

UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549  
FORM 13F

## FORM 13F COVER PAGE

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

Report for the Calendar Year or Quarter Ended: 03-31-2016

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: ALLIANCEBERNSTEIN L.P.

Address: 1345 AVENUE OF THE AMERICAS

NEW YORK, NY 10105

Form 13F File Number: 028-10562

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: Laurence Bertan

Title: SVP and Head of Regulatory Reporting

Phone: 212-969-1309

Signature, Place, and Date of Signing:

[illegible]

[Signature]

New York, NY

05-13-2016

[City, State]

[Date]

All media outlets, please contact Andrea Prochniak at AllianceBernstein (212-756-4542) with any questions. All other questions can be directed to [Section13USFilings@alliancebernstein.com](mailto:Section13USFilings@alliancebernstein.com).

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).)

## Form 13F Summary Page

### Report Summary:

Number of Other Included Managers: 6

Form 13F Information Table Entry Total: 2,962

Form 13F Information Table Value Total: 117,650,787

(thousands)

List of Other Included Managers:

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

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

| No. | Form 13F File Number | Name                                  |
|-----|----------------------|---------------------------------------|
| 1   | 028-10563            | AXA ASSURANCES I A R D MUTUELLE ET AL |
| 2   | 028-03638            | AXA ASSURANCES VIE MUTUELLE ET AL     |
| 3   | 028-03570            | AXA                                   |
| 4   | 028-03344            | AXA FINANCIAL INC                     |
| 5   | 028-01432            | STEWART W P & CO LTD                  |
| 6   | 028-16226            | CPH Capital Fondsmglerselskab A/S     |

UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
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FORM 13F INFORMATION TABLE

| OMB APPROVAL                                       |              |
|----------------------------------------------------|--------------|
| OMB Number:                                        | 3235-0006    |
| Expires:                                           | Oct 31, 2018 |
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| COLUMN 1                     | COLUMN 2        | COLUMN 3  | COLUMN 4  | COLUMN 5   |     |      | COLUMN 6   | COLUMN 7  | COLUMN 8         |        |           |
|------------------------------|-----------------|-----------|-----------|------------|-----|------|------------|-----------|------------------|--------|-----------|
|                              |                 |           | VALUE     | SHRS OR    | SH/ | PUT/ | INVESTMENT | OTHER     | VOTING AUTHORITY |        |           |
| NAME OF ISSUER               | TITLE OF CLASS  | CUSIP     | (x\$1000) | PRN AMT    | PRN | CALL | DISCRETION | MANAGER   | SOLE             | SHARED | NONE      |
| AAC HLDGS INC                | COM             | 000307108 | 333       | 16,840     | SH  |      | DFND       | 1,2,3,4   | 16,840           | 0      | 0         |
| AAON INC                     | COM PAR \$0.004 | 000360206 | 1,756     | 62,723     | SH  |      | DFND       | 1,2,3,4   | 62,723           | 0      | 0         |
| AAR CORP                     | COM             | 000361105 | 1,248     | 53,619     | SH  |      | DFND       | 1,2,3,4   | 53,619           | 0      | 0         |
| ACCO BRANDS CORP             | COM             | 00081T108 | 2,046     | 227,895    | SH  |      | DFND       | 1,2,3,4   | 227,847          | 0      | 48        |
| ABM INDS INC                 | COM             | 000957100 | 66,430    | 2,056,034  | SH  |      | DFND       | 1,2,3,4   | 1,789,288        | 0      | 266,746   |
| THE ADT CORPORATION          | COM             | 00101J106 | 12,641    | 306,369    | SH  |      | DFND       | 1,2,3,4   | 275,628          | 0      | 30,741    |
| AFLAC INC                    | COM             | 001055102 | 53,022    | 839,760    | SH  |      | DFND       | 1,2,3,4   | 757,700          | 0      | 82,060    |
| AGCO CORP                    | COM             | 001084102 | 3,002     | 60,411     | SH  |      | DFND       | 1,2,3,4   | 54,812           | 0      | 5,599     |
| AGL RES INC                  | COM             | 001204106 | 13,918    | 213,662    | SH  |      | DFND       | 1,2,3,4   | 191,556          | 0      | 22,106    |
| AG MTG INVT TR INC           | COM             | 001228105 | 409       | 31,300     | SH  |      | DFND       | 1,2,3,4   | 31,300           | 0      | 0         |
| AES CORP                     | COM             | 00130H105 | 74,203    | 6,288,356  | SH  |      | DFND       | 1,2,3,4   | 4,983,049        | 0      | 1,305,307 |
| AK STL HLDG CORP             | COM             | 001547108 | 818       | 198,120    | SH  |      | DFND       | 1,2,3,4   | 198,120          | 0      | 0         |
| ALPS ETF TR                  | SECTR DIV DOGS  | 00162Q858 | 298       | 7,649      | SH  |      | DFND       | 1,2,3,4   | 7,649            | 0      | 0         |
| ALPS ETF TR                  | ALERIAN MLP     | 00162Q866 | 2,355     | 215,694    | SH  |      | DFND       | 1,2,3,4   | 215,694          | 0      | 0         |
| AMAG PHARMACEUTICALS INC     | COM             | 00163U106 | 1,300     | 55,573     | SH  |      | DFND       | 1,2,3,4   | 55,573           | 0      | 0         |
| AMC NETWORKS INC             | CL A            | 00164V103 | 252,653   | 3,890,557  | SH  |      | DFND       | 1,2,3,4   | 3,584,845        | 0      | 305,712   |
| AMC ENTMT HLDGS INC          | CL A COM        | 00165C104 | 1,257     | 44,925     | SH  |      | DFND       | 1,2,3,4   | 44,925           | 0      | 0         |
| AMN HEALTHCARE SERVICES INC  | COM             | 001744101 | 2,515     | 74,842     | SH  |      | DFND       | 1,2,3,4   | 74,842           | 0      | 0         |
| ANI PHARMACEUTICALS INC      | COM             | 00182C103 | 382       | 11,350     | SH  |      | DFND       | 1,2,3,4   | 11,350           | 0      | 0         |
| AT&T INC                     | COM             | 00206R102 | 429,589   | 10,967,289 | SH  |      | DFND       | 1,2,3,4   | 9,754,023        | 0      | 1,213,266 |
| ASB BANCORP INC N C          | COM             | 00213T109 | 1,449     | 59,763     | SH  |      | DFND       | 1,2,3,4   | 59,763           | 0      | 0         |
| AVX CORP NEW                 | COM             | 002444107 | 1,017     | 80,900     | SH  |      | DFND       | 1,2,3,4   | 80,900           | 0      | 0         |
| AZZ INC                      | COM             | 002474104 | 2,097     | 37,045     | SH  |      | DFND       | 1,2,3,4   | 37,005           | 0      | 40        |
| AARONS INC                   | COM PAR \$0.50  | 002535300 | 1,123     | 44,742     | SH  |      | DFND       | 1,2,3,4   | 39,922           | 0      | 4,820     |
| ABAXIS INC                   | COM             | 002567105 | 1,779     | 39,183     | SH  |      | DFND       | 1,2,3,4   | 39,183           | 0      | 0         |
| ABBOTT LABS                  | COM             | 002824100 | 346,475   | 8,282,935  | SH  |      | DFND       | 1,2,3,4   | 6,779,300        | 0      | 1,503,635 |
| ABBOTT LABS                  | COM             | 002824100 | 37,238    | 890,234    | SH  |      | DFND       | 1,2,3,4,6 | 844,272          | 0      | 45,962    |
| ABBVIE INC                   | COM             | 00287Y109 | 247,058   | 4,325,239  | SH  |      | DFND       | 1,2,3,4   | 3,856,582        | 0      | 468,657   |
| ABERCROMBIE & FITCH CO       | CL A            | 002896207 | 4,275     | 135,550    | SH  |      | DFND       | 1,2,3,4   | 135,550          | 0      | 0         |
| ABEONA THERAPEUTICS INC      | COM             | 00289Y107 | 40        | 15,500     | SH  |      | DFND       | 1,2,3,4   | 15,500           | 0      | 0         |
| ABIOMED INC                  | COM             | 003654100 | 6,685     | 70,506     | SH  |      | DFND       | 1,2,3,4   | 70,506           | 0      | 0         |
| ABRAXAS PETE CORP            | COM             | 003830106 | 102       | 101,400    | SH  |      | DFND       | 1,2,3,4   | 101,400          | 0      | 0         |
| ACACIA RESH CORP             | ACACIA TCH COM  | 003881307 | 72        | 18,961     | SH  |      | DFND       | 1,2,3,4   | 18,961           | 0      | 0         |
| ACADIA HEALTHCARE COMPANY IN | COM             | 00404A109 | 114,520   | 2,078,025  | SH  |      | DFND       | 1,2,3,4   | 1,828,417        | 0      | 249,608   |
| ACADIA PHARMACEUTICALS INC   | COM             | 004225108 | 5,160     | 184,560    | SH  |      | DFND       | 1,2,3,4   | 184,560          | 0      | 0         |

|                              |                |           |         |            |    |      |         |            |   |           |
|------------------------------|----------------|-----------|---------|------------|----|------|---------|------------|---|-----------|
| ACADIA RLTY TR               | COM SH BEN INT | 004239109 | 4,827   | 137,410    | SH | DFND | 1,2,3,4 | 137,410    | 0 | 0         |
| ACCELERATE DIAGNOSTICS INC   | COM            | 00430H102 | 532     | 37,010     | SH | DFND | 1,2,3,4 | 37,010     | 0 | 0         |
| ACCELERON PHARMA INC         | COM            | 00434H108 | 680     | 25,750     | SH | DFND | 1,2,3,4 | 25,750     | 0 | 0         |
| ACCURAY INC                  | COM            | 004397105 | 461     | 79,791     | SH | DFND | 1,2,3,4 | 79,791     | 0 | 0         |
| ACETO CORP                   | COM            | 004446100 | 938     | 39,800     | SH | DFND | 1,2,3,4 | 39,800     | 0 | 0         |
| ACHILLION PHARMACEUTICALS IN | COM            | 00448Q201 | 1,546   | 200,200    | SH | DFND | 1,2,3,4 | 200,200    | 0 | 0         |
| ACI WORLDWIDE INC            | COM            | 004498101 | 4,514   | 217,122    | SH | DFND | 1,2,3,4 | 217,122    | 0 | 0         |
| ACORDA THERAPEUTICS INC      | COM            | 00484M106 | 1,989   | 75,214     | SH | DFND | 1,2,3,4 | 75,214     | 0 | 0         |
| ACTIVISION BLIZZARD INC      | COM            | 00507V109 | 96,306  | 2,845,930  | SH | DFND | 1,2,3,4 | 2,752,710  | 0 | 93,220    |
| ACTUANT CORP                 | CL A NEW       | 00508X203 | 2,124   | 85,944     | SH | DFND | 1,2,3,4 | 85,944     | 0 | 0         |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 100,785 | 462,018    | SH | DFND | 1,2,3,4 | 422,983    | 0 | 39,035    |
| ACTUA CORP                   | COM            | 005094107 | 478     | 52,868     | SH | DFND | 1,2,3,4 | 52,868     | 0 | 0         |
| ACXIOM CORP                  | COM            | 005125109 | 2,480   | 115,681    | SH | DFND | 1,2,3,4 | 115,681    | 0 | 0         |
| ADAMAS PHARMACEUTICALS INC   | COM            | 00548A106 | 9,540   | 659,760    | SH | DFND | 1,2,3,4 | 557,797    | 0 | 101,963   |
| ADEPTUS HEALTH INC           | CL A           | 006855100 | 588     | 10,580     | SH | DFND | 1,2,3,4 | 10,580     | 0 | 0         |
| ADOBE SYS INC                | COM            | 00724F101 | 177,093 | 1,887,986  | SH | DFND | 1,2,3,4 | 1,684,888  | 0 | 203,098   |
| ADTRAN INC                   | COM            | 00738A106 | 1,605   | 79,353     | SH | DFND | 1,2,3,4 | 79,353     | 0 | 0         |
| ADURO BIOTECH INC            | COM            | 00739L101 | 305     | 23,800     | SH | DFND | 1,2,3,4 | 23,800     | 0 | 0         |
| ADVANCE AUTO PARTS INC       | COM            | 00751Y106 | 20,634  | 128,688    | SH | DFND | 1,2,3,4 | 109,386    | 0 | 19,302    |
| ADVANCED SEMICONDUCTOR ENGR  | SPONSORED ADR  | 00756M404 | 29,303  | 5,009,016  | SH | DFND | 1,2,3,4 | 2,955,523  | 0 | 2,053,493 |
| ADVAXIS INC                  | COM NEW        | 007624208 | 344     | 38,100     | SH | DFND | 1,2,3,4 | 38,100     | 0 | 0         |
| ADVISORY BRD CO              | COM            | 00762W107 | 2,471   | 76,624     | SH | DFND | 1,2,3,4 | 76,624     | 0 | 0         |
| AECOM                        | COM            | 00766T100 | 101,312 | 3,290,409  | SH | DFND | 1,2,3,4 | 2,820,689  | 0 | 469,720   |
| AEGERION PHARMACEUTICALS INC | COM            | 00767E102 | 181     | 49,050     | SH | DFND | 1,2,3,4 | 49,050     | 0 | 0         |
| AEGION CORP                  | COM            | 00770F104 | 25,177  | 1,193,777  | SH | DFND | 1,2,3,4 | 1,137,037  | 0 | 56,740    |
| AERIE PHARMACEUTICALS INC    | COM            | 00771V108 | 6,708   | 551,638    | SH | DFND | 1,2,3,4 | 467,788    | 0 | 83,850    |
| AEROJET ROCKETDYNE HLDGS INC | COM            | 007800105 | 1,521   | 92,876     | SH | DFND | 1,2,3,4 | 92,876     | 0 | 0         |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 63,065  | 22,127,904 | SH | DFND | 1,2,3,4 | 18,649,215 | 0 | 3,478,689 |
| ADVANCED DRAIN SYS INC DEL   | COM            | 00790R104 | 1,284   | 60,280     | SH | DFND | 1,2,3,4 | 60,280     | 0 | 0         |
| ADVANCED ENERGY INDS         | COM            | 007973100 | 2,523   | 72,529     | SH | DFND | 1,2,3,4 | 72,529     | 0 | 0         |
| AEROVIRONMENT INC            | COM            | 008073108 | 566     | 19,971     | SH | DFND | 1,2,3,4 | 19,971     | 0 | 0         |
| AETNA INC NEW                | COM            | 00817Y108 | 564,029 | 5,020,284  | SH | DFND | 1,2,3,4 | 4,565,342  | 0 | 454,942   |
| AFFILIATED MANAGERS GROUP    | COM            | 008252108 | 125,132 | 770,520    | SH | DFND | 1,2,3,4 | 584,826    | 0 | 185,694   |
| AFFYMETRIX INC               | COM            | 00826T108 | 1,492   | 106,500    | SH | DFND | 1,2,3,4 | 106,500    | 0 | 0         |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 23,956  | 601,143    | SH | DFND | 1,2,3,4 | 539,846    | 0 | 61,297    |
| AGNICO EAGLE MINES LTD       | COM            | 008474108 | 3,516   | 97,235     | SH | DFND | 1,2,3,4 | 94,790     | 0 | 2,445     |
| AGENUS INC                   | COM NEW        | 00847G705 | 545     | 131,100    | SH | DFND | 1,2,3,4 | 131,100    | 0 | 0         |
| AGILYSYS INC                 | COM            | 00847J105 | 112     | 10,950     | SH | DFND | 1,2,3,4 | 10,950     | 0 | 0         |
| AGIOS PHARMACEUTICALS INC    | COM            | 00847X104 | 361     | 8,900      | SH | DFND | 1,2,3,4 | 5,260      | 0 | 3,640     |
| AGREE REALTY CORP            | COM            | 008492100 | 1,004   | 26,095     | SH | DFND | 1,2,3,4 | 26,095     | 0 | 0         |
| AGRIUM INC                   | COM            | 008916108 | 19,341  | 219,066    | SH | DFND | 1,2,3,4 | 104,482    | 0 | 114,584   |
| AIMMUNE THERAPEUTICS INC     | COM            | 00900T107 | 8,637   | 636,971    | SH | DFND | 1,2,3,4 | 538,122    | 0 | 98,849    |
| AIR METHODS CORP             | COM PAR \$.06  | 009128307 | 2,531   | 69,891     | SH | DFND | 1,2,3,4 | 69,891     | 0 | 0         |

|                              |                |           |           |            |    |      |           |            |   |           |
|------------------------------|----------------|-----------|-----------|------------|----|------|-----------|------------|---|-----------|
| AIR LEASE CORP               | CL A           | 00912X302 | 1,932     | 60,159     | SH | DFND | 1,2,3,4   | 53,229     | 0 | 6,930     |
| AIR PRODS & CHEMS INC        | COM            | 009158106 | 51,613    | 358,302    | SH | DFND | 1,2,3,4   | 307,114    | 0 | 51,188    |
| AIR TRANSPORT SERVICES GRP I | COM            | 00922R105 | 21,221    | 1,379,800  | SH | DFND | 1,2,3,4   | 1,311,380  | 0 | 68,420    |
| AIRGAS INC                   | COM            | 009363102 | 17,021    | 120,174    | SH | DFND | 1,2,3,4   | 106,711    | 0 | 13,463    |
| AKAMAI TECHNOLOGIES INC      | COM            | 00971T101 | 17,200    | 309,528    | SH | DFND | 1,2,3,4   | 262,752    | 0 | 46,776    |
| AKORN INC                    | COM            | 009728106 | 75,329    | 3,201,386  | SH | DFND | 1,2,3,4   | 2,817,701  | 0 | 383,685   |
| ALAMO GROUP INC              | COM            | 011311107 | 657       | 11,800     | SH | DFND | 1,2,3,4   | 11,800     | 0 | 0         |
| ALASKA AIR GROUP INC         | COM            | 011659109 | 59,383    | 724,005    | SH | DFND | 1,2,3,4   | 653,090    | 0 | 70,915    |
| ALBANY INTL CORP             | CL A           | 012348108 | 1,623     | 43,172     | SH | DFND | 1,2,3,4   | 43,172     | 0 | 0         |
| ALBANY MOLECULAR RESH INC    | COM            | 012423109 | 455       | 29,750     | SH | DFND | 1,2,3,4   | 29,750     | 0 | 0         |
| ALBEMARLE CORP               | COM            | 012653101 | 5,871     | 91,828     | SH | DFND | 1,2,3,4   | 83,354     | 0 | 8,474     |
| ALCOA INC                    | COM            | 013817101 | 24,492    | 2,556,590  | SH | DFND | 1,2,3,4   | 2,314,643  | 0 | 241,947   |
| ALDER BIOPHARMACEUTICALS INC | COM            | 014339105 | 39,010    | 1,592,907  | SH | DFND | 1,2,3,4   | 1,412,724  | 0 | 180,183   |
| ALEXANDER & BALDWIN INC NEW  | COM            | 014491104 | 3,021     | 82,349     | SH | DFND | 1,2,3,4   | 82,349     | 0 | 0         |
| ALERE INC                    | COM            | 01449J105 | 2,470     | 48,808     | SH | DFND | 1,2,3,4   | 39,133     | 0 | 9,675     |
| ALEXANDERS INC               | COM            | 014752109 | 1,779     | 4,674      | SH | DFND | 1,2,3,4   | 4,674      | 0 | 0         |
| ALEXANDRIA REAL ESTATE EQ IN | COM            | 015271109 | 8,129     | 89,442     | SH | DFND | 1,2,3,4   | 84,797     | 0 | 4,645     |
| ALEXION PHARMACEUTICALS INC  | COM            | 015351109 | 296,989   | 2,133,233  | SH | DFND | 1,2,3,4   | 1,943,719  | 0 | 189,514   |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS  | 01609W102 | 79,123    | 1,001,183  | SH | DFND | 1,2,3,4   | 1,000,630  | 0 | 553       |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS  | 01609W102 | 2,316     | 29,300     | SH | DFND | 1,2,3,4,6 | 8,626      | 0 | 20,674    |
| ALIGN TECHNOLOGY INC         | COM            | 016255101 | 344,111   | 4,733,956  | SH | DFND | 1,2,3,4   | 4,068,409  | 0 | 665,547   |
| ALLEGHANY CORP DEL           | COM            | 017175100 | 6,674     | 13,451     | SH | DFND | 1,2,3,4   | 12,115     | 0 | 1,336     |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 774       | 47,465     | SH | DFND | 1,2,3,4   | 40,440     | 0 | 7,025     |
| ALLEGIANT TRAVEL CO          | COM            | 01748X102 | 4,395     | 24,682     | SH | DFND | 1,2,3,4   | 24,682     | 0 | 0         |
| ALLETE INC                   | COM NEW        | 018522300 | 4,182     | 74,587     | SH | DFND | 1,2,3,4   | 74,587     | 0 | 0         |
| ALLIANCE DATA SYSTEMS CORP   | COM            | 018581108 | 326,428   | 1,483,765  | SH | DFND | 1,2,3,4   | 1,429,638  | 0 | 54,127    |
| ALLIANT ENERGY CORP          | COM            | 018802108 | 6,162     | 82,954     | SH | DFND | 1,2,3,4   | 72,901     | 0 | 10,053    |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN | 01881G106 | 757       | 32,301     | SH | DFND | 1,2,3,4   | 141        | 0 | 32,160    |
| ALLISON TRANSMISSION HLDGS I | COM            | 01973R101 | 2,937     | 108,862    | SH | DFND | 1,2,3,4   | 89,722     | 0 | 19,140    |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM            | 01988P108 | 1,979     | 149,794    | SH | DFND | 1,2,3,4   | 133,794    | 0 | 16,000    |
| ALLSTATE CORP                | COM            | 020002101 | 673,598   | 9,998,484  | SH | DFND | 1,2,3,4   | 9,280,069  | 0 | 718,415   |
| ALLY FINL INC                | COM            | 02005N100 | 7,723     | 412,528    | SH | DFND | 1,2,3,4   | 320,585    | 0 | 91,943    |
| ALMOST FAMILY INC            | COM            | 020409108 | 339       | 9,100      | SH | DFND | 1,2,3,4   | 9,100      | 0 | 0         |
| ALNYLAM PHARMACEUTICALS INC  | COM            | 02043Q107 | 3,114     | 49,614     | SH | DFND | 1,2,3,4   | 39,259     | 0 | 10,355    |
| ALON USA ENERGY INC          | COM            | 020520102 | 388       | 37,600     | SH | DFND | 1,2,3,4   | 37,600     | 0 | 0         |
| ALPHABET INC                 | CAP STK CL C   | 02079K107 | 2,298,390 | 3,085,294  | SH | DFND | 1,2,3,4   | 2,826,315  | 0 | 258,979   |
| ALPHABET INC                 | CAP STK CL C   | 02079K107 | 35,173    | 47,215     | SH | DFND | 1,2,3,4,6 | 42,683     | 0 | 4,532     |
| ALPHABET INC                 | CAP STK CL A   | 02079K305 | 592,821   | 777,063    | SH | DFND | 1,2,3,4   | 678,446    | 0 | 98,617    |
| ALTISOURCE RESIDENTIAL CORP  | CL B           | 02153W100 | 1,031     | 85,880     | SH | DFND | 1,2,3,4   | 85,880     | 0 | 0         |
| ALTRA INDL MOTION CORP       | COM            | 02208R106 | 1,199     | 43,164     | SH | DFND | 1,2,3,4   | 43,164     | 0 | 0         |
| ALTRIA GROUP INC             | COM            | 02209S103 | 811,885   | 12,956,995 | SH | DFND | 1,2,3,4   | 11,795,590 | 0 | 1,161,405 |
| AMAZON COM INC               | COM            | 023135106 | 446,024   | 751,337    | SH | DFND | 1,2,3,4   | 613,987    | 0 | 137,350   |
| AMBAC FINL GROUP             | COM NEW        | 023139884 | 1,699     | 107,550    | SH | DFND | 1,2,3,4   | 107,550    | 0 | 0         |

|                              |                |           |         |           |    |      |           |           |   |         |
|------------------------------|----------------|-----------|---------|-----------|----|------|-----------|-----------|---|---------|
| INC                          |                |           |         |           |    |      |           |           |   |         |
| AMEDISYS INC                 | COM            | 023436108 | 1,979   | 40,938    | SH | DFND | 1,2,3,4   | 40,938    | 0 | 0       |
| AMERCO                       | COM            | 023586100 | 2,056   | 5,754     | SH | DFND | 1,2,3,4   | 4,824     | 0 | 930     |
| AMEREN CORP                  | COM            | 023608102 | 20,770  | 414,573   | SH | DFND | 1,2,3,4   | 369,755   | 0 | 44,818  |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 600     | 38,664    | SH | DFND | 1,2,3,4   | 35,558    | 0 | 3,106   |
| AMERICAN AIRLS GROUP INC     | COM            | 02376R102 | 43,082  | 1,050,525 | SH | DFND | 1,2,3,4   | 890,085   | 0 | 160,440 |
| AMERICAN ASSETS TR INC       | COM            | 024013104 | 2,755   | 69,007    | SH | DFND | 1,2,3,4   | 69,007    | 0 | 0       |
| AMERICAN AXLE & MFG HLDGS IN | COM            | 024061103 | 1,702   | 110,581   | SH | DFND | 1,2,3,4   | 110,581   | 0 | 0       |
| AMERICAN CAMPUS CMNTYS INC   | COM            | 024835100 | 5,810   | 123,390   | SH | DFND | 1,2,3,4   | 116,155   | 0 | 7,235   |
| AMERICAN CAPITAL AGENCY CORP | COM            | 02503X105 | 5,395   | 289,591   | SH | DFND | 1,2,3,4   | 262,976   | 0 | 26,615  |
| AMERICAN CAP MTG INVT CORP   | COM            | 02504A104 | 1,167   | 79,518    | SH | DFND | 1,2,3,4   | 79,518    | 0 | 0       |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 392,807 | 5,915,761 | SH | DFND | 1,2,3,4   | 5,395,733 | 0 | 520,028 |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 5,542   | 332,435   | SH | DFND | 1,2,3,4   | 332,435   | 0 | 0       |
| AMERICAN EQTY INVT LIFE HLD  | COM            | 025676206 | 2,159   | 128,494   | SH | DFND | 1,2,3,4   | 128,494   | 0 | 0       |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 166,698 | 2,714,950 | SH | DFND | 1,2,3,4   | 2,526,189 | 0 | 188,761 |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 5,502   | 89,613    | SH | DFND | 1,2,3,4,7 | 89,613    | 0 | 0       |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 109,381 | 1,554,367 | SH | DFND | 1,2,3,4   | 1,345,034 | 0 | 209,333 |
| AMERICAN HOMES 4 RENT        | CL A           | 02665T306 | 2,928   | 184,179   | SH | DFND | 1,2,3,4   | 173,509   | 0 | 10,670  |
| AMERICAN INTL GROUP INC      | COM NEW        | 026874784 | 480,275 | 8,885,749 | SH | DFND | 1,2,3,4   | 7,944,961 | 0 | 940,788 |
| AMERICAN NATL INS CO         | COM            | 028591105 | 803     | 6,954     | SH | DFND | 1,2,3,4   | 6,479     | 0 | 475     |
| AMERICAN PUBLIC EDUCATION IN | COM            | 02913V103 | 415     | 20,117    | SH | DFND | 1,2,3,4   | 20,117    | 0 | 0       |
| AMERICAN SCIENCE & ENGR INC  | COM            | 029429107 | 209     | 7,557     | SH | DFND | 1,2,3,4   | 7,557     | 0 | 0       |
| AMERICAN SOFTWARE INC        | CL A           | 029683109 | 201     | 22,292    | SH | DFND | 1,2,3,4   | 22,292    | 0 | 0       |
| AMERICAN STS WTR CO          | COM            | 029899101 | 2,689   | 68,328    | SH | DFND | 1,2,3,4   | 68,328    | 0 | 0       |
| AMERICAN TOWER CORP NEW      | COM            | 03027X100 | 143,987 | 1,406,536 | SH | DFND | 1,2,3,4   | 1,264,876 | 0 | 141,660 |
| AMERICAN VANGUARD CORP       | COM            | 030371108 | 161     | 10,200    | SH | DFND | 1,2,3,4   | 10,200    | 0 | 0       |
| AMERICAN WTR WKS CO INC NEW  | COM            | 030420103 | 84,483  | 1,225,632 | SH | DFND | 1,2,3,4   | 787,462   | 0 | 438,170 |
| AMERICAN WOODMARK CORP       | COM            | 030506109 | 1,313   | 17,600    | SH | DFND | 1,2,3,4   | 17,600    | 0 | 0       |
| AMERISAFE INC                | COM            | 03071H100 | 1,530   | 29,113    | SH | DFND | 1,2,3,4   | 29,113    | 0 | 0       |
| AMERISOURCEBERGEN CORP       | COM            | 03073E105 | 41,602  | 480,672   | SH | DFND | 1,2,3,4   | 420,566   | 0 | 60,106  |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 30,420  | 323,587   | SH | DFND | 1,2,3,4   | 279,042   | 0 | 44,545  |
| AMERIS BANCORP               | COM            | 03076K108 | 1,478   | 49,978    | SH | DFND | 1,2,3,4   | 49,978    | 0 | 0       |
| AMERIGAS PARTNERS L P        | UNIT L P INT   | 030975106 | 681     | 15,660    | SH | DFND | 1,2,3,4   | 0         | 0 | 15,660  |
| AMES NATL CORP               | COM            | 031001100 | 374     | 15,110    | SH | DFND | 1,2,3,4   | 15,110    | 0 | 0       |
| AMETEK INC NEW               | COM            | 031100100 | 77,614  | 1,552,896 | SH | DFND | 1,2,3,4   | 1,378,540 | 0 | 174,356 |
| AMETEK INC NEW               | COM            | 031100100 | 47      | 950       | SH | DFND | 1,2,3,4,6 | 950       | 0 | 0       |
| AMGEN INC                    | COM            | 031162100 | 200,891 | 1,339,898 | SH | DFND | 1,2,3,4   | 1,140,387 | 0 | 199,511 |
| AMICUS THERAPEUTICS INC      | COM            | 03152W109 | 15,025  | 1,778,151 | SH | DFND | 1,2,3,4   | 1,549,849 | 0 | 228,302 |
| AMKOR TECHNOLOGY INC         | COM            | 031652100 | 791     | 134,300   | SH | DFND | 1,2,3,4   | 134,300   | 0 | 0       |
| AMPHENOL CORP NEW            | CL A           | 032095101 | 475,520 | 8,224,137 | SH | DFND | 1,2,3,4   | 7,352,673 | 0 | 871,464 |
| AMPHENOL CORP NEW            | CL A           | 032095101 | 49,638  | 858,497   | SH | DFND | 1,2,3,4,6 | 779,196   | 0 | 79,301  |
| AMPHASTAR                    | COM            | 03209R103 | 471     | 39,260    | SH | DFND | 1,2,3,4   | 39,260    | 0 | 0       |

