600     | 0 |
| UNION PAC CORP                  | COM     | 907818108 | 295,447 | 2,547,620 | SH | DFND | 14 | 568,390 | 1,979,230 | 0 |
| UNION PAC CORP                  | COM     | 907818108 | 1,542   | 13,300    | SH | DFND | 16 | 0       | 13,300    | 0 |
| UNION PAC CORP                  | COM     | 907818108 | 191     | 1,650     | SH | DFND | 18 | 0       | 1,650     | 0 |
| UNIT CORP                       | COM     | 909218109 | 8,693   | 422,410   | SH | DFND | 14 | 8,572   | 413,838   | 0 |
| UNIT CORP                       | COM     | 909218109 | 58      | 2,800     | SH | DFND | 16 | 0       | 2,800     | 0 |
| UNITED CMNTY BKS<br>BLAIRSVLE G | COM     | 90984P303 | 13,556  | 474,972   | SH | DFND | 14 | 36,302  | 438,670   | 0 |
| UNITED CMNTY BKS<br>BLAIRSVLE G | COM     | 90984P303 | 922     | 32,300    | SH | DFND | 16 | 0       | 32,300    | 0 |
| UNITED BANKSHARES INC<br>WEST V | COM     | 909907107 | 4,109   | 110,611   | SH | DFND | 14 | 19,901  | 90,710    | 0 |
| UNITED CONTL HLDGS INC          | COM     | 910047109 | 46,271  | 760,028   | SH | DFND | 14 | 159,582 | 600,446   | 0 |
| UNITED CONTL HLDGS INC          | COM     | 910047109 | 32      | 520       | SH | DFND | 16 | 0       | 520       | 0 |
| UNITED FINL BANCORP INC<br>NEW  | COM     | 910304104 | 4,637   | 253,545   | SH | DFND | 14 | 4,845   | 248,700   | 0 |
| UNITED FIRE GROUP INC           | COM     | 910340108 | 1,665   | 36,328    | SH | DFND | 14 | 4,314   | 32,014    | 0 |
| UNITED INS HLDGS CORP           | COM     | 910710102 | 550     | 33,770    | SH | DFND | 14 | 3,020   | 30,750    | 0 |
| UNITED NAT FOODS INC            | COM     | 911163103 | 12,672  | 304,691   | SH | DFND | 14 | 9,781   | 294,910   | 0 |
| UNITED PARCEL SERVICE INC       | CL B    | 911312106 | 134,122 | 1,116,848 | SH | DFND | 14 | 390,233 | 726,615   | 0 |
| UNITED PARCEL SERVICE INC       | CL B    | 911312106 | 180     | 1,500     | SH | DFND | 16 | 0       | 1,500     | 0 |
| UNITED RENTALS INC              | COM     | 911363109 | 1,303   | 9,390     | SH | DFND | 10 | 9,390   | 0         | 0 |
| UNITED RENTALS INC              | COM     | 911363109 | 59,737  | 430,566   | SH | DFND | 14 | 53,441  | 377,125   | 0 |
| UNITED RENTALS INC              | COM     | 911363109 | 25      | 180       | SH | DFND | 16 | 0       | 180       | 0 |
| UNITED STATES CELLULAR<br>CORP  | COM     | 911684108 | 477     | 13,464    | SH | DFND | 14 | 664     | 12,800    | 0 |
| UNITED STATES LIME &<br>MINERAL | COM     | 911922102 | 744     | 8,858     | SH | DFND | 14 | 363     | 8,495     | 0 |
| US FOODS HLDG CORP              | COM     | 912008109 | 322     | 12,050    | SH | DFND | 10 | 12,050  | 0         | 0 |
| US FOODS HLDG CORP              | COM     | 912008109 | 555     | 20,780    | SH | DFND | 14 | 5,180   | 15,600    | 0 |
| UNITED STATES STL CORP<br>NEW   | COM     | 912909108 | 16,156  | 629,611   | SH | DFND | 14 | 22,972  | 606,639   | 0 |
| UNITED STATES STL CORP<br>NEW   | COM     | 912909108 | 56      | 2,200     | SH | DFND | 16 | 0       | 2,200     | 0 |
| UNITED STATES STL CORP<br>NEW   | COM     | 912909108 | 949     | 37,000    | SH | DFND | 18 | 0       | 37,000    | 0 |
| UNITED TECHNOLOGIES CORP        | COM     | 913017109 | 129,902 | 1,119,075 | SH | DFND | 14 | 364,767 | 754,308   | 0 |
| UNITED TECHNOLOGIES CORP        | COM     | 913017109 | 194     | 1,670     | SH | DFND | 16 | 0       | 1,670     | 0 |

|                                 |      |           |         |           |    |      |    |         |           |   |
|---------------------------------|------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| UNITED THERAPEUTICS CORP<br>DEL | COM  | 91307C102 | 199     | 1,700     | SH | DFND | 10 | 1,700   | 0         | 0 |
| UNITED THERAPEUTICS CORP<br>DEL | COM  | 91307C102 | 27,502  | 234,676   | SH | DFND | 14 | 25,479  | 209,197   | 0 |
| UNITED THERAPEUTICS CORP<br>DEL | COM  | 91307C102 | 63      | 540       | SH | DFND | 16 | 0       | 540       | 0 |
| UNITEDHEALTH GROUP INC          | COM  | 91324P102 | 1,906   | 9,730     | SH | DFND | 10 | 9,730   | 0         | 0 |
| UNITEDHEALTH GROUP INC          | COM  | 91324P102 | 484,316 | 2,472,891 | SH | DFND | 14 | 572,555 | 1,900,336 | 0 |
| UNITEDHEALTH GROUP INC          | COM  | 91324P102 | 2,920   | 14,910    | SH | DFND | 16 | 0       | 14,910    | 0 |
| UNITEDHEALTH GROUP INC          | COM  | 91324P102 | 12,378  | 63,200    | SH | DFND | 18 | 0       | 63,200    | 0 |
| UNITI GROUP INC                 | COM  | 91325V108 | 19,045  | 1,299,086 | SH | DFND | 14 | 62,602  | 1,236,484 | 0 |
| UNITI GROUP INC                 | COM  | 91325V108 | 23      | 1,600     | SH | DFND | 16 | 0       | 1,600     | 0 |
| UNIVAR INC                      | COM  | 91336L107 | 1,967   | 68,000    | SH | DFND | 14 | 5,200   | 62,800    | 0 |
| UNIVAR INC                      | COM  | 91336L107 | 29      | 1,000     | SH | DFND | 16 | 0       | 1,000     | 0 |
| UNIVERSAL CORP VA               | COM  | 913456109 | 4,651   | 81,164    | SH | DFND | 14 | 4,483   | 76,681    | 0 |
| UNIVERSAL DISPLAY CORP          | COM  | 91347P105 | 330     | 2,560     | SH | DFND | 14 | 2,560   | 0         | 0 |
| UNIVERSAL DISPLAY CORP          | COM  | 91347P105 | 98      | 760       | SH | DFND | 18 | 0       | 760       | 0 |
| UNIVERSAL ELECTRS INC           | COM  | 913483103 | 1,564   | 24,664    | SH | DFND | 14 | 2,776   | 21,888    | 0 |
| UNIVERSAL FST PRODS INC         | COM  | 913543104 | 5,934   | 60,454    | SH | DFND | 14 | 6,319   | 54,135    | 0 |
| UNIVERSAL FST PRODS INC         | COM  | 913543104 | 147     | 1,500     | SH | DFND | 16 | 0       | 1,500     | 0 |
| UNIVERSAL INS HLDGS INC         | COM  | 91359V107 | 375     | 16,309    | SH | DFND | 10 | 16,309  | 0         | 0 |
| UNIVERSAL INS HLDGS INC         | COM  | 91359V107 | 2,442   | 106,166   | SH | DFND | 14 | 5,776   | 100,390   | 0 |
| UNIVERSAL INS HLDGS INC         | COM  | 91359V107 | 44      | 1,900     | SH | DFND | 16 | 0       | 1,900     | 0 |
| UNIVERSAL HLTH SVCS INC         | CL B | 913903100 | 23,391  | 210,847   | SH | DFND | 14 | 47,339  | 163,508   | 0 |
| UNIVERSAL HLTH SVCS INC         | CL B | 913903100 | 22      | 200       | SH | DFND | 16 | 0       | 200       | 0 |
| UNUM GROUP                      | COM  | 91529Y106 | 149,107 | 2,916,225 | SH | DFND | 14 | 417,042 | 2,499,183 | 0 |
| UNUM GROUP                      | COM  | 91529Y106 | 1,228   | 24,011    | SH | DFND | 16 | 0       | 24,011    | 0 |
| URBAN OUTFITTERS INC            | COM  | 917047102 | 8,429   | 352,664   | SH | DFND | 14 | 12,463  | 340,201   | 0 |
| URBAN EDGE PPTYS                | COM  | 91704F104 | 3,103   | 128,658   | SH | DFND | 14 | 24,585  | 104,073   | 0 |
| URBAN EDGE PPTYS                | COM  | 91704F104 | 82      | 3,400     | SH | DFND | 16 | 0       | 3,400     | 0 |
| URSTADT BIDDLE PPTYS INC        | CL A | 917286205 | 3,206   | 147,748   | SH | DFND | 14 | 37,068  | 110,680   | 0 |
| URSTADT BIDDLE PPTYS INC        | CL A | 917286205 | 215     | 9,900     | SH | DFND | 16 | 0       | 9,900     | 0 |
| US ECOLOGY INC                  | COM  | 91732J102 | 1,986   | 36,908    | SH | DFND | 14 | 4,028   | 32,880    | 0 |
| UTAH MED PRODS INC              | COM  | 917488108 | 127     | 1,720     | SH | DFND | 14 | 520     | 1,200     | 0 |
| UTAH MED PRODS INC              | COM  | 917488108 | 88      | 1,200     | SH | DFND | 16 | 0       | 1,200     | 0 |
| V F CORP                        | COM  | 918204108 | 30,175  | 474,671   | SH | DFND | 14 | 152,848 | 321,823   | 0 |
