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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F

OMB APPROVAL

OMB Number: 3235-0006

Expires: July 31, 2015

Estimated average burden
hours per response: 23.8

FORM 13F COVER PAGE

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

Check here if Amendment: Amendment Number: _____

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

adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: PRINCIPAL FINANCIAL GROUP INC

Address: 711 HIGH STREET

DES MOINES IA 50392

Form 13F File Number: 028-10106

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: Jill Hittner

Title: Chief Financial Officer, Principal Global Investors, LLC

Phone: 515-248-2153

Signature, Place, and Date of Signing:

Jill Hittner Des Moines, IOWA 02-06-2017
[Signature] [City, State] [Date]

Do you wish to provide information pursuant to Special Instruction 5?

Yes No

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

| | |
|------------------|---------------------------------------|
| <u>028-10449</u> | <u>Columbus Circle Investors</u> |
| <u>028-3943</u> | <u>Edge Asset Management, Inc</u> |
| <u>028-13785</u> | <u>Origin Asset Management, LLP</u> |
| <u>028-12454</u> | <u>Post Advisory Group, LLC</u> |
| <u>028-11300</u> | <u>Spectrum Asset Management, Inc</u> |

Form 13F Summary Page

Report Summary:

| | |
|---|----------------------------------|
| Number of Other Included Managers: | <u>5</u> |
| Form 13F Information table Entry Total: | <u>3647</u> |
| Form 13F Information table Value Total: | <u>78,835,782</u> (thousands) |

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

| No. | Form 13F File Number | Name | CIK |
|----------|----------------------|---|---------|
| <u>1</u> | <u>028-1549</u> | <u>Principal Global Investors, LLC</u> | <u></u> |
| <u>2</u> | <u>028-10400</u> | <u>Principal Real Estate Investors, LLC</u> | <u></u> |
| <u>3</u> | <u>028-793</u> | <u>Principal Life Insurance Co</u> | <u></u> |
| <u>4</u> | <u>028-10107</u> | <u>Principal Financial Services, Inc</u> | <u></u> |
| <u>5</u> | <u>028-07402</u> | <u>Principal Management Corporation</u> | <u></u> |

FORM 13F INFORMATION TABLE

| COLUMN 1 NAME OF ISSUER | COLUMN 2 TITLE OF CLASS | COLUMN 3 CUSIP | COLUMN 4 VALUE | SHRS OR | SH / | PUT / | COLUMN 6 INVESTMENT | COLUMN 7 OTHER | COLUMN 8 VOTING AUTHORITY | | |
|------------------------------|----------------------------|-------------------|-------------------|-----------|------|-------|------------------------|-------------------|------------------------------|--------|------|
| | | | | | | | | | SOLE | SHARED | NONE |
| 3-D SYS CORP DEL | COM NEW | 88554D205 | 199 | 14,974 | SH | - | DFND | 4 5 | 14,974 | 0 | 0 |
| 3-D SYS CORP DEL | COM NEW | 88554D205 | 5,413 | 407,265 | SH | - | DFND | 1 3 4 | 407,265 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 148,415 | 831,128 | SH | - | DFND | 1 3 4 | 831,128 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 7,150 | 40,043 | SH | - | DFND | 4 5 | 40,043 | 0 | 0 |
| 8X8 INC NEW | COM | 282914100 | 9,496 | 664,071 | SH | - | DFND | 1 3 4 | 664,071 | 0 | 0 |
| 8X8 INC NEW | COM | 282914100 | 178 | 12,414 | SH | - | DFND | 4 5 | 12,414 | 0 | 0 |
| AAON INC | COM PAR \$0.004 | 000360206 | 9,846 | 297,918 | SH | - | DFND | 1 3 4 | 297,918 | 0 | 0 |
| AAR CORP | COM | 000361105 | 7,727 | 233,793 | SH | - | DFND | 1 3 4 | 233,793 | 0 | 0 |
| AARONS INC | COM PAR \$0.50 | 002535300 | 8,355 | 261,184 | SH | - | DFND | 1 3 4 | 261,184 | 0 | 0 |
| AARONS INC | COM PAR \$0.50 | 002535300 | 423 | 13,222 | SH | - | DFND | 4 5 | 13,222 | 0 | 0 |
| ABAXIS INC | COM | 002567105 | 8,958 | 169,752 | SH | - | DFND | 1 3 4 | 169,752 | 0 | 0 |
| ABBOTT LABS | COM | 002824100 | 77,511 | 2,017,996 | SH | - | DFND | 1 3 4 | 2,017,996 | 0 | 0 |
| ABBOTT LABS | COM | 002824100 | 1,226 | 31,931 | SH | - | DFND | 4 5 | 31,931 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 9,320 | 148,842 | SH | - | DFND | 4 5 | 148,842 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 202,580 | 3,235,073 | SH | - | DFND | 1 3 4 | 3,235,073 | 0 | 0 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 5,956 | 496,300 | SH | - | DFND | 1 3 4 | 496,300 | 0 | 0 |
| ABIOMED INC | COM | 003654100 | 17,356 | 154,025 | SH | - | DFND | 1 3 4 | 154,025 | 0 | 0 |
| ABIOMED INC | COM | 003654100 | 857 | 7,608 | SH | - | DFND | 4 5 | 7,608 | 0 | 0 |
| ABM INDS INC | COM | 000957100 | 35,174 | 861,280 | SH | - | DFND | 1 3 4 | 861,280 | 0 | 0 |
| ABM INDS INC | COM | 000957100 | 439 | 10,760 | SH | - | DFND | 4 5 | 10,760 | 0 | 0 |
| ABRAXAS PETE CORP | COM | 003830106 | 67 | 26,136 | SH | - | DFND | 4 5 | 26,136 | 0 | 0 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 500 | 17,323 | SH | - | DFND | 4 5 | 17,323 | 0 | 0 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 450 | 13,764 | SH | - | DFND | 4 5 | 13,764 | 0 | 0 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 19,380 | 593,016 | SH | - | DFND | 1 3 4 | 593,016 | 0 | 0 |
| ACCELERON PHARMA INC | COM | 00434H108 | 2,698 | 105,742 | SH | - | DFND | 1 3 4 | 105,742 | 0 | 0 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 138,475 | 1,182,237 | SH | - | DFND | 1 3 4 | 1,182,237 | 0 | 0 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 8,570 | 73,164 | SH | - | DFND | 4 5 | 73,164 | 0 | 0 |
| ACCO BRANDS CORP | COM | 00081T108 | 289 | 22,131 | SH | - | DFND | 4 5 | 22,131 | 0 | 0 |
| ACCURAY INC | COM | 004397105 | 74 | 16,170 | SH | - | DFND | 4 5 | 16,170 | 0 | 0 |
| ACETO CORP | COM | 004446100 | 4,862 | 221,290 | SH | - | DFND | 1 3 4 | 221,290 | 0 | 0 |
| ACHILLION PHARMACEUTICALS IN | COM | 00448Q201 | 89 | 21,507 | SH | - | DFND | 4 5 | 21,507 | 0 | 0 |
| ACI WORLDWIDE INC | COM | 004498101 | 8,122 | 447,505 | SH | - | DFND | 1 3 4 | 447,505 | 0 | 0 |
| ACI WORLDWIDE INC | COM | 004498101 | 296 | 16,293 | SH | - | DFND | 4 5 | 16,293 | 0 | 0 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 6,381 | 339,433 | SH | - | DFND | 1 3 4 | 339,433 | 0 | 0 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 3,559 | 98,550 | SH | - | DFND | 4 5 | 98,550 | 0 | 0 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 34,093 | 944,155 | SH | - | DFND | 1 3 4 | 944,155 | 0 | 0 |
| ACTUANT CORP | CL A NEW | 00508X203 | 11,220 | 432,388 | SH | - | DFND | 1 3 4 | 432,388 | 0 | 0 |
| ACTUANT CORP | CL A NEW | 00508X203 | 206 | 7,943 | SH | - | DFND | 4 5 | 7,943 | 0 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 13,955 | 60,446 | SH | - | DFND | 1 3 4 | 60,446 | 0 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 1,610 | 6,975 | SH | - | DFND | 4 5 | 6,975 | 0 | 0 |
| ACXIOM CORP | COM | 005125109 | 7,921 | 295,572 | SH | - | DFND | 1 3 4 | 295,572 | 0 | 0 |
| ACXIOM CORP | COM | 005125109 | 286 | 10,683 | SH | - | DFND | 4 5 | 10,683 | 0 | 0 |
| ADEPTUS HEALTH INC | CL A | 006855100 | 847 | 110,830 | SH | - | DFND | 1 3 4 | 110,830 | 0 | 0 |
| ADIANT PLC | ORD SHS | G0084W101 | 25,395 | 433,360 | SH | - | DFND | 1 3 4 | 433,360 | 0 | 0 |
| ADIANT PLC | ORD SHS | G0084W101 | 823 | 14,041 | SH | - | DFND | 4 5 | 14,041 | 0 | 0 |
| ADOBE SYS INC | COM | 00724F101 | 69,870 | 678,680 | SH | - | DFND | 1 3 4 | 678,680 | 0 | 0 |
| ADOBE SYS INC | COM | 00724F101 | 3,419 | 33,214 | SH | - | DFND | 4 5 | 33,214 | 0 | 0 |
| ADTRAN INC | COM | 00738A106 | 8,313 | 371,933 | SH | - | DFND | 1 3 4 | 371,933 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 1,921 | 11,360 | SH | - | DFND | 4 5 | 11,360 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 16,998 | 100,511 | SH | - | DFND | 1 3 4 | 100,511 | 0 | 0 |
| ADVANCED DRAIN SYS INC DEL | COM | 00790R104 | 586 | 28,431 | SH | - | DFND | 1 3 4 | 28,431 | 0 | 0 |
| ADVANCED ENERGY INDS | COM | 007973100 | 46,283 | 845,359 | SH | - | DFND | 1 3 4 | 845,359 | 0 | 0 |
| ADVANCED ENERGY INDS | COM | 007973100 | 465 | 8,494 | SH | - | DFND | 4 5 | 8,494 | 0 | 0 |

| | | | | | | | | | | | |
|------------------------------|---------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 32,884 | 2,899,840 | SH | - | DFND | 1 3 4 | 2,899,840 | 0 | 0 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1,185 | 104,470 | SH | - | DFND | 4 5 | 104,470 | 0 | 0 |
| ADVANSIX INC | COM | 00773T101 | 4,957 | 223,880 | SH | - | DFND | 1 3 4 | 223,880 | 0 | 0 |
| AECOM | COM | 00766T100 | 39,485 | 1,085,936 | SH | - | DFND | 1 3 4 | 1,085,936 | 0 | 0 |
| AECOM | COM | 00766T100 | 711 | 19,549 | SH | - | DFND | 4 5 | 19,549 | 0 | 0 |
| AEGION CORP | COM | 00770F104 | 6,641 | 280,211 | SH | - | DFND | 1 3 4 | 280,211 | 0 | 0 |
| AERCAP HOLDINGS NV | SHS | N00985106 | 487 | 11,706 | SH | - | DFND | 1 3 4 | 11,706 | 0 | 0 |
| AERCAP HOLDINGS NV | SHS | N00985106 | 205 | 4,925 | SH | - | DFND | 4 5 | 4,925 | 0 | 0 |
| AEROJET ROCKETDYNE HLDGS INC | COM | 007800105 | 9,215 | 513,351 | SH | - | DFND | 1 3 4 | 513,351 | 0 | 0 |
| AEROVIRONMENT INC | COM | 008073108 | 4,050 | 150,935 | SH | - | DFND | 1 3 4 | 150,935 | 0 | 0 |
| AES CORP | COM | 00130H105 | 10,796 | 929,045 | SH | - | DFND | 1 3 4 | 929,045 | 0 | 0 |
| AES CORP | COM | 00130H105 | 1,020 | 87,798 | SH | - | DFND | 4 5 | 87,798 | 0 | 0 |
| AETNA INC NEW | COM | 00817Y108 | 98,345 | 793,038 | SH | - | DFND | 1 3 4 | 793,038 | 0 | 0 |
| AETNA INC NEW | COM | 00817Y108 | 2,957 | 23,846 | SH | - | DFND | 4 5 | 23,846 | 0 | 0 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 10,933 | 75,244 | SH | - | DFND | 1 3 4 | 75,244 | 0 | 0 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 1,417 | 9,749 | SH | - | DFND | 4 5 | 9,749 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 39,340 | 565,225 | SH | - | DFND | 1 3 4 | 565,225 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 1,351 | 19,411 | SH | - | DFND | 4 5 | 19,411 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 14,919 | 257,847 | SH | - | DFND | 1 3 4 | 257,847 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 658 | 11,372 | SH | - | DFND | 4 5 | 11,372 | 0 | 0 |
| AGENUS INC | COM NEW | 00847G705 | 53 | 12,876 | SH | - | DFND | 4 5 | 12,876 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 20,442 | 448,681 | SH | - | DFND | 1 3 4 | 448,681 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 2,425 | 53,231 | SH | - | DFND | 4 5 | 53,231 | 0 | 0 |
| AGILYSYS INC | COM | 00847J105 | 1,156 | 111,539 | SH | - | DFND | 1 3 4 | 111,539 | 0 | 0 |
| AGIOS PHARMACEUTICALS INC | COM | 00847X104 | 236 | 5,645 | SH | - | DFND | 4 5 | 5,645 | 0 | 0 |
| AGNC INVT CORP | COM | 00123Q104 | 1,326 | 73,149 | SH | - | DFND | 4 5 | 73,149 | 0 | 0 |
| AGREE REALTY CORP | COM | 008492100 | 54,397 | 1,181,267 | SH | - | DFND | 1 3 4 | 1,181,267 | 0 | 0 |
| AGREE REALTY CORP | COM | 008492100 | 251 | 5,441 | SH | - | DFND | 4 5 | 5,441 | 0 | 0 |
| AIR LEASE CORP | CL A | 00912X302 | 456 | 13,292 | SH | - | DFND | 4 5 | 13,292 | 0 | 0 |
| AIR METHODS CORP | COM PAR \$.06 | 009128307 | 266 | 8,336 | SH | - | DFND | 4 5 | 8,336 | 0 | 0 |
| AIR METHODS CORP | COM PAR \$.06 | 009128307 | 7,743 | 243,108 | SH | - | DFND | 1 3 4 | 243,108 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 431,360 | 2,999,300 | SH | - | DFND | 1 3 4 | 2,999,300 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 1,747 | 12,144 | SH | - | DFND | 4 5 | 12,144 | 0 | 0 |
| AIR TRANSPORT SERVICES GRP I | COM | 00922R105 | 173 | 10,827 | SH | - | DFND | 4 5 | 10,827 | 0 | 0 |
| AK STL HLDG CORP | COM | 001547108 | 23,495 | 2,301,174 | SH | - | DFND | 1 3 4 | 2,301,174 | 0 | 0 |
| AK STL HLDG CORP | COM | 001547108 | 472 | 46,184 | SH | - | DFND | 4 5 | 46,184 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 15,770 | 236,507 | SH | - | DFND | 1 3 4 | 236,507 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 2,543 | 38,136 | SH | - | DFND | 4 5 | 38,136 | 0 | 0 |
| AKORN INC | COM | 009728106 | 7,302 | 334,492 | SH | - | DFND | 1 3 4 | 334,492 | 0 | 0 |
| AKORN INC | COM | 009728106 | 387 | 17,733 | SH | - | DFND | 4 5 | 17,733 | 0 | 0 |
| ALAMO GROUP INC | COM | 011311107 | 5,551 | 72,949 | SH | - | DFND | 1 3 4 | 72,949 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 2,059 | 23,203 | SH | - | DFND | 4 5 | 23,203 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 36,461 | 410,913 | SH | - | DFND | 1 3 4 | 410,913 | 0 | 0 |
| ALBANY INTL CORP | CL A | 012348108 | 10,040 | 216,849 | SH | - | DFND | 1 3 4 | 216,849 | 0 | 0 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 3,090 | 164,726 | SH | - | DFND | 1 3 4 | 164,726 | 0 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 35,554 | 413,035 | SH | - | DFND | 1 3 4 | 413,035 | 0 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 1,228 | 14,265 | SH | - | DFND | 4 5 | 14,265 | 0 | 0 |
| ALCOA CORP | COM | 013872106 | 666 | 23,703 | SH | - | DFND | 4 5 | 23,703 | 0 | 0 |
| ALERE INC | COM | 01449J105 | 514 | 13,198 | SH | - | DFND | 4 5 | 13,198 | 0 | 0 |
| ALEXANDER & BALDWIN INC NEW | COM | 01449I104 | 7,889 | 175,809 | SH | - | DFND | 1 3 4 | 175,809 | 0 | 0 |
| ALEXANDER & BALDWIN INC NEW | COM | 01449I104 | 288 | 6,419 | SH | - | DFND | 4 5 | 6,419 | 0 | 0 |
| ALEXANDERS INC | COM | 014752109 | 377 | 883 | SH | - | DFND | 1 3 4 | 883 | 0 | 0 |
| ALEXANDERS INC | COM | 014752109 | 276 | 646 | SH | - | DFND | 4 5 | 646 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 17,595 | 158,329 | SH | - | DFND | 2 3 4 | 158,329 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 1,577 | 14,189 | SH | - | DFND | 4 5 | 14,189 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 273,790 | 2,463,689 | SH | - | DFND | 1 3 4 | 2,463,689 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 2,454 | 20,057 | SH | - | DFND | 4 5 | 20,057 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 37,466 | 306,216 | SH | - | DFND | 1 3 4 | 306,216 | 0 | 0 |
| ALIBABA GROUP HLDG LTD | SPONSORED ADS | 01609W102 | 187,598 | 2,136,405 | SH | - | DFND | 1 3 4 | 2,136,405 | 0 | 0 |

| | | | | | | | | | | | |
|------------------------------|--------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| ALIGN TECHNOLOGY INC | COM | 016255101 | 27,520 | 286,278 | SH | - | DFND | 1 3 4 | 286,278 | 0 | 0 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 1,460 | 15,183 | SH | - | DFND | 4 5 | 15,183 | 0 | 0 |
| ALKERMES PLC | SHS | G01767105 | 230 | 4,143 | SH | - | DFND | 1 3 4 | 4,143 | 0 | 0 |
| ALKERMES PLC | SHS | G01767105 | 1,478 | 26,589 | SH | - | DFND | 4 5 | 26,589 | 0 | 0 |
| ALLEGHANY CORP DEL | COM | 017175100 | 98,360 | 161,746 | SH | - | DFND | 1 3 4 | 161,746 | 0 | 0 |
| ALLEGHANY CORP DEL | COM | 017175100 | 1,173 | 1,929 | SH | - | DFND | 4 5 | 1,929 | 0 | 0 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 239 | 14,990 | SH | - | DFND | 4 5 | 14,990 | 0 | 0 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 6,621 | 415,601 | SH | - | DFND | 1 3 4 | 415,601 | 0 | 0 |
| ALLEGHANT TRAVEL CO | COM | 01748X102 | 311 | 1,870 | SH | - | DFND | 4 5 | 1,870 | 0 | 0 |
| ALLEGHANT TRAVEL CO | COM | 01748X102 | 15,955 | 95,882 | SH | - | DFND | 1 3 4 | 95,882 | 0 | 0 |
| ALLEGION PUB LTD CO | ORD SHS | G0176J109 | 8,595 | 134,297 | SH | - | DFND | 1 3 4 | 134,297 | 0 | 0 |
| ALLEGION PUB LTD CO | ORD SHS | G0176J109 | 1,055 | 16,477 | SH | - | DFND | 4 5 | 16,477 | 0 | 0 |
| ALLERGAN PLC | SHS | G0177J108 | 107,775 | 513,188 | SH | - | DFND | 1 3 4 | 513,188 | 0 | 0 |
| ALLERGAN PLC | SHS | G0177J108 | 4,095 | 19,499 | SH | - | DFND | 4 5 | 19,499 | 0 | 0 |
| ALLETE INC | COM NEW | 018522300 | 43,865 | 683,354 | SH | - | DFND | 1 3 4 | 683,354 | 0 | 0 |
| ALLETE INC | COM NEW | 018522300 | 436 | 6,797 | SH | - | DFND | 4 5 | 6,797 | 0 | 0 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 18,031 | 78,910 | SH | - | DFND | 1 3 4 | 78,910 | 0 | 0 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 2,182 | 9,548 | SH | - | DFND | 4 5 | 9,548 | 0 | 0 |
| ALLIANCE HOLDINGS GP LP | COM UNITS LP | 01861G100 | 481 | 17,110 | SH | - | DFND | 1 3 4 | 17,110 | 0 | 0 |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R108 | 3,258 | 145,107 | SH | - | DFND | 1 3 4 | 145,107 | 0 | 0 |
| ALLIANT ENERGY CORP | COM | 018802108 | 36,266 | 957,124 | SH | - | DFND | 1 3 4 | 957,124 | 0 | 0 |
| ALLIANT ENERGY CORP | COM | 018802108 | 840 | 22,165 | SH | - | DFND | 4 5 | 22,165 | 0 | 0 |
| ALLIED WRLD ASSUR COM HLDG A | SHS | H01531104 | 11,897 | 221,510 | SH | - | DFND | 1 3 4 | 221,510 | 0 | 0 |
| ALLIED WRLD ASSUR COM HLDG A | SHS | H01531104 | 804 | 14,976 | SH | - | DFND | 4 5 | 14,976 | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM | 01973R101 | 45,887 | 1,362,033 | SH | - | DFND | 1 3 4 | 1,362,033 | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM | 01973R101 | 808 | 23,989 | SH | - | DFND | 4 5 | 23,989 | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM | 01988P108 | 7,210 | 706,195 | SH | - | DFND | 1 3 4 | 706,195 | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM | 01988P108 | 317 | 31,066 | SH | - | DFND | 4 5 | 31,066 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 37,864 | 510,852 | SH | - | DFND | 1 3 4 | 510,852 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 603 | 8,132 | SH | - | DFND | 4 5 | 8,132 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 1,090 | 57,308 | SH | - | DFND | 4 5 | 57,308 | 0 | 0 |
| ALMOST FAMILY INC | COM | 020409108 | 2,908 | 65,942 | SH | - | DFND | 1 3 4 | 65,942 | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 481 | 12,851 | SH | - | DFND | 4 5 | 12,851 | 0 | 0 |
| ALPHABET INC | CAP STK CL C | 02079K107 | 450,875 | 584,153 | SH | - | DFND | 1 3 4 | 584,153 | 0 | 0 |
| ALPHABET INC | CAP STK CL C | 02079K107 | 15,605 | 20,218 | SH | - | DFND | 4 5 | 20,218 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 394,951 | 498,393 | SH | - | DFND | 1 3 4 | 498,393 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 23,299 | 29,401 | SH | - | DFND | 4 5 | 29,401 | 0 | 0 |
| ALTRA INDL MOTION CORP | COM | 02208R106 | 227 | 6,164 | SH | - | DFND | 1 3 4 | 6,164 | 0 | 0 |
| ALTRA INDL MOTION CORP | COM | 02208R106 | 278 | 7,534 | SH | - | DFND | 4 5 | 7,534 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 183,982 | 2,720,822 | SH | - | DFND | 1 3 4 | 2,720,822 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 12,731 | 188,280 | SH | - | DFND | 4 5 | 188,280 | 0 | 0 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 8,763 | 251,809 | SH | - | DFND | 1 3 4 | 251,809 | 0 | 0 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 213 | 6,112 | SH | - | DFND | 4 5 | 6,112 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 570,942 | 761,388 | SH | - | DFND | 1 3 4 | 761,388 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 26,830 | 35,779 | SH | - | DFND | 4 5 | 35,779 | 0 | 0 |
| AMBAC FINL GROUP INC | COM NEW | 023139884 | 248 | 11,029 | SH | - | DFND | 4 5 | 11,029 | 0 | 0 |
| AMBARELLA INC | SHS | G037AX101 | 378 | 6,975 | SH | - | DFND | 4 5 | 6,975 | 0 | 0 |
| AMC NETWORKS INC | CL A | 00164V103 | 11,784 | 225,143 | SH | - | DFND | 1 3 4 | 225,143 | 0 | 0 |
| AMC NETWORKS INC | CL A | 00164V103 | 594 | 11,349 | SH | - | DFND | 4 5 | 11,349 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 24,756 | 424,991 | SH | - | DFND | 1 3 4 | 424,991 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 1,536 | 26,374 | SH | - | DFND | 4 5 | 26,374 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 9,317 | 218,552 | SH | - | DFND | 1 3 4 | 218,552 | 0 | 0 |
| AMERCO | COM | 023586100 | 264 | 714 | SH | - | DFND | 4 5 | 714 | 0 | 0 |
| AMEREN CORP | COM | 023608102 | 17,442 | 332,487 | SH | - | DFND | 1 3 4 | 332,487 | 0 | 0 |
| AMEREN CORP | COM | 023608102 | 2,340 | 44,609 | SH | - | DFND | 4 5 | 44,609 | 0 | 0 |
| AMERICAN AIRLS GROUP INC | COM | 02376R102 | 33,014 | 707,100 | SH | - | DFND | 1 3 4 | 707,100 | 0 | 0 |
| AMERICAN AIRLS GROUP INC | COM | 02376R102 | 2,943 | 63,040 | SH | - | DFND | 4 5 | 63,040 | 0 | 0 |
| AMERICAN ASSETS TR INC | COM | 024013104 | 12,689 | 294,546 | SH | - | DFND | 1 3 4 | 294,546 | 0 | 0 |
| AMERICAN ASSETS TR INC | COM | 024013104 | 332 | 7,706 | SH | - | DFND | 4 5 | 7,706 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 10,861 | 562,732 | SH | - | DFND | 1 3 4 | 562,732 | 0 | 0 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 348 | 18,010 | SH | - | DFND | 4 5 | 18,010 | 0 | 0 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 124,912 | 2,509,775 | SH | - | DFND | 1 3 4 | 2,509,775 | 0 | 0 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 9,182 | 184,479 | SH | - | DFND | 2 3 4 | 184,479 | 0 | 0 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 1,328 | 26,687 | SH | - | DFND | 4 5 | 26,687 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 9,961 | 656,626 | SH | - | DFND | 1 3 4 | 656,626 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 400 | 26,346 | SH | - | DFND | 4 5 | 26,346 | 0 | 0 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 674 | 10,701 | SH | - | DFND | 4 5 | 10,701 | 0 | 0 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 42,290 | 671,703 | SH | - | DFND | 1 3 4 | 671,703 | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 14,603 | 647,857 | SH | - | DFND | 1 3 4 | 647,857 | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 266 | 11,790 | SH | - | DFND | 4 5 | 11,790 | 0 | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 77,953 | 1,052,282 | SH | - | DFND | 1 3 4 | 1,052,282 | 0 | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 1,288 | 17,381 | SH | - | DFND | 4 5 | 17,381 | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 55,360 | 628,237 | SH | - | DFND | 1 3 4 | 628,237 | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 1,365 | 15,490 | SH | - | DFND | 4 5 | 15,490 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 9,122 | 434,797 | SH | - | DFND | 1 3 4 | 434,797 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 604 | 28,806 | SH | - | DFND | 4 5 | 28,806 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 87,124 | 1,334,001 | SH | - | DFND | 1 3 4 | 1,334,001 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 1,575 | 24,123 | SH | - | DFND | 4 5 | 24,123 | 0 | 0 |
| AMERICAN NATL INS CO | COM | 028591105 | 212 | 1,705 | SH | - | DFND | 4 5 | 1,705 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 2,916 | 118,759 | SH | - | DFND | 1 3 4 | 118,759 | 0 | 0 |
| AMERICAN STS WTR CO | COM | 029899101 | 286 | 6,271 | SH | - | DFND | 4 5 | 6,271 | 0 | 0 |
| AMERICAN STS WTR CO | COM | 029899101 | 13,718 | 301,091 | SH | - | DFND | 1 3 4 | 301,091 | 0 | 0 |
| AMERICAN TOWER CORP NEW | COM | 03027X100 | 284,278 | 2,689,984 | SH | - | DFND | 1 3 4 | 2,689,984 | 0 | 0 |
| AMERICAN TOWER CORP NEW | COM | 03027X100 | 11,368 | 107,566 | SH | - | DFND | 2 3 4 | 107,566 | 0 | 0 |
| AMERICAN TOWER CORP NEW | COM | 03027X100 | 4,451 | 42,116 | SH | - | DFND | 4 5 | 42,116 | 0 | 0 |
| AMERICAN VANGUARD CORP | COM | 030371108 | 3,628 | 189,476 | SH | - | DFND | 1 3 4 | 189,476 | 0 | 0 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 7,713 | 102,492 | SH | - | DFND | 1 3 4 | 102,492 | 0 | 0 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 248 | 3,300 | SH | - | DFND | 4 5 | 3,300 | 0 | 0 |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 29,156 | 402,934 | SH | - | DFND | 1 3 4 | 402,934 | 0 | 0 |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 2,182 | 30,160 | SH | - | DFND | 4 5 | 30,160 | 0 | 0 |
| AMERIPRISE FINL INC | COM | 03076C106 | 2,854 | 25,730 | SH | - | DFND | 4 5 | 25,730 | 0 | 0 |
| AMERIPRISE FINL INC | COM | 03076C106 | 24,464 | 220,514 | SH | - | DFND | 1 3 4 | 220,514 | 0 | 0 |
| AMERIS BANCORP | COM | 03076K108 | 12,102 | 277,565 | SH | - | DFND | 1 3 4 | 277,565 | 0 | 0 |
| AMERIS BANCORP | COM | 03076K108 | 205 | 4,701 | SH | - | DFND | 4 5 | 4,701 | 0 | 0 |
| AMERISAFE INC | COM | 03071H100 | 9,519 | 152,678 | SH | - | DFND | 1 3 4 | 152,678 | 0 | 0 |
| AMERISAFE INC | COM | 03071H100 | 318 | 5,093 | SH | - | DFND | 4 5 | 5,093 | 0 | 0 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 24,344 | 311,345 | SH | - | DFND | 1 3 4 | 311,345 | 0 | 0 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 2,656 | 33,971 | SH | - | DFND | 4 5 | 33,971 | 0 | 0 |
| AMETEK INC NEW | COM | 031100100 | 15,659 | 322,211 | SH | - | DFND | 1 3 4 | 322,211 | 0 | 0 |
| AMETEK INC NEW | COM | 031100100 | 2,127 | 43,774 | SH | - | DFND | 4 5 | 43,774 | 0 | 0 |
| AMGEN INC | COM | 031162100 | 222,330 | 1,520,624 | SH | - | DFND | 1 3 4 | 1,520,624 | 0 | 0 |
| AMGEN INC | COM | 031162100 | 10,104 | 69,106 | SH | - | DFND | 4 5 | 69,106 | 0 | 0 |
| AMICUS THERAPEUTICS INC | COM | 03152W109 | 131 | 26,396 | SH | - | DFND | 4 5 | 26,396 | 0 | 0 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 319 | 30,193 | SH | - | DFND | 4 5 | 30,193 | 0 | 0 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 256 | 6,652 | SH | - | DFND | 4 5 | 6,652 | 0 | 0 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 56,530 | 1,470,213 | SH | - | DFND | 1 3 4 | 1,470,213 | 0 | 0 |
| AMPHASTAR PHARMACEUTICALS IN | COM | 03209R103 | 5,175 | 280,943 | SH | - | DFND | 1 3 4 | 280,943 | 0 | 0 |
| AMPHENOL CORP NEW | CL A | 03209S101 | 28,438 | 423,180 | SH | - | DFND | 1 3 4 | 423,180 | 0 | 0 |
| AMPHENOL CORP NEW | CL A | 03209S101 | 3,284 | 48,869 | SH | - | DFND | 4 5 | 48,869 | 0 | 0 |
| AMTRUST FINL SVCS INC | COM | 032359309 | 41,400 | 1,512,033 | SH | - | DFND | 1 3 4 | 1,512,033 | 0 | 0 |
| AMTRUST FINL SVCS INC | COM | 032359309 | 525 | 19,158 | SH | - | DFND | 4 5 | 19,158 | 0 | 0 |
| ANADARKO PETE CORP | COM | 032511107 | 53,187 | 762,761 | SH | - | DFND | 1 3 4 | 762,761 | 0 | 0 |
| ANADARKO PETE CORP | COM | 032511107 | 1,863 | 26,716 | SH | - | DFND | 4 5 | 26,716 | 0 | 0 |
| ANALOG DEVICES INC | COM | 032654105 | 30,595 | 421,295 | SH | - | DFND | 1 3 4 | 421,295 | 0 | 0 |
| ANALOG DEVICES INC | COM | 032654105 | 3,507 | 48,287 | SH | - | DFND | 4 5 | 48,287 | 0 | 0 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 8,000 | 96,438 | SH | - | DFND | 1 3 4 | 96,438 | 0 | 0 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 284 | 3,426 | SH | - | DFND | 4 5 | 3,426 | 0 | 0 |
| ANDERSONS INC | COM | 034164103 | 8,519 | 190,599 | SH | - | DFND | 1 3 4 | 190,599 | 0 | 0 |

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|------------------------------|---------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| ANGIODYNAMICS INC | COM | 03475V101 | 4,079 | 241,765 | SH | - | DFND | 1 3 4 | 241,765 | 0 | 0 |
| ANHEUSER BUSCH INBEV SA/NV | SPONSORED ADR | 03524A108 | 28,961 | 274,666 | SH | - | DFND | 1 3 4 | 274,666 | 0 | 0 |
| ANI PHARMACEUTICALS INC | COM | 00182C103 | 4,001 | 65,994 | SH | - | DFND | 1 3 4 | 65,994 | 0 | 0 |
| ANIKA THERAPEUTICS INC | COM | 035255108 | 5,554 | 113,433 | SH | - | DFND | 1 3 4 | 113,433 | 0 | 0 |
| ANIXTER INTL INC | COM | 035290105 | 16,941 | 209,015 | SH | - | DFND | 1 3 4 | 209,015 | 0 | 0 |
| ANIXTER INTL INC | COM | 035290105 | 465 | 5,743 | SH | - | DFND | 4 5 | 5,743 | 0 | 0 |
| ANNALY CAP MGMT INC | COM | 035710409 | 1,318 | 132,224 | SH | - | DFND | 4 5 | 132,224 | 0 | 0 |
| ANSYS INC | COM | 03662Q105 | 30,650 | 331,392 | SH | - | DFND | 1 3 4 | 331,392 | 0 | 0 |
| ANSYS INC | COM | 03662Q105 | 1,479 | 15,990 | SH | - | DFND | 4 5 | 15,990 | 0 | 0 |
| ANTERO RES CORP | COM | 03674X106 | 692 | 29,267 | SH | - | DFND | 4 5 | 29,267 | 0 | 0 |
| ANTHEM INC | COM | 036752103 | 2,271 | 15,795 | SH | - | DFND | 4 5 | 15,795 | 0 | 0 |
| ANTHEM INC | COM | 036752103 | 157,429 | 1,095,009 | SH | - | DFND | 1 3 4 | 1,095,009 | 0 | 0 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 94 | 18,141 | SH | - | DFND | 4 5 | 18,141 | 0 | 0 |
| AON PLC | SHS CL A | G0408V102 | 643,650 | 5,771,093 | SH | - | DFND | 1 3 4 | 5,771,093 | 0 | 0 |
| AON PLC | SHS CL A | G0408V102 | 3,030 | 27,164 | SH | - | DFND | 4 5 | 27,164 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 32,867 | 517,838 | SH | - | DFND | 1 3 4 | 517,838 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 1,686 | 26,561 | SH | - | DFND | 4 5 | 26,561 | 0 | 0 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 281,458 | 6,192,696 | SH | - | DFND | 1 3 4 | 6,192,696 | 0 | 0 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 21,172 | 465,828 | SH | - | DFND | 2 3 4 | 465,828 | 0 | 0 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 920 | 20,252 | SH | - | DFND | 4 5 | 20,252 | 0 | 0 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 351 | 6,548 | SH | - | DFND | 4 5 | 6,548 | 0 | 0 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 12,130 | 226,472 | SH | - | DFND | 1 3 4 | 226,472 | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | 267 | 16,085 | SH | - | DFND | 4 5 | 16,085 | 0 | 0 |
| APOLLO ED GROUP INC | CL A | 037604105 | 115 | 11,632 | SH | - | DFND | 4 5 | 11,632 | 0 | 0 |
| APPLE HOSPITALITY REIT INC | COM NEW | 03784Y200 | 530 | 26,524 | SH | - | DFND | 4 5 | 26,524 | 0 | 0 |
| APPLE INC | COM | 037833100 | 899,518 | 7,766,514 | SH | - | DFND | 1 3 4 | 7,766,514 | 0 | 0 |
| APPLE INC | COM | 037833100 | 55,604 | 480,087 | SH | - | DFND | 4 5 | 480,087 | 0 | 0 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 33,633 | 566,208 | SH | - | DFND | 1 3 4 | 566,208 | 0 | 0 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 508 | 8,552 | SH | - | DFND | 4 5 | 8,552 | 0 | 0 |
| APPLIED MATLS INC | COM | 038222105 | 48,960 | 1,517,204 | SH | - | DFND | 1 3 4 | 1,517,204 | 0 | 0 |
| APPLIED MATLS INC | COM | 038222105 | 3,320 | 102,876 | SH | - | DFND | 4 5 | 102,876 | 0 | 0 |
| APPLIED MICRO CIRCUITS CORP | COM NEW | 03822W406 | 119 | 14,384 | SH | - | DFND | 4 5 | 14,384 | 0 | 0 |
| APTIO INC | CL A | 03835C108 | 6,221 | 335,734 | SH | - | DFND | 1 3 4 | 335,734 | 0 | 0 |
| APTARGROUP INC | COM | 038336103 | 17,578 | 239,313 | SH | - | DFND | 1 3 4 | 239,313 | 0 | 0 |
| APTARGROUP INC | COM | 038336103 | 570 | 7,765 | SH | - | DFND | 4 5 | 7,765 | 0 | 0 |
| AQUA AMERICA INC | COM | 03836W103 | 25,119 | 836,213 | SH | - | DFND | 1 3 4 | 836,213 | 0 | 0 |
| AQUA AMERICA INC | COM | 03836W103 | 523 | 17,405 | SH | - | DFND | 4 5 | 17,405 | 0 | 0 |
| AQUAVENTURE HLDGS LTD | SHS | G0443N107 | 7,412 | 302,161 | SH | - | DFND | 1 3 4 | 302,161 | 0 | 0 |
| ARAMARK | COM | 03852U106 | 21,479 | 601,310 | SH | - | DFND | 1 3 4 | 601,310 | 0 | 0 |
| ARAMARK | COM | 03852U106 | 1,303 | 36,472 | SH | - | DFND | 4 5 | 36,472 | 0 | 0 |
| ARATANA THERAPEUTICS INC | COM | 03874P101 | 2,850 | 396,961 | SH | - | DFND | 1 3 4 | 396,961 | 0 | 0 |
| ARCBEST CORP | COM | 03937C105 | 4,832 | 174,755 | SH | - | DFND | 1 3 4 | 174,755 | 0 | 0 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 154,092 | 1,785,746 | SH | - | DFND | 1 3 4 | 1,785,746 | 0 | 0 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 1,891 | 21,915 | SH | - | DFND | 4 5 | 21,915 | 0 | 0 |
| ARCH COAL INC | CL A | 039380407 | 914 | 11,714 | SH | - | DFND | 1 3 4 | 11,714 | 0 | 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 36,191 | 792,785 | SH | - | DFND | 1 3 4 | 792,785 | 0 | 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1,008 | 22,087 | SH | - | DFND | 4 5 | 22,087 | 0 | 0 |
| ARCHROCK INC | COM | 03957W106 | 6,858 | 519,524 | SH | - | DFND | 1 3 4 | 519,524 | 0 | 0 |
| ARCONIC INC | COM | 03965L100 | 11,094 | 598,405 | SH | - | DFND | 1 3 4 | 598,405 | 0 | 0 |
| ARCONIC INC | COM | 03965L100 | 795 | 42,867 | SH | - | DFND | 4 5 | 42,867 | 0 | 0 |
| ARCTIC CAT INC | COM | 039670104 | 1,437 | 95,688 | SH | - | DFND | 1 3 4 | 95,688 | 0 | 0 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 63 | 44,702 | SH | - | DFND | 4 5 | 44,702 | 0 | 0 |
| ARES CAP CORP | COM | 04010L103 | 30,625 | 1,857,163 | SH | - | DFND | 1 3 4 | 1,857,163 | 0 | 0 |
| ARES COML REAL ESTATE CORP | COM | 04013V108 | 291 | 21,173 | SH | - | DFND | 1 3 4 | 21,173 | 0 | 0 |
| ARGAN INC | COM | 04010E109 | 19,556 | 277,197 | SH | - | DFND | 1 3 4 | 277,197 | 0 | 0 |
| ARGAN INC | COM | 04010E109 | 247 | 3,505 | SH | - | DFND | 4 5 | 3,505 | 0 | 0 |
| ARGO GROUP INTL HLDGS LTD | COM | G0464B107 | 401 | 6,083 | SH | - | DFND | 4 5 | 6,083 | 0 | 0 |
| ARGO GROUP INTL HLDGS LTD | COM | G0464B107 | 16,813 | 255,150 | SH | - | DFND | 1 3 4 | 255,150 | 0 | 0 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 406 | 32,670 | SH | - | DFND | 4 5 | 32,670 | 0 | 0 |

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|------------------------------|---------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 1,370 | 110,091 | SH | - | DFND | 1 3 4 | 110,091 | 0 | 0 |
| ARISTA NETWORKS INC | COM | 040413106 | 812 | 8,390 | SH | - | DFND | 4 5 | 8,390 | 0 | 0 |
| ARMADA HOFFLER PPTYS INC | COM | 04208T108 | 13,280 | 911,507 | SH | - | DFND | 1 3 4 | 911,507 | 0 | 0 |
| ARMSTRONG WORLD INDS INC NEW | COM | 04247X102 | 686 | 16,400 | SH | - | DFND | 1 3 4 | 16,400 | 0 | 0 |
| ARMSTRONG WORLD INDS INC NEW | COM | 04247X102 | 249 | 5,955 | SH | - | DFND | 4 5 | 5,955 | 0 | 0 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 4,749 | 540,344 | SH | - | DFND | 1 3 4 | 540,344 | 0 | 0 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 258 | 29,340 | SH | - | DFND | 4 5 | 29,340 | 0 | 0 |
| ARRIS INTL INC | SHS | G0551A103 | 21,925 | 727,674 | SH | - | DFND | 1 3 4 | 727,674 | 0 | 0 |
| ARRIS INTL INC | SHS | G0551A103 | 1,104 | 36,648 | SH | - | DFND | 4 5 | 36,648 | 0 | 0 |
| ARROW ELECTRS INC | COM | 042735100 | 1,164 | 16,322 | SH | - | DFND | 4 5 | 16,322 | 0 | 0 |
| ARROW ELECTRS INC | COM | 042735100 | 24,457 | 343,018 | SH | - | DFND | 1 3 4 | 343,018 | 0 | 0 |
| ARROWHEAD PHARMACEUTICALS IN | COM | 04280A100 | 16 | 10,631 | SH | - | DFND | 4 5 | 10,631 | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT | CL A | 04316A108 | 238 | 8,004 | SH | - | DFND | 4 5 | 8,004 | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT | CL A | 04316A108 | 1,260 | 42,340 | SH | - | DFND | 1 3 4 | 42,340 | 0 | 0 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 8,923 | 144,622 | SH | - | DFND | 1 3 4 | 144,622 | 0 | 0 |
| ASCENA RETAIL GROUP INC | COM | 04351G101 | 7,692 | 1,242,638 | SH | - | DFND | 1 3 4 | 1,242,638 | 0 | 0 |
| ASCENA RETAIL GROUP INC | COM | 04351G101 | 145 | 23,387 | SH | - | DFND | 4 5 | 23,387 | 0 | 0 |
| ASHFORD HOSPITALITY TR INC | COM SHS | 044103109 | 113 | 14,577 | SH | - | DFND | 4 5 | 14,577 | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC | COM | 044186104 | 25,949 | 237,428 | SH | - | DFND | 1 3 4 | 237,428 | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC | COM | 044186104 | 664 | 6,075 | SH | - | DFND | 4 5 | 6,075 | 0 | 0 |
| ASPEN INSURANCE HOLDINGS LTD | SHS | G05384105 | 25,093 | 456,241 | SH | - | DFND | 1 3 4 | 456,241 | 0 | 0 |
| ASPEN INSURANCE HOLDINGS LTD | SHS | G05384105 | 586 | 10,651 | SH | - | DFND | 4 5 | 10,651 | 0 | 0 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 33,504 | 612,713 | SH | - | DFND | 1 3 4 | 612,713 | 0 | 0 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 888 | 16,235 | SH | - | DFND | 4 5 | 16,235 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 13,955 | 564,967 | SH | - | DFND | 1 3 4 | 564,967 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 623 | 25,239 | SH | - | DFND | 4 5 | 25,239 | 0 | 0 |
| ASSURANT INC | COM | 04621X108 | 7,225 | 77,802 | SH | - | DFND | 1 3 4 | 77,802 | 0 | 0 |
| ASSURANT INC | COM | 04621X108 | 750 | 8,081 | SH | - | DFND | 4 5 | 8,081 | 0 | 0 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 28,681 | 759,364 | SH | - | DFND | 1 3 4 | 759,364 | 0 | 0 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 848 | 22,457 | SH | - | DFND | 4 5 | 22,457 | 0 | 0 |
| ASTEC INDS INC | COM | 046224101 | 29,565 | 438,262 | SH | - | DFND | 1 3 4 | 438,262 | 0 | 0 |
| ASTEC INDS INC | COM | 046224101 | 341 | 5,059 | SH | - | DFND | 4 5 | 5,059 | 0 | 0 |
| ASTORIA FINL CORP | COM | 046265104 | 12,473 | 668,801 | SH | - | DFND | 1 3 4 | 668,801 | 0 | 0 |
| ASTORIA FINL CORP | COM | 046265104 | 361 | 19,372 | SH | - | DFND | 4 5 | 19,372 | 0 | 0 |
| AT HOME GROUP INC | COM | 04650Y100 | 9,640 | 658,889 | SH | - | DFND | 1 3 4 | 658,889 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 419,510 | 9,863,842 | SH | - | DFND | 1 3 4 | 9,863,842 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 7,733 | 181,824 | SH | - | DFND | 4 5 | 181,824 | 0 | 0 |
| ATHENAHEALTH INC | COM | 04685W103 | 765 | 7,277 | SH | - | DFND | 4 5 | 7,277 | 0 | 0 |
| ATHENE HLDG LTD | CL A | G0684D107 | 10,226 | 213,098 | SH | - | DFND | 1 3 4 | 213,098 | 0 | 0 |
| ATHERSYS INC | COM | 04744L106 | 19 | 12,595 | SH | - | DFND | 4 5 | 12,595 | 0 | 0 |
| ATKORE INTL GROUP INC | COM | 047649108 | 11,159 | 466,700 | SH | - | DFND | 1 3 4 | 466,700 | 0 | 0 |
| ATLANTIC PWR CORP | COM NEW | 04878Q863 | 53 | 21,119 | SH | - | DFND | 4 5 | 21,119 | 0 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 9,565 | 183,412 | SH | - | DFND | 1 3 4 | 183,412 | 0 | 0 |
| ATLASSIAN CORP PLC | CL A | G06242104 | 6,453 | 268,000 | SH | - | DFND | 1 3 4 | 268,000 | 0 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 46,993 | 633,754 | SH | - | DFND | 1 3 4 | 633,754 | 0 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 990 | 13,350 | SH | - | DFND | 4 5 | 13,350 | 0 | 0 |
| ATN INTL INC | COM | 00215F107 | 6,248 | 77,969 | SH | - | DFND | 1 3 4 | 77,969 | 0 | 0 |
| ATRION CORP | COM | 049904105 | 219 | 432 | SH | - | DFND | 1 3 4 | 432 | 0 | 0 |
| ATWOOD OCEANICS INC | COM | 050095108 | 6,524 | 496,861 | SH | - | DFND | 1 3 4 | 496,861 | 0 | 0 |
| ATWOOD OCEANICS INC | COM | 050095108 | 151 | 11,524 | SH | - | DFND | 4 5 | 11,524 | 0 | 0 |
| AUTODESK INC | COM | 052769106 | 337,449 | 4,559,509 | SH | - | DFND | 1 3 4 | 4,559,509 | 0 | 0 |
| AUTODESK INC | COM | 052769106 | 2,391 | 32,300 | SH | - | DFND | 4 5 | 32,300 | 0 | 0 |
| AUTOLIV INC | COM | 052800109 | 18,961 | 167,576 | SH | - | DFND | 1 3 4 | 167,576 | 0 | 0 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 63,306 | 615,939 | SH | - | DFND | 1 3 4 | 615,939 | 0 | 0 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 3,201 | 31,149 | SH | - | DFND | 4 5 | 31,149 | 0 | 0 |
| AUTONATION INC | COM | 05329W102 | 4,361 | 89,632 | SH | - | DFND | 1 3 4 | 89,632 | 0 | 0 |
| AUTONATION INC | COM | 05329W102 | 584 | 12,010 | SH | - | DFND | 4 5 | 12,010 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 4,867 | 6,163 | SH | - | DFND | 4 5 | 6,163 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 316,400 | 400,613 | SH | - | DFND | 1 3 4 | 400,613 | 0 | 0 |

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|---------------------------|-----------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| AVALONBAY CMNTYS INC | COM | 053484101 | 4,218 | 23,812 | SH | - | DFND | 4 5 | 23,812 | 0 | 0 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 449,175 | 2,535,565 | SH | - | DFND | 1 3 4 | 2,535,565 | 0 | 0 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 32,983 | 186,190 | SH | - | DFND | 2 3 4 | 186,190 | 0 | 0 |
| AVANGRID INC | COM | 05351W103 | 265 | 6,987 | SH | - | DFND | 4 5 | 6,987 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 40,408 | 575,457 | SH | - | DFND | 1 3 4 | 575,457 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 1,614 | 22,988 | SH | - | DFND | 4 5 | 22,988 | 0 | 0 |
| AVIS BUDGET GROUP | COM | 053774105 | 12,300 | 335,336 | SH | - | DFND | 1 3 4 | 335,336 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 43,540 | 1,088,770 | SH | - | DFND | 1 3 4 | 1,088,770 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 533 | 13,333 | SH | - | DFND | 4 5 | 13,333 | 0 | 0 |
| AVNET INC | COM | 053807103 | 49,130 | 1,031,921 | SH | - | DFND | 1 3 4 | 1,031,921 | 0 | 0 |
| AVNET INC | COM | 053807103 | 784 | 16,474 | SH | - | DFND | 4 5 | 16,474 | 0 | 0 |
| AVON PRODS INC | COM | 054303102 | 8,413 | 1,669,309 | SH | - | DFND | 1 3 4 | 1,669,309 | 0 | 0 |
| AVON PRODS INC | COM | 054303102 | 358 | 71,089 | SH | - | DFND | 4 5 | 71,089 | 0 | 0 |
| AVX CORP NEW | COM | 002444107 | 178 | 11,395 | SH | - | DFND | 4 5 | 11,395 | 0 | 0 |
| AXALTA COATING SYS LTD | COM | G0750C108 | 61,931 | 2,276,873 | SH | - | DFND | 1 3 4 | 2,276,873 | 0 | 0 |
| AXALTA COATING SYS LTD | COM | G0750C108 | 843 | 31,007 | SH | - | DFND | 4 5 | 31,007 | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD | SHS | G0692U109 | 784 | 12,006 | SH | - | DFND | 4 5 | 12,006 | 0 | 0 |
| AZZ INC | COM | 002474104 | 12,746 | 199,461 | SH | - | DFND | 1 3 4 | 199,461 | 0 | 0 |
| AZZ INC | COM | 002474104 | 349 | 5,463 | SH | - | DFND | 4 5 | 5,463 | 0 | 0 |
| B & G FOODS INC NEW | COM | 05508R106 | 51,679 | 1,179,888 | SH | - | DFND | 1 3 4 | 1,179,888 | 0 | 0 |
| B & G FOODS INC NEW | COM | 05508R106 | 577 | 13,166 | SH | - | DFND | 4 5 | 13,166 | 0 | 0 |
| B/E AEROSPACE INC | COM | 073302101 | 23,344 | 387,839 | SH | - | DFND | 1 3 4 | 387,839 | 0 | 0 |
| B/E AEROSPACE INC | COM | 073302101 | 1,331 | 22,113 | SH | - | DFND | 4 5 | 22,113 | 0 | 0 |
| BADGER METER INC | COM | 056525108 | 9,174 | 248,272 | SH | - | DFND | 1 3 4 | 248,272 | 0 | 0 |
| BADGER METER INC | COM | 056525108 | 255 | 6,910 | SH | - | DFND | 4 5 | 6,910 | 0 | 0 |
| BAIDU INC | SPON ADR REP A | 056752108 | 220 | 1,340 | SH | - | DFND | 1 3 4 | 1,340 | 0 | 0 |
| BAKER HUGHES INC | COM | 057224107 | 97,933 | 1,507,356 | SH | - | DFND | 1 3 4 | 1,507,356 | 0 | 0 |
| BAKER HUGHES INC | COM | 057224107 | 5,891 | 90,666 | SH | - | DFND | 4 5 | 90,666 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 20,050 | 238,928 | SH | - | DFND | 1 3 4 | 238,928 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 518 | 6,173 | SH | - | DFND | 4 5 | 6,173 | 0 | 0 |
| BALL CORP | COM | 058498106 | 17,909 | 238,561 | SH | - | DFND | 1 3 4 | 238,561 | 0 | 0 |
| BALL CORP | COM | 058498106 | 2,343 | 31,209 | SH | - | DFND | 4 5 | 31,209 | 0 | 0 |
| BANC OF CALIFORNIA INC | COM | 05990K106 | 6,302 | 363,240 | SH | - | DFND | 1 3 4 | 363,240 | 0 | 0 |
| BANC OF CALIFORNIA INC | COM | 05990K106 | 218 | 12,589 | SH | - | DFND | 4 5 | 12,589 | 0 | 0 |
| BANCFIRST CORP | COM | 05945F103 | 241 | 2,587 | SH | - | DFND | 1 3 4 | 2,587 | 0 | 0 |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 20,308 | 553,664 | SH | - | DFND | 1 3 4 | 553,664 | 0 | 0 |
| BANCORPSOUTH INC | COM | 059692103 | 370 | 11,932 | SH | - | DFND | 4 5 | 11,932 | 0 | 0 |
| BANCORPSOUTH INC | COM | 059692103 | 10,096 | 325,162 | SH | - | DFND | 1 3 4 | 325,162 | 0 | 0 |
| BANK AMER CORP | COM | 060505104 | 430,446 | 19,477,178 | SH | - | DFND | 1 3 4 | 19,477,178 | 0 | 0 |
| BANK AMER CORP | COM | 060505104 | 7,155 | 323,776 | SH | - | DFND | 4 5 | 323,776 | 0 | 0 |
| BANK HAWAII CORP | COM | 062540109 | 14,547 | 164,018 | SH | - | DFND | 1 3 4 | 164,018 | 0 | 0 |
| BANK HAWAII CORP | COM | 062540109 | 653 | 7,366 | SH | - | DFND | 4 5 | 7,366 | 0 | 0 |
| BANK MUTUAL CORP NEW | COM | 063750103 | 2,934 | 310,481 | SH | - | DFND | 1 3 4 | 310,481 | 0 | 0 |
| BANK NEW YORK MELLON CORP | COM | 064058100 | 68,383 | 1,443,282 | SH | - | DFND | 1 3 4 | 1,443,282 | 0 | 0 |
| BANK NEW YORK MELLON CORP | COM | 064058100 | 1,079 | 22,765 | SH | - | DFND | 4 5 | 22,765 | 0 | 0 |
| BANK OF THE OZARKS INC | COM | 063904106 | 60,977 | 1,159,490 | SH | - | DFND | 1 3 4 | 1,159,490 | 0 | 0 |
| BANK OF THE OZARKS INC | COM | 063904106 | 651 | 12,383 | SH | - | DFND | 4 5 | 12,383 | 0 | 0 |
| BANKUNITED INC | COM | 06652K103 | 606 | 16,088 | SH | - | DFND | 4 5 | 16,088 | 0 | 0 |
| BANNER CORP | COM NEW | 06652V208 | 10,807 | 193,648 | SH | - | DFND | 1 3 4 | 193,648 | 0 | 0 |
| BANNER CORP | COM NEW | 06652V208 | 233 | 4,169 | SH | - | DFND | 4 5 | 4,169 | 0 | 0 |
| BARCLAYS PLC | NOTE 8.250%12/3 | 06738EAA3 | 15,053 | 0 | SH | - | DFND | 1 3 4 | 0 | 0 | 0 |
| BARD C R INC | COM | 067383109 | 264,480 | 1,177,245 | SH | - | DFND | 1 3 4 | 1,177,245 | 0 | 0 |
| BARD C R INC | COM | 067383109 | 2,725 | 12,128 | SH | - | DFND | 4 5 | 12,128 | 0 | 0 |
| BARNES & NOBLE ED INC | COM | 06777U101 | 3,231 | 281,674 | SH | - | DFND | 1 3 4 | 281,674 | 0 | 0 |
| BARNES & NOBLE INC | COM | 067774109 | 4,517 | 405,100 | SH | - | DFND | 1 3 4 | 405,100 | 0 | 0 |
| BARNES GROUP INC | COM | 067806109 | 33,385 | 704,025 | SH | - | DFND | 1 3 4 | 704,025 | 0 | 0 |
| BARNES GROUP INC | COM | 067806109 | 462 | 9,752 | SH | - | DFND | 4 5 | 9,752 | 0 | 0 |
| BARRACUDA NETWORKS INC | COM | 068323104 | 268 | 12,486 | SH | - | DFND | 1 3 4 | 12,486 | 0 | 0 |
| BARRETT BILL CORP | COM | 06846N104 | 3,878 | 554,741 | SH | - | DFND | 1 3 4 | 554,741 | 0 | 0 |