|                              |                 |           |           |            |     |      |           |            |   |           |
|------------------------------|-----------------|-----------|-----------|------------|-----|------|-----------|------------|---|-----------|
| PHARMACEUTICALS IN           |                 |           |           |            |     |      |           |            |   |           |
| AMPLIFY SNACK BRANDS         | COM             | 03211L102 | 162       | 11,300     | SH  | DFND | 1,2,3,4   | 11,300     | 0 | 0         |
| AMSURG CORP                  | COM             | 03232P405 | 130,771   | 1,752,958  | SH  | DFND | 1,2,3,4   | 1,551,598  | 0 | 201,360   |
| AMTRUST FINL SVCS INC        | COM             | 032359309 | 1,433     | 55,386     | SH  | DFND | 1,2,3,4   | 49,986     | 0 | 5,400     |
| ANACOR PHARMACEUTICALS INC   | COM             | 032420101 | 35,359    | 661,534    | SH  | DFND | 1,2,3,4   | 590,464    | 0 | 71,070    |
| ANADARKO PETE CORP           | COM             | 032511107 | 50,485    | 1,084,071  | SH  | DFND | 1,2,3,4   | 990,220    | 0 | 93,851    |
| ANALOG DEVICES INC           | COM             | 032654105 | 32,330    | 546,215    | SH  | DFND | 1,2,3,4   | 466,072    | 0 | 80,143    |
| ANALOGIC CORP                | COM PAR \$0.05  | 032657207 | 1,620     | 20,499     | SH  | DFND | 1,2,3,4   | 20,499     | 0 | 0         |
| ANCHOR BANCORP WA            | COM             | 032838104 | 2,593     | 106,832    | SH  | DFND | 1,2,3,4   | 106,832    | 0 | 0         |
| ANCHOR BANCORP WIS INC DEL   | COM             | 03283P106 | 355       | 7,880      | SH  | DFND | 1,2,3,4   | 7,880      | 0 | 0         |
| ANDERSONS INC                | COM             | 034164103 | 1,266     | 40,320     | SH  | DFND | 1,2,3,4   | 40,320     | 0 | 0         |
| ANGIES LIST INC              | COM             | 034754101 | 89        | 11,020     | SH  | DFND | 1,2,3,4   | 11,020     | 0 | 0         |
| ANGIODYNAMICS INC            | COM             | 03475V101 | 358       | 29,090     | SH  | DFND | 1,2,3,4   | 29,090     | 0 | 0         |
| ANHEUSER BUSCH INBEV SA/NV   | SPONSORED ADR   | 03524A108 | 23,761    | 190,607    | SH  | DFND | 1,2,3,4   | 12,458     | 0 | 178,149   |
| ANIKA THERAPEUTICS INC       | COM             | 035255108 | 1,130     | 25,260     | SH  | DFND | 1,2,3,4   | 25,260     | 0 | 0         |
| ANIXTER INTL INC             | COM             | 035290105 | 26,215    | 503,068    | SH  | DFND | 1,2,3,4   | 412,427    | 0 | 90,641    |
| ANNALY CAP MGMT INC          | COM             | 035710409 | 8,265     | 805,563    | SH  | DFND | 1,2,3,4   | 733,672    | 0 | 71,891    |
| ANSYS INC                    | COM             | 03662Q105 | 343,072   | 3,834,920  | SH  | DFND | 1,2,3,4   | 3,484,865  | 0 | 350,055   |
| ANSYS INC                    | COM             | 03662Q105 | 20,223    | 226,061    | SH  | DFND | 1,2,3,4,6 | 207,193    | 0 | 18,868    |
| ANTARES PHARMA INC           | COM             | 036642106 | 163       | 186,800    | SH  | DFND | 1,2,3,4   | 186,800    | 0 | 0         |
| ANTHERA PHARMACEUTICALS INC  | COM NEW         | 03674U201 | 73        | 20,100     | SH  | DFND | 1,2,3,4   | 20,100     | 0 | 0         |
| ANTERO RES CORP              | COM             | 03674X106 | 1,124     | 45,199     | SH  | DFND | 1,2,3,4   | 39,875     | 0 | 5,324     |
| ANTHEM INC                   | COM             | 036752103 | 373,105   | 2,684,401  | SH  | DFND | 1,2,3,4   | 2,270,897  | 0 | 413,504   |
| ANTHEM INC                   | COM             | 036752103 | 1,281     | 9,214      | SH  | DFND | 1,2,3,4,7 | 9,214      | 0 | 0         |
| ANWORTH MORTGAGE ASSET CP    | COM             | 037347101 | 635       | 136,333    | SH  | DFND | 1,2,3,4   | 136,333    | 0 | 0         |
| APACHE CORP                  | COM             | 037411105 | 33,363    | 683,535    | SH  | DFND | 1,2,3,4   | 613,587    | 0 | 69,948    |
| APARTMENT INVT & MGMT CO     | CL A            | 03748R101 | 14,954    | 357,573    | SH  | DFND | 1,2,3,4   | 330,484    | 0 | 27,089    |
| APARTMENT INVT & MGMT CO     | PFD CL A 6.875% | 03748R762 | 5,245     | 191,900    | SH  | DFND | 1,2,3,4   | 68,400     | 0 | 123,500   |
| APOGEE ENTERPRISES INC       | COM             | 037598109 | 1,694     | 38,600     | SH  | DFND | 1,2,3,4   | 38,600     | 0 | 0         |
| APOLLO ED GROUP INC          | CL A            | 037604105 | 1,209     | 147,146    | SH  | DFND | 1,2,3,4   | 147,046    | 0 | 100       |
| APOLLO COML REAL EST FIN INC | COM             | 03762U105 | 1,388     | 85,150     | SH  | DFND | 1,2,3,4   | 85,150     | 0 | 0         |
| APOLLO RESIDENTIAL MTG INC   | COM             | 03763V102 | 295       | 22,000     | SH  | DFND | 1,2,3,4   | 22,000     | 0 | 0         |
| APPLE INC                    | COM             | 037833100 | 2,857,829 | 26,221,018 | SH  | DFND | 1,2,3,4   | 23,413,622 | 0 | 2,807,396 |
| APPLE INC                    | COM             | 037833100 | 35,660    | 327,188    | SH  | DFND | 1,2,3,4,6 | 297,297    | 0 | 29,891    |
| APPLE HOSPITALITY REIT INC   | COM NEW         | 03784Y200 | 3,388     | 171,040    | SH  | DFND | 1,2,3,4   | 159,720    | 0 | 11,320    |
| A123 SYS INC                 | NOTE 3.750% 4/1 | 037ESCAA8 | 347       | 17,330,000 | PRN | DFND | 1,2,3,4   | 17,330,000 | 0 | 0         |
| APPLIED INDL TECHNOLOGIES IN | COM             | 03820C105 | 3,342     | 77,007     | SH  | DFND | 1,2,3,4   | 77,007     | 0 | 0         |
| APPLIED GENETIC TECHNOL CORP | COM             | 03820J100 | 179       | 12,820     | SH  | DFND | 1,2,3,4   | 12,820     | 0 | 0         |
| APPLIED MATLS INC            | COM             | 038222105 | 519,172   | 24,512,362 | SH  | DFND | 1,2,3,4   | 21,797,984 | 0 | 2,714,378 |
| APPLIED MICRO CIRCUITS CORP  | COM NEW         | 03822W406 | 582       | 90,134     | SH  | DFND | 1,2,3,4   | 90,134     | 0 | 0         |
| APTARGROUP INC               | COM             | 038336103 | 3,449     | 43,984     | SH  | DFND | 1,2,3,4   | 39,079     | 0 | 4,905     |
| APPROACH RESOURCES INC       | COM             | 03834A103 | 53        | 45,900     | SH  | DFND | 1,2,3,4   | 45,900     | 0 | 0         |
| AQUA AMERICA INC             | COM             | 03836W103 | 6,627     | 208,274    | SH  | DFND | 1,2,3,4   | 196,923    | 0 | 11,351    |

|                                  |           |           |         |           |    |      |         |           |   |         |
|----------------------------------|-----------|-----------|---------|-----------|----|------|---------|-----------|---|---------|
| ARAMARK                          | COM       | 03852U106 | 4,402   | 132,901   | SH | DFND | 1,2,3,4 | 104,138   | 0 | 28,763  |
| ARALEZ<br>PHARMACEUTICALS<br>INC | COM       | 03852X100 | 224     | 63,086    | SH | DFND | 1,2,3,4 | 63,086    | 0 | 0       |
| ARATANA<br>THERAPEUTICS INC      | COM       | 03874P101 | 156     | 28,350    | SH | DFND | 1,2,3,4 | 28,350    | 0 | 0       |
| ARCBEST CORP                     | COM       | 03937C105 | 932     | 43,157    | SH | DFND | 1,2,3,4 | 43,157    | 0 | 0       |
| ARCHER DANIELS<br>MIDLAND CO     | COM       | 039483102 | 63,708  | 1,754,559 | SH | DFND | 1,2,3,4 | 1,630,230 | 0 | 124,329 |
| ARCHROCK INC                     | COM       | 03957W106 | 808     | 101,000   | SH | DFND | 1,2,3,4 | 101,000   | 0 | 0       |
| ARENA<br>PHARMACEUTICALS<br>INC  | COM       | 040047102 | 886     | 449,653   | SH | DFND | 1,2,3,4 | 449,653   | 0 | 0       |
| ARES CAP CORP                    | COM       | 04010L103 | 601     | 40,480    | SH | DFND | 1,2,3,4 | 40,480    | 0 | 0       |
| ARES COML REAL<br>ESTATE CORP    | COM       | 04013V108 | 11,229  | 1,025,501 | SH | DFND | 1,2,3,4 | 1,025,501 | 0 | 0       |
| ARIAD<br>PHARMACEUTICALS<br>INC  | COM       | 04033A100 | 2,187   | 342,185   | SH | DFND | 1,2,3,4 | 342,185   | 0 | 0       |
| ARISTA NETWORKS INC              | COM       | 040413106 | 100,420 | 1,591,448 | SH | DFND | 1,2,3,4 | 1,476,062 | 0 | 115,386 |
| ARLINGTON ASSET<br>INVT CORP     | CL A NEW  | 041356205 | 158     | 12,600    | SH | DFND | 1,2,3,4 | 12,600    | 0 | 0       |
| ARMADA HOFFLER<br>PPTYS INC      | COM       | 04208T108 | 10,041  | 892,509   | SH | DFND | 1,2,3,4 | 671,189   | 0 | 221,320 |
| ARMOUR RESIDENTIAL<br>REIT INC   | COM NEW   | 042315507 | 1,453   | 67,499    | SH | DFND | 1,2,3,4 | 67,499    | 0 | 0       |
| ARMSTRONG WORLD<br>INDS INC NEW  | COM       | 04247X102 | 1,063   | 21,986    | SH | DFND | 1,2,3,4 | 17,601    | 0 | 4,385   |
| ARRAY BIOPHARMA<br>INC           | COM       | 04269X105 | 585     | 198,329   | SH | DFND | 1,2,3,4 | 198,329   | 0 | 0       |
| ARROW ELECTRS INC                | COM       | 042735100 | 7,349   | 114,101   | SH | DFND | 1,2,3,4 | 102,648   | 0 | 11,453  |
| ARROW FINL CORP                  | COM       | 042744102 | 212     | 7,972     | SH | DFND | 1,2,3,4 | 7,972     | 0 | 0       |
| ARROWHEAD RESH<br>CORP           | COM NEW   | 042797209 | 303     | 62,900    | SH | DFND | 1,2,3,4 | 62,900    | 0 | 0       |
| ARTISAN PARTNERS<br>ASSET MGMT   | CL A      | 04316A108 | 519     | 16,835    | SH | DFND | 1,2,3,4 | 11,790    | 0 | 5,045   |
| ASBURY AUTOMOTIVE<br>GROUP INC   | COM       | 043436104 | 2,481   | 41,461    | SH | DFND | 1,2,3,4 | 41,461    | 0 | 0       |
| ASCENA RETAIL GROUP<br>INC       | COM       | 04351G101 | 3,004   | 271,638   | SH | DFND | 1,2,3,4 | 271,638   | 0 | 0       |
| ASCENT CAP GROUP<br>INC          | COM SER A | 043632108 | 301     | 20,301    | SH | DFND | 1,2,3,4 | 20,301    | 0 | 0       |
| ASHFORD HOSPITALITY<br>TR INC    | COM SHS   | 044103109 | 3,653   | 572,622   | SH | DFND | 1,2,3,4 | 292,484   | 0 | 280,138 |
| ASHLAND INC NEW                  | COM       | 044209104 | 5,806   | 52,800    | SH | DFND | 1,2,3,4 | 47,561    | 0 | 5,239   |
| ASPEN TECHNOLOGY<br>INC          | COM       | 045327103 | 161,696 | 4,475,400 | SH | DFND | 1,2,3,4 | 4,061,026 | 0 | 414,374 |
| ASSOCIATED BANC<br>CORP          | COM       | 045487105 | 59,595  | 3,321,902 | SH | DFND | 1,2,3,4 | 2,897,565 | 0 | 424,337 |
| ASSOCIATED CAP<br>GROUP INC      | CL A      | 045528106 | 483     | 17,255    | SH | DFND | 1,2,3,4 | 17,255    | 0 | 0       |
| ASSURANT INC                     | COM       | 04621X108 | 9,063   | 117,472   | SH | DFND | 1,2,3,4 | 104,967   | 0 | 12,505  |
| ASTEC INDS INC                   | COM       | 046224101 | 1,420   | 30,429    | SH | DFND | 1,2,3,4 | 30,429    | 0 | 0       |
| ASTORIA FINL CORP                | COM       | 046265104 | 2,276   | 143,697   | SH | DFND | 1,2,3,4 | 143,697   | 0 | 0       |
| ASTRONICS CORP                   | COM       | 046433108 | 1,002   | 26,260    | SH | DFND | 1,2,3,4 | 26,260    | 0 | 0       |
| ATARA<br>BIOTHERAPEUTICS INC     | COM       | 046513107 | 355     | 18,640    | SH | DFND | 1,2,3,4 | 18,640    | 0 | 0       |
| ATHENAHEALTH INC                 | COM       | 04685W103 | 5,610   | 40,421    | SH | DFND | 1,2,3,4 | 34,916    | 0 | 5,505   |
| ATLANTIC CAP<br>BANCSHARES INC   | COM       | 048269203 | 2,426   | 174,037   | SH | DFND | 1,2,3,4 | 174,037   | 0 | 0       |
| ATLANTIC COAST FINL<br>CORP      | COM       | 048426100 | 1,581   | 261,816   | SH | DFND | 1,2,3,4 | 261,816   | 0 | 0       |
| ATLANTIC PWR CORP                | COM NEW   | 04878Q863 | 233     | 94,860    | SH | DFND | 1,2,3,4 | 94,860    | 0 | 0       |
| ATLANTIC TELE<br>NETWORK INC     | COM NEW   | 049079205 | 1,090   | 14,370    | SH | DFND | 1,2,3,4 | 14,370    | 0 | 0       |
| ATLAS AIR WORLDWIDE<br>HLDGS IN  | COM NEW   | 049164205 | 1,299   | 30,722    | SH | DFND | 1,2,3,4 | 30,722    | 0 | 0       |
| ATMEL CORP                       | COM       | 049513104 | 2,225   | 273,967   | SH | DFND | 1,2,3,4 | 214,522   | 0 | 59,445  |

|                              |                |           |         |            |    |      |           |            |   |           |
|------------------------------|----------------|-----------|---------|------------|----|------|-----------|------------|---|-----------|
| ATMOS ENERGY CORP            | COM            | 049560105 | 5,792   | 77,991     | SH | DFND | 1,2,3,4   | 70,329     | 0 | 7,662     |
| ATRICURE INC                 | COM            | 04963C209 | 569     | 33,800     | SH | DFND | 1,2,3,4   | 33,800     | 0 | 0         |
| ATRION CORP                  | COM            | 049904105 | 1,291   | 3,266      | SH | DFND | 1,2,3,4   | 3,266      | 0 | 0         |
| ATWOOD OCEANICS INC          | COM            | 050095108 | 922     | 100,500    | SH | DFND | 1,2,3,4   | 100,500    | 0 | 0         |
| AUBURN NATL BANCORP          | COM            | 050473107 | 694     | 24,580     | SH | DFND | 1,2,3,4   | 24,580     | 0 | 0         |
| AUTODESK INC                 | COM            | 052769106 | 22,864  | 392,108    | SH | DFND | 1,2,3,4   | 337,167    | 0 | 54,941    |
| AUTOLIV INC                  | COM            | 052800109 | 700     | 5,909      | SH | DFND | 1,2,3,4   | 4,678      | 0 | 1,231     |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 715,423 | 7,974,845  | SH | DFND | 1,2,3,4   | 2,786,913  | 0 | 5,187,932 |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 41,841  | 466,408    | SH | DFND | 1,2,3,4,6 | 423,415    | 0 | 42,993    |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 1,732   | 19,303     | SH | DFND | 1,2,3,4,7 | 19,303     | 0 | 0         |
| AUTONATION INC               | COM            | 05329W102 | 33,975  | 727,825    | SH | DFND | 1,2,3,4   | 696,849    | 0 | 30,976    |
| AUTOZONE INC                 | COM            | 053332102 | 51,948  | 65,205     | SH | DFND | 1,2,3,4   | 56,091     | 0 | 9,114     |
| AVALANCHE BIOTECHNOLOGIES IN | COM            | 05337G107 | 116     | 22,400     | SH | DFND | 1,2,3,4   | 22,400     | 0 | 0         |
| AVALONBAY CMNTYS INC         | COM            | 053484101 | 107,015 | 562,644    | SH | DFND | 1,2,3,4   | 518,578    | 0 | 44,066    |
| AVANGRID INC                 | COM            | 05351W103 | 1,590   | 39,647     | SH | DFND | 1,2,3,4   | 35,949     | 0 | 3,698     |
| AVERY DENNISON CORP          | COM            | 053611109 | 17,292  | 239,807    | SH | DFND | 1,2,3,4   | 210,814    | 0 | 28,993    |
| AVIS BUDGET GROUP            | COM            | 053774105 | 1,751   | 64,014     | SH | DFND | 1,2,3,4   | 49,784     | 0 | 14,230    |
| AVISTA CORP                  | COM            | 05379B107 | 4,042   | 99,114     | SH | DFND | 1,2,3,4   | 99,114     | 0 | 0         |
| AVNET INC                    | COM            | 053807103 | 60,455  | 1,364,681  | SH | DFND | 1,2,3,4   | 1,145,138  | 0 | 219,543   |
| AVON PRODS INC               | COM            | 054303102 | 1,016   | 211,179    | SH | DFND | 1,2,3,4   | 183,110    | 0 | 28,069    |
| AXCELIS TECHNOLOGIES INC     | COM            | 054540109 | 98      | 35,100     | SH | DFND | 1,2,3,4   | 35,100     | 0 | 0         |
| AXIALL CORP                  | COM            | 05463D100 | 2,088   | 95,600     | SH | DFND | 1,2,3,4   | 95,600     | 0 | 0         |
| BB&T CORP                    | COM            | 054937107 | 46,057  | 1,384,331  | SH | DFND | 1,2,3,4   | 1,240,481  | 0 | 143,850   |
| B & G FOODS INC NEW          | COM            | 05508R106 | 3,362   | 96,585     | SH | DFND | 1,2,3,4   | 96,585     | 0 | 0         |
| BCE INC                      | COM NEW        | 05534B760 | 12,344  | 271,067    | SH | DFND | 1,2,3,4   | 269,426    | 0 | 1,641     |
| BGC PARTNERS INC             | CL A           | 05541T101 | 2,631   | 290,680    | SH | DFND | 1,2,3,4   | 290,680    | 0 | 0         |
| BOK FINL CORP                | COM NEW        | 05561Q201 | 1,237   | 22,652     | SH | DFND | 1,2,3,4   | 20,834     | 0 | 1,818     |
| BNC BANCORP                  | COM            | 05566T101 | 746     | 35,300     | SH | DFND | 1,2,3,4   | 35,300     | 0 | 0         |
| BOFI HLDG INC                | COM            | 05566U108 | 2,352   | 110,210    | SH | DFND | 1,2,3,4   | 110,210    | 0 | 0         |
| BSB BANCORP INC MD           | COM            | 05573H108 | 283     | 12,606     | SH | DFND | 1,2,3,4   | 12,606     | 0 | 0         |
| BT GROUP PLC                 | ADR            | 05577E101 | 1,478   | 46,064     | SH | DFND | 1,2,3,4   | 107        | 0 | 45,957    |
| BMC STK HLDGS INC            | COM            | 05591B109 | 816     | 49,125     | SH | DFND | 1,2,3,4   | 49,125     | 0 | 0         |
| BWX TECHNOLOGIES INC         | COM            | 05605H100 | 2,177   | 64,878     | SH | DFND | 1,2,3,4   | 56,418     | 0 | 8,460     |
| BABCOCK & WILCOX ENTERPRIS I | COM            | 05614L100 | 519     | 24,234     | SH | DFND | 1,2,3,4   | 20,004     | 0 | 4,230     |
| BADGER METER INC             | COM            | 056525108 | 1,949   | 29,305     | SH | DFND | 1,2,3,4   | 29,305     | 0 | 0         |
| BAIDU INC                    | SPON ADR REP A | 056752108 | 77,930  | 408,265    | SH | DFND | 1,2,3,4   | 408,265    | 0 | 0         |
| BAKER HUGHES INC             | COM            | 057224107 | 33,972  | 775,083    | SH | DFND | 1,2,3,4   | 694,673    | 0 | 80,410    |
| BALCHEM CORP                 | COM            | 057665200 | 3,098   | 49,952     | SH | DFND | 1,2,3,4   | 49,952     | 0 | 0         |
| BALDWIN & LYONS INC          | CL B           | 057755209 | 225     | 9,150      | SH | DFND | 1,2,3,4   | 9,150      | 0 | 0         |
| BALL CORP                    | COM            | 058498106 | 121,086 | 1,698,494  | SH | DFND | 1,2,3,4   | 1,540,650  | 0 | 157,844   |
| BANCFIRST CORP               | COM            | 05945F103 | 268     | 4,700      | SH | DFND | 1,2,3,4   | 4,700      | 0 | 0         |
| BANCO MACRO SA               | SPON ADR B     | 05961W105 | 30,591  | 474,506    | SH | DFND | 1,2,3,4   | 376,876    | 0 | 97,630    |
| BANCOLOMBIA S A              | SPON ADR PREF  | 05968L102 | 528     | 15,460     | SH | DFND | 1,2,3,4   | 0          | 0 | 15,460    |
| BANCORPSOUTH INC             | COM            | 059692103 | 3,639   | 170,769    | SH | DFND | 1,2,3,4   | 170,769    | 0 | 0         |
| BANCORP INC DEL              | COM            | 05969A105 | 102     | 17,900     | SH | DFND | 1,2,3,4   | 17,900     | 0 | 0         |
| BANC OF CALIFORNIA INC       | COM            | 05990K106 | 776     | 44,328     | SH | DFND | 1,2,3,4   | 44,328     | 0 | 0         |
| BANCORP NEW JERSEY INC NEW   | COM            | 059915108 | 922     | 75,709     | SH | DFND | 1,2,3,4   | 75,709     | 0 | 0         |
| BANK AMER CORP               | COM            | 060505104 | 855,866 | 63,303,715 | SH | DFND | 1,2,3,4   | 56,781,098 | 0 | 6,522,617 |
| BANK AMER CORP               | 7.25%CNV PFD L | 060505682 | 3,494   | 3,070      | SH | DFND | 1,2,3,4   | 870        | 0 | 2,200     |

|                              |                 |           |         |           |     |      |         |           |   |           |
|------------------------------|-----------------|-----------|---------|-----------|-----|------|---------|-----------|---|-----------|
| BANK HAWAII CORP             | COM             | 062540109 | 2,641   | 38,684    | SH  | DFND | 1,2,3,4 | 35,865    | 0 | 2,819     |
| BANK OF MARIN BANCORP        | COM             | 063425102 | 206     | 4,190     | SH  | DFND | 1,2,3,4 | 4,190     | 0 | 0         |
| BANK MONTREAL QUE            | COM             | 063671101 | 21,791  | 359,054   | SH  | DFND | 1,2,3,4 | 142,420   | 0 | 216,634   |
| BANK MUTUAL CORP NEW         | COM             | 063750103 | 375     | 49,500    | SH  | DFND | 1,2,3,4 | 49,500    | 0 | 0         |
| BANK OF THE OZARKS INC       | COM             | 063904106 | 5,547   | 132,162   | SH  | DFND | 1,2,3,4 | 132,162   | 0 | 0         |
| BANK NEW YORK MELLON CORP    | COM             | 064058100 | 77,131  | 2,094,235 | SH  | DFND | 1,2,3,4 | 1,873,194 | 0 | 221,041   |
| BANK N S HALIFAX             | COM             | 064149107 | 7,347   | 150,370   | SH  | DFND | 1,2,3,4 | 136,514   | 0 | 13,856    |
| BANK OF NOVA SCOTIA          | NOTE 4.500%12/1 | 064159HB5 | 8,629   | 8,720,000 | PRN | DFND | 1,2,3,4 | 4,000,000 | 0 | 4,720,000 |
| BANKFINANCIAL CORP           | COM             | 06643P104 | 1,861   | 157,450   | SH  | DFND | 1,2,3,4 | 157,450   | 0 | 0         |
| BANKRATE INC DEL             | COM             | 06647F102 | 1,024   | 111,680   | SH  | DFND | 1,2,3,4 | 111,680   | 0 | 0         |
| BANKUNITED INC               | COM             | 06652K103 | 2,380   | 69,093    | SH  | DFND | 1,2,3,4 | 62,468    | 0 | 6,625     |
| BANNER CORP                  | COM NEW         | 06652V208 | 1,270   | 30,200    | SH  | DFND | 1,2,3,4 | 30,200    | 0 | 0         |
| BANKWELL FINL GROUP INC      | COM             | 06654A103 | 1,057   | 54,032    | SH  | DFND | 1,2,3,4 | 54,032    | 0 | 0         |
| BARD C R INC                 | COM             | 067383109 | 32,011  | 157,944   | SH  | DFND | 1,2,3,4 | 135,506   | 0 | 22,438    |
| BARCLAYS BANK PLC            | SP ADR 7.1%PF3  | 06739H776 | 8,211   | 321,504   | SH  | DFND | 1,2,3,4 | 81,850    | 0 | 239,654   |
| BARNES & NOBLE INC           | COM             | 067774109 | 755     | 61,110    | SH  | DFND | 1,2,3,4 | 61,110    | 0 | 0         |
| BARNES & NOBLE ED INC        | COM             | 06777U101 | 307     | 31,294    | SH  | DFND | 1,2,3,4 | 31,294    | 0 | 0         |
| BARNES GROUP INC             | COM             | 067806109 | 3,209   | 91,612    | SH  | DFND | 1,2,3,4 | 91,612    | 0 | 0         |
| BARRICK GOLD CORP            | COM             | 067901108 | 7,740   | 569,958   | SH  | DFND | 1,2,3,4 | 556,776   | 0 | 13,182    |
| BARRETT BILL CORP            | COM             | 06846N104 | 439     | 70,622    | SH  | DFND | 1,2,3,4 | 70,622    | 0 | 0         |
| BASIC ENERGY SVCS INC NEW    | COM             | 06985P100 | 121     | 43,800    | SH  | DFND | 1,2,3,4 | 43,800    | 0 | 0         |
| BAXALTA INC                  | COM             | 07177M103 | 40,168  | 994,253   | SH  | DFND | 1,2,3,4 | 861,369   | 0 | 132,884   |
| BAXTER INTL INC              | COM             | 071813109 | 41,403  | 1,007,854 | SH  | DFND | 1,2,3,4 | 879,705   | 0 | 128,149   |
| BAY BANCORP INC              | COM             | 07203T106 | 1,068   | 221,669   | SH  | DFND | 1,2,3,4 | 221,669   | 0 | 0         |
| BBCN BANCORP INC             | COM             | 073295107 | 1,652   | 108,771   | SH  | DFND | 1,2,3,4 | 108,771   | 0 | 0         |
| B/E AEROSPACE INC            | COM             | 073302101 | 3,627   | 78,650    | SH  | DFND | 1,2,3,4 | 62,331    | 0 | 16,319    |
| BEACON ROOFING SUPPLY INC    | COM             | 073685109 | 3,340   | 81,443    | SH  | DFND | 1,2,3,4 | 81,443    | 0 | 0         |
| BEAZER HOMES USA INC         | COM NEW         | 07556Q881 | 237     | 27,200    | SH  | DFND | 1,2,3,4 | 27,200    | 0 | 0         |
| BECTON DICKINSON & CO        | COM             | 075887109 | 55,958  | 368,584   | SH  | DFND | 1,2,3,4 | 312,493   | 0 | 56,091    |
| BED BATH & BEYOND INC        | COM             | 075896100 | 15,111  | 304,406   | SH  | DFND | 1,2,3,4 | 259,999   | 0 | 44,407    |
| BELDEN INC                   | COM             | 077454106 | 4,607   | 75,064    | SH  | DFND | 1,2,3,4 | 75,064    | 0 | 0         |
| BELLICUM PHARMACEUTICALS INC | COM             | 079481107 | 146     | 15,600    | SH  | DFND | 1,2,3,4 | 15,600    | 0 | 0         |
| BEMIS INC                    | COM             | 081437105 | 3,742   | 72,271    | SH  | DFND | 1,2,3,4 | 65,172    | 0 | 7,099     |
| BENCHMARK ELECTRS INC        | COM             | 08160H101 | 1,840   | 79,832    | SH  | DFND | 1,2,3,4 | 79,832    | 0 | 0         |
| BENEFICIAL BANCORP INC       | COM             | 08171T102 | 1,876   | 137,029   | SH  | DFND | 1,2,3,4 | 137,029   | 0 | 0         |
| BENEFITFOCUS INC             | COM             | 08180D106 | 394     | 11,800    | SH  | DFND | 1,2,3,4 | 11,800    | 0 | 0         |
| BERKLEY W R CORP             | COM             | 084423102 | 4,220   | 75,087    | SH  | DFND | 1,2,3,4 | 67,670    | 0 | 7,417     |
| BERKSHIRE HATHAWAY INC DEL   | CL A            | 084670108 | 213     | 1         | SH  | DFND | 1,2,3,4 | 0         | 0 | 1         |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW        | 084670702 | 736,584 | 5,191,598 | SH  | DFND | 1,2,3,4 | 4,805,191 | 0 | 386,407   |
| BERKSHIRE HILLS BANCORP INC  | COM             | 084680107 | 1,174   | 43,645    | SH  | DFND | 1,2,3,4 | 43,645    | 0 | 0         |
| BERRY PLASTICS GROUP INC     | COM             | 08579W103 | 13,402  | 370,728   | SH  | DFND | 1,2,3,4 | 370,728   | 0 | 0         |
| BEST BUY INC                 | COM             | 086516101 | 65,166  | 2,008,821 | SH  | DFND | 1,2,3,4 | 1,953,279 | 0 | 55,542    |
| BIG LOTS INC                 | COM             | 089302103 | 107,555 | 2,374,816 | SH  | DFND | 1,2,3,4 | 2,075,111 | 0 | 299,705   |
| BIGLARI HLDGS INC            | COM             | 08986R101 | 777     | 2,090     | SH  | DFND | 1,2,3,4 | 2,090     | 0 | 0         |
| BIO RAD LABS INC             | CL A            | 090572207 | 2,004   | 14,660    | SH  | DFND | 1,2,3,4 | 13,285    | 0 | 1,375     |