| V F CORP                        | COM  | 918204108 | 44      | 700       | SH | DFND | 16 | 0       | 700       | 0 |
| V F CORP                        | COM  | 918204108 | 108     | 1,700     | SH | DFND | 18 | 0       | 1,700     | 0 |
| VSE CORP                        | COM  | 918284100 | 1,768   | 31,098    | SH | DFND | 14 | 698     | 30,400    | 0 |
| VWR CORP                        | COM  | 91843L103 | 221     | 6,660     | SH | DFND | 14 | 6,660   | 0         | 0 |
| VAIL RESORTS INC                | COM  | 91879Q109 | 522     | 2,290     | SH | DFND | 14 | 2,240   | 50        | 0 |
| VALERO ENERGY CORP NEW          | COM  | 91913Y100 | 1,842   | 23,950    | SH | DFND | 10 | 23,950  | 0         | 0 |
| VALERO ENERGY CORP NEW          | COM  | 91913Y100 | 244,982 | 3,184,477 | SH | DFND | 14 | 497,167 | 2,687,310 | 0 |
| VALERO ENERGY CORP NEW          | COM  | 91913Y100 | 1,658   | 21,550    | SH | DFND | 16 | 0       | 21,550    | 0 |
| VALERO ENERGY CORP NEW          | COM  | 91913Y100 | 1,692   | 22,000    | SH | DFND | 18 | 0       | 22,000    | 0 |
| VALLEY NATL BANCORP             | COM  | 919794107 | 8,328   | 691,144   | SH | DFND | 14 | 50,775  | 640,369   | 0 |
| VALMONT INDS INC                | COM  | 920253101 | 35,674  | 225,639   | SH | DFND | 14 | 49,120  | 176,519   | 0 |
| VALMONT INDS INC                | COM  | 920253101 | 402     | 2,540     | SH | DFND | 16 | 0       | 2,540     | 0 |
| VALVOLINE INC                   | COM  | 92047W101 | 2,991   | 127,544   | SH | DFND | 14 | 28,146  | 99,398    | 0 |
| VANDA PHARMACEUTICALS<br>INC    | COM  | 921659108 | 9,594   | 535,978   | SH | DFND | 14 | 176,258 | 359,720   | 0 |

|                              |                 |           |         |            |    |      |    |           |           |   |
|------------------------------|-----------------|-----------|---------|------------|----|------|----|-----------|-----------|---|
| VANDA PHARMACEUTICALS INC    | COM             | 921659108 | 949     | 53,000     | SH | DFND | 16 | 0         | 53,000    | 0 |
| VANECK VECTORS ETF TR        | RUSSIA ETF      | 92189F403 | 6,172   | 276,900    | SH | DFND | 14 | 0         | 276,900   | 0 |
| VANECK VECTORS ETF TR        | INDIA SMALL CAP | 92189F767 | 1,767   | 31,150     | SH | DFND | 14 | 0         | 31,150    | 0 |
| VANGUARD TAX MANAGED INTL FD | FTSE DEV MKT ET | 921943858 | 295     | 6,800      | SH | DFND | 14 | 0         | 6,800     | 0 |
| VANGUARD WHITEHALL FDS INC   | HIGH DIV YLD    | 921946406 | 1,094   | 13,500     | SH | DFND | 18 | 0         | 13,500    | 0 |
| VANGUARD WHITEHALL FDS INC   | INTL HIGH ETF   | 921946794 | 969     | 14,749     | SH | DFND | 18 | 0         | 14,749    | 0 |
| VANGUARD INTL EQUITY INDEX F | GLB EX US ETF   | 922042676 | 525     | 8,840      | SH | DFND | 18 | 0         | 8,840     | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE EMR MKT ET | 922042858 | 78      | 1,800      | SH | DFND | 14 | 0         | 1,800     | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE EMR MKT ET | 922042858 | 1,582   | 36,300     | SH | DFND | 18 | 0         | 36,300    | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE EUROPE ETF | 922042874 | 3,447   | 59,100     | SH | DFND | 18 | 0         | 59,100    | 0 |
| VANTIV INC                   | CL A            | 92210H105 | 895     | 12,700     | SH | DFND | 10 | 12,700    | 0         | 0 |
| VANTIV INC                   | CL A            | 92210H105 | 916     | 13,000     | SH | DFND | 14 | 9,820     | 3,180     | 0 |
| VAREX IMAGING CORP           | COM             | 92214X106 | 2,128   | 62,871     | SH | DFND | 14 | 6,664     | 56,207    | 0 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 12,870  | 128,621    | SH | DFND | 14 | 43,696    | 84,925    | 0 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 21      | 205        | SH | DFND | 16 | 0         | 205       | 0 |
| VARONIS SYS INC              | COM             | 922280102 | 7,742   | 184,780    | SH | DFND | 14 | 53,280    | 131,500   | 0 |
| VARONIS SYS INC              | COM             | 922280102 | 872     | 20,800     | SH | DFND | 16 | 0         | 20,800    | 0 |
| VASCO DATA SEC INTL INC      | COM             | 92230Y104 | 174     | 14,464     | SH | DFND | 10 | 14,464    | 0         | 0 |
| VASCO DATA SEC INTL INC      | COM             | 92230Y104 | 663     | 55,008     | SH | DFND | 14 | 5,008     | 50,000    | 0 |
| VECTREN CORP                 | COM             | 92240G101 | 6,700   | 101,863    | SH | DFND | 14 | 11,949    | 89,914    | 0 |
| VECTOR GROUP LTD             | COM             | 92240M108 | 242     | 11,803     | SH | DFND | 14 | 11,803    | 0         | 0 |
| VEECO INSTRS INC DEL         | COM             | 922417100 | 1,735   | 81,084     | SH | DFND | 14 | 8,516     | 72,568    | 0 |
| VECTRUS INC                  | COM             | 92242T101 | 7,104   | 230,366    | SH | DFND | 14 | 26,626    | 203,740   | 0 |
| VECTRUS INC                  | COM             | 92242T101 | 432     | 14,000     | SH | DFND | 16 | 0         | 14,000    | 0 |
| VEDANTA LTD                  | SPONSORED ADR   | 92242Y100 | 13,695  | 707,373    | SH | DFND | 14 | 0         | 707,373   | 0 |
| VEEVA SYS INC                | CL A COM        | 922475108 | 2,482   | 44,000     | SH | DFND | 14 | 6,150     | 37,850    | 0 |
| VENTAS INC                   | COM             | 92276F100 | 791     | 12,150     | SH | DFND | 10 | 12,150    | 0         | 0 |
| VENTAS INC                   | COM             | 92276F100 | 32,147  | 493,585    | SH | DFND | 14 | 169,496   | 324,089   | 0 |
| VENTAS INC                   | COM             | 92276F100 | 52      | 800        | SH | DFND | 16 | 0         | 800       | 0 |
| VENTAS INC                   | COM             | 92276F100 | 45,374  | 696,665    | SH | DFND | 3  | 114,528   | 582,137   | 0 |
| VANGUARD INDEX FDS           | REIT ETF        | 922908553 | 28,315  | 340,771    | SH | DFND | 14 | 0         | 340,771   | 0 |
| VANGUARD INDEX FDS           | REIT ETF        | 922908553 | 403     | 4,850      | SH | DFND | 18 | 0         | 4,850     | 0 |
| VANGUARD INDEX FDS           | REIT ETF        | 922908553 | 83,476  | 1,004,640  | SH | DFND | 3  | 1,004,640 | 0         | 0 |
| VERA BRADLEY INC             | COM             | 92335C106 | 194     | 22,034     | SH | DFND | 10 | 22,034    | 0         | 0 |
| VERA BRADLEY INC             | COM             | 92335C106 | 271     | 30,755     | SH | DFND | 14 | 3,345     | 27,410    | 0 |
| VEREIT INC                   | COM             | 92339V100 | 44,385  | 5,354,068  | SH | DFND | 14 | 303,189   | 5,050,879 | 0 |
| VEREIT INC                   | COM             | 92339V100 | 627     | 75,600     | SH | DFND | 16 | 0         | 75,600    | 0 |
| VERIFONE SYS INC             | COM             | 92342Y109 | 1,549   | 76,380     | SH | DFND | 14 | 21,762    | 54,618    | 0 |
| VERIZON COMMUNICATIONS INC   | COM             | 92343V104 | 683     | 13,800     | SH | DFND | 10 | 13,800    | 0         | 0 |
| VERIZON COMMUNICATIONS INC   | COM             | 92343V104 | 535,774 | 10,825,913 | SH | DFND | 14 | 2,479,897 | 8,346,016 | 0 |
| VERIZON COMMUNICATIONS INC   | COM             | 92343V104 | 3,184   | 64,332     | SH | DFND | 16 | 0         | 64,332    | 0 |
| VERINT SYS INC               | COM             | 92343X100 | 9,704   | 231,864    | SH | DFND | 14 | 53,554    | 178,310   | 0 |

|                            |            |           |         |           |    |      |    |           |           |   |