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|------------------------------|----------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| BAXTER INTL INC | COM | 071813109 | 66,892 | 1,508,611 | SH | - | DFND | 1 3 4 | 1,508,611 | 0 | 0 |
| BAXTER INTL INC | COM | 071813109 | 1,649 | 37,187 | SH | - | DFND | 4 5 | 37,187 | 0 | 0 |
| BAZAARVOICE INC | COM | 073271108 | 73 | 15,064 | SH | - | DFND | 4 5 | 15,064 | 0 | 0 |
| BB&T CORP | COM | 054937107 | 67,060 | 1,426,193 | SH | - | DFND | 1 3 4 | 1,426,193 | 0 | 0 |
| BB&T CORP | COM | 054937107 | 1,696 | 36,060 | SH | - | DFND | 4 5 | 36,060 | 0 | 0 |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 996 | 21,615 | SH | - | DFND | 1 3 4 | 21,615 | 0 | 0 |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 388 | 8,421 | SH | - | DFND | 4 5 | 8,421 | 0 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 47,970 | 289,759 | SH | - | DFND | 1 3 4 | 289,759 | 0 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 3,885 | 23,468 | SH | - | DFND | 4 5 | 23,468 | 0 | 0 |
| BED BATH & BEYOND INC | COM | 075896100 | 8,462 | 208,223 | SH | - | DFND | 1 3 4 | 208,223 | 0 | 0 |
| BED BATH & BEYOND INC | COM | 075896100 | 1,307 | 32,168 | SH | - | DFND | 4 5 | 32,168 | 0 | 0 |
| BEL FUSE INC | CL B | 077347300 | 1,968 | 63,695 | SH | - | DFND | 1 3 4 | 63,695 | 0 | 0 |
| BELDEN INC | COM | 077454106 | 12,023 | 160,796 | SH | - | DFND | 1 3 4 | 160,796 | 0 | 0 |
| BELDEN INC | COM | 077454106 | 659 | 8,820 | SH | - | DFND | 4 5 | 8,820 | 0 | 0 |
| BELLICUM PHARMACEUTICALS INC | COM | 079481107 | 1,127 | 82,728 | SH | - | DFND | 1 3 4 | 82,728 | 0 | 0 |
| BELMOND LTD | CL A | G1154H107 | 8,269 | 619,406 | SH | - | DFND | 1 3 4 | 619,406 | 0 | 0 |
| BELMOND LTD | CL A | G1154H107 | 152 | 11,396 | SH | - | DFND | 4 5 | 11,396 | 0 | 0 |
| BEMIS INC | COM | 081437105 | 17,172 | 359,104 | SH | - | DFND | 1 3 4 | 359,104 | 0 | 0 |
| BEMIS INC | COM | 081437105 | 869 | 18,179 | SH | - | DFND | 4 5 | 18,179 | 0 | 0 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 10,980 | 359,993 | SH | - | DFND | 1 3 4 | 359,993 | 0 | 0 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 321 | 10,521 | SH | - | DFND | 4 5 | 10,521 | 0 | 0 |
| BERKLEY W R CORP | COM | 084423102 | 24,730 | 371,834 | SH | - | DFND | 1 3 4 | 371,834 | 0 | 0 |
| BERKLEY W R CORP | COM | 084423102 | 838 | 12,594 | SH | - | DFND | 4 5 | 12,594 | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | 9,552 | 58,606 | SH | - | DFND | 4 5 | 58,606 | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | 655,178 | 4,019,994 | SH | - | DFND | 1 3 4 | 4,019,994 | 0 | 0 |
| BERKSHIRE HILLS BANCORP INC | COM | 084680107 | 281 | 7,634 | SH | - | DFND | 4 5 | 7,634 | 0 | 0 |
| BERRY PLASTICS GROUP INC | COM | 08579W103 | 10,456 | 214,576 | SH | - | DFND | 1 3 4 | 214,576 | 0 | 0 |
| BERRY PLASTICS GROUP INC | COM | 08579W103 | 1,118 | 22,952 | SH | - | DFND | 4 5 | 22,952 | 0 | 0 |
| BEST BUY INC | COM | 086516101 | 16,324 | 382,575 | SH | - | DFND | 1 3 4 | 382,575 | 0 | 0 |
| BEST BUY INC | COM | 086516101 | 2,011 | 47,134 | SH | - | DFND | 4 5 | 47,134 | 0 | 0 |
| BGC PARTNERS INC | CL A | 05541T101 | 18,199 | 1,779,026 | SH | - | DFND | 1 3 4 | 1,779,026 | 0 | 0 |
| BGC PARTNERS INC | CL A | 05541T101 | 457 | 44,643 | SH | - | DFND | 4 5 | 44,643 | 0 | 0 |
| BIG 5 SPORTING GOODS CORP | COM | 08915P101 | 8,829 | 508,868 | SH | - | DFND | 1 3 4 | 508,868 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 10,254 | 204,219 | SH | - | DFND | 1 3 4 | 204,219 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 480 | 9,557 | SH | - | DFND | 4 5 | 9,557 | 0 | 0 |
| BIGLARI HLDGS INC | COM | 08986R101 | 3,514 | 7,427 | SH | - | DFND | 1 3 4 | 7,427 | 0 | 0 |
| BIO RAD LABS INC | CL A | 090572207 | 14,450 | 79,273 | SH | - | DFND | 1 3 4 | 79,273 | 0 | 0 |
| BIO RAD LABS INC | CL A | 090572207 | 623 | 3,418 | SH | - | DFND | 4 5 | 3,418 | 0 | 0 |
| BIO TECHNE CORP | COM | 09073M104 | 737 | 7,163 | SH | - | DFND | 4 5 | 7,163 | 0 | 0 |
| BIO TECHNE CORP | COM | 09073M104 | 14,656 | 142,526 | SH | - | DFND | 1 3 4 | 142,526 | 0 | 0 |
| BIOCRYST PHARMACEUTICALS | COM | 09058V103 | 84 | 13,205 | SH | - | DFND | 4 5 | 13,205 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 89,728 | 316,410 | SH | - | DFND | 1 3 4 | 316,410 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 5,712 | 20,144 | SH | - | DFND | 4 5 | 20,144 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 445 | 5,373 | SH | - | DFND | 1 3 4 | 5,373 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 2,526 | 30,493 | SH | - | DFND | 4 5 | 30,493 | 0 | 0 |
| BIOSCRIP INC | COM | 09069N108 | 29 | 27,682 | SH | - | DFND | 4 5 | 27,682 | 0 | 0 |
| BIOTELEMETRY INC | COM | 090672106 | 4,965 | 222,161 | SH | - | DFND | 1 3 4 | 222,161 | 0 | 0 |
| BIOTIME INC | COM | 09066L105 | 45 | 12,430 | SH | - | DFND | 4 5 | 12,430 | 0 | 0 |
| BJS RESTAURANTS INC | COM | 09180C106 | 5,955 | 151,523 | SH | - | DFND | 1 3 4 | 151,523 | 0 | 0 |
| BLACK BOX CORP DEL | COM | 091826107 | 1,694 | 111,088 | SH | - | DFND | 1 3 4 | 111,088 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 12,439 | 202,781 | SH | - | DFND | 1 3 4 | 202,781 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 434 | 7,080 | SH | - | DFND | 4 5 | 7,080 | 0 | 0 |
| BLACK KNIGHT FINL SVCS INC | CL A | 09214X100 | 807 | 21,344 | SH | - | DFND | 1 3 4 | 21,344 | 0 | 0 |
| BLACK KNIGHT FINL SVCS INC | CL A | 09214X100 | 294 | 7,787 | SH | - | DFND | 4 5 | 7,787 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 44,086 | 688,844 | SH | - | DFND | 1 3 4 | 688,844 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 423 | 6,613 | SH | - | DFND | 4 5 | 6,613 | 0 | 0 |
| BLACKHAWK NETWORK HLDGS INC | COM | 09238E104 | 420 | 11,142 | SH | - | DFND | 4 5 | 11,142 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 978 | 35,400 | SH | - | DFND | 1 3 4 | 35,400 | 0 | 0 |
| BLACKROCK INC | COM | 09247X101 | 63,268 | 166,258 | SH | - | DFND | 1 3 4 | 166,258 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| BLACKROCK INC | COM | 09247X101 | 1,034 | 2,716 | SH | - | DFND | 4 5 | 2,716 | 0 | 0 |
| BLACKSTONE MTG TR INC | COM CL A | 09257W100 | 4,273 | 142,091 | SH | - | DFND | 1 3 4 | 142,091 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 6,770 | 294,479 | SH | - | DFND | 1 3 4 | 294,479 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 823 | 35,802 | SH | - | DFND | 4 5 | 35,802 | 0 | 0 |
| BLOOMIN BRANDS INC | COM | 094235108 | 690 | 38,282 | SH | - | DFND | 1 3 4 | 38,282 | 0 | 0 |
| BLOOMIN BRANDS INC | COM | 094235108 | 264 | 14,640 | SH | - | DFND | 4 5 | 14,640 | 0 | 0 |
| BLUCORA INC | COM | 095229100 | 4,152 | 281,480 | SH | - | DFND | 1 3 4 | 281,480 | 0 | 0 |
| BLUE BUFFALO PET PRODS INC | COM | 09531U102 | 312 | 12,990 | SH | - | DFND | 4 5 | 12,990 | 0 | 0 |
| BLUE NILE INC | COM | 09578R103 | 3,595 | 88,488 | SH | - | DFND | 1 3 4 | 88,488 | 0 | 0 |
| BLUEBIRD BIO INC | COM | 09609G100 | 963 | 15,615 | SH | - | DFND | 1 3 4 | 15,615 | 0 | 0 |
| BLUEBIRD BIO INC | COM | 09609G100 | 425 | 6,884 | SH | - | DFND | 4 5 | 6,884 | 0 | 0 |
| BOB EVANS FARMS INC | COM | 096761101 | 7,713 | 144,948 | SH | - | DFND | 1 3 4 | 144,948 | 0 | 0 |
| BOEING CO | COM | 097023105 | 9,382 | 60,264 | SH | - | DFND | 4 5 | 60,264 | 0 | 0 |
| BOEING CO | COM | 097023105 | 123,318 | 792,122 | SH | - | DFND | 1 3 4 | 792,122 | 0 | 0 |
| BOFI HLDG INC | COM | 05566U108 | 237 | 8,293 | SH | - | DFND | 4 5 | 8,293 | 0 | 0 |
| BOFI HLDG INC | COM | 05566U108 | 12,060 | 422,429 | SH | - | DFND | 1 3 4 | 422,429 | 0 | 0 |
| BOISE CASCADE CO DEL | COM | 09739D100 | 6,394 | 284,183 | SH | - | DFND | 1 3 4 | 284,183 | 0 | 0 |
| BOK FINL CORP | COM NEW | 05561Q201 | 17,106 | 206,001 | SH | - | DFND | 1 3 4 | 206,001 | 0 | 0 |
| BOK FINL CORP | COM NEW | 05561Q201 | 383 | 4,607 | SH | - | DFND | 4 5 | 4,607 | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A | 099502106 | 574 | 15,910 | SH | - | DFND | 1 3 4 | 15,910 | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A | 099502106 | 901 | 24,985 | SH | - | DFND | 4 5 | 24,985 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 11,085 | 281,070 | SH | - | DFND | 1 3 4 | 281,070 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 1,856 | 47,065 | SH | - | DFND | 4 5 | 47,065 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 5,856 | 34,479 | SH | - | DFND | 1 3 4 | 34,479 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 209 | 1,230 | SH | - | DFND | 4 5 | 1,230 | 0 | 0 |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 10,089 | 609,619 | SH | - | DFND | 1 3 4 | 609,619 | 0 | 0 |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 309 | 18,663 | SH | - | DFND | 4 5 | 18,663 | 0 | 0 |
| BOSTON PROPERTIES INC | COM | 101121101 | 25,860 | 205,604 | SH | - | DFND | 2 3 4 | 205,604 | 0 | 0 |
| BOSTON PROPERTIES INC | COM | 101121101 | 2,491 | 19,806 | SH | - | DFND | 4 5 | 19,806 | 0 | 0 |
| BOSTON PROPERTIES INC | COM | 101121101 | 331,913 | 2,638,836 | SH | - | DFND | 1 3 4 | 2,638,836 | 0 | 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 40,197 | 1,858,369 | SH | - | DFND | 1 3 4 | 1,858,369 | 0 | 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1,986 | 91,812 | SH | - | DFND | 4 5 | 91,812 | 0 | 0 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 6,706 | 268,042 | SH | - | DFND | 1 3 4 | 268,042 | 0 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 12,146 | 602,191 | SH | - | DFND | 1 3 4 | 602,191 | 0 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 367 | 18,183 | SH | - | DFND | 4 5 | 18,183 | 0 | 0 |
| BRADY CORP | CL A | 104674106 | 13,617 | 362,635 | SH | - | DFND | 1 3 4 | 362,635 | 0 | 0 |
| BRADY CORP | CL A | 104674106 | 431 | 11,472 | SH | - | DFND | 4 5 | 11,472 | 0 | 0 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 27,265 | 1,651,419 | SH | - | DFND | 1 3 4 | 1,651,419 | 0 | 0 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 481 | 29,126 | SH | - | DFND | 4 5 | 29,126 | 0 | 0 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 1,786 | 108,148 | SH | - | DFND | 2 3 4 | 108,148 | 0 | 0 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 6,988 | 313,943 | SH | - | DFND | 1 3 4 | 313,943 | 0 | 0 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 206 | 9,240 | SH | - | DFND | 4 5 | 9,240 | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM | 109194100 | 433 | 6,183 | SH | - | DFND | 4 5 | 6,183 | 0 | 0 |
| BRIGHTCOVE INC | COM | 10921T101 | 88 | 10,978 | SH | - | DFND | 1 3 4 | 10,978 | 0 | 0 |
| BRINKER INTL INC | COM | 109641100 | 9,495 | 191,717 | SH | - | DFND | 1 3 4 | 191,717 | 0 | 0 |
| BRINKER INTL INC | COM | 109641100 | 598 | 12,080 | SH | - | DFND | 4 5 | 12,080 | 0 | 0 |
| BRINKS CO | COM | 109696104 | 13,607 | 329,877 | SH | - | DFND | 1 3 4 | 329,877 | 0 | 0 |
| BRINKS CO | COM | 109696104 | 263 | 6,368 | SH | - | DFND | 4 5 | 6,368 | 0 | 0 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 6,643 | 113,667 | SH | - | DFND | 4 5 | 113,667 | 0 | 0 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 142,111 | 2,431,741 | SH | - | DFND | 1 3 4 | 2,431,741 | 0 | 0 |
| BRISTOW GROUP INC | COM | 110394103 | 5,000 | 244,119 | SH | - | DFND | 1 3 4 | 244,119 | 0 | 0 |
| BRIXMOR PPTY GROUP INC | COM | 11120U105 | 789 | 32,329 | SH | - | DFND | 4 5 | 32,329 | 0 | 0 |
| BRIXMOR PPTY GROUP INC | COM | 11120U105 | 21,733 | 889,950 | SH | - | DFND | 1 3 4 | 889,950 | 0 | 0 |
| BROADCOM LTD | SHS | Y09827109 | 96,003 | 543,098 | SH | - | DFND | 1 3 4 | 543,098 | 0 | 0 |
| BROADCOM LTD | SHS | Y09827109 | 4,523 | 25,588 | SH | - | DFND | 4 5 | 25,588 | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 46,999 | 708,893 | SH | - | DFND | 1 3 4 | 708,893 | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 1,324 | 19,977 | SH | - | DFND | 4 5 | 19,977 | 0 | 0 |
| BROCADE COMMUNICATIONS SYS I | COM NEW | 111621306 | 19,220 | 1,538,853 | SH | - | DFND | 1 3 4 | 1,538,853 | 0 | 0 |
| BROCADE COMMUNICATIONS SYS I | COM NEW | 111621306 | 859 | 68,762 | SH | - | DFND | 4 5 | 68,762 | 0 | 0 |

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|------------------------------|------------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| BROOKDALE SR LIVING INC | COM | 112463104 | 297 | 23,952 | SH | - | DFND | 4 5 | 23,952 | 0 | 0 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 838,373 | 25,397,657 | SH | - | DFND | 1 3 4 | 25,397,657 | 0 | 0 |
| BROOKFIELD BUSINESS PARTNERS | UNIT LTD LP | G16234109 | 12,568 | 522,386 | SH | - | DFND | 1 3 4 | 522,386 | 0 | 0 |
| BROOKFIELD INFRAST PARTNERS | LP INT UNIT | G16252101 | 279,826 | 8,360,606 | SH | - | DFND | 1 3 4 | 8,360,606 | 0 | 0 |
| BROOKFIELD PPTY PARTNERS L P | UNIT LTD PARTN | G16249107 | 58,019 | 2,638,396 | SH | - | DFND | 1 3 4 | 2,638,396 | 0 | 0 |
| BROOKFIELD RENEWABLE PARTNER | PARTNERSHIP UNIT | G16258108 | 63,272 | 2,130,379 | SH | - | DFND | 1 3 4 | 2,130,379 | 0 | 0 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 8,935 | 544,842 | SH | - | DFND | 1 3 4 | 544,842 | 0 | 0 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 272 | 16,614 | SH | - | DFND | 4 5 | 16,614 | 0 | 0 |
| BROOKS AUTOMATION INC | COM | 114340102 | 8,640 | 506,162 | SH | - | DFND | 1 3 4 | 506,162 | 0 | 0 |
| BROWN & BROWN INC | COM | 115236101 | 173,138 | 3,859,518 | SH | - | DFND | 1 3 4 | 3,859,518 | 0 | 0 |
| BROWN & BROWN INC | COM | 115236101 | 968 | 21,576 | SH | - | DFND | 4 5 | 21,576 | 0 | 0 |
| BROWN FORMAN CORP | CL A | 115637100 | 245 | 5,292 | SH | - | DFND | 4 5 | 5,292 | 0 | 0 |
| BROWN FORMAN CORP | CL B | 115637209 | 65,171 | 1,450,846 | SH | - | DFND | 1 3 4 | 1,450,846 | 0 | 0 |
| BROWN FORMAN CORP | CL B | 115637209 | 1,409 | 31,358 | SH | - | DFND | 4 5 | 31,358 | 0 | 0 |
| BRUKER CORP | COM | 116794108 | 494 | 23,303 | SH | - | DFND | 4 5 | 23,303 | 0 | 0 |
| BRUNSWICK CORP | COM | 117043109 | 18,927 | 347,015 | SH | - | DFND | 1 3 4 | 347,015 | 0 | 0 |
| BRUNSWICK CORP | COM | 117043109 | 1,004 | 18,411 | SH | - | DFND | 4 5 | 18,411 | 0 | 0 |
| BUCKLE INC | COM | 118440106 | 4,665 | 204,624 | SH | - | DFND | 1 3 4 | 204,624 | 0 | 0 |
| BUFFALO WILD WINGS INC | COM | 119848109 | 10,723 | 69,447 | SH | - | DFND | 1 3 4 | 69,447 | 0 | 0 |
| BUFFALO WILD WINGS INC | COM | 119848109 | 593 | 3,839 | SH | - | DFND | 4 5 | 3,839 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 129 | 11,718 | SH | - | DFND | 4 5 | 11,718 | 0 | 0 |
| BUNGE LIMITED | COM | G16962105 | 1,467 | 20,303 | SH | - | DFND | 1 3 4 | 20,303 | 0 | 0 |
| BUNGE LIMITED | COM | G16962105 | 1,701 | 23,551 | SH | - | DFND | 4 5 | 23,551 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 34,148 | 402,933 | SH | - | DFND | 1 3 4 | 402,933 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 1,475 | 17,406 | SH | - | DFND | 4 5 | 17,406 | 0 | 0 |
| BWX TECHNOLOGIES INC | COM | 05605H100 | 765 | 19,258 | SH | - | DFND | 4 5 | 19,258 | 0 | 0 |
| BWX TECHNOLOGIES INC | COM | 05605H100 | 5,279 | 132,977 | SH | - | DFND | 1 3 4 | 132,977 | 0 | 0 |
| C D I CORP | COM | 125071100 | 749 | 101,265 | SH | - | DFND | 1 3 4 | 101,265 | 0 | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 14,233 | 194,275 | SH | - | DFND | 1 3 4 | 194,275 | 0 | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 1,958 | 26,720 | SH | - | DFND | 4 5 | 26,720 | 0 | 0 |
| CA INC | COM | 12673P105 | 54,689 | 1,721,408 | SH | - | DFND | 1 3 4 | 1,721,408 | 0 | 0 |
| CA INC | COM | 12673P105 | 1,649 | 51,903 | SH | - | DFND | 4 5 | 51,903 | 0 | 0 |
| CABELAS INC | COM | 126804301 | 11,473 | 195,959 | SH | - | DFND | 1 3 4 | 195,959 | 0 | 0 |
| CABELAS INC | COM | 126804301 | 595 | 10,161 | SH | - | DFND | 4 5 | 10,161 | 0 | 0 |
| CABLE ONE INC | COM | 12685J105 | 11,112 | 17,873 | SH | - | DFND | 1 3 4 | 17,873 | 0 | 0 |
| CABLE ONE INC | COM | 12685J105 | 599 | 964 | SH | - | DFND | 4 5 | 964 | 0 | 0 |
| CABOT CORP | COM | 127055101 | 69,117 | 1,367,565 | SH | - | DFND | 1 3 4 | 1,367,565 | 0 | 0 |
| CABOT CORP | COM | 127055101 | 545 | 10,777 | SH | - | DFND | 4 5 | 10,777 | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 11,607 | 183,739 | SH | - | DFND | 1 3 4 | 183,739 | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 401 | 6,344 | SH | - | DFND | 4 5 | 6,344 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 1,806 | 77,312 | SH | - | DFND | 4 5 | 77,312 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 14,829 | 634,802 | SH | - | DFND | 1 3 4 | 634,802 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 55,213 | 444,185 | SH | - | DFND | 1 3 4 | 444,185 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 566 | 4,557 | SH | - | DFND | 4 5 | 4,557 | 0 | 0 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 27,691 | 1,097,966 | SH | - | DFND | 1 3 4 | 1,097,966 | 0 | 0 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 1,288 | 51,081 | SH | - | DFND | 4 5 | 51,081 | 0 | 0 |
| CAESARS ENTMT CORP | COM | 127686103 | 86 | 10,063 | SH | - | DFND | 4 5 | 10,063 | 0 | 0 |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 19,295 | 436,796 | SH | - | DFND | 1 3 4 | 436,796 | 0 | 0 |
| CALAMOS ASSET MGMT INC | CL A | 12811R104 | 1,043 | 121,957 | SH | - | DFND | 1 3 4 | 121,957 | 0 | 0 |
| CALAMP CORP | COM | 128126109 | 3,863 | 266,444 | SH | - | DFND | 1 3 4 | 266,444 | 0 | 0 |
| CALATLANTIC GROUP INC | COM | 128195104 | 9,486 | 278,916 | SH | - | DFND | 1 3 4 | 278,916 | 0 | 0 |
| CALATLANTIC GROUP INC | COM | 128195104 | 430 | 12,632 | SH | - | DFND | 4 5 | 12,632 | 0 | 0 |
| CALAVO GROWERS INC | COM | 128246105 | 7,279 | 118,550 | SH | - | DFND | 1 3 4 | 118,550 | 0 | 0 |
| CALAVO GROWERS INC | COM | 128246105 | 211 | 3,442 | SH | - | DFND | 4 5 | 3,442 | 0 | 0 |
| CALERES INC | COM | 129500104 | 37,949 | 1,156,277 | SH | - | DFND | 1 3 4 | 1,156,277 | 0 | 0 |
| CALERES INC | COM | 129500104 | 294 | 8,961 | SH | - | DFND | 4 5 | 8,961 | 0 | 0 |
| CALGON CARBON CORP | COM | 129603106 | 7,003 | 411,968 | SH | - | DFND | 1 3 4 | 411,968 | 0 | 0 |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 13,389 | 394,951 | SH | - | DFND | 1 3 4 | 394,951 | 0 | 0 |

| | | | | | | | | | | | |
|---------------------------|-----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 224 | 6,613 | SH | - | DFND | 4 5 | 6,613 | 0 | 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 7,564 | 690,186 | SH | - | DFND | 1 3 4 | 690,186 | 0 | 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 274 | 24,973 | SH | - | DFND | 4 5 | 24,973 | 0 | 0 |
| CALLON PETE CO DEL | COM | 13123X102 | 472 | 30,696 | SH | - | DFND | 4 5 | 30,696 | 0 | 0 |
| CALLON PETE CO DEL | COM | 13123X102 | 13,593 | 884,382 | SH | - | DFND | 1 3 4 | 884,382 | 0 | 0 |
| CALPINE CORP | COM NEW | 131347304 | 512 | 44,826 | SH | - | DFND | 4 5 | 44,826 | 0 | 0 |
| CAMBREX CORP | COM | 132011107 | 391 | 7,256 | SH | - | DFND | 4 5 | 7,256 | 0 | 0 |
| CAMBREX CORP | COM | 132011107 | 22,003 | 407,847 | SH | - | DFND | 1 3 4 | 407,847 | 0 | 0 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 28,168 | 335,053 | SH | - | DFND | 1 3 4 | 335,053 | 0 | 0 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 1,467 | 17,453 | SH | - | DFND | 4 5 | 17,453 | 0 | 0 |
| CAMPBELL SOUP CO | COM | 134429109 | 16,322 | 269,919 | SH | - | DFND | 1 3 4 | 269,919 | 0 | 0 |
| CAMPBELL SOUP CO | COM | 134429109 | 2,245 | 37,127 | SH | - | DFND | 4 5 | 37,127 | 0 | 0 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 410 | 2,870 | SH | - | DFND | 1 3 4 | 2,870 | 0 | 0 |
| CANTEL MEDICAL CORP | COM | 138098108 | 21,704 | 275,622 | SH | - | DFND | 1 3 4 | 275,622 | 0 | 0 |
| CANTEL MEDICAL CORP | COM | 138098108 | 590 | 7,497 | SH | - | DFND | 4 5 | 7,497 | 0 | 0 |
| CAPELLA EDUCATION COMPANY | COM | 139594105 | 302 | 3,444 | SH | - | DFND | 4 5 | 3,444 | 0 | 0 |
| CAPELLA EDUCATION COMPANY | COM | 139594105 | 7,673 | 87,388 | SH | - | DFND | 1 3 4 | 87,388 | 0 | 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1,820 | 20,858 | SH | - | DFND | 4 5 | 20,858 | 0 | 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 57,959 | 664,363 | SH | - | DFND | 1 3 4 | 664,363 | 0 | 0 |
| CAPITOL FED FINL INC | COM | 14057J101 | 404 | 24,571 | SH | - | DFND | 4 5 | 24,571 | 0 | 0 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 7,173 | 703,944 | SH | - | DFND | 1 3 4 | 703,944 | 0 | 0 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 133 | 13,010 | SH | - | DFND | 4 5 | 13,010 | 0 | 0 |
| CARBO CERAMICS INC | COM | 140781105 | 1,610 | 153,872 | SH | - | DFND | 1 3 4 | 153,872 | 0 | 0 |
| CARDINAL FINL CORP | COM | 14149F109 | 7,889 | 240,585 | SH | - | DFND | 1 3 4 | 240,585 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 38,367 | 533,109 | SH | - | DFND | 1 3 4 | 533,109 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 1,628 | 22,618 | SH | - | DFND | 4 5 | 22,618 | 0 | 0 |
| CARDTRONICS PLC | SHS CL A | G1991C105 | 18,195 | 333,418 | SH | - | DFND | 1 3 4 | 333,418 | 0 | 0 |
| CARDTRONICS PLC | SHS CL A | G1991C105 | 560 | 10,269 | SH | - | DFND | 4 5 | 10,269 | 0 | 0 |
| CARE CAP PPTYS INC | COM | 141624106 | 21,717 | 868,696 | SH | - | DFND | 1 3 4 | 868,696 | 0 | 0 |
| CARE CAP PPTYS INC | COM | 141624106 | 481 | 19,241 | SH | - | DFND | 4 5 | 19,241 | 0 | 0 |
| CAREER EDUCATION CORP | COM | 141665109 | 126 | 12,466 | SH | - | DFND | 4 5 | 12,466 | 0 | 0 |
| CAREER EDUCATION CORP | COM | 141665109 | 4,764 | 472,140 | SH | - | DFND | 1 3 4 | 472,140 | 0 | 0 |
| CARETRUST REIT INC | COM | 14174T107 | 7,236 | 472,312 | SH | - | DFND | 1 3 4 | 472,312 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 27,283 | 247,377 | SH | - | DFND | 1 3 4 | 247,377 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 1,658 | 15,037 | SH | - | DFND | 4 5 | 15,037 | 0 | 0 |
| CARMAX INC | COM | 143130102 | 560,807 | 8,709,526 | SH | - | DFND | 1 3 4 | 8,709,526 | 0 | 0 |
| CARMAX INC | COM | 143130102 | 1,994 | 30,970 | SH | - | DFND | 4 5 | 30,970 | 0 | 0 |
| CARNIVAL CORP | UNIT 99/99/9999 | 143658300 | 29,792 | 572,272 | SH | - | DFND | 1 3 4 | 572,272 | 0 | 0 |
| CARNIVAL CORP | UNIT 99/99/9999 | 143658300 | 461 | 8,861 | SH | - | DFND | 4 5 | 8,861 | 0 | 0 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 231 | 6,390 | SH | - | DFND | 4 5 | 6,390 | 0 | 0 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 6,433 | 177,863 | SH | - | DFND | 1 3 4 | 177,863 | 0 | 0 |
| CARRIZO OIL & GAS INC | COM | 144577103 | 324 | 8,670 | SH | - | DFND | 4 5 | 8,670 | 0 | 0 |
| CARRIZO OIL & GAS INC | COM | 144577103 | 22,777 | 609,822 | SH | - | DFND | 1 3 4 | 609,822 | 0 | 0 |
| CARTER INC | COM | 146229109 | 16,326 | 188,979 | SH | - | DFND | 1 3 4 | 188,979 | 0 | 0 |
| CARTER INC | COM | 146229109 | 816 | 9,447 | SH | - | DFND | 4 5 | 9,447 | 0 | 0 |
| CASEYS GEN STORES INC | COM | 147528103 | 17,776 | 149,533 | SH | - | DFND | 1 3 4 | 149,533 | 0 | 0 |
| CASEYS GEN STORES INC | COM | 147528103 | 854 | 7,182 | SH | - | DFND | 4 5 | 7,182 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 12,857 | 476,898 | SH | - | DFND | 1 3 4 | 476,898 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 379 | 14,042 | SH | - | DFND | 4 5 | 14,042 | 0 | 0 |
| CATERPILLAR INC DEL | COM | 149123101 | 74,284 | 800,991 | SH | - | DFND | 1 3 4 | 800,991 | 0 | 0 |
| CATERPILLAR INC DEL | COM | 149123101 | 1,123 | 12,108 | SH | - | DFND | 4 5 | 12,108 | 0 | 0 |
| CATHAY GEN BANCORP | COM | 149150104 | 555 | 14,583 | SH | - | DFND | 4 5 | 14,583 | 0 | 0 |
| CATHAY GEN BANCORP | COM | 149150104 | 28,218 | 741,992 | SH | - | DFND | 1 3 4 | 741,992 | 0 | 0 |
| CATO CORP NEW | CL A | 149205106 | 5,559 | 184,829 | SH | - | DFND | 1 3 4 | 184,829 | 0 | 0 |
| CAVCO INDS INC DEL | COM | 149568107 | 6,724 | 67,338 | SH | - | DFND | 1 3 4 | 67,338 | 0 | 0 |
| CAVIUM INC | COM | 14964U108 | 559 | 8,959 | SH | - | DFND | 4 5 | 8,959 | 0 | 0 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 267 | 23,234 | SH | - | DFND | 4 5 | 23,234 | 0 | 0 |
| CBOE HLDGS INC | COM | 12503M108 | 22,928 | 310,298 | SH | - | DFND | 1 3 4 | 310,298 | 0 | 0 |
| CBOE HLDGS INC | COM | 12503M108 | 1,068 | 14,449 | SH | - | DFND | 4 5 | 14,449 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| CBRE GROUP INC | CL A | 12504L109 | 344,683 | 10,945,799 | SH | - | DFND | 1 3 4 | 10,945,799 | 0 | 0 |
| CBRE GROUP INC | CL A | 12504L109 | 5,024 | 159,560 | SH | - | DFND | 2 3 4 | 159,560 | 0 | 0 |
| CBRE GROUP INC | CL A | 12504L109 | 638 | 20,256 | SH | - | DFND | 4 5 | 20,256 | 0 | 0 |
| CBS CORP NEW | CL B | 124857202 | 69,338 | 1,089,882 | SH | - | DFND | 1 3 4 | 1,089,882 | 0 | 0 |
| CBS CORP NEW | CL B | 124857202 | 3,998 | 62,847 | SH | - | DFND | 4 5 | 62,847 | 0 | 0 |
| CDK GLOBAL INC | COM | 12508E101 | 143,213 | 2,399,298 | SH | - | DFND | 1 3 4 | 2,399,298 | 0 | 0 |
| CDK GLOBAL INC | COM | 12508E101 | 1,928 | 32,301 | SH | - | DFND | 4 5 | 32,301 | 0 | 0 |
| CDW CORP | COM | 12514G108 | 1,694 | 32,515 | SH | - | DFND | 4 5 | 32,515 | 0 | 0 |
| CEB INC | COM | 125134106 | 8,051 | 132,855 | SH | - | DFND | 1 3 4 | 132,855 | 0 | 0 |
| CEB INC | COM | 125134106 | 276 | 4,554 | SH | - | DFND | 4 5 | 4,554 | 0 | 0 |
| CEDAR REALTY TRUST INC | COM NEW | 150602209 | 3,636 | 556,822 | SH | - | DFND | 1 3 4 | 556,822 | 0 | 0 |
| CEDAR REALTY TRUST INC | COM NEW | 150602209 | 98 | 15,011 | SH | - | DFND | 4 5 | 15,011 | 0 | 0 |
| CELADON GROUP INC | COM | 150838100 | 1,479 | 206,872 | SH | - | DFND | 1 3 4 | 206,872 | 0 | 0 |
| CELANESE CORP DEL | COM SER A | 150870103 | 292 | 3,718 | SH | - | DFND | 1 3 4 | 3,718 | 0 | 0 |
| CELANESE CORP DEL | COM SER A | 150870103 | 2,289 | 29,069 | SH | - | DFND | 4 5 | 29,069 | 0 | 0 |
| CELGENE CORP | COM | 151020104 | 153,656 | 1,327,481 | SH | - | DFND | 1 3 4 | 1,327,481 | 0 | 0 |
| CELGENE CORP | COM | 151020104 | 8,186 | 70,723 | SH | - | DFND | 4 5 | 70,723 | 0 | 0 |
| CELLEX THERAPEUTICS INC NEW | COM | 15117B103 | 58 | 16,369 | SH | - | DFND | 4 5 | 16,369 | 0 | 0 |
| CENTENE CORP DEL | COM | 15135B101 | 13,179 | 233,217 | SH | - | DFND | 1 3 4 | 233,217 | 0 | 0 |
| CENTENE CORP DEL | COM | 15135B101 | 1,934 | 34,220 | SH | - | DFND | 4 5 | 34,220 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 133,645 | 5,423,870 | SH | - | DFND | 1 3 4 | 5,423,870 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 2,054 | 83,362 | SH | - | DFND | 4 5 | 83,362 | 0 | 0 |
| CENTERSTATE BANKS INC | COM | 15201P109 | 9,569 | 380,176 | SH | - | DFND | 1 3 4 | 380,176 | 0 | 0 |
| CENTRAL EUROPEAN MEDIA ENTRP | CL A NEW | G20045202 | 38 | 15,069 | SH | - | DFND | 4 5 | 15,069 | 0 | 0 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 2,756 | 83,289 | SH | - | DFND | 1 3 4 | 83,289 | 0 | 0 |
| CENTRAL GARDEN & PET CO | CL A NON-VTG | 153527205 | 7,978 | 258,173 | SH | - | DFND | 1 3 4 | 258,173 | 0 | 0 |
| CENTRAL GARDEN & PET CO | CL A NON-VTG | 153527205 | 264 | 8,554 | SH | - | DFND | 4 5 | 8,554 | 0 | 0 |
| CENTRAL PAC FINL CORP | COM NEW | 154760409 | 33,373 | 1,062,162 | SH | - | DFND | 1 3 4 | 1,062,162 | 0 | 0 |
| CENTURY ALUM CO | COM | 156431108 | 3,116 | 363,990 | SH | - | DFND | 1 3 4 | 363,990 | 0 | 0 |
| CENTURYLINK INC | COM | 156700106 | 17,751 | 746,470 | SH | - | DFND | 1 3 4 | 746,470 | 0 | 0 |
| CENTURYLINK INC | COM | 156700106 | 2,141 | 90,047 | SH | - | DFND | 4 5 | 90,047 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 19,533 | 412,354 | SH | - | DFND | 1 3 4 | 412,354 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 2,637 | 55,661 | SH | - | DFND | 4 5 | 55,661 | 0 | 0 |
| CERUS CORP | COM | 157085101 | 73 | 16,683 | SH | - | DFND | 4 5 | 16,683 | 0 | 0 |
| CEVA INC | COM | 157210105 | 5,358 | 159,714 | SH | - | DFND | 1 3 4 | 159,714 | 0 | 0 |
| CF INDS HLDGS INC | COM | 125269100 | 10,117 | 321,392 | SH | - | DFND | 1 3 4 | 321,392 | 0 | 0 |
| CF INDS HLDGS INC | COM | 125269100 | 719 | 22,834 | SH | - | DFND | 4 5 | 22,834 | 0 | 0 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 13,823 | 181,433 | SH | - | DFND | 1 3 4 | 181,433 | 0 | 0 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 716 | 9,401 | SH | - | DFND | 4 5 | 9,401 | 0 | 0 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 8,290 | 230,156 | SH | - | DFND | 1 3 4 | 230,156 | 0 | 0 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 239 | 6,629 | SH | - | DFND | 4 5 | 6,629 | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A | 16119P108 | 85,637 | 297,434 | SH | - | DFND | 1 3 4 | 297,434 | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A | 16119P108 | 3,925 | 13,632 | SH | - | DFND | 4 5 | 13,632 | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 796 | 9,427 | SH | - | DFND | 1 3 4 | 9,427 | 0 | 0 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 11,748 | 196,195 | SH | - | DFND | 1 3 4 | 196,195 | 0 | 0 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 573 | 9,577 | SH | - | DFND | 4 5 | 9,577 | 0 | 0 |
| CHEGG INC | COM | 163092109 | 95 | 12,817 | SH | - | DFND | 4 5 | 12,817 | 0 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 19,823 | 123,578 | SH | - | DFND | 1 3 4 | 123,578 | 0 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 553 | 3,446 | SH | - | DFND | 4 5 | 3,446 | 0 | 0 |
| CHEMICAL FINL CORP | COM | 163731102 | 27,456 | 506,838 | SH | - | DFND | 1 3 4 | 506,838 | 0 | 0 |
| CHEMICAL FINL CORP | COM | 163731102 | 608 | 11,233 | SH | - | DFND | 4 5 | 11,233 | 0 | 0 |
| CHEMOURS CO | COM | 163851108 | 29,457 | 1,333,496 | SH | - | DFND | 1 3 4 | 1,333,496 | 0 | 0 |
| CHEMOURS CO | COM | 163851108 | 845 | 38,238 | SH | - | DFND | 4 5 | 38,238 | 0 | 0 |
| CHEMTURA CORP | COM NEW | 163893209 | 350 | 10,538 | SH | - | DFND | 4 5 | 10,538 | 0 | 0 |
| CHENIERE ENERGY INC | COM NEW | 16411R208 | 808 | 19,503 | SH | - | DFND | 4 5 | 19,503 | 0 | 0 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 7,141 | 1,017,281 | SH | - | DFND | 1 3 4 | 1,017,281 | 0 | 0 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 641 | 91,292 | SH | - | DFND | 4 5 | 91,292 | 0 | 0 |
| CHESAPEAKE LODGING TR | SH BEN INT | 165240102 | 11,398 | 440,763 | SH | - | DFND | 1 3 4 | 440,763 | 0 | 0 |
| CHESAPEAKE LODGING TR | SH BEN INT | 165240102 | 431 | 16,653 | SH | - | DFND | 4 5 | 16,653 | 0 | 0 |

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|------------------------------|------------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| CHEVRON CORP NEW | COM | 166764100 | 458,027 | 3,891,481 | SH | - | DFND | 1 3 4 | 3,891,481 | 0 | 0 |
| CHEVRON CORP NEW | COM | 166764100 | 7,473 | 63,493 | SH | - | DFND | 4 5 | 63,493 | 0 | 0 |
| CHICAGO BRIDGE & IRON CO N V | COM | 167250109 | 551 | 17,341 | SH | - | DFND | 4 5 | 17,341 | 0 | 0 |
| CHICOS FAS INC | COM | 168615102 | 7,164 | 497,872 | SH | - | DFND | 1 3 4 | 497,872 | 0 | 0 |
| CHICOS FAS INC | COM | 168615102 | 456 | 31,722 | SH | - | DFND | 4 5 | 31,722 | 0 | 0 |
| CHILDRENS PL INC | COM | 168905107 | 418 | 4,144 | SH | - | DFND | 4 5 | 4,144 | 0 | 0 |
| CHILDRENS PL INC | COM | 168905107 | 14,955 | 148,142 | SH | - | DFND | 1 3 4 | 148,142 | 0 | 0 |
| CHIMERA INVT CORP | COM NEW | 16934Q208 | 566 | 33,253 | SH | - | DFND | 4 5 | 33,253 | 0 | 0 |
| CHINA LODGING GROUP LTD | SPONSORED ADR | 16949N109 | 636 | 12,261 | SH | - | DFND | 1 3 4 | 12,261 | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 14,933 | 39,577 | SH | - | DFND | 1 3 4 | 39,577 | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 720 | 1,907 | SH | - | DFND | 4 5 | 1,907 | 0 | 0 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 683 | 12,193 | SH | - | DFND | 1 3 4 | 12,193 | 0 | 0 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 497 | 8,860 | SH | - | DFND | 4 5 | 8,860 | 0 | 0 |
| CHUBB LIMITED | COM | H1467J104 | 84,541 | 639,878 | SH | - | DFND | 1 3 4 | 639,878 | 0 | 0 |
| CHUBB LIMITED | COM | H1467J104 | 1,328 | 10,054 | SH | - | DFND | 4 5 | 10,054 | 0 | 0 |
| CHURCH & DWIGHT INC | COM | 171340102 | 15,796 | 357,461 | SH | - | DFND | 1 3 4 | 357,461 | 0 | 0 |
| CHURCH & DWIGHT INC | COM | 171340102 | 2,234 | 50,556 | SH | - | DFND | 4 5 | 50,556 | 0 | 0 |
| CHURCHILL DOWNS INC | COM | 171484108 | 287 | 1,909 | SH | - | DFND | 4 5 | 1,909 | 0 | 0 |
| CHURCHILL DOWNS INC | COM | 171484108 | 7,748 | 51,499 | SH | - | DFND | 1 3 4 | 51,499 | 0 | 0 |
| CHUYS HLDGS INC | COM | 171604101 | 4,218 | 129,972 | SH | - | DFND | 1 3 4 | 129,972 | 0 | 0 |
| CIBER INC | COM | 17163B102 | 344 | 544,870 | SH | - | DFND | 1 3 4 | 544,870 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 12,977 | 531,643 | SH | - | DFND | 1 3 4 | 531,643 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 687 | 28,140 | SH | - | DFND | 4 5 | 28,140 | 0 | 0 |
| CIGNA CORPORATION | COM | 125509109 | 48,058 | 360,285 | SH | - | DFND | 1 3 4 | 360,285 | 0 | 0 |
| CIGNA CORPORATION | COM | 125509109 | 1,250 | 9,370 | SH | - | DFND | 4 5 | 9,370 | 0 | 0 |
| CIMAREX ENERGY CO | COM | 171798101 | 18,058 | 132,876 | SH | - | DFND | 1 3 4 | 132,876 | 0 | 0 |
| CIMAREX ENERGY CO | COM | 171798101 | 1,744 | 12,833 | SH | - | DFND | 4 5 | 12,833 | 0 | 0 |
| CIMPRESS N V | SHS EURO | N20146101 | 324 | 3,542 | SH | - | DFND | 4 5 | 3,542 | 0 | 0 |
| CINCINNATI BELL INC NEW | COM NEW | 171871502 | 6,888 | 308,198 | SH | - | DFND | 1 3 4 | 308,198 | 0 | 0 |
| CINCINNATI FINL CORP | COM | 172062101 | 2,076 | 27,408 | SH | - | DFND | 4 5 | 27,408 | 0 | 0 |
| CINCINNATI FINL CORP | COM | 172062101 | 15,521 | 204,891 | SH | - | DFND | 1 3 4 | 204,891 | 0 | 0 |
| CINEMARK HOLDINGS INC | COM | 17243V102 | 15,476 | 403,449 | SH | - | DFND | 1 3 4 | 403,449 | 0 | 0 |
| CINEMARK HOLDINGS INC | COM | 17243V102 | 820 | 21,374 | SH | - | DFND | 4 5 | 21,374 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 14,551 | 125,919 | SH | - | DFND | 1 3 4 | 125,919 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 1,740 | 15,061 | SH | - | DFND | 4 5 | 15,061 | 0 | 0 |
| CIRCOR INTL INC | COM | 17273K109 | 7,815 | 120,460 | SH | - | DFND | 1 3 4 | 120,460 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 13,764 | 243,434 | SH | - | DFND | 1 3 4 | 243,434 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 716 | 12,664 | SH | - | DFND | 4 5 | 12,664 | 0 | 0 |
| CISCO SYS INC | COM | 17275R102 | 387,684 | 12,828,729 | SH | - | DFND | 1 3 4 | 12,828,729 | 0 | 0 |
| CISCO SYS INC | COM | 17275R102 | 4,567 | 151,129 | SH | - | DFND | 4 5 | 151,129 | 0 | 0 |
| CIT GROUP INC | COM NEW | 125581801 | 1,092 | 25,585 | SH | - | DFND | 4 5 | 25,585 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 3,794 | 63,835 | SH | - | DFND | 4 5 | 63,835 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 243,190 | 4,092,047 | SH | - | DFND | 1 3 4 | 4,092,047 | 0 | 0 |
| CITIZENS FINL GROUP INC | COM | 174610105 | 4,613 | 129,468 | SH | - | DFND | 4 5 | 129,468 | 0 | 0 |
| CITIZENS FINL GROUP INC | COM | 174610105 | 25,374 | 712,160 | SH | - | DFND | 1 3 4 | 712,160 | 0 | 0 |
| CITRIX SYS INC | COM | 177376100 | 22,101 | 247,460 | SH | - | DFND | 1 3 4 | 247,460 | 0 | 0 |
| CITRIX SYS INC | COM | 177376100 | 2,826 | 31,645 | SH | - | DFND | 4 5 | 31,645 | 0 | 0 |
| CITY HLDG CO | COM | 177835105 | 8,049 | 119,066 | SH | - | DFND | 1 3 4 | 119,066 | 0 | 0 |
| CITY OFFICE REIT INC | COM | 178587101 | 10,114 | 767,936 | SH | - | DFND | 1 3 4 | 767,936 | 0 | 0 |
| CLARCOR INC | COM | 179895107 | 15,297 | 185,485 | SH | - | DFND | 1 3 4 | 185,485 | 0 | 0 |
| CLARCOR INC | COM | 179895107 | 549 | 6,658 | SH | - | DFND | 4 5 | 6,658 | 0 | 0 |
| CLAYMORE EXCHANGE TRD FD TR | GUGG S&P GBL WTR | 18383Q507 | 612 | 21,508 | SH | - | DFND | 1 3 4 | 21,508 | 0 | 0 |
| CLEAN ENERGY FUELS CORP | COM | 184499101 | 47 | 16,524 | SH | - | DFND | 4 5 | 16,524 | 0 | 0 |
| CLEAN HARBORS INC | COM | 184496107 | 11,089 | 199,270 | SH | - | DFND | 1 3 4 | 199,270 | 0 | 0 |
| CLEARWATER PAPER CORP | COM | 18538R103 | 8,534 | 130,184 | SH | - | DFND | 1 3 4 | 130,184 | 0 | 0 |
| CLIFFS NAT RES INC | COM | 18683K101 | 924 | 109,866 | SH | - | DFND | 1 3 4 | 109,866 | 0 | 0 |
| CLIFFS NAT RES INC | COM | 18683K101 | 341 | 40,504 | SH | - | DFND | 4 5 | 40,504 | 0 | 0 |
| CLOROX CO DEL | COM | 189054109 | 21,146 | 176,185 | SH | - | DFND | 1 3 4 | 176,185 | 0 | 0 |

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|------------------------------|---------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| CLOROX CO DEL | COM | 189054109 | 2,408 | 20,061 | SH | - | DFND | 4 5 | 20,061 | 0 | 0 |
| CLOUD PEAK ENERGY INC | COM | 18911Q102 | 2,528 | 450,692 | SH | - | DFND | 1 3 4 | 450,692 | 0 | 0 |
| CLOVIS ONCOLOGY INC | COM | 189464100 | 262 | 5,898 | SH | - | DFND | 4 5 | 5,898 | 0 | 0 |
| CME GROUP INC | COM | 12572Q105 | 53,503 | 463,831 | SH | - | DFND | 1 3 4 | 463,831 | 0 | 0 |
| CME GROUP INC | COM | 12572Q105 | 847 | 7,344 | SH | - | DFND | 4 5 | 7,344 | 0 | 0 |
| CMS ENERGY CORP | COM | 125896100 | 15,872 | 381,352 | SH | - | DFND | 1 3 4 | 381,352 | 0 | 0 |
| CMS ENERGY CORP | COM | 125896100 | 2,080 | 49,967 | SH | - | DFND | 4 5 | 49,967 | 0 | 0 |
| CNA FINL CORP | COM | 126117100 | 249 | 6,009 | SH | - | DFND | 4 5 | 6,009 | 0 | 0 |
| CNO FINL GROUP INC | COM | 12621E103 | 681 | 35,554 | SH | - | DFND | 4 5 | 35,554 | 0 | 0 |
| CNO FINL GROUP INC | COM | 12621E103 | 12,799 | 668,361 | SH | - | DFND | 1 3 4 | 668,361 | 0 | 0 |
| COACH INC | COM | 189754104 | 1,357 | 38,754 | SH | - | DFND | 4 5 | 38,754 | 0 | 0 |
| COACH INC | COM | 189754104 | 13,399 | 382,620 | SH | - | DFND | 1 3 4 | 382,620 | 0 | 0 |
| COCA COLA CO | COM | 191216100 | 220,864 | 5,327,149 | SH | - | DFND | 1 3 4 | 5,327,149 | 0 | 0 |
| COCA COLA CO | COM | 191216100 | 9,126 | 220,122 | SH | - | DFND | 4 5 | 220,122 | 0 | 0 |
| COEUR MNG INC | COM NEW | 192108504 | 814 | 89,579 | SH | - | DFND | 1 3 4 | 89,579 | 0 | 0 |
| COEUR MNG INC | COM NEW | 192108504 | 336 | 36,998 | SH | - | DFND | 4 5 | 36,998 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 13,087 | 316,503 | SH | - | DFND | 1 3 4 | 316,503 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 238 | 5,760 | SH | - | DFND | 4 5 | 5,760 | 0 | 0 |
| COGNEX CORP | COM | 192422103 | 20,887 | 328,305 | SH | - | DFND | 1 3 4 | 328,305 | 0 | 0 |
| COGNEX CORP | COM | 192422103 | 1,076 | 16,913 | SH | - | DFND | 4 5 | 16,913 | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 2,316 | 41,330 | SH | - | DFND | 4 5 | 41,330 | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 46,791 | 835,099 | SH | - | DFND | 1 3 4 | 835,099 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 319 | 9,494 | SH | - | DFND | 1 3 4 | 9,494 | 0 | 0 |
| COHERENT INC | COM | 192479103 | 677 | 4,929 | SH | - | DFND | 4 5 | 4,929 | 0 | 0 |
| COHERENT INC | COM | 192479103 | 26,031 | 189,477 | SH | - | DFND | 1 3 4 | 189,477 | 0 | 0 |
| COHU INC | COM | 192576106 | 2,561 | 184,237 | SH | - | DFND | 1 3 4 | 184,237 | 0 | 0 |
| COLFAX CORP | COM | 194014106 | 313,822 | 8,734,270 | SH | - | DFND | 1 3 4 | 8,734,270 | 0 | 0 |
| COLFAX CORP | COM | 194014106 | 606 | 16,866 | SH | - | DFND | 4 5 | 16,866 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 79,633 | 1,216,884 | SH | - | DFND | 1 3 4 | 1,216,884 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3,025 | 46,219 | SH | - | DFND | 4 5 | 46,219 | 0 | 0 |
| COLONY CAP INC | CL A | 19624R106 | 37,130 | 1,833,567 | SH | - | DFND | 1 3 4 | 1,833,567 | 0 | 0 |
| COLONY CAP INC | CL A | 19624R106 | 463 | 22,867 | SH | - | DFND | 4 5 | 22,867 | 0 | 0 |
| COLONY STARWOOD HOMES | COM | 19625X102 | 258 | 8,940 | SH | - | DFND | 4 5 | 8,940 | 0 | 0 |
| COLONY STARWOOD HOMES | COM | 19625X102 | 7,320 | 254,085 | SH | - | DFND | 2 3 4 | 254,085 | 0 | 0 |
| COLONY STARWOOD HOMES | COM | 19625X102 | 73,700 | 2,558,130 | SH | - | DFND | 1 3 4 | 2,558,130 | 0 | 0 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 534 | 11,951 | SH | - | DFND | 4 5 | 11,951 | 0 | 0 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 20,234 | 452,873 | SH | - | DFND | 1 3 4 | 452,873 | 0 | 0 |
| COLUMBIA PPTY TR INC | COM NEW | 198287203 | 461 | 21,344 | SH | - | DFND | 4 5 | 21,344 | 0 | 0 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 348 | 5,977 | SH | - | DFND | 4 5 | 5,977 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 235,865 | 3,415,865 | SH | - | DFND | 1 3 4 | 3,415,865 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 15,827 | 229,207 | SH | - | DFND | 4 5 | 229,207 | 0 | 0 |
| COMERICA INC | COM | 200340107 | 16,712 | 245,372 | SH | - | DFND | 1 3 4 | 245,372 | 0 | 0 |
| COMERICA INC | COM | 200340107 | 1,531 | 22,481 | SH | - | DFND | 4 5 | 22,481 | 0 | 0 |
| COMFORT SYS USA INC | COM | 199908104 | 9,420 | 282,877 | SH | - | DFND | 1 3 4 | 282,877 | 0 | 0 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 26,848 | 463,995 | SH | - | DFND | 1 3 4 | 463,995 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 9,691 | 444,965 | SH | - | DFND | 1 3 4 | 444,965 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 344 | 15,773 | SH | - | DFND | 4 5 | 15,773 | 0 | 0 |
| COMMSCOPE HLDG CO INC | COM | 20337X109 | 981 | 26,375 | SH | - | DFND | 4 5 | 26,375 | 0 | 0 |
| COMMSCOPE HLDG CO INC | COM | 20337X109 | 438 | 11,771 | SH | - | DFND | 1 3 4 | 11,771 | 0 | 0 |
| COMMUNICATIONS SALES&LEAS IN | COM | 20341J104 | 13,669 | 537,934 | SH | - | DFND | 1 3 4 | 537,934 | 0 | 0 |
| COMMUNICATIONS SALES&LEAS IN | COM | 20341J104 | 501 | 19,705 | SH | - | DFND | 4 5 | 19,705 | 0 | 0 |
| COMMUNITY BK SYS INC | COM | 203607106 | 21,332 | 345,236 | SH | - | DFND | 1 3 4 | 345,236 | 0 | 0 |
| COMMUNITY BK SYS INC | COM | 203607106 | 367 | 5,935 | SH | - | DFND | 4 5 | 5,935 | 0 | 0 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 5,219 | 933,552 | SH | - | DFND | 1 3 4 | 933,552 | 0 | 0 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 111 | 19,878 | SH | - | DFND | 4 5 | 19,878 | 0 | 0 |
| COMMVault SYSTEMS INC | COM | 204166102 | 8,652 | 168,340 | SH | - | DFND | 1 3 4 | 168,340 | 0 | 0 |
| COMMVault SYSTEMS INC | COM | 204166102 | 472 | 9,185 | SH | - | DFND | 4 5 | 9,185 | 0 | 0 |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR | 20441A102 | 2,668 | 307,338 | SH | - | DFND | 1 3 4 | 307,338 | 0 | 0 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 423 | 5,399 | SH | - | DFND | 4 5 | 5,399 | 0 | 0 |

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|------------------------------|------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| COMPASS MINERALS INTL INC | COM | 20451N101 | 10,100 | 128,910 | SH | - | DFND | 1 3 4 | 128,910 | 0 | 0 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 1,995 | 84,525 | SH | - | DFND | 1 3 4 | 84,525 | 0 | 0 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 32,034 | 539,112 | SH | - | DFND | 1 3 4 | 539,112 | 0 | 0 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 1,061 | 17,848 | SH | - | DFND | 4 5 | 17,848 | 0 | 0 |
| COMSCORE INC | COM | 20564W105 | 5,442 | 172,338 | SH | - | DFND | 1 3 4 | 172,338 | 0 | 0 |
| COMSCORE INC | COM | 20564W105 | 212 | 6,700 | SH | - | DFND | 4 5 | 6,700 | 0 | 0 |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 2,044 | 172,530 | SH | - | DFND | 1 3 4 | 172,530 | 0 | 0 |
| CONAGRA BRANDS INC | COM | 205887102 | 22,448 | 567,577 | SH | - | DFND | 1 3 4 | 567,577 | 0 | 0 |
| CONAGRA BRANDS INC | COM | 205887102 | 3,235 | 81,805 | SH | - | DFND | 4 5 | 81,805 | 0 | 0 |
| CONCERT PHARMACEUTICALS INC | COM | 206022105 | 1,184 | 115,100 | SH | - | DFND | 1 3 4 | 115,100 | 0 | 0 |
| CONCHO RES INC | COM | 20605P101 | 41,108 | 310,016 | SH | - | DFND | 1 3 4 | 310,016 | 0 | 0 |
| CONCHO RES INC | COM | 20605P101 | 2,229 | 16,809 | SH | - | DFND | 4 5 | 16,809 | 0 | 0 |
| CONMED CORP | COM | 207410101 | 8,268 | 187,176 | SH | - | DFND | 1 3 4 | 187,176 | 0 | 0 |
| CONNECTICUT WTR SVC INC | COM | 207797101 | 565 | 10,108 | SH | - | DFND | 1 3 4 | 10,108 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 85,072 | 1,696,688 | SH | - | DFND | 1 3 4 | 1,696,688 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 1,351 | 26,941 | SH | - | DFND | 4 5 | 26,941 | 0 | 0 |
| CONSOL ENERGY INC | COM | 20854P109 | 14,367 | 788,092 | SH | - | DFND | 1 3 4 | 788,092 | 0 | 0 |
| CONSOL ENERGY INC | COM | 20854P109 | 707 | 38,762 | SH | - | DFND | 4 5 | 38,762 | 0 | 0 |
| CONSOLIDATED COMM HLDGS INC | COM | 209034107 | 19,865 | 739,870 | SH | - | DFND | 1 3 4 | 739,870 | 0 | 0 |
| CONSOLIDATED COMM HLDGS INC | COM | 209034107 | 318 | 11,848 | SH | - | DFND | 4 5 | 11,848 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 44,124 | 598,864 | SH | - | DFND | 1 3 4 | 598,864 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 4,121 | 55,927 | SH | - | DFND | 4 5 | 55,927 | 0 | 0 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 37,361 | 243,698 | SH | - | DFND | 1 3 4 | 243,698 | 0 | 0 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 2,585 | 16,862 | SH | - | DFND | 4 5 | 16,862 | 0 | 0 |
| CONTANGO OIL & GAS COMPANY | COM NEW | 21075N204 | 1,557 | 166,734 | SH | - | DFND | 1 3 4 | 166,734 | 0 | 0 |
| CONTINENTAL RESOURCES INC | COM | 212015101 | 857 | 16,624 | SH | - | DFND | 4 5 | 16,624 | 0 | 0 |
| CONVERGYS CORP | COM | 212485106 | 9,711 | 395,381 | SH | - | DFND | 1 3 4 | 395,381 | 0 | 0 |
| CONVERGYS CORP | COM | 212485106 | 300 | 12,223 | SH | - | DFND | 4 5 | 12,223 | 0 | 0 |
| COOPER COS INC | COM NEW | 216648402 | 11,640 | 66,540 | SH | - | DFND | 1 3 4 | 66,540 | 0 | 0 |
| COOPER COS INC | COM NEW | 216648402 | 1,739 | 9,939 | SH | - | DFND | 4 5 | 9,939 | 0 | 0 |
| COOPER STD HLDGS INC | COM | 21676P103 | 14,657 | 141,777 | SH | - | DFND | 1 3 4 | 141,777 | 0 | 0 |
| COOPER STD HLDGS INC | COM | 21676P103 | 406 | 3,930 | SH | - | DFND | 4 5 | 3,930 | 0 | 0 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 32,488 | 836,254 | SH | - | DFND | 1 3 4 | 836,254 | 0 | 0 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 423 | 10,888 | SH | - | DFND | 4 5 | 10,888 | 0 | 0 |
| COPA HOLDINGS SA | CL A | P31076105 | 1,825 | 20,091 | SH | - | DFND | 1 3 4 | 20,091 | 0 | 0 |
| COPA HOLDINGS SA | CL A | P31076105 | 508 | 5,589 | SH | - | DFND | 4 5 | 5,589 | 0 | 0 |
| COPART INC | COM | 217204106 | 1,096 | 19,783 | SH | - | DFND | 4 5 | 19,783 | 0 | 0 |
| COPART INC | COM | 217204106 | 201,853 | 3,642,898 | SH | - | DFND | 1 3 4 | 3,642,898 | 0 | 0 |
| CORCEPT THERAPEUTICS INC | COM | 218352102 | 108 | 14,840 | SH | - | DFND | 4 5 | 14,840 | 0 | 0 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 14,586 | 338,659 | SH | - | DFND | 1 3 4 | 338,659 | 0 | 0 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 276 | 6,417 | SH | - | DFND | 4 5 | 6,417 | 0 | 0 |
| CORECIVIC INC | COM | 21871N101 | 10,971 | 448,508 | SH | - | DFND | 1 3 4 | 448,508 | 0 | 0 |
| CORECIVIC INC | COM | 21871N101 | 459 | 18,751 | SH | - | DFND | 4 5 | 18,751 | 0 | 0 |
| CORELOGIC INC | COM | 21871D103 | 12,304 | 334,077 | SH | - | DFND | 1 3 4 | 334,077 | 0 | 0 |
| CORELOGIC INC | COM | 21871D103 | 703 | 19,092 | SH | - | DFND | 4 5 | 19,092 | 0 | 0 |
| CORESITE RLTY CORP | COM | 21870Q105 | 375 | 4,726 | SH | - | DFND | 4 5 | 4,726 | 0 | 0 |
| CORESITE RLTY CORP | COM | 21870Q105 | 44,508 | 560,764 | SH | - | DFND | 1 3 4 | 560,764 | 0 | 0 |
| CORINDUS VASCULAR ROBOTICS I | COM | 218730109 | 9 | 12,273 | SH | - | DFND | 4 5 | 12,273 | 0 | 0 |
| CORNERSTONE ONDEMAND INC | COM | 21925Y103 | 301 | 7,115 | SH | - | DFND | 4 5 | 7,115 | 0 | 0 |
| CORNING INC | COM | 219350105 | 31,508 | 1,298,208 | SH | - | DFND | 1 3 4 | 1,298,208 | 0 | 0 |
| CORNING INC | COM | 219350105 | 568 | 23,390 | SH | - | DFND | 4 5 | 23,390 | 0 | 0 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 61,096 | 1,956,942 | SH | - | DFND | 1 3 4 | 1,956,942 | 0 | 0 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 519 | 16,624 | SH | - | DFND | 4 5 | 16,624 | 0 | 0 |
| CORVEL CORP | COM | 221006109 | 2,777 | 75,887 | SH | - | DFND | 1 3 4 | 75,887 | 0 | 0 |
| COSTAR GROUP INC | COM | 22160N109 | 995 | 5,279 | SH | - | DFND | 4 5 | 5,279 | 0 | 0 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 101,254 | 632,402 | SH | - | DFND | 1 3 4 | 632,402 | 0 | 0 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 4,751 | 29,676 | SH | - | DFND | 4 5 | 29,676 | 0 | 0 |
| COTY INC | COM CL A | 222070203 | 1,032 | 56,337 | SH | - | DFND | 4 5 | 56,337 | 0 | 0 |
| COTY INC | COM CL A | 222070203 | 11,749 | 641,674 | SH | - | DFND | 1 3 4 | 641,674 | 0 | 0 |

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|------------------------------|---------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| COUPA SOFTWARE INC | COM | 22266L106 | 2,043 | 81,684 | SH | - | DFND | 1 3 4 | 81,684 | 0 | 0 |
| COUSINS PPTYS INC | COM | 222795106 | 395 | 46,463 | SH | - | DFND | 4 5 | 46,463 | 0 | 0 |
| COUSINS PPTYS INC | COM | 222795106 | 11,136 | 1,308,541 | SH | - | DFND | 1 3 4 | 1,308,541 | 0 | 0 |
| CRACKER BARREL OLD CTRY STOR | COM | 22410J106 | 15,435 | 92,436 | SH | - | DFND | 1 3 4 | 92,436 | 0 | 0 |
| CRACKER BARREL OLD CTRY STOR | COM | 22410J106 | 691 | 4,136 | SH | - | DFND | 4 5 | 4,136 | 0 | 0 |
| CRANE CO | COM | 224399105 | 38,457 | 533,232 | SH | - | DFND | 1 3 4 | 533,232 | 0 | 0 |
| CRANE CO | COM | 224399105 | 609 | 8,441 | SH | - | DFND | 4 5 | 8,441 | 0 | 0 |
| CRAY INC | COM NEW | 225223304 | 6,186 | 298,862 | SH | - | DFND | 1 3 4 | 298,862 | 0 | 0 |
| CREDICORP LTD | COM | G2519Y108 | 57,779 | 366,015 | SH | - | DFND | 1 3 4 | 366,015 | 0 | 0 |
| CREDIT ACCEP CORP MICH | COM | 225310101 | 334 | 1,536 | SH | - | DFND | 4 5 | 1,536 | 0 | 0 |
| CREE INC | COM | 225447101 | 214 | 8,093 | SH | - | DFND | 4 5 | 8,093 | 0 | 0 |
| CREE INC | COM | 225447101 | 10,039 | 380,411 | SH | - | DFND | 1 3 4 | 380,411 | 0 | 0 |
| CROCS INC | COM | 227046109 | 3,700 | 539,363 | SH | - | DFND | 1 3 4 | 539,363 | 0 | 0 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 3,779 | 242,088 | SH | - | DFND | 1 3 4 | 242,088 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | COM | 22822V101 | 222,634 | 2,565,793 | SH | - | DFND | 1 3 4 | 2,565,793 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | COM | 22822V101 | 11,319 | 130,449 | SH | - | DFND | 2 3 4 | 130,449 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | COM | 22822V101 | 2,672 | 30,792 | SH | - | DFND | 4 5 | 30,792 | 0 | 0 |
| CROWN HOLDINGS INC | COM | 228368106 | 1,418 | 26,982 | SH | - | DFND | 4 5 | 26,982 | 0 | 0 |
| CRYOLIFE INC | COM | 228903100 | 3,939 | 205,694 | SH | - | DFND | 1 3 4 | 205,694 | 0 | 0 |
| CSG SYS INTL INC | COM | 126349109 | 11,973 | 247,370 | SH | - | DFND | 1 3 4 | 247,370 | 0 | 0 |
| CSG SYS INTL INC | COM | 126349109 | 387 | 8,006 | SH | - | DFND | 4 5 | 8,006 | 0 | 0 |
| CSRA INC | COM | 12650T104 | 6,320 | 198,497 | SH | - | DFND | 1 3 4 | 198,497 | 0 | 0 |
| CSRA INC | COM | 12650T104 | 1,049 | 32,933 | SH | - | DFND | 4 5 | 32,933 | 0 | 0 |
| CST BRANDS INC | COM | 12646R105 | 13,947 | 289,651 | SH | - | DFND | 1 3 4 | 289,651 | 0 | 0 |
| CST BRANDS INC | COM | 12646R105 | 600 | 12,458 | SH | - | DFND | 4 5 | 12,458 | 0 | 0 |
| CSX CORP | COM | 126408103 | 1,175 | 32,693 | SH | - | DFND | 4 5 | 32,693 | 0 | 0 |
| CSX CORP | COM | 126408103 | 110,728 | 3,081,770 | SH | - | DFND | 1 3 4 | 3,081,770 | 0 | 0 |
| CTS CORP | COM | 126501105 | 5,382 | 240,248 | SH | - | DFND | 1 3 4 | 240,248 | 0 | 0 |
| CUBESMART | COM | 229663109 | 184,435 | 6,889,616 | SH | - | DFND | 1 3 4 | 6,889,616 | 0 | 0 |
| CUBESMART | COM | 229663109 | 9,709 | 362,661 | SH | - | DFND | 2 3 4 | 362,661 | 0 | 0 |
| CUBESMART | COM | 229663109 | 895 | 33,433 | SH | - | DFND | 4 5 | 33,433 | 0 | 0 |
| CUBIC CORP | COM | 229669106 | 8,763 | 182,746 | SH | - | DFND | 1 3 4 | 182,746 | 0 | 0 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 56,074 | 635,536 | SH | - | DFND | 1 3 4 | 635,536 | 0 | 0 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 804 | 9,115 | SH | - | DFND | 4 5 | 9,115 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 3,819 | 27,945 | SH | - | DFND | 4 5 | 27,945 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 58,670 | 429,280 | SH | - | DFND | 1 3 4 | 429,280 | 0 | 0 |
| CURIS INC | COM | 231269101 | 61 | 19,947 | SH | - | DFND | 4 5 | 19,947 | 0 | 0 |
| CURTISS WRIGHT CORP | COM | 231561101 | 17,663 | 179,570 | SH | - | DFND | 1 3 4 | 179,570 | 0 | 0 |
| CURTISS WRIGHT CORP | COM | 231561101 | 908 | 9,234 | SH | - | DFND | 4 5 | 9,234 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 7,398 | 206,524 | SH | - | DFND | 1 3 4 | 206,524 | 0 | 0 |
| CVB FINL CORP | COM | 126600105 | 16,911 | 737,513 | SH | - | DFND | 1 3 4 | 737,513 | 0 | 0 |
| CVB FINL CORP | COM | 126600105 | 319 | 13,924 | SH | - | DFND | 4 5 | 13,924 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 257,448 | 3,262,550 | SH | - | DFND | 1 3 4 | 3,262,550 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 8,396 | 106,398 | SH | - | DFND | 4 5 | 106,398 | 0 | 0 |
| CYNOSURE INC | CL A | 232577205 | 28,697 | 629,313 | SH | - | DFND | 1 3 4 | 629,313 | 0 | 0 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 14,019 | 1,225,438 | SH | - | DFND | 1 3 4 | 1,225,438 | 0 | 0 |
| CYRUSONE INC | COM | 23283R100 | 649 | 14,513 | SH | - | DFND | 4 5 | 14,513 | 0 | 0 |
| CYS INVTS INC | COM | 12673A108 | 22,034 | 2,850,570 | SH | - | DFND | 1 3 4 | 2,850,570 | 0 | 0 |
| CYS INVTS INC | COM | 12673A108 | 279 | 36,080 | SH | - | DFND | 4 5 | 36,080 | 0 | 0 |
| CYTRX CORP | COM PAR | 232828509 | 4 | 11,197 | SH | - | DFND | 4 5 | 11,197 | 0 | 0 |
| D R HORTON INC | COM | 23331A109 | 13,048 | 477,442 | SH | - | DFND | 1 3 4 | 477,442 | 0 | 0 |
| D R HORTON INC | COM | 23331A109 | 1,958 | 71,642 | SH | - | DFND | 4 5 | 71,642 | 0 | 0 |
| DAKTRONICS INC | COM | 234264109 | 3,144 | 293,830 | SH | - | DFND | 1 3 4 | 293,830 | 0 | 0 |
| DANA INCORPORATED | COM | 235825205 | 10,547 | 555,677 | SH | - | DFND | 1 3 4 | 555,677 | 0 | 0 |
| DANA INCORPORATED | COM | 235825205 | 389 | 20,469 | SH | - | DFND | 4 5 | 20,469 | 0 | 0 |
| DANAHER CORP DEL | COM | 235851102 | 120,827 | 1,552,246 | SH | - | DFND | 1 3 4 | 1,552,246 | 0 | 0 |
| DANAHER CORP DEL | COM | 235851102 | 2,991 | 38,428 | SH | - | DFND | 4 5 | 38,428 | 0 | 0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 33,771 | 464,410 | SH | - | DFND | 1 3 4 | 464,410 | 0 | 0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 1,804 | 24,809 | SH | - | DFND | 4 5 | 24,809 | 0 | 0 |