|                                 |                   |           |         |           |    |      |           |           |   |         |
|---------------------------------|-------------------|-----------|---------|-----------|----|------|-----------|-----------|---|---------|
| BIOCRYST<br>PHARMACEUTICALS     | COM               | 09058V103 | 335     | 118,420   | SH | DFND | 1,2,3,4   | 118,420   | 0 | 0       |
| BIODELIVERY<br>SCIENCES INTL IN | COM               | 09060J106 | 189     | 58,500    | SH | DFND | 1,2,3,4   | 58,500    | 0 | 0       |
| BIOMARIN<br>PHARMACEUTICAL INC  | COM               | 09061G101 | 8,912   | 108,052   | SH | DFND | 1,2,3,4   | 83,430    | 0 | 24,622  |
| BIOGEN INC                      | COM               | 09062X103 | 823,374 | 3,162,932 | SH | DFND | 1,2,3,4   | 2,928,005 | 0 | 234,927 |
| BIOTIME INC                     | COM               | 09066L105 | 141     | 49,000    | SH | DFND | 1,2,3,4   | 49,000    | 0 | 0       |
| BIOSCRIP INC                    | COM               | 09069N108 | 175     | 81,700    | SH | DFND | 1,2,3,4   | 81,700    | 0 | 0       |
| BIO TECHNE CORP                 | COM               | 09073M104 | 2,715   | 28,726    | SH | DFND | 1,2,3,4   | 25,146    | 0 | 3,580   |
| BJS RESTAURANTS INC             | COM               | 09180C106 | 1,423   | 34,220    | SH | DFND | 1,2,3,4   | 34,220    | 0 | 0       |
| BLACK BOX CORP DEL              | COM               | 091826107 | 222     | 16,467    | SH | DFND | 1,2,3,4   | 16,467    | 0 | 0       |
| BLACK HILLS CORP                | COM               | 092113109 | 4,561   | 75,860    | SH | DFND | 1,2,3,4   | 75,860    | 0 | 0       |
| BLACK KNIGHT FINL<br>SVCS INC   | CL A              | 09214X100 | 429     | 13,815    | SH | DFND | 1,2,3,4   | 11,040    | 0 | 2,775   |
| BLACKBAUD INC                   | COM               | 09227Q100 | 37,738  | 600,070   | SH | DFND | 1,2,3,4   | 520,143   | 0 | 79,927  |
| BLACKBERRY LTD                  | COM               | 09228F103 | 513     | 63,472    | SH | DFND | 1,2,3,4   | 57,907    | 0 | 5,565   |
| BLACKHAWK<br>NETWORK HLDGS INC  | COM               | 09238E104 | 3,009   | 87,716    | SH | DFND | 1,2,3,4   | 87,531    | 0 | 185     |
| BLACKROCK INC                   | COM               | 09247X101 | 169,285 | 497,064   | SH | DFND | 1,2,3,4   | 453,619   | 0 | 43,445  |
| BLACKROCK INC                   | COM               | 09247X101 | 1,392   | 4,088     | SH | DFND | 1,2,3,4,7 | 4,088     | 0 | 0       |
| BLACKROCK DEBT<br>STRAT FD INC  | COM               | 09255R103 | 822     | 236,800   | SH | DFND | 1,2,3,4   | 236,800   | 0 | 0       |
| BLACKSTONE MTG TR<br>INC        | COM CL A          | 09257W100 | 10,748  | 400,150   | SH | DFND | 1,2,3,4   | 315,860   | 0 | 84,290  |
| BLOCK H & R INC                 | COM               | 093671105 | 11,823  | 447,504   | SH | DFND | 1,2,3,4   | 386,777   | 0 | 60,727  |
| BLOOMIN BRANDS INC              | COM               | 094235108 | 103,885 | 6,157,976 | SH | DFND | 1,2,3,4   | 5,394,055 | 0 | 763,921 |
| BLOUNT INTL INC NEW             | COM               | 095180105 | 453     | 45,343    | SH | DFND | 1,2,3,4   | 45,343    | 0 | 0       |
| BLUCORA INC                     | COM               | 095229100 | 143     | 27,620    | SH | DFND | 1,2,3,4   | 27,620    | 0 | 0       |
| BLUE BUFFALO PET<br>PRODS INC   | COM               | 09531U102 | 42,954  | 1,673,966 | SH | DFND | 1,2,3,4   | 1,506,309 | 0 | 167,657 |
| BLUEBIRD BIO INC                | COM               | 09609G100 | 830     | 19,530    | SH | DFND | 1,2,3,4   | 14,470    | 0 | 5,060   |
| BLUEPRINT MEDICINES<br>CORP     | COM               | 09627Y109 | 296     | 16,400    | SH | DFND | 1,2,3,4   | 16,400    | 0 | 0       |
| BOARDWALK PIPELINE<br>PARTNERS  | UT LTD<br>PARTNER | 096627104 | 305     | 20,710    | SH | DFND | 1,2,3,4   | 0         | 0 | 20,710  |
| BOB EVANS FARMS INC             | COM               | 096761101 | 1,539   | 32,957    | SH | DFND | 1,2,3,4   | 32,957    | 0 | 0       |
| BOEING CO                       | COM               | 097023105 | 165,855 | 1,306,562 | SH | DFND | 1,2,3,4   | 1,132,345 | 0 | 174,217 |
| BOINGO WIRELESS INC             | COM               | 09739C102 | 213     | 27,600    | SH | DFND | 1,2,3,4   | 27,600    | 0 | 0       |
| BOISE CASCADE CO<br>DEL         | COM               | 09739D100 | 1,251   | 60,370    | SH | DFND | 1,2,3,4   | 60,370    | 0 | 0       |
| BONANZA CREEK<br>ENERGY INC     | COM               | 097793103 | 82      | 51,420    | SH | DFND | 1,2,3,4   | 51,420    | 0 | 0       |
| BOOZ ALLEN<br>HAMILTON HLDG COR | CL A              | 099502106 | 104,658 | 3,456,337 | SH | DFND | 1,2,3,4   | 3,021,123 | 0 | 435,214 |
| BORGWARNER INC                  | COM               | 099724106 | 14,893  | 387,839   | SH | DFND | 1,2,3,4   | 328,239   | 0 | 59,600  |
| BOSTON BEER INC                 | CL A              | 100557107 | 2,791   | 15,081    | SH | DFND | 1,2,3,4   | 15,081    | 0 | 0       |
| BOSTON PRIVATE FINL<br>HLDGS IN | COM               | 101119105 | 1,505   | 131,428   | SH | DFND | 1,2,3,4   | 131,428   | 0 | 0       |
| BOSTON PROPERTIES<br>INC        | COM               | 101121101 | 78,532  | 617,969   | SH | DFND | 1,2,3,4   | 565,419   | 0 | 52,550  |
| BOSTON SCIENTIFIC<br>CORP       | COM               | 101137107 | 44,500  | 2,365,769 | SH | DFND | 1,2,3,4   | 2,109,504 | 0 | 256,265 |
| BOTTOMLINE TECH DEL<br>INC      | COM               | 101388106 | 1,785   | 58,548    | SH | DFND | 1,2,3,4   | 58,548    | 0 | 0       |
| BOULDER GROWTH &<br>INCOME FD I | COM               | 101507101 | 94      | 12,000    | SH | DFND | 1,2,3,4   | 12,000    | 0 | 0       |
| BOX INC                         | CL A              | 10316T104 | 349     | 28,500    | SH | DFND | 1,2,3,4   | 28,500    | 0 | 0       |
| BOYD GAMING CORP                | COM               | 103304101 | 2,079   | 100,640   | SH | DFND | 1,2,3,4   | 100,640   | 0 | 0       |
| BRADY CORP                      | CL A              | 104674106 | 2,056   | 76,612    | SH | DFND | 1,2,3,4   | 76,612    | 0 | 0       |
| BRANDYWINE RLTY TR              | SH BEN INT<br>NEW | 105368203 | 2,566   | 182,869   | SH | DFND | 1,2,3,4   | 171,269   | 0 | 11,600  |
| BREITBURN ENERGY<br>PARTNERS LP | COM UT LTD<br>PTN | 106776107 | 13      | 24,141    | SH | DFND | 1,2,3,4   | 0         | 0 | 24,141  |
| BRIDGE BANCORP INC              | COM               | 108035106 | 237     | 7,781     | SH | DFND | 1,2,3,4   | 7,781     | 0 | 0       |

|                              |                |           |         |            |    |      |           |            |   |           |
|------------------------------|----------------|-----------|---------|------------|----|------|-----------|------------|---|-----------|
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 1,950   | 81,525     | SH | DFND | 1,2,3,4   | 80,525     | 0 | 1,000     |
| BRIGHT HORIZONS FAM SOL IN D | COM            | 109194100 | 142,823 | 2,204,743  | SH | DFND | 1,2,3,4   | 1,947,892  | 0 | 256,851   |
| BRINKER INTL INC             | COM            | 109641100 | 2,032   | 44,213     | SH | DFND | 1,2,3,4   | 35,886     | 0 | 8,327     |
| BRINKS CO                    | COM            | 109696104 | 2,351   | 69,990     | SH | DFND | 1,2,3,4   | 69,990     | 0 | 0         |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 201,565 | 3,155,373  | SH | DFND | 1,2,3,4   | 2,453,822  | 0 | 701,551   |
| BRISTOW GROUP INC            | COM            | 110394103 | 1,101   | 58,214     | SH | DFND | 1,2,3,4   | 58,214     | 0 | 0         |
| BRITISH AMERN TOB PLC        | SPONSORED ADR  | 110448107 | 5,462   | 46,717     | SH | DFND | 1,2,3,4   | 30,908     | 0 | 15,809    |
| BRIXMOR PPTY GROUP INC       | COM            | 11120U105 | 4,469   | 174,438    | SH | DFND | 1,2,3,4   | 161,350    | 0 | 13,088    |
| BROADSOFT INC                | COM            | 11133B409 | 1,981   | 49,100     | SH | DFND | 1,2,3,4   | 49,100     | 0 | 0         |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 46,461  | 783,354    | SH | DFND | 1,2,3,4   | 622,004    | 0 | 161,350   |
| BROCADE COMMUNICATIONS SYS I | COM NEW        | 111621306 | 4,553   | 430,366    | SH | DFND | 1,2,3,4   | 375,981    | 0 | 54,385    |
| BROOKDALE SR LIVING INC      | COM            | 112463104 | 2,187   | 137,711    | SH | DFND | 1,2,3,4   | 122,741    | 0 | 14,970    |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 11,193  | 321,744    | SH | DFND | 1,2,3,4   | 312,015    | 0 | 9,729     |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 1,707   | 155,021    | SH | DFND | 1,2,3,4   | 155,021    | 0 | 0         |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 1,164   | 111,925    | SH | DFND | 1,2,3,4   | 111,925    | 0 | 0         |
| BROWN & BROWN INC            | COM            | 115236101 | 3,076   | 85,931     | SH | DFND | 1,2,3,4   | 78,511     | 0 | 7,420     |
| BROWN FORMAN CORP            | CL A           | 115637100 | 1,570   | 14,720     | SH | DFND | 1,2,3,4   | 10,900     | 0 | 3,820     |
| BROWN FORMAN CORP            | CL B           | 115637209 | 18,841  | 191,342    | SH | DFND | 1,2,3,4   | 162,957    | 0 | 28,385    |
| BRUKER CORP                  | COM            | 116794108 | 22,997  | 821,310    | SH | DFND | 1,2,3,4   | 101,792    | 0 | 719,518   |
| BRUNSWICK CORP               | COM            | 117043109 | 2,748   | 57,273     | SH | DFND | 1,2,3,4   | 46,058     | 0 | 11,215    |
| BRYN MAWR BK CORP            | COM            | 117665109 | 494     | 19,180     | SH | DFND | 1,2,3,4   | 19,180     | 0 | 0         |
| B2GOLD CORP                  | COM            | 11777Q209 | 28      | 16,700     | SH | DFND | 1,2,3,4   | 16,700     | 0 | 0         |
| BUCKEYE PARTNERS L P         | UNIT LTD PARTN | 118230101 | 1,403   | 20,647     | SH | DFND | 1,2,3,4   | 0          | 0 | 20,647    |
| BUCKLE INC                   | COM            | 118440106 | 1,917   | 56,588     | SH | DFND | 1,2,3,4   | 56,588     | 0 | 0         |
| BUFFALO WILD WINGS INC       | COM            | 119848109 | 95,639  | 645,685    | SH | DFND | 1,2,3,4   | 571,979    | 0 | 73,706    |
| BUILDERS FIRSTSOURCE INC     | COM            | 12008R107 | 735     | 65,200     | SH | DFND | 1,2,3,4   | 65,200     | 0 | 0         |
| BURLINGTON STORES INC        | COM            | 122017106 | 7,018   | 124,790    | SH | DFND | 1,2,3,4   | 124,790    | 0 | 0         |
| CAE INC                      | COM            | 124765108 | 227     | 19,583     | SH | DFND | 1,2,3,4   | 16,579     | 0 | 3,004     |
| CBIZ INC                     | COM            | 124805102 | 857     | 84,920     | SH | DFND | 1,2,3,4   | 84,920     | 0 | 0         |
| CBL & ASSOC PTYS INC         | COM            | 124830100 | 2,033   | 170,825    | SH | DFND | 1,2,3,4   | 160,045    | 0 | 10,780    |
| CBS CORP NEW                 | CL B           | 124857202 | 46,353  | 841,406    | SH | DFND | 1,2,3,4   | 720,509    | 0 | 120,897   |
| CBOE HLDGS INC               | COM            | 12503M108 | 3,703   | 56,688     | SH | DFND | 1,2,3,4   | 44,858     | 0 | 11,830    |
| CBRE GROUP INC               | CL A           | 12504L109 | 23,058  | 800,067    | SH | DFND | 1,2,3,4   | 724,341    | 0 | 75,726    |
| CDK GLOBAL INC               | COM            | 12508E101 | 56,466  | 1,213,016  | SH | DFND | 1,2,3,4   | 1,034,324  | 0 | 178,692   |
| CEB INC                      | COM            | 125134106 | 4,182   | 64,603     | SH | DFND | 1,2,3,4   | 64,603     | 0 | 0         |
| CDW CORP                     | COM            | 12514G108 | 65,262  | 1,572,586  | SH | DFND | 1,2,3,4   | 1,296,678  | 0 | 275,908   |
| CF INDS HLDGS INC            | COM            | 125269100 | 399,264 | 12,739,756 | SH | DFND | 1,2,3,4   | 11,256,561 | 0 | 1,483,195 |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 20,255  | 272,866    | SH | DFND | 1,2,3,4   | 234,838    | 0 | 38,028    |
| CIGNA CORPORATION            | COM            | 125509109 | 156,494 | 1,140,296  | SH | DFND | 1,2,3,4   | 1,072,549  | 0 | 67,747    |
| CIT GROUP INC                | COM NEW        | 125581801 | 4,328   | 139,465    | SH | DFND | 1,2,3,4   | 125,985    | 0 | 13,480    |
| CLECO CORP NEW               | COM            | 12561W105 | 5,487   | 99,384     | SH | DFND | 1,2,3,4   | 99,384     | 0 | 0         |
| CME GROUP INC                | COM            | 12572Q105 | 132,760 | 1,382,200  | SH | DFND | 1,2,3,4   | 1,320,811  | 0 | 61,389    |
| CME GROUP INC                | COM            | 12572Q105 | 5,650   | 58,820     | SH | DFND | 1,2,3,4,7 | 58,820     | 0 | 0         |
| CMS ENERGY CORP              | COM            | 125896100 | 20,583  | 484,983    | SH | DFND | 1,2,3,4   | 433,860    | 0 | 51,123    |
| CNA FINL CORP                | COM            | 126117100 | 625     | 19,417     | SH | DFND | 1,2,3,4   | 17,722     | 0 | 1,695     |
| CNO FINL GROUP INC           | COM            | 12621E103 | 60,925  | 3,399,805  | SH | DFND | 1,2,3,4   | 3,000,599  | 0 | 399,206   |
| CSG SYS INTL INC             | COM            | 126349109 | 26,554  | 588,008    | SH | DFND | 1,2,3,4   | 560,698    | 0 | 27,310    |

|                                   |                   |           |           |            |    |      |         |            |   |           |
|-----------------------------------|-------------------|-----------|-----------|------------|----|------|---------|------------|---|-----------|
| CSX CORP                          | COM               | 126408103 | 47,822    | 1,857,168  | SH | DFND | 1,2,3,4 | 1,654,774  | 0 | 202,394   |
| CST BRANDS INC                    | COM               | 12646R105 | 1,801     | 47,023     | SH | DFND | 1,2,3,4 | 37,214     | 0 | 9,809     |
| CTI BIOPHARMA CORP                | COM               | 12648L106 | 74        | 139,900    | SH | DFND | 1,2,3,4 | 139,900    | 0 | 0         |
| CTS CORP                          | COM               | 126501105 | 818       | 52,000     | SH | DFND | 1,2,3,4 | 52,000     | 0 | 0         |
| CSRA INC                          | COM               | 12650T104 | 6,824     | 253,667    | SH | DFND | 1,2,3,4 | 229,587    | 0 | 24,080    |
| CVB FINL CORP                     | COM               | 126600105 | 3,190     | 182,828    | SH | DFND | 1,2,3,4 | 182,828    | 0 | 0         |
| CVR ENERGY INC                    | COM               | 12662P108 | 353       | 13,510     | SH | DFND | 1,2,3,4 | 12,200     | 0 | 1,310     |
| CVS HEALTH CORP                   | COM               | 126650100 | 1,321,226 | 12,737,165 | SH | DFND | 1,2,3,4 | 11,639,794 | 0 | 1,097,371 |
| CYS INVTS INC                     | COM               | 12673A108 | 2,564     | 314,964    | SH | DFND | 1,2,3,4 | 314,964    | 0 | 0         |
| CA INC                            | COM               | 12673P105 | 17,090    | 555,054    | SH | DFND | 1,2,3,4 | 499,923    | 0 | 55,131    |
| CABELAS INC                       | COM               | 126804301 | 1,762     | 36,192     | SH | DFND | 1,2,3,4 | 32,617     | 0 | 3,575     |
| CABLE ONE INC                     | COM               | 12685J105 | 64,700    | 148,012    | SH | DFND | 1,2,3,4 | 127,711    | 0 | 20,301    |
| CABLEVISION SYS CORP              | CL A NY<br>CABLVS | 12686C109 | 12,257    | 371,419    | SH | DFND | 1,2,3,4 | 329,833    | 0 | 41,586    |
| CABOT CORP                        | COM               | 127055101 | 12,980    | 268,560    | SH | DFND | 1,2,3,4 | 259,661    | 0 | 8,899     |
| CABOT OIL & GAS CORP              | COM               | 127097103 | 17,337    | 763,398    | SH | DFND | 1,2,3,4 | 650,005    | 0 | 113,393   |
| CABOT<br>MICROELECTRONICS<br>CORP | COM               | 12709P103 | 16,192    | 395,802    | SH | DFND | 1,2,3,4 | 377,512    | 0 | 18,290    |
| CACI INTL INC                     | CL A              | 127190304 | 4,540     | 42,549     | SH | DFND | 1,2,3,4 | 42,549     | 0 | 0         |
| CADENCE DESIGN<br>SYSTEM INC      | COM               | 127387108 | 86,440    | 3,665,806  | SH | DFND | 1,2,3,4 | 3,284,503  | 0 | 381,303   |
| CAESARS ENTMT CORP                | COM               | 127686103 | 301       | 44,250     | SH | DFND | 1,2,3,4 | 44,250     | 0 | 0         |
| CAESARS ACQUISITION<br>CO         | CL A              | 12768T103 | 318       | 52,010     | SH | DFND | 1,2,3,4 | 52,010     | 0 | 0         |
| CAL MAINE FOODS INC               | COM NEW           | 128030202 | 2,302     | 44,338     | SH | DFND | 1,2,3,4 | 44,338     | 0 | 0         |
| CALAMP CORP                       | COM               | 128126109 | 866       | 48,320     | SH | DFND | 1,2,3,4 | 48,320     | 0 | 0         |
| CALATLANTIC GROUP<br>INC          | COM               | 128195104 | 4,288     | 128,296    | SH | DFND | 1,2,3,4 | 128,296    | 0 | 0         |
| CALAVO GROWERS INC                | COM               | 128246105 | 1,147     | 20,100     | SH | DFND | 1,2,3,4 | 20,100     | 0 | 0         |
| CALERES INC                       | COM               | 129500104 | 66,649    | 2,355,907  | SH | DFND | 1,2,3,4 | 2,039,125  | 0 | 316,782   |
| CALGON CARBON CORP                | COM               | 129603106 | 1,469     | 104,763    | SH | DFND | 1,2,3,4 | 104,763    | 0 | 0         |
| CALIFORNIA FIRST<br>NTNL BANCOR   | COM               | 130222102 | 1,026     | 78,030     | SH | DFND | 1,2,3,4 | 78,030     | 0 | 0         |
| CALIFORNIA RES CORP               | COM               | 13057Q107 | 289       | 280,953    | SH | DFND | 1,2,3,4 | 254,732    | 0 | 26,221    |
| CALIFORNIA WTR SVC<br>GROUP       | COM               | 130788102 | 2,231     | 83,510     | SH | DFND | 1,2,3,4 | 83,510     | 0 | 0         |
| CALLAWAY GOLF CO                  | COM               | 131193104 | 1,046     | 114,739    | SH | DFND | 1,2,3,4 | 114,739    | 0 | 0         |
| CALLIDUS SOFTWARE<br>INC          | COM               | 13123E500 | 1,306     | 78,300     | SH | DFND | 1,2,3,4 | 78,300     | 0 | 0         |
| CALLON PETE CO DEL                | COM               | 13123X102 | 744       | 84,100     | SH | DFND | 1,2,3,4 | 84,100     | 0 | 0         |
| CALPINE CORP                      | COM NEW           | 131347304 | 4,318     | 284,653    | SH | DFND | 1,2,3,4 | 252,159    | 0 | 32,494    |
| CALUMET SPECIALTY<br>PRODS PTNR   | UT LTD<br>PARTNER | 131476103 | 134       | 11,380     | SH | DFND | 1,2,3,4 | 1,200      | 0 | 10,180    |
| CAMBREX CORP                      | COM               | 132011107 | 2,180     | 49,540     | SH | DFND | 1,2,3,4 | 49,540     | 0 | 0         |
| CAMDEN NATL CORP                  | COM               | 133034108 | 225       | 5,350      | SH | DFND | 1,2,3,4 | 5,350      | 0 | 0         |
| CAMDEN PPTY TR                    | SH BEN INT        | 133131102 | 25,050    | 297,895    | SH | DFND | 1,2,3,4 | 281,227    | 0 | 16,668    |
| CAMECO CORP                       | COM               | 13321L108 | 670       | 52,158     | SH | DFND | 1,2,3,4 | 47,729     | 0 | 4,429     |
| CAMERON<br>INTERNATIONAL CORP     | COM               | 13342B105 | 56,839    | 847,709    | SH | DFND | 1,2,3,4 | 812,274    | 0 | 35,435    |
| CAMPBELL SOUP CO                  | COM               | 134429109 | 23,625    | 370,359    | SH | DFND | 1,2,3,4 | 328,511    | 0 | 41,848    |
| CDN IMPERIAL BK<br>COMM TORONTO   | COM               | 136069101 | 3,761     | 50,337     | SH | DFND | 1,2,3,4 | 45,804     | 0 | 4,533     |
| CANADIAN NATL RY CO               | COM               | 136375102 | 20,301    | 325,021    | SH | DFND | 1,2,3,4 | 156,433    | 0 | 168,588   |
| CANADIAN NAT RES<br>LTD           | COM               | 136385101 | 23,992    | 888,575    | SH | DFND | 1,2,3,4 | 577,405    | 0 | 311,170   |
| CANADIAN PAC RY LTD               | COM               | 13645T100 | 2,099     | 15,818     | SH | DFND | 1,2,3,4 | 14,007     | 0 | 1,811     |
| CANTEL MEDICAL CORP               | COM               | 138098108 | 4,203     | 58,904     | SH | DFND | 1,2,3,4 | 58,904     | 0 | 0         |
| CAPELLA EDUCATION<br>COMPANY      | COM               | 139594105 | 1,273     | 24,191     | SH | DFND | 1,2,3,4 | 24,191     | 0 | 0         |
| CAPITAL CITY BK<br>GROUP INC      | COM               | 139674105 | 212       | 14,500     | SH | DFND | 1,2,3,4 | 14,500     | 0 | 0         |
| CAPITAL BK FINL CORP              | CL A COM          | 139794101 | 1,201     | 38,928     | SH | DFND | 1,2,3,4 | 38,928     | 0 | 0         |
| CAPITAL ONE FINL                  | COM               | 14040H105 | 560,257   | 8,083,351  | SH | DFND | 1,2,3,4 | 7,313,319  | 0 | 770,032   |

