

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

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

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

OMB APPROVAL

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

Report for the Calendar Year or Quarter Ended: 06-30-2019

Check here if Amendment ☐ Amendment Number:

This Amendment (Check only one.): ☐ is a restatement.

☐ adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: PRUDENTIAL FINANCIAL INC

Address: 751 BROAD ST

NEWARK, NJ 07102

Form 13F File Number: 028-10077

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Richard Baker

Title: Second Vice President

Phone: 973-802-6691

Signature, Place, and Date of Signing:

/s/ Richard Baker

[Signature]

Newark, NJ

[City, State]

08-08-2019

[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: 8

Form 13F Information Table Entry Total: 4,049

Form 13F Information Table Value Total: 64,178,145
(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
16	028-13416	Prudential Trust Co
3	028-04217	PGIM, Inc.
18	028-17205	PGIM SECURITIES INVESTMENT TRUST ENTERPRISE
20	028-17206	PRUDENTIAL GIBRALTAR FINANCIAL LIFE INSURANCE CO., LTD.
22	028-18406	PRUDENTIAL LIFE INSURANCE COMPANY, LTD.
14	028-11173	QMA LLC
24	028-19512	AST Investment Services,inc
26	028-19510	PGIM INVESTMENTS LLC

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FORM 13F INFORMATION TABLE

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	COLUMN 8
			VALUE	SHRS OR	SH/ PUT/ INVESTMENT	OTHER	VOTING AUTHORITY
NAME OF ISSUER	TITLE OF CLASS	CUSIP	(x\$1000)	PRN AMT	PRN CALL DISCRETION	MANAGER	SOLE SHARED NONE
AAON INC	COM PAR \$0.004	000360206	3,297	65,709	SH DFND	14	7,263 58,446 0
AAR CORP	COM	000361105	7,884	214,284	SH DFND	14	13,029 201,255 0
AAR CORP	COM	000361105	1,309	35,570	SH DFND	16	0 35,570 0
ACCO BRANDS CORP	COM	00081T108	7,840	996,196	SH DFND	14	11,785 984,411 0
ACCO BRANDS CORP	COM	00081T108	102	12,900	SH DFND	16	0 12,900 0
ADT INC	COM	00090Q103	119	19,427	SH DFND	10	19,427 0 0
ADT INC	COM	00090Q103	3,880	633,998	SH DFND	14	46,552 587,446 0
ABM INDS INC	COM	000957100	4,272	106,792	SH DFND	14	11,435 95,357 0
AFLAC INC	COM	001055102	1,228	22,400	SH DFND	10	22,400 0 0
AFLAC INC	COM	001055102	116,345	2,122,693	SH DFND	14	335,202 1,787,491 0
AFLAC INC	COM	001055102	469	8,560	SH DFND	16	0 8,560 0
AGCO CORP	COM	001084102	40,088	516,800	SH DFND	14	90,919 425,881 0
AGCO CORP	COM	001084102	574	7,400	SH DFND	16	0 7,400 0
AG MTG INVT TR INC	COM	001228105	9,623	605,208	SH DFND	14	38,426 566,782 0
AG MTG INVT TR INC	COM	001228105	897	56,400	SH DFND	16	0 56,400 0
AGNC INVT CORP	COM	00123Q104	16,135	959,272	SH DFND	14	119,231 840,041 0
AES CORP	COM	00130H105	112,662	6,722,069	SH DFND	14	802,169 5,919,900 0
AES CORP	COM	00130H105	930	55,475	SH DFND	16	0 55,475 0
AK STL HLDG CORP	COM	001547108	1,197	505,029	SH DFND	14	54,440 450,589 0
AMAG PHARMACEUTICALS INC	COM	00163U106	2,578	258,054	SH DFND	14	5,727 252,327 0
AMAG PHARMACEUTICALS INC	COM	00163U106	168	16,800	SH DFND	16	0 16,800 0
AMC NETWORKS INC	CL A	00164V103	301	5,515	SH DFND	10	5,515 0 0
AMC NETWORKS INC	CL A	00164V103	1,562	28,659	SH DFND	14	6,682 21,977 0
AMN HEALTHCARE SERVICES INC	COM	001744101	4,201	77,429	SH DFND	14	8,158 69,271 0
ANI PHARMACEUTICALS INC	COM	00182C103	327	3,974	SH DFND	10	3,974 0 0
ANI PHARMACEUTICALS INC	COM	00182C103	1,220	14,844	SH DFND	14	1,795 13,049 0
ASGN INC	COM	00191U102	12,145	200,420	SH DFND	14	38,983 161,437 0
ASGN INC	COM	00191U102	297	4,900	SH DFND	16	0 4,900 0
AT&T INC	COM	00206R102	2,484	74,133	SH DFND	10	74,133 0 0
AT&T INC	COM	00206R102	560,183	16,716,891	SH DFND	14	3,419,061 13,297,830 0
AT&T INC	COM	00206R102	3,016	90,001	SH DFND	16	0 90,001 0
AT&T INC	COM	00206R102	771	23,000	SH DFND	18	0 23,000 0
A10 NETWORKS INC	COM	002121101	160	23,436	SH DFND	14	20,790 2,646 0
ATN INTL INC	COM	00215F107	5,836	101,097	SH DFND	14	14,471 86,626 0

ATN INTL INC	COM	00215F107	814	14,100	SH	DFND	16	0	14,100	0
AVX CORP NEW	COM	002444107	2,235	134,628	SH	DFND	14	5,336	129,292	0
AVX CORP NEW	COM	002444107	350	21,100	SH	DFND	16	0	21,100	0
AZZ INC	COM	002474104	2,101	45,645	SH	DFND	14	4,494	41,151	0
AARONS INC	COM PAR \$0.50	002535300	196	3,187	SH	DFND	10	3,187	0	0
AARONS INC	COM PAR \$0.50	002535300	3,200	52,113	SH	DFND	14	17,012	35,101	0
ABBOTT LABS	COM	002824100	167	1,980	SH	DFND	10	1,980	0	0
ABBOTT LABS	COM	002824100	275,994	3,281,739	SH	DFND	14	756,673	2,525,066	0
ABBOTT LABS	COM	002824100	798	9,488	SH	DFND	16	0	9,488	0
ABBOTT LABS	COM	002824100	11,505	136,800	SH	DFND	18	0	136,800	0
ABBVIE INC	COM	00287Y109	1,362	18,731	SH	DFND	10	18,731	0	0
ABBVIE INC	COM	00287Y109	204,921	2,817,949	SH	DFND	14	721,938	2,096,011	0
ABBVIE INC	COM	00287Y109	1,083	14,889	SH	DFND	16	0	14,889	0
ABERCROMBIE & FITCH CO	CL A	002896207	5,893	367,366	SH	DFND	14	15,834	351,532	0
ABIOMED INC	COM	003654100	10,970	42,114	SH	DFND	14	14,874	27,240	0
ABIOMED INC	COM	003654100	24	93	SH	DFND	16	0	93	0
ABRAXAS PETE CORP	COM	003830106	27	25,784	SH	DFND	14	11,795	13,989	0
ACACIA COMMUNICATIONS INC	COM	00401C108	18,271	387,424	SH	DFND	14	40,516	346,908	0
ACACIA COMMUNICATIONS INC	COM	00401C108	1,849	39,200	SH	DFND	16	0	39,200	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	14,172	405,500	SH	DFND	14	41,870	363,630	0
ACADIA PHARMACEUTICALS INC	COM	004225108	3,897	145,804	SH	DFND	14	69,560	76,244	0
ACADIA PHARMACEUTICALS INC	COM	004225108	1,844	69,000	SH	DFND	16	0	69,000	0
ACADIA RLTY TR	COM SH BEN INT	004239109	3,663	133,846	SH	DFND	14	14,888	118,958	0
ACCURAY INC	COM	004397105	42	10,762	SH	DFND	14	7,310	3,452	0
ACHILLION PHARMACEUTICALS IN	COM	00448Q201	48	17,735	SH	DFND	14	12,112	5,623	0
ACI WORLDWIDE INC	COM	004498101	8,835	257,276	SH	DFND	14	45,459	211,817	0
ACI WORLDWIDE INC	COM	004498101	65	1,900	SH	DFND	16	0	1,900	0
ACORDA THERAPEUTICS INC	COM	00484M106	5,934	773,687	SH	DFND	14	6,955	766,732	0
ACORDA THERAPEUTICS INC	COM	00484M106	741	96,650	SH	DFND	16	0	96,650	0
ACTIVISION BLIZZARD INC	COM	00507V109	37,766	800,119	SH	DFND	14	292,966	507,153	0
ACTIVISION BLIZZARD INC	COM	00507V109	77	1,630	SH	DFND	16	0	1,630	0
ACTUANT CORP	CL A NEW	00508X203	2,430	97,932	SH	DFND	14	10,011	87,921	0
ACUITY BRANDS INC	COM	00508Y102	41,937	304,089	SH	DFND	14	50,502	253,587	0
ACUITY BRANDS INC	COM	00508Y102	553	4,010	SH	DFND	16	0	4,010	0
ADDUS HOMECARE CORP	COM	006739106	1,266	16,897	SH	DFND	14	2,090	14,807	0
ADOBE INC	COM	00724F101	2,801	9,505	SH	DFND	10	9,505	0	0
ADOBE INC	COM	00724F101	309,212	1,049,422	SH	DFND	14	239,576	809,846	0
ADOBE INC	COM	00724F101	1,708	5,797	SH	DFND	16	0	5,797	0
ADTALEM GLOBAL ED INC	COM	00737L103	18,308	406,392	SH	DFND	14	70,382	336,010	0
ADTALEM GLOBAL ED INC	COM	00737L103	1,288	28,600	SH	DFND	16	0	28,600	0
ADTRAN INC	COM	00738A106	1,189	77,956	SH	DFND	14	8,556	69,400	0
ADURO BIOTECH INC	COM	00739L101	60	38,880	SH	DFND	14	34,290	4,590	0
ADVANCE AUTO PARTS INC	COM	00751Y106	10,627	68,941	SH	DFND	14	23,744	45,197	0
ADVANCE AUTO PARTS INC	COM	00751Y106	23	150	SH	DFND	16	0	150	0
AECOM	COM	00766T100	38,235	1,010,159	SH	DFND	14	145,603	864,556	0
AECOM	COM	00766T100	295	7,800	SH	DFND	16	0	7,800	0

AEGION CORP	COM	00770F104	941	51,141	SH	DFND	14	5,784	45,357	0
AERIE PHARMACEUTICALS INC	COM	00771V108	133	4,510	SH	DFND	14	4,510	0	0
AERIE PHARMACEUTICALS INC	COM	00771V108	5,216	176,501	SH	DFND	18	0	176,501	0
AEGLEA BIOTHERAPEUTICS INC	COM	00773J103	162	23,605	SH	DFND	14	2,270	21,335	0
ADVANSIX INC	COM	00773T101	36	1,454	SH	DFND	10	1,454	0	0
ADVANSIX INC	COM	00773T101	2,203	90,187	SH	DFND	14	5,093	85,094	0
AEROJET ROCKETDYNE HLDGS INC	COM	007800105	7,588	169,483	SH	DFND	14	12,918	156,565	0
ADVANCED MICRO DEVICES INC	COM	007903107	24,459	805,363	SH	DFND	14	296,212	509,151	0
ADVANCED MICRO DEVICES INC	COM	007903107	55	1,810	SH	DFND	16	0	1,810	0
ADVANCED DRAIN SYS INC DEL	COM	00790R104	318	9,713	SH	DFND	14	9,100	613	0
ADVANCED DISP SVCS INC DEL	COM	00790X101	241	7,540	SH	DFND	14	7,540	0	0
ADVANCED ENERGY INDS	COM	007973100	3,468	61,639	SH	DFND	14	6,603	55,036	0
AEROVIRONMENT INC	COM	008073108	1,954	34,423	SH	DFND	14	3,719	30,704	0
AFFILIATED MANAGERS GROUP IN	COM	008252108	102,807	1,115,765	SH	DFND	14	162,968	952,797	0
AFFILIATED MANAGERS GROUP IN	COM	008252108	833	9,044	SH	DFND	16	0	9,044	0
AGILENT TECHNOLOGIES INC	COM	00846U101	23,051	308,700	SH	DFND	14	103,730	204,970	0
AGILENT TECHNOLOGIES INC	COM	00846U101	50	664	SH	DFND	16	0	664	0
AGILYSYS INC	COM	00847J105	781	36,389	SH	DFND	14	3,287	33,102	0
AGREE REALTY CORP	COM	008492100	3,977	62,090	SH	DFND	14	6,740	55,350	0
AIR LEASE CORP	CL A	00912X302	26,695	645,747	SH	DFND	14	59,154	586,593	0
AIR LEASE CORP	CL A	00912X302	242	5,850	SH	DFND	18	0	5,850	0
AIR PRODS & CHEMS INC	COM	009158106	63,415	280,139	SH	DFND	14	86,789	193,350	0
AIR PRODS & CHEMS INC	COM	009158106	103	457	SH	DFND	16	0	457	0
AIR TRANSPORT SERVICES GRP I	COM	00922R105	275	11,288	SH	DFND	14	11,288	0	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	12,146	151,554	SH	DFND	14	54,028	97,526	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	30	370	SH	DFND	16	0	370	0
AKORN INC	COM	009728106	1,782	346,097	SH	DFND	14	16,357	329,740	0
AKEBIA THERAPEUTICS INC	COM	00972D105	48	10,017	SH	DFND	14	10,017	0	0
ALAMO GROUP INC	COM	011311107	1,601	16,022	SH	DFND	14	1,805	14,217	0
ALARM COM HLDGS INC	COM	011642105	193	3,602	SH	DFND	10	3,602	0	0
ALARM COM HLDGS INC	COM	011642105	3,077	57,513	SH	DFND	14	6,500	51,013	0
ALASKA AIR GROUP INC	COM	011659109	9,806	153,440	SH	DFND	14	42,169	111,271	0
ALASKA AIR GROUP INC	COM	011659109	17	260	SH	DFND	16	0	260	0
ALBANY INTL CORP	CL A	012348108	4,262	51,408	SH	DFND	14	6,503	44,905	0
ALBEMARLE CORP	COM	012653101	6,746	95,812	SH	DFND	14	34,382	61,430	0
ALBEMARLE CORP	COM	012653101	15	220	SH	DFND	16	0	220	0
ALBIREO PHARMA INC	COM	01345P106	503	15,617	SH	DFND	14	800	14,817	0
ALBIREO PHARMA INC	COM	01345P106	451	14,000	SH	DFND	16	0	14,000	0
ALCOA CORP	COM	013872106	24,274	1,036,887	SH	DFND	14	94,556	942,331	0
ALEXANDER & BALDWIN INC NEW	COM	014491104	1,059	45,861	SH	DFND	14	12,581	33,280	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	14,556	103,169	SH	DFND	14	37,642	65,527	0

ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	33	234	SH	DFND	16	0	234	0
ALEXION PHARMACEUTICALS INC	COM	015351109	153,247	1,170,002	SH	DFND	14	185,518	984,484	0
ALEXION PHARMACEUTICALS INC	COM	015351109	1,318	10,065	SH	DFND	16	0	10,065	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	236	1,390	SH	DFND	10	1,390	0	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	158,034	932,630	SH	DFND	14	30,800	901,830	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	3,711	21,900	SH	DFND	16	0	21,900	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	5,460	32,220	SH	DFND	18	0	32,220	0
ALIGN TECHNOLOGY INC	COM	016255101	18,578	67,879	SH	DFND	14	24,554	43,325	0
ALIGN TECHNOLOGY INC	COM	016255101	41	150	SH	DFND	16	0	150	0
ALLEGHANY CORP DEL	COM	017175100	33,882	49,745	SH	DFND	14	11,877	37,868	0
ALLEGHANY CORP DEL	COM	017175100	354	520	SH	DFND	16	0	520	0
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	2,128	84,451	SH	DFND	14	23,150	61,301	0
ALLEGIANT TRAVEL CO	COM	01748X102	398	2,777	SH	DFND	10	2,777	0	0
ALLEGIANT TRAVEL CO	COM	01748X102	4,008	27,933	SH	DFND	14	3,058	24,875	0
ALLETE INC	COM NEW	018522300	16,999	204,289	SH	DFND	14	44,442	159,847	0
ALLETE INC	COM NEW	018522300	83	1,000	SH	DFND	16	0	1,000	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	6,043	43,127	SH	DFND	14	15,307	27,820	0
ALLIANCE DATA SYSTEMS CORP	COM	018581108	14	97	SH	DFND	16	0	97	0
ALLIANT ENERGY CORP	COM	018802108	10,551	214,979	SH	DFND	14	77,188	137,791	0
ALLIANT ENERGY CORP	COM	018802108	19	390	SH	DFND	16	0	390	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	503	10,854	SH	DFND	10	10,854	0	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	1,045	22,550	SH	DFND	14	6,050	16,500	0
ALLSCRIPTS HEALTHCARE SOLUTN	COM	01988P108	16,074	1,382,108	SH	DFND	14	62,353	1,319,755	0
ALLSCRIPTS HEALTHCARE SOLUTN	COM	01988P108	805	69,200	SH	DFND	16	0	69,200	0
ALLSTATE CORP	COM	020002101	967	9,511	SH	DFND	10	9,511	0	0
ALLSTATE CORP	COM	020002101	143,454	1,410,698	SH	DFND	14	198,897	1,211,801	0
ALLSTATE CORP	COM	020002101	713	7,008	SH	DFND	16	0	7,008	0
ALLY FINL INC	COM	02005N100	37,170	1,199,414	SH	DFND	14	70,371	1,129,043	0
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	390	5,374	SH	DFND	14	5,274	100	0
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	5,972	82,300	SH	DFND	18	0	82,300	0
ALPHABET INC	CAP STK CL C	02079K107	2,040	1,887	SH	DFND	10	1,887	0	0
ALPHABET INC	CAP STK CL C	02079K107	605,728	560,387	SH	DFND	14	148,789	411,598	0
ALPHABET INC	CAP STK CL C	02079K107	2,748	2,542	SH	DFND	16	0	2,542	0
ALPHABET INC	CAP STK CL C	02079K107	1,859	1,720	SH	DFND	18	0	1,720	0
ALPHABET INC	CAP STK CL A	02079K305	3,213	2,967	SH	DFND	10	2,967	0	0
ALPHABET INC	CAP STK CL A	02079K305	493,070	455,366	SH	DFND	14	115,764	339,602	0
ALPHABET INC	CAP STK CL A	02079K305	2,079	1,920	SH	DFND	16	0	1,920	0
ALTAIR ENGR INC	COM CL A	021369103	7,408	183,405	SH	DFND	14	50,480	132,925	0
ALTAIR ENGR INC	COM CL A	021369103	1,010	25,000	SH	DFND	16	0	25,000	0
ALTICE USA INC	CL A	02156K103	252	10,350	SH	DFND	14	10,250	100	0
ALTRA INDL MOTION CORP	COM	02208R106	3,931	109,554	SH	DFND	14	13,094	96,460	0
ALTRA INDL MOTION CORP	COM	02208R106	208	5,800	SH	DFND	16	0	5,800	0

ALTRIA GROUP INC	COM	02209S103	206,188	4,354,554	SH	DFND	14	800,484	3,554,070	0
ALTRIA GROUP INC	COM	02209S103	889	18,770	SH	DFND	16	0	18,770	0
ALTRIA GROUP INC	COM	02209S103	275	5,800	SH	DFND	18	0	5,800	0
AMAZON COM INC	COM	023135106	4,039	2,133	SH	DFND	10	2,133	0	0
AMAZON COM INC	COM	023135106	1,206,064	636,906	SH	DFND	14	169,058	467,848	0
AMAZON COM INC	COM	023135106	5,427	2,866	SH	DFND	16	0	2,866	0
AMAZON COM INC	COM	023135106	2,026	1,070	SH	DFND	18	0	1,070	0
AMBAC FINL GROUP INC	COM NEW	023139884	1,231	73,028	SH	DFND	14	6,310	66,718	0
AMEDISYS INC	COM	023436108	2,614	21,527	SH	DFND	14	6,096	15,431	0
AMERCO	COM	023586100	833	2,200	SH	DFND	10	2,200	0	0
AMERCO	COM	023586100	203	537	SH	DFND	14	527	10	0
AMEREN CORP	COM	023608102	16,970	225,940	SH	DFND	14	81,195	144,745	0
AMEREN CORP	COM	023608102	39	515	SH	DFND	16	0	515	0
AMERICAN AIRLS GROUP INC	COM	02376R102	11,939	366,101	SH	DFND	14	128,436	237,665	0
AMERICAN AIRLS GROUP INC	COM	02376R102	26	810	SH	DFND	16	0	810	0
AMERICAN ASSETS TR INC	COM	024013104	6,603	140,137	SH	DFND	14	8,663	131,474	0
AMERICAN ASSETS TR INC	COM	024013104	1,032	21,900	SH	DFND	16	0	21,900	0
AMERICAN ASSETS TR INC	COM	024013104	42,893	910,297	SH	DFND	3	0	910,297	0
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	14,023	1,098,951	SH	DFND	14	18,356	1,080,595	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	37,050	802,634	SH	DFND	14	125,209	677,425	0
AMERICAN CAMPUS CMNTYS INC	COM	024835100	254	5,500	SH	DFND	16	0	5,500	0
AMERICAN ELEC PWR CO INC	COM	025537101	40,821	463,818	SH	DFND	14	162,800	301,018	0
AMERICAN ELEC PWR CO INC	COM	025537101	92	1,040	SH	DFND	16	0	1,040	0
AMERICAN ELEC PWR CO INC	COM	025537101	343	3,900	SH	DFND	18	0	3,900	0
AMERICAN EAGLE OUTFITTERS IN	COM	02553E106	2,163	127,971	SH	DFND	14	39,043	88,928	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	27,870	1,026,159	SH	DFND	14	115,591	910,568	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	2,114	77,850	SH	DFND	16	0	77,850	0
AMERICAN EXPRESS CO	COM	025816109	78,672	637,328	SH	DFND	14	227,354	409,974	0
AMERICAN EXPRESS CO	COM	025816109	177	1,437	SH	DFND	16	0	1,437	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	48,737	475,621	SH	DFND	14	80,162	395,459	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	565	5,510	SH	DFND	16	0	5,510	0
AMERICAN HOMES 4 RENT	CL A	02665T306	3,039	125,010	SH	DFND	14	15,020	109,990	0
AMERICAN INTL GROUP INC	COM NEW	026874784	189,665	3,559,785	SH	DFND	14	619,677	2,940,108	0
AMERICAN INTL GROUP INC	COM NEW	026874784	885	16,618	SH	DFND	16	0	16,618	0
AMERICAN NATL INS CO	COM	028591105	364	3,123	SH	DFND	14	1,123	2,000	0
AMERICAN OUTDOOR BRANDS CORP	COM	02874P103	2,703	299,949	SH	DFND	14	5,949	294,000	0
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	1,681	56,816	SH	DFND	14	2,960	53,856	0
AMERICAN STS WTR CO	COM	029899101	7,430	98,754	SH	DFND	14	42,142	56,612	0
AMERICAN TOWER CORP NEW	COM	03027X100	2,838	13,879	SH	DFND	10	13,879	0	0
AMERICAN TOWER CORP NEW	COM	03027X100	290,502	1,420,896	SH	DFND	14	253,560	1,167,336	0
AMERICAN TOWER CORP NEW	COM	03027X100	1,906	9,324	SH	DFND	16	0	9,324	0
AMERICAN TOWER CORP NEW	COM	03027X100	266	1,300	SH	DFND	18	0	1,300	0
AMERICAN VANGUARD CORP	COM	030371108	627	40,690	SH	DFND	14	4,062	36,628	0

AMERICAN WTR WKS CO INC NEW	COM	030420103	19,532	168,377	SH	DFND	14	59,943	108,434	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	44	376	SH	DFND	16	0	376	0
AMERICAN WOODMARK CORPORATIO	COM	030506109	2,083	24,620	SH	DFND	14	2,890	21,730	0
AMERICAS CAR MART INC	COM	03062T105	179	2,077	SH	DFND	10	2,077	0	0
AMERICAS CAR MART INC	COM	03062T105	95	1,102	SH	DFND	14	737	365	0
AMERICOLD RLTY TR	COM	03064D108	299	9,228	SH	DFND	14	8,600	628	0
AMERICOLD RLTY TR	COM	03064D108	94,235	2,906,685	SH	DFND	3	0	2,906,685	0
AMERISAFE INC	COM	03071H100	2,022	31,714	SH	DFND	14	3,609	28,105	0
AMERISOURCEBERGEN CORP	COM	03073E105	665	7,800	SH	DFND	10	7,800	0	0
AMERISOURCEBERGEN CORP	COM	03073E105	12,455	146,078	SH	DFND	14	51,472	94,606	0
AMERISOURCEBERGEN CORP	COM	03073E105	29	340	SH	DFND	16	0	340	0
AMERIPRISE FINL INC	COM	03076C106	458	3,152	SH	DFND	10	3,152	0	0
AMERIPRISE FINL INC	COM	03076C106	115,222	793,758	SH	DFND	14	101,216	692,542	0
AMERIPRISE FINL INC	COM	03076C106	1,257	8,660	SH	DFND	16	0	8,660	0
AMERIS BANCORP	COM	03076K108	2,830	72,209	SH	DFND	14	7,733	64,476	0
AMETEK INC NEW	COM	031100100	21,772	239,673	SH	DFND	14	75,396	164,277	0
AMETEK INC NEW	COM	031100100	225	2,480	SH	DFND	16	0	2,480	0
AMGEN INC	COM	031162100	883	4,789	SH	DFND	10	4,789	0	0
AMGEN INC	COM	031162100	142,488	773,217	SH	DFND	14	204,057	569,160	0
AMGEN INC	COM	031162100	287	1,556	SH	DFND	16	0	1,556	0
AMICUS THERAPEUTICS INC	COM	03152W109	293	23,500	SH	DFND	14	23,500	0	0
AMICUS THERAPEUTICS INC	COM	03152W109	6,684	535,600	SH	DFND	18	0	535,600	0
AMKOR TECHNOLOGY INC	COM	031652100	345	46,222	SH	DFND	10	46,222	0	0
AMKOR TECHNOLOGY INC	COM	031652100	13,518	1,812,007	SH	DFND	14	56,530	1,755,477	0
AMKOR TECHNOLOGY INC	COM	031652100	1,122	150,450	SH	DFND	16	0	150,450	0
AMNEAL PHARMACEUTICALS INC	COM STK CL A	03168L105	115	16,011	SH	DFND	14	16,011	0	0
AMPHENOL CORP NEW	CL A	032095101	530	5,525	SH	DFND	10	5,525	0	0
AMPHENOL CORP NEW	CL A	032095101	26,348	274,632	SH	DFND	14	97,104	177,528	0
AMPHENOL CORP NEW	CL A	032095101	60	630	SH	DFND	16	0	630	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	155	7,346	SH	DFND	10	7,346	0	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	1,176	55,730	SH	DFND	14	5,310	50,420	0
ANADARKO PETE CORP	COM	032511107	32,485	460,391	SH	DFND	14	164,827	295,564	0
ANADARKO PETE CORP	COM	032511107	74	1,043	SH	DFND	16	0	1,043	0
ANALOG DEVICES INC	COM	032654105	176,283	1,561,822	SH	DFND	14	236,885	1,324,937	0
ANALOG DEVICES INC	COM	032654105	1,403	12,432	SH	DFND	16	0	12,432	0
ANAPLAN INC	COM	03272L108	212	4,210	SH	DFND	14	4,210	0	0
ANDERSONS INC	COM	034164103	1,435	52,688	SH	DFND	14	4,743	47,945	0
ANGIODYNAMICS INC	COM	03475V101	5,276	267,961	SH	DFND	14	50,521	217,440	0
ANGIODYNAMICS INC	COM	03475V101	302	15,350	SH	DFND	16	0	15,350	0
ANIKA THERAPEUTICS INC	COM	035255108	3,621	89,133	SH	DFND	14	16,750	72,383	0
ANIKA THERAPEUTICS INC	COM	035255108	804	19,800	SH	DFND	16	0	19,800	0
ANIXTER INTL INC	COM	035290105	23,920	400,610	SH	DFND	14	40,696	359,914	0
ANIXTER INTL INC	COM	035290105	1,741	29,150	SH	DFND	16	0	29,150	0
ANNALY CAP MGMT INC	COM	035710409	19,502	2,136,013	SH	DFND	14	279,584	1,856,429	0
ANSYS INC	COM	03662Q105	31,423	153,416	SH	DFND	14	51,436	101,980	0
ANSYS INC	COM	03662Q105	117	572	SH	DFND	16	0	572	0

ANTARES PHARMA INC	COM	036642106	61	18,530	SH	DFND	14	18,530	0	0
ANTERO RES CORP	COM	03674X106	3,483	629,764	SH	DFND	14	44,648	585,116	0
ANTHEM INC	COM	036752103	117,050	414,761	SH	DFND	14	96,174	318,587	0
ANTHEM INC	COM	036752103	744	2,636	SH	DFND	16	0	2,636	0
ANTERO MIDSTREAM CORP	COM	03676B102	137	11,950	SH	DFND	14	11,950	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	983	259,249	SH	DFND	14	8,870	250,379	0
APACHE CORP	COM	037411105	11,642	401,867	SH	DFND	14	128,269	273,598	0
APACHE CORP	COM	037411105	22	751	SH	DFND	16	0	751	0
APARTMENT INVT & MGMT CO	CL A	03748R754	13,457	268,501	SH	DFND	14	54,923	213,578	0
APARTMENT INVT & MGMT CO	CL A	03748R754	15	303	SH	DFND	16	0	303	0
APELLIS PHARMACEUTICALS INC	COM	03753U106	121	4,780	SH	DFND	14	4,780	0	0
APELLIS PHARMACEUTICALS INC	COM	03753U106	3,302	130,300	SH	DFND	18	0	130,300	0
APERGY CORP	COM	03755L104	8,899	265,336	SH	DFND	14	35,298	230,038	0
APERGY CORP	COM	03755L104	144	4,300	SH	DFND	16	0	4,300	0
APOGEE ENTERPRISES INC	COM	037598109	2,848	65,564	SH	DFND	14	7,025	58,539	0
APOGEE ENTERPRISES INC	COM	037598109	148	3,400	SH	DFND	18	0	3,400	0
APOLLO COML REAL EST FIN INC	COM	03762U105	11,500	625,348	SH	DFND	14	24,695	600,653	0
APPLE INC	COM	037833100	5,377	27,170	SH	DFND	10	27,170	0	0
APPLE INC	COM	037833100	1,479,819	7,476,856	SH	DFND	14	1,946,935	5,529,921	0
APPLE INC	COM	037833100	6,876	34,740	SH	DFND	16	0	34,740	0
APPLE INC	COM	037833100	198	1,000	SH	DFND	18	0	1,000	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	49,869	3,144,342	SH	DFND	14	248,065	2,896,277	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	152	9,571	SH	DFND	16	0	9,571	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	25,896	1,632,758	SH	DFND	3	0	1,632,758	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	6,140	99,789	SH	DFND	14	20,109	79,680	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	37	600	SH	DFND	16	0	600	0
APPLIED MATLS INC	COM	038222105	56,517	1,258,453	SH	DFND	14	345,075	913,378	0
APPLIED MATLS INC	COM	038222105	187	4,170	SH	DFND	16	0	4,170	0
APPLIED OPTOELECTRONICS INC	COM	03823U102	332	32,300	SH	DFND	14	3,240	29,060	0
APTARGROUP INC	COM	038336103	4,920	39,568	SH	DFND	14	8,851	30,717	0
AQUA AMERICA INC	COM	03836W103	5,614	135,697	SH	DFND	14	31,122	104,575	0
AQUA AMERICA INC	COM	03836W103	530	12,800	SH	DFND	18	0	12,800	0
ARAMARK	COM	03852U106	1,015	28,140	SH	DFND	14	16,840	11,300	0
ARBOR RLTY TR INC	COM	038923108	144	11,886	SH	DFND	14	10,811	1,075	0
ARCBEST CORP	COM	03937C105	321	11,429	SH	DFND	10	11,429	0	0
ARCBEST CORP	COM	03937C105	10,015	356,293	SH	DFND	14	23,553	332,740	0
ARCH COAL INC	CL A	039380407	372	3,948	SH	DFND	10	3,948	0	0
ARCH COAL INC	CL A	039380407	10,593	112,437	SH	DFND	14	24,244	88,193	0
ARCH COAL INC	CL A	039380407	1,291	13,700	SH	DFND	16	0	13,700	0
ARCHER DANIELS MIDLAND CO	COM	039483102	179,646	4,403,090	SH	DFND	14	581,107	3,821,983	0
ARCHER DANIELS MIDLAND CO	COM	039483102	1,236	30,293	SH	DFND	16	0	30,293	0
ARCHROCK INC	COM	03957W106	23,849	2,249,867	SH	DFND	14	158,682	2,091,185	0
ARCHROCK INC	COM	03957W106	1,903	179,500	SH	DFND	16	0	179,500	0
ARCOSA INC	COM	039653100	3,004	79,817	SH	DFND	14	8,129	71,688	0

ARCONIC INC	COM	03965L100	182,630	7,073,209	SH	DFND	14	919,629	6,153,580	0
ARCONIC INC	COM	03965L100	1,681	65,096	SH	DFND	16	0	65,096	0
ARENA PHARMACEUTICALS INC	COM NEW	040047607	364	6,202	SH	DFND	10	6,202	0	0
ARENA PHARMACEUTICALS INC	COM NEW	040047607	5,486	93,573	SH	DFND	14	7,329	86,244	0
ARENA PHARMACEUTICALS INC	COM NEW	040047607	604	10,300	SH	DFND	16	0	10,300	0
ARES CAP CORP	COM	04010L103	238	13,256	SH	DFND	14	13,256	0	0
ARES COML REAL ESTATE CORP	COM	04013V108	1,179	79,307	SH	DFND	14	2,880	76,427	0
ARISTA NETWORKS INC	COM	040413106	12,880	49,612	SH	DFND	14	17,866	31,746	0
ARISTA NETWORKS INC	COM	040413106	28	108	SH	DFND	16	0	108	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	2,313	336,222	SH	DFND	14	2,928	333,294	0
ARLO TECHNOLOGIES INC	COM	04206A101	484	120,658	SH	DFND	14	12,580	108,078	0
ARMADA HOFFLER PPTYS INC	COM	04208T108	6,070	366,789	SH	DFND	14	89,850	276,939	0
ARMADA HOFFLER PPTYS INC	COM	04208T108	1,221	73,800	SH	DFND	16	0	73,800	0
ARMOUR RESIDENTIAL REIT INC	COM NEW	042315507	7,606	408,068	SH	DFND	14	9,655	398,413	0
ARMSTRONG WORLD INDS INC NEW	COM	04247X102	1,051	10,809	SH	DFND	14	4,109	6,700	0
ARMSTRONG WORLD INDS INC NEW	COM	04247X102	146	1,500	SH	DFND	16	0	1,500	0
ARQULE INC	COM	04269E107	128	11,630	SH	DFND	14	11,630	0	0
ARRAY BIOPHARMA INC	COM	04269X105	2,294	49,511	SH	DFND	14	22,867	26,644	0
ARRAY BIOPHARMA INC	COM	04269X105	890	19,200	SH	DFND	16	0	19,200	0
ARRAY BIOPHARMA INC	COM	04269X105	4,874	105,200	SH	DFND	18	0	105,200	0
ARROW ELECTRS INC	COM	042735100	1,098	15,400	SH	DFND	10	15,400	0	0
ARROW ELECTRS INC	COM	042735100	36,771	515,934	SH	DFND	14	91,992	423,942	0
ARROW ELECTRS INC	COM	042735100	449	6,300	SH	DFND	16	0	6,300	0
ARROW FINL CORP	COM	042744102	509	14,663	SH	DFND	14	1,573	13,090	0
ARROWHEAD PHARMACEUTICALS IN	COM	04280A100	267	10,087	SH	DFND	10	10,087	0	0
ARROWHEAD PHARMACEUTICALS IN	COM	04280A100	4,167	157,230	SH	DFND	14	20,790	136,440	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	43,619	517,176	SH	DFND	14	59,587	457,589	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	2,749	32,591	SH	DFND	16	0	32,591	0
ASCENA RETAIL GROUP INC	COM	04351G101	163	266,503	SH	DFND	14	21,617	244,886	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	5,889	1,982,902	SH	DFND	14	106,578	1,876,324	0
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	96	32,300	SH	DFND	16	0	32,300	0
ASHLAND GLOBAL HLDGS INC	COM	044186104	3,181	39,772	SH	DFND	14	9,215	30,557	0
ASPEN TECHNOLOGY INC	COM	045327103	627	5,047	SH	DFND	10	5,047	0	0
ASPEN TECHNOLOGY INC	COM	045327103	469	3,772	SH	DFND	14	3,772	0	0
ASSEMBLY BIOSCIENCES INC	COM	045396108	31	2,269	SH	DFND	14	1,550	719	0
ASSEMBLY BIOSCIENCES INC	COM	045396108	1,951	144,600	SH	DFND	18	0	144,600	0
ASSERTIO THERAPEUTICS INC	COM	04545L107	54	15,564	SH	DFND	10	15,564	0	0
ASSERTIO THERAPEUTICS INC	COM	04545L107	1,803	522,662	SH	DFND	14	94,276	428,386	0
ASSERTIO THERAPEUTICS INC	COM	04545L107	260	75,300	SH	DFND	16	0	75,300	0
ASSOCIATED BANC CORP	COM	045487105	25,432	1,203,042	SH	DFND	14	246,069	956,973	0
ASSOCIATED BANC CORP	COM	045487105	338	16,000	SH	DFND	16	0	16,000	0
ASSURANT INC	COM	04621X108	5,874	55,214	SH	DFND	14	20,123	35,091	0

ASSURANT INC	COM	04621X108	14	135	SH	DFND	16	0	135	0
ASTEC INDS INC	COM	046224101	1,180	36,247	SH	DFND	14	3,848	32,399	0
ASTRONICS CORP	COM	046433108	8,817	219,209	SH	DFND	14	36,320	182,889	0
ASTRONICS CORP	COM	046433108	909	22,600	SH	DFND	16	0	22,600	0
ATKORE INTL GROUP INC	COM	047649108	431	16,650	SH	DFND	10	16,650	0	0
ATKORE INTL GROUP INC	COM	047649108	28,424	1,098,715	SH	DFND	14	158,100	940,615	0
ATKORE INTL GROUP INC	COM	047649108	2,545	98,369	SH	DFND	16	0	98,369	0
ATLANTIC PWR CORP	COM NEW	04878Q863	172	70,995	SH	DFND	14	12,322	58,673	0
ATLANTIC PWR CORP	COM NEW	04878Q863	72	29,950	SH	DFND	16	0	29,950	0
ATLANTIC UN BANKSHARES CORP	COM	04911A107	2,825	79,961	SH	DFND	14	8,661	71,300	0
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	12,331	276,222	SH	DFND	14	4,261	271,961	0
ATMOS ENERGY CORP	COM	049560105	11,148	105,612	SH	DFND	14	38,492	67,120	0
ATMOS ENERGY CORP	COM	049560105	26	243	SH	DFND	16	0	243	0
ATRICURE INC	COM	04963C209	131	4,396	SH	DFND	14	3,865	531	0
ATRICURE INC	COM	04963C209	3,464	116,100	SH	DFND	18	0	116,100	0
ATRION CORP	COM	049904105	2,230	2,615	SH	DFND	14	601	2,014	0
ATRION CORP	COM	049904105	94	110	SH	DFND	16	0	110	0
AUDENTES THERAPEUTICS INC	COM	05070R104	2,518	66,518	SH	DFND	14	30,690	35,828	0
AUDENTES THERAPEUTICS INC	COM	05070R104	443	11,700	SH	DFND	16	0	11,700	0
AUTODESK INC	COM	052769106	34,270	210,377	SH	DFND	14	72,744	137,633	0
AUTODESK INC	COM	052769106	74	455	SH	DFND	16	0	455	0
AUTOHOME INC	SP ADR RP CL A	05278C107	20,001	233,600	SH	DFND	14	8,000	225,600	0
AUTOHOME INC	SP ADR RP CL A	05278C107	625	7,300	SH	DFND	16	0	7,300	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	198	1,200	SH	DFND	10	1,200	0	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	70,430	425,997	SH	DFND	14	143,575	282,422	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	150	905	SH	DFND	16	0	905	0
AUTONATION INC	COM	05329W102	75,355	1,796,728	SH	DFND	14	220,365	1,576,363	0
AUTONATION INC	COM	05329W102	499	11,900	SH	DFND	16	0	11,900	0
AUTOZONE INC	COM	053332102	26,150	23,784	SH	DFND	14	8,135	15,649	0
AUTOZONE INC	COM	053332102	57	52	SH	DFND	16	0	52	0
AVALONBAY CMNTYS INC	COM	053484101	27,039	133,078	SH	DFND	14	46,816	86,262	0
AVALONBAY CMNTYS INC	COM	053484101	59	288	SH	DFND	16	0	288	0
AVALONBAY CMNTYS INC	COM	053484101	97,485	479,796	SH	DFND	3	0	479,796	0
AVANOS MED INC	COM	05350V106	1,407	32,264	SH	DFND	14	9,038	23,226	0
AVANGRID INC	COM	05351W103	581	11,500	SH	DFND	10	11,500	0	0
AVANGRID INC	COM	05351W103	3,559	70,478	SH	DFND	14	10,278	60,200	0
AVAYA HLDGS CORP	COM	05351X101	4,277	359,147	SH	DFND	14	11,500	347,647	0
AVAYA HLDGS CORP	COM	05351X101	45	3,800	SH	DFND	16	0	3,800	0
AVAYA HLDGS CORP	COM	05351X101	538	45,214	SH	DFND	3	0	45,214	0
AVERY DENNISON CORP	COM	053611109	9,321	80,578	SH	DFND	14	28,080	52,498	0
AVERY DENNISON CORP	COM	053611109	20	175	SH	DFND	16	0	175	0
AVIS BUDGET GROUP INC	COM	053774105	28,095	799,064	SH	DFND	14	145,902	653,162	0
AVIS BUDGET GROUP INC	COM	053774105	1,041	29,600	SH	DFND	16	0	29,600	0
AVISTA CORP	COM	05379B107	4,741	106,310	SH	DFND	14	11,709	94,601	0
AVNET INC	COM	053807103	62,237	1,374,803	SH	DFND	14	198,268	1,176,535	0

AVNET INC	COM	053807103	473	10,440	SH	DFND	16	0	10,440	0
AVON PRODS INC	COM	054303102	8,536	2,199,982	SH	DFND	14	51,684	2,148,298	0
AVON PRODS INC	COM	054303102	10	2,492	SH	DFND	16	0	2,492	0
AXCELIS TECHNOLOGIES INC	COM NEW	054540208	775	51,472	SH	DFND	14	4,642	46,830	0
AXA EQUITABLE HLDGS INC	COM	054561105	583	27,900	SH	DFND	10	27,900	0	0
AXA EQUITABLE HLDGS INC	COM	054561105	7,628	364,980	SH	DFND	14	40,600	324,380	0
AXON ENTERPRISE INC	COM	05464C101	6,548	101,973	SH	DFND	14	11,433	90,540	0
AXOS FINL INC	COM	05465C100	75	2,747	SH	DFND	10	2,747	0	0
AXOS FINL INC	COM	05465C100	2,379	87,292	SH	DFND	14	9,808	77,484	0
BBX CAP CORP NEW	CL A	05491N104	97	19,762	SH	DFND	14	4,580	15,182	0
BB&T CORP	COM	054937107	49,356	1,004,596	SH	DFND	14	283,772	720,824	0
BB&T CORP	COM	054937107	77	1,575	SH	DFND	16	0	1,575	0
B & G FOODS INC NEW	COM	05508R106	2,214	106,447	SH	DFND	14	11,257	95,190	0
BGC PARTNERS INC	CL A	05541T101	1,831	350,016	SH	DFND	14	56,616	293,400	0
BJS WHSL CLUB HLDGS INC	COM	05550J101	324	12,277	SH	DFND	14	10,560	1,717	0
BOK FINL CORP	COM NEW	05561Q201	813	10,765	SH	DFND	14	3,015	7,750	0
BMC STK HLDGS INC	COM	05591B109	39,304	1,853,985	SH	DFND	14	362,897	1,491,088	0
BMC STK HLDGS INC	COM	05591B109	2,444	115,300	SH	DFND	16	0	115,300	0
BWX TECHNOLOGIES INC	COM	05605H100	233	4,479	SH	DFND	14	4,479	0	0
BADGER METER INC	COM	056525108	2,817	47,192	SH	DFND	14	4,990	42,202	0
BAIDU INC	SPON ADR REP A	056752108	153	1,300	SH	DFND	14	0	1,300	0
BAIDU INC	SPON ADR REP A	056752108	202	1,720	SH	DFND	18	0	1,720	0
BAKER HUGHES A GE CO	CL A	05722G100	11,489	466,462	SH	DFND	14	165,685	300,777	0
BAKER HUGHES A GE CO	CL A	05722G100	26	1,069	SH	DFND	16	0	1,069	0
BAKER HUGHES A GE CO	CL A	05722G100	591	24,000	SH	DFND	18	0	24,000	0
BALCHEM CORP	COM	057665200	5,340	53,418	SH	DFND	14	6,651	46,767	0
BALL CORP	COM	058498106	1,013	14,475	SH	DFND	10	14,475	0	0
BALL CORP	COM	058498106	21,485	306,974	SH	DFND	14	109,322	197,652	0
BALL CORP	COM	058498106	49	700	SH	DFND	16	0	700	0
BANCO MACRO SA	SPON ADR B	05961W105	15,080	207,000	SH	DFND	14	11,196	195,804	0
BANCO MACRO SA	SPON ADR B	05961W105	474	6,500	SH	DFND	16	0	6,500	0
BANCO MACRO SA	SPON ADR B	05961W105	138	1,900	SH	DFND	18	0	1,900	0
BANCORP INC DEL	COM	05969A105	3,278	367,495	SH	DFND	14	72,145	295,350	0
BANCORP INC DEL	COM	05969A105	585	65,550	SH	DFND	16	0	65,550	0
BANCORPSOUTH BK TUPELO MISS	COM	05971J102	3,735	128,622	SH	DFND	14	18,069	110,553	0
BANC OF CALIFORNIA INC	COM	05990K106	1,076	76,989	SH	DFND	14	7,499	69,490	0
BANK AMER CORP	COM	060505104	2,120	73,095	SH	DFND	10	73,095	0	0
BANK AMER CORP	COM	060505104	649,254	22,388,065	SH	DFND	14	4,496,156	17,891,909	0
BANK AMER CORP	COM	060505104	3,464	119,448	SH	DFND	16	0	119,448	0
BANK HAWAII CORP	COM	062540109	335	4,044	SH	DFND	10	4,044	0	0
BANK HAWAII CORP	COM	062540109	2,155	25,991	SH	DFND	14	5,995	19,996	0
BANK MONTREAL QUE	COM	063671101	360	4,770	SH	DFND	3	4,770	0	0
BANK NEW YORK MELLON CORP	COM	064058100	54,259	1,228,963	SH	DFND	14	337,856	891,107	0
BANK NEW YORK MELLON CORP	COM	064058100	78	1,760	SH	DFND	16	0	1,760	0
BANK OZK	COM	06417N103	8,080	268,531	SH	DFND	14	65,331	203,200	0
BANKUNITED INC	COM	06652K103	2,865	84,904	SH	DFND	14	16,204	68,700	0
BANNER CORP	COM NEW	06652V208	85	1,562	SH	DFND	10	1,562	0	0

BANNER CORP	COM NEW	06652V208	4,320	79,779	SH	DFND	14	6,049	73,730	0
BARNES & NOBLE INC	COM	067774109	606	90,624	SH	DFND	14	9,197	81,427	0
BARNES & NOBLE ED INC	COM	06777U101	653	194,293	SH	DFND	14	5,473	188,820	0
BARNES GROUP INC	COM	067806109	4,466	79,262	SH	DFND	14	8,150	71,112	0
BARRETT BUSINESS SERVICES IN	COM	068463108	4,808	58,213	SH	DFND	14	8,076	50,137	0
BARRETT BUSINESS SERVICES IN	COM	068463108	355	4,300	SH	DFND	16	0	4,300	0
BAXTER INTL INC	COM	071813109	594	7,250	SH	DFND	10	7,250	0	0
BAXTER INTL INC	COM	071813109	135,780	1,657,870	SH	DFND	14	277,566	1,380,304	0
BAXTER INTL INC	COM	071813109	1,038	12,675	SH	DFND	16	0	12,675	0
BEACON ROOFING SUPPLY INC	COM	073685109	583	15,879	SH	DFND	14	7,025	8,854	0
BEAZER HOMES USA INC	COM NEW	07556Q881	5,045	525,002	SH	DFND	14	3,163	521,839	0
BECTON DICKINSON & CO	COM	075887109	561	2,225	SH	DFND	10	2,225	0	0
BECTON DICKINSON & CO	COM	075887109	77,540	307,686	SH	DFND	14	104,552	203,134	0
BECTON DICKINSON & CO	COM	075887109	242	959	SH	DFND	16	0	959	0
BED BATH & BEYOND INC	COM	075896100	18,594	1,600,183	SH	DFND	14	289,120	1,311,063	0
BED BATH & BEYOND INC	COM	075896100	23	2,000	SH	DFND	16	0	2,000	0
BEIGENE LTD	SPONSORED ADR	07725L102	366	2,950	SH	DFND	14	2,768	182	0
BEL FUSE INC	CL B	077347300	289	16,830	SH	DFND	14	1,764	15,066	0
BELDEN INC	COM	077454106	2,258	37,905	SH	DFND	14	11,647	26,258	0
BENCHMARK ELECTRS INC	COM	08160H101	483	19,221	SH	DFND	10	19,221	0	0
BENCHMARK ELECTRS INC	COM	08160H101	1,651	65,711	SH	DFND	14	6,799	58,912	0
BERKLEY W R CORP	COM	084423102	5,979	90,690	SH	DFND	14	20,445	70,245	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	2,235	10,484	SH	DFND	10	10,484	0	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	645,162	3,026,512	SH	DFND	14	786,705	2,239,807	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	2,496	11,709	SH	DFND	16	0	11,709	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	11,044	351,828	SH	DFND	14	8,147	343,681	0
BERRY GLOBAL GROUP INC	COM	08579W103	375	7,140	SH	DFND	14	7,140	0	0
BERRY GLOBAL GROUP INC	COM	08579W103	222	4,220	SH	DFND	18	0	4,220	0
BERRY PETE CORP	COM	08579X101	1,719	162,170	SH	DFND	14	4,220	157,950	0
BEST BUY INC	COM	086516101	450	6,457	SH	DFND	10	6,457	0	0
BEST BUY INC	COM	086516101	50,042	717,658	SH	DFND	14	116,666	600,992	0
BEST BUY INC	COM	086516101	598	8,575	SH	DFND	16	0	8,575	0
BIG LOTS INC	COM	089302103	44,174	1,544,017	SH	DFND	14	256,447	1,287,570	0
BIG LOTS INC	COM	089302103	2,197	76,800	SH	DFND	16	0	76,800	0
BIGLARI HLDGS INC	COM STK CL B	08986R309	727	7,002	SH	DFND	14	171	6,831	0
BIGLARI HLDGS INC	COM STK CL B	08986R309	287	2,760	SH	DFND	16	0	2,760	0
BIO RAD LABS INC	CL A	090572207	24,277	77,664	SH	DFND	14	14,091	63,573	0
BIO RAD LABS INC	CL A	090572207	125	400	SH	DFND	16	0	400	0
BIOCRYST PHARMACEUTICALS	COM	09058V103	40	10,610	SH	DFND	14	10,610	0	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	806	9,413	SH	DFND	14	9,213	200	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	7,931	92,597	SH	DFND	18	0	92,597	0
BIOGEN INC	COM	09062X103	540	2,310	SH	DFND	10	2,310	0	0
BIOGEN INC	COM	09062X103	193,784	828,599	SH	DFND	14	142,911	685,688	0
BIOGEN INC	COM	09062X103	1,211	5,178	SH	DFND	16	0	5,178	0

BIOTIME INC	COM	09066L105	19	17,332	SH	DFND	14	6,481	10,851	0
BIOTELEMETRY INC	COM	090672106	2,633	54,680	SH	DFND	14	5,990	48,690	0
BIOSCRIP INC	COM	09069N108	36	13,865	SH	DFND	14	9,071	4,794	0
BIO TECHNE CORP	COM	09073M104	4,995	23,959	SH	DFND	14	5,499	18,460	0
BIO TECHNE CORP	COM	09073M104	161	770	SH	DFND	18	0	770	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	90	1,504	SH	DFND	10	1,504	0	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	3,332	55,803	SH	DFND	14	17,156	38,647	0
BIOSPECIFICS TECHNOLOGIES CO	COM	090931106	523	8,760	SH	DFND	16	0	8,760	0
BJS RESTAURANTS INC	COM	09180C106	432	9,840	SH	DFND	10	9,840	0	0
BJS RESTAURANTS INC	COM	09180C106	1,526	34,740	SH	DFND	14	4,612	30,128	0
BLACK HILLS CORP	COM	092113109	7,183	91,891	SH	DFND	14	30,330	61,561	0
BLACK KNIGHT INC	COM	09215C105	434	7,218	SH	DFND	14	7,218	0	0
BLACKBAUD INC	COM	09227Q100	2,782	33,320	SH	DFND	14	9,256	24,064	0
BLACKLINE INC	COM	09239B109	258	4,822	SH	DFND	14	4,490	332	0
BLACKROCK INC	COM	09247X101	53,446	113,885	SH	DFND	14	39,470	74,415	0
BLACKROCK INC	COM	09247X101	119	253	SH	DFND	16	0	253	0
BLACKSTONE MTG TR INC	COM CL A	09257W100	6,917	194,400	SH	DFND	14	13,500	180,900	0
BLOCK H & R INC	COM	093671105	5,774	197,079	SH	DFND	14	65,350	131,729	0
BLOCK H & R INC	COM	093671105	12	410	SH	DFND	16	0	410	0
BLOOMIN BRANDS INC	COM	094235108	51,543	2,725,680	SH	DFND	14	358,862	2,366,818	0
BLOOMIN BRANDS INC	COM	094235108	2,388	126,288	SH	DFND	16	0	126,288	0
BLUCORA INC	COM	095229100	2,747	90,440	SH	DFND	14	18,606	71,834	0
BLUEBIRD BIO INC	COM	09609G100	287	2,260	SH	DFND	14	2,260	0	0
BLUEPRINT MEDICINES CORP	COM	09627Y109	1,780	18,874	SH	DFND	14	15,561	3,313	0
BOEING CO	COM	097023105	125	344	SH	DFND	10	344	0	0
BOEING CO	COM	097023105	176,862	485,871	SH	DFND	14	174,213	311,658	0
BOEING CO	COM	097023105	393	1,079	SH	DFND	16	0	1,079	0
BOISE CASCADE CO DEL	COM	09739D100	255	9,074	SH	DFND	10	9,074	0	0
BOISE CASCADE CO DEL	COM	09739D100	1,894	67,387	SH	DFND	14	10,460	56,927	0
BONANZA CREEK ENERGY INC	COM NEW	097793400	4,605	220,526	SH	DFND	14	2,360	218,166	0
BOOKING HLDGS INC	COM	09857L108	1,297	692	SH	DFND	10	692	0	0
BOOKING HLDGS INC	COM	09857L108	137,068	73,114	SH	DFND	14	16,315	56,799	0
BOOKING HLDGS INC	COM	09857L108	815	435	SH	DFND	16	0	435	0
BOOKING HLDGS INC	COM	09857L108	356	190	SH	DFND	18	0	190	0
BOOT BARN HLDGS INC	COM	099406100	1,770	49,673	SH	DFND	14	8,280	41,393	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	34,050	514,274	SH	DFND	14	11,974	502,300	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	384	5,800	SH	DFND	16	0	5,800	0
BORGWARNER INC	COM	099724106	14,834	353,368	SH	DFND	14	78,993	274,375	0
BORGWARNER INC	COM	099724106	15	350	SH	DFND	16	0	350	0
BOSTON BEER INC	CL A	100557107	2,343	6,203	SH	DFND	14	1,677	4,526	0
BOSTON BEER INC	CL A	100557107	567	1,500	SH	DFND	16	0	1,500	0
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	6,515	539,774	SH	DFND	14	14,563	525,211	0
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	311	25,800	SH	DFND	16	0	25,800	0
BOSTON PROPERTIES INC	COM	101121101	18,379	142,476	SH	DFND	14	51,020	91,456	0
BOSTON PROPERTIES INC	COM	101121101	41	321	SH	DFND	16	0	321	0