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|------------------------------|----------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| DARLING INGREDIENTS INC | COM | 237266101 | 15,593 | 1,207,789 | SH | - | DFND | 1 3 4 | 1,207,789 | 0 | 0 |
| DARLING INGREDIENTS INC | COM | 237266101 | 465 | 36,051 | SH | - | DFND | 4 5 | 36,051 | 0 | 0 |
| DAVE & BUSTERS ENTMT INC | COM | 238337109 | 15,452 | 274,461 | SH | - | DFND | 1 3 4 | 274,461 | 0 | 0 |
| DAVE & BUSTERS ENTMT INC | COM | 238337109 | 449 | 7,970 | SH | - | DFND | 4 5 | 7,970 | 0 | 0 |
| DAVITA INC | COM | 23918K108 | 179,978 | 2,803,396 | SH | - | DFND | 1 3 4 | 2,803,396 | 0 | 0 |
| DAVITA INC | COM | 23918K108 | 2,075 | 32,328 | SH | - | DFND | 4 5 | 32,328 | 0 | 0 |
| DCT INDUSTRIAL TRUST INC | COM NEW | 233153204 | 19,121 | 399,350 | SH | - | DFND | 1 3 4 | 399,350 | 0 | 0 |
| DCT INDUSTRIAL TRUST INC | COM NEW | 233153204 | 735 | 15,355 | SH | - | DFND | 4 5 | 15,355 | 0 | 0 |
| DDR CORP | COM | 23317H102 | 624 | 40,847 | SH | - | DFND | 4 5 | 40,847 | 0 | 0 |
| DEAN FOODS CO NEW | COM NEW | 242370203 | 36,625 | 1,681,567 | SH | - | DFND | 1 3 4 | 1,681,567 | 0 | 0 |
| DEAN FOODS CO NEW | COM NEW | 242370203 | 456 | 20,923 | SH | - | DFND | 4 5 | 20,923 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 410 | 7,397 | SH | - | DFND | 4 5 | 7,397 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 6,781 | 122,417 | SH | - | DFND | 1 3 4 | 122,417 | 0 | 0 |
| DEERE & CO | COM | 244199105 | 40,912 | 397,051 | SH | - | DFND | 1 3 4 | 397,051 | 0 | 0 |
| DEERE & CO | COM | 244199105 | 2,316 | 22,476 | SH | - | DFND | 4 5 | 22,476 | 0 | 0 |
| DELEK US HLDGS INC | COM | 246647101 | 447 | 18,581 | SH | - | DFND | 1 3 4 | 18,581 | 0 | 0 |
| DELEK US HLDGS INC | COM | 246647101 | 202 | 8,397 | SH | - | DFND | 4 5 | 8,397 | 0 | 0 |
| DELL TECHNOLOGIES INC | COM CL V | 24703L103 | 328 | 5,966 | SH | - | DFND | 4 5 | 5,966 | 0 | 0 |
| DELPHI AUTOMOTIVE PLC | SHS | G27823106 | 24,894 | 369,623 | SH | - | DFND | 1 3 4 | 369,623 | 0 | 0 |
| DELPHI AUTOMOTIVE PLC | SHS | G27823106 | 3,998 | 59,365 | SH | - | DFND | 4 5 | 59,365 | 0 | 0 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 49,575 | 1,007,822 | SH | - | DFND | 1 3 4 | 1,007,822 | 0 | 0 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 3,702 | 75,268 | SH | - | DFND | 4 5 | 75,268 | 0 | 0 |
| DELTAIC TIMBER CORP | COM | 247850100 | 5,979 | 77,583 | SH | - | DFND | 1 3 4 | 77,583 | 0 | 0 |
| DELUXE CORP | COM | 248019101 | 720 | 10,048 | SH | - | DFND | 4 5 | 10,048 | 0 | 0 |
| DELUXE CORP | COM | 248019101 | 13,359 | 186,548 | SH | - | DFND | 1 3 4 | 186,548 | 0 | 0 |
| DENBURY RES INC | COM NEW | 247916208 | 178 | 48,486 | SH | - | DFND | 4 5 | 48,486 | 0 | 0 |
| DENBURY RES INC | COM NEW | 247916208 | 5,643 | 1,533,443 | SH | - | DFND | 1 3 4 | 1,533,443 | 0 | 0 |
| DENNYS CORP | COM | 24869P104 | 257 | 20,051 | SH | - | DFND | 4 5 | 20,051 | 0 | 0 |
| DENTSPLY SIRONA INC | COM | 24906P109 | 18,191 | 315,101 | SH | - | DFND | 1 3 4 | 315,101 | 0 | 0 |
| DENTSPLY SIRONA INC | COM | 24906P109 | 1,585 | 27,447 | SH | - | DFND | 4 5 | 27,447 | 0 | 0 |
| DEPOMED INC | COM | 249908104 | 8,168 | 453,276 | SH | - | DFND | 1 3 4 | 453,276 | 0 | 0 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 59,113 | 1,294,359 | SH | - | DFND | 1 3 4 | 1,294,359 | 0 | 0 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 2,941 | 64,394 | SH | - | DFND | 4 5 | 64,394 | 0 | 0 |
| DEVRY ED GROUP INC | COM | 251893103 | 6,797 | 217,847 | SH | - | DFND | 1 3 4 | 217,847 | 0 | 0 |
| DEVRY ED GROUP INC | COM | 251893103 | 392 | 12,560 | SH | - | DFND | 4 5 | 12,560 | 0 | 0 |
| DEXCOM INC | COM | 252131107 | 332 | 5,566 | SH | - | DFND | 4 5 | 5,566 | 0 | 0 |
| DEXCOM INC | COM | 252131107 | 3,659 | 61,301 | SH | - | DFND | 1 3 4 | 61,301 | 0 | 0 |
| DHI GROUP INC | COM | 23331S100 | 2,282 | 365,065 | SH | - | DFND | 1 3 4 | 365,065 | 0 | 0 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 195 | 11,042 | SH | - | DFND | 4 5 | 11,042 | 0 | 0 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 4,354 | 245,979 | SH | - | DFND | 1 3 4 | 245,979 | 0 | 0 |
| DIAMONDBACK ENERGY INC | COM | 25278X109 | 1,108 | 10,959 | SH | - | DFND | 4 5 | 10,959 | 0 | 0 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 20,733 | 1,798,138 | SH | - | DFND | 1 3 4 | 1,798,138 | 0 | 0 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 463 | 40,195 | SH | - | DFND | 4 5 | 40,195 | 0 | 0 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 17,970 | 338,426 | SH | - | DFND | 1 3 4 | 338,426 | 0 | 0 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 947 | 17,827 | SH | - | DFND | 4 5 | 17,827 | 0 | 0 |
| DIEBOLD NXDF INC | COM | 253651103 | 7,210 | 286,690 | SH | - | DFND | 1 3 4 | 286,690 | 0 | 0 |
| DIEBOLD NXDF INC | COM | 253651103 | 236 | 9,373 | SH | - | DFND | 4 5 | 9,373 | 0 | 0 |
| DIGI INTL INC | COM | 253798102 | 2,638 | 191,840 | SH | - | DFND | 1 3 4 | 191,840 | 0 | 0 |
| DIGITAL RLTY TR INC | COM | 253868103 | 83,023 | 844,935 | SH | - | DFND | 1 3 4 | 844,935 | 0 | 0 |
| DIGITAL RLTY TR INC | COM | 253868103 | 3,076 | 31,300 | SH | - | DFND | 4 5 | 31,300 | 0 | 0 |
| DIGITALGLOBE INC | COM NEW | 25389M877 | 943 | 32,922 | SH | - | DFND | 1 3 4 | 32,922 | 0 | 0 |
| DIGITALGLOBE INC | COM NEW | 25389M877 | 351 | 12,257 | SH | - | DFND | 4 5 | 12,257 | 0 | 0 |
| DILLARDS INC | CL A | 254067101 | 227 | 3,616 | SH | - | DFND | 4 5 | 3,616 | 0 | 0 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 4,650 | 231,351 | SH | - | DFND | 1 3 4 | 231,351 | 0 | 0 |
| DINEEQUITY INC | COM | 254423106 | 9,613 | 124,843 | SH | - | DFND | 1 3 4 | 124,843 | 0 | 0 |
| DIODES INC | COM | 254543101 | 7,273 | 283,317 | SH | - | DFND | 1 3 4 | 283,317 | 0 | 0 |
| DIPLOMAT PHARMACY INC | COM | 25456K101 | 3,960 | 314,277 | SH | - | DFND | 1 3 4 | 314,277 | 0 | 0 |
| DISCOVER FINL SVCS | COM | 254709108 | 40,437 | 560,942 | SH | - | DFND | 1 3 4 | 560,942 | 0 | 0 |
| DISCOVER FINL SVCS | COM | 254709108 | 2,410 | 33,434 | SH | - | DFND | 4 5 | 33,434 | 0 | 0 |

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|------------------------------|------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| DISCOVERY COMMUNICATNS NEW | COM SER A | 25470F104 | 842 | 30,709 | SH | - | DFND | 4 5 | 30,709 | 0 | 0 |
| DISCOVERY COMMUNICATNS NEW | COM SER A | 25470F104 | 5,684 | 207,354 | SH | - | DFND | 1 3 4 | 207,354 | 0 | 0 |
| DISCOVERY COMMUNICATNS NEW | COM SER C | 25470F302 | 8,062 | 301,042 | SH | - | DFND | 1 3 4 | 301,042 | 0 | 0 |
| DISCOVERY COMMUNICATNS NEW | COM SER C | 25470F302 | 1,082 | 40,417 | SH | - | DFND | 4 5 | 40,417 | 0 | 0 |
| DISH NETWORK CORP | CL A | 25470M109 | 1,064 | 18,360 | SH | - | DFND | 4 5 | 18,360 | 0 | 0 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 209,551 | 2,010,656 | SH | - | DFND | 1 3 4 | 2,010,656 | 0 | 0 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 11,522 | 110,554 | SH | - | DFND | 4 5 | 110,554 | 0 | 0 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 922 | 20,400 | SH | - | DFND | 1 3 4 | 20,400 | 0 | 0 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 434 | 9,607 | SH | - | DFND | 4 5 | 9,607 | 0 | 0 |
| DOLLAR GEN CORP NEW | COM | 256677105 | 108,931 | 1,470,655 | SH | - | DFND | 1 3 4 | 1,470,655 | 0 | 0 |
| DOLLAR GEN CORP NEW | COM | 256677105 | 3,397 | 45,865 | SH | - | DFND | 4 5 | 45,865 | 0 | 0 |
| DOLLAR TREE INC | COM | 256746108 | 380,830 | 4,934,308 | SH | - | DFND | 1 3 4 | 4,934,308 | 0 | 0 |
| DOLLAR TREE INC | COM | 256746108 | 2,379 | 30,820 | SH | - | DFND | 4 5 | 30,820 | 0 | 0 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 65,566 | 856,064 | SH | - | DFND | 1 3 4 | 856,064 | 0 | 0 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 1,593 | 20,801 | SH | - | DFND | 4 5 | 20,801 | 0 | 0 |
| DOMINOS PIZZA INC | COM | 25754A201 | 29,354 | 184,336 | SH | - | DFND | 1 3 4 | 184,336 | 0 | 0 |
| DOMINOS PIZZA INC | COM | 25754A201 | 1,698 | 10,662 | SH | - | DFND | 4 5 | 10,662 | 0 | 0 |
| DOMTAR CORP | COM NEW | 257559203 | 19,859 | 508,807 | SH | - | DFND | 1 3 4 | 508,807 | 0 | 0 |
| DOMTAR CORP | COM NEW | 257559203 | 429 | 10,993 | SH | - | DFND | 4 5 | 10,993 | 0 | 0 |
| DONALDSON INC | COM | 257651109 | 30,981 | 736,241 | SH | - | DFND | 1 3 4 | 736,241 | 0 | 0 |
| DONALDSON INC | COM | 257651109 | 1,137 | 27,024 | SH | - | DFND | 4 5 | 27,024 | 0 | 0 |
| DONNELLEY FINL SOLUTIONS INC | COM | 25787G100 | 4,471 | 194,559 | SH | - | DFND | 1 3 4 | 194,559 | 0 | 0 |
| DONNELLEY FINL SOLUTIONS INC | COM | 25787G100 | 275 | 11,970 | SH | - | DFND | 4 5 | 11,970 | 0 | 0 |
| DONNELLEY R R & SONS CO | COM | 257867200 | 8,359 | 512,203 | SH | - | DFND | 1 3 4 | 512,203 | 0 | 0 |
| DONNELLEY R R & SONS CO | COM | 257867200 | 230 | 14,119 | SH | - | DFND | 4 5 | 14,119 | 0 | 0 |
| DORMAN PRODUCTS INC | COM | 258278100 | 16,874 | 230,958 | SH | - | DFND | 1 3 4 | 230,958 | 0 | 0 |
| DORMAN PRODUCTS INC | COM | 258278100 | 426 | 5,830 | SH | - | DFND | 4 5 | 5,830 | 0 | 0 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 859 | 23,494 | SH | - | DFND | 4 5 | 23,494 | 0 | 0 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 20,085 | 549,384 | SH | - | DFND | 1 3 4 | 549,384 | 0 | 0 |
| DOVER CORP | COM | 260003108 | 15,885 | 212,004 | SH | - | DFND | 1 3 4 | 212,004 | 0 | 0 |
| DOVER CORP | COM | 260003108 | 1,466 | 19,560 | SH | - | DFND | 4 5 | 19,560 | 0 | 0 |
| DOW CHEM CO | COM | 260543103 | 193,847 | 3,387,749 | SH | - | DFND | 1 3 4 | 3,387,749 | 0 | 0 |
| DOW CHEM CO | COM | 260543103 | 2,010 | 35,120 | SH | - | DFND | 4 5 | 35,120 | 0 | 0 |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 25,619 | 282,550 | SH | - | DFND | 1 3 4 | 282,550 | 0 | 0 |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 3,706 | 40,869 | SH | - | DFND | 4 5 | 40,869 | 0 | 0 |
| DREW INDS INC | COM NEW | 26168L205 | 20,668 | 191,813 | SH | - | DFND | 1 3 4 | 191,813 | 0 | 0 |
| DREW INDS INC | COM NEW | 26168L205 | 542 | 5,031 | SH | - | DFND | 4 5 | 5,031 | 0 | 0 |
| DRIL-QUIP INC | COM | 262037104 | 9,286 | 154,633 | SH | - | DFND | 1 3 4 | 154,633 | 0 | 0 |
| DRIL-QUIP INC | COM | 262037104 | 414 | 6,888 | SH | - | DFND | 4 5 | 6,888 | 0 | 0 |
| DSP GROUP INC | COM | 23332B106 | 2,069 | 158,566 | SH | - | DFND | 1 3 4 | 158,566 | 0 | 0 |
| DST SYS INC DEL | COM | 233326107 | 13,154 | 122,764 | SH | - | DFND | 1 3 4 | 122,764 | 0 | 0 |
| DST SYS INC DEL | COM | 233326107 | 757 | 7,062 | SH | - | DFND | 4 5 | 7,062 | 0 | 0 |
| DSW INC | CL A | 23334L102 | 1,141 | 50,386 | SH | - | DFND | 1 3 4 | 50,386 | 0 | 0 |
| DSW INC | CL A | 23334L102 | 309 | 13,629 | SH | - | DFND | 4 5 | 13,629 | 0 | 0 |
| DTE ENERGY CO | COM | 233331107 | 39,831 | 404,338 | SH | - | DFND | 1 3 4 | 404,338 | 0 | 0 |
| DTE ENERGY CO | COM | 233331107 | 3,465 | 35,173 | SH | - | DFND | 4 5 | 35,173 | 0 | 0 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 87,290 | 1,189,241 | SH | - | DFND | 1 3 4 | 1,189,241 | 0 | 0 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 6,386 | 87,000 | SH | - | DFND | 4 5 | 87,000 | 0 | 0 |
| DUKE ENERGY CORP NEW | COM NEW | 26441C204 | 1,163 | 14,986 | SH | - | DFND | 4 5 | 14,986 | 0 | 0 |
| DUKE ENERGY CORP NEW | COM NEW | 26441C204 | 73,052 | 941,142 | SH | - | DFND | 1 3 4 | 941,142 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 1,781 | 67,049 | SH | - | DFND | 4 5 | 67,049 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 332,861 | 12,532,403 | SH | - | DFND | 1 3 4 | 12,532,403 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 18,074 | 680,523 | SH | - | DFND | 2 3 4 | 680,523 | 0 | 0 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 6,398 | 52,738 | SH | - | DFND | 1 3 4 | 52,738 | 0 | 0 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 889 | 7,328 | SH | - | DFND | 4 5 | 7,328 | 0 | 0 |
| DUNKIN BRANDS GROUP INC | COM | 265504100 | 18,392 | 350,728 | SH | - | DFND | 1 3 4 | 350,728 | 0 | 0 |
| DUNKIN BRANDS GROUP INC | COM | 265504100 | 932 | 17,771 | SH | - | DFND | 4 5 | 17,771 | 0 | 0 |
| DUPONT FABROS TECHNOLOGY INC | COM | 26613Q106 | 643 | 14,635 | SH | - | DFND | 4 5 | 14,635 | 0 | 0 |
| DURECT CORP | COM | 266605104 | 35 | 25,769 | SH | - | DFND | 4 5 | 25,769 | 0 | 0 |

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|-----------------------------|-------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| DXP ENTERPRISES INC NEW | COM NEW | 233377407 | 3,931 | 113,150 | SH | - | DFND | 1 3 4 | 113,150 | 0 | 0 |
| DYCOM INDS INC | COM | 267475101 | 478 | 5,950 | SH | - | DFND | 4 5 | 5,950 | 0 | 0 |
| DYCOM INDS INC | COM | 267475101 | 9,639 | 120,055 | SH | - | DFND | 1 3 4 | 120,055 | 0 | 0 |
| DYNEGY INC NEW DEL | COM | 26817R108 | 135 | 16,001 | SH | - | DFND | 4 5 | 16,001 | 0 | 0 |
| E TRADE FINANCIAL CORP | COM NEW | 269246401 | 13,139 | 379,203 | SH | - | DFND | 1 3 4 | 379,203 | 0 | 0 |
| E TRADE FINANCIAL CORP | COM NEW | 269246401 | 1,241 | 35,805 | SH | - | DFND | 4 5 | 35,805 | 0 | 0 |
| EAGLE BANCORP INC MD | COM | 268948106 | 258 | 4,239 | SH | - | DFND | 4 5 | 4,239 | 0 | 0 |
| EAGLE MATERIALS INC | COM | 26969P108 | 18,127 | 183,979 | SH | - | DFND | 1 3 4 | 183,979 | 0 | 0 |
| EAGLE MATERIALS INC | COM | 26969P108 | 872 | 8,846 | SH | - | DFND | 4 5 | 8,846 | 0 | 0 |
| EAGLE PHARMACEUTICALS INC | COM | 269796108 | 4,614 | 58,157 | SH | - | DFND | 1 3 4 | 58,157 | 0 | 0 |
| EARTHLINK HLDGS CORP | COM | 27033X101 | 117 | 20,738 | SH | - | DFND | 4 5 | 20,738 | 0 | 0 |
| EAST WEST BANCORP INC | COM | 27579R104 | 58,137 | 1,143,771 | SH | - | DFND | 1 3 4 | 1,143,771 | 0 | 0 |
| EAST WEST BANCORP INC | COM | 27579R104 | 956 | 18,806 | SH | - | DFND | 4 5 | 18,806 | 0 | 0 |
| EASTGROUP PPTY INC | COM | 277276101 | 517 | 6,999 | SH | - | DFND | 4 5 | 6,999 | 0 | 0 |
| EASTGROUP PPTY INC | COM | 277276101 | 35,823 | 485,146 | SH | - | DFND | 1 3 4 | 485,146 | 0 | 0 |
| EASTMAN CHEM CO | COM | 277432100 | 27,983 | 372,063 | SH | - | DFND | 1 3 4 | 372,063 | 0 | 0 |
| EASTMAN CHEM CO | COM | 277432100 | 2,047 | 27,214 | SH | - | DFND | 4 5 | 27,214 | 0 | 0 |
| EATON CORP PLC | SHS | G29183103 | 54,375 | 810,485 | SH | - | DFND | 1 3 4 | 810,485 | 0 | 0 |
| EATON CORP PLC | SHS | G29183103 | 1,016 | 15,150 | SH | - | DFND | 4 5 | 15,150 | 0 | 0 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 18,124 | 432,763 | SH | - | DFND | 1 3 4 | 432,763 | 0 | 0 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 890 | 21,263 | SH | - | DFND | 4 5 | 21,263 | 0 | 0 |
| EBAY INC | COM | 278642103 | 42,932 | 1,445,992 | SH | - | DFND | 1 3 4 | 1,445,992 | 0 | 0 |
| EBAY INC | COM | 278642103 | 4,784 | 161,134 | SH | - | DFND | 4 5 | 161,134 | 0 | 0 |
| EBIX INC | COM NEW | 278715206 | 9,976 | 174,860 | SH | - | DFND | 1 3 4 | 174,860 | 0 | 0 |
| EBIX INC | COM NEW | 278715206 | 351 | 6,150 | SH | - | DFND | 4 5 | 6,150 | 0 | 0 |
| ECHO GLOBAL LOGISTICS INC | COM | 27875T101 | 5,047 | 201,471 | SH | - | DFND | 1 3 4 | 201,471 | 0 | 0 |
| ECHOSTAR CORP | CL A | 278768106 | 42,221 | 821,569 | SH | - | DFND | 1 3 4 | 821,569 | 0 | 0 |
| ECHOSTAR CORP | CL A | 278768106 | 440 | 8,560 | SH | - | DFND | 4 5 | 8,560 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 132,879 | 1,133,582 | SH | - | DFND | 1 3 4 | 1,133,582 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 2,078 | 17,724 | SH | - | DFND | 4 5 | 17,724 | 0 | 0 |
| EDGEWELL PERS CARE CO | COM | 28035Q102 | 16,128 | 220,958 | SH | - | DFND | 1 3 4 | 220,958 | 0 | 0 |
| EDGEWELL PERS CARE CO | COM | 28035Q102 | 666 | 9,127 | SH | - | DFND | 4 5 | 9,127 | 0 | 0 |
| EDISON INTL | COM | 281020107 | 43,412 | 603,030 | SH | - | DFND | 1 3 4 | 603,030 | 0 | 0 |
| EDISON INTL | COM | 281020107 | 2,718 | 37,752 | SH | - | DFND | 4 5 | 37,752 | 0 | 0 |
| EDUCATION RLTY TR INC | COM NEW | 28140H203 | 109,036 | 2,577,693 | SH | - | DFND | 1 3 4 | 2,577,693 | 0 | 0 |
| EDUCATION RLTY TR INC | COM NEW | 28140H203 | 8,304 | 196,288 | SH | - | DFND | 2 3 4 | 196,288 | 0 | 0 |
| EDUCATION RLTY TR INC | COM NEW | 28140H203 | 558 | 13,189 | SH | - | DFND | 4 5 | 13,189 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 3,194 | 34,083 | SH | - | DFND | 4 5 | 34,083 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 27,823 | 296,938 | SH | - | DFND | 1 3 4 | 296,938 | 0 | 0 |
| EHEALTH INC | COM | 28238P109 | 1,304 | 122,405 | SH | - | DFND | 1 3 4 | 122,405 | 0 | 0 |
| EL PASO ELEC CO | COM NEW | 283677854 | 259 | 5,562 | SH | - | DFND | 4 5 | 5,562 | 0 | 0 |
| EL PASO ELEC CO | COM NEW | 283677854 | 13,818 | 297,171 | SH | - | DFND | 1 3 4 | 297,171 | 0 | 0 |
| EL POLLO LOCO HLDGS INC | COM | 268603107 | 1,943 | 158,005 | SH | - | DFND | 1 3 4 | 158,005 | 0 | 0 |
| ELDORADO RESORTS INC | COM | 28470R102 | 178 | 10,489 | SH | - | DFND | 1 3 4 | 10,489 | 0 | 0 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 1,409 | 238,077 | SH | - | DFND | 1 3 4 | 238,077 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 32,933 | 418,137 | SH | - | DFND | 1 3 4 | 418,137 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 5,782 | 73,417 | SH | - | DFND | 4 5 | 73,417 | 0 | 0 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 15,044 | 342,992 | SH | - | DFND | 1 3 4 | 342,992 | 0 | 0 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 291 | 6,643 | SH | - | DFND | 4 5 | 6,643 | 0 | 0 |
| ELLIE MAE INC | COM | 28849P100 | 384 | 4,591 | SH | - | DFND | 4 5 | 4,591 | 0 | 0 |
| ELLIE MAE INC | COM | 28849P100 | 1,254 | 14,984 | SH | - | DFND | 1 3 4 | 14,984 | 0 | 0 |
| ELLIS PERRY INTL INC | COM | 288853104 | 2,208 | 88,651 | SH | - | DFND | 1 3 4 | 88,651 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 45,165 | 638,280 | SH | - | DFND | 1 3 4 | 638,280 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 875 | 12,372 | SH | - | DFND | 4 5 | 12,372 | 0 | 0 |
| EMERGENT BIOSOLUTIONS INC | COM | 29089Q105 | 8,779 | 267,324 | SH | - | DFND | 1 3 4 | 267,324 | 0 | 0 |
| EMERSON ELEC CO | COM | 291011104 | 51,000 | 914,805 | SH | - | DFND | 1 3 4 | 914,805 | 0 | 0 |
| EMERSON ELEC CO | COM | 291011104 | 1,036 | 18,581 | SH | - | DFND | 4 5 | 18,581 | 0 | 0 |
| EMPIRE DIST ELEC CO | COM | 291641108 | 347 | 10,189 | SH | - | DFND | 4 5 | 10,189 | 0 | 0 |
| EMPIRE ST RLTY TR INC | CL A | 292104106 | 506 | 25,059 | SH | - | DFND | 4 5 | 25,059 | 0 | 0 |

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|------------------------------|------------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| EMPLOYERS HOLDINGS INC | COM | 292218104 | 23,177 | 585,264 | SH | - | DFND | 1 3 4 | 585,264 | 0 | 0 |
| EMPLOYERS HOLDINGS INC | COM | 292218104 | 298 | 7,537 | SH | - | DFND | 4 5 | 7,537 | 0 | 0 |
| ENANTA PHARMACEUTICALS INC | COM | 29251M106 | 3,435 | 102,525 | SH | - | DFND | 1 3 4 | 102,525 | 0 | 0 |
| ENBRIDGE INC | NOTE 6.000% 1/1 | 29250NAN5 | 14,963 | 0 | SH | - | DFND | 1 3 4 | 0 | 0 | 0 |
| ENCORE CAP GROUP INC | COM | 292554102 | 4,935 | 172,261 | SH | - | DFND | 1 3 4 | 172,261 | 0 | 0 |
| ENCORE WIRE CORP | COM | 292562105 | 6,589 | 151,988 | SH | - | DFND | 1 3 4 | 151,988 | 0 | 0 |
| ENDO INTL PLC | SHS | G30401106 | 4,559 | 276,779 | SH | - | DFND | 1 3 4 | 276,779 | 0 | 0 |
| ENDO INTL PLC | SHS | G30401106 | 549 | 33,307 | SH | - | DFND | 4 5 | 33,307 | 0 | 0 |
| ENDOLOGIX INC | COM | 29266S106 | 89 | 15,530 | SH | - | DFND | 4 5 | 15,530 | 0 | 0 |
| ENDURANCE INTL GROUP HLDGS I | COM | 29272B105 | 106 | 11,353 | SH | - | DFND | 4 5 | 11,353 | 0 | 0 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 22,667 | 245,313 | SH | - | DFND | 1 3 4 | 245,313 | 0 | 0 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 769 | 8,322 | SH | - | DFND | 4 5 | 8,322 | 0 | 0 |
| ENERGEN CORP | COM | 29265N108 | 21,359 | 370,373 | SH | - | DFND | 1 3 4 | 370,373 | 0 | 0 |
| ENERGEN CORP | COM | 29265N108 | 727 | 12,614 | SH | - | DFND | 4 5 | 12,614 | 0 | 0 |
| ENERGIZER HLDGS INC NEW | COM | 29272W109 | 520 | 11,656 | SH | - | DFND | 4 5 | 11,656 | 0 | 0 |
| ENERGIZER HLDGS INC NEW | COM | 29272W109 | 10,508 | 235,552 | SH | - | DFND | 1 3 4 | 235,552 | 0 | 0 |
| ENERGY RECOVERY INC | COM | 29270J100 | 7,251 | 700,517 | SH | - | DFND | 1 3 4 | 700,517 | 0 | 0 |
| ENERSYS | COM | 29275Y102 | 30,077 | 385,100 | SH | - | DFND | 1 3 4 | 385,100 | 0 | 0 |
| ENERSYS | COM | 29275Y102 | 725 | 9,282 | SH | - | DFND | 4 5 | 9,282 | 0 | 0 |
| ENGLITY HLDGS INC NEW | COM | 29286C107 | 4,363 | 129,455 | SH | - | DFND | 1 3 4 | 129,455 | 0 | 0 |
| ENLINK MIDSTREAM LLC | COM UNIT REP LTD | 29336T100 | 23,525 | 1,234,932 | SH | - | DFND | 1 3 4 | 1,234,932 | 0 | 0 |
| ENLINK MIDSTREAM PARTNERS LP | COM UNIT REP LTD | 29336U107 | 6,299 | 341,939 | SH | - | DFND | 1 3 4 | 341,939 | 0 | 0 |
| ENOVA INTL INC | COM | 29357K103 | 2,140 | 170,515 | SH | - | DFND | 1 3 4 | 170,515 | 0 | 0 |
| ENPRO INDS INC | COM | 29355X107 | 10,552 | 156,652 | SH | - | DFND | 1 3 4 | 156,652 | 0 | 0 |
| ENPRO INDS INC | COM | 29355X107 | 202 | 2,992 | SH | - | DFND | 4 5 | 2,992 | 0 | 0 |
| ENSCO PLC | SHS CLASS A | G3157S106 | 11,242 | 1,156,582 | SH | - | DFND | 1 3 4 | 1,156,582 | 0 | 0 |
| ENSCO PLC | SHS CLASS A | G3157S106 | 499 | 51,383 | SH | - | DFND | 4 5 | 51,383 | 0 | 0 |
| ENSIGN GROUP INC | COM | 29358P101 | 7,974 | 359,016 | SH | - | DFND | 1 3 4 | 359,016 | 0 | 0 |
| ENSTAR GROUP LIMITED | SHS | G3075P101 | 444 | 2,246 | SH | - | DFND | 4 5 | 2,246 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 588 | 32,868 | SH | - | DFND | 4 5 | 32,868 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 14,309 | 799,370 | SH | - | DFND | 1 3 4 | 799,370 | 0 | 0 |
| ENERGY CORP NEW | COM | 29364G103 | 17,960 | 244,460 | SH | - | DFND | 1 3 4 | 244,460 | 0 | 0 |
| ENERGY CORP NEW | COM | 29364G103 | 2,227 | 30,312 | SH | - | DFND | 4 5 | 30,312 | 0 | 0 |
| ENTERPRISE FINL SVCS CORP | COM | 293712105 | 354 | 8,238 | SH | - | DFND | 1 3 4 | 8,238 | 0 | 0 |
| ENTERPRISE FINL SVCS CORP | COM | 293712105 | 215 | 5,004 | SH | - | DFND | 4 5 | 5,004 | 0 | 0 |
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 85 | 12,154 | SH | - | DFND | 4 5 | 12,154 | 0 | 0 |
| ENVESTNET INC | COM | 29404K106 | 204 | 5,799 | SH | - | DFND | 4 5 | 5,799 | 0 | 0 |
| ENVISION HEALTHCARE CORP | COM | 29414D100 | 10,133 | 160,105 | SH | - | DFND | 1 3 4 | 160,105 | 0 | 0 |
| ENVISION HEALTHCARE CORP | COM | 29414D100 | 821 | 12,974 | SH | - | DFND | 4 5 | 12,974 | 0 | 0 |
| EOG RES INC | COM | 26875P101 | 185,840 | 1,838,179 | SH | - | DFND | 1 3 4 | 1,838,179 | 0 | 0 |
| EOG RES INC | COM | 26875P101 | 1,645 | 16,270 | SH | - | DFND | 4 5 | 16,270 | 0 | 0 |
| EPAM SYS INC | COM | 29414B104 | 437 | 6,790 | SH | - | DFND | 4 5 | 6,790 | 0 | 0 |
| EPIZYME INC | COM | 29428V104 | 1,133 | 93,658 | SH | - | DFND | 1 3 4 | 93,658 | 0 | 0 |
| EPLUS INC | COM | 294268107 | 5,563 | 48,294 | SH | - | DFND | 1 3 4 | 48,294 | 0 | 0 |
| EPR PPTYS | COM SH BEN INT | 26884U109 | 188,280 | 2,623,376 | SH | - | DFND | 1 3 4 | 2,623,376 | 0 | 0 |
| EPR PPTYS | COM SH BEN INT | 26884U109 | 10,620 | 147,968 | SH | - | DFND | 2 3 4 | 147,968 | 0 | 0 |
| EPR PPTYS | COM SH BEN INT | 26884U109 | 771 | 10,739 | SH | - | DFND | 4 5 | 10,739 | 0 | 0 |
| EQT CORP | COM | 26884L109 | 15,419 | 235,765 | SH | - | DFND | 1 3 4 | 235,765 | 0 | 0 |
| EQT CORP | COM | 26884L109 | 1,896 | 28,986 | SH | - | DFND | 4 5 | 28,986 | 0 | 0 |
| EQUIFAX INC | COM | 294429105 | 24,909 | 210,686 | SH | - | DFND | 1 3 4 | 210,686 | 0 | 0 |
| EQUIFAX INC | COM | 294429105 | 2,305 | 19,495 | SH | - | DFND | 4 5 | 19,495 | 0 | 0 |
| EQUINIX INC | COM PAR \$0.001 | 29444U700 | 604,448 | 1,691,190 | SH | - | DFND | 1 3 4 | 1,691,190 | 0 | 0 |
| EQUINIX INC | COM PAR \$0.001 | 29444U700 | 38,104 | 106,611 | SH | - | DFND | 2 3 4 | 106,611 | 0 | 0 |
| EQUINIX INC | COM PAR \$0.001 | 29444U700 | 3,361 | 9,404 | SH | - | DFND | 4 5 | 9,404 | 0 | 0 |
| EQUITY COMWLTH | COM SH BEN INT | 294628102 | 643 | 21,253 | SH | - | DFND | 4 5 | 21,253 | 0 | 0 |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 63,242 | 877,149 | SH | - | DFND | 1 3 4 | 877,149 | 0 | 0 |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 6,833 | 94,767 | SH | - | DFND | 2 3 4 | 94,767 | 0 | 0 |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 1,105 | 15,323 | SH | - | DFND | 4 5 | 15,323 | 0 | 0 |

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|-----------------------------|------------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| EQUITY ONE | COM | 294752100 | 194,213 | 6,328,205 | SH | - | DFND | 1 3 4 | 6,328,205 | 0 | 0 |
| EQUITY ONE | COM | 294752100 | 13,191 | 429,819 | SH | - | DFND | 2 3 4 | 429,819 | 0 | 0 |
| EQUITY ONE | COM | 294752100 | 493 | 16,076 | SH | - | DFND | 4 5 | 16,076 | 0 | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 498 | 7,744 | SH | - | DFND | 4 5 | 7,744 | 0 | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 138,385 | 2,150,166 | SH | - | DFND | 1 3 4 | 2,150,166 | 0 | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 8,050 | 125,072 | SH | - | DFND | 2 3 4 | 125,072 | 0 | 0 |
| ERA GROUP INC | COM | 26885G109 | 2,424 | 142,815 | SH | - | DFND | 1 3 4 | 142,815 | 0 | 0 |
| ERIE INDY CO | CL A | 29530P102 | 600 | 5,335 | SH | - | DFND | 4 5 | 5,335 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 11,103 | 195,998 | SH | - | DFND | 1 3 4 | 195,998 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 297 | 5,241 | SH | - | DFND | 4 5 | 5,241 | 0 | 0 |
| ESSENDANT INC | COM | 296689102 | 5,666 | 271,108 | SH | - | DFND | 1 3 4 | 271,108 | 0 | 0 |
| ESSENT GROUP LTD | COM | G3198U102 | 1,530 | 47,267 | SH | - | DFND | 1 3 4 | 47,267 | 0 | 0 |
| ESSENT GROUP LTD | COM | G3198U102 | 514 | 15,892 | SH | - | DFND | 4 5 | 15,892 | 0 | 0 |
| ESSEX PPTY TR INC | COM | 297178105 | 456,580 | 1,963,786 | SH | - | DFND | 1 3 4 | 1,963,786 | 0 | 0 |
| ESSEX PPTY TR INC | COM | 297178105 | 34,027 | 146,354 | SH | - | DFND | 2 3 4 | 146,354 | 0 | 0 |
| ESSEX PPTY TR INC | COM | 297178105 | 2,554 | 10,984 | SH | - | DFND | 4 5 | 10,984 | 0 | 0 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 483 | 5,418 | SH | - | DFND | 4 5 | 5,418 | 0 | 0 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 10,065 | 112,840 | SH | - | DFND | 1 3 4 | 112,840 | 0 | 0 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 7,233 | 196,277 | SH | - | DFND | 1 3 4 | 196,277 | 0 | 0 |
| ETSY INC | COM | 29786A106 | 174 | 14,769 | SH | - | DFND | 4 5 | 14,769 | 0 | 0 |
| EURONET WORLDWIDE INC | COM | 298736109 | 745 | 10,279 | SH | - | DFND | 4 5 | 10,279 | 0 | 0 |
| EVERBANK FINL CORP | COM | 29977G102 | 377 | 19,394 | SH | - | DFND | 4 5 | 19,394 | 0 | 0 |
| EVERCORE PARTNERS INC | CLASS A | 29977A105 | 37,029 | 538,998 | SH | - | DFND | 1 3 4 | 538,998 | 0 | 0 |
| EVERCORE PARTNERS INC | CLASS A | 29977A105 | 551 | 8,027 | SH | - | DFND | 4 5 | 8,027 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 129,105 | 596,606 | SH | - | DFND | 1 3 4 | 596,606 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 1,823 | 8,423 | SH | - | DFND | 4 5 | 8,423 | 0 | 0 |
| EVERSOURCE ENERGY | COM | 30040W108 | 23,952 | 433,678 | SH | - | DFND | 1 3 4 | 433,678 | 0 | 0 |
| EVERSOURCE ENERGY | COM | 30040W108 | 2,095 | 37,927 | SH | - | DFND | 4 5 | 37,927 | 0 | 0 |
| EVERTEC INC | COM | 30040P103 | 358 | 20,194 | SH | - | DFND | 4 5 | 20,194 | 0 | 0 |
| EVERTEC INC | COM | 30040P103 | 280 | 15,796 | SH | - | DFND | 1 3 4 | 15,796 | 0 | 0 |
| EXACT SCIENCES CORP | COM | 30063P105 | 264 | 19,748 | SH | - | DFND | 4 5 | 19,748 | 0 | 0 |
| EXAR CORP | COM | 300645108 | 3,330 | 308,922 | SH | - | DFND | 1 3 4 | 308,922 | 0 | 0 |
| EXCO RESOURCES INC | COM | 269279402 | 25 | 28,262 | SH | - | DFND | 4 5 | 28,262 | 0 | 0 |
| EXELIXIS INC | COM | 30161Q104 | 1,694 | 113,610 | SH | - | DFND | 1 3 4 | 113,610 | 0 | 0 |
| EXELIXIS INC | COM | 30161Q104 | 618 | 41,466 | SH | - | DFND | 4 5 | 41,466 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 120,177 | 3,386,213 | SH | - | DFND | 1 3 4 | 3,386,213 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 1,301 | 36,647 | SH | - | DFND | 4 5 | 36,647 | 0 | 0 |
| EXLSERVICE HOLDINGS INC | COM | 302081104 | 28,754 | 570,062 | SH | - | DFND | 1 3 4 | 570,062 | 0 | 0 |
| EXLSERVICE HOLDINGS INC | COM | 302081104 | 229 | 4,537 | SH | - | DFND | 4 5 | 4,537 | 0 | 0 |
| EXPEDIA INC DEL | COM NEW | 30212P303 | 19,002 | 167,776 | SH | - | DFND | 1 3 4 | 167,776 | 0 | 0 |
| EXPEDIA INC DEL | COM NEW | 30212P303 | 2,179 | 19,237 | SH | - | DFND | 4 5 | 19,237 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 13,140 | 248,114 | SH | - | DFND | 1 3 4 | 248,114 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 1,520 | 28,710 | SH | - | DFND | 4 5 | 28,710 | 0 | 0 |
| EXPONENT INC | COM | 30214U102 | 217 | 3,592 | SH | - | DFND | 4 5 | 3,592 | 0 | 0 |
| EXPONENT INC | COM | 30214U102 | 11,745 | 194,782 | SH | - | DFND | 1 3 4 | 194,782 | 0 | 0 |
| EXPRESS INC | COM | 30219E103 | 6,621 | 615,302 | SH | - | DFND | 1 3 4 | 615,302 | 0 | 0 |
| EXPRESS INC | COM | 30219E103 | 176 | 16,344 | SH | - | DFND | 4 5 | 16,344 | 0 | 0 |
| EXPRESS SCRIPTS HLDG CO | COM | 30219G108 | 72,468 | 1,053,462 | SH | - | DFND | 1 3 4 | 1,053,462 | 0 | 0 |
| EXPRESS SCRIPTS HLDG CO | COM | 30219G108 | 4,506 | 65,504 | SH | - | DFND | 4 5 | 65,504 | 0 | 0 |
| EXTENDED STAY AMER INC | UNIT 99/99/9999B | 30224P200 | 372 | 23,056 | SH | - | DFND | 4 5 | 23,056 | 0 | 0 |
| EXTERRAN CORP | COM | 30227H106 | 5,496 | 229,981 | SH | - | DFND | 1 3 4 | 229,981 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 1,812 | 23,461 | SH | - | DFND | 4 5 | 23,461 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 263,840 | 3,415,845 | SH | - | DFND | 1 3 4 | 3,415,845 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 20,773 | 268,932 | SH | - | DFND | 2 3 4 | 268,932 | 0 | 0 |
| EXTREME NETWORKS INC | COM | 30226D106 | 104 | 20,612 | SH | - | DFND | 4 5 | 20,612 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 646,130 | 7,158,532 | SH | - | DFND | 1 3 4 | 7,158,532 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 11,992 | 132,862 | SH | - | DFND | 4 5 | 132,862 | 0 | 0 |
| EZCORP INC | CL A NON VTG | 302301106 | 3,785 | 355,381 | SH | - | DFND | 1 3 4 | 355,381 | 0 | 0 |
| F M C CORP | COM NEW | 302491303 | 10,331 | 182,652 | SH | - | DFND | 1 3 4 | 182,652 | 0 | 0 |

| | | | | | | | | | | | |
|------------------------------|----------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| F M C CORP | COM NEW | 302491303 | 1,361 | 24,055 | SH | - | DFND | 4 5 | 24,055 | 0 | 0 |
| F5 NETWORKS INC | COM | 315616102 | 14,971 | 103,447 | SH | - | DFND | 1 3 4 | 103,447 | 0 | 0 |
| F5 NETWORKS INC | COM | 315616102 | 2,042 | 14,110 | SH | - | DFND | 4 5 | 14,110 | 0 | 0 |
| FABRINET | SHS | G3323L100 | 11,468 | 284,570 | SH | - | DFND | 1 3 4 | 284,570 | 0 | 0 |
| FABRINET | SHS | G3323L100 | 330 | 8,179 | SH | - | DFND | 4 5 | 8,179 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 17,576 | 152,772 | SH | - | DFND | 4 5 | 152,772 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 432,886 | 3,762,587 | SH | - | DFND | 1 3 4 | 3,762,587 | 0 | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 24,998 | 152,956 | SH | - | DFND | 1 3 4 | 152,956 | 0 | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 1,044 | 6,391 | SH | - | DFND | 4 5 | 6,391 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 14,136 | 118,569 | SH | - | DFND | 1 3 4 | 118,569 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 776 | 6,511 | SH | - | DFND | 4 5 | 6,511 | 0 | 0 |
| FAIRMOUNT SANTROL HLDGS INC | COM | 30555Q108 | 124 | 10,541 | SH | - | DFND | 4 5 | 10,541 | 0 | 0 |
| FARO TECHNOLOGIES INC | COM | 311642102 | 4,402 | 122,279 | SH | - | DFND | 1 3 4 | 122,279 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 109,546 | 2,331,769 | SH | - | DFND | 1 3 4 | 2,331,769 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 916 | 19,503 | SH | - | DFND | 4 5 | 19,503 | 0 | 0 |
| FBL FINL GROUP INC | CL A | 30239F106 | 246 | 3,152 | SH | - | DFND | 1 3 4 | 3,152 | 0 | 0 |
| FCB FINL HLDGS INC | CL A | 30255G103 | 18,137 | 380,220 | SH | - | DFND | 1 3 4 | 380,220 | 0 | 0 |
| FCB FINL HLDGS INC | CL A | 30255G103 | 326 | 6,826 | SH | - | DFND | 4 5 | 6,826 | 0 | 0 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 299 | 5,225 | SH | - | DFND | 1 3 4 | 5,225 | 0 | 0 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 1,666 | 11,724 | SH | - | DFND | 4 5 | 11,724 | 0 | 0 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 4,373 | 30,771 | SH | - | DFND | 2 3 4 | 30,771 | 0 | 0 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 66,999 | 471,462 | SH | - | DFND | 1 3 4 | 471,462 | 0 | 0 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 6,890 | 441,376 | SH | - | DFND | 1 3 4 | 441,376 | 0 | 0 |
| FEDERATED INVS INC PA | CL B | 314211103 | 10,036 | 354,875 | SH | - | DFND | 1 3 4 | 354,875 | 0 | 0 |
| FEDERATED INVS INC PA | CL B | 314211103 | 517 | 18,288 | SH | - | DFND | 4 5 | 18,288 | 0 | 0 |
| FEDEX CORP | COM | 31428X106 | 66,728 | 358,369 | SH | - | DFND | 1 3 4 | 358,369 | 0 | 0 |
| FEDEX CORP | COM | 31428X106 | 3,165 | 16,998 | SH | - | DFND | 4 5 | 16,998 | 0 | 0 |
| FELCOR LODGING TR INC | COM | 31430F101 | 153 | 19,052 | SH | - | DFND | 4 5 | 19,052 | 0 | 0 |
| FERRO CORP | COM | 315405100 | 165 | 11,532 | SH | - | DFND | 4 5 | 11,532 | 0 | 0 |
| FIBROGEN INC | COM | 31572Q808 | 207 | 9,693 | SH | - | DFND | 4 5 | 9,693 | 0 | 0 |
| FIBROGEN INC | COM | 31572Q808 | 2,693 | 125,848 | SH | - | DFND | 1 3 4 | 125,848 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | FNF GROUP COM | 31620R303 | 347,964 | 10,246,277 | SH | - | DFND | 1 3 4 | 10,246,277 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | FNF GROUP COM | 31620R303 | 1,763 | 51,927 | SH | - | DFND | 4 5 | 51,927 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | FNFV GROUP COM | 31620R402 | 17,349 | 1,266,345 | SH | - | DFND | 1 3 4 | 1,266,345 | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 279,166 | 3,690,716 | SH | - | DFND | 1 3 4 | 3,690,716 | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 4,116 | 54,420 | SH | - | DFND | 4 5 | 54,420 | 0 | 0 |
| FIDELITY SOUTHERN CORP NEW | COM | 316394105 | 3,675 | 155,270 | SH | - | DFND | 1 3 4 | 155,270 | 0 | 0 |
| FIESTA RESTAURANT GROUP INC | COM | 31660B101 | 5,855 | 196,143 | SH | - | DFND | 1 3 4 | 196,143 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 95,322 | 3,534,341 | SH | - | DFND | 1 3 4 | 3,534,341 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 4,139 | 153,474 | SH | - | DFND | 4 5 | 153,474 | 0 | 0 |
| FINANCIAL ENGINES INC | COM | 317485100 | 14,349 | 390,453 | SH | - | DFND | 1 3 4 | 390,453 | 0 | 0 |
| FINANCIAL ENGINES INC | COM | 317485100 | 279 | 7,583 | SH | - | DFND | 4 5 | 7,583 | 0 | 0 |
| FINISAR CORP | COM NEW | 31787A507 | 1,273 | 42,050 | SH | - | DFND | 1 3 4 | 42,050 | 0 | 0 |
| FINISAR CORP | COM NEW | 31787A507 | 615 | 20,313 | SH | - | DFND | 4 5 | 20,313 | 0 | 0 |
| FINISH LINE INC | CL A | 317923100 | 5,610 | 298,249 | SH | - | DFND | 1 3 4 | 298,249 | 0 | 0 |
| FIREEYE INC | COM | 31816Q101 | 169 | 14,243 | SH | - | DFND | 4 5 | 14,243 | 0 | 0 |
| FIRST AMERN FINL CORP | COM | 31847R102 | 15,468 | 422,283 | SH | - | DFND | 1 3 4 | 422,283 | 0 | 0 |
| FIRST AMERN FINL CORP | COM | 31847R102 | 670 | 18,303 | SH | - | DFND | 4 5 | 18,303 | 0 | 0 |
| FIRST BANCORP P R | COM NEW | 318672706 | 6,554 | 991,541 | SH | - | DFND | 1 3 4 | 991,541 | 0 | 0 |
| FIRST BANCORP P R | COM NEW | 318672706 | 106 | 16,066 | SH | - | DFND | 4 5 | 16,066 | 0 | 0 |
| FIRST BUSEY CORP | COM NEW | 319383204 | 6,209 | 201,716 | SH | - | DFND | 1 3 4 | 201,716 | 0 | 0 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 9,254 | 652,631 | SH | - | DFND | 1 3 4 | 652,631 | 0 | 0 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 171 | 12,064 | SH | - | DFND | 4 5 | 12,064 | 0 | 0 |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 372 | 1,047 | SH | - | DFND | 4 5 | 1,047 | 0 | 0 |
| FIRST DATA CORP NEW | COM CL A | 32008D106 | 891 | 62,806 | SH | - | DFND | 4 5 | 62,806 | 0 | 0 |
| FIRST FINL BANCORP OH | COM | 320209109 | 12,959 | 455,498 | SH | - | DFND | 1 3 4 | 455,498 | 0 | 0 |
| FIRST FINL BANCORP OH | COM | 320209109 | 241 | 8,468 | SH | - | DFND | 4 5 | 8,468 | 0 | 0 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 22,641 | 500,903 | SH | - | DFND | 1 3 4 | 500,903 | 0 | 0 |

| | | | | | | | | | | | |
|------------------------------|----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| FIRST FINL BANKSHARES | COM | 32020R109 | 404 | 8,932 | SH | - | DFND | 4 5 | 8,932 | 0 | 0 |
| FIRST FINL CORP IND | COM | 320218100 | 215 | 4,071 | SH | - | DFND | 1 3 4 | 4,071 | 0 | 0 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 17,807 | 889,775 | SH | - | DFND | 1 3 4 | 889,775 | 0 | 0 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 594 | 29,674 | SH | - | DFND | 4 5 | 29,674 | 0 | 0 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 113,383 | 4,042,178 | SH | - | DFND | 1 3 4 | 4,042,178 | 0 | 0 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 6,636 | 236,551 | SH | - | DFND | 2 3 4 | 236,551 | 0 | 0 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 604 | 21,526 | SH | - | DFND | 4 5 | 21,526 | 0 | 0 |
| FIRST INTST BANCSYSTEM INC | COM CL A | 32055Y201 | 229 | 5,382 | SH | - | DFND | 4 5 | 5,382 | 0 | 0 |
| FIRST INTST BANCSYSTEM INC | COM CL A | 32055Y201 | 388 | 9,127 | SH | - | DFND | 1 3 4 | 9,127 | 0 | 0 |
| FIRST LONG IS CORP | COM | 320734106 | 4,518 | 158,270 | SH | - | DFND | 1 3 4 | 158,270 | 0 | 0 |
| FIRST MERCHANTS CORP | COM | 320817109 | 5,112 | 135,783 | SH | - | DFND | 1 3 4 | 135,783 | 0 | 0 |
| FIRST MERCHANTS CORP | COM | 320817109 | 348 | 9,249 | SH | - | DFND | 4 5 | 9,249 | 0 | 0 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 15,092 | 598,158 | SH | - | DFND | 1 3 4 | 598,158 | 0 | 0 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 432 | 17,111 | SH | - | DFND | 4 5 | 17,111 | 0 | 0 |
| FIRST NBC BK HLDG CO | COM | 32115D106 | 855 | 117,055 | SH | - | DFND | 1 3 4 | 117,055 | 0 | 0 |
| FIRST POTOMAC RLTY TR | COM | 33610F109 | 116 | 10,618 | SH | - | DFND | 4 5 | 10,618 | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM | 33616C100 | 6,298 | 68,351 | SH | - | DFND | 1 3 4 | 68,351 | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM | 33616C100 | 2,021 | 21,935 | SH | - | DFND | 4 5 | 21,935 | 0 | 0 |
| FIRST SOLAR INC | COM | 336433107 | 3,414 | 106,374 | SH | - | DFND | 1 3 4 | 106,374 | 0 | 0 |
| FIRST SOLAR INC | COM | 336433107 | 312 | 9,723 | SH | - | DFND | 4 5 | 9,723 | 0 | 0 |
| FIRSTCASH INC | COM | 33767D105 | 16,719 | 355,736 | SH | - | DFND | 1 3 4 | 355,736 | 0 | 0 |
| FIRSTCASH INC | COM | 33767D105 | 470 | 9,990 | SH | - | DFND | 4 5 | 9,990 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 2,355 | 76,027 | SH | - | DFND | 4 5 | 76,027 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 30,848 | 996,053 | SH | - | DFND | 1 3 4 | 996,053 | 0 | 0 |
| FISERV INC | COM | 337738108 | 31,907 | 300,218 | SH | - | DFND | 1 3 4 | 300,218 | 0 | 0 |
| FISERV INC | COM | 337738108 | 5,967 | 56,148 | SH | - | DFND | 4 5 | 56,148 | 0 | 0 |
| FITBIT INC | CL A | 33812L102 | 103 | 14,027 | SH | - | DFND | 4 5 | 14,027 | 0 | 0 |
| FIVE BELOW INC | COM | 33829M101 | 17,347 | 434,114 | SH | - | DFND | 1 3 4 | 434,114 | 0 | 0 |
| FIVE BELOW INC | COM | 33829M101 | 302 | 7,564 | SH | - | DFND | 4 5 | 7,564 | 0 | 0 |
| FIVE PRIME THERAPEUTICS INC | COM | 33830X104 | 544 | 10,854 | SH | - | DFND | 1 3 4 | 10,854 | 0 | 0 |
| FIVE PRIME THERAPEUTICS INC | COM | 33830X104 | 238 | 4,745 | SH | - | DFND | 4 5 | 4,745 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM PAR .001 | 337930705 | 1,136 | 42,188 | SH | - | DFND | 1 3 4 | 42,188 | 0 | 0 |
| FLEETCOR TECHNOLOGIES INC | COM | 339041105 | 2,481 | 17,528 | SH | - | DFND | 4 5 | 17,528 | 0 | 0 |
| FLIR SYS INC | COM | 302445101 | 832 | 22,986 | SH | - | DFND | 4 5 | 22,986 | 0 | 0 |
| FLIR SYS INC | COM | 302445101 | 6,723 | 185,779 | SH | - | DFND | 1 3 4 | 185,779 | 0 | 0 |
| FLOTEK INDS INC DEL | COM | 343389102 | 3,710 | 395,051 | SH | - | DFND | 1 3 4 | 395,051 | 0 | 0 |
| FLOTEK INDS INC DEL | COM | 343389102 | 94 | 10,057 | SH | - | DFND | 4 5 | 10,057 | 0 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 13,934 | 697,737 | SH | - | DFND | 1 3 4 | 697,737 | 0 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 673 | 33,724 | SH | - | DFND | 4 5 | 33,724 | 0 | 0 |
| FLOWERVE CORP | COM | 34354P105 | 23,946 | 498,360 | SH | - | DFND | 1 3 4 | 498,360 | 0 | 0 |
| FLOWERVE CORP | COM | 34354P105 | 492 | 10,234 | SH | - | DFND | 4 5 | 10,234 | 0 | 0 |
| FLUOR CORP NEW | COM | 343412102 | 10,014 | 190,679 | SH | - | DFND | 1 3 4 | 190,679 | 0 | 0 |
| FLUOR CORP NEW | COM | 343412102 | 933 | 17,773 | SH | - | DFND | 4 5 | 17,773 | 0 | 0 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 1,734 | 48,812 | SH | - | DFND | 4 5 | 48,812 | 0 | 0 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 11,500 | 323,659 | SH | - | DFND | 1 3 4 | 323,659 | 0 | 0 |
| FNB CORP PA | COM | 302520101 | 12,763 | 796,197 | SH | - | DFND | 1 3 4 | 796,197 | 0 | 0 |
| FNB CORP PA | COM | 302520101 | 660 | 41,158 | SH | - | DFND | 4 5 | 41,158 | 0 | 0 |
| FOOT LOCKER INC | COM | 344849104 | 15,967 | 225,243 | SH | - | DFND | 1 3 4 | 225,243 | 0 | 0 |
| FOOT LOCKER INC | COM | 344849104 | 2,162 | 30,497 | SH | - | DFND | 4 5 | 30,497 | 0 | 0 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 64,746 | 5,337,674 | SH | - | DFND | 1 3 4 | 5,337,674 | 0 | 0 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1,023 | 84,368 | SH | - | DFND | 4 5 | 84,368 | 0 | 0 |
| FORESIGHT ENERGY LP | COM UNT RP INT | 34552U104 | 81 | 12,595 | SH | - | DFND | 1 3 4 | 12,595 | 0 | 0 |
| FOREST CITY RLTY TR INC | COM CL A | 345605109 | 152,335 | 7,309,717 | SH | - | DFND | 1 3 4 | 7,309,717 | 0 | 0 |
| FOREST CITY RLTY TR INC | COM CL A | 345605109 | 802 | 38,465 | SH | - | DFND | 4 5 | 38,465 | 0 | 0 |
| FORESTAR GROUP INC | COM | 346233109 | 2,590 | 194,732 | SH | - | DFND | 1 3 4 | 194,732 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 130 | 11,618 | SH | - | DFND | 4 5 | 11,618 | 0 | 0 |
| FORRESTER RESH INC | COM | 346563109 | 3,286 | 76,499 | SH | - | DFND | 1 3 4 | 76,499 | 0 | 0 |
| FORTERRA INC | COM | 34960W106 | 10,461 | 482,988 | SH | - | DFND | 1 3 4 | 482,988 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 16,909 | 561,395 | SH | - | DFND | 1 3 4 | 561,395 | 0 | 0 |