|                              |                  |           |         |           |    |      |           |           |   |         |
|------------------------------|------------------|-----------|---------|-----------|----|------|-----------|-----------|---|---------|
| CORP                         |                  |           |         |           |    |      |           |           |   |         |
| CAPITAL ONE FINL CORP        | *W EXP 11/14/201 | 14040H139 | 763     | 26,670    | SH | DFND | 1,2,3,4   | 26,670    | 0 | 0       |
| CAPITAL SR LIVING CORP       | COM              | 140475104 | 849     | 45,850    | SH | DFND | 1,2,3,4   | 45,850    | 0 | 0       |
| CAPITOL FED FINL INC         | COM              | 14057J101 | 2,919   | 220,126   | SH | DFND | 1,2,3,4   | 220,126   | 0 | 0       |
| CAPSTEAD MTG CORP            | COM NO PAR       | 14067E506 | 1,378   | 139,347   | SH | DFND | 1,2,3,4   | 139,347   | 0 | 0       |
| CARBO CERAMICS INC           | COM              | 14078I105 | 479     | 33,700    | SH | DFND | 1,2,3,4   | 33,700    | 0 | 0       |
| CARDINAL FINL CORP           | COM              | 14149F109 | 960     | 47,179    | SH | DFND | 1,2,3,4   | 47,179    | 0 | 0       |
| CARDINAL HEALTH INC          | COM              | 14149Y108 | 52,816  | 644,490   | SH | DFND | 1,2,3,4   | 559,195   | 0 | 85,295  |
| CARDIOVASCULAR SYS INC DEL   | COM              | 141619106 | 364     | 35,120    | SH | DFND | 1,2,3,4   | 35,120    | 0 | 0       |
| CARDTRONICS INC              | COM              | 14161H108 | 2,547   | 70,763    | SH | DFND | 1,2,3,4   | 70,763    | 0 | 0       |
| CARE CAP PPTYS INC           | COM              | 141624106 | 2,522   | 93,952    | SH | DFND | 1,2,3,4   | 88,567    | 0 | 5,385   |
| CARETRUST REIT INC           | COM              | 14174T107 | 792     | 62,348    | SH | DFND | 1,2,3,4   | 62,348    | 0 | 0       |
| CARLISLE COS INC             | COM              | 142339100 | 133,127 | 1,337,962 | SH | DFND | 1,2,3,4   | 1,190,404 | 0 | 147,558 |
| CARMAX INC                   | COM              | 143130102 | 17,916  | 350,597   | SH | DFND | 1,2,3,4   | 298,333   | 0 | 52,264  |
| CARMIKE CINEMAS INC          | COM              | 143436400 | 964     | 32,100    | SH | DFND | 1,2,3,4   | 32,100    | 0 | 0       |
| CARNIVAL CORP                | PAIRED CTF       | 143658300 | 42,546  | 806,246   | SH | DFND | 1,2,3,4   | 724,105   | 0 | 82,141  |
| CAROLINA BK HLDGS INC GREENS | COM              | 143785103 | 1,263   | 75,207    | SH | DFND | 1,2,3,4   | 75,207    | 0 | 0       |
| CAROLINA FINL CORP NEW       | COM              | 143873107 | 3,956   | 213,151   | SH | DFND | 1,2,3,4   | 213,151   | 0 | 0       |
| CAROLINA TR BK LINCOLNTON NC | COM              | 144200102 | 674     | 114,177   | SH | DFND | 1,2,3,4   | 114,177   | 0 | 0       |
| CARPENTER TECHNOLOGY CORP    | COM              | 144285103 | 2,275   | 66,476    | SH | DFND | 1,2,3,4   | 66,476    | 0 | 0       |
| CARRIZO OIL & GAS INC        | COM              | 144577103 | 2,583   | 83,537    | SH | DFND | 1,2,3,4   | 83,537    | 0 | 0       |
| CARROLS RESTAURANT GROUP INC | COM              | 14574X104 | 621     | 43,000    | SH | DFND | 1,2,3,4   | 43,000    | 0 | 0       |
| CARTER INC                   | COM              | 146229109 | 3,823   | 36,280    | SH | DFND | 1,2,3,4   | 28,750    | 0 | 7,530   |
| CASCADE BANCORP              | COM NEW          | 147154207 | 2,125   | 372,191   | SH | DFND | 1,2,3,4   | 372,191   | 0 | 0       |
| CASEYS GEN STORES INC        | COM              | 147528103 | 7,551   | 66,630    | SH | DFND | 1,2,3,4   | 66,630    | 0 | 0       |
| CASH AMER INTL INC           | COM              | 14754D100 | 1,375   | 35,580    | SH | DFND | 1,2,3,4   | 35,580    | 0 | 0       |
| CASS INFORMATION SYS INC     | COM              | 14808P109 | 780     | 14,901    | SH | DFND | 1,2,3,4   | 14,901    | 0 | 0       |
| CASTLIGHT HEALTH INC         | CL B             | 14862Q100 | 299     | 89,750    | SH | DFND | 1,2,3,4   | 89,750    | 0 | 0       |
| CATALENT INC                 | COM              | 148806102 | 3,894   | 145,991   | SH | DFND | 1,2,3,4   | 145,991   | 0 | 0       |
| CATERPILLAR INC DEL          | COM              | 149123101 | 80,663  | 1,053,868 | SH | DFND | 1,2,3,4   | 933,864   | 0 | 120,004 |
| CATCHMARK TIMBER TR INC      | CL A             | 14912Y202 | 268     | 24,792    | SH | DFND | 1,2,3,4   | 24,792    | 0 | 0       |
| CATHAY GEN BANCORP           | COM              | 149150104 | 4,130   | 145,769   | SH | DFND | 1,2,3,4   | 145,769   | 0 | 0       |
| CATO CORP NEW                | CL A             | 149205106 | 1,598   | 41,447    | SH | DFND | 1,2,3,4   | 41,447    | 0 | 0       |
| CAVCO INDS INC DEL           | COM              | 149568107 | 953     | 10,200    | SH | DFND | 1,2,3,4   | 10,200    | 0 | 0       |
| CAVIUM INC                   | COM              | 14964U108 | 64,698  | 1,057,848 | SH | DFND | 1,2,3,4   | 941,310   | 0 | 116,538 |
| CEDAR REALTY TRUST INC       | COM NEW          | 150602209 | 930     | 128,636   | SH | DFND | 1,2,3,4   | 128,636   | 0 | 0       |
| CELANESE CORP DEL            | COM SER A        | 150870103 | 7,498   | 114,473   | SH | DFND | 1,2,3,4   | 101,999   | 0 | 12,474  |
| CELESTICA INC                | SUB VTG SHS      | 15101Q108 | 41,323  | 3,763,459 | SH | DFND | 1,2,3,4   | 3,254,540 | 0 | 508,919 |
| CELGENE CORP                 | COM              | 151020104 | 262,247 | 2,620,108 | SH | DFND | 1,2,3,4   | 2,269,153 | 0 | 350,955 |
| CELGENE CORP                 | COM              | 151020104 | 33,399  | 333,686   | SH | DFND | 1,2,3,4,6 | 308,358   | 0 | 25,328  |
| CELLDEX THERAPEUTICS INC NEW | COM              | 15117B103 | 675     | 178,511   | SH | DFND | 1,2,3,4   | 178,511   | 0 | 0       |
| CEMPRA INC                   | COM              | 15130J109 | 745     | 42,500    | SH | DFND | 1,2,3,4   | 42,500    | 0 | 0       |
| CENTENE CORP DEL             | COM              | 15135B101 | 18,424  | 299,241   | SH | DFND | 1,2,3,4   | 256,691   | 0 | 42,550  |
| CENOVUS ENERGY INC           | COM              | 15135U109 | 1,353   | 104,083   | SH | DFND | 1,2,3,4   | 94,534    | 0 | 9,549   |
| CENTERPOINT ENERGY INC       | COM              | 15189T107 | 24,145  | 1,154,142 | SH | DFND | 1,2,3,4   | 1,059,982 | 0 | 94,160  |
| CENTERSTATE BANKS INC        | COM              | 15201P109 | 850     | 57,093    | SH | DFND | 1,2,3,4   | 57,093    | 0 | 0       |
| CENTRAL FED CORP             | COM NEW          | 15346Q202 | 1,506   | 1,115,900 | SH | DFND | 1,2,3,4   | 1,115,900 | 0 | 0       |

|                              |                 |           |         |           |     |      |           |           |   |         |
|------------------------------|-----------------|-----------|---------|-----------|-----|------|-----------|-----------|---|---------|
| CENTRAL GARDEN & PET CO      | CL A NON-VTG    | 153527205 | 1,047   | 64,269    | SH  | DFND | 1,2,3,4   | 64,269    | 0 | 0       |
| CENTRAL PAC FINL CORP        | COM NEW         | 154760409 | 899     | 41,310    | SH  | DFND | 1,2,3,4   | 41,310    | 0 | 0       |
| CENTURYLINK INC              | COM             | 156700106 | 31,878  | 997,425   | SH  | DFND | 1,2,3,4   | 894,542   | 0 | 102,883 |
| CEPHEID                      | COM             | 15670R107 | 26,061  | 781,199   | SH  | DFND | 1,2,3,4   | 781,199   | 0 | 0       |
| CERNER CORP                  | COM             | 156782104 | 28,000  | 528,695   | SH  | DFND | 1,2,3,4   | 449,408   | 0 | 79,287  |
| CERUS CORP                   | COM             | 157085101 | 23,921  | 4,033,832 | SH  | DFND | 1,2,3,4   | 4,033,832 | 0 | 0       |
| CEVA INC                     | COM             | 157210105 | 530     | 23,550    | SH  | DFND | 1,2,3,4   | 23,550    | 0 | 0       |
| CHARLES RIV LABS INTL INC    | COM             | 159864107 | 2,307   | 30,374    | SH  | DFND | 1,2,3,4   | 23,664    | 0 | 6,710   |
| CHART INDS INC               | COM PAR \$0.01  | 16115Q308 | 876     | 40,351    | SH  | DFND | 1,2,3,4   | 40,351    | 0 | 0       |
| CHARTER COMMUNICATIONS INC D | CL A NEW        | 16117M305 | 10,708  | 52,899    | SH  | DFND | 1,2,3,4   | 41,262    | 0 | 11,637  |
| CHARTER FINL CORP MD         | COM             | 16122W108 | 758     | 56,139    | SH  | DFND | 1,2,3,4   | 56,139    | 0 | 0       |
| CHATHAM LODGING TR           | COM             | 16208T102 | 1,223   | 57,090    | SH  | DFND | 1,2,3,4   | 57,090    | 0 | 0       |
| CHECKPOINT SYS INC           | COM             | 162825103 | 482     | 47,662    | SH  | DFND | 1,2,3,4   | 47,662    | 0 | 0       |
| CHEESECAKE FACTORY INC       | COM             | 163072101 | 4,569   | 86,058    | SH  | DFND | 1,2,3,4   | 86,058    | 0 | 0       |
| CHEFS WHSE INC               | COM             | 163086101 | 33,893  | 1,670,444 | SH  | DFND | 1,2,3,4   | 1,409,763 | 0 | 260,681 |
| CHEGG INC                    | COM             | 163092109 | 330     | 74,000    | SH  | DFND | 1,2,3,4   | 74,000    | 0 | 0       |
| CHEMED CORP NEW              | COM             | 16359R103 | 4,348   | 32,103    | SH  | DFND | 1,2,3,4   | 32,103    | 0 | 0       |
| CHEMICAL FINL CORP           | COM             | 163731102 | 1,573   | 44,081    | SH  | DFND | 1,2,3,4   | 44,081    | 0 | 0       |
| CHEMOURS CO                  | COM             | 163851108 | 633     | 90,418    | SH  | DFND | 1,2,3,4   | 72,220    | 0 | 18,198  |
| CHEMTURA CORP                | COM NEW         | 163893209 | 3,290   | 124,605   | SH  | DFND | 1,2,3,4   | 124,605   | 0 | 0       |
| CHENIERE ENERGY PARTNERS LP  | COM UNIT        | 16411Q101 | 226     | 7,820     | SH  | DFND | 1,2,3,4   | 0         | 0 | 7,820   |
| CHENIERE ENERGY INC          | COM NEW         | 16411R208 | 5,872   | 173,583   | SH  | DFND | 1,2,3,4   | 155,895   | 0 | 17,688  |
| CHERRY HILL MTG INVT CORP    | COM             | 164651101 | 4,316   | 304,777   | SH  | DFND | 1,2,3,4   | 304,777   | 0 | 0       |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 493     | 119,700   | SH  | Call | DFND      | 1,2,3,4   | 0 | 0       |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 4,323   | 1,049,235 | SH  | DFND | 1,2,3,4   | 955,090   | 0 | 94,145  |
| CHESAPEAKE ENERGY CORP       | NOTE 2.500% 5/1 | 165167BZ9 | 3,844   | 5,125,000 | PRN | DFND | 1,2,3,4   | 5,125,000 | 0 | 0       |
| CHESAPEAKE LODGING TR        | SH BEN INT      | 165240102 | 21,319  | 805,713   | SH  | DFND | 1,2,3,4   | 702,283   | 0 | 103,430 |
| CHESAPEAKE UTILS CORP        | COM             | 165303108 | 1,345   | 21,362    | SH  | DFND | 1,2,3,4   | 21,362    | 0 | 0       |
| CHEVRON CORP NEW             | COM             | 166764100 | 615,747 | 6,454,369 | SH  | DFND | 1,2,3,4   | 6,029,625 | 0 | 424,744 |
| CHIASMA INC                  | COM             | 16706W102 | 3,092   | 337,587   | SH  | DFND | 1,2,3,4   | 288,188   | 0 | 49,399  |
| CHICAGO BRIDGE & IRON CO N V | COM             | 167250109 | 27,378  | 748,229   | SH  | DFND | 1,2,3,4   | 740,887   | 0 | 7,342   |
| CHICOPEE BANCORP INC         | COM             | 168565109 | 2,196   | 124,504   | SH  | DFND | 1,2,3,4   | 124,504   | 0 | 0       |
| CHICOS FAS INC               | COM             | 168615102 | 3,295   | 248,278   | SH  | DFND | 1,2,3,4   | 248,278   | 0 | 0       |
| CHILDRENS PL INC             | COM             | 168905107 | 121,828 | 1,459,538 | SH  | DFND | 1,2,3,4   | 1,272,451 | 0 | 187,087 |
| CHIMERA INVT CORP            | COM NEW         | 16934Q208 | 2,051   | 150,921   | SH  | DFND | 1,2,3,4   | 138,806   | 0 | 12,115  |
| CHIMERIX INC                 | COM             | 16934W106 | 342     | 67,000    | SH  | DFND | 1,2,3,4   | 67,000    | 0 | 0       |
| CHINA BIOLOGIC PRODS INC     | COM             | 16938C106 | 2,068   | 18,066    | SH  | DFND | 1,2,3,4   | 18,066    | 0 | 0       |
| CHINA LODGING GROUP LTD      | SPONSORED ADR   | 16949N109 | 3,667   | 95,965    | SH  | DFND | 1,2,3,4   | 95,965    | 0 | 0       |
| CHIPOTLE MEXICAN GRILL INC   | COM             | 169656105 | 76,097  | 161,576   | SH  | DFND | 1,2,3,4   | 138,451   | 0 | 23,125  |
| CHIPOTLE MEXICAN GRILL INC   | COM             | 169656105 | 11,748  | 24,945    | SH  | DFND | 1,2,3,4,6 | 23,050    | 0 | 1,895   |
| CHOICE HOTELS INTL INC       | COM             | 169905106 | 1,006   | 18,615    | SH  | DFND | 1,2,3,4   | 13,625    | 0 | 4,990   |
| CHUNGHWA TELECOM CO LTD      | SPON ADR NEW11  | 17133Q502 | 15,473  | 458,313   | SH  | DFND | 1,2,3,4   | 301,665   | 0 | 156,648 |
| CHURCH & DWIGHT INC          | COM             | 171340102 | 21,480  | 233,024   | SH  | DFND | 1,2,3,4   | 198,534   | 0 | 34,490  |

|                              |                 |           |         |            |     |      |           |            |   |           |
|------------------------------|-----------------|-----------|---------|------------|-----|------|-----------|------------|---|-----------|
| CHURCHILL DOWNS INC          | COM             | 171484108 | 3,152   | 21,317     | SH  | DFND | 1,2,3,4   | 21,317     | 0 | 0         |
| CHUYS HLDGS INC              | COM             | 171604101 | 680     | 21,900     | SH  | DFND | 1,2,3,4   | 21,900     | 0 | 0         |
| CIBER INC                    | COM             | 17163B102 | 77      | 36,700     | SH  | DFND | 1,2,3,4   | 36,700     | 0 | 0         |
| CIENA CORP                   | COM NEW         | 171779309 | 91,514  | 4,811,446  | SH  | DFND | 1,2,3,4   | 4,249,956  | 0 | 561,490   |
| CIMAREX ENERGY CO            | COM             | 171798101 | 16,453  | 169,150    | SH  | DFND | 1,2,3,4   | 151,639    | 0 | 17,511    |
| CINCINNATI BELL INC NEW      | COM             | 171871106 | 1,242   | 320,847    | SH  | DFND | 1,2,3,4   | 320,847    | 0 | 0         |
| CINCINNATI FINL CORP         | COM             | 172062101 | 19,121  | 292,555    | SH  | DFND | 1,2,3,4   | 264,100    | 0 | 28,455    |
| CINEMARK HOLDINGS INC        | COM             | 17243V102 | 2,678   | 74,730     | SH  | DFND | 1,2,3,4   | 58,210     | 0 | 16,520    |
| CIRCOR INTL INC              | COM             | 17273K109 | 1,244   | 26,821     | SH  | DFND | 1,2,3,4   | 26,821     | 0 | 0         |
| CIRRUS LOGIC INC             | COM             | 172755100 | 4,359   | 119,727    | SH  | DFND | 1,2,3,4   | 119,727    | 0 | 0         |
| CISCO SYS INC                | COM             | 17275R102 | 657,741 | 23,102,957 | SH  | DFND | 1,2,3,4   | 21,903,085 | 0 | 1,199,872 |
| CISCO SYS INC                | COM             | 17275R102 | 1,522   | 53,471     | SH  | DFND | 1,2,3,4,7 | 53,471     | 0 | 0         |
| CINTAS CORP                  | COM             | 172908105 | 14,454  | 160,942    | SH  | DFND | 1,2,3,4   | 137,544    | 0 | 23,398    |
| CITIZENS & NORTHN CORP       | COM             | 172922106 | 262     | 13,202     | SH  | DFND | 1,2,3,4   | 13,202     | 0 | 0         |
| CITIGROUP INC                | COM NEW         | 172967424 | 261,965 | 6,274,618  | SH  | DFND | 1,2,3,4   | 5,703,986  | 0 | 570,632   |
| CITIGROUP INC                | COM NEW         | 172967424 | 1,519   | 36,390     | SH  | DFND | 1,2,3,4,7 | 36,390     | 0 | 0         |
| CITI TRENDS INC              | COM             | 17306X102 | 24,110  | 1,352,227  | SH  | DFND | 1,2,3,4   | 1,282,537  | 0 | 69,690    |
| CITIZENS FINL GROUP INC      | COM             | 174610105 | 253,011 | 12,076,910 | SH  | DFND | 1,2,3,4   | 10,646,808 | 0 | 1,430,102 |
| CITIZENS INC                 | CL A            | 174740100 | 297     | 41,009     | SH  | DFND | 1,2,3,4   | 41,009     | 0 | 0         |
| CITRIX SYS INC               | COM             | 177376100 | 22,950  | 292,056    | SH  | DFND | 1,2,3,4   | 249,988    | 0 | 42,068    |
| CITY HLDG CO                 | COM             | 177835105 | 1,789   | 37,442     | SH  | DFND | 1,2,3,4   | 37,442     | 0 | 0         |
| CIVITAS SOLUTIONS INC        | COM             | 17887R102 | 227     | 13,050     | SH  | DFND | 1,2,3,4   | 13,050     | 0 | 0         |
| CLARCOR INC                  | COM             | 179895107 | 5,161   | 89,312     | SH  | DFND | 1,2,3,4   | 89,312     | 0 | 0         |
| CLEAN HARBORS INC            | COM             | 184496107 | 2,006   | 40,650     | SH  | DFND | 1,2,3,4   | 33,877     | 0 | 6,773     |
| CLEAN ENERGY FUELS CORP      | COM             | 184499101 | 220     | 74,954     | SH  | DFND | 1,2,3,4   | 74,954     | 0 | 0         |
| CLEAR CHANNEL OUTDOOR HLDGS  | CL A            | 18451C109 | 681     | 144,825    | SH  | DFND | 1,2,3,4   | 141,500    | 0 | 3,325     |
| CLEARWATER PAPER CORP        | COM             | 18538R103 | 1,491   | 30,726     | SH  | DFND | 1,2,3,4   | 30,726     | 0 | 0         |
| CLIFFS NAT RES INC           | COM             | 18683K101 | 431     | 143,700    | SH  | DFND | 1,2,3,4   | 143,700    | 0 | 0         |
| CLIFTON BANCORP INC          | COM             | 186873105 | 153     | 10,104     | SH  | DFND | 1,2,3,4   | 10,104     | 0 | 0         |
| CLOROX CO DEL                | COM             | 189054109 | 55,085  | 436,972    | SH  | DFND | 1,2,3,4   | 400,156    | 0 | 36,816    |
| CLOUD PEAK ENERGY INC        | COM             | 18911Q102 | 196     | 100,474    | SH  | DFND | 1,2,3,4   | 100,474    | 0 | 0         |
| CLOVIS ONCOLOGY INC          | COM             | 189464100 | 890     | 46,340     | SH  | DFND | 1,2,3,4   | 46,340     | 0 | 0         |
| CLUBCORP HLDGS INC           | COM             | 18948M108 | 856     | 60,970     | SH  | DFND | 1,2,3,4   | 60,970     | 0 | 0         |
| COACH INC                    | COM             | 189754104 | 20,237  | 504,782    | SH  | DFND | 1,2,3,4   | 450,618    | 0 | 54,164    |
| COASTWAY BANCORP INC         | COM             | 190632109 | 2,492   | 198,848    | SH  | DFND | 1,2,3,4   | 198,848    | 0 | 0         |
| COBALT INTL ENERGY INC       | COM             | 19075F106 | 700     | 235,703    | SH  | DFND | 1,2,3,4   | 212,043    | 0 | 23,660    |
| COBALT INTL ENERGY INC       | NOTE 2.625%12/0 | 19075FAA4 | 10,108  | 20,267,000 | PRN | DFND | 1,2,3,4   | 20,267,000 | 0 | 0         |
| COBIZ FINANCIAL INC          | COM             | 190897108 | 154     | 13,021     | SH  | DFND | 1,2,3,4   | 13,021     | 0 | 0         |
| COCA COLA BOTTLING CO CONS   | COM             | 191098102 | 1,006   | 6,300      | SH  | DFND | 1,2,3,4   | 6,300      | 0 | 0         |
| COCA COLA CO                 | COM             | 191216100 | 322,460 | 6,951,074  | SH  | DFND | 1,2,3,4   | 5,885,566  | 0 | 1,065,508 |
| COCA COLA ENTERPRISES INC NE | COM             | 19122T109 | 19,832  | 390,853    | SH  | DFND | 1,2,3,4   | 332,501    | 0 | 58,352    |
| COEUR MNG INC                | COM NEW         | 192108504 | 638     | 113,506    | SH  | DFND | 1,2,3,4   | 113,506    | 0 | 0         |
| COGENT COMMUNICATIONS HLDGS  | COM NEW         | 19239V302 | 3,367   | 86,261     | SH  | DFND | 1,2,3,4   | 86,261     | 0 | 0         |
| COGNEX CORP                  | COM             | 192422103 | 2,435   | 62,527     | SH  | DFND | 1,2,3,4   | 50,102     | 0 | 12,425    |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A            | 192446102 | 226,040 | 3,605,110  | SH  | DFND | 1,2,3,4   | 3,246,830  | 0 | 358,280   |
| COHERENT INC                 | COM             | 192479103 | 3,658   | 39,805     | SH  | DFND | 1,2,3,4   | 39,805     | 0 | 0         |
| COHEN & STEERS INC           | COM             | 19247A100 | 1,684   | 43,259     | SH  | DFND | 1,2,3,4   | 43,259     | 0 | 0         |

|                              |                  |           |           |            |    |      |           |            |   |           |
|------------------------------|------------------|-----------|-----------|------------|----|------|-----------|------------|---|-----------|
| COHERUS BIOSCIENCES INC      | COM              | 19249H103 | 599       | 28,220     | SH | DFND | 1,2,3,4   | 28,220     | 0 | 0         |
| COHU INC                     | COM              | 192576106 | 267       | 22,450     | SH | DFND | 1,2,3,4   | 22,450     | 0 | 0         |
| COLFAX CORP                  | COM              | 194014106 | 2,116     | 74,000     | SH | DFND | 1,2,3,4   | 67,580     | 0 | 6,420     |
| COLGATE PALMOLIVE CO         | COM              | 194162103 | 227,587   | 3,221,328  | SH | DFND | 1,2,3,4   | 2,566,460  | 0 | 654,868   |
| COLGATE PALMOLIVE CO         | COM              | 194162103 | 26,573    | 376,118    | SH | DFND | 1,2,3,4,6 | 356,597    | 0 | 19,521    |
| COLONY BANKCORP INC          | COM              | 19623P101 | 1,204     | 131,059    | SH | DFND | 1,2,3,4   | 131,059    | 0 | 0         |
| COLONY CAP INC               | CL A             | 19624R106 | 2,729     | 162,729    | SH | DFND | 1,2,3,4   | 162,729    | 0 | 0         |
| COLONY STARWOOD HOMES        | COM              | 19625X102 | 10,257    | 414,420    | SH | DFND | 1,2,3,4   | 392,570    | 0 | 21,850    |
| COLUMBIA BKG SYS INC         | COM              | 197236102 | 2,910     | 97,245     | SH | DFND | 1,2,3,4   | 97,245     | 0 | 0         |
| COLUMBIA PIPELINE GROUP INC  | COM              | 198280109 | 17,124    | 682,247    | SH | DFND | 1,2,3,4   | 609,735    | 0 | 72,512    |
| COLUMBIA PPTY TR INC         | COM NEW          | 198287203 | 2,704     | 122,950    | SH | DFND | 1,2,3,4   | 113,800    | 0 | 9,150     |
| COLUMBIA SPORTSWEAR CO       | COM              | 198516106 | 2,979     | 49,576     | SH | DFND | 1,2,3,4   | 49,576     | 0 | 0         |
| COMFORT SYS USA INC          | COM              | 199908104 | 2,064     | 64,967     | SH | DFND | 1,2,3,4   | 64,967     | 0 | 0         |
| COMCAST CORP NEW             | CL A             | 20030N101 | 1,221,913 | 20,005,128 | SH | DFND | 1,2,3,4   | 17,817,217 | 0 | 2,187,911 |
| COMERICA INC                 | COM              | 200340107 | 77,121    | 2,036,471  | SH | DFND | 1,2,3,4   | 1,725,881  | 0 | 310,590   |
| COMERICA INC                 | *W EXP 11/14/201 | 200340115 | 259       | 19,387     | SH | DFND | 1,2,3,4   | 19,387     | 0 | 0         |
| COMMERCE BANCSHARES INC      | COM              | 200525103 | 3,207     | 71,337     | SH | DFND | 1,2,3,4   | 65,744     | 0 | 5,593     |
| COMMERCE UN BANCSHARES INC   | COM              | 200828101 | 1,004     | 62,230     | SH | DFND | 1,2,3,4   | 62,230     | 0 | 0         |
| COMMERCIAL METALS CO         | COM              | 201723103 | 3,411     | 200,995    | SH | DFND | 1,2,3,4   | 200,995    | 0 | 0         |
| COMMSCOPE HLDG CO INC        | COM              | 20337X109 | 47,072    | 1,685,953  | SH | DFND | 1,2,3,4   | 1,516,565  | 0 | 169,388   |
| COMMUNICATIONS SALES&LEAS IN | COM              | 20341J104 | 2,398     | 107,766    | SH | DFND | 1,2,3,4   | 100,066    | 0 | 7,700     |
| COMMUNITY BK SYS INC         | COM              | 203607106 | 2,457     | 64,297     | SH | DFND | 1,2,3,4   | 64,297     | 0 | 0         |
| COMMUNITY BANKERS TR CORP    | COM              | 203612106 | 1,872     | 374,460    | SH | DFND | 1,2,3,4   | 374,460    | 0 | 0         |
| COMMUNITY HEALTH SYS INC NEW | COM              | 203668108 | 2,082     | 112,474    | SH | DFND | 1,2,3,4   | 104,888    | 0 | 7,586     |
| COMMUNITY TR BANCORP INC     | COM              | 204149108 | 873       | 24,725     | SH | DFND | 1,2,3,4   | 24,725     | 0 | 0         |
| COMMUNITY WEST BANCSHARES    | COM              | 204157101 | 1,185     | 174,209    | SH | DFND | 1,2,3,4   | 174,209    | 0 | 0         |
| COMMVAULT SYSTEMS INC        | COM              | 204166102 | 3,832     | 88,773     | SH | DFND | 1,2,3,4   | 88,773     | 0 | 0         |
| COMMUNITYONE BANCORP         | COM              | 20416Q108 | 155       | 11,696     | SH | DFND | 1,2,3,4   | 11,696     | 0 | 0         |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR    | 20441A102 | 983       | 148,970    | SH | DFND | 1,2,3,4   | 148,970    | 0 | 0         |
| COMPASS MINERALS INTL INC    | COM              | 20451N101 | 1,860     | 26,249     | SH | DFND | 1,2,3,4   | 21,449     | 0 | 4,800     |
| COMPUTER PROGRAMS & SYS INC  | COM              | 205306103 | 1,259     | 24,147     | SH | DFND | 1,2,3,4   | 24,147     | 0 | 0         |
| COMPUTER SCIENCES CORP       | COM              | 205363104 | 80,955    | 2,354,021  | SH | DFND | 1,2,3,4   | 2,163,693  | 0 | 190,328   |
| COMSCORE INC                 | COM              | 20564W105 | 2,502     | 83,283     | SH | DFND | 1,2,3,4   | 83,283     | 0 | 0         |
| COMTECH TELECOMMUNICATIONS C | COM NEW          | 205826209 | 207       | 8,850      | SH | DFND | 1,2,3,4   | 8,850      | 0 | 0         |
| CONAGRA FOODS INC            | COM              | 205887102 | 36,841    | 825,659    | SH | DFND | 1,2,3,4   | 739,228    | 0 | 86,431    |
| CONCHO RES INC               | COM              | 20605P101 | 80,131    | 793,060    | SH | DFND | 1,2,3,4   | 616,432    | 0 | 176,628   |
| CONMED CORP                  | COM              | 207410101 | 1,693     | 40,367     | SH | DFND | 1,2,3,4   | 40,367     | 0 | 0         |
| CONNECTICUT WTR SVC INC      | COM              | 207797101 | 813       | 18,020     | SH | DFND | 1,2,3,4   | 18,020     | 0 | 0         |
| CONNECTONE BANCORP INC NEW   | COM              | 20786W107 | 605       | 37,000     | SH | DFND | 1,2,3,4   | 37,000     | 0 | 0         |