BOSTON SCIENTIFIC CORP	COM	101137107	54,442	1,266,676	SH	DFND	14	451,752	814,924	0
BOSTON SCIENTIFIC CORP	COM	101137107	120	2,795	SH	DFND	16	0	2,795	0
BOSTON SCIENTIFIC CORP	COM	101137107	10,646	247,700	SH	DFND	18	0	247,700	0
BOTTOMLINE TECH DEL INC	COM	101388106	2,836	64,112	SH	DFND	14	7,105	57,007	0
BOX INC	CL A	10316T104	264	14,970	SH	DFND	14	14,970	0	0
BOYD GAMING CORP	COM	103304101	7,909	293,569	SH	DFND	14	59,942	233,627	0
BOYD GAMING CORP	COM	103304101	434	16,100	SH	DFND	16	0	16,100	0
BRADY CORP	CL A	104674106	3,915	79,382	SH	DFND	14	8,150	71,232	0
BRAEMAR HOTELS & RESORTS INC	COM	10482B101	6,430	649,479	SH	DFND	14	18,937	630,542	0
BRAEMAR HOTELS & RESORTS INC	COM	10482B101	124	12,530	SH	DFND	16	0	12,530	0
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	10,017	699,496	SH	DFND	14	42,795	656,701	0
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	331	23,100	SH	DFND	16	0	23,100	0
BRIDGE BANCORP INC	COM	108035106	653	22,160	SH	DFND	14	1,910	20,250	0
BRIGGS & STRATTON CORP	COM	109043109	680	66,447	SH	DFND	14	6,939	59,508	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	528	3,500	SH	DFND	14	3,400	100	0
BRIGHT SCHOLAR ED HLDGS LTD	SPONSORED ADS	109199109	175	19,300	SH	DFND	14	0	19,300	0
BRIGHTCOVE INC	COM	10921T101	125	12,090	SH	DFND	14	12,090	0	0
BRIGHTCOVE INC	COM	10921T101	113	10,900	SH	DFND	16	0	10,900	0
BRIGHTHOUSE FINL INC	COM	10922N103	2,668	72,719	SH	DFND	14	16,365	56,354	0
BRIGHTVIEW HLDGS INC	COM	10948C107	887	47,390	SH	DFND	14	30,560	16,830	0
BRINKER INTL INC	COM	109641100	24	608	SH	DFND	10	608	0	0
BRINKER INTL INC	COM	109641100	43,617	1,108,430	SH	DFND	14	211,818	896,612	0
BRINKER INTL INC	COM	109641100	2,162	54,950	SH	DFND	16	0	54,950	0
BRINKS CO	COM	109696104	3,179	39,163	SH	DFND	14	14,624	24,539	0
BRISTOL MYERS SQUIBB CO	COM	110122108	705	15,550	SH	DFND	10	15,550	0	0
BRISTOL MYERS SQUIBB CO	COM	110122108	176,288	3,887,273	SH	DFND	14	796,694	3,090,579	0
BRISTOL MYERS SQUIBB CO	COM	110122108	1,277	28,162	SH	DFND	16	0	28,162	0
BRISTOL MYERS SQUIBB CO	COM	110122108	11,043	243,500	SH	DFND	18	0	243,500	0
BRIXMOR PPTY GROUP INC	COM	11120U105	180	10,044	SH	DFND	10	10,044	0	0
BRIXMOR PPTY GROUP INC	COM	11120U105	13,667	764,400	SH	DFND	14	131,060	633,340	0
BRIXMOR PPTY GROUP INC	COM	11120U105	190	10,600	SH	DFND	16	0	10,600	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	14,226	111,422	SH	DFND	14	38,483	72,939	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	31	240	SH	DFND	16	0	240	0
BROADCOM INC	COM	11135F101	1,034	3,591	SH	DFND	10	3,591	0	0
BROADCOM INC	COM	11135F101	126,255	438,597	SH	DFND	14	132,553	306,044	0
BROADCOM INC	COM	11135F101	784	2,723	SH	DFND	16	0	2,723	0
BROOKDALE SR LIVING INC	COM	112463104	160	22,250	SH	DFND	14	20,379	1,871	0
BROOKLINE BANCORP INC DEL	COM	11373M107	2,316	150,573	SH	DFND	14	12,941	137,632	0
BROOKS AUTOMATION INC	COM	114340102	4,849	125,136	SH	DFND	14	12,386	112,750	0
BROOKS AUTOMATION INC	COM	114340102	19	500	SH	DFND	16	0	500	0
BROWN & BROWN INC	COM	115236101	4,941	147,490	SH	DFND	14	33,952	113,538	0
BROWN FORMAN CORP	CL B	115637209	1,125	20,300	SH	DFND	10	20,300	0	0
BROWN FORMAN CORP	CL B	115637209	8,806	158,867	SH	DFND	14	57,664	101,203	0
BROWN FORMAN CORP	CL B	115637209	19	342	SH	DFND	16	0	342	0
BRUKER CORP	COM	116794108	1,728	34,592	SH	DFND	14	8,092	26,500	0

BRUKER CORP	COM	116794108	155	3,100	SH	DFND	18	0	3,100	0
BRUNSWICK CORP	COM	117043109	25,352	552,459	SH	DFND	14	88,280	464,179	0
BRUNSWICK CORP	COM	117043109	216	4,700	SH	DFND	16	0	4,700	0
BUCKLE INC	COM	118440106	3,412	197,088	SH	DFND	14	4,932	192,156	0
BUILDERS FIRSTSOURCE INC	COM	12008R107	5,372	318,622	SH	DFND	14	53,150	265,472	0
BUILDERS FIRSTSOURCE INC	COM	12008R107	1,261	74,800	SH	DFND	16	0	74,800	0
BURLINGTON STORES INC	COM	122017106	662	3,888	SH	DFND	14	3,560	328	0
BYLINE BANCORP INC	COM	124411109	421	22,041	SH	DFND	14	15,710	6,331	0
CAI INTERNATIONAL INC	COM	12477X106	6,428	258,984	SH	DFND	14	1,740	257,244	0
CBL & ASSOC PPTYS INC	COM	124830100	579	556,597	SH	DFND	14	28,962	527,635	0
CBS CORP NEW	CL B	124857202	549	11,000	SH	DFND	10	11,000	0	0
CBS CORP NEW	CL B	124857202	16,069	322,015	SH	DFND	14	113,572	208,443	0
CBS CORP NEW	CL B	124857202	36	718	SH	DFND	16	0	718	0
CBOE GLOBAL MARKETS INC	COM	12503M108	10,604	102,326	SH	DFND	14	36,410	65,916	0
CBOE GLOBAL MARKETS INC	COM	12503M108	25	245	SH	DFND	16	0	245	0
CBRE GROUP INC	CL A	12504L109	91,746	1,788,419	SH	DFND	14	216,148	1,572,271	0
CBRE GROUP INC	CL A	12504L109	922	17,968	SH	DFND	16	0	17,968	0
CDK GLOBAL INC	COM	12508E101	38,620	781,158	SH	DFND	14	137,958	643,200	0
CDK GLOBAL INC	COM	12508E101	529	10,690	SH	DFND	16	0	10,690	0
CECO ENVIRONMENTAL CORP	COM	125141101	318	33,159	SH	DFND	14	3,020	30,139	0
CDW CORP	COM	12514G108	1,134	10,220	SH	DFND	10	10,220	0	0
CDW CORP	COM	12514G108	105,520	950,630	SH	DFND	14	61,843	888,787	0
CDW CORP	COM	12514G108	1,021	9,195	SH	DFND	16	0	9,195	0
CF INDS HLDGS INC	COM	125269100	9,557	204,600	SH	DFND	14	71,260	133,340	0
CF INDS HLDGS INC	COM	125269100	17	365	SH	DFND	16	0	365	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	325	3,850	SH	DFND	10	3,850	0	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	10,760	127,561	SH	DFND	14	44,865	82,696	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	26	305	SH	DFND	16	0	305	0
CIGNA CORP NEW	COM	125523100	155,904	989,552	SH	DFND	14	218,723	770,829	0
CIGNA CORP NEW	COM	125523100	502	3,185	SH	DFND	16	0	3,185	0
CIGNA CORP NEW	COM	125523100	8,822	55,996	SH	DFND	18	0	55,996	0
CIT GROUP INC	COM NEW	125581801	4,024	76,582	SH	DFND	14	11,432	65,150	0
CME GROUP INC	COM	12572Q105	63,391	326,570	SH	DFND	14	115,865	210,705	0
CME GROUP INC	COM	12572Q105	144	744	SH	DFND	16	0	744	0
CMS ENERGY CORP	COM	125896100	15,091	260,589	SH	DFND	14	92,825	167,764	0
CMS ENERGY CORP	COM	125896100	34	580	SH	DFND	16	0	580	0
CNA FINL CORP	COM	126117100	1,068	22,700	SH	DFND	10	22,700	0	0
CNA FINL CORP	COM	126117100	11,982	254,560	SH	DFND	14	23,932	230,628	0
CNA FINL CORP	COM	126117100	122	2,600	SH	DFND	16	0	2,600	0
CNB FINL CORP PA	COM	126128107	1,687	59,755	SH	DFND	14	1,661	58,094	0
CNO FINL GROUP INC	COM	12621E103	29,272	1,754,904	SH	DFND	14	249,050	1,505,854	0
CNO FINL GROUP INC	COM	12621E103	1,821	109,200	SH	DFND	16	0	109,200	0
CSG SYS INTL INC	COM	126349109	2,671	54,706	SH	DFND	14	6,062	48,644	0
CSW INDUSTRIALS INC	COM	126402106	789	11,583	SH	DFND	14	3,320	8,263	0
CSW INDUSTRIALS INC	COM	126402106	198	2,900	SH	DFND	16	0	2,900	0
CSX CORP	COM	126408103	1,195	15,450	SH	DFND	10	15,450	0	0
CSX CORP	COM	126408103	146,312	1,891,064	SH	DFND	14	357,522	1,533,542	0

CSX CORP	COM	126408103	698	9,021	SH	DFND	16	0	9,021	0
CTS CORP	COM	126501105	1,479	53,629	SH	DFND	14	5,904	47,725	0
CNX RESOURCES CORPORATION	COM	12653C108	2,362	323,060	SH	DFND	14	51,808	271,252	0
CVB FINL CORP	COM	126600105	3,519	167,343	SH	DFND	14	20,963	146,380	0
CVR ENERGY INC	COM	12662P108	3,854	77,090	SH	DFND	14	12,827	64,263	0
CVR ENERGY INC	COM	12662P108	1,300	26,000	SH	DFND	16	0	26,000	0
CVR ENERGY INC	COM	12662P108	145	2,900	SH	DFND	18	0	2,900	0
CVS HEALTH CORP	COM	126650100	161,530	2,964,389	SH	DFND	14	537,310	2,427,079	0
CVS HEALTH CORP	COM	126650100	867	15,907	SH	DFND	16	0	15,907	0
C&J ENERGY SVCS INC NEW	COM	12674R100	11,849	1,005,844	SH	DFND	14	150,330	855,514	0
C&J ENERGY SVCS INC NEW	COM	12674R100	710	60,300	SH	DFND	16	0	60,300	0
CABLE ONE INC	COM	12685J105	3,972	3,392	SH	DFND	14	849	2,543	0
CABLE ONE INC	COM	12685J105	240	205	SH	DFND	18	0	205	0
CABOT CORP	COM	127055101	14,935	313,033	SH	DFND	14	32,152	280,881	0
CABOT CORP	COM	127055101	229	4,800	SH	DFND	16	0	4,800	0
CABOT OIL & GAS CORP	COM	127097103	9,198	400,630	SH	DFND	14	135,150	265,480	0
CABOT OIL & GAS CORP	COM	127097103	20	860	SH	DFND	16	0	860	0
CABOT MICROELECTRONICS CORP	COM	12709P103	5,570	50,603	SH	DFND	14	5,202	45,401	0
CACI INTL INC	CL A	127190304	278	1,360	SH	DFND	10	1,360	0	0
CACI INTL INC	CL A	127190304	40,641	198,644	SH	DFND	14	47,963	150,681	0
CACI INTL INC	CL A	127190304	2,543	12,430	SH	DFND	16	0	12,430	0
CACTUS INC	CL A	127203107	242	7,300	SH	DFND	14	7,300	0	0
CADENCE DESIGN SYSTEM INC	COM	127387108	1,611	22,750	SH	DFND	10	22,750	0	0
CADENCE DESIGN SYSTEM INC	COM	127387108	44,526	628,807	SH	DFND	14	92,206	536,601	0
CADENCE DESIGN SYSTEM INC	COM	127387108	41	580	SH	DFND	16	0	580	0
CADENCE BANCORPORATION	CL A	12739A100	19,594	942,030	SH	DFND	14	117,958	824,072	0
CADENCE BANCORPORATION	CL A	12739A100	2,153	103,500	SH	DFND	16	0	103,500	0
CAESARS ENTMT CORP	COM	127686103	4,329	366,222	SH	DFND	14	82,492	283,730	0
CAL MAINE FOODS INC	COM NEW	128030202	2,071	49,641	SH	DFND	14	5,392	44,249	0
CALAMP CORP	COM	128126109	638	54,658	SH	DFND	14	6,180	48,478	0
CALAVO GROWERS INC	COM	128246105	2,470	25,536	SH	DFND	14	2,876	22,660	0
CALERES INC	COM	129500104	1,768	88,746	SH	DFND	14	7,342	81,404	0
CALIFORNIA WTR SVC GROUP	COM	130788102	3,950	78,013	SH	DFND	14	8,527	69,486	0
CALITHERA BIOSCIENCES INC	COM	13089P101	299	76,577	SH	DFND	14	1,880	74,697	0
CALITHERA BIOSCIENCES INC	COM	13089P101	79	20,300	SH	DFND	16	0	20,300	0
CALLAWAY GOLF CO	COM	131193104	2,455	143,057	SH	DFND	14	15,905	127,152	0
CALLON PETE CO DEL	COM	13123X102	8,997	1,365,280	SH	DFND	14	44,445	1,320,835	0
CAMBREX CORP	COM	132011107	2,707	57,839	SH	DFND	14	6,128	51,711	0
CAMDEN NATL CORP	COM	133034108	3,735	81,428	SH	DFND	14	1,602	79,826	0
CAMDEN PPTY TR	SH BEN INT	133131102	53,649	513,932	SH	DFND	14	95,136	418,796	0
CAMDEN PPTY TR	SH BEN INT	133131102	664	6,360	SH	DFND	16	0	6,360	0
CAMDEN PPTY TR	SH BEN INT	133131102	59,111	566,250	SH	DFND	3	0	566,250	0
CAMPBELL SOUP CO	COM	134429109	10,990	274,258	SH	DFND	14	89,306	184,952	0
CAMPBELL SOUP CO	COM	134429109	21	520	SH	DFND	16	0	520	0
CANTEL MEDICAL CORP	COM	138098108	1,853	22,975	SH	DFND	14	5,355	17,620	0
CAPITAL ONE FINL CORP	COM	14040H105	780	8,600	SH	DFND	10	8,600	0	0

CAPITAL ONE FINL CORP	COM	14040H105	234,600	2,585,406	SH	DFND	14	337,240	2,248,166	0
CAPITAL ONE FINL CORP	COM	14040H105	1,719	18,943	SH	DFND	16	0	18,943	0
CAPITOL FED FINL INC	COM	14057J101	183	13,321	SH	DFND	14	13,321	0	0
CAPSTEAD MTG CORP	COM NO PAR	14067E506	1,194	143,022	SH	DFND	14	15,162	127,860	0
CARDINAL HEALTH INC	COM	14149Y108	20,417	433,481	SH	DFND	14	110,228	323,253	0
CARDINAL HEALTH INC	COM	14149Y108	25	525	SH	DFND	16	0	525	0
CARDIOVASCULAR SYS INC DEL	COM	141619106	8,141	189,636	SH	DFND	14	16,194	173,442	0
CARDIOVASCULAR SYS INC DEL	COM	141619106	1,752	40,800	SH	DFND	16	0	40,800	0
CARE COM INC	COM	141633107	467	42,574	SH	DFND	14	4,000	38,574	0
CAREER EDUCATION CORP	COM	141665109	7,362	386,048	SH	DFND	14	42,082	343,966	0
CAREER EDUCATION CORP	COM	141665109	688	36,100	SH	DFND	16	0	36,100	0
CAREDX INC	COM	14167L103	1,629	45,266	SH	DFND	14	4,510	40,756	0
CAREDX INC	COM	14167L103	248	6,900	SH	DFND	16	0	6,900	0
CARETRUST REIT INC	COM	14174T107	3,764	158,278	SH	DFND	14	21,273	137,005	0
CARETRUST REIT INC	COM	14174T107	25,565	1,075,077	SH	DFND	3	0	1,075,077	0
CARGURUS INC	COM CL A	141788109	218	6,042	SH	DFND	14	5,640	402	0
CARLISLE COS INC	COM	142339100	78,798	561,199	SH	DFND	14	88,349	472,850	0
CARLISLE COS INC	COM	142339100	608	4,330	SH	DFND	16	0	4,330	0
CARLISLE COS INC	COM	142339100	225	1,600	SH	DFND	18	0	1,600	0
CARMAX INC	COM	143130102	473	5,447	SH	DFND	10	5,447	0	0
CARMAX INC	COM	143130102	36,119	415,968	SH	DFND	14	65,917	350,051	0
CARMAX INC	COM	143130102	30	350	SH	DFND	16	0	350	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	950	20,400	SH	DFND	10	20,400	0	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	21,800	468,318	SH	DFND	14	169,509	298,809	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	38	820	SH	DFND	16	0	820	0
CARRIAGE SVCS INC	COM	143905107	1,986	104,453	SH	DFND	14	30,500	73,953	0
CARRIAGE SVCS INC	COM	143905107	439	23,100	SH	DFND	16	0	23,100	0
CARPENTER TECHNOLOGY CORP	COM	144285103	1,542	32,130	SH	DFND	14	9,271	22,859	0
CARRIZO OIL & GAS INC	COM	144577103	1,380	137,774	SH	DFND	14	14,130	123,644	0
CARS COM INC	COM	14575E105	823	41,746	SH	DFND	14	11,902	29,844	0
CARTERS INC	COM	146229109	4,875	49,976	SH	DFND	14	21,686	28,290	0
CARTERS INC	COM	146229109	24	250	SH	DFND	16	0	250	0
CARTERS INC	COM	146229109	164	1,680	SH	DFND	18	0	1,680	0
CARVER BANCORP INC	COM NEW	146875604	540	179,933	SH	DFND	10	179,933	0	0
CASEYS GEN STORES INC	COM	147528103	3,612	23,153	SH	DFND	14	5,344	17,809	0
CASTLIGHT HEALTH INC	CL B	14862Q100	133	41,204	SH	DFND	14	35,980	5,224	0
CATALENT INC	COM	148806102	9,801	180,790	SH	DFND	14	24,695	156,095	0
CATALENT INC	COM	148806102	233	4,300	SH	DFND	16	0	4,300	0
CATALYST PHARMACEUTICALS INC	COM	14888U101	1,507	392,479	SH	DFND	14	5,760	386,719	0
CATALYST PHARMACEUTICALS INC	COM	14888U101	155	40,450	SH	DFND	16	0	40,450	0
CATERPILLAR INC DEL	COM	149123101	72,048	528,637	SH	DFND	14	188,182	340,455	0
CATERPILLAR INC DEL	COM	149123101	163	1,196	SH	DFND	16	0	1,196	0
CATHAY GEN BANCORP	COM	149150104	11,531	321,095	SH	DFND	14	97,335	223,760	0
CATHAY GEN BANCORP	COM	149150104	111	3,100	SH	DFND	16	0	3,100	0
CATHAY GEN BANCORP	COM	149150104	280	7,800	SH	DFND	18	0	7,800	0
CATO CORP NEW	CL A	149205106	3,537	287,069	SH	DFND	14	3,727	283,342	0

CAVCO INDS INC DEL	COM	149568107	4,334	27,513	SH	DFND	14	2,372	25,141	0
CAVCO INDS INC DEL	COM	149568107	536	3,400	SH	DFND	16	0	3,400	0
CEDAR REALTY TRUST INC	COM NEW	150602209	935	352,907	SH	DFND	14	12,937	339,970	0
CELANESE CORP DEL	COM	150870103	282	2,619	SH	DFND	10	2,619	0	0
CELANESE CORP DEL	COM	150870103	12,704	117,846	SH	DFND	14	41,866	75,980	0
CELANESE CORP DEL	COM	150870103	29	266	SH	DFND	16	0	266	0
CELGENE CORP	COM	151020104	61,518	665,490	SH	DFND	14	233,290	432,200	0
CELGENE CORP	COM	151020104	138	1,490	SH	DFND	16	0	1,490	0
CENTENE CORP DEL	COM	15135B101	21,328	406,719	SH	DFND	14	134,670	272,049	0
CENTENE CORP DEL	COM	15135B101	128	2,446	SH	DFND	16	0	2,446	0
CENTENNIAL RESOURCE DEV INC	CL A	15136A102	2,350	309,656	SH	DFND	14	31,797	277,859	0
CENTERPOINT ENERGY INC	COM	15189T107	13,235	462,276	SH	DFND	14	164,066	298,210	0
CENTERPOINT ENERGY INC	COM	15189T107	29	1,019	SH	DFND	16	0	1,019	0
CENTERSTATE BK CORP	COM	15201P109	8,206	356,324	SH	DFND	14	13,924	342,400	0
CENTRAL GARDEN & PET CO	COM	153527106	435	16,143	SH	DFND	14	1,423	14,720	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	1,653	67,073	SH	DFND	14	6,879	60,194	0
CENTRAL PAC FINL CORP	COM NEW	154760409	219	7,323	SH	DFND	10	7,323	0	0
CENTRAL PAC FINL CORP	COM NEW	154760409	1,410	47,059	SH	DFND	14	6,089	40,970	0
CENTURY ALUM CO	COM	156431108	532	76,971	SH	DFND	14	7,580	69,391	0
CENTURY BANCORP INC MASS	CL A NON VTG	156432106	23	261	SH	DFND	10	261	0	0
CENTURY BANCORP INC MASS	CL A NON VTG	156432106	288	3,272	SH	DFND	14	486	2,786	0
CENTURY BANCORP INC MASS	CL A NON VTG	156432106	30	340	SH	DFND	16	0	340	0
CENTURY CASINOS INC	COM	156492100	547	56,341	SH	DFND	14	1,750	54,591	0
CENTURY CASINOS INC	COM	156492100	47	4,800	SH	DFND	16	0	4,800	0
CENTURY CMNTYS INC	COM	156504300	1,176	44,225	SH	DFND	14	4,685	39,540	0
CENTURYLINK INC	COM	156700106	42,310	3,597,806	SH	DFND	14	569,369	3,028,437	0
CENTURYLINK INC	COM	156700106	22	1,885	SH	DFND	16	0	1,885	0
CERNER CORP	COM	156782104	25,223	344,106	SH	DFND	14	106,720	237,386	0
CERNER CORP	COM	156782104	497	6,780	SH	DFND	16	0	6,780	0
CERUS CORP	COM	157085101	193	34,297	SH	DFND	14	31,733	2,564	0
CEVA INC	COM	157210105	963	39,549	SH	DFND	14	8,233	31,316	0
CHANGYOU COM LTD	ADS REP CL A	15911M107	3,367	350,400	SH	DFND	14	2,700	347,700	0
CHANGYOU COM LTD	ADS REP CL A	15911M107	219	22,800	SH	DFND	16	0	22,800	0
CHANNELADVISOR CORP	COM	159179100	113	12,956	SH	DFND	14	11,670	1,286	0
CHARLES RIV LABS INTL INC	COM	159864107	70,190	494,641	SH	DFND	14	67,742	426,899	0
CHARLES RIV LABS INTL INC	COM	159864107	962	6,780	SH	DFND	16	0	6,780	0
CHARLES RIV LABS INTL INC	COM	159864107	241	1,700	SH	DFND	18	0	1,700	0
CHART INDS INC	COM PAR \$0.01	16115Q308	4,093	53,233	SH	DFND	14	6,095	47,138	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	64,693	163,706	SH	DFND	14	59,247	104,459	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	143	363	SH	DFND	16	0	363	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	344	870	SH	DFND	18	0	870	0
CHATHAM LODGING TR	COM	16208T102	7,973	422,497	SH	DFND	14	7,923	414,574	0
CHATHAM LODGING TR	COM	16208T102	25	1,300	SH	DFND	16	0	1,300	0
CHEESECAKE FACTORY INC	COM	163072101	330	7,543	SH	DFND	10	7,543	0	0
CHEESECAKE FACTORY INC	COM	163072101	1,259	28,797	SH	DFND	14	8,291	20,506	0
CHEFS WHSE INC	COM	163086101	1,291	36,818	SH	DFND	14	3,738	33,080	0
CHEGG INC	COM	163092109	489	12,662	SH	DFND	14	12,220	442	0

CHEMED CORP NEW	COM	16359R103	4,161	11,531	SH	DFND	14	2,814	8,717	0
CHEMED CORP NEW	COM	16359R103	152	420	SH	DFND	18	0	420	0
CHEMICAL FINL CORP	COM	163731102	19,226	467,681	SH	DFND	14	46,191	421,490	0
CHEMICAL FINL CORP	COM	163731102	1,856	45,150	SH	DFND	16	0	45,150	0
CHEMOCENTRYX INC	COM	16383L106	56	6,060	SH	DFND	14	4,260	1,800	0
CHEMOCENTRYX INC	COM	16383L106	96	10,300	SH	DFND	16	0	10,300	0
CHEMOURS CO	COM	163851108	24,081	1,003,382	SH	DFND	14	177,960	825,422	0
CHEMOURS CO	COM	163851108	196	8,150	SH	DFND	16	0	8,150	0
CHENIERE ENERGY INC	COM NEW	16411R208	721	10,530	SH	DFND	14	10,290	240	0
CHENIERE ENERGY INC	COM NEW	16411R208	1,458	21,300	SH	DFND	18	0	21,300	0
CHERRY HILL MTG INVT CORP	COM	164651101	3,106	194,135	SH	DFND	14	1,320	192,815	0
CHESAPEAKE ENERGY CORP	COM	165167107	1,303	668,302	SH	DFND	14	163,281	505,021	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	86	3,009	SH	DFND	10	3,009	0	0
CHESAPEAKE LODGING TR	SH BEN INT	165240102	5,374	189,103	SH	DFND	14	11,261	177,842	0
CHESAPEAKE UTILS CORP	COM	165303108	3,838	40,394	SH	DFND	14	12,701	27,693	0
CHESAPEAKE UTILS CORP	COM	165303108	1,193	12,550	SH	DFND	16	0	12,550	0
CHEVRON CORP NEW	COM	166764100	119	960	SH	DFND	10	960	0	0
CHEVRON CORP NEW	COM	166764100	583,829	4,691,650	SH	DFND	14	926,184	3,765,466	0
CHEVRON CORP NEW	COM	166764100	3,467	27,863	SH	DFND	16	0	27,863	0
CHEVRON CORP NEW	COM	166764100	5,724	46,000	SH	DFND	18	0	46,000	0
CHICOS FAS INC	COM	168615102	3,984	1,182,279	SH	DFND	14	21,728	1,160,551	0
CHILDRENS PL INC	COM	168905107	2,454	25,727	SH	DFND	14	2,715	23,012	0
CHIMERA INVT CORP	COM NEW	16934Q208	69	3,681	SH	DFND	10	3,681	0	0
CHIMERA INVT CORP	COM NEW	16934Q208	8,810	466,873	SH	DFND	14	51,483	415,390	0
CHIMERIX INC	COM	16934W106	104	24,138	SH	DFND	14	3,430	20,708	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	28,254	38,552	SH	DFND	14	8,437	30,115	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	807	1,101	SH	DFND	16	0	1,101	0
CHURCH & DWIGHT INC	COM	171340102	886	12,125	SH	DFND	10	12,125	0	0
CHURCH & DWIGHT INC	COM	171340102	16,563	226,706	SH	DFND	14	81,182	145,524	0
CHURCH & DWIGHT INC	COM	171340102	39	530	SH	DFND	16	0	530	0
CHURCHILL DOWNS INC	COM	171484108	3,877	33,693	SH	DFND	14	14,786	18,907	0
CHURCHILL DOWNS INC	COM	171484108	45	390	SH	DFND	16	0	390	0
CHUYS HLDGS INC	COM	171604101	613	26,724	SH	DFND	14	2,664	24,060	0
CIENA CORP	COM NEW	171779309	8,146	198,054	SH	DFND	14	21,287	176,767	0
CIENA CORP	COM NEW	171779309	140	3,400	SH	DFND	16	0	3,400	0
CIMAREX ENERGY CO	COM	171798101	5,298	89,299	SH	DFND	14	32,199	57,100	0
CIMAREX ENERGY CO	COM	171798101	12	200	SH	DFND	16	0	200	0
CINCINNATI BELL INC NEW	COM NEW	171871502	405	81,773	SH	DFND	14	7,563	74,210	0
CINCINNATI FINL CORP	COM	172062101	14,544	140,294	SH	DFND	14	50,230	90,064	0
CINCINNATI FINL CORP	COM	172062101	32	313	SH	DFND	16	0	313	0
CINEMARK HOLDINGS INC	COM	17243V102	29,271	810,823	SH	DFND	14	137,490	673,333	0
CINEMARK HOLDINGS INC	COM	17243V102	415	11,500	SH	DFND	16	0	11,500	0
CIRCOR INTL INC	COM	17273K109	1,466	31,873	SH	DFND	14	3,408	28,465	0
CIRRUS LOGIC INC	COM	172755100	22,052	504,623	SH	DFND	14	82,122	422,501	0
CIRRUS LOGIC INC	COM	172755100	2,299	52,600	SH	DFND	16	0	52,600	0
CISCO SYS INC	COM	17275R102	335	6,128	SH	DFND	10	6,128	0	0
CISCO SYS INC	COM	17275R102	635,390	11,609,542	SH	DFND	14	2,158,758	9,450,784	0
CISCO SYS INC	COM	17275R102	3,793	69,312	SH	DFND	16	0	69,312	0

CINTAS CORP	COM	172908105	795	3,350	SH	DFND	10	3,350	0	0
CINTAS CORP	COM	172908105	20,450	86,182	SH	DFND	14	28,462	57,720	0
CINTAS CORP	COM	172908105	42	176	SH	DFND	16	0	176	0
CITIGROUP INC	COM NEW	172967424	508,388	7,259,571	SH	DFND	14	1,316,889	5,942,682	0
CITIGROUP INC	COM NEW	172967424	2,725	38,917	SH	DFND	16	0	38,917	0
CITI TRENDS INC	COM	17306X102	577	39,469	SH	DFND	14	1,625	37,844	0
CITI TRENDS INC	COM	17306X102	194	13,300	SH	DFND	16	0	13,300	0
CITIZENS FINL GROUP INC	COM	174610105	419	11,853	SH	DFND	10	11,853	0	0
CITIZENS FINL GROUP INC	COM	174610105	97,431	2,755,407	SH	DFND	14	310,244	2,445,163	0
CITIZENS FINL GROUP INC	COM	174610105	1,027	29,040	SH	DFND	16	0	29,040	0
CITRIX SYS INC	COM	177376100	712	7,251	SH	DFND	10	7,251	0	0
CITRIX SYS INC	COM	177376100	11,954	121,801	SH	DFND	14	41,489	80,312	0
CITRIX SYS INC	COM	177376100	26	260	SH	DFND	16	0	260	0
CITY HLDG CO	COM	177835105	2,069	27,129	SH	DFND	14	3,151	23,978	0
CITY OFFICE REIT INC	COM	178587101	407	33,908	SH	DFND	14	2,500	31,408	0
CITY OFFICE REIT INC	COM	178587101	402	33,500	SH	DFND	16	0	33,500	0
CLEAN HARBORS INC	COM	184496107	2,290	32,212	SH	DFND	14	7,324	24,888	0
CLEAN ENERGY FUELS CORP	COM	184499101	42	15,696	SH	DFND	14	10,005	5,691	0
CLEARWATER PAPER CORP	COM	18538R103	4,991	269,907	SH	DFND	14	2,868	267,039	0
CLEARWAY ENERGY INC	CL A	18539C105	1,738	107,442	SH	DFND	14	35,310	72,132	0
CLEARWAY ENERGY INC	CL A	18539C105	194	12,000	SH	DFND	16	0	12,000	0
CLEARWAY ENERGY INC	CL C	18539C204	132	7,812	SH	DFND	14	5,510	2,302	0
CLEARWAY ENERGY INC	CL C	18539C204	91	5,400	SH	DFND	16	0	5,400	0
CLEVELAND CLIFFS INC	COM	185899101	343	32,182	SH	DFND	14	31,782	400	0
CLOROX CO DEL	COM	189054109	528	3,450	SH	DFND	10	3,450	0	0
CLOROX CO DEL	COM	189054109	18,487	120,741	SH	DFND	14	42,304	78,437	0
CLOROX CO DEL	COM	189054109	41	267	SH	DFND	16	0	267	0
CLOUDERA INC	COM	18914U100	125	23,701	SH	DFND	14	23,701	0	0
COCA COLA CONSOLIDATED INC	COM	191098102	458	1,529	SH	DFND	10	1,529	0	0
COCA COLA CONSOLIDATED INC	COM	191098102	2,436	8,140	SH	DFND	14	1,203	6,937	0
COCA COLA CO	COM	191216100	344,469	6,764,896	SH	DFND	14	1,643,810	5,121,086	0
COCA COLA CO	COM	191216100	1,173	23,030	SH	DFND	16	0	23,030	0
COCA COLA CO	COM	191216100	448	8,800	SH	DFND	18	0	8,800	0
COEUR MNG INC	COM NEW	192108504	106	24,473	SH	DFND	14	21,451	3,022	0
COGENT COMMUNICATIONS HLDGS	COM NEW	19239V302	544	9,160	SH	DFND	10	9,160	0	0
COGENT COMMUNICATIONS HLDGS	COM NEW	19239V302	4,006	67,489	SH	DFND	14	7,439	60,050	0
COGNEX CORP	COM	192422103	5,174	107,833	SH	DFND	14	24,369	83,464	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	52,604	829,850	SH	DFND	14	290,802	539,048	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	458	7,220	SH	DFND	16	0	7,220	0
COHERENT INC	COM	192479103	2,075	15,214	SH	DFND	14	3,434	11,780	0
COHEN & STEERS INC	COM	19247A100	208	4,040	SH	DFND	14	4,040	0	0
COHU INC	COM	192576106	1,024	66,395	SH	DFND	14	6,842	59,553	0
COLFAX CORP	COM	194014106	1,646	58,735	SH	DFND	14	12,545	46,190	0
COLGATE PALMOLIVE CO	COM	194162103	57,021	795,598	SH	DFND	14	282,428	513,170	0
COLGATE PALMOLIVE CO	COM	194162103	122	1,700	SH	DFND	16	0	1,700	0

COLLEGIUM PHARMACEUTICAL INC	COM	19459J104	57	4,312	SH	DFND	14	3,190	1,122	0
COLLEGIUM PHARMACEUTICAL INC	COM	19459J104	4,771	362,800	SH	DFND	18	0	362,800	0
COLONY CAP INC NEW	CL A COM	19626G108	12,534	2,506,752	SH	DFND	14	288,431	2,218,321	0
COLUMBIA BKG SYS INC	COM	197236102	4,301	118,865	SH	DFND	14	12,993	105,872	0
COLUMBIA FINL INC	COM	197641103	341	22,610	SH	DFND	14	5,510	17,100	0
COLUMBIA PPTY TR INC	COM NEW	198287203	1,323	63,800	SH	DFND	14	13,000	50,800	0
COLUMBIA SPORTSWEAR CO	COM	198516106	515	5,140	SH	DFND	14	2,240	2,900	0
COMFORT SYS USA INC	COM	199908104	12,436	243,895	SH	DFND	14	13,850	230,045	0
COMFORT SYS USA INC	COM	199908104	388	7,600	SH	DFND	16	0	7,600	0
COMCAST CORP NEW	CL A	20030N101	952	22,509	SH	DFND	10	22,509	0	0
COMCAST CORP NEW	CL A	20030N101	430,817	10,189,620	SH	DFND	14	2,222,243	7,967,377	0
COMCAST CORP NEW	CL A	20030N101	2,395	56,643	SH	DFND	16	0	56,643	0
COMCAST CORP NEW	CL A	20030N101	676	16,000	SH	DFND	18	0	16,000	0
COMERICA INC	COM	200340107	316	4,350	SH	DFND	10	4,350	0	0
COMERICA INC	COM	200340107	12,243	168,544	SH	DFND	14	53,316	115,228	0
COMERICA INC	COM	200340107	23	320	SH	DFND	16	0	320	0
COMMERCE BANCSHARES INC	COM	200525103	3,709	62,163	SH	DFND	14	14,531	47,632	0
COMMERCIAL METALS CO	COM	201723103	1,410	78,992	SH	DFND	14	22,159	56,833	0
COMMERCIAL VEH GROUP INC	COM	202608105	1,721	214,528	SH	DFND	14	38,120	176,408	0
COMMERCIAL VEH GROUP INC	COM	202608105	342	42,650	SH	DFND	16	0	42,650	0
COMMSCOPE HLDG CO INC	COM	20337X109	11,533	733,191	SH	DFND	14	10,740	722,451	0
COMMSCOPE HLDG CO INC	COM	20337X109	94	6,000	SH	DFND	16	0	6,000	0
COMMUNITY BK SYS INC	COM	203607106	5,497	83,491	SH	DFND	14	9,161	74,330	0
COMMUNITY HEALTH SYS INC NEW	COM	203668108	489	183,124	SH	DFND	14	17,811	165,313	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	1,159	29,421	SH	DFND	14	3,400	26,021	0
COMMUNITY TR BANCORP INC	COM	204149108	6,606	156,212	SH	DFND	14	18,293	137,919	0
COMMUNITY TR BANCORP INC	COM	204149108	450	10,630	SH	DFND	16	0	10,630	0
COMMVault SYSTEMS INC	COM	204166102	12,412	250,140	SH	DFND	14	46,989	203,151	0
COMMVault SYSTEMS INC	COM	204166102	1,623	32,700	SH	DFND	16	0	32,700	0
COMPASS MINERALS INTL INC	COM	20451N101	1,525	27,749	SH	DFND	14	6,659	21,090	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	4,361	156,909	SH	DFND	14	36,377	120,532	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	684	24,600	SH	DFND	16	0	24,600	0
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	1,984	70,593	SH	DFND	14	12,680	57,913	0
CONAGRA BRANDS INC	COM	205887102	18,398	693,746	SH	DFND	14	221,517	472,229	0
CONAGRA BRANDS INC	COM	205887102	44	1,675	SH	DFND	16	0	1,675	0
CONCERT PHARMACEUTICALS INC	COM	206022105	3,615	301,238	SH	DFND	14	52,880	248,358	0
CONCERT PHARMACEUTICALS INC	COM	206022105	613	51,100	SH	DFND	16	0	51,100	0
CONCHO RES INC	COM	20605P101	27,079	262,447	SH	DFND	14	70,317	192,130	0
CONCHO RES INC	COM	20605P101	43	417	SH	DFND	16	0	417	0
CONCHO RES INC	COM	20605P101	774	7,500	SH	DFND	18	0	7,500	0
CONDUENT INC	COM	206787103	2,852	297,377	SH	DFND	14	18,177	279,200	0
CONMED CORP	COM	207410101	10,222	119,462	SH	DFND	14	28,187	91,275	0
CONMED CORP	COM	207410101	1,386	16,200	SH	DFND	16	0	16,200	0

CONNECTONE BANCORP INC NEW	COM	20786W107	4,567	201,538	SH	DFND	14	34,025	167,513	0
CONNECTONE BANCORP INC NEW	COM	20786W107	562	24,800	SH	DFND	16	0	24,800	0
CONNS INC	COM	208242107	6,476	363,395	SH	DFND	14	3,685	359,710	0
CONOCOPHILLIPS	COM	20825C104	684	11,216	SH	DFND	10	11,216	0	0
CONOCOPHILLIPS	COM	20825C104	169,334	2,775,973	SH	DFND	14	629,786	2,146,187	0
CONOCOPHILLIPS	COM	20825C104	683	11,193	SH	DFND	16	0	11,193	0
CONOCOPHILLIPS	COM	20825C104	1,403	23,000	SH	DFND	18	0	23,000	0
CONSOL ENERGY INC NEW	COM	20854L108	408	15,321	SH	DFND	10	15,321	0	0
CONSOL ENERGY INC NEW	COM	20854L108	18,135	681,520	SH	DFND	14	125,224	556,296	0
CONSOL ENERGY INC NEW	COM	20854L108	1,676	63,000	SH	DFND	16	0	63,000	0
CONSOLIDATED COMM HLDGS INC	COM	209034107	567	115,034	SH	DFND	14	11,774	103,260	0
CONSOLIDATED EDISON INC	COM	209115104	31,872	363,506	SH	DFND	14	111,096	252,410	0
CONSOLIDATED EDISON INC	COM	209115104	62	705	SH	DFND	16	0	705	0
CONSTELLATION BRANDS INC	CL A	21036P108	30,204	153,364	SH	DFND	14	55,172	98,192	0
CONSTELLATION BRANDS INC	CL A	21036P108	68	346	SH	DFND	16	0	346	0
CONTAINER STORE GROUP INC	COM	210751103	1,031	140,797	SH	DFND	14	32,010	108,787	0
CONTAINER STORE GROUP INC	COM	210751103	152	20,700	SH	DFND	16	0	20,700	0
CONTINENTAL BLDG PRODS INC	COM	211171103	15,496	583,227	SH	DFND	14	40,363	542,864	0
CONTINENTAL BLDG PRODS INC	COM	211171103	1,910	71,900	SH	DFND	16	0	71,900	0
CONTINENTAL RESOURCES INC	COM	212015101	5,185	123,196	SH	DFND	14	5,096	118,100	0
CONTINENTAL RESOURCES INC	COM	212015101	303	7,200	SH	DFND	16	0	7,200	0
CONTROL4 CORP	COM	21240D107	1,034	43,535	SH	DFND	14	4,240	39,295	0
COOPER COS INC	COM NEW	216648402	99,214	294,500	SH	DFND	14	48,389	246,111	0
COOPER COS INC	COM NEW	216648402	978	2,902	SH	DFND	16	0	2,902	0
COOPER STD HLDGS INC	COM	21676P103	7,343	160,268	SH	DFND	14	2,596	157,672	0
COOPER TIRE & RUBR CO	COM	216831107	10,490	332,501	SH	DFND	14	8,019	324,482	0
COPART INC	COM	217204106	13,993	187,221	SH	DFND	14	67,176	120,045	0
COPART INC	COM	217204106	32	430	SH	DFND	16	0	430	0
CORCEPT THERAPEUTICS INC	COM	218352102	253	22,699	SH	DFND	10	22,699	0	0
CORCEPT THERAPEUTICS INC	COM	218352102	1,874	168,029	SH	DFND	14	17,103	150,926	0
CORE MARK HOLDING CO INC	COM	218681104	90	2,267	SH	DFND	10	2,267	0	0
CORE MARK HOLDING CO INC	COM	218681104	30,715	773,282	SH	DFND	14	123,288	649,994	0
CORE MARK HOLDING CO INC	COM	218681104	2,276	57,300	SH	DFND	16	0	57,300	0
CORESITE RLTY CORP	COM	21870Q105	2,663	23,124	SH	DFND	14	5,093	18,031	0
COREENERGY INFRASTRUCTURE TR	COM NEW	21870U502	6,317	159,276	SH	DFND	14	1,150	158,126	0
CORELOGIC INC	COM	21871D103	10,113	241,767	SH	DFND	14	22,861	218,906	0
CORELOGIC INC	COM	21871D103	176	4,200	SH	DFND	16	0	4,200	0
CORELOGIC INC	COM	21871D103	169	4,030	SH	DFND	18	0	4,030	0
CORECIVIC INC	COM	21871N101	68,953	3,321,448	SH	DFND	14	671,218	2,650,230	0
CORECIVIC INC	COM	21871N101	3,282	158,089	SH	DFND	16	0	158,089	0
COREPOINT LODGING INC	COM	21872L104	2,239	180,749	SH	DFND	14	3,565	177,184	0
CORNERSTONE BLDG BRANDS INC	COM	21925D109	5,269	903,844	SH	DFND	14	5,389	898,455	0
CORNERSTONE BLDG BRANDS INC	COM	21925D109	1,058	181,500	SH	DFND	16	0	181,500	0

CORNERSTONE ONDEMAND INC	COM	21925Y103	1,643	28,370	SH	DFND	14	5,978	22,392	0
CORNING INC	COM	219350105	562	16,900	SH	DFND	10	16,900	0	0
CORNING INC	COM	219350105	32,497	977,931	SH	DFND	14	277,489	700,442	0
CORNING INC	COM	219350105	53	1,605	SH	DFND	16	0	1,605	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	17,836	676,370	SH	DFND	14	123,612	552,758	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	309	11,700	SH	DFND	16	0	11,700	0
CORTEVA INC	COM	22052L104	20,458	691,854	SH	DFND	14	246,614	445,240	0
CORTEVA INC	COM	22052L104	46	1,561	SH	DFND	16	0	1,561	0
CORTEVA INC	COM	22052L104	542	18,333	SH	DFND	18	0	18,333	0
CORVEL CORP	COM	221006109	228	2,620	SH	DFND	10	2,620	0	0
CORVEL CORP	COM	221006109	4,070	46,780	SH	DFND	14	24,830	21,950	0
COSTCO WHSL CORP NEW	COM	22160K105	107,221	405,742	SH	DFND	14	144,866	260,876	0
COSTCO WHSL CORP NEW	COM	22160K105	243	920	SH	DFND	16	0	920	0
COSTCO WHSL CORP NEW	COM	22160K105	449	1,700	SH	DFND	18	0	1,700	0
COSTAR GROUP INC	COM	22160N109	1,650	2,978	SH	DFND	14	2,048	930	0
COTY INC	COM CL A	222070203	4,953	369,626	SH	DFND	14	124,689	244,937	0
COTY INC	COM CL A	222070203	7	505	SH	DFND	16	0	505	0
COUPA SOFTWARE INC	COM	22266L106	391	3,090	SH	DFND	14	3,090	0	0
COUSINS PPTYS INC	COM NEW	222795502	14,653	405,102	SH	DFND	14	112,796	292,306	0
COUSINS PPTYS INC	COM NEW	222795502	363	10,025	SH	DFND	16	0	10,025	0
COUSINS PPTYS INC	COM NEW	222795502	31,312	865,690	SH	DFND	3	0	865,690	0
COVANTA HLDG CORP	COM	22282E102	257	14,368	SH	DFND	14	13,320	1,048	0
COVENANT TRANSN GROUP INC	CL A	22284P105	2,669	181,475	SH	DFND	14	26,580	154,895	0
COVENANT TRANSN GROUP INC	CL A	22284P105	157	10,700	SH	DFND	16	0	10,700	0
COVETRUS INC	COM	22304C100	1,468	60,036	SH	DFND	14	13,986	46,050	0
CRACKER BARREL OLD CTRY STOR	COM	22410J106	3,088	18,085	SH	DFND	14	4,586	13,499	0
CRANE CO	COM	224399105	2,687	32,198	SH	DFND	14	7,349	24,849	0
CRAY INC	COM NEW	225223304	2,330	66,927	SH	DFND	14	6,722	60,205	0
CREDIT ACCEP CORP MICH	COM	225310101	359	743	SH	DFND	14	743	0	0
CREE INC	COM	225447101	3,685	65,596	SH	DFND	14	14,559	51,037	0
CROCS INC	COM	227046109	2,178	110,259	SH	DFND	14	15,825	94,434	0
CROSS CTRY HEALTHCARE INC	COM	227483104	525	55,998	SH	DFND	14	5,082	50,916	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	50,333	386,134	SH	DFND	14	137,588	248,546	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	113	864	SH	DFND	16	0	864	0
CROWN CASTLE INTL CORP NEW	COM	22822V101	19,911	152,747	SH	DFND	3	0	152,747	0
CROWN HOLDINGS INC	COM	228368106	476	7,785	SH	DFND	14	7,615	170	0
CRYOLIFE INC	COM	228903100	1,653	55,223	SH	DFND	14	6,066	49,157	0
CTRIPO COM INTL LTD	SPONSORED ADS	22943F100	993	26,900	SH	DFND	14	0	26,900	0
CUBESMART	COM	229663109	367	10,975	SH	DFND	14	10,975	0	0
CUBIC CORP	COM	229669106	2,982	46,246	SH	DFND	14	5,020	41,226	0
CULLEN FROST BANKERS INC	COM	229899109	3,711	39,618	SH	DFND	14	9,013	30,605	0
CUMMINS INC	COM	231021106	117	681	SH	DFND	10	681	0	0
CUMMINS INC	COM	231021106	73,170	427,044	SH	DFND	14	61,143	365,901	0
CUMMINS INC	COM	231021106	648	3,783	SH	DFND	16	0	3,783	0

CURTISS WRIGHT CORP	COM	231561101	329	2,590	SH	DFND	10	2,590	0	0
CURTISS WRIGHT CORP	COM	231561101	22,886	180,021	SH	DFND	14	22,616	157,405	0
CURTISS WRIGHT CORP	COM	231561101	123	970	SH	DFND	16	0	970	0
CUSTOMERS BANCORP INC	COM	23204G100	197	9,360	SH	DFND	10	9,360	0	0
CUSTOMERS BANCORP INC	COM	23204G100	12,064	574,456	SH	DFND	14	32,060	542,396	0
CUSTOMERS BANCORP INC	COM	23204G100	1,120	53,350	SH	DFND	16	0	53,350	0
CUTERA INC	COM	232109108	491	23,631	SH	DFND	14	2,650	20,981	0
CYCLERION THERAPEUTICS INC	COM	23255M105	432	37,708	SH	DFND	14	1,908	35,800	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	28,678	1,289,471	SH	DFND	14	292,234	997,237	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	371	16,700	SH	DFND	16	0	16,700	0
CYTOKINETICS INC	COM NEW	23282W605	1,035	91,970	SH	DFND	14	9,500	82,470	0
CYRUSONE INC	COM	23283R100	4,113	71,254	SH	DFND	14	16,374	54,880	0
CYTOMX THERAPEUTICS INC	COM	23284F105	2,640	235,272	SH	DFND	14	29,025	206,247	0
DMC GLOBAL INC	COM	23291C103	25,120	396,523	SH	DFND	14	68,170	328,353	0
DMC GLOBAL INC	COM	23291C103	589	9,300	SH	DFND	16	0	9,300	0
DBX ETF TR	XTRACK HRVST CS	233051879	821	29,170	SH	DFND	18	0	29,170	0
D R HORTON INC	COM	23331A109	13,504	313,089	SH	DFND	14	110,851	202,238	0
D R HORTON INC	COM	23331A109	30	695	SH	DFND	16	0	695	0
DSP GROUP INC	COM	23332B106	454	31,625	SH	DFND	14	3,855	27,770	0
DTE ENERGY CO	COM	233331107	22,033	172,291	SH	DFND	14	59,738	112,553	0
DTE ENERGY CO	COM	233331107	48	378	SH	DFND	16	0	378	0
DXP ENTERPRISES INC NEW	COM NEW	233377407	1,449	38,247	SH	DFND	14	5,688	32,559	0
DXC TECHNOLOGY CO	COM	23355L106	181,212	3,285,802	SH	DFND	14	364,527	2,921,275	0
DXC TECHNOLOGY CO	COM	23355L106	1,259	22,830	SH	DFND	16	0	22,830	0
DAKTRONICS INC	COM	234264109	388	62,868	SH	DFND	14	5,546	57,322	0
DANA INCORPORATED	COM	235825205	49,244	2,469,597	SH	DFND	14	323,105	2,146,492	0
DANA INCORPORATED	COM	235825205	2,643	132,550	SH	DFND	16	0	132,550	0
DANAHER CORPORATION	COM	235851102	118,063	826,077	SH	DFND	14	263,976	562,101	0
DANAHER CORPORATION	COM	235851102	188	1,317	SH	DFND	16	0	1,317	0
DARDEN RESTAURANTS INC	COM	237194105	44,698	367,188	SH	DFND	14	52,442	314,746	0
DARDEN RESTAURANTS INC	COM	237194105	55	455	SH	DFND	16	0	455	0
DARDEN RESTAURANTS INC	COM	237194105	304	2,500	SH	DFND	18	0	2,500	0
DARLING INGREDIENTS INC	COM	237266101	7,700	387,149	SH	DFND	14	28,712	358,437	0
DAVE & BUSTERS ENTMT INC	COM	238337109	3,108	76,805	SH	DFND	14	6,645	70,160	0
DAVE & BUSTERS ENTMT INC	COM	238337109	154	3,800	SH	DFND	16	0	3,800	0
DAVITA INC	COM	23918K108	10,001	177,758	SH	DFND	14	47,173	130,585	0
DAVITA INC	COM	23918K108	11	190	SH	DFND	16	0	190	0
DEAN FOODS CO NEW	COM NEW	242370203	132	143,487	SH	DFND	14	13,941	129,546	0
DECKERS OUTDOOR CORP	COM	243537107	5,021	28,533	SH	DFND	14	6,622	21,911	0
DECKERS OUTDOOR CORP	COM	243537107	1,109	6,300	SH	DFND	16	0	6,300	0
DEERE & CO	COM	244199105	795	4,800	SH	DFND	10	4,800	0	0
DEERE & CO	COM	244199105	48,400	292,077	SH	DFND	14	104,153	187,924	0
DEERE & CO	COM	244199105	110	662	SH	DFND	16	0	662	0
DEL TACO RESTAURANTS INC	COM	245496104	1,025	79,990	SH	DFND	14	2,000	77,990	0
DEL TACO RESTAURANTS INC	COM	245496104	356	27,800	SH	DFND	16	0	27,800	0
DELEK US HLDGS INC NEW	COM	24665A103	3,158	77,948	SH	DFND	14	57,731	20,217	0
DELL TECHNOLOGIES INC	CL C	24703L202	29,443	579,588	SH	DFND	14	10,580	569,008	0