|----------------------------|------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| VERINT SYS INC             | COM        | 92343X100 | 975     | 23,300    | SH | DFND | 16 | 0         | 23,300    | 0 |
| VERITIV CORP               | COM        | 923454102 | 4,194   | 129,049   | SH | DFND | 14 | 2,475     | 126,574   | 0 |
| VERITIV CORP               | COM        | 923454102 | 642     | 19,750    | SH | DFND | 16 | 0         | 19,750    | 0 |
| VERISK ANALYTICS INC       | COM        | 92345Y106 | 17,866  | 214,766   | SH | DFND | 14 | 72,644    | 142,122   | 0 |
| VERISK ANALYTICS INC       | COM        | 92345Y106 | 27      | 320       | SH | DFND | 16 | 0         | 320       | 0 |
| VERTEX PHARMACEUTICALS INC | COM        | 92532F100 | 52,613  | 346,045   | SH | DFND | 14 | 115,828   | 230,217   | 0 |
| VERTEX PHARMACEUTICALS INC | COM        | 92532F100 | 82      | 540       | SH | DFND | 16 | 0         | 540       | 0 |
| VERSUM MATLS INC           | COM        | 92532W103 | 34,029  | 876,594   | SH | DFND | 14 | 176,819   | 699,775   | 0 |
| VERSUM MATLS INC           | COM        | 92532W103 | 508     | 13,090    | SH | DFND | 16 | 0         | 13,090    | 0 |
| VIAD CORP                  | COM NEW    | 92552R406 | 4,823   | 79,202    | SH | DFND | 14 | 4,228     | 74,974    | 0 |
| VIASAT INC                 | COM        | 92552V100 | 2,367   | 36,796    | SH | DFND | 14 | 10,284    | 26,512    | 0 |
| VIACOM INC NEW             | CL A       | 92553P102 | 885     | 24,103    | SH | DFND | 14 | 7,325     | 16,778    | 0 |
| VIACOM INC NEW             | CL B       | 92553P201 | 34,272  | 1,231,048 | SH | DFND | 14 | 223,183   | 1,007,865 | 0 |
| VIACOM INC NEW             | CL B       | 92553P201 | 127     | 4,568     | SH | DFND | 16 | 0         | 4,568     | 0 |
| VIAVI SOLUTIONS INC        | COM        | 925550105 | 5,030   | 531,719   | SH | DFND | 14 | 39,513    | 492,206   | 0 |
| VICOR CORP                 | COM        | 925815102 | 759     | 32,162    | SH | DFND | 14 | 3,050     | 29,112    | 0 |
| VISA INC                   | COM CL A   | 92826C839 | 421,283 | 4,003,072 | SH | DFND | 14 | 1,082,273 | 2,920,799 | 0 |
| VISA INC                   | COM CL A   | 92826C839 | 2,118   | 20,130    | SH | DFND | 16 | 0         | 20,130    | 0 |
| VIRTUSA CORP               | COM        | 92827P102 | 1,739   | 46,031    | SH | DFND | 14 | 5,011     | 41,020    | 0 |
| VIRTUS INVT PARTNERS INC   | COM        | 92828Q109 | 1,394   | 12,008    | SH | DFND | 14 | 1,070     | 10,938    | 0 |
| VISHAY INTERTECHNOLOGY INC | COM        | 928298108 | 28,850  | 1,534,588 | SH | DFND | 14 | 269,456   | 1,265,132 | 0 |
| VISHAY INTERTECHNOLOGY INC | COM        | 928298108 | 588     | 31,300    | SH | DFND | 16 | 0         | 31,300    | 0 |
| VISTA OUTDOOR INC          | COM        | 928377100 | 5,240   | 228,428   | SH | DFND | 14 | 10,102    | 218,326   | 0 |
| VISTEON CORP               | COM NEW    | 92839U206 | 316     | 2,553     | SH | DFND | 14 | 2,153     | 400       | 0 |
| VISTRA ENERGY CORP         | COM        | 92840M102 | 417     | 22,300    | SH | DFND | 14 | 22,300    | 0         | 0 |
| VMWARE INC                 | CL A COM   | 928563402 | 829     | 7,590     | SH | DFND | 10 | 7,590     | 0         | 0 |
| VMWARE INC                 | CL A COM   | 928563402 | 4,659   | 42,667    | SH | DFND | 14 | 5,497     | 37,170    | 0 |
| VONAGE HLDGS CORP          | COM        | 92886T201 | 4,317   | 530,377   | SH | DFND | 14 | 171,097   | 359,280   | 0 |
| VORNADO RLTY TR            | SH BEN INT | 929042109 | 18,504  | 240,692   | SH | DFND | 14 | 83,212    | 157,480   | 0 |
| VORNADO RLTY TR            | SH BEN INT | 929042109 | 29      | 371       | SH | DFND | 16 | 0         | 371       | 0 |
| VORNADO RLTY TR            | SH BEN INT | 929042109 | 12,880  | 167,534   | SH | DFND | 3  | 26,118    | 141,416   | 0 |
| VOYA FINL INC              | COM        | 929089100 | 10,367  | 259,888   | SH | DFND | 14 | 41,588    | 218,300   | 0 |
| VULCAN MATLS CO            | COM        | 929160109 | 21,982  | 183,799   | SH | DFND | 14 | 62,197    | 121,602   | 0 |
| VULCAN MATLS CO            | COM        | 929160109 | 35      | 290       | SH | DFND | 16 | 0         | 290       | 0 |
| VULCAN MATLS CO            | COM        | 929160109 | 957     | 8,000     | SH | DFND | 18 | 0         | 8,000     | 0 |
| WD-40 CO                   | COM        | 929236107 | 2,665   | 23,819    | SH | DFND | 14 | 2,650     | 21,169    | 0 |
| WD-40 CO                   | COM        | 929236107 | 369     | 3,300     | SH | DFND | 18 | 0         | 3,300     | 0 |
| WGL HLDGS INC              | COM        | 92924F106 | 3,896   | 46,274    | SH | DFND | 14 | 10,202    | 36,072    | 0 |
| WABCO HLDGS INC            | COM        | 92927K102 | 468     | 3,160     | SH | DFND | 14 | 3,090     | 70        | 0 |
| WSFS FINL CORP             | COM        | 929328102 | 784     | 16,073    | SH | DFND | 14 | 16,073    | 0         | 0 |
| WMIH CORP                  | COM        | 92936P100 | 10      | 10,650    | SH | DFND | 14 | 10,650    | 0         | 0 |
| W P CAREY INC              | COM        | 92936U109 | 2,419   | 35,900    | SH | DFND | 14 | 3,600     | 32,300    | 0 |
| WEC ENERGY GROUP INC       | COM        | 92939U106 | 257     | 4,100     | SH | DFND | 10 | 4,100     | 0         | 0 |
| WEC ENERGY GROUP INC       | COM        | 92939U106 | 28,235  | 449,752   | SH | DFND | 14 | 147,981   | 301,771   | 0 |
| WEC ENERGY GROUP INC       | COM        | 92939U106 | 41      | 655       | SH | DFND | 16 | 0         | 655       | 0 |
| WABASH NATL CORP           | COM        | 929566107 | 955     | 41,831    | SH | DFND | 10 | 41,831    | 0         | 0 |
| WABASH NATL CORP           | COM        | 929566107 | 23,082  | 1,011,488 | SH | DFND | 14 | 26,961    | 984,527   | 0 |

|                                 |               |           |         |            |    |      |    |           |           |   |
|---------------------------------|---------------|-----------|---------|------------|----|------|----|-----------|-----------|---|
| WABASH NATL CORP                | COM           | 929566107 | 317     | 13,900     | SH | DFND | 16 | 0         | 13,900    | 0 |
| WABTEC CORP                     | COM           | 929740108 | 4,129   | 54,514     | SH | DFND | 14 | 12,112    | 42,402    | 0 |
| WADDELL & REED FINL INC         | CL A          | 930059100 | 540     | 26,909     | SH | DFND | 10 | 26,909    | 0         | 0 |
| WADDELL & REED FINL INC         | CL A          | 930059100 | 7,290   | 363,217    | SH | DFND | 14 | 15,602    | 347,615   | 0 |
| WAGeworks INC                   | COM           | 930427109 | 4,036   | 66,498     | SH | DFND | 14 | 6,908     | 59,590    | 0 |
| WAL-MART STORES INC             | COM           | 931142103 | 362,072 | 4,633,636  | SH | DFND | 14 | 877,594   | 3,756,042 | 0 |
| WAL-MART STORES INC             | COM           | 931142103 | 2,309   | 29,555     | SH | DFND | 16 | 0         | 29,555    | 0 |
| WAL-MART STORES INC             | COM           | 931142103 | 399     | 5,100      | SH | DFND | 18 | 0         | 5,100     | 0 |
| WALGREENS BOOTS<br>ALLIANCE INC | COM           | 931427108 | 111,889 | 1,448,966  | SH | DFND | 14 | 447,664   | 1,001,302 | 0 |
| WALGREENS BOOTS<br>ALLIANCE INC | COM           | 931427108 | 156     | 2,015      | SH | DFND | 16 | 0         | 2,015     | 0 |
| WALGREENS BOOTS<br>ALLIANCE INC | COM           | 931427108 | 263     | 3,400      | SH | DFND | 18 | 0         | 3,400     | 0 |
| WALKER & DUNLOP INC             | COM           | 93148P102 | 703     | 13,435     | SH | DFND | 10 | 13,435    | 0         | 0 |