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|------------------------------|---------|-----------|--------|-----------|----|---|------|-------|-----------|---|---|
| FORTINET INC | COM | 34959E109 | 865 | 28,711 | SH | - | DFND | 4 5 | 28,711 | 0 | 0 |
| FORTIS INC | COM | 349553107 | 8,273 | 267,902 | SH | - | DFND | 1 3 4 | 267,902 | 0 | 0 |
| FORTIVE CORP | COM | 34959J108 | 22,020 | 410,644 | SH | - | DFND | 1 3 4 | 410,644 | 0 | 0 |
| FORTIVE CORP | COM | 34959J108 | 750 | 13,980 | SH | - | DFND | 4 5 | 13,980 | 0 | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM | 34964C106 | 11,258 | 210,585 | SH | - | DFND | 1 3 4 | 210,585 | 0 | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM | 34964C106 | 1,369 | 25,617 | SH | - | DFND | 4 5 | 25,617 | 0 | 0 |
| FORUM ENERGY TECHNOLOGIES IN | COM | 34984V100 | 244 | 11,091 | SH | - | DFND | 1 3 4 | 11,091 | 0 | 0 |
| FORWARD AIR CORP | COM | 349853101 | 11,125 | 234,826 | SH | - | DFND | 1 3 4 | 234,826 | 0 | 0 |
| FOSSIL GROUP INC | COM | 34988V106 | 4,132 | 159,773 | SH | - | DFND | 1 3 4 | 159,773 | 0 | 0 |
| FOUR CORNERS PPTY TR INC | COM | 35086T109 | 9,012 | 439,193 | SH | - | DFND | 1 3 4 | 439,193 | 0 | 0 |
| FOUR CORNERS PPTY TR INC | COM | 35086T109 | 246 | 12,012 | SH | - | DFND | 4 5 | 12,012 | 0 | 0 |
| FOX FACTORY HLDG CORP | COM | 35138V102 | 6,182 | 222,768 | SH | - | DFND | 1 3 4 | 222,768 | 0 | 0 |
| FRANCESCAS HLDGS CORP | COM | 351793104 | 5,357 | 297,091 | SH | - | DFND | 1 3 4 | 297,091 | 0 | 0 |
| FRANKLIN ELEC INC | COM | 353514102 | 12,436 | 319,681 | SH | - | DFND | 1 3 4 | 319,681 | 0 | 0 |
| FRANKLIN ELEC INC | COM | 353514102 | 421 | 10,825 | SH | - | DFND | 4 5 | 10,825 | 0 | 0 |
| FRANKLIN RES INC | COM | 354613101 | 18,742 | 473,522 | SH | - | DFND | 1 3 4 | 473,522 | 0 | 0 |
| FRANKLIN RES INC | COM | 354613101 | 309 | 7,800 | SH | - | DFND | 4 5 | 7,800 | 0 | 0 |
| FRANKLIN STREET PPTYS CORP | COM | 35471R106 | 10,219 | 788,469 | SH | - | DFND | 1 3 4 | 788,469 | 0 | 0 |
| FRANKLIN STREET PPTYS CORP | COM | 35471R106 | 300 | 23,181 | SH | - | DFND | 4 5 | 23,181 | 0 | 0 |
| FRANKS INTL N V | COM | N33462107 | 178 | 14,445 | SH | - | DFND | 1 3 4 | 14,445 | 0 | 0 |
| FREDS INC | CL A | 356108100 | 4,779 | 257,467 | SH | - | DFND | 1 3 4 | 257,467 | 0 | 0 |
| FREEPORT-MCMORAN INC | CL B | 35671D857 | 31,108 | 2,358,446 | SH | - | DFND | 1 3 4 | 2,358,446 | 0 | 0 |
| FREEPORT-MCMORAN INC | CL B | 35671D857 | 2,144 | 162,535 | SH | - | DFND | 4 5 | 162,535 | 0 | 0 |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 1,165 | 19,220 | SH | - | DFND | 1 3 4 | 19,220 | 0 | 0 |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 440 | 7,250 | SH | - | DFND | 4 5 | 7,250 | 0 | 0 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 5,411 | 1,600,870 | SH | - | DFND | 1 3 4 | 1,600,870 | 0 | 0 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 618 | 182,835 | SH | - | DFND | 4 5 | 182,835 | 0 | 0 |
| FRONTLINE LTD | SHS NEW | G3682E192 | 86 | 12,097 | SH | - | DFND | 4 5 | 12,097 | 0 | 0 |
| FTD COS INC | COM | 30281V108 | 2,998 | 125,769 | SH | - | DFND | 1 3 4 | 125,769 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 7,289 | 161,681 | SH | - | DFND | 1 3 4 | 161,681 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 432 | 9,579 | SH | - | DFND | 4 5 | 9,579 | 0 | 0 |
| FULLER H B CO | COM | 359694106 | 18,610 | 385,230 | SH | - | DFND | 1 3 4 | 385,230 | 0 | 0 |
| FULLER H B CO | COM | 359694106 | 522 | 10,799 | SH | - | DFND | 4 5 | 10,799 | 0 | 0 |
| FULTON FINL CORP PA | COM | 360271100 | 12,506 | 665,201 | SH | - | DFND | 1 3 4 | 665,201 | 0 | 0 |
| FULTON FINL CORP PA | COM | 360271100 | 637 | 33,868 | SH | - | DFND | 4 5 | 33,868 | 0 | 0 |
| FUTUREFUEL CORPORATION | COM | 36116M106 | 2,318 | 166,728 | SH | - | DFND | 1 3 4 | 166,728 | 0 | 0 |
| G & K SVCS INC | CL A | 361268105 | 13,950 | 144,632 | SH | - | DFND | 1 3 4 | 144,632 | 0 | 0 |
| G & K SVCS INC | CL A | 361268105 | 261 | 2,703 | SH | - | DFND | 4 5 | 2,703 | 0 | 0 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 28,571 | 549,864 | SH | - | DFND | 1 3 4 | 549,864 | 0 | 0 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 2,135 | 41,094 | SH | - | DFND | 4 5 | 41,094 | 0 | 0 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 9,878 | 391,047 | SH | - | DFND | 1 3 4 | 391,047 | 0 | 0 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 429 | 16,987 | SH | - | DFND | 4 5 | 16,987 | 0 | 0 |
| GAMING & LEISURE PPTYS INC | COM | 36467J108 | 1,226 | 40,027 | SH | - | DFND | 4 5 | 40,027 | 0 | 0 |
| GANNETT CO INC | COM | 36473H104 | 8,626 | 888,402 | SH | - | DFND | 1 3 4 | 888,402 | 0 | 0 |
| GANNETT CO INC | COM | 36473H104 | 155 | 16,011 | SH | - | DFND | 4 5 | 16,011 | 0 | 0 |
| GAP INC DEL | COM | 364760108 | 10,789 | 480,828 | SH | - | DFND | 1 3 4 | 480,828 | 0 | 0 |
| GAP INC DEL | COM | 364760108 | 1,047 | 46,641 | SH | - | DFND | 4 5 | 46,641 | 0 | 0 |
| GARMIN LTD | SHS | H2906T109 | 18,948 | 390,761 | SH | - | DFND | 1 3 4 | 390,761 | 0 | 0 |
| GARMIN LTD | SHS | H2906T109 | 1,007 | 20,773 | SH | - | DFND | 4 5 | 20,773 | 0 | 0 |
| GARTNER INC | COM | 366651107 | 31,942 | 316,035 | SH | - | DFND | 1 3 4 | 316,035 | 0 | 0 |
| GARTNER INC | COM | 366651107 | 1,707 | 16,890 | SH | - | DFND | 4 5 | 16,890 | 0 | 0 |
| GATX CORP | COM | 361448103 | 10,356 | 168,175 | SH | - | DFND | 1 3 4 | 168,175 | 0 | 0 |
| GATX CORP | COM | 361448103 | 348 | 5,644 | SH | - | DFND | 4 5 | 5,644 | 0 | 0 |
| GCP APPLIED TECHNOLOGIES INC | COM | 36164Y101 | 264 | 9,880 | SH | - | DFND | 4 5 | 9,880 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 541 | 13,290 | SH | - | DFND | 4 5 | 13,290 | 0 | 0 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 6,887 | 361,523 | SH | - | DFND | 1 3 4 | 361,523 | 0 | 0 |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 3,791 | 194,898 | SH | - | DFND | 1 3 4 | 194,898 | 0 | 0 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 85,993 | 498,049 | SH | - | DFND | 1 3 4 | 498,049 | 0 | 0 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 3,303 | 19,130 | SH | - | DFND | 4 5 | 19,130 | 0 | 0 |

| | | | | | | | | | | | |
|------------------------------|-----------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| GENERAL ELECTRIC CO | COM | 369604103 | 8,949 | 283,211 | SH | - | DFND | 4 5 | 283,211 | 0 | 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 404,002 | 12,784,873 | SH | - | DFND | 1 3 4 | 12,784,873 | 0 | 0 |
| GENERAL GROWTH PPTYS INC NEW | COM | 370023103 | 236,664 | 9,474,127 | SH | - | DFND | 1 3 4 | 9,474,127 | 0 | 0 |
| GENERAL GROWTH PPTYS INC NEW | COM | 370023103 | 16,981 | 679,805 | SH | - | DFND | 2 3 4 | 679,805 | 0 | 0 |
| GENERAL GROWTH PPTYS INC NEW | COM | 370023103 | 1,717 | 68,743 | SH | - | DFND | 4 5 | 68,743 | 0 | 0 |
| GENERAL MLS INC | COM | 370334104 | 49,917 | 808,105 | SH | - | DFND | 1 3 4 | 808,105 | 0 | 0 |
| GENERAL MLS INC | COM | 370334104 | 3,895 | 63,052 | SH | - | DFND | 4 5 | 63,052 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 65,977 | 1,893,707 | SH | - | DFND | 1 3 4 | 1,893,707 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 1,582 | 45,408 | SH | - | DFND | 4 5 | 45,408 | 0 | 0 |
| GENESCO INC | COM | 371532102 | 328 | 5,286 | SH | - | DFND | 4 5 | 5,286 | 0 | 0 |
| GENESCO INC | COM | 371532102 | 9,424 | 151,762 | SH | - | DFND | 1 3 4 | 151,762 | 0 | 0 |
| GENESEE & WYO INC | CL A | 371559105 | 635 | 9,143 | SH | - | DFND | 4 5 | 9,143 | 0 | 0 |
| GENESEE & WYO INC | CL A | 371559105 | 16,223 | 233,730 | SH | - | DFND | 1 3 4 | 233,730 | 0 | 0 |
| GENOCEA BIOSCIENCES INC | COM | 372427104 | 899 | 218,100 | SH | - | DFND | 1 3 4 | 218,100 | 0 | 0 |
| GENPACT LIMITED | SHS | G3922B107 | 766 | 31,482 | SH | - | DFND | 4 5 | 31,482 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 21,626 | 1,098,306 | SH | - | DFND | 1 3 4 | 1,098,306 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 1,112 | 56,474 | SH | - | DFND | 4 5 | 56,474 | 0 | 0 |
| GENTHERM INC | COM | 37253A103 | 9,063 | 267,749 | SH | - | DFND | 1 3 4 | 267,749 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 20,593 | 215,541 | SH | - | DFND | 1 3 4 | 215,541 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 2,937 | 30,746 | SH | - | DFND | 4 5 | 30,746 | 0 | 0 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 7,301 | 1,916,341 | SH | - | DFND | 1 3 4 | 1,916,341 | 0 | 0 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 403 | 105,746 | SH | - | DFND | 4 5 | 105,746 | 0 | 0 |
| GEO GROUP INC NEW | COM | 36162J106 | 19,766 | 550,114 | SH | - | DFND | 1 3 4 | 550,114 | 0 | 0 |
| GEO GROUP INC NEW | COM | 36162J106 | 366 | 10,192 | SH | - | DFND | 4 5 | 10,192 | 0 | 0 |
| GEOSPACE TECHNOLOGIES CORP | COM | 37364X109 | 1,990 | 97,742 | SH | - | DFND | 1 3 4 | 97,742 | 0 | 0 |
| GERON CORP | COM | 374163103 | 57 | 27,525 | SH | - | DFND | 4 5 | 27,525 | 0 | 0 |
| GETTY RLTY CORP NEW | COM | 374297109 | 5,535 | 217,133 | SH | - | DFND | 1 3 4 | 217,133 | 0 | 0 |
| GIBRALTAR INDS INC | COM | 374689107 | 9,973 | 239,459 | SH | - | DFND | 1 3 4 | 239,459 | 0 | 0 |
| GIBRALTAR INDS INC | COM | 374689107 | 342 | 8,215 | SH | - | DFND | 4 5 | 8,215 | 0 | 0 |
| GIGAMON INC | COM | 37518B102 | 13,219 | 290,212 | SH | - | DFND | 1 3 4 | 290,212 | 0 | 0 |
| GIGAMON INC | COM | 37518B102 | 361 | 7,936 | SH | - | DFND | 4 5 | 7,936 | 0 | 0 |
| GIGPEAK INC | COM | 37518Q109 | 36 | 14,322 | SH | - | DFND | 4 5 | 14,322 | 0 | 0 |
| G-III APPAREL GROUP LTD | COM | 36237H101 | 9,490 | 321,035 | SH | - | DFND | 1 3 4 | 321,035 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 8,727 | 121,870 | SH | - | DFND | 4 5 | 121,870 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 234,178 | 3,270,190 | SH | - | DFND | 1 3 4 | 3,270,190 | 0 | 0 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 379 | 10,461 | SH | - | DFND | 4 5 | 10,461 | 0 | 0 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 20,332 | 561,204 | SH | - | DFND | 1 3 4 | 561,204 | 0 | 0 |
| GLATFELTER | COM | 377316104 | 7,668 | 320,960 | SH | - | DFND | 1 3 4 | 320,960 | 0 | 0 |
| GLAUKOS CORP | COM | 377322102 | 543 | 15,837 | SH | - | DFND | 1 3 4 | 15,837 | 0 | 0 |
| GLOBAL BRASS & COPPR HLDGS I | COM | 37953G103 | 6,773 | 197,477 | SH | - | DFND | 1 3 4 | 197,477 | 0 | 0 |
| GLOBAL NET LEASE INC | COM | 379378102 | 183 | 23,401 | SH | - | DFND | 4 5 | 23,401 | 0 | 0 |
| GLOBAL PMTS INC | COM | 37940X102 | 14,579 | 210,046 | SH | - | DFND | 1 3 4 | 210,046 | 0 | 0 |
| GLOBAL PMTS INC | COM | 37940X102 | 1,741 | 25,090 | SH | - | DFND | 4 5 | 25,090 | 0 | 0 |
| GLOBALSTAR INC | COM | 378973408 | 38 | 24,064 | SH | - | DFND | 4 5 | 24,064 | 0 | 0 |
| GLOBUS MED INC | CL A | 379577208 | 7,341 | 295,887 | SH | - | DFND | 1 3 4 | 295,887 | 0 | 0 |
| GLOBUS MED INC | CL A | 379577208 | 241 | 9,708 | SH | - | DFND | 4 5 | 9,708 | 0 | 0 |
| GMS INC | COM | 36251C103 | 9,399 | 321,016 | SH | - | DFND | 1 3 4 | 321,016 | 0 | 0 |
| GNC HLDGS INC | COM CL A | 36191G107 | 324 | 29,374 | SH | - | DFND | 1 3 4 | 29,374 | 0 | 0 |
| GODADDY INC | CL A | 380237107 | 412 | 11,775 | SH | - | DFND | 4 5 | 11,775 | 0 | 0 |
| GODADDY INC | CL A | 380237107 | 17,003 | 486,493 | SH | - | DFND | 1 3 4 | 486,493 | 0 | 0 |
| GOLAR LNG LTD BERMUDA | SHS | G9456A100 | 281 | 12,269 | SH | - | DFND | 4 5 | 12,269 | 0 | 0 |
| GOLD RESOURCE CORP | COM | 38068T105 | 48 | 10,943 | SH | - | DFND | 4 5 | 10,943 | 0 | 0 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 124,065 | 518,123 | SH | - | DFND | 1 3 4 | 518,123 | 0 | 0 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 2,009 | 8,390 | SH | - | DFND | 4 5 | 8,390 | 0 | 0 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 13,339 | 432,107 | SH | - | DFND | 1 3 4 | 432,107 | 0 | 0 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 801 | 25,951 | SH | - | DFND | 4 5 | 25,951 | 0 | 0 |
| GOPRO INC | CL A | 38268T103 | 120 | 13,830 | SH | - | DFND | 4 5 | 13,830 | 0 | 0 |
| GORMAN RUPP CO | COM | 383082104 | 435 | 14,043 | SH | - | DFND | 1 3 4 | 14,043 | 0 | 0 |
| GOVERNMENT PPTYS INCOME TR | COM SHS BEN INT | 38376A103 | 9,952 | 521,997 | SH | - | DFND | 1 3 4 | 521,997 | 0 | 0 |

| | | | | | | | | | | | |
|-----------------------------|-----------------|-----------|--------|-----------|----|---|------|-------|-----------|---|---|
| GOVERNMENT PPTYS INCOME TR | COM SHS BEN INT | 38376A103 | 287 | 15,043 | SH | - | DFND | 4 5 | 15,043 | 0 | 0 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 621 | 9,184 | SH | - | DFND | 4 5 | 9,184 | 0 | 0 |
| GRACO INC | COM | 384109104 | 17,658 | 212,516 | SH | - | DFND | 1 3 4 | 212,516 | 0 | 0 |
| GRACO INC | COM | 384109104 | 418 | 5,027 | SH | - | DFND | 4 5 | 5,027 | 0 | 0 |
| GRAHAM HLDGS CO | COM | 384637104 | 9,083 | 17,741 | SH | - | DFND | 1 3 4 | 17,741 | 0 | 0 |
| GRAHAM HLDGS CO | COM | 384637104 | 292 | 571 | SH | - | DFND | 4 5 | 571 | 0 | 0 |
| GRAINGER W W INC | COM | 384802104 | 17,402 | 74,928 | SH | - | DFND | 1 3 4 | 74,928 | 0 | 0 |
| GRAINGER W W INC | COM | 384802104 | 2,098 | 9,035 | SH | - | DFND | 4 5 | 9,035 | 0 | 0 |
| GRAMERCY PPTY TR | COM | 385002100 | 31,025 | 3,379,609 | SH | - | DFND | 1 3 4 | 3,379,609 | 0 | 0 |
| GRAMERCY PPTY TR | COM | 385002100 | 530 | 57,739 | SH | - | DFND | 4 5 | 57,739 | 0 | 0 |
| GRAND CANYON ED INC | COM | 38526M106 | 554 | 9,482 | SH | - | DFND | 4 5 | 9,482 | 0 | 0 |
| GRAND CANYON ED INC | COM | 38526M106 | 522 | 8,923 | SH | - | DFND | 1 3 4 | 8,923 | 0 | 0 |
| GRANITE CONSTR INC | COM | 387328107 | 8,311 | 151,105 | SH | - | DFND | 1 3 4 | 151,105 | 0 | 0 |
| GRANITE CONSTR INC | COM | 387328107 | 406 | 7,380 | SH | - | DFND | 4 5 | 7,380 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 12,991 | 1,040,975 | SH | - | DFND | 1 3 4 | 1,040,975 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 826 | 66,170 | SH | - | DFND | 4 5 | 66,170 | 0 | 0 |
| GRAY TELEVISION INC | COM | 389375106 | 133 | 12,271 | SH | - | DFND | 4 5 | 12,271 | 0 | 0 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 43,840 | 1,602,924 | SH | - | DFND | 1 3 4 | 1,602,924 | 0 | 0 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 1,167 | 42,673 | SH | - | DFND | 4 5 | 42,673 | 0 | 0 |
| GREAT WESTN BANCORP INC | COM | 391416104 | 41,177 | 944,637 | SH | - | DFND | 1 3 4 | 944,637 | 0 | 0 |
| GREAT WESTN BANCORP INC | COM | 391416104 | 508 | 11,656 | SH | - | DFND | 4 5 | 11,656 | 0 | 0 |
| GREEN DOT CORP | CL A | 39304D102 | 7,662 | 325,353 | SH | - | DFND | 1 3 4 | 325,353 | 0 | 0 |
| GREEN DOT CORP | CL A | 39304D102 | 307 | 13,036 | SH | - | DFND | 4 5 | 13,036 | 0 | 0 |
| GREEN PLAINS INC | COM | 393222104 | 7,745 | 278,109 | SH | - | DFND | 1 3 4 | 278,109 | 0 | 0 |
| GREEN PLAINS INC | COM | 393222104 | 258 | 9,263 | SH | - | DFND | 4 5 | 9,263 | 0 | 0 |
| GREENBRIER COS INC | COM | 393657101 | 9,247 | 222,541 | SH | - | DFND | 1 3 4 | 222,541 | 0 | 0 |
| GREENBRIER COS INC | COM | 393657101 | 245 | 5,903 | SH | - | DFND | 4 5 | 5,903 | 0 | 0 |
| GREENHILL & CO INC | COM | 395259104 | 5,525 | 199,450 | SH | - | DFND | 1 3 4 | 199,450 | 0 | 0 |
| GREIF INC | CL A | 397624107 | 5,573 | 108,618 | SH | - | DFND | 1 3 4 | 108,618 | 0 | 0 |
| GREIF INC | CL A | 397624107 | 279 | 5,431 | SH | - | DFND | 4 5 | 5,431 | 0 | 0 |
| GRIFFON CORP | COM | 398433102 | 5,712 | 218,005 | SH | - | DFND | 1 3 4 | 218,005 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 11,360 | 145,755 | SH | - | DFND | 1 3 4 | 145,755 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 221 | 2,838 | SH | - | DFND | 4 5 | 2,838 | 0 | 0 |
| GROUPON INC | COM | 399473107 | 316 | 95,274 | SH | - | DFND | 4 5 | 95,274 | 0 | 0 |
| GRUBHUB INC | COM | 400110102 | 642 | 17,074 | SH | - | DFND | 4 5 | 17,074 | 0 | 0 |
| GRUBHUB INC | COM | 400110102 | 337 | 8,944 | SH | - | DFND | 1 3 4 | 8,944 | 0 | 0 |
| GTT COMMUNICATIONS INC | COM | 362393100 | 436 | 15,154 | SH | - | DFND | 1 3 4 | 15,154 | 0 | 0 |
| GUESS INC | COM | 401617105 | 5,465 | 451,628 | SH | - | DFND | 1 3 4 | 451,628 | 0 | 0 |
| GUIDEWIRE SOFTWARE INC | COM | 40171V100 | 661 | 13,405 | SH | - | DFND | 4 5 | 13,405 | 0 | 0 |
| GULF ISLAND FABRICATION INC | COM | 402307102 | 1,175 | 98,726 | SH | - | DFND | 1 3 4 | 98,726 | 0 | 0 |
| GULFPORT ENERGY CORP | COM NEW | 402635304 | 12,744 | 588,918 | SH | - | DFND | 1 3 4 | 588,918 | 0 | 0 |
| HAEMONETICS CORP | COM | 405024100 | 15,285 | 380,219 | SH | - | DFND | 1 3 4 | 380,219 | 0 | 0 |
| HAEMONETICS CORP | COM | 405024100 | 402 | 9,990 | SH | - | DFND | 4 5 | 9,990 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 15,426 | 395,230 | SH | - | DFND | 1 3 4 | 395,230 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 725 | 18,587 | SH | - | DFND | 4 5 | 18,587 | 0 | 0 |
| HALLIBURTON CO | COM | 406216101 | 64,331 | 1,189,333 | SH | - | DFND | 1 3 4 | 1,189,333 | 0 | 0 |
| HALLIBURTON CO | COM | 406216101 | 1,007 | 18,610 | SH | - | DFND | 4 5 | 18,610 | 0 | 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 198 | 20,044 | SH | - | DFND | 4 5 | 20,044 | 0 | 0 |
| HALYARD HEALTH INC | COM | 40650V100 | 347 | 9,381 | SH | - | DFND | 4 5 | 9,381 | 0 | 0 |
| HALYARD HEALTH INC | COM | 40650V100 | 6,643 | 179,646 | SH | - | DFND | 1 3 4 | 179,646 | 0 | 0 |
| HANCOCK HLDG CO | COM | 410120109 | 13,652 | 316,753 | SH | - | DFND | 1 3 4 | 316,753 | 0 | 0 |
| HANCOCK HLDG CO | COM | 410120109 | 643 | 14,924 | SH | - | DFND | 4 5 | 14,924 | 0 | 0 |
| HANESBRANDS INC | COM | 410345102 | 11,126 | 515,791 | SH | - | DFND | 1 3 4 | 515,791 | 0 | 0 |
| HANESBRANDS INC | COM | 410345102 | 1,303 | 60,421 | SH | - | DFND | 4 5 | 60,421 | 0 | 0 |
| HANMI FINL CORP | COM NEW | 410495204 | 16,896 | 484,130 | SH | - | DFND | 1 3 4 | 484,130 | 0 | 0 |
| HANMI FINL CORP | COM NEW | 410495204 | 252 | 7,209 | SH | - | DFND | 4 5 | 7,209 | 0 | 0 |
| HANOVER INS GROUP INC | COM | 410867105 | 14,955 | 164,319 | SH | - | DFND | 1 3 4 | 164,319 | 0 | 0 |
| HANOVER INS GROUP INC | COM | 410867105 | 661 | 7,267 | SH | - | DFND | 4 5 | 7,267 | 0 | 0 |
| HARLEY DAVIDSON INC | COM | 412822108 | 2,154 | 36,921 | SH | - | DFND | 4 5 | 36,921 | 0 | 0 |

| | | | | | | | | | | | |
|------------------------------|----------------|-----------|--------|-----------|----|---|------|-------|-----------|---|---|
| HARLEY DAVIDSON INC | COM | 412822108 | 14,150 | 242,544 | SH | - | DFND | 1 3 4 | 242,544 | 0 | 0 |
| HARMAN INTL INDS INC | COM | 413086109 | 36,552 | 328,829 | SH | - | DFND | 1 3 4 | 328,829 | 0 | 0 |
| HARMAN INTL INDS INC | COM | 413086109 | 1,774 | 15,959 | SH | - | DFND | 4 5 | 15,959 | 0 | 0 |
| HARMONIC INC | COM | 413160102 | 2,873 | 574,572 | SH | - | DFND | 1 3 4 | 574,572 | 0 | 0 |
| HARRIS CORP DEL | COM | 413875105 | 35,593 | 347,358 | SH | - | DFND | 1 3 4 | 347,358 | 0 | 0 |
| HARRIS CORP DEL | COM | 413875105 | 1,646 | 16,066 | SH | - | DFND | 4 5 | 16,066 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 7,996 | 587,971 | SH | - | DFND | 1 3 4 | 587,971 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 149 | 10,988 | SH | - | DFND | 4 5 | 10,988 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 25,013 | 524,932 | SH | - | DFND | 1 3 4 | 524,932 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 3,764 | 78,988 | SH | - | DFND | 4 5 | 78,988 | 0 | 0 |
| HASBRO INC | COM | 418056107 | 35,041 | 450,450 | SH | - | DFND | 1 3 4 | 450,450 | 0 | 0 |
| HASBRO INC | COM | 418056107 | 1,779 | 22,868 | SH | - | DFND | 4 5 | 22,868 | 0 | 0 |
| HAVERTY FURNITURE INC | COM | 419596101 | 3,318 | 139,997 | SH | - | DFND | 1 3 4 | 139,997 | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 446 | 13,485 | SH | - | DFND | 4 5 | 13,485 | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 16,122 | 487,519 | SH | - | DFND | 1 3 4 | 487,519 | 0 | 0 |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 23,496 | 412,214 | SH | - | DFND | 1 3 4 | 412,214 | 0 | 0 |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 624 | 10,955 | SH | - | DFND | 4 5 | 10,955 | 0 | 0 |
| HAWKINS INC | COM | 420261109 | 3,779 | 70,048 | SH | - | DFND | 1 3 4 | 70,048 | 0 | 0 |
| HAYNES INTERNATIONAL INC | COM NEW | 420877201 | 3,938 | 91,603 | SH | - | DFND | 1 3 4 | 91,603 | 0 | 0 |
| HCA HOLDINGS INC | COM | 40412C101 | 29,581 | 399,636 | SH | - | DFND | 1 3 4 | 399,636 | 0 | 0 |
| HCA HOLDINGS INC | COM | 40412C101 | 2,450 | 33,105 | SH | - | DFND | 4 5 | 33,105 | 0 | 0 |
| HCI GROUP INC | COM | 40416E103 | 2,448 | 62,000 | SH | - | DFND | 1 3 4 | 62,000 | 0 | 0 |
| HCP INC | COM | 40414L109 | 18,965 | 638,123 | SH | - | DFND | 1 3 4 | 638,123 | 0 | 0 |
| HCP INC | COM | 40414L109 | 1,658 | 55,801 | SH | - | DFND | 4 5 | 55,801 | 0 | 0 |
| HD SUPPLY HLDGS INC | COM | 40416M105 | 1,471 | 34,610 | SH | - | DFND | 4 5 | 34,610 | 0 | 0 |
| HD SUPPLY HLDGS INC | COM | 40416M105 | 81,061 | 1,906,866 | SH | - | DFND | 1 3 4 | 1,906,866 | 0 | 0 |
| HDFC BANK LTD | ADR REPS 3 SHS | 40415F101 | 32,143 | 529,717 | SH | - | DFND | 1 3 4 | 529,717 | 0 | 0 |
| HEADWATERS INC | COM | 42210P102 | 239 | 10,151 | SH | - | DFND | 4 5 | 10,151 | 0 | 0 |
| HEADWATERS INC | COM | 42210P102 | 12,791 | 543,836 | SH | - | DFND | 1 3 4 | 543,836 | 0 | 0 |
| HEALTHCARE RLTY TR | COM | 421946104 | 13,405 | 442,125 | SH | - | DFND | 1 3 4 | 442,125 | 0 | 0 |
| HEALTHCARE RLTY TR | COM | 421946104 | 637 | 20,993 | SH | - | DFND | 4 5 | 20,993 | 0 | 0 |
| HEALTHCARE SVCS GRP INC | COM | 421906108 | 21,700 | 554,003 | SH | - | DFND | 1 3 4 | 554,003 | 0 | 0 |
| HEALTHCARE SVCS GRP INC | COM | 421906108 | 389 | 9,921 | SH | - | DFND | 4 5 | 9,921 | 0 | 0 |
| HEALTHCARE TR AMER INC | CL A NEW | 42225P501 | 452 | 15,524 | SH | - | DFND | 4 5 | 15,524 | 0 | 0 |
| HEALTHQUITY INC | COM | 42226A107 | 12,773 | 315,229 | SH | - | DFND | 1 3 4 | 315,229 | 0 | 0 |
| HEALTHQUITY INC | COM | 42226A107 | 398 | 9,828 | SH | - | DFND | 4 5 | 9,828 | 0 | 0 |
| HEALTHSOUTH CORP | COM NEW | 421924309 | 746 | 18,087 | SH | - | DFND | 4 5 | 18,087 | 0 | 0 |
| HEALTHSOUTH CORP | COM NEW | 421924309 | 41,281 | 1,000,991 | SH | - | DFND | 1 3 4 | 1,000,991 | 0 | 0 |
| HEALTHSTREAM INC | COM | 42222N103 | 4,665 | 186,214 | SH | - | DFND | 1 3 4 | 186,214 | 0 | 0 |
| HEALTHWAYS INC | COM | 422245100 | 5,777 | 253,916 | SH | - | DFND | 1 3 4 | 253,916 | 0 | 0 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 6,466 | 317,608 | SH | - | DFND | 1 3 4 | 317,608 | 0 | 0 |
| HEARTLAND FINL USA INC | COM | 42234Q102 | 10,239 | 213,326 | SH | - | DFND | 1 3 4 | 213,326 | 0 | 0 |
| HEARTLAND FINL USA INC | COM | 42234Q102 | 268 | 5,574 | SH | - | DFND | 4 5 | 5,574 | 0 | 0 |
| HECLA MNG CO | COM | 422704106 | 987 | 188,333 | SH | - | DFND | 1 3 4 | 188,333 | 0 | 0 |
| HECLA MNG CO | COM | 422704106 | 369 | 70,485 | SH | - | DFND | 4 5 | 70,485 | 0 | 0 |
| HEICO CORP NEW | COM | 422806109 | 371 | 4,813 | SH | - | DFND | 4 5 | 4,813 | 0 | 0 |
| HEICO CORP NEW | CL A | 422806208 | 851 | 12,539 | SH | - | DFND | 1 3 4 | 12,539 | 0 | 0 |
| HEICO CORP NEW | CL A | 422806208 | 594 | 8,755 | SH | - | DFND | 4 5 | 8,755 | 0 | 0 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 3,291 | 136,280 | SH | - | DFND | 1 3 4 | 136,280 | 0 | 0 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 9,025 | 106,863 | SH | - | DFND | 1 3 4 | 106,863 | 0 | 0 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 334 | 3,953 | SH | - | DFND | 4 5 | 3,953 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 240 | 27,219 | SH | - | DFND | 4 5 | 27,219 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 7,252 | 822,193 | SH | - | DFND | 1 3 4 | 822,193 | 0 | 0 |
| HELMERICH & PAYNE INC | COM | 423452101 | 40,596 | 524,495 | SH | - | DFND | 1 3 4 | 524,495 | 0 | 0 |
| HELMERICH & PAYNE INC | COM | 423452101 | 1,672 | 21,600 | SH | - | DFND | 4 5 | 21,600 | 0 | 0 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 26,584 | 299,437 | SH | - | DFND | 1 3 4 | 299,437 | 0 | 0 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 1,556 | 17,526 | SH | - | DFND | 4 5 | 17,526 | 0 | 0 |
| HERBALIFE LTD | COM USD SHS | G4412G101 | 695 | 14,438 | SH | - | DFND | 4 5 | 14,438 | 0 | 0 |
| HERCULES CAPITAL INC | COM | 427096508 | 17,753 | 1,258,219 | SH | - | DFND | 1 3 4 | 1,258,219 | 0 | 0 |

| | | | | | | | | | | | |
|------------------------------|----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| HERITAGE FINL CORP WASH | COM | 42722X106 | 203 | 7,893 | SH | - | DFND | 1 3 4 | 7,893 | 0 | 0 |
| HERITAGE FINL CORP WASH | COM | 42722X106 | 217 | 8,434 | SH | - | DFND | 4 5 | 8,434 | 0 | 0 |
| HERSHEY CO | COM | 427866108 | 19,708 | 190,547 | SH | - | DFND | 1 3 4 | 190,547 | 0 | 0 |
| HERSHEY CO | COM | 427866108 | 2,739 | 26,479 | SH | - | DFND | 4 5 | 26,479 | 0 | 0 |
| HESS CORP | COM | 42809H107 | 22,763 | 365,430 | SH | - | DFND | 1 3 4 | 365,430 | 0 | 0 |
| HESS CORP | COM | 42809H107 | 2,091 | 33,574 | SH | - | DFND | 4 5 | 33,574 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM | 42824C109 | 59,670 | 2,578,652 | SH | - | DFND | 1 3 4 | 2,578,652 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM | 42824C109 | 1,280 | 55,313 | SH | - | DFND | 4 5 | 55,313 | 0 | 0 |
| HEXCEL CORP NEW | COM | 428291108 | 957 | 18,611 | SH | - | DFND | 4 5 | 18,611 | 0 | 0 |
| HFF INC | CL A | 40418F108 | 7,773 | 256,962 | SH | - | DFND | 1 3 4 | 256,962 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 6,528 | 175,005 | SH | - | DFND | 1 3 4 | 175,005 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 259 | 6,947 | SH | - | DFND | 4 5 | 6,947 | 0 | 0 |
| HI-CRUSH PARTNERS LP | COM UNIT LTD | 428337109 | 480 | 24,266 | SH | - | DFND | 1 3 4 | 24,266 | 0 | 0 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 831 | 16,292 | SH | - | DFND | 4 5 | 16,292 | 0 | 0 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 90,833 | 1,780,690 | SH | - | DFND | 1 3 4 | 1,780,690 | 0 | 0 |
| HILL ROM HLDGS INC | COM | 431475102 | 12,810 | 228,181 | SH | - | DFND | 1 3 4 | 228,181 | 0 | 0 |
| HILL ROM HLDGS INC | COM | 431475102 | 776 | 13,818 | SH | - | DFND | 4 5 | 13,818 | 0 | 0 |
| HILLENBRAND INC | COM | 431571108 | 18,097 | 471,885 | SH | - | DFND | 1 3 4 | 471,885 | 0 | 0 |
| HILLENBRAND INC | COM | 431571108 | 491 | 12,793 | SH | - | DFND | 4 5 | 12,793 | 0 | 0 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 308 | 10,352 | SH | - | DFND | 4 5 | 10,352 | 0 | 0 |
| HILTON WORLDWIDE HLDGS INC | COM | 43300A104 | 165,306 | 6,077,441 | SH | - | DFND | 1 3 4 | 6,077,441 | 0 | 0 |
| HILTON WORLDWIDE HLDGS INC | COM | 43300A104 | 11,952 | 439,426 | SH | - | DFND | 2 3 4 | 439,426 | 0 | 0 |
| HILTON WORLDWIDE HLDGS INC | COM | 43300A104 | 2,301 | 84,595 | SH | - | DFND | 4 5 | 84,595 | 0 | 0 |
| HMS HLDGS CORP | COM | 40425J101 | 11,685 | 643,459 | SH | - | DFND | 1 3 4 | 643,459 | 0 | 0 |
| HMS HLDGS CORP | COM | 40425J101 | 356 | 19,606 | SH | - | DFND | 4 5 | 19,606 | 0 | 0 |
| HNI CORP | COM | 404251100 | 522 | 9,343 | SH | - | DFND | 4 5 | 9,343 | 0 | 0 |
| HNI CORP | COM | 404251100 | 41,211 | 736,972 | SH | - | DFND | 1 3 4 | 736,972 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 853 | 26,026 | SH | - | DFND | 4 5 | 26,026 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 56,852 | 1,735,395 | SH | - | DFND | 1 3 4 | 1,735,395 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 15,259 | 380,330 | SH | - | DFND | 1 3 4 | 380,330 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 1,876 | 46,749 | SH | - | DFND | 4 5 | 46,749 | 0 | 0 |
| HOME BANCSHARES INC | COM | 436893200 | 25,195 | 907,290 | SH | - | DFND | 1 3 4 | 907,290 | 0 | 0 |
| HOME BANCSHARES INC | COM | 436893200 | 670 | 24,127 | SH | - | DFND | 4 5 | 24,127 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 229,174 | 1,709,234 | SH | - | DFND | 1 3 4 | 1,709,234 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 16,844 | 125,627 | SH | - | DFND | 4 5 | 125,627 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 5,410 | 171,208 | SH | - | DFND | 1 3 4 | 171,208 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 202 | 6,395 | SH | - | DFND | 4 5 | 6,395 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 8,696 | 75,060 | SH | - | DFND | 4 5 | 75,060 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 120,885 | 1,043,460 | SH | - | DFND | 1 3 4 | 1,043,460 | 0 | 0 |
| HOPE BANCORP INC | COM | 43940T109 | 20,429 | 933,278 | SH | - | DFND | 1 3 4 | 933,278 | 0 | 0 |
| HOPE BANCORP INC | COM | 43940T109 | 508 | 23,217 | SH | - | DFND | 4 5 | 23,217 | 0 | 0 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 13,506 | 315,571 | SH | - | DFND | 1 3 4 | 315,571 | 0 | 0 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 378 | 8,840 | SH | - | DFND | 4 5 | 8,840 | 0 | 0 |
| HORIZON GLOBAL CORP | COM | 44052W104 | 3,927 | 163,607 | SH | - | DFND | 1 3 4 | 163,607 | 0 | 0 |
| HORIZON PHARMA PLC | SHS | G4617B105 | 549 | 33,915 | SH | - | DFND | 4 5 | 33,915 | 0 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 12,871 | 369,749 | SH | - | DFND | 1 3 4 | 369,749 | 0 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 1,918 | 55,096 | SH | - | DFND | 4 5 | 55,096 | 0 | 0 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 1,714 | 237,408 | SH | - | DFND | 1 3 4 | 237,408 | 0 | 0 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 27,633 | 870,612 | SH | - | DFND | 1 3 4 | 870,612 | 0 | 0 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 825 | 26,004 | SH | - | DFND | 4 5 | 26,004 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 82,822 | 4,396,058 | SH | - | DFND | 1 3 4 | 4,396,058 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 1,775 | 94,200 | SH | - | DFND | 4 5 | 94,200 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 4,664 | 247,560 | SH | - | DFND | 2 3 4 | 247,560 | 0 | 0 |
| HOUGHTON MIFFLIN HARCOURT CO | COM | 44157R109 | 184 | 16,985 | SH | - | DFND | 4 5 | 16,985 | 0 | 0 |
| HOULIHAN LOKEY INC | CL A | 441593100 | 6,439 | 206,900 | SH | - | DFND | 1 3 4 | 206,900 | 0 | 0 |
| HOVNIANIAN ENTERPRISES INC | CL A | 442487203 | 64 | 23,446 | SH | - | DFND | 4 5 | 23,446 | 0 | 0 |
| HOWARD HUGHES CORP | COM | 44267D107 | 117,381 | 1,028,765 | SH | - | DFND | 1 3 4 | 1,028,765 | 0 | 0 |
| HP INC | COM | 40434L105 | 54,652 | 3,682,758 | SH | - | DFND | 1 3 4 | 3,682,758 | 0 | 0 |
| HP INC | COM | 40434L105 | 845 | 56,959 | SH | - | DFND | 4 5 | 56,959 | 0 | 0 |

| | | | | | | | | | | | |
|-----------------------------|----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|--------|
| HRG GROUP INC | COM | 40434J100 | 392 | 25,203 | SH | - | DFND | 4 5 | 25,203 | 0 | 0 |
| HSBC HLDGS PLC | ADR A 1/40PF A | 404280604 | 7,338 | 291,195 | SH | - | DFND | 1 3 4 | 291,195 | 0 | 0 |
| HSN INC | COM | 404303109 | 4,202 | 122,513 | SH | - | DFND | 1 3 4 | 122,513 | 0 | 0 |
| HUB GROUP INC | CL A | 443320106 | 11,275 | 257,716 | SH | - | DFND | 1 3 4 | 257,716 | 0 | 0 |
| HUB GROUP INC | CL A | 443320106 | 238 | 5,430 | SH | - | DFND | 4 5 | 5,430 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 1,229 | 10,527 | SH | - | DFND | 4 5 | 10,527 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 37,648 | 322,611 | SH | - | DFND | 1 3 4 | 322,611 | 0 | 0 |
| HUDSON PAC PPTYS INC | COM | 444097109 | 638 | 18,356 | SH | - | DFND | 4 5 | 18,356 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 47,948 | 235,003 | SH | - | DFND | 1 3 4 | 235,003 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 3,544 | 17,372 | SH | - | DFND | 4 5 | 17,372 | 0 | 0 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 11,645 | 119,965 | SH | - | DFND | 1 3 4 | 119,965 | 0 | 0 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 1,454 | 14,983 | SH | - | DFND | 4 5 | 14,983 | 0 | 0 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 19,983 | 1,511,608 | SH | - | DFND | 1 3 4 | 1,511,608 | 0 | 0 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 2,307 | 174,521 | SH | - | DFND | 4 5 | 174,521 | 0 | 0 |
| HUNTINGTON INGALLS INDS INC | COM | 446413106 | 2,092 | 11,357 | SH | - | DFND | 4 5 | 11,357 | 0 | 0 |
| HUNTINGTON INGALLS INDS INC | COM | 446413106 | 36,192 | 196,495 | SH | - | DFND | 1 3 4 | 196,495 | 0 | 0 |
| HUNTSMAN CORP | COM | 447011107 | 637 | 33,399 | SH | - | DFND | 4 5 | 33,399 | 0 | 0 |
| HUNTSMAN CORP | COM | 447011107 | 26,617 | 1,394,991 | SH | - | DFND | 1 3 4 | 1,394,991 | 0 | 0 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 298 | 5,875 | SH | - | DFND | 4 5 | 5,875 | 0 | 0 |
| HYATT HOTELS CORP | COM CL A | 448579102 | 384 | 6,954 | SH | - | DFND | 4 5 | 6,954 | 0 | 0 |
| IBERIABANK CORP | COM | 450828108 | 32,118 | 383,503 | SH | - | DFND | 1 3 4 | 383,503 | 0 | 0 |
| IBERIABANK CORP | COM | 450828108 | 471 | 5,618 | SH | - | DFND | 4 5 | 5,618 | 0 | 0 |
| ICF INTL INC | COM | 44925C103 | 8,249 | 149,446 | SH | - | DFND | 1 3 4 | 149,446 | 0 | 0 |
| ICF INTL INC | COM | 44925C103 | 221 | 3,997 | SH | - | DFND | 4 5 | 3,997 | 0 | 0 |
| ICICI BK LTD | ADR | 45104G104 | 36,898 | 4,926,268 | SH | - | DFND | 1 3 4 | 4,926,268 | 0 | 0 |
| ICON PLC | SHS | G4705A100 | 24,835 | 330,249 | SH | - | DFND | 1 3 4 | 315,820 | 0 | 14,429 |
| ICONIX BRAND GROUP INC | COM | 451055107 | 3,845 | 411,627 | SH | - | DFND | 1 3 4 | 411,627 | 0 | 0 |
| ICU MED INC | COM | 44930G107 | 49,034 | 332,776 | SH | - | DFND | 1 3 4 | 332,776 | 0 | 0 |
| ICU MED INC | COM | 44930G107 | 509 | 3,454 | SH | - | DFND | 4 5 | 3,454 | 0 | 0 |
| IDACORP INC | COM | 451107106 | 781 | 9,698 | SH | - | DFND | 4 5 | 9,698 | 0 | 0 |
| IDACORP INC | COM | 451107106 | 15,490 | 192,304 | SH | - | DFND | 1 3 4 | 192,304 | 0 | 0 |
| IDERA PHARMACEUTICALS INC | COM NEW | 45168K306 | 28 | 18,571 | SH | - | DFND | 4 5 | 18,571 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 47,124 | 523,255 | SH | - | DFND | 1 3 4 | 523,255 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 1,174 | 13,033 | SH | - | DFND | 4 5 | 13,033 | 0 | 0 |
| IDEXX LABS INC | COM | 45168D104 | 40,804 | 347,944 | SH | - | DFND | 1 3 4 | 347,944 | 0 | 0 |
| IDEXX LABS INC | COM | 45168D104 | 2,062 | 17,587 | SH | - | DFND | 4 5 | 17,587 | 0 | 0 |
| IHS MARKIT LTD | SHS | G47567105 | 115,335 | 3,257,127 | SH | - | DFND | 1 3 4 | 3,257,127 | 0 | 0 |
| II VI INC | COM | 902104108 | 31,920 | 1,076,582 | SH | - | DFND | 1 3 4 | 1,076,582 | 0 | 0 |
| II VI INC | COM | 902104108 | 241 | 8,118 | SH | - | DFND | 4 5 | 8,118 | 0 | 0 |
| ILG INC | COM | 44967H101 | 15,056 | 828,610 | SH | - | DFND | 1 3 4 | 828,610 | 0 | 0 |
| ILG INC | COM | 44967H101 | 386 | 21,239 | SH | - | DFND | 4 5 | 21,239 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 58,451 | 477,302 | SH | - | DFND | 1 3 4 | 477,302 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 2,453 | 20,029 | SH | - | DFND | 4 5 | 20,029 | 0 | 0 |
| ILLUMINA INC | COM | 452327109 | 25,705 | 200,756 | SH | - | DFND | 1 3 4 | 200,756 | 0 | 0 |
| ILLUMINA INC | COM | 452327109 | 2,545 | 19,874 | SH | - | DFND | 4 5 | 19,874 | 0 | 0 |
| IMAX CORP | COM | 45245E109 | 262 | 8,352 | SH | - | DFND | 4 5 | 8,352 | 0 | 0 |
| IMMUNOGEN INC | COM | 45253H101 | 31 | 15,101 | SH | - | DFND | 4 5 | 15,101 | 0 | 0 |
| IMMUNOMEDICS INC | COM | 452907108 | 65 | 17,678 | SH | - | DFND | 4 5 | 17,678 | 0 | 0 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 7,209 | 544,089 | SH | - | DFND | 1 3 4 | 544,089 | 0 | 0 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 134 | 10,147 | SH | - | DFND | 4 5 | 10,147 | 0 | 0 |
| INC RESH HLDGS INC | CL A | 45329R109 | 477 | 9,060 | SH | - | DFND | 4 5 | 9,060 | 0 | 0 |
| INC RESH HLDGS INC | CL A | 45329R109 | 1,820 | 34,607 | SH | - | DFND | 1 3 4 | 34,607 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 494 | 4,927 | SH | - | DFND | 1 3 4 | 4,927 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 2,919 | 29,112 | SH | - | DFND | 4 5 | 29,112 | 0 | 0 |
| INDEPENDENCE RLTY TR INC | COM | 45378A106 | 96 | 10,731 | SH | - | DFND | 4 5 | 10,731 | 0 | 0 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 14,480 | 205,538 | SH | - | DFND | 1 3 4 | 205,538 | 0 | 0 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 253 | 3,587 | SH | - | DFND | 4 5 | 3,587 | 0 | 0 |
| INDEPENDENT BK GROUP INC | COM | 45384B106 | 3,700 | 59,300 | SH | - | DFND | 1 3 4 | 59,300 | 0 | 0 |
| INFINERA CORPORATION | COM | 45667G103 | 165 | 19,439 | SH | - | DFND | 4 5 | 19,439 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| INFINITY PPTY & CAS CORP | COM | 45665Q103 | 7,126 | 81,072 | SH | - | DFND | 1 3 4 | 81,072 | 0 | 0 |
| ING GROEP N V | DBCV 6.000%12/3 | 456837AE3 | 12,773 | 0 | SH | - | DFND | 1 3 4 | 0 | 0 | 0 |
| ING GROEP N V | DBCV 6.500%12/3 | 456837AF0 | 550 | 0 | SH | - | DFND | 1 3 4 | 0 | 0 | 0 |
| INGERSOLL-RAND PLC | SHS | G47791101 | 4,708 | 62,741 | SH | - | DFND | 4 5 | 62,741 | 0 | 0 |
| INGERSOLL-RAND PLC | SHS | G47791101 | 43,906 | 585,095 | SH | - | DFND | 1 3 4 | 585,095 | 0 | 0 |
| INGEVITY CORP | COM | 45688C107 | 325 | 5,920 | SH | - | DFND | 4 5 | 5,920 | 0 | 0 |
| INGEVITY CORP | COM | 45688C107 | 16,944 | 308,864 | SH | - | DFND | 1 3 4 | 308,864 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 83,820 | 670,777 | SH | - | DFND | 1 3 4 | 670,777 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 1,952 | 15,623 | SH | - | DFND | 4 5 | 15,623 | 0 | 0 |
| INNOPHOS HOLDINGS INC | COM | 45774N108 | 7,966 | 152,424 | SH | - | DFND | 1 3 4 | 152,424 | 0 | 0 |
| INNOPHOS HOLDINGS INC | COM | 45774N108 | 311 | 5,952 | SH | - | DFND | 4 5 | 5,952 | 0 | 0 |
| INNOSPEC INC | COM | 45768S105 | 12,682 | 185,141 | SH | - | DFND | 1 3 4 | 185,141 | 0 | 0 |
| INNOSPEC INC | COM | 45768S105 | 338 | 4,930 | SH | - | DFND | 4 5 | 4,930 | 0 | 0 |
| INNOVIVA INC | COM | 45781M101 | 6,308 | 589,519 | SH | - | DFND | 1 3 4 | 589,519 | 0 | 0 |
| INNOVIVA INC | COM | 45781M101 | 122 | 11,368 | SH | - | DFND | 4 5 | 11,368 | 0 | 0 |
| INOGEN INC | COM | 45780L104 | 275 | 4,092 | SH | - | DFND | 4 5 | 4,092 | 0 | 0 |
| INOGEN INC | COM | 45780L104 | 8,440 | 125,651 | SH | - | DFND | 1 3 4 | 125,651 | 0 | 0 |
| IOVIO PHARMACEUTICALS INC | COM NEW | 45773H201 | 231 | 33,318 | SH | - | DFND | 1 3 4 | 33,318 | 0 | 0 |
| IOVIO PHARMACEUTICALS INC | COM NEW | 45773H201 | 82 | 11,885 | SH | - | DFND | 4 5 | 11,885 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 725 | 16,254 | SH | - | DFND | 1 3 4 | 16,254 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 253 | 5,678 | SH | - | DFND | 4 5 | 5,678 | 0 | 0 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 10,771 | 266,350 | SH | - | DFND | 1 3 4 | 266,350 | 0 | 0 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 323 | 7,975 | SH | - | DFND | 4 5 | 7,975 | 0 | 0 |
| INSMED INC | COM PAR \$.01 | 457669307 | 2,635 | 199,179 | SH | - | DFND | 1 3 4 | 199,179 | 0 | 0 |
| INSMED INC | COM PAR \$.01 | 457669307 | 152 | 11,486 | SH | - | DFND | 4 5 | 11,486 | 0 | 0 |
| INSPERITY INC | COM | 45778Q107 | 28,427 | 400,663 | SH | - | DFND | 1 3 4 | 400,663 | 0 | 0 |
| INSTALLED BLDG PRODS INC | COM | 45780R101 | 25,287 | 612,288 | SH | - | DFND | 1 3 4 | 612,288 | 0 | 0 |
| INSTEEL INDUSTRIES INC | COM | 45774W108 | 4,809 | 134,932 | SH | - | DFND | 1 3 4 | 134,932 | 0 | 0 |
| INSULET CORP | COM | 45784P101 | 304 | 8,079 | SH | - | DFND | 4 5 | 8,079 | 0 | 0 |
| INTEGER HLDGS CORP | COM | 45826H109 | 5,931 | 201,387 | SH | - | DFND | 1 3 4 | 201,387 | 0 | 0 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 18,865 | 219,895 | SH | - | DFND | 1 3 4 | 219,895 | 0 | 0 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 553 | 6,445 | SH | - | DFND | 4 5 | 6,445 | 0 | 0 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 12,049 | 511,417 | SH | - | DFND | 1 3 4 | 511,417 | 0 | 0 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 444 | 18,852 | SH | - | DFND | 4 5 | 18,852 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 365,042 | 10,064,581 | SH | - | DFND | 1 3 4 | 10,064,581 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 6,589 | 181,652 | SH | - | DFND | 4 5 | 181,652 | 0 | 0 |
| INTELIQUENT INC | COM | 45825N107 | 5,786 | 252,451 | SH | - | DFND | 1 3 4 | 252,451 | 0 | 0 |
| INTER PARFUMS INC | COM | 458334109 | 4,109 | 125,464 | SH | - | DFND | 1 3 4 | 125,464 | 0 | 0 |
| INTERACTIVE BROKERS GROUP IN | COM | 45841N107 | 18,202 | 498,559 | SH | - | DFND | 1 3 4 | 498,559 | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | COM | 45845P108 | 322 | 2,962 | SH | - | DFND | 4 5 | 2,962 | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | COM | 45845P108 | 1,364 | 12,558 | SH | - | DFND | 1 3 4 | 12,558 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM | 45866F104 | 46,353 | 821,567 | SH | - | DFND | 1 3 4 | 821,567 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM | 45866F104 | 1,455 | 25,789 | SH | - | DFND | 4 5 | 25,789 | 0 | 0 |
| INTERDIGITAL INC | COM | 45867G101 | 13,621 | 149,111 | SH | - | DFND | 1 3 4 | 149,111 | 0 | 0 |
| INTERDIGITAL INC | COM | 45867G101 | 667 | 7,297 | SH | - | DFND | 4 5 | 7,297 | 0 | 0 |
| INTERFACE INC | COM | 458665304 | 9,295 | 501,096 | SH | - | DFND | 1 3 4 | 501,096 | 0 | 0 |
| INTERFACE INC | COM | 458665304 | 206 | 11,121 | SH | - | DFND | 4 5 | 11,121 | 0 | 0 |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 9,036 | 221,477 | SH | - | DFND | 1 3 4 | 221,477 | 0 | 0 |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 307 | 7,525 | SH | - | DFND | 4 5 | 7,525 | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 211,013 | 1,271,238 | SH | - | DFND | 1 3 4 | 1,271,238 | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 12,707 | 76,550 | SH | - | DFND | 4 5 | 76,550 | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 1,813 | 15,384 | SH | - | DFND | 4 5 | 15,384 | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 12,820 | 108,800 | SH | - | DFND | 1 3 4 | 108,800 | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | SHS USD | G4863A108 | 420 | 16,462 | SH | - | DFND | 4 5 | 16,462 | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | SHS USD | G4863A108 | 34,657 | 1,358,044 | SH | - | DFND | 1 3 4 | 1,358,044 | 0 | 0 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 3,826 | 103,962 | SH | - | DFND | 1 3 4 | 103,962 | 0 | 0 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 25,996 | 1,110,473 | SH | - | DFND | 1 3 4 | 1,110,473 | 0 | 0 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 1,955 | 83,532 | SH | - | DFND | 4 5 | 83,532 | 0 | 0 |
| INTERSIL CORP | CL A | 46069S109 | 11,646 | 522,253 | SH | - | DFND | 1 3 4 | 522,253 | 0 | 0 |

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|------------------------------|------------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| INTERSIL CORP | CL A | 46069S109 | 410 | 18,394 | SH | - | DFND | 4 5 | 18,394 | 0 | 0 |
| INTERXION HOLDING N.V | SHS | N47279109 | 114,611 | 3,268,067 | SH | - | DFND | 1 3 4 | 3,268,067 | 0 | 0 |
| INTERXION HOLDING N.V | SHS | N47279109 | 8,861 | 252,675 | SH | - | DFND | 2 3 4 | 252,675 | 0 | 0 |
| INTL FCSTONE INC | COM | 46116V105 | 4,552 | 114,949 | SH | - | DFND | 1 3 4 | 114,949 | 0 | 0 |
| INTL PAPER CO | COM | 460146103 | 2,596 | 48,932 | SH | - | DFND | 4 5 | 48,932 | 0 | 0 |
| INTL PAPER CO | COM | 460146103 | 39,201 | 738,807 | SH | - | DFND | 1 3 4 | 738,807 | 0 | 0 |
| INTREXON CORP | COM | 46122T102 | 244 | 10,025 | SH | - | DFND | 4 5 | 10,025 | 0 | 0 |
| INTUIT | COM | 461202103 | 4,100 | 35,770 | SH | - | DFND | 4 5 | 35,770 | 0 | 0 |
| INTUIT | COM | 461202103 | 234,958 | 2,050,067 | SH | - | DFND | 1 3 4 | 2,050,067 | 0 | 0 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 33,617 | 53,009 | SH | - | DFND | 1 3 4 | 53,009 | 0 | 0 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 5,068 | 7,992 | SH | - | DFND | 4 5 | 7,992 | 0 | 0 |
| INVACARE CORP | COM | 461203101 | 3,184 | 243,994 | SH | - | DFND | 1 3 4 | 243,994 | 0 | 0 |
| INVESCO LTD | SHS | G491BT108 | 16,979 | 559,633 | SH | - | DFND | 1 3 4 | 559,633 | 0 | 0 |
| INVESCO LTD | SHS | G491BT108 | 2,292 | 75,538 | SH | - | DFND | 4 5 | 75,538 | 0 | 0 |
| INVESCO MORTGAGE CAPITAL INC | COM | 46131B100 | 226 | 15,497 | SH | - | DFND | 4 5 | 15,497 | 0 | 0 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 4,479 | 226,890 | SH | - | DFND | 1 3 4 | 226,890 | 0 | 0 |
| INVESTORS BANCORP INC NEW | COM | 46146L101 | 568 | 40,745 | SH | - | DFND | 4 5 | 40,745 | 0 | 0 |
| INVESTORS REAL ESTATE TR | SH BEN INT | 461730103 | 118 | 16,502 | SH | - | DFND | 4 5 | 16,502 | 0 | 0 |
| IONIS PHARMACEUTICALS INC | COM | 462222100 | 1,021 | 21,340 | SH | - | DFND | 4 5 | 21,340 | 0 | 0 |
| IPG PHOTONICS CORP | COM | 44980X109 | 14,001 | 141,837 | SH | - | DFND | 1 3 4 | 141,837 | 0 | 0 |
| IPG PHOTONICS CORP | COM | 44980X109 | 735 | 7,449 | SH | - | DFND | 4 5 | 7,449 | 0 | 0 |
| IRIDIUM COMMUNICATIONS INC | COM | 46269C102 | 5,664 | 589,970 | SH | - | DFND | 1 3 4 | 589,970 | 0 | 0 |
| IRIDIUM COMMUNICATIONS INC | COM | 46269C102 | 160 | 16,624 | SH | - | DFND | 4 5 | 16,624 | 0 | 0 |
| IROBOT CORP | COM | 462726100 | 12,648 | 216,394 | SH | - | DFND | 1 3 4 | 216,394 | 0 | 0 |
| IROBOT CORP | COM | 462726100 | 362 | 6,197 | SH | - | DFND | 4 5 | 6,197 | 0 | 0 |
| IRON MTN INC NEW | COM | 46284V101 | 10,860 | 334,368 | SH | - | DFND | 1 3 4 | 334,368 | 0 | 0 |
| IRON MTN INC NEW | COM | 46284V101 | 1,534 | 47,226 | SH | - | DFND | 4 5 | 47,226 | 0 | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A | 46333X108 | 367 | 23,989 | SH | - | DFND | 4 5 | 23,989 | 0 | 0 |
| ISHARES TR | CORE S&P500 ETF | 464287200 | 15,069 | 66,975 | SH | - | DFND | 1 3 4 | 66,975 | 0 | 0 |
| ISHARES TR | CORE US AGGBD ET | 464287226 | 17,236 | 159,503 | SH | - | DFND | 1 3 4 | 159,503 | 0 | 0 |
| ISHARES TR | MSCI EAFE ETF | 464287465 | 14,696 | 254,559 | SH | - | DFND | 1 3 4 | 254,559 | 0 | 0 |
| ISHARES TR | RUS MID-CAP ETF | 464287499 | 1,737 | 9,713 | SH | - | DFND | 1 3 4 | 9,713 | 0 | 0 |
| ISHARES TR | CORE S&P MCP ETF | 464287507 | 23,347 | 141,203 | SH | - | DFND | 1 3 4 | 141,203 | 0 | 0 |
| ISHARES TR | COHEN&STEER REIT | 464287564 | 4,896 | 49,142 | SH | - | DFND | 2 3 4 | 49,142 | 0 | 0 |
| ISHARES TR | RUS 2000 VAL ETF | 464287630 | 4,245 | 35,689 | SH | - | DFND | 1 3 4 | 35,689 | 0 | 0 |
| ISHARES TR | CORE S&P SCP ETF | 464287804 | 15,799 | 114,885 | SH | - | DFND | 1 3 4 | 114,885 | 0 | 0 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 13,334 | 540,049 | SH | - | DFND | 1 3 4 | 540,049 | 0 | 0 |
| ISTAR INC | COM | 45031U101 | 162 | 13,076 | SH | - | DFND | 4 5 | 13,076 | 0 | 0 |
| ITRON INC | COM | 465741106 | 26,190 | 416,702 | SH | - | DFND | 1 3 4 | 416,702 | 0 | 0 |
| ITRON INC | COM | 465741106 | 470 | 7,474 | SH | - | DFND | 4 5 | 7,474 | 0 | 0 |
| ITT INC | COM | 45073V108 | 557 | 14,430 | SH | - | DFND | 4 5 | 14,430 | 0 | 0 |
| ITT INC | COM | 45073V108 | 13,012 | 337,359 | SH | - | DFND | 1 3 4 | 337,359 | 0 | 0 |
| IXIA | COM | 45071R109 | 232 | 14,386 | SH | - | DFND | 4 5 | 14,386 | 0 | 0 |
| IXIA | COM | 45071R109 | 7,472 | 464,105 | SH | - | DFND | 1 3 4 | 464,105 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 15,348 | 115,029 | SH | - | DFND | 1 3 4 | 115,029 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 282 | 2,110 | SH | - | DFND | 4 5 | 2,110 | 0 | 0 |
| J2 GLOBAL INC | COM | 48123V102 | 47,524 | 580,975 | SH | - | DFND | 1 3 4 | 580,975 | 0 | 0 |
| J2 GLOBAL INC | COM | 48123V102 | 804 | 9,833 | SH | - | DFND | 4 5 | 9,833 | 0 | 0 |
| JABIL CIRCUIT INC | COM | 466313103 | 16,760 | 708,064 | SH | - | DFND | 1 3 4 | 708,064 | 0 | 0 |
| JABIL CIRCUIT INC | COM | 466313103 | 720 | 30,427 | SH | - | DFND | 4 5 | 30,427 | 0 | 0 |
| JACK IN THE BOX INC | COM | 466367109 | 15,519 | 139,009 | SH | - | DFND | 1 3 4 | 139,009 | 0 | 0 |
| JACK IN THE BOX INC | COM | 466367109 | 572 | 5,126 | SH | - | DFND | 4 5 | 5,126 | 0 | 0 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 882 | 15,471 | SH | - | DFND | 4 5 | 15,471 | 0 | 0 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 19,671 | 345,116 | SH | - | DFND | 1 3 4 | 345,116 | 0 | 0 |
| JAMES RIV GROUP LTD | COM | G5005R107 | 9,198 | 221,368 | SH | - | DFND | 1 3 4 | 221,368 | 0 | 0 |
| JANUS CAP GROUP INC | COM | 47102X105 | 366 | 27,605 | SH | - | DFND | 4 5 | 27,605 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| JANUS CAP GROUP INC | COM | 47102X105 | 7,242 | 545,752 | SH | - | DFND | 1 3 4 | 545,752 | 0 | 0 |
| JAZZ US HLDGS INC | NOTE 8.000%12/3 | 47216EAA8 | 11,369 | 0 | SH | - | DFND | 1 3 4 | 0 | 0 | 0 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 27,705 | 1,235,741 | SH | - | DFND | 1 3 4 | 1,235,741 | 0 | 0 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 1,132 | 50,480 | SH | - | DFND | 4 5 | 50,480 | 0 | 0 |
| JIVE SOFTWARE INC | COM | 47760A108 | 56 | 12,858 | SH | - | DFND | 4 5 | 12,858 | 0 | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 19,091 | 222,121 | SH | - | DFND | 1 3 4 | 222,121 | 0 | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 353 | 4,110 | SH | - | DFND | 4 5 | 4,110 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 503,199 | 4,367,671 | SH | - | DFND | 1 3 4 | 4,367,671 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 13,601 | 118,053 | SH | - | DFND | 4 5 | 118,053 | 0 | 0 |
| JOHNSON CTLS INTL PLC | SHS | G51502105 | 73,978 | 1,796,011 | SH | - | DFND | 1 3 4 | 1,796,011 | 0 | 0 |
| JOHNSON CTLS INTL PLC | SHS | G51502105 | 6,398 | 155,327 | SH | - | DFND | 4 5 | 155,327 | 0 | 0 |
| JONES ENERGY INC | COM CL A | 48019R108 | 53 | 10,649 | SH | - | DFND | 4 5 | 10,649 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 17,439 | 172,599 | SH | - | DFND | 1 3 4 | 172,599 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 570 | 5,643 | SH | - | DFND | 4 5 | 5,643 | 0 | 0 |
| JOY GLOBAL INC | COM | 481165108 | 10,487 | 374,532 | SH | - | DFND | 1 3 4 | 374,532 | 0 | 0 |
| JOY GLOBAL INC | COM | 481165108 | 378 | 13,506 | SH | - | DFND | 4 5 | 13,506 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 718,278 | 8,324,001 | SH | - | DFND | 1 3 4 | 8,324,001 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 9,832 | 113,945 | SH | - | DFND | 4 5 | 113,945 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 14,733 | 521,339 | SH | - | DFND | 1 3 4 | 521,339 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 1,885 | 66,706 | SH | - | DFND | 4 5 | 66,706 | 0 | 0 |
| JUNO THERAPEUTICS INC | COM | 48205A109 | 210 | 11,147 | SH | - | DFND | 4 5 | 11,147 | 0 | 0 |
| K12 INC | COM | 48273U102 | 6,858 | 399,633 | SH | - | DFND | 1 3 4 | 399,633 | 0 | 0 |
| K2M GROUP HLDGS INC | COM | 48273J107 | 9,256 | 461,879 | SH | - | DFND | 1 3 4 | 461,879 | 0 | 0 |
| KAISER ALUMINUM CORP | COM PAR \$0.01 | 483007704 | 11,050 | 142,238 | SH | - | DFND | 1 3 4 | 142,238 | 0 | 0 |
| KAMAN CORP | COM | 483548103 | 10,237 | 209,216 | SH | - | DFND | 1 3 4 | 209,216 | 0 | 0 |
| KAMAN CORP | COM | 483548103 | 259 | 5,285 | SH | - | DFND | 4 5 | 5,285 | 0 | 0 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 12,457 | 146,814 | SH | - | DFND | 1 3 4 | 146,814 | 0 | 0 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 1,167 | 13,757 | SH | - | DFND | 4 5 | 13,757 | 0 | 0 |
| KAPSTONE PAPER & PACKAGING C | COM | 48562P103 | 14,219 | 644,846 | SH | - | DFND | 1 3 4 | 644,846 | 0 | 0 |
| KAPSTONE PAPER & PACKAGING C | COM | 48562P103 | 460 | 20,867 | SH | - | DFND | 4 5 | 20,867 | 0 | 0 |
| KAR AUCTION SVCS INC | COM | 48238T109 | 201,181 | 4,720,336 | SH | - | DFND | 1 3 4 | 4,720,336 | 0 | 0 |
| KAR AUCTION SVCS INC | COM | 48238T109 | 1,170 | 27,459 | SH | - | DFND | 4 5 | 27,459 | 0 | 0 |
| KATE SPADE & CO | COM | 485865109 | 473 | 25,317 | SH | - | DFND | 4 5 | 25,317 | 0 | 0 |
| KATE SPADE & CO | COM | 485865109 | 9,173 | 491,317 | SH | - | DFND | 1 3 4 | 491,317 | 0 | 0 |
| KB HOME | COM | 48666K109 | 259 | 16,378 | SH | - | DFND | 4 5 | 16,378 | 0 | 0 |
| KB HOME | COM | 48666K109 | 5,018 | 317,404 | SH | - | DFND | 1 3 4 | 317,404 | 0 | 0 |
| KBR INC | COM | 48242W106 | 32,372 | 1,939,584 | SH | - | DFND | 1 3 4 | 1,939,584 | 0 | 0 |
| KBR INC | COM | 48242W106 | 404 | 24,186 | SH | - | DFND | 4 5 | 24,186 | 0 | 0 |
| KEARNY FINL CORP MD | COM | 48716P108 | 8,533 | 548,714 | SH | - | DFND | 1 3 4 | 548,714 | 0 | 0 |
| KEARNY FINL CORP MD | COM | 48716P108 | 197 | 12,678 | SH | - | DFND | 4 5 | 12,678 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 25,459 | 345,393 | SH | - | DFND | 1 3 4 | 345,393 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 2,464 | 33,433 | SH | - | DFND | 4 5 | 33,433 | 0 | 0 |
| KELLY SVCS INC | CL A | 488152208 | 4,940 | 215,521 | SH | - | DFND | 1 3 4 | 215,521 | 0 | 0 |
| KEMPER CORP DEL | COM | 488401100 | 8,219 | 185,534 | SH | - | DFND | 1 3 4 | 185,534 | 0 | 0 |
| KEMPER CORP DEL | COM | 488401100 | 243 | 5,495 | SH | - | DFND | 4 5 | 5,495 | 0 | 0 |
| KENNAMETAL INC | COM | 489170100 | 9,534 | 304,980 | SH | - | DFND | 1 3 4 | 304,980 | 0 | 0 |
| KENNAMETAL INC | COM | 489170100 | 338 | 10,824 | SH | - | DFND | 4 5 | 10,824 | 0 | 0 |
| KENNEDY-WILSON HLDGS INC | COM | 489398107 | 233 | 11,378 | SH | - | DFND | 4 5 | 11,378 | 0 | 0 |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 83 | 14,169 | SH | - | DFND | 4 5 | 14,169 | 0 | 0 |
| KEYCORP NEW | COM | 493267108 | 26,948 | 1,474,968 | SH | - | DFND | 1 3 4 | 1,474,968 | 0 | 0 |
| KEYCORP NEW | COM | 493267108 | 2,349 | 128,579 | SH | - | DFND | 4 5 | 128,579 | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM | 49338L103 | 23,726 | 648,788 | SH | - | DFND | 1 3 4 | 648,788 | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM | 49338L103 | 1,168 | 31,939 | SH | - | DFND | 4 5 | 31,939 | 0 | 0 |
| KILROY RLTY CORP | COM | 49427F108 | 225,172 | 3,075,285 | SH | - | DFND | 1 3 4 | 3,075,285 | 0 | 0 |
| KILROY RLTY CORP | COM | 49427F108 | 15,179 | 207,316 | SH | - | DFND | 2 3 4 | 207,316 | 0 | 0 |
| KILROY RLTY CORP | COM | 49427F108 | 1,323 | 18,075 | SH | - | DFND | 4 5 | 18,075 | 0 | 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 3,947 | 34,584 | SH | - | DFND | 4 5 | 34,584 | 0 | 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 55,983 | 490,565 | SH | - | DFND | 1 3 4 | 490,565 | 0 | 0 |
| KIMCO RLTY CORP | COM | 49446R109 | 1,795 | 71,346 | SH | - | DFND | 4 5 | 71,346 | 0 | 0 |