DELL TECHNOLOGIES INC	CL C	24703L202	477	9,395	SH	DFND	16	0	9,395	0
DELTA AIR LINES INC DEL	COM NEW	247361702	64,114	1,129,766	SH	DFND	14	232,085	897,681	0
DELTA AIR LINES INC DEL	COM NEW	247361702	71	1,250	SH	DFND	16	0	1,250	0
DENBURY RES INC	COM NEW	247916208	913	736,255	SH	DFND	14	79,204	657,051	0
DELUXE CORP	COM	248019101	313	7,700	SH	DFND	10	7,700	0	0
DELUXE CORP	COM	248019101	20,462	503,242	SH	DFND	14	66,190	437,052	0
DELUXE CORP	COM	248019101	1,482	36,450	SH	DFND	16	0	36,450	0
DENNYS CORP	COM	24869P104	1,213	59,072	SH	DFND	14	57,347	1,725	0
DENTSPLY SIRONA INC	COM	24906P109	12,488	213,980	SH	DFND	14	76,288	137,692	0
DENTSPLY SIRONA INC	COM	24906P109	27	470	SH	DFND	16	0	470	0
DESIGNER BRANDS INC	CL A	250565108	1,784	93,073	SH	DFND	14	10,526	82,547	0
DEVON ENERGY CORP NEW	COM	25179M103	16,103	564,606	SH	DFND	14	145,876	418,730	0
DEVON ENERGY CORP NEW	COM	25179M103	214	7,515	SH	DFND	16	0	7,515	0
DEVON ENERGY CORP NEW	COM	25179M103	530	18,600	SH	DFND	18	0	18,600	0
DEXCOM INC	COM	252131107	729	4,868	SH	DFND	14	4,768	100	0
DIAMOND HILL INVESTMENT GROU	COM NEW	25264R207	291	2,050	SH	DFND	14	1,940	110	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	920	103,745	SH	DFND	14	10,063	93,682	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	31,148	3,012,414	SH	DFND	14	298,182	2,714,232	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	1,726	166,950	SH	DFND	16	0	166,950	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	23,776	2,299,434	SH	DFND	3	0	2,299,434	0
DIAMONDBACK ENERGY INC	COM	25278X109	20,194	185,313	SH	DFND	14	54,482	130,831	0
DIAMONDBACK ENERGY INC	COM	25278X109	35	320	SH	DFND	16	0	320	0
DICKS SPORTING GOODS INC	COM	253393102	124	3,575	SH	DFND	10	3,575	0	0
DICKS SPORTING GOODS INC	COM	253393102	1,479	42,705	SH	DFND	14	9,903	32,802	0
DIEBOLD NXDF INC	COM	253651103	21,088	2,302,205	SH	DFND	14	231,810	2,070,395	0
DIEBOLD NXDF INC	COM	253651103	1,596	174,200	SH	DFND	16	0	174,200	0
DIGI INTL INC	COM	253798102	824	65,019	SH	DFND	14	16,686	48,333	0
DIGI INTL INC	COM	253798102	217	17,100	SH	DFND	16	0	17,100	0
DIGITAL RLTY TR INC	COM	253868103	26,293	223,219	SH	DFND	14	72,524	150,695	0
DIGITAL RLTY TR INC	COM	253868103	51	432	SH	DFND	16	0	432	0
DIGITAL RLTY TR INC	COM	253868103	18,821	159,786	SH	DFND	3	0	159,786	0
DIME CMNTY BANCSHARES	COM	253922108	6,760	355,955	SH	DFND	14	5,002	350,953	0
DILLARDS INC	CL A	254067101	40	636	SH	DFND	10	636	0	0
DILLARDS INC	CL A	254067101	10,384	166,728	SH	DFND	14	3,778	162,950	0
DINE BRANDS GLOBAL INC	COM	254423106	5,307	55,589	SH	DFND	14	3,102	52,487	0
DINE BRANDS GLOBAL INC	COM	254423106	76	800	SH	DFND	16	0	800	0
DIODES INC	COM	254543101	25,109	690,371	SH	DFND	14	85,720	604,651	0
DIODES INC	COM	254543101	2,007	55,170	SH	DFND	16	0	55,170	0
DIPLOMAT PHARMACY INC	COM	25456K101	132	21,704	SH	DFND	10	21,704	0	0
DIPLOMAT PHARMACY INC	COM	25456K101	666	109,400	SH	DFND	14	28,880	80,520	0
DISNEY WALT CO	COM DISNEY	254687106	1,299	9,300	SH	DFND	10	9,300	0	0
DISNEY WALT CO	COM DISNEY	254687106	390,644	2,797,506	SH	DFND	14	722,970	2,074,536	0
DISNEY WALT CO	COM DISNEY	254687106	2,596	18,589	SH	DFND	16	0	18,589	0
DISNEY WALT CO	COM DISNEY	254687106	794	5,685	SH	DFND	18	0	5,685	0
DISCOVER FINL SVCS	COM	254709108	698	9,000	SH	DFND	10	9,000	0	0
DISCOVER FINL SVCS	COM	254709108	33,185	427,698	SH	DFND	14	117,382	310,316	0

DISCOVER FINL SVCS	COM	254709108	249	3,213	SH	DFND	16	0	3,213	0
DISCOVERY INC	COM SER A	25470F104	198	6,440	SH	DFND	10	6,440	0	0
DISCOVERY INC	COM SER A	25470F104	8,777	285,883	SH	DFND	14	62,171	223,712	0
DISCOVERY INC	COM SER A	25470F104	9	300	SH	DFND	16	0	300	0
DISCOVERY INC	COM SER C	25470F302	133,008	4,675,139	SH	DFND	14	613,481	4,061,658	0
DISCOVERY INC	COM SER C	25470F302	893	31,400	SH	DFND	16	0	31,400	0
DISH NETWORK CORP	CL A	25470M109	13,585	353,678	SH	DFND	14	84,048	269,630	0
DISH NETWORK CORP	CL A	25470M109	20	510	SH	DFND	16	0	510	0
DR REDDYS LABS LTD	ADR	256135203	5,025	134,100	SH	DFND	14	0	134,100	0
DOCUSIGN INC	COM	256163106	379	7,620	SH	DFND	14	7,520	100	0
DOLBY LABORATORIES INC	COM CL A	25659T107	236	3,658	SH	DFND	14	3,658	0	0
DOLLAR GEN CORP NEW	COM	256677105	36,701	271,535	SH	DFND	14	84,549	186,986	0
DOLLAR GEN CORP NEW	COM	256677105	74	546	SH	DFND	16	0	546	0
DOLLAR GEN CORP NEW	COM	256677105	257	1,900	SH	DFND	18	0	1,900	0
DOLLAR TREE INC	COM	256746108	548	5,100	SH	DFND	10	5,100	0	0
DOLLAR TREE INC	COM	256746108	23,363	217,551	SH	DFND	14	77,946	139,605	0
DOLLAR TREE INC	COM	256746108	53	495	SH	DFND	16	0	495	0
DOMINION ENERGY INC	COM	25746U109	218,505	2,825,980	SH	DFND	14	494,280	2,331,700	0
DOMINION ENERGY INC	COM	25746U109	1,391	17,990	SH	DFND	16	0	17,990	0
DOMINION ENERGY INC	COM	25746U109	170	2,200	SH	DFND	18	0	2,200	0
DOMINOS PIZZA INC	COM	25754A201	7,268	26,116	SH	DFND	14	5,938	20,178	0
DOMTAR CORP	COM NEW	257559203	42,576	956,129	SH	DFND	14	111,555	844,574	0
DOMTAR CORP	COM NEW	257559203	134	3,000	SH	DFND	16	0	3,000	0
DONALDSON INC	COM	257651109	4,060	79,834	SH	DFND	14	18,077	61,757	0
DONNELLEY R R & SONS CO	COM	257867200	348	176,556	SH	DFND	14	57,844	118,712	0
DONNELLEY FINL SOLUTIONS INC	COM	25787G100	3,314	248,455	SH	DFND	14	5,220	243,235	0
DONNELLEY FINL SOLUTIONS INC	COM	25787G100	591	44,339	SH	DFND	16	0	44,339	0
DORMAN PRODUCTS INC	COM	258278100	4,061	46,601	SH	DFND	14	4,871	41,730	0
DOUGLAS EMMETT INC	COM	25960P109	28,067	704,498	SH	DFND	14	97,718	606,780	0
DOUGLAS EMMETT INC	COM	25960P109	175	4,400	SH	DFND	16	0	4,400	0
DOUGLAS DYNAMICS INC	COM	25960R105	201	5,061	SH	DFND	14	5,061	0	0
DOVER CORP	COM	260003108	1,052	10,500	SH	DFND	10	10,500	0	0
DOVER CORP	COM	260003108	53,670	535,627	SH	DFND	14	105,097	430,530	0
DOVER CORP	COM	260003108	583	5,822	SH	DFND	16	0	5,822	0
DOW INC	COM	260557103	45,658	925,933	SH	DFND	14	336,648	589,285	0
DOW INC	COM	260557103	191	3,871	SH	DFND	16	0	3,871	0
DOW INC	COM	260557103	1,085	22,000	SH	DFND	18	0	22,000	0
DRIL QUIP INC	COM	262037104	2,807	58,477	SH	DFND	14	6,266	52,211	0
DRIVE SHACK INC	COM	262077100	124	26,510	SH	DFND	14	26,510	0	0
DRIVE SHACK INC	COM	262077100	117	25,050	SH	DFND	16	0	25,050	0
DUCOMMUN INC DEL	COM	264147109	703	15,601	SH	DFND	14	5,240	10,361	0
DUKE REALTY CORP	COM NEW	264411505	10,378	328,315	SH	DFND	14	118,001	210,314	0
DUKE REALTY CORP	COM NEW	264411505	23	720	SH	DFND	16	0	720	0
DUKE REALTY CORP	COM NEW	264411505	56,024	1,772,346	SH	DFND	3	0	1,772,346	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	68,677	778,300	SH	DFND	14	254,623	523,677	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	132	1,499	SH	DFND	16	0	1,499	0
DUNKIN BRANDS GROUP INC	COM	265504100	7,003	87,909	SH	DFND	14	18,237	69,672	0
DUPONT DE NEMOURS INC	COM	26614N102	171,090	2,279,073	SH	DFND	14	499,962	1,779,111	0

DUPONT DE NEMOURS INC	COM	26614N102	581	7,741	SH	DFND	16	0	7,741	0
DUPONT DE NEMOURS INC	COM	26614N102	1,727	23,000	SH	DFND	18	0	23,000	0
DURECT CORP	COM	266605104	18	27,544	SH	DFND	14	5,000	22,544	0
DYCOM INDS INC	COM	267475101	1,276	21,682	SH	DFND	14	6,158	15,524	0
DYNEX CAP INC	COM	26817Q886	3,879	231,571	SH	DFND	14	2,288	229,283	0
E L F BEAUTY INC	COM	26856L103	177	12,560	SH	DFND	14	10,790	1,770	0
EL POLLO LOCO HLDGS INC	COM	268603107	366	34,298	SH	DFND	14	2,860	31,438	0
EMC INS GROUP INC	COM	268664109	963	26,737	SH	DFND	14	1,187	25,550	0
EOG RES INC	COM	26875P101	49,455	530,859	SH	DFND	14	189,974	340,885	0
EOG RES INC	COM	26875P101	111	1,190	SH	DFND	16	0	1,190	0
EOG RES INC	COM	26875P101	1,677	18,000	SH	DFND	18	0	18,000	0
EQT CORP	COM	26884L109	25,093	1,587,147	SH	DFND	14	170,976	1,416,171	0
EPR PPTYS	COM SH BEN INT	26884U109	612	8,200	SH	DFND	10	8,200	0	0
EPR PPTYS	COM SH BEN INT	26884U109	35,839	480,476	SH	DFND	14	94,912	385,564	0
EPR PPTYS	COM SH BEN INT	26884U109	530	7,100	SH	DFND	16	0	7,100	0
ERA GROUP INC	COM	26885G109	271	32,511	SH	DFND	14	3,404	29,107	0
EAGLE BANCORP INC MD	COM	268948106	272	5,030	SH	DFND	10	5,030	0	0
EAGLE BANCORP INC MD	COM	268948106	2,876	53,140	SH	DFND	14	7,390	45,750	0
EAGLE BANCORP INC MD	COM	268948106	139	2,560	SH	DFND	18	0	2,560	0
E TRADE FINANCIAL CORP	COM NEW	269246401	12,442	278,961	SH	DFND	14	80,414	198,547	0
E TRADE FINANCIAL CORP	COM NEW	269246401	20	446	SH	DFND	16	0	446	0
EAGLE MATERIALS INC	COM	26969P108	22,051	237,880	SH	DFND	14	45,649	192,231	0
EAGLE MATERIALS INC	COM	26969P108	100	1,080	SH	DFND	16	0	1,080	0
EAGLE PHARMACEUTICALS INC	COM	269796108	394	7,085	SH	DFND	10	7,085	0	0
EAGLE PHARMACEUTICALS INC	COM	269796108	2,542	45,656	SH	DFND	14	7,704	37,952	0
EAGLE PHARMACEUTICALS INC	COM	269796108	301	5,400	SH	DFND	16	0	5,400	0
EARTHSTONE ENERGY INC	CL A	27032D304	176	28,830	SH	DFND	14	21,430	7,400	0
EAST WEST BANCORP INC	COM	27579R104	40,398	863,760	SH	DFND	14	166,661	697,099	0
EAST WEST BANCORP INC	COM	27579R104	372	7,950	SH	DFND	16	0	7,950	0
EASTERLY GOVT PPTYS INC	COM	27616P103	1,996	110,217	SH	DFND	14	11,860	98,357	0
EASTERLY GOVT PPTYS INC	COM	27616P103	655	36,149	SH	DFND	3	0	36,149	0
EASTGROUP PPTY INC	COM	277276101	109	943	SH	DFND	10	943	0	0
EASTGROUP PPTY INC	COM	277276101	2,918	25,161	SH	DFND	14	7,241	17,920	0
EASTMAN CHEMICAL CO	COM	277432100	17,576	225,830	SH	DFND	14	53,268	172,562	0
EASTMAN CHEMICAL CO	COM	277432100	23	294	SH	DFND	16	0	294	0
EATON VANCE CORP	COM NON VTG	278265103	3,121	72,357	SH	DFND	14	16,114	56,243	0
EBAY INC	COM	278642103	218	5,531	SH	DFND	10	5,531	0	0
EBAY INC	COM	278642103	183,001	4,632,937	SH	DFND	14	705,704	3,927,233	0
EBAY INC	COM	278642103	1,460	36,974	SH	DFND	16	0	36,974	0
EBIX INC	COM NEW	278715206	1,807	35,980	SH	DFND	14	4,017	31,963	0
ECHO GLOBAL LOGISTICS INC	COM	27875T101	1,047	50,144	SH	DFND	14	9,860	40,284	0
ECOLAB INC	COM	278865100	2,578	13,059	SH	DFND	10	13,059	0	0
ECOLAB INC	COM	278865100	46,176	233,875	SH	DFND	14	84,396	149,479	0
ECOLAB INC	COM	278865100	104	527	SH	DFND	16	0	527	0
ECOPETROL S A	SPONSORED ADS	279158109	317	17,310	SH	DFND	10	17,310	0	0
ECOPETROL S A	SPONSORED ADS	279158109	128	7,000	SH	DFND	14	0	7,000	0
EDGEWELL PERS CARE CO	COM	28035Q102	32,908	1,221,062	SH	DFND	14	179,140	1,041,922	0

EDGEWELL PERS CARE CO	COM	28035Q102	1,331	49,400	SH	DFND	16	0	49,400	0
EDISON INTL	COM	281020107	22,382	332,035	SH	DFND	14	107,309	224,726	0
EDISON INTL	COM	281020107	46	675	SH	DFND	16	0	675	0
EDISON INTL	COM	281020107	263	3,900	SH	DFND	18	0	3,900	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	38,672	209,330	SH	DFND	14	68,970	140,360	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	80	431	SH	DFND	16	0	431	0
EGAIN CORP	COM NEW	28225C806	120	14,714	SH	DFND	14	2,214	12,500	0
EGAIN CORP	COM NEW	28225C806	108	13,300	SH	DFND	16	0	13,300	0
EHEALTH INC	COM	28238P109	2,688	31,215	SH	DFND	14	3,833	27,382	0
8X8 INC NEW	COM	282914100	3,714	154,118	SH	DFND	14	16,108	138,010	0
EL PASO ELEC CO	COM NEW	283677854	4,297	65,708	SH	DFND	14	7,212	58,496	0
ELANCO ANIMAL HEALTH INC	COM	28414H103	650	19,240	SH	DFND	14	18,940	300	0
ELDORADO RESORTS INC	COM	28470R102	2,044	44,373	SH	DFND	14	12,873	31,500	0
ELECTRONIC ARTS INC	COM	285512109	834	8,236	SH	DFND	10	8,236	0	0
ELECTRONIC ARTS INC	COM	285512109	29,395	290,291	SH	DFND	14	97,537	192,754	0
ELECTRONIC ARTS INC	COM	285512109	63	625	SH	DFND	16	0	625	0
ELECTRONICS FOR IMAGING INC	COM	286082102	2,556	69,251	SH	DFND	14	7,241	62,010	0
ELEMENT SOLUTIONS INC	COM	28618M106	1,786	172,744	SH	DFND	14	5,300	167,444	0
EMCOR GROUP INC	COM	29084Q100	219	2,490	SH	DFND	10	2,490	0	0
EMCOR GROUP INC	COM	29084Q100	123,472	1,401,494	SH	DFND	14	231,637	1,169,857	0
EMCOR GROUP INC	COM	29084Q100	4,487	50,929	SH	DFND	16	0	50,929	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	226	4,684	SH	DFND	10	4,684	0	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	15,053	311,583	SH	DFND	14	41,362	270,221	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	2,070	42,850	SH	DFND	16	0	42,850	0
EMERSON ELEC CO	COM	291011104	37,814	566,762	SH	DFND	14	202,403	364,359	0
EMERSON ELEC CO	COM	291011104	80	1,205	SH	DFND	16	0	1,205	0
EMERALD EXPOSITIONS EVENTS I	COM	29103B100	2,559	229,490	SH	DFND	14	1,690	227,800	0
EMPIRE ST RLTY TR INC	CL A	292104106	850	57,420	SH	DFND	14	6,820	50,600	0
EMPIRE ST RLTY TR INC	CL A	292104106	9	600	SH	DFND	16	0	600	0
EMPLOYERS HOLDINGS INC	COM	292218104	9,889	233,938	SH	DFND	14	5,393	228,545	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	482	5,708	SH	DFND	10	5,708	0	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	2,359	27,956	SH	DFND	14	4,550	23,406	0
ENCORE CAP GROUP INC	COM	292554102	7,893	233,035	SH	DFND	14	4,624	228,411	0
ENCORE WIRE CORP	COM	292562105	281	4,798	SH	DFND	10	4,798	0	0
ENCORE WIRE CORP	COM	292562105	7,888	134,658	SH	DFND	14	18,821	115,837	0
ENCORE WIRE CORP	COM	292562105	1,204	20,550	SH	DFND	16	0	20,550	0
ENCOMPASS HEALTH CORP	COM	29261A100	17,153	270,717	SH	DFND	14	73,687	197,030	0
ENCOMPASS HEALTH CORP	COM	29261A100	158	2,500	SH	DFND	16	0	2,500	0
ENCOMPASS HEALTH CORP	COM	29261A100	253	4,000	SH	DFND	18	0	4,000	0
ENDURANCE INTL GROUP HLDGS I	COM	29272B105	56	11,710	SH	DFND	14	6,570	5,140	0
ENERGIZER HLDGS INC NEW	COM	29272W109	1,533	39,676	SH	DFND	14	8,863	30,813	0
ENERSYS	COM	29275Y102	4,316	63,009	SH	DFND	14	41,889	21,120	0
ENNIS INC	COM	293389102	667	32,520	SH	DFND	14	19,033	13,487	0

ENPRO INDS INC	COM	29355X107	2,161	33,854	SH	DFND	14	3,781	30,073	0
ENOVA INTL INC	COM	29357K103	2,384	103,445	SH	DFND	14	50,473	52,972	0
ENSIGN GROUP INC	COM	29358P101	15,647	274,894	SH	DFND	14	52,222	222,672	0
ENSIGN GROUP INC	COM	29358P101	1,423	25,000	SH	DFND	16	0	25,000	0
ENTEGRIS INC	COM	29362U104	959	25,684	SH	DFND	14	25,209	475	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	10,917	1,882,292	SH	DFND	14	282,166	1,600,126	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	263	45,400	SH	DFND	16	0	45,400	0
ENTERGY CORP NEW	COM	29364G103	27,365	265,860	SH	DFND	14	72,807	193,053	0
ENTERGY CORP NEW	COM	29364G103	41	395	SH	DFND	16	0	395	0
ENTERPRISE FINL SVCS CORP	COM	293712105	3,931	94,506	SH	DFND	14	24,933	69,573	0
ENTERPRISE FINL SVCS CORP	COM	293712105	623	14,980	SH	DFND	16	0	14,980	0
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	45	14,281	SH	DFND	14	6,314	7,967	0
ENVESTNET INC	COM	29404K106	14,402	210,652	SH	DFND	14	44,994	165,658	0
ENVESTNET INC	COM	29404K106	2,416	35,330	SH	DFND	16	0	35,330	0
ENZO BIOCHEM INC	COM	294100102	36	10,541	SH	DFND	14	5,390	5,151	0
EPAM SYS INC	COM	29414B104	528	3,050	SH	DFND	14	2,990	60	0
EPLUS INC	COM	294268107	58	840	SH	DFND	10	840	0	0
EPLUS INC	COM	294268107	2,101	30,480	SH	DFND	14	6,222	24,258	0
EQUIFAX INC	COM	294429105	14,991	110,847	SH	DFND	14	39,316	71,531	0
EQUIFAX INC	COM	294429105	34	251	SH	DFND	16	0	251	0
EQUINIX INC	COM	29444U700	645	1,280	SH	DFND	10	1,280	0	0
EQUINIX INC	COM	29444U700	48,791	96,752	SH	DFND	14	27,978	68,774	0
EQUINIX INC	COM	29444U700	190	376	SH	DFND	16	0	376	0
EQUINIX INC	COM	29444U700	353	700	SH	DFND	18	0	700	0
EQUINIX INC	COM	29444U700	3,832	7,599	SH	DFND	3	0	7,599	0
EQUITRANS MIDSTREAM CORPORAT	COM	294600101	11,655	591,302	SH	DFND	14	95,314	495,988	0
EQUITRANS MIDSTREAM CORPORAT	COM	294600101	195	9,900	SH	DFND	16	0	9,900	0
EQUITY COMWLTH	COM SH BEN INT	294628102	223	6,859	SH	DFND	14	6,859	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	1,407	11,595	SH	DFND	10	11,595	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	14,004	115,412	SH	DFND	14	5,098	110,314	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	76,092	627,101	SH	DFND	3	0	627,101	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	26,415	347,935	SH	DFND	14	122,360	225,575	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	58	770	SH	DFND	16	0	770	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	29,496	388,512	SH	DFND	3	0	388,512	0
ERIE INDTY CO	CL A	29530P102	914	3,596	SH	DFND	14	1,266	2,330	0
ESCO TECHNOLOGIES INC	COM	296315104	3,483	42,152	SH	DFND	14	4,416	37,736	0
ESSENTIAL PPTYS RLTY TR INC	COM	29670E107	155	7,736	SH	DFND	14	5,850	1,886	0
ESSENTIAL PPTYS RLTY TR INC	COM	29670E107	16,018	799,285	SH	DFND	3	0	799,285	0
ESSEX PPTY TR INC	COM	297178105	17,924	61,397	SH	DFND	14	22,003	39,394	0
ESSEX PPTY TR INC	COM	297178105	40	136	SH	DFND	16	0	136	0
ETHAN ALLEN INTERIORS INC	COM	297602104	841	39,922	SH	DFND	14	4,072	35,850	0
ETSY INC	COM	29786A106	2,358	38,422	SH	DFND	14	6,550	31,872	0
EURONET WORLDWIDE INC	COM	298736109	2,190	13,020	SH	DFND	14	2,920	10,100	0
EURONET WORLDWIDE INC	COM	298736109	50	300	SH	DFND	16	0	300	0
EVERCORE INC	CLASS A	29977A105	354	3,999	SH	DFND	10	3,999	0	0
EVERCORE INC	CLASS A	29977A105	20,638	233,008	SH	DFND	14	35,688	197,320	0

EVERCORE INC	CLASS A	29977A105	288	3,250	SH	DFND	16	0	3,250	0
EVERCORE INC	CLASS A	29977A105	175	1,980	SH	DFND	18	0	1,980	0
EVERBRIDGE INC	COM	29978A104	419	4,684	SH	DFND	14	4,684	0	0
EVERGY INC	COM	30034W106	13,897	231,047	SH	DFND	14	80,555	150,492	0
EVERGY INC	COM	30034W106	27	450	SH	DFND	16	0	450	0
EVERTEC INC	COM	30040P103	524	16,010	SH	DFND	10	16,010	0	0
EVERTEC INC	COM	30040P103	1,761	53,840	SH	DFND	14	8,710	45,130	0
EVERSOURCE ENERGY	COM	30040W108	24,354	321,464	SH	DFND	14	105,468	215,996	0
EVERSOURCE ENERGY	COM	30040W108	50	665	SH	DFND	16	0	665	0
EVOLUTION PETROLEUM CORP	COM	30049A107	393	54,959	SH	DFND	14	21,761	33,198	0
EVOLUTION PETROLEUM CORP	COM	30049A107	356	49,750	SH	DFND	16	0	49,750	0
EVOLENT HEALTH INC	CL A	30050B101	1,857	233,617	SH	DFND	14	36,530	197,087	0
EVOLENT HEALTH INC	CL A	30050B101	169	21,300	SH	DFND	16	0	21,300	0
EVOLENT HEALTH INC	CL A	30050B101	4,378	550,700	SH	DFND	18	0	550,700	0
EXACT SCIENCES CORP	COM	30063P105	863	7,307	SH	DFND	14	7,177	130	0
EXANTAS CAP CORP	COM NEW	30068N105	2,422	214,127	SH	DFND	14	64,752	149,375	0
EXANTAS CAP CORP	COM NEW	30068N105	783	69,200	SH	DFND	16	0	69,200	0
EXELON CORP	COM	30161N101	237,127	4,946,333	SH	DFND	14	752,383	4,193,950	0
EXELON CORP	COM	30161N101	1,651	34,446	SH	DFND	16	0	34,446	0
EXELON CORP	COM	30161N101	374	7,800	SH	DFND	18	0	7,800	0
EXELIXIS INC	COM	30161Q104	36,110	1,689,757	SH	DFND	14	355,957	1,333,800	0
EXELIXIS INC	COM	30161Q104	432	20,200	SH	DFND	16	0	20,200	0
EXLSERVICE HOLDINGS INC	COM	302081104	3,784	57,225	SH	DFND	14	7,579	49,646	0
EXPEDIA GROUP INC	COM NEW	30212P303	18,297	137,543	SH	DFND	14	39,055	98,488	0
EXPEDIA GROUP INC	COM NEW	30212P303	32	244	SH	DFND	16	0	244	0
EXPEDITORS INTL WASH INC	COM	302130109	12,314	162,325	SH	DFND	14	56,752	105,573	0
EXPEDITORS INTL WASH INC	COM	302130109	28	365	SH	DFND	16	0	365	0
EXPONENT INC	COM	30214U102	4,956	84,660	SH	DFND	14	9,890	74,770	0
EXPRESS INC	COM	30219E103	2,650	970,799	SH	DFND	14	8,941	961,858	0
EXTENDED STAY AMER INC	UNIT 99/99/9999	30224P200	825	48,830	SH	DFND	14	10,130	38,700	0
EXTRA SPACE STORAGE INC	COM	30225T102	12,475	117,578	SH	DFND	14	42,072	75,506	0
EXTRA SPACE STORAGE INC	COM	30225T102	28	265	SH	DFND	16	0	265	0
EXTRA SPACE STORAGE INC	COM	30225T102	62,790	591,800	SH	DFND	3	0	591,800	0
EXTREME NETWORKS INC	COM	30226D106	5,740	887,182	SH	DFND	14	206,410	680,772	0
EXTREME NETWORKS INC	COM	30226D106	478	73,900	SH	DFND	16	0	73,900	0
EXTERRAN CORP	COM	30227H106	1,469	103,340	SH	DFND	14	14,455	88,885	0
EXTERRAN CORP	COM	30227H106	317	22,290	SH	DFND	16	0	22,290	0
EXTRACTION OIL AND GAS INC	COM	30227M105	181	41,820	SH	DFND	14	9,150	32,670	0
EZCORP INC	CL A NON VTG	30230I106	2,988	315,505	SH	DFND	14	8,845	306,660	0
EXXON MOBIL CORP	COM	30231G102	659	8,600	SH	DFND	10	8,600	0	0
EXXON MOBIL CORP	COM	30231G102	414,634	5,410,859	SH	DFND	14	1,658,208	3,752,651	0
EXXON MOBIL CORP	COM	30231G102	1,050	13,698	SH	DFND	16	0	13,698	0
EXXON MOBIL CORP	COM	30231G102	5,272	68,800	SH	DFND	18	0	68,800	0
FBL FINL GROUP INC	CL A	30239F106	5,215	81,732	SH	DFND	14	24,175	57,557	0
FLIR SYS INC	COM	302445101	6,742	124,618	SH	DFND	14	44,398	80,220	0
FLIR SYS INC	COM	302445101	15	280	SH	DFND	16	0	280	0
F M C CORP	COM NEW	30249I303	10,428	125,719	SH	DFND	14	43,016	82,703	0

F M C CORP	COM NEW	302491303	24	290	SH	DFND	16	0	290	0
FNB CORP PA	COM	302520101	31,919	2,711,874	SH	DFND	14	527,654	2,184,220	0
FNB CORP PA	COM	302520101	465	39,500	SH	DFND	16	0	39,500	0
FB FINL CORP	COM	30257X104	534	14,577	SH	DFND	14	1,830	12,747	0
FS KKR CAPITAL CORP	COM	302635107	93	15,600	SH	DFND	14	15,600	0	0
FTI CONSULTING INC	COM	302941109	616	7,353	SH	DFND	10	7,353	0	0
FTI CONSULTING INC	COM	302941109	5,183	61,822	SH	DFND	14	6,813	55,009	0
FACEBOOK INC	CL A	30303M102	4,104	21,266	SH	DFND	10	21,266	0	0
FACEBOOK INC	CL A	30303M102	990,290	5,131,034	SH	DFND	14	1,082,619	4,048,415	0
FACEBOOK INC	CL A	30303M102	5,769	29,891	SH	DFND	16	0	29,891	0
FACEBOOK INC	CL A	30303M102	1,255	6,500	SH	DFND	18	0	6,500	0
FACTSET RESH SYS INC	COM	303075105	6,920	24,147	SH	DFND	14	5,539	18,608	0
FACTSET RESH SYS INC	COM	303075105	197	688	SH	DFND	18	0	688	0
FAIR ISAAC CORP	COM	303250104	9,507	30,274	SH	DFND	14	5,102	25,172	0
FAIR ISAAC CORP	COM	303250104	50	160	SH	DFND	16	0	160	0
FARMERS NATL BANC CORP	COM	309627107	339	22,890	SH	DFND	14	1,800	21,090	0
FARMERS NATL BANC CORP	COM	309627107	226	15,250	SH	DFND	16	0	15,250	0
FARO TECHNOLOGIES INC	COM	311642102	1,468	27,920	SH	DFND	14	3,047	24,873	0
FASTENAL CO	COM	311900104	17,122	525,388	SH	DFND	14	186,852	338,536	0
FASTENAL CO	COM	311900104	35	1,070	SH	DFND	16	0	1,070	0
FEDERAL AGRIC MTG CORP	CL C	313148306	11,126	153,118	SH	DFND	14	17,047	136,071	0
FEDERAL AGRIC MTG CORP	CL C	313148306	905	12,450	SH	DFND	16	0	12,450	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	8,925	69,313	SH	DFND	14	24,955	44,358	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	20	155	SH	DFND	16	0	155	0
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	18,925	146,977	SH	DFND	3	0	146,977	0
FEDERAL SIGNAL CORP	COM	313855108	7,475	279,449	SH	DFND	14	50,045	229,404	0
FEDERAL SIGNAL CORP	COM	313855108	1,160	43,350	SH	DFND	16	0	43,350	0
FEDERATED INVS INC PA	CL B	314211103	2,127	65,447	SH	DFND	14	17,995	47,452	0
FEDEX CORP	COM	31428X106	36,498	222,293	SH	DFND	14	79,518	142,775	0
FEDEX CORP	COM	31428X106	82	499	SH	DFND	16	0	499	0
FEDNAT HLDG CO	COM	31431B109	535	37,526	SH	DFND	14	7,700	29,826	0
FEDNAT HLDG CO	COM	31431B109	144	10,100	SH	DFND	16	0	10,100	0
FERRO CORP	COM	315405100	2,083	131,815	SH	DFND	14	13,755	118,060	0
F5 NETWORKS INC	COM	315616102	8,817	60,541	SH	DFND	14	19,828	40,713	0
F5 NETWORKS INC	COM	315616102	18	125	SH	DFND	16	0	125	0
FIBROGEN INC	COM	31572Q808	6,315	139,783	SH	DFND	14	66,440	73,343	0
FIDELITY NATL INFORMATION SV	COM	31620M106	92,557	754,456	SH	DFND	14	160,749	593,707	0
FIDELITY NATL INFORMATION SV	COM	31620M106	892	7,271	SH	DFND	16	0	7,271	0
FIDELITY NATIONAL FINANCIAL	FNF GROUP COM	31620R303	622	15,430	SH	DFND	14	14,630	800	0
FIDELITY SOUTHERN CORP NEW	COM	316394105	1,120	36,160	SH	DFND	14	4,040	32,120	0
FIESTA RESTAURANT GROUP INC	COM	31660B101	509	38,739	SH	DFND	14	3,592	35,147	0
FIFTH THIRD BANCORP	COM	316773100	949	34,000	SH	DFND	10	34,000	0	0
FIFTH THIRD BANCORP	COM	316773100	69,171	2,479,250	SH	DFND	14	342,205	2,137,045	0
FIFTH THIRD BANCORP	COM	316773100	300	10,742	SH	DFND	16	0	10,742	0
FINANCIAL INSTNS INC	COM	317585404	41	1,402	SH	DFND	10	1,402	0	0
FINANCIAL INSTNS INC	COM	317585404	8,493	291,338	SH	DFND	14	19,834	271,504	0

FINANCIAL INSTNS INC	COM	317585404	480	16,480	SH	DFND	16	0	16,480	0
FINISAR CORP	COM NEW	31787A507	4,352	190,305	SH	DFND	14	20,235	170,070	0
FIREEYE INC	COM	31816Q101	162	10,940	SH	DFND	14	10,940	0	0
FIRST AMERN FINL CORP	COM	31847R102	39,131	728,700	SH	DFND	14	136,044	592,656	0
FIRST AMERN FINL CORP	COM	31847R102	503	9,370	SH	DFND	16	0	9,370	0
FIRST AMERN FINL CORP	COM	31847R102	177	3,300	SH	DFND	18	0	3,300	0
FIRST BANCORP P R	COM NEW	318672706	15,718	1,423,743	SH	DFND	14	308,632	1,115,111	0
FIRST BANCORP P R	COM NEW	318672706	2,717	246,100	SH	DFND	16	0	246,100	0
FIRST BANCORP N C	COM	318910106	2,473	67,889	SH	DFND	14	3,187	64,702	0
FIRST BANCORP N C	COM	318910106	211	5,800	SH	DFND	16	0	5,800	0
FIRST BUSEY CORP	COM NEW	319383204	1,620	61,325	SH	DFND	14	5,544	55,781	0
FIRST BUS FINL SVCS INC WIS	COM	319390100	594	25,262	SH	DFND	14	690	24,572	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	785	1,744	SH	DFND	14	454	1,290	0
FIRST COMWLTH FINL CORP PA	COM	319829107	2,574	191,069	SH	DFND	14	17,616	173,453	0
FIRST DEFIANCE FINL CORP	COM	32006W106	4,902	171,585	SH	DFND	14	2,626	168,959	0
FIRST DATA CORP NEW	COM CL A	32008D106	771	28,500	SH	DFND	14	27,900	600	0
FIRST FINL BANCORP OH	COM	320209109	10,796	445,752	SH	DFND	14	16,719	429,033	0
FIRST FINL BANKSHARES	COM	32020R109	2,798	90,858	SH	DFND	14	25,302	65,556	0
FIRST FINL CORP IND	COM	320218100	4,732	117,817	SH	DFND	14	8,770	109,047	0
FIRST HORIZON NATL CORP	COM	320517105	9,221	617,610	SH	DFND	14	55,893	561,717	0
FIRST HORIZON NATL CORP	COM	320517105	336	22,500	SH	DFND	16	0	22,500	0
FIRST HAWAIIAN INC	COM	32051X108	276	10,650	SH	DFND	14	10,650	0	0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	3,223	87,722	SH	DFND	14	24,942	62,780	0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	41,461	1,128,484	SH	DFND	3	0	1,128,484	0
FIRST INTERNET BANCORP	COM	320557101	242	11,257	SH	DFND	14	780	10,477	0
FIRST INTERNET BANCORP	COM	320557101	179	8,300	SH	DFND	16	0	8,300	0
FIRST MERCHANTS CORP	COM	320817109	4,719	124,502	SH	DFND	14	31,675	92,827	0
FIRST MIDWEST BANCORP DEL	COM	320867104	11,864	579,565	SH	DFND	14	18,583	560,982	0
FIRST MIDWEST BANCORP DEL	COM	320867104	368	18,000	SH	DFND	16	0	18,000	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	1,223	12,529	SH	DFND	10	12,529	0	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	14,639	149,918	SH	DFND	14	54,578	95,340	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	33	343	SH	DFND	16	0	343	0
FIRST SOLAR INC	COM	336433107	3,148	47,923	SH	DFND	14	11,073	36,850	0
1ST SOURCE CORP	COM	336901103	112	2,413	SH	DFND	10	2,413	0	0
1ST SOURCE CORP	COM	336901103	833	17,950	SH	DFND	14	17,651	299	0
FIRST TR STOXX EURO DIV FD	COMMON SHS	33735T109	359	28,730	SH	DFND	18	0	28,730	0
FIRSTCASH INC	COM	33767D105	7,008	70,062	SH	DFND	14	7,604	62,458	0
FISERV INC	COM	337738108	900	9,875	SH	DFND	10	9,875	0	0
FISERV INC	COM	337738108	32,811	359,930	SH	DFND	14	127,832	232,098	0
FISERV INC	COM	337738108	76	830	SH	DFND	16	0	830	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	8,319	251,035	SH	DFND	14	5,220	245,815	0
FIRSTENERGY CORP	COM	337932107	28,803	672,812	SH	DFND	14	196,017	476,795	0
FIRSTENERGY CORP	COM	337932107	40	944	SH	DFND	16	0	944	0
FIRSTENERGY CORP	COM	337932107	625	14,600	SH	DFND	18	0	14,600	0
FITBIT INC	CL A	33812L102	91	20,720	SH	DFND	14	20,720	0	0
FIVE BELOW INC	COM	33829M101	4,774	39,773	SH	DFND	14	12,250	27,523	0

FIVE9 INC	COM	338307101	475	9,270	SH	DFND	14	7,770	1,500	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	160	570	SH	DFND	10	570	0	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	32,156	114,497	SH	DFND	14	35,175	79,322	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	191	679	SH	DFND	16	0	679	0
FLUOR CORP NEW	COM	343412102	60,011	1,781,265	SH	DFND	14	258,608	1,522,657	0
FLUOR CORP NEW	COM	343412102	1,034	30,700	SH	DFND	16	0	30,700	0
FLOWERS FOODS INC	COM	343498101	8,867	381,056	SH	DFND	14	100,714	280,342	0
FLOWERS FOODS INC	COM	343498101	23	1,000	SH	DFND	16	0	1,000	0
FLOWERS FOODS INC	COM	343498101	228	9,800	SH	DFND	18	0	9,800	0
FLOWERVE CORP	COM	34354P105	6,231	118,263	SH	DFND	14	42,182	76,081	0
FLOWERVE CORP	COM	34354P105	14	260	SH	DFND	16	0	260	0
FLUIDIGM CORP DEL	COM	34385P108	197	15,950	SH	DFND	14	15,950	0	0
FLUSHING FINL CORP	COM	343873105	875	39,402	SH	DFND	14	28,596	10,806	0
FLUSHING FINL CORP	COM	343873105	519	23,400	SH	DFND	16	0	23,400	0
FOOT LOCKER INC	COM	344849104	94,421	2,252,416	SH	DFND	14	231,745	2,020,671	0
FOOT LOCKER INC	COM	344849104	620	14,785	SH	DFND	16	0	14,785	0
FORD MTR CO DEL	COM	345370860	488	47,700	SH	DFND	10	47,700	0	0
FORD MTR CO DEL	COM	345370860	194,737	19,035,911	SH	DFND	14	2,836,526	16,199,385	0
FORD MTR CO DEL	COM	345370860	1,058	103,413	SH	DFND	16	0	103,413	0
FORMFACTOR INC	COM	346375108	1,865	119,014	SH	DFND	14	12,389	106,625	0
FORRESTER RESH INC	COM	346563109	817	17,379	SH	DFND	14	2,084	15,295	0
FORTINET INC	COM	34959E109	34,102	443,868	SH	DFND	14	64,551	379,317	0
FORTINET INC	COM	34959E109	573	7,461	SH	DFND	16	0	7,461	0
FORTIVE CORP	COM	34959J108	1,083	13,290	SH	DFND	10	13,290	0	0
FORTIVE CORP	COM	34959J108	21,994	269,794	SH	DFND	14	95,497	174,297	0
FORTIVE CORP	COM	34959J108	51	620	SH	DFND	16	0	620	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	7,433	130,111	SH	DFND	14	45,276	84,835	0
FORTUNE BRANDS HOME & SEC IN	COM	34964C106	11	200	SH	DFND	16	0	200	0
FORWARD AIR CORP	COM	349853101	2,773	46,879	SH	DFND	14	5,303	41,576	0
FOSSIL GROUP INC	COM	34988V106	238	20,690	SH	DFND	10	20,690	0	0
FOSSIL GROUP INC	COM	34988V106	5,330	463,478	SH	DFND	14	7,446	456,032	0
FOUNDATION BLDG MATLS INC	COM	350392106	1,558	87,632	SH	DFND	14	1,040	86,592	0
FOUR CORNERS PPTY TR INC	COM	35086T109	3,032	110,932	SH	DFND	14	12,112	98,820	0
FOUR CORNERS PPTY TR INC	COM	35086T109	923	33,755	SH	DFND	3	0	33,755	0
FOX CORP	CL A COM	35137L105	12,083	329,781	SH	DFND	14	114,311	215,470	0
FOX CORP	CL A COM	35137L105	26	720	SH	DFND	16	0	720	0
FOX CORP	CL A COM	35137L105	191	5,200	SH	DFND	18	0	5,200	0
FOX CORP	CL B COM	35137L204	5,388	147,505	SH	DFND	14	47,903	99,602	0
FOX CORP	CL B COM	35137L204	12	330	SH	DFND	16	0	330	0
FOX FACTORY HLDG CORP	COM	35138V102	10,343	125,353	SH	DFND	14	7,830	117,523	0
FRANKLIN ELEC INC	COM	353514102	3,115	65,574	SH	DFND	14	9,502	56,072	0
FRANKLIN FINL NETWORK INC	COM	35352P104	113	4,059	SH	DFND	10	4,059	0	0
FRANKLIN FINL NETWORK INC	COM	35352P104	2,922	104,880	SH	DFND	14	1,870	103,010	0
FRANKLIN RES INC	COM	354613101	940	27,000	SH	DFND	10	27,000	0	0
FRANKLIN RES INC	COM	354613101	10,100	290,241	SH	DFND	14	97,487	192,754	0
FRANKLIN RES INC	COM	354613101	21	605	SH	DFND	16	0	605	0

FRANKLIN STREET PPTYS CORP	COM	35471R106	128	17,399	SH	DFND	10	17,399	0	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	18,964	2,569,681	SH	DFND	14	163,422	2,406,259	0
FRANKLIN STREET PPTYS CORP	COM	35471R106	929	125,922	SH	DFND	16	0	125,922	0
FREEMPORT-MCMORAN INC	CL B	35671D857	31,790	2,738,190	SH	DFND	14	588,680	2,149,510	0
FREEMPORT-MCMORAN INC	CL B	35671D857	33	2,860	SH	DFND	16	0	2,860	0
FREEMPORT-MCMORAN INC	CL B	35671D857	755	65,000	SH	DFND	18	0	65,000	0
FRONT YD RESIDENTIAL CORP	COM	35904G107	268	21,959	SH	DFND	14	5,230	16,729	0
FRONTDOOR INC	COM	35905A109	81,280	1,866,365	SH	DFND	14	291,400	1,574,965	0
FRONTDOOR INC	COM	35905A109	2,365	54,300	SH	DFND	16	0	54,300	0
FRONTIER COMMUNICATIONS CORP	COM NEW	35906A306	287	163,864	SH	DFND	14	15,937	147,927	0
FULLER H B CO	COM	359694106	3,827	82,475	SH	DFND	14	8,662	73,813	0
FULTON FINL CORP PA	COM	360271100	6,320	386,063	SH	DFND	14	32,443	353,620	0
FUTUREFUEL CORPORATION	COM	36116M106	491	41,970	SH	DFND	14	4,600	37,370	0
GATX CORP	COM	361448103	5,981	75,432	SH	DFND	14	6,958	68,474	0
GEO GROUP INC NEW	COM	36162J106	88,047	4,190,721	SH	DFND	14	683,567	3,507,154	0
GEO GROUP INC NEW	COM	36162J106	3,375	160,631	SH	DFND	16	0	160,631	0
GCI LIBERTY INC	COM CLASS A	36164V305	321	5,230	SH	DFND	14	5,230	0	0
G-III APPAREL GROUP LTD	COM	36237H101	5,555	188,808	SH	DFND	14	7,548	181,260	0
GMS INC	COM	36251C103	13,509	614,031	SH	DFND	14	28,990	585,041	0
GMS INC	COM	36251C103	1,099	49,970	SH	DFND	16	0	49,970	0
GALLAGHER ARTHUR J & CO	COM	363576109	14,695	167,768	SH	DFND	14	60,500	107,268	0
GALLAGHER ARTHUR J & CO	COM	363576109	34	390	SH	DFND	16	0	390	0
GAMING & LEISURE PPTYS INC	COM	36467J108	858	22,000	SH	DFND	10	22,000	0	0
GAMING & LEISURE PPTYS INC	COM	36467J108	491	12,601	SH	DFND	14	11,301	1,300	0
GAMESTOP CORP NEW	CL A	36467W109	1,641	299,926	SH	DFND	14	17,415	282,511	0
GANNETT CO INC	COM	36473H104	10,261	1,257,426	SH	DFND	14	17,601	1,239,825	0
GAP INC	COM	364760108	4,949	275,386	SH	DFND	14	77,934	197,452	0
GAP INC	COM	364760108	8	425	SH	DFND	16	0	425	0
GARDNER DENVER HLDGS INC	COM	36555P107	209	6,050	SH	DFND	14	6,050	0	0
GARRETT MOTION INC	COM	366505105	1,854	120,778	SH	DFND	14	5,101	115,677	0
GARTNER INC	COM	366651107	13,404	83,288	SH	DFND	14	29,657	53,631	0
GARTNER INC	COM	366651107	30	187	SH	DFND	16	0	187	0
GENERAC HLDGS INC	COM	368736104	608	8,754	SH	DFND	14	8,447	307	0
GENERAL DYNAMICS CORP	COM	369550108	174,610	960,343	SH	DFND	14	145,567	814,776	0
GENERAL DYNAMICS CORP	COM	369550108	975	5,363	SH	DFND	16	0	5,363	0
GENERAL ELECTRIC CO	COM	369604103	327,070	31,149,571	SH	DFND	14	5,394,842	25,754,729	0
GENERAL ELECTRIC CO	COM	369604103	2,087	198,721	SH	DFND	16	0	198,721	0
GENERAL MLS INC	COM	370334104	31,864	606,708	SH	DFND	14	196,424	410,284	0
GENERAL MLS INC	COM	370334104	65	1,234	SH	DFND	16	0	1,234	0
GENERAL MTRS CO	COM	37045V100	1,214	31,500	SH	DFND	10	31,500	0	0
GENERAL MTRS CO	COM	37045V100	193,458	5,020,971	SH	DFND	14	862,523	4,158,448	0
GENERAL MTRS CO	COM	37045V100	1,525	39,580	SH	DFND	16	0	39,580	0
GENERAL MTRS CO	COM	37045V100	173	4,500	SH	DFND	18	0	4,500	0
GENERAL MTRS CO	COM	37045V100	24	631	SH	DFND	3	0	631	0
GENESCO INC	COM	371532102	16,630	393,228	SH	DFND	14	5,003	388,225	0
GENESCO INC	COM	371532102	541	12,800	SH	DFND	16	0	12,800	0
GENESEE & WYO INC	CL A	371559105	35	35,443	SH	DFND	14	7,937	27,506	0

GENTEX CORP	COM	371901109	313	12,710	SH	DFND	10	12,710	0	0
GENTEX CORP	COM	371901109	3,943	160,220	SH	DFND	14	36,538	123,682	0
GENMARK DIAGNOSTICS INC	COM	372309104	141	21,702	SH	DFND	14	19,220	2,482	0
GENOMIC HEALTH INC	COM	37244C101	4,000	68,772	SH	DFND	14	22,094	46,678	0
GENOMIC HEALTH INC	COM	37244C101	204	3,500	SH	DFND	16	0	3,500	0
GENUINE PARTS CO	COM	372460105	102,633	990,862	SH	DFND	14	105,060	885,802	0
GENUINE PARTS CO	COM	372460105	808	7,802	SH	DFND	16	0	7,802	0
GENWORTH FINL INC	COM CL A	37247D106	13,087	3,527,503	SH	DFND	14	629,121	2,898,382	0
GENWORTH FINL INC	COM CL A	37247D106	1,335	359,750	SH	DFND	16	0	359,750	0
GENTHERM INC	COM	37253A103	2,270	54,269	SH	DFND	14	5,829	48,440	0
GEOSPACE TECHNOLOGIES CORP	COM	37364X109	329	21,790	SH	DFND	14	2,720	19,070	0
GERON CORP	COM	374163103	39	27,501	SH	DFND	14	15,987	11,514	0
GETTY RLTY CORP NEW	COM	374297109	1,702	55,328	SH	DFND	14	6,023	49,305	0
GIBALTAR INDS INC	COM	374689107	2,084	51,644	SH	DFND	14	5,407	46,237	0
GILEAD SCIENCES INC	COM	375558103	2,649	39,208	SH	DFND	10	39,208	0	0
GILEAD SCIENCES INC	COM	375558103	297,118	4,397,846	SH	DFND	14	694,813	3,703,033	0
GILEAD SCIENCES INC	COM	375558103	1,865	27,601	SH	DFND	16	0	27,601	0
GILEAD SCIENCES INC	COM	375558103	11,823	175,000	SH	DFND	18	0	175,000	0
GLACIER BANCORP INC NEW	COM	37637Q105	293	7,224	SH	DFND	10	7,224	0	0
GLACIER BANCORP INC NEW	COM	37637Q105	5,552	136,924	SH	DFND	14	15,095	121,829	0
GLADSTONE COML CORP	COM	376536108	1,294	60,980	SH	DFND	14	29,092	31,888	0
GLADSTONE COML CORP	COM	376536108	1,047	49,350	SH	DFND	16	0	49,350	0
GLATFELTER	COM	377316104	1,456	86,235	SH	DFND	14	7,409	78,826	0
GLAUKOS CORP	COM	377322102	403	5,347	SH	DFND	14	3,760	1,587	0
GLOBAL BLOOD THERAPEUTICS IN	COM	37890U108	296	5,623	SH	DFND	14	5,623	0	0
GLOBALSTAR INC	COM	378973408	10	21,400	SH	DFND	14	21,400	0	0
GLOBAL NET LEASE INC	COM NEW	379378201	23	1,149	SH	DFND	10	1,149	0	0
GLOBAL NET LEASE INC	COM NEW	379378201	11,011	561,236	SH	DFND	14	14,948	546,288	0
GLOBAL PMTS INC	COM	37940X102	23,186	144,793	SH	DFND	14	51,778	93,015	0
GLOBAL PMTS INC	COM	37940X102	52	327	SH	DFND	16	0	327	0
GLOBAL X FDS	MSCI GREECE ETF	37950E366	143	15,000	SH	DFND	18	0	15,000	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	132	3,014	SH	DFND	14	2,050	964	0
GLOBAL BRASS & COPPR HLDGS I	COM	37953G103	144	3,300	SH	DFND	18	0	3,300	0
GLOBUS MED INC	CL A	379577208	2,205	52,117	SH	DFND	14	14,650	37,467	0
GLU MOBILE INC	COM	379890106	101	14,114	SH	DFND	14	12,254	1,860	0
GODADDY INC	CL A	380237107	486	6,930	SH	DFND	14	6,780	150	0
GOLDMAN SACHS GROUP INC	COM	38141G104	243,894	1,192,055	SH	DFND	14	210,265	981,790	0
GOLDMAN SACHS GROUP INC	COM	38141G104	1,146	5,602	SH	DFND	16	0	5,602	0
GOODYEAR TIRE & RUBR CO	COM	382550101	30,706	2,006,898	SH	DFND	14	372,071	1,634,827	0
GOODYEAR TIRE & RUBR CO	COM	382550101	252	16,500	SH	DFND	16	0	16,500	0
GOPRO INC	CL A	38268T103	55	10,060	SH	DFND	14	10,060	0	0
GORMAN RUPP CO	COM	383082104	460	14,008	SH	DFND	14	2,165	11,843	0
GRACE W R & CO DEL NEW	COM	38388F108	266	3,493	SH	DFND	14	3,493	0	0
GRACO INC	COM	384109104	5,259	104,794	SH	DFND	14	23,958	80,836	0
GRAHAM HLDGS CO	COM	384637104	2,042	2,960	SH	DFND	14	668	2,292	0
GRAINGER W W INC	COM	384802104	11,548	43,053	SH	DFND	14	15,225	27,828	0