| WALKER & DUNLOP INC             | COM           | 93148P102 | 17,806  | 340,271    | SH | DFND | 14 | 41,140    | 299,131   | 0 |
| WALKER & DUNLOP INC             | COM           | 93148P102 | 722     | 13,800     | SH | DFND | 16 | 0         | 13,800    | 0 |
| WALKER & DUNLOP INC             | COM           | 93148P102 | 92      | 1,750      | SH | DFND | 18 | 0         | 1,750     | 0 |
| WASHINGTON FED INC              | COM           | 938824109 | 19,431  | 577,430    | SH | DFND | 14 | 18,570    | 558,860   | 0 |
| WASHINGTON PRIME GROUP<br>NEW   | COM           | 93964W108 | 22,309  | 2,678,096  | SH | DFND | 14 | 505,949   | 2,172,147 | 0 |
| WASHINGTON PRIME GROUP<br>NEW   | COM           | 93964W108 | 125     | 15,060     | SH | DFND | 16 | 0         | 15,060    | 0 |
| WASHINGTON PRIME GROUP<br>NEW   | COM           | 93964W108 | 1,876   | 225,239    | SH | DFND | 3  | 0         | 225,239   | 0 |
| WASHINGTON REAL ESTATE<br>INVT  | SH BEN INT    | 939653101 | 304     | 9,283      | SH | DFND | 14 | 9,283     | 0         | 0 |
| WASHINGTON TR BANCORP           | COM           | 940610108 | 1,239   | 21,639     | SH | DFND | 14 | 21,639    | 0         | 0 |
| WASTE CONNECTIONS INC           | COM           | 94106B101 | 315     | 4,498      | SH | DFND | 14 | 0         | 4,498     | 0 |
| WASTE MGMT INC DEL              | COM           | 94106L109 | 59,112  | 755,232    | SH | DFND | 14 | 194,217   | 561,015   | 0 |
| WASTE MGMT INC DEL              | COM           | 94106L109 | 72      | 915        | SH | DFND | 16 | 0         | 915       | 0 |
| WATERS CORP                     | COM           | 941848103 | 19,956  | 111,161    | SH | DFND | 14 | 37,966    | 73,195    | 0 |
| WATERS CORP                     | COM           | 941848103 | 31      | 175        | SH | DFND | 16 | 0         | 175       | 0 |
| WATSCO INC                      | COM           | 942622200 | 3,100   | 19,248     | SH | DFND | 14 | 4,300     | 14,948    | 0 |
| WATTS WATER TECHNOLOGIES<br>INC | CL A          | 942749102 | 3,329   | 48,103     | SH | DFND | 14 | 5,156     | 42,947    | 0 |
| WEB COM GROUP INC               | COM           | 94733A104 | 902     | 36,089     | SH | DFND | 14 | 4,889     | 31,200    | 0 |
| WEBSTER FINL CORP CONN          | COM           | 947890109 | 3,074   | 58,502     | SH | DFND | 14 | 13,326    | 45,176    | 0 |
| WEIBO CORP                      | SPONSORED ADR | 948596101 | 11,947  | 120,750    | SH | DFND | 14 | 600       | 120,150   | 0 |
| WEIBO CORP                      | SPONSORED ADR | 948596101 | 49      | 500        | SH | DFND | 16 | 0         | 500       | 0 |
| WEIBO CORP                      | SPONSORED ADR | 948596101 | 430     | 4,350      | SH | DFND | 18 | 0         | 4,350     | 0 |
| WEINGARTEN RLTY INVS            | SH BEN INT    | 948741103 | 2,462   | 77,571     | SH | DFND | 14 | 18,107    | 59,464    | 0 |
| WELLCARE HEALTH PLANS<br>INC    | COM           | 94946T106 | 546     | 3,178      | SH | DFND | 10 | 3,178     | 0         | 0 |
| WELLCARE HEALTH PLANS<br>INC    | COM           | 94946T106 | 69,400  | 404,097    | SH | DFND | 14 | 74,497    | 329,600   | 0 |
| WELLCARE HEALTH PLANS<br>INC    | COM           | 94946T106 | 412     | 2,400      | SH | DFND | 16 | 0         | 2,400     | 0 |
| WELLCARE HEALTH PLANS<br>INC    | COM           | 94946T106 | 148     | 860        | SH | DFND | 18 | 0         | 860       | 0 |
| WELLS FARGO CO NEW              | COM           | 949746101 | 685,810 | 12,435,367 | SH | DFND | 14 | 2,986,368 | 9,448,999 | 0 |
| WELLS FARGO CO NEW              | COM           | 949746101 | 3,791   | 68,740     | SH | DFND | 16 | 0         | 68,740    | 0 |
| WELLTOWER INC                   | COM           | 95040Q104 | 35,687  | 507,779    | SH | DFND | 14 | 173,892   | 333,887   | 0 |
| WELLTOWER INC                   | COM           | 95040Q104 | 56      | 800        | SH | DFND | 16 | 0         | 800       | 0 |

|                              |                 |           |        |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| WELLTOWER INC                | COM             | 95040Q104 | 72,128 | 1,026,297 | SH | DFND | 3  | 161,568 | 864,729   | 0 |
| WENDYS CO                    | COM             | 95058W100 | 2,091  | 134,641   | SH | DFND | 14 | 30,429  | 104,212   | 0 |
| WERNER ENTERPRISES INC       | COM             | 950755108 | 1,447  | 39,595    | SH | DFND | 14 | 14,915  | 24,680    | 0 |
| WESBANCO INC                 | COM             | 950810101 | 8,521  | 207,725   | SH | DFND | 14 | 25,577  | 182,148   | 0 |
| WESBANCO INC                 | COM             | 950810101 | 57     | 1,400     | SH | DFND | 16 | 0       | 1,400     | 0 |
| WESCO AIRCRAFT HLDGS INC     | COM             | 950814103 | 794    | 84,433    | SH | DFND | 14 | 12,033  | 72,400    | 0 |
| WESCO INTL INC               | COM             | 95082P105 | 12,599 | 216,294   | SH | DFND | 14 | 11,303  | 204,991   | 0 |
| WEST BANCORPORATION INC      | CAP STK         | 95123P106 | 1,349  | 55,270    | SH | DFND | 14 | 1,811   | 53,459    | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM             | 955306105 | 29,827 | 309,860   | SH | DFND | 14 | 60,998  | 248,862   | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM             | 955306105 | 311    | 3,230     | SH | DFND | 16 | 0       | 3,230     | 0 |
| WESTAMERICA BANCORPORATION   | COM             | 957090103 | 2,625  | 44,086    | SH | DFND | 14 | 4,597   | 39,489    | 0 |
| WESTAR ENERGY INC            | COM             | 95709T100 | 4,468  | 90,083    | SH | DFND | 14 | 20,315  | 69,768    | 0 |
| WESTERN ALLIANCE BANCORP     | COM             | 957638109 | 1,719  | 32,383    | SH | DFND | 14 | 32,383  | 0         | 0 |
| WESTERN ASSET MTG CAP CORP   | COM             | 95790D105 | 8,444  | 806,505   | SH | DFND | 14 | 123,305 | 683,200   | 0 |
| WESTERN ASSET MTG CAP CORP   | COM             | 95790D105 | 440    | 42,000    | SH | DFND | 16 | 0       | 42,000    | 0 |
| WESTERN DIGITAL CORP         | COM             | 958102105 | 626    | 7,240     | SH | DFND | 10 | 7,240   | 0         | 0 |
| WESTERN DIGITAL CORP         | COM             | 958102105 | 80,905 | 936,397   | SH | DFND | 14 | 177,537 | 758,860   | 0 |
| WESTERN DIGITAL CORP         | COM             | 958102105 | 808    | 9,347     | SH | DFND | 16 | 0       | 9,347     | 0 |
| WESTERN UN CO                | COM             | 959802109 | 19,161 | 997,945   | SH | DFND | 14 | 264,214 | 733,731   | 0 |
| WESTERN UN CO                | COM             | 959802109 | 19     | 985       | SH | DFND | 16 | 0       | 985       | 0 |
| WESTLAKE CHEM CORP           | COM             | 960413102 | 5,005  | 60,232    | SH | DFND | 14 | 10,032  | 50,200    | 0 |
| WESTROCK CO                  | COM             | 96145D105 | 98,020 | 1,727,827 | SH | DFND | 14 | 273,599 | 1,454,228 | 0 |
| WESTROCK CO                  | COM             | 96145D105 | 1,189  | 20,966    | SH | DFND | 16 | 0       | 20,966    | 0 |
| WEX INC                      | COM             | 96208T104 | 2,843  | 25,336    | SH | DFND | 14 | 5,664   | 19,672    | 0 |
| WEYERHAEUSER CO              | COM             | 962166104 | 66,222 | 1,946,010 | SH | DFND | 14 | 385,622 | 1,560,388 | 0 |
| WEYERHAEUSER CO              | COM             | 962166104 | 587    | 17,260    | SH | DFND | 16 | 0       | 17,260    | 0 |
| WHIRLPOOL CORP               | COM             | 963320106 | 34,877 | 189,099   | SH | DFND | 14 | 44,397  | 144,702   | 0 |
| WHIRLPOOL CORP               | COM             | 963320106 | 32     | 174       | SH | DFND | 16 | 0       | 174       | 0 |