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|------------------------------|---------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| KIMCO RLTY CORP | COM | 49446R109 | 15,031 | 597,422 | SH | - | DFND | 1 3 4 | 597,422 | 0 | 0 |
| KINDER MORGAN INC DEL | COM | 49456B101 | 77,490 | 3,741,665 | SH | - | DFND | 1 3 4 | 3,741,665 | 0 | 0 |
| KINDER MORGAN INC DEL | COM | 49456B101 | 865 | 41,790 | SH | - | DFND | 4 5 | 41,790 | 0 | 0 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 5,109 | 650,776 | SH | - | DFND | 1 3 4 | 650,776 | 0 | 0 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 120 | 15,256 | SH | - | DFND | 4 5 | 15,256 | 0 | 0 |
| KIRBY CORP | COM | 497266106 | 13,664 | 205,478 | SH | - | DFND | 1 3 4 | 205,478 | 0 | 0 |
| KIRBY CORP | COM | 497266106 | 547 | 8,222 | SH | - | DFND | 4 5 | 8,222 | 0 | 0 |
| KIRKLANDS INC | COM | 497498105 | 1,663 | 107,214 | SH | - | DFND | 1 3 4 | 107,214 | 0 | 0 |
| KITE PHARMA INC | COM | 49803L109 | 326 | 7,271 | SH | - | DFND | 4 5 | 7,271 | 0 | 0 |
| KITE RLTY GROUP TR | COM NEW | 49803T300 | 267 | 11,368 | SH | - | DFND | 4 5 | 11,368 | 0 | 0 |
| KITE RLTY GROUP TR | COM NEW | 49803T300 | 15,261 | 649,958 | SH | - | DFND | 1 3 4 | 649,958 | 0 | 0 |
| KKR & CO L P DEL | COM UNITS | 48248M102 | 41,181 | 2,675,827 | SH | - | DFND | 1 3 4 | 2,675,827 | 0 | 0 |
| KLA-TENCOR CORP | COM | 482480100 | 2,040 | 25,929 | SH | - | DFND | 4 5 | 25,929 | 0 | 0 |
| KLA-TENCOR CORP | COM | 482480100 | 16,785 | 213,331 | SH | - | DFND | 1 3 4 | 213,331 | 0 | 0 |
| KLX INC | COM | 482539103 | 9,068 | 201,054 | SH | - | DFND | 1 3 4 | 201,054 | 0 | 0 |
| KLX INC | COM | 482539103 | 329 | 7,287 | SH | - | DFND | 4 5 | 7,287 | 0 | 0 |
| KNIGHT TRANSN INC | COM | 499064103 | 16,101 | 487,169 | SH | - | DFND | 1 3 4 | 487,169 | 0 | 0 |
| KNIGHT TRANSN INC | COM | 499064103 | 449 | 13,597 | SH | - | DFND | 4 5 | 13,597 | 0 | 0 |
| KNOLL INC | COM NEW | 498904200 | 457 | 16,347 | SH | - | DFND | 1 3 4 | 16,347 | 0 | 0 |
| KNOLL INC | COM NEW | 498904200 | 325 | 11,640 | SH | - | DFND | 4 5 | 11,640 | 0 | 0 |
| KNOWLES CORP | COM | 49926D109 | 5,657 | 338,526 | SH | - | DFND | 1 3 4 | 338,526 | 0 | 0 |
| KNOWLES CORP | COM | 49926D109 | 203 | 12,132 | SH | - | DFND | 4 5 | 12,132 | 0 | 0 |
| KOHL'S CORP | COM | 500255104 | 45,166 | 914,670 | SH | - | DFND | 1 3 4 | 914,670 | 0 | 0 |
| KOHL'S CORP | COM | 500255104 | 1,583 | 32,050 | SH | - | DFND | 4 5 | 32,050 | 0 | 0 |
| KOPIN CORP | COM | 500600101 | 1,265 | 445,593 | SH | - | DFND | 1 3 4 | 445,593 | 0 | 0 |
| KOPPERS HOLDINGS INC | COM | 50060P106 | 6,107 | 151,533 | SH | - | DFND | 1 3 4 | 151,533 | 0 | 0 |
| KOPPERS HOLDINGS INC | COM | 50060P106 | 202 | 5,012 | SH | - | DFND | 4 5 | 5,012 | 0 | 0 |
| KORN FERRY INTL | COM NEW | 500643200 | 12,497 | 424,629 | SH | - | DFND | 1 3 4 | 424,629 | 0 | 0 |
| KORN FERRY INTL | COM NEW | 500643200 | 233 | 7,907 | SH | - | DFND | 4 5 | 7,907 | 0 | 0 |
| KOSMOS ENERGY LTD | SHS | G5315B107 | 193 | 27,476 | SH | - | DFND | 4 5 | 27,476 | 0 | 0 |
| KRAFT HEINZ CO | COM | 500754106 | 71,244 | 815,898 | SH | - | DFND | 1 3 4 | 815,898 | 0 | 0 |
| KRAFT HEINZ CO | COM | 500754106 | 1,433 | 16,411 | SH | - | DFND | 4 5 | 16,411 | 0 | 0 |
| KRATON CORPORATION | COM | 50077C106 | 7,075 | 248,403 | SH | - | DFND | 1 3 4 | 248,403 | 0 | 0 |
| KROGER CO | COM | 501044101 | 2,234 | 64,742 | SH | - | DFND | 4 5 | 64,742 | 0 | 0 |
| KROGER CO | COM | 501044101 | 100,862 | 2,922,707 | SH | - | DFND | 1 3 4 | 2,922,707 | 0 | 0 |
| KT CORP | SPONSORED ADR | 48268K101 | 306 | 21,743 | SH | - | DFND | 1 3 4 | 21,743 | 0 | 0 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 8,337 | 522,689 | SH | - | DFND | 1 3 4 | 522,689 | 0 | 0 |
| L BRANDS INC | COM | 501797104 | 21,608 | 328,189 | SH | - | DFND | 1 3 4 | 328,189 | 0 | 0 |
| L BRANDS INC | COM | 501797104 | 1,957 | 29,722 | SH | - | DFND | 4 5 | 29,722 | 0 | 0 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 36,297 | 238,622 | SH | - | DFND | 1 3 4 | 238,622 | 0 | 0 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 2,112 | 13,884 | SH | - | DFND | 4 5 | 13,884 | 0 | 0 |
| LA QUINTA HLDGS INC | COM | 50420D108 | 164 | 11,509 | SH | - | DFND | 4 5 | 11,509 | 0 | 0 |
| LA Z BOY INC | COM | 505336107 | 11,725 | 377,616 | SH | - | DFND | 1 3 4 | 377,616 | 0 | 0 |
| LA Z BOY INC | COM | 505336107 | 390 | 12,557 | SH | - | DFND | 4 5 | 12,557 | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 26,202 | 204,094 | SH | - | DFND | 1 3 4 | 204,094 | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 2,551 | 19,873 | SH | - | DFND | 4 5 | 19,873 | 0 | 0 |
| LAKELAND BANCORP INC | COM | 511637100 | 200 | 10,277 | SH | - | DFND | 4 5 | 10,277 | 0 | 0 |
| LAKELAND FINL CORP | COM | 511656100 | 436 | 9,202 | SH | - | DFND | 1 3 4 | 9,202 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 42,251 | 399,608 | SH | - | DFND | 1 3 4 | 399,608 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 4,106 | 38,839 | SH | - | DFND | 4 5 | 38,839 | 0 | 0 |
| LAMAR ADVERTISING CO NEW | CL A | 512816109 | 21,231 | 315,754 | SH | - | DFND | 1 3 4 | 315,754 | 0 | 0 |
| LAMAR ADVERTISING CO NEW | CL A | 512816109 | 1,054 | 15,673 | SH | - | DFND | 4 5 | 15,673 | 0 | 0 |
| LAMB WESTON HLDGS INC | COM | 513272104 | 20,030 | 529,201 | SH | - | DFND | 1 3 4 | 529,201 | 0 | 0 |
| LAMB WESTON HLDGS INC | COM | 513272104 | 1,031 | 27,235 | SH | - | DFND | 4 5 | 27,235 | 0 | 0 |
| LANCASTER COLONY CORP | COM | 513847103 | 10,542 | 74,563 | SH | - | DFND | 1 3 4 | 74,563 | 0 | 0 |
| LANCASTER COLONY CORP | COM | 513847103 | 534 | 3,777 | SH | - | DFND | 4 5 | 3,777 | 0 | 0 |
| LANDAUER INC | COM | 51476K103 | 3,391 | 70,504 | SH | - | DFND | 1 3 4 | 70,504 | 0 | 0 |
| LANDSTAR SYS INC | COM | 515098101 | 778 | 9,120 | SH | - | DFND | 4 5 | 9,120 | 0 | 0 |
| LANDSTAR SYS INC | COM | 515098101 | 13,749 | 161,180 | SH | - | DFND | 1 3 4 | 161,180 | 0 | 0 |

| | | | | | | | | | | | |
|-----------------------------|------------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| LANNET INC | COM | 516012101 | 4,749 | 215,353 | SH | - | DFND | 1 3 4 | 215,353 | 0 | 0 |
| LAREDO PETROLEUM INC | COM | 516806106 | 375 | 26,554 | SH | - | DFND | 4 5 | 26,554 | 0 | 0 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 1,318 | 24,685 | SH | - | DFND | 4 5 | 24,685 | 0 | 0 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 31,538 | 1,035,043 | SH | - | DFND | 1 3 4 | 1,035,043 | 0 | 0 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 639 | 20,981 | SH | - | DFND | 4 5 | 20,981 | 0 | 0 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 165 | 22,406 | SH | - | DFND | 4 5 | 22,406 | 0 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 23,243 | 303,868 | SH | - | DFND | 1 3 4 | 303,868 | 0 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 1,990 | 26,019 | SH | - | DFND | 4 5 | 26,019 | 0 | 0 |
| LAZARD LTD | SHS A | G54050102 | 6,381 | 155,300 | SH | - | DFND | 1 3 4 | 155,300 | 0 | 0 |
| LAZARD LTD | SHS A | G54050102 | 948 | 23,066 | SH | - | DFND | 4 5 | 23,066 | 0 | 0 |
| LEAR CORP | COM NEW | 521865204 | 2,222 | 16,785 | SH | - | DFND | 4 5 | 16,785 | 0 | 0 |
| LEAR CORP | COM NEW | 521865204 | 14,031 | 105,995 | SH | - | DFND | 1 3 4 | 105,995 | 0 | 0 |
| LEGACY TEX FINL GROUP INC | COM | 52471Y106 | 264 | 6,132 | SH | - | DFND | 4 5 | 6,132 | 0 | 0 |
| LEGACY TEX FINL GROUP INC | COM | 52471Y106 | 14,137 | 328,308 | SH | - | DFND | 1 3 4 | 328,308 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 10,259 | 342,991 | SH | - | DFND | 1 3 4 | 342,991 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 510 | 17,054 | SH | - | DFND | 4 5 | 17,054 | 0 | 0 |
| LEGGETT & PLATT INC | COM | 524660107 | 8,917 | 182,436 | SH | - | DFND | 1 3 4 | 182,436 | 0 | 0 |
| LEGGETT & PLATT INC | COM | 524660107 | 1,389 | 28,418 | SH | - | DFND | 4 5 | 28,418 | 0 | 0 |
| LEIDOS HLDGS INC | COM | 525327102 | 126,447 | 2,472,568 | SH | - | DFND | 1 3 4 | 2,472,568 | 0 | 0 |
| LEIDOS HLDGS INC | COM | 525327102 | 1,074 | 21,006 | SH | - | DFND | 4 5 | 21,006 | 0 | 0 |
| LENDINGCLUB CORP | COM | 52603A109 | 236 | 45,008 | SH | - | DFND | 4 5 | 45,008 | 0 | 0 |
| LENDINGTREE INC NEW | COM | 52603B107 | 5,345 | 52,742 | SH | - | DFND | 1 3 4 | 52,742 | 0 | 0 |
| LENNAR CORP | CL A | 526057104 | 1,564 | 36,443 | SH | - | DFND | 4 5 | 36,443 | 0 | 0 |
| LENNAR CORP | CL A | 526057104 | 83,547 | 1,946,140 | SH | - | DFND | 1 3 4 | 1,946,140 | 0 | 0 |
| LENNAR CORP | CL B | 526057302 | 202 | 5,854 | SH | - | DFND | 4 5 | 5,854 | 0 | 0 |
| LENNOX INTL INC | COM | 526107107 | 1,322 | 8,634 | SH | - | DFND | 4 5 | 8,634 | 0 | 0 |
| LENNOX INTL INC | COM | 526107107 | 22,740 | 148,463 | SH | - | DFND | 1 3 4 | 148,463 | 0 | 0 |
| LEUCADIA NATL CORP | COM | 527288104 | 139,495 | 5,999,794 | SH | - | DFND | 1 3 4 | 5,999,794 | 0 | 0 |
| LEUCADIA NATL CORP | COM | 527288104 | 995 | 42,809 | SH | - | DFND | 4 5 | 42,809 | 0 | 0 |
| LEVEL 3 COMMUNICATIONS INC | COM NEW | 52729N308 | 22,424 | 397,876 | SH | - | DFND | 1 3 4 | 397,876 | 0 | 0 |
| LEVEL 3 COMMUNICATIONS INC | COM NEW | 52729N308 | 2,558 | 45,389 | SH | - | DFND | 4 5 | 45,389 | 0 | 0 |
| LEXICON PHARMACEUTICALS INC | COM NEW | 528872302 | 313 | 22,614 | SH | - | DFND | 1 3 4 | 22,614 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 16,901 | 1,564,863 | SH | - | DFND | 1 3 4 | 1,564,863 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 505 | 46,724 | SH | - | DFND | 4 5 | 46,724 | 0 | 0 |
| LGI HOMES INC | COM | 50187T106 | 4,068 | 141,585 | SH | - | DFND | 1 3 4 | 141,585 | 0 | 0 |
| LHC GROUP INC | COM | 50187A107 | 5,014 | 109,724 | SH | - | DFND | 1 3 4 | 109,724 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER A | 530307107 | 254 | 3,502 | SH | - | DFND | 4 5 | 3,502 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER A | 530307107 | 82,067 | 1,132,601 | SH | - | DFND | 1 3 4 | 1,132,601 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER C | 530307305 | 288,756 | 3,898,455 | SH | - | DFND | 1 3 4 | 3,898,455 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER C | 530307305 | 985 | 13,292 | SH | - | DFND | 4 5 | 13,292 | 0 | 0 |
| LIBERTY EXPEDIA HOLDINGS | SER A COM | 53046P109 | 88,175 | 2,222,710 | SH | - | DFND | 1 3 4 | 2,222,710 | 0 | 0 |
| LIBERTY EXPEDIA HOLDINGS | SER A COM | 53046P109 | 447 | 11,268 | SH | - | DFND | 4 5 | 11,268 | 0 | 0 |
| LIBERTY GLOBAL PLC | SHS CL A | G5480U104 | 41,530 | 1,357,620 | SH | - | DFND | 1 3 4 | 1,357,620 | 0 | 0 |
| LIBERTY GLOBAL PLC | SHS CL C | G5480U120 | 302,783 | 10,194,751 | SH | - | DFND | 1 3 4 | 10,194,751 | 0 | 0 |
| LIBERTY INTERACTIVE CORP | QVC GP COM SER A | 53071M104 | 1,316 | 65,859 | SH | - | DFND | 4 5 | 65,859 | 0 | 0 |
| LIBERTY INTERACTIVE CORP | LBT VEN COM A NE | 53071M856 | 123,153 | 3,340,214 | SH | - | DFND | 1 3 4 | 3,340,214 | 0 | 0 |
| LIBERTY INTERACTIVE CORP | LBT VEN COM A NE | 53071M856 | 574 | 15,559 | SH | - | DFND | 4 5 | 15,559 | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE | COM A SIRIUSXM | 531229409 | 53,827 | 1,559,305 | SH | - | DFND | 1 3 4 | 1,559,305 | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE | COM A SIRIUSXM | 531229409 | 529 | 15,314 | SH | - | DFND | 4 5 | 15,314 | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE | COM C SIRIUSXM | 531229607 | 1,124 | 33,149 | SH | - | DFND | 4 5 | 33,149 | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE | COM C SIRIUSXM | 531229607 | 163,355 | 4,815,897 | SH | - | DFND | 1 3 4 | 4,815,897 | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE | COM A BRAVES GRP | 531229706 | 3,906 | 190,653 | SH | - | DFND | 1 3 4 | 190,653 | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE | COM C MEDIA GRP | 531229854 | 45,659 | 1,457,426 | SH | - | DFND | 1 3 4 | 1,457,426 | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE | COM A MEDIA GRP | 531229870 | 15,931 | 508,191 | SH | - | DFND | 1 3 4 | 508,191 | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE | COM C BRAVES GRP | 531229888 | 17,079 | 829,477 | SH | - | DFND | 1 3 4 | 829,477 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 71,126 | 1,800,654 | SH | - | DFND | 1 3 4 | 1,800,654 | 0 | 0 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 1,227 | 31,062 | SH | - | DFND | 4 5 | 31,062 | 0 | 0 |
| LIBERTY TRIPADVISOR HLDGS IN | COM SER A | 531465102 | 153 | 10,162 | SH | - | DFND | 4 5 | 10,162 | 0 | 0 |
| LIFE STORAGE INC | COM | 53223X107 | 697 | 8,178 | SH | - | DFND | 4 5 | 8,178 | 0 | 0 |
| LIFE STORAGE INC | COM | 53223X107 | 15,094 | 177,035 | SH | - | DFND | 1 3 4 | 177,035 | 0 | 0 |
| LIFELOCK INC | COM | 53224V100 | 283 | 11,848 | SH | - | DFND | 4 5 | 11,848 | 0 | 0 |
| LIFEPOINT HEALTH INC | COM | 53219L109 | 8,702 | 153,211 | SH | - | DFND | 1 3 4 | 153,211 | 0 | 0 |
| LIFEPOINT HEALTH INC | COM | 53219L109 | 390 | 6,861 | SH | - | DFND | 4 5 | 6,861 | 0 | 0 |
| LIGAND PHARMACEUTICALS INC | COM NEW | 53220K504 | 15,590 | 153,427 | SH | - | DFND | 1 3 4 | 153,427 | 0 | 0 |
| LIGAND PHARMACEUTICALS INC | COM NEW | 53220K504 | 359 | 3,534 | SH | - | DFND | 4 5 | 3,534 | 0 | 0 |
| LILLY ELI & CO | COM | 532457108 | 98,122 | 1,334,092 | SH | - | DFND | 1 3 4 | 1,334,092 | 0 | 0 |
| LILLY ELI & CO | COM | 532457108 | 4,882 | 66,378 | SH | - | DFND | 4 5 | 66,378 | 0 | 0 |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 33 | 13,163 | SH | - | DFND | 4 5 | 13,163 | 0 | 0 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 33,843 | 441,410 | SH | - | DFND | 1 3 4 | 441,410 | 0 | 0 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 613 | 7,999 | SH | - | DFND | 4 5 | 7,999 | 0 | 0 |
| LINCOLN NATL CORP IND | COM | 534187109 | 3,631 | 54,788 | SH | - | DFND | 4 5 | 54,788 | 0 | 0 |
| LINCOLN NATL CORP IND | COM | 534187109 | 28,003 | 422,563 | SH | - | DFND | 1 3 4 | 422,563 | 0 | 0 |
| LINDSAY CORP | COM | 535555106 | 6,453 | 86,494 | SH | - | DFND | 1 3 4 | 86,494 | 0 | 0 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 2,140 | 34,329 | SH | - | DFND | 4 5 | 34,329 | 0 | 0 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 20,688 | 331,799 | SH | - | DFND | 1 3 4 | 331,799 | 0 | 0 |
| LION BIOTECHNOLOGIES INC | COM | 53619R102 | 71 | 10,172 | SH | - | DFND | 4 5 | 10,172 | 0 | 0 |
| LIONBRIDGE TECHNOLOGIES INC | COM | 536252109 | 71 | 12,233 | SH | - | DFND | 4 5 | 12,233 | 0 | 0 |
| LIONS GATE ENTMNT CORP | CL B NON VTG | 535919500 | 364 | 14,838 | SH | - | DFND | 4 5 | 14,838 | 0 | 0 |
| LIQUIDITY SERVICES INC | COM | 53635B107 | 1,761 | 180,580 | SH | - | DFND | 1 3 4 | 180,580 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 16,625 | 171,693 | SH | - | DFND | 1 3 4 | 171,693 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 325 | 3,352 | SH | - | DFND | 4 5 | 3,352 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 34,368 | 226,447 | SH | - | DFND | 1 3 4 | 226,447 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 690 | 4,544 | SH | - | DFND | 4 5 | 4,544 | 0 | 0 |
| LIVANOVA PLC | SHS | G5509L101 | 7,552 | 167,944 | SH | - | DFND | 1 3 4 | 167,944 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | COM | 538034109 | 725 | 27,245 | SH | - | DFND | 4 5 | 27,245 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | COM | 538034109 | 134,236 | 5,046,482 | SH | - | DFND | 1 3 4 | 5,046,482 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 2,953 | 391,124 | SH | - | DFND | 1 3 4 | 391,124 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 79 | 10,440 | SH | - | DFND | 4 5 | 10,440 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 12,863 | 419,669 | SH | - | DFND | 1 3 4 | 419,669 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 1,536 | 50,130 | SH | - | DFND | 4 5 | 50,130 | 0 | 0 |
| LLOYDS BANKING GROUP PLC | SDCV 7.500%12/3 | 539439AG4 | 62,453 | 0 | SH | - | DFND | 3 4 | 0 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 87,650 | 350,685 | SH | - | DFND | 1 3 4 | 350,685 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 6,658 | 26,637 | SH | - | DFND | 4 5 | 26,637 | 0 | 0 |
| LOEWS CORP | COM | 540424108 | 276,291 | 5,899,870 | SH | - | DFND | 1 3 4 | 5,899,870 | 0 | 0 |
| LOEWS CORP | COM | 540424108 | 1,696 | 36,225 | SH | - | DFND | 4 5 | 36,225 | 0 | 0 |
| LOGMEIN INC | COM | 54142L109 | 18,980 | 196,581 | SH | - | DFND | 1 3 4 | 196,581 | 0 | 0 |
| LOGMEIN INC | COM | 54142L109 | 543 | 5,626 | SH | - | DFND | 4 5 | 5,626 | 0 | 0 |
| LOUISIANA PAC CORP | COM | 546347105 | 613 | 32,365 | SH | - | DFND | 4 5 | 32,365 | 0 | 0 |
| LOUISIANA PAC CORP | COM | 546347105 | 10,272 | 542,647 | SH | - | DFND | 1 3 4 | 542,647 | 0 | 0 |
| LOWES COS INC | COM | 548661107 | 87,630 | 1,232,148 | SH | - | DFND | 1 3 4 | 1,232,148 | 0 | 0 |
| LOWES COS INC | COM | 548661107 | 4,329 | 60,862 | SH | - | DFND | 4 5 | 60,862 | 0 | 0 |
| LPL FINL HLDGS INC | COM | 50212V100 | 5,774 | 164,000 | SH | - | DFND | 1 3 4 | 164,000 | 0 | 0 |
| LPL FINL HLDGS INC | COM | 50212V100 | 550 | 15,617 | SH | - | DFND | 4 5 | 15,617 | 0 | 0 |
| LSB INDS INC | COM | 502160104 | 1,241 | 147,380 | SH | - | DFND | 1 3 4 | 147,380 | 0 | 0 |
| LSC COMMUNICATIONS INC | COM | 50218P107 | 5,786 | 194,950 | SH | - | DFND | 1 3 4 | 194,950 | 0 | 0 |
| LSC COMMUNICATIONS INC | COM | 50218P107 | 397 | 13,386 | SH | - | DFND | 4 5 | 13,386 | 0 | 0 |
| LTC PPTYS INC | COM | 502175102 | 429 | 9,127 | SH | - | DFND | 4 5 | 9,127 | 0 | 0 |
| LTC PPTYS INC | COM | 502175102 | 14,635 | 311,525 | SH | - | DFND | 1 3 4 | 311,525 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 1,169 | 17,990 | SH | - | DFND | 4 5 | 17,990 | 0 | 0 |
| LUMBER LIQUIDATORS HLDGS INC | COM | 55003T107 | 3,145 | 199,824 | SH | - | DFND | 1 3 4 | 199,824 | 0 | 0 |
| LUMENTUM HLDGS INC | COM | 55024U109 | 16,459 | 425,855 | SH | - | DFND | 1 3 4 | 425,855 | 0 | 0 |
| LUMENTUM HLDGS INC | COM | 55024U109 | 276 | 7,139 | SH | - | DFND | 4 5 | 7,139 | 0 | 0 |
| LUMINEX CORP DEL | COM | 55027E102 | 6,118 | 302,441 | SH | - | DFND | 1 3 4 | 302,441 | 0 | 0 |
| LUMOS NETWORKS CORP | COM | 550283105 | 2,701 | 172,902 | SH | - | DFND | 1 3 4 | 172,902 | 0 | 0 |

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|------------------------------|-----------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| LYDALL INC DEL | COM | 550819106 | 8,085 | 130,719 | SH | - | DFND | 1 3 4 | 130,719 | 0 | 0 |
| LYDALL INC DEL | COM | 550819106 | 256 | 4,144 | SH | - | DFND | 4 5 | 4,144 | 0 | 0 |
| LYONDELLBASELL INDUSTRIES N | SHS - A - | N53745100 | 41,668 | 485,753 | SH | - | DFND | 1 3 4 | 485,753 | 0 | 0 |
| LYONDELLBASELL INDUSTRIES N | SHS - A - | N53745100 | 2,654 | 30,940 | SH | - | DFND | 4 5 | 30,940 | 0 | 0 |
| M & T BK CORP | COM | 55261F104 | 2,791 | 17,841 | SH | - | DFND | 4 5 | 17,841 | 0 | 0 |
| M & T BK CORP | COM | 55261F104 | 239,285 | 1,529,662 | SH | - | DFND | 1 3 4 | 1,529,662 | 0 | 0 |
| M D C HLDGS INC | COM | 552676108 | 7,751 | 302,061 | SH | - | DFND | 1 3 4 | 302,061 | 0 | 0 |
| M/I HOMES INC | COM | 55305B101 | 4,555 | 180,911 | SH | - | DFND | 1 3 4 | 180,911 | 0 | 0 |
| MACERICH CO | COM | 554382101 | 11,672 | 164,770 | SH | - | DFND | 1 3 4 | 164,770 | 0 | 0 |
| MACERICH CO | COM | 554382101 | 1,300 | 18,350 | SH | - | DFND | 4 5 | 18,350 | 0 | 0 |
| MACK CALI RLTY CORP | COM | 554489104 | 38,667 | 1,332,442 | SH | - | DFND | 1 3 4 | 1,332,442 | 0 | 0 |
| MACK CALI RLTY CORP | COM | 554489104 | 508 | 17,512 | SH | - | DFND | 4 5 | 17,512 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM | 55608B105 | 200,196 | 2,450,388 | SH | - | DFND | 1 3 4 | 2,450,388 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM | 55608B105 | 793 | 9,708 | SH | - | DFND | 4 5 | 9,708 | 0 | 0 |
| MACROGENICS INC | COM | 556099109 | 2,351 | 115,042 | SH | - | DFND | 1 3 4 | 115,042 | 0 | 0 |
| MACYS INC | COM | 55616P104 | 42,479 | 1,186,241 | SH | - | DFND | 1 3 4 | 1,186,241 | 0 | 0 |
| MACYS INC | COM | 55616P104 | 1,861 | 51,975 | SH | - | DFND | 4 5 | 51,975 | 0 | 0 |
| MADDEN STEVEN LTD | COM | 556269108 | 15,051 | 421,019 | SH | - | DFND | 1 3 4 | 421,019 | 0 | 0 |
| MADDEN STEVEN LTD | COM | 556269108 | 474 | 13,261 | SH | - | DFND | 4 5 | 13,261 | 0 | 0 |
| MAGELLAN HEALTH INC | COM NEW | 559079207 | 13,727 | 182,412 | SH | - | DFND | 1 3 4 | 182,412 | 0 | 0 |
| MAGELLAN HEALTH INC | COM NEW | 559079207 | 445 | 5,913 | SH | - | DFND | 4 5 | 5,913 | 0 | 0 |
| MAIDEN HOLDINGS LTD | SHS | G5753U112 | 9,416 | 539,615 | SH | - | DFND | 1 3 4 | 539,615 | 0 | 0 |
| MAIDEN HOLDINGS LTD | SHS | G5753U112 | 337 | 19,288 | SH | - | DFND | 4 5 | 19,288 | 0 | 0 |
| MALLINCKRODT PUB LTD CO | SHS | G5785G107 | 7,230 | 145,116 | SH | - | DFND | 1 3 4 | 145,116 | 0 | 0 |
| MALLINCKRODT PUB LTD CO | SHS | G5785G107 | 926 | 18,580 | SH | - | DFND | 4 5 | 18,580 | 0 | 0 |
| MAMMOTH ENERGY SVCS INC | COM | 56155L108 | 9,116 | 599,787 | SH | - | DFND | 1 3 4 | 599,787 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 28,512 | 537,642 | SH | - | DFND | 1 3 4 | 537,642 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 752 | 14,176 | SH | - | DFND | 4 5 | 14,176 | 0 | 0 |
| MANITOWOC FOODSERVICE INC | COM | 563568104 | 499 | 25,812 | SH | - | DFND | 4 5 | 25,812 | 0 | 0 |
| MANITOWOC FOODSERVICE INC | COM | 563568104 | 16,367 | 846,700 | SH | - | DFND | 1 3 4 | 846,700 | 0 | 0 |
| MANITOWOC INC | COM | 563571108 | 102 | 16,995 | SH | - | DFND | 4 5 | 16,995 | 0 | 0 |
| MANNKIND CORP | COM | 56400P201 | 36 | 57,068 | SH | - | DFND | 4 5 | 57,068 | 0 | 0 |
| MANNKIND CORP | COM | 56400P201 | 8 | 12,982 | SH | - | DFND | 1 3 4 | 12,982 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 22,893 | 257,597 | SH | - | DFND | 1 3 4 | 257,597 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 1,313 | 14,777 | SH | - | DFND | 4 5 | 14,777 | 0 | 0 |
| MANTECH INTL CORP | CL A | 564563104 | 7,934 | 187,782 | SH | - | DFND | 1 3 4 | 187,782 | 0 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 20,014 | 1,156,218 | SH | - | DFND | 1 3 4 | 1,156,218 | 0 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 2,376 | 137,281 | SH | - | DFND | 4 5 | 137,281 | 0 | 0 |
| MARATHON PETE CORP | COM | 56585A102 | 36,883 | 732,529 | SH | - | DFND | 1 3 4 | 732,529 | 0 | 0 |
| MARATHON PETE CORP | COM | 56585A102 | 4,338 | 86,151 | SH | - | DFND | 4 5 | 86,151 | 0 | 0 |
| MARCUS CORP | COM | 566330106 | 4,401 | 139,711 | SH | - | DFND | 1 3 4 | 139,711 | 0 | 0 |
| MARINEMAX INC | COM | 567908108 | 3,641 | 188,182 | SH | - | DFND | 1 3 4 | 188,182 | 0 | 0 |
| MARKEL CORP | COM | 570535104 | 1,203 | 1,330 | SH | - | DFND | 4 5 | 1,330 | 0 | 0 |
| MARKEL CORP | COM | 570535104 | 571,936 | 632,323 | SH | - | DFND | 1 3 4 | 632,323 | 0 | 0 |
| MARKETAXESS HLDGS INC | COM | 57060D108 | 21,093 | 143,570 | SH | - | DFND | 1 3 4 | 143,570 | 0 | 0 |
| MARKETAXESS HLDGS INC | COM | 57060D108 | 365 | 2,481 | SH | - | DFND | 4 5 | 2,481 | 0 | 0 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 36,331 | 439,416 | SH | - | DFND | 1 3 4 | 439,416 | 0 | 0 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 5,719 | 69,174 | SH | - | DFND | 4 5 | 69,174 | 0 | 0 |
| MARRIOTT VACATIONS WRLDWDE C | COM | 57164Y107 | 15,806 | 186,284 | SH | - | DFND | 1 3 4 | 186,284 | 0 | 0 |
| MARRIOTT VACATIONS WRLDWDE C | COM | 57164Y107 | 373 | 4,396 | SH | - | DFND | 4 5 | 4,396 | 0 | 0 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 47,616 | 704,487 | SH | - | DFND | 1 3 4 | 704,487 | 0 | 0 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 3,533 | 52,266 | SH | - | DFND | 4 5 | 52,266 | 0 | 0 |
| MARTEN TRANS LTD | COM | 573075108 | 4,106 | 176,217 | SH | - | DFND | 1 3 4 | 176,217 | 0 | 0 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 240,251 | 1,084,507 | SH | - | DFND | 1 3 4 | 1,084,507 | 0 | 0 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 2,203 | 9,943 | SH | - | DFND | 4 5 | 9,943 | 0 | 0 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 546 | 39,349 | SH | - | DFND | 4 5 | 39,349 | 0 | 0 |
| MASCO CORP | COM | 574599106 | 19,003 | 600,982 | SH | - | DFND | 1 3 4 | 600,982 | 0 | 0 |
| MASCO CORP | COM | 574599106 | 940 | 29,733 | SH | - | DFND | 4 5 | 29,733 | 0 | 0 |
| MASIMO CORP | COM | 574795100 | 23,010 | 341,393 | SH | - | DFND | 1 3 4 | 341,393 | 0 | 0 |

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|----------------------------|-------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| MASIMO CORP | COM | 574795100 | 583 | 8,650 | SH | - | DFND | 4 5 | 8,650 | 0 | 0 |
| MASONITE INTL CORP NEW | COM | 575385109 | 426 | 6,471 | SH | - | DFND | 4 5 | 6,471 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 20,399 | 533,323 | SH | - | DFND | 1 3 4 | 533,323 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 533 | 13,924 | SH | - | DFND | 4 5 | 13,924 | 0 | 0 |
| MASTERCARD INCORPORATED | CL A | 57636Q104 | 211,089 | 2,044,447 | SH | - | DFND | 1 3 4 | 2,044,447 | 0 | 0 |
| MASTERCARD INCORPORATED | CL A | 57636Q104 | 10,836 | 104,945 | SH | - | DFND | 4 5 | 104,945 | 0 | 0 |
| MATADOR RES CO | COM | 576485205 | 302 | 11,739 | SH | - | DFND | 4 5 | 11,739 | 0 | 0 |
| MATCH GROUP INC | COM | 57665R106 | 217 | 12,699 | SH | - | DFND | 4 5 | 12,699 | 0 | 0 |
| MATCH GROUP INC | COM | 57665R106 | 897 | 52,484 | SH | - | DFND | 1 3 4 | 52,484 | 0 | 0 |
| MATERION CORP | COM | 576690101 | 5,809 | 146,702 | SH | - | DFND | 1 3 4 | 146,702 | 0 | 0 |
| MATRIX SVC CO | COM | 576853105 | 4,457 | 196,353 | SH | - | DFND | 1 3 4 | 196,353 | 0 | 0 |
| MATSON INC | COM | 57686G105 | 11,455 | 323,666 | SH | - | DFND | 1 3 4 | 323,666 | 0 | 0 |
| MATSON INC | COM | 57686G105 | 210 | 5,930 | SH | - | DFND | 4 5 | 5,930 | 0 | 0 |
| MATTEL INC | COM | 577081102 | 13,110 | 475,875 | SH | - | DFND | 1 3 4 | 475,875 | 0 | 0 |
| MATTEL INC | COM | 577081102 | 634 | 23,020 | SH | - | DFND | 4 5 | 23,020 | 0 | 0 |
| MATTHEWS INTL CORP | CL A | 577128101 | 18,499 | 240,712 | SH | - | DFND | 1 3 4 | 240,712 | 0 | 0 |
| MATTHEWS INTL CORP | CL A | 577128101 | 347 | 4,515 | SH | - | DFND | 4 5 | 4,515 | 0 | 0 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 1,779 | 46,124 | SH | - | DFND | 4 5 | 46,124 | 0 | 0 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 11,608 | 300,942 | SH | - | DFND | 1 3 4 | 300,942 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 13,789 | 247,154 | SH | - | DFND | 1 3 4 | 247,154 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 499 | 8,951 | SH | - | DFND | 4 5 | 8,951 | 0 | 0 |
| MAXILINEAR INC | CL A | 57776J100 | 292 | 13,396 | SH | - | DFND | 4 5 | 13,396 | 0 | 0 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 14,785 | 313,048 | SH | - | DFND | 1 3 4 | 313,048 | 0 | 0 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 491 | 10,396 | SH | - | DFND | 4 5 | 10,396 | 0 | 0 |
| MBIA INC | COM | 55262C100 | 192 | 17,918 | SH | - | DFND | 4 5 | 17,918 | 0 | 0 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 14,634 | 156,796 | SH | - | DFND | 1 3 4 | 156,796 | 0 | 0 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 2,069 | 22,174 | SH | - | DFND | 4 5 | 22,174 | 0 | 0 |
| MCDERMOTT INTL INC | COM | 580037109 | 352 | 47,660 | SH | - | DFND | 1 3 4 | 47,660 | 0 | 0 |
| MCDERMOTT INTL INC | COM | 580037109 | 401 | 54,329 | SH | - | DFND | 4 5 | 54,329 | 0 | 0 |
| MCDONALDS CORP | COM | 580135101 | 7,296 | 59,939 | SH | - | DFND | 4 5 | 59,939 | 0 | 0 |
| MCDONALDS CORP | COM | 580135101 | 141,173 | 1,159,823 | SH | - | DFND | 1 3 4 | 1,159,823 | 0 | 0 |
| MCEWEN MNG INC | COM | 58039P107 | 332 | 114,167 | SH | - | DFND | 1 3 4 | 114,167 | 0 | 0 |
| MCGRATH RENTCORP | COM | 580589109 | 203 | 5,174 | SH | - | DFND | 4 5 | 5,174 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 43,769 | 311,634 | SH | - | DFND | 1 3 4 | 311,634 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 2,148 | 15,297 | SH | - | DFND | 4 5 | 15,297 | 0 | 0 |
| MDU RES GROUP INC | COM | 552690109 | 75,994 | 2,641,431 | SH | - | DFND | 1 3 4 | 2,641,431 | 0 | 0 |
| MDU RES GROUP INC | COM | 552690109 | 1,263 | 43,885 | SH | - | DFND | 4 5 | 43,885 | 0 | 0 |
| MEAD JOHNSON NUTRITION CO | COM | 582839106 | 83,331 | 1,177,653 | SH | - | DFND | 1 3 4 | 1,177,653 | 0 | 0 |
| MEAD JOHNSON NUTRITION CO | COM | 582839106 | 2,103 | 29,718 | SH | - | DFND | 4 5 | 29,718 | 0 | 0 |
| MEDEQUITIES RLTY TR INC | COM | 58409L306 | 11,666 | 1,050,988 | SH | - | DFND | 1 3 4 | 1,050,988 | 0 | 0 |
| MEDIA GEN INC NEW | COM | 58441K100 | 283 | 15,053 | SH | - | DFND | 4 5 | 15,053 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 769 | 62,508 | SH | - | DFND | 4 5 | 62,508 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 51,681 | 4,201,751 | SH | - | DFND | 1 3 4 | 4,201,751 | 0 | 0 |
| MEDICINES CO | COM | 584688105 | 17,390 | 512,372 | SH | - | DFND | 1 3 4 | 512,372 | 0 | 0 |
| MEDICINES CO | COM | 584688105 | 321 | 9,460 | SH | - | DFND | 4 5 | 9,460 | 0 | 0 |
| MEDIDATA SOLUTIONS INC | COM | 58471A105 | 19,932 | 401,286 | SH | - | DFND | 1 3 4 | 401,286 | 0 | 0 |
| MEDIDATA SOLUTIONS INC | COM | 58471A105 | 571 | 11,500 | SH | - | DFND | 4 5 | 11,500 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 3,693 | 88,701 | SH | - | DFND | 1 3 4 | 88,701 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 23,655 | 354,861 | SH | - | DFND | 1 3 4 | 354,861 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 908 | 13,625 | SH | - | DFND | 4 5 | 13,625 | 0 | 0 |
| MEDTRONIC PLC | SHS | G5960L103 | 133,897 | 1,879,782 | SH | - | DFND | 1 3 4 | 1,879,782 | 0 | 0 |
| MEDTRONIC PLC | SHS | G5960L103 | 3,022 | 42,420 | SH | - | DFND | 4 5 | 42,420 | 0 | 0 |
| MEETME INC | COM | 585141104 | 276 | 56,056 | SH | - | DFND | 1 3 4 | 56,056 | 0 | 0 |
| MEETME INC | COM | 585141104 | 50 | 10,219 | SH | - | DFND | 4 5 | 10,219 | 0 | 0 |
| MELCO CROWN ENTMT LTD | ADR | 585464100 | 222 | 13,948 | SH | - | DFND | 1 3 4 | 13,948 | 0 | 0 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 732 | 19,845 | SH | - | DFND | 4 5 | 19,845 | 0 | 0 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 15,460 | 419,072 | SH | - | DFND | 1 3 4 | 419,072 | 0 | 0 |
| MERCK & CO INC | COM | 58933Y105 | 365,150 | 6,202,655 | SH | - | DFND | 1 3 4 | 6,202,655 | 0 | 0 |
| MERCK & CO INC | COM | 58933Y105 | 4,898 | 83,199 | SH | - | DFND | 4 5 | 83,199 | 0 | 0 |

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|------------------------------|----------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| MERCURY GENL CORP NEW | COM | 589400100 | 8,380 | 139,181 | SH | - | DFND | 1 3 4 | 139,181 | 0 | 0 |
| MERCURY GENL CORP NEW | COM | 589400100 | 313 | 5,193 | SH | - | DFND | 4 5 | 5,193 | 0 | 0 |
| MERCURY SYS INC | COM | 589378108 | 9,405 | 311,222 | SH | - | DFND | 1 3 4 | 311,222 | 0 | 0 |
| MEREDITH CORP | COM | 589433101 | 9,169 | 155,016 | SH | - | DFND | 1 3 4 | 155,016 | 0 | 0 |
| MEREDITH CORP | COM | 589433101 | 437 | 7,380 | SH | - | DFND | 4 5 | 7,380 | 0 | 0 |
| MERIDIAN BANCORP INC MD | COM | 58958U103 | 452 | 23,890 | SH | - | DFND | 1 3 4 | 23,890 | 0 | 0 |
| MERIDIAN BANCORP INC MD | COM | 58958U103 | 197 | 10,444 | SH | - | DFND | 4 5 | 10,444 | 0 | 0 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 5,729 | 323,680 | SH | - | DFND | 1 3 4 | 323,680 | 0 | 0 |
| MERIT MED SYS INC | COM | 589889104 | 8,998 | 339,567 | SH | - | DFND | 1 3 4 | 339,567 | 0 | 0 |
| MERIT MED SYS INC | COM | 589889104 | 245 | 9,238 | SH | - | DFND | 4 5 | 9,238 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 9,602 | 275,915 | SH | - | DFND | 1 3 4 | 275,915 | 0 | 0 |
| MERITOR INC | COM | 59001K100 | 216 | 17,353 | SH | - | DFND | 4 5 | 17,353 | 0 | 0 |
| MERRIMACK PHARMACEUTICALS IN | COM | 590328100 | 87 | 21,259 | SH | - | DFND | 4 5 | 21,259 | 0 | 0 |
| META FINL GROUP INC | COM | 59100U108 | 603 | 5,864 | SH | - | DFND | 1 3 4 | 5,864 | 0 | 0 |
| META FINL GROUP INC | COM | 59100U108 | 225 | 2,182 | SH | - | DFND | 4 5 | 2,182 | 0 | 0 |
| METHODE ELECTRS INC | COM | 591520200 | 11,253 | 272,132 | SH | - | DFND | 1 3 4 | 272,132 | 0 | 0 |
| METHODE ELECTRS INC | COM | 591520200 | 417 | 10,080 | SH | - | DFND | 4 5 | 10,080 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 81,042 | 1,503,842 | SH | - | DFND | 1 3 4 | 1,503,842 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 1,965 | 36,459 | SH | - | DFND | 4 5 | 36,459 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 15,219 | 36,360 | SH | - | DFND | 1 3 4 | 36,360 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 2,189 | 5,229 | SH | - | DFND | 4 5 | 5,229 | 0 | 0 |
| MFA FINL INC | COM | 55272X102 | 1,610 | 210,948 | SH | - | DFND | 1 3 4 | 210,948 | 0 | 0 |
| MFA FINL INC | COM | 55272X102 | 507 | 66,424 | SH | - | DFND | 4 5 | 66,424 | 0 | 0 |
| MGE ENERGY INC | COM | 55277P104 | 427 | 6,545 | SH | - | DFND | 1 3 4 | 6,545 | 0 | 0 |
| MGE ENERGY INC | COM | 55277P104 | 384 | 5,873 | SH | - | DFND | 4 5 | 5,873 | 0 | 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 13,307 | 1,305,868 | SH | - | DFND | 1 3 4 | 1,305,868 | 0 | 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 688 | 67,492 | SH | - | DFND | 4 5 | 67,492 | 0 | 0 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 23,062 | 799,932 | SH | - | DFND | 1 3 4 | 799,932 | 0 | 0 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 2,355 | 81,684 | SH | - | DFND | 4 5 | 81,684 | 0 | 0 |
| MGP INGREDIENTS INC NEW | COM | 55303J106 | 265 | 5,303 | SH | - | DFND | 1 3 4 | 5,303 | 0 | 0 |
| MICHAEL KORS HLDGS LTD | SHS | G60754101 | 1,477 | 34,373 | SH | - | DFND | 4 5 | 34,373 | 0 | 0 |
| MICHAEL KORS HLDGS LTD | SHS | G60754101 | 10,542 | 245,285 | SH | - | DFND | 1 3 4 | 245,285 | 0 | 0 |
| MICHAELS COS INC | COM | 59408Q106 | 13,174 | 644,197 | SH | - | DFND | 1 3 4 | 644,197 | 0 | 0 |
| MICHAELS COS INC | COM | 59408Q106 | 437 | 21,347 | SH | - | DFND | 4 5 | 21,347 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 237,559 | 3,703,176 | SH | - | DFND | 1 3 4 | 3,703,176 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 2,238 | 34,888 | SH | - | DFND | 4 5 | 34,888 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 32,032 | 1,461,288 | SH | - | DFND | 1 3 4 | 1,461,288 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 2,707 | 123,491 | SH | - | DFND | 4 5 | 123,491 | 0 | 0 |
| MICROSEMI CORP | COM | 595137100 | 24,086 | 446,298 | SH | - | DFND | 1 3 4 | 446,298 | 0 | 0 |
| MICROSEMI CORP | COM | 595137100 | 857 | 15,884 | SH | - | DFND | 4 5 | 15,884 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 860,408 | 13,846,292 | SH | - | DFND | 1 3 4 | 13,846,292 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 45,097 | 725,725 | SH | - | DFND | 4 5 | 725,725 | 0 | 0 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 480 | 2,430 | SH | - | DFND | 4 5 | 2,430 | 0 | 0 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 13,624 | 69,019 | SH | - | DFND | 1 3 4 | 69,019 | 0 | 0 |
| MID AMER APT CMNTYS INC | COM | 59522J103 | 2,040 | 20,839 | SH | - | DFND | 4 5 | 20,839 | 0 | 0 |
| MID AMER APT CMNTYS INC | COM | 59522J103 | 15,193 | 155,162 | SH | - | DFND | 1 3 4 | 155,162 | 0 | 0 |
| MIDDLEBY CORP | COM | 596278101 | 466 | 3,615 | SH | - | DFND | 1 3 4 | 3,615 | 0 | 0 |
| MIDDLEBY CORP | COM | 596278101 | 1,471 | 11,423 | SH | - | DFND | 4 5 | 11,423 | 0 | 0 |
| MIDDLESEX WATER CO | COM | 596680108 | 861 | 20,042 | SH | - | DFND | 1 3 4 | 20,042 | 0 | 0 |
| MILLER HERMAN INC | COM | 600544100 | 8,607 | 251,680 | SH | - | DFND | 1 3 4 | 251,680 | 0 | 0 |
| MILLER HERMAN INC | COM | 600544100 | 446 | 13,036 | SH | - | DFND | 4 5 | 13,036 | 0 | 0 |
| MIMEDX GROUP INC | COM | 602496101 | 6,547 | 738,886 | SH | - | DFND | 1 3 4 | 738,886 | 0 | 0 |
| MIMEDX GROUP INC | COM | 602496101 | 165 | 18,637 | SH | - | DFND | 4 5 | 18,637 | 0 | 0 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 11,047 | 143,000 | SH | - | DFND | 1 3 4 | 143,000 | 0 | 0 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 581 | 7,517 | SH | - | DFND | 4 5 | 7,517 | 0 | 0 |
| MITEK SYS INC | COM NEW | 606710200 | 84 | 13,616 | SH | - | DFND | 1 3 4 | 13,616 | 0 | 0 |
| MKS INSTRUMENT INC | COM | 55306N104 | 24,617 | 414,423 | SH | - | DFND | 1 3 4 | 414,423 | 0 | 0 |
| MKS INSTRUMENT INC | COM | 55306N104 | 435 | 7,320 | SH | - | DFND | 4 5 | 7,320 | 0 | 0 |
| MOBILE MINI INC | COM | 60740F105 | 9,864 | 326,080 | SH | - | DFND | 1 3 4 | 326,080 | 0 | 0 |