|                              |            |           |         |           |    |      |         |           |   |           |
|------------------------------|------------|-----------|---------|-----------|----|------|---------|-----------|---|-----------|
| CONNS INC                    | COM        | 208242107 | 301     | 24,130    | SH | DFND | 1,2,3,4 | 24,130    | 0 | 0         |
| CONOCOPHILLIPS               | COM        | 20825C104 | 98,680  | 2,450,471 | SH | DFND | 1,2,3,4 | 2,218,108 | 0 | 232,363   |
| CONSOL ENERGY INC            | COM        | 20854P109 | 1,944   | 172,176   | SH | DFND | 1,2,3,4 | 157,478   | 0 | 14,698    |
| CONSOLIDATED COMM HLDGS INC  | COM        | 209034107 | 2,101   | 81,560    | SH | DFND | 1,2,3,4 | 81,560    | 0 | 0         |
| CONSOLIDATED EDISON INC      | COM        | 209115104 | 43,816  | 571,862   | SH | DFND | 1,2,3,4 | 515,801   | 0 | 56,061    |
| CONSTELLATION BRANDS INC     | CL A       | 21036P108 | 44,305  | 293,235   | SH | DFND | 1,2,3,4 | 248,786   | 0 | 44,449    |
| CONTAINER STORE GROUP INC    | COM        | 210751103 | 63      | 10,700    | SH | DFND | 1,2,3,4 | 10,700    | 0 | 0         |
| CONTANGO OIL & GAS COMPANY   | COM NEW    | 21075N204 | 286     | 24,244    | SH | DFND | 1,2,3,4 | 24,244    | 0 | 0         |
| CONTINENTAL BLDG PRODS INC   | COM        | 211171103 | 659     | 35,500    | SH | DFND | 1,2,3,4 | 35,500    | 0 | 0         |
| CONTINENTAL RESOURCES INC    | COM        | 212015101 | 1,995   | 65,724    | SH | DFND | 1,2,3,4 | 57,049    | 0 | 8,675     |
| CONVERGYS CORP               | COM        | 212485106 | 5,393   | 194,220   | SH | DFND | 1,2,3,4 | 194,220   | 0 | 0         |
| COOPER COS INC               | COM NEW    | 216648402 | 5,474   | 35,550    | SH | DFND | 1,2,3,4 | 29,190    | 0 | 6,360     |
| COOPER STD HLDGS INC         | COM        | 21676P103 | 1,401   | 19,500    | SH | DFND | 1,2,3,4 | 19,500    | 0 | 0         |
| COOPER TIRE & RUBR CO        | COM        | 216831107 | 3,839   | 103,704   | SH | DFND | 1,2,3,4 | 103,604   | 0 | 100       |
| COPART INC                   | COM        | 217204106 | 3,410   | 83,642    | SH | DFND | 1,2,3,4 | 66,597    | 0 | 17,045    |
| CORCEPT THERAPEUTICS INC     | COM        | 218352102 | 347     | 74,200    | SH | DFND | 1,2,3,4 | 74,200    | 0 | 0         |
| CORDIA BANCORP INC           | COM        | 218513109 | 686     | 175,384   | SH | DFND | 1,2,3,4 | 175,384   | 0 | 0         |
| CORE MARK HOLDING CO INC     | COM        | 218681104 | 3,074   | 37,686    | SH | DFND | 1,2,3,4 | 37,686    | 0 | 0         |
| CORESITE RLTY CORP           | COM        | 21870Q105 | 2,804   | 40,050    | SH | DFND | 1,2,3,4 | 40,050    | 0 | 0         |
| CORELOGIC INC                | COM        | 21871D103 | 2,282   | 65,761    | SH | DFND | 1,2,3,4 | 56,921    | 0 | 8,840     |
| CORMEDIX INC                 | COM        | 21900C100 | 27      | 10,100    | SH | DFND | 1,2,3,4 | 10,100    | 0 | 0         |
| CORNERSTONE ONDEMAND INC     | COM        | 21925Y103 | 3,208   | 97,900    | SH | DFND | 1,2,3,4 | 97,900    | 0 | 0         |
| CORNING INC                  | COM        | 219350105 | 46,448  | 2,223,471 | SH | DFND | 1,2,3,4 | 2,007,467 | 0 | 216,004   |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT | 22002T108 | 2,581   | 98,379    | SH | DFND | 1,2,3,4 | 92,319    | 0 | 6,060     |
| CORRECTIONS CORP AMER NEW    | COM NEW    | 22025Y407 | 2,734   | 85,305    | SH | DFND | 1,2,3,4 | 77,770    | 0 | 7,535     |
| CORVEL CORP                  | COM        | 221006109 | 767     | 19,454    | SH | DFND | 1,2,3,4 | 19,454    | 0 | 0         |
| COSTCO WHSL CORP NEW         | COM        | 22160K105 | 464,715 | 2,949,071 | SH | DFND | 1,2,3,4 | 2,469,993 | 0 | 479,078   |
| COSTAR GROUP INC             | COM        | 22160N109 | 116,973 | 621,633   | SH | DFND | 1,2,3,4 | 549,772   | 0 | 71,861    |
| COTT CORP QUE                | COM        | 22163N106 | 29,728  | 2,140,258 | SH | DFND | 1,2,3,4 | 2,039,778 | 0 | 100,480   |
| COTY INC                     | COM CL A   | 222070203 | 1,328   | 47,717    | SH | DFND | 1,2,3,4 | 36,364    | 0 | 11,353    |
| COUSINS PPTYS INC            | COM        | 222795106 | 4,676   | 450,474   | SH | DFND | 1,2,3,4 | 450,474   | 0 | 0         |
| COVANTA HLDG CORP            | COM        | 22282E102 | 1,100   | 65,265    | SH | DFND | 1,2,3,4 | 49,020    | 0 | 16,245    |
| COVENANT TRANSN GROUP INC    | CL A       | 22284P105 | 19,726  | 815,450   | SH | DFND | 1,2,3,4 | 773,090   | 0 | 42,360    |
| COWEN GROUP INC NEW          | CL A       | 223622101 | 270     | 70,840    | SH | DFND | 1,2,3,4 | 70,840    | 0 | 0         |
| CRACKER BARREL OLD CTRY STOR | COM        | 22410J106 | 5,252   | 34,400    | SH | DFND | 1,2,3,4 | 34,400    | 0 | 0         |
| CRANE CO                     | COM        | 224399105 | 2,187   | 40,612    | SH | DFND | 1,2,3,4 | 37,512    | 0 | 3,100     |
| CRAY INC                     | COM NEW    | 225223304 | 2,972   | 70,920    | SH | DFND | 1,2,3,4 | 70,920    | 0 | 0         |
| CREDIT ACCEP CORP MICH       | COM        | 225310101 | 969     | 5,335     | SH | DFND | 1,2,3,4 | 4,090     | 0 | 1,245     |
| CREE INC                     | COM        | 225447101 | 2,256   | 77,510    | SH | DFND | 1,2,3,4 | 70,955    | 0 | 6,555     |
| CRESCENT PT ENERGY CORP      | COM        | 22576C101 | 920     | 66,461    | SH | DFND | 1,2,3,4 | 60,833    | 0 | 5,628     |
| CROCS INC                    | COM        | 227046109 | 71,509  | 7,433,343 | SH | DFND | 1,2,3,4 | 6,426,943 | 0 | 1,006,400 |
| CROSS CTRY HEALTHCARE INC    | COM        | 227483104 | 479     | 41,195    | SH | DFND | 1,2,3,4 | 41,195    | 0 | 0         |
| CROWN CASTLE INTL CORP NEW   | COM        | 22822V101 | 322,718 | 3,730,845 | SH | DFND | 1,2,3,4 | 3,534,839 | 0 | 196,006   |
| CROWN HOLDINGS INC           | COM        | 228368106 | 5,150   | 103,852   | SH | DFND | 1,2,3,4 | 88,573    | 0 | 15,279    |

|                              |                  |           |         |            |    |      |         |           |   |           |
|------------------------------|------------------|-----------|---------|------------|----|------|---------|-----------|---|-----------|
| CROWN MEDIA HLDGS INC        | CL A             | 228411104 | 505     | 99,411     | SH | DFND | 1,2,3,4 | 99,411    | 0 | 0         |
| CRYOLIFE INC                 | COM              | 228903100 | 531     | 49,368     | SH | DFND | 1,2,3,4 | 49,368    | 0 | 0         |
| CTRIP COM INTL LTD           | AMERICAN DEP SHS | 22943F100 | 97,474  | 2,202,307  | SH | DFND | 1,2,3,4 | 1,788,633 | 0 | 413,674   |
| CUBESMART                    | COM              | 229663109 | 23,269  | 698,768    | SH | DFND | 1,2,3,4 | 678,448   | 0 | 20,320    |
| CUBIC CORP                   | COM              | 229669106 | 1,231   | 30,814     | SH | DFND | 1,2,3,4 | 30,814    | 0 | 0         |
| CULLEN FROST BANKERS INC     | COM              | 229899109 | 2,592   | 47,041     | SH | DFND | 1,2,3,4 | 43,576    | 0 | 3,465     |
| CUMMINS INC                  | COM              | 231021106 | 33,338  | 303,242    | SH | DFND | 1,2,3,4 | 261,087   | 0 | 42,155    |
| CUMULUS MEDIA INC            | CL A             | 231082108 | 59      | 126,900    | SH | DFND | 1,2,3,4 | 126,900   | 0 | 0         |
| CURTISS WRIGHT CORP          | COM              | 231561101 | 5,890   | 77,840     | SH | DFND | 1,2,3,4 | 77,840    | 0 | 0         |
| CUSTOMERS BANCORP INC        | COM              | 23204G100 | 19,118  | 809,043    | SH | DFND | 1,2,3,4 | 769,198   | 0 | 39,845    |
| CVENT INC                    | COM              | 23247G109 | 701     | 32,750     | SH | DFND | 1,2,3,4 | 32,750    | 0 | 0         |
| CYNOSURE INC                 | CL A             | 232577205 | 1,359   | 30,795     | SH | DFND | 1,2,3,4 | 30,795    | 0 | 0         |
| CYMABAY THERAPEUTICS INC     | COM              | 23257D103 | 317     | 234,974    | SH | DFND | 1,2,3,4 | 234,974   | 0 | 0         |
| CYPRESS SEMICONDUCTOR CORP   | COM              | 232806109 | 82,216  | 9,493,811  | SH | DFND | 1,2,3,4 | 8,163,258 | 0 | 1,330,553 |
| CYTRX CORP                   | COM PAR \$ .001  | 232828509 | 67      | 25,000     | SH | DFND | 1,2,3,4 | 25,000    | 0 | 0         |
| CYTOKINETICS INC             | COM NEW          | 23282W605 | 125     | 17,800     | SH | DFND | 1,2,3,4 | 17,800    | 0 | 0         |
| CYRUSONE INC                 | COM              | 23283R100 | 4,849   | 106,224    | SH | DFND | 1,2,3,4 | 106,224   | 0 | 0         |
| DBV TECHNOLOGIES S A         | SPONSORED ADR    | 23306J101 | 21,492  | 660,267    | SH | DFND | 1,2,3,4 | 581,308   | 0 | 78,959    |
| DCP MIDSTREAM PARTNERS LP    | COM UT LTD PTN   | 23311P100 | 397     | 14,570     | SH | DFND | 1,2,3,4 | 0         | 0 | 14,570    |
| DCT INDUSTRIAL TRUST INC     | COM NEW          | 233153204 | 23,969  | 607,270    | SH | DFND | 1,2,3,4 | 588,580   | 0 | 18,690    |
| DDR CORP                     | COM              | 23317H102 | 67,330  | 3,784,693  | SH | DFND | 1,2,3,4 | 3,205,853 | 0 | 578,840   |
| D R HORTON INC               | COM              | 23331A109 | 19,793  | 654,733    | SH | DFND | 1,2,3,4 | 583,606   | 0 | 71,127    |
| DST SYS INC DEL              | COM              | 233326107 | 2,535   | 22,475     | SH | DFND | 1,2,3,4 | 18,175    | 0 | 4,300     |
| DSP GROUP INC                | COM              | 23332B106 | 221     | 24,200     | SH | DFND | 1,2,3,4 | 24,200    | 0 | 0         |
| DTE ENERGY CO                | COM              | 233331107 | 28,869  | 318,426    | SH | DFND | 1,2,3,4 | 285,181   | 0 | 33,245    |
| DSW INC                      | CL A             | 23334L102 | 1,245   | 45,044     | SH | DFND | 1,2,3,4 | 40,084    | 0 | 4,960     |
| DTS INC                      | COM              | 23335C101 | 429     | 19,718     | SH | DFND | 1,2,3,4 | 19,718    | 0 | 0         |
| DAKTRONICS INC               | COM              | 234264109 | 10,821  | 1,369,742  | SH | DFND | 1,2,3,4 | 1,301,052 | 0 | 68,690    |
| DANA HLDG CORP               | COM              | 235825205 | 79,577  | 5,647,733  | SH | DFND | 1,2,3,4 | 4,910,605 | 0 | 737,128   |
| DANAHER CORP DEL             | COM              | 235851102 | 529,878 | 5,585,894  | SH | DFND | 1,2,3,4 | 4,966,523 | 0 | 619,371   |
| DARDEN RESTAURANTS INC       | COM              | 237194105 | 15,916  | 240,054    | SH | DFND | 1,2,3,4 | 216,214   | 0 | 23,840    |
| DARLING INGREDIENTS INC      | COM              | 237266101 | 3,228   | 245,108    | SH | DFND | 1,2,3,4 | 245,108   | 0 | 0         |
| DAVE & BUSTERS ENTMT INC     | COM              | 238337109 | 107,159 | 2,763,243  | SH | DFND | 1,2,3,4 | 2,436,085 | 0 | 327,158   |
| DAVITA HEALTHCARE PARTNERS I | COM              | 23918K108 | 22,844  | 311,311    | SH | DFND | 1,2,3,4 | 275,922   | 0 | 35,389    |
| DEAN FOODS CO NEW            | COM NEW          | 242370203 | 2,843   | 164,127    | SH | DFND | 1,2,3,4 | 164,127   | 0 | 0         |
| DECKERS OUTDOOR CORP         | COM              | 243537107 | 3,359   | 56,063     | SH | DFND | 1,2,3,4 | 56,063    | 0 | 0         |
| DEERE & CO                   | COM              | 244199105 | 43,519  | 565,259    | SH | DFND | 1,2,3,4 | 502,876   | 0 | 62,383    |
| DEL FRISCOS RESTAURANT GROUP | COM              | 245077102 | 308     | 18,600     | SH | DFND | 1,2,3,4 | 18,600    | 0 | 0         |
| DELEK US HLDGS INC           | COM              | 246647101 | 1,647   | 108,090    | SH | DFND | 1,2,3,4 | 108,090   | 0 | 0         |
| DELTA AIR LINES INC DEL      | COM NEW          | 247361702 | 531,026 | 10,908,495 | SH | DFND | 1,2,3,4 | 9,905,057 | 0 | 1,003,438 |
| DELTIC TIMBER CORP           | COM              | 247850100 | 1,215   | 20,194     | SH | DFND | 1,2,3,4 | 20,194    | 0 | 0         |
| DENBURY RES INC              | COM NEW          | 247916208 | 593     | 267,028    | SH | DFND | 1,2,3,4 | 244,033   | 0 | 22,995    |
| DELUXE CORP                  | COM              | 248019101 | 6,083   | 97,338     | SH | DFND | 1,2,3,4 | 97,338    | 0 | 0         |
| DEMANDWARE INC               | COM              | 24802Y105 | 1,878   | 48,040     | SH | DFND | 1,2,3,4 | 48,040    | 0 | 0         |
| DENNYS CORP                  | COM              | 24869P104 | 1,719   | 165,903    | SH | DFND | 1,2,3,4 | 165,903   | 0 | 0         |
| DENTSPLY SIRONA INC          | COM              | 24906P109 | 148,955 | 2,416,928  | SH | DFND | 1,2,3,4 | 2,130,563 | 0 | 286,365   |
| DERMIRA INC                  | COM              | 24983L104 | 463     | 22,400     | SH | DFND | 1,2,3,4 | 22,400    | 0 | 0         |

|                              |                  |           |         |           |    |      |           |           |   |         |
|------------------------------|------------------|-----------|---------|-----------|----|------|-----------|-----------|---|---------|
| DEPOMED INC                  | COM              | 249908104 | 1,536   | 110,246   | SH | DFND | 1,2,3,4   | 110,246   | 0 | 0       |
| DESTINATION XL GROUP INC     | COM              | 25065K104 | 184     | 35,600    | SH | DFND | 1,2,3,4   | 35,600    | 0 | 0       |
| DEUTSCHE BK AG LONDON        | ETN DJ HY 2022   | 25153Q658 | 309     | 16,869    | SH | DFND | 1,2,3,4   | 16,869    | 0 | 0       |
| DEVON ENERGY CORP NEW        | COM              | 25179M103 | 23,003  | 838,297   | SH | DFND | 1,2,3,4   | 751,494   | 0 | 86,803  |
| DEVRY ED GROUP INC           | COM              | 251893103 | 1,724   | 99,808    | SH | DFND | 1,2,3,4   | 99,808    | 0 | 0       |
| DEXCOM INC                   | COM              | 252131107 | 115,882 | 1,706,403 | SH | DFND | 1,2,3,4   | 1,500,068 | 0 | 206,335 |
| DIAMOND HILL INVESTMENT GROU | COM NEW          | 25264R207 | 593     | 3,345     | SH | DFND | 1,2,3,4   | 3,345     | 0 | 0       |
| DIAMOND OFFSHORE DRILLING IN | COM              | 25271C102 | 2,053   | 94,484    | SH | DFND | 1,2,3,4   | 83,364    | 0 | 11,120  |
| DIAMOND RESORTS INTL INC     | COM              | 25272T104 | 53,305  | 2,193,628 | SH | DFND | 1,2,3,4   | 1,858,451 | 0 | 335,177 |
| DIAMONDRock HOSPITALITY CO   | COM              | 252784301 | 4,124   | 407,495   | SH | DFND | 1,2,3,4   | 407,495   | 0 | 0       |
| DIAMONDBACK ENERGY INC       | COM              | 25278X109 | 3,221   | 41,740    | SH | DFND | 1,2,3,4   | 37,130    | 0 | 4,610   |
| DICKS SPORTING GOODS INC     | COM              | 253393102 | 2,921   | 62,471    | SH | DFND | 1,2,3,4   | 50,653    | 0 | 11,818  |
| DIEBOLD INC                  | COM              | 253651103 | 3,244   | 112,213   | SH | DFND | 1,2,3,4   | 112,213   | 0 | 0       |
| DIGI INTL INC                | COM              | 253798102 | 129     | 13,650    | SH | DFND | 1,2,3,4   | 13,650    | 0 | 0       |
| DIGITAL RLTY TR INC          | COM              | 253868103 | 17,313  | 195,654   | SH | DFND | 1,2,3,4   | 166,430   | 0 | 29,224  |
| DIGITAL RLTY TR INC          | 6.35% PFD CUM CV | 253868863 | 14,964  | 580,000   | SH | DFND | 1,2,3,4   | 580,000   | 0 | 0       |
| DIGITALGLOBE INC             | COM NEW          | 25389M877 | 1,980   | 114,431   | SH | DFND | 1,2,3,4   | 114,431   | 0 | 0       |
| DIME CMNTY BANCSHARES        | COM              | 253922108 | 976     | 55,401    | SH | DFND | 1,2,3,4   | 55,401    | 0 | 0       |
| DILLARDS INC                 | CL A             | 254067101 | 1,325   | 15,601    | SH | DFND | 1,2,3,4   | 13,925    | 0 | 1,676   |
| DINEEQUITY INC               | COM              | 254423106 | 2,762   | 29,562    | SH | DFND | 1,2,3,4   | 29,562    | 0 | 0       |
| DIODES INC                   | COM              | 254543101 | 1,181   | 58,772    | SH | DFND | 1,2,3,4   | 58,772    | 0 | 0       |
| DIPLOMAT PHARMACY INC        | COM              | 25456K101 | 63,914  | 2,332,637 | SH | DFND | 1,2,3,4   | 2,056,807 | 0 | 275,830 |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 924,613 | 9,310,370 | SH | DFND | 1,2,3,4   | 8,462,439 | 0 | 847,931 |
| DISCOVER FINL SVCS           | COM              | 254709108 | 297,799 | 5,848,376 | SH | DFND | 1,2,3,4   | 5,326,181 | 0 | 522,195 |
| DISCOVERY COMMUNICATNS NEW   | COM SER A        | 25470F104 | 7,765   | 271,222   | SH | DFND | 1,2,3,4   | 232,340   | 0 | 38,882  |
| DISCOVERY COMMUNICATNS NEW   | COM SER C        | 25470F302 | 11,885  | 440,195   | SH | DFND | 1,2,3,4   | 373,698   | 0 | 66,497  |
| DISH NETWORK CORP            | CL A             | 25470M109 | 7,601   | 164,311   | SH | DFND | 1,2,3,4   | 136,370   | 0 | 27,941  |
| DR REDDYS LABS LTD           | ADR              | 256135203 | 2,192   | 48,500    | SH | DFND | 1,2,3,4   | 48,500    | 0 | 0       |
| DOLBY LABORATORIES INC       | COM              | 25659T107 | 1,396   | 32,121    | SH | DFND | 1,2,3,4   | 28,936    | 0 | 3,185   |
| DOLLAR GEN CORP NEW          | COM              | 256677105 | 538,344 | 6,289,065 | SH | DFND | 1,2,3,4   | 5,521,547 | 0 | 767,518 |
| DOLLAR TREE INC              | COM              | 256746108 | 289,972 | 3,516,519 | SH | DFND | 1,2,3,4   | 3,229,724 | 0 | 286,795 |
| DOMINION RES INC VA NEW      | COM              | 25746U109 | 76,875  | 1,023,368 | SH | DFND | 1,2,3,4   | 911,122   | 0 | 112,246 |
| DOMINOS PIZZA INC            | COM              | 25754A201 | 4,883   | 37,035    | SH | DFND | 1,2,3,4   | 29,165    | 0 | 7,870   |
| DOMTAR CORP                  | COM NEW          | 257559203 | 1,944   | 47,994    | SH | DFND | 1,2,3,4   | 43,884    | 0 | 4,110   |
| DONALDSON INC                | COM              | 257651109 | 2,917   | 91,428    | SH | DFND | 1,2,3,4   | 73,083    | 0 | 18,345  |
| DONEGAL GROUP INC            | CL A             | 257701201 | 214     | 14,854    | SH | DFND | 1,2,3,4   | 14,854    | 0 | 0       |
| DONNELLEY R R & SONS CO      | COM              | 257867101 | 8,959   | 546,253   | SH | DFND | 1,2,3,4   | 523,478   | 0 | 22,775  |
| DORMAN PRODUCTS INC          | COM              | 258278100 | 2,227   | 40,930    | SH | DFND | 1,2,3,4   | 40,930    | 0 | 0       |
| DOUGLAS EMMETT INC           | COM              | 25960P109 | 4,442   | 147,536   | SH | DFND | 1,2,3,4   | 138,156   | 0 | 9,380   |
| DOUGLAS DYNAMICS INC         | COM              | 25960R105 | 356     | 15,520    | SH | DFND | 1,2,3,4   | 15,520    | 0 | 0       |
| DOVER CORP                   | COM              | 260003108 | 101,629 | 1,579,803 | SH | DFND | 1,2,3,4   | 1,550,623 | 0 | 29,180  |
| DOVER CORP                   | COM              | 260003108 | 4,276   | 66,463    | SH | DFND | 1,2,3,4,7 | 66,463    | 0 | 0       |
| DOW CHEM CO                  | COM              | 260543103 | 319,260 | 6,277,227 | SH | DFND | 1,2,3,4   | 5,869,386 | 0 | 407,841 |
| DR PEPPER SNAPPLE GROUP INC  | COM              | 26138E109 | 278,425 | 3,113,675 | SH | DFND | 1,2,3,4   | 2,848,503 | 0 | 265,172 |
| DREAMWORKS                   | CL A             | 26153C103 | 8,224   | 329,616   | SH | DFND | 1,2,3,4   | 329,616   | 0 | 0       |

|                              |                |           |         |            |    |      |           |            |   |         |
|------------------------------|----------------|-----------|---------|------------|----|------|-----------|------------|---|---------|
| ANIMATION SKG INC            |                |           |         |            |    |      |           |            |   |         |
| DREW INDS INC                | COM NEW        | 26168L205 | 2,186   | 33,907     | SH | DFND | 1,2,3,4   | 33,907     | 0 | 0       |
| DRIL-QUIP INC                | COM            | 262037104 | 58,331  | 963,199    | SH | DFND | 1,2,3,4   | 902,429    | 0 | 60,770  |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 99,524  | 1,571,763  | SH | DFND | 1,2,3,4   | 1,372,162  | 0 | 199,601 |
| DUKE REALTY CORP             | COM NEW        | 264411505 | 17,545  | 778,404    | SH | DFND | 1,2,3,4   | 743,310    | 0 | 35,094  |
| DUKE ENERGY CORP NEW         | COM NEW        | 26441C204 | 95,832  | 1,187,800  | SH | DFND | 1,2,3,4   | 1,059,576  | 0 | 128,224 |
| DUN & BRADSTREET CORP DEL NE | COM            | 26483E100 | 6,375   | 61,846     | SH | DFND | 1,2,3,4   | 54,371     | 0 | 7,475   |
| DUNKIN BRANDS GROUP INC      | COM            | 265504100 | 3,201   | 67,856     | SH | DFND | 1,2,3,4   | 54,132     | 0 | 13,724  |
| DUPONT FABROS TECHNOLOGY INC | COM            | 26613Q106 | 5,379   | 132,715    | SH | DFND | 1,2,3,4   | 132,715    | 0 | 0       |
| DURECT CORP                  | COM            | 266605104 | 15      | 11,400     | SH | DFND | 1,2,3,4   | 11,400     | 0 | 0       |
| DYCOM INDS INC               | COM            | 267475101 | 47,471  | 734,046    | SH | DFND | 1,2,3,4   | 627,621    | 0 | 106,425 |
| DYNAVAX TECHNOLOGIES CORP    | COM NEW        | 268158201 | 878     | 45,620     | SH | DFND | 1,2,3,4   | 45,620     | 0 | 0       |
| DYNEX CAP INC                | COM NEW        | 26817Q506 | 69      | 10,450     | SH | DFND | 1,2,3,4   | 10,450     | 0 | 0       |
| DYNEGY INC NEW DEL           | COM            | 26817R108 | 2,901   | 201,851    | SH | DFND | 1,2,3,4   | 201,851    | 0 | 0       |
| EL POLLO LOCO HLDGS INC      | COM            | 268603107 | 182     | 13,610     | SH | DFND | 1,2,3,4   | 13,610     | 0 | 0       |
| E M C CORP MASS              | COM            | 268648102 | 97,832  | 3,670,976  | SH | DFND | 1,2,3,4   | 3,296,451  | 0 | 374,525 |
| EOG RES INC                  | COM            | 26875P101 | 414,203 | 5,706,854  | SH | DFND | 1,2,3,4   | 5,197,155  | 0 | 509,699 |
| EP ENERGY CORP               | CL A           | 268785102 | 605     | 133,801    | SH | DFND | 1,2,3,4   | 131,658    | 0 | 2,143   |
| EPIQ SYS INC                 | COM            | 26882D109 | 924     | 61,512     | SH | DFND | 1,2,3,4   | 61,512     | 0 | 0       |
| EQT CORP                     | COM            | 26884L109 | 18,639  | 277,126    | SH | DFND | 1,2,3,4   | 248,123    | 0 | 29,003  |
| EPR PPTYS                    | COM SH BEN INT | 26884U109 | 8,444   | 126,749    | SH | DFND | 1,2,3,4   | 115,849    | 0 | 10,900  |
| EQT MIDSTREAM PARTNERS LP    | UNIT LTD PARTN | 26885B100 | 601     | 8,079      | SH | DFND | 1,2,3,4   | 0          | 0 | 8,079   |
| ERA GROUP INC                | COM            | 26885G109 | 242     | 25,750     | SH | DFND | 1,2,3,4   | 25,750     | 0 | 0       |
| EAGLE BANCORP INC MD         | COM            | 268948106 | 2,112   | 43,990     | SH | DFND | 1,2,3,4   | 43,990     | 0 | 0       |
| E TRADE FINANCIAL CORP       | COM NEW        | 269246401 | 69,370  | 2,832,582  | SH | DFND | 1,2,3,4   | 2,392,175  | 0 | 440,407 |
| EXCO RESOURCES INC           | COM            | 269279402 | 198     | 200,570    | SH | DFND | 1,2,3,4   | 200,570    | 0 | 0       |
| EAGLE MATERIALS INC          | COM            | 26969P108 | 2,342   | 33,411     | SH | DFND | 1,2,3,4   | 26,301     | 0 | 7,110   |
| EAGLE PHARMACEUTICALS INC    | COM            | 269796108 | 632     | 15,600     | SH | DFND | 1,2,3,4   | 15,600     | 0 | 0       |
| EARTHLINK HLDGS CORP         | COM            | 27033X101 | 874     | 154,143    | SH | DFND | 1,2,3,4   | 154,143    | 0 | 0       |
| EAST WEST BANCORP INC        | COM            | 27579R104 | 3,612   | 111,204    | SH | DFND | 1,2,3,4   | 101,929    | 0 | 9,275   |
| EASTGROUP PPTY INC           | COM            | 277276101 | 4,076   | 67,520     | SH | DFND | 1,2,3,4   | 67,520     | 0 | 0       |
| EASTMAN CHEM CO              | COM            | 277432100 | 19,254  | 266,564    | SH | DFND | 1,2,3,4   | 235,890    | 0 | 30,674  |
| EATON VANCE CORP             | COM NON VTG    | 278265103 | 2,799   | 83,510     | SH | DFND | 1,2,3,4   | 65,467     | 0 | 18,043  |
| EBAY INC                     | COM            | 278642103 | 373,661 | 15,660,566 | SH | DFND | 1,2,3,4   | 14,727,988 | 0 | 932,578 |
| EBIX INC                     | COM NEW        | 278715206 | 1,713   | 42,000     | SH | DFND | 1,2,3,4   | 42,000     | 0 | 0       |
| ECHO GLOBAL LOGISTICS INC    | COM            | 27875T101 | 985     | 36,270     | SH | DFND | 1,2,3,4   | 36,270     | 0 | 0       |
| ECHOSTAR CORP                | CL A           | 278768106 | 1,222   | 27,585     | SH | DFND | 1,2,3,4   | 24,793     | 0 | 2,792   |
| ECOLAB INC                   | COM            | 278865100 | 307,134 | 2,754,071  | SH | DFND | 1,2,3,4   | 2,260,994  | 0 | 493,077 |
| ECOLAB INC                   | COM            | 278865100 | 43,143  | 386,866    | SH | DFND | 1,2,3,4,6 | 352,049    | 0 | 34,817  |
| ECLIPSE RES CORP             | COM            | 27890G100 | 167     | 116,314    | SH | DFND | 1,2,3,4   | 116,314    | 0 | 0       |
| ECOPETROL S A                | SPONSORED ADS  | 279158109 | 108     | 12,506     | SH | DFND | 1,2,3,4   | 12,506     | 0 | 0       |
| EDGEWELL PERS CARE CO        | COM            | 28035Q102 | 3,746   | 46,512     | SH | DFND | 1,2,3,4   | 41,727     | 0 | 4,785   |
| EDISON INTL                  | COM            | 281020107 | 288,048 | 4,006,783  | SH | DFND | 1,2,3,4   | 3,642,094  | 0 | 364,689 |
| EDUCATION RLTY TR INC        | COM NEW        | 28140H203 | 4,723   | 113,544    | SH | DFND | 1,2,3,4   | 113,544    | 0 | 0       |
| EDWARDS LIFESCIENCES CORP    | COM            | 28176E108 | 113,249 | 1,283,853  | SH | DFND | 1,2,3,4   | 1,161,360  | 0 | 122,493 |