| WHITESTONE REIT              | COM             | 966084204 | 826    | 63,281    | SH | DFND | 14 | 5,551   | 57,730    | 0 |
| WHITING PETE CORP NEW        | COM             | 966387102 | 89     | 16,239    | SH | DFND | 14 | 16,239  | 0         | 0 |
| WILEY JOHN & SONS INC        | CL A            | 968223206 | 9,626  | 179,930   | SH | DFND | 14 | 30,793  | 149,137   | 0 |
| WILEY JOHN & SONS INC        | CL A            | 968223206 | 27     | 500       | SH | DFND | 16 | 0       | 500       | 0 |
| WILLIAMS COS INC DEL         | COM             | 969457100 | 35,393 | 1,179,374 | SH | DFND | 14 | 386,232 | 793,142   | 0 |
| WILLIAMS COS INC DEL         | COM             | 969457100 | 53     | 1,765     | SH | DFND | 16 | 0       | 1,765     | 0 |
| WILLIAMS COS INC DEL         | COM             | 969457100 | 1,789  | 59,600    | SH | DFND | 18 | 0       | 59,600    | 0 |
| WILLIAMS SONOMA INC          | COM             | 969904101 | 11,723 | 235,128   | SH | DFND | 14 | 32,458  | 202,670   | 0 |
| WINDSTREAM HLDGS INC         | COM NEW         | 97382A200 | 32     | 18,152    | SH | DFND | 14 | 18,152  | 0         | 0 |
| WINGSTOP INC                 | COM             | 974155103 | 1,569  | 47,180    | SH | DFND | 14 | 3,920   | 43,260    | 0 |
| WINNEBAGO INDS INC           | COM             | 974637100 | 2,270  | 50,734    | SH | DFND | 14 | 5,028   | 45,706    | 0 |
| WINTRUST FINL CORP           | COM             | 97650W108 | 49,666 | 634,217   | SH | DFND | 14 | 118,537 | 515,680   | 0 |
| WINTRUST FINL CORP           | COM             | 97650W108 | 1,414  | 18,060    | SH | DFND | 16 | 0       | 18,060    | 0 |
| WIPRO LTD                    | SPON ADR 1 SH   | 97651M109 | 12,287 | 2,163,290 | SH | DFND | 14 | 11,700  | 2,151,590 | 0 |
| WISDOMTREE INVTS INC         | COM             | 97717P104 | 1,947  | 191,290   | SH | DFND | 14 | 19,040  | 172,250   | 0 |
| WISDOMTREE TR                | INDIA ERNGS FD  | 97717W422 | 478    | 19,000    | SH | DFND | 18 | 0       | 19,000    | 0 |
| WISDOMTREE TR                | US SMALLCAP DIV | 97717W604 | 266    | 3,160     | SH | DFND | 18 | 0       | 3,160     | 0 |

|                            |                |           |        |           |    |      |    |         |           |   |
|----------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| WISDOMTREE TR              | JAPN HEDGE EQT | 97717W851 | 527    | 9,630     | SH | DFND | 18 | 0       | 9,630     | 0 |
| WISDOMTREE TR              | EUROPE SMCP DV | 97717W869 | 208    | 3,000     | SH | DFND | 18 | 0       | 3,000     | 0 |
| WOLVERINE WORLD WIDE INC   | COM            | 978097103 | 41,953 | 1,454,162 | SH | DFND | 14 | 141,372 | 1,312,790 | 0 |
| WOLVERINE WORLD WIDE INC   | COM            | 978097103 | 1,379  | 47,800    | SH | DFND | 16 | 0       | 47,800    | 0 |
| WOODWARD INC               | COM            | 980745103 | 3,038  | 39,141    | SH | DFND | 14 | 10,864  | 28,277    | 0 |
| WORKDAY INC                | CL A           | 98138H101 | 491    | 4,660     | SH | DFND | 14 | 3,920   | 740       | 0 |
| WORLD ACCEP CORP DEL       | COM            | 981419104 | 5,302  | 63,962    | SH | DFND | 14 | 1,347   | 62,615    | 0 |
| WORLD FUEL SVCS CORP       | COM            | 981475106 | 26,881 | 792,729   | SH | DFND | 14 | 141,405 | 651,324   | 0 |
| WORLD FUEL SVCS CORP       | COM            | 981475106 | 423    | 12,460    | SH | DFND | 16 | 0       | 12,460    | 0 |
| WORLD WRESTLING ENTMT INC  | CL A           | 98156Q108 | 1,523  | 64,668    | SH | DFND | 14 | 6,048   | 58,620    | 0 |
| WORTHINGTON INDS INC       | COM            | 981811102 | 325    | 7,058     | SH | DFND | 10 | 7,058   | 0         | 0 |
| WORTHINGTON INDS INC       | COM            | 981811102 | 42,311 | 919,798   | SH | DFND | 14 | 108,324 | 811,474   | 0 |
| WORTHINGTON INDS INC       | COM            | 981811102 | 993    | 21,590    | SH | DFND | 16 | 0       | 21,590    | 0 |
| WPX ENERGY INC             | COM            | 98212B103 | 10,707 | 931,032   | SH | DFND | 14 | 235,208 | 695,824   | 0 |
| WPX ENERGY INC             | COM            | 98212B103 | 48     | 4,200     | SH | DFND | 16 | 0       | 4,200     | 0 |
| WYNDHAM WORLDWIDE CORP     | COM            | 98310W108 | 1,134  | 10,760    | SH | DFND | 10 | 10,760  | 0         | 0 |
| WYNDHAM WORLDWIDE CORP     | COM            | 98310W108 | 24,292 | 230,456   | SH | DFND | 14 | 60,731  | 169,725   | 0 |
| WYNDHAM WORLDWIDE CORP     | COM            | 98310W108 | 25     | 240       | SH | DFND | 16 | 0       | 240       | 0 |
| WYNN RESORTS LTD           | COM            | 983134107 | 1,121  | 7,525     | SH | DFND | 10 | 7,525   | 0         | 0 |
| WYNN RESORTS LTD           | COM            | 983134107 | 16,667 | 111,916   | SH | DFND | 14 | 38,706  | 73,210    | 0 |
| WYNN RESORTS LTD           | COM            | 983134107 | 27     | 180       | SH | DFND | 16 | 0       | 180       | 0 |
| XO GROUP INC               | COM            | 983772104 | 452    | 23,000    | SH | DFND | 10 | 23,000  | 0         | 0 |
| XO GROUP INC               | COM            | 983772104 | 1,318  | 67,018    | SH | DFND | 14 | 4,503   | 62,515    | 0 |
| XO GROUP INC               | COM            | 983772104 | 238    | 12,100    | SH | DFND | 16 | 0       | 12,100    | 0 |
| XPO LOGISTICS INC          | COM            | 983793100 | 407    | 6,012     | SH | DFND | 14 | 6,012   | 0         | 0 |
| XCEL ENERGY INC            | COM            | 98389B100 | 33,686 | 711,869   | SH | DFND | 14 | 237,197 | 474,672   | 0 |
| XCEL ENERGY INC            | COM            | 98389B100 | 51     | 1,080     | SH | DFND | 16 | 0       | 1,080     | 0 |
| XILINX INC                 | COM            | 983919101 | 24,222 | 341,971   | SH | DFND | 14 | 116,318 | 225,653   | 0 |
| XILINX INC                 | COM            | 983919101 | 35     | 500       | SH | DFND | 16 | 0       | 500       | 0 |
| XENIA HOTELS & RESORTS INC | COM            | 984017103 | 371    | 17,639    | SH | DFND | 10 | 17,639  | 0         | 0 |
| XENIA HOTELS & RESORTS INC | COM            | 984017103 | 52,066 | 2,473,440 | SH | DFND | 14 | 519,040 | 1,954,400 | 0 |
| XENIA HOTELS & RESORTS INC | COM            | 984017103 | 1,469  | 69,790    | SH | DFND | 16 | 0       | 69,790    | 0 |
| XENCOR INC                 | COM            | 98401F105 | 804    | 35,100    | SH | DFND | 14 | 10,640  | 24,460    | 0 |
| XEROX CORP                 | COM NEW        | 984121608 | 20,720 | 622,415   | SH | DFND | 14 | 131,255 | 491,160   | 0 |
| XEROX CORP                 | COM NEW        | 984121608 | 15     | 458       | SH | DFND | 16 | 0       | 458       | 0 |
| XINYUAN REAL ESTATE CO LTD | SPONS ADR      | 98417P105 | 3,153  | 555,164   | SH | DFND | 14 | 16,200  | 538,964   | 0 |
| XYLEM INC                  | COM            | 98419M100 | 15,598 | 249,047   | SH | DFND | 14 | 84,098  | 164,949   | 0 |
| XYLEM INC                  | COM            | 98419M100 | 22     | 350       | SH | DFND | 16 | 0       | 350       | 0 |
| XPERI CORP                 | COM            | 98421B100 | 2,091  | 82,645    | SH | DFND | 14 | 8,638   | 74,007    | 0 |
| YY INC                     | ADS REPCOM CLA | 98426T106 | 351    | 4,050     | SH | DFND | 10 | 4,050   | 0         | 0 |
| YY INC                     | ADS REPCOM CLA | 98426T106 | 46,280 | 533,300   | SH | DFND | 14 | 7,300   | 526,000   | 0 |
| YY INC                     | ADS REPCOM CLA | 98426T106 | 833    | 9,600     | SH | DFND | 16 | 0       | 9,600     | 0 |