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|------------------------------|---------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| MOBILE TELESYSTEMS PJSC | SPONSORED ADR | 607409109 | 1,488 | 163,309 | SH | - | DFND | 1 3 4 | 163,309 | 0 | 0 |
| MOBILEIRON INC | COM NEW | 60739U204 | 38 | 10,105 | SH | - | DFND | 4 5 | 10,105 | 0 | 0 |
| MOBILEYE N V AMSTELVEEN | ORD SHS | N51488117 | 832 | 21,826 | SH | - | DFND | 1 3 4 | 21,826 | 0 | 0 |
| MOELIS & CO | CL A | 60786M105 | 8,543 | 252,012 | SH | - | DFND | 1 3 4 | 252,012 | 0 | 0 |
| MOHAWK INDS INC | COM | 608190104 | 239,649 | 1,200,167 | SH | - | DFND | 1 3 4 | 1,200,167 | 0 | 0 |
| MOHAWK INDS INC | COM | 608190104 | 2,553 | 12,787 | SH | - | DFND | 4 5 | 12,787 | 0 | 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 8,890 | 163,834 | SH | - | DFND | 1 3 4 | 163,834 | 0 | 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 539 | 9,939 | SH | - | DFND | 4 5 | 9,939 | 0 | 0 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 24,696 | 253,785 | SH | - | DFND | 1 3 4 | 253,785 | 0 | 0 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 2,767 | 28,437 | SH | - | DFND | 4 5 | 28,437 | 0 | 0 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 7,274 | 483,304 | SH | - | DFND | 1 3 4 | 483,304 | 0 | 0 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 171 | 11,366 | SH | - | DFND | 4 5 | 11,366 | 0 | 0 |
| MONARCH CASINO & RESORT INC | COM | 609027107 | 2,127 | 82,512 | SH | - | DFND | 1 3 4 | 82,512 | 0 | 0 |
| MONDELEZ INTL INC | CL A | 609207105 | 117,924 | 2,660,145 | SH | - | DFND | 1 3 4 | 2,660,145 | 0 | 0 |
| MONDELEZ INTL INC | CL A | 609207105 | 1,441 | 32,497 | SH | - | DFND | 4 5 | 32,497 | 0 | 0 |
| MONMOUTH REAL ESTATE INVT CO | CL A | 609720107 | 11,736 | 770,118 | SH | - | DFND | 1 3 4 | 770,118 | 0 | 0 |
| MONMOUTH REAL ESTATE INVT CO | CL A | 609720107 | 327 | 21,424 | SH | - | DFND | 4 5 | 21,424 | 0 | 0 |
| MONOGRAM RESIDENTIAL TR INC | COM | 60979P105 | 251 | 23,192 | SH | - | DFND | 4 5 | 23,192 | 0 | 0 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 11,697 | 142,772 | SH | - | DFND | 1 3 4 | 142,772 | 0 | 0 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 449 | 5,482 | SH | - | DFND | 4 5 | 5,482 | 0 | 0 |
| MONOTYPE IMAGING HOLDINGS IN | COM | 61022P100 | 6,235 | 314,121 | SH | - | DFND | 1 3 4 | 314,121 | 0 | 0 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 13,987 | 244,538 | SH | - | DFND | 1 3 4 | 244,538 | 0 | 0 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 254 | 4,447 | SH | - | DFND | 4 5 | 4,447 | 0 | 0 |
| MONSANTO CO NEW | COM | 61166W101 | 71,340 | 678,073 | SH | - | DFND | 1 3 4 | 678,073 | 0 | 0 |
| MONSANTO CO NEW | COM | 61166W101 | 2,380 | 22,624 | SH | - | DFND | 4 5 | 22,624 | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM | 61174X109 | 24,531 | 553,250 | SH | - | DFND | 1 3 4 | 553,250 | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM | 61174X109 | 1,261 | 28,441 | SH | - | DFND | 4 5 | 28,441 | 0 | 0 |
| MOODYS CORP | COM | 615369105 | 478,270 | 5,073,401 | SH | - | DFND | 1 3 4 | 5,073,401 | 0 | 0 |
| MOODYS CORP | COM | 615369105 | 2,134 | 22,635 | SH | - | DFND | 4 5 | 22,635 | 0 | 0 |
| MOOG INC | CL A | 615394202 | 15,515 | 236,231 | SH | - | DFND | 1 3 4 | 236,231 | 0 | 0 |
| MOOG INC | CL A | 615394202 | 367 | 5,583 | SH | - | DFND | 4 5 | 5,583 | 0 | 0 |
| MORGAN STANLEY | COM NEW | 617446448 | 2,187 | 51,753 | SH | - | DFND | 4 5 | 51,753 | 0 | 0 |
| MORGAN STANLEY | COM NEW | 617446448 | 199,783 | 4,728,576 | SH | - | DFND | 1 3 4 | 4,728,576 | 0 | 0 |
| MORNINGSTAR INC | COM | 617700109 | 265 | 3,597 | SH | - | DFND | 4 5 | 3,597 | 0 | 0 |
| MOSAIC CO NEW | COM | 61945C103 | 14,082 | 480,113 | SH | - | DFND | 1 3 4 | 480,113 | 0 | 0 |
| MOSAIC CO NEW | COM | 61945C103 | 1,317 | 44,898 | SH | - | DFND | 4 5 | 44,898 | 0 | 0 |
| MOTORCAR PTS AMER INC | COM | 620071100 | 3,685 | 136,880 | SH | - | DFND | 1 3 4 | 136,880 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 205,713 | 2,481,765 | SH | - | DFND | 1 3 4 | 2,481,765 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 2,403 | 28,994 | SH | - | DFND | 4 5 | 28,994 | 0 | 0 |
| MOVADO GROUP INC | COM | 624580106 | 3,260 | 113,393 | SH | - | DFND | 1 3 4 | 113,393 | 0 | 0 |
| MRC GLOBAL INC | COM | 55345K103 | 21,527 | 1,062,533 | SH | - | DFND | 1 3 4 | 1,062,533 | 0 | 0 |
| MRC GLOBAL INC | COM | 55345K103 | 377 | 18,628 | SH | - | DFND | 4 5 | 18,628 | 0 | 0 |
| MSA SAFETY INC | COM | 553498106 | 33,495 | 483,133 | SH | - | DFND | 1 3 4 | 483,133 | 0 | 0 |
| MSA SAFETY INC | COM | 553498106 | 365 | 5,270 | SH | - | DFND | 4 5 | 5,270 | 0 | 0 |
| MSC INDL DIRECT INC | CL A | 553530106 | 15,869 | 171,757 | SH | - | DFND | 1 3 4 | 171,757 | 0 | 0 |
| MSC INDL DIRECT INC | CL A | 553530106 | 903 | 9,772 | SH | - | DFND | 4 5 | 9,772 | 0 | 0 |
| MSCI INC | COM | 55354G100 | 1,345 | 17,078 | SH | - | DFND | 4 5 | 17,078 | 0 | 0 |
| MSCI INC | COM | 55354G100 | 72,274 | 917,416 | SH | - | DFND | 1 3 4 | 917,416 | 0 | 0 |
| MSG NETWORK INC | CL A | 553573106 | 330 | 15,328 | SH | - | DFND | 4 5 | 15,328 | 0 | 0 |
| MTS SYS CORP | COM | 553777103 | 6,934 | 122,287 | SH | - | DFND | 1 3 4 | 122,287 | 0 | 0 |
| MTS SYS CORP | COM | 553777103 | 301 | 5,304 | SH | - | DFND | 4 5 | 5,304 | 0 | 0 |
| MUELLER INDS INC | COM | 624756102 | 19,061 | 476,997 | SH | - | DFND | 1 3 4 | 476,997 | 0 | 0 |
| MUELLER INDS INC | COM | 624756102 | 380 | 9,521 | SH | - | DFND | 4 5 | 9,521 | 0 | 0 |
| MUELLER WTR PRODS INC | COM SER A | 624758108 | 2,489 | 186,984 | SH | - | DFND | 1 3 4 | 186,984 | 0 | 0 |
| MUELLER WTR PRODS INC | COM SER A | 624758108 | 291 | 21,880 | SH | - | DFND | 4 5 | 21,880 | 0 | 0 |
| MULTI COLOR CORP | COM | 625383104 | 258 | 3,322 | SH | - | DFND | 4 5 | 3,322 | 0 | 0 |
| MULTI COLOR CORP | COM | 625383104 | 7,515 | 96,848 | SH | - | DFND | 1 3 4 | 96,848 | 0 | 0 |
| MURPHY OIL CORP | COM | 626717102 | 834 | 26,806 | SH | - | DFND | 4 5 | 26,806 | 0 | 0 |
| MURPHY OIL CORP | COM | 626717102 | 10,490 | 336,973 | SH | - | DFND | 1 3 4 | 336,973 | 0 | 0 |

| | | | | | | | | | | | |
|-----------------------------|----------------|-----------|--------|-----------|----|---|------|-------|-----------|---|---|
| MURPHY USA INC | COM | 626755102 | 29,281 | 476,345 | SH | - | DFND | 1 3 4 | 476,345 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 496 | 8,076 | SH | - | DFND | 4 5 | 8,076 | 0 | 0 |
| MYERS INDS INC | COM | 628464109 | 2,293 | 160,376 | SH | - | DFND | 1 3 4 | 160,376 | 0 | 0 |
| MYLAN N V | SHS EURO | N59465109 | 23,960 | 628,035 | SH | - | DFND | 1 3 4 | 628,035 | 0 | 0 |
| MYLAN N V | SHS EURO | N59465109 | 1,064 | 27,896 | SH | - | DFND | 4 5 | 27,896 | 0 | 0 |
| MYR GROUP INC DEL | COM | 55405W104 | 4,454 | 118,216 | SH | - | DFND | 1 3 4 | 118,216 | 0 | 0 |
| MYRIAD GENETICS INC | COM | 62855J104 | 207 | 12,403 | SH | - | DFND | 4 5 | 12,403 | 0 | 0 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 55,333 | 3,373,984 | SH | - | DFND | 1 3 4 | 3,373,984 | 0 | 0 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 784 | 47,828 | SH | - | DFND | 4 5 | 47,828 | 0 | 0 |
| NANOMETRICS INC | COM | 630077105 | 4,703 | 187,677 | SH | - | DFND | 1 3 4 | 187,677 | 0 | 0 |
| NASDAQ INC | COM | 631103108 | 10,443 | 155,582 | SH | - | DFND | 1 3 4 | 155,582 | 0 | 0 |
| NASDAQ INC | COM | 631103108 | 1,420 | 21,161 | SH | - | DFND | 4 5 | 21,161 | 0 | 0 |
| NATERA INC | COM | 632307104 | 1,295 | 110,590 | SH | - | DFND | 1 3 4 | 110,590 | 0 | 0 |
| NATIONAL BEVERAGE CORP | COM | 635017106 | 855 | 16,733 | SH | - | DFND | 1 3 4 | 16,733 | 0 | 0 |
| NATIONAL BK HLDGS CORP | CL A | 633707104 | 6,072 | 190,401 | SH | - | DFND | 1 3 4 | 190,401 | 0 | 0 |
| NATIONAL CINEMEDIA INC | COM | 635309107 | 189 | 12,825 | SH | - | DFND | 4 5 | 12,825 | 0 | 0 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 18,409 | 325,026 | SH | - | DFND | 1 3 4 | 325,026 | 0 | 0 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 665 | 11,737 | SH | - | DFND | 4 5 | 11,737 | 0 | 0 |
| NATIONAL GEN HLDGS CORP | COM | 636220303 | 504 | 20,155 | SH | - | DFND | 1 3 4 | 20,155 | 0 | 0 |
| NATIONAL GEN HLDGS CORP | COM | 636220303 | 354 | 14,155 | SH | - | DFND | 4 5 | 14,155 | 0 | 0 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 589 | 7,940 | SH | - | DFND | 4 5 | 7,940 | 0 | 0 |
| NATIONAL INSTRS CORP | COM | 636518102 | 12,431 | 403,375 | SH | - | DFND | 1 3 4 | 403,375 | 0 | 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 19,370 | 517,348 | SH | - | DFND | 1 3 4 | 517,348 | 0 | 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 1,813 | 48,431 | SH | - | DFND | 4 5 | 48,431 | 0 | 0 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 4,003 | 37,625 | SH | - | DFND | 1 3 4 | 37,625 | 0 | 0 |
| NATIONAL RETAIL PPTYS INC | COM | 637417106 | 24,838 | 561,955 | SH | - | DFND | 1 3 4 | 561,955 | 0 | 0 |
| NATIONAL RETAIL PPTYS INC | COM | 637417106 | 1,220 | 27,610 | SH | - | DFND | 4 5 | 27,610 | 0 | 0 |
| NATIONAL STORAGE AFFILIATES | COM SHS BEN IN | 637870106 | 27,877 | 1,263,100 | SH | - | DFND | 1 3 4 | 1,263,100 | 0 | 0 |
| NATIONAL STORAGE AFFILIATES | COM SHS BEN IN | 637870106 | 213 | 9,664 | SH | - | DFND | 4 5 | 9,664 | 0 | 0 |
| NATUS MEDICAL INC DEL | COM | 639050103 | 8,421 | 241,973 | SH | - | DFND | 1 3 4 | 241,973 | 0 | 0 |
| NATUS MEDICAL INC DEL | COM | 639050103 | 284 | 8,166 | SH | - | DFND | 4 5 | 8,166 | 0 | 0 |
| NAUTILUS INC | COM | 63910B102 | 4,223 | 228,287 | SH | - | DFND | 1 3 4 | 228,287 | 0 | 0 |
| NAVIENT CORP | COM | 63938C108 | 9,161 | 557,574 | SH | - | DFND | 1 3 4 | 557,574 | 0 | 0 |
| NAVIENT CORP | COM | 63938C108 | 708 | 43,102 | SH | - | DFND | 4 5 | 43,102 | 0 | 0 |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 20,733 | 791,909 | SH | - | DFND | 1 3 4 | 791,909 | 0 | 0 |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 265 | 10,136 | SH | - | DFND | 4 5 | 10,136 | 0 | 0 |
| NAVIGATORS GROUP INC | COM | 638904102 | 303 | 2,577 | SH | - | DFND | 4 5 | 2,577 | 0 | 0 |
| NAVIGATORS GROUP INC | COM | 638904102 | 10,208 | 86,696 | SH | - | DFND | 1 3 4 | 86,696 | 0 | 0 |
| NAVIOS MARITIME ACQUIS CORP | SHS | Y62159101 | 31 | 18,034 | SH | - | DFND | 4 5 | 18,034 | 0 | 0 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 211 | 6,722 | SH | - | DFND | 4 5 | 6,722 | 0 | 0 |
| NBT BANCORP INC | COM | 628778102 | 13,768 | 328,738 | SH | - | DFND | 1 3 4 | 328,738 | 0 | 0 |
| NBT BANCORP INC | COM | 628778102 | 354 | 8,463 | SH | - | DFND | 4 5 | 8,463 | 0 | 0 |
| NCI BUILDING SYS INC | COM NEW | 628852204 | 10,953 | 699,898 | SH | - | DFND | 1 3 4 | 699,898 | 0 | 0 |
| NCR CORP NEW | COM | 62886E108 | 19,255 | 474,720 | SH | - | DFND | 1 3 4 | 474,720 | 0 | 0 |
| NCR CORP NEW | COM | 62886E108 | 1,015 | 25,031 | SH | - | DFND | 4 5 | 25,031 | 0 | 0 |
| NEENAH PAPER INC | COM | 640079109 | 11,258 | 132,140 | SH | - | DFND | 1 3 4 | 132,140 | 0 | 0 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 18,024 | 1,468,918 | SH | - | DFND | 1 3 4 | 1,468,918 | 0 | 0 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 247 | 20,127 | SH | - | DFND | 4 5 | 20,127 | 0 | 0 |
| NELNET INC | CL A | 64031N108 | 215 | 4,230 | SH | - | DFND | 1 3 4 | 4,230 | 0 | 0 |
| NELNET INC | CL A | 64031N108 | 248 | 4,879 | SH | - | DFND | 4 5 | 4,879 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 18,719 | 283,640 | SH | - | DFND | 1 3 4 | 283,640 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 513 | 7,777 | SH | - | DFND | 4 5 | 7,777 | 0 | 0 |
| NEOGENOMICS INC | COM NEW | 64049M209 | 97 | 11,276 | SH | - | DFND | 1 3 4 | 11,276 | 0 | 0 |
| NEOGENOMICS INC | COM NEW | 64049M209 | 89 | 10,343 | SH | - | DFND | 4 5 | 10,343 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 13,370 | 379,089 | SH | - | DFND | 1 3 4 | 379,089 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 1,861 | 52,768 | SH | - | DFND | 4 5 | 52,768 | 0 | 0 |
| NETEASE INC | SPONSORED ADR | 64110W102 | 70,529 | 327,523 | SH | - | DFND | 1 3 4 | 327,523 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 3,441 | 27,793 | SH | - | DFND | 4 5 | 27,793 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 72,706 | 587,287 | SH | - | DFND | 1 3 4 | 587,287 | 0 | 0 |

| | | | | | | | | | | | |
|------------------------------|------------------|-----------|--------|-----------|----|---|------|-------|-----------|---|---|
| NETGEAR INC | COM | 64111Q104 | 29,652 | 545,574 | SH | - | DFND | 1 3 4 | 545,574 | 0 | 0 |
| NETGEAR INC | COM | 64111Q104 | 458 | 8,420 | SH | - | DFND | 4 5 | 8,420 | 0 | 0 |
| NETSCOUT SYS INC | COM | 64115T104 | 11,006 | 349,384 | SH | - | DFND | 1 3 4 | 349,384 | 0 | 0 |
| NETSCOUT SYS INC | COM | 64115T104 | 387 | 12,272 | SH | - | DFND | 4 5 | 12,272 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 2,368 | 61,177 | SH | - | DFND | 1 3 4 | 61,177 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 579 | 14,968 | SH | - | DFND | 4 5 | 14,968 | 0 | 0 |
| NEUSTAR INC | CL A | 64126X201 | 6,979 | 208,943 | SH | - | DFND | 1 3 4 | 208,943 | 0 | 0 |
| NEUSTAR INC | CL A | 64126X201 | 462 | 13,822 | SH | - | DFND | 4 5 | 13,822 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 7,297 | 100,424 | SH | - | DFND | 1 3 4 | 100,424 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 243 | 3,349 | SH | - | DFND | 4 5 | 3,349 | 0 | 0 |
| NEW JERSEY RES | COM | 646025106 | 417 | 11,738 | SH | - | DFND | 4 5 | 11,738 | 0 | 0 |
| NEW JERSEY RES | COM | 646025106 | 11,662 | 328,518 | SH | - | DFND | 1 3 4 | 328,518 | 0 | 0 |
| NEW MEDIA INVT GROUP INC | COM | 64704V106 | 6,265 | 391,831 | SH | - | DFND | 1 3 4 | 391,831 | 0 | 0 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 74,442 | 1,768,213 | SH | - | DFND | 1 3 4 | 1,768,213 | 0 | 0 |
| NEW RESIDENTIAL INVT CORP | COM NEW | 64828T201 | 2,690 | 171,145 | SH | - | DFND | 1 3 4 | 171,145 | 0 | 0 |
| NEW RESIDENTIAL INVT CORP | COM NEW | 64828T201 | 748 | 47,595 | SH | - | DFND | 4 5 | 47,595 | 0 | 0 |
| NEW SR INVT GROUP INC | COM | 648691103 | 102 | 10,397 | SH | - | DFND | 4 5 | 10,397 | 0 | 0 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 29,585 | 1,859,506 | SH | - | DFND | 1 3 4 | 1,859,506 | 0 | 0 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 739 | 46,420 | SH | - | DFND | 4 5 | 46,420 | 0 | 0 |
| NEW YORK MTG TR INC | COM PAR \$.02 | 649604501 | 183 | 27,694 | SH | - | DFND | 4 5 | 27,694 | 0 | 0 |
| NEW YORK REIT INC | COM | 64976L109 | 231 | 22,870 | SH | - | DFND | 4 5 | 22,870 | 0 | 0 |
| NEW YORK TIMES CO | CL A | 650111107 | 6,183 | 464,866 | SH | - | DFND | 1 3 4 | 464,866 | 0 | 0 |
| NEW YORK TIMES CO | CL A | 650111107 | 228 | 17,141 | SH | - | DFND | 4 5 | 17,141 | 0 | 0 |
| NEWELL BRANDS INC | COM | 651229106 | 29,688 | 664,910 | SH | - | DFND | 1 3 4 | 664,910 | 0 | 0 |
| NEWELL BRANDS INC | COM | 651229106 | 2,851 | 63,857 | SH | - | DFND | 4 5 | 63,857 | 0 | 0 |
| NEWFIELD EXPL CO | COM | 651290108 | 725 | 17,889 | SH | - | DFND | 4 5 | 17,889 | 0 | 0 |
| NEWFIELD EXPL CO | COM | 651290108 | 17,894 | 441,833 | SH | - | DFND | 1 3 4 | 441,833 | 0 | 0 |
| NEWLINK GENETICS CORP | COM | 651511107 | 710 | 69,085 | SH | - | DFND | 1 3 4 | 69,085 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 15,007 | 35,408 | SH | - | DFND | 1 3 4 | 35,408 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 685 | 1,616 | SH | - | DFND | 4 5 | 1,616 | 0 | 0 |
| NEWMONT MINING CORP | COM | 651639106 | 33,307 | 977,604 | SH | - | DFND | 1 3 4 | 977,604 | 0 | 0 |
| NEWMONT MINING CORP | COM | 651639106 | 3,056 | 89,698 | SH | - | DFND | 4 5 | 89,698 | 0 | 0 |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 4,672 | 622,961 | SH | - | DFND | 1 3 4 | 622,961 | 0 | 0 |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 116 | 15,453 | SH | - | DFND | 4 5 | 15,453 | 0 | 0 |
| NEWS CORP NEW | CL A | 65249B109 | 560 | 48,900 | SH | - | DFND | 4 5 | 48,900 | 0 | 0 |
| NEWS CORP NEW | CL A | 65249B109 | 6,350 | 554,076 | SH | - | DFND | 1 3 4 | 554,076 | 0 | 0 |
| NEWS CORP NEW | CL B | 65249B208 | 1,930 | 163,566 | SH | - | DFND | 1 3 4 | 163,566 | 0 | 0 |
| NEXPOINT RESIDENTIAL TR INC | COM | 65341D102 | 2,610 | 116,843 | SH | - | DFND | 1 3 4 | 116,843 | 0 | 0 |
| NEXSTAR BROADCASTING GROUP I | CL A | 65336K103 | 802 | 12,677 | SH | - | DFND | 1 3 4 | 12,677 | 0 | 0 |
| NEXSTAR BROADCASTING GROUP I | CL A | 65336K103 | 393 | 6,215 | SH | - | DFND | 4 5 | 6,215 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 76,196 | 637,839 | SH | - | DFND | 1 3 4 | 637,839 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 1,794 | 15,014 | SH | - | DFND | 4 5 | 15,014 | 0 | 0 |
| NIC INC | COM | 62914B100 | 11,374 | 475,908 | SH | - | DFND | 1 3 4 | 475,908 | 0 | 0 |
| NIC INC | COM | 62914B100 | 379 | 15,861 | SH | - | DFND | 4 5 | 15,861 | 0 | 0 |
| NIELSEN HLDGS PLC | SHS EUR | G6518L108 | 19,250 | 458,880 | SH | - | DFND | 1 3 4 | 458,880 | 0 | 0 |
| NIELSEN HLDGS PLC | SHS EUR | G6518L108 | 2,367 | 56,417 | SH | - | DFND | 4 5 | 56,417 | 0 | 0 |
| NIKE INC | CL B | 654106103 | 4,586 | 90,230 | SH | - | DFND | 4 5 | 90,230 | 0 | 0 |
| NIKE INC | CL B | 654106103 | 93,001 | 1,829,656 | SH | - | DFND | 1 3 4 | 1,829,656 | 0 | 0 |
| NIMBLE STORAGE INC | COM | 65440R101 | 91 | 11,472 | SH | - | DFND | 4 5 | 11,472 | 0 | 0 |
| NISOURCE INC | COM | 65473P105 | 911 | 41,167 | SH | - | DFND | 4 5 | 41,167 | 0 | 0 |
| NISOURCE INC | COM | 65473P105 | 9,926 | 448,326 | SH | - | DFND | 1 3 4 | 448,326 | 0 | 0 |
| NOBILIS HEALTH CORP | COM | 65500B103 | 30 | 14,162 | SH | - | DFND | 4 5 | 14,162 | 0 | 0 |
| NOBLE CORP PLC | SHS USD | G65431101 | 5,494 | 928,035 | SH | - | DFND | 1 3 4 | 928,035 | 0 | 0 |
| NOBLE CORP PLC | SHS USD | G65431101 | 230 | 38,914 | SH | - | DFND | 4 5 | 38,914 | 0 | 0 |
| NOBLE ENERGY INC | COM | 655044105 | 22,266 | 585,033 | SH | - | DFND | 1 3 4 | 585,033 | 0 | 0 |
| NOBLE ENERGY INC | COM | 655044105 | 2,580 | 67,787 | SH | - | DFND | 4 5 | 67,787 | 0 | 0 |
| NORDIC AMERICAN TANKERS LIM | COM | G65773106 | 190 | 22,577 | SH | - | DFND | 4 5 | 22,577 | 0 | 0 |
| NORDSON CORP | COM | 655663102 | 43,567 | 388,823 | SH | - | DFND | 1 3 4 | 388,823 | 0 | 0 |

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|------------------------------|-----------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| NORDSON CORP | COM | 655663102 | 1,112 | 9,927 | SH | - | DFND | 4 5 | 9,927 | 0 | 0 |
| NORDSTROM INC | COM | 655664100 | 23,436 | 488,961 | SH | - | DFND | 1 3 4 | 488,961 | 0 | 0 |
| NORDSTROM INC | COM | 655664100 | 1,310 | 27,337 | SH | - | DFND | 4 5 | 27,337 | 0 | 0 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 118,489 | 1,096,406 | SH | - | DFND | 1 3 4 | 1,096,406 | 0 | 0 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 1,104 | 10,213 | SH | - | DFND | 4 5 | 10,213 | 0 | 0 |
| NORTHERN OIL & GAS INC NEV | COM | 665531109 | 877 | 318,942 | SH | - | DFND | 1 3 4 | 318,942 | 0 | 0 |
| NORTHERN OIL & GAS INC NEV | COM | 665531109 | 31 | 11,225 | SH | - | DFND | 4 5 | 11,225 | 0 | 0 |
| NORTHERN TR CORP | COM | 665859104 | 25,930 | 291,186 | SH | - | DFND | 1 3 4 | 291,186 | 0 | 0 |
| NORTHERN TR CORP | COM | 665859104 | 3,428 | 38,499 | SH | - | DFND | 4 5 | 38,499 | 0 | 0 |
| NORTHFIELD BANCORP INC DEL | COM | 66611T108 | 6,906 | 345,805 | SH | - | DFND | 1 3 4 | 345,805 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 68,337 | 293,820 | SH | - | DFND | 1 3 4 | 293,820 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 4,424 | 19,021 | SH | - | DFND | 4 5 | 19,021 | 0 | 0 |
| NORTHSTAR ASSET MGMT GROUP I | COM | 66705Y104 | 508 | 34,020 | SH | - | DFND | 4 5 | 34,020 | 0 | 0 |
| NORTHWEST BANCSHARES INC MD | COM | 667340103 | 14,785 | 820,018 | SH | - | DFND | 1 3 4 | 820,018 | 0 | 0 |
| NORTHWEST BANCSHARES INC MD | COM | 667340103 | 240 | 13,330 | SH | - | DFND | 4 5 | 13,330 | 0 | 0 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 367 | 6,137 | SH | - | DFND | 4 5 | 6,137 | 0 | 0 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 13,126 | 219,506 | SH | - | DFND | 1 3 4 | 219,506 | 0 | 0 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 10,486 | 184,391 | SH | - | DFND | 1 3 4 | 184,391 | 0 | 0 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 379 | 6,668 | SH | - | DFND | 4 5 | 6,668 | 0 | 0 |
| NORWEGIAN CRUISE LINE HLDGS | SHS | G66721104 | 645 | 15,175 | SH | - | DFND | 4 5 | 15,175 | 0 | 0 |
| NOVAVAX INC | COM | 670002104 | 61 | 48,096 | SH | - | DFND | 4 5 | 48,096 | 0 | 0 |
| NOW INC | COM | 67011P100 | 8,821 | 430,908 | SH | - | DFND | 1 3 4 | 430,908 | 0 | 0 |
| NOW INC | COM | 67011P100 | 417 | 20,382 | SH | - | DFND | 4 5 | 20,382 | 0 | 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 5,278 | 430,490 | SH | - | DFND | 1 3 4 | 430,490 | 0 | 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 614 | 50,065 | SH | - | DFND | 4 5 | 50,065 | 0 | 0 |
| NRG YIELD INC | CL C | 62942X405 | 747 | 47,274 | SH | - | DFND | 1 3 4 | 47,274 | 0 | 0 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 504 | 10,542 | SH | - | DFND | 4 5 | 10,542 | 0 | 0 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 1,259 | 26,354 | SH | - | DFND | 1 3 4 | 26,354 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 707 | 47,452 | SH | - | DFND | 4 5 | 47,452 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 31,663 | 531,987 | SH | - | DFND | 1 3 4 | 531,987 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 3,299 | 55,421 | SH | - | DFND | 4 5 | 55,421 | 0 | 0 |
| NUTRI SYS INC NEW | COM | 67069D108 | 7,747 | 223,592 | SH | - | DFND | 1 3 4 | 223,592 | 0 | 0 |
| NUTRI SYS INC NEW | COM | 67069D108 | 253 | 7,313 | SH | - | DFND | 4 5 | 7,313 | 0 | 0 |
| NUVASIVE INC | COM | 670704105 | 13,205 | 196,043 | SH | - | DFND | 1 3 4 | 196,043 | 0 | 0 |
| NUVASIVE INC | COM | 670704105 | 684 | 10,150 | SH | - | DFND | 4 5 | 10,150 | 0 | 0 |
| NVIDIA CORP | COM | 67066G104 | 84,283 | 789,613 | SH | - | DFND | 1 3 4 | 789,613 | 0 | 0 |
| NVIDIA CORP | COM | 67066G104 | 8,665 | 81,182 | SH | - | DFND | 4 5 | 81,182 | 0 | 0 |
| NVR INC | COM | 62944T105 | 68,915 | 41,291 | SH | - | DFND | 1 3 4 | 41,291 | 0 | 0 |
| NVR INC | COM | 62944T105 | 1,118 | 670 | SH | - | DFND | 4 5 | 670 | 0 | 0 |
| NXP SEMICONDUCTORS N V | COM | N6596X109 | 2,257 | 23,023 | SH | - | DFND | 1 3 4 | 23,023 | 0 | 0 |
| NXSTAGE MEDICAL INC | COM | 67072V103 | 500 | 19,066 | SH | - | DFND | 1 3 4 | 19,066 | 0 | 0 |
| NXSTAGE MEDICAL INC | COM | 67072V103 | 231 | 8,822 | SH | - | DFND | 4 5 | 8,822 | 0 | 0 |
| O REILLY AUTOMOTIVE INC NEW | COM | 67103H107 | 423,777 | 1,522,131 | SH | - | DFND | 1 3 4 | 1,522,131 | 0 | 0 |
| O REILLY AUTOMOTIVE INC NEW | COM | 67103H107 | 4,195 | 15,066 | SH | - | DFND | 4 5 | 15,066 | 0 | 0 |
| OAKTREE CAP GROUP LLC | UNIT CL A | 674001201 | 4,148 | 110,615 | SH | - | DFND | 1 3 4 | 110,615 | 0 | 0 |
| OASIS PETE INC NEW | COM | 674215108 | 10,194 | 673,330 | SH | - | DFND | 1 3 4 | 673,330 | 0 | 0 |
| OASIS PETE INC NEW | COM | 674215108 | 693 | 45,740 | SH | - | DFND | 4 5 | 45,740 | 0 | 0 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 74,545 | 1,046,536 | SH | - | DFND | 1 3 4 | 1,046,536 | 0 | 0 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 1,181 | 16,581 | SH | - | DFND | 4 5 | 16,581 | 0 | 0 |
| OCEANEERING INTL INC | COM | 675232102 | 11,616 | 411,752 | SH | - | DFND | 1 3 4 | 411,752 | 0 | 0 |
| OCEANEERING INTL INC | COM | 675232102 | 488 | 17,307 | SH | - | DFND | 4 5 | 17,307 | 0 | 0 |
| OCLARO INC | COM NEW | 67555N206 | 139 | 15,554 | SH | - | DFND | 4 5 | 15,554 | 0 | 0 |
| OCWEN FINL CORP | COM NEW | 675746309 | 100 | 18,609 | SH | - | DFND | 4 5 | 18,609 | 0 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 9,186 | 2,032,230 | SH | - | DFND | 1 3 4 | 2,032,230 | 0 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 484 | 107,011 | SH | - | DFND | 4 5 | 107,011 | 0 | 0 |
| OFG BANCORP | COM | 67103X102 | 4,262 | 325,342 | SH | - | DFND | 1 3 4 | 325,342 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 33,946 | 1,014,841 | SH | - | DFND | 1 3 4 | 1,014,841 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 1,426 | 42,619 | SH | - | DFND | 4 5 | 42,619 | 0 | 0 |
| OIL STS INTL INC | COM | 678026105 | 7,702 | 197,479 | SH | - | DFND | 1 3 4 | 197,479 | 0 | 0 |

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|------------------------------|---------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| OIL STS INTL INC | COM | 678026105 | 275 | 7,047 | SH | - | DFND | 4 5 | 7,047 | 0 | 0 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 1,159 | 13,505 | SH | - | DFND | 4 5 | 13,505 | 0 | 0 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 22,675 | 264,312 | SH | - | DFND | 1 3 4 | 264,312 | 0 | 0 |
| OLD NATL BANCORP IND | COM | 680033107 | 18,020 | 992,864 | SH | - | DFND | 1 3 4 | 992,864 | 0 | 0 |
| OLD NATL BANCORP IND | COM | 680033107 | 488 | 26,910 | SH | - | DFND | 4 5 | 26,910 | 0 | 0 |
| OLD REP INTL CORP | COM | 680223104 | 22,119 | 1,164,187 | SH | - | DFND | 1 3 4 | 1,164,187 | 0 | 0 |
| OLD REP INTL CORP | COM | 680223104 | 779 | 41,013 | SH | - | DFND | 4 5 | 41,013 | 0 | 0 |
| OLIN CORP | COM PAR \$1 | 680665205 | 19,545 | 763,184 | SH | - | DFND | 1 3 4 | 763,184 | 0 | 0 |
| OLIN CORP | COM PAR \$1 | 680665205 | 581 | 22,683 | SH | - | DFND | 4 5 | 22,683 | 0 | 0 |
| OLLIES BARGAIN OUTLT HLDGS I | COM | 681116109 | 10,484 | 368,522 | SH | - | DFND | 1 3 4 | 368,522 | 0 | 0 |
| OLYMPIC STEEL INC | COM | 68162K106 | 1,638 | 67,606 | SH | - | DFND | 1 3 4 | 67,606 | 0 | 0 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 64,862 | 2,074,934 | SH | - | DFND | 1 3 4 | 2,074,934 | 0 | 0 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 1,330 | 42,544 | SH | - | DFND | 4 5 | 42,544 | 0 | 0 |
| OMNICELL INC | COM | 68213N109 | 9,345 | 275,665 | SH | - | DFND | 1 3 4 | 275,665 | 0 | 0 |
| OMNICOM GROUP INC | COM | 681919106 | 43,914 | 515,966 | SH | - | DFND | 1 3 4 | 515,966 | 0 | 0 |
| OMNICOM GROUP INC | COM | 681919106 | 5,357 | 62,938 | SH | - | DFND | 4 5 | 62,938 | 0 | 0 |
| ON ASSIGNMENT INC | COM | 682159108 | 15,780 | 357,344 | SH | - | DFND | 1 3 4 | 357,344 | 0 | 0 |
| ON ASSIGNMENT INC | COM | 682159108 | 315 | 7,132 | SH | - | DFND | 4 5 | 7,132 | 0 | 0 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 1,009 | 79,062 | SH | - | DFND | 4 5 | 79,062 | 0 | 0 |
| ONE GAS INC | COM | 68235P108 | 12,884 | 201,435 | SH | - | DFND | 1 3 4 | 201,435 | 0 | 0 |
| ONE GAS INC | COM | 68235P108 | 684 | 10,688 | SH | - | DFND | 4 5 | 10,688 | 0 | 0 |
| ONEMAIN HLDGS INC | COM | 68268W103 | 224 | 10,139 | SH | - | DFND | 4 5 | 10,139 | 0 | 0 |
| ONEOK INC NEW | COM | 682680103 | 41,547 | 723,686 | SH | - | DFND | 1 3 4 | 723,686 | 0 | 0 |
| ONEOK INC NEW | COM | 682680103 | 2,409 | 41,968 | SH | - | DFND | 4 5 | 41,968 | 0 | 0 |
| OPKO HEALTH INC | COM | 68375N103 | 139 | 14,924 | SH | - | DFND | 1 3 4 | 14,924 | 0 | 0 |
| OPKO HEALTH INC | COM | 68375N103 | 524 | 56,299 | SH | - | DFND | 4 5 | 56,299 | 0 | 0 |
| OPUS BK IRVINE CALIF | COM | 684000102 | 4,326 | 143,963 | SH | - | DFND | 1 3 4 | 143,963 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 169,015 | 4,395,703 | SH | - | DFND | 1 3 4 | 4,395,703 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 6,007 | 156,220 | SH | - | DFND | 4 5 | 156,220 | 0 | 0 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 173 | 19,736 | SH | - | DFND | 1 3 4 | 19,736 | 0 | 0 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 97 | 11,104 | SH | - | DFND | 4 5 | 11,104 | 0 | 0 |
| ORBCOMM INC | COM | 68555P100 | 96 | 11,559 | SH | - | DFND | 4 5 | 11,559 | 0 | 0 |
| ORBITAL ATK INC | COM | 68557N103 | 19,600 | 223,418 | SH | - | DFND | 1 3 4 | 223,418 | 0 | 0 |
| ORBITAL ATK INC | COM | 68557N103 | 816 | 9,301 | SH | - | DFND | 4 5 | 9,301 | 0 | 0 |
| ORBOTECH LTD | ORD | M75253100 | 17,320 | 518,394 | SH | - | DFND | 1 3 4 | 518,394 | 0 | 0 |
| ORGANOVO HLDGS INC | COM | 68620A104 | 60 | 17,640 | SH | - | DFND | 4 5 | 17,640 | 0 | 0 |
| ORION GROUP HOLDINGS INC | COM | 68628V308 | 2,020 | 203,000 | SH | - | DFND | 1 3 4 | 203,000 | 0 | 0 |
| ORITANI FINL CORP DEL | COM | 68633D103 | 202 | 10,783 | SH | - | DFND | 4 5 | 10,783 | 0 | 0 |
| ORITANI FINL CORP DEL | COM | 68633D103 | 10,772 | 574,488 | SH | - | DFND | 1 3 4 | 574,488 | 0 | 0 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 500 | 9,333 | SH | - | DFND | 4 5 | 9,333 | 0 | 0 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 595 | 11,098 | SH | - | DFND | 1 3 4 | 11,098 | 0 | 0 |
| OSHKOSH CORP | COM | 688239201 | 18,357 | 284,114 | SH | - | DFND | 1 3 4 | 284,114 | 0 | 0 |
| OSHKOSH CORP | COM | 688239201 | 790 | 12,220 | SH | - | DFND | 4 5 | 12,220 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 10,110 | 132,816 | SH | - | DFND | 1 3 4 | 132,816 | 0 | 0 |
| OTTER TAIL CORP | COM | 689648103 | 377 | 9,229 | SH | - | DFND | 4 5 | 9,229 | 0 | 0 |
| OUTFRONT MEDIA INC | COM | 69007J106 | 628 | 25,251 | SH | - | DFND | 4 5 | 25,251 | 0 | 0 |
| OWENS & MINOR INC NEW | COM | 690732102 | 9,913 | 280,896 | SH | - | DFND | 1 3 4 | 280,896 | 0 | 0 |
| OWENS & MINOR INC NEW | COM | 690732102 | 506 | 14,335 | SH | - | DFND | 4 5 | 14,335 | 0 | 0 |
| OWENS CORNING NEW | COM | 690742101 | 31,892 | 618,536 | SH | - | DFND | 1 3 4 | 618,536 | 0 | 0 |
| OWENS CORNING NEW | COM | 690742101 | 1,146 | 22,222 | SH | - | DFND | 4 5 | 22,222 | 0 | 0 |
| OWENS ILL INC | COM NEW | 690768403 | 10,774 | 618,848 | SH | - | DFND | 1 3 4 | 618,848 | 0 | 0 |
| OWENS ILL INC | COM NEW | 690768403 | 548 | 31,474 | SH | - | DFND | 4 5 | 31,474 | 0 | 0 |
| OXFORD INDS INC | COM | 691497309 | 6,900 | 114,759 | SH | - | DFND | 1 3 4 | 114,759 | 0 | 0 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | 715684106 | 1,399 | 47,969 | SH | - | DFND | 1 3 4 | 47,969 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 30,569 | 478,397 | SH | - | DFND | 1 3 4 | 478,397 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 2,648 | 41,436 | SH | - | DFND | 4 5 | 41,436 | 0 | 0 |
| PACIFIC BIOSCIENCES CALIF IN | COM | 69404D108 | 59 | 15,553 | SH | - | DFND | 4 5 | 15,553 | 0 | 0 |
| PACIFIC PREMIER BANCORP | COM | 69478X105 | 7,129 | 201,669 | SH | - | DFND | 1 3 4 | 201,669 | 0 | 0 |

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|------------------------------|------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| PACKAGING CORP AMER | COM | 695156109 | 78,394 | 924,232 | SH | - | DFND | 1 3 4 | 924,232 | 0 | 0 |
| PACKAGING CORP AMER | COM | 695156109 | 1,584 | 18,677 | SH | - | DFND | 4 5 | 18,677 | 0 | 0 |
| PACWEST BANCORP DEL | COM | 695263103 | 81,809 | 1,502,747 | SH | - | DFND | 1 3 4 | 1,502,747 | 0 | 0 |
| PACWEST BANCORP DEL | COM | 695263103 | 841 | 15,442 | SH | - | DFND | 4 5 | 15,442 | 0 | 0 |
| PALO ALTO NETWORKS INC | COM | 697435105 | 733 | 5,865 | SH | - | DFND | 4 5 | 5,865 | 0 | 0 |
| PANERA BREAD CO | CL A | 69840W108 | 891 | 4,342 | SH | - | DFND | 4 5 | 4,342 | 0 | 0 |
| PANERA BREAD CO | CL A | 69840W108 | 17,274 | 84,226 | SH | - | DFND | 1 3 4 | 84,226 | 0 | 0 |
| PAPA JOHNS INTL INC | COM | 698813102 | 9,688 | 113,208 | SH | - | DFND | 1 3 4 | 113,208 | 0 | 0 |
| PAPA JOHNS INTL INC | COM | 698813102 | 492 | 5,749 | SH | - | DFND | 4 5 | 5,749 | 0 | 0 |
| PARAMOUNT GROUP INC | COM | 69924R108 | 476 | 29,750 | SH | - | DFND | 4 5 | 29,750 | 0 | 0 |
| PAREXEL INTL CORP | COM | 699462107 | 33,793 | 514,192 | SH | - | DFND | 1 3 4 | 514,192 | 0 | 0 |
| PAREXEL INTL CORP | COM | 699462107 | 483 | 7,344 | SH | - | DFND | 4 5 | 7,344 | 0 | 0 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 2,601 | 139,490 | SH | - | DFND | 1 3 4 | 139,490 | 0 | 0 |
| PARK NATL CORP | COM | 700658107 | 329 | 2,752 | SH | - | DFND | 4 5 | 2,752 | 0 | 0 |
| PARK STERLING CORP | COM | 70086Y105 | 185 | 17,158 | SH | - | DFND | 1 3 4 | 17,158 | 0 | 0 |
| PARKER DRILLING CO | COM | 701081101 | 62 | 23,948 | SH | - | DFND | 4 5 | 23,948 | 0 | 0 |
| PARKER HANNIFIN CORP | COM | 701094104 | 89,755 | 641,134 | SH | - | DFND | 1 3 4 | 641,134 | 0 | 0 |
| PARKER HANNIFIN CORP | COM | 701094104 | 3,397 | 24,264 | SH | - | DFND | 4 5 | 24,264 | 0 | 0 |
| PARKWAY INC | COM | 70156Q107 | 6,979 | 313,680 | SH | - | DFND | 1 3 4 | 313,680 | 0 | 0 |
| PARSLEY ENERGY INC | CL A | 701877102 | 6,442 | 182,800 | SH | - | DFND | 1 3 4 | 182,800 | 0 | 0 |
| PARSLEY ENERGY INC | CL A | 701877102 | 797 | 22,605 | SH | - | DFND | 4 5 | 22,605 | 0 | 0 |
| PATRICK INDS INC | COM | 703343103 | 8,869 | 116,243 | SH | - | DFND | 1 3 4 | 116,243 | 0 | 0 |
| PATRICK INDS INC | COM | 703343103 | 276 | 3,620 | SH | - | DFND | 4 5 | 3,620 | 0 | 0 |
| PATTERN ENERGY GROUP INC | CL A | 70338P100 | 624 | 32,843 | SH | - | DFND | 1 3 4 | 32,843 | 0 | 0 |
| PATTERSON COMPANIES INC | COM | 703395103 | 4,666 | 113,713 | SH | - | DFND | 1 3 4 | 113,713 | 0 | 0 |
| PATTERSON COMPANIES INC | COM | 703395103 | 678 | 16,513 | SH | - | DFND | 4 5 | 16,513 | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 16,873 | 626,782 | SH | - | DFND | 1 3 4 | 626,782 | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 683 | 25,368 | SH | - | DFND | 4 5 | 25,368 | 0 | 0 |
| PAYCHEX INC | COM | 704326107 | 26,813 | 440,436 | SH | - | DFND | 1 3 4 | 440,436 | 0 | 0 |
| PAYCHEX INC | COM | 704326107 | 3,241 | 53,239 | SH | - | DFND | 4 5 | 53,239 | 0 | 0 |
| PAYCOM SOFTWARE INC | COM | 70432V102 | 1,237 | 27,187 | SH | - | DFND | 1 3 4 | 27,187 | 0 | 0 |
| PAYCOM SOFTWARE INC | COM | 70432V102 | 440 | 9,681 | SH | - | DFND | 4 5 | 9,681 | 0 | 0 |
| PAYPAL HLDGS INC | COM | 70450Y103 | 60,603 | 1,535,443 | SH | - | DFND | 1 3 4 | 1,535,443 | 0 | 0 |
| PAYPAL HLDGS INC | COM | 70450Y103 | 5,418 | 137,275 | SH | - | DFND | 4 5 | 137,275 | 0 | 0 |
| PBF ENERGY INC | CL A | 69318G106 | 488 | 17,505 | SH | - | DFND | 4 5 | 17,505 | 0 | 0 |
| PDC ENERGY INC | COM | 69327R101 | 43,329 | 596,996 | SH | - | DFND | 1 3 4 | 596,996 | 0 | 0 |
| PDC ENERGY INC | COM | 69327R101 | 557 | 7,679 | SH | - | DFND | 4 5 | 7,679 | 0 | 0 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 67 | 31,612 | SH | - | DFND | 1 3 4 | 31,612 | 0 | 0 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 60 | 28,302 | SH | - | DFND | 4 5 | 28,302 | 0 | 0 |
| PEBBLEBROOK HOTEL TR | COM | 70509V100 | 416 | 13,975 | SH | - | DFND | 4 5 | 13,975 | 0 | 0 |
| PEBBLEBROOK HOTEL TR | COM | 70509V100 | 25,813 | 867,656 | SH | - | DFND | 1 3 4 | 867,656 | 0 | 0 |
| PEGASYSYSTEMS INC | COM | 705573103 | 473 | 13,136 | SH | - | DFND | 1 3 4 | 13,136 | 0 | 0 |
| PENN NATL GAMING INC | COM | 707569109 | 143 | 10,364 | SH | - | DFND | 4 5 | 10,364 | 0 | 0 |
| PENNEY J C INC | COM | 708160106 | 9,775 | 1,176,292 | SH | - | DFND | 1 3 4 | 1,176,292 | 0 | 0 |
| PENNEY J C INC | COM | 708160106 | 336 | 40,434 | SH | - | DFND | 4 5 | 40,434 | 0 | 0 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 9,669 | 509,963 | SH | - | DFND | 1 3 4 | 509,963 | 0 | 0 |
| PENSKE AUTOMOTIVE GRP INC | COM | 70959W103 | 363 | 7,005 | SH | - | DFND | 4 5 | 7,005 | 0 | 0 |
| PENTAIR PLC | SHS | G7S00T104 | 20,294 | 361,944 | SH | - | DFND | 1 3 4 | 361,944 | 0 | 0 |
| PENTAIR PLC | SHS | G7S00T104 | 1,190 | 21,225 | SH | - | DFND | 4 5 | 21,225 | 0 | 0 |
| PENUMBRA INC | COM | 70975L107 | 597 | 9,353 | SH | - | DFND | 1 3 4 | 9,353 | 0 | 0 |
| PENUMBRA INC | COM | 70975L107 | 227 | 3,557 | SH | - | DFND | 4 5 | 3,557 | 0 | 0 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 1,332 | 68,812 | SH | - | DFND | 4 5 | 68,812 | 0 | 0 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 8,228 | 425,012 | SH | - | DFND | 1 3 4 | 425,012 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 13,515 | 129,170 | SH | - | DFND | 4 5 | 129,170 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 210,700 | 2,013,770 | SH | - | DFND | 1 3 4 | 2,013,770 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 4,746 | 271,354 | SH | - | DFND | 1 3 4 | 271,354 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 7,801 | 149,597 | SH | - | DFND | 1 3 4 | 149,597 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 868 | 16,648 | SH | - | DFND | 4 5 | 16,648 | 0 | 0 |
| PERRIGO CO PLC | SHS | G97822103 | 16,467 | 197,853 | SH | - | DFND | 1 3 4 | 197,853 | 0 | 0 |

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|------------------------------|------------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| PERRIGO CO PLC | SHS | G97822103 | 1,461 | 17,553 | SH | - | DFND | 4 5 | 17,553 | 0 | 0 |
| PETMED EXPRESS INC | COM | 716382106 | 3,714 | 161,000 | SH | - | DFND | 1 3 4 | 161,000 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 367,995 | 11,329,876 | SH | - | DFND | 1 3 4 | 11,329,876 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 6,365 | 195,964 | SH | - | DFND | 4 5 | 195,964 | 0 | 0 |
| PG&E CORP | COM | 69331C108 | 1,257 | 20,681 | SH | - | DFND | 4 5 | 20,681 | 0 | 0 |
| PG&E CORP | COM | 69331C108 | 41,942 | 690,169 | SH | - | DFND | 1 3 4 | 690,169 | 0 | 0 |
| PGT INNOVATIONS INC | COM | 69336V101 | 4,114 | 359,323 | SH | - | DFND | 1 3 4 | 359,323 | 0 | 0 |
| PHARMATHENE INC | COM | 71714G102 | 34 | 10,318 | SH | - | DFND | 4 5 | 10,318 | 0 | 0 |
| PHARMERICA CORP | COM | 71714F104 | 5,696 | 226,497 | SH | - | DFND | 1 3 4 | 226,497 | 0 | 0 |
| PHIBRO ANIMAL HEALTH CORP | CL A COM | 71742Q106 | 4,012 | 136,917 | SH | - | DFND | 1 3 4 | 136,917 | 0 | 0 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 194,895 | 2,130,233 | SH | - | DFND | 1 3 4 | 2,130,233 | 0 | 0 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 3,784 | 41,357 | SH | - | DFND | 4 5 | 41,357 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 52,643 | 609,245 | SH | - | DFND | 1 3 4 | 609,245 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 847 | 9,801 | SH | - | DFND | 4 5 | 9,801 | 0 | 0 |
| PHOTRONICS INC | COM | 719405102 | 183 | 16,170 | SH | - | DFND | 4 5 | 16,170 | 0 | 0 |
| PHYSICIANS RLTY TR | COM | 71943U104 | 355 | 18,725 | SH | - | DFND | 4 5 | 18,725 | 0 | 0 |
| PHYSICIANS RLTY TR | COM | 71943U104 | 153,517 | 8,096,905 | SH | - | DFND | 1 3 4 | 8,096,905 | 0 | 0 |
| PHYSICIANS RLTY TR | COM | 71943U104 | 10,947 | 577,386 | SH | - | DFND | 2 3 4 | 577,386 | 0 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A | 720190206 | 540 | 25,808 | SH | - | DFND | 4 5 | 25,808 | 0 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A | 720190206 | 2,722 | 130,200 | SH | - | DFND | 1 3 4 | 130,200 | 0 | 0 |
| PIER 1 IMPORTS INC | COM | 720279108 | 141 | 16,503 | SH | - | DFND | 4 5 | 16,503 | 0 | 0 |
| PILGRIMS PRIDE CORP NEW | COM | 72147K108 | 267 | 14,069 | SH | - | DFND | 4 5 | 14,069 | 0 | 0 |
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 22,061 | 318,337 | SH | - | DFND | 1 3 4 | 318,337 | 0 | 0 |
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 411 | 5,927 | SH | - | DFND | 4 5 | 5,927 | 0 | 0 |
| PINNACLE FOODS INC DEL | COM | 72348P104 | 1,051 | 19,657 | SH | - | DFND | 4 5 | 19,657 | 0 | 0 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 11,873 | 152,160 | SH | - | DFND | 1 3 4 | 152,160 | 0 | 0 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 1,706 | 21,867 | SH | - | DFND | 4 5 | 21,867 | 0 | 0 |
| PIONEER ENERGY SVCS CORP | COM | 723664108 | 9,071 | 1,324,253 | SH | - | DFND | 1 3 4 | 1,324,253 | 0 | 0 |
| PIONEER ENERGY SVCS CORP | COM | 723664108 | 86 | 12,627 | SH | - | DFND | 4 5 | 12,627 | 0 | 0 |
| PIONEER NAT RES CO | COM | 723787107 | 42,144 | 234,041 | SH | - | DFND | 1 3 4 | 234,041 | 0 | 0 |
| PIONEER NAT RES CO | COM | 723787107 | 638 | 3,542 | SH | - | DFND | 4 5 | 3,542 | 0 | 0 |
| PIPER JAFFRAY COS | COM | 724078100 | 242 | 3,344 | SH | - | DFND | 4 5 | 3,344 | 0 | 0 |
| PIPER JAFFRAY COS | COM | 724078100 | 15,250 | 210,352 | SH | - | DFND | 1 3 4 | 210,352 | 0 | 0 |
| PITNEY BOWES INC | COM | 724479100 | 3,851 | 253,509 | SH | - | DFND | 1 3 4 | 253,509 | 0 | 0 |
| PITNEY BOWES INC | COM | 724479100 | 528 | 34,734 | SH | - | DFND | 4 5 | 34,734 | 0 | 0 |
| PJT PARTNERS INC | COM CL A | 69343T107 | 244 | 7,912 | SH | - | DFND | 1 3 4 | 7,912 | 0 | 0 |
| PLAINS GP HLDGS L P | LTD PARTNR INT A | 72651A207 | 10,914 | 314,719 | SH | - | DFND | 1 3 4 | 314,719 | 0 | 0 |
| PLANET FITNESS INC | CL A | 72703H101 | 15,140 | 753,226 | SH | - | DFND | 1 3 4 | 753,226 | 0 | 0 |
| PLANTRONICS INC NEW | COM | 727493108 | 32,572 | 594,816 | SH | - | DFND | 1 3 4 | 594,816 | 0 | 0 |
| PLANTRONICS INC NEW | COM | 727493108 | 418 | 7,632 | SH | - | DFND | 4 5 | 7,632 | 0 | 0 |
| PLEXUS CORP | COM | 729132100 | 372 | 6,892 | SH | - | DFND | 4 5 | 6,892 | 0 | 0 |
| PLEXUS CORP | COM | 729132100 | 13,834 | 255,992 | SH | - | DFND | 1 3 4 | 255,992 | 0 | 0 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 1,269 | 10,848 | SH | - | DFND | 4 5 | 10,848 | 0 | 0 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 78,579 | 671,842 | SH | - | DFND | 1 3 4 | 671,842 | 0 | 0 |
| PNM RES INC | COM | 69349H107 | 21,516 | 627,299 | SH | - | DFND | 1 3 4 | 627,299 | 0 | 0 |
| PNM RES INC | COM | 69349H107 | 376 | 10,961 | SH | - | DFND | 4 5 | 10,961 | 0 | 0 |
| POLARIS INDS INC | COM | 731068102 | 18,739 | 227,445 | SH | - | DFND | 1 3 4 | 227,445 | 0 | 0 |
| POLYONE CORP | COM | 73179P106 | 10,334 | 322,540 | SH | - | DFND | 1 3 4 | 322,540 | 0 | 0 |
| POLYONE CORP | COM | 73179P106 | 379 | 11,821 | SH | - | DFND | 4 5 | 11,821 | 0 | 0 |
| POOL CORPORATION | COM | 73278L105 | 16,546 | 158,573 | SH | - | DFND | 1 3 4 | 158,573 | 0 | 0 |
| POOL CORPORATION | COM | 73278L105 | 852 | 8,162 | SH | - | DFND | 4 5 | 8,162 | 0 | 0 |
| POPEYES LA KITCHEN INC | COM | 732872106 | 9,193 | 151,995 | SH | - | DFND | 1 3 4 | 151,995 | 0 | 0 |
| POPULAR INC | COM NEW | 733174700 | 770 | 17,563 | SH | - | DFND | 4 5 | 17,563 | 0 | 0 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 21,282 | 491,173 | SH | - | DFND | 1 3 4 | 491,173 | 0 | 0 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 532 | 12,279 | SH | - | DFND | 4 5 | 12,279 | 0 | 0 |
| PORTOLA PHARMACEUTICALS INC | COM | 737010108 | 204 | 9,087 | SH | - | DFND | 4 5 | 9,087 | 0 | 0 |
| PORTOLA PHARMACEUTICALS INC | COM | 737010108 | 1,190 | 53,033 | SH | - | DFND | 1 3 4 | 53,033 | 0 | 0 |
| POST HLDGS INC | COM | 737446104 | 19,909 | 247,665 | SH | - | DFND | 1 3 4 | 247,665 | 0 | 0 |

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|------------------------------|--------------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| POST HLDGS INC | COM | 737446104 | 931 | 11,582 | SH | - | DFND | 4 5 | 11,582 | 0 | 0 |
| POTLATCH CORP NEW | COM | 737630103 | 6,439 | 154,594 | SH | - | DFND | 1 3 4 | 154,594 | 0 | 0 |
| POTLATCH CORP NEW | COM | 737630103 | 369 | 8,849 | SH | - | DFND | 4 5 | 8,849 | 0 | 0 |
| POWELL INDS INC | COM | 739128106 | 2,468 | 63,272 | SH | - | DFND | 1 3 4 | 63,272 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 15,036 | 221,613 | SH | - | DFND | 1 3 4 | 221,613 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 263 | 3,878 | SH | - | DFND | 4 5 | 3,878 | 0 | 0 |
| PPG INDS INC | COM | 693506107 | 1,709 | 18,039 | SH | - | DFND | 4 5 | 18,039 | 0 | 0 |
| PPG INDS INC | COM | 693506107 | 34,254 | 361,480 | SH | - | DFND | 1 3 4 | 361,480 | 0 | 0 |
| PPL CORP | COM | 69351T106 | 2,759 | 81,037 | SH | - | DFND | 4 5 | 81,037 | 0 | 0 |
| PPL CORP | COM | 69351T106 | 31,582 | 927,529 | SH | - | DFND | 1 3 4 | 927,529 | 0 | 0 |
| PRA GROUP INC | COM | 69354N106 | 13,289 | 339,882 | SH | - | DFND | 1 3 4 | 339,882 | 0 | 0 |
| PRA GROUP INC | COM | 69354N106 | 354 | 9,058 | SH | - | DFND | 4 5 | 9,058 | 0 | 0 |
| PRA HEALTH SCIENCES INC | COM | 69354M108 | 30,427 | 552,030 | SH | - | DFND | 1 3 4 | 552,030 | 0 | 0 |
| PRA HEALTH SCIENCES INC | COM | 69354M108 | 323 | 5,856 | SH | - | DFND | 4 5 | 5,856 | 0 | 0 |
| PRAXAIR INC | COM | 74005P104 | 45,663 | 389,651 | SH | - | DFND | 1 3 4 | 389,651 | 0 | 0 |
| PRAXAIR INC | COM | 74005P104 | 3,418 | 29,169 | SH | - | DFND | 4 5 | 29,169 | 0 | 0 |
| PREMIER INC | CL A | 74051N102 | 385 | 12,665 | SH | - | DFND | 4 5 | 12,665 | 0 | 0 |
| PRESTIGE BRANDS HLDGS INC | COM | 74112D101 | 39,331 | 754,910 | SH | - | DFND | 1 3 4 | 754,910 | 0 | 0 |
| PRESTIGE BRANDS HLDGS INC | COM | 74112D101 | 388 | 7,452 | SH | - | DFND | 4 5 | 7,452 | 0 | 0 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 25,110 | 333,643 | SH | - | DFND | 1 3 4 | 333,643 | 0 | 0 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 2,706 | 35,949 | SH | - | DFND | 4 5 | 35,949 | 0 | 0 |
| PRICELINE GRP INC | COM NEW | 741503403 | 7,429 | 5,067 | SH | - | DFND | 4 5 | 5,067 | 0 | 0 |
| PRICELINE GRP INC | COM NEW | 741503403 | 99,031 | 67,549 | SH | - | DFND | 1 3 4 | 67,549 | 0 | 0 |
| PRICESMART INC | COM | 741511109 | 232 | 2,776 | SH | - | DFND | 4 5 | 2,776 | 0 | 0 |
| PRIMERICA INC | COM | 74164M108 | 14,210 | 205,500 | SH | - | DFND | 1 3 4 | 205,500 | 0 | 0 |
| PRIMERICA INC | COM | 74164M108 | 655 | 9,473 | SH | - | DFND | 4 5 | 9,473 | 0 | 0 |
| PRINCIPAL EXCHANGE TRADED FD | PRIN PRICE IDX | 74255Y201 | 5,221 | 200,001 | SH | - | DFND | 4 5 | 200,001 | 0 | 0 |
| PRINCIPAL EXCHANGE TRADED FD | PRIN SHRHLDR | 74255Y300 | 5,536 | 200,001 | SH | - | DFND | 4 5 | 200,001 | 0 | 0 |
| PRINCIPAL EXCHANGE TRADED FD | HEALTHCARE INDX | 74255Y409 | 4,600 | 200,001 | SH | - | DFND | 4 5 | 200,001 | 0 | 0 |
| PRINCIPAL EXCHANGE TRADED FD | PRCPL MIL INDX | 74255Y508 | 4,956 | 200,001 | SH | - | DFND | 4 5 | 200,001 | 0 | 0 |
| PRIVATEBANCORP INC | COM | 742962103 | 583 | 10,753 | SH | - | DFND | 4 5 | 10,753 | 0 | 0 |
| PRIVATEBANCORP INC | COM | 742962103 | 16,474 | 304,011 | SH | - | DFND | 1 3 4 | 304,011 | 0 | 0 |
| PROASSURANCE CORP | COM | 74267C106 | 501 | 8,923 | SH | - | DFND | 4 5 | 8,923 | 0 | 0 |
| PROASSURANCE CORP | COM | 74267C106 | 21,959 | 390,729 | SH | - | DFND | 1 3 4 | 390,729 | 0 | 0 |
| PROCTER AND GAMBLE CO | COM | 742718109 | 344,789 | 4,100,727 | SH | - | DFND | 1 3 4 | 4,100,727 | 0 | 0 |
| PROCTER AND GAMBLE CO | COM | 742718109 | 6,514 | 77,475 | SH | - | DFND | 4 5 | 77,475 | 0 | 0 |
| PROGENICS PHARMACEUTICALS IN | COM | 743187106 | 108 | 12,443 | SH | - | DFND | 4 5 | 12,443 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 11,411 | 357,399 | SH | - | DFND | 1 3 4 | 357,399 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 219 | 6,859 | SH | - | DFND | 4 5 | 6,859 | 0 | 0 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 151,887 | 4,278,512 | SH | - | DFND | 1 3 4 | 4,278,512 | 0 | 0 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 2,699 | 76,039 | SH | - | DFND | 4 5 | 76,039 | 0 | 0 |
| PROLOGIS INC | COM | 74340W103 | 4,683 | 88,705 | SH | - | DFND | 4 5 | 88,705 | 0 | 0 |
| PROLOGIS INC | COM | 74340W103 | 448,728 | 8,500,237 | SH | - | DFND | 1 3 4 | 8,500,237 | 0 | 0 |
| PROLOGIS INC | COM | 74340W103 | 28,926 | 547,931 | SH | - | DFND | 2 3 4 | 547,931 | 0 | 0 |
| PROOFPOINT INC | COM | 743424103 | 406 | 5,753 | SH | - | DFND | 4 5 | 5,753 | 0 | 0 |
| PROQR THRPEUTICS N V | SHS EURO | N71542109 | 375 | 76,494 | SH | - | DFND | 1 3 4 | 76,494 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 19,030 | 265,110 | SH | - | DFND | 1 3 4 | 265,110 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 917 | 12,770 | SH | - | DFND | 4 5 | 12,770 | 0 | 0 |
| PROTHENA CORP PLC | SHS | G72800108 | 317 | 6,451 | SH | - | DFND | 4 5 | 6,451 | 0 | 0 |
| PROTO LABS INC | COM | 743713109 | 9,157 | 178,333 | SH | - | DFND | 1 3 4 | 178,333 | 0 | 0 |
| PROVIDENCE SVC CORP | COM | 743815102 | 3,399 | 89,336 | SH | - | DFND | 1 3 4 | 89,336 | 0 | 0 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 31,255 | 1,104,415 | SH | - | DFND | 1 3 4 | 1,104,415 | 0 | 0 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 366 | 12,935 | SH | - | DFND | 4 5 | 12,935 | 0 | 0 |
| PRUDENTIAL FINL INC | COM | 744320102 | 166,690 | 1,601,865 | SH | - | DFND | 1 3 4 | 1,601,865 | 0 | 0 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1,917 | 18,425 | SH | - | DFND | 4 5 | 18,425 | 0 | 0 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 509 | 4,372 | SH | - | DFND | 4 5 | 4,372 | 0 | 0 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 16,786 | 144,062 | SH | - | DFND | 1 3 4 | 144,062 | 0 | 0 |
| PTC INC | COM | 69370C100 | 859 | 18,572 | SH | - | DFND | 4 5 | 18,572 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| PTC INC | COM | 69370C100 | 20,413 | 441,164 | SH | - | DFND | 1 3 4 | 441,164 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 266,113 | 1,190,662 | SH | - | DFND | 1 3 4 | 1,190,662 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 18,868 | 84,423 | SH | - | DFND | 2 3 4 | 84,423 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 2,246 | 10,051 | SH | - | DFND | 4 5 | 10,051 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 93,056 | 2,120,683 | SH | - | DFND | 1 3 4 | 2,120,683 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 2,650 | 60,394 | SH | - | DFND | 4 5 | 60,394 | 0 | 0 |
| PULTE GROUP INC | COM | 745867101 | 7,467 | 406,280 | SH | - | DFND | 1 3 4 | 406,280 | 0 | 0 |
| PULTE GROUP INC | COM | 745867101 | 906 | 49,281 | SH | - | DFND | 4 5 | 49,281 | 0 | 0 |
| PVH CORP | COM | 693656100 | 25,337 | 280,783 | SH | - | DFND | 1 3 4 | 280,783 | 0 | 0 |
| PVH CORP | COM | 693656100 | 1,281 | 14,194 | SH | - | DFND | 4 5 | 14,194 | 0 | 0 |
| QEP RES INC | COM | 74733V100 | 21,596 | 1,173,049 | SH | - | DFND | 1 3 4 | 1,173,049 | 0 | 0 |
| QEP RES INC | COM | 74733V100 | 728 | 39,519 | SH | - | DFND | 4 5 | 39,519 | 0 | 0 |
| QIAGEN NV | REG SHS | N72482107 | 1,096 | 39,121 | SH | - | DFND | 4 5 | 39,121 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 9,191 | 174,312 | SH | - | DFND | 1 3 4 | 174,312 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 911 | 17,268 | SH | - | DFND | 4 5 | 17,268 | 0 | 0 |
| QTS RLTY TR INC | COM CL A | 74736A103 | 326 | 6,560 | SH | - | DFND | 4 5 | 6,560 | 0 | 0 |
| QUAKER CHEM CORP | COM | 747316107 | 13,159 | 102,855 | SH | - | DFND | 1 3 4 | 102,855 | 0 | 0 |
| QUAKER CHEM CORP | COM | 747316107 | 360 | 2,816 | SH | - | DFND | 4 5 | 2,816 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 133,424 | 2,046,381 | SH | - | DFND | 1 3 4 | 2,046,381 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 4,706 | 72,180 | SH | - | DFND | 4 5 | 72,180 | 0 | 0 |
| QUALITY CARE PPTYS INC | COM | 747545101 | 5,535 | 357,100 | SH | - | DFND | 1 3 4 | 357,100 | 0 | 0 |
| QUALITY CARE PPTYS INC | COM | 747545101 | 245 | 15,789 | SH | - | DFND | 4 5 | 15,789 | 0 | 0 |
| QUALITY SYS INC | COM | 747582104 | 4,451 | 338,451 | SH | - | DFND | 1 3 4 | 338,451 | 0 | 0 |
| QUALITY SYS INC | COM | 747582104 | 133 | 10,129 | SH | - | DFND | 4 5 | 10,129 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 6,710 | 212,017 | SH | - | DFND | 1 3 4 | 212,017 | 0 | 0 |
| QUANEX BUILDING PRODUCTS COR | COM | 747619104 | 5,094 | 250,940 | SH | - | DFND | 1 3 4 | 250,940 | 0 | 0 |
| QUANTA SVCS INC | COM | 74762E102 | 54,379 | 1,560,355 | SH | - | DFND | 1 3 4 | 1,560,355 | 0 | 0 |
| QUANTA SVCS INC | COM | 74762E102 | 1,011 | 29,020 | SH | - | DFND | 4 5 | 29,020 | 0 | 0 |
| QUANTENNA COMMUNICATIONS INC | COM | 74766D100 | 3,744 | 206,534 | SH | - | DFND | 1 3 4 | 206,534 | 0 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 20,231 | 220,139 | SH | - | DFND | 1 3 4 | 220,139 | 0 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 2,197 | 23,903 | SH | - | DFND | 4 5 | 23,903 | 0 | 0 |
| QUINSTREET INC | COM | 74874Q100 | 997 | 265,094 | SH | - | DFND | 1 3 4 | 265,094 | 0 | 0 |
| QUINTILES IMS HOLDINGS INC | COM | 74876Y101 | 3,111 | 40,909 | SH | - | DFND | 1 3 4 | 40,909 | 0 | 0 |
| QUINTILES IMS HOLDINGS INC | COM | 74876Y101 | 2,252 | 29,611 | SH | - | DFND | 4 5 | 29,611 | 0 | 0 |
| QUORUM HEALTH CORP | COM | 74909E106 | 1,572 | 216,238 | SH | - | DFND | 1 3 4 | 216,238 | 0 | 0 |
| QUOTIENT TECHNOLOGY INC | COM | 749119103 | 128 | 11,911 | SH | - | DFND | 4 5 | 11,911 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 530 | 29,486 | SH | - | DFND | 4 5 | 29,486 | 0 | 0 |
| RADIANT LOGISTICS INC | COM | 75025X100 | 41 | 10,629 | SH | - | DFND | 4 5 | 10,629 | 0 | 0 |
| RADIUS HEALTH INC | COM NEW | 750469207 | 220 | 5,790 | SH | - | DFND | 4 5 | 5,790 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 6,941 | 76,852 | SH | - | DFND | 1 3 4 | 76,852 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 749 | 8,293 | SH | - | DFND | 4 5 | 8,293 | 0 | 0 |
| RAMBUS INC DEL | COM | 750917106 | 11,154 | 810,009 | SH | - | DFND | 1 3 4 | 810,009 | 0 | 0 |
| RAMBUS INC DEL | COM | 750917106 | 286 | 20,734 | SH | - | DFND | 4 5 | 20,734 | 0 | 0 |
| RAMCO-GERSHENSON PPTYS TR | COM SH BEN INT | 751452202 | 440 | 26,565 | SH | - | DFND | 1 3 4 | 26,565 | 0 | 0 |
| RAMCO-GERSHENSON PPTYS TR | COM SH BEN INT | 751452202 | 280 | 16,893 | SH | - | DFND | 4 5 | 16,893 | 0 | 0 |
| RANGE RES CORP | COM | 75281A109 | 1,411 | 41,075 | SH | - | DFND | 4 5 | 41,075 | 0 | 0 |
| RANGE RES CORP | COM | 75281A109 | 8,808 | 256,336 | SH | - | DFND | 1 3 4 | 256,336 | 0 | 0 |
| RAVEN INDS INC | COM | 754212108 | 6,682 | 265,174 | SH | - | DFND | 1 3 4 | 265,174 | 0 | 0 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 33,424 | 482,523 | SH | - | DFND | 1 3 4 | 482,523 | 0 | 0 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 1,124 | 16,227 | SH | - | DFND | 4 5 | 16,227 | 0 | 0 |
| RAYONIER ADVANCED MATLS INC | COM | 75508B104 | 5,315 | 343,813 | SH | - | DFND | 1 3 4 | 343,813 | 0 | 0 |
| RAYONIER INC | COM | 754907103 | 12,481 | 469,222 | SH | - | DFND | 1 3 4 | 469,222 | 0 | 0 |
| RAYONIER INC | COM | 754907103 | 560 | 21,046 | SH | - | DFND | 4 5 | 21,046 | 0 | 0 |
| RAYTHEON CO | COM NEW | 755111507 | 61,592 | 433,747 | SH | - | DFND | 1 3 4 | 433,747 | 0 | 0 |
| RAYTHEON CO | COM NEW | 755111507 | 3,041 | 21,418 | SH | - | DFND | 4 5 | 21,418 | 0 | 0 |
| RBC BEARINGS INC | COM | 75524B104 | 560 | 6,037 | SH | - | DFND | 1 3 4 | 6,037 | 0 | 0 |
| RBC BEARINGS INC | COM | 75524B104 | 298 | 3,213 | SH | - | DFND | 4 5 | 3,213 | 0 | 0 |
| RE MAX HLDGS INC | CL A | 75524W108 | 248 | 4,437 | SH | - | DFND | 4 5 | 4,437 | 0 | 0 |
| RE MAX HLDGS INC | CL A | 75524W108 | 7,651 | 136,620 | SH | - | DFND | 1 3 4 | 136,620 | 0 | 0 |