GRAINGER W W INC	COM	384802104	25	94	SH	DFND	16	0	94	0
GRAND CANYON ED INC	COM	38526M106	304	2,597	SH	DFND	14	2,597	0	0
GRANITE CONSTR INC	COM	387328107	1,556	32,305	SH	DFND	14	9,419	22,886	0
GRANITE PT MTG TR INC	COM	38741L107	4,568	238,039	SH	DFND	14	8,339	229,700	0
GRAPHIC PACKAGING HLDG CO	COM	388689101	223	15,939	SH	DFND	14	15,939	0	0
GRAY TELEVISION INC	COM	389375106	2,985	182,119	SH	DFND	14	8,850	173,269	0
GRAY TELEVISION INC	COM	389375106	109	6,650	SH	DFND	16	0	6,650	0
GREAT SOUTHN BANCORP INC	COM	390905107	55	914	SH	DFND	10	914	0	0
GREAT SOUTHN BANCORP INC	COM	390905107	5,464	91,298	SH	DFND	14	2,474	88,824	0
GREAT SOUTHN BANCORP INC	COM	390905107	224	3,750	SH	DFND	16	0	3,750	0
GREAT WESTN BANCORP INC	COM	391416104	14,128	395,527	SH	DFND	14	9,775	385,752	0
GREAT WESTN BANCORP INC	COM	391416104	50	1,400	SH	DFND	16	0	1,400	0
GREEN DOT CORP	CL A	39304D102	1,604	32,799	SH	DFND	14	9,467	23,332	0
GREEN PLAINS INC	COM	393222104	674	62,554	SH	DFND	14	6,200	56,354	0
GREENBRIER COS INC	COM	393657101	1,795	59,056	SH	DFND	14	5,693	53,363	0
GREENHILL & CO INC	COM	395259104	160	11,767	SH	DFND	10	11,767	0	0
GREENHILL & CO INC	COM	395259104	804	59,125	SH	DFND	14	3,119	56,006	0
GREENHILL & CO INC	COM	395259104	67	4,900	SH	DFND	16	0	4,900	0
GREIF INC	CL A	397624107	20,065	616,439	SH	DFND	14	123,220	493,219	0
GREIF INC	CL A	397624107	1,730	53,140	SH	DFND	16	0	53,140	0
GRIFFON CORP	COM	398433102	2,584	152,721	SH	DFND	14	6,070	146,651	0
GRIFFON CORP	COM	398433102	46	2,700	SH	DFND	16	0	2,700	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	20,553	250,980	SH	DFND	14	3,317	247,663	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	1,865	22,770	SH	DFND	16	0	22,770	0
GROUPON INC	COM	399473107	674	188,301	SH	DFND	14	72,863	115,438	0
GROUPON INC	COM	399473107	57	16,000	SH	DFND	16	0	16,000	0
GRUBHUB INC	COM	400110102	358	4,590	SH	DFND	14	4,490	100	0
GUESS INC	COM	401617105	1,309	81,049	SH	DFND	14	8,889	72,160	0
GUIDEWIRE SOFTWARE INC	COM	40171V100	445	4,390	SH	DFND	14	4,390	0	0
GULF ISLAND FABRICATION INC	COM	402307102	144	20,351	SH	DFND	14	1,475	18,876	0
GULFPORT ENERGY CORP	COM NEW	402635304	6,004	1,222,799	SH	DFND	14	26,583	1,196,216	0
HCA HEALTHCARE INC	COM	40412C101	1,473	10,900	SH	DFND	10	10,900	0	0
HCA HEALTHCARE INC	COM	40412C101	185,860	1,375,008	SH	DFND	14	220,608	1,154,400	0
HCA HEALTHCARE INC	COM	40412C101	1,546	11,436	SH	DFND	16	0	11,436	0
HCP INC	COM	40414L109	13,988	437,384	SH	DFND	14	157,293	280,091	0
HCP INC	COM	40414L109	31	970	SH	DFND	16	0	970	0
HCI GROUP INC	COM	40416E103	529	13,066	SH	DFND	14	1,520	11,546	0
HD SUPPLY HLDGS INC	COM	40416M105	145	3,600	SH	DFND	10	3,600	0	0
HD SUPPLY HLDGS INC	COM	40416M105	429	10,649	SH	DFND	14	9,340	1,309	0
HFF INC	CL A	40418F108	2,928	64,384	SH	DFND	14	6,605	57,779	0
HNI CORP	COM	404251100	1,137	32,132	SH	DFND	14	10,703	21,429	0
HMS HLDGS CORP	COM	40425J101	6,836	211,057	SH	DFND	14	26,995	184,062	0
HMS HLDGS CORP	COM	40425J101	253	7,800	SH	DFND	16	0	7,800	0
HP INC	COM	40434L105	1,198	57,600	SH	DFND	10	57,600	0	0
HP INC	COM	40434L105	143,308	6,893,130	SH	DFND	14	1,008,702	5,884,428	0
HP INC	COM	40434L105	910	43,780	SH	DFND	16	0	43,780	0
HAEMONETICS CORP	COM	405024100	19,546	162,423	SH	DFND	14	28,362	134,061	0
HAEMONETICS CORP	COM	405024100	3,714	30,860	SH	DFND	16	0	30,860	0

HAIN CELESTIAL GROUP INC	COM	405217100	1,224	55,900	SH	DFND	14	12,836	43,064	0
HALLIBURTON CO	COM	406216101	18,160	798,599	SH	DFND	14	286,572	512,027	0
HALLIBURTON CO	COM	406216101	40	1,765	SH	DFND	16	0	1,765	0
HALLIBURTON CO	COM	406216101	796	35,000	SH	DFND	18	0	35,000	0
HALLMARK FINL SVCS INCEC	COM NEW	40624Q203	161	11,304	SH	DFND	14	832	10,472	0
HALOZYME THERAPEUTICS INC	COM	40637H109	287	16,716	SH	DFND	14	14,416	2,300	0
HANCOCK WHITNEY CORPORATION	COM	410120109	50,447	1,259,291	SH	DFND	14	168,575	1,090,716	0
HANCOCK WHITNEY CORPORATION	COM	410120109	2,659	66,380	SH	DFND	16	0	66,380	0
HANESBRANDS INC	COM	410345102	5,575	323,774	SH	DFND	14	115,200	208,574	0
HANESBRANDS INC	COM	410345102	12	700	SH	DFND	16	0	700	0
HANMI FINL CORP	COM NEW	410495204	5,453	244,863	SH	DFND	14	4,937	239,926	0
HANNON ARMSTRONG SUST INFR C	COM	41068X100	209	7,427	SH	DFND	14	6,840	587	0
HANOVER INS GROUP INC	COM	410867105	14,322	111,626	SH	DFND	14	21,739	89,887	0
HANOVER INS GROUP INC	COM	410867105	225	1,750	SH	DFND	16	0	1,750	0
HARLEY DAVIDSON INC	COM	412822108	5,251	146,545	SH	DFND	14	50,547	95,998	0
HARLEY DAVIDSON INC	COM	412822108	8	230	SH	DFND	16	0	230	0
HARMONIC INC	COM	413160102	767	138,174	SH	DFND	14	12,184	125,990	0
HARRIS CORP DEL	COM	413875105	9,748	51,540	SH	DFND	14	0	51,540	0
HARSCO CORP	COM	415864107	6,728	245,192	SH	DFND	14	103,829	141,363	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	47,771	857,348	SH	DFND	14	165,304	692,044	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	36	655	SH	DFND	16	0	655	0
HASBRO INC	COM	418056107	11,305	106,975	SH	DFND	14	38,219	68,756	0
HASBRO INC	COM	418056107	26	250	SH	DFND	16	0	250	0
HAVERTY FURNITURE INC	COM	419596101	1,898	111,459	SH	DFND	14	3,073	108,386	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	17,061	391,756	SH	DFND	14	111,047	280,709	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	401	9,200	SH	DFND	16	0	9,200	0
HAWAIIAN HOLDINGS INC	COM	419879101	343	12,504	SH	DFND	10	12,504	0	0
HAWAIIAN HOLDINGS INC	COM	419879101	10,654	388,422	SH	DFND	14	8,654	379,768	0
HAWKINS INC	COM	420261109	1,131	26,046	SH	DFND	14	1,816	24,230	0
HAYNES INTERNATIONAL INC	COM NEW	420877201	634	19,945	SH	DFND	14	2,039	17,906	0
HEALTHCARE SVCS GRP INC	COM	421906108	1,535	50,613	SH	DFND	14	14,535	36,078	0
HEALTHCARE RLTY TR	COM	421946104	2,754	87,916	SH	DFND	14	25,341	62,575	0
HEALTHSTREAM INC	COM	42222N103	30	1,165	SH	DFND	10	1,165	0	0
HEALTHSTREAM INC	COM	42222N103	3,948	152,686	SH	DFND	14	29,792	122,894	0
HEALTHSTREAM INC	COM	42222N103	1,125	43,490	SH	DFND	16	0	43,490	0
HEALTHCARE TR AMER INC	CL A NEW	42225P501	314	11,440	SH	DFND	14	11,440	0	0
HEALTHEQUITY INC	COM	42226A107	2,623	40,102	SH	DFND	14	12,652	27,450	0
HEARTLAND EXPRESS INC	COM	422347104	1,476	81,709	SH	DFND	14	12,560	69,149	0
HEARTLAND FINL USA INC	COM	42234Q102	7,217	161,344	SH	DFND	14	28,055	133,289	0
HECLA MNG CO	COM	422704106	94	52,008	SH	DFND	14	52,008	0	0
HEICO CORP NEW	COM	422806109	2,772	20,719	SH	DFND	14	1,079	19,640	0
HEICO CORP NEW	COM	422806109	174	1,300	SH	DFND	18	0	1,300	0
HEICO CORP NEW	CL A	422806208	5,029	48,646	SH	DFND	14	4,066	44,580	0
HEIDRICK & STRUGGLES INTL IN	COM	422819102	185	6,170	SH	DFND	10	6,170	0	0

HEIDRICK & STRUGGLES INTL IN	COM	422819102	3,920	130,792	SH	DFND	14	21,597	109,195	0
HEIDRICK & STRUGGLES INTL IN	COM	422819102	733	24,450	SH	DFND	16	0	24,450	0
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	1,948	225,719	SH	DFND	14	24,378	201,341	0
HELMERICH & PAYNE INC	COM	423452101	5,048	99,716	SH	DFND	14	35,307	64,409	0
HELMERICH & PAYNE INC	COM	423452101	7	140	SH	DFND	16	0	140	0
HENRY JACK & ASSOC INC	COM	426281101	9,254	69,102	SH	DFND	14	25,120	43,982	0
HENRY JACK & ASSOC INC	COM	426281101	21	159	SH	DFND	16	0	159	0
HERITAGE COMMERCE CORP	COM	426927109	457	37,324	SH	DFND	14	12,848	24,476	0
HERC HLDGS INC	COM	42704L104	7,926	172,944	SH	DFND	14	37,060	135,884	0
HERC HLDGS INC	COM	42704L104	995	21,700	SH	DFND	16	0	21,700	0
HERITAGE FINL CORP WASH	COM	42722X106	1,589	53,781	SH	DFND	14	6,096	47,685	0
HERITAGE INS HLDGS INC	COM	42727J102	16	1,056	SH	DFND	10	1,056	0	0
HERITAGE INS HLDGS INC	COM	42727J102	1,597	103,636	SH	DFND	14	1,810	101,826	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	288	17,401	SH	DFND	10	17,401	0	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	10,662	644,614	SH	DFND	14	6,397	638,217	0
HERSHEY CO	COM	427866108	17,543	130,890	SH	DFND	14	46,447	84,443	0
HERSHEY CO	COM	427866108	39	289	SH	DFND	16	0	289	0
HESKA CORP	COM RESTRC NEW	42805E306	984	11,557	SH	DFND	14	1,326	10,231	0
HESS CORP	COM	42809H107	14,930	234,855	SH	DFND	14	84,102	150,753	0
HESS CORP	COM	42809H107	34	535	SH	DFND	16	0	535	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	125,634	8,403,605	SH	DFND	14	836,074	7,567,531	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	1,038	69,410	SH	DFND	16	0	69,410	0
HEXCEL CORP NEW	COM	428291108	391	4,836	SH	DFND	14	4,636	200	0
HIBBETT SPORTS INC	COM	428567101	153	8,397	SH	DFND	10	8,397	0	0
HIBBETT SPORTS INC	COM	428567101	7,555	415,126	SH	DFND	14	3,205	411,921	0
HIGHPOINT RES CORP	COM	43114K108	314	172,281	SH	DFND	14	15,766	156,515	0
HIGHWOODS PPTYS INC	COM	431284108	11,942	289,142	SH	DFND	14	35,316	253,826	0
HIGHWOODS PPTYS INC	COM	431284108	37	900	SH	DFND	16	0	900	0
HILL ROM HLDGS INC	COM	431475102	430	4,111	SH	DFND	10	4,111	0	0
HILL ROM HLDGS INC	COM	431475102	48,887	467,279	SH	DFND	14	78,573	388,706	0
HILL ROM HLDGS INC	COM	431475102	322	3,080	SH	DFND	16	0	3,080	0
HILL ROM HLDGS INC	COM	431475102	275	2,630	SH	DFND	18	0	2,630	0
HILLENBRAND INC	COM	431571108	9,240	233,520	SH	DFND	14	35,115	198,405	0
HILLENBRAND INC	COM	431571108	1,496	37,800	SH	DFND	16	0	37,800	0
HILLTOP HOLDINGS INC	COM	432748101	8,616	405,059	SH	DFND	14	7,485	397,574	0
HILLTOP HOLDINGS INC	COM	432748101	1,039	48,850	SH	DFND	16	0	48,850	0
HILTON GRAND VACATIONS INC	COM	43283X105	56,652	1,780,384	SH	DFND	14	191,344	1,589,040	0
HILTON GRAND VACATIONS INC	COM	43283X105	1,677	52,700	SH	DFND	16	0	52,700	0
HILTON WORLDWIDE HLDGS INC	COM	43300A203	1,047	10,716	SH	DFND	10	10,716	0	0
HILTON WORLDWIDE HLDGS INC	COM	43300A203	112,740	1,153,468	SH	DFND	14	208,489	944,979	0
HILTON WORLDWIDE HLDGS INC	COM	43300A203	1,117	11,425	SH	DFND	16	0	11,425	0
HOLLYFRONTIER CORP	COM	436106108	148	3,200	SH	DFND	10	3,200	0	0
HOLLYFRONTIER CORP	COM	436106108	53,119	1,147,766	SH	DFND	14	94,705	1,053,061	0

HOLLYFRONTIER CORP	COM	436106108	174	3,760	SH	DFND	16	0	3,760	0
HOLOGIC INC	COM	436440101	48,025	1,000,100	SH	DFND	14	133,781	866,319	0
HOLOGIC INC	COM	436440101	614	12,790	SH	DFND	16	0	12,790	0
HOME BANCSHARES INC	COM	436893200	148	7,692	SH	DFND	10	7,692	0	0
HOME BANCSHARES INC	COM	436893200	6,093	316,351	SH	DFND	14	29,562	286,789	0
HOME DEPOT INC	COM	437076102	2,455	11,806	SH	DFND	10	11,806	0	0
HOME DEPOT INC	COM	437076102	215,141	1,034,480	SH	DFND	14	364,218	670,262	0
HOME DEPOT INC	COM	437076102	471	2,263	SH	DFND	16	0	2,263	0
HOME DEPOT INC	COM	437076102	603	2,900	SH	DFND	18	0	2,900	0
HOMESTREET INC	COM	43785V102	1,312	44,280	SH	DFND	14	4,500	39,780	0
HOMETRUST BANCSHARES INC	COM	437872104	254	10,122	SH	DFND	14	1,220	8,902	0
HONEYWELL INTL INC	COM	438516106	2,205	12,628	SH	DFND	10	12,628	0	0
HONEYWELL INTL INC	COM	438516106	160,031	916,609	SH	DFND	14	324,481	592,128	0
HONEYWELL INTL INC	COM	438516106	384	2,197	SH	DFND	16	0	2,197	0
HOOKER FURNITURE CORP	COM	439038100	1,297	62,908	SH	DFND	14	18,500	44,408	0
HOPE BANCORP INC	COM	43940T109	12,520	908,527	SH	DFND	14	21,991	886,536	0
HORACE MANN EDUCATORS CORP N	COM	440327104	3,134	77,777	SH	DFND	14	7,354	70,423	0
HORIZON BANCORP INC	COM	440407104	684	41,861	SH	DFND	14	4,449	37,412	0
HORIZON BANCORP INC	COM	440407104	101	6,200	SH	DFND	16	0	6,200	0
HORMEL FOODS CORP	COM	440452100	10,206	251,740	SH	DFND	14	89,218	162,522	0
HORMEL FOODS CORP	COM	440452100	22	550	SH	DFND	16	0	550	0
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	31,923	1,276,926	SH	DFND	14	201,486	1,075,440	0
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	113	4,500	SH	DFND	16	0	4,500	0
HOST HOTELS & RESORTS INC	COM	44107P104	100	5,500	SH	DFND	10	5,500	0	0
HOST HOTELS & RESORTS INC	COM	44107P104	102,169	5,607,507	SH	DFND	14	906,448	4,701,059	0
HOST HOTELS & RESORTS INC	COM	44107P104	1,081	59,340	SH	DFND	16	0	59,340	0
HOST HOTELS & RESORTS INC	COM	44107P104	34,063	1,869,513	SH	DFND	3	0	1,869,513	0
HOSTESS BRANDS INC	CL A	44109J106	691	47,826	SH	DFND	14	9,920	37,906	0
HOUGHTON MIFFLIN HARCOURT CO	COM	44157R109	166	28,892	SH	DFND	14	9,310	19,582	0
HOULIHAN LOKEY INC	CL A	441593100	5,048	113,362	SH	DFND	14	26,120	87,242	0
HOULIHAN LOKEY INC	CL A	441593100	189	4,250	SH	DFND	16	0	4,250	0
HOWARD HUGHES CORP	COM	44267D107	309	2,492	SH	DFND	14	2,492	0	0
HUB GROUP INC	CL A	443320106	28,060	668,404	SH	DFND	14	64,371	604,033	0
HUB GROUP INC	CL A	443320106	2,002	47,700	SH	DFND	16	0	47,700	0
HUBBELL INC	COM	443510607	64,502	494,647	SH	DFND	14	68,582	426,065	0
HUBBELL INC	COM	443510607	743	5,700	SH	DFND	16	0	5,700	0
HUBBELL INC	COM	443510607	183	1,400	SH	DFND	18	0	1,400	0
HUBSPOT INC	COM	443573100	500	2,932	SH	DFND	14	2,830	102	0
HUDBAY MINERALS INC	COM	443628102	171	31,526	SH	DFND	10	31,526	0	0
HUDSON PAC PPTYS INC	COM	444097109	406	12,207	SH	DFND	14	8,407	3,800	0
HUDSON PAC PPTYS INC	COM	444097109	31,026	932,556	SH	DFND	3	0	932,556	0
HUMANA INC	COM	444859102	50,101	188,845	SH	DFND	14	49,221	139,624	0
HUMANA INC	COM	444859102	75	283	SH	DFND	16	0	283	0
HUNT J B TRANS SVCS INC	COM	445658107	7,230	79,099	SH	DFND	14	28,161	50,938	0
HUNT J B TRANS SVCS INC	COM	445658107	16	180	SH	DFND	16	0	180	0
HUNTINGTON BANCSHARES INC	COM	446150104	19,659	1,422,525	SH	DFND	14	374,123	1,048,402	0

HUNTINGTON BANCSHARES INC	COM	446150104	29	2,108	SH	DFND	16	0	2,108	0
HUNTINGTON INGALLS INDS INC	COM	446413106	17,195	76,510	SH	DFND	14	34,858	41,652	0
HUNTINGTON INGALLS INDS INC	COM	446413106	20	89	SH	DFND	16	0	89	0
HUNTSMAN CORP	COM	447011107	138	6,760	SH	DFND	10	6,760	0	0
HUNTSMAN CORP	COM	447011107	35,833	1,753,069	SH	DFND	14	81,846	1,671,223	0
HUNTSMAN CORP	COM	447011107	233	11,400	SH	DFND	16	0	11,400	0
IAC INTERACTIVECORP	COM	44919P508	21,337	98,088	SH	DFND	14	4,510	93,578	0
IAC INTERACTIVECORP	COM	44919P508	653	3,000	SH	DFND	16	0	3,000	0
IAA INC	COM	449253103	286	7,370	SH	DFND	14	7,370	0	0
IAA INC	COM	449253103	93	2,400	SH	DFND	18	0	2,400	0
ICF INTL INC	COM	44925C103	473	6,500	SH	DFND	14	6,086	414	0
ICU MED INC	COM	44930G107	2,716	10,783	SH	DFND	14	2,557	8,226	0
IPG PHOTONICS CORP	COM	44980X109	5,118	33,179	SH	DFND	14	12,017	21,162	0
IPG PHOTONICS CORP	COM	44980X109	11	74	SH	DFND	16	0	74	0
ISTAR INC	COM	45031U101	7,997	643,884	SH	DFND	14	10,744	633,140	0
ITT INC	COM	45073V108	34,806	531,554	SH	DFND	14	111,909	419,645	0
ITT INC	COM	45073V108	580	8,860	SH	DFND	16	0	8,860	0
IBERIABANK CORP	COM	450828108	24,237	319,545	SH	DFND	14	11,121	308,424	0
IBERIABANK CORP	COM	450828108	2,336	30,800	SH	DFND	16	0	30,800	0
ICICI BK LTD	ADR	45104G104	6,547	520,000	SH	DFND	14	0	520,000	0
IDACORP INC	COM	451107106	6,523	64,951	SH	DFND	14	8,267	56,684	0
IDEX CORP	COM	45167R104	13,191	76,629	SH	DFND	14	16,319	60,310	0
IDEXX LABS INC	COM	45168D104	817	2,969	SH	DFND	10	2,969	0	0
IDEXX LABS INC	COM	45168D104	28,929	105,070	SH	DFND	14	39,789	65,281	0
IDEXX LABS INC	COM	45168D104	655	2,378	SH	DFND	16	0	2,378	0
ILLINOIS TOOL WKS INC	COM	452308109	42,073	278,978	SH	DFND	14	99,759	179,219	0
ILLINOIS TOOL WKS INC	COM	452308109	95	629	SH	DFND	16	0	629	0
ILLUMINA INC	COM	452327109	49,863	135,442	SH	DFND	14	48,145	87,297	0
ILLUMINA INC	COM	452327109	113	306	SH	DFND	16	0	306	0
IMMUNOGEN INC	COM	45253H101	31	14,242	SH	DFND	14	14,242	0	0
IMMUNOMEDICS INC	COM	452907108	927	66,855	SH	DFND	14	19,243	47,612	0
IMMUNOMEDICS INC	COM	452907108	31	2,200	SH	DFND	16	0	2,200	0
INCYTE CORP	COM	45337C102	27,125	319,265	SH	DFND	14	59,895	259,370	0
INCYTE CORP	COM	45337C102	252	2,970	SH	DFND	16	0	2,970	0
INDEPENDENCE RLTY TR INC	COM	45378A106	1,669	144,294	SH	DFND	14	14,804	129,490	0
INDEPENDENT BANK CORP MASS	COM	453836108	4,231	55,565	SH	DFND	14	6,034	49,531	0
INDEPENDENT BANK CORP MICH	COM NEW	453838609	191	8,744	SH	DFND	14	2,620	6,124	0
INDEPENDENT BANK CORP MICH	COM NEW	453838609	141	6,450	SH	DFND	16	0	6,450	0
INDEPENDENT BK GROUP INC	COM	45384B106	10,290	187,236	SH	DFND	14	14,809	172,427	0
INDEPENDENT BK GROUP INC	COM	45384B106	176	3,200	SH	DFND	16	0	3,200	0
INDUSTRIAL LOGISTICS PPTYS T	COM SHS BEN INT	456237106	227	10,901	SH	DFND	14	7,285	3,616	0
INDUSTRIAL LOGISTICS PPTYS T	COM SHS BEN INT	456237106	21	1,000	SH	DFND	16	0	1,000	0
INDUSTRIAL LOGISTICS PPTYS T	COM SHS BEN INT	456237106	845	40,582	SH	DFND	3	0	40,582	0
INFINERA CORPORATION	COM	45667G103	50	17,230	SH	DFND	14	17,230	0	0

INFOSYS LTD	SPONSORED ADR	456788108	272	25,440	SH	DFND	10	25,440	0	0
INFOSYS LTD	SPONSORED ADR	456788108	8,028	750,302	SH	DFND	14	0	750,302	0
INGEVITY CORP	COM	45688C107	3,022	28,737	SH	DFND	14	8,157	20,580	0
INGLES MKTS INC	CL A	457030104	78	2,503	SH	DFND	10	2,503	0	0
INGLES MKTS INC	CL A	457030104	6,602	212,080	SH	DFND	14	1,511	210,569	0
INGLES MKTS INC	CL A	457030104	53	1,700	SH	DFND	16	0	1,700	0
INGREDION INC	COM	457187102	24,490	296,882	SH	DFND	14	82,581	214,301	0
INGREDION INC	COM	457187102	370	4,490	SH	DFND	16	0	4,490	0
INSIGHT ENTERPRISES INC	COM	45765U103	519	8,912	SH	DFND	10	8,912	0	0
INSIGHT ENTERPRISES INC	COM	45765U103	9,190	157,910	SH	DFND	14	60,691	97,219	0
INSIGHT ENTERPRISES INC	COM	45765U103	180	3,100	SH	DFND	16	0	3,100	0
INSMED INC	COM PAR \$.01	457669307	202	7,890	SH	DFND	14	7,890	0	0
INNOSPEC INC	COM	45768S105	6,935	76,005	SH	DFND	14	10,210	65,795	0
INNOSPEC INC	COM	45768S105	265	2,900	SH	DFND	16	0	2,900	0
INPHI CORP	COM	45772F107	218	4,361	SH	DFND	14	4,361	0	0
INNERWORKINGS INC	COM	45773Y105	106	27,823	SH	DFND	14	4,023	23,800	0
INNOPHOS HOLDINGS INC	COM	45774N108	957	32,882	SH	DFND	14	3,661	29,221	0
INSTEEL INDUSTRIES INC	COM	45774W108	644	30,928	SH	DFND	14	3,292	27,636	0
INSPERITY INC	COM	45778Q107	57,105	467,534	SH	DFND	14	107,838	359,696	0
INSPERITY INC	COM	45778Q107	3,305	27,060	SH	DFND	16	0	27,060	0
INSPERITY INC	COM	45778Q107	94	770	SH	DFND	18	0	770	0
INOGEN INC	COM	45780L104	812	12,157	SH	DFND	14	3,441	8,716	0
INSTALLED BLDG PRODS INC	COM	45780R101	2,024	34,174	SH	DFND	14	3,876	30,298	0
INNOVIVA INC	COM	45781M101	401	27,565	SH	DFND	10	27,565	0	0
INNOVIVA INC	COM	45781M101	1,669	114,651	SH	DFND	14	18,031	96,620	0
INNOVATIVE INDL PPTYS INC	COM	45781V101	2,000	16,188	SH	DFND	14	1,928	14,260	0
INSULET CORP	COM	45784P101	332	2,779	SH	DFND	14	2,779	0	0
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	8,682	155,459	SH	DFND	14	42,466	112,993	0
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	123	2,200	SH	DFND	16	0	2,200	0
INTEL CORP	COM	458140100	862	17,997	SH	DFND	10	17,997	0	0
INTEL CORP	COM	458140100	499,794	10,440,660	SH	DFND	14	2,187,540	8,253,120	0
INTEL CORP	COM	458140100	2,723	56,893	SH	DFND	16	0	56,893	0
INTEGER HLDGS CORP	COM	45826H109	33,625	400,677	SH	DFND	14	53,451	347,226	0
INTEGER HLDGS CORP	COM	45826H109	2,862	34,100	SH	DFND	16	0	34,100	0
INTER PARFUMS INC	COM	458334109	2,006	30,172	SH	DFND	14	4,822	25,350	0
INTERACTIVE BROKERS GROUP IN	COM CL A	45841N107	2,547	46,994	SH	DFND	14	10,219	36,775	0
INTERCEPT PHARMACEUTICALS IN	COM	45845P108	212	2,660	SH	DFND	14	2,660	0	0
INTERFACE INC	COM	458665304	1,464	95,524	SH	DFND	14	9,759	85,765	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	44,700	520,129	SH	DFND	14	185,495	334,634	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	103	1,195	SH	DFND	16	0	1,195	0
INTERDIGITAL INC	COM	45867G101	1,435	22,284	SH	DFND	14	6,407	15,877	0
INTERNATIONAL BANCSHARES COR	COM	459044103	19,649	521,054	SH	DFND	14	114,009	407,045	0
INTERNATIONAL BANCSHARES COR	COM	459044103	556	14,750	SH	DFND	16	0	14,750	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,320	9,575	SH	DFND	10	9,575	0	0

INTERNATIONAL BUSINESS MACHS	COM	459200101	347,917	2,522,969	SH	DFND	14	480,250	2,042,719	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	2,281	16,539	SH	DFND	16	0	16,539	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	13,417	92,472	SH	DFND	14	33,259	59,213	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	30	209	SH	DFND	16	0	209	0
INTL PAPER CO	COM	460146103	29,851	689,074	SH	DFND	14	157,629	531,445	0
INTL PAPER CO	COM	460146103	32	739	SH	DFND	16	0	739	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1,293	28,794	SH	DFND	14	8,373	20,421	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	9	200	SH	DFND	16	0	200	0
INTERPUBLIC GROUP COS INC	COM	460690100	8,130	359,873	SH	DFND	14	124,257	235,616	0
INTERPUBLIC GROUP COS INC	COM	460690100	17	750	SH	DFND	16	0	750	0
INTL FCSTONE INC	COM	46116V105	2,876	72,633	SH	DFND	14	23,522	49,111	0
INTL FCSTONE INC	COM	46116V105	131	3,300	SH	DFND	16	0	3,300	0
INTUIT	COM	461202103	1,843	7,053	SH	DFND	10	7,053	0	0
INTUIT	COM	461202103	278,922	1,067,318	SH	DFND	14	163,797	903,521	0
INTUIT	COM	461202103	1,789	6,846	SH	DFND	16	0	6,846	0
INVACARE CORP	COM	461203101	280	53,919	SH	DFND	14	5,521	48,398	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	55,441	105,693	SH	DFND	14	37,785	67,908	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	125	239	SH	DFND	16	0	239	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	16,947	1,051,316	SH	DFND	14	108,878	942,438	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	308	19,100	SH	DFND	16	0	19,100	0
INVESCO DB COMMDY INDX TRCK	UNIT	46138B103	612	38,890	SH	DFND	18	0	38,890	0
INVESCO EXCHNG TRADED FD TR	PFD ETF	46138E511	17,984	1,229,288	SH	DFND	14	0	1,229,288	0
INVESTORS BANCORP INC NEW	COM	46146L101	149	13,358	SH	DFND	10	13,358	0	0
INVESTORS BANCORP INC NEW	COM	46146L101	2,302	206,491	SH	DFND	14	26,101	180,390	0
INVESTORS REAL ESTATE TR	SH BEN INT	461730509	1,046	17,822	SH	DFND	14	4,311	13,511	0
INVESTORS REAL ESTATE TR	SH BEN INT	461730509	381	6,500	SH	DFND	16	0	6,500	0
INVITAE CORP	COM	46185L103	203	8,650	SH	DFND	14	8,650	0	0
INVITATION HOMES INC	COM	46187W107	4,829	180,640	SH	DFND	14	20,246	160,394	0
IONIS PHARMACEUTICALS INC	COM	462222100	607	9,450	SH	DFND	10	9,450	0	0
IONIS PHARMACEUTICALS INC	COM	462222100	530	8,251	SH	DFND	14	5,991	2,260	0
IOVANCE BIOTHERAPEUTICS INC	COM	462260100	212	8,640	SH	DFND	14	8,640	0	0
IQVIA HLDGS INC	COM	46266C105	109,430	680,109	SH	DFND	14	109,603	570,506	0
IQVIA HLDGS INC	COM	46266C105	1,211	7,529	SH	DFND	16	0	7,529	0
IRIDIUM COMMUNICATIONS INC	COM	46269C102	3,590	154,323	SH	DFND	14	16,463	137,860	0
IROBOT CORP	COM	462726100	4,170	45,503	SH	DFND	14	4,816	40,687	0
IRON MTN INC NEW	COM	46284V101	8,102	258,848	SH	DFND	14	92,235	166,613	0
IRON MTN INC NEW	COM	46284V101	18	590	SH	DFND	16	0	590	0
IRONWOOD PHARMACEUTICALS INC	COM CL A	46333X108	155	14,124	SH	DFND	14	14,124	0	0
ISHARES GOLD TRUST	ISHARES	464285105	6,575	487,000	SH	DFND	10	487,000	0	0
ISHARES INC	MSCI AUST ETF	464286103	204	9,050	SH	DFND	18	0	9,050	0

ISHARES INC	MSCI BRAZIL ETF	464286400	10,930	250,000	SH	DFND	14	0	250,000	0
ISHARES INC	MSCI BRAZIL ETF	464286400	1,839	42,073	SH	DFND	18	0	42,073	0
ISHARES INC	MSCI CDA ETF	464286509	171	5,970	SH	DFND	10	5,970	0	0
ISHARES INC	MSCI CDA ETF	464286509	164	5,720	SH	DFND	18	0	5,720	0
ISHARES INC	MSCI EURZONE ET	464286608	580	14,670	SH	DFND	18	0	14,670	0
ISHARES INC	MSCI THAILND ET	464286624	677	7,078	SH	DFND	18	0	7,078	0
ISHARES INC	MSCI PAC JP ETF	464286665	229	4,845	SH	DFND	10	4,845	0	0
ISHARES INC	MSCI FRANCE ETF	464286707	1,248	40,717	SH	DFND	18	0	40,717	0
ISHARES INC	MSCI SWITZERLAN	464286749	1,299	34,580	SH	DFND	18	0	34,580	0
ISHARES INC	MSCI SWEDEN ETF	464286756	2,467	80,000	SH	DFND	14	0	80,000	0
ISHARES INC	MSCI SWEDEN ETF	464286756	447	14,490	SH	DFND	18	0	14,490	0
ISHARES INC	MSCI SPAIN ETF	464286764	240	8,310	SH	DFND	18	0	8,310	0
ISHARES INC	MSCI STH KOR ET	464286772	2,869	47,918	SH	DFND	18	0	47,918	0
ISHARES INC	MSCI STH AFR ET	464286780	1,460	26,714	SH	DFND	18	0	26,714	0
ISHARES INC	MSCI GERMANY ET	464286806	902	32,170	SH	DFND	18	0	32,170	0
ISHARES INC	MSCI MEXICO ETF	464286822	526	12,120	SH	DFND	18	0	12,120	0
ISHARES TR	TIPS BD ETF	464287176	64,444	558,004	SH	DFND	14	0	558,004	0
ISHARES TR	CORE S&P500 ETF	464287200	74,286	252,030	SH	DFND	14	72,280	179,750	0
ISHARES TR	CORE S&P500 ETF	464287200	581	1,970	SH	DFND	16	0	1,970	0
ISHARES TR	CORE S&P500 ETF	464287200	860	2,919	SH	DFND	18	0	2,919	0
ISHARES TR	CORE S&P500 ETF	464287200	57,355	194,590	SH	DFND	20	194,590	0	0
ISHARES TR	CORE US AGGBD E	464287226	121,361	1,089,906	SH	DFND	14	0	1,089,906	0
ISHARES TR	CORE US AGGBD E	464287226	3,086	27,718	SH	DFND	18	0	27,718	0
ISHARES TR	CORE US AGGBD E	464287226	63,805	573,010	SH	DFND	20	573,010	0	0
ISHARES TR	MSCI EMG MKT ET	464287234	37,981	885,139	SH	DFND	14	17,000	868,139	0
ISHARES TR	MSCI EMG MKT ET	464287234	602	14,029	SH	DFND	16	0	14,029	0
ISHARES TR	MSCI EMG MKT ET	464287234	5,150	120,027	SH	DFND	18	0	120,027	0
ISHARES TR	IBOXX INV CP ET	464287242	12,673	101,900	SH	DFND	14	0	101,900	0
ISHARES TR	IBOXX INV CP ET	464287242	485	3,900	SH	DFND	18	0	3,900	0
ISHARES TR	20 YR TR BD ETF	464287432	1,129	8,500	SH	DFND	14	0	8,500	0
ISHARES TR	20 YR TR BD ETF	464287432	5	40	SH	DFND	18	0	40	0
ISHARES TR	BARCLAYS 7 10 Y	464287440	1,892	17,200	SH	DFND	14	0	17,200	0
ISHARES TR	1 3 YR TREAS BD	464287457	1,848	21,800	SH	DFND	14	0	21,800	0
ISHARES TR	MSCI EAFE ETF	464287465	230,027	3,499,579	SH	DFND	14	460,911	3,038,668	0
ISHARES TR	MSCI EAFE ETF	464287465	1,318	20,057	SH	DFND	16	0	20,057	0
ISHARES TR	RUS MDCP VAL ET	464287473	885	9,932	SH	DFND	14	3,981	5,951	0

ISHARES TR	CORE S&P MCP ET	464287507	23,035	118,576	SH	DFND	14	25,480	93,096	0
ISHARES TR	CORE S&P MCP ET	464287507	707	3,640	SH	DFND	16	0	3,640	0
ISHARES TR	RUS 1000 VAL ET	464287598	94,515	742,926	SH	DFND	14	0	742,926	0
ISHARES TR	RUS 1000 GRW ET	464287614	93,842	596,431	SH	DFND	14	0	596,431	0
ISHARES TR	RUS 1000 ETF	464287622	2,777	17,058	SH	DFND	14	17,058	0	0
ISHARES TR	RUS 2000 VAL ET	464287630	7,329	60,819	SH	DFND	14	0	60,819	0
ISHARES TR	RUSSELL 2000 ET	464287655	29,662	190,751	SH	DFND	14	36,605	154,146	0
ISHARES TR	RUSSELL 3000 ET	464287689	6,300	36,550	SH	DFND	14	36,550	0	0
ISHARES TR	US TELECOM ETF	464287713	315	10,700	SH	DFND	18	0	10,700	0
ISHARES TR	U.S. REAL ES ET	464287739	9,691	111,000	SH	DFND	14	0	111,000	0
ISHARES TR	CORE S&P SCP ET	464287804	11,473	146,560	SH	DFND	14	33,490	113,070	0
ISHARES TR	MSCI ACWI EX US	464288240	2,008	42,940	SH	DFND	18	0	42,940	0
ISHARES TR	MSCI ACWI ETF	464288257	840	11,400	SH	DFND	14	0	11,400	0
ISHARES TR	EAFE SML CP ETF	464288273	5,740	100,000	SH	DFND	14	0	100,000	0
ISHARES TR	JPMORGAN USD EM	464288281	50,084	442,088	SH	DFND	14	0	442,088	0
ISHARES TR	JPMORGAN USD EM	464288281	320	2,821	SH	DFND	18	0	2,821	0
ISHARES TR	IBOXX HI YD ETF	464288513	13,147	150,800	SH	DFND	14	0	150,800	0
ISHARES TR	IBOXX HI YD ETF	464288513	495	5,673	SH	DFND	18	0	5,673	0
ISHARES TR	MBS ETF	464288588	445	4,140	SH	DFND	18	0	4,140	0
ISHARES TR	10-20 YR TRS ET	464288653	429	3,000	SH	DFND	14	0	3,000	0
ISHARES TR	3 7 YR TREAS BD	464288661	41,045	326,375	SH	DFND	14	0	326,375	0
ISHARES TR	US TREAS BD ETF	46429B267	791	30,646	SH	DFND	10	30,646	0	0
ISHARES TR	US TREAS BD ETF	46429B267	743	28,765	SH	DFND	18	0	28,765	0
ISHARES TR	MSCI INDONIA ET	46429B309	605	23,269	SH	DFND	18	0	23,269	0
ISHARES TR	MSCI INDIA ETF	46429B598	31,266	885,709	SH	DFND	14	0	885,709	0
ISHARES TR	MSCI INDIA ETF	46429B598	2,297	65,066	SH	DFND	18	0	65,066	0
ISHARES TR	MSCI POLAND ETF	46429B606	278	11,723	SH	DFND	18	0	11,723	0
ISHARES TR	MSCI INDIA SM C	46429B614	3,079	79,600	SH	DFND	14	79,600	0	0
ISHARES TR	MSCI INDIA SM C	46429B614	9,747	252,000	SH	DFND	16	0	252,000	0
ISHARES TR	MSCI CHINA ETF	46429B671	6,581	110,700	SH	DFND	18	0	110,700	0
ISHARES INC	CORE MSCI EMKT	46434G103	5,110	99,340	SH	DFND	18	0	99,340	0
ISHARES INC	MSCI TAIWAN ETF	46434G772	2,518	72,037	SH	DFND	18	0	72,037	0
ISHARES INC	MSCI RUSSIA ETF	46434G798	1,272	32,300	SH	DFND	14	0	32,300	0
ISHARES INC	MSCI RUSSIA ETF	46434G798	934	23,725	SH	DFND	18	0	23,725	0
ISHARES INC	MSCI JPN ETF NE	46434G822	290	5,320	SH	DFND	18	0	5,320	0
ISHARES INC	MSCI ITALY ETF	46434G830	275	9,990	SH	DFND	18	0	9,990	0
ISHARES TR	MSCI SAUDI ARBI	46434V423	45,733	1,385,007	SH	DFND	14	54,300	1,330,707	0
ISHARES TR	MSCI SAUDI ARBI	46434V423	1,618	49,000	SH	DFND	16	0	49,000	0
ISHARES TR	MSCI SAUDI ARBI	46434V423	443	13,420	SH	DFND	18	0	13,420	0
ISHARES TR	CORE MSCI EURO	46434V738	2,087	44,780	SH	DFND	18	0	44,780	0

ISHARES TR	MSCI UAE ETF	46434V761	137	10,140	SH	DFND	18	0	10,140	0
ISHARES TR	MSCI UK ETF NEW	46435G334	1,625	50,270	SH	DFND	18	0	50,270	0
ITRON INC	COM	465741106	21,432	342,533	SH	DFND	14	51,835	290,698	0
ITRON INC	COM	465741106	1,771	28,300	SH	DFND	16	0	28,300	0
JBG SMITH PPTYS	COM	46590V100	5,778	146,865	SH	DFND	14	17,272	129,593	0
JBG SMITH PPTYS	COM	46590V100	67	1,700	SH	DFND	16	0	1,700	0
JBG SMITH PPTYS	COM	46590V100	49,748	1,264,564	SH	DFND	3	0	1,264,564	0
J & J SNACK FOODS CORP	COM	466032109	4,048	25,152	SH	DFND	14	3,431	21,721	0
J JILL INC	COM	46620W102	766	385,059	SH	DFND	14	22,500	362,559	0
J JILL INC	COM	46620W102	59	29,800	SH	DFND	16	0	29,800	0
JPMORGAN CHASE & CO	COM	46625H100	785	7,022	SH	DFND	10	7,022	0	0
JPMORGAN CHASE & CO	COM	46625H100	572,661	5,122,188	SH	DFND	14	1,402,858	3,719,330	0
JPMORGAN CHASE & CO	COM	46625H100	2,157	19,291	SH	DFND	16	0	19,291	0
JABIL INC	COM	466313103	39,099	1,237,325	SH	DFND	14	203,652	1,033,673	0
JABIL INC	COM	466313103	534	16,900	SH	DFND	16	0	16,900	0
JACK IN THE BOX INC	COM	466367109	7,950	97,683	SH	DFND	14	24,691	72,992	0
JACK IN THE BOX INC	COM	466367109	16	200	SH	DFND	16	0	200	0
JP MORGAN EXCHANGE TRADED FD	BETBULD EUROPE	46641Q720	752	31,200	SH	DFND	18	0	31,200	0
JACOBS ENGR GROUP INC	COM	469814107	9,274	109,896	SH	DFND	14	39,198	70,698	0
JACOBS ENGR GROUP INC	COM	469814107	23	270	SH	DFND	16	0	270	0
JAGGED PEAK ENERGY INC	COM	47009K107	151	18,277	SH	DFND	14	16,680	1,597	0
JD COM INC	SPON ADR CL A	47215P106	26,501	874,900	SH	DFND	14	39,700	835,200	0
JD COM INC	SPON ADR CL A	47215P106	878	29,000	SH	DFND	16	0	29,000	0
JEFFERIES FINL GROUP INC	COM	47233W109	41,629	2,164,775	SH	DFND	14	431,978	1,732,797	0
JEFFERIES FINL GROUP INC	COM	47233W109	356	18,500	SH	DFND	16	0	18,500	0
JELD-WEN HLDG INC	COM	47580P103	317	14,925	SH	DFND	14	11,940	2,985	0
JERNIGAN CAP INC	COM	476405105	1,619	78,957	SH	DFND	14	1,510	77,447	0
JETBLUE AWYS CORP	COM	477143101	66,072	3,573,369	SH	DFND	14	514,280	3,059,089	0
JETBLUE AWYS CORP	COM	477143101	531	28,700	SH	DFND	16	0	28,700	0
JINKOSOLAR HLDG CO LTD	SPONSORED ADR	47759T100	894	41,200	SH	DFND	14	1,500	39,700	0
JINKOSOLAR HLDG CO LTD	SPONSORED ADR	47759T100	464	21,400	SH	DFND	16	0	21,400	0
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	6,245	51,556	SH	DFND	14	5,634	45,922	0
JOHNSON & JOHNSON	COM	478160104	1,632	11,720	SH	DFND	10	11,720	0	0
JOHNSON & JOHNSON	COM	478160104	714,898	5,132,815	SH	DFND	14	1,161,371	3,971,444	0
JOHNSON & JOHNSON	COM	478160104	3,806	27,323	SH	DFND	16	0	27,323	0
JOHNSON OUTDOORS INC	CL A	479167108	4,562	61,177	SH	DFND	14	9,168	52,009	0
JOHNSON OUTDOORS INC	CL A	479167108	985	13,207	SH	DFND	16	0	13,207	0
JONES LANG LASALLE INC	COM	48020Q107	43,611	309,979	SH	DFND	14	51,541	258,438	0
JONES LANG LASALLE INC	COM	48020Q107	556	3,950	SH	DFND	16	0	3,950	0
JOUNCE THERAPEUTICS INC	COM	481116101	1,019	205,834	SH	DFND	14	74,150	131,684	0
JOUNCE THERAPEUTICS INC	COM	481116101	220	44,400	SH	DFND	16	0	44,400	0
J2 GLOBAL INC	COM	48123V102	551	6,197	SH	DFND	10	6,197	0	0
J2 GLOBAL INC	COM	48123V102	48,081	540,907	SH	DFND	14	103,010	437,897	0
J2 GLOBAL INC	COM	48123V102	2,996	33,700	SH	DFND	16	0	33,700	0
J2 GLOBAL INC	COM	48123V102	165	1,860	SH	DFND	18	0	1,860	0
JUNIPER NETWORKS INC	COM	48203R104	8,472	318,148	SH	DFND	14	112,846	205,302	0
JUNIPER NETWORKS INC	COM	48203R104	18	685	SH	DFND	16	0	685	0

KAR AUCTION SVCS INC	COM	48238T109	184	7,370	SH	DFND	14	7,370	0	0
KAR AUCTION SVCS INC	COM	48238T109	58	2,300	SH	DFND	18	0	2,300	0
KBR INC	COM	48242W106	36,658	1,469,841	SH	DFND	14	235,714	1,234,127	0
KBR INC	COM	48242W106	2,606	104,500	SH	DFND	16	0	104,500	0
KLA-TENCOR CORP	COM	482480100	1,391	11,767	SH	DFND	10	11,767	0	0
KLA-TENCOR CORP	COM	482480100	17,766	150,304	SH	DFND	14	53,212	97,092	0
KLA-TENCOR CORP	COM	482480100	41	343	SH	DFND	16	0	343	0
KKR REAL ESTATE FIN TR INC	COM	48251K100	3,281	164,688	SH	DFND	14	2,730	161,958	0
KLX ENERGY SERVICES HOLDNGS I	COM	48253L106	1,272	62,242	SH	DFND	14	3,700	58,542	0
K12 INC	COM	48273U102	427	14,051	SH	DFND	10	14,051	0	0
K12 INC	COM	48273U102	196	6,430	SH	DFND	14	6,004	426	0
KADANT INC	COM	48282T104	304	3,351	SH	DFND	14	3,156	195	0
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	2,562	26,245	SH	DFND	14	2,929	23,316	0
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	205	2,100	SH	DFND	18	0	2,100	0
KAMAN CORP	COM	483548103	3,006	47,200	SH	DFND	14	6,682	40,518	0
KANSAS CITY SOUTHERN	COM NEW	485170302	11,377	93,393	SH	DFND	14	32,996	60,397	0
KANSAS CITY SOUTHERN	COM NEW	485170302	26	210	SH	DFND	16	0	210	0
KB HOME	COM	48666K109	12,436	483,334	SH	DFND	14	15,630	467,704	0
KELLOGG CO	COM	487836108	12,726	237,562	SH	DFND	14	82,000	155,562	0
KELLOGG CO	COM	487836108	23	430	SH	DFND	16	0	430	0
KELLY SVCS INC	CL A	488152208	4,985	190,355	SH	DFND	14	5,814	184,541	0
KEMET CORP	COM NEW	488360207	1,732	92,095	SH	DFND	14	9,150	82,945	0
KEMET CORP	COM NEW	488360207	61	3,260	SH	DFND	18	0	3,260	0
KEMPER CORP DEL	COM	488401100	3,384	39,217	SH	DFND	14	8,884	30,333	0
KENNAMETAL INC	COM	489170100	5,477	148,064	SH	DFND	14	15,807	132,257	0
KENNEDY-WILSON HLDGS INC	COM	489398107	303	14,707	SH	DFND	14	13,165	1,542	0
KEURIG DR PEPPER INC	COM	49271V100	98,326	3,402,281	SH	DFND	14	353,910	3,048,371	0
KEURIG DR PEPPER INC	COM	49271V100	798	27,600	SH	DFND	16	0	27,600	0
KEYCORP NEW	COM	493267108	44,130	2,486,193	SH	DFND	14	465,165	2,021,028	0
KEYCORP NEW	COM	493267108	36	2,020	SH	DFND	16	0	2,020	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	27,734	308,806	SH	DFND	14	75,219	233,587	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	161	1,790	SH	DFND	16	0	1,790	0
KFORCE INC	COM	493732101	210	5,987	SH	DFND	10	5,987	0	0
KFORCE INC	COM	493732101	6,232	177,596	SH	DFND	14	26,381	151,215	0
KFORCE INC	COM	493732101	1,058	30,150	SH	DFND	16	0	30,150	0
KIMBALL INTL INC	CL B	494274103	837	47,995	SH	DFND	14	10,372	37,623	0
KILROY RLTY CORP	COM	49427F108	4,685	63,469	SH	DFND	14	14,461	49,008	0
KILROY RLTY CORP	COM	49427F108	47,115	638,328	SH	DFND	3	0	638,328	0
KIMBERLY CLARK CORP	COM	494368103	572	4,293	SH	DFND	10	4,293	0	0
KIMBERLY CLARK CORP	COM	494368103	43,431	325,863	SH	DFND	14	113,755	212,108	0
KIMBERLY CLARK CORP	COM	494368103	95	716	SH	DFND	16	0	716	0
KIMCO RLTY CORP	COM	49446R109	17,041	922,155	SH	DFND	14	192,550	729,605	0
KIMCO RLTY CORP	COM	49446R109	15	835	SH	DFND	16	0	835	0
KINDER MORGAN INC DEL	COM	49456B101	218,439	10,461,633	SH	DFND	14	1,501,391	8,960,242	0
KINDER MORGAN INC DEL	COM	49456B101	1,506	72,115	SH	DFND	16	0	72,115	0
KINDER MORGAN INC DEL	COM	49456B101	1,848	88,500	SH	DFND	18	0	88,500	0
KIRBY CORP	COM	497266106	2,662	33,702	SH	DFND	14	7,534	26,168	0