| YELP INC                   | CL A           | 985817105 | 465    | 10,740    | SH | DFND | 14 | 8,640   | 2,100     | 0 |
| YIRENDAI LTD               | SPONSORED ADR  | 98585L100 | 801    | 19,100    | SH | DFND | 14 | 0       | 19,100    | 0 |

|                              |              |           |         |           |    |      |    |         |           |   |
|------------------------------|--------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| YUM BRANDS INC               | COM          | 988498101 | 112,867 | 1,533,306 | SH | DFND | 14 | 249,327 | 1,283,979 | 0 |
| YUM BRANDS INC               | COM          | 988498101 | 984     | 13,370    | SH | DFND | 16 | 0       | 13,370    | 0 |
| YUM BRANDS INC               | COM          | 988498101 | 96      | 1,300     | SH | DFND | 18 | 0       | 1,300     | 0 |
| YUM CHINA HLDGS INC          | COM          | 98850P109 | 118,064 | 2,953,804 | SH | DFND | 14 | 109,404 | 2,844,400 | 0 |
| YUM CHINA HLDGS INC          | COM          | 98850P109 | 2,294   | 57,400    | SH | DFND | 16 | 0       | 57,400    | 0 |
| YUM CHINA HLDGS INC          | COM          | 98850P109 | 64      | 1,600     | SH | DFND | 18 | 0       | 1,600     | 0 |
| ZAYO GROUP HLDGS INC         | COM          | 98919V105 | 420     | 12,200    | SH | DFND | 14 | 12,000  | 200       | 0 |
| ZEBRA TECHNOLOGIES CORP      | CL A         | 989207105 | 197     | 1,810     | SH | DFND | 10 | 1,810   | 0         | 0 |
| ZEBRA TECHNOLOGIES CORP      | CL A         | 989207105 | 20,647  | 190,159   | SH | DFND | 14 | 7,649   | 182,510   | 0 |
| ZEBRA TECHNOLOGIES CORP      | CL A         | 989207105 | 150     | 1,380     | SH | DFND | 16 | 0       | 1,380     | 0 |
| ZENDESK INC                  | COM          | 98936J101 | 285     | 9,790     | SH | DFND | 14 | 9,790   | 0         | 0 |
| ZILLOW GROUP INC             | CL C CAP STK | 98954M200 | 249     | 6,184     | SH | DFND | 14 | 6,114   | 70        | 0 |
| ZIMMER BIOMET HLDGS INC      | COM          | 98956P102 | 32,985  | 281,703   | SH | DFND | 14 | 97,023  | 184,680   | 0 |
| ZIMMER BIOMET HLDGS INC      | COM          | 98956P102 | 52      | 445       | SH | DFND | 16 | 0       | 445       | 0 |
| ZIONS BANCORPORATION         | COM          | 989701107 | 13,198  | 279,735   | SH | DFND | 14 | 93,656  | 186,079   | 0 |
| ZIONS BANCORPORATION         | COM          | 989701107 | 21      | 450       | SH | DFND | 16 | 0       | 450       | 0 |
| ZIOPHARM ONCOLOGY INC        | COM          | 98973P101 | 91      | 14,893    | SH | DFND | 14 | 14,893  | 0         | 0 |
| ZIX CORP                     | COM          | 98974P100 | 112     | 22,973    | SH | DFND | 14 | 6,373   | 16,600    | 0 |
| ZIX CORP                     | COM          | 98974P100 | 36      | 7,300     | SH | DFND | 16 | 0       | 7,300     | 0 |
| ZOETIS INC                   | CL A         | 98978V103 | 134,460 | 2,108,843 | SH | DFND | 14 | 392,110 | 1,716,733 | 0 |
| ZOETIS INC                   | CL A         | 98978V103 | 1,492   | 23,400    | SH | DFND | 16 | 0       | 23,400    | 0 |
| ZUMIEZ INC                   | COM          | 989817101 | 386     | 21,315    | SH | DFND | 10 | 21,315  | 0         | 0 |
| ZUMIEZ INC                   | COM          | 989817101 | 5,355   | 295,875   | SH | DFND | 14 | 2,836   | 293,039   | 0 |
| ZYNGA INC                    | CL A         | 98986T108 | 168     | 44,500    | SH | DFND | 14 | 44,500  | 0         | 0 |
| ADIANT PLC                   | ORD SHS      | G0084W101 | 24,969  | 297,289   | SH | DFND | 14 | 35,468  | 261,821   | 0 |
| ADIANT PLC                   | ORD SHS      | G0084W101 | 957     | 11,400    | SH | DFND | 16 | 0       | 11,400    | 0 |
| AIRCASTLE LTD                | COM          | G0129K104 | 14,123  | 633,597   | SH | DFND | 14 | 8,644   | 624,953   | 0 |
| ALKERMES PLC                 | SHS          | G01767105 | 462     | 9,095     | SH | DFND | 14 | 8,895   | 200       | 0 |
| ALLEGION PUB LTD CO          | ORD SHS      | G0176J109 | 11,237  | 129,948   | SH | DFND | 14 | 41,590  | 88,358    | 0 |
| ALLEGION PUB LTD CO          | ORD SHS      | G0176J109 | 19      | 216       | SH | DFND | 16 | 0       | 216       | 0 |
| ALLERGAN PLC                 | SHS          | G0177J108 | 941     | 4,590     | SH | DFND | 10 | 4,590   | 0         | 0 |
| ALLERGAN PLC                 | SHS          | G0177J108 | 277,281 | 1,352,921 | SH | DFND | 14 | 261,599 | 1,091,322 | 0 |
| ALLERGAN PLC                 | SHS          | G0177J108 | 1,853   | 9,041     | SH | DFND | 16 | 0       | 9,041     | 0 |
| AMDOCS LTD                   | SHS          | G02602103 | 223     | 3,470     | SH | DFND | 14 | 3,470   | 0         | 0 |
| AON PLC                      | SHS CL A     | G0408V102 | 52,368  | 358,438   | SH | DFND | 14 | 112,701 | 245,737   | 0 |
| AON PLC                      | SHS CL A     | G0408V102 | 84      | 575       | SH | DFND | 16 | 0       | 575       | 0 |
| ARCH CAP GROUP LTD           | ORD          | G0450A105 | 607     | 6,160     | SH | DFND | 14 | 6,030   | 130       | 0 |
| ARGO GROUP INTL HLDGS LTD    | COM          | G0464B107 | 16,067  | 261,258   | SH | DFND | 14 | 13,737  | 247,521   | 0 |
| ARGO GROUP INTL HLDGS LTD    | COM          | G0464B107 | 695     | 11,300    | SH | DFND | 16 | 0       | 11,300    | 0 |
| ASPEN INSURANCE HOLDINGS LTD | SHS          | G05384105 | 5,897   | 145,954   | SH | DFND | 14 | 8,637   | 137,317   | 0 |
| ASPEN INSURANCE HOLDINGS LTD | SHS          | G05384105 | 12      | 290       | SH | DFND | 16 | 0       | 290       | 0 |
| ARRIS INTL INC               | SHS          | G0551A103 | 47,728  | 1,675,252 | SH | DFND | 14 | 235,944 | 1,439,308 | 0 |
| ARRIS INTL INC               | SHS          | G0551A103 | 436     | 15,300    | SH | DFND | 16 | 0       | 15,300    | 0 |
| ASSURED GUARANTY LTD         | COM          | G0585R106 | 228     | 6,050     | SH | DFND | 10 | 6,050   | 0         | 0 |
| ASSURED GUARANTY LTD         | COM          | G0585R106 | 4,559   | 120,773   | SH | DFND | 14 | 61,743  | 59,030    | 0 |
| ASSURED GUARANTY LTD         | COM          | G0585R106 | 94      | 2,500     | SH | DFND | 16 | 0       | 2,500     | 0 |
| ATLAS FINANCIAL HOLDINGS INC | SHS NEW      | G06207115 | 189     | 10,000    | SH | DFND | 10 | 10,000  | 0         | 0 |

|                              |             |           |         |           |    |      |    |         |           |   |
|------------------------------|-------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ATLAS FINANCIAL HOLDINGS INC | SHS NEW     | G06207115 | 13      | 690       | SH | DFND | 14 | 690     | 0         | 0 |
| ATHENE HLDG LTD              | CL A        | G0684D107 | 3,931   | 73,020    | SH | DFND | 14 | 2,220   | 70,800    | 0 |
| AXIS CAPITAL HOLDINGS LTD    | SHS         | G0692U109 | 6,061   | 105,762   | SH | DFND | 14 | 10,562  | 95,200    | 0 |
| AXALTA COATING SYS LTD       | COM         | G0750C108 | 232     | 8,010     | SH | DFND | 14 | 7,800   | 210       | 0 |
| AXOVANT SCIENCES LTD         | COM         | G0750W104 | 1,292   | 187,780   | SH | DFND | 14 | 2,080   | 185,700   | 0 |
| AXOVANT SCIENCES LTD         | COM         | G0750W104 | 169     | 24,500    | SH | DFND | 16 | 0       | 24,500    | 0 |
| ATLANTICA YIELD PLC          | SHS         | G0751N103 | 4,263   | 216,400   | SH | DFND | 14 | 0       | 216,400   | 0 |
| ATLANTICA YIELD PLC          | SHS         | G0751N103 | 386     | 19,600    | SH | DFND | 16 | 0       | 19,600    | 0 |
| BANK OF NT BUTTERFIELD&SON L | SHS NEW     | G0772R208 | 3,000   | 81,880    | SH | DFND | 14 | 14,880  | 67,000    | 0 |