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|------------------------------|---------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| REALPAGE INC | COM | 75606N109 | 407 | 13,558 | SH | - | DFND | 4 5 | 13,558 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 1,982 | 34,490 | SH | - | DFND | 4 5 | 34,490 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 34,323 | 597,123 | SH | - | DFND | 1 3 4 | 597,123 | 0 | 0 |
| RED HAT INC | COM | 756577102 | 17,128 | 245,736 | SH | - | DFND | 1 3 4 | 245,736 | 0 | 0 |
| RED HAT INC | COM | 756577102 | 2,080 | 29,839 | SH | - | DFND | 4 5 | 29,839 | 0 | 0 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 5,318 | 94,295 | SH | - | DFND | 1 3 4 | 94,295 | 0 | 0 |
| REDWOOD TR INC | COM | 758075402 | 259 | 17,019 | SH | - | DFND | 4 5 | 17,019 | 0 | 0 |
| REGAL BELOIT CORP | COM | 758750103 | 13,111 | 189,329 | SH | - | DFND | 1 3 4 | 189,329 | 0 | 0 |
| REGAL BELOIT CORP | COM | 758750103 | 538 | 7,775 | SH | - | DFND | 4 5 | 7,775 | 0 | 0 |
| REGAL ENTMT GROUP | CL A | 758766109 | 439 | 21,328 | SH | - | DFND | 4 5 | 21,328 | 0 | 0 |
| REGENCY CTRS CORP | COM | 758849103 | 9,249 | 134,126 | SH | - | DFND | 2 3 4 | 134,126 | 0 | 0 |
| REGENCY CTRS CORP | COM | 758849103 | 1,311 | 19,016 | SH | - | DFND | 4 5 | 19,016 | 0 | 0 |
| REGENCY CTRS CORP | COM | 758849103 | 176,202 | 2,555,511 | SH | - | DFND | 1 3 4 | 2,555,511 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 37,872 | 103,168 | SH | - | DFND | 1 3 4 | 103,168 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 2,615 | 7,124 | SH | - | DFND | 4 5 | 7,124 | 0 | 0 |
| REGIONS FINL CORP NEW | COM | 7591EP100 | 24,509 | 1,706,779 | SH | - | DFND | 1 3 4 | 1,706,779 | 0 | 0 |
| REGIONS FINL CORP NEW | COM | 7591EP100 | 3,661 | 254,917 | SH | - | DFND | 4 5 | 254,917 | 0 | 0 |
| REGIS CORP MINN | COM | 758932107 | 3,735 | 257,207 | SH | - | DFND | 1 3 4 | 257,207 | 0 | 0 |
| REINSURANCE GROUP AMER INC | COM NEW | 759351604 | 55,218 | 438,832 | SH | - | DFND | 1 3 4 | 438,832 | 0 | 0 |
| REINSURANCE GROUP AMER INC | COM NEW | 759351604 | 1,665 | 13,235 | SH | - | DFND | 4 5 | 13,235 | 0 | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 22,210 | 279,228 | SH | - | DFND | 1 3 4 | 279,228 | 0 | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 1,160 | 14,580 | SH | - | DFND | 4 5 | 14,580 | 0 | 0 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 756 | 5,553 | SH | - | DFND | 4 5 | 5,553 | 0 | 0 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 21,404 | 157,129 | SH | - | DFND | 1 3 4 | 157,129 | 0 | 0 |
| RENASANT CORP | COM | 75970E107 | 238 | 5,639 | SH | - | DFND | 4 5 | 5,639 | 0 | 0 |
| RENEWABLE ENERGY GROUP INC | COM NEW | 75972A301 | 103 | 10,615 | SH | - | DFND | 1 3 4 | 10,615 | 0 | 0 |
| RENT A CTR INC NEW | COM | 76009N100 | 4,385 | 389,780 | SH | - | DFND | 1 3 4 | 389,780 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 7,650 | 248,222 | SH | - | DFND | 1 3 4 | 248,222 | 0 | 0 |
| REPUBLIC SVCS INC | COM | 760759100 | 18,051 | 316,407 | SH | - | DFND | 1 3 4 | 316,407 | 0 | 0 |
| REPUBLIC SVCS INC | COM | 760759100 | 1,724 | 30,224 | SH | - | DFND | 4 5 | 30,224 | 0 | 0 |
| RESMED INC | COM | 761152107 | 33,447 | 539,041 | SH | - | DFND | 1 3 4 | 539,041 | 0 | 0 |
| RESMED INC | COM | 761152107 | 585 | 9,431 | SH | - | DFND | 4 5 | 9,431 | 0 | 0 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 4,331 | 224,987 | SH | - | DFND | 1 3 4 | 224,987 | 0 | 0 |
| RESTAURANT BRANDS INTL INC | COM | 76131D103 | 383,333 | 8,043,091 | SH | - | DFND | 1 3 4 | 8,043,091 | 0 | 0 |
| RESTORATION HARDWARE HLDGS I | COM | 761283100 | 4,482 | 146,008 | SH | - | DFND | 1 3 4 | 146,008 | 0 | 0 |
| RETAIL OPPORTUNITY INVTS COR | COM | 76131N101 | 16,937 | 801,546 | SH | - | DFND | 1 3 4 | 801,546 | 0 | 0 |
| RETAIL OPPORTUNITY INVTS COR | COM | 76131N101 | 487 | 23,049 | SH | - | DFND | 4 5 | 23,049 | 0 | 0 |
| RETAIL PPTYS AMER INC | CL A | 76131V202 | 616 | 40,206 | SH | - | DFND | 4 5 | 40,206 | 0 | 0 |
| RETROPHIN INC | COM | 761299106 | 241 | 12,738 | SH | - | DFND | 1 3 4 | 12,738 | 0 | 0 |
| REVANCE THERAPEUTICS INC | COM | 761330109 | 1,681 | 81,213 | SH | - | DFND | 1 3 4 | 81,213 | 0 | 0 |
| REX AMERICAN RESOURCES CORP | COM | 761624105 | 4,424 | 44,798 | SH | - | DFND | 1 3 4 | 44,798 | 0 | 0 |
| REXFORD INDL RLTY INC | COM | 76169C100 | 35,771 | 1,542,538 | SH | - | DFND | 1 3 4 | 1,542,538 | 0 | 0 |
| REXFORD INDL RLTY INC | COM | 76169C100 | 309 | 13,320 | SH | - | DFND | 4 5 | 13,320 | 0 | 0 |
| REXNORD CORP NEW | COM | 76169B102 | 1,616 | 82,514 | SH | - | DFND | 1 3 4 | 82,514 | 0 | 0 |
| REXNORD CORP NEW | COM | 76169B102 | 304 | 15,530 | SH | - | DFND | 4 5 | 15,530 | 0 | 0 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 63,312 | 1,129,773 | SH | - | DFND | 1 3 4 | 1,129,773 | 0 | 0 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 2,629 | 46,911 | SH | - | DFND | 4 5 | 46,911 | 0 | 0 |
| RICE ENERGY INC | COM | 762760106 | 26,692 | 1,250,196 | SH | - | DFND | 1 3 4 | 1,250,196 | 0 | 0 |
| RICE ENERGY INC | COM | 762760106 | 558 | 26,113 | SH | - | DFND | 4 5 | 26,113 | 0 | 0 |
| RIGEL PHARMACEUTICALS INC | COM NEW | 766559603 | 43 | 18,084 | SH | - | DFND | 4 5 | 18,084 | 0 | 0 |
| RITE AID CORP | COM | 767754104 | 572 | 69,469 | SH | - | DFND | 4 5 | 69,469 | 0 | 0 |
| RLI CORP | COM | 749607107 | 17,693 | 280,268 | SH | - | DFND | 1 3 4 | 280,268 | 0 | 0 |
| RLI CORP | COM | 749607107 | 450 | 7,124 | SH | - | DFND | 4 5 | 7,124 | 0 | 0 |
| RLJ LODGING TR | COM | 74965L101 | 409 | 16,709 | SH | - | DFND | 4 5 | 16,709 | 0 | 0 |
| ROADRUNNER TRNSN SVCS HLDG I | COM | 76973Q105 | 2,308 | 222,124 | SH | - | DFND | 1 3 4 | 222,124 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 63,588 | 1,303,565 | SH | - | DFND | 1 3 4 | 1,303,565 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 1,184 | 24,269 | SH | - | DFND | 4 5 | 24,269 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 23,540 | 175,152 | SH | - | DFND | 1 3 4 | 175,152 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 4,063 | 30,227 | SH | - | DFND | 4 5 | 30,227 | 0 | 0 |

| | | | | | | | | | | | |
|-----------------------------|---------------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| ROCKWELL COLLINS INC | COM | 774341101 | 16,554 | 178,459 | SH | - | DFND | 1 3 4 | 178,459 | 0 | 0 |
| ROCKWELL COLLINS INC | COM | 774341101 | 1,942 | 20,934 | SH | - | DFND | 4 5 | 20,934 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 10,124 | 131,805 | SH | - | DFND | 1 3 4 | 131,805 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 380 | 4,947 | SH | - | DFND | 4 5 | 4,947 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 12,417 | 367,628 | SH | - | DFND | 1 3 4 | 367,628 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 308 | 9,107 | SH | - | DFND | 4 5 | 9,107 | 0 | 0 |
| ROPER TECHNOLOGIES INC | COM | 776696106 | 344,502 | 1,881,705 | SH | - | DFND | 1 3 4 | 1,881,705 | 0 | 0 |
| ROPER TECHNOLOGIES INC | COM | 776696106 | 3,231 | 17,646 | SH | - | DFND | 4 5 | 17,646 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 396,477 | 6,043,848 | SH | - | DFND | 1 3 4 | 6,043,848 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 6,471 | 98,636 | SH | - | DFND | 4 5 | 98,636 | 0 | 0 |
| ROWAN COMPANIES PLC | SHS CL A | G7665A101 | 9,041 | 478,601 | SH | - | DFND | 1 3 4 | 478,601 | 0 | 0 |
| ROWAN COMPANIES PLC | SHS CL A | G7665A101 | 426 | 22,549 | SH | - | DFND | 4 5 | 22,549 | 0 | 0 |
| ROYAL BANK OF CANADA | NOTE 4.650% 1/2 | 780082AD5 | 10,653 | 0 | SH | - | DFND | 3 4 | 0 | 0 | 0 |
| ROYAL BK OF SCOTLAND PLC | DEBT 7.500%12/3 | 780099CJ4 | 5,448 | 0 | SH | - | DFND | 1 3 4 | 0 | 0 | 0 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR PREF S | 780097739 | 8,042 | 321,044 | SH | - | DFND | 1 3 4 | 321,044 | 0 | 0 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR L RP PF | 780097788 | 32,048 | 1,346,551 | SH | - | DFND | 1 3 4 | 1,346,551 | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 19,167 | 233,633 | SH | - | DFND | 1 3 4 | 233,633 | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 1,648 | 20,086 | SH | - | DFND | 4 5 | 20,086 | 0 | 0 |
| ROYAL GOLD INC | COM | 780287108 | 17,759 | 280,325 | SH | - | DFND | 1 3 4 | 280,325 | 0 | 0 |
| ROYAL GOLD INC | COM | 780287108 | 609 | 9,611 | SH | - | DFND | 4 5 | 9,611 | 0 | 0 |
| RPC INC | COM | 749660106 | 257 | 12,980 | SH | - | DFND | 4 5 | 12,980 | 0 | 0 |
| RPM INTL INC | COM | 749685103 | 39,458 | 733,008 | SH | - | DFND | 1 3 4 | 733,008 | 0 | 0 |
| RPM INTL INC | COM | 749685103 | 475 | 8,827 | SH | - | DFND | 4 5 | 8,827 | 0 | 0 |
| RSP PERMIAN INC | COM | 74978Q105 | 818 | 18,336 | SH | - | DFND | 4 5 | 18,336 | 0 | 0 |
| RSP PERMIAN INC | COM | 74978Q105 | 704 | 15,770 | SH | - | DFND | 1 3 4 | 15,770 | 0 | 0 |
| RTI SURGICAL INC | COM | 74975N105 | 36 | 11,015 | SH | - | DFND | 4 5 | 11,015 | 0 | 0 |
| RUBY TUESDAY INC | COM | 781182100 | 1,426 | 441,459 | SH | - | DFND | 1 3 4 | 441,459 | 0 | 0 |
| RUBY TUESDAY INC | COM | 781182100 | 36 | 11,168 | SH | - | DFND | 4 5 | 11,168 | 0 | 0 |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 5,319 | 227,812 | SH | - | DFND | 1 3 4 | 227,812 | 0 | 0 |
| RUSH ENTERPRISES INC | CL A | 781846209 | 210 | 6,582 | SH | - | DFND | 4 5 | 6,582 | 0 | 0 |
| RUTHS HOSPITALITY GROUP INC | COM | 783332109 | 4,191 | 229,015 | SH | - | DFND | 1 3 4 | 229,015 | 0 | 0 |
| RYANAIR HLDGS PLC | SPONSORED ADR NE | 783513203 | 60,422 | 725,705 | SH | - | DFND | 1 3 4 | 725,705 | 0 | 0 |
| RYDER SYS INC | COM | 783549108 | 5,432 | 72,967 | SH | - | DFND | 1 3 4 | 72,967 | 0 | 0 |
| RYDER SYS INC | COM | 783549108 | 512 | 6,873 | SH | - | DFND | 4 5 | 6,873 | 0 | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM | 78377T107 | 386 | 6,126 | SH | - | DFND | 4 5 | 6,126 | 0 | 0 |
| S & T BANCORP INC | COM | 783859101 | 294 | 7,531 | SH | - | DFND | 4 5 | 7,531 | 0 | 0 |
| S & T BANCORP INC | COM | 783859101 | 9,996 | 256,037 | SH | - | DFND | 1 3 4 | 256,037 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 344,518 | 3,203,621 | SH | - | DFND | 1 3 4 | 3,203,621 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 2,790 | 25,945 | SH | - | DFND | 4 5 | 25,945 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 23,963 | 981,305 | SH | - | DFND | 1 3 4 | 981,305 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 440 | 18,022 | SH | - | DFND | 4 5 | 18,022 | 0 | 0 |
| SABRE CORP | COM | 78573M104 | 1,001 | 40,118 | SH | - | DFND | 4 5 | 40,118 | 0 | 0 |
| SAFETY INS GROUP INC | COM | 78648T100 | 8,452 | 114,676 | SH | - | DFND | 1 3 4 | 114,676 | 0 | 0 |
| SAFETY INS GROUP INC | COM | 78648T100 | 263 | 3,568 | SH | - | DFND | 4 5 | 3,568 | 0 | 0 |
| SAGE THERAPEUTICS INC | COM | 78667J108 | 284 | 5,561 | SH | - | DFND | 4 5 | 5,561 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 8,107 | 183,625 | SH | - | DFND | 1 3 4 | 183,625 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 235 | 5,312 | SH | - | DFND | 4 5 | 5,312 | 0 | 0 |
| SALESFORCE COM INC | COM | 79466L302 | 2,977 | 43,490 | SH | - | DFND | 4 5 | 43,490 | 0 | 0 |
| SALESFORCE COM INC | COM | 79466L302 | 59,674 | 871,656 | SH | - | DFND | 1 3 4 | 871,656 | 0 | 0 |
| SALLY BEAUTY HLDGS INC | COM | 79546E104 | 729 | 27,610 | SH | - | DFND | 4 5 | 27,610 | 0 | 0 |
| SALLY BEAUTY HLDGS INC | COM | 79546E104 | 14,527 | 549,835 | SH | - | DFND | 1 3 4 | 549,835 | 0 | 0 |
| SANCHEZ ENERGY CORP | COM | 79970Y105 | 95 | 10,570 | SH | - | DFND | 4 5 | 10,570 | 0 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 13,732 | 145,714 | SH | - | DFND | 1 3 4 | 145,714 | 0 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 384 | 4,078 | SH | - | DFND | 4 5 | 4,078 | 0 | 0 |
| SANDRIDGE ENERGY INC | COM NEW | 80007P869 | 1,983 | 84,205 | SH | - | DFND | 1 3 4 | 84,205 | 0 | 0 |
| SANDRIDGE ENERGY INC | NOTE 10/0 | 80007PBC2 | 2,244 | 0 | SH | - | DFND | 1 3 4 | 0 | 0 | 0 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 246 | 6,154 | SH | - | DFND | 4 5 | 6,154 | 0 | 0 |
| SANGAMO BIOSCIENCES INC | COM | 800677106 | 37 | 12,146 | SH | - | DFND | 4 5 | 12,146 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| SANMINA CORPORATION | COM | 801056102 | 20,417 | 557,084 | SH | - | DFND | 1 3 4 | 557,084 | 0 | 0 |
| SANMINA CORPORATION | COM | 801056102 | 531 | 14,486 | SH | - | DFND | 4 5 | 14,486 | 0 | 0 |
| SANTANDER CONSUMER USA HDG I | COM | 80283M101 | 12,240 | 906,673 | SH | - | DFND | 1 3 4 | 906,673 | 0 | 0 |
| SANTANDER CONSUMER USA HDG I | COM | 80283M101 | 263 | 19,447 | SH | - | DFND | 4 5 | 19,447 | 0 | 0 |
| SAREPTA THERAPEUTICS INC | COM | 803607100 | 256 | 9,326 | SH | - | DFND | 4 5 | 9,326 | 0 | 0 |
| SAUL CTRS INC | COM | 804395101 | 66,511 | 998,510 | SH | - | DFND | 1 3 4 | 998,510 | 0 | 0 |
| SAUL CTRS INC | COM | 804395101 | 8,280 | 124,307 | SH | - | DFND | 2 3 4 | 124,307 | 0 | 0 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 574,535 | 5,563,968 | SH | - | DFND | 1 3 4 | 5,563,968 | 0 | 0 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 2,057 | 19,923 | SH | - | DFND | 4 5 | 19,923 | 0 | 0 |
| SCANA CORP NEW | COM | 80589M102 | 14,361 | 195,970 | SH | - | DFND | 1 3 4 | 195,970 | 0 | 0 |
| SCANA CORP NEW | COM | 80589M102 | 1,711 | 23,347 | SH | - | DFND | 4 5 | 23,347 | 0 | 0 |
| SCANSOURCE INC | COM | 806037107 | 7,658 | 189,797 | SH | - | DFND | 1 3 4 | 189,797 | 0 | 0 |
| SCANSOURCE INC | COM | 806037107 | 231 | 5,717 | SH | - | DFND | 4 5 | 5,717 | 0 | 0 |
| SCHEIN HENRY INC | COM | 806407102 | 2,052 | 13,529 | SH | - | DFND | 4 5 | 13,529 | 0 | 0 |
| SCHEIN HENRY INC | COM | 806407102 | 17,037 | 112,300 | SH | - | DFND | 1 3 4 | 112,300 | 0 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 171,602 | 2,044,102 | SH | - | DFND | 1 3 4 | 2,044,102 | 0 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 2,540 | 30,252 | SH | - | DFND | 4 5 | 30,252 | 0 | 0 |
| SCHOLASTIC CORP | COM | 807066105 | 9,384 | 197,593 | SH | - | DFND | 1 3 4 | 197,593 | 0 | 0 |
| SCHOLASTIC CORP | COM | 807066105 | 268 | 5,644 | SH | - | DFND | 4 5 | 5,644 | 0 | 0 |
| SCHULMAN A INC | COM | 808194104 | 7,197 | 215,152 | SH | - | DFND | 1 3 4 | 215,152 | 0 | 0 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 97,513 | 2,470,566 | SH | - | DFND | 1 3 4 | 2,470,566 | 0 | 0 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 2,693 | 68,234 | SH | - | DFND | 4 5 | 68,234 | 0 | 0 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 10,590 | 232,594 | SH | - | DFND | 1 3 4 | 232,594 | 0 | 0 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 380 | 8,353 | SH | - | DFND | 4 5 | 8,353 | 0 | 0 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 4,165 | 385,658 | SH | - | DFND | 1 3 4 | 385,658 | 0 | 0 |
| SCIENCE APPLICATNS INTL CP N | COM | 808625107 | 760 | 8,963 | SH | - | DFND | 4 5 | 8,963 | 0 | 0 |
| SCIENCE APPLICATNS INTL CP N | COM | 808625107 | 15,642 | 184,454 | SH | - | DFND | 1 3 4 | 184,454 | 0 | 0 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 5,215 | 372,477 | SH | - | DFND | 1 3 4 | 372,477 | 0 | 0 |
| SCORPIO BULKERS INC | COM | Y7546A122 | 51 | 10,023 | SH | - | DFND | 4 5 | 10,023 | 0 | 0 |
| SCORPIO TANKERS INC | SHS | Y7542C106 | 102 | 22,459 | SH | - | DFND | 4 5 | 22,459 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 16,210 | 169,646 | SH | - | DFND | 1 3 4 | 169,646 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 885 | 9,257 | SH | - | DFND | 4 5 | 9,257 | 0 | 0 |
| SCRIPPS E W CO OHIO | CL A NEW | 811054402 | 8,048 | 416,371 | SH | - | DFND | 1 3 4 | 416,371 | 0 | 0 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM | 811065101 | 24,753 | 346,834 | SH | - | DFND | 1 3 4 | 346,834 | 0 | 0 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM | 811065101 | 1,168 | 16,366 | SH | - | DFND | 4 5 | 16,366 | 0 | 0 |
| SCYNEXIS INC | COM | 811292101 | 647 | 202,938 | SH | - | DFND | 1 3 4 | 202,938 | 0 | 0 |
| SEABOARD CORP | COM | 811543107 | 217 | 55 | SH | - | DFND | 4 5 | 55 | 0 | 0 |
| SEACOR HOLDINGS INC | COM | 811904101 | 8,428 | 118,234 | SH | - | DFND | 1 3 4 | 118,234 | 0 | 0 |
| SEADRILL LIMITED | SHS | G7945E105 | 309 | 90,666 | SH | - | DFND | 4 5 | 90,666 | 0 | 0 |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 15,378 | 402,884 | SH | - | DFND | 1 3 4 | 402,884 | 0 | 0 |
| SEALED AIR CORP NEW | COM | 81211K100 | 12,002 | 264,720 | SH | - | DFND | 1 3 4 | 264,720 | 0 | 0 |
| SEALED AIR CORP NEW | COM | 81211K100 | 1,461 | 32,216 | SH | - | DFND | 4 5 | 32,216 | 0 | 0 |
| SEATTLE GENETICS INC | COM | 812578102 | 2,945 | 55,808 | SH | - | DFND | 1 3 4 | 55,808 | 0 | 0 |
| SEATTLE GENETICS INC | COM | 812578102 | 899 | 17,034 | SH | - | DFND | 4 5 | 17,034 | 0 | 0 |
| SEI INVESTMENTS CO | COM | 784117103 | 25,378 | 514,135 | SH | - | DFND | 1 3 4 | 514,135 | 0 | 0 |
| SEI INVESTMENTS CO | COM | 784117103 | 1,014 | 20,539 | SH | - | DFND | 4 5 | 20,539 | 0 | 0 |
| SELECT COMFORT CORP | COM | 81616X103 | 7,455 | 329,578 | SH | - | DFND | 1 3 4 | 329,578 | 0 | 0 |
| SELECT INCOME REIT | COM SH BEN INT | 81618T100 | 1,082 | 42,947 | SH | - | DFND | 1 3 4 | 42,947 | 0 | 0 |
| SELECT INCOME REIT | COM SH BEN INT | 81618T100 | 349 | 13,854 | SH | - | DFND | 4 5 | 13,854 | 0 | 0 |
| SELECT MED HLDGS CORP | COM | 81619Q105 | 361 | 27,279 | SH | - | DFND | 4 5 | 27,279 | 0 | 0 |
| SELECT MED HLDGS CORP | COM | 81619Q105 | 10,690 | 806,824 | SH | - | DFND | 1 3 4 | 806,824 | 0 | 0 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 19,344 | 449,339 | SH | - | DFND | 1 3 4 | 449,339 | 0 | 0 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 502 | 11,657 | SH | - | DFND | 4 5 | 11,657 | 0 | 0 |
| SEMGROUP CORP | CL A | 81663A105 | 548 | 13,124 | SH | - | DFND | 1 3 4 | 13,124 | 0 | 0 |
| SEMGROUP CORP | CL A | 81663A105 | 566 | 13,554 | SH | - | DFND | 4 5 | 13,554 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 34,389 | 341,706 | SH | - | DFND | 1 3 4 | 341,706 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 2,999 | 29,797 | SH | - | DFND | 4 5 | 29,797 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 15,187 | 481,354 | SH | - | DFND | 1 3 4 | 481,354 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 286 | 9,074 | SH | - | DFND | 4 5 | 9,074 | 0 | 0 |

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|------------------------------|---------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| SENECA FOODS CORP NEW | CL A | 817070501 | 1,830 | 45,681 | SH | - | DFND | 1 3 4 | 45,681 | 0 | 0 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 880 | 46,507 | SH | - | DFND | 4 5 | 46,507 | 0 | 0 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 149,735 | 7,909,938 | SH | - | DFND | 1 3 4 | 7,909,938 | 0 | 0 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 9,610 | 507,635 | SH | - | DFND | 2 3 4 | 507,635 | 0 | 0 |
| SENSATA TECHNOLOGIES HLDG NV | SHS | N7902X106 | 107,540 | 2,760,980 | SH | - | DFND | 1 3 4 | 2,760,980 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 13,355 | 169,949 | SH | - | DFND | 1 3 4 | 169,949 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 488 | 6,210 | SH | - | DFND | 4 5 | 6,210 | 0 | 0 |
| SERVICE CORP INTL | COM | 817565104 | 20,662 | 727,519 | SH | - | DFND | 1 3 4 | 727,519 | 0 | 0 |
| SERVICE CORP INTL | COM | 817565104 | 1,016 | 35,774 | SH | - | DFND | 4 5 | 35,774 | 0 | 0 |
| SERVICEMASTER GLOBAL HLDGS I | COM | 81761R109 | 935 | 24,828 | SH | - | DFND | 4 5 | 24,828 | 0 | 0 |
| SERVICENOW INC | COM | 81762P102 | 566 | 7,614 | SH | - | DFND | 1 3 4 | 7,614 | 0 | 0 |
| SERVICENOW INC | COM | 81762P102 | 1,887 | 25,380 | SH | - | DFND | 4 5 | 25,380 | 0 | 0 |
| SERVICEMASTER GLOBAL HLDGS I | COM | 81763U100 | 68 | 11,956 | SH | - | DFND | 4 5 | 11,956 | 0 | 0 |
| SERVISFIRST BANCSHARES INC | COM | 81768T108 | 12,620 | 337,070 | SH | - | DFND | 1 3 4 | 337,070 | 0 | 0 |
| SERVISFIRST BANCSHARES INC | COM | 81768T108 | 243 | 6,496 | SH | - | DFND | 4 5 | 6,496 | 0 | 0 |
| SHENANDOAH TELECOMMUNICATION | COM | 82312B106 | 716 | 26,211 | SH | - | DFND | 1 3 4 | 26,211 | 0 | 0 |
| SHENANDOAH TELECOMMUNICATION | COM | 82312B106 | 255 | 9,334 | SH | - | DFND | 4 5 | 9,334 | 0 | 0 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 2,681 | 9,976 | SH | - | DFND | 4 5 | 9,976 | 0 | 0 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 189,167 | 703,906 | SH | - | DFND | 1 3 4 | 703,906 | 0 | 0 |
| SHOE CARNIVAL INC | COM | 824889109 | 2,725 | 100,983 | SH | - | DFND | 1 3 4 | 100,983 | 0 | 0 |
| SHORETEL INC | COM | 825211105 | 92 | 12,885 | SH | - | DFND | 4 5 | 12,885 | 0 | 0 |
| SHUTTERFLY INC | COM | 82568P304 | 377 | 7,519 | SH | - | DFND | 4 5 | 7,519 | 0 | 0 |
| SHUTTERSTOCK INC | COM | 825690100 | 7,408 | 155,885 | SH | - | DFND | 1 3 4 | 155,885 | 0 | 0 |
| SHUTTERSTOCK INC | COM | 825690100 | 271 | 5,707 | SH | - | DFND | 4 5 | 5,707 | 0 | 0 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 30,838 | 205,311 | SH | - | DFND | 1 3 4 | 205,311 | 0 | 0 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 1,065 | 7,090 | SH | - | DFND | 4 5 | 7,090 | 0 | 0 |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 1,206 | 12,790 | SH | - | DFND | 4 5 | 12,790 | 0 | 0 |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 8,951 | 94,958 | SH | - | DFND | 1 3 4 | 94,958 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 452 | 8,833 | SH | - | DFND | 4 5 | 8,833 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 7,307 | 142,773 | SH | - | DFND | 1 3 4 | 142,773 | 0 | 0 |
| SILICON LABORATORIES INC | COM | 826919102 | 10,377 | 159,645 | SH | - | DFND | 1 3 4 | 159,645 | 0 | 0 |
| SILICON LABORATORIES INC | COM | 826919102 | 572 | 8,807 | SH | - | DFND | 4 5 | 8,807 | 0 | 0 |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR | 82706C108 | 1,483 | 34,908 | SH | - | DFND | 1 3 4 | 34,908 | 0 | 0 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 14,106 | 226,975 | SH | - | DFND | 1 3 4 | 226,975 | 0 | 0 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 252 | 4,058 | SH | - | DFND | 4 5 | 4,058 | 0 | 0 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 914,704 | 5,148,328 | SH | - | DFND | 1 3 4 | 5,148,328 | 0 | 0 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 63,393 | 356,802 | SH | - | DFND | 2 3 4 | 356,802 | 0 | 0 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 5,230 | 29,436 | SH | - | DFND | 4 5 | 29,436 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 390 | 8,921 | SH | - | DFND | 4 5 | 8,921 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 13,490 | 308,352 | SH | - | DFND | 1 3 4 | 308,352 | 0 | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 43,321 | 1,298,978 | SH | - | DFND | 1 3 4 | 1,298,978 | 0 | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 466 | 13,985 | SH | - | DFND | 4 5 | 13,985 | 0 | 0 |
| SIRIUS XM HLDGS INC | COM | 82968B103 | 1,696 | 381,049 | SH | - | DFND | 4 5 | 381,049 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 12,139 | 349,548 | SH | - | DFND | 1 3 4 | 349,548 | 0 | 0 |
| SIX FLAGS ENTMT CORP NEW | COM | 83001A102 | 847 | 14,121 | SH | - | DFND | 4 5 | 14,121 | 0 | 0 |
| SJW GROUP | COM | 784305104 | 261 | 4,668 | SH | - | DFND | 4 5 | 4,668 | 0 | 0 |
| SKECHERS U S A INC | CL A | 830566105 | 12,504 | 508,713 | SH | - | DFND | 1 3 4 | 508,713 | 0 | 0 |
| SKECHERS U S A INC | CL A | 830566105 | 604 | 24,565 | SH | - | DFND | 4 5 | 24,565 | 0 | 0 |
| SKYWEST INC | COM | 830879102 | 14,244 | 390,784 | SH | - | DFND | 1 3 4 | 390,784 | 0 | 0 |
| SKYWEST INC | COM | 830879102 | 252 | 6,910 | SH | - | DFND | 4 5 | 6,910 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 2,866 | 38,392 | SH | - | DFND | 4 5 | 38,392 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 19,000 | 254,493 | SH | - | DFND | 1 3 4 | 254,493 | 0 | 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 1,346 | 12,516 | SH | - | DFND | 4 5 | 12,516 | 0 | 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 21,159 | 196,734 | SH | - | DFND | 2 3 4 | 196,734 | 0 | 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 286,622 | 2,665,013 | SH | - | DFND | 1 3 4 | 2,665,013 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 18,007 | 1,634,060 | SH | - | DFND | 1 3 4 | 1,634,060 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 731 | 66,343 | SH | - | DFND | 4 5 | 66,343 | 0 | 0 |
| SM ENERGY CO | COM | 78454L100 | 12,678 | 367,687 | SH | - | DFND | 1 3 4 | 367,687 | 0 | 0 |
| SM ENERGY CO | COM | 78454L100 | 509 | 14,776 | SH | - | DFND | 4 5 | 14,776 | 0 | 0 |

| | | | | | | | | | | | |
|------------------------------|----------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| SMITH & WESSON HLDG CORP | COM | 831756101 | 1,251 | 59,341 | SH | - | DFND | 1 3 4 | 59,341 | 0 | 0 |
| SMITH & WESSON HLDG CORP | COM | 831756101 | 276 | 13,113 | SH | - | DFND | 4 5 | 13,113 | 0 | 0 |
| SMITH A O | COM | 831865209 | 41,388 | 874,090 | SH | - | DFND | 1 3 4 | 874,090 | 0 | 0 |
| SMITH A O | COM | 831865209 | 1,461 | 30,859 | SH | - | DFND | 4 5 | 30,859 | 0 | 0 |
| SMUCKER J M CO | COM NEW | 832696405 | 2,670 | 20,847 | SH | - | DFND | 4 5 | 20,847 | 0 | 0 |
| SMUCKER J M CO | COM NEW | 832696405 | 33,124 | 258,661 | SH | - | DFND | 1 3 4 | 258,661 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 32,495 | 189,731 | SH | - | DFND | 1 3 4 | 189,731 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 2,206 | 12,879 | SH | - | DFND | 4 5 | 12,879 | 0 | 0 |
| SNYDERS-LANCE INC | COM | 833551104 | 12,519 | 326,534 | SH | - | DFND | 1 3 4 | 326,534 | 0 | 0 |
| SNYDERS-LANCE INC | COM | 833551104 | 423 | 11,025 | SH | - | DFND | 4 5 | 11,025 | 0 | 0 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 4,412 | 192,673 | SH | - | DFND | 1 3 4 | 192,673 | 0 | 0 |
| SONIC CORP | COM | 835451105 | 9,741 | 367,466 | SH | - | DFND | 1 3 4 | 367,466 | 0 | 0 |
| SONOCO PRODS CO | COM | 835495102 | 20,194 | 383,193 | SH | - | DFND | 1 3 4 | 383,193 | 0 | 0 |
| SONOCO PRODS CO | COM | 835495102 | 689 | 13,065 | SH | - | DFND | 4 5 | 13,065 | 0 | 0 |
| SOTHEBYS | COM | 835898107 | 7,008 | 175,819 | SH | - | DFND | 1 3 4 | 175,819 | 0 | 0 |
| SOTHEBYS | COM | 835898107 | 272 | 6,820 | SH | - | DFND | 4 5 | 6,820 | 0 | 0 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 546 | 16,197 | SH | - | DFND | 4 5 | 16,197 | 0 | 0 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 20,696 | 614,308 | SH | - | DFND | 1 3 4 | 614,308 | 0 | 0 |
| SOUTH ST CORP | COM | 840441109 | 285 | 3,263 | SH | - | DFND | 4 5 | 3,263 | 0 | 0 |
| SOUTHERN CO | COM | 842587107 | 65,817 | 1,338,019 | SH | - | DFND | 1 3 4 | 1,338,019 | 0 | 0 |
| SOUTHERN CO | COM | 842587107 | 1,477 | 30,031 | SH | - | DFND | 4 5 | 30,031 | 0 | 0 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 2,353 | 73,658 | SH | - | DFND | 1 3 4 | 73,658 | 0 | 0 |
| SOUTHSIDE BANCSHARES INC | COM | 84470P109 | 7,481 | 198,607 | SH | - | DFND | 1 3 4 | 198,607 | 0 | 0 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 42,145 | 845,624 | SH | - | DFND | 1 3 4 | 845,624 | 0 | 0 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 2,166 | 43,463 | SH | - | DFND | 4 5 | 43,463 | 0 | 0 |
| SOUTHWEST GAS CORP | COM | 844895102 | 38,029 | 496,329 | SH | - | DFND | 1 3 4 | 496,329 | 0 | 0 |
| SOUTHWEST GAS CORP | COM | 844895102 | 772 | 10,079 | SH | - | DFND | 4 5 | 10,079 | 0 | 0 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 7,247 | 669,782 | SH | - | DFND | 1 3 4 | 669,782 | 0 | 0 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 973 | 89,907 | SH | - | DFND | 4 5 | 89,907 | 0 | 0 |
| SPARK THERAPEUTICS INC | COM | 84652J103 | 1,928 | 38,630 | SH | - | DFND | 1 3 4 | 38,630 | 0 | 0 |
| SPARTANNASH CO | COM | 847215100 | 11,123 | 281,301 | SH | - | DFND | 1 3 4 | 281,301 | 0 | 0 |
| SPARTANNASH CO | COM | 847215100 | 306 | 7,743 | SH | - | DFND | 4 5 | 7,743 | 0 | 0 |
| SPDR SERIES TRUST | S&P METALS MNG | 78464A755 | 2,254 | 74,132 | SH | - | DFND | 1 3 4 | 74,132 | 0 | 0 |
| SPECTRA ENERGY CORP | COM | 847560109 | 39,736 | 967,065 | SH | - | DFND | 1 3 4 | 967,065 | 0 | 0 |
| SPECTRA ENERGY CORP | COM | 847560109 | 949 | 23,088 | SH | - | DFND | 4 5 | 23,088 | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC | COM | 84763R101 | 620 | 5,068 | SH | - | DFND | 4 5 | 5,068 | 0 | 0 |
| SPECTRUM PHARMACEUTICALS INC | COM | 84763A108 | 2,284 | 515,577 | SH | - | DFND | 1 3 4 | 515,577 | 0 | 0 |
| SPECTRUM PHARMACEUTICALS INC | COM | 84763A108 | 60 | 13,629 | SH | - | DFND | 4 5 | 13,629 | 0 | 0 |
| SPIRE INC | COM | 84857L101 | 21,620 | 334,930 | SH | - | DFND | 1 3 4 | 334,930 | 0 | 0 |
| SPIRE INC | COM | 84857L101 | 561 | 8,688 | SH | - | DFND | 4 5 | 8,688 | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 1,871 | 32,071 | SH | - | DFND | 4 5 | 32,071 | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 11,469 | 196,560 | SH | - | DFND | 1 3 4 | 196,560 | 0 | 0 |
| SPIRIT AIRLS INC | COM | 848577102 | 551 | 9,522 | SH | - | DFND | 4 5 | 9,522 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM | 84860W102 | 158,368 | 14,582,720 | SH | - | DFND | 1 3 4 | 14,582,720 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM | 84860W102 | 12,876 | 1,185,621 | SH | - | DFND | 2 3 4 | 1,185,621 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM | 84860W102 | 863 | 79,460 | SH | - | DFND | 4 5 | 79,460 | 0 | 0 |
| SPLUNK INC | COM | 848637104 | 1,074 | 20,991 | SH | - | DFND | 4 5 | 20,991 | 0 | 0 |
| SPOK HLDGS INC | COM | 84863T106 | 3,304 | 159,224 | SH | - | DFND | 1 3 4 | 159,224 | 0 | 0 |
| SPRINT CORP | COM SER 1 | 85207U105 | 858 | 101,934 | SH | - | DFND | 4 5 | 101,934 | 0 | 0 |
| SPROUTS FMRS MKT INC | COM | 85208M102 | 9,669 | 511,033 | SH | - | DFND | 1 3 4 | 511,033 | 0 | 0 |
| SPROUTS FMRS MKT INC | COM | 85208M102 | 496 | 26,242 | SH | - | DFND | 4 5 | 26,242 | 0 | 0 |
| SPS COMM INC | COM | 78463M107 | 9,264 | 132,546 | SH | - | DFND | 1 3 4 | 132,546 | 0 | 0 |
| SPX CORP | COM | 784635104 | 7,286 | 307,182 | SH | - | DFND | 1 3 4 | 307,182 | 0 | 0 |
| SPX FLOW INC | COM | 78469X107 | 9,851 | 307,255 | SH | - | DFND | 1 3 4 | 307,255 | 0 | 0 |
| SQUARE INC | CL A | 852234103 | 200 | 14,676 | SH | - | DFND | 4 5 | 14,676 | 0 | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM | 78467J100 | 927 | 32,412 | SH | - | DFND | 4 5 | 32,412 | 0 | 0 |
| ST JUDE MED INC | COM | 790849103 | 31,277 | 390,037 | SH | - | DFND | 1 3 4 | 390,037 | 0 | 0 |
| ST JUDE MED INC | COM | 790849103 | 2,915 | 36,357 | SH | - | DFND | 4 5 | 36,357 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|------------|----|---|------|-------|------------|---|---|
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 3,175 | 292,592 | SH | - | DFND | 1 3 4 | 292,592 | 0 | 0 |
| STAG INDL INC | COM | 85254J102 | 64,765 | 2,713,240 | SH | - | DFND | 1 3 4 | 2,713,240 | 0 | 0 |
| STAG INDL INC | COM | 85254J102 | 4,772 | 199,907 | SH | - | DFND | 2 3 4 | 199,907 | 0 | 0 |
| STAG INDL INC | COM | 85254J102 | 385 | 16,143 | SH | - | DFND | 4 5 | 16,143 | 0 | 0 |
| STAGE STORES INC | COM NEW | 85254C305 | 809 | 185,237 | SH | - | DFND | 1 3 4 | 185,237 | 0 | 0 |
| STAMPS COM INC | COM NEW | 852857200 | 13,364 | 116,566 | SH | - | DFND | 1 3 4 | 116,566 | 0 | 0 |
| STAMPS COM INC | COM NEW | 852857200 | 425 | 3,710 | SH | - | DFND | 4 5 | 3,710 | 0 | 0 |
| STANDARD MTR PRODS INC | COM | 853666105 | 8,201 | 154,089 | SH | - | DFND | 1 3 4 | 154,089 | 0 | 0 |
| STANDARD MTR PRODS INC | COM | 853666105 | 327 | 6,139 | SH | - | DFND | 4 5 | 6,139 | 0 | 0 |
| STANDEX INTL CORP | COM | 854231107 | 8,507 | 96,830 | SH | - | DFND | 1 3 4 | 96,830 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 107,588 | 938,078 | SH | - | DFND | 1 3 4 | 938,078 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 4,028 | 35,117 | SH | - | DFND | 4 5 | 35,117 | 0 | 0 |
| STAPLES INC | COM | 855030102 | 8,243 | 910,908 | SH | - | DFND | 1 3 4 | 910,908 | 0 | 0 |
| STAPLES INC | COM | 855030102 | 760 | 83,982 | SH | - | DFND | 4 5 | 83,982 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 159,258 | 2,868,485 | SH | - | DFND | 1 3 4 | 2,868,485 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 5,402 | 97,299 | SH | - | DFND | 4 5 | 97,299 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 848 | 38,634 | SH | - | DFND | 4 5 | 38,634 | 0 | 0 |
| STATE STR CORP | COM | 857477103 | 57,544 | 740,403 | SH | - | DFND | 1 3 4 | 740,403 | 0 | 0 |
| STATE STR CORP | COM | 857477103 | 666 | 8,563 | SH | - | DFND | 4 5 | 8,563 | 0 | 0 |
| STEEL DYNAMICS INC | COM | 858119100 | 48,103 | 1,351,981 | SH | - | DFND | 1 3 4 | 1,351,981 | 0 | 0 |
| STEEL DYNAMICS INC | COM | 858119100 | 1,830 | 51,429 | SH | - | DFND | 4 5 | 51,429 | 0 | 0 |
| STEELCASE INC | CL A | 858155203 | 214 | 11,929 | SH | - | DFND | 4 5 | 11,929 | 0 | 0 |
| STEELCASE INC | CL A | 858155203 | 496 | 27,724 | SH | - | DFND | 1 3 4 | 27,724 | 0 | 0 |
| STEIN MART INC | COM | 858375108 | 1,244 | 226,989 | SH | - | DFND | 1 3 4 | 226,989 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 12,367 | 151,777 | SH | - | DFND | 1 3 4 | 151,777 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 412 | 5,061 | SH | - | DFND | 4 5 | 5,061 | 0 | 0 |
| STERICYCLE INC | COM | 858912108 | 8,945 | 116,113 | SH | - | DFND | 1 3 4 | 116,113 | 0 | 0 |
| STERICYCLE INC | COM | 858912108 | 1,000 | 12,985 | SH | - | DFND | 4 5 | 12,985 | 0 | 0 |
| STERIS PLC | SHS USD | G84720104 | 54,616 | 810,446 | SH | - | DFND | 1 3 4 | 810,446 | 0 | 0 |
| STERLING BANCORP DEL | COM | 85917A100 | 24,563 | 1,049,682 | SH | - | DFND | 1 3 4 | 1,049,682 | 0 | 0 |
| STERLING BANCORP DEL | COM | 85917A100 | 407 | 17,391 | SH | - | DFND | 4 5 | 17,391 | 0 | 0 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 7,897 | 171,385 | SH | - | DFND | 1 3 4 | 171,385 | 0 | 0 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 231 | 5,023 | SH | - | DFND | 4 5 | 5,023 | 0 | 0 |
| STIFEL FINL CORP | COM | 860630102 | 12,627 | 252,786 | SH | - | DFND | 1 3 4 | 252,786 | 0 | 0 |
| STIFEL FINL CORP | COM | 860630102 | 439 | 8,783 | SH | - | DFND | 4 5 | 8,783 | 0 | 0 |
| STILLWATER MNG CO | COM | 86074Q102 | 15,234 | 945,630 | SH | - | DFND | 1 3 4 | 945,630 | 0 | 0 |
| STILLWATER MNG CO | COM | 86074Q102 | 271 | 16,826 | SH | - | DFND | 4 5 | 16,826 | 0 | 0 |
| STOCK YDS BANCORP INC | COM | 861025104 | 227 | 4,843 | SH | - | DFND | 1 3 4 | 4,843 | 0 | 0 |
| STONEGATE BK FT LAUDERDALE F | COM | 861811107 | 286 | 6,864 | SH | - | DFND | 1 3 4 | 6,864 | 0 | 0 |
| STORE CAP CORP | COM | 862121100 | 207,141 | 8,382,882 | SH | - | DFND | 1 3 4 | 8,382,882 | 0 | 0 |
| STORE CAP CORP | COM | 862121100 | 15,856 | 641,677 | SH | - | DFND | 2 3 4 | 641,677 | 0 | 0 |
| STORE CAP CORP | COM | 862121100 | 620 | 25,078 | SH | - | DFND | 4 5 | 25,078 | 0 | 0 |
| STRAYER ED INC | COM | 863236105 | 6,168 | 76,501 | SH | - | DFND | 1 3 4 | 76,501 | 0 | 0 |
| STRAYER ED INC | COM | 863236105 | 207 | 2,568 | SH | - | DFND | 4 5 | 2,568 | 0 | 0 |
| STRYKER CORP | COM | 863667101 | 50,868 | 424,576 | SH | - | DFND | 1 3 4 | 424,576 | 0 | 0 |
| STRYKER CORP | COM | 863667101 | 4,410 | 36,807 | SH | - | DFND | 4 5 | 36,807 | 0 | 0 |
| STURM RUGER & CO INC | COM | 864159108 | 8,102 | 153,738 | SH | - | DFND | 1 3 4 | 153,738 | 0 | 0 |
| SUMMIT HOTEL PPTYS | COM | 866082100 | 320 | 19,933 | SH | - | DFND | 4 5 | 19,933 | 0 | 0 |
| SUMMIT HOTEL PPTYS | COM | 866082100 | 42,716 | 2,664,753 | SH | - | DFND | 1 3 4 | 2,664,753 | 0 | 0 |
| SUMMIT MATLS INC | CL A | 86614U100 | 258 | 10,853 | SH | - | DFND | 4 5 | 10,853 | 0 | 0 |
| SUN CMNTYS INC | COM | 866674104 | 203,025 | 2,650,114 | SH | - | DFND | 1 3 4 | 2,650,114 | 0 | 0 |
| SUN CMNTYS INC | COM | 866674104 | 13,169 | 171,897 | SH | - | DFND | 2 3 4 | 171,897 | 0 | 0 |
| SUN CMNTYS INC | COM | 866674104 | 805 | 10,512 | SH | - | DFND | 4 5 | 10,512 | 0 | 0 |
| SUNCOKE ENERGY INC | COM | 86722A103 | 5,340 | 470,933 | SH | - | DFND | 1 3 4 | 470,933 | 0 | 0 |
| SUNCOKE ENERGY INC | COM | 86722A103 | 174 | 15,327 | SH | - | DFND | 4 5 | 15,327 | 0 | 0 |
| SUNRUN INC | COM | 86771W105 | 58 | 10,982 | SH | - | DFND | 4 5 | 10,982 | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 12,143 | 796,256 | SH | - | DFND | 2 3 4 | 796,256 | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 454 | 29,769 | SH | - | DFND | 4 5 | 29,769 | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 172,159 | 11,289,126 | SH | - | DFND | 1 3 4 | 11,289,126 | 0 | 0 |

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|-------------------------------|----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---------|
| SUNTRUST BKS INC | COM | 867914103 | 5,203 | 94,859 | SH | - | DFND | 4 5 | 94,859 | 0 | 0 |
| SUNTRUST BKS INC | COM | 867914103 | 208,659 | 3,804,167 | SH | - | DFND | 1 3 4 | 3,804,167 | 0 | 0 |
| SUPER MICRO COMPUTER INC | COM | 86800U104 | 7,698 | 274,455 | SH | - | DFND | 1 3 4 | 274,455 | 0 | 0 |
| SUPER MICRO COMPUTER INC | COM | 86800U104 | 240 | 8,571 | SH | - | DFND | 4 5 | 8,571 | 0 | 0 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 9,774 | 579,039 | SH | - | DFND | 1 3 4 | 579,039 | 0 | 0 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 438 | 25,968 | SH | - | DFND | 4 5 | 25,968 | 0 | 0 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 4,675 | 177,407 | SH | - | DFND | 1 3 4 | 177,407 | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM | 868459108 | 9,591 | 379,848 | SH | - | DFND | 1 3 4 | 379,848 | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM | 868459108 | 291 | 11,530 | SH | - | DFND | 4 5 | 11,530 | 0 | 0 |
| SUPERVALU INC | COM | 868536103 | 24,660 | 5,280,485 | SH | - | DFND | 1 3 4 | 5,280,485 | 0 | 0 |
| SUPERVALU INC | COM | 868536103 | 262 | 56,040 | SH | - | DFND | 4 5 | 56,040 | 0 | 0 |
| SURGICAL CARE AFFILIATES INC | COM | 86881L106 | 9,882 | 213,575 | SH | - | DFND | 1 3 4 | 213,575 | 0 | 0 |
| SURMODICS INC | COM | 868873100 | 2,513 | 98,938 | SH | - | DFND | 1 3 4 | 98,938 | 0 | 0 |
| SVB FINL GROUP | COM | 78486Q101 | 34,136 | 198,860 | SH | - | DFND | 1 3 4 | 198,860 | 0 | 0 |
| SVB FINL GROUP | COM | 78486Q101 | 1,394 | 8,121 | SH | - | DFND | 4 5 | 8,121 | 0 | 0 |
| SWIFT TRANSN CO | CL A | 87074U101 | 397 | 16,289 | SH | - | DFND | 4 5 | 16,289 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 17,652 | 611,658 | SH | - | DFND | 1 3 4 | 611,658 | 0 | 0 |
| SYMANTEC CORP | COM | 871503108 | 49,198 | 2,059,361 | SH | - | DFND | 1 3 4 | 2,059,361 | 0 | 0 |
| SYMANTEC CORP | COM | 871503108 | 1,881 | 78,755 | SH | - | DFND | 4 5 | 78,755 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 7,135 | 133,157 | SH | - | DFND | 1 3 4 | 133,157 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 421 | 7,856 | SH | - | DFND | 4 5 | 7,856 | 0 | 0 |
| SYNCHRONOSS TECHNOLOGIES INC | COM | 87157B103 | 11,837 | 309,058 | SH | - | DFND | 1 3 4 | 309,058 | 0 | 0 |
| SYNCHRONOSS TECHNOLOGIES INC | COM | 87157B103 | 219 | 5,722 | SH | - | DFND | 4 5 | 5,722 | 0 | 0 |
| SYNCHRONY FINL | COM | 87165B103 | 38,818 | 1,070,238 | SH | - | DFND | 1 3 4 | 1,070,238 | 0 | 0 |
| SYNCHRONY FINL | COM | 87165B103 | 5,464 | 150,643 | SH | - | DFND | 4 5 | 150,643 | 0 | 0 |
| SYNERGY PHARMACEUTICALS DEL | COM NEW | 871639308 | 201 | 33,076 | SH | - | DFND | 4 5 | 33,076 | 0 | 0 |
| SYNERGY RES CORP | COM | 87164P103 | 266 | 29,871 | SH | - | DFND | 4 5 | 29,871 | 0 | 0 |
| SYNERGY RES CORP | COM | 87164P103 | 13,106 | 1,470,950 | SH | - | DFND | 1 3 4 | 1,470,950 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 47,526 | 392,707 | SH | - | DFND | 1 3 4 | 392,707 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 674 | 5,571 | SH | - | DFND | 4 5 | 5,571 | 0 | 0 |
| SYNOPSIS INC | COM | 871607107 | 91,998 | 1,563,001 | SH | - | DFND | 1 3 4 | 1,563,001 | 0 | 0 |
| SYNOPSIS INC | COM | 871607107 | 1,942 | 32,989 | SH | - | DFND | 4 5 | 32,989 | 0 | 0 |
| SYNOVUS FINL CORP | COM NEW | 87161C501 | 19,240 | 468,365 | SH | - | DFND | 1 3 4 | 468,365 | 0 | 0 |
| SYNOVUS FINL CORP | COM NEW | 87161C501 | 856 | 20,836 | SH | - | DFND | 4 5 | 20,836 | 0 | 0 |
| SYNTHETIC BIOLOGICS INC | COM | 87164U102 | 14 | 17,799 | SH | - | DFND | 4 5 | 17,799 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 38,023 | 686,699 | SH | - | DFND | 1 3 4 | 686,699 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 3,278 | 59,209 | SH | - | DFND | 4 5 | 59,209 | 0 | 0 |
| T MOBILE US INC | COM | 872590104 | 1,160 | 20,173 | SH | - | DFND | 4 5 | 20,173 | 0 | 0 |
| TAHOE RES INC | COM | 873868103 | 464 | 49,274 | SH | - | DFND | 4 5 | 49,274 | 0 | 0 |
| TAILORED BRANDS INC | COM | 87403A107 | 9,124 | 357,118 | SH | - | DFND | 1 3 4 | 357,118 | 0 | 0 |
| TAILORED BRANDS INC | COM | 87403A107 | 243 | 9,520 | SH | - | DFND | 4 5 | 9,520 | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 31,806 | 1,106,318 | SH | - | DFND | 1 3 4 | 936,498 | 0 | 169,820 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 851 | 17,257 | SH | - | DFND | 4 5 | 17,257 | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 31,567 | 640,442 | SH | - | DFND | 1 3 4 | 640,442 | 0 | 0 |
| TAL ED GROUP | ADS REPSTG COM | 874080104 | 42,958 | 612,368 | SH | - | DFND | 1 3 4 | 612,368 | 0 | 0 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 71,988 | 2,011,951 | SH | - | DFND | 1 3 4 | 2,011,951 | 0 | 0 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 4,259 | 119,012 | SH | - | DFND | 2 3 4 | 119,012 | 0 | 0 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 772 | 21,573 | SH | - | DFND | 4 5 | 21,573 | 0 | 0 |
| TANGOE INC | COM | 87582Y108 | 1,344 | 170,610 | SH | - | DFND | 1 3 4 | 170,610 | 0 | 0 |
| TARGA RES CORP | COM | 87612G101 | 24,918 | 444,408 | SH | - | DFND | 1 3 4 | 444,408 | 0 | 0 |
| TARGA RES CORP | COM | 87612G101 | 1,867 | 33,294 | SH | - | DFND | 4 5 | 33,294 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 124,636 | 1,725,547 | SH | - | DFND | 1 3 4 | 1,725,547 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 3,254 | 45,050 | SH | - | DFND | 4 5 | 45,050 | 0 | 0 |
| TASER INTL INC | COM | 87651B104 | 9,294 | 383,414 | SH | - | DFND | 1 3 4 | 383,414 | 0 | 0 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 1,777 | 51,685 | SH | - | DFND | 1 3 4 | 51,685 | 0 | 0 |
| TAUBMAN CTRS INC | COM | 876664103 | 17,046 | 230,569 | SH | - | DFND | 1 3 4 | 230,569 | 0 | 0 |
| TAUBMAN CTRS INC | COM | 876664103 | 562 | 7,603 | SH | - | DFND | 4 5 | 7,603 | 0 | 0 |
| TCF FINL CORP | COM | 872275102 | 31,382 | 1,601,944 | SH | - | DFND | 1 3 4 | 1,601,944 | 0 | 0 |
| TCF FINL CORP | COM | 872275102 | 524 | 26,772 | SH | - | DFND | 4 5 | 26,772 | 0 | 0 |