|                              |                  |           |         |           |    |      |           |           |   |         |
|------------------------------|------------------|-----------|---------|-----------|----|------|-----------|-----------|---|---------|
| 8X8 INC NEW                  | COM              | 282914100 | 1,386   | 137,816   | SH | DFND | 1,2,3,4   | 137,816   | 0 | 0       |
| EL PASO ELEC CO              | COM NEW          | 283677854 | 2,232   | 48,643    | SH | DFND | 1,2,3,4   | 48,643    | 0 | 0       |
| ELDORADO RESORTS INC         | COM              | 28470R102 | 534     | 46,636    | SH | DFND | 1,2,3,4   | 46,636    | 0 | 0       |
| ELDORADO GOLD CORP NEW       | COM              | 284902103 | 304     | 96,106    | SH | DFND | 1,2,3,4   | 87,994    | 0 | 8,112   |
| ELECTRO RENT CORP            | COM              | 285218103 | 132     | 14,220    | SH | DFND | 1,2,3,4   | 14,220    | 0 | 0       |
| ELECTRONIC ARTS INC          | COM              | 285512109 | 158,564 | 2,398,480 | SH | DFND | 1,2,3,4   | 2,265,603 | 0 | 132,877 |
| ELECTRONICS FOR IMAGING INC  | COM              | 286082102 | 3,625   | 85,510    | SH | DFND | 1,2,3,4   | 85,510    | 0 | 0       |
| ELIZABETH ARDEN INC          | COM              | 28660G106 | 227     | 27,700    | SH | DFND | 1,2,3,4   | 27,700    | 0 | 0       |
| ELLIE MAE INC                | COM              | 28849P100 | 4,334   | 47,820    | SH | DFND | 1,2,3,4   | 47,820    | 0 | 0       |
| EMCOR GROUP INC              | COM              | 29084Q100 | 99,311  | 2,043,442 | SH | DFND | 1,2,3,4   | 1,777,736 | 0 | 265,706 |
| EMERGENT BIOSOLUTIONS INC    | COM              | 29089Q105 | 2,005   | 55,152    | SH | DFND | 1,2,3,4   | 55,152    | 0 | 0       |
| EMERSON ELEC CO              | COM              | 291011104 | 68,314  | 1,256,234 | SH | DFND | 1,2,3,4   | 1,097,396 | 0 | 158,838 |
| EMPIRE DIST ELEC CO          | COM              | 291641108 | 2,165   | 65,498    | SH | DFND | 1,2,3,4   | 65,498    | 0 | 0       |
| EMPIRE ST RLTY TR INC        | CL A             | 292104106 | 1,539   | 87,796    | SH | DFND | 1,2,3,4   | 76,606    | 0 | 11,190  |
| EMPLOYERS HOLDINGS INC       | COM              | 292218104 | 1,211   | 43,050    | SH | DFND | 1,2,3,4   | 43,050    | 0 | 0       |
| ENCANA CORP                  | COM              | 292505104 | 663     | 108,930   | SH | DFND | 1,2,3,4   | 99,410    | 0 | 9,520   |
| ENBRIDGE INC                 | COM              | 29250N105 | 3,770   | 96,882    | SH | DFND | 1,2,3,4   | 87,157    | 0 | 9,725   |
| ENBRIDGE ENERGY PARTNERS L P | COM              | 29250R106 | 684     | 37,359    | SH | DFND | 1,2,3,4   | 0         | 0 | 37,359  |
| ENBRIDGE ENERGY MANAGEMENT L | SHS UNITS LLI    | 29250X103 | 223     | 12,410    | SH | DFND | 1,2,3,4   | 1,302     | 0 | 11,108  |
| ENANTA PHARMACEUTICALS INC   | COM              | 29251M106 | 844     | 28,750    | SH | DFND | 1,2,3,4   | 28,750    | 0 | 0       |
| ENCORE CAP GROUP INC         | COM              | 292554102 | 948     | 36,819    | SH | DFND | 1,2,3,4   | 36,819    | 0 | 0       |
| ENCORE WIRE CORP             | COM              | 292562105 | 1,278   | 32,827    | SH | DFND | 1,2,3,4   | 32,827    | 0 | 0       |
| ENERGEN CORP                 | COM              | 29265N108 | 2,036   | 55,655    | SH | DFND | 1,2,3,4   | 50,610    | 0 | 5,045   |
| ENDOLOGIX INC                | COM              | 29266S106 | 908     | 108,557   | SH | DFND | 1,2,3,4   | 108,557   | 0 | 0       |
| ENDOCYTE INC                 | COM              | 29269A102 | 56      | 18,200    | SH | DFND | 1,2,3,4   | 18,200    | 0 | 0       |
| ENDURANCE INTL GROUP HLDGS I | COM              | 29272B105 | 915     | 86,900    | SH | DFND | 1,2,3,4   | 86,900    | 0 | 0       |
| ENERGIZER HLDGS INC NEW      | COM              | 29272W109 | 1,786   | 44,095    | SH | DFND | 1,2,3,4   | 40,165    | 0 | 3,930   |
| ENERGY TRANSFER PRTNRS L P   | UNIT LTD PARTN   | 29273R109 | 18,640  | 576,390   | SH | DFND | 1,2,3,4   | 137,030   | 0 | 439,360 |
| ENERGY TRANSFER EQUITY L P   | COM UT LTD PTN   | 29273V100 | 992     | 139,167   | SH | DFND | 1,2,3,4   | 0         | 0 | 139,167 |
| ENERSIS AMERICAS S A         | SPONSORED ADR    | 29274F104 | 27,756  | 1,996,823 | SH | DFND | 1,2,3,4   | 1,996,764 | 0 | 59      |
| ENERSIS AMERICAS S A         | SPONSORED ADR    | 29274F104 | 2,286   | 164,466   | SH | DFND | 1,2,3,4,7 | 164,466   | 0 | 0       |
| ENERSYS                      | COM              | 29275Y102 | 23,875  | 428,476   | SH | DFND | 1,2,3,4   | 428,476   | 0 | 0       |
| ENGILITY HLDGS INC NEW       | COM              | 29286C107 | 270     | 14,400    | SH | DFND | 1,2,3,4   | 14,400    | 0 | 0       |
| ENLINK MIDSTREAM PARTNERS LP | COM UNIT REP LTD | 29336U107 | 252     | 20,900    | SH | DFND | 1,2,3,4   | 0         | 0 | 20,900  |
| ENNIS INC                    | COM              | 293389102 | 1,142   | 58,436    | SH | DFND | 1,2,3,4   | 58,436    | 0 | 0       |
| ENPRO INDS INC               | COM              | 29355X107 | 1,779   | 30,837    | SH | DFND | 1,2,3,4   | 30,835    | 0 | 2       |
| ENOVA INTL INC               | COM              | 29357K103 | 119     | 18,911    | SH | DFND | 1,2,3,4   | 18,911    | 0 | 0       |
| ENSIGN GROUP INC             | COM              | 29358P101 | 1,506   | 66,538    | SH | DFND | 1,2,3,4   | 66,538    | 0 | 0       |
| ENTEGRIS INC                 | COM              | 29362U104 | 2,913   | 213,861   | SH | DFND | 1,2,3,4   | 213,861   | 0 | 0       |
| ENTERCOM COMMUNICATIONS CORP | CL A             | 293639100 | 113     | 10,700    | SH | DFND | 1,2,3,4   | 10,700    | 0 | 0       |
| ENTEGRA FINL CORP            | COM              | 29363J108 | 1,588   | 91,418    | SH | DFND | 1,2,3,4   | 91,418    | 0 | 0       |
| ENTERGY CORP NEW             | COM              | 29364G103 | 25,710  | 324,294   | SH | DFND | 1,2,3,4   | 291,001   | 0 | 33,293  |
| ENTERPRISE FINL SVCS CORP    | COM              | 293712105 | 1,889   | 69,845    | SH | DFND | 1,2,3,4   | 69,845    | 0 | 0       |
| ENTERPRISE PRODS PARTNERS L  | COM              | 293792107 | 5,255   | 213,457   | SH | DFND | 1,2,3,4   | 800       | 0 | 212,657 |

|                              |                  |           |         |            |     |      |         |            |   |         |
|------------------------------|------------------|-----------|---------|------------|-----|------|---------|------------|---|---------|
| ENTRAVISION COMMUNICATIONS C | CL A             | 29382R107 | 583     | 78,400     | SH  | DFND | 1,2,3,4 | 78,400     | 0 | 0       |
| ENVESTNET INC                | COM              | 29404K106 | 1,508   | 55,430     | SH  | DFND | 1,2,3,4 | 55,430     | 0 | 0       |
| ENVISION HEALTHCARE HLDGS IN | COM              | 29413U103 | 2,297   | 112,587    | SH  | DFND | 1,2,3,4 | 84,077     | 0 | 28,510  |
| EPAM SYS INC                 | COM              | 29414B104 | 6,101   | 81,700     | SH  | DFND | 1,2,3,4 | 81,700     | 0 | 0       |
| EPLUS INC                    | COM              | 294268107 | 314     | 3,900      | SH  | DFND | 1,2,3,4 | 3,900      | 0 | 0       |
| EPIZYME INC                  | COM              | 29428V104 | 343     | 28,300     | SH  | DFND | 1,2,3,4 | 28,300     | 0 | 0       |
| EQUIFAX INC                  | COM              | 294429105 | 57,666  | 504,555    | SH  | DFND | 1,2,3,4 | 456,964    | 0 | 47,591  |
| EQUINIX INC                  | COM PAR \$0.001  | 29444U700 | 39,422  | 119,204    | SH  | DFND | 1,2,3,4 | 100,176    | 0 | 19,028  |
| EQUITY COMWLTH               | COM SH BEN INT   | 294628102 | 3,591   | 127,239    | SH  | DFND | 1,2,3,4 | 118,897    | 0 | 8,342   |
| EQUITY LIFESTYLE PPTYS INC   | COM              | 29472R108 | 5,941   | 81,687     | SH  | DFND | 1,2,3,4 | 69,707     | 0 | 11,980  |
| EQUITY ONE                   | COM              | 294752100 | 4,043   | 141,059    | SH  | DFND | 1,2,3,4 | 141,059    | 0 | 0       |
| EQUITY RESIDENTIAL           | SH BEN INT       | 29476L107 | 76,183  | 1,015,362  | SH  | DFND | 1,2,3,4 | 944,828    | 0 | 70,534  |
| ERIE INDTY CO                | CL A             | 29530P102 | 1,628   | 17,508     | SH  | DFND | 1,2,3,4 | 14,043     | 0 | 3,465   |
| ERIN ENERGY CORP             | COM              | 295625107 | 32      | 17,000     | SH  | DFND | 1,2,3,4 | 17,000     | 0 | 0       |
| ESCO TECHNOLOGIES INC        | COM              | 296315104 | 1,360   | 34,902     | SH  | DFND | 1,2,3,4 | 34,902     | 0 | 0       |
| ESPERION THERAPEUTICS INC NE | COM              | 29664W105 | 378     | 22,370     | SH  | DFND | 1,2,3,4 | 22,370     | 0 | 0       |
| ESSENDANT INC                | COM              | 296689102 | 2,120   | 66,398     | SH  | DFND | 1,2,3,4 | 66,398     | 0 | 0       |
| ESSEX PPTY TR INC            | COM              | 297178105 | 51,011  | 218,127    | SH  | DFND | 1,2,3,4 | 200,250    | 0 | 17,877  |
| ESTERLINE TECHNOLOGIES CORP  | COM              | 297425100 | 3,497   | 54,582     | SH  | DFND | 1,2,3,4 | 54,582     | 0 | 0       |
| DELHAIZE GROUP               | SPONSORED ADR    | 29759W101 | 1,470   | 56,611     | SH  | DFND | 1,2,3,4 | 14         | 0 | 56,597  |
| ETHAN ALLEN INTERIORS INC    | COM              | 297602104 | 22,210  | 697,987    | SH  | DFND | 1,2,3,4 | 664,077    | 0 | 33,910  |
| ETSY INC                     | COM              | 29786A106 | 238     | 27,400     | SH  | DFND | 1,2,3,4 | 27,400     | 0 | 0       |
| EURONET WORLDWIDE INC        | COM              | 298736109 | 6,664   | 89,917     | SH  | DFND | 1,2,3,4 | 89,917     | 0 | 0       |
| EVERCORE PARTNERS INC        | CLASS A          | 29977A105 | 3,199   | 61,824     | SH  | DFND | 1,2,3,4 | 61,824     | 0 | 0       |
| EVERBANK FINL CORP           | COM              | 29977G102 | 2,173   | 144,032    | SH  | DFND | 1,2,3,4 | 144,032    | 0 | 0       |
| EVERI HLDGS INC              | COM              | 30034T103 | 89      | 38,820     | SH  | DFND | 1,2,3,4 | 38,820     | 0 | 0       |
| EVERTEC INC                  | COM              | 30040P103 | 1,589   | 113,660    | SH  | DFND | 1,2,3,4 | 113,660    | 0 | 0       |
| EVERSOURCE ENERGY            | COM              | 30040W108 | 33,085  | 567,102    | SH  | DFND | 1,2,3,4 | 506,594    | 0 | 60,508  |
| EXACT SCIENCES CORP          | COM              | 30063P105 | 1,069   | 158,570    | SH  | DFND | 1,2,3,4 | 158,570    | 0 | 0       |
| EXACTECH INC                 | COM              | 30064E109 | 599     | 29,566     | SH  | DFND | 1,2,3,4 | 29,566     | 0 | 0       |
| EXAMWORKS GROUP INC          | COM              | 30066A105 | 1,467   | 49,620     | SH  | DFND | 1,2,3,4 | 49,620     | 0 | 0       |
| EXELON CORP                  | COM              | 30161N101 | 67,843  | 1,891,899  | SH  | DFND | 1,2,3,4 | 1,710,210  | 0 | 181,689 |
| EXELIXIS INC                 | COM              | 30161Q104 | 1,642   | 410,478    | SH  | DFND | 1,2,3,4 | 410,478    | 0 | 0       |
| EXIDE TECHNOLOGIES           | DEBT 7.000% 4/3  | 302051AU1 | 30,721  | 63,343,127 | PRN | DFND | 1,2,3,4 | 63,343,127 | 0 | 0       |
| EXLSERVICE HOLDINGS INC      | COM              | 302081104 | 14,605  | 281,956    | SH  | DFND | 1,2,3,4 | 270,376    | 0 | 11,580  |
| EXPEDIA INC DEL              | COM NEW          | 30212P303 | 74,225  | 688,415    | SH  | DFND | 1,2,3,4 | 611,921    | 0 | 76,494  |
| EXPEDITORS INTL WASH INC     | COM              | 302130109 | 77,202  | 1,581,678  | SH  | DFND | 1,2,3,4 | 1,411,361  | 0 | 170,317 |
| EXPONENT INC                 | COM              | 30214U102 | 1,975   | 38,724     | SH  | DFND | 1,2,3,4 | 38,724     | 0 | 0       |
| EXPRESS INC                  | COM              | 30219E103 | 3,005   | 140,360    | SH  | DFND | 1,2,3,4 | 140,360    | 0 | 0       |
| EXPRESS SCRIPTS HLDG CO      | COM              | 30219G108 | 118,726 | 1,728,435  | SH  | DFND | 1,2,3,4 | 1,551,231  | 0 | 177,204 |
| EXTENDED STAY AMER INC       | UNIT 99/99/9999B | 30224P200 | 346     | 21,250     | SH  | DFND | 1,2,3,4 | 12,750     | 0 | 8,500   |
| EXTRA SPACE STORAGE INC      | COM              | 30225T102 | 47,504  | 508,281    | SH  | DFND | 1,2,3,4 | 464,038    | 0 | 44,243  |
| EXTREME NETWORKS INC         | COM              | 30226D106 | 1,914   | 615,510    | SH  | DFND | 1,2,3,4 | 572,010    | 0 | 43,500  |
| EXTERRAN CORP                | COM              | 30227H106 | 995     | 64,340     | SH  | DFND | 1,2,3,4 | 64,340     | 0 | 0       |
| EZCORP INC                   | CL A NON         | 302301106 | 176     | 59,347     | SH  | DFND | 1,2,3,4 | 59,347     | 0 | 0       |

|                              |                |           |           |            |    |      |           |            |   |           |
|------------------------------|----------------|-----------|-----------|------------|----|------|-----------|------------|---|-----------|
|                              | VTG            |           |           |            |    |      |           |            |   |           |
| EXXON MOBIL CORP             | COM            | 30231G102 | 1,161,415 | 13,894,188 | SH | DFND | 1,2,3,4   | 12,930,663 | 0 | 963,525   |
| FBL FINL GROUP INC           | CL A           | 30239F106 | 853       | 13,860     | SH | DFND | 1,2,3,4   | 13,860     | 0 | 0         |
| FEI CO                       | COM            | 30241L109 | 6,525     | 73,307     | SH | DFND | 1,2,3,4   | 73,307     | 0 | 0         |
| FLIR SYS INC                 | COM            | 302445101 | 8,165     | 247,810    | SH | DFND | 1,2,3,4   | 215,349    | 0 | 32,461    |
| F M C CORP                   | COM NEW        | 302491303 | 9,321     | 230,899    | SH | DFND | 1,2,3,4   | 198,825    | 0 | 32,074    |
| FMC TECHNOLOGIES INC         | COM            | 30249U101 | 31,732    | 1,159,784  | SH | DFND | 1,2,3,4   | 1,079,623  | 0 | 80,161    |
| FNB CORP PA                  | COM            | 302520101 | 3,990     | 306,706    | SH | DFND | 1,2,3,4   | 306,706    | 0 | 0         |
| FCB FINL HLDGS INC           | CL A           | 30255G103 | 4,287     | 128,894    | SH | DFND | 1,2,3,4   | 128,894    | 0 | 0         |
| FS INVT CORP                 | COM            | 302635107 | 5,670     | 618,354    | SH | DFND | 1,2,3,4   | 609,512    | 0 | 8,842     |
| FTD COS INC                  | COM            | 30281V108 | 18,375    | 699,984    | SH | DFND | 1,2,3,4   | 664,984    | 0 | 35,000    |
| FTI CONSULTING INC           | COM            | 302941109 | 2,345     | 66,024     | SH | DFND | 1,2,3,4   | 66,024     | 0 | 0         |
| FACEBOOK INC                 | CL A           | 30303M102 | 1,576,205 | 13,814,245 | SH | DFND | 1,2,3,4   | 12,352,747 | 0 | 1,461,498 |
| FACTSET RESH SYS INC         | COM            | 303075105 | 4,361     | 28,779     | SH | DFND | 1,2,3,4   | 22,804     | 0 | 5,975     |
| FAIR ISAAC CORP              | COM            | 303250104 | 5,716     | 53,878     | SH | DFND | 1,2,3,4   | 53,878     | 0 | 0         |
| FAIRCHILD SEMICONDUCTOR INTL | COM            | 303726103 | 3,578     | 178,915    | SH | DFND | 1,2,3,4   | 178,915    | 0 | 0         |
| FAIRMOUNT SANTROL HLDGS INC  | COM            | 30555Q108 | 135       | 53,620     | SH | DFND | 1,2,3,4   | 53,620     | 0 | 0         |
| FAIRPOINT COMMUNICATIONS INC | COM NEW        | 305560302 | 439       | 29,500     | SH | DFND | 1,2,3,4   | 29,500     | 0 | 0         |
| FARMER BROS CO               | COM            | 307675108 | 461       | 16,529     | SH | DFND | 1,2,3,4   | 16,529     | 0 | 0         |
| FARMERS CAP BK CORP          | COM            | 309562106 | 2,559     | 96,852     | SH | DFND | 1,2,3,4   | 96,852     | 0 | 0         |
| FARO TECHNOLOGIES INC        | COM            | 311642102 | 723       | 22,432     | SH | DFND | 1,2,3,4   | 22,432     | 0 | 0         |
| FASTENAL CO                  | COM            | 311900104 | 24,706    | 504,210    | SH | DFND | 1,2,3,4   | 427,740    | 0 | 76,470    |
| FAUQUIER BANKSHARES INC VA   | COM            | 312059108 | 556       | 36,926     | SH | DFND | 1,2,3,4   | 36,926     | 0 | 0         |
| FEDERAL MOGUL HOLDINGS CORP  | COM            | 313549404 | 594       | 60,100     | SH | DFND | 1,2,3,4   | 60,100     | 0 | 0         |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 24,101    | 154,442    | SH | DFND | 1,2,3,4   | 136,312    | 0 | 18,130    |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 1,306     | 98,500     | SH | DFND | 1,2,3,4   | 98,500     | 0 | 0         |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 1,571     | 54,457     | SH | DFND | 1,2,3,4   | 41,137     | 0 | 13,320    |
| FEDEX CORP                   | COM            | 31428X106 | 77,540    | 476,522    | SH | DFND | 1,2,3,4   | 418,416    | 0 | 58,106    |
| FELCOR LODGING TR INC        | COM            | 31430F101 | 1,894     | 233,305    | SH | DFND | 1,2,3,4   | 233,305    | 0 | 0         |
| FERRELLGAS PARTNERS L.P.     | UNIT LTD PART  | 315293100 | 194       | 11,140     | SH | DFND | 1,2,3,4   | 0          | 0 | 11,140    |
| FERRO CORP                   | COM            | 315405100 | 1,444     | 121,626    | SH | DFND | 1,2,3,4   | 121,626    | 0 | 0         |
| F5 NETWORKS INC              | COM            | 315616102 | 28,193    | 266,352    | SH | DFND | 1,2,3,4   | 247,083    | 0 | 19,269    |
| F5 NETWORKS INC              | COM            | 315616102 | 866       | 8,183      | SH | DFND | 1,2,3,4,7 | 8,183      | 0 | 0         |
| FIBROGEN INC                 | COM            | 31572Q808 | 1,851     | 86,950     | SH | DFND | 1,2,3,4   | 86,950     | 0 | 0         |
| FIBRIA CELULOSE S A          | SP ADR REP COM | 31573A109 | 954       | 112,513    | SH | DFND | 1,2,3,4   | 112,513    | 0 | 0         |
| FIDELITY & GTY LIFE          | COM            | 315785105 | 213       | 8,100      | SH | DFND | 1,2,3,4   | 8,100      | 0 | 0         |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 50,877    | 803,611    | SH | DFND | 1,2,3,4   | 726,672    | 0 | 76,939    |
| FIDELITY NATIONAL FINANCIAL  | FNF GROUP COM  | 31620R303 | 115,433   | 3,405,103  | SH | DFND | 1,2,3,4   | 3,132,215  | 0 | 272,888   |
| FIDELITY NATIONAL FINANCIAL  | FNFV GROUP COM | 31620R402 | 1,345     | 124,008    | SH | DFND | 1,2,3,4   | 123,988    | 0 | 20        |
| FIESTA RESTAURANT GROUP INC  | COM            | 31660B101 | 1,239     | 37,800     | SH | DFND | 1,2,3,4   | 37,800     | 0 | 0         |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 25,677    | 1,538,488  | SH | DFND | 1,2,3,4   | 1,386,163  | 0 | 152,325   |
| 51JOB INC                    | SP ADR REP COM | 316827104 | 10,771    | 347,220    | SH | DFND | 1,2,3,4   | 347,220    | 0 | 0         |
| FINANCIAL ENGINES INC        | COM            | 317485100 | 2,894     | 92,080     | SH | DFND | 1,2,3,4   | 92,080     | 0 | 0         |
| FINISAR CORP                 | COM NEW        | 31787A507 | 139,916   | 7,670,809  | SH | DFND | 1,2,3,4   | 6,713,908  | 0 | 956,901   |
| FINISH LINE INC              | CL A           | 317923100 | 1,545     | 73,216     | SH | DFND | 1,2,3,4   | 73,216     | 0 | 0         |
| FIREEYE INC                  | COM            | 31816Q101 | 1,898     | 105,509    | SH | DFND | 1,2,3,4   | 85,901     | 0 | 19,608    |
| FIRST AMERN FINL             | COM            | 31847R102 | 204,049   | 5,354,222  | SH | DFND | 1,2,3,4   | 4,671,018  | 0 | 683,204   |

|                              |              |           |         |           |    |      |         |           |   |         |
|------------------------------|--------------|-----------|---------|-----------|----|------|---------|-----------|---|---------|
| CORP                         |              |           |         |           |    |      |         |           |   |         |
| FIRST BANCORP P R            | COM NEW      | 318672706 | 335     | 114,600   | SH | DFND | 1,2,3,4 | 114,600   | 0 | 0       |
| FIRST BANCORP N C            | COM          | 318910106 | 307     | 16,310    | SH | DFND | 1,2,3,4 | 16,310    | 0 | 0       |
| FIRST BUSEY CORP             | COM NEW      | 319383204 | 636     | 31,041    | SH | DFND | 1,2,3,4 | 31,041    | 0 | 0       |
| FIRST CASH FINL SVCS INC     | COM          | 31942D107 | 2,031   | 44,096    | SH | DFND | 1,2,3,4 | 44,096    | 0 | 0       |
| FIRST CTZNS BANCSHARES INC N | CL A         | 31946M103 | 3,269   | 13,020    | SH | DFND | 1,2,3,4 | 13,020    | 0 | 0       |
| FIRST CLOVER LEAF FIN CORP   | COM          | 31969M105 | 1,920   | 205,353   | SH | DFND | 1,2,3,4 | 205,353   | 0 | 0       |
| FIRST COMWLTH FINL CORP PA   | COM          | 319829107 | 13,351  | 1,506,935 | SH | DFND | 1,2,3,4 | 1,436,695 | 0 | 70,240  |
| FIRST CMNTY BANCSHARES INC N | COM          | 31983A103 | 598     | 30,150    | SH | DFND | 1,2,3,4 | 30,150    | 0 | 0       |
| FIRST CONN BANCORP INC MD    | COM          | 319850103 | 428     | 26,800    | SH | DFND | 1,2,3,4 | 26,800    | 0 | 0       |
| FIRST CMNTY FINL PARTNERS IN | COM          | 31985Q106 | 1,140   | 131,034   | SH | DFND | 1,2,3,4 | 131,034   | 0 | 0       |
| 1ST CONSTITUTION BANCORP     | COM          | 31986N102 | 2,212   | 174,751   | SH | DFND | 1,2,3,4 | 174,751   | 0 | 0       |
| FIRST DATA CORP NEW          | COM CL A     | 32008D106 | 1,377   | 106,428   | SH | DFND | 1,2,3,4 | 83,980    | 0 | 22,448  |
| FIRST FINL BANCORP OH        | COM          | 320209109 | 1,810   | 99,572    | SH | DFND | 1,2,3,4 | 99,572    | 0 | 0       |
| FIRST FINL BANKSHARES        | COM          | 32020R109 | 3,360   | 113,594   | SH | DFND | 1,2,3,4 | 113,594   | 0 | 0       |
| FIRST FINL CORP IND          | COM          | 320218100 | 923     | 26,970    | SH | DFND | 1,2,3,4 | 26,970    | 0 | 0       |
| FIRST HORIZON NATL CORP      | COM          | 320517105 | 2,221   | 169,538   | SH | DFND | 1,2,3,4 | 154,498   | 0 | 15,040  |
| FIRST INDUSTRIAL REALTY TRUS | COM          | 32054K103 | 5,144   | 226,189   | SH | DFND | 1,2,3,4 | 226,189   | 0 | 0       |
| FIRST INTST BANCSYSTEM INC   | COM CL A     | 32055Y201 | 563     | 20,000    | SH | DFND | 1,2,3,4 | 20,000    | 0 | 0       |
| FIRST MERCHANTS CORP         | COM          | 320817109 | 1,141   | 48,400    | SH | DFND | 1,2,3,4 | 48,400    | 0 | 0       |
| FIRST MIDWEST BANCORP DEL    | COM          | 320867104 | 2,130   | 118,186   | SH | DFND | 1,2,3,4 | 118,186   | 0 | 0       |
| FIRST NBC BK HLDG CO         | COM          | 32115D106 | 452     | 21,950    | SH | DFND | 1,2,3,4 | 21,950    | 0 | 0       |
| FIRST NIAGARA FINL GP INC    | COM          | 33582V108 | 63,380  | 6,547,471 | SH | DFND | 1,2,3,4 | 5,674,738 | 0 | 872,733 |
| FIRST NORTHWEST BANCORP      | COM          | 335834107 | 1,203   | 93,508    | SH | DFND | 1,2,3,4 | 93,508    | 0 | 0       |
| FIRST POTOMAC RLTY TR        | COM          | 33610F109 | 911     | 100,507   | SH | DFND | 1,2,3,4 | 100,507   | 0 | 0       |
| FIRST REP BK SAN FRANCISCO C | COM          | 33616C100 | 74,699  | 1,120,930 | SH | DFND | 1,2,3,4 | 1,010,155 | 0 | 110,775 |
| FIRST SOLAR INC              | COM          | 336433107 | 10,341  | 151,026   | SH | DFND | 1,2,3,4 | 137,948   | 0 | 13,078  |
| FIRST SOUTH BANCORP INC VA   | COM          | 33646W100 | 1,012   | 122,706   | SH | DFND | 1,2,3,4 | 122,706   | 0 | 0       |
| 1ST SOURCE CORP              | COM          | 336901103 | 15,376  | 482,926   | SH | DFND | 1,2,3,4 | 459,585   | 0 | 23,341  |
| FIRST TR LRGE CP CORE ALPHA  | COM SHS      | 33734K109 | 234     | 5,248     | SH | DFND | 1,2,3,4 | 5,248     | 0 | 0       |
| FIRSTSERVICE CORP NEW        | SUB VTG SH   | 33767E103 | 696     | 16,990    | SH | DFND | 1,2,3,4 | 16,990    | 0 | 0       |
| FISERV INC                   | COM          | 337738108 | 207,178 | 2,019,670 | SH | DFND | 1,2,3,4 | 1,835,541 | 0 | 184,129 |
| FIRSTMERIT CORP              | COM          | 337915102 | 30,046  | 1,427,349 | SH | DFND | 1,2,3,4 | 1,366,699 | 0 | 60,650  |
| FLAGSTAR BANCORP INC         | COM PAR .001 | 337930705 | 631     | 29,400    | SH | DFND | 1,2,3,4 | 29,400    | 0 | 0       |
| FIRSTENERGY CORP             | COM          | 337932107 | 27,956  | 777,209   | SH | DFND | 1,2,3,4 | 697,276   | 0 | 79,933  |
| FITBIT INC                   | CL A         | 33812L102 | 194     | 12,786    | SH | DFND | 1,2,3,4 | 7,848     | 0 | 4,938   |
| FIVE BELOW INC               | COM          | 33829M101 | 155,795 | 3,768,633 | SH | DFND | 1,2,3,4 | 3,367,875 | 0 | 400,758 |
| FIVE PRIME THERAPEUTICS INC  | COM          | 33830X104 | 1,411   | 34,740    | SH | DFND | 1,2,3,4 | 34,740    | 0 | 0       |
| FIVE STAR QUALITY CARE INC   | COM          | 33832D106 | 99      | 43,300    | SH | DFND | 1,2,3,4 | 43,300    | 0 | 0       |
| FLEETCOR TECHNOLOGIES INC    | COM          | 339041105 | 9,073   | 60,997    | SH | DFND | 1,2,3,4 | 46,994    | 0 | 14,003  |
| FLOTEK INDS INC DEL          | COM          | 343389102 | 517     | 70,500    | SH | DFND | 1,2,3,4 | 70,500    | 0 | 0       |