KIRKLANDS INC	COM	497498105	47	20,795	SH	DFND	14	825	19,970	0
KITE RLTY GROUP TR	COM NEW	49803T300	13,016	860,277	SH	DFND	14	15,953	844,324	0
KITE RLTY GROUP TR	COM NEW	49803T300	192	12,700	SH	DFND	16	0	12,700	0
KNOLL INC	COM NEW	498904200	8,556	372,325	SH	DFND	14	76,411	295,914	0
KNOLL INC	COM NEW	498904200	388	16,900	SH	DFND	16	0	16,900	0
KNIGHT SWIFT TRANSN HLDGS IN	CL A	499049104	16,973	516,825	SH	DFND	14	35,127	481,698	0
KNOWLES CORP	COM	49926D109	2,671	145,902	SH	DFND	14	15,126	130,776	0
KOHLS CORP	COM	500255104	21,880	460,154	SH	DFND	14	62,862	397,292	0
KOHLS CORP	COM	500255104	272	5,712	SH	DFND	16	0	5,712	0
KONTOOR BRANDS INC	COM	50050N103	193	6,883	SH	DFND	10	6,883	0	0
KONTOOR BRANDS INC	COM	50050N103	2,110	75,288	SH	DFND	14	8,156	67,132	0
KOPIN CORP	COM	500600101	110	101,225	SH	DFND	14	6,001	95,224	0
KOPPERS HOLDINGS INC	COM	50060P106	13,531	460,866	SH	DFND	14	98,310	362,556	0
KOPPERS HOLDINGS INC	COM	50060P106	1,139	38,800	SH	DFND	16	0	38,800	0
KORN FERRY	COM NEW	500643200	43,145	1,076,750	SH	DFND	14	153,070	923,680	0
KORN FERRY	COM NEW	500643200	2,284	56,995	SH	DFND	16	0	56,995	0
KRAFT HEINZ CO	COM	500754106	28,528	919,077	SH	DFND	14	244,721	674,356	0
KRAFT HEINZ CO	COM	500754106	39	1,268	SH	DFND	16	0	1,268	0
KRAFT HEINZ CO	COM	500754106	76	2,450	SH	DFND	18	0	2,450	0
KRATON CORPORATION	COM	50077C106	7,633	245,662	SH	DFND	14	43,244	202,418	0
KRATON CORPORATION	COM	50077C106	367	11,800	SH	DFND	16	0	11,800	0
KROGER CO	COM	501044101	58,519	2,695,481	SH	DFND	14	509,437	2,186,044	0
KROGER CO	COM	501044101	36	1,640	SH	DFND	16	0	1,640	0
KRONOS WORLDWIDE INC	COM	50105F105	2,789	182,020	SH	DFND	14	11,537	170,483	0
KRONOS WORLDWIDE INC	COM	50105F105	60	3,900	SH	DFND	16	0	3,900	0
KULICKE & SOFFA INDS INC	COM	501242101	465	20,616	SH	DFND	10	20,616	0	0
KULICKE & SOFFA INDS INC	COM	501242101	2,247	99,666	SH	DFND	14	6,428	93,238	0
L BRANDS INC	COM	501797104	22,993	880,973	SH	DFND	14	194,882	686,091	0
L BRANDS INC	COM	501797104	166	6,347	SH	DFND	16	0	6,347	0
LHC GROUP INC	COM	50187A107	5,694	47,613	SH	DFND	14	5,420	42,193	0
LGI HOMES INC	COM	50187T106	2,161	30,256	SH	DFND	14	3,044	27,212	0
LKQ CORP	COM	501889208	49,829	1,872,567	SH	DFND	14	295,940	1,576,627	0
LKQ CORP	COM	501889208	365	13,700	SH	DFND	16	0	13,700	0
LCI INDS	COM	50189K103	3,755	41,719	SH	DFND	14	5,660	36,059	0
LPL FINL HLDGS INC	COM	50212V100	49,169	602,787	SH	DFND	14	45,916	556,871	0
LPL FINL HLDGS INC	COM	50212V100	473	5,800	SH	DFND	16	0	5,800	0
LSB INDS INC	COM	502160104	133	34,181	SH	DFND	14	3,658	30,523	0
LTC PPTYS INC	COM	502175102	2,946	64,529	SH	DFND	14	7,188	57,341	0
LSC COMMUNICATIONS INC	COM	50218P107	188	51,303	SH	DFND	14	4,269	47,034	0
L3 TECHNOLOGIES INC	COM	502413107	18,045	73,601	SH	DFND	14	26,533	47,068	0
L3 TECHNOLOGIES INC	COM	502413107	40	165	SH	DFND	16	0	165	0
LA JOLLA PHARMACEUTICAL CO	COM PAR \$.0001	503459604	12	1,300	SH	DFND	14	1,300	0	0
LA JOLLA PHARMACEUTICAL CO	COM PAR \$.0001	503459604	3,927	424,499	SH	DFND	18	0	424,499	0
LA Z BOY INC	COM	505336107	270	8,817	SH	DFND	10	8,817	0	0
LA Z BOY INC	COM	505336107	3,486	113,686	SH	DFND	14	21,815	91,871	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	16,346	94,542	SH	DFND	14	32,653	61,889	0

LABORATORY CORP AMER HLDGS	COM NEW	50540R409	35	205	SH	DFND	16	0	205	0
LADDER CAP CORP	CL A	505743104	26,785	1,612,574	SH	DFND	14	190,089	1,422,485	0
LADDER CAP CORP	CL A	505743104	2,253	135,671	SH	DFND	16	0	135,671	0
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	162	47,186	SH	DFND	14	41,232	5,954	0
LAKELAND BANCORP INC	COM	511637100	2,584	160,020	SH	DFND	14	19,169	140,851	0
LAKELAND FINL CORP	COM	511656100	84	1,785	SH	DFND	10	1,785	0	0
LAKELAND FINL CORP	COM	511656100	121	2,578	SH	DFND	14	2,578	0	0
LAM RESEARCH CORP	COM	512807108	415	2,209	SH	DFND	10	2,209	0	0
LAM RESEARCH CORP	COM	512807108	53,667	285,704	SH	DFND	14	81,704	204,000	0
LAM RESEARCH CORP	COM	512807108	60	317	SH	DFND	16	0	317	0
LAMAR ADVERTISING CO NEW	CL A	512816109	238	2,950	SH	DFND	10	2,950	0	0
LAMAR ADVERTISING CO NEW	CL A	512816109	12,360	153,139	SH	DFND	14	17,126	136,013	0
LAMB WESTON HLDGS INC	COM	513272104	8,811	139,056	SH	DFND	14	48,417	90,639	0
LAMB WESTON HLDGS INC	COM	513272104	15	230	SH	DFND	16	0	230	0
LANCASTER COLONY CORP	COM	513847103	3,159	21,259	SH	DFND	14	3,799	17,460	0
LANDSTAR SYS INC	COM	515098101	76	700	SH	DFND	10	700	0	0
LANDSTAR SYS INC	COM	515098101	20,739	192,044	SH	DFND	14	21,897	170,147	0
LANDSTAR SYS INC	COM	515098101	306	2,830	SH	DFND	16	0	2,830	0
LANDS END INC NEW	COM	51509F105	3,046	249,296	SH	DFND	14	49,548	199,748	0
LANDS END INC NEW	COM	51509F105	335	27,400	SH	DFND	16	0	27,400	0
LANNET INC	COM	516012101	4,404	726,803	SH	DFND	14	4,778	722,025	0
LANTHEUS HLDGS INC	COM	516544103	16,235	573,684	SH	DFND	14	104,930	468,754	0
LANTHEUS HLDGS INC	COM	516544103	2,043	72,200	SH	DFND	16	0	72,200	0
LAREDO PETROLEUM INC	COM	516806106	2,774	956,494	SH	DFND	14	27,860	928,634	0
LAS VEGAS SANDS CORP	COM	517834107	8,790	148,749	SH	DFND	14	21,095	127,654	0
LAS VEGAS SANDS CORP	COM	517834107	225	3,800	SH	DFND	18	0	3,800	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	3,151	215,938	SH	DFND	14	38,361	177,577	0
LAUDER ESTEE COS INC	CL A	518439104	810	4,425	SH	DFND	10	4,425	0	0
LAUDER ESTEE COS INC	CL A	518439104	38,929	212,599	SH	DFND	14	71,969	140,630	0
LAUDER ESTEE COS INC	CL A	518439104	84	459	SH	DFND	16	0	459	0
LAUREATE EDUCATION INC	CL A	518613203	6,177	393,197	SH	DFND	14	54,240	338,957	0
LAUREATE EDUCATION INC	CL A	518613203	1,353	86,100	SH	DFND	16	0	86,100	0
LEAR CORP	COM NEW	521865204	279	2,000	SH	DFND	10	2,000	0	0
LEAR CORP	COM NEW	521865204	6,902	49,561	SH	DFND	14	7,091	42,470	0
LEGGETT & PLATT INC	COM	524660107	4,543	118,411	SH	DFND	14	42,669	75,742	0
LEGGETT & PLATT INC	COM	524660107	9	245	SH	DFND	16	0	245	0
LEGACY TEX FINL GROUP INC	COM	52471Y106	3,003	73,772	SH	DFND	14	8,442	65,330	0
LEGG MASON INC	COM	524901105	236	6,165	SH	DFND	10	6,165	0	0
LEGG MASON INC	COM	524901105	3,823	99,869	SH	DFND	14	18,414	81,455	0
LEIDOS HLDGS INC	COM	525327102	73,440	919,720	SH	DFND	14	139,363	780,357	0
LEIDOS HLDGS INC	COM	525327102	1,100	13,780	SH	DFND	16	0	13,780	0
LEMAITRE VASCULAR INC	COM	525558201	714	25,507	SH	DFND	14	2,790	22,717	0
LENDINGCLUB CORP	COM	52603A109	77	23,470	SH	DFND	14	23,470	0	0
LENDINGTREE INC NEW	COM	52603B107	2,022	4,814	SH	DFND	14	1,140	3,674	0
LENDINGTREE INC NEW	COM	52603B107	143	340	SH	DFND	18	0	340	0
LENNAR CORP	CL A	526057104	34,280	707,382	SH	DFND	14	138,120	569,262	0
LENNAR CORP	CL A	526057104	24	495	SH	DFND	16	0	495	0

LENNOX INTL INC	COM	526107107	184	668	SH	DFND	10	668	0	0
LENNOX INTL INC	COM	526107107	6,318	22,974	SH	DFND	14	5,192	17,782	0
LEXINGTON REALTY TRUST	COM	529043101	10,070	1,070,131	SH	DFND	14	139,290	930,841	0
LEXINGTON REALTY TRUST	COM	529043101	1,791	190,350	SH	DFND	16	0	190,350	0
LIBERTY BROADBAND CORP	COM SER A	530307107	596	5,800	SH	DFND	14	5,800	0	0
LIBERTY BROADBAND CORP	COM SER C	530307305	299	2,868	SH	DFND	14	2,768	100	0
LIBERTY EXPEDIA HLDGS INC	SER A COM	53046P109	3,940	82,440	SH	DFND	14	5,819	76,621	0
LIBERTY PPTY TR	SH BEN INT	531172104	5,718	114,271	SH	DFND	14	37,520	76,751	0
LIBERTY PPTY TR	SH BEN INT	531172104	20	400	SH	DFND	16	0	400	0
LIBERTY MEDIA CORP DELAWARE	COM A SIRIUSXM	531229409	5,635	149,023	SH	DFND	14	18,258	130,765	0
LIBERTY MEDIA CORP DELAWARE	COM C SIRIUSXM	531229607	6,181	162,742	SH	DFND	14	13,402	149,340	0
LIBERTY MEDIA CORP DELAWARE	COM SER A FRMLA	531229870	222	6,187	SH	DFND	14	6,187	0	0
LIBERTY TRIPADVISOR HLDGS IN	COM SER A	531465102	531	42,822	SH	DFND	14	7,860	34,962	0
LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	2,310	20,235	SH	DFND	14	10,704	9,531	0
LIFE STORAGE INC	COM	53223X107	2,812	29,573	SH	DFND	14	6,858	22,715	0
LIFE STORAGE INC	COM	53223X107	3,849	40,479	SH	DFND	3	0	40,479	0
LILLY ELI & CO	COM	532457108	130,799	1,180,605	SH	DFND	14	298,365	882,240	0
LILLY ELI & CO	COM	532457108	466	4,205	SH	DFND	16	0	4,205	0
LILLY ELI & CO	COM	532457108	14,303	129,100	SH	DFND	18	0	129,100	0
LIMELIGHT NETWORKS INC	COM	53261M104	30	11,067	SH	DFND	14	11,067	0	0
LINCOLN ELEC HLDGS INC	COM	533900106	29,264	355,494	SH	DFND	14	74,006	281,488	0
LINCOLN ELEC HLDGS INC	COM	533900106	263	3,200	SH	DFND	16	0	3,200	0
LINCOLN NATL CORP IND	COM	534187109	974	15,112	SH	DFND	10	15,112	0	0
LINCOLN NATL CORP IND	COM	534187109	40,450	627,625	SH	DFND	14	97,077	530,548	0
LINCOLN NATL CORP IND	COM	534187109	22	341	SH	DFND	16	0	341	0
LINDSAY CORP	COM	535555106	1,451	17,651	SH	DFND	14	1,969	15,682	0
LIQUIDITY SERVICES INC	COM	53635B107	355	58,253	SH	DFND	14	4,063	54,190	0
LIQUIDITY SERVICES INC	COM	53635B107	23	3,800	SH	DFND	16	0	3,800	0
LITHIA MTRS INC	CL A	536797103	19,104	160,839	SH	DFND	14	29,398	131,441	0
LITHIA MTRS INC	CL A	536797103	249	2,100	SH	DFND	16	0	2,100	0
LITHIA MTRS INC	CL A	536797103	97	820	SH	DFND	18	0	820	0
LITTELFUSE INC	COM	537008104	2,782	15,726	SH	DFND	14	3,685	12,041	0
LITTELFUSE INC	COM	537008104	180	1,020	SH	DFND	18	0	1,020	0
LIVE NATION ENTERTAINMENT IN	COM	538034109	5,810	87,699	SH	DFND	14	19,750	67,949	0
LIVE NATION ENTERTAINMENT IN	COM	538034109	27	400	SH	DFND	16	0	400	0
LIVEPERSON INC	COM	538146101	2,700	96,301	SH	DFND	14	10,079	86,222	0
LIVENT CORP	COM	53814L108	1,617	233,725	SH	DFND	14	24,809	208,916	0
LIVERAMP HLDGS INC	COM	53815P108	2,266	46,751	SH	DFND	14	13,322	33,429	0
LOCKHEED MARTIN CORP	COM	539830109	158	435	SH	DFND	10	435	0	0
LOCKHEED MARTIN CORP	COM	539830109	282,585	777,316	SH	DFND	14	142,894	634,422	0
LOCKHEED MARTIN CORP	COM	539830109	1,956	5,380	SH	DFND	16	0	5,380	0
LOEWS CORP	COM	540424108	30,495	557,798	SH	DFND	14	152,613	405,185	0
LOEWS CORP	COM	540424108	27	491	SH	DFND	16	0	491	0
LOGMEIN INC	COM	54142L109	51,236	695,383	SH	DFND	14	80,229	615,154	0
LOGMEIN INC	COM	54142L109	654	8,880	SH	DFND	16	0	8,880	0

LOMA NEGRA CORP	SPONSORED ADS	54150E104	308	26,300	SH	DFND	14	0	26,300	0
LOUISIANA PAC CORP	COM	546347105	2,211	84,306	SH	DFND	14	23,834	60,472	0
LOWES COS INC	COM	548661107	80,394	796,686	SH	DFND	14	287,612	509,074	0
LOWES COS INC	COM	548661107	385	3,815	SH	DFND	16	0	3,815	0
LOWES COS INC	COM	548661107	232	2,300	SH	DFND	18	0	2,300	0
LULULEMON ATHLETICA INC	COM	550021109	8,491	47,120	SH	DFND	14	3,100	44,020	0
LUMBER LIQUIDATORS HLDGS INC	COM	55003T107	517	44,758	SH	DFND	14	4,216	40,542	0
LUMENTUM HLDGS INC	COM	55024U109	2,760	51,677	SH	DFND	14	14,837	36,840	0
LUMINEX CORP DEL	COM	55027E102	1,402	67,934	SH	DFND	14	6,730	61,204	0
LYDALL INC DEL	COM	550819106	2,228	110,315	SH	DFND	14	2,910	107,405	0
LYON WILLIAM HOMES	CL A NEW	552074700	1,927	105,715	SH	DFND	14	5,320	100,395	0
M & T BK CORP	COM	55261F104	36,274	213,286	SH	DFND	14	50,238	163,048	0
M & T BK CORP	COM	55261F104	49	289	SH	DFND	16	0	289	0
MBIA INC	COM	55262C100	110	11,840	SH	DFND	14	8,585	3,255	0
M D C HLDGS INC	COM	552676108	3,245	98,979	SH	DFND	14	8,779	90,200	0
M D C HLDGS INC	COM	552676108	63	1,916	SH	DFND	16	0	1,916	0
MDU RES GROUP INC	COM	552690109	42,640	1,652,728	SH	DFND	14	265,829	1,386,899	0
MDU RES GROUP INC	COM	552690109	818	31,700	SH	DFND	16	0	31,700	0
MFA FINL INC	COM	55272X102	5,998	835,309	SH	DFND	14	79,243	756,066	0
MGE ENERGY INC	COM	55277P104	2,028	27,753	SH	DFND	14	3,819	23,934	0
MGE ENERGY INC	COM	55277P104	531	7,270	SH	DFND	16	0	7,270	0
MGIC INVT CORP WIS	COM	552848103	30,617	2,330,034	SH	DFND	14	230,790	2,099,244	0
MGIC INVT CORP WIS	COM	552848103	2,845	216,500	SH	DFND	16	0	216,500	0
MGM RESORTS INTERNATIONAL	COM	552953101	13,159	460,573	SH	DFND	14	164,431	296,142	0
MGM RESORTS INTERNATIONAL	COM	552953101	29	1,030	SH	DFND	16	0	1,030	0
MGM GROWTH PPTYS LLC	CL A COM	55303A105	38,633	1,260,457	SH	DFND	3	0	1,260,457	0
MGP INGREDIENTS INC NEW	COM	55303J106	1,384	20,873	SH	DFND	14	2,506	18,367	0
M/I HOMES INC	COM	55305B101	9,374	328,460	SH	DFND	14	54,394	274,066	0
M/I HOMES INC	COM	55305B101	890	31,200	SH	DFND	16	0	31,200	0
MKS INSTRUMENT INC	COM	55306N104	11,897	152,737	SH	DFND	14	28,769	123,968	0
MKS INSTRUMENT INC	COM	55306N104	70	900	SH	DFND	16	0	900	0
MSA SAFETY INC	COM	553498106	2,569	24,373	SH	DFND	14	7,040	17,333	0
MSC INDL DIRECT INC	CL A	553530106	2,098	28,250	SH	DFND	14	6,312	21,938	0
MSC INDL DIRECT INC	CL A	553530106	163	2,200	SH	DFND	18	0	2,200	0
MSCI INC	COM	55354G100	379	1,588	SH	DFND	10	1,588	0	0
MSCI INC	COM	55354G100	24,551	102,815	SH	DFND	14	27,901	74,914	0
MSCI INC	COM	55354G100	42	176	SH	DFND	16	0	176	0
MTS SYS CORP	COM	553777103	1,689	28,852	SH	DFND	14	3,053	25,799	0
MYR GROUP INC DEL	COM	55405W104	1,288	34,481	SH	DFND	14	6,051	28,430	0
MYR GROUP INC DEL	COM	55405W104	37	1,000	SH	DFND	16	0	1,000	0
MACERICH CO	COM	554382101	3,237	96,649	SH	DFND	14	34,842	61,807	0
MACERICH CO	COM	554382101	7	210	SH	DFND	16	0	210	0
MACERICH CO	COM	554382101	4,478	133,714	SH	DFND	3	0	133,714	0
MACK CALI RLTY CORP	COM	554489104	1,818	78,055	SH	DFND	14	30,310	47,745	0
MACK CALI RLTY CORP	COM	554489104	19	800	SH	DFND	16	0	800	0
MACQUARIE INFRASTRUCTURE COR	COM	55608B105	18,599	458,790	SH	DFND	14	7,590	451,200	0

MACQUARIE INFRASTRUCTURE COR	COM	55608B105	146	3,600	SH	DFND	16	0	3,600	0
MACYS INC	COM	55616P104	95,688	4,458,900	SH	DFND	14	671,974	3,786,926	0
MACYS INC	COM	55616P104	344	16,036	SH	DFND	16	0	16,036	0
MADDEN STEVEN LTD	COM	556269108	495	14,590	SH	DFND	10	14,590	0	0
MADDEN STEVEN LTD	COM	556269108	7,417	218,463	SH	DFND	14	34,586	183,877	0
MADISON SQUARE GARDEN CO NEW	CL A	55825T103	307	1,096	SH	DFND	14	1,096	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	4,165	56,106	SH	DFND	14	4,113	51,993	0
MAGELLAN HEALTH INC	COM NEW	559079207	386	5,200	SH	DFND	16	0	5,200	0
MALIBU BOATS INC	COM CL A	56117J100	4,055	104,388	SH	DFND	14	30,740	73,648	0
MALIBU BOATS INC	COM CL A	56117J100	1,220	31,400	SH	DFND	16	0	31,400	0
MAMMOTH ENERGY SVCS INC	COM	56155L108	160	23,206	SH	DFND	14	1,744	21,462	0
MAMMOTH ENERGY SVCS INC	COM	56155L108	292	42,500	SH	DFND	16	0	42,500	0
MANHATTAN ASSOCS INC	COM	562750109	700	10,100	SH	DFND	10	10,100	0	0
MANHATTAN ASSOCS INC	COM	562750109	39,480	569,452	SH	DFND	14	129,864	439,588	0
MANHATTAN ASSOCS INC	COM	562750109	638	9,200	SH	DFND	16	0	9,200	0
MANNKIND CORP	COM NEW	56400P706	16	13,570	SH	DFND	14	13,570	0	0
MANPOWERGROUP INC	COM	56418H100	9,692	100,328	SH	DFND	14	46,962	53,366	0
MANPOWERGROUP INC	COM	56418H100	142	1,470	SH	DFND	16	0	1,470	0
MANTECH INTL CORP	CL A	564563104	2,861	43,448	SH	DFND	14	4,795	38,653	0
MARATHON OIL CORP	COM	565849106	47,091	3,313,922	SH	DFND	14	351,160	2,962,762	0
MARATHON OIL CORP	COM	565849106	290	20,436	SH	DFND	16	0	20,436	0
MARATHON OIL CORP	COM	565849106	711	50,000	SH	DFND	18	0	50,000	0
MARATHON PETE CORP	COM	56585A102	55,973	1,001,666	SH	DFND	14	296,272	705,394	0
MARATHON PETE CORP	COM	56585A102	74	1,329	SH	DFND	16	0	1,329	0
MARATHON PETE CORP	COM	56585A102	1,229	22,000	SH	DFND	18	0	22,000	0
MARCUS & MILLICHAP INC	COM	566324109	395	12,806	SH	DFND	10	12,806	0	0
MARCUS & MILLICHAP INC	COM	566324109	1,194	38,704	SH	DFND	14	4,250	34,454	0
MARCUS CORP	COM	566330106	7,757	235,341	SH	DFND	14	51,297	184,044	0
MARCUS CORP	COM	566330106	1,229	37,300	SH	DFND	16	0	37,300	0
MARCUS CORP	COM	566330106	129	3,900	SH	DFND	18	0	3,900	0
MARINEMAX INC	COM	567908108	4,171	253,693	SH	DFND	14	3,978	249,715	0
MARKEL CORP	COM	570535104	2,221	2,038	SH	DFND	10	2,038	0	0
MARKEL CORP	COM	570535104	893	820	SH	DFND	14	806	14	0
MARKETAXESS HLDGS INC	COM	57060D108	659	2,050	SH	DFND	10	2,050	0	0
MARKETAXESS HLDGS INC	COM	57060D108	3,470	10,797	SH	DFND	14	5,056	5,741	0
MARKETAXESS HLDGS INC	COM	57060D108	22	70	SH	DFND	16	0	70	0
MARRIOTT VACTINS WORLDWID CO	COM	57164Y107	16,999	176,335	SH	DFND	14	34,035	142,300	0
MARRIOTT VACTINS WORLDWID CO	COM	57164Y107	217	2,250	SH	DFND	16	0	2,250	0
MARRIOTT VACTINS WORLDWID CO	COM	57164Y107	138	1,430	SH	DFND	18	0	1,430	0
MARSH & MCLENNAN COS INC	COM	571748102	46,448	465,642	SH	DFND	14	166,955	298,687	0
MARSH & MCLENNAN COS INC	COM	571748102	106	1,065	SH	DFND	16	0	1,065	0
MARRIOTT INTL INC NEW	CL A	571903202	36,265	258,502	SH	DFND	14	91,799	166,703	0
MARRIOTT INTL INC NEW	CL A	571903202	82	586	SH	DFND	16	0	586	0
MARTEN TRANS LTD	COM	573075108	1,419	78,200	SH	DFND	14	6,847	71,353	0
MARTEN TRANS LTD	COM	573075108	20	1,100	SH	DFND	16	0	1,100	0
MARTIN MARIETTA MATLS INC	COM	573284106	13,368	58,094	SH	DFND	14	20,824	37,270	0

MARTIN MARIETTA MATLS INC	COM	573284106	30	129	SH	DFND	16	0	129	0
MASCO CORP	COM	574599106	10,854	276,614	SH	DFND	14	96,723	179,891	0
MASCO CORP	COM	574599106	23	595	SH	DFND	16	0	595	0
MASIMO CORP	COM	574795100	338	2,273	SH	DFND	10	2,273	0	0
MASIMO CORP	COM	574795100	78,867	529,947	SH	DFND	14	86,335	443,612	0
MASIMO CORP	COM	574795100	1,345	9,040	SH	DFND	16	0	9,040	0
MASIMO CORP	COM	574795100	268	1,800	SH	DFND	18	0	1,800	0
MASONITE INTL CORP NEW	COM	575385109	471	8,942	SH	DFND	14	4,020	4,922	0
MASTEC INC	COM	576323109	9,825	190,668	SH	DFND	14	11,873	178,795	0
MASTEC INC	COM	576323109	119	2,300	SH	DFND	16	0	2,300	0
MASTERCARD INC	CL A	57636Q104	256,932	971,277	SH	DFND	14	324,790	646,487	0
MASTERCARD INC	CL A	57636Q104	489	1,849	SH	DFND	16	0	1,849	0
MASTERCARD INC	CL A	57636Q104	249	940	SH	DFND	18	0	940	0
MASTERCRAFT BOAT HLDGS INC	COM	57637H103	2,763	141,045	SH	DFND	14	14,900	126,145	0
MASTERCRAFT BOAT HLDGS INC	COM	57637H103	435	22,200	SH	DFND	16	0	22,200	0
MATADOR RES CO	COM	576485205	7,771	390,875	SH	DFND	14	20,100	370,775	0
MATERION CORP	COM	576690101	2,246	33,129	SH	DFND	14	3,541	29,588	0
MATRIX SVC CO	COM	576853105	13,361	659,493	SH	DFND	14	160,688	498,805	0
MATRIX SVC CO	COM	576853105	1,255	61,943	SH	DFND	16	0	61,943	0
MATSON INC	COM	57686G105	3,238	83,347	SH	DFND	14	7,187	76,160	0
MATTEL INC	COM	577081102	2,380	212,333	SH	DFND	14	45,186	167,147	0
MATTHEWS INTL CORP	CL A	577128101	4,121	118,255	SH	DFND	14	5,837	112,418	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	14,861	248,436	SH	DFND	14	88,327	160,109	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	33	560	SH	DFND	16	0	560	0
MAXLINEAR INC	COM	57776J100	2,635	112,422	SH	DFND	14	10,911	101,511	0
MAXAR TECHNOLOGIES INC	COM	57778K105	4,891	625,510	SH	DFND	14	5,810	619,700	0
MAXIMUS INC	COM	577933104	137	1,883	SH	DFND	10	1,883	0	0
MAXIMUS INC	COM	577933104	22,967	316,618	SH	DFND	14	94,173	222,445	0
MAXIMUS INC	COM	577933104	259	3,570	SH	DFND	16	0	3,570	0
MAXIMUS INC	COM	577933104	225	3,100	SH	DFND	18	0	3,100	0
MCCORMICK & CO INC	COM NON VTG	579780206	17,467	112,686	SH	DFND	14	39,811	72,875	0
MCCORMICK & CO INC	COM NON VTG	579780206	40	255	SH	DFND	16	0	255	0
MCDERMOTT INTL INC	COM	580037703	1,177	121,840	SH	DFND	14	34,807	87,033	0
MCDONALDS CORP	COM	580135101	1,075	5,175	SH	DFND	10	5,175	0	0
MCDONALDS CORP	COM	580135101	150,335	723,948	SH	DFND	14	252,798	471,150	0
MCDONALDS CORP	COM	580135101	325	1,566	SH	DFND	16	0	1,566	0
MCDONALDS CORP	COM	580135101	457	2,200	SH	DFND	18	0	2,200	0
MCGRATH RENTCORP	COM	580589109	316	5,085	SH	DFND	10	5,085	0	0
MCGRATH RENTCORP	COM	580589109	848	13,651	SH	DFND	14	4,507	9,144	0
MCGRATH RENTCORP	COM	580589109	96	1,550	SH	DFND	16	0	1,550	0
MCKESSON CORP	COM	58155Q103	136	1,010	SH	DFND	10	1,010	0	0
MCKESSON CORP	COM	58155Q103	40,841	303,899	SH	DFND	14	77,454	226,445	0
MCKESSON CORP	COM	58155Q103	54	399	SH	DFND	16	0	399	0
MEDICAL PPTYS TRUST INC	COM	58463J304	23,649	1,355,993	SH	DFND	14	323,599	1,032,394	0
MEDICAL PPTYS TRUST INC	COM	58463J304	239	13,700	SH	DFND	16	0	13,700	0
MEDICAL PPTYS TRUST INC	COM	58463J304	28,499	1,634,133	SH	DFND	3	0	1,634,133	0
MEDICINES CO	COM	584688105	4,076	111,752	SH	DFND	14	11,782	99,970	0

MEDIFAST INC	COM	58470H101	4,108	32,016	SH	DFND	14	14,574	17,442	0
MEDIFAST INC	COM	58470H101	108	840	SH	DFND	18	0	840	0
MEDIDATA SOLUTIONS INC	COM	58471A105	3,511	38,796	SH	DFND	14	8,581	30,215	0
MEDNAX INC	COM	58502B106	38,340	1,519,604	SH	DFND	14	210,318	1,309,286	0
MEDNAX INC	COM	58502B106	298	11,800	SH	DFND	16	0	11,800	0
MEDPACE HLDGS INC	COM	58506Q109	202	3,086	SH	DFND	10	3,086	0	0
MEDPACE HLDGS INC	COM	58506Q109	22,738	347,565	SH	DFND	14	48,930	298,635	0
MEDPACE HLDGS INC	COM	58506Q109	2,739	41,870	SH	DFND	16	0	41,870	0
MEET GROUP INC	COM	58513U101	101	28,993	SH	DFND	10	28,993	0	0
MEET GROUP INC	COM	58513U101	459	131,760	SH	DFND	14	36,660	95,100	0
MEET GROUP INC	COM	58513U101	231	66,400	SH	DFND	16	0	66,400	0
MELCO RESORTS AND ENTMT LTD	ADR	585464100	1,517	69,838	SH	DFND	14	18,272	51,566	0
MELCO RESORTS AND ENTMT LTD	ADR	585464100	63	2,900	SH	DFND	16	0	2,900	0
MERCADOLIBRE INC	COM	58733R102	636	1,040	SH	DFND	14	0	1,040	0
MERCANTILE BANK CORP	COM	587376104	234	7,182	SH	DFND	14	1,880	5,302	0
MERCER INTL INC	COM	588056101	68	4,376	SH	DFND	10	4,376	0	0
MERCER INTL INC	COM	588056101	1,375	88,870	SH	DFND	14	10,400	78,470	0
MERCK & CO INC	COM	58933Y105	268	3,198	SH	DFND	10	3,198	0	0
MERCK & CO INC	COM	58933Y105	530,757	6,329,834	SH	DFND	14	1,297,727	5,032,107	0
MERCK & CO INC	COM	58933Y105	2,895	34,527	SH	DFND	16	0	34,527	0
MERCURY SYS INC	COM	589378108	7,205	102,413	SH	DFND	14	9,415	92,998	0
MERCURY GENL CORP NEW	COM	589400100	344	5,502	SH	DFND	10	5,502	0	0
MERCURY GENL CORP NEW	COM	589400100	3,572	57,154	SH	DFND	14	21,920	35,234	0
MEREDITH CORP	COM	589433101	1,488	27,030	SH	DFND	14	7,458	19,572	0
MERIDIAN BIOSCIENCE INC	COM	589584101	1,001	84,224	SH	DFND	14	15,825	68,399	0
MERIDIAN BANCORP INC MD	COM	58958U103	66	3,676	SH	DFND	10	3,676	0	0
MERIDIAN BANCORP INC MD	COM	58958U103	123	6,855	SH	DFND	14	4,980	1,875	0
MERIT MED SYS INC	COM	589889104	5,341	89,670	SH	DFND	14	9,659	80,011	0
MERITAGE HOMES CORP	COM	59001A102	18,845	367,062	SH	DFND	14	14,290	352,772	0
MERITAGE HOMES CORP	COM	59001A102	123	2,400	SH	DFND	16	0	2,400	0
MERITOR INC	COM	59001K100	393	16,207	SH	DFND	10	16,207	0	0
MERITOR INC	COM	59001K100	26,598	1,096,844	SH	DFND	14	126,762	970,082	0
MERITOR INC	COM	59001K100	1,331	54,900	SH	DFND	16	0	54,900	0
MESA AIR GROUP INC	COM NEW	590479135	216	23,650	SH	DFND	14	15,250	8,400	0
MESA LABS INC	COM	59064R109	570	2,333	SH	DFND	14	1,011	1,322	0
META FINL GROUP INC	COM	59100U108	1,680	59,890	SH	DFND	14	5,714	54,176	0
METHODE ELECTRS INC	COM	591520200	5,672	198,518	SH	DFND	14	15,895	182,623	0
METLIFE INC	COM	59156R108	266,259	5,360,567	SH	DFND	14	755,172	4,605,395	0
METLIFE INC	COM	59156R108	1,726	34,748	SH	DFND	16	0	34,748	0
METROPOLITAN BK HLDG CORP	COM	591774104	25	573	SH	DFND	10	573	0	0
METROPOLITAN BK HLDG CORP	COM	591774104	1,266	28,770	SH	DFND	14	3,566	25,204	0
METROPOLITAN BK HLDG CORP	COM	591774104	702	15,950	SH	DFND	16	0	15,950	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	2,020	2,405	SH	DFND	10	2,405	0	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	19,904	23,695	SH	DFND	14	8,182	15,513	0

METTLER TOLEDO INTERNATIONAL	COM	592688105	44	52	SH	DFND	16	0	52	0
MICHAELS COS INC	COM	59408Q106	34,386	3,952,366	SH	DFND	14	512,217	3,440,149	0
MICHAELS COS INC	COM	59408Q106	410	47,100	SH	DFND	16	0	47,100	0
MICROSOFT CORP	COM	594918104	4,978	37,160	SH	DFND	10	37,160	0	0
MICROSOFT CORP	COM	594918104	2,020,583	15,083,478	SH	DFND	14	3,375,164	11,708,314	0
MICROSOFT CORP	COM	594918104	11,187	83,510	SH	DFND	16	0	83,510	0
MICROSOFT CORP	COM	594918104	255	1,900	SH	DFND	18	0	1,900	0
MICROSTRATEGY INC	CL A NEW	594972408	1,957	13,656	SH	DFND	14	1,652	12,004	0
MICROCHIP TECHNOLOGY INC	COM	595017104	1,027	11,841	SH	DFND	10	11,841	0	0
MICROCHIP TECHNOLOGY INC	COM	595017104	18,768	216,467	SH	DFND	14	76,710	139,757	0
MICROCHIP TECHNOLOGY INC	COM	595017104	43	495	SH	DFND	16	0	495	0
MICRON TECHNOLOGY INC	COM	595112103	1,316	34,100	SH	DFND	10	34,100	0	0
MICRON TECHNOLOGY INC	COM	595112103	57,521	1,490,576	SH	DFND	14	408,427	1,082,149	0
MICRON TECHNOLOGY INC	COM	595112103	89	2,315	SH	DFND	16	0	2,315	0
MID AMER APT CMNTYS INC	COM	59522J103	12,460	105,807	SH	DFND	14	38,103	67,704	0
MID AMER APT CMNTYS INC	COM	59522J103	28	237	SH	DFND	16	0	237	0
MIDDLEBY CORP	COM	596278101	434	3,200	SH	DFND	14	3,130	70	0
MIDDLESEX WATER CO	COM	596680108	1,079	18,216	SH	DFND	14	1,772	16,444	0
MIDDLESEX WATER CO	COM	596680108	222	3,740	SH	DFND	16	0	3,740	0
MIDLAND STS BANCORP INC ILL	COM	597742105	924	34,572	SH	DFND	14	2,640	31,932	0
MIDSTATES PETE CO INC	COM PAR	59804T407	1,042	176,960	SH	DFND	14	560	176,400	0
MIDWESTONE FINL GROUP INC NE	COM	598511103	1,654	59,142	SH	DFND	14	1,450	57,692	0
MIDWESTONE FINL GROUP INC NE	COM	598511103	78	2,800	SH	DFND	16	0	2,800	0
MILACRON HLDGS CORP	COM	59870L106	4,050	293,481	SH	DFND	14	25,400	268,081	0
MILACRON HLDGS CORP	COM	59870L106	1,352	97,970	SH	DFND	16	0	97,970	0
MILLER HERMAN INC	COM	600544100	35,968	804,659	SH	DFND	14	174,761	629,898	0
MILLER HERMAN INC	COM	600544100	2,032	45,450	SH	DFND	16	0	45,450	0
MINERALS TECHNOLOGIES INC	COM	603158106	2,200	41,120	SH	DFND	14	12,360	28,760	0
MIRATI THERAPEUTICS INC	COM	60468T105	203	1,970	SH	DFND	14	1,970	0	0
MISTRAS GROUP INC	COM	60649T107	157	10,919	SH	DFND	14	9,139	1,780	0
MITEK SYS INC	COM NEW	606710200	2,481	249,574	SH	DFND	14	40,040	209,534	0
MITEK SYS INC	COM NEW	606710200	289	29,100	SH	DFND	16	0	29,100	0
MOBILEIRON INC	COM NEW	60739U204	71	11,420	SH	DFND	14	8,080	3,340	0
MOBILE TELESYSTEMS PJSC	SPONSORED ADR	607409109	211	22,690	SH	DFND	10	22,690	0	0
MOBILE MINI INC	COM	60740F105	2,492	81,878	SH	DFND	14	16,875	65,003	0
MODEL N INC	COM	607525102	214	10,982	SH	DFND	14	8,760	2,222	0
MODINE MFG CO	COM	607828100	4,606	321,840	SH	DFND	14	5,546	316,294	0
MODINE MFG CO	COM	607828100	461	32,250	SH	DFND	16	0	32,250	0
MOHAWK INDS INC	COM	608190104	20,756	140,747	SH	DFND	14	28,590	112,157	0
MOHAWK INDS INC	COM	608190104	19	130	SH	DFND	16	0	130	0
MOLINA HEALTHCARE INC	COM	60855R100	53,799	375,848	SH	DFND	14	64,014	311,834	0
MOLINA HEALTHCARE INC	COM	60855R100	677	4,730	SH	DFND	16	0	4,730	0
MOLSON COORS BREWING CO	CL B	60871R209	700	12,503	SH	DFND	10	12,503	0	0
MOLSON COORS BREWING CO	CL B	60871R209	31,561	563,585	SH	DFND	14	98,652	464,933	0
MOLSON COORS BREWING CO	CL B	60871R209	22	390	SH	DFND	16	0	390	0
MOMENTA PHARMACEUTICALS INC	COM	60877T100	1,952	156,812	SH	DFND	14	15,732	141,080	0

MONARCH CASINO & RESORT INC	COM	609027107	1,006	23,542	SH	DFND	14	4,077	19,465	0
MONDELEZ INTL INC	CL A	609207105	107,516	1,994,738	SH	DFND	14	474,594	1,520,144	0
MONDELEZ INTL INC	CL A	609207105	473	8,776	SH	DFND	16	0	8,776	0
MONDELEZ INTL INC	CL A	609207105	361	6,700	SH	DFND	18	0	6,700	0
MONMOUTH REAL ESTATE INVT CO	CL A	609720107	169	12,439	SH	DFND	14	10,189	2,250	0
MONOLITHIC PWR SYS INC	COM	609839105	3,445	25,375	SH	DFND	14	6,000	19,375	0
MONOLITHIC PWR SYS INC	COM	609839105	164	1,210	SH	DFND	18	0	1,210	0
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	4,951	294,007	SH	DFND	14	71,840	222,167	0
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	901	53,500	SH	DFND	16	0	53,500	0
MONRO INC	COM	610236101	4,564	53,509	SH	DFND	14	5,754	47,755	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	181	2,830	SH	DFND	10	2,830	0	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	78,640	1,232,019	SH	DFND	14	208,446	1,023,573	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	978	15,320	SH	DFND	16	0	15,320	0
MOODYS CORP	COM	615369105	1,186	6,072	SH	DFND	10	6,072	0	0
MOODYS CORP	COM	615369105	29,848	152,825	SH	DFND	14	55,053	97,772	0
MOODYS CORP	COM	615369105	68	346	SH	DFND	16	0	346	0
MOOG INC	CL A	615394202	10,833	115,723	SH	DFND	14	21,280	94,443	0
MOOG INC	CL A	615394202	290	3,100	SH	DFND	16	0	3,100	0
MORGAN STANLEY	COM NEW	617446448	247,746	5,655,013	SH	DFND	14	911,909	4,743,104	0
MORGAN STANLEY	COM NEW	617446448	1,635	37,316	SH	DFND	16	0	37,316	0
MOSAIC CO NEW	COM	61945C103	27,252	1,088,764	SH	DFND	14	150,077	938,687	0
MOSAIC CO NEW	COM	61945C103	172	6,880	SH	DFND	16	0	6,880	0
MOTORCAR PTS AMER INC	COM	620071100	640	29,870	SH	DFND	14	3,380	26,490	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	25,437	152,562	SH	DFND	14	54,404	98,158	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	57	341	SH	DFND	16	0	341	0
MOVADO GROUP INC	COM	624580106	1,418	52,526	SH	DFND	14	2,873	49,653	0
MOVADO GROUP INC	COM	624580106	122	4,500	SH	DFND	16	0	4,500	0
MUELLER INDS INC	COM	624756102	9,147	312,488	SH	DFND	14	82,396	230,092	0
MUELLER INDS INC	COM	624756102	650	22,200	SH	DFND	16	0	22,200	0
MUELLER WTR PRODS INC	COM SER A	624758108	194	19,718	SH	DFND	14	16,981	2,737	0
MULTI COLOR CORP	COM	625383104	1,140	22,813	SH	DFND	14	2,353	20,460	0
MURPHY OIL CORP	COM	626717102	2,830	114,789	SH	DFND	14	23,010	91,779	0
MURPHY USA INC	COM	626755102	455	5,415	SH	DFND	10	5,415	0	0
MURPHY USA INC	COM	626755102	1,804	21,463	SH	DFND	14	6,095	15,368	0
MYERS INDS INC	COM	628464109	1,228	63,739	SH	DFND	14	12,064	51,675	0
MYRIAD GENETICS INC	COM	62855J104	7,232	260,335	SH	DFND	14	13,859	246,476	0
MYRIAD GENETICS INC	COM	62855J104	836	30,100	SH	DFND	16	0	30,100	0
MYOKARDIA INC	COM	62857M105	223	4,440	SH	DFND	14	4,440	0	0
NBT BANCORP INC	COM	628778102	2,637	70,309	SH	DFND	14	7,436	62,873	0
NCR CORP NEW	COM	62886E108	9,736	313,040	SH	DFND	14	20,792	292,248	0
NCR CORP NEW	COM	62886E108	128	4,100	SH	DFND	16	0	4,100	0
NIC INC	COM	62914B100	321	20,039	SH	DFND	10	20,039	0	0
NIC INC	COM	62914B100	1,848	115,205	SH	DFND	14	11,075	104,130	0
NMI HLDGS INC	CL A	629209305	3,096	109,044	SH	DFND	14	10,870	98,174	0
NN INC	COM	629337106	833	85,355	SH	DFND	14	3,755	81,600	0

NRG ENERGY INC	COM NEW	629377508	115,605	3,291,725	SH	DFND	14	291,369	3,000,356	0
NRG ENERGY INC	COM NEW	629377508	931	26,514	SH	DFND	16	0	26,514	0
NRG ENERGY INC	COM NEW	629377508	137	3,900	SH	DFND	18	0	3,900	0
NRG ENERGY INC	COM NEW	629377508	116	3,305	SH	DFND	3	3,305	0	0
NVR INC	COM	62944T105	543	161	SH	DFND	10	161	0	0
NVR INC	COM	62944T105	62,313	18,489	SH	DFND	14	3,094	15,395	0
NVR INC	COM	62944T105	735	218	SH	DFND	16	0	218	0
NACCO INDS INC	CL A	629579103	640	12,319	SH	DFND	14	11,952	367	0
NACCO INDS INC	CL A	629579103	306	5,900	SH	DFND	16	0	5,900	0
NANOMETRICS INC	COM	630077105	1,388	40,001	SH	DFND	14	4,271	35,730	0
NASDAQ INC	COM	631103108	10,301	107,109	SH	DFND	14	38,527	68,582	0
NASDAQ INC	COM	631103108	24	245	SH	DFND	16	0	245	0
NATIONAL BK HLDGS CORP	CL A	633707104	1,552	42,755	SH	DFND	14	4,590	38,165	0
NATIONAL BEVERAGE CORP	COM	635017106	18,947	424,524	SH	DFND	14	54,549	369,975	0
NATIONAL BEVERAGE CORP	COM	635017106	1,741	39,000	SH	DFND	16	0	39,000	0
NATIONAL HEALTHCARE CORP	COM	635906100	2,523	31,086	SH	DFND	14	10,036	21,050	0
NATIONAL HEALTHCARE CORP	COM	635906100	162	2,000	SH	DFND	16	0	2,000	0
NATIONAL FUEL GAS CO N J	COM	636180101	907	17,200	SH	DFND	10	17,200	0	0
NATIONAL FUEL GAS CO N J	COM	636180101	14,707	278,805	SH	DFND	14	46,585	232,220	0
NATIONAL FUEL GAS CO N J	COM	636180101	216	4,100	SH	DFND	16	0	4,100	0
NATIONAL GEN HLDGS CORP	COM	636220303	205	8,917	SH	DFND	10	8,917	0	0
NATIONAL GEN HLDGS CORP	COM	636220303	19,028	829,453	SH	DFND	14	232,790	596,663	0
NATIONAL GEN HLDGS CORP	COM	636220303	2,318	101,029	SH	DFND	16	0	101,029	0
NATIONAL HEALTH INVS INC	COM	63633D104	407	5,220	SH	DFND	14	4,823	397	0
NATIONAL INSTRS CORP	COM	636518102	2,956	70,388	SH	DFND	14	16,350	54,038	0
NATIONAL OILWELL VARCO INC	COM	637071101	7,766	349,356	SH	DFND	14	124,098	225,258	0
NATIONAL OILWELL VARCO INC	COM	637071101	17	765	SH	DFND	16	0	765	0
NATIONAL PRESTO INDS INC	COM	637215104	799	8,566	SH	DFND	14	1,061	7,505	0
NATIONAL RESH CORP	COM NEW	637372202	219	3,805	SH	DFND	14	3,384	421	0
NATIONAL RETAIL PPTYS INC	COM	637417106	5,439	102,603	SH	DFND	14	23,410	79,193	0
NATIONAL STORAGE AFFILIATES	COM SHS BEN IN	637870106	3,629	125,396	SH	DFND	14	9,880	115,516	0
NATIONAL VISION HLDGS INC	COM	63845R107	206	6,700	SH	DFND	14	6,700	0	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	5,098	19,838	SH	DFND	14	291	19,547	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	21	80	SH	DFND	16	0	80	0
NATUS MEDICAL INC DEL	COM	639050103	1,421	55,311	SH	DFND	14	6,119	49,192	0
NAUTILUS INC	COM	63910B102	105	47,307	SH	DFND	14	3,400	43,907	0
NAVISTAR INTL CORP NEW	COM	63934E108	13,936	404,530	SH	DFND	14	61,291	343,239	0
NAVISTAR INTL CORP NEW	COM	63934E108	2,026	58,800	SH	DFND	16	0	58,800	0
NAVIGANT CONSULTING INC	COM	63935N107	1,490	64,270	SH	DFND	14	7,404	56,866	0
NAVIENT CORPORATION	COM	63938C108	405	29,648	SH	DFND	10	29,648	0	0
NAVIENT CORPORATION	COM	63938C108	57,233	4,192,874	SH	DFND	14	557,432	3,635,442	0
NAVIENT CORPORATION	COM	63938C108	590	43,200	SH	DFND	16	0	43,200	0
NEENAH INC	COM	640079109	1,952	28,902	SH	DFND	14	4,585	24,317	0
NEKTAR THERAPEUTICS	COM	640268108	5,385	151,358	SH	DFND	14	53,978	97,380	0
NEKTAR THERAPEUTICS	COM	640268108	12	330	SH	DFND	16	0	330	0
NELNET INC	CL A	64031N108	15,140	255,656	SH	DFND	14	44,579	211,077	0

NELNET INC	CL A	64031N108	444	7,500	SH	DFND	16	0	7,500	0
NEOGEN CORP	COM	640491106	5,342	86,001	SH	DFND	14	10,665	75,336	0
NEOGENOMICS INC	COM NEW	64049M209	3,589	163,570	SH	DFND	14	16,580	146,990	0
NETAPP INC	COM	64110D104	14,124	228,920	SH	DFND	14	79,477	149,443	0
NETAPP INC	COM	64110D104	27	440	SH	DFND	16	0	440	0
NETFLIX INC	COM	64110L106	147,391	401,261	SH	DFND	14	143,007	258,254	0
NETFLIX INC	COM	64110L106	331	900	SH	DFND	16	0	900	0
NETFLIX INC	COM	64110L106	496	1,350	SH	DFND	18	0	1,350	0
NETEASE INC	SPONSORED ADR	64110W102	2,033	7,948	SH	DFND	14	1,000	6,948	0
NETEASE INC	SPONSORED ADR	64110W102	307	1,200	SH	DFND	16	0	1,200	0
NETEASE INC	SPONSORED ADR	64110W102	269	1,050	SH	DFND	18	0	1,050	0
NETGEAR INC	COM	64111Q104	1,306	51,630	SH	DFND	14	5,357	46,273	0
NETSCOUT SYS INC	COM	64115T104	18,516	729,255	SH	DFND	14	126,938	602,317	0
NETSCOUT SYS INC	COM	64115T104	1,275	50,200	SH	DFND	16	0	50,200	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	698	8,270	SH	DFND	14	4,770	3,500	0
NEVRO CORP	COM	64157F103	202	3,116	SH	DFND	14	3,116	0	0
NEW JERSEY RES	COM	646025106	12,514	251,429	SH	DFND	14	48,960	202,469	0
NEW JERSEY RES	COM	646025106	1,055	21,200	SH	DFND	16	0	21,200	0
NEW MEDIA INVT GROUP INC	COM	64704V106	837	88,645	SH	DFND	14	10,345	78,300	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	4,230	43,800	SH	DFND	14	400	43,400	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	203	2,100	SH	DFND	16	0	2,100	0
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	736	7,619	SH	DFND	18	0	7,619	0
NEW RESIDENTIAL INVT CORP	COM NEW	64828T201	452	29,400	SH	DFND	10	29,400	0	0
NEW RESIDENTIAL INVT CORP	COM NEW	64828T201	5,824	378,397	SH	DFND	14	48,147	330,250	0
NEW RELIC INC	COM	64829B100	218	2,520	SH	DFND	14	2,520	0	0
NEW SR INVT GROUP INC	COM	648691103	4,022	598,486	SH	DFND	14	58,493	539,993	0
NEW SR INVT GROUP INC	COM	648691103	21	3,100	SH	DFND	16	0	3,100	0
NEW SR INVT GROUP INC	COM	648691103	5,399	803,418	SH	DFND	3	0	803,418	0
NEW YORK CMNTY BANCORP INC	COM	649445103	2,894	289,986	SH	DFND	14	63,651	226,335	0
NEW YORK MTG TR INC	COM PAR \$.02	649604501	4,061	654,967	SH	DFND	14	34,895	620,072	0
NEW YORK TIMES CO	CL A	650111107	2,903	88,982	SH	DFND	14	20,172	68,810	0
NEWELL BRANDS INC	COM	651229106	28,314	1,836,168	SH	DFND	14	275,076	1,561,092	0
NEWELL BRANDS INC	COM	651229106	12	776	SH	DFND	16	0	776	0
NEWMARKET CORP	COM	651587107	2,237	5,580	SH	DFND	14	1,289	4,291	0
NEWMARK GROUP INC	CL A	65158N102	20,878	2,324,971	SH	DFND	14	332,403	1,992,568	0
NEWMARK GROUP INC	CL A	65158N102	2,071	230,600	SH	DFND	16	0	230,600	0
NEWMONT GOLDCORP CORPORATION	COM	651639106	33,421	868,744	SH	DFND	14	277,705	591,039	0
NEWMONT GOLDCORP CORPORATION	COM	651639106	67	1,735	SH	DFND	16	0	1,735	0
NEWMONT GOLDCORP CORPORATION	COM	651639106	808	21,000	SH	DFND	18	0	21,000	0
NEWPARK RES INC	COM PAR \$.01NEW	651718504	1,083	145,992	SH	DFND	14	15,729	130,263	0
NEWS CORP NEW	CL A	65249B109	8,281	613,850	SH	DFND	14	137,560	476,290	0
NEWS CORP NEW	CL A	65249B109	9	677	SH	DFND	16	0	677	0
NEWS CORP NEW	CL B	65249B208	1,410	101,012	SH	DFND	14	34,950	66,062	0
NEWS CORP NEW	CL B	65249B208	3	200	SH	DFND	16	0	200	0