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|------------------------------|----------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 2,017 | 46,270 | SH | - | DFND | 4 5 | 46,270 | 0 | 0 |
| TE CONNECTIVITY LTD | REG SHS | H84989104 | 33,640 | 485,565 | SH | - | DFND | 1 3 4 | 485,565 | 0 | 0 |
| TEAM HEALTH HOLDINGS INC | COM | 87817A107 | 415 | 9,558 | SH | - | DFND | 4 5 | 9,558 | 0 | 0 |
| TEAM INC | COM | 878155100 | 8,490 | 216,311 | SH | - | DFND | 1 3 4 | 216,311 | 0 | 0 |
| TECH DATA CORP | COM | 878237106 | 12,508 | 147,710 | SH | - | DFND | 1 3 4 | 147,710 | 0 | 0 |
| TECH DATA CORP | COM | 878237106 | 407 | 4,801 | SH | - | DFND | 4 5 | 4,801 | 0 | 0 |
| TEEKAY TANKERS LTD | CL A | Y8565N102 | 52 | 23,151 | SH | - | DFND | 4 5 | 23,151 | 0 | 0 |
| TEGNA INC | COM | 87901J105 | 6,262 | 292,745 | SH | - | DFND | 1 3 4 | 292,745 | 0 | 0 |
| TEGNA INC | COM | 87901J105 | 758 | 35,458 | SH | - | DFND | 4 5 | 35,458 | 0 | 0 |
| TELADOC INC | COM | 87918A105 | 2,087 | 126,489 | SH | - | DFND | 1 3 4 | 126,489 | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 16,452 | 133,760 | SH | - | DFND | 1 3 4 | 133,760 | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 864 | 7,021 | SH | - | DFND | 4 5 | 7,021 | 0 | 0 |
| TELEFLEX INC | COM | 879369106 | 1,030 | 6,394 | SH | - | DFND | 4 5 | 6,394 | 0 | 0 |
| TELEFLEX INC | COM | 879369106 | 47,181 | 292,771 | SH | - | DFND | 1 3 4 | 292,771 | 0 | 0 |
| TELEPHONE & DATA SYS INC | COM NEW | 879433829 | 10,296 | 356,648 | SH | - | DFND | 1 3 4 | 356,648 | 0 | 0 |
| TELEPHONE & DATA SYS INC | COM NEW | 879433829 | 400 | 13,860 | SH | - | DFND | 4 5 | 13,860 | 0 | 0 |
| TELETECH HOLDINGS INC | COM | 879939106 | 3,741 | 122,649 | SH | - | DFND | 1 3 4 | 122,649 | 0 | 0 |
| TEMPUR SEALY INTL INC | COM | 88023U101 | 13,142 | 192,465 | SH | - | DFND | 1 3 4 | 192,465 | 0 | 0 |
| TEMPUR SEALY INTL INC | COM | 88023U101 | 656 | 9,605 | SH | - | DFND | 4 5 | 9,605 | 0 | 0 |
| TENET HEALTHCARE CORP | COM NEW | 88033G407 | 4,553 | 306,818 | SH | - | DFND | 1 3 4 | 306,818 | 0 | 0 |
| TENET HEALTHCARE CORP | COM NEW | 88033G407 | 249 | 16,793 | SH | - | DFND | 4 5 | 16,793 | 0 | 0 |
| TENNANT CO | COM | 880345103 | 9,206 | 129,298 | SH | - | DFND | 1 3 4 | 129,298 | 0 | 0 |
| TENNECO INC | COM | 880349105 | 13,708 | 219,432 | SH | - | DFND | 1 3 4 | 219,432 | 0 | 0 |
| TENNECO INC | COM | 880349105 | 719 | 11,517 | SH | - | DFND | 4 5 | 11,517 | 0 | 0 |
| TERADATA CORP DEL | COM | 88076W103 | 4,817 | 177,277 | SH | - | DFND | 1 3 4 | 177,277 | 0 | 0 |
| TERADATA CORP DEL | COM | 88076W103 | 755 | 27,801 | SH | - | DFND | 4 5 | 27,801 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 19,502 | 767,787 | SH | - | DFND | 1 3 4 | 767,787 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 884 | 34,794 | SH | - | DFND | 4 5 | 34,794 | 0 | 0 |
| TEREX CORP NEW | COM | 880779103 | 12,740 | 404,051 | SH | - | DFND | 1 3 4 | 404,051 | 0 | 0 |
| TERNIUM SA | SPON ADR | 880890108 | 15,162 | 627,835 | SH | - | DFND | 1 3 4 | 627,835 | 0 | 0 |
| TERRAFORM GLOBAL INC | CL A | 88104M101 | 63 | 15,825 | SH | - | DFND | 4 5 | 15,825 | 0 | 0 |
| TERRAFORM PWR INC | CL A COM | 88104R100 | 153 | 11,962 | SH | - | DFND | 4 5 | 11,962 | 0 | 0 |
| TERRAVIA HLDGS INC | COM | 88105A106 | 16 | 13,816 | SH | - | DFND | 4 5 | 13,816 | 0 | 0 |
| TERRENO RLTY CORP | COM | 88146M101 | 23,247 | 815,986 | SH | - | DFND | 1 3 4 | 815,986 | 0 | 0 |
| TERRENO RLTY CORP | COM | 88146M101 | 3,049 | 107,025 | SH | - | DFND | 2 3 4 | 107,025 | 0 | 0 |
| TESARO INC | COM | 881569107 | 3,869 | 28,772 | SH | - | DFND | 1 3 4 | 28,772 | 0 | 0 |
| TESARO INC | COM | 881569107 | 707 | 5,260 | SH | - | DFND | 4 5 | 5,260 | 0 | 0 |
| TESCO CORP | COM | 88157K101 | 2,808 | 340,307 | SH | - | DFND | 1 3 4 | 340,307 | 0 | 0 |
| TESLA MTRS INC | COM | 88160R101 | 1,738 | 8,131 | SH | - | DFND | 4 5 | 8,131 | 0 | 0 |
| TESORO CORP | COM | 881609101 | 60,081 | 687,030 | SH | - | DFND | 1 3 4 | 687,030 | 0 | 0 |
| TESORO CORP | COM | 881609101 | 2,064 | 23,605 | SH | - | DFND | 4 5 | 23,605 | 0 | 0 |
| TESSERA HLDG CORP | COM | 88166T101 | 16,554 | 374,520 | SH | - | DFND | 1 3 4 | 374,520 | 0 | 0 |
| TESSERA HLDG CORP | COM | 88166T101 | 518 | 11,709 | SH | - | DFND | 4 5 | 11,709 | 0 | 0 |
| TETRA TECH INC NEW | COM | 88162G103 | 21,364 | 495,118 | SH | - | DFND | 1 3 4 | 495,118 | 0 | 0 |
| TETRA TECH INC NEW | COM | 88162G103 | 559 | 12,963 | SH | - | DFND | 4 5 | 12,963 | 0 | 0 |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 55 | 10,970 | SH | - | DFND | 4 5 | 10,970 | 0 | 0 |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 4,233 | 843,325 | SH | - | DFND | 1 3 4 | 843,325 | 0 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 2,614 | 72,116 | SH | - | DFND | 1 3 4 | 72,116 | 0 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 1,337 | 36,884 | SH | - | DFND | 4 5 | 36,884 | 0 | 0 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 28,180 | 359,441 | SH | - | DFND | 1 3 4 | 359,441 | 0 | 0 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 502 | 6,399 | SH | - | DFND | 4 5 | 6,399 | 0 | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 106,062 | 1,453,500 | SH | - | DFND | 1 3 4 | 1,453,500 | 0 | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 7,319 | 100,300 | SH | - | DFND | 4 5 | 100,300 | 0 | 0 |
| TEXAS ROADHOUSE INC | COM | 882681109 | 11,852 | 245,694 | SH | - | DFND | 1 3 4 | 245,694 | 0 | 0 |
| TEXAS ROADHOUSE INC | COM | 882681109 | 650 | 13,476 | SH | - | DFND | 4 5 | 13,476 | 0 | 0 |
| TEXTRON INC | COM | 883203101 | 17,907 | 368,760 | SH | - | DFND | 1 3 4 | 368,760 | 0 | 0 |
| TEXTRON INC | COM | 883203101 | 2,053 | 42,287 | SH | - | DFND | 4 5 | 42,287 | 0 | 0 |
| THERAPEUTICSMD INC | COM | 88338N107 | 121 | 20,893 | SH | - | DFND | 4 5 | 20,893 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 76,387 | 541,366 | SH | - | DFND | 1 3 4 | 541,366 | 0 | 0 |

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|------------------------------|---------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 3,921 | 27,790 | SH | - | DFND | 4 5 | 27,790 | 0 | 0 |
| THOMSON REUTERS CORP | COM | 884903105 | 407 | 9,293 | SH | - | DFND | 4 5 | 9,293 | 0 | 0 |
| THOR INDS INC | COM | 885160101 | 18,437 | 184,278 | SH | - | DFND | 1 3 4 | 184,278 | 0 | 0 |
| THOR INDS INC | COM | 885160101 | 974 | 9,739 | SH | - | DFND | 4 5 | 9,739 | 0 | 0 |
| TIDEWATER INC | COM | 886423102 | 1,239 | 363,278 | SH | - | DFND | 1 3 4 | 363,278 | 0 | 0 |
| TIFFANY & CO NEW | COM | 886547108 | 11,310 | 146,068 | SH | - | DFND | 1 3 4 | 146,068 | 0 | 0 |
| TIFFANY & CO NEW | COM | 886547108 | 1,089 | 14,059 | SH | - | DFND | 4 5 | 14,059 | 0 | 0 |
| TILE SHOP HLDGS INC | COM | 88677Q109 | 17,710 | 905,904 | SH | - | DFND | 1 3 4 | 905,904 | 0 | 0 |
| TIME INC NEW | COM | 887228104 | 6,747 | 377,986 | SH | - | DFND | 1 3 4 | 377,986 | 0 | 0 |
| TIME INC NEW | COM | 887228104 | 254 | 14,231 | SH | - | DFND | 4 5 | 14,231 | 0 | 0 |
| TIME WARNER INC | COM NEW | 887317303 | 112,215 | 1,162,485 | SH | - | DFND | 1 3 4 | 1,162,485 | 0 | 0 |
| TIME WARNER INC | COM NEW | 887317303 | 7,200 | 74,591 | SH | - | DFND | 4 5 | 74,591 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 492 | 12,385 | SH | - | DFND | 4 5 | 12,385 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 12,095 | 304,657 | SH | - | DFND | 1 3 4 | 304,657 | 0 | 0 |
| TIMKENSTEEL CORP | COM | 887399103 | 4,418 | 285,388 | SH | - | DFND | 1 3 4 | 285,388 | 0 | 0 |
| TITAN INTL INC ILL | COM | 88830M102 | 3,600 | 321,103 | SH | - | DFND | 1 3 4 | 321,103 | 0 | 0 |
| TIVO CORP | COM | 88870P106 | 18,365 | 878,732 | SH | - | DFND | 1 3 4 | 878,732 | 0 | 0 |
| TIVO CORP | COM | 88870P106 | 441 | 21,118 | SH | - | DFND | 4 5 | 21,118 | 0 | 0 |
| TJX COS INC NEW | COM | 872540109 | 91,189 | 1,213,754 | SH | - | DFND | 1 3 4 | 1,213,754 | 0 | 0 |
| TJX COS INC NEW | COM | 872540109 | 6,089 | 81,046 | SH | - | DFND | 4 5 | 81,046 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 17,657 | 569,575 | SH | - | DFND | 1 3 4 | 569,575 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 876 | 28,251 | SH | - | DFND | 4 5 | 28,251 | 0 | 0 |
| TOMPKINS FINANCIAL CORPORATI | COM | 890110109 | 8,786 | 92,938 | SH | - | DFND | 1 3 4 | 92,938 | 0 | 0 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 2,901 | 72,704 | SH | - | DFND | 1 3 4 | 72,704 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 273 | 7,656 | SH | - | DFND | 4 5 | 7,656 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 10,491 | 294,696 | SH | - | DFND | 1 3 4 | 294,696 | 0 | 0 |
| TORCHMARK CORP | COM | 891027104 | 11,307 | 153,318 | SH | - | DFND | 1 3 4 | 153,318 | 0 | 0 |
| TORCHMARK CORP | COM | 891027104 | 1,755 | 23,797 | SH | - | DFND | 4 5 | 23,797 | 0 | 0 |
| TORO CO | COM | 891092108 | 23,425 | 418,669 | SH | - | DFND | 1 3 4 | 418,669 | 0 | 0 |
| TORO CO | COM | 891092108 | 1,326 | 23,697 | SH | - | DFND | 4 5 | 23,697 | 0 | 0 |
| TOTAL SYS SVCS INC | COM | 891906109 | 1,393 | 28,402 | SH | - | DFND | 4 5 | 28,402 | 0 | 0 |
| TOTAL SYS SVCS INC | COM | 891906109 | 32,003 | 652,713 | SH | - | DFND | 1 3 4 | 652,713 | 0 | 0 |
| TOWER SEMICONDUCTOR LTD | SHS NEW | M87915274 | 9,129 | 479,723 | SH | - | DFND | 1 3 4 | 479,723 | 0 | 0 |
| TOWNEBANK PORTSMOUTH VA | COM | 89214P109 | 9,618 | 289,268 | SH | - | DFND | 1 3 4 | 289,268 | 0 | 0 |
| TOWNEBANK PORTSMOUTH VA | COM | 89214P109 | 257 | 7,721 | SH | - | DFND | 4 5 | 7,721 | 0 | 0 |
| TRACTOR SUPPLY CO | COM | 892356106 | 13,579 | 179,118 | SH | - | DFND | 1 3 4 | 179,118 | 0 | 0 |
| TRACTOR SUPPLY CO | COM | 892356106 | 1,625 | 21,434 | SH | - | DFND | 4 5 | 21,434 | 0 | 0 |
| TRANSDIGM GROUP INC | COM | 893641100 | 566,600 | 2,275,867 | SH | - | DFND | 1 3 4 | 2,275,867 | 0 | 0 |
| TRANSDIGM GROUP INC | COM | 893641100 | 2,298 | 9,230 | SH | - | DFND | 4 5 | 9,230 | 0 | 0 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 837 | 56,765 | SH | - | DFND | 4 5 | 56,765 | 0 | 0 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 7,831 | 531,277 | SH | - | DFND | 1 3 4 | 531,277 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 321 | 10,373 | SH | - | DFND | 1 3 4 | 10,373 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 391 | 12,645 | SH | - | DFND | 4 5 | 12,645 | 0 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 100,030 | 817,101 | SH | - | DFND | 1 3 4 | 817,101 | 0 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 776 | 6,340 | SH | - | DFND | 4 5 | 6,340 | 0 | 0 |
| TRAVELPORT WORLDWIDE LTD | SHS | G9019D104 | 30,383 | 2,154,825 | SH | - | DFND | 1 3 4 | 2,154,825 | 0 | 0 |
| TRAVELPORT WORLDWIDE LTD | SHS | G9019D104 | 282 | 20,014 | SH | - | DFND | 4 5 | 20,014 | 0 | 0 |
| TREDEGAR CORP | COM | 894650100 | 4,436 | 184,824 | SH | - | DFND | 1 3 4 | 184,824 | 0 | 0 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 581 | 8,048 | SH | - | DFND | 4 5 | 8,048 | 0 | 0 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 15,634 | 216,567 | SH | - | DFND | 1 3 4 | 216,567 | 0 | 0 |
| TREX CO INC | COM | 89531P105 | 420 | 6,524 | SH | - | DFND | 4 5 | 6,524 | 0 | 0 |
| TREX CO INC | COM | 89531P105 | 14,446 | 224,319 | SH | - | DFND | 1 3 4 | 224,319 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 6,380 | 555,750 | SH | - | DFND | 1 3 4 | 555,750 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 236 | 20,571 | SH | - | DFND | 4 5 | 20,571 | 0 | 0 |
| TRICO BANCSHARES | COM | 896095106 | 229 | 6,712 | SH | - | DFND | 1 3 4 | 6,712 | 0 | 0 |
| TRIMBLE INC | COM | 896239100 | 29,174 | 967,613 | SH | - | DFND | 1 3 4 | 967,613 | 0 | 0 |
| TRIMBLE INC | COM | 896239100 | 1,236 | 40,987 | SH | - | DFND | 4 5 | 40,987 | 0 | 0 |
| TRINET GROUP INC | COM | 896288107 | 592 | 23,097 | SH | - | DFND | 1 3 4 | 23,097 | 0 | 0 |
| TRINITY INDS INC | COM | 896522109 | 16,126 | 580,923 | SH | - | DFND | 1 3 4 | 580,923 | 0 | 0 |

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|------------------------------|----------|-----------|--------|-----------|----|---|------|-------|-----------|---|---|
| TRINITY INDS INC | COM | 896522109 | 666 | 24,009 | SH | - | DFND | 4 5 | 24,009 | 0 | 0 |
| TRINSEO S A | SHS | L9340P101 | 381 | 6,417 | SH | - | DFND | 4 5 | 6,417 | 0 | 0 |
| TRINSEO S A | SHS | L9340P101 | 34,278 | 578,044 | SH | - | DFND | 1 3 4 | 578,044 | 0 | 0 |
| TRIPADVISOR INC | COM | 896945201 | 7,235 | 156,057 | SH | - | DFND | 1 3 4 | 156,057 | 0 | 0 |
| TRIPADVISOR INC | COM | 896945201 | 354 | 7,636 | SH | - | DFND | 4 5 | 7,636 | 0 | 0 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 5,010 | 189,053 | SH | - | DFND | 1 3 4 | 189,053 | 0 | 0 |
| TRONOX LTD | SHS CL A | Q9235V101 | 135 | 13,087 | SH | - | DFND | 4 5 | 13,087 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 221 | 8,965 | SH | - | DFND | 4 5 | 8,965 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 7,710 | 312,766 | SH | - | DFND | 1 3 4 | 312,766 | 0 | 0 |
| TRUECAR INC | COM | 89785L107 | 129 | 10,338 | SH | - | DFND | 4 5 | 10,338 | 0 | 0 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 6,195 | 708,021 | SH | - | DFND | 1 3 4 | 708,021 | 0 | 0 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 212 | 24,264 | SH | - | DFND | 4 5 | 24,264 | 0 | 0 |
| TRUSTMARK CORP | COM | 898402102 | 11,085 | 310,934 | SH | - | DFND | 1 3 4 | 310,934 | 0 | 0 |
| TRUSTMARK CORP | COM | 898402102 | 330 | 9,264 | SH | - | DFND | 4 5 | 9,264 | 0 | 0 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 8,907 | 653,507 | SH | - | DFND | 1 3 4 | 653,507 | 0 | 0 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 227 | 16,635 | SH | - | DFND | 4 5 | 16,635 | 0 | 0 |
| TUESDAY MORNING CORP | COM NEW | 899035505 | 1,786 | 330,656 | SH | - | DFND | 1 3 4 | 330,656 | 0 | 0 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 19,354 | 367,801 | SH | - | DFND | 1 3 4 | 367,801 | 0 | 0 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 566 | 10,747 | SH | - | DFND | 4 5 | 10,747 | 0 | 0 |
| TUTOR PERINI CORP | COM | 901109108 | 290 | 10,354 | SH | - | DFND | 4 5 | 10,354 | 0 | 0 |
| TWENTY FIRST CENTY FOX INC | CL A | 90130A101 | 41,059 | 1,464,284 | SH | - | DFND | 1 3 4 | 1,464,284 | 0 | 0 |
| TWENTY FIRST CENTY FOX INC | CL A | 90130A101 | 3,932 | 140,213 | SH | - | DFND | 4 5 | 140,213 | 0 | 0 |
| TWENTY FIRST CENTY FOX INC | CL B | 90130A200 | 18,117 | 664,838 | SH | - | DFND | 1 3 4 | 664,838 | 0 | 0 |
| TWENTY FIRST CENTY FOX INC | CL B | 90130A200 | 1,266 | 46,452 | SH | - | DFND | 4 5 | 46,452 | 0 | 0 |
| TWITTER INC | COM | 90184L102 | 731 | 44,868 | SH | - | DFND | 4 5 | 44,868 | 0 | 0 |
| TWO HBRS INVT CORP | COM | 90187B101 | 535 | 61,330 | SH | - | DFND | 4 5 | 61,330 | 0 | 0 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 18,168 | 127,251 | SH | - | DFND | 1 3 4 | 127,251 | 0 | 0 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 874 | 6,122 | SH | - | DFND | 4 5 | 6,122 | 0 | 0 |
| TYSON FOODS INC | CL A | 902494103 | 54,867 | 889,529 | SH | - | DFND | 1 3 4 | 889,529 | 0 | 0 |
| TYSON FOODS INC | CL A | 902494103 | 4,258 | 69,032 | SH | - | DFND | 4 5 | 69,032 | 0 | 0 |
| U S CONCRETE INC | COM NEW | 90333L201 | 30,404 | 464,174 | SH | - | DFND | 1 3 4 | 464,174 | 0 | 0 |
| U S G CORP | COM NEW | 903293405 | 429 | 14,841 | SH | - | DFND | 4 5 | 14,841 | 0 | 0 |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 6,814 | 97,069 | SH | - | DFND | 1 3 4 | 97,069 | 0 | 0 |
| U S SILICA HLDGS INC | COM | 90346E103 | 41,093 | 725,009 | SH | - | DFND | 1 3 4 | 725,009 | 0 | 0 |
| U S SILICA HLDGS INC | COM | 90346E103 | 884 | 15,594 | SH | - | DFND | 4 5 | 15,594 | 0 | 0 |
| UBIQUITI NETWORKS INC | COM | 90347A100 | 338 | 5,846 | SH | - | DFND | 4 5 | 5,846 | 0 | 0 |
| UDR INC | COM | 902653104 | 13,305 | 364,721 | SH | - | DFND | 1 3 4 | 364,721 | 0 | 0 |
| UDR INC | COM | 902653104 | 1,240 | 34,003 | SH | - | DFND | 4 5 | 34,003 | 0 | 0 |
| UGI CORP NEW | COM | 902681105 | 30,581 | 663,675 | SH | - | DFND | 1 3 4 | 663,675 | 0 | 0 |
| UGI CORP NEW | COM | 902681105 | 1,613 | 35,007 | SH | - | DFND | 4 5 | 35,007 | 0 | 0 |
| ULTA SALON COSMETCS & FRAG I | COM | 90384S303 | 21,082 | 82,694 | SH | - | DFND | 1 3 4 | 82,694 | 0 | 0 |
| ULTA SALON COSMETCS & FRAG I | COM | 90384S303 | 2,930 | 11,491 | SH | - | DFND | 4 5 | 11,491 | 0 | 0 |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 20,189 | 110,716 | SH | - | DFND | 1 3 4 | 110,716 | 0 | 0 |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 822 | 4,509 | SH | - | DFND | 4 5 | 4,509 | 0 | 0 |
| ULTRAGENYX PHARMACEUTICAL IN | COM | 90400D108 | 4,647 | 66,096 | SH | - | DFND | 1 3 4 | 66,096 | 0 | 0 |
| ULTRAGENYX PHARMACEUTICAL IN | COM | 90400D108 | 465 | 6,609 | SH | - | DFND | 4 5 | 6,609 | 0 | 0 |
| ULTRATECH INC | COM | 904034105 | 4,158 | 173,400 | SH | - | DFND | 1 3 4 | 173,400 | 0 | 0 |
| UMB FINL CORP | COM | 902788108 | 12,857 | 166,720 | SH | - | DFND | 1 3 4 | 166,720 | 0 | 0 |
| UMB FINL CORP | COM | 902788108 | 670 | 8,684 | SH | - | DFND | 4 5 | 8,684 | 0 | 0 |
| UMPQUA HLDGS CORP | COM | 904214103 | 37,177 | 1,979,612 | SH | - | DFND | 1 3 4 | 1,979,612 | 0 | 0 |
| UMPQUA HLDGS CORP | COM | 904214103 | 805 | 42,868 | SH | - | DFND | 4 5 | 42,868 | 0 | 0 |
| UNDER ARMOUR INC | CL A | 904311107 | 7,347 | 252,905 | SH | - | DFND | 1 3 4 | 252,905 | 0 | 0 |
| UNDER ARMOUR INC | CL C | 904311206 | 409 | 16,250 | SH | - | DFND | 4 5 | 16,250 | 0 | 0 |
| UNDER ARMOUR INC | CL C | 904311206 | 6,347 | 252,155 | SH | - | DFND | 1 3 4 | 252,155 | 0 | 0 |
| UNIFI INC | COM NEW | 904677200 | 3,627 | 111,167 | SH | - | DFND | 1 3 4 | 111,167 | 0 | 0 |
| UNIFIRST CORP MASS | COM | 904708104 | 298 | 2,076 | SH | - | DFND | 4 5 | 2,076 | 0 | 0 |
| UNIFIRST CORP MASS | COM | 904708104 | 17,669 | 123,002 | SH | - | DFND | 1 3 4 | 123,002 | 0 | 0 |
| UNION BANKSHARES CORP NEW | COM | 90539J109 | 12,183 | 340,864 | SH | - | DFND | 1 3 4 | 340,864 | 0 | 0 |
| UNION BANKSHARES CORP NEW | COM | 90539J109 | 345 | 9,642 | SH | - | DFND | 4 5 | 9,642 | 0 | 0 |

| | | | | | | | | | | | |
|------------------------------|------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| UNION PAC CORP | COM | 907818108 | 131,161 | 1,265,053 | SH | - | DFND | 1 3 4 | 1,265,053 | 0 | 0 |
| UNION PAC CORP | COM | 907818108 | 4,287 | 41,344 | SH | - | DFND | 4 5 | 41,344 | 0 | 0 |
| UNISYS CORP | COM NEW | 909214306 | 160 | 10,734 | SH | - | DFND | 4 5 | 10,734 | 0 | 0 |
| UNIT CORP | COM | 909218109 | 10,203 | 379,711 | SH | - | DFND | 1 3 4 | 379,711 | 0 | 0 |
| UNIT CORP | COM | 909218109 | 328 | 12,195 | SH | - | DFND | 4 5 | 12,195 | 0 | 0 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 27,408 | 592,603 | SH | - | DFND | 1 3 4 | 592,603 | 0 | 0 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 416 | 8,994 | SH | - | DFND | 4 5 | 8,994 | 0 | 0 |
| UNITED CMNTY BKS BLAIRSVLE G | COM | 90984P303 | 15,393 | 519,688 | SH | - | DFND | 1 3 4 | 519,688 | 0 | 0 |
| UNITED CMNTY BKS BLAIRSVLE G | COM | 90984P303 | 288 | 9,709 | SH | - | DFND | 4 5 | 9,709 | 0 | 0 |
| UNITED CONTL HLDGS INC | COM | 910047109 | 28,717 | 394,038 | SH | - | DFND | 1 3 4 | 394,038 | 0 | 0 |
| UNITED CONTL HLDGS INC | COM | 910047109 | 4,025 | 55,229 | SH | - | DFND | 4 5 | 55,229 | 0 | 0 |
| UNITED FINL BANCORP INC NEW | COM | 910304104 | 235 | 12,921 | SH | - | DFND | 4 5 | 12,921 | 0 | 0 |
| UNITED FIRE GROUP INC | COM | 910340108 | 8,156 | 165,866 | SH | - | DFND | 1 3 4 | 165,866 | 0 | 0 |
| UNITED FIRE GROUP INC | COM | 910340108 | 250 | 5,085 | SH | - | DFND | 4 5 | 5,085 | 0 | 0 |
| UNITED INS HLDGS CORP | COM | 910710102 | 2,007 | 132,548 | SH | - | DFND | 1 3 4 | 132,548 | 0 | 0 |
| UNITED NAT FOODS INC | COM | 911163103 | 9,195 | 192,689 | SH | - | DFND | 1 3 4 | 192,689 | 0 | 0 |
| UNITED NAT FOODS INC | COM | 911163103 | 325 | 6,814 | SH | - | DFND | 4 5 | 6,814 | 0 | 0 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 108,622 | 947,506 | SH | - | DFND | 1 3 4 | 947,506 | 0 | 0 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 5,400 | 47,108 | SH | - | DFND | 4 5 | 47,108 | 0 | 0 |
| UNITED RENTALS INC | COM | 911363109 | 12,489 | 118,289 | SH | - | DFND | 1 3 4 | 118,289 | 0 | 0 |
| UNITED RENTALS INC | COM | 911363109 | 2,263 | 21,435 | SH | - | DFND | 4 5 | 21,435 | 0 | 0 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 823 | 24,942 | SH | - | DFND | 4 5 | 24,942 | 0 | 0 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 21,721 | 658,002 | SH | - | DFND | 1 3 4 | 658,002 | 0 | 0 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 141,772 | 1,293,303 | SH | - | DFND | 1 3 4 | 1,293,303 | 0 | 0 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 2,607 | 23,781 | SH | - | DFND | 4 5 | 23,781 | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 23,238 | 162,013 | SH | - | DFND | 1 3 4 | 162,013 | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 1,023 | 7,129 | SH | - | DFND | 4 5 | 7,129 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 256,566 | 1,603,136 | SH | - | DFND | 1 3 4 | 1,603,136 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 14,556 | 90,951 | SH | - | DFND | 4 5 | 90,951 | 0 | 0 |
| UNIVAR INC | COM | 91336L107 | 293 | 10,325 | SH | - | DFND | 4 5 | 10,325 | 0 | 0 |
| UNIVERSAL CORP VA | COM | 913456109 | 10,694 | 167,751 | SH | - | DFND | 1 3 4 | 167,751 | 0 | 0 |
| UNIVERSAL CORP VA | COM | 913456109 | 306 | 4,800 | SH | - | DFND | 4 5 | 4,800 | 0 | 0 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 330 | 5,853 | SH | - | DFND | 4 5 | 5,853 | 0 | 0 |
| UNIVERSAL ELECTRS INC | COM | 913483103 | 7,224 | 111,909 | SH | - | DFND | 1 3 4 | 111,909 | 0 | 0 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 32,840 | 321,395 | SH | - | DFND | 1 3 4 | 321,395 | 0 | 0 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 488 | 4,771 | SH | - | DFND | 4 5 | 4,771 | 0 | 0 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 6,017 | 91,744 | SH | - | DFND | 1 3 4 | 91,744 | 0 | 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 1,305 | 12,268 | SH | - | DFND | 4 5 | 12,268 | 0 | 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 13,035 | 122,534 | SH | - | DFND | 1 3 4 | 122,534 | 0 | 0 |
| UNIVERSAL INS HLDGS INC | COM | 91359V107 | 300 | 10,564 | SH | - | DFND | 4 5 | 10,564 | 0 | 0 |
| UNIVERSAL INS HLDGS INC | COM | 91359V107 | 7,430 | 261,604 | SH | - | DFND | 1 3 4 | 261,604 | 0 | 0 |
| UNIVEST CORP PA | COM | 915271100 | 320 | 10,367 | SH | - | DFND | 1 3 4 | 10,367 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 125,511 | 2,857,068 | SH | - | DFND | 1 3 4 | 2,857,068 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 2,031 | 46,231 | SH | - | DFND | 4 5 | 46,231 | 0 | 0 |
| URBAN EDGE PPTYS | COM | 91704F104 | 9,632 | 350,119 | SH | - | DFND | 1 3 4 | 350,119 | 0 | 0 |
| URBAN EDGE PPTYS | COM | 91704F104 | 496 | 18,013 | SH | - | DFND | 4 5 | 18,013 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 569 | 19,996 | SH | - | DFND | 4 5 | 19,996 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 5,666 | 198,951 | SH | - | DFND | 1 3 4 | 198,951 | 0 | 0 |
| URSTADT BIDDLE PPTYS INC | CL A | 917286205 | 5,594 | 232,010 | SH | - | DFND | 1 3 4 | 232,010 | 0 | 0 |
| US BANCORP DEL | COM NEW | 902973304 | 1,814 | 35,319 | SH | - | DFND | 4 5 | 35,319 | 0 | 0 |
| US BANCORP DEL | COM NEW | 902973304 | 113,281 | 2,205,207 | SH | - | DFND | 1 3 4 | 2,205,207 | 0 | 0 |
| US ECOLOGY INC | COM | 91732J102 | 7,850 | 159,725 | SH | - | DFND | 1 3 4 | 159,725 | 0 | 0 |
| US FOODS HLDG CORP | COM | 912008109 | 276 | 10,057 | SH | - | DFND | 4 5 | 10,057 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 442 | 7,224 | SH | - | DFND | 1 3 4 | 7,224 | 0 | 0 |
| V F CORP | COM | 918204108 | 24,424 | 457,803 | SH | - | DFND | 1 3 4 | 457,803 | 0 | 0 |
| V F CORP | COM | 918204108 | 1,237 | 23,190 | SH | - | DFND | 4 5 | 23,190 | 0 | 0 |
| VAIL RESORTS INC | COM | 91879Q109 | 30,357 | 188,188 | SH | - | DFND | 1 3 4 | 188,188 | 0 | 0 |
| VAIL RESORTS INC | COM | 91879Q109 | 1,423 | 8,823 | SH | - | DFND | 4 5 | 8,823 | 0 | 0 |
| VALE S A | ADR | 91912E105 | 4,693 | 615,933 | SH | - | DFND | 1 3 4 | 615,933 | 0 | 0 |

| | | | | | | | | | | | |
|----------------------------|----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| VALE S A | ADR REPSTG PFD | 91912E204 | 6,655 | 965,823 | SH | - | DFND | 1 3 4 | 965,823 | 0 | 0 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 87,058 | 1,274,267 | SH | - | DFND | 1 3 4 | 1,274,267 | 0 | 0 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 1,964 | 28,746 | SH | - | DFND | 4 5 | 28,746 | 0 | 0 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H102 | 28,063 | 510,151 | SH | - | DFND | 1 3 4 | 510,151 | 0 | 0 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H102 | 711 | 12,930 | SH | - | DFND | 4 5 | 12,930 | 0 | 0 |
| VALLEY NATL BANCORP | COM | 919794107 | 580 | 49,844 | SH | - | DFND | 4 5 | 49,844 | 0 | 0 |
| VALLEY NATL BANCORP | COM | 919794107 | 11,367 | 976,527 | SH | - | DFND | 1 3 4 | 976,527 | 0 | 0 |
| VALMONT INDS INC | COM | 920253101 | 12,146 | 86,203 | SH | - | DFND | 1 3 4 | 86,203 | 0 | 0 |
| VALMONT INDS INC | COM | 920253101 | 386 | 2,743 | SH | - | DFND | 4 5 | 2,743 | 0 | 0 |
| VALSPAR CORP | COM | 920355104 | 28,889 | 278,820 | SH | - | DFND | 1 3 4 | 278,820 | 0 | 0 |
| VALSPAR CORP | COM | 920355104 | 1,616 | 15,594 | SH | - | DFND | 4 5 | 15,594 | 0 | 0 |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 3,434 | 215,275 | SH | - | DFND | 1 3 4 | 215,275 | 0 | 0 |
| VANGUARD INDEX FDS | REIT ETF | 922908553 | 2,633 | 31,898 | SH | - | DFND | 2 3 4 | 31,898 | 0 | 0 |
| VANGUARD INDEX FDS | MID CAP ETF | 922908629 | 2,364 | 17,958 | SH | - | DFND | 1 3 4 | 17,958 | 0 | 0 |
| VANTIV INC | CL A | 92210H105 | 1,980 | 33,214 | SH | - | DFND | 4 5 | 33,214 | 0 | 0 |
| VANTIV INC | CL A | 92210H105 | 455 | 7,632 | SH | - | DFND | 1 3 4 | 7,632 | 0 | 0 |
| VARIAN MED SYS INC | COM | 92220P105 | 1,751 | 19,498 | SH | - | DFND | 4 5 | 19,498 | 0 | 0 |
| VARIAN MED SYS INC | COM | 92220P105 | 11,450 | 127,535 | SH | - | DFND | 1 3 4 | 127,535 | 0 | 0 |
| VASCO DATA SEC INTL INC | COM | 92230Y104 | 3,018 | 221,091 | SH | - | DFND | 1 3 4 | 221,091 | 0 | 0 |
| VASCULAR SOLUTIONS INC | COM | 92231M109 | 7,480 | 133,326 | SH | - | DFND | 1 3 4 | 133,326 | 0 | 0 |
| VASCULAR SOLUTIONS INC | COM | 92231M109 | 250 | 4,450 | SH | - | DFND | 4 5 | 4,450 | 0 | 0 |
| VCA INC | COM | 918194101 | 29,489 | 429,556 | SH | - | DFND | 1 3 4 | 429,556 | 0 | 0 |
| VCA INC | COM | 918194101 | 1,033 | 15,052 | SH | - | DFND | 4 5 | 15,052 | 0 | 0 |
| VECTOR GROUP LTD | COM | 92240M108 | 293 | 12,878 | SH | - | DFND | 4 5 | 12,878 | 0 | 0 |
| VECTREN CORP | COM | 92240G101 | 33,742 | 647,006 | SH | - | DFND | 1 3 4 | 647,006 | 0 | 0 |
| VECTREN CORP | COM | 92240G101 | 720 | 13,805 | SH | - | DFND | 4 5 | 13,805 | 0 | 0 |
| VEDANTA LTD | SPONSORED ADR | 92242Y100 | 2,577 | 207,453 | SH | - | DFND | 1 3 4 | 207,453 | 0 | 0 |
| VEECO INSTRS INC DEL | COM | 922417100 | 8,681 | 297,809 | SH | - | DFND | 1 3 4 | 297,809 | 0 | 0 |
| VEEVA SYS INC | CL A COM | 922475108 | 779 | 19,139 | SH | - | DFND | 4 5 | 19,139 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 65,729 | 1,051,324 | SH | - | DFND | 1 3 4 | 1,051,324 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 2,453 | 39,235 | SH | - | DFND | 2 3 4 | 39,235 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 4,475 | 71,581 | SH | - | DFND | 4 5 | 71,581 | 0 | 0 |
| VERA BRADLEY INC | COM | 92335C106 | 1,681 | 143,401 | SH | - | DFND | 1 3 4 | 143,401 | 0 | 0 |
| VEREIT INC | COM | 92339V100 | 798 | 94,382 | SH | - | DFND | 4 5 | 94,382 | 0 | 0 |
| VERIFONE SYS INC | COM | 92342Y109 | 371 | 20,909 | SH | - | DFND | 4 5 | 20,909 | 0 | 0 |
| VERIFONE SYS INC | COM | 92342Y109 | 7,507 | 423,396 | SH | - | DFND | 1 3 4 | 423,396 | 0 | 0 |
| VERINT SYS INC | COM | 92343X100 | 302 | 8,560 | SH | - | DFND | 4 5 | 8,560 | 0 | 0 |
| VERISIGN INC | COM | 92343E102 | 248,318 | 3,264,339 | SH | - | DFND | 1 3 4 | 3,264,339 | 0 | 0 |
| VERISIGN INC | COM | 92343E102 | 1,547 | 20,339 | SH | - | DFND | 4 5 | 20,339 | 0 | 0 |
| VERISK ANALYTICS INC | COM | 92345Y106 | 291,601 | 3,592,469 | SH | - | DFND | 1 3 4 | 3,592,469 | 0 | 0 |
| VERISK ANALYTICS INC | COM | 92345Y106 | 2,403 | 29,610 | SH | - | DFND | 4 5 | 29,610 | 0 | 0 |
| VERITIV CORP | COM | 923454102 | 3,920 | 72,924 | SH | - | DFND | 1 3 4 | 72,924 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 316,650 | 5,931,987 | SH | - | DFND | 1 3 4 | 5,931,987 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 13,259 | 248,382 | SH | - | DFND | 4 5 | 248,382 | 0 | 0 |
| VERMILION ENERGY INC | COM | 923725105 | 20,358 | 482,754 | SH | - | DFND | 1 3 4 | 482,754 | 0 | 0 |
| VERSARTIS INC | COM | 92529L102 | 2,832 | 190,100 | SH | - | DFND | 1 3 4 | 190,100 | 0 | 0 |
| VERSO CORP | CL A | 92531L207 | 2,942 | 414,379 | SH | - | DFND | 1 3 4 | 414,379 | 0 | 0 |
| VERSUM MATLS INC | COM | 92532W103 | 11,642 | 414,765 | SH | - | DFND | 1 3 4 | 414,765 | 0 | 0 |
| VERSUM MATLS INC | COM | 92532W103 | 356 | 12,670 | SH | - | DFND | 4 5 | 12,670 | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 1,668 | 22,641 | SH | - | DFND | 4 5 | 22,641 | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 25,108 | 340,819 | SH | - | DFND | 1 3 4 | 340,819 | 0 | 0 |
| VIACOM INC NEW | CL A | 92553P102 | 205 | 5,318 | SH | - | DFND | 4 5 | 5,318 | 0 | 0 |
| VIACOM INC NEW | CL B | 92553P201 | 16,722 | 476,428 | SH | - | DFND | 1 3 4 | 476,428 | 0 | 0 |
| VIACOM INC NEW | CL B | 92553P201 | 1,913 | 54,496 | SH | - | DFND | 4 5 | 54,496 | 0 | 0 |
| VIAD CORP | COM NEW | 92552R406 | 6,582 | 149,253 | SH | - | DFND | 1 3 4 | 149,253 | 0 | 0 |
| VIAD CORP | COM NEW | 92552R406 | 273 | 6,180 | SH | - | DFND | 4 5 | 6,180 | 0 | 0 |
| VIASAT INC | COM | 92552V100 | 13,014 | 196,524 | SH | - | DFND | 1 3 4 | 196,524 | 0 | 0 |
| VIASAT INC | COM | 92552V100 | 470 | 7,102 | SH | - | DFND | 4 5 | 7,102 | 0 | 0 |
| VIAVI SOLUTIONS INC | COM | 925550105 | 265 | 32,398 | SH | - | DFND | 4 5 | 32,398 | 0 | 0 |

| | | | | | | | | | | | |
|------------------------------|----------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| VIAMI SOLUTIONS INC | COM | 925550105 | 13,805 | 1,687,708 | SH | - | DFND | 1 3 4 | 1,687,708 | 0 | 0 |
| VICOR CORP | COM | 925815102 | 1,771 | 117,256 | SH | - | DFND | 1 3 4 | 117,256 | 0 | 0 |
| VIRTUS INVT PARTNERS INC | COM | 92828Q109 | 4,843 | 41,027 | SH | - | DFND | 1 3 4 | 41,027 | 0 | 0 |
| VIRTUSA CORP | COM | 92827P102 | 5,078 | 202,150 | SH | - | DFND | 1 3 4 | 202,150 | 0 | 0 |
| VISA INC | COM CL A | 92826C839 | 263,399 | 3,376,048 | SH | - | DFND | 1 3 4 | 3,376,048 | 0 | 0 |
| VISA INC | COM CL A | 92826C839 | 10,130 | 129,833 | SH | - | DFND | 4 5 | 129,833 | 0 | 0 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 36,907 | 2,278,223 | SH | - | DFND | 1 3 4 | 2,278,223 | 0 | 0 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 443 | 27,329 | SH | - | DFND | 4 5 | 27,329 | 0 | 0 |
| VISTA OUTDOOR INC | COM | 928377100 | 438 | 11,860 | SH | - | DFND | 4 5 | 11,860 | 0 | 0 |
| VISTA OUTDOOR INC | COM | 928377100 | 8,280 | 224,379 | SH | - | DFND | 1 3 4 | 224,379 | 0 | 0 |
| VISTEON CORP | COM NEW | 92839U206 | 268 | 3,331 | SH | - | DFND | 4 5 | 3,331 | 0 | 0 |
| VISTEON CORP | COM NEW | 92839U206 | 28,914 | 359,899 | SH | - | DFND | 1 3 4 | 359,899 | 0 | 0 |
| VITAMIN SHOPPE INC | COM | 92849E101 | 4,160 | 175,156 | SH | - | DFND | 1 3 4 | 175,156 | 0 | 0 |
| VMWARE INC | CL A COM | 928563402 | 17,993 | 228,536 | SH | - | DFND | 1 3 4 | 228,536 | 0 | 0 |
| VMWARE INC | CL A COM | 928563402 | 409 | 5,191 | SH | - | DFND | 4 5 | 5,191 | 0 | 0 |
| VONAGE HLDGS CORP | COM | 92886T201 | 176 | 25,673 | SH | - | DFND | 4 5 | 25,673 | 0 | 0 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 2,142 | 20,523 | SH | - | DFND | 4 5 | 20,523 | 0 | 0 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 113,566 | 1,088,109 | SH | - | DFND | 1 3 4 | 1,088,109 | 0 | 0 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 7,178 | 68,777 | SH | - | DFND | 2 3 4 | 68,777 | 0 | 0 |
| VOYA FINL INC | COM | 929089100 | 19,743 | 503,400 | SH | - | DFND | 1 3 4 | 503,400 | 0 | 0 |
| VOYA FINL INC | COM | 929089100 | 785 | 20,004 | SH | - | DFND | 4 5 | 20,004 | 0 | 0 |
| VULCAN MATLS CO | COM | 929160109 | 44,918 | 358,915 | SH | - | DFND | 1 3 4 | 358,915 | 0 | 0 |
| VULCAN MATLS CO | COM | 929160109 | 2,697 | 21,547 | SH | - | DFND | 4 5 | 21,547 | 0 | 0 |
| VWR CORP | COM | 91843L103 | 423 | 16,889 | SH | - | DFND | 4 5 | 16,889 | 0 | 0 |
| W P CAREY INC | COM | 92936U109 | 1,293 | 21,875 | SH | - | DFND | 4 5 | 21,875 | 0 | 0 |
| WABASH NATL CORP | COM | 929566107 | 7,961 | 503,221 | SH | - | DFND | 1 3 4 | 503,221 | 0 | 0 |
| WABASH NATL CORP | COM | 929566107 | 300 | 18,986 | SH | - | DFND | 4 5 | 18,986 | 0 | 0 |
| WABCO HLDGS INC | COM | 92927K102 | 1,075 | 10,125 | SH | - | DFND | 4 5 | 10,125 | 0 | 0 |
| WABTEC CORP | COM | 929740108 | 1,431 | 17,239 | SH | - | DFND | 4 5 | 17,239 | 0 | 0 |
| WABTEC CORP | COM | 929740108 | 28,356 | 341,554 | SH | - | DFND | 1 3 4 | 341,554 | 0 | 0 |
| WADDELL & REED FINL INC | CL A | 930059100 | 6,211 | 318,328 | SH | - | DFND | 1 3 4 | 318,328 | 0 | 0 |
| WADDELL & REED FINL INC | CL A | 930059100 | 212 | 10,886 | SH | - | DFND | 4 5 | 10,886 | 0 | 0 |
| WAGEWORKS INC | COM | 930427109 | 20,383 | 281,141 | SH | - | DFND | 1 3 4 | 281,141 | 0 | 0 |
| WAGEWORKS INC | COM | 930427109 | 542 | 7,477 | SH | - | DFND | 4 5 | 7,477 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 98,253 | 1,187,204 | SH | - | DFND | 1 3 4 | 1,187,204 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 3,832 | 46,307 | SH | - | DFND | 4 5 | 46,307 | 0 | 0 |
| WALKER & DUNLOP INC | COM | 93148P102 | 6,343 | 203,313 | SH | - | DFND | 1 3 4 | 203,313 | 0 | 0 |
| WAL-MART STORES INC | COM | 931142103 | 309,601 | 4,479,176 | SH | - | DFND | 1 3 4 | 4,479,176 | 0 | 0 |
| WAL-MART STORES INC | COM | 931142103 | 3,296 | 47,678 | SH | - | DFND | 4 5 | 47,678 | 0 | 0 |
| WASHINGTON FED INC | COM | 938824109 | 13,515 | 393,443 | SH | - | DFND | 1 3 4 | 393,443 | 0 | 0 |
| WASHINGTON FED INC | COM | 938824109 | 627 | 18,244 | SH | - | DFND | 4 5 | 18,244 | 0 | 0 |
| WASHINGTON PRIME GROUP NEW | COM | 93964W108 | 7,365 | 707,480 | SH | - | DFND | 1 3 4 | 707,480 | 0 | 0 |
| WASHINGTON PRIME GROUP NEW | COM | 93964W108 | 263 | 25,286 | SH | - | DFND | 4 5 | 25,286 | 0 | 0 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 454 | 13,878 | SH | - | DFND | 4 5 | 13,878 | 0 | 0 |
| WASHINGTON TR BANCORP | COM | 940610108 | 19,074 | 340,308 | SH | - | DFND | 1 3 4 | 340,308 | 0 | 0 |
| WASTE CONNECTIONS INC | COM | 94106B101 | 437 | 5,557 | SH | - | DFND | 1 3 4 | 5,557 | 0 | 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 2,113 | 29,804 | SH | - | DFND | 4 5 | 29,804 | 0 | 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 95,181 | 1,342,286 | SH | - | DFND | 1 3 4 | 1,342,286 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 14,846 | 110,467 | SH | - | DFND | 1 3 4 | 110,467 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 2,024 | 15,063 | SH | - | DFND | 4 5 | 15,063 | 0 | 0 |
| WATSCO INC | COM | 942622200 | 14,643 | 98,859 | SH | - | DFND | 1 3 4 | 98,859 | 0 | 0 |
| WATSCO INC | COM | 942622200 | 782 | 5,281 | SH | - | DFND | 4 5 | 5,281 | 0 | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 296 | 4,540 | SH | - | DFND | 4 5 | 4,540 | 0 | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 14,776 | 226,621 | SH | - | DFND | 1 3 4 | 226,621 | 0 | 0 |
| WCI CMNTYS INC | COM PAR \$0.01 | 92923C807 | 3,759 | 160,310 | SH | - | DFND | 1 3 4 | 160,310 | 0 | 0 |
| WD-40 CO | COM | 929236107 | 229 | 1,962 | SH | - | DFND | 4 5 | 1,962 | 0 | 0 |
| WD-40 CO | COM | 929236107 | 13,002 | 111,220 | SH | - | DFND | 1 3 4 | 111,220 | 0 | 0 |
| WEBMD HEALTH CORP | COM | 94770V102 | 7,997 | 161,335 | SH | - | DFND | 1 3 4 | 161,335 | 0 | 0 |
| WEBMD HEALTH CORP | COM | 94770V102 | 415 | 8,365 | SH | - | DFND | 4 5 | 8,365 | 0 | 0 |

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|------------------------------|------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| WEBSTER FINL CORP CONN | COM | 947890109 | 18,996 | 349,972 | SH | - | DFND | 1 3 4 | 349,972 | 0 | 0 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 682 | 12,565 | SH | - | DFND | 4 5 | 12,565 | 0 | 0 |
| WEC ENERGY GROUP INC | COM | 92939U106 | 2,994 | 51,054 | SH | - | DFND | 4 5 | 51,054 | 0 | 0 |
| WEC ENERGY GROUP INC | COM | 92939U106 | 25,262 | 430,731 | SH | - | DFND | 1 3 4 | 430,731 | 0 | 0 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 712 | 19,899 | SH | - | DFND | 4 5 | 19,899 | 0 | 0 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 16,171 | 451,829 | SH | - | DFND | 1 3 4 | 451,829 | 0 | 0 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 53,824 | 392,652 | SH | - | DFND | 1 3 4 | 392,652 | 0 | 0 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 1,479 | 10,792 | SH | - | DFND | 4 5 | 10,792 | 0 | 0 |
| WELLS FARGO & CO NEW | COM | 949746101 | 479,131 | 8,694,082 | SH | - | DFND | 1 3 4 | 8,694,082 | 0 | 0 |
| WELLS FARGO & CO NEW | COM | 949746101 | 5,475 | 99,342 | SH | - | DFND | 4 5 | 99,342 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 4,058 | 60,631 | SH | - | DFND | 4 5 | 60,631 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 407,290 | 6,085,314 | SH | - | DFND | 1 3 4 | 6,085,314 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 24,009 | 358,725 | SH | - | DFND | 2 3 4 | 358,725 | 0 | 0 |
| WENDYS CO | COM | 95058W100 | 10,342 | 764,921 | SH | - | DFND | 1 3 4 | 764,921 | 0 | 0 |
| WENDYS CO | COM | 95058W100 | 618 | 45,718 | SH | - | DFND | 4 5 | 45,718 | 0 | 0 |
| WERNER ENTERPRISES INC | COM | 950755108 | 4,594 | 170,464 | SH | - | DFND | 1 3 4 | 170,464 | 0 | 0 |
| WESBANCO INC | COM | 950810101 | 5,375 | 124,825 | SH | - | DFND | 1 3 4 | 124,825 | 0 | 0 |
| WESBANCO INC | COM | 950810101 | 363 | 8,419 | SH | - | DFND | 4 5 | 8,419 | 0 | 0 |
| WESCO AIRCRAFT HLDGS INC | COM | 950814103 | 187 | 12,489 | SH | - | DFND | 4 5 | 12,489 | 0 | 0 |
| WESCO INTL INC | COM | 95082P105 | 17,527 | 263,361 | SH | - | DFND | 1 3 4 | 263,361 | 0 | 0 |
| WESCO INTL INC | COM | 95082P105 | 549 | 8,253 | SH | - | DFND | 4 5 | 8,253 | 0 | 0 |
| WEST CORP | COM | 952355204 | 7,277 | 293,900 | SH | - | DFND | 1 3 4 | 293,900 | 0 | 0 |
| WEST CORP | COM | 952355204 | 223 | 9,017 | SH | - | DFND | 4 5 | 9,017 | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 23,734 | 279,787 | SH | - | DFND | 1 3 4 | 279,787 | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 412 | 4,860 | SH | - | DFND | 4 5 | 4,860 | 0 | 0 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 11,847 | 188,252 | SH | - | DFND | 1 3 4 | 188,252 | 0 | 0 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 212 | 3,362 | SH | - | DFND | 4 5 | 3,362 | 0 | 0 |
| WESTAR ENERGY INC | COM | 95709T100 | 30,516 | 541,538 | SH | - | DFND | 1 3 4 | 541,538 | 0 | 0 |
| WESTAR ENERGY INC | COM | 95709T100 | 1,577 | 27,979 | SH | - | DFND | 4 5 | 27,979 | 0 | 0 |
| WESTERN DIGITAL CORP | COM | 958102105 | 2,287 | 33,662 | SH | - | DFND | 4 5 | 33,662 | 0 | 0 |
| WESTERN DIGITAL CORP | COM | 958102105 | 29,680 | 436,790 | SH | - | DFND | 1 3 4 | 436,790 | 0 | 0 |
| WESTERN REFNG INC | COM | 959319104 | 21,062 | 556,450 | SH | - | DFND | 1 3 4 | 556,450 | 0 | 0 |
| WESTERN REFNG INC | COM | 959319104 | 610 | 16,110 | SH | - | DFND | 4 5 | 16,110 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 14,852 | 683,796 | SH | - | DFND | 1 3 4 | 683,796 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 2,266 | 104,344 | SH | - | DFND | 4 5 | 104,344 | 0 | 0 |
| WESTLAKE CHEM CORP | COM | 960413102 | 12,754 | 227,794 | SH | - | DFND | 1 3 4 | 227,794 | 0 | 0 |
| WESTLAKE CHEM CORP | COM | 960413102 | 361 | 6,440 | SH | - | DFND | 4 5 | 6,440 | 0 | 0 |
| WESTROCK CO | COM | 96145D105 | 17,449 | 343,690 | SH | - | DFND | 1 3 4 | 343,690 | 0 | 0 |
| WESTROCK CO | COM | 96145D105 | 2,248 | 44,283 | SH | - | DFND | 4 5 | 44,283 | 0 | 0 |
| WEX INC | COM | 96208T104 | 16,377 | 146,746 | SH | - | DFND | 1 3 4 | 146,746 | 0 | 0 |
| WEX INC | COM | 96208T104 | 836 | 7,493 | SH | - | DFND | 4 5 | 7,493 | 0 | 0 |
| WEYERHAEUSER CO | COM | 962166104 | 35,860 | 1,191,773 | SH | - | DFND | 1 3 4 | 1,191,773 | 0 | 0 |
| WEYERHAEUSER CO | COM | 962166104 | 2,663 | 88,510 | SH | - | DFND | 4 5 | 88,510 | 0 | 0 |
| WGL HLDGS INC | COM | 92924F106 | 14,897 | 195,299 | SH | - | DFND | 1 3 4 | 195,299 | 0 | 0 |
| WGL HLDGS INC | COM | 92924F106 | 759 | 9,952 | SH | - | DFND | 4 5 | 9,952 | 0 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 18,665 | 102,687 | SH | - | DFND | 1 3 4 | 102,687 | 0 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 1,816 | 9,993 | SH | - | DFND | 4 5 | 9,993 | 0 | 0 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 653 | 781 | SH | - | DFND | 4 5 | 781 | 0 | 0 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 127,593 | 152,613 | SH | - | DFND | 1 3 4 | 152,613 | 0 | 0 |
| WHITESTONE REIT | COM | 966084204 | 276 | 19,220 | SH | - | DFND | 1 3 4 | 19,220 | 0 | 0 |
| WHITEWAVE FOODS CO | COM | 966244105 | 1,532 | 27,561 | SH | - | DFND | 4 5 | 27,561 | 0 | 0 |
| WHITEWAVE FOODS CO | COM | 966244105 | 37,631 | 676,817 | SH | - | DFND | 1 3 4 | 676,817 | 0 | 0 |
| WHITING PETE CORP NEW | COM | 966387102 | 401 | 33,398 | SH | - | DFND | 4 5 | 33,398 | 0 | 0 |
| WHOLE FOODS MKT INC | COM | 966837106 | 13,367 | 434,566 | SH | - | DFND | 1 3 4 | 434,566 | 0 | 0 |
| WHOLE FOODS MKT INC | COM | 966837106 | 1,346 | 43,752 | SH | - | DFND | 4 5 | 43,752 | 0 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 9,922 | 182,064 | SH | - | DFND | 1 3 4 | 182,064 | 0 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 421 | 7,729 | SH | - | DFND | 4 5 | 7,729 | 0 | 0 |
| WILLIAMS COS INC DEL | COM | 969457100 | 29,040 | 932,548 | SH | - | DFND | 1 3 4 | 932,548 | 0 | 0 |
| WILLIAMS COS INC DEL | COM | 969457100 | 2,695 | 86,552 | SH | - | DFND | 4 5 | 86,552 | 0 | 0 |

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|------------------------------|------------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| WILLIAMS SONOMA INC | COM | 969904101 | 15,059 | 311,210 | SH | - | DFND | 1 3 4 | 311,210 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 823 | 17,014 | SH | - | DFND | 4 5 | 17,014 | 0 | 0 |
| WILLIS TOWERS WATSON PUB LTD | SHS | G96629103 | 168,774 | 1,380,272 | SH | - | DFND | 1 3 4 | 1,380,272 | 0 | 0 |
| WINDSTREAM HLDGS INC | COM NEW | 97382A200 | 145 | 19,750 | SH | - | DFND | 4 5 | 19,750 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 6,435 | 217,487 | SH | - | DFND | 1 3 4 | 217,487 | 0 | 0 |
| WINNEBAGO INDS INC | COM | 974637100 | 6,198 | 195,815 | SH | - | DFND | 1 3 4 | 195,815 | 0 | 0 |
| WINNEBAGO INDS INC | COM | 974637100 | 220 | 6,959 | SH | - | DFND | 4 5 | 6,959 | 0 | 0 |
| WINTRUST FINL CORP | COM | 97650W108 | 27,606 | 380,403 | SH | - | DFND | 1 3 4 | 380,403 | 0 | 0 |
| WINTRUST FINL CORP | COM | 97650W108 | 728 | 10,029 | SH | - | DFND | 4 5 | 10,029 | 0 | 0 |
| WISDOMTREE INVTS INC | COM | 97717P104 | 177 | 15,929 | SH | - | DFND | 4 5 | 15,929 | 0 | 0 |
| WISDOMTREE INVTS INC | COM | 97717P104 | 4,923 | 441,892 | SH | - | DFND | 1 3 4 | 441,892 | 0 | 0 |
| WIX COM LTD | SHS | M98068105 | 16,972 | 380,976 | SH | - | DFND | 1 3 4 | 380,976 | 0 | 0 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 15,886 | 723,744 | SH | - | DFND | 1 3 4 | 723,744 | 0 | 0 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 474 | 21,586 | SH | - | DFND | 4 5 | 21,586 | 0 | 0 |
| WOODWARD INC | COM | 980745103 | 14,646 | 212,113 | SH | - | DFND | 1 3 4 | 212,113 | 0 | 0 |
| WOODWARD INC | COM | 980745103 | 746 | 10,800 | SH | - | DFND | 4 5 | 10,800 | 0 | 0 |
| WORKDAY INC | CL A | 98138H101 | 519 | 7,858 | SH | - | DFND | 4 5 | 7,858 | 0 | 0 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 2,858 | 44,469 | SH | - | DFND | 1 3 4 | 44,469 | 0 | 0 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 27,769 | 604,868 | SH | - | DFND | 1 3 4 | 604,868 | 0 | 0 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 563 | 12,253 | SH | - | DFND | 4 5 | 12,253 | 0 | 0 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 5,425 | 294,845 | SH | - | DFND | 1 3 4 | 294,845 | 0 | 0 |
| WORTHINGTON INDS INC | COM | 981811102 | 8,885 | 187,279 | SH | - | DFND | 1 3 4 | 187,279 | 0 | 0 |
| WORTHINGTON INDS INC | COM | 981811102 | 469 | 9,887 | SH | - | DFND | 4 5 | 9,887 | 0 | 0 |
| WPX ENERGY INC | COM | 98212B103 | 19,223 | 1,319,372 | SH | - | DFND | 1 3 4 | 1,319,372 | 0 | 0 |
| WPX ENERGY INC | COM | 98212B103 | 820 | 56,249 | SH | - | DFND | 4 5 | 56,249 | 0 | 0 |
| WRIGHT MED GROUP N V | ORD SHS 0.03 PAR | N96617118 | 325 | 14,142 | SH | - | DFND | 4 5 | 14,142 | 0 | 0 |
| WSFS FINL CORP | COM | 929328102 | 563 | 12,143 | SH | - | DFND | 1 3 4 | 12,143 | 0 | 0 |
| WSFS FINL CORP | COM | 929328102 | 290 | 6,250 | SH | - | DFND | 4 5 | 6,250 | 0 | 0 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 11,343 | 148,524 | SH | - | DFND | 1 3 4 | 148,524 | 0 | 0 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 1,790 | 23,438 | SH | - | DFND | 4 5 | 23,438 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 9,421 | 108,904 | SH | - | DFND | 1 3 4 | 108,904 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 485 | 5,605 | SH | - | DFND | 4 5 | 5,605 | 0 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 28,593 | 702,538 | SH | - | DFND | 1 3 4 | 702,538 | 0 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 2,470 | 60,686 | SH | - | DFND | 4 5 | 60,686 | 0 | 0 |
| XENIA HOTELS & RESORTS INC | COM | 984017103 | 276 | 14,233 | SH | - | DFND | 4 5 | 14,233 | 0 | 0 |
| XEROX CORP | COM | 984121103 | 1,128 | 129,247 | SH | - | DFND | 4 5 | 129,247 | 0 | 0 |
| XEROX CORP | COM | 984121103 | 10,515 | 1,204,520 | SH | - | DFND | 1 3 4 | 1,204,520 | 0 | 0 |
| XILINX INC | COM | 983919101 | 20,804 | 344,607 | SH | - | DFND | 1 3 4 | 344,607 | 0 | 0 |
| XILINX INC | COM | 983919101 | 2,969 | 49,182 | SH | - | DFND | 4 5 | 49,182 | 0 | 0 |
| XL GROUP LTD | COM | G98294104 | 13,682 | 367,215 | SH | - | DFND | 1 3 4 | 367,215 | 0 | 0 |
| XL GROUP LTD | COM | G98294104 | 1,268 | 34,021 | SH | - | DFND | 4 5 | 34,021 | 0 | 0 |
| XO GROUP INC | COM | 983772104 | 3,647 | 187,491 | SH | - | DFND | 1 3 4 | 187,491 | 0 | 0 |
| XPO LOGISTICS INC | COM | 983793100 | 579 | 13,408 | SH | - | DFND | 4 5 | 13,408 | 0 | 0 |
| XYLEM INC | COM | 98419M100 | 19,354 | 390,841 | SH | - | DFND | 1 3 4 | 390,841 | 0 | 0 |
| XYLEM INC | COM | 98419M100 | 1,996 | 40,298 | SH | - | DFND | 4 5 | 40,298 | 0 | 0 |
| YADKIN FINL CORP | COM | 984305102 | 237 | 6,928 | SH | - | DFND | 4 5 | 6,928 | 0 | 0 |
| YAHOO INC | COM | 984332106 | 46,330 | 1,198,075 | SH | - | DFND | 1 3 4 | 1,198,075 | 0 | 0 |
| YAHOO INC | COM | 984332106 | 729 | 18,844 | SH | - | DFND | 4 5 | 18,844 | 0 | 0 |
| YELP INC | CL A | 985817105 | 536 | 14,052 | SH | - | DFND | 4 5 | 14,052 | 0 | 0 |
| YORK WTR CO | COM | 987184108 | 442 | 11,583 | SH | - | DFND | 1 3 4 | 11,583 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 62,083 | 980,309 | SH | - | DFND | 1 3 4 | 980,309 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 1,503 | 23,728 | SH | - | DFND | 4 5 | 23,728 | 0 | 0 |
| YUM CHINA HLDGS INC | COM | 98850P109 | 892 | 34,144 | SH | - | DFND | 4 5 | 34,144 | 0 | 0 |
| ZAYO GROUP HLDGS INC | COM | 98919V105 | 949 | 28,883 | SH | - | DFND | 4 5 | 28,883 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 17,273 | 201,416 | SH | - | DFND | 1 3 4 | 201,416 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 830 | 9,679 | SH | - | DFND | 4 5 | 9,679 | 0 | 0 |
| ZELTIQ AESTHETICS INC | COM | 98933Q108 | 12,469 | 286,523 | SH | - | DFND | 1 3 4 | 286,523 | 0 | 0 |
| ZELTIQ AESTHETICS INC | COM | 98933Q108 | 214 | 4,912 | SH | - | DFND | 4 5 | 4,912 | 0 | 0 |

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|-------------------------|--------------|-----------|---------|-----------|----|---|------|-------|-----------|---|---|
| ZENDESK INC | COM | 98936J101 | 240 | 11,322 | SH | - | DFND | 4 5 | 11,322 | 0 | 0 |
| ZILLOW GROUP INC | CL A | 98954M101 | 381 | 10,453 | SH | - | DFND | 4 5 | 10,453 | 0 | 0 |
| ZILLOW GROUP INC | CL C CAP STK | 98954M200 | 378 | 10,374 | SH | - | DFND | 4 5 | 10,374 | 0 | 0 |
| ZIMMER BIOMET HLDGS INC | COM | 98956P102 | 28,210 | 273,357 | SH | - | DFND | 1 3 4 | 273,357 | 0 | 0 |
| ZIMMER BIOMET HLDGS INC | COM | 98956P102 | 3,257 | 31,556 | SH | - | DFND | 4 5 | 31,556 | 0 | 0 |
| ZIONS BANCORPORATION | COM | 989701107 | 1,116 | 25,931 | SH | - | DFND | 4 5 | 25,931 | 0 | 0 |
| ZIONS BANCORPORATION | COM | 989701107 | 12,363 | 287,237 | SH | - | DFND | 1 3 4 | 287,237 | 0 | 0 |
| ZIOPHARM ONCOLOGY INC | COM | 98973P101 | 120 | 22,373 | SH | - | DFND | 4 5 | 22,373 | 0 | 0 |
| ZIX CORP | COM | 98974P100 | 60 | 12,085 | SH | - | DFND | 4 5 | 12,085 | 0 | 0 |
| ZOETIS INC | CL A | 98978V103 | 486,524 | 9,088,817 | SH | - | DFND | 1 3 4 | 9,088,817 | 0 | 0 |
| ZOETIS INC | CL A | 98978V103 | 3,914 | 73,115 | SH | - | DFND | 4 5 | 73,115 | 0 | 0 |
| ZUMIEZ INC | COM | 989817101 | 2,793 | 127,809 | SH | - | DFND | 1 3 4 | 127,809 | 0 | 0 |
| ZYNGA INC | CL A | 98986T108 | 232 | 90,322 | SH | - | DFND | 4 5 | 90,322 | 0 | 0 |