|                                    |                   |           |         |           |    |      |           |           |   |           |
|------------------------------------|-------------------|-----------|---------|-----------|----|------|-----------|-----------|---|-----------|
| FLUOR CORP NEW                     | COM               | 343412102 | 42,559  | 792,535   | SH | DFND | 1,2,3,4   | 766,045   | 0 | 26,490    |
| FLOWERS FOODS INC                  | COM               | 343498101 | 2,181   | 118,164   | SH | DFND | 1,2,3,4   | 91,882    | 0 | 26,282    |
| FLOWERVE CORP                      | COM               | 34354P105 | 9,930   | 223,588   | SH | DFND | 1,2,3,4   | 194,341   | 0 | 29,247    |
| FLUIDIGM CORP DEL                  | COM               | 34385P108 | 310     | 38,430    | SH | DFND | 1,2,3,4   | 38,430    | 0 | 0         |
| FLUSHING FINL CORP                 | COM               | 343873105 | 1,226   | 56,729    | SH | DFND | 1,2,3,4   | 56,729    | 0 | 0         |
| FOOT LOCKER INC                    | COM               | 344849104 | 74,754  | 1,158,983 | SH | DFND | 1,2,3,4   | 1,019,982 | 0 | 139,001   |
| FORD MTR CO DEL                    | COM PAR<br>\$0.01 | 345370860 | 127,118 | 9,416,179 | SH | DFND | 1,2,3,4   | 7,509,954 | 0 | 1,906,225 |
| FOREST CITY RLTY TR<br>INC         | COM CL A          | 345605109 | 5,305   | 251,529   | SH | DFND | 1,2,3,4   | 237,529   | 0 | 14,000    |
| FORESTAR GROUP INC                 | COM               | 346233109 | 362     | 27,753    | SH | DFND | 1,2,3,4   | 27,753    | 0 | 0         |
| FORMFACTOR INC                     | COM               | 346375108 | 23,573  | 3,242,552 | SH | DFND | 1,2,3,4   | 3,077,722 | 0 | 164,830   |
| FORRESTER RESH INC                 | COM               | 346563109 | 503     | 14,958    | SH | DFND | 1,2,3,4   | 14,958    | 0 | 0         |
| FORTINET INC                       | COM               | 34959E109 | 124,525 | 4,065,450 | SH | DFND | 1,2,3,4   | 3,146,931 | 0 | 918,519   |
| FORTUNE BRANDS<br>HOME & SEC IN    | COM               | 34964C106 | 6,680   | 119,198   | SH | DFND | 1,2,3,4   | 102,805   | 0 | 16,393    |
| FORUM ENERGY<br>TECHNOLOGIES IN    | COM               | 34984V100 | 2,374   | 179,827   | SH | DFND | 1,2,3,4   | 165,997   | 0 | 13,830    |
| FORWARD AIR CORP                   | COM               | 349853101 | 2,101   | 46,370    | SH | DFND | 1,2,3,4   | 46,370    | 0 | 0         |
| FOSSIL GROUP INC                   | COM               | 34988V106 | 1,097   | 24,687    | SH | DFND | 1,2,3,4   | 19,302    | 0 | 5,385     |
| FOUNDATION MEDICINE<br>INC         | COM               | 350465100 | 346     | 19,020    | SH | DFND | 1,2,3,4   | 19,020    | 0 | 0         |
| FOUR CORNERS PPTY<br>TR INC        | COM               | 35086T109 | 726     | 40,471    | SH | DFND | 1,2,3,4   | 35,805    | 0 | 4,666     |
| FRANCESCAS HLDGS<br>CORP           | COM               | 351793104 | 1,515   | 79,080    | SH | DFND | 1,2,3,4   | 79,080    | 0 | 0         |
| FRANCO NEVADA CORP                 | COM               | 351858105 | 15,748  | 256,566   | SH | DFND | 1,2,3,4   | 254,869   | 0 | 1,697     |
| FRANKLIN ELEC INC                  | COM               | 353514102 | 3,266   | 101,529   | SH | DFND | 1,2,3,4   | 101,529   | 0 | 0         |
| FRANKLIN RES INC                   | COM               | 354613101 | 27,110  | 694,227   | SH | DFND | 1,2,3,4   | 623,260   | 0 | 70,967    |
| FRANKLIN STREET<br>PPTYS CORP      | COM               | 35471R106 | 3,021   | 284,740   | SH | DFND | 1,2,3,4   | 221,690   | 0 | 63,050    |
| FREDS INC                          | CL A              | 356108100 | 890     | 59,715    | SH | DFND | 1,2,3,4   | 59,715    | 0 | 0         |
| FREEPORT-MCMORAN<br>INC            | CL B              | 35671D857 | 24,382  | 2,358,007 | SH | DFND | 1,2,3,4   | 2,136,878 | 0 | 221,129   |
| FRESHPET INC                       | COM               | 358039105 | 15,730  | 2,145,965 | SH | DFND | 1,2,3,4   | 1,811,131 | 0 | 334,834   |
| FRESH MKT INC                      | COM               | 35804H106 | 1,862   | 65,270    | SH | DFND | 1,2,3,4   | 65,270    | 0 | 0         |
| FRONTIER<br>COMMUNICATIONS<br>CORP | COM               | 35906A108 | 11,491  | 2,055,684 | SH | DFND | 1,2,3,4   | 1,839,762 | 0 | 215,922   |
| FULLER H B CO                      | COM               | 359694106 | 3,742   | 88,156    | SH | DFND | 1,2,3,4   | 88,156    | 0 | 0         |
| FULTON FINL CORP PA                | COM               | 360271100 | 69,856  | 5,220,921 | SH | DFND | 1,2,3,4   | 4,527,084 | 0 | 693,837   |
| FUTUREFUEL<br>CORPORATION          | COM               | 36116M106 | 384     | 32,540    | SH | DFND | 1,2,3,4   | 32,540    | 0 | 0         |
| G & K SVCS INC                     | CL A              | 361268105 | 2,307   | 31,494    | SH | DFND | 1,2,3,4   | 31,494    | 0 | 0         |
| GAMCO INVESTORS INC                | CL A COM          | 361438104 | 628     | 16,955    | SH | DFND | 1,2,3,4   | 16,955    | 0 | 0         |
| GATX CORP                          | COM               | 361448103 | 1,563   | 32,901    | SH | DFND | 1,2,3,4   | 30,121    | 0 | 2,780     |
| GEO GROUP INC NEW                  | COM               | 36162J106 | 4,780   | 137,860   | SH | DFND | 1,2,3,4   | 137,860   | 0 | 0         |
| GCP APPLIED<br>TECHNOLOGIES INC    | COM               | 36164Y101 | 943     | 47,282    | SH | DFND | 1,2,3,4   | 36,982    | 0 | 10,300    |
| GSI GROUP INC CDA<br>NEW           | COM NEW           | 36191C205 | 272     | 19,190    | SH | DFND | 1,2,3,4   | 19,190    | 0 | 0         |
| GNC HLDGS INC                      | COM CL A          | 36191G107 | 1,762   | 55,482    | SH | DFND | 1,2,3,4   | 44,282    | 0 | 11,200    |
| GW<br>PHARMACEUTICALS<br>PLC       | ADS               | 36197T103 | 25,746  | 356,834   | SH | DFND | 1,2,3,4   | 314,000   | 0 | 42,834    |
| G-III APPAREL GROUP<br>LTD         | COM               | 36237H101 | 3,418   | 69,912    | SH | DFND | 1,2,3,4   | 69,912    | 0 | 0         |
| GTT COMMUNICATIONS<br>INC          | COM               | 362393100 | 207     | 12,500    | SH | DFND | 1,2,3,4   | 12,500    | 0 | 0         |
| GAIN CAP HLDGS INC                 | COM               | 36268W100 | 73      | 11,100    | SH | DFND | 1,2,3,4   | 11,100    | 0 | 0         |
| GALENA BIOPHARMA<br>INC            | COM               | 363256108 | 146     | 107,300   | SH | DFND | 1,2,3,4   | 107,300   | 0 | 0         |
| GALLAGHER ARTHUR J<br>& CO         | COM               | 363576109 | 29,479  | 662,747   | SH | DFND | 1,2,3,4   | 642,817   | 0 | 19,930    |
| GALLAGHER ARTHUR J<br>& CO         | COM               | 363576109 | 1,773   | 39,858    | SH | DFND | 1,2,3,4,7 | 39,858    | 0 | 0         |

|                              |                 |           |           |            |     |      |           |            |   |           |
|------------------------------|-----------------|-----------|-----------|------------|-----|------|-----------|------------|---|-----------|
| GAMING & LEISURE PPTYS INC   | COM             | 36467J108 | 2,688     | 86,942     | SH  | DFND | 1,2,3,4   | 80,495     | 0 | 6,447     |
| GAMESTOP CORP NEW            | CL A            | 36467W109 | 18,880    | 595,032    | SH  | DFND | 1,2,3,4   | 552,789    | 0 | 42,243    |
| GANNETT CO INC               | COM             | 36473H104 | 1,197     | 79,094     | SH  | DFND | 1,2,3,4   | 69,755     | 0 | 9,339     |
| GAP INC DEL                  | COM             | 364760108 | 13,148    | 447,201    | SH  | DFND | 1,2,3,4   | 385,483    | 0 | 61,718    |
| GARRISON CAP INC             | COM             | 366554103 | 3,345     | 311,782    | SH  | DFND | 1,2,3,4   | 311,782    | 0 | 0         |
| GARTNER INC                  | COM             | 366651107 | 5,592     | 62,590     | SH  | DFND | 1,2,3,4   | 49,875     | 0 | 12,715    |
| GENERAC HLDGS INC            | COM             | 368736104 | 4,204     | 112,880    | SH  | DFND | 1,2,3,4   | 112,880    | 0 | 0         |
| GENERAL CABLE CORP DEL NEW   | COM             | 369300108 | 942       | 77,110     | SH  | DFND | 1,2,3,4   | 77,110     | 0 | 0         |
| GENERAL CABLE CORP DEL NEW   | FRNT 4.500%11/1 | 369300AL2 | 15,686    | 28,716,000 | PRN | DFND | 1,2,3,4   | 28,716,000 | 0 | 0         |
| GENERAL COMMUNICATION INC    | CL A            | 369385109 | 1,011     | 55,180     | SH  | DFND | 1,2,3,4   | 55,180     | 0 | 0         |
| GENERAL DYNAMICS CORP        | COM             | 369550108 | 148,489   | 1,130,314  | SH  | DFND | 1,2,3,4   | 1,068,803  | 0 | 61,511    |
| GENERAL ELECTRIC CO          | COM             | 369604103 | 853,193   | 26,838,415 | SH  | DFND | 1,2,3,4   | 24,141,806 | 0 | 2,696,609 |
| GENERAL GROWTH PPTYS INC NEW | COM             | 370023103 | 45,078    | 1,516,241  | SH  | DFND | 1,2,3,4   | 1,409,236  | 0 | 107,005   |
| GENERAL MLS INC              | COM             | 370334104 | 157,056   | 2,479,181  | SH  | DFND | 1,2,3,4   | 2,283,228  | 0 | 195,953   |
| GENERAL MTRS CO              | COM             | 37045V100 | 93,514    | 2,975,314  | SH  | DFND | 1,2,3,4   | 2,691,144  | 0 | 284,170   |
| GENESCO INC                  | COM             | 371532102 | 2,965     | 41,037     | SH  | DFND | 1,2,3,4   | 41,037     | 0 | 0         |
| GENESEE & WYO INC            | CL A            | 371559105 | 115,211   | 1,837,503  | SH  | DFND | 1,2,3,4   | 1,618,099  | 0 | 219,404   |
| GENESIS HEALTHCARE INC       | CL A COM        | 37185X106 | 169       | 72,926     | SH  | DFND | 1,2,3,4   | 72,926     | 0 | 0         |
| GENTEX CORP                  | COM             | 371901109 | 3,132     | 199,593    | SH  | DFND | 1,2,3,4   | 169,198    | 0 | 30,395    |
| GENESIS ENERGY L P           | UNIT LTD PARTN  | 371927104 | 480       | 15,100     | SH  | DFND | 1,2,3,4   | 0          | 0 | 15,100    |
| GENMARK DIAGNOSTICS INC      | COM             | 372309104 | 284       | 53,800     | SH  | DFND | 1,2,3,4   | 53,800     | 0 | 0         |
| GENOMIC HEALTH INC           | COM             | 37244C101 | 881       | 35,585     | SH  | DFND | 1,2,3,4   | 35,585     | 0 | 0         |
| GENUINE PARTS CO             | COM             | 372460105 | 27,637    | 278,154    | SH  | DFND | 1,2,3,4   | 239,029    | 0 | 39,125    |
| GENWORTH FINL INC            | COM CL A        | 37247D106 | 862       | 315,635    | SH  | DFND | 1,2,3,4   | 282,815    | 0 | 32,820    |
| GENTHERM INC                 | COM             | 37253A103 | 2,608     | 62,718     | SH  | DFND | 1,2,3,4   | 62,718     | 0 | 0         |
| GEORGETOWN BANCORP INC MD    | COM             | 372591107 | 1,188     | 59,423     | SH  | DFND | 1,2,3,4   | 59,423     | 0 | 0         |
| GEOSPACE TECHNOLOGIES CORP   | COM             | 37364X109 | 235       | 19,060     | SH  | DFND | 1,2,3,4   | 19,060     | 0 | 0         |
| GERMAN AMERN BANCORP INC     | COM             | 373865104 | 367       | 11,400     | SH  | DFND | 1,2,3,4   | 11,400     | 0 | 0         |
| GERON CORP                   | COM             | 374163103 | 573       | 196,211    | SH  | DFND | 1,2,3,4   | 196,211    | 0 | 0         |
| GETTY RLTY CORP NEW          | COM             | 374297109 | 525       | 26,497     | SH  | DFND | 1,2,3,4   | 26,497     | 0 | 0         |
| GIBRALTAR INDS INC           | COM             | 374689107 | 1,281     | 44,800     | SH  | DFND | 1,2,3,4   | 44,800     | 0 | 0         |
| GIGAMON INC                  | COM             | 37518B102 | 1,475     | 47,550     | SH  | DFND | 1,2,3,4   | 47,550     | 0 | 0         |
| GILEAD SCIENCES INC          | COM             | 375558103 | 1,043,727 | 11,362,149 | SH  | DFND | 1,2,3,4   | 10,414,608 | 0 | 947,541   |
| GILEAD SCIENCES INC          | COM             | 375558103 | 3,897     | 42,427     | SH  | DFND | 1,2,3,4,7 | 42,427     | 0 | 0         |
| GILDAN ACTIVEWEAR INC        | COM             | 375916103 | 676       | 22,156     | SH  | DFND | 1,2,3,4   | 19,614     | 0 | 2,542     |
| GLACIER BANCORP INC NEW      | COM             | 37637Q105 | 3,093     | 121,658    | SH  | DFND | 1,2,3,4   | 121,658    | 0 | 0         |
| GLATFELTER                   | COM             | 377316104 | 1,331     | 64,201     | SH  | DFND | 1,2,3,4   | 64,201     | 0 | 0         |
| GLAUKOS CORP                 | COM             | 377322102 | 11,766    | 697,890    | SH  | DFND | 1,2,3,4   | 598,108    | 0 | 99,782    |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR   | 37733W105 | 964       | 23,761     | SH  | DFND | 1,2,3,4   | 354        | 0 | 23,407    |
| GLEN BURNIE BANCORP          | COM             | 377407101 | 803       | 76,430     | SH  | DFND | 1,2,3,4   | 76,430     | 0 | 0         |
| GLOBALSTAR INC               | COM             | 378973408 | 963       | 655,300    | SH  | DFND | 1,2,3,4   | 655,300    | 0 | 0         |
| GLOBAL NET LEASE INC         | COM             | 379378102 | 198       | 23,126     | SH  | DFND | 1,2,3,4   | 4,100      | 0 | 19,026    |
| GLOBAL PMTS INC              | COM             | 37940X102 | 6,247     | 95,667     | SH  | DFND | 1,2,3,4   | 75,357     | 0 | 20,310    |
| GLOBAL EAGLE ENTMT INC       | COM             | 37951D102 | 337       | 39,600     | SH  | DFND | 1,2,3,4   | 39,600     | 0 | 0         |
| GLOBAL BRASS & COPPR HLDGS I | COM             | 37953G103 | 975       | 39,080     | SH  | DFND | 1,2,3,4   | 39,080     | 0 | 0         |
| GLOBUS MED INC               | CL A            | 379577208 | 2,599     | 109,430    | SH  | DFND | 1,2,3,4   | 109,430    | 0 | 0         |
| GLU MOBILE INC               | COM             | 379890106 | 281       | 99,500     | SH  | DFND | 1,2,3,4   | 99,500     | 0 | 0         |

|                              |                 |           |         |            |    |      |           |            |   |           |
|------------------------------|-----------------|-----------|---------|------------|----|------|-----------|------------|---|-----------|
| GODADDY INC                  | CL A            | 380237107 | 579     | 17,895     | SH | DFND | 1,2,3,4   | 14,570     | 0 | 3,325     |
| GOGO INC                     | COM             | 38046C109 | 1,034   | 93,900     | SH | DFND | 1,2,3,4   | 93,900     | 0 | 0         |
| GOLDCORP INC NEW             | COM             | 380956409 | 29,641  | 1,826,309  | SH | DFND | 1,2,3,4   | 1,242,011  | 0 | 584,298   |
| GOLDMAN SACHS GROUP INC      | COM             | 38141G104 | 461,565 | 2,940,278  | SH | DFND | 1,2,3,4   | 2,713,467  | 0 | 226,811   |
| GOLDMAN SACHS GROUP INC      | COM             | 38141G104 | 2,595   | 16,530     | SH | DFND | 1,2,3,4,7 | 16,530     | 0 | 0         |
| GOODYEAR TIRE & RUBR CO      | COM             | 382550101 | 92,593  | 2,807,548  | SH | DFND | 1,2,3,4   | 2,507,481  | 0 | 300,067   |
| GOPRO INC                    | CL A            | 38268T103 | 599     | 50,066     | SH | DFND | 1,2,3,4   | 37,355     | 0 | 12,711    |
| GORMAN RUPP CO               | COM             | 383082104 | 982     | 37,852     | SH | DFND | 1,2,3,4   | 37,852     | 0 | 0         |
| GOVERNMENT PPTYS INCOME TR   | COM SHS BEN INT | 38376A103 | 2,255   | 126,343    | SH | DFND | 1,2,3,4   | 126,103    | 0 | 240       |
| GRACE W R & CO DEL NEW       | COM             | 38388F108 | 3,565   | 50,089     | SH | DFND | 1,2,3,4   | 38,884     | 0 | 11,205    |
| GRACO INC                    | COM             | 384109104 | 3,800   | 45,259     | SH | DFND | 1,2,3,4   | 37,207     | 0 | 8,052     |
| GRAHAM HLDGS CO              | COM             | 384637104 | 1,160   | 2,416      | SH | DFND | 1,2,3,4   | 2,185      | 0 | 231       |
| GRAINGER W W INC             | COM             | 384802104 | 26,911  | 115,283    | SH | DFND | 1,2,3,4   | 99,246     | 0 | 16,037    |
| GRAMERCY PPTY TR             | COM             | 385002100 | 143,664 | 17,001,683 | SH | DFND | 1,2,3,4   | 14,722,931 | 0 | 2,278,752 |
| GRAN TIERRA ENERGY INC       | COM             | 38500T101 | 1,716   | 694,670    | SH | DFND | 1,2,3,4   | 0          | 0 | 694,670   |
| GRAND CANYON ED INC          | COM             | 38526M106 | 85,525  | 2,001,052  | SH | DFND | 1,2,3,4   | 1,813,226  | 0 | 187,826   |
| GRANITE CONSTR INC           | COM             | 387328107 | 108,054 | 2,260,548  | SH | DFND | 1,2,3,4   | 1,972,790  | 0 | 287,758   |
| GRANITE REAL ESTATE INVT TR  | UNIT 99/99/9999 | 387437114 | 21,095  | 735,012    | SH | DFND | 1,2,3,4   | 606,641    | 0 | 128,371   |
| GRAPHIC PACKAGING HLDG CO    | COM             | 388689101 | 88,318  | 6,872,979  | SH | DFND | 1,2,3,4   | 5,912,159  | 0 | 960,820   |
| GRAY TELEVISION INC          | COM             | 389375106 | 942     | 80,400     | SH | DFND | 1,2,3,4   | 80,400     | 0 | 0         |
| GREAT AJAX CORP              | COM             | 38983D300 | 9,580   | 856,092    | SH | DFND | 1,2,3,4   | 856,092    | 0 | 0         |
| GREAT LAKES DREDGE & DOCK CO | COM             | 390607109 | 57      | 12,700     | SH | DFND | 1,2,3,4   | 12,700     | 0 | 0         |
| GREAT SOUTHN BANCORP INC     | COM             | 390905107 | 294     | 7,930      | SH | DFND | 1,2,3,4   | 7,930      | 0 | 0         |
| GREAT PLAINS ENERGY INC      | COM             | 391164100 | 6,888   | 213,592    | SH | DFND | 1,2,3,4   | 197,202    | 0 | 16,390    |
| GREAT WESTN BANCORP INC      | COM             | 391416104 | 2,024   | 74,210     | SH | DFND | 1,2,3,4   | 74,210     | 0 | 0         |
| GREATBATCH INC               | COM             | 39153L106 | 1,520   | 42,642     | SH | DFND | 1,2,3,4   | 42,642     | 0 | 0         |
| GREEN BANCORP INC            | COM             | 39260X100 | 250     | 33,038     | SH | DFND | 1,2,3,4   | 33,038     | 0 | 0         |
| GREEN DOT CORP               | CL A            | 39304D102 | 1,300   | 56,600     | SH | DFND | 1,2,3,4   | 56,600     | 0 | 0         |
| GREEN PLAINS INC             | COM             | 393222104 | 836     | 52,400     | SH | DFND | 1,2,3,4   | 52,400     | 0 | 0         |
| GREENBRIER COS INC           | COM             | 393657101 | 1,165   | 42,140     | SH | DFND | 1,2,3,4   | 42,140     | 0 | 0         |
| GREENHILL & CO INC           | COM             | 395259104 | 12,808  | 576,940    | SH | DFND | 1,2,3,4   | 549,450    | 0 | 27,490    |
| GREIF INC                    | CL A            | 397624107 | 1,362   | 41,579     | SH | DFND | 1,2,3,4   | 41,579     | 0 | 0         |
| GRIFFON CORP                 | COM             | 398433102 | 676     | 43,743     | SH | DFND | 1,2,3,4   | 43,743     | 0 | 0         |
| GROUP 1 AUTOMOTIVE INC       | COM             | 398905109 | 2,212   | 37,694     | SH | DFND | 1,2,3,4   | 37,694     | 0 | 0         |
| GROUPE CGI INC               | CL A SUB VTG    | 39945C109 | 12,438  | 260,325    | SH | DFND | 1,2,3,4   | 257,845    | 0 | 2,480     |
| GROUPON INC                  | COM CL A        | 399473107 | 1,000   | 250,540    | SH | DFND | 1,2,3,4   | 186,420    | 0 | 64,120    |
| GRUPO FINANCIERO GALICIA S A | SP ADR 10 SH B  | 399909100 | 8,088   | 285,808    | SH | DFND | 1,2,3,4   | 213,658    | 0 | 72,150    |
| GRUBHUB INC                  | COM             | 400110102 | 3,063   | 121,890    | SH | DFND | 1,2,3,4   | 121,890    | 0 | 0         |
| GUARANTY BANCORP DEL         | COM NEW         | 40075T607 | 1,991   | 128,789    | SH | DFND | 1,2,3,4   | 128,789    | 0 | 0         |
| GUESS INC                    | COM             | 401617105 | 2,071   | 110,321    | SH | DFND | 1,2,3,4   | 110,321    | 0 | 0         |
| GUIDANCE SOFTWARE INC        | COM             | 401692108 | 98      | 22,800     | SH | DFND | 1,2,3,4   | 22,800     | 0 | 0         |
| GUIDEWIRE SOFTWARE INC       | COM             | 40171V100 | 101,667 | 1,866,126  | SH | DFND | 1,2,3,4   | 1,651,941  | 0 | 214,185   |
| GULFMARK OFFSHORE INC        | CL A NEW        | 402629208 | 287     | 46,493     | SH | DFND | 1,2,3,4   | 46,493     | 0 | 0         |
| GULFPORT ENERGY CORP         | COM NEW         | 402635304 | 48,460  | 1,709,933  | SH | DFND | 1,2,3,4   | 1,469,178  | 0 | 240,755   |
| H & E EQUIPMENT              | COM             | 404030108 | 36,205  | 2,065,311  | SH | DFND | 1,2,3,4   | 1,748,819  | 0 | 316,492   |