NEXSTAR MEDIA GROUP INC	CL A	65336K103	10,523	104,189	SH	DFND	14	10,927	93,262	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	2,434	24,100	SH	DFND	16	0	24,100	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	146	1,450	SH	DFND	18	0	1,450	0
NEXTERA ENERGY INC	COM	65339F101	91,102	444,704	SH	DFND	14	158,725	285,979	0
NEXTERA ENERGY INC	COM	65339F101	205	1,002	SH	DFND	16	0	1,002	0
NEXTERA ENERGY INC	COM	65339F101	819	4,000	SH	DFND	18	0	4,000	0
NEXPOINT RESIDENTIAL TR INC	COM	65341D102	587	14,180	SH	DFND	14	13,810	370	0
NEXTGEN HEALTHCARE INC	COM	65343C102	227	11,430	SH	DFND	10	11,430	0	0
NEXTGEN HEALTHCARE INC	COM	65343C102	5,044	253,478	SH	DFND	14	39,550	213,928	0
NEXTGEN HEALTHCARE INC	COM	65343C102	776	39,000	SH	DFND	16	0	39,000	0
NIKE INC	CL B	654106103	107,644	1,282,239	SH	DFND	14	414,690	867,549	0
NIKE INC	CL B	654106103	217	2,580	SH	DFND	16	0	2,580	0
NIKE INC	CL B	654106103	403	4,800	SH	DFND	18	0	4,800	0
NINE ENERGY SVC INC	COM	65441V101	303	17,510	SH	DFND	14	1,110	16,400	0
NISOURCE INC	COM	65473P105	9,663	335,524	SH	DFND	14	120,907	214,617	0
NISOURCE INC	COM	65473P105	22	750	SH	DFND	16	0	750	0
NOBLE ENERGY INC	COM	655044105	13,507	602,976	SH	DFND	14	164,236	438,740	0
NOBLE ENERGY INC	COM	655044105	22	960	SH	DFND	16	0	960	0
NOBLE ENERGY INC	COM	655044105	672	30,000	SH	DFND	18	0	30,000	0
NORDSON CORP	COM	655663102	4,648	32,893	SH	DFND	14	7,644	25,249	0
NORDSON CORP	COM	655663102	253	1,790	SH	DFND	18	0	1,790	0
NORDSTROM INC	COM	655664100	3,165	99,339	SH	DFND	14	33,696	65,643	0
NORDSTROM INC	COM	655664100	3	80	SH	DFND	16	0	80	0
NORFOLK SOUTHERN CORP	COM	655844108	106,625	534,919	SH	DFND	14	111,311	423,608	0
NORFOLK SOUTHERN CORP	COM	655844108	288	1,443	SH	DFND	16	0	1,443	0
NORFOLK SOUTHERN CORP	COM	655844108	419	2,100	SH	DFND	18	0	2,100	0
NORTHERN OIL & GAS INC NEV	COM	665531109	42	21,540	SH	DFND	14	21,540	0	0
NORTHERN TR CORP	COM	665859104	18,159	201,768	SH	DFND	14	71,276	130,492	0
NORTHERN TR CORP	COM	665859104	43	480	SH	DFND	16	0	480	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	1,170	74,979	SH	DFND	14	7,289	67,690	0
NORTHROP GRUMMAN CORP	COM	666807102	61,394	190,009	SH	DFND	14	83,694	106,315	0
NORTHROP GRUMMAN CORP	COM	666807102	114	353	SH	DFND	16	0	353	0
NORTHSTAR REALTY EUROPE CORP	COM	66706L101	1,425	86,747	SH	DFND	14	7,511	79,236	0
NORTHWEST BANCSHARES INC MD	COM	667340103	2,989	169,748	SH	DFND	14	17,518	152,230	0
NORTHWEST NAT HLDG CO	COM	66765N105	3,418	49,175	SH	DFND	14	5,440	43,735	0
NORTHWESTERN CORP	COM NEW	668074305	2,546	35,281	SH	DFND	14	10,141	25,140	0
NOVAGOLD RES INC	COM NEW	66987E206	91	15,390	SH	DFND	14	15,390	0	0
NOVANTA INC	COM	67000B104	328	3,475	SH	DFND	14	3,475	0	0
NOW INC	COM	67011P100	1,058	71,657	SH	DFND	14	19,301	52,356	0
NU SKIN ENTERPRISES INC	CL A	67018T105	24,399	494,711	SH	DFND	14	80,124	414,587	0
NU SKIN ENTERPRISES INC	CL A	67018T105	286	5,800	SH	DFND	16	0	5,800	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	95	5,920	SH	DFND	10	5,920	0	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	27,211	1,703,858	SH	DFND	14	102,598	1,601,260	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	166	10,400	SH	DFND	16	0	10,400	0

NUCOR CORP	COM	670346105	32,171	583,871	SH	DFND	14	130,709	453,162	0
NUCOR CORP	COM	670346105	30	545	SH	DFND	16	0	545	0
NUCOR CORP	COM	670346105	601	10,900	SH	DFND	18	0	10,900	0
NVIDIA CORP	COM	67066G104	91,641	558,003	SH	DFND	14	199,540	358,463	0
NVIDIA CORP	COM	67066G104	207	1,259	SH	DFND	16	0	1,259	0
NUVASIVE INC	COM	670704105	2,057	35,136	SH	DFND	14	10,091	25,045	0
OGE ENERGY CORP	COM	670837103	8,537	200,599	SH	DFND	14	28,360	172,239	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	1,683	4,557	SH	DFND	10	4,557	0	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	27,585	74,692	SH	DFND	14	26,047	48,645	0
O REILLY AUTOMOTIVE INC NEW	COM	67103H107	61	165	SH	DFND	16	0	165	0
OFG BANCORP	COM	67103X102	8,914	374,996	SH	DFND	14	54,624	320,372	0
OFG BANCORP	COM	67103X102	1,721	72,400	SH	DFND	16	0	72,400	0
OSI SYSTEMS INC	COM	671044105	3,464	30,759	SH	DFND	14	3,029	27,730	0
OASIS PETE INC NEW	COM	674215108	6,863	1,208,213	SH	DFND	14	56,933	1,151,280	0
OCCIDENTAL PETE CORP	COM	674599105	36,109	718,160	SH	DFND	14	246,413	471,747	0
OCCIDENTAL PETE CORP	COM	674599105	74	1,480	SH	DFND	16	0	1,480	0
OCCIDENTAL PETE CORP	COM	674599105	1,508	30,000	SH	DFND	18	0	30,000	0
OCEANEERING INTL INC	COM	675232102	23,918	1,173,029	SH	DFND	14	168,389	1,004,640	0
OCEANEERING INTL INC	COM	675232102	290	14,200	SH	DFND	16	0	14,200	0
OCEANFIRST FINL CORP	COM	675234108	4,587	184,600	SH	DFND	14	5,257	179,343	0
OCWEN FINL CORP	COM NEW	675746309	23	10,871	SH	DFND	14	10,871	0	0
OFFICE DEPOT INC	COM	676220106	7,383	3,584,209	SH	DFND	14	93,418	3,490,791	0
OFFICE DEPOT INC	COM	676220106	423	205,350	SH	DFND	16	0	205,350	0
OFFICE PPTYS INCOME TR	COM SHS BEN INT	67623C109	13,317	506,937	SH	DFND	14	8,198	498,739	0
OFFICE PPTYS INCOME TR	COM SHS BEN INT	67623C109	53	2,002	SH	DFND	16	0	2,002	0
OIL STS INTL INC	COM	678026105	1,775	97,016	SH	DFND	14	10,248	86,768	0
OKTA INC	CL A	679295105	490	3,970	SH	DFND	14	3,860	110	0
OLD DOMINION FREIGHT LINE IN	COM	679580100	8,505	56,981	SH	DFND	14	22,136	34,845	0
OLD DOMINION FREIGHT LINE IN	COM	679580100	63	420	SH	DFND	16	0	420	0
OLD NATL BANCORP IND	COM	680033107	8,639	520,765	SH	DFND	14	28,696	492,069	0
OLD REP INTL CORP	COM	680223104	54,178	2,420,806	SH	DFND	14	397,537	2,023,269	0
OLD REP INTL CORP	COM	680223104	788	35,200	SH	DFND	16	0	35,200	0
OLD SECOND BANCORP INC ILL	COM	680277100	610	47,796	SH	DFND	14	1,910	45,886	0
OLD SECOND BANCORP INC ILL	COM	680277100	411	32,200	SH	DFND	16	0	32,200	0
OLIN CORP	COM PAR \$1	680665205	11,377	519,244	SH	DFND	14	39,135	480,109	0
OLLIES BARGAIN OUTLT HLDGS I	COM	681116109	2,974	34,140	SH	DFND	14	8,710	25,430	0
OLYMPIC STEEL INC	COM	68162K106	1,080	79,127	SH	DFND	14	14,740	64,387	0
OLYMPIC STEEL INC	COM	68162K106	275	20,150	SH	DFND	16	0	20,150	0
OMNICOM GROUP INC	COM	681919106	369	4,500	SH	DFND	10	4,500	0	0
OMNICOM GROUP INC	COM	681919106	17,227	210,210	SH	DFND	14	72,690	137,520	0
OMNICOM GROUP INC	COM	681919106	39	470	SH	DFND	16	0	470	0
OMEGA HEALTHCARE INVS INC	COM	681936100	33,968	924,297	SH	DFND	14	154,672	769,625	0

OMEGA HEALTHCARE INVS INC	COM	681936100	349	9,500	SH	DFND	16	0	9,500	0
OMEGA HEALTHCARE INVS INC	COM	681936100	501	13,629	SH	DFND	3	0	13,629	0
OMNOVA SOLUTIONS INC	COM	682129101	349	56,046	SH	DFND	14	25,598	30,448	0
OMNICELL INC	COM	68213N109	20,710	240,729	SH	DFND	14	36,941	203,788	0
OMNICELL INC	COM	68213N109	2,435	28,300	SH	DFND	16	0	28,300	0
ON SEMICONDUCTOR CORP	COM	682189105	620	30,674	SH	DFND	14	22,374	8,300	0
ONE GAS INC	COM	68235P108	3,263	36,134	SH	DFND	14	10,136	25,998	0
FLWS/I-800 FLOWERS	CL A	68243Q106	12,695	672,389	SH	DFND	14	120,435	551,954	0
FLWS/I-800 FLOWERS	CL A	68243Q106	1,670	88,450	SH	DFND	16	0	88,450	0
ONEOK INC NEW	COM	682680103	26,140	379,885	SH	DFND	14	135,844	244,041	0
ONEOK INC NEW	COM	682680103	58	850	SH	DFND	16	0	850	0
ONEOK INC NEW	COM	682680103	626	9,100	SH	DFND	18	0	9,100	0
ONEMAIN HLDGS INC	COM	68268W103	424	12,546	SH	DFND	10	12,546	0	0
ONEMAIN HLDGS INC	COM	68268W103	81,881	2,421,805	SH	DFND	14	371,797	2,050,008	0
ONEMAIN HLDGS INC	COM	68268W103	956	28,288	SH	DFND	16	0	28,288	0
ONESPAN INC	COM	68287N100	723	51,054	SH	DFND	14	5,408	45,646	0
OPKO HEALTH INC	COM	68375N103	1,706	699,346	SH	DFND	14	204,051	495,295	0
OPKO HEALTH INC	COM	68375N103	334	136,900	SH	DFND	16	0	136,900	0
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	2,468	90,656	SH	DFND	14	1,259	89,397	0
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	106	3,900	SH	DFND	16	0	3,900	0
ORACLE CORP	COM	68389X105	2,376	41,703	SH	DFND	10	41,703	0	0
ORACLE CORP	COM	68389X105	363,128	6,374,018	SH	DFND	14	1,352,080	5,021,938	0
ORACLE CORP	COM	68389X105	2,117	37,157	SH	DFND	16	0	37,157	0
OPUS BK IRVINE CALIF	COM	684000102	136	6,465	SH	DFND	10	6,465	0	0
OPUS BK IRVINE CALIF	COM	684000102	767	36,312	SH	DFND	14	2,820	33,492	0
ORASURE TECHNOLOGIES INC	COM	68554V108	923	99,447	SH	DFND	14	9,802	89,645	0
ORITANI FINL CORP DEL	COM	68633D103	2,224	125,343	SH	DFND	14	6,930	118,413	0
ORMAT TECHNOLOGIES INC	COM	686688102	6	90	SH	DFND	10	90	0	0
ORMAT TECHNOLOGIES INC	COM	686688102	271	4,277	SH	DFND	14	4,277	0	0
ORTHOFIX MED INC	COM	68752M108	1,657	31,336	SH	DFND	14	3,354	27,982	0
OSHKOSH CORP	COM	688239201	146,417	1,753,703	SH	DFND	14	247,373	1,506,330	0
OSHKOSH CORP	COM	688239201	1,585	18,980	SH	DFND	16	0	18,980	0
OSHKOSH CORP	COM	688239201	232	2,780	SH	DFND	18	0	2,780	0
OTTER TAIL CORP	COM	689648103	229	4,343	SH	DFND	14	4,060	283	0
OUTFRONT MEDIA INC	COM	69007J106	9,617	372,886	SH	DFND	14	7,036	365,850	0
OVERSEAS SHIPHOLDING GROUP I	CL A NEW	69036R863	32	16,785	SH	DFND	14	5,090	11,695	0
OVERSEAS SHIPHOLDING GROUP I	CL A NEW	69036R863	21	11,300	SH	DFND	16	0	11,300	0
OWENS & MINOR INC NEW	COM	690732102	2,903	907,042	SH	DFND	14	10,299	896,743	0
OWENS CORNING NEW	COM	690742101	20,764	356,777	SH	DFND	14	36,979	319,798	0
OWENS ILL INC	COM NEW	690768403	27,839	1,611,983	SH	DFND	14	279,952	1,332,031	0
OWENS ILL INC	COM NEW	690768403	839	48,590	SH	DFND	16	0	48,590	0
OXFORD INDS INC	COM	691497309	2,099	27,691	SH	DFND	14	2,977	24,714	0
PBF ENERGY INC	CL A	69318G106	28,110	898,081	SH	DFND	14	111,075	787,006	0
PBF ENERGY INC	CL A	69318G106	501	16,000	SH	DFND	16	0	16,000	0
PC CONNECTION INC	COM	69318J100	118	3,360	SH	DFND	10	3,360	0	0
PC CONNECTION INC	COM	69318J100	1,721	49,205	SH	DFND	14	22,292	26,913	0
PC CONNECTION INC	COM	69318J100	127	3,620	SH	DFND	16	0	3,620	0

PCM INC	COM	69323K100	220	6,292	SH	DFND	10	6,292	0	0
PCM INC	COM	69323K100	29	820	SH	DFND	14	820	0	0
PDC ENERGY INC	COM	69327R101	3,851	106,802	SH	DFND	14	11,458	95,344	0
PDF SOLUTIONS INC	COM	693282105	579	44,129	SH	DFND	14	4,609	39,520	0
PDL BIOPHARMA INC	COM	69329Y104	48	15,294	SH	DFND	14	11,404	3,890	0
PG&E CORP	COM	69331C108	681	29,720	SH	DFND	14	29,720	0	0
PG&E CORP	COM	69331C108	287	12,500	SH	DFND	18	0	12,500	0
PGT INNOVATIONS INC	COM	69336V101	1,664	99,550	SH	DFND	14	16,060	83,490	0
PNC FINL SVCS GROUP INC	COM	693475105	975	7,100	SH	DFND	10	7,100	0	0
PNC FINL SVCS GROUP INC	COM	693475105	80,879	589,154	SH	DFND	14	170,824	418,330	0
PNC FINL SVCS GROUP INC	COM	693475105	129	943	SH	DFND	16	0	943	0
PNM RES INC	COM	69349H107	250	4,909	SH	DFND	10	4,909	0	0
PNM RES INC	COM	69349H107	7,789	152,998	SH	DFND	14	15,824	137,174	0
PNM RES INC	COM	69349H107	61	1,200	SH	DFND	16	0	1,200	0
PPG INDS INC	COM	693506107	25,401	217,642	SH	DFND	14	78,004	139,638	0
PPG INDS INC	COM	693506107	57	490	SH	DFND	16	0	490	0
PPG INDS INC	COM	693506107	934	8,000	SH	DFND	18	0	8,000	0
PPL CORP	COM	69351T106	1,067	34,400	SH	DFND	10	34,400	0	0
PPL CORP	COM	69351T106	44,835	1,445,827	SH	DFND	14	312,119	1,133,708	0
PPL CORP	COM	69351T106	47	1,530	SH	DFND	16	0	1,530	0
PRA HEALTH SCIENCES INC	COM	69354M108	175	1,770	SH	DFND	10	1,770	0	0
PRA HEALTH SCIENCES INC	COM	69354M108	101,768	1,026,407	SH	DFND	14	115,819	910,588	0
PRA HEALTH SCIENCES INC	COM	69354M108	1,003	10,120	SH	DFND	16	0	10,120	0
PRA GROUP INC	COM	69354N106	2,061	73,233	SH	DFND	14	7,507	65,726	0
PS BUSINESS PKS INC CALIF	COM	69360J107	2,526	14,986	SH	DFND	14	4,241	10,745	0
PVH CORP	COM	693656100	37,290	394,022	SH	DFND	14	93,445	300,577	0
PVH CORP	COM	693656100	138	1,457	SH	DFND	16	0	1,457	0
PTC THERAPEUTICS INC	COM	69366J200	8,558	190,180	SH	DFND	14	36,520	153,660	0
PTC THERAPEUTICS INC	COM	69366J200	1,386	30,800	SH	DFND	16	0	30,800	0
PTC THERAPEUTICS INC	COM	69366J200	3,182	70,700	SH	DFND	18	0	70,700	0
PTC INC	COM	69370C100	5,859	65,271	SH	DFND	14	14,880	50,391	0
PACCAR INC	COM	693718108	88,588	1,236,223	SH	DFND	14	153,181	1,083,042	0
PACCAR INC	COM	693718108	140	1,950	SH	DFND	16	0	1,950	0
PACIFIC BIOSCIENCES CALIF IN	COM	69404D108	86	14,212	SH	DFND	14	14,212	0	0
PACIFIC PREMIER BANCORP	COM	69478X105	8,584	277,967	SH	DFND	14	9,886	268,081	0
PACIRA BIOSCIENCES	COM	695127100	214	4,932	SH	DFND	14	4,505	427	0
PACKAGING CORP AMER	COM	695156109	10,383	108,929	SH	DFND	14	31,162	77,767	0
PACKAGING CORP AMER	COM	695156109	20	210	SH	DFND	16	0	210	0
PACWEST BANCORP DEL	COM	695263103	41,147	1,059,659	SH	DFND	14	182,321	877,338	0
PACWEST BANCORP DEL	COM	695263103	427	10,990	SH	DFND	16	0	10,990	0
PALATIN TECHNOLOGIES INC	COM PAR \$.01	696077403	13	11,160	SH	DFND	14	11,160	0	0
PALO ALTO NETWORKS INC	COM	697435105	1,245	6,110	SH	DFND	14	5,120	990	0
PAMPA ENERGIA S A	SPONS ADR LVL I	697660207	1,186	34,207	SH	DFND	14	3,338	30,869	0
PANHANDLE OIL AND GAS INC	CL A	698477106	260	19,909	SH	DFND	14	1,660	18,249	0
PAPA JOHNS INTL INC	COM	698813102	681	15,234	SH	DFND	14	4,390	10,844	0
PAR PACIFIC HOLDINGS INC	COM NEW	69888T207	1,028	50,107	SH	DFND	14	4,630	45,477	0
PARAMOUNT GROUP INC	COM	69924R108	1,890	134,900	SH	DFND	14	25,600	109,300	0
PARK ELECTROCHEMICAL CORP	COM	700416209	664	39,777	SH	DFND	14	3,465	36,312	0

PARK HOTELS RESORTS INC	COM	700517105	29,335	1,064,396	SH	DFND	14	90,596	973,800	0
PARK HOTELS RESORTS INC	COM	700517105	143	5,200	SH	DFND	16	0	5,200	0
PARK OHIO HLDGS CORP	COM	700666100	541	16,613	SH	DFND	14	904	15,709	0
PARK OHIO HLDGS CORP	COM	700666100	62	1,900	SH	DFND	16	0	1,900	0
PARKER HANNIFIN CORP	COM	701094104	778	4,575	SH	DFND	10	4,575	0	0
PARKER HANNIFIN CORP	COM	701094104	20,450	120,285	SH	DFND	14	42,552	77,733	0
PARKER HANNIFIN CORP	COM	701094104	46	269	SH	DFND	16	0	269	0
PARSLEY ENERGY INC	CL A	701877102	9,941	522,930	SH	DFND	14	38,796	484,134	0
PARTY CITY HOLDCO INC	COM	702149105	5,748	784,150	SH	DFND	14	5,350	778,800	0
PATRICK INDS INC	COM	703343103	448	9,106	SH	DFND	10	9,106	0	0
PATRICK INDS INC	COM	703343103	4,708	95,703	SH	DFND	14	54,645	41,058	0
PATRICK INDS INC	COM	703343103	89	1,800	SH	DFND	18	0	1,800	0
PATTERSON COMPANIES INC	COM	703395103	1,281	55,954	SH	DFND	14	15,570	40,384	0
PATTERSON UTI ENERGY INC	COM	703481101	2,284	198,429	SH	DFND	14	56,495	141,934	0
PATTERSON UTI ENERGY INC	COM	703481101	10	900	SH	DFND	16	0	900	0
PAYCHEX INC	COM	704326107	792	9,625	SH	DFND	10	9,625	0	0
PAYCHEX INC	COM	704326107	24,881	302,363	SH	DFND	14	105,808	196,555	0
PAYCHEX INC	COM	704326107	57	690	SH	DFND	16	0	690	0
PAYCOM SOFTWARE INC	COM	70432V102	5,228	23,060	SH	DFND	14	2,740	20,320	0
PAYLOCITY HLDG CORP	COM	70438V106	6,002	63,977	SH	DFND	14	21,020	42,957	0
PAYLOCITY HLDG CORP	COM	70438V106	582	6,200	SH	DFND	16	0	6,200	0
PAYPAL HLDGS INC	COM	70450Y103	123,708	1,080,798	SH	DFND	14	387,283	693,515	0
PAYPAL HLDGS INC	COM	70450Y103	281	2,456	SH	DFND	16	0	2,456	0
PAYPAL HLDGS INC	COM	70450Y103	252	2,200	SH	DFND	18	0	2,200	0
PEABODY ENERGY CORP NEW	COM	704551100	109	4,507	SH	DFND	10	4,507	0	0
PEABODY ENERGY CORP NEW	COM	704551100	10,481	434,886	SH	DFND	14	9,920	424,966	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	3,145	111,850	SH	DFND	14	2,190	109,660	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	292	10,400	SH	DFND	16	0	10,400	0
PEBBLEBROOK HOTEL TR	COM	70509V100	20,005	709,889	SH	DFND	14	156,465	553,424	0
PEBBLEBROOK HOTEL TR	COM	70509V100	817	29,000	SH	DFND	16	0	29,000	0
PENN NATL GAMING INC	COM	707569109	14,967	777,093	SH	DFND	14	100,126	676,967	0
PENN NATL GAMING INC	COM	707569109	1,321	68,600	SH	DFND	16	0	68,600	0
PENN VA CORP NEW	COM	70788V102	674	21,956	SH	DFND	14	2,486	19,470	0
PENNEY J C CORP INC	COM	708160106	562	492,980	SH	DFND	14	47,841	445,139	0
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	5,566	856,249	SH	DFND	14	11,181	845,068	0
PENNYMAC MTG INVT TR	COM	70931T103	9,120	417,784	SH	DFND	14	12,640	405,144	0
PENNYMAC FINL SVCS INC	COM	70932M107	4,140	186,635	SH	DFND	14	3,120	183,515	0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	7,495	158,462	SH	DFND	14	17,241	141,221	0
PENUMBRA INC	COM	70975L107	296	1,850	SH	DFND	14	1,850	0	0
PEOPLES BANCORP INC	COM	709789101	588	18,236	SH	DFND	14	5,144	13,092	0
PEOPLES BANCORP INC	COM	709789101	252	7,800	SH	DFND	16	0	7,800	0
PEOPLES UTD FINL INC	COM	712704105	8,474	504,990	SH	DFND	14	142,466	362,524	0
PEOPLES UTD FINL INC	COM	712704105	12	740	SH	DFND	16	0	740	0
PEPSICO INC	COM	713448108	2,397	18,278	SH	DFND	10	18,278	0	0
PEPSICO INC	COM	713448108	441,234	3,364,856	SH	DFND	14	709,007	2,655,849	0
PEPSICO INC	COM	713448108	2,836	21,629	SH	DFND	16	0	21,629	0
PEPSICO INC	COM	713448108	525	4,000	SH	DFND	18	0	4,000	0

PERFICIENT INC	COM	71375U101	1,858	54,133	SH	DFND	14	5,506	48,627	0
PERFORMANCE FOOD GROUP CO	COM	71377A103	1,948	48,661	SH	DFND	14	13,436	35,225	0
PERFORMANCE FOOD GROUP CO	COM	71377A103	160	4,000	SH	DFND	16	0	4,000	0
PERKINELMER INC	COM	714046109	9,853	102,274	SH	DFND	14	35,613	66,661	0
PERKINELMER INC	COM	714046109	22	230	SH	DFND	16	0	230	0
PERSPECTA INC	COM	715347100	315	13,466	SH	DFND	10	13,466	0	0
PERSPECTA INC	COM	715347100	34,806	1,486,782	SH	DFND	14	254,193	1,232,589	0
PERSPECTA INC	COM	715347100	1,922	82,100	SH	DFND	16	0	82,100	0
PETMED EXPRESS INC	COM	716382106	513	32,769	SH	DFND	14	3,591	29,178	0
PFENEX INC	COM	717071104	138	20,438	SH	DFND	14	16,290	4,148	0
PFIZER INC	COM	717081103	145	3,338	SH	DFND	10	3,338	0	0
PFIZER INC	COM	717081103	264,842	6,113,613	SH	DFND	14	1,912,998	4,200,615	0
PFIZER INC	COM	717081103	491	11,337	SH	DFND	16	0	11,337	0
PFIZER INC	COM	717081103	22,007	508,000	SH	DFND	18	0	508,000	0
PHIBRO ANIMAL HEALTH CORP	CL A COM	71742Q106	1,057	33,264	SH	DFND	14	3,570	29,694	0
PHILIP MORRIS INTL INC	COM	718172109	266,796	3,397,372	SH	DFND	14	687,251	2,710,121	0
PHILIP MORRIS INTL INC	COM	718172109	1,214	15,459	SH	DFND	16	0	15,459	0
PHILIP MORRIS INTL INC	COM	718172109	432	5,500	SH	DFND	18	0	5,500	0
PHILLIPS 66	COM	718546104	1,227	13,122	SH	DFND	10	13,122	0	0
PHILLIPS 66	COM	718546104	146,571	1,566,930	SH	DFND	14	234,277	1,332,653	0
PHILLIPS 66	COM	718546104	1,156	12,354	SH	DFND	16	0	12,354	0
PHILLIPS 66	COM	718546104	1,085	11,600	SH	DFND	18	0	11,600	0
PHOTRONICS INC	COM	719405102	2,242	273,402	SH	DFND	14	11,051	262,351	0
PHYSICIANS RLTY TR	COM	71943U104	332	19,050	SH	DFND	14	19,050	0	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	353	17,687	SH	DFND	10	17,687	0	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	294	14,739	SH	DFND	14	14,010	729	0
PIERIS PHARMACEUTICALS INC	COM	720795103	50	10,738	SH	DFND	14	2,460	8,278	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	56,077	2,208,606	SH	DFND	14	281,395	1,927,211	0
PILGRIMS PRIDE CORP NEW	COM	72147K108	434	17,100	SH	DFND	16	0	17,100	0
PINDUODUO INC	SPONSORED ADS	722304102	2,342	113,500	SH	DFND	14	0	113,500	0
PINNACLE FINL PARTNERS INC	COM	72346Q104	7,176	124,852	SH	DFND	14	23,282	101,570	0
PINNACLE FINL PARTNERS INC	COM	72346Q104	34	600	SH	DFND	16	0	600	0
PINNACLE WEST CAP CORP	COM	723484101	9,788	104,027	SH	DFND	14	36,743	67,284	0
PINNACLE WEST CAP CORP	COM	723484101	22	235	SH	DFND	16	0	235	0
PIONEER NAT RES CO	COM	723787107	31,575	205,222	SH	DFND	14	67,562	137,660	0
PIONEER NAT RES CO	COM	723787107	54	351	SH	DFND	16	0	351	0
PIONEER NAT RES CO	COM	723787107	615	4,000	SH	DFND	18	0	4,000	0
PIPER JAFFRAY COS	COM	724078100	283	3,813	SH	DFND	10	3,813	0	0
PIPER JAFFRAY COS	COM	724078100	3,007	40,491	SH	DFND	14	2,681	37,810	0
PITNEY BOWES INC	COM	724479100	1,383	323,173	SH	DFND	14	30,500	292,673	0
PLANET FITNESS INC	CL A	72703H101	7,343	101,372	SH	DFND	14	14,480	86,892	0
PLANET FITNESS INC	CL A	72703H101	1,000	13,800	SH	DFND	16	0	13,800	0
PLANTRONICS INC NEW	COM	727493108	820	22,148	SH	DFND	14	6,431	15,717	0
PLEXUS CORP	COM	729132100	2,862	49,028	SH	DFND	14	5,339	43,689	0
PLUG POWER INC	COM NEW	72919P202	38	16,740	SH	DFND	14	16,740	0	0
POLARIS INDS INC	COM	731068102	3,500	38,364	SH	DFND	14	10,351	28,013	0

POLYONE CORP	COM	73179P106	28,270	900,590	SH	DFND	14	170,646	729,944	0
POLYONE CORP	COM	73179P106	2,116	67,400	SH	DFND	16	0	67,400	0
POOL CORPORATION	COM	73278L105	4,831	25,293	SH	DFND	14	5,910	19,383	0
POPULAR INC	COM NEW	733174700	8,347	153,894	SH	DFND	14	24,944	128,950	0
POPULAR INC	COM NEW	733174700	16	300	SH	DFND	16	0	300	0
PORTLAND GEN ELEC CO	COM NEW	736508847	24,663	455,291	SH	DFND	14	102,463	352,828	0
PORTLAND GEN ELEC CO	COM NEW	736508847	3,336	61,584	SH	DFND	16	0	61,584	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	180	6,652	SH	DFND	14	6,652	0	0
PORTOLA PHARMACEUTICALS INC	COM	737010108	3,134	115,500	SH	DFND	18	0	115,500	0
POST HLDGS INC	COM	737446104	40,868	393,078	SH	DFND	14	72,260	320,818	0
POST HLDGS INC	COM	737446104	594	5,710	SH	DFND	16	0	5,710	0
POTLATCHDELTIC CORPORATION	COM	737630103	1,769	45,381	SH	DFND	14	12,964	32,417	0
POWELL INDS INC	COM	739128106	32	833	SH	DFND	10	833	0	0
POWELL INDS INC	COM	739128106	567	14,911	SH	DFND	14	1,555	13,356	0
POWER INTEGRATIONS INC	COM	739276103	3,797	47,362	SH	DFND	14	5,219	42,143	0
PQ GROUP HLDGS INC	COM	73943T103	913	57,622	SH	DFND	14	10,880	46,742	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	140	2,954	SH	DFND	10	2,954	0	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	2,307	48,818	SH	DFND	14	2,534	46,284	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	149	3,150	SH	DFND	18	0	3,150	0
PREMIER INC	CL A	74051N102	271	6,940	SH	DFND	10	6,940	0	0
PREMIER INC	CL A	74051N102	95	2,440	SH	DFND	14	2,440	0	0
PRESIDIO INC	COM	74102M103	10,443	763,940	SH	DFND	14	179,180	584,760	0
PRESIDIO INC	COM	74102M103	1,035	75,700	SH	DFND	16	0	75,700	0
PRESTIGE CONSMR HEALTHCARE I	COM	74112D101	14,407	454,776	SH	DFND	14	38,883	415,893	0
PRESTIGE CONSMR HEALTHCARE I	COM	74112D101	634	20,000	SH	DFND	16	0	20,000	0
PRESTIGE CONSMR HEALTHCARE I	COM	74112D101	143	4,500	SH	DFND	18	0	4,500	0
PRICE T ROWE GROUP INC	COM	74144T108	25,342	230,988	SH	DFND	14	77,958	153,030	0
PRICE T ROWE GROUP INC	COM	74144T108	54	491	SH	DFND	16	0	491	0
PRIMORIS SVCS CORP	COM	74164F103	1,524	72,806	SH	DFND	14	21,565	51,241	0
PRIMORIS SVCS CORP	COM	74164F103	287	13,700	SH	DFND	16	0	13,700	0
PRIMERICA INC	COM	74164M108	3,220	26,844	SH	DFND	14	6,096	20,748	0
PRIMERICA INC	COM	74164M108	229	1,910	SH	DFND	18	0	1,910	0
PRINCIPAL FINL GROUP INC	COM	74251V102	717	12,374	SH	DFND	10	12,374	0	0
PRINCIPAL FINL GROUP INC	COM	74251V102	37,825	653,051	SH	DFND	14	126,567	526,484	0
PRINCIPAL FINL GROUP INC	COM	74251V102	30	525	SH	DFND	16	0	525	0
PROASSURANCE CORP	COM	74267C106	3,134	86,790	SH	DFND	14	9,766	77,024	0
PROCTER AND GAMBLE CO	COM	742718109	378	3,450	SH	DFND	10	3,450	0	0
PROCTER AND GAMBLE CO	COM	742718109	539,769	4,922,654	SH	DFND	14	1,158,256	3,764,398	0
PROCTER AND GAMBLE CO	COM	742718109	3,648	33,272	SH	DFND	16	0	33,272	0
PROCTER AND GAMBLE CO	COM	742718109	680	6,200	SH	DFND	18	0	6,200	0
PROGENICS PHARMACEUTICALS IN	COM	743187106	822	133,262	SH	DFND	14	13,092	120,170	0
PROGRESS SOFTWARE CORP	COM	743312100	31,891	731,113	SH	DFND	14	79,305	651,808	0
PROGRESS SOFTWARE CORP	COM	743312100	2,712	62,170	SH	DFND	16	0	62,170	0

PROGRESSIVE CORP OHIO	COM	743315103	56,612	708,268	SH	DFND	14	195,936	512,332	0
PROGRESSIVE CORP OHIO	COM	743315103	96	1,205	SH	DFND	16	0	1,205	0
PROLOGIS INC	COM	74340W103	50,063	625,009	SH	DFND	14	226,996	398,013	0
PROLOGIS INC	COM	74340W103	106	1,318	SH	DFND	16	0	1,318	0
PROLOGIS INC	COM	74340W103	62,601	781,533	SH	DFND	3	0	781,533	0
PROOFPOINT INC	COM	743424103	363	3,020	SH	DFND	14	3,020	0	0
PROPETRO HLDG CORP	COM	74347M108	88	4,261	SH	DFND	10	4,261	0	0
PROPETRO HLDG CORP	COM	74347M108	2,491	120,351	SH	DFND	14	13,070	107,281	0
PROSPERITY BANCSHARES INC	COM	743606105	2,762	41,810	SH	DFND	14	9,573	32,237	0
PROTECTIVE INS CORP	CL B	74368L203	167	9,613	SH	DFND	14	1,119	8,494	0
PROTECTIVE INS CORP	CL B	74368L203	155	8,900	SH	DFND	16	0	8,900	0
PROTO LABS INC	COM	743713109	5,032	43,374	SH	DFND	14	4,597	38,777	0
PROVIDENCE SVC CORP	COM	743815102	224	3,898	SH	DFND	10	3,898	0	0
PROVIDENCE SVC CORP	COM	743815102	2,205	38,456	SH	DFND	14	17,983	20,473	0
PROVIDENT FINL SVCS INC	COM	74386T105	7,374	304,065	SH	DFND	14	10,665	293,400	0
PRUDENTIAL FINL INC	COM	744320102	39,333	389,431	SH	DFND	14	168,092	221,339	0
PRUDENTIAL FINL INC	COM	744320102	1,477	14,627	SH	DFND	16	0	14,627	0
PUBLIC SVC ENTERPRISE GRP IN	COM	744573106	32,012	544,233	SH	DFND	14	169,543	374,690	0
PUBLIC SVC ENTERPRISE GRP IN	COM	744573106	62	1,050	SH	DFND	16	0	1,050	0
PUBLIC STORAGE	COM	74460D109	33,192	139,362	SH	DFND	14	50,116	89,246	0
PUBLIC STORAGE	COM	74460D109	74	312	SH	DFND	16	0	312	0
PUBLIC STORAGE	COM	74460D109	31,003	130,170	SH	DFND	3	0	130,170	0
PULTE GROUP INC	COM	745867101	785	24,838	SH	DFND	10	24,838	0	0
PULTE GROUP INC	COM	745867101	15,681	495,920	SH	DFND	14	99,534	396,386	0
PULTE GROUP INC	COM	745867101	16	503	SH	DFND	16	0	503	0
QCR HOLDINGS INC	COM	74727A104	3,557	102,005	SH	DFND	14	7,000	95,005	0
QCR HOLDINGS INC	COM	74727A104	660	18,920	SH	DFND	16	0	18,920	0
QAD INC	CL A	74727D306	717	17,828	SH	DFND	14	6,695	11,133	0
QAD INC	CL A	74727D306	137	3,400	SH	DFND	16	0	3,400	0
QUAD / GRAPHICS INC	COM CL A	747301109	117	14,753	SH	DFND	10	14,753	0	0
QUAD / GRAPHICS INC	COM CL A	747301109	1,963	248,224	SH	DFND	14	3,415	244,809	0
QUAKER CHEM CORP	COM	747316107	4,433	21,849	SH	DFND	14	2,429	19,420	0
PZENA INVESTMENT MGMT INC	CLASS A	74731Q103	226	26,278	SH	DFND	14	24,658	1,620	0
QEP RES INC	COM	74733V100	1,145	158,313	SH	DFND	14	44,941	113,372	0
QTS RLTY TR INC	COM CL A	74736A103	280	6,071	SH	DFND	14	5,660	411	0
QTS RLTY TR INC	COM CL A	74736A103	10,487	227,099	SH	DFND	3	0	227,099	0
QORVO INC	COM	74736K101	7,512	112,779	SH	DFND	14	38,937	73,842	0
QORVO INC	COM	74736K101	89	1,340	SH	DFND	16	0	1,340	0
Q2 HLDGS INC	COM	74736L109	325	4,256	SH	DFND	14	4,256	0	0
QUALCOMM INC	COM	747525103	256,412	3,370,742	SH	DFND	14	689,380	2,681,362	0
QUALCOMM INC	COM	747525103	1,719	22,600	SH	DFND	16	0	22,600	0
QUALYS INC	COM	74758T303	4,904	56,314	SH	DFND	14	7,686	48,628	0
QUANEX BUILDING PRODUCTS COR	COM	747619104	2,330	123,346	SH	DFND	14	5,397	117,949	0
QUANTA SVCS INC	COM	74762E102	54,965	1,439,260	SH	DFND	14	229,444	1,209,816	0
QUANTA SVCS INC	COM	74762E102	236	6,182	SH	DFND	16	0	6,182	0
QUEST DIAGNOSTICS INC	COM	74834L100	12,867	126,380	SH	DFND	14	44,398	81,982	0

QUEST DIAGNOSTICS INC	COM	74834L100	28	275	SH	DFND	16	0	275	0
QUIDEL CORP	COM	74838J101	228	3,837	SH	DFND	14	3,576	261	0
QUINSTREET INC	COM	74874Q100	2,464	155,478	SH	DFND	14	8,214	147,264	0
QURATE RETAIL INC	COM SER A	74915M100	102	8,236	SH	DFND	10	8,236	0	0
QURATE RETAIL INC	COM SER A	74915M100	70,260	5,670,690	SH	DFND	14	380,013	5,290,677	0
QURATE RETAIL INC	COM SER A	74915M100	642	51,815	SH	DFND	16	0	51,815	0
RA PHARMACEUTICALS INC	COM	74933V108	96	3,190	SH	DFND	14	3,190	0	0
RA PHARMACEUTICALS INC	COM	74933V108	3,539	117,700	SH	DFND	18	0	117,700	0
RCI HOSPITALITY HLDGS INC	COM	74934Q108	945	53,950	SH	DFND	14	620	53,330	0
RCI HOSPITALITY HLDGS INC	COM	74934Q108	189	10,780	SH	DFND	16	0	10,780	0
R1 RCM INC	COM	749397105	136	10,810	SH	DFND	14	10,810	0	0
R1 RCM INC	COM	749397105	3,164	251,500	SH	DFND	18	0	251,500	0
RLI CORP	COM	749607107	5,450	63,592	SH	DFND	14	7,142	56,450	0
RLJ LODGING TR	COM	74965L101	298	16,815	SH	DFND	10	16,815	0	0
RLJ LODGING TR	COM	74965L101	28,609	1,612,673	SH	DFND	14	134,647	1,478,026	0
RLJ LODGING TR	COM	74965L101	1,698	95,700	SH	DFND	16	0	95,700	0
RMR GROUP INC	CL A	74967R106	4,809	102,363	SH	DFND	14	20,124	82,239	0
RMR GROUP INC	CL A	74967R106	549	11,680	SH	DFND	16	0	11,680	0
RH	COM	74967X103	3,055	26,424	SH	DFND	14	3,094	23,330	0
RPM INTL INC	COM	749685103	5,290	86,558	SH	DFND	14	21,466	65,092	0
RPM INTL INC	COM	749685103	18	300	SH	DFND	16	0	300	0
RPT REALTY	SH BEN INT	74971D101	4,438	366,445	SH	DFND	14	12,926	353,519	0
RTI SURGICAL HOLDINGS INC	COM	74975N105	55	12,923	SH	DFND	14	6,231	6,692	0
RADIAN GROUP INC	COM	750236101	30,922	1,353,259	SH	DFND	14	159,831	1,193,428	0
RADIAN GROUP INC	COM	750236101	3,431	150,147	SH	DFND	16	0	150,147	0
RADIANT LOGISTICS INC	COM	75025X100	894	145,588	SH	DFND	14	53,040	92,548	0
RADIANT LOGISTICS INC	COM	75025X100	160	26,100	SH	DFND	16	0	26,100	0
RAMBUS INC DEL	COM	750917106	2,275	188,992	SH	DFND	14	18,841	170,151	0
RALPH LAUREN CORP	CL A	751212101	19,506	171,724	SH	DFND	14	17,257	154,467	0
RALPH LAUREN CORP	CL A	751212101	13	112	SH	DFND	16	0	112	0
RANGE RES CORP	COM	75281A109	267	38,200	SH	DFND	10	38,200	0	0
RANGE RES CORP	COM	75281A109	15,088	2,161,564	SH	DFND	14	149,903	2,011,661	0
RANGE RES CORP	COM	75281A109	18	2,600	SH	DFND	16	0	2,600	0
RAPID7 INC	COM	753422104	305	5,270	SH	DFND	14	5,270	0	0
RAVEN INDS INC	COM	754212108	2,095	58,393	SH	DFND	14	6,154	52,239	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	19,128	226,236	SH	DFND	14	64,561	161,675	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	23	270	SH	DFND	16	0	270	0
RAYONIER INC	COM	754907103	4,320	142,568	SH	DFND	14	46,091	96,477	0
RAYONIER ADVANCED MATLS INC	COM	75508B104	6,817	1,050,347	SH	DFND	14	88,426	961,921	0
RAYONIER ADVANCED MATLS INC	COM	75508B104	510	78,600	SH	DFND	16	0	78,600	0
RAYTHEON CO	COM NEW	755111507	774	4,450	SH	DFND	10	4,450	0	0
RAYTHEON CO	COM NEW	755111507	45,121	259,494	SH	DFND	14	92,506	166,988	0
RAYTHEON CO	COM NEW	755111507	102	586	SH	DFND	16	0	586	0
RBC BEARINGS INC	COM	75524B104	414	2,482	SH	DFND	14	2,482	0	0
RE MAX HLDGS INC	CL A	75524W108	878	28,550	SH	DFND	14	2,980	25,570	0
READY CAP CORP	COM	75574U101	1,078	72,361	SH	DFND	14	14,550	57,811	0
REALOGY HLDGS CORP	COM	75605Y106	10,117	1,397,441	SH	DFND	14	146,404	1,251,037	0

REALPAGE INC	COM	75606N109	259	4,398	SH	DFND	14	4,398	0	0
REALTY INCOME CORP	COM	756109104	19,481	282,460	SH	DFND	14	101,436	181,024	0
REALTY INCOME CORP	COM	756109104	45	650	SH	DFND	16	0	650	0
REATA PHARMACEUTICALS INC	CL A	75615P103	206	2,186	SH	DFND	14	2,186	0	0
RED HAT INC	COM	756577102	30,562	162,774	SH	DFND	14	58,388	104,386	0
RED HAT INC	COM	756577102	69	368	SH	DFND	16	0	368	0
RED ROBIN GOURMET BURGERS IN	COM	75689M101	7,698	251,807	SH	DFND	14	2,394	249,413	0
REDWOOD TR INC	COM	758075402	9,725	588,302	SH	DFND	14	16,342	571,960	0
REGAL BELOIT CORP	COM	758750103	22,442	274,656	SH	DFND	14	48,829	225,827	0
REGAL BELOIT CORP	COM	758750103	219	2,680	SH	DFND	16	0	2,680	0
REGENCY CTRS CORP	COM	758849103	10,466	156,820	SH	DFND	14	55,487	101,333	0
REGENCY CTRS CORP	COM	758849103	24	365	SH	DFND	16	0	365	0
REGENERON PHARMACEUTICALS	COM	75886F107	110	350	SH	DFND	10	350	0	0
REGENERON PHARMACEUTICALS	COM	75886F107	70,113	224,004	SH	DFND	14	33,837	190,167	0
REGENERON PHARMACEUTICALS	COM	75886F107	990	3,163	SH	DFND	16	0	3,163	0
REGIS CORP MINN	COM	758932107	802	48,296	SH	DFND	14	5,523	42,773	0
REGENXBIO INC	COM	75901B107	5,648	109,940	SH	DFND	14	5,740	104,200	0
REGENXBIO INC	COM	75901B107	216	4,200	SH	DFND	16	0	4,200	0
REGIONAL MGMT CORP	COM	75902K106	51	1,937	SH	DFND	10	1,937	0	0
REGIONAL MGMT CORP	COM	75902K106	2,304	87,364	SH	DFND	14	1,000	86,364	0
REGIONS FINL CORP NEW	COM	7591EP100	37,698	2,523,293	SH	DFND	14	485,049	2,038,244	0
REGIONS FINL CORP NEW	COM	7591EP100	30	2,036	SH	DFND	16	0	2,036	0
REINSURANCE GRP OF AMERICA I	COM NEW	759351604	573	3,675	SH	DFND	10	3,675	0	0
REINSURANCE GRP OF AMERICA I	COM NEW	759351604	65,607	420,479	SH	DFND	14	61,669	358,810	0
REINSURANCE GRP OF AMERICA I	COM NEW	759351604	752	4,820	SH	DFND	16	0	4,820	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	69,040	729,658	SH	DFND	14	106,202	623,456	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	562	5,940	SH	DFND	16	0	5,940	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	326	3,450	SH	DFND	18	0	3,450	0
RENASANT CORP	COM	75970E107	9,474	263,602	SH	DFND	14	17,953	245,649	0
RENASANT CORP	COM	75970E107	219	6,100	SH	DFND	16	0	6,100	0
RENEWABLE ENERGY GROUP INC	COM NEW	75972A301	2,863	180,531	SH	DFND	14	6,369	174,162	0
REPLIGEN CORP	COM	759916109	176	2,052	SH	DFND	10	2,052	0	0
REPLIGEN CORP	COM	759916109	23,729	276,084	SH	DFND	14	44,605	231,479	0
REPLIGEN CORP	COM	759916109	2,664	31,000	SH	DFND	16	0	31,000	0
RENT A CTR INC NEW	COM	76009N100	6,389	239,908	SH	DFND	14	13,107	226,801	0
REPUBLIC BANCORP KY	CL A	760281204	23	468	SH	DFND	10	468	0	0
REPUBLIC BANCORP KY	CL A	760281204	1,662	33,414	SH	DFND	14	12,678	20,736	0
REPUBLIC BANCORP KY	CL A	760281204	360	7,230	SH	DFND	16	0	7,230	0
REPUBLIC SVCS INC	COM	760759100	17,279	199,430	SH	DFND	14	70,891	128,539	0
REPUBLIC SVCS INC	COM	760759100	39	451	SH	DFND	16	0	451	0
RESMED INC	COM	761152107	317	2,600	SH	DFND	10	2,600	0	0
RESMED INC	COM	761152107	16,179	132,586	SH	DFND	14	47,312	85,274	0

RESMED INC	COM	761152107	36	298	SH	DFND	16	0	298	0
RESOLUTE FST PRODS INC	COM	76117W109	125	17,300	SH	DFND	14	7,200	10,100	0
RESIDEO TECHNOLOGIES INC	COM	76118Y104	24,617	1,123,030	SH	DFND	14	145,055	977,975	0
RESIDEO TECHNOLOGIES INC	COM	76118Y104	463	21,100	SH	DFND	16	0	21,100	0
RESOURCES CONNECTION INC	COM	76122Q105	862	53,848	SH	DFND	14	4,988	48,860	0
RETROPHIN INC	COM	761299106	3,978	198,029	SH	DFND	14	40,350	157,679	0
RETROPHIN INC	COM	761299106	1,106	55,070	SH	DFND	16	0	55,070	0
RETAIL OPPORTUNITY INVTs COR	COM	76131N101	3,176	185,386	SH	DFND	14	20,771	164,615	0
RETAIL PPTYS AMER INC	CL A	76131V202	5,668	482,000	SH	DFND	14	35,750	446,250	0
RETAIL PPTYS AMER INC	CL A	76131V202	71	6,000	SH	DFND	16	0	6,000	0
REX AMERICAN RESOURCES CORP	COM	761624105	20	281	SH	DFND	10	281	0	0
REX AMERICAN RESOURCES CORP	COM	761624105	1,943	26,659	SH	DFND	14	4,473	22,186	0
REXNORD CORP NEW	COM	76169B102	394	13,029	SH	DFND	14	10,740	2,289	0
REXNORD CORP NEW	COM	76169B102	48	1,600	SH	DFND	16	0	1,600	0
REXFORD INDL RLTY INC	COM	76169C100	575	14,238	SH	DFND	14	11,540	2,698	0
REXFORD INDL RLTY INC	COM	76169C100	51,342	1,271,779	SH	DFND	3	0	1,271,779	0
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	36	13,772	SH	DFND	14	13,772	0	0
RINGCENTRAL INC	CL A	76680R206	414	3,600	SH	DFND	14	3,600	0	0
RING ENERGY INC	COM	76680V108	862	265,266	SH	DFND	14	6,790	258,476	0
RISE ED CAYMAN LTD	SPONSORED ADR	76761L102	265	27,765	SH	DFND	14	0	27,765	0
RISE ED CAYMAN LTD	SPONSORED ADR	76761L102	124	13,021	SH	DFND	16	0	13,021	0
ROBERT HALF INTL INC	COM	770323103	660	11,580	SH	DFND	10	11,580	0	0
ROBERT HALF INTL INC	COM	770323103	6,356	111,497	SH	DFND	14	38,937	72,560	0
ROBERT HALF INTL INC	COM	770323103	14	250	SH	DFND	16	0	250	0
ROCKWELL AUTOMATION INC	COM	773903109	18,161	110,850	SH	DFND	14	39,403	71,447	0
ROCKWELL AUTOMATION INC	COM	773903109	41	249	SH	DFND	16	0	249	0
ROGERS CORP	COM	775133101	5,213	30,206	SH	DFND	14	3,308	26,898	0
ROKU INC	COM CL A	77543R102	243	2,680	SH	DFND	14	2,680	0	0
ROLLINS INC	COM	775711104	4,677	130,380	SH	DFND	14	48,178	82,202	0
ROLLINS INC	COM	775711104	11	300	SH	DFND	16	0	300	0
ROPER TECHNOLOGIES INC	COM	776696106	2,127	5,807	SH	DFND	10	5,807	0	0
ROPER TECHNOLOGIES INC	COM	776696106	39,326	107,372	SH	DFND	14	34,143	73,229	0
ROPER TECHNOLOGIES INC	COM	776696106	79	216	SH	DFND	16	0	216	0
ROSS STORES INC	COM	778296103	53,466	539,405	SH	DFND	14	167,630	371,775	0
ROSS STORES INC	COM	778296103	76	770	SH	DFND	16	0	770	0
ROYAL GOLD INC	COM	780287108	4,206	41,041	SH	DFND	14	9,287	31,754	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	1,394	50,442	SH	DFND	14	5,548	44,894	0
RUSH ENTERPRISES INC	CL A	781846209	8,130	222,626	SH	DFND	14	3,297	219,329	0
RUSH ENTERPRISES INC	CL A	781846209	26	700	SH	DFND	16	0	700	0
RUTHS HOSPITALITY GROUP INC	COM	783332109	1,442	63,475	SH	DFND	14	4,445	59,030	0
RYDER SYS INC	COM	783549108	27,484	471,427	SH	DFND	14	51,153	420,274	0
RYERSON HLDG CORP	COM	783754104	3,490	418,966	SH	DFND	14	41,460	377,506	0
RYERSON HLDG CORP	COM	783754104	651	78,200	SH	DFND	16	0	78,200	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	69,921	862,261	SH	DFND	14	118,071	744,190	0
RYMAN HOSPITALITY PPTYS INC	COM	78377T107	3,336	41,144	SH	DFND	16	0	41,144	0

S & T BANCORP INC	COM	783859101	3,906	104,224	SH	DFND	14	6,085	98,139	0
S&P GLOBAL INC	COM	78409V104	1,352	5,936	SH	DFND	10	5,936	0	0
S&P GLOBAL INC	COM	78409V104	51,929	227,970	SH	DFND	14	81,260	146,710	0
S&P GLOBAL INC	COM	78409V104	118	517	SH	DFND	16	0	517	0
SBA COMMUNICATIONS CORP NEW	CL A	78410G104	23,503	104,531	SH	DFND	14	37,470	67,061	0
SBA COMMUNICATIONS CORP NEW	CL A	78410G104	53	234	SH	DFND	16	0	234	0
SEI INVESTMENTS CO	COM	784117103	8,259	147,216	SH	DFND	14	18,555	128,661	0
SEI INVESTMENTS CO	COM	784117103	151	2,700	SH	DFND	16	0	2,700	0
SJW GROUP	COM	784305104	12,091	198,967	SH	DFND	14	55,494	143,473	0
SJW GROUP	COM	784305104	1,914	31,500	SH	DFND	16	0	31,500	0
SL GREEN RLTY CORP	COM	78440X101	16,129	200,687	SH	DFND	14	42,222	158,465	0
SL GREEN RLTY CORP	COM	78440X101	15	190	SH	DFND	16	0	190	0
SLM CORP	COM	78442P106	18,710	1,924,853	SH	DFND	14	363,958	1,560,895	0
SLM CORP	COM	78442P106	267	27,500	SH	DFND	16	0	27,500	0
SM ENERGY CO	COM	78454L100	3,427	273,739	SH	DFND	14	130,620	143,119	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	3,348	11,428	SH	DFND	10	11,428	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	248,006	846,437	SH	DFND	14	194,100	652,337	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	410	1,400	SH	DFND	16	0	1,400	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	2,514	8,580	SH	DFND	18	0	8,580	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	154,934	528,786	SH	DFND	22	528,786	0	0
SPX CORP	COM	784635104	7,756	234,891	SH	DFND	14	168,103	66,788	0
SPS COMMERCE INC	COM	78463M107	18,098	177,070	SH	DFND	14	30,401	146,669	0
SPS COMMERCE INC	COM	78463M107	2,542	24,870	SH	DFND	16	0	24,870	0
SPDR GOLD TRUST	GOLD SHS	78463V107	282	2,120	SH	DFND	18	0	2,120	0
SPDR INDEX SHS FDS	STOXX EUR 50 ET	78463X103	975	28,540	SH	DFND	18	0	28,540	0
SPDR INDEX SHS FDS	S&P GLBDIV ETF	78463X459	312	4,616	SH	DFND	18	0	4,616	0
SPDR INDEX SHS FDS	DJ GLB RL ES ET	78463X749	887	17,785	SH	DFND	18	0	17,785	0
SPDR SERIES TRUST	BLMBRG BRC CNVR	78464A359	20,251	383,042	SH	DFND	14	0	383,042	0
SPDR SERIES TRUST	PORTFOLIO SHORT	78464A474	9,234	300,000	SH	DFND	14	0	300,000	0
SPDR SERIES TRUST	BLOMBERG INTL T	78464A516	3,723	128,727	SH	DFND	18	0	128,727	0
SPDR SERIES TRUST	DJ REIT ETF	78464A607	6,027	61,000	SH	DFND	14	0	61,000	0
SPDR SERIES TRUST	S&P DIVID ETF	78464A763	586	5,805	SH	DFND	18	0	5,805	0
SS&C TECHNOLOGIES HLDGS INC	COM	78467J100	12,001	208,314	SH	DFND	14	12,214	196,100	0
SS&C TECHNOLOGIES HLDGS INC	COM	78467J100	190	3,300	SH	DFND	16	0	3,300	0
SPDR SERIES TRUST	BLOOMBERG BRCLY	78468R622	610	5,598	SH	DFND	18	0	5,598	0
SP PLUS CORP	COM	78469C103	5,885	184,308	SH	DFND	14	41,256	143,052	0
SP PLUS CORP	COM	78469C103	758	23,750	SH	DFND	16	0	23,750	0
SPX FLOW INC	COM	78469X107	6,504	155,384	SH	DFND	14	7,883	147,501	0
SPX FLOW INC	COM	78469X107	50	1,200	SH	DFND	16	0	1,200	0
SRC ENERGY INC	COM	78470V108	2,135	430,370	SH	DFND	14	60,920	369,450	0
SVB FINL GROUP	COM	78486Q101	11,064	49,265	SH	DFND	14	17,469	31,796	0
SVB FINL GROUP	COM	78486Q101	25	110	SH	DFND	16	0	110	0
SABRA HEALTH CARE REIT INC	COM	78573L106	18,931	961,431	SH	DFND	14	50,843	910,588	0