| BANK OF NT BUTTERFIELD&SON L | SHS NEW     | G0772R208 | 289     | 7,900     | SH | DFND | 16 | 0       | 7,900     | 0 |
| ACCENTURE PLC IRELAND        | SHS CLASS A | G1151C101 | 257,635 | 1,907,417 | SH | DFND | 14 | 416,071 | 1,491,346 | 0 |
| ACCENTURE PLC IRELAND        | SHS CLASS A | G1151C101 | 1,845   | 13,660    | SH | DFND | 16 | 0       | 13,660    | 0 |
| BELMOND LTD                  | CL A        | G1154H107 | 1,871   | 137,064   | SH | DFND | 14 | 11,354  | 125,710   | 0 |
| BUNGE LIMITED                | COM         | G16962105 | 882     | 12,700    | SH | DFND | 10 | 12,700  | 0         | 0 |
| BUNGE LIMITED                | COM         | G16962105 | 8,341   | 120,086   | SH | DFND | 14 | 17,815  | 102,271   | 0 |
| CARDTRONICS PLC              | SHS CL A    | G1991C105 | 1,758   | 76,402    | SH | DFND | 14 | 8,032   | 68,370    | 0 |
| DELPHI AUTOMOTIVE PLC        | SHS         | G27823106 | 59,965  | 609,402   | SH | DFND | 14 | 152,744 | 456,658   | 0 |
| DELPHI AUTOMOTIVE PLC        | SHS         | G27823106 | 58      | 590       | SH | DFND | 16 | 0       | 590       | 0 |
| EATON CORP PLC               | SHS         | G29183103 | 47,740  | 621,690   | SH | DFND | 14 | 212,375 | 409,315   | 0 |
| EATON CORP PLC               | SHS         | G29183103 | 74      | 963       | SH | DFND | 16 | 0       | 963       | 0 |
| ENDO INTL PLC                | SHS         | G30401106 | 34,134  | 3,985,275 | SH | DFND | 14 | 762,581 | 3,222,694 | 0 |
| ENDO INTL PLC                | SHS         | G30401106 | 693     | 80,900    | SH | DFND | 16 | 0       | 80,900    | 0 |
| ENSTAR GROUP LIMITED         | SHS         | G3075P101 | 3,831   | 17,229    | SH | DFND | 14 | 1,469   | 15,760    | 0 |
| ENSCO PLC                    | SHS CLASS A | G3157S106 | 1,161   | 194,450   | SH | DFND | 14 | 46,510  | 147,940   | 0 |
| ESSENT GROUP LTD             | COM         | G3198U102 | 6,461   | 159,540   | SH | DFND | 14 | 6,140   | 153,400   | 0 |
| EVEREST RE GROUP LTD         | COM         | G3223R108 | 594     | 2,600     | SH | DFND | 10 | 2,600   | 0         | 0 |
| EVEREST RE GROUP LTD         | COM         | G3223R108 | 34,911  | 152,858   | SH | DFND | 14 | 27,072  | 125,786   | 0 |
| EVEREST RE GROUP LTD         | COM         | G3223R108 | 23      | 100       | SH | DFND | 16 | 0       | 100       | 0 |
| FABRINET                     | SHS         | G3323L100 | 2,281   | 61,549    | SH | DFND | 14 | 5,239   | 56,310    | 0 |
| FRESH DEL MONTE PRODUCE INC  | ORD         | G36738105 | 9,832   | 216,280   | SH | DFND | 14 | 3,719   | 212,561   | 0 |
| GENPACT LIMITED              | SHS         | G3922B107 | 253     | 8,817     | SH | DFND | 14 | 8,817   | 0         | 0 |
| HELEN OF TROY CORP LTD       | COM         | G4388N106 | 12,532  | 129,331   | SH | DFND | 14 | 5,393   | 123,938   | 0 |
| HERBALIFE LTD                | COM USD SHS | G4412G101 | 345     | 5,081     | SH | DFND | 14 | 5,081   | 0         | 0 |
| JANUS HENDERSON GROUP PLC    | ORD SHS     | G4474Y214 | 9,356   | 268,543   | SH | DFND | 14 | 22,599  | 245,944   | 0 |
| JANUS HENDERSON GROUP PLC    | ORD SHS     | G4474Y214 | 115     | 3,300     | SH | DFND | 16 | 0       | 3,300     | 0 |
| HORIZON PHARMA PLC           | SHS         | G4617B105 | 981     | 77,390    | SH | DFND | 14 | 17,790  | 59,600    | 0 |
| IHS MARKIT LTD               | SHS         | G47567105 | 20,073  | 455,370   | SH | DFND | 14 | 141,050 | 314,320   | 0 |
| IHS MARKIT LTD               | SHS         | G47567105 | 36      | 820       | SH | DFND | 16 | 0       | 820       | 0 |
| INGERSOLL-RAND PLC           | SHS         | G47791101 | 126,123 | 1,414,408 | SH | DFND | 14 | 264,258 | 1,150,150 | 0 |
| INGERSOLL-RAND PLC           | SHS         | G47791101 | 1,342   | 15,050    | SH | DFND | 16 | 0       | 15,050    | 0 |
| INTERNATIONAL GAME TECHNOLOG | SHS USD     | G4863A108 | 5,446   | 221,847   | SH | DFND | 14 | 17,297  | 204,550   | 0 |
| WEATHERFORD INTL PLC         | ORD SHS     | G48833100 | 103     | 22,424    | SH | DFND | 14 | 21,800  | 624       | 0 |
| INVESCO LTD                  | SHS         | G491BT108 | 53,666  | 1,531,563 | SH | DFND | 14 | 291,495 | 1,240,068 | 0 |
| INVESCO LTD                  | SHS         | G491BT108 | 546     | 15,575    | SH | DFND | 16 | 0       | 15,575    | 0 |
| JOHNSON CTLS INTL PLC        | SHS         | G51502105 | 333     | 8,272     | SH | DFND | 10 | 8,272   | 0         | 0 |

|                              |          |           |         |           |    |      |    |         |           |   |
|------------------------------|----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| JOHNSON CTLS INTL PLC        | SHS      | G51502105 | 52,283  | 1,297,670 | SH | DFND | 14 | 439,782 | 857,888   | 0 |
| JOHNSON CTLS INTL PLC        | SHS      | G51502105 | 81      | 2,011     | SH | DFND | 16 | 0       | 2,011     | 0 |
| KOSMOS ENERGY LTD            | SHS      | G5315B107 | 1,511   | 189,804   | SH | DFND | 14 | 66,004  | 123,800   | 0 |
| KOSMOS ENERGY LTD            | SHS      | G5315B107 | 20      | 2,500     | SH | DFND | 16 | 0       | 2,500     | 0 |
| LAZARD LTD                   | SHS A    | G54050102 | 8,694   | 192,265   | SH | DFND | 14 | 26,365  | 165,900   | 0 |
| LIBERTY GLOBAL PLC           | SHS CL C | G5480U120 | 340     | 10,406    | SH | DFND | 14 | 7,980   | 2,426     | 0 |
| LIVANOVA PLC                 | SHS      | G5509L101 | 2,099   | 29,967    | SH | DFND | 14 | 7,355   | 22,612    | 0 |
| MAIDEN HOLDINGS LTD          | SHS      | G5753U112 | 943     | 118,629   | SH | DFND | 14 | 11,959  | 106,670   | 0 |
| MALLINCKRODT PUB LTD CO      | SHS      | G5785G107 | 50,777  | 1,358,778 | SH | DFND | 14 | 245,217 | 1,113,561 | 0 |
| MALLINCKRODT PUB LTD CO      | SHS      | G5785G107 | 792     | 21,200    | SH | DFND | 16 | 0       | 21,200    | 0 |
| MARVELL TECHNOLOGY GROUP LTD | ORD      | G5876H105 | 523     | 29,199    | SH | DFND | 14 | 28,689  | 510       | 0 |
| MEDTRONIC PLC                | SHS      | G5960L103 | 255,934 | 3,290,910 | SH | DFND | 14 | 768,110 | 2,522,800 | 0 |
| MEDTRONIC PLC                | SHS      | G5960L103 | 1,368   | 17,590    | SH | DFND | 16 | 0       | 17,590    | 0 |
| MICHAEL KORS HLDGS LTD       | SHS      | G60754101 | 22,653  | 473,426   | SH | DFND | 14 | 85,521  | 387,905   | 0 |
| MICHAEL KORS HLDGS LTD       | SHS      | G60754101 | 16      | 340       | SH | DFND | 16 | 0       | 340       | 0 |
| ALPHA & OMEGA SEMICONDUCTOR  | SHS      | G6331P104 | 2,852   | 172,955   | SH | DFND | 14 | 48,855  | 124,100   | 0 |
| ALPHA & OMEGA SEMICONDUCTOR  | SHS      | G6331P104 | 305     | 18,500    | SH | DFND | 16 | 0       | 18,500    | 0 |
| NABORS INDUSTRIES LTD        | SHS      | G6359F103 | 31,710  | 3,929,349 | SH | DFND | 14 | 603,757 | 3,325,592 | 0 |
| NABORS INDUSTRIES LTD        | SHS      | G6359F103 | 253     | 31,340    | SH | DFND | 16 | 0       | 31,340    | 0 |
| NIELSEN HLDGS PLC            | SHS EUR  | G6518L108 | 18,614  | 449,074   | SH | DFND | 14 | 142,492 | 306,582   | 0 |
| NIELSEN HLDGS PLC            | SHS EUR  | G6518L108 | 30      | 730       | SH | DFND | 16 | 0       | 730       | 0 |
| NOBLE CORP PLC               | SHS USD  | G65431101 | 1,833   | 398,490   | SH | DFND | 14 | 31,730  | 366,760   | 0 |
| NORWEGIAN CRUISE LINE HLDGS  | SHS      | G66721104 | 18,652  | 345,092   | SH | DFND | 14 | 32,852  | 312,240   | 0 |
| OM ASSET MGMT PLC            | SHS      | G67506108 | 2,590   | 173,620   | SH | DFND | 14 | 5,220   | 168,400   | 0 |