SABRA HEALTH CARE REIT INC	COM	78573L106	776	39,435	SH	DFND	3	0	39,435	0
SABRE CORP	COM	78573M104	3,797	171,029	SH	DFND	14	38,244	132,785	0
SAFETY INS GROUP INC	COM	78648T100	2,595	27,281	SH	DFND	14	2,685	24,596	0
SAGE THERAPEUTICS INC	COM	78667J108	456	2,490	SH	DFND	14	2,490	0	0
SAIA INC	COM	78709Y105	2,691	41,616	SH	DFND	14	4,426	37,190	0
SAILPOINT TECHNLOGIES HLDGS I	COM	78781P105	303	15,115	SH	DFND	14	14,560	555	0
SALESFORCE COM INC	COM	79466L302	107,821	710,611	SH	DFND	14	253,060	457,551	0
SALESFORCE COM INC	COM	79466L302	241	1,589	SH	DFND	16	0	1,589	0
SALLY BEAUTY HLDGS INC	COM	79546E104	30,564	2,291,150	SH	DFND	14	382,942	1,908,208	0
SALLY BEAUTY HLDGS INC	COM	79546E104	1,379	103,400	SH	DFND	16	0	103,400	0
SANDERSON FARMS INC	COM	800013104	1,839	13,467	SH	DFND	14	3,875	9,592	0
SANDY SPRING BANCORP INC	COM	800363103	7,153	205,068	SH	DFND	14	19,297	185,771	0
SANDY SPRING BANCORP INC	COM	800363103	119	3,400	SH	DFND	16	0	3,400	0
SANFILIPPO JOHN B & SON INC	COM	800422107	2,420	30,373	SH	DFND	14	6,190	24,183	0
SANFILIPPO JOHN B & SON INC	COM	800422107	375	4,700	SH	DFND	16	0	4,700	0
SANGAMO THERAPEUTICS INC	COM	800677106	149	13,878	SH	DFND	14	11,896	1,982	0
SANMINA CORPORATION	COM	801056102	569	18,781	SH	DFND	10	18,781	0	0
SANMINA CORPORATION	COM	801056102	8,184	270,277	SH	DFND	14	62,555	207,722	0
SANMINA CORPORATION	COM	801056102	1,272	42,000	SH	DFND	16	0	42,000	0
SANTANDER CONSUMER USA HDG I	COM	80283M101	1,045	43,600	SH	DFND	10	43,600	0	0
SANTANDER CONSUMER USA HDG I	COM	80283M101	12,685	529,422	SH	DFND	14	55,060	474,362	0
SAP SE	SPON ADR	803054204	668	4,880	SH	DFND	10	4,880	0	0
SAREPTA THERAPEUTICS INC	COM	803607100	565	3,720	SH	DFND	14	3,720	0	0
SAUL CTRS INC	COM	804395101	1,197	21,322	SH	DFND	14	4,126	17,196	0
SCANSOURCE INC	COM	806037107	9,244	283,895	SH	DFND	14	57,282	226,613	0
SCANSOURCE INC	COM	806037107	1,002	30,780	SH	DFND	16	0	30,780	0
HENRY SCHEIN INC	COM	806407102	9,758	139,600	SH	DFND	14	49,348	90,252	0
HENRY SCHEIN INC	COM	806407102	22	320	SH	DFND	16	0	320	0
SCHLUMBERGER LTD	COM	806857108	29,337	738,235	SH	DFND	14	503,479	234,756	0
SCHLUMBERGER LTD	COM	806857108	111	2,795	SH	DFND	16	0	2,795	0
SCHNITZER STL INDS	CL A	806882106	350	13,367	SH	DFND	10	13,367	0	0
SCHNITZER STL INDS	CL A	806882106	9,311	355,773	SH	DFND	14	3,103	352,670	0
SCHOLASTIC CORP	COM	807066105	1,518	45,671	SH	DFND	14	5,291	40,380	0
THE CHARLES SCHWAB CORPORATI	COM	808513105	43,962	1,093,848	SH	DFND	14	390,617	703,231	0
THE CHARLES SCHWAB CORPORATI	COM	808513105	95	2,375	SH	DFND	16	0	2,375	0
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	2,828	85,229	SH	DFND	14	5,156	80,073	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	17,212	198,847	SH	DFND	14	11,694	187,153	0
SCIENCE APPLICATNS INTL CP N	COM	808625107	682	7,880	SH	DFND	16	0	7,880	0
SCIENTIFIC GAMES CORP	COM	80874P109	2,041	102,970	SH	DFND	14	10,377	92,593	0
SCOTTS MIRACLE GRO CO	CL A	810186106	10,596	107,572	SH	DFND	14	28,936	78,636	0
SCOTTS MIRACLE GRO CO	CL A	810186106	166	1,690	SH	DFND	16	0	1,690	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	1,376	89,977	SH	DFND	14	9,051	80,926	0
SEACOAST BKG CORP FLA	COM NEW	811707801	2,081	81,814	SH	DFND	14	8,354	73,460	0
SEACOR HOLDINGS INC	COM	811904101	1,487	31,294	SH	DFND	14	3,214	28,080	0

SEALED AIR CORP NEW	COM	81211K100	7,462	174,428	SH	DFND	14	50,511	123,917	0
SEALED AIR CORP NEW	COM	81211K100	10	227	SH	DFND	16	0	227	0
SEATTLE GENETICS INC	COM	812578102	1,014	14,651	SH	DFND	14	6,951	7,700	0
SEAWORLD ENTMT INC	COM	81282V100	246	7,950	SH	DFND	14	7,950	0	0
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	415	4,480	SH	DFND	18	0	4,480	0
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	222	3,820	SH	DFND	18	0	3,820	0
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	350	2,940	SH	DFND	18	0	2,940	0
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	19,403	703,000	SH	DFND	14	0	703,000	0
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	379	13,720	SH	DFND	18	0	13,720	0
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	293	3,790	SH	DFND	18	0	3,790	0
SELECT SECTOR SPDR TR	TECHNOLOGY	81369Y803	661	8,470	SH	DFND	18	0	8,470	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	3,687	317,580	SH	DFND	14	5,880	311,700	0
SELECT MED HLDGS CORP	COM	81619Q105	6,611	416,576	SH	DFND	14	25,288	391,288	0
SELECT MED HLDGS CORP	COM	81619Q105	627	39,500	SH	DFND	16	0	39,500	0
SELECTIVE INS GROUP INC	COM	816300107	453	6,054	SH	DFND	10	6,054	0	0
SELECTIVE INS GROUP INC	COM	816300107	10,706	142,951	SH	DFND	14	21,494	121,457	0
SELECTIVE INS GROUP INC	COM	816300107	891	11,900	SH	DFND	16	0	11,900	0
SEMTECH CORP	COM	816850101	3,245	67,536	SH	DFND	14	20,886	46,650	0
SEMPRA ENERGY	COM	816851109	40,260	292,926	SH	DFND	14	91,966	200,960	0
SEMPRA ENERGY	COM	816851109	78	570	SH	DFND	16	0	570	0
SEMPRA ENERGY	COM	816851109	357	2,600	SH	DFND	18	0	2,600	0
SENECA FOODS CORP NEW	CL A	817070501	314	11,272	SH	DFND	14	1,300	9,972	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	35,075	4,241,206	SH	DFND	14	765,448	3,475,758	0
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	160	19,310	SH	DFND	16	0	19,310	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2,103	28,625	SH	DFND	14	8,093	20,532	0
SERVICE CORP INTL	COM	817565104	23,047	492,659	SH	DFND	14	58,548	434,111	0
SERVICE CORP INTL	COM	817565104	163	3,490	SH	DFND	16	0	3,490	0
SERVICE CORP INTL	COM	817565104	236	5,050	SH	DFND	18	0	5,050	0
SERVICEMASTER GLOBAL HLDGS I	COM	81761R109	346	6,650	SH	DFND	14	6,650	0	0
SERVICENOW INC	COM	81762P102	2,724	9,920	SH	DFND	14	9,740	180	0
SERVICESOURCE INTL INC	COM	81763U100	17	17,926	SH	DFND	14	1,000	16,926	0
SERVISFIRST BANCSHARES INC	COM	81768T108	2,556	74,595	SH	DFND	14	8,515	66,080	0
SHAKE SHACK INC	CL A	819047101	3,047	42,202	SH	DFND	14	4,604	37,598	0
SHENANDOAH TELECOMMUNICATION	COM	82312B106	16,784	435,716	SH	DFND	14	68,256	367,460	0
SHENANDOAH TELECOMMUNICATION	COM	82312B106	1,844	47,870	SH	DFND	16	0	47,870	0
SHERWIN WILLIAMS CO	COM	824348106	35,838	78,200	SH	DFND	14	27,373	50,827	0
SHERWIN WILLIAMS CO	COM	824348106	234	510	SH	DFND	16	0	510	0
SHERWIN WILLIAMS CO	COM	824348106	917	2,000	SH	DFND	18	0	2,000	0
SHOE CARNIVAL INC	COM	824889109	220	7,988	SH	DFND	10	7,988	0	0
SHOE CARNIVAL INC	COM	824889109	520	18,841	SH	DFND	14	4,691	14,150	0
SHUTTERFLY INC	COM	82568P304	2,887	57,120	SH	DFND	14	7,803	49,317	0
SHUTTERSTOCK INC	COM	825690100	1,200	30,608	SH	DFND	14	3,370	27,238	0
SIERRA BANCORP	COM	82620P102	338	12,479	SH	DFND	14	1,716	10,763	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	14,475	119,788	SH	DFND	14	10,754	109,034	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	238	1,970	SH	DFND	16	0	1,970	0
SIGA TECHNOLOGIES INC	COM	826917106	334	58,733	SH	DFND	14	21,440	37,293	0

SILICON LABORATORIES INC	COM	826919102	3,156	30,527	SH	DFND	14	9,388	21,139	0
SILGAN HOLDINGS INC	COM	827048109	132	4,330	SH	DFND	10	4,330	0	0
SILGAN HOLDINGS INC	COM	827048109	12,148	396,990	SH	DFND	14	83,520	313,470	0
SILGAN HOLDINGS INC	COM	827048109	257	8,400	SH	DFND	16	0	8,400	0
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	20,656	888,048	SH	DFND	14	62,986	825,062	0
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	1,186	51,000	SH	DFND	16	0	51,000	0
SIMON PPTY GROUP INC NEW	COM	828806109	139	871	SH	DFND	10	871	0	0
SIMON PPTY GROUP INC NEW	COM	828806109	45,564	285,203	SH	DFND	14	102,696	182,507	0
SIMON PPTY GROUP INC NEW	COM	828806109	103	642	SH	DFND	16	0	642	0
SIMON PPTY GROUP INC NEW	COM	828806109	53,685	336,034	SH	DFND	3	0	336,034	0
SIMPLY GOOD FOODS CO	COM	82900L102	558	23,169	SH	DFND	14	15,790	7,379	0
SIMPSON MANUFACTURING CO INC	COM	829073105	4,492	67,584	SH	DFND	14	9,381	58,203	0
SIMULATIONS PLUS INC	COM	829214105	1,353	47,380	SH	DFND	14	4,800	42,580	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	10,580	197,282	SH	DFND	14	36,682	160,600	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	971	18,100	SH	DFND	16	0	18,100	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	139	2,600	SH	DFND	18	0	2,600	0
SIRIUS XM HLDGS INC	COM	82968B103	443	79,480	SH	DFND	14	78,180	1,300	0
SITE CENTERS CORP	COM	82981J109	6,010	453,959	SH	DFND	14	28,659	425,300	0
SITEONE LANDSCAPE SUPPLY INC	COM	82982L103	279	4,032	SH	DFND	14	4,032	0	0
SIX FLAGS ENTMT CORP NEW	COM	83001A102	2,260	45,490	SH	DFND	14	10,760	34,730	0
SIX FLAGS ENTMT CORP NEW	COM	83001A102	74	1,480	SH	DFND	18	0	1,480	0
SKECHERS U S A INC	CL A	830566105	16,082	510,712	SH	DFND	14	79,311	431,401	0
SKECHERS U S A INC	CL A	830566105	208	6,610	SH	DFND	16	0	6,610	0
SKYLINE CHAMPION CORPORATION	COM	830830105	274	10,000	SH	DFND	14	9,200	800	0
SKYWEST INC	COM	830879102	16,957	279,491	SH	DFND	14	11,273	268,218	0
SKYWORKS SOLUTIONS INC	COM	83088M102	12,867	166,518	SH	DFND	14	57,871	108,647	0
SKYWORKS SOLUTIONS INC	COM	83088M102	29	370	SH	DFND	16	0	370	0
SLEEP NUMBER CORP	COM	83125X103	1,978	48,968	SH	DFND	14	5,155	43,813	0
SMITH A O CORP	COM	831865209	6,125	129,876	SH	DFND	14	45,864	84,012	0
SMITH A O CORP	COM	831865209	9	200	SH	DFND	16	0	200	0
SMUCKER J M CO	COM NEW	832696405	81,642	708,763	SH	DFND	14	128,881	579,882	0
SMUCKER J M CO	COM NEW	832696405	638	5,535	SH	DFND	16	0	5,535	0
SNAP ON INC	COM	833034101	505	3,050	SH	DFND	10	3,050	0	0
SNAP ON INC	COM	833034101	8,718	52,631	SH	DFND	14	18,532	34,099	0
SNAP ON INC	COM	833034101	19	115	SH	DFND	16	0	115	0
SNAP INC	CL A	83304A106	413	28,900	SH	DFND	14	28,200	700	0
SOLAREDGE TECHNOLOGIES INC	COM	83417M104	5,150	82,450	SH	DFND	14	3,150	79,300	0
SOLARWINDS CORP	COM	83417Q105	28,877	1,574,560	SH	DFND	10	1,574,560	0	0
SOLARWINDS CORP	COM	83417Q105	519	28,300	SH	DFND	14	2,600	25,700	0
SONIC AUTOMOTIVE INC	CL A	83545G102	147	6,281	SH	DFND	10	6,281	0	0
SONIC AUTOMOTIVE INC	CL A	83545G102	15,479	662,898	SH	DFND	14	43,927	618,971	0
SONIC AUTOMOTIVE INC	CL A	83545G102	1,580	67,650	SH	DFND	16	0	67,650	0
SONOCO PRODS CO	COM	835495102	4,103	62,798	SH	DFND	14	14,263	48,535	0
SOTHEBYS	COM	835898107	516	8,873	SH	DFND	10	8,873	0	0
SOTHEBYS	COM	835898107	1,315	22,616	SH	DFND	14	6,240	16,376	0

SOUTH JERSEY INDS INC	COM	838518108	5,176	153,456	SH	DFND	14	16,282	137,174	0
SOUTH ST CORP	COM	840441109	8,366	113,567	SH	DFND	14	3,867	109,700	0
SOUTHERN CO	COM	842587107	161,261	2,917,171	SH	DFND	14	628,596	2,288,575	0
SOUTHERN CO	COM	842587107	1,134	20,505	SH	DFND	16	0	20,505	0
SOUTHERN COPPER CORP	COM	84265V105	1,193	30,700	SH	DFND	10	30,700	0	0
SOUTHERN COPPER CORP	COM	84265V105	2,697	69,409	SH	DFND	14	4,609	64,800	0
SOUTHERN COPPER CORP	COM	84265V105	89	2,300	SH	DFND	16	0	2,300	0
SOUTHERN COPPER CORP	COM	84265V105	85	2,200	SH	DFND	18	0	2,200	0
SOUTHERN NATL BANCORP OF VA	COM	843395104	19	1,245	SH	DFND	10	1,245	0	0
SOUTHERN NATL BANCORP OF VA	COM	843395104	884	57,708	SH	DFND	14	20,130	37,578	0
SOUTHERN NATL BANCORP OF VA	COM	843395104	47	3,100	SH	DFND	16	0	3,100	0
SOUTHSIDE BANCSHARES INC	COM	84470P109	1,656	51,154	SH	DFND	14	5,730	45,424	0
SOUTHWEST AIRLS CO	COM	844741108	54,354	1,070,384	SH	DFND	14	235,170	835,214	0
SOUTHWEST AIRLS CO	COM	844741108	115	2,255	SH	DFND	16	0	2,255	0
SOUTHWEST GAS HOLDINGS INC	COM	844895102	171	1,906	SH	DFND	10	1,906	0	0
SOUTHWEST GAS HOLDINGS INC	COM	844895102	22,559	251,718	SH	DFND	14	66,839	184,879	0
SOUTHWEST GAS HOLDINGS INC	COM	844895102	1,208	13,480	SH	DFND	16	0	13,480	0
SOUTHWESTERN ENERGY CO	COM	845467109	159	50,379	SH	DFND	10	50,379	0	0
SOUTHWESTERN ENERGY CO	COM	845467109	6,334	2,004,542	SH	DFND	14	102,148	1,902,394	0
SPARK THERAPEUTICS INC	COM	84652J103	351	3,430	SH	DFND	14	3,430	0	0
SPARTAN MTRS INC	COM	846819100	181	16,552	SH	DFND	14	14,580	1,972	0
SPARTANNASH CO	COM	847215100	6,599	565,453	SH	DFND	14	7,577	557,876	0
SPARTANNASH CO	COM	847215100	123	10,500	SH	DFND	16	0	10,500	0
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	1,805	209,593	SH	DFND	14	17,936	191,657	0
SPEEDWAY MOTORSPORTS INC	COM	847788106	1,557	83,954	SH	DFND	14	1,653	82,301	0
SPEEDWAY MOTORSPORTS INC	COM	847788106	102	5,500	SH	DFND	16	0	5,500	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	75,416	926,824	SH	DFND	14	87,791	839,033	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	985	12,100	SH	DFND	16	0	12,100	0
SPIRIT AIRLS INC	COM	848577102	4,265	89,360	SH	DFND	14	16,484	72,876	0
SPIRIT AIRLS INC	COM	848577102	520	10,900	SH	DFND	16	0	10,900	0
SPIRE INC	COM	84857L101	21,054	250,886	SH	DFND	14	41,965	208,921	0
SPIRE INC	COM	84857L101	1,301	15,500	SH	DFND	16	0	15,500	0
SPIRIT RLTY CAP INC NEW	COM NEW	84860W300	4,065	95,290	SH	DFND	14	17,690	77,600	0
SPIRIT RLTY CAP INC NEW	COM NEW	84860W300	31,073	728,394	SH	DFND	3	0	728,394	0
SPIRIT MTA REIT	COM SHS BEN IN	84861U105	2,992	358,712	SH	DFND	14	16,025	342,687	0
SPLUNK INC	COM	848637104	1,012	8,050	SH	DFND	14	7,900	150	0
SPOK HLDGS INC	COM	84863T106	422	28,062	SH	DFND	14	2,437	25,625	0
SPORTSMANS WHSE HLDGS INC	COM	84920Y106	495	131,077	SH	DFND	14	61,760	69,317	0
SPORTSMANS WHSE HLDGS INC	COM	84920Y106	13	3,400	SH	DFND	16	0	3,400	0
SPRINT CORPORATION	COM	85207U105	230	35,045	SH	DFND	14	34,514	531	0
SPROUTS FMRS MKT INC	COM	85208M102	1,384	73,290	SH	DFND	14	16,220	57,070	0
SQUARE INC	CL A	852234103	1,181	16,280	SH	DFND	14	15,980	300	0
STAG INDL INC	COM	85254J102	391	12,925	SH	DFND	14	12,925	0	0

STAG INDL INC	COM	85254J102	47,386	1,566,999	SH	DFND	3	0	1,566,999	0
STAMPS COM INC	COM NEW	852857200	1,214	26,815	SH	DFND	14	3,193	23,622	0
STANDARD MTR PRODS INC	COM	853666105	3,120	68,815	SH	DFND	14	39,853	28,962	0
STANDEX INTL CORP	COM	854231107	2,237	30,592	SH	DFND	14	3,868	26,724	0
STANLEY BLACK & DECKER INC	COM	854502101	20,239	139,958	SH	DFND	14	49,919	90,039	0
STANLEY BLACK & DECKER INC	COM	854502101	46	315	SH	DFND	16	0	315	0
STAR GROUP L P	UNIT LTD PARTNR	85512C105	106	10,600	SH	DFND	14	10,600	0	0
STARBUCKS CORP	COM	855244109	324,553	3,871,556	SH	DFND	14	692,182	3,179,374	0
STARBUCKS CORP	COM	855244109	2,103	25,090	SH	DFND	16	0	25,090	0
STARBUCKS CORP	COM	855244109	402	4,800	SH	DFND	18	0	4,800	0
STARWOOD PTY TR INC	COM	85571B105	3,490	153,609	SH	DFND	14	28,209	125,400	0
STATE STR CORP	COM	857477103	33,982	606,164	SH	DFND	14	152,498	453,666	0
STATE STR CORP	COM	857477103	39	690	SH	DFND	16	0	690	0
STEEL DYNAMICS INC	COM	858119100	123	4,070	SH	DFND	10	4,070	0	0
STEEL DYNAMICS INC	COM	858119100	108,846	3,604,172	SH	DFND	14	333,019	3,271,153	0
STEEL DYNAMICS INC	COM	858119100	1,121	37,122	SH	DFND	16	0	37,122	0
STEELCASE INC	CL A	858155203	381	22,281	SH	DFND	10	22,281	0	0
STEELCASE INC	CL A	858155203	3,398	198,687	SH	DFND	14	9,448	189,239	0
STEELCASE INC	CL A	858155203	1,163	68,000	SH	DFND	16	0	68,000	0
STEPAN CO	COM	858586100	480	5,219	SH	DFND	10	5,219	0	0
STEPAN CO	COM	858586100	3,249	35,350	SH	DFND	14	3,542	31,808	0
STEMLINE THERAPEUTICS INC	COM	85858C107	48	3,120	SH	DFND	14	3,120	0	0
STEMLINE THERAPEUTICS INC	COM	85858C107	3,165	206,600	SH	DFND	18	0	206,600	0
STERICYCLE INC	COM	858912108	2,545	53,289	SH	DFND	14	12,014	41,275	0
STERLING BANCORP DEL	COM	85917A100	11,770	553,082	SH	DFND	14	84,078	469,004	0
STERLING BANCORP DEL	COM	85917A100	140	6,600	SH	DFND	16	0	6,600	0
STERLING BANCORP INC	COM	85917W102	368	36,948	SH	DFND	14	1,500	35,448	0
STERLING BANCORP INC	COM	85917W102	196	19,700	SH	DFND	16	0	19,700	0
STERLING CONSTRUCTION CO INC	COM	859241101	157	11,699	SH	DFND	14	1,800	9,899	0
STERLING CONSTRUCTION CO INC	COM	859241101	95	7,050	SH	DFND	16	0	7,050	0
STEWART INFORMATION SVCS COR	COM	860372101	1,555	38,397	SH	DFND	14	4,190	34,207	0
STIFEL FINL CORP	COM	860630102	67,545	1,143,661	SH	DFND	14	177,170	966,491	0
STIFEL FINL CORP	COM	860630102	3,213	54,400	SH	DFND	16	0	54,400	0
STONERIDGE INC	COM	86183P102	230	7,280	SH	DFND	14	6,642	638	0
STORE CAP CORP	COM	862121100	382	11,500	SH	DFND	14	11,500	0	0
STORE CAP CORP	COM	862121100	53,958	1,625,737	SH	DFND	3	0	1,625,737	0
STRATEGIC ED INC	COM	86272C103	8,814	49,517	SH	DFND	14	16,860	32,657	0
STRYKER CORP	COM	863667101	108,202	526,326	SH	DFND	14	146,850	379,476	0
STRYKER CORP	COM	863667101	626	3,047	SH	DFND	16	0	3,047	0
STURM RUGER & CO INC	COM	864159108	1,623	29,789	SH	DFND	14	4,324	25,465	0
SUMMIT FINANCIAL GROUP INC	COM	86606G101	120	4,482	SH	DFND	14	920	3,562	0
SUMMIT FINANCIAL GROUP INC	COM	86606G101	198	7,370	SH	DFND	16	0	7,370	0
SUMMIT HOTEL PPTYS INC	COM	866082100	47	4,085	SH	DFND	10	4,085	0	0
SUMMIT HOTEL PPTYS INC	COM	866082100	9,022	786,565	SH	DFND	14	18,820	767,745	0

SUMMIT MATLS INC	CL A	86614U100	712	37,002	SH	DFND	14	11,701	25,301	0
SUN CMNTYS INC	COM	866674104	8,641	67,408	SH	DFND	14	5,027	62,381	0
SUNCOKE ENERGY INC	COM	86722A103	4,377	492,903	SH	DFND	14	26,889	466,014	0
SUNCOKE ENERGY INC	COM	86722A103	290	32,700	SH	DFND	16	0	32,700	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	7,892	575,671	SH	DFND	14	115,544	460,127	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	25	1,800	SH	DFND	16	0	1,800	0
SUNTRUST BKS INC	COM	867914103	25,646	408,052	SH	DFND	14	146,154	261,898	0
SUNTRUST BKS INC	COM	867914103	54	852	SH	DFND	16	0	852	0
SUPERIOR ENERGY SVCS INC	COM	868157108	512	393,545	SH	DFND	14	115,673	277,872	0
SUPERIOR ENERGY SVCS INC	COM	868157108	103	79,000	SH	DFND	16	0	79,000	0
SUPERIOR INDS INTL INC	COM	868168105	124	35,867	SH	DFND	14	1,215	34,652	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	136	4,097	SH	DFND	10	4,097	0	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	2,799	84,582	SH	DFND	14	8,930	75,652	0
SURMODICS INC	COM	868873100	949	21,982	SH	DFND	14	2,734	19,248	0
SYKES ENTERPRISES INC	COM	871237103	174	6,330	SH	DFND	10	6,330	0	0
SYKES ENTERPRISES INC	COM	871237103	2,334	85,002	SH	DFND	14	7,201	77,801	0
SYKES ENTERPRISES INC	COM	871237103	132	4,800	SH	DFND	16	0	4,800	0
SYMANTEC CORP	COM	871503108	23,320	1,071,685	SH	DFND	14	199,820	871,865	0
SYMANTEC CORP	COM	871503108	27	1,242	SH	DFND	16	0	1,242	0
SYNAPTICS INC	COM	87157D109	7,998	274,473	SH	DFND	14	31,699	242,774	0
SYNAPTICS INC	COM	87157D109	326	11,200	SH	DFND	16	0	11,200	0
SYNOPSYS INC	COM	871607107	719	5,590	SH	DFND	10	5,590	0	0
SYNOPSYS INC	COM	871607107	35,614	276,744	SH	DFND	14	49,259	227,485	0
SYNOPSYS INC	COM	871607107	632	4,911	SH	DFND	16	0	4,911	0
SYNOVUS FINL CORP	COM NEW	87161C501	82	2,338	SH	DFND	10	2,338	0	0
SYNOVUS FINL CORP	COM NEW	87161C501	20,219	577,681	SH	DFND	14	76,405	501,276	0
SYNOVUS FINL CORP	COM NEW	87161C501	149	4,260	SH	DFND	16	0	4,260	0
SYNOVUS FINL CORP	COM NEW	87161C501	301	8,600	SH	DFND	18	0	8,600	0
SYNNEX CORP	COM	87162W100	70,033	711,714	SH	DFND	14	105,009	606,705	0
SYNNEX CORP	COM	87162W100	3,022	30,710	SH	DFND	16	0	30,710	0
SYNDAX PHARMACEUTICALS INC	COM	87164F105	197	21,110	SH	DFND	14	1,410	19,700	0
SYNCHRONY FINL	COM	87165B103	84,456	2,435,999	SH	DFND	14	305,323	2,130,676	0
SYNCHRONY FINL	COM	87165B103	564	16,279	SH	DFND	16	0	16,279	0
SYNEOS HEALTH INC	CL A	87166B102	15,176	297,045	SH	DFND	14	41,050	255,995	0
SYNEOS HEALTH INC	CL A	87166B102	2,539	49,700	SH	DFND	16	0	49,700	0
SYSCO CORP	COM	871829107	37,509	530,388	SH	DFND	14	172,462	357,926	0
SYSCO CORP	COM	871829107	112	1,590	SH	DFND	16	0	1,590	0
TCF FINL CORP	COM	872275102	2,127	102,325	SH	DFND	14	22,939	79,386	0
TD AMERITRADE HLDG CORP	COM	87236Y108	719	14,406	SH	DFND	14	14,126	280	0
TJX COS INC NEW	COM	872540109	113,314	2,142,857	SH	DFND	14	529,754	1,613,103	0
TJX COS INC NEW	COM	872540109	411	7,780	SH	DFND	16	0	7,780	0
TJX COS INC NEW	COM	872540109	307	5,800	SH	DFND	18	0	5,800	0
T MOBILE US INC	COM	872590104	423	5,700	SH	DFND	10	5,700	0	0
T MOBILE US INC	COM	872590104	64,850	874,702	SH	DFND	14	90,630	784,072	0
T MOBILE US INC	COM	872590104	719	9,700	SH	DFND	16	0	9,700	0
TRI POINTE GROUP INC	COM	87265H109	11,566	966,255	SH	DFND	14	26,090	940,165	0

TPG RE FIN TR INC	COM	87266M107	3,599	186,572	SH	DFND	14	5,000	181,572	0
TTM TECHNOLOGIESINC	COM	87305R109	11,031	1,081,448	SH	DFND	14	16,014	1,065,434	0
TABLEAU SOFTWARE INC	CL A	87336U105	663	3,992	SH	DFND	14	3,620	372	0
TABULA RASA HEALTHCARE INC	COM	873379101	1,488	29,810	SH	DFND	14	3,490	26,320	0
TACTILE SYS TECHNOLOGY INC	COM	87357P100	1,581	27,771	SH	DFND	14	3,050	24,721	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADS	874039100	7,125	181,912	SH	DFND	14	0	181,912	0
TAILORED BRANDS INC	COM	87403A107	460	79,658	SH	DFND	14	8,482	71,176	0
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	11,840	104,288	SH	DFND	14	37,107	67,181	0
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	27	235	SH	DFND	16	0	235	0
TAL EDUCATION GROUP	SPONSORED ADS	874080104	7,517	197,300	SH	DFND	14	7,100	190,200	0
TAL EDUCATION GROUP	SPONSORED ADS	874080104	232	6,100	SH	DFND	16	0	6,100	0
TAL EDUCATION GROUP	SPONSORED ADS	874080104	457	12,000	SH	DFND	18	0	12,000	0
TALOS ENERGY INC	COM	87484T108	4,601	191,315	SH	DFND	14	11,284	180,031	0
TALOS ENERGY INC	COM	87484T108	652	27,100	SH	DFND	16	0	27,100	0
TANDEM DIABETES CARE INC	COM NEW	875372203	384	5,950	SH	DFND	14	5,950	0	0
TANDEM DIABETES CARE INC	COM NEW	875372203	2,976	46,132	SH	DFND	18	0	46,132	0
TANGER FACTORY OUTLET CTRS I	COM	875465106	1,046	64,554	SH	DFND	14	18,547	46,007	0
TAPESTRY INC	COM	876030107	155,549	4,902,267	SH	DFND	14	674,861	4,227,406	0
TAPESTRY INC	COM	876030107	1,389	43,790	SH	DFND	16	0	43,790	0
TARGET CORP	COM	87612E106	102	1,173	SH	DFND	10	1,173	0	0
TARGET CORP	COM	87612E106	70,778	817,200	SH	DFND	14	253,842	563,358	0
TARGET CORP	COM	87612E106	94	1,085	SH	DFND	16	0	1,085	0
TARGA RES CORP	COM	87612G101	499	12,702	SH	DFND	14	12,452	250	0
TARGA RES CORP	COM	87612G101	2,057	52,400	SH	DFND	18	0	52,400	0
TATA MTRS LTD	SPONSORED ADR	876568502	739	63,300	SH	DFND	14	0	63,300	0
TAUBMAN CTRS INC	COM	876664103	1,570	38,452	SH	DFND	14	8,844	29,608	0
TAUBMAN CTRS INC	COM	876664103	8,717	213,499	SH	DFND	3	0	213,499	0
TAYLOR MORRISON HOME CORP	COM	87724P106	11,468	547,155	SH	DFND	14	10,496	536,659	0
TEAM INC	COM	878155100	743	48,519	SH	DFND	14	4,729	43,790	0
TECH DATA CORP	COM	878237106	170	1,628	SH	DFND	10	1,628	0	0
TECH DATA CORP	COM	878237106	71,844	686,846	SH	DFND	14	69,413	617,433	0
TECH DATA CORP	COM	878237106	2,853	27,280	SH	DFND	16	0	27,280	0
TECHTARGET INC	COM	87874R100	860	40,452	SH	DFND	14	8,972	31,480	0
TEGNA INC	COM	87901J105	39,770	2,625,052	SH	DFND	14	608,535	2,016,517	0
TEGNA INC	COM	87901J105	3,228	213,100	SH	DFND	16	0	213,100	0
TELARIA INC	COM	879181105	94	12,544	SH	DFND	14	3,240	9,304	0
TELADOC HEALTH INC	COM	87918A105	469	7,060	SH	DFND	14	7,060	0	0
TELADOC HEALTH INC	COM	87918A105	9,756	146,900	SH	DFND	18	0	146,900	0
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	1,048	59,300	SH	DFND	14	21,200	38,100	0
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	27	1,500	SH	DFND	16	0	1,500	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	26,889	98,182	SH	DFND	14	19,688	78,494	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	268	980	SH	DFND	16	0	980	0
TELEFLEX INC	COM	879369106	1,778	5,369	SH	DFND	10	5,369	0	0
TELEFLEX INC	COM	879369106	14,100	42,580	SH	DFND	14	15,079	27,501	0

TELEFLEX INC	COM	879369106	31	95	SH	DFND	16	0	95	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	26,918	885,469	SH	DFND	14	177,789	707,680	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	396	13,010	SH	DFND	16	0	13,010	0
TELLURIAN INC NEW	COM	87968A104	87	11,112	SH	DFND	14	11,112	0	0
TEMPUR SEALY INTL INC	COM	88023U101	5,026	68,507	SH	DFND	14	24,196	44,311	0
TENET HEALTHCARE CORP	COM NEW	88033G407	2,829	136,933	SH	DFND	14	18,242	118,691	0
TENET HEALTHCARE CORP	COM NEW	88033G407	716	34,650	SH	DFND	16	0	34,650	0
TENNANT CO	COM	880345103	1,799	29,397	SH	DFND	14	3,217	26,180	0
TENNECO INC	CL A VTG COM ST	880349105	4,088	368,637	SH	DFND	14	5,749	362,888	0
TERADATA CORP DEL	COM	88076W103	11,481	320,250	SH	DFND	14	67,494	252,756	0
TERADATA CORP DEL	COM	88076W103	108	3,000	SH	DFND	16	0	3,000	0
TERADYNE INC	COM	880770102	26,506	553,237	SH	DFND	14	131,629	421,608	0
TERADYNE INC	COM	880770102	450	9,400	SH	DFND	16	0	9,400	0
TEREX CORP NEW	COM	880779103	118	3,749	SH	DFND	10	3,749	0	0
TEREX CORP NEW	COM	880779103	36,391	1,158,941	SH	DFND	14	166,676	992,265	0
TEREX CORP NEW	COM	880779103	565	18,000	SH	DFND	16	0	18,000	0
TERNIUM SA	SPONSORED ADS	880890108	334	14,870	SH	DFND	10	14,870	0	0
TERRENO RLTY CORP	COM	88146M101	629	12,833	SH	DFND	14	6,715	6,118	0
TERRENO RLTY CORP	COM	88146M101	348	7,100	SH	DFND	16	0	7,100	0
TESLA INC	COM	88160R101	1,624	7,268	SH	DFND	14	7,148	120	0
TESLA INC	COM	88160R101	147	660	SH	DFND	18	0	660	0
TEVA PHARMACEUTICAL INDS LTD	SPONSORED ADS	881624209	1,444	156,499	SH	DFND	14	88,704	67,795	0
TETRA TECHNOLOGIES INC DEL	COM	88162F105	316	193,750	SH	DFND	14	17,391	176,359	0
TETRA TECHNOLOGIES INC DEL	COM	88162F105	6	3,900	SH	DFND	16	0	3,900	0
TETRA TECH INC NEW	COM	88162G103	203	2,580	SH	DFND	10	2,580	0	0
TETRA TECH INC NEW	COM	88162G103	7,948	101,187	SH	DFND	14	14,246	86,941	0
TETRA TECH INC NEW	COM	88162G103	189	2,400	SH	DFND	16	0	2,400	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	37,456	610,334	SH	DFND	14	102,454	507,880	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	1,068	17,400	SH	DFND	16	0	17,400	0
TEXAS INSTRS INC	COM	882508104	1,268	11,050	SH	DFND	10	11,050	0	0
TEXAS INSTRS INC	COM	882508104	99,056	863,156	SH	DFND	14	307,079	556,077	0
TEXAS INSTRS INC	COM	882508104	225	1,961	SH	DFND	16	0	1,961	0
TEXAS ROADHOUSE INC	COM	882681109	6,792	126,553	SH	DFND	14	44,835	81,718	0
TEXAS ROADHOUSE INC	COM	882681109	86	1,610	SH	DFND	16	0	1,610	0
TEXTRON INC	COM	883203101	286	5,400	SH	DFND	10	5,400	0	0
TEXTRON INC	COM	883203101	16,556	312,139	SH	DFND	14	75,466	236,673	0
TEXTRON INC	COM	883203101	91	1,725	SH	DFND	16	0	1,725	0
THERAPEUTICSMD INC	COM	88338N107	48	18,330	SH	DFND	14	18,330	0	0
THE TRADE DESK INC	COM CL A	88339J105	456	2,000	SH	DFND	14	1,900	100	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	327,856	1,116,372	SH	DFND	14	210,575	905,797	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	1,732	5,899	SH	DFND	16	0	5,899	0
THOR INDS INC	COM	885160101	22,933	392,345	SH	DFND	14	59,649	332,696	0
THOR INDS INC	COM	885160101	166	2,840	SH	DFND	16	0	2,840	0
3-D SYS CORP DEL	COM NEW	88554D205	1,695	186,312	SH	DFND	14	19,392	166,920	0

3M CO	COM	88579Y101	754	4,350	SH	DFND	10	4,350	0	0
3M CO	COM	88579Y101	92,050	531,035	SH	DFND	14	189,673	341,362	0
3M CO	COM	88579Y101	209	1,205	SH	DFND	16	0	1,205	0
TIFFANY & CO NEW	COM	886547108	9,309	99,412	SH	DFND	14	36,049	63,363	0
TIFFANY & CO NEW	COM	886547108	22	230	SH	DFND	16	0	230	0
TILE SHOP HLDGS INC	COM	88677Q109	234	58,470	SH	DFND	14	5,700	52,770	0
TIMKEN CO	COM	887389104	164	3,189	SH	DFND	10	3,189	0	0
TIMKEN CO	COM	887389104	60,613	1,180,617	SH	DFND	14	162,939	1,017,678	0
TIMKEN CO	COM	887389104	1,114	21,700	SH	DFND	16	0	21,700	0
TIMKEN CO	COM	887389104	185	3,600	SH	DFND	18	0	3,600	0
TIMKENSTEEL CORP	COM	887399103	503	61,907	SH	DFND	14	6,598	55,309	0
TITAN INTL INC ILL	COM	88830M102	385	78,777	SH	DFND	14	8,025	70,752	0
TITAN MACHY INC	COM	88830R101	489	23,741	SH	DFND	14	6,619	17,122	0
TITAN MACHY INC	COM	88830R101	10	500	SH	DFND	16	0	500	0
TIVO CORP	COM	88870P106	7,413	1,005,776	SH	DFND	14	113,145	892,631	0
TIVO CORP	COM	88870P106	493	66,900	SH	DFND	16	0	66,900	0
TIVITY HEALTH INC	COM	88870R102	1,261	76,729	SH	DFND	14	8,019	68,710	0
TOLL BROTHERS INC	COM	889478103	63,238	1,726,873	SH	DFND	14	229,239	1,497,634	0
TOLL BROTHERS INC	COM	889478103	506	13,820	SH	DFND	16	0	13,820	0
TOMPKINS FINANCIAL CORPORATI	COM	890110109	1,681	20,605	SH	DFND	14	2,632	17,973	0
TOOTSIE ROLL INDS INC	COM	890516107	464	12,555	SH	DFND	14	3,457	9,098	0
TOPBUILD CORP	COM	89055F103	6,435	77,757	SH	DFND	14	6,099	71,658	0
TOPBUILD CORP	COM	89055F103	356	4,300	SH	DFND	16	0	4,300	0
TORCHMARK CORP	COM	891027104	8,566	95,755	SH	DFND	14	33,551	62,204	0
TORCHMARK CORP	COM	891027104	19	217	SH	DFND	16	0	217	0
TORO CO	COM	891092108	11,620	173,698	SH	DFND	14	20,342	153,356	0
TORO CO	COM	891092108	40	600	SH	DFND	16	0	600	0
TOWER INTL INC	COM	891826109	5,054	259,201	SH	DFND	14	18,810	240,391	0
TOWER INTL INC	COM	891826109	488	25,000	SH	DFND	16	0	25,000	0
TOTAL SYS SVCS INC	COM	891906109	19,545	152,374	SH	DFND	14	54,451	97,923	0
TOTAL SYS SVCS INC	COM	891906109	46	360	SH	DFND	16	0	360	0
TOWNEBANK PORTSMOUTH VA	COM	89214P109	1,304	47,792	SH	DFND	14	7,392	40,400	0
TOWNSQUARE MEDIA INC	CL A	892231101	67	12,468	SH	DFND	14	0	12,468	0
TRACTOR SUPPLY CO	COM	892356106	18,671	171,607	SH	DFND	14	40,232	131,375	0
TRACTOR SUPPLY CO	COM	892356106	27	250	SH	DFND	16	0	250	0
TRANSDIGM GROUP INC	COM	893641100	1,320	2,728	SH	DFND	10	2,728	0	0
TRANSDIGM GROUP INC	COM	893641100	21,760	44,978	SH	DFND	14	16,009	28,969	0
TRANSDIGM GROUP INC	COM	893641100	49	102	SH	DFND	16	0	102	0
TRANSENTERIX INC	COM NEW	89366M201	18	13,080	SH	DFND	14	13,080	0	0
TRANSUNION	COM	89400J107	553	7,525	SH	DFND	10	7,525	0	0
TRANSUNION	COM	89400J107	738	10,040	SH	DFND	14	9,890	150	0
TRAVELERS COMPANIES INC	COM	89417E109	38,073	254,633	SH	DFND	14	86,306	168,327	0
TRAVELERS COMPANIES INC	COM	89417E109	82	546	SH	DFND	16	0	546	0
TREDEGAR CORP	COM	894650100	86	5,196	SH	DFND	10	5,196	0	0
TREDEGAR CORP	COM	894650100	692	41,639	SH	DFND	14	4,284	37,355	0
TREEHOUSE FOODS INC	COM	89469A104	1,872	34,600	SH	DFND	14	7,434	27,166	0
TREX CO INC	COM	89531P105	2,852	39,772	SH	DFND	14	11,478	28,294	0
TRIBUNE PUBG CO NEW	COM	89609W107	98	12,303	SH	DFND	14	10,870	1,433	0

TRIMAS CORP	COM NEW	896215209	3,417	110,324	SH	DFND	14	43,951	66,373	0
TRIMAS CORP	COM NEW	896215209	598	19,320	SH	DFND	16	0	19,320	0
TRIMBLE INC	COM	896239100	7,174	159,036	SH	DFND	14	35,514	123,522	0
TRINET GROUP INC	COM	896288107	309	4,558	SH	DFND	10	4,558	0	0
TRINET GROUP INC	COM	896288107	6,846	100,968	SH	DFND	14	12,280	88,688	0
TRINET GROUP INC	COM	896288107	244	3,600	SH	DFND	16	0	3,600	0
TRINITY INDS INC	COM	896522109	1,670	80,468	SH	DFND	14	17,608	62,860	0
TRIPLE-S MGMT CORP	CL B	896749108	4,309	180,662	SH	DFND	14	35,653	145,009	0
TRIPLE-S MGMT CORP	CL B	896749108	780	32,700	SH	DFND	16	0	32,700	0
TRIUMPH BANCORP INC	COM	89679E300	1,157	39,830	SH	DFND	14	4,190	35,640	0
TRIUMPH GROUP INC NEW	COM	896818101	1,919	83,820	SH	DFND	14	8,096	75,724	0
TRIPADVISOR INC	COM	896945201	26,169	565,322	SH	DFND	14	68,967	496,355	0
TRIPADVISOR INC	COM	896945201	47	1,005	SH	DFND	16	0	1,005	0
TRUEBLUE INC	COM	89785X101	250	11,350	SH	DFND	10	11,350	0	0
TRUEBLUE INC	COM	89785X101	6,677	302,669	SH	DFND	14	6,937	295,732	0
TRUSTCO BK CORP N Y	COM	898349105	1,232	155,609	SH	DFND	14	16,349	139,260	0
TRUSTMARK CORP	COM	898402102	1,439	43,275	SH	DFND	14	12,287	30,988	0
TTEC HLDGS INC	COM	89854H102	3,063	65,751	SH	DFND	14	10,122	55,629	0
TTEC HLDGS INC	COM	89854H102	557	11,960	SH	DFND	16	0	11,960	0
TUPPERWARE BRANDS CORP	COM	899896104	17,761	933,335	SH	DFND	14	159,000	774,335	0
TUPPERWARE BRANDS CORP	COM	899896104	1,747	91,800	SH	DFND	16	0	91,800	0
TUTOR PERINI CORP	COM	901109108	782	56,391	SH	DFND	14	4,403	51,988	0
TWILIO INC	CL A	90138F102	741	5,433	SH	DFND	14	5,313	120	0
TWITTER INC	COM	90184L102	23,427	671,250	SH	DFND	14	241,300	429,950	0
TWITTER INC	COM	90184L102	49	1,410	SH	DFND	16	0	1,410	0
TWO HBRS INVT CORP	COM NEW	90187B408	22,662	1,788,629	SH	DFND	14	73,593	1,715,036	0
II VI INC	COM	902104108	3,514	96,108	SH	DFND	14	10,356	85,752	0
TYLER TECHNOLOGIES INC	COM	902252105	6,158	28,508	SH	DFND	14	7,162	21,346	0
TYLER TECHNOLOGIES INC	COM	902252105	15	70	SH	DFND	16	0	70	0
TYLER TECHNOLOGIES INC	COM	902252105	218	1,010	SH	DFND	18	0	1,010	0
TYSON FOODS INC	CL A	902494103	2,658	32,921	SH	DFND	10	32,921	0	0
TYSON FOODS INC	CL A	902494103	231,019	2,861,275	SH	DFND	14	345,537	2,515,738	0
TYSON FOODS INC	CL A	902494103	1,589	19,682	SH	DFND	16	0	19,682	0
UDR INC	COM	902653104	11,434	254,703	SH	DFND	14	92,103	162,600	0
UDR INC	COM	902653104	26	570	SH	DFND	16	0	570	0
UGI CORP NEW	COM	902681105	240	4,490	SH	DFND	10	4,490	0	0
UGI CORP NEW	COM	902681105	138,934	2,601,266	SH	DFND	14	312,348	2,288,918	0
UGI CORP NEW	COM	902681105	1,571	29,421	SH	DFND	16	0	29,421	0
UMB FINL CORP	COM	902788108	1,977	30,038	SH	DFND	14	8,415	21,623	0
US BANCORP DEL	COM NEW	902973304	1,225	23,375	SH	DFND	10	23,375	0	0
US BANCORP DEL	COM NEW	902973304	80,636	1,538,858	SH	DFND	14	514,039	1,024,819	0
US BANCORP DEL	COM NEW	902973304	158	3,014	SH	DFND	16	0	3,014	0
UMH PPTYS INC	COM	903002103	166	13,375	SH	DFND	14	11,123	2,252	0
USANA HEALTH SCIENCES INC	COM	90328M107	374	4,714	SH	DFND	10	4,714	0	0
USANA HEALTH SCIENCES INC	COM	90328M107	7,051	88,773	SH	DFND	14	6,308	82,465	0
USANA HEALTH SCIENCES INC	COM	90328M107	1,231	15,500	SH	DFND	16	0	15,500	0
U S CONCRETE INC	COM NEW	90333L201	14	281	SH	DFND	10	281	0	0
U S CONCRETE INC	COM NEW	90333L201	8,218	165,388	SH	DFND	14	31,660	133,728	0
U S CONCRETE INC	COM NEW	90333L201	383	7,700	SH	DFND	16	0	7,700	0

U S PHYSICAL THERAPY INC	COM	90337L108	2,591	21,141	SH	DFND	14	2,570	18,571	0
U S SILICA HLDGS INC	COM	90346E103	7,972	623,300	SH	DFND	14	10,040	613,260	0
UBIQUITI NETWORKS INC	COM	90347A100	1,002	7,622	SH	DFND	14	1,022	6,600	0
UBER TECHNOLOGIES INC	COM	90353T100	316	6,810	SH	DFND	14	6,700	110	0
ULTA BEAUTY INC	COM	90384S303	36,811	106,116	SH	DFND	14	29,279	76,837	0
ULTA BEAUTY INC	COM	90384S303	422	1,216	SH	DFND	16	0	1,216	0
ULTRA CLEAN HLDGS INC	COM	90385V107	7,239	520,041	SH	DFND	14	72,410	447,631	0
ULTRA CLEAN HLDGS INC	COM	90385V107	203	14,600	SH	DFND	16	0	14,600	0
ULTRAGENYX PHARMACEUTICAL IN	COM	90400D108	324	5,110	SH	DFND	14	5,110	0	0
UMPQUA HLDGS CORP	COM	904214103	12,197	735,187	SH	DFND	14	128,062	607,125	0
UMPQUA HLDGS CORP	COM	904214103	154	9,300	SH	DFND	16	0	9,300	0
UNDER ARMOUR INC	CL A	904311107	4,340	171,218	SH	DFND	14	64,968	106,250	0
UNDER ARMOUR INC	CL A	904311107	9	340	SH	DFND	16	0	340	0
UNDER ARMOUR INC	CL C	904311206	3,680	165,768	SH	DFND	14	54,921	110,847	0
UNDER ARMOUR INC	CL C	904311206	8	343	SH	DFND	16	0	343	0
UNIFI INC	COM NEW	904677200	416	22,921	SH	DFND	14	2,361	20,560	0
UNIFIRST CORP MASS	COM	904708104	23,820	126,318	SH	DFND	14	17,921	108,397	0
UNIFIRST CORP MASS	COM	904708104	1,301	6,900	SH	DFND	16	0	6,900	0
UNILEVER N V	N Y SHS NEW	904784709	1,452	23,919	SH	DFND	10	23,919	0	0
UNION PACIFIC CORP	COM	907818108	127,732	755,317	SH	DFND	14	233,656	521,661	0
UNION PACIFIC CORP	COM	907818108	247	1,462	SH	DFND	16	0	1,462	0
UNION PACIFIC CORP	COM	907818108	583	3,450	SH	DFND	18	0	3,450	0
UNISYS CORP	COM NEW	909214306	787	80,951	SH	DFND	14	8,191	72,760	0
UNIT CORP	COM	909218109	3,699	416,105	SH	DFND	14	8,652	407,453	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	6,095	213,420	SH	DFND	14	38,092	175,328	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	49	1,700	SH	DFND	16	0	1,700	0
UNITED BANKSHARES INC WEST V	COM	909907107	4,751	128,090	SH	DFND	14	19,677	108,413	0
UNITED CONTL HLDGS INC	COM	910047109	46,346	529,367	SH	DFND	14	103,764	425,603	0
UNITED CONTL HLDGS INC	COM	910047109	42	480	SH	DFND	16	0	480	0
UNITED FINL BANCORP INC NEW	COM	910304104	5,137	362,248	SH	DFND	14	4,785	357,463	0
UNITED FIRE GROUP INC	COM	910340108	1,709	35,259	SH	DFND	14	3,754	31,505	0
UNITED INS HLDGS CORP	COM	910710102	510	35,794	SH	DFND	14	3,280	32,514	0
UNITED NAT FOODS INC	COM	911163103	7,848	874,964	SH	DFND	14	33,341	841,623	0
UNITED PARCEL SERVICE INC	CL B	911312106	66,166	640,710	SH	DFND	14	229,473	411,237	0
UNITED PARCEL SERVICE INC	CL B	911312106	151	1,458	SH	DFND	16	0	1,458	0
UNITED RENTALS INC	COM	911363109	44,835	338,043	SH	DFND	14	26,156	311,887	0
UNITED RENTALS INC	COM	911363109	831	6,267	SH	DFND	16	0	6,267	0
UNITED STATES LIME & MINERAL	COM	911922102	633	7,916	SH	DFND	14	363	7,553	0
US FOODS HLDG CORP	COM	912008109	457	12,780	SH	DFND	14	11,680	1,100	0
UNITED STATES STL CORP NEW	COM	912909108	24,575	1,605,151	SH	DFND	14	154,226	1,450,925	0
UNITED STATES STL CORP NEW	COM	912909108	43	2,800	SH	DFND	16	0	2,800	0
UNITED TECHNOLOGIES CORP	COM	913017109	304,554	2,339,121	SH	DFND	14	432,430	1,906,691	0
UNITED TECHNOLOGIES CORP	COM	913017109	2,147	16,487	SH	DFND	16	0	16,487	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	500	6,400	SH	DFND	10	6,400	0	0