| RENAISSANCERE HOLDINGS LTD   | COM      | G7496G103 | 3,907   | 28,913    | SH | DFND | 14 | 5,942   | 22,971    | 0 |
| ROWAN COMPANIES PLC          | SHS CL A | G7665A101 | 1,007   | 78,373    | SH | DFND | 14 | 22,678  | 55,695    | 0 |
| SEAGATE TECHNOLOGY PLC       | SHS      | G7945M107 | 12,976  | 391,206   | SH | DFND | 14 | 126,150 | 265,056   | 0 |
| SEAGATE TECHNOLOGY PLC       | SHS      | G7945M107 | 21      | 620       | SH | DFND | 16 | 0       | 620       | 0 |
| PENTAIR PLC                  | SHS      | G7S00T104 | 21,139  | 311,050   | SH | DFND | 14 | 89,937  | 221,113   | 0 |
| PENTAIR PLC                  | SHS      | G7S00T104 | 350     | 5,146     | SH | DFND | 16 | 0       | 5,146     | 0 |
| SHIP FINANCE INTERNATIONAL L | SHS      | G81075106 | 6,529   | 450,259   | SH | DFND | 14 | 6,490   | 443,769   | 0 |
| SIGNET JEWELERS LIMITED      | SHS      | G81276100 | 7,864   | 118,172   | SH | DFND | 14 | 32,802  | 85,370    | 0 |
| SIGNET JEWELERS LIMITED      | SHS      | G81276100 | 10      | 150       | SH | DFND | 16 | 0       | 150       | 0 |
| STERIS PLC                   | SHS USD  | G84720104 | 16,919  | 191,386   | SH | DFND | 14 | 37,439  | 153,947   | 0 |
| STERIS PLC                   | SHS USD  | G84720104 | 115     | 1,300     | SH | DFND | 16 | 0       | 1,300     | 0 |
| TECHNIPFMC PLC               | COM      | G87110105 | 16,687  | 597,685   | SH | DFND | 14 | 187,148 | 410,537   | 0 |
| TECHNIPFMC PLC               | COM      | G87110105 | 27      | 960       | SH | DFND | 16 | 0       | 960       | 0 |
| THIRD PT REINS LTD           | COM      | G8827U100 | 507     | 32,526    | SH | DFND | 10 | 32,526  | 0         | 0 |
| THIRD PT REINS LTD           | COM      | G8827U100 | 1,630   | 104,480   | SH | DFND | 14 | 9,420   | 95,060    | 0 |
| TRAVELPORT WORLDWIDE LTD     | SHS      | G9019D104 | 29,151  | 1,856,720 | SH | DFND | 14 | 125,450 | 1,731,270 | 0 |
| TRAVELPORT WORLDWIDE LTD     | SHS      | G9019D104 | 876     | 55,800    | SH | DFND | 16 | 0       | 55,800    | 0 |
| VALIDUS HOLDINGS LTD         | COM SHS  | G9319H102 | 5,820   | 118,278   | SH | DFND | 14 | 13,078  | 105,200   | 0 |
| WHITE MTNS INS GROUP LTD     | COM      | G9618E107 | 369     | 431       | SH | DFND | 14 | 431     | 0         | 0 |
| WILLIS TOWERS WATSON PUB LTD | SHS      | G96629103 | 26,966  | 174,845   | SH | DFND | 14 | 55,165  | 119,680   | 0 |

|                              |                 |           |         |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| WILLIS TOWERS WATSON PUB LTD | SHS             | G96629103 | 43      | 277       | SH | DFND | 16 | 0       | 277       | 0 |
| PERRIGO CO PLC               | SHS             | G97822103 | 15,466  | 182,706   | SH | DFND | 14 | 57,930  | 124,776   | 0 |
| PERRIGO CO PLC               | SHS             | G97822103 | 25      | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| XL GROUP LTD                 | COM             | G98294104 | 14,534  | 368,409   | SH | DFND | 14 | 112,648 | 255,761   | 0 |
| XL GROUP LTD                 | COM             | G98294104 | 22      | 555       | SH | DFND | 16 | 0       | 555       | 0 |
| CHUBB LIMITED                | COM             | H1467J104 | 113,796 | 798,289   | SH | DFND | 14 | 218,053 | 580,236   | 0 |
| CHUBB LIMITED                | COM             | H1467J104 | 146     | 1,022     | SH | DFND | 16 | 0       | 1,022     | 0 |
| GARMIN LTD                   | SHS             | H2906T109 | 8,228   | 152,462   | SH | DFND | 14 | 48,700  | 103,762   | 0 |
| GARMIN LTD                   | SHS             | H2906T109 | 11      | 200       | SH | DFND | 16 | 0       | 200       | 0 |
| TE CONNECTIVITY LTD          | REG SHS         | H84989104 | 39,835  | 479,591   | SH | DFND | 14 | 149,591 | 330,000   | 0 |
| TE CONNECTIVITY LTD          | REG SHS         | H84989104 | 65      | 780       | SH | DFND | 16 | 0       | 780       | 0 |
| TRANSOCEAN LTD               | REG SHS         | H8817H100 | 27,834  | 2,586,824 | SH | DFND | 14 | 300,650 | 2,286,174 | 0 |
| TRANSOCEAN LTD               | REG SHS         | H8817H100 | 22      | 2,000     | SH | DFND | 16 | 0       | 2,000     | 0 |
| TRINSEO S A                  | SHS             | L9340P101 | 2,446   | 36,446    | SH | DFND | 14 | 5,746   | 30,700    | 0 |
| CAESARSTONE LTD              | ORD SHS         | M20598104 | 758     | 25,420    | SH | DFND | 14 | 1,820   | 23,600    | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD             | M22465104 | 10,086  | 88,454    | SH | DFND | 14 | 21,611  | 66,843    | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD             | M22465104 | 502     | 4,400     | SH | DFND | 16 | 0       | 4,400     | 0 |
| ORBOTECH LTD                 | ORD             | M75253100 | 2,292   | 54,300    | SH | DFND | 14 | 0       | 54,300    | 0 |
| TARO PHARMACEUTICAL INDS LTD | SHS             | M8737E108 | 109     | 967       | SH | DFND | 10 | 967     | 0         | 0 |
| TARO PHARMACEUTICAL INDS LTD | SHS             | M8737E108 | 127     | 1,130     | SH | DFND | 14 | 1,080   | 50        | 0 |
| AERCAP HOLDINGS NV           | SHS             | N00985106 | 816     | 15,972    | SH | DFND | 14 | 15,230  | 742       | 0 |
| CORE LABORATORIES N V        | COM             | N22717107 | 2,560   | 25,941    | SH | DFND | 14 | 4,183   | 21,758    | 0 |
| LYONDELLBASELL INDUSTRIES N  | SHS - A -       | N53745100 | 213,383 | 2,154,291 | SH | DFND | 14 | 360,324 | 1,793,967 | 0 |
| LYONDELLBASELL INDUSTRIES N  | SHS - A -       | N53745100 | 1,220   | 12,320    | SH | DFND | 16 | 0       | 12,320    | 0 |
| MYLAN N V                    | SHS EURO        | N59465109 | 37,392  | 1,191,962 | SH | DFND | 14 | 241,054 | 950,908   | 0 |
| MYLAN N V                    | SHS EURO        | N59465109 | 1,009   | 32,165    | SH | DFND | 16 | 0       | 32,165    | 0 |
| NXP SEMICONDUCTORS N V       | COM             | N6596X109 | 4,242   | 37,513    | SH | DFND | 14 | 36,441  | 1,072     | 0 |
| ORTHOFIX INTL N V            | COM             | N6748L102 | 1,444   | 30,554    | SH | DFND | 14 | 3,344   | 27,210    | 0 |
| WRIGHT MED GROUP N V         | ORD SHS 0.03 PA | N96617118 | 207     | 7,988     | SH | DFND | 14 | 7,988   | 0         | 0 |
| ROYAL CARIBBEAN CRUISES LTD  | COM             | V7780T103 | 102,039 | 860,796   | SH | DFND | 14 | 141,649 | 719,147   | 0 |
| ROYAL CARIBBEAN CRUISES LTD  | COM             | V7780T103 | 462     | 3,900     | SH | DFND | 16 | 0       | 3,900     | 0 |
| BROADCOM LTD                 | SHS             | Y09827109 | 1,307   | 5,390     | SH | DFND | 10 | 5,390   | 0         | 0 |
| BROADCOM LTD                 | SHS             | Y09827109 | 322,005 | 1,327,637 | SH | DFND | 14 | 263,892 | 1,063,745 | 0 |
| BROADCOM LTD                 | SHS             | Y09827109 | 2,035   | 8,390     | SH | DFND | 16 | 0       | 8,390     | 0 |
| COSTAMARE INC                | SHS             | Y1771G102 | 2,599   | 420,570   | SH | DFND | 14 | 3,170   | 417,400   | 0 |
| DHT HOLDINGS INC             | SHS NEW         | Y2065G121 | 3,903   | 980,540   | SH | DFND | 14 | 5,040   | 975,500   | 0 |
| DORIAN LPG LTD               | SHS USD         | Y2106R110 | 153     | 22,500    | SH | DFND | 14 | 1,900   | 20,600    | 0 |
| DORIAN LPG LTD               | SHS USD         | Y2106R110 | 110     | 16,200    | SH | DFND | 16 | 0       | 16,200    | 0 |
| SCORPIO TANKERS INC          | SHS             | Y7542C106 | 1,350   | 393,692   | SH | DFND | 14 | 14,192  | 379,500   | 0 |
| SCORPIO TANKERS INC          | SHS             | Y7542C106 | 179     | 52,300    | SH | DFND | 16 | 0       | 52,300    | 0 |