UNITED THERAPEUTICS CORP DEL	COM	91307C102	8,759	112,210	SH	DFND	14	26,078	86,132	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	29	370	SH	DFND	16	0	370	0
UNITEDHEALTH GROUP INC	COM	91324P102	1,183	4,850	SH	DFND	10	4,850	0	0
UNITEDHEALTH GROUP INC	COM	91324P102	456,470	1,870,700	SH	DFND	14	438,569	1,432,131	0
UNITEDHEALTH GROUP INC	COM	91324P102	1,738	7,122	SH	DFND	16	0	7,122	0
UNITEDHEALTH GROUP INC	COM	91324P102	5,954	24,401	SH	DFND	18	0	24,401	0
UNITI GROUP INC	COM	91325V108	1,178	124,046	SH	DFND	14	34,892	89,154	0
UNIVERSAL CORP VA	COM	913456109	6,970	114,702	SH	DFND	14	6,483	108,219	0
UNIVERSAL CORP VA	COM	913456109	322	5,300	SH	DFND	16	0	5,300	0
UNIVERSAL DISPLAY CORP	COM	91347P105	66,061	351,278	SH	DFND	14	62,270	289,008	0
UNIVERSAL DISPLAY CORP	COM	91347P105	764	4,060	SH	DFND	16	0	4,060	0
UNIVERSAL ELECTRS INC	COM	913483103	1,267	30,887	SH	DFND	14	8,476	22,411	0
UNIVERSAL FST PRODS INC	COM	913543104	330	8,673	SH	DFND	10	8,673	0	0
UNIVERSAL FST PRODS INC	COM	913543104	35,122	922,813	SH	DFND	14	87,659	835,154	0
UNIVERSAL FST PRODS INC	COM	913543104	2,660	69,880	SH	DFND	16	0	69,880	0
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	1,906	22,441	SH	DFND	14	3,771	18,670	0
UNIVERSAL INS HLDGS INC	COM	91359V107	172	6,155	SH	DFND	10	6,155	0	0
UNIVERSAL INS HLDGS INC	COM	91359V107	1,646	58,988	SH	DFND	14	5,926	53,062	0
UNIVERSAL LOGISTICS HLDGS IN	COM	91388P105	815	36,249	SH	DFND	14	7,249	29,000	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	13,468	103,287	SH	DFND	14	29,584	73,703	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	23	176	SH	DFND	16	0	176	0
UNIVEST FINANCIAL CORPORATIO	COM	915271100	800	30,463	SH	DFND	14	3,231	27,232	0
UNIVEST FINANCIAL CORPORATIO	COM	915271100	247	9,400	SH	DFND	16	0	9,400	0
UNUM GROUP	COM	91529Y106	89,693	2,673,427	SH	DFND	14	342,287	2,331,140	0
UNUM GROUP	COM	91529Y106	678	20,221	SH	DFND	16	0	20,221	0
UPLAND SOFTWARE INC	COM	91544A109	328	7,196	SH	DFND	14	4,610	2,586	0
URANIUM ENERGY CORP	COM	916896103	20	14,270	SH	DFND	14	14,270	0	0
URBAN OUTFITTERS INC	COM	917047102	265	11,670	SH	DFND	10	11,670	0	0
URBAN OUTFITTERS INC	COM	917047102	5,147	226,234	SH	DFND	14	31,583	194,651	0
URBAN OUTFITTERS INC	COM	917047102	193	8,500	SH	DFND	16	0	8,500	0
URBAN EDGE PPTYS	COM	91704F104	1,415	81,633	SH	DFND	14	22,025	59,608	0
URSTADT BIDDLE PPTYS INC	CL A	917286205	1,378	65,617	SH	DFND	14	17,078	48,539	0
US ECOLOGY INC	COM	91732J102	2,128	35,748	SH	DFND	14	3,948	31,800	0
UTAH MED PRODS INC	COM	917488108	348	3,639	SH	DFND	14	1,808	1,831	0
UTAH MED PRODS INC	COM	917488108	191	2,000	SH	DFND	16	0	2,000	0
V F CORP	COM	918204108	26,165	299,541	SH	DFND	14	107,864	191,677	0
V F CORP	COM	918204108	61	700	SH	DFND	16	0	700	0
VBI VACCINES INC	COM NEW	91822J103	13	11,470	SH	DFND	14	11,470	0	0
VSE CORP	COM	918284100	742	25,878	SH	DFND	14	688	25,190	0
VAIL RESORTS INC	COM	91879Q109	475	2,130	SH	DFND	14	2,100	30	0
VALERO ENERGY CORP NEW	COM	91913Y100	1,405	16,411	SH	DFND	10	16,411	0	0
VALERO ENERGY CORP NEW	COM	91913Y100	56,431	659,161	SH	DFND	14	173,717	485,444	0
VALERO ENERGY CORP NEW	COM	91913Y100	76	890	SH	DFND	16	0	890	0
VALERO ENERGY CORP NEW	COM	91913Y100	942	11,000	SH	DFND	18	0	11,000	0
VALLEY NATL BANCORP	COM	919794107	11,588	1,074,984	SH	DFND	14	63,595	1,011,389	0
VALMONT INDS INC	COM	920253101	4,947	39,009	SH	DFND	14	12,534	26,475	0

VALVOLINE INC	COM	92047W101	2,306	118,094	SH	DFND	14	27,066	91,028	0
VANDA PHARMACEUTICALS INC	COM	921659108	4,910	348,441	SH	DFND	14	103,228	245,213	0
VANDA PHARMACEUTICALS INC	COM	921659108	44	3,100	SH	DFND	16	0	3,100	0
VANECK VECTORS ETF TR	RUSSIA ETF	92189F403	1,302	55,100	SH	DFND	14	0	55,100	0
VANECK VECTORS ETF TR	RUSSIA SMALL CA	92189F734	501	14,600	SH	DFND	16	0	14,600	0
VANECK VECTORS ETF TR	VIETNAM ETF	92189F817	296	18,500	SH	DFND	18	0	18,500	0
VANGUARD BD INDEX FD INC	TOTAL BND MRKT	921937835	1,895	22,812	SH	DFND	18	0	22,812	0
VANGUARD TAX MANAGED INTL FD	FTSE DEV MKT ET	921943858	225	5,400	SH	DFND	14	0	5,400	0
VANGUARD WHITEHALL FDS INC	HIGH DIV YLD	921946406	254	2,912	SH	DFND	18	0	2,912	0
VANGUARD CHARLOTTE FDS	INTL BD IDX ETF	92203J407	47,591	830,552	SH	DFND	14	0	830,552	0
VANGUARD CHARLOTTE FDS	INTL BD IDX ETF	92203J407	97	1,700	SH	DFND	18	0	1,700	0
VANGUARD INTL EQUITY INDEX F	GLB EX US ETF	922042676	7,534	127,700	SH	DFND	14	0	127,700	0
VANGUARD INTL EQUITY INDEX F	GLB EX US ETF	922042676	70	1,180	SH	DFND	18	0	1,180	0
VANGUARD INTL EQUITY INDEX F	FTSE EMR MKT ET	922042858	30	700	SH	DFND	14	0	700	0
VANGUARD INTL EQUITY INDEX F	FTSE EMR MKT ET	922042858	494	11,620	SH	DFND	18	0	11,620	0
VANGUARD INTL EQUITY INDEX F	FTSE EUROPE ETF	922042874	2,248	40,940	SH	DFND	18	0	40,940	0
VAREX IMAGING CORP	COM	92214X106	3,867	126,180	SH	DFND	14	6,194	119,986	0
VAREX IMAGING CORP	COM	92214X106	196	6,400	SH	DFND	16	0	6,400	0
VARIAN MED SYS INC	COM	92220P105	163	1,200	SH	DFND	10	1,200	0	0
VARIAN MED SYS INC	COM	92220P105	11,530	84,702	SH	DFND	14	30,176	54,526	0
VARIAN MED SYS INC	COM	92220P105	26	188	SH	DFND	16	0	188	0
VARONIS SYS INC	COM	922280102	205	3,310	SH	DFND	14	3,000	310	0
VECTOR GROUP LTD	COM	92240M108	132	13,581	SH	DFND	14	11,080	2,501	0
VEECO INSTRS INC DEL	COM	922417100	941	77,034	SH	DFND	14	8,146	68,888	0
VECTRUS INC	COM	92242T101	8,419	207,574	SH	DFND	14	28,836	178,738	0
VECTRUS INC	COM	92242T101	1,411	34,780	SH	DFND	16	0	34,780	0
VEDANTA LTD	SPONSORED ADR	92242Y100	5,306	521,739	SH	DFND	14	0	521,739	0
VEEVA SYS INC	CL A COM	922475108	10,377	64,010	SH	DFND	14	6,600	57,410	0
VENTAS INC	COM	92276F100	53,367	780,794	SH	DFND	14	151,075	629,719	0
VENTAS INC	COM	92276F100	143	2,090	SH	DFND	16	0	2,090	0
VENTAS INC	COM	92276F100	46,949	686,893	SH	DFND	3	0	686,893	0
VANGUARD INDEX FDS	REAL ESTATE ETF	922908553	27,739	317,380	SH	DFND	14	0	317,380	0
VANGUARD INDEX FDS	REAL ESTATE ETF	922908553	395,081	4,520,375	SH	DFND	3	4,520,375	0	0
VERA BRADLEY INC	COM	92335C106	136	11,334	SH	DFND	10	11,334	0	0
VERA BRADLEY INC	COM	92335C106	647	53,923	SH	DFND	14	3,865	50,058	0
VERACYTE INC	COM	92337F107	19,720	691,699	SH	DFND	14	88,270	603,429	0
VERACYTE INC	COM	92337F107	2,363	82,900	SH	DFND	16	0	82,900	0
VEREIT INC	COM	92339V100	25,477	2,827,599	SH	DFND	14	282,713	2,544,886	0
VEREIT INC	COM	92339V100	138	15,300	SH	DFND	16	0	15,300	0
VERISIGN INC	COM	92343E102	1,115	5,332	SH	DFND	10	5,332	0	0
VERISIGN INC	COM	92343E102	21,776	104,110	SH	DFND	14	35,040	69,070	0
VERISIGN INC	COM	92343E102	46	219	SH	DFND	16	0	219	0

VERIZON COMMUNICATIONS INC	COM	92343V104	1,621	28,373	SH	DFND	10	28,373	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	600,909	10,518,277	SH	DFND	14	2,092,723	8,425,554	0
VERIZON COMMUNICATIONS INC	COM	92343V104	3,308	57,907	SH	DFND	16	0	57,907	0
VERIZON COMMUNICATIONS INC	COM	92343V104	657	11,500	SH	DFND	18	0	11,500	0
VERINT SYS INC	COM	92343X100	199	3,700	SH	DFND	10	3,700	0	0
VERINT SYS INC	COM	92343X100	14,018	260,646	SH	DFND	14	49,644	211,002	0
VERINT SYS INC	COM	92343X100	2,608	48,490	SH	DFND	16	0	48,490	0
VERITEX HLDGS INC	COM	923451108	6,194	238,674	SH	DFND	14	37,416	201,258	0
VERITEX HLDGS INC	COM	923451108	729	28,100	SH	DFND	16	0	28,100	0
VERITIV CORP	COM	923454102	941	48,472	SH	DFND	14	2,325	46,147	0
VERITIV CORP	COM	923454102	309	15,900	SH	DFND	16	0	15,900	0
VERISK ANALYTICS INC	COM	92345Y106	22,082	150,773	SH	DFND	14	54,214	96,559	0
VERISK ANALYTICS INC	COM	92345Y106	50	339	SH	DFND	16	0	339	0
VERSO CORP	CL A	92531L207	26	1,380	SH	DFND	10	1,380	0	0
VERSO CORP	CL A	92531L207	7,012	368,091	SH	DFND	14	6,330	361,761	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	116,114	633,189	SH	DFND	14	113,843	519,346	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	519	2,831	SH	DFND	16	0	2,831	0
VERSUM MATLS INC	COM	92532W103	3,536	68,554	SH	DFND	14	15,549	53,005	0
VIAD CORP	COM NEW	92552R406	2,528	38,167	SH	DFND	14	3,748	34,419	0
VIASAT INC	COM	92552V100	14,087	174,307	SH	DFND	14	35,002	139,305	0
VIASAT INC	COM	92552V100	1,405	17,390	SH	DFND	16	0	17,390	0
VIACOM INC NEW	CL B	92553P201	1,093	36,600	SH	DFND	10	36,600	0	0
VIACOM INC NEW	CL B	92553P201	105,014	3,515,714	SH	DFND	14	483,007	3,032,707	0
VIACOM INC NEW	CL B	92553P201	236	7,888	SH	DFND	16	0	7,888	0
VIAVI SOLUTIONS INC	COM	925550105	5,285	397,705	SH	DFND	14	39,443	358,262	0
VICI PPTYS INC	COM	925652109	7,088	321,613	SH	DFND	14	38,513	283,100	0
VICI PPTYS INC	COM	925652109	22,852	1,036,862	SH	DFND	3	0	1,036,862	0
VICOR CORP	COM	925815102	839	27,026	SH	DFND	14	3,310	23,716	0
VIEWRAY INC	COM	92672L107	39	4,430	SH	DFND	14	4,430	0	0
VIEWRAY INC	COM	92672L107	2,899	329,100	SH	DFND	18	0	329,100	0
VIPSHOP HLDGS LTD	SPONSORED ADS A	92763W103	2,667	309,000	SH	DFND	14	8,800	300,200	0
VIPSHOP HLDGS LTD	SPONSORED ADS A	92763W103	66	7,600	SH	DFND	16	0	7,600	0
VISA INC	COM CL A	92826C839	1,776	10,234	SH	DFND	10	10,234	0	0
VISA INC	COM CL A	92826C839	671,111	3,866,960	SH	DFND	14	815,850	3,051,110	0
VISA INC	COM CL A	92826C839	3,460	19,934	SH	DFND	16	0	19,934	0
VISA INC	COM CL A	92826C839	278	1,600	SH	DFND	18	0	1,600	0
VIRTUSA CORP	COM	92827P102	8,430	189,746	SH	DFND	14	14,571	175,175	0
VIRTUSA CORP	COM	92827P102	1,326	29,840	SH	DFND	16	0	29,840	0
VIRTUS INVT PARTNERS INC	COM	92828Q109	1,225	11,404	SH	DFND	14	1,250	10,154	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	1,469	88,942	SH	DFND	14	24,716	64,226	0
VISTA OUTDOOR INC	COM	928377100	1,053	118,624	SH	DFND	14	9,882	108,742	0
VISTA OUTDOOR INC	COM	928377100	94	10,572	SH	DFND	16	0	10,572	0
VISTEON CORP	COM NEW	92839U206	1,097	18,728	SH	DFND	14	5,028	13,700	0
VISTRA ENERGY CORP	COM	92840M102	188	8,320	SH	DFND	10	8,320	0	0

VISTRA ENERGY CORP	COM	92840M102	11,740	518,555	SH	DFND	14	28,173	490,382	0
VISTRA ENERGY CORP	COM	92840M102	154	6,800	SH	DFND	18	0	6,800	0
VISTRA ENERGY CORP	COM	92840M102	18,575	820,466	SH	DFND	3	0	820,466	0
VITAMIN SHOPPE INC	COM	92849E101	95	24,005	SH	DFND	14	2,245	21,760	0
VMWARE INC	CL A COM	928563402	451	2,700	SH	DFND	10	2,700	0	0
VMWARE INC	CL A COM	928563402	785	4,692	SH	DFND	14	4,402	290	0
VOCERA COMMUNICATIONS INC	COM	92857F107	109	3,430	SH	DFND	14	3,430	0	0
VOCERA COMMUNICATIONS INC	COM	92857F107	3,602	112,832	SH	DFND	18	0	112,832	0
VONAGE HLDGS CORP	COM	92886T201	4,170	368,043	SH	DFND	14	38,667	329,376	0
VORNADO RLTY TR	SH BEN INT	929042109	10,307	160,799	SH	DFND	14	57,488	103,311	0
VORNADO RLTY TR	SH BEN INT	929042109	23	361	SH	DFND	16	0	361	0
VORNADO RLTY TR	SH BEN INT	929042109	1	23	SH	DFND	3	0	23	0
VOYA FINL INC	COM	929089100	9,488	171,575	SH	DFND	14	20,350	151,225	0
VOYAGER THERAPEUTICS INC	COM	92915B106	1,706	62,670	SH	DFND	14	2,870	59,800	0
VULCAN MATLS CO	COM	929160109	110,484	804,630	SH	DFND	14	122,747	681,883	0
VULCAN MATLS CO	COM	929160109	875	6,374	SH	DFND	16	0	6,374	0
WD-40 CO	COM	929236107	3,579	22,501	SH	DFND	14	2,535	19,966	0
WABCO HLDGS INC	COM	92927K102	363	2,740	SH	DFND	14	2,690	50	0
WSFS FINL CORP	COM	929328102	2,292	55,490	SH	DFND	14	5,790	49,700	0
W P CAREY INC	COM	92936U109	593	7,300	SH	DFND	10	7,300	0	0
W P CAREY INC	COM	92936U109	793	9,770	SH	DFND	14	9,620	150	0
WEC ENERGY GROUP INC	COM	92939U106	210	2,514	SH	DFND	10	2,514	0	0
WEC ENERGY GROUP INC	COM	92939U106	24,246	290,823	SH	DFND	14	104,158	186,665	0
WEC ENERGY GROUP INC	COM	92939U106	55	655	SH	DFND	16	0	655	0
WABASH NATL CORP	COM	929566107	374	22,960	SH	DFND	10	22,960	0	0
WABASH NATL CORP	COM	929566107	15,689	964,273	SH	DFND	14	158,941	805,332	0
WABASH NATL CORP	COM	929566107	1,778	109,300	SH	DFND	16	0	109,300	0
WABTEC CORP	COM	929740108	13,497	188,086	SH	DFND	14	56,056	132,030	0
WABTEC CORP	COM	929740108	24	336	SH	DFND	16	0	336	0
WADDELL & REED FINL INC	CL A	930059100	380	22,777	SH	DFND	10	22,777	0	0
WADDELL & REED FINL INC	CL A	930059100	2,171	130,247	SH	DFND	14	12,692	117,555	0
WAGEWORKS INC	COM	930427109	3,251	64,018	SH	DFND	14	6,708	57,310	0
WALMART INC	COM	931142103	431	3,900	SH	DFND	10	3,900	0	0
WALMART INC	COM	931142103	176,132	1,594,099	SH	DFND	14	497,750	1,096,349	0
WALMART INC	COM	931142103	548	4,958	SH	DFND	16	0	4,958	0
WALMART INC	COM	931142103	530	4,800	SH	DFND	18	0	4,800	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	572	10,466	SH	DFND	10	10,466	0	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	185,521	3,393,476	SH	DFND	14	507,535	2,885,941	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	1,062	19,418	SH	DFND	16	0	19,418	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	262	4,800	SH	DFND	18	0	4,800	0
WALKER & DUNLOP INC	COM	93148P102	7,612	143,062	SH	DFND	14	41,290	101,772	0
WARRIOR MET COAL INC	COM	93627C101	119	4,564	SH	DFND	10	4,564	0	0
WARRIOR MET COAL INC	COM	93627C101	1,944	74,430	SH	DFND	14	9,730	64,700	0
WASHINGTON FED INC	COM	938824109	10,255	293,580	SH	DFND	14	19,220	274,360	0
WASHINGTON PRIME GROUP NEW	COM	93964W108	5,201	1,361,457	SH	DFND	14	56,819	1,304,638	0

WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	3,457	129,323	SH	DFND	14	14,123	115,200	0
WASHINGTON TR BANCORP	COM	940610108	916	17,548	SH	DFND	14	16,969	579	0
WASTE CONNECTIONS INC	COM	94106B101	569	5,948	SH	DFND	14	0	5,948	0
WASTE MGMT INC DEL	COM	94106L109	41,784	362,176	SH	DFND	14	130,740	231,436	0
WASTE MGMT INC DEL	COM	94106L109	93	810	SH	DFND	16	0	810	0
WASTE MGMT INC DEL	COM	94106L109	271	2,350	SH	DFND	18	0	2,350	0
WATERS CORP	COM	941848103	14,057	65,308	SH	DFND	14	23,076	42,232	0
WATERS CORP	COM	941848103	32	149	SH	DFND	16	0	149	0
WATSCO INC	COM	942622200	3,337	20,405	SH	DFND	14	4,642	15,763	0
WATTS WATER TECHNOLOGIES INC	CL A	942749102	4,200	45,071	SH	DFND	14	4,748	40,323	0
WAYFAIR INC	CL A	94419L101	464	3,180	SH	DFND	14	3,120	60	0
WEBSTER FINL CORP CONN	COM	947890109	3,656	76,538	SH	DFND	14	29,742	46,796	0
WEIGHT WATCHERS INTL INC NEW	COM	948626106	7,494	392,346	SH	DFND	14	113,878	278,468	0
WEIGHT WATCHERS INTL INC NEW	COM	948626106	55	2,900	SH	DFND	16	0	2,900	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	6,584	240,101	SH	DFND	14	17,677	222,424	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	30,720	1,120,354	SH	DFND	3	0	1,120,354	0
WEIS MKTS INC	COM	948849104	990	27,178	SH	DFND	14	1,194	25,984	0
WELBILT INC	COM	949090104	219	13,111	SH	DFND	14	13,111	0	0
WELLCARE HEALTH PLANS INC	COM	94946T106	13,185	46,253	SH	DFND	14	16,484	29,769	0
WELLCARE HEALTH PLANS INC	COM	94946T106	29	103	SH	DFND	16	0	103	0
WELLS FARGO CO NEW	COM	949746101	1,505	31,800	SH	DFND	10	31,800	0	0
WELLS FARGO CO NEW	COM	949746101	449,978	9,509,256	SH	DFND	14	2,082,051	7,427,205	0
WELLS FARGO CO NEW	COM	949746101	2,118	44,768	SH	DFND	16	0	44,768	0
WELLTOWER INC	COM	95040Q104	46,306	567,965	SH	DFND	14	136,822	431,143	0
WELLTOWER INC	COM	95040Q104	69	850	SH	DFND	16	0	850	0
WELLTOWER INC	COM	95040Q104	74,738	916,695	SH	DFND	3	0	916,695	0
WENDYS CO	COM	95058W100	31,304	1,598,781	SH	DFND	14	301,389	1,297,392	0
WENDYS CO	COM	95058W100	439	22,400	SH	DFND	16	0	22,400	0
WERNER ENTERPRISES INC	COM	950755108	929	29,901	SH	DFND	14	8,409	21,492	0
WESBANCO INC	COM	950810101	6,098	158,176	SH	DFND	14	26,404	131,772	0
WESCO AIRCRAFT HLDGS INC	COM	950814103	5,818	524,100	SH	DFND	14	48,053	476,047	0
WESCO AIRCRAFT HLDGS INC	COM	950814103	946	85,250	SH	DFND	16	0	85,250	0
WESCO INTL INC	COM	95082P105	85,360	1,685,287	SH	DFND	14	171,706	1,513,581	0
WESCO INTL INC	COM	95082P105	1,881	37,131	SH	DFND	16	0	37,131	0
WEST BANCORPORATION INC	CAP STK	95123P106	917	43,230	SH	DFND	14	1,871	41,359	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	51,467	411,243	SH	DFND	14	73,521	337,722	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	706	5,640	SH	DFND	16	0	5,640	0
WESTAMERICA BANCORPORATION	COM	957090103	2,675	43,424	SH	DFND	14	4,625	38,799	0
WESTERN ALLIANCE BANCORP	COM	957638109	2,199	49,163	SH	DFND	14	20,163	29,000	0
WESTERN ALLIANCE BANCORP	COM	957638109	103	2,300	SH	DFND	16	0	2,300	0
WESTERN ASSET MTG CAP CORP	COM	95790D105	12,968	1,299,371	SH	DFND	14	221,413	1,077,958	0
WESTERN ASSET MTG CAP CORP	COM	95790D105	1,444	144,650	SH	DFND	16	0	144,650	0

WESTERN DIGITAL CORP	COM	958102105	591	12,429	SH	DFND	10	12,429	0	0
WESTERN DIGITAL CORP	COM	958102105	21,174	445,291	SH	DFND	14	110,934	334,357	0
WESTERN DIGITAL CORP	COM	958102105	28	597	SH	DFND	16	0	597	0
WESTERN UN CO	COM	959802109	7,834	393,854	SH	DFND	14	137,475	256,379	0
WESTERN UN CO	COM	959802109	16	825	SH	DFND	16	0	825	0
WESTLAKE CHEM CORP	COM	960413102	7,701	110,865	SH	DFND	14	10,040	100,825	0
WESTROCK CO	COM	96145D105	35,712	979,218	SH	DFND	14	144,486	834,732	0
WESTROCK CO	COM	96145D105	211	5,798	SH	DFND	16	0	5,798	0
WEX INC	COM	96208T104	13,616	65,430	SH	DFND	14	22,152	43,278	0
WEX INC	COM	96208T104	6	30	SH	DFND	16	0	30	0
WEYERHAEUSER CO	COM	962166104	17,935	680,901	SH	DFND	14	241,561	439,340	0
WEYERHAEUSER CO	COM	962166104	39	1,480	SH	DFND	16	0	1,480	0
WHIRLPOOL CORP	COM	963320106	15,586	109,481	SH	DFND	14	22,902	86,579	0
WHIRLPOOL CORP	COM	963320106	19	132	SH	DFND	16	0	132	0
WHITESTONE REIT	COM	966084204	798	62,879	SH	DFND	14	6,031	56,848	0
WHITING PETE CORP NEW	COM NEW	966387409	7,792	417,111	SH	DFND	14	29,965	387,146	0
WIDEOPENWEST INC	COM	96758W101	914	125,882	SH	DFND	14	1,800	124,082	0
WIDEOPENWEST INC	COM	96758W101	298	41,100	SH	DFND	16	0	41,100	0
WILEY JOHN & SONS INC	CL A	968223206	1,276	27,825	SH	DFND	14	5,938	21,887	0
WILLIAMS COS INC DEL	COM	969457100	32,855	1,171,718	SH	DFND	14	396,715	775,003	0
WILLIAMS COS INC DEL	COM	969457100	69	2,455	SH	DFND	16	0	2,455	0
WILLIAMS COS INC DEL	COM	969457100	1,587	56,600	SH	DFND	18	0	56,600	0
WILLIAMS SONOMA INC	COM	969904101	3,233	49,739	SH	DFND	14	11,129	38,610	0
WILLIAMS SONOMA INC	COM	969904101	146	2,250	SH	DFND	18	0	2,250	0
WINGSTOP INC	COM	974155103	4,540	47,917	SH	DFND	14	5,060	42,857	0
WINNEBAGO INDS INC	COM	974637100	1,928	49,894	SH	DFND	14	8,308	41,586	0
WINTRUST FINL CORP	COM	97650W108	30,199	412,787	SH	DFND	14	81,517	331,270	0
WINTRUST FINL CORP	COM	97650W108	473	6,460	SH	DFND	16	0	6,460	0
WIPRO LTD	SPON ADR 1 SH	97651M109	5,403	1,247,843	SH	DFND	14	0	1,247,843	0
WISDOMTREE INVT'S INC	COM	97717P104	1,162	188,270	SH	DFND	14	19,820	168,450	0
WISDOMTREE TR	EMER MKT HIGH F	97717W315	306	6,850	SH	DFND	18	0	6,850	0
WISDOMTREE TR	EUROPE SMCP DV	97717W869	523	8,967	SH	DFND	18	0	8,967	0
WOLVERINE WORLD WIDE INC	COM	978097103	3,943	143,172	SH	DFND	14	15,532	127,640	0
WOODWARD INC	COM	980745103	3,987	35,230	SH	DFND	14	8,123	27,107	0
WORKDAY INC	CL A	98138H101	1,493	7,260	SH	DFND	14	7,000	260	0
WORKIVA INC	COM CL A	98139A105	229	3,934	SH	DFND	14	3,580	354	0
WORLD ACCEP CORP DEL	COM	981419104	1,733	10,557	SH	DFND	14	1,322	9,235	0
WORLD FUEL SVCS CORP	COM	981475106	59,800	1,662,953	SH	DFND	14	295,129	1,367,824	0
WORLD FUEL SVCS CORP	COM	981475106	3,711	103,204	SH	DFND	16	0	103,204	0
WORLDPAY INC	CL A	981558109	1,918	15,650	SH	DFND	14	15,340	310	0
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1,979	27,411	SH	DFND	14	5,975	21,436	0
WORTHINGTON INDS INC	COM	981811102	351	8,719	SH	DFND	10	8,719	0	0
WORTHINGTON INDS INC	COM	981811102	2,764	68,652	SH	DFND	14	34,684	33,968	0
WPX ENERGY INC	COM	98212B103	2,876	249,892	SH	DFND	14	57,988	191,904	0
WYNDHAM DESTINATIONS INC	COM	98310W108	81	1,851	SH	DFND	10	1,851	0	0
WYNDHAM DESTINATIONS INC	COM	98310W108	31,296	712,901	SH	DFND	14	123,772	589,129	0

WYNDHAM DESTINATIONS INC	COM	98310W108	457	10,400	SH	DFND	16	0	10,400	0
WYNDHAM HOTELS & RESORTS INC	COM	98311A105	6,063	108,780	SH	DFND	14	15,531	93,249	0
WYNDHAM HOTELS & RESORTS INC	COM	98311A105	39	700	SH	DFND	16	0	700	0
WYNN RESORTS LTD	COM	983134107	10,904	87,940	SH	DFND	14	32,056	55,884	0
WYNN RESORTS LTD	COM	983134107	25	202	SH	DFND	16	0	202	0
XPO LOGISTICS INC	COM	983793100	4,195	72,562	SH	DFND	14	25,622	46,940	0
XCEL ENERGY INC	COM	98389B100	31,445	528,574	SH	DFND	14	172,741	355,833	0
XCEL ENERGY INC	COM	98389B100	63	1,060	SH	DFND	16	0	1,060	0
XILINX INC	COM	983919101	34,605	293,463	SH	DFND	14	84,018	209,445	0
XILINX INC	COM	983919101	62	526	SH	DFND	16	0	526	0
XENIA HOTELS & RESORTS INC	COM	984017103	388	18,633	SH	DFND	10	18,633	0	0
XENIA HOTELS & RESORTS INC	COM	984017103	52,611	2,523,328	SH	DFND	14	506,760	2,016,568	0
XENIA HOTELS & RESORTS INC	COM	984017103	2,868	137,560	SH	DFND	16	0	137,560	0
XENCOR INC	COM	98401F105	209	5,095	SH	DFND	14	4,570	525	0
XEROX CORP	COM NEW	984121608	86,479	2,442,221	SH	DFND	14	243,035	2,199,186	0
XEROX CORP	COM NEW	984121608	812	22,928	SH	DFND	16	0	22,928	0
XYLEM INC	COM	98419M100	13,853	165,621	SH	DFND	14	59,138	106,483	0
XYLEM INC	COM	98419M100	33	390	SH	DFND	16	0	390	0
XPERI CORP	COM	98421B100	1,750	85,006	SH	DFND	14	7,958	77,048	0
YPF SOCIEDAD ANONIMA	SPON ADR CL D	984245100	626	34,400	SH	DFND	14	0	34,400	0
YELP INC	CL A	985817105	1,729	50,586	SH	DFND	14	14,160	36,426	0
YEXT INC	COM	98585N106	302	15,053	SH	DFND	14	14,120	933	0
YUM BRANDS INC	COM	988498101	31,724	286,653	SH	DFND	14	100,912	185,741	0
YUM BRANDS INC	COM	988498101	73	660	SH	DFND	16	0	660	0
YUM CHINA HLDGS INC	COM	98850P109	782	16,930	SH	DFND	10	16,930	0	0
YUM CHINA HLDGS INC	COM	98850P109	43,035	931,504	SH	DFND	14	33,004	898,500	0
YUM CHINA HLDGS INC	COM	98850P109	901	19,500	SH	DFND	16	0	19,500	0
YUM CHINA HLDGS INC	COM	98850P109	166	3,600	SH	DFND	18	0	3,600	0
ZAYO GROUP HLDGS INC	COM	98919V105	413	12,550	SH	DFND	14	12,350	200	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	233	1,110	SH	DFND	10	1,110	0	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	49,414	235,877	SH	DFND	14	44,013	191,864	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	610	2,910	SH	DFND	16	0	2,910	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	149	710	SH	DFND	18	0	710	0
ZENDESK INC	COM	98936J101	521	5,850	SH	DFND	14	5,850	0	0
ZILLOW GROUP INC	CL C CAP STK	98954M200	279	6,004	SH	DFND	14	5,884	120	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	136,400	1,158,483	SH	DFND	14	181,997	976,486	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	1,016	8,625	SH	DFND	16	0	8,625	0
ZIMMER BIOMET HLDGS INC	COM	98956P102	5,946	50,500	SH	DFND	18	0	50,500	0
ZIONS BANCORPORATION N A	COM	989701107	271	5,900	SH	DFND	10	5,900	0	0
ZIONS BANCORPORATION N A	COM	989701107	16,789	365,128	SH	DFND	14	74,336	290,792	0
ZIONS BANCORPORATION N A	COM	989701107	13	290	SH	DFND	16	0	290	0
ZIOPHARM ONCOLOGY INC	COM	98973P101	97	16,673	SH	DFND	14	16,673	0	0
ZIX CORP	COM	98974P100	103	11,337	SH	DFND	10	11,337	0	0
ZIX CORP	COM	98974P100	69	7,571	SH	DFND	14	5,603	1,968	0
ZOGENIX INC	COM NEW	98978L204	221	4,622	SH	DFND	14	4,622	0	0
ZOETIS INC	CL A	98978V103	638	5,625	SH	DFND	10	5,625	0	0
ZOETIS INC	CL A	98978V103	60,047	529,096	SH	DFND	14	227,160	301,936	0

ZOETIS INC	CL A	98978V103	113	1,000	SH	DFND	16	0	1,000	0
ZTO EXPRESS CAYMAN INC	SPONSORED ADS A	98980A105	411	21,500	SH	DFND	14	0	21,500	0
ZSCALER INC	COM	98980G102	487	6,350	SH	DFND	14	5,550	800	0
ZUMIEZ INC	COM	989817101	367	14,053	SH	DFND	10	14,053	0	0
ZUMIEZ INC	COM	989817101	1,009	38,653	SH	DFND	14	4,936	33,717	0
ZYNGA INC	CL A	98986T108	304	49,550	SH	DFND	14	49,550	0	0
ADIENT PLC	ORD SHS	G0084W101	26,104	1,075,579	SH	DFND	14	93,947	981,632	0
ADIENT PLC	ORD SHS	G0084W101	44	1,800	SH	DFND	16	0	1,800	0
AIRCASTLE LTD	COM	G0129K104	10,830	509,405	SH	DFND	14	5,944	503,461	0
ALKERMES PLC	SHS	G01767105	333	14,795	SH	DFND	14	6,895	7,900	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	9,381	84,859	SH	DFND	14	28,440	56,419	0
ALLEGION PUB LTD CO	ORD SHS	G0176J109	22	196	SH	DFND	16	0	196	0
ALLERGAN PLC	SHS	G0177J108	643	3,843	SH	DFND	10	3,843	0	0
ALLERGAN PLC	SHS	G0177J108	92,282	551,167	SH	DFND	14	119,962	431,205	0
ALLERGAN PLC	SHS	G0177J108	544	3,248	SH	DFND	16	0	3,248	0
AMCOR PLC	ORD	G0250X107	15,641	1,361,240	SH	DFND	14	435,338	925,902	0
AMCOR PLC	ORD	G0250X107	37	3,218	SH	DFND	16	0	3,218	0
AMDOCS LTD	SHS	G02602103	813	13,100	SH	DFND	10	13,100	0	0
AMDOCS LTD	SHS	G02602103	222	3,570	SH	DFND	14	3,570	0	0
AON PLC	SHS CL A	G0408V102	41,354	214,290	SH	DFND	14	72,171	142,119	0
AON PLC	SHS CL A	G0408V102	96	499	SH	DFND	16	0	499	0
ARCH CAP GROUP LTD	ORD	G0450A105	726	19,580	SH	DFND	14	19,190	390	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	1,963	26,506	SH	DFND	14	3,577	22,929	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	126	1,700	SH	DFND	16	0	1,700	0
ASSURED GUARANTY LTD	COM	G0585R106	7,161	170,175	SH	DFND	14	28,175	142,000	0
ATLISSIAN CORP PLC	CL A	G06242104	356	2,720	SH	DFND	14	2,720	0	0
ATHENE HLDG LTD	CL A	G0684D107	362	8,398	SH	DFND	10	8,398	0	0
ATHENE HLDG LTD	CL A	G0684D107	4,299	99,829	SH	DFND	14	14,240	85,589	0
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	267	4,473	SH	DFND	14	4,473	0	0
AXALTA COATING SYS LTD	COM	G0750C108	372	12,510	SH	DFND	14	12,300	210	0
BANK OF NT BUTTERFIELD&SON L	SHS NEW	G0772R208	6,334	186,513	SH	DFND	14	18,094	168,419	0
BANK OF NT BUTTERFIELD&SON L	SHS NEW	G0772R208	746	21,970	SH	DFND	16	0	21,970	0
BIOHAVEN PHARMACTL HLDG CO L	COM	G11196105	2,722	62,150	SH	DFND	14	2,520	59,630	0
BIOHAVEN PHARMACTL HLDG CO L	COM	G11196105	898	20,500	SH	DFND	16	0	20,500	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	78	420	SH	DFND	10	420	0	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	317,641	1,719,118	SH	DFND	14	339,811	1,379,307	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	2,332	12,622	SH	DFND	16	0	12,622	0
BRIGHTSPHERE INVESTMNT GRP P	SHS	G1644T109	4,647	407,254	SH	DFND	14	5,990	401,264	0
BRIGHTSPHERE INVESTMNT GRP P	SHS	G1644T109	1,051	92,140	SH	DFND	16	0	92,140	0
BUNGE LIMITED	COM	G16962105	26,961	483,955	SH	DFND	14	7,815	476,140	0
BUNGE LIMITED	COM	G16962105	184	3,300	SH	DFND	16	0	3,300	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	19,394	559,236	SH	DFND	14	170,440	388,796	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	10	290	SH	DFND	16	0	290	0
CARDTRONICS PLC	SHS CL A	G1991C105	425	15,549	SH	DFND	10	15,549	0	0
CARDTRONICS PLC	SHS CL A	G1991C105	3,044	111,406	SH	DFND	14	6,562	104,844	0

CISION LTD	SHS	G1992S109	14,801	1,261,846	SH	DFND	14	206,640	1,055,206	0
CISION LTD	SHS	G1992S109	1,836	156,500	SH	DFND	16	0	156,500	0
CENTRAL EUROPEAN MEDIA ENTRP	CL A NEW	G20045202	165	37,753	SH	DFND	14	32,892	4,861	0
CREDICORP LTD	COM	G2519Y108	8,138	35,550	SH	DFND	14	1,450	34,100	0
CREDICORP LTD	COM	G2519Y108	275	1,200	SH	DFND	16	0	1,200	0
COCA COLA EUROPEAN PARTNERS	SHS	G25839104	33,964	601,140	SH	DFND	14	19,090	582,050	0
COCA COLA EUROPEAN PARTNERS	SHS	G25839104	1,243	22,000	SH	DFND	16	0	22,000	0
DELPHI TECHNOLOGIES PLC	SHS	G2709G107	6,224	311,178	SH	DFND	14	31,402	279,776	0
CUSHMAN WAKEFIELD PLC	SHS	G2717B108	591	33,065	SH	DFND	14	7,900	25,165	0
EATON CORP PLC	SHS	G29183103	1,174	14,100	SH	DFND	10	14,100	0	0
EATON CORP PLC	SHS	G29183103	41,307	496,007	SH	DFND	14	153,710	342,297	0
EATON CORP PLC	SHS	G29183103	74	893	SH	DFND	16	0	893	0
ENDO INTL PLC	SHS	G30401106	1,672	405,866	SH	DFND	14	35,822	370,044	0
ENDO INTL PLC	SHS	G30401106	131	31,800	SH	DFND	16	0	31,800	0
ENSTAR GROUP LIMITED	SHS	G3075P101	246	1,413	SH	DFND	14	1,336	77	0
ENSCO ROWAN PLC	SHS CLASS A	G3166L100	947	110,986	SH	DFND	14	16,600	94,386	0
ESSENT GROUP LTD	COM	G3198U102	187	3,980	SH	DFND	10	3,980	0	0
ESSENT GROUP LTD	COM	G3198U102	7,937	168,914	SH	DFND	14	7,550	161,364	0
ESSENT GROUP LTD	COM	G3198U102	926	19,700	SH	DFND	16	0	19,700	0
EVEREST RE GROUP LTD	COM	G3223R108	9,387	37,975	SH	DFND	14	13,269	24,706	0
EVEREST RE GROUP LTD	COM	G3223R108	21	84	SH	DFND	16	0	84	0
FABRINET	SHS	G3323L100	3,024	60,879	SH	DFND	14	7,759	53,120	0
FGL HLDGS	ORD SHS	G3402M102	14,034	1,670,763	SH	DFND	14	225,920	1,444,843	0
FGL HLDGS	ORD SHS	G3402M102	1,001	119,200	SH	DFND	16	0	119,200	0
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	3,411	126,579	SH	DFND	14	35,789	90,790	0
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	889	33,000	SH	DFND	16	0	33,000	0
GATES INDUSTRIAL CORPRATIN P	ORD SHS	G39108108	7,388	647,487	SH	DFND	14	100,600	546,887	0
GATES INDUSTRIAL CORPRATIN P	ORD SHS	G39108108	281	24,600	SH	DFND	16	0	24,600	0
GENPACT LIMITED	SHS	G3922B107	11,945	313,597	SH	DFND	14	38,547	275,050	0
GENPACT LIMITED	SHS	G3922B107	229	6,000	SH	DFND	16	0	6,000	0
HELEN OF TROY CORP LTD	COM	G4388N106	2,252	17,243	SH	DFND	14	4,878	12,365	0
HERBALIFE NUTRITION LTD	COM SHS	G4412G101	284	6,632	SH	DFND	14	6,632	0	0
JANUS HENDERSON GROUP PLC	ORD SHS	G4474Y214	36,639	1,712,095	SH	DFND	14	324,526	1,387,569	0
JANUS HENDERSON GROUP PLC	ORD SHS	G4474Y214	428	20,000	SH	DFND	16	0	20,000	0
HORIZON THERAPEUTICS PUB LTD	SHS	G46188101	30,589	1,271,345	SH	DFND	14	271,400	999,945	0
HORIZON THERAPEUTICS PUB LTD	SHS	G46188101	2,560	106,400	SH	DFND	16	0	106,400	0
ICHOR HOLDINGS	SHS	G4740B105	823	34,820	SH	DFND	14	2,890	31,930	0
IHS MARKIT LTD	SHS	G47567105	20,475	321,320	SH	DFND	14	109,630	211,690	0
IHS MARKIT LTD	SHS	G47567105	48	750	SH	DFND	16	0	750	0
INGERSOLL-RAND PLC	SHS	G47791101	28,887	228,050	SH	DFND	14	72,338	155,712	0
INGERSOLL-RAND PLC	SHS	G47791101	64	503	SH	DFND	16	0	503	0
INVESCO LTD	SHS	G491BT108	41,015	2,004,640	SH	DFND	14	573,439	1,431,201	0
INVESCO LTD	SHS	G491BT108	16	775	SH	DFND	16	0	775	0

JAMES RIV GROUP LTD	COM	G5005R107	2,270	48,395	SH	DFND	14	4,410	43,985	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	549	3,850	SH	DFND	10	3,850	0	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	17,179	120,507	SH	DFND	14	7,910	112,597	0
JOHNSON CTLS INTL PLC	SHS	G51502105	163,643	3,961,339	SH	DFND	14	698,640	3,262,699	0
JOHNSON CTLS INTL PLC	SHS	G51502105	1,131	27,371	SH	DFND	16	0	27,371	0
LIBERTY GLOBAL PLC	SHS CL C	G5480U120	346	13,042	SH	DFND	14	0	13,042	0
LINDE PLC	SHS	G5494J103	1,012	5,042	SH	DFND	10	5,042	0	0
LINDE PLC	SHS	G5494J103	97,754	486,823	SH	DFND	14	163,109	323,714	0
LINDE PLC	SHS	G5494J103	224	1,115	SH	DFND	16	0	1,115	0
LIVANOVA PLC	SHS	G5509L101	9,651	134,121	SH	DFND	14	19,671	114,450	0
LIVANOVA PLC	SHS	G5509L101	1,862	25,880	SH	DFND	16	0	25,880	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	12,460	1,357,289	SH	DFND	14	55,607	1,301,682	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	782	85,200	SH	DFND	16	0	85,200	0
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	782	32,775	SH	DFND	14	32,175	600	0
MEDTRONIC PLC	SHS	G5960L103	795	8,160	SH	DFND	10	8,160	0	0
MEDTRONIC PLC	SHS	G5960L103	377,558	3,876,767	SH	DFND	14	686,381	3,190,386	0
MEDTRONIC PLC	SHS	G5960L103	2,378	24,415	SH	DFND	16	0	24,415	0
APTIV PLC	SHS	G6095L109	18,738	231,823	SH	DFND	14	77,440	154,383	0
APTIV PLC	SHS	G6095L109	44	540	SH	DFND	16	0	540	0
NABORS INDUSTRIES LTD	SHS	G6359F103	1,540	531,049	SH	DFND	14	60,038	471,011	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	7,024	310,814	SH	DFND	14	104,922	205,892	0
NIELSEN HLDGS PLC	SHS EUR	G6518L108	15	670	SH	DFND	16	0	670	0
NOBLE CORP PLC	SHS USD	G65431101	716	382,790	SH	DFND	14	33,140	349,650	0
NORWEGIAN CRUISE LINE HLDG L	SHS	G66721104	303	5,650	SH	DFND	10	5,650	0	0
NORWEGIAN CRUISE LINE HLDG L	SHS	G66721104	18,448	343,983	SH	DFND	14	81,370	262,613	0
NORWEGIAN CRUISE LINE HLDG L	SHS	G66721104	19	360	SH	DFND	16	0	360	0
NOVOCURE LTD	ORD SHS	G6674U108	4,759	75,263	SH	DFND	14	8,580	66,683	0
NVENT ELECTRIC PLC	SHS	G6700G107	2,550	102,846	SH	DFND	14	23,323	79,523	0
PROTHENA CORP PLC	SHS	G72800108	109	10,270	SH	DFND	14	2,429	7,841	0
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	5,081	28,545	SH	DFND	14	6,956	21,589	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	205	4,360	SH	DFND	10	4,360	0	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	10,531	223,499	SH	DFND	14	68,100	155,399	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	20	430	SH	DFND	16	0	430	0
PENTAIR PLC	SHS	G7S00T104	5,308	142,682	SH	DFND	14	46,645	96,037	0
PENTAIR PLC	SHS	G7S00T104	8	226	SH	DFND	16	0	226	0
SENSATA TECHNOLOGIES HLDNG P	SHS	G8060N102	1,163	23,729	SH	DFND	10	23,729	0	0
SENSATA TECHNOLOGIES HLDNG P	SHS	G8060N102	214	4,370	SH	DFND	14	4,170	200	0
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	8,320	665,096	SH	DFND	14	8,940	656,156	0
SIGNET JEWELERS LIMITED	SHS	G81276100	9,233	516,406	SH	DFND	14	9,201	507,205	0
SMART GLOBAL HLDGS INC	SHS	G8232Y101	5,898	256,549	SH	DFND	14	1,870	254,679	0
SMART GLOBAL HLDGS INC	SHS	G8232Y101	770	33,500	SH	DFND	16	0	33,500	0
STERIS PLC	SHS USD	G8473T100	73,466	493,461	SH	DFND	14	76,578	416,883	0
STERIS PLC	SHS USD	G8473T100	996	6,690	SH	DFND	16	0	6,690	0
TECHNIPFMC PLC	COM	G87110105	10,803	416,453	SH	DFND	14	120,698	295,755	0

TECHNIPFMC PLC	COM	G87110105	22	860	SH	DFND	16	0	860	0
TEXTAINER GROUP HOLDINGS LTD	SHS	G8766E109	2,435	241,614	SH	DFND	14	3,260	238,354	0
THIRD PT REINS LTD	COM	G8827U100	4,284	415,116	SH	DFND	14	10,190	404,926	0
THIRD PT REINS LTD	COM	G8827U100	206	20,000	SH	DFND	16	0	20,000	0
LIBERTY LATIN AMERICA LTD	COM CL A	G9001E102	2,273	131,944	SH	DFND	14	33,420	98,524	0
LIBERTY LATIN AMERICA LTD	COM CL A	G9001E102	122	7,100	SH	DFND	16	0	7,100	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	2,455	142,812	SH	DFND	14	28,010	114,802	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	315	18,300	SH	DFND	16	0	18,300	0
TRITON INTL LTD	CL A	G9078F107	11,226	342,661	SH	DFND	14	4,361	338,300	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	22,175	115,774	SH	DFND	14	38,965	76,809	0
WILLIS TOWERS WATSON PUB LTD	SHS	G96629103	51	268	SH	DFND	16	0	268	0
PERRIGO CO PLC	SHS	G97822103	7,163	150,416	SH	DFND	14	44,630	105,786	0
PERRIGO CO PLC	SHS	G97822103	12	250	SH	DFND	16	0	250	0
CHUBB LIMITED	COM	H1467J104	1,105	7,500	SH	DFND	10	7,500	0	0
CHUBB LIMITED	COM	H1467J104	67,140	455,835	SH	DFND	14	141,897	313,938	0
CHUBB LIMITED	COM	H1467J104	140	953	SH	DFND	16	0	953	0
GARMIN LTD	SHS	H2906T109	455	5,700	SH	DFND	10	5,700	0	0
GARMIN LTD	SHS	H2906T109	8,783	110,062	SH	DFND	14	36,720	73,342	0
GARMIN LTD	SHS	H2906T109	22	270	SH	DFND	16	0	270	0
LOGITECH INTL S A	SHS	H50430232	714	17,848	SH	DFND	14	0	17,848	0
TE CONNECTIVITY LTD	REG SHS	H84989104	28,285	295,307	SH	DFND	14	92,300	203,007	0
TE CONNECTIVITY LTD	REG SHS	H84989104	68	710	SH	DFND	16	0	710	0
TRANSOCEAN LTD	REG SHS	H8817H100	1,957	305,250	SH	DFND	14	59,890	245,360	0
ALTISOURCE PORTFOLIO SOLNS S	REG SHS	L0175J104	901	45,850	SH	DFND	14	460	45,390	0
GLOBANT S A	COM	L44385109	5,113	50,600	SH	DFND	14	5,100	45,500	0
GLOBANT S A	COM	L44385109	536	5,300	SH	DFND	16	0	5,300	0
SPOTIFY TECHNOLOGY S A	SHS	L8681T102	453	3,100	SH	DFND	14	3,100	0	0
TRINSEO S A	SHS	L9340P101	48,296	1,140,673	SH	DFND	14	142,624	998,049	0
TRINSEO S A	SHS	L9340P101	2,475	58,448	SH	DFND	16	0	58,448	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	790	6,830	SH	DFND	10	6,830	0	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	3,167	27,397	SH	DFND	14	12,907	14,490	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	185	1,600	SH	DFND	16	0	1,600	0
CYBERARK SOFTWARE LTD	SHS	M2682V108	28,490	222,858	SH	DFND	14	10,278	212,580	0
CYBERARK SOFTWARE LTD	SHS	M2682V108	1,483	11,600	SH	DFND	16	0	11,600	0
ISRAEL CHEMICALS LTD	SHS	M5920A109	3,502	667,014	SH	DFND	14	0	667,014	0
WIX COM LTD	SHS	M98068105	562	3,958	SH	DFND	14	3,526	432	0
AERCAP HOLDINGS NV	SHS	N00985106	524	10,070	SH	DFND	10	10,070	0	0
AERCAP HOLDINGS NV	SHS	N00985106	1,137	21,859	SH	DFND	14	10,737	11,122	0
CIMPRESS N V	SHS EURO	N20146101	419	4,611	SH	DFND	14	1,742	2,869	0
CIMPRESS N V	SHS EURO	N20146101	963	10,600	SH	DFND	16	0	10,600	0
CORE LABORATORIES N V	COM	N22717107	1,331	25,455	SH	DFND	14	3,940	21,515	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	947	10,995	SH	DFND	10	10,995	0	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	181,228	2,104,119	SH	DFND	14	307,644	1,796,475	0

LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	1,275	14,807	SH	DFND	16	0	14,807	0
MYLAN N V	SHS EURO	N59465109	26,512	1,392,458	SH	DFND	14	233,660	1,158,798	0
MYLAN N V	SHS EURO	N59465109	88	4,615	SH	DFND	16	0	4,615	0
NXP SEMICONDUCTORS N V	COM	N6596X109	1,186	12,150	SH	DFND	10	12,150	0	0
NXP SEMICONDUCTORS N V	COM	N6596X109	12,992	133,103	SH	DFND	14	87,073	46,030	0
NXP SEMICONDUCTORS N V	COM	N6596X109	371	3,800	SH	DFND	16	0	3,800	0
QIAGEN NV	SHS NEW	N72482123	233	5,741	SH	DFND	14	5,741	0	0
WRIGHT MED GROUP N V	ORD SHS	N96617118	287	9,628	SH	DFND	14	9,628	0	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	72,598	598,946	SH	DFND	14	92,600	506,346	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	371	3,057	SH	DFND	16	0	3,057	0
ARDMORE SHIPPING CORP	COM	Y0207T100	486	59,650	SH	DFND	14	2,050	57,600	0
COSTAMARE INC	SHS	Y1771G102	3,368	656,454	SH	DFND	14	3,090	653,364	0
GENCO SHIPPING & TRADING LTD	SHS	Y2685T131	662	78,445	SH	DFND	14	750	77,695	0
SCORPIO TANKERS INC	SHS	Y7542C130	5,988	202,841	SH	DFND	14	32,289	170,552	0
SCORPIO TANKERS INC	SHS	Y7542C130	342	11,600	SH	DFND	16	0	11,600	0
TEEKAY TANKERS LTD	CL A	Y8565N102	29	22,405	SH	DFND	14	10,573	11,832	0