|                              |                |           |         |            |    |      |           |            |   |           |
|------------------------------|----------------|-----------|---------|------------|----|------|-----------|------------|---|-----------|
| SERVICES INC                 |                |           |         |            |    |      |           |            |   |           |
| HCA HOLDINGS INC             | COM            | 40412C101 | 43,819  | 561,428    | SH | DFND | 1,2,3,4   | 500,788    | 0 | 60,640    |
| HCP INC                      | COM            | 40414L109 | 35,523  | 1,090,344  | SH | DFND | 1,2,3,4   | 982,962    | 0 | 107,382   |
| HDFC BANK LTD                | ADR REPS 3 SHS | 40415F101 | 19,858  | 322,210    | SH | DFND | 1,2,3,4   | 322,205    | 0 | 5         |
| HDFC BANK LTD                | ADR REPS 3 SHS | 40415F101 | 129     | 2,100      | SH | DFND | 1,2,3,4,6 | 2,100      | 0 | 0         |
| HD SUPPLY HLDGS INC          | COM            | 40416M105 | 3,316   | 100,275    | SH | DFND | 1,2,3,4   | 75,969     | 0 | 24,306    |
| HFF INC                      | CL A           | 40418F108 | 1,503   | 54,600     | SH | DFND | 1,2,3,4   | 54,600     | 0 | 0         |
| HMN FINL INC                 | COM            | 40424G108 | 287     | 25,515     | SH | DFND | 1,2,3,4   | 25,515     | 0 | 0         |
| HNI CORP                     | COM            | 40425I100 | 3,084   | 78,735     | SH | DFND | 1,2,3,4   | 78,735     | 0 | 0         |
| HMS HLDGS CORP               | COM            | 40425J101 | 2,342   | 163,217    | SH | DFND | 1,2,3,4   | 163,217    | 0 | 0         |
| HSN INC                      | COM            | 404303109 | 3,106   | 59,371     | SH | DFND | 1,2,3,4   | 59,371     | 0 | 0         |
| HRG GROUP INC                | COM            | 40434J100 | 1,689   | 121,260    | SH | DFND | 1,2,3,4   | 121,260    | 0 | 0         |
| HP INC                       | COM            | 40434L105 | 273,058 | 22,163,803 | SH | DFND | 1,2,3,4   | 19,721,662 | 0 | 2,442,141 |
| HABIT RESTAURANTS INC        | COM CL A       | 40449J103 | 29,008  | 1,557,074  | SH | DFND | 1,2,3,4   | 1,402,926  | 0 | 154,148   |
| HACKETT GROUP INC            | COM            | 404609109 | 375     | 24,777     | SH | DFND | 1,2,3,4   | 24,777     | 0 | 0         |
| HAEMONETICS CORP             | COM            | 405024100 | 2,658   | 75,990     | SH | DFND | 1,2,3,4   | 75,990     | 0 | 0         |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 2,676   | 65,402     | SH | DFND | 1,2,3,4   | 50,638     | 0 | 14,764    |
| HALCON RES CORP              | COM PAR        | 40537Q506 | 74      | 76,752     | SH | DFND | 1,2,3,4   | 76,752     | 0 | 0         |
| HALLADOR ENERGY COMPANY      | COM            | 40609P105 | 85      | 18,500     | SH | DFND | 1,2,3,4   | 18,500     | 0 | 0         |
| HALLIBURTON CO               | COM            | 406216101 | 56,117  | 1,571,015  | SH | DFND | 1,2,3,4   | 1,412,972  | 0 | 158,043   |
| HALLMARK FINL SVCS INC EC    | COM NEW        | 40624Q203 | 171     | 14,900     | SH | DFND | 1,2,3,4   | 14,900     | 0 | 0         |
| HALOZYME THERAPEUTICS INC    | COM            | 40637H109 | 1,642   | 173,394    | SH | DFND | 1,2,3,4   | 173,394    | 0 | 0         |
| HALYARD HEALTH INC           | COM            | 40650V100 | 2,066   | 71,923     | SH | DFND | 1,2,3,4   | 71,923     | 0 | 0         |
| HAMILTON BANCORP INC MD      | COM            | 407015106 | 698     | 52,427     | SH | DFND | 1,2,3,4   | 52,427     | 0 | 0         |
| HANCOCK HLDG CO              | COM            | 410120109 | 2,939   | 128,018    | SH | DFND | 1,2,3,4   | 128,018    | 0 | 0         |
| HANESBRANDS INC              | COM            | 410345102 | 19,491  | 687,769    | SH | DFND | 1,2,3,4   | 583,388    | 0 | 104,381   |
| HANMI FINL CORP              | COM NEW        | 410495204 | 1,104   | 50,151     | SH | DFND | 1,2,3,4   | 50,151     | 0 | 0         |
| HANNON ARMSTRONG SUST INFR C | COM            | 41068X100 | 786     | 40,900     | SH | DFND | 1,2,3,4   | 40,900     | 0 | 0         |
| HANOVER INS GROUP INC        | COM            | 410867105 | 87,965  | 975,006    | SH | DFND | 1,2,3,4   | 835,827    | 0 | 139,179   |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 17,394  | 338,874    | SH | DFND | 1,2,3,4   | 295,177    | 0 | 43,697    |
| HARMAN INTL INDS INC         | COM            | 413086109 | 14,305  | 160,655    | SH | DFND | 1,2,3,4   | 142,000    | 0 | 18,655    |
| HARMONIC INC                 | COM            | 413160102 | 298     | 91,159     | SH | DFND | 1,2,3,4   | 91,159     | 0 | 0         |
| HARRIS CORP DEL              | COM            | 413875105 | 56,005  | 719,304    | SH | DFND | 1,2,3,4   | 646,962    | 0 | 72,342    |
| HARSCO CORP                  | COM            | 415864107 | 427     | 78,420     | SH | DFND | 1,2,3,4   | 78,420     | 0 | 0         |
| HARTE-HANKS INC              | COM            | 416196103 | 47      | 18,470     | SH | DFND | 1,2,3,4   | 18,470     | 0 | 0         |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 68,681  | 1,490,473  | SH | DFND | 1,2,3,4   | 1,411,733  | 0 | 78,740    |
| HASBRO INC                   | COM            | 418056107 | 27,445  | 342,640    | SH | DFND | 1,2,3,4   | 309,819    | 0 | 32,821    |
| HATTERAS FINL CORP           | COM            | 41902R103 | 2,165   | 151,380    | SH | DFND | 1,2,3,4   | 151,380    | 0 | 0         |
| HAVERTY FURNITURE INC        | COM            | 419596101 | 402     | 19,000     | SH | DFND | 1,2,3,4   | 19,000     | 0 | 0         |
| HAWAIIAN ELEC INDUSTRIES     | COM            | 419870100 | 2,169   | 66,937     | SH | DFND | 1,2,3,4   | 60,007     | 0 | 6,930     |
| HAWAIIAN HOLDINGS INC        | COM            | 419879101 | 3,851   | 81,600     | SH | DFND | 1,2,3,4   | 81,600     | 0 | 0         |
| HAYNES INTERNATIONAL INC     | COM NEW        | 420877201 | 346     | 9,474      | SH | DFND | 1,2,3,4   | 9,474      | 0 | 0         |
| HEALTHCARE SVCS GRP INC      | COM            | 421906108 | 4,597   | 124,880    | SH | DFND | 1,2,3,4   | 124,880    | 0 | 0         |
| HEALTHSOUTH CORP             | COM NEW        | 421924309 | 6,176   | 164,134    | SH | DFND | 1,2,3,4   | 164,134    | 0 | 0         |
| HEALTHCARE RLTY TR           | COM            | 421946104 | 6,115   | 197,963    | SH | DFND | 1,2,3,4   | 197,963    | 0 | 0         |
| HEADWATERS INC               | COM            | 42210P102 | 2,306   | 116,230    | SH | DFND | 1,2,3,4   | 116,230    | 0 | 0         |
| HEALTHSTREAM INC             | COM            | 42222N103 | 701     | 31,740     | SH | DFND | 1,2,3,4   | 31,740     | 0 | 0         |
| HEALTHWAYS INC               | COM            | 422245100 | 479     | 47,447     | SH | DFND | 1,2,3,4   | 47,447     | 0 | 0         |

|                              |                |           |           |            |    |      |         |            |   |           |
|------------------------------|----------------|-----------|-----------|------------|----|------|---------|------------|---|-----------|
| HEALTHCARE TR AMER INC       | CL A NEW       | 42225P501 | 3,224     | 109,575    | SH | DFND | 1,2,3,4 | 100,372    | 0 | 9,203     |
| HEALTHEQUITY INC             | COM            | 42226A107 | 22,070    | 894,610    | SH | DFND | 1,2,3,4 | 894,610    | 0 | 0         |
| HEARTLAND EXPRESS INC        | COM            | 422347104 | 1,806     | 97,365     | SH | DFND | 1,2,3,4 | 97,365     | 0 | 0         |
| HEARTLAND FINL USA INC       | COM            | 42234Q102 | 640       | 20,795     | SH | DFND | 1,2,3,4 | 20,795     | 0 | 0         |
| HEARTLAND PMT SYS INC        | COM            | 42235N108 | 37,938    | 392,859    | SH | DFND | 1,2,3,4 | 340,989    | 0 | 51,870    |
| HEARTWARE INTL INC           | COM            | 422368100 | 1,307     | 41,608     | SH | DFND | 1,2,3,4 | 41,608     | 0 | 0         |
| HECLA MNG CO                 | COM            | 422704106 | 1,304     | 468,981    | SH | DFND | 1,2,3,4 | 468,981    | 0 | 0         |
| HEICO CORP NEW               | COM            | 422806109 | 2,322     | 38,620     | SH | DFND | 1,2,3,4 | 38,620     | 0 | 0         |
| HEICO CORP NEW               | CL A           | 422806208 | 3,084     | 64,800     | SH | DFND | 1,2,3,4 | 64,800     | 0 | 0         |
| HEIDRICK & STRUGGLES INTL IN | COM            | 422819102 | 422       | 17,800     | SH | DFND | 1,2,3,4 | 17,800     | 0 | 0         |
| HELIX ENERGY SOLUTIONS GRP I | COM            | 42330P107 | 1,728     | 308,632    | SH | DFND | 1,2,3,4 | 308,630    | 0 | 2         |
| HELMERICH & PAYNE INC        | COM            | 423452101 | 11,163    | 190,099    | SH | DFND | 1,2,3,4 | 170,861    | 0 | 19,238    |
| HENRY JACK & ASSOC INC       | COM            | 426281101 | 4,958     | 58,621     | SH | DFND | 1,2,3,4 | 46,971     | 0 | 11,650    |
| HERITAGE COMMERCE CORP       | COM            | 426927109 | 1,760     | 175,801    | SH | DFND | 1,2,3,4 | 175,801    | 0 | 0         |
| HERCULES CAPITAL INC         | COM            | 427096508 | 17,707    | 1,474,346  | SH | DFND | 1,2,3,4 | 1,474,346  | 0 | 0         |
| HERITAGE FINL CORP WASH      | COM            | 42722X106 | 702       | 39,928     | SH | DFND | 1,2,3,4 | 39,928     | 0 | 0         |
| HERITAGE INS HLDGS INC       | COM            | 42727J102 | 449       | 28,100     | SH | DFND | 1,2,3,4 | 28,100     | 0 | 0         |
| HERON THERAPEUTICS INC       | COM            | 427746102 | 900       | 47,400     | SH | DFND | 1,2,3,4 | 47,400     | 0 | 0         |
| HERSHA HOSPITALITY TR        | PR SHS BEN INT | 427825500 | 1,846     | 86,521     | SH | DFND | 1,2,3,4 | 86,521     | 0 | 0         |
| HERSHEY CO                   | COM            | 427866108 | 25,839    | 280,585    | SH | DFND | 1,2,3,4 | 242,283    | 0 | 38,302    |
| HERTZ GLOBAL HOLDINGS INC    | COM            | 42805T105 | 3,162     | 300,262    | SH | DFND | 1,2,3,4 | 238,017    | 0 | 62,245    |
| HESS CORP                    | COM            | 42809H107 | 327,971   | 6,229,262  | SH | DFND | 1,2,3,4 | 5,456,220  | 0 | 773,042   |
| HEWLETT PACKARD ENTERPRISE C | COM            | 42824C109 | 357,932   | 20,187,922 | SH | DFND | 1,2,3,4 | 17,880,850 | 0 | 2,307,072 |
| HEXCEL CORP NEW              | COM            | 428291108 | 176,267   | 4,032,657  | SH | DFND | 1,2,3,4 | 3,305,493  | 0 | 727,164   |
| HIBBETT SPORTS INC           | COM            | 428567101 | 1,382     | 38,489     | SH | DFND | 1,2,3,4 | 38,489     | 0 | 0         |
| HIGHWOODS PPTYS INC          | COM            | 431284108 | 26,709    | 558,643    | SH | DFND | 1,2,3,4 | 510,353    | 0 | 48,290    |
| HILL ROM HLDGS INC           | COM            | 431475102 | 1,897     | 37,715     | SH | DFND | 1,2,3,4 | 30,020     | 0 | 7,695     |
| HILLENBRAND INC              | COM            | 431571108 | 2,876     | 96,029     | SH | DFND | 1,2,3,4 | 96,029     | 0 | 0         |
| HILLTOP HOLDINGS INC         | COM            | 432748101 | 2,980     | 157,820    | SH | DFND | 1,2,3,4 | 157,820    | 0 | 0         |
| HILTON WORLDWIDE HLDGS INC   | COM            | 43300A104 | 8,163     | 362,470    | SH | DFND | 1,2,3,4 | 282,832    | 0 | 79,638    |
| HOLLY ENERGY PARTNERS L P    | COM UT LTD PTN | 435763107 | 206       | 6,080      | SH | DFND | 1,2,3,4 | 0          | 0 | 6,080     |
| HOLLYFRONTIER CORP           | COM            | 436106108 | 121,550   | 3,441,382  | SH | DFND | 1,2,3,4 | 3,023,068  | 0 | 418,314   |
| HOLOGIC INC                  | COM            | 436440101 | 14,883    | 431,402    | SH | DFND | 1,2,3,4 | 366,839    | 0 | 64,563    |
| HOME BANCSHARES INC          | COM            | 436893200 | 3,782     | 92,346     | SH | DFND | 1,2,3,4 | 92,346     | 0 | 0         |
| HOME DEPOT INC               | COM            | 437076102 | 1,434,319 | 10,749,601 | SH | DFND | 1,2,3,4 | 9,894,331  | 0 | 855,270   |
| HOME FED BANCORP INC LA NEW  | COM            | 43708L108 | 990       | 44,986     | SH | DFND | 1,2,3,4 | 44,986     | 0 | 0         |
| HOMESTREET INC               | COM            | 43785V102 | 16,598    | 797,582    | SH | DFND | 1,2,3,4 | 756,942    | 0 | 40,640    |
| HONDA MOTOR LTD              | AMERN SHS      | 438128308 | 802       | 29,334     | SH | DFND | 1,2,3,4 | 36         | 0 | 29,298    |
| HONEYWELL INTL INC           | COM            | 438516106 | 488,918   | 4,363,394  | SH | DFND | 1,2,3,4 | 4,081,462  | 0 | 281,932   |
| HORACE MANN EDUCATORS CORP N | COM            | 440327104 | 1,819     | 57,396     | SH | DFND | 1,2,3,4 | 57,396     | 0 | 0         |
| HORMEL FOODS CORP            | COM            | 440452100 | 21,606    | 499,680    | SH | DFND | 1,2,3,4 | 428,896    | 0 | 70,784    |
| HORIZON GLOBAL CORP          | COM            | 44052W104 | 305       | 24,250     | SH | DFND | 1,2,3,4 | 24,250     | 0 | 0         |
| HORNBECK OFFSHORE SVCS INC N | COM            | 440543106 | 302       | 30,364     | SH | DFND | 1,2,3,4 | 30,364     | 0 | 0         |
| HORTONWORKS INC              | COM            | 440894103 | 157       | 13,900     | SH | DFND | 1,2,3,4 | 13,900     | 0 | 0         |

|                              |                |           |         |           |    |      |         |           |   |           |
|------------------------------|----------------|-----------|---------|-----------|----|------|---------|-----------|---|-----------|
| HOSPITALITY PPTYS TR         | COM SH BEN INT | 44106M102 | 4,306   | 162,105   | SH | DFND | 1,2,3,4 | 152,016   | 0 | 10,089    |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 28,898  | 1,730,400 | SH | DFND | 1,2,3,4 | 1,591,218 | 0 | 139,182   |
| HOUGHTON MIFFLIN HARCOURT CO | COM            | 44157R109 | 4,134   | 207,300   | SH | DFND | 1,2,3,4 | 207,300   | 0 | 0         |
| HOULIHAN LOKEY INC           | CL A           | 441593100 | 24,130  | 969,090   | SH | DFND | 1,2,3,4 | 793,809   | 0 | 175,281   |
| HOVNANIAN ENTERPRISES INC    | CL A           | 442487203 | 121     | 77,298    | SH | DFND | 1,2,3,4 | 77,298    | 0 | 0         |
| HOWARD BANCORP INC           | COM            | 442496105 | 214     | 17,801    | SH | DFND | 1,2,3,4 | 17,801    | 0 | 0         |
| HOWARD HUGHES CORP           | COM            | 44267D107 | 3,074   | 29,026    | SH | DFND | 1,2,3,4 | 25,166    | 0 | 3,860     |
| HUANENG PWR INTL INC         | SPON ADR H SHS | 443304100 | 421     | 11,831    | SH | DFND | 1,2,3,4 | 0         | 0 | 11,831    |
| HUB GROUP INC                | CL A           | 443320106 | 2,562   | 62,821    | SH | DFND | 1,2,3,4 | 62,821    | 0 | 0         |
| HUBBELL INC                  | COM            | 443510607 | 4,433   | 41,853    | SH | DFND | 1,2,3,4 | 37,493    | 0 | 4,360     |
| HUBSPOT INC                  | COM            | 443573100 | 92,467  | 2,119,837 | SH | DFND | 1,2,3,4 | 1,886,887 | 0 | 232,950   |
| HUDSON PAC PPTYS INC         | COM            | 444097109 | 3,629   | 125,494   | SH | DFND | 1,2,3,4 | 125,494   | 0 | 0         |
| HUMANA INC                   | COM            | 444859102 | 50,208  | 274,434   | SH | DFND | 1,2,3,4 | 236,013   | 0 | 38,421    |
| HUNT J B TRANS SVCS INC      | COM            | 445658107 | 13,361  | 158,610   | SH | DFND | 1,2,3,4 | 134,569   | 0 | 24,041    |
| HUNTINGTON BANCSHARES INC    | COM            | 446150104 | 85,006  | 8,910,458 | SH | DFND | 1,2,3,4 | 7,488,026 | 0 | 1,422,432 |
| HUNTINGTON INGALLS INDS INC  | COM            | 446413106 | 4,689   | 34,243    | SH | DFND | 1,2,3,4 | 27,307    | 0 | 6,936     |
| HUNTSMAN CORP                | COM            | 447011107 | 53,498  | 4,022,370 | SH | DFND | 1,2,3,4 | 3,345,828 | 0 | 676,542   |
| HURON CONSULTING GROUP INC   | COM            | 447462102 | 2,287   | 39,294    | SH | DFND | 1,2,3,4 | 39,294    | 0 | 0         |
| HYATT HOTELS CORP            | COM CL A       | 448579102 | 1,032   | 20,862    | SH | DFND | 1,2,3,4 | 18,692    | 0 | 2,170     |
| IDT CORP                     | CL B NEW       | 448947507 | 228     | 14,600    | SH | DFND | 1,2,3,4 | 14,600    | 0 | 0         |
| HYSTER YALE MATLS HANDLING I | CL A           | 449172105 | 1,021   | 15,336    | SH | DFND | 1,2,3,4 | 15,336    | 0 | 0         |
| IAC INTERACTIVECORP          | COM            | 44919P508 | 2,080   | 44,188    | SH | DFND | 1,2,3,4 | 33,770    | 0 | 10,418    |
| ICF INTL INC                 | COM            | 44925C103 | 958     | 27,879    | SH | DFND | 1,2,3,4 | 27,879    | 0 | 0         |
| ICU MED INC                  | COM            | 44930G107 | 2,308   | 22,168    | SH | DFND | 1,2,3,4 | 22,168    | 0 | 0         |
| IF BANCORP INC               | COM            | 44951J105 | 1,829   | 98,757    | SH | DFND | 1,2,3,4 | 98,757    | 0 | 0         |
| IMS HEALTH HLDGS INC         | COM            | 44970B109 | 2,180   | 82,109    | SH | DFND | 1,2,3,4 | 61,222    | 0 | 20,887    |
| IPG PHOTONICS CORP           | COM            | 44980X109 | 2,173   | 22,613    | SH | DFND | 1,2,3,4 | 17,718    | 0 | 4,895     |
| ISTAR INC                    | COM            | 45031U101 | 1,128   | 116,780   | SH | DFND | 1,2,3,4 | 116,780   | 0 | 0         |
| IXIA                         | COM            | 45071R109 | 1,116   | 89,579    | SH | DFND | 1,2,3,4 | 89,579    | 0 | 0         |
| IBERIABANK CORP              | COM            | 450828108 | 38,139  | 743,895   | SH | DFND | 1,2,3,4 | 661,528   | 0 | 82,367    |
| ITT CORP NEW                 | COM NEW        | 450911201 | 294,192 | 7,974,851 | SH | DFND | 1,2,3,4 | 7,117,647 | 0 | 857,204   |
| IAMGOLD CORP                 | COM            | 450913108 | 45      | 20,500    | SH | DFND | 1,2,3,4 | 20,500    | 0 | 0         |
| ICICI BK LTD                 | ADR            | 45104G104 | 6,160   | 860,280   | SH | DFND | 1,2,3,4 | 855,070   | 0 | 5,210     |
| ICONIX BRAND GROUP INC       | COM            | 451055107 | 354     | 43,991    | SH | DFND | 1,2,3,4 | 43,991    | 0 | 0         |
| IDACORP INC                  | COM            | 451107106 | 5,703   | 76,461    | SH | DFND | 1,2,3,4 | 76,461    | 0 | 0         |
| IDEX CORP                    | COM            | 45167R104 | 137,718 | 1,661,652 | SH | DFND | 1,2,3,4 | 1,465,685 | 0 | 195,967   |
| IDEXX LABS INC               | COM            | 45168D104 | 5,121   | 65,391    | SH | DFND | 1,2,3,4 | 51,818    | 0 | 13,573    |
| IDERA PHARMACEUTICALS INC    | COM NEW        | 45168K306 | 110     | 55,600    | SH | DFND | 1,2,3,4 | 55,600    | 0 | 0         |
| IGNYTA INC                   | COM            | 451731103 | 93      | 13,700    | SH | DFND | 1,2,3,4 | 13,700    | 0 | 0         |
| IHS INC                      | CL A           | 451734107 | 6,141   | 49,462    | SH | DFND | 1,2,3,4 | 39,722    | 0 | 9,740     |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 72,099  | 703,818   | SH | DFND | 1,2,3,4 | 619,684   | 0 | 84,134    |
| ILLUMINA INC                 | COM            | 452327109 | 174,030 | 1,073,528 | SH | DFND | 1,2,3,4 | 888,510   | 0 | 185,018   |
| IMAX CORP                    | COM            | 45245E109 | 48,012  | 1,544,283 | SH | DFND | 1,2,3,4 | 1,378,633 | 0 | 165,650   |
| IMMERSION CORP               | COM            | 452521107 | 96      | 11,600    | SH | DFND | 1,2,3,4 | 11,600    | 0 | 0         |
| IMMUNOGEN INC                | COM            | 45253H101 | 1,244   | 145,964   | SH | DFND | 1,2,3,4 | 145,964   | 0 | 0         |
| IMPAX LABORATORIES INC       | COM            | 45256B101 | 3,863   | 120,649   | SH | DFND | 1,2,3,4 | 120,649   | 0 | 0         |
| IMMUNOMEDICS INC             | COM            | 452907108 | 283     | 113,298   | SH | DFND | 1,2,3,4 | 113,298   | 0 | 0         |
| IMPERIAL OIL LTD             | COM NEW        | 453038408 | 2,316   | 69,333    | SH | DFND | 1,2,3,4 | 66,014    | 0 | 3,319     |
| IMPERVA INC                  | COM            | 45321L100 | 24,431  | 483,791   | SH | DFND | 1,2,3,4 | 483,791   | 0 | 0         |

|                              |                 |           |         |            |     |      |         |            |   |           |
|------------------------------|-----------------|-----------|---------|------------|-----|------|---------|------------|---|-----------|
| INC RESH HLDGS INC           | CL A            | 45329R109 | 1,490   | 36,160     | SH  | DFND | 1,2,3,4 | 36,160     | 0 | 0         |
| INCONTACT INC                | COM             | 45336E109 | 797     | 89,680     | SH  | DFND | 1,2,3,4 | 89,680     | 0 | 0         |
| INCYTE CORP                  | COM             | 45337C102 | 7,677   | 105,933    | SH  | DFND | 1,2,3,4 | 81,748     | 0 | 24,185    |
| INDEPENDENCE RLTY TR INC     | COM             | 45378A106 | 18,980  | 2,665,698  | SH  | DFND | 1,2,3,4 | 2,213,421  | 0 | 452,277   |
| INDEPENDENT BANK CORP MASS   | COM             | 453836108 | 1,714   | 37,297     | SH  | DFND | 1,2,3,4 | 37,297     | 0 | 0         |
| INDEPENDENT BK GROUP INC     | COM             | 45384B106 | 8,990   | 328,110    | SH  | DFND | 1,2,3,4 | 311,490    | 0 | 16,620    |
| INFINITY PHARMACEUTICALS INC | COM             | 45665G303 | 365     | 69,210     | SH  | DFND | 1,2,3,4 | 69,210     | 0 | 0         |
| INFINITY PPTY & CAS CORP     | COM             | 45665Q103 | 1,322   | 16,427     | SH  | DFND | 1,2,3,4 | 16,427     | 0 | 0         |
| INFINERA CORPORATION         | COM             | 45667G103 | 3,767   | 234,571    | SH  | DFND | 1,2,3,4 | 234,571    | 0 | 0         |
| INFOBLOX INC                 | COM             | 45672H104 | 1,501   | 87,800     | SH  | DFND | 1,2,3,4 | 87,800     | 0 | 0         |
| INFOSYS LTD                  | SPONSORED ADR   | 456788108 | 1,522   | 80,045     | SH  | DFND | 1,2,3,4 | 80,045     | 0 | 0         |
| ING GROEP N V                | SPONSORED ADR   | 456837103 | 1,199   | 100,533    | SH  | DFND | 1,2,3,4 | 21         | 0 | 100,512   |
| ING GROEP N V                | DBCV 6.000%12/2 | 456837AE3 | 8,387   | 8,922,000  | PRN | DFND | 1,2,3,4 | 8,922,000  | 0 | 0         |
| ING GROEP N V                | DBCV 6.500%12/2 | 456837AF0 | 39,021  | 42,530,000 | PRN | DFND | 1,2,3,4 | 42,530,000 | 0 | 0         |
| INFRAREIT INC                | COM             | 45685L100 | 297     | 17,391     | SH  | DFND | 1,2,3,4 | 17,391     | 0 | 0         |
| INGLES MKTS INC              | CL A            | 457030104 | 656     | 17,500     | SH  | DFND | 1,2,3,4 | 17,500     | 0 | 0         |
| INGRAM MICRO INC             | CL A            | 457153104 | 4,060   | 113,067    | SH  | DFND | 1,2,3,4 | 102,297    | 0 | 10,770    |
| INGREDION INC                | COM             | 457187102 | 86,625  | 811,174    | SH  | DFND | 1,2,3,4 | 689,354    | 0 | 121,820   |
| INSIGHT ENTERPRISES INC      | COM             | 45765U103 | 2,414   | 84,304     | SH  | DFND | 1,2,3,4 | 84,304     | 0 | 0         |
| INSMED INC                   | COM PAR \$0.01  | 457669307 | 1,101   | 86,900     | SH  | DFND | 1,2,3,4 | 86,900     | 0 | 0         |
| INNOSPEC INC                 | COM             | 45768S105 | 1,654   | 38,150     | SH  | DFND | 1,2,3,4 | 38,150     | 0 | 0         |
| INPHI CORP                   | COM             | 45772F107 | 1,677   | 50,300     | SH  | DFND | 1,2,3,4 | 50,300     | 0 | 0         |
| INOVIO PHARMACEUTICALS INC   | COM NEW         | 45773H201 | 619     | 71,100     | SH  | DFND | 1,2,3,4 | 71,100     | 0 | 0         |
| INNOPHOS HOLDINGS INC        | COM             | 45774N108 | 981     | 31,737     | SH  | DFND | 1,2,3,4 | 31,737     | 0 | 0         |
| INSTEEL INDUSTRIES INC       | COM             | 45774W108 | 689     | 22,530     | SH  | DFND | 1,2,3,4 | 22,530     | 0 | 0         |
| INSPERITY INC                | COM             | 45778Q107 | 1,909   | 36,896     | SH  | DFND | 1,2,3,4 | 36,896     | 0 | 0         |
| INOGEN INC                   | COM             | 45780L104 | 1,010   | 22,450     | SH  | DFND | 1,2,3,4 | 22,450     | 0 | 0         |
| INSTALLED BLDG PRODS INC     | COM             | 45780R101 | 548     | 20,600     | SH  | DFND | 1,2,3,4 | 20,600     | 0 | 0         |
| INOVALON HLDGS INC           | COM CL A        | 45781D101 | 427     | 23,067     | SH  | DFND | 1,2,3,4 | 19,474     | 0 | 3,593     |
| INNOVIVA INC                 | COM             | 45781M101 | 1,840   | 146,187    | SH  | DFND | 1,2,3,4 | 146,172    | 0 | 15        |
| INSULET CORP                 | COM             | 45784P101 | 3,306   | 99,711     | SH  | DFND | 1,2,3,4 | 99,711     | 0 | 0         |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW         | 457985208 | 2,863   | 42,508     | SH  | DFND | 1,2,3,4 | 42,508     | 0 | 0         |
| INTEGRATED DEVICE TECHNOLOGY | COM             | 458118106 | 7,258   | 355,111    | SH  | DFND | 1,2,3,4 | 355,111    | 0 | 0         |
| INTEL CORP                   | COM             | 458140100 | 588,429 | 18,189,463 | SH  | DFND | 1,2,3,4 | 16,824,221 | 0 | 1,365,242 |
| INSYS THERAPEUTICS INC NEW   | COM NEW         | 45824V209 | 943     | 58,970     | SH  | DFND | 1,2,3,4 | 58,970     | 0 | 0         |
| INTELIQUENT INC              | COM             | 45825N107 | 1,053   | 65,607     | SH  | DFND | 1,2,3,4 | 65,607     | 0 | 0         |
| INTER PARFUMS INC            | COM             | 458334109 | 574     | 18,567     | SH  | DFND | 1,2,3,4 | 18,567     | 0 | 0         |
| INTERACTIVE BROKERS GROUP IN | COM             | 45841N107 | 1,412   | 35,904     | SH  | DFND | 1,2,3,4 | 31,864     | 0 | 4,040     |
| INTERACTIVE INTELLIGENCE GRO | COM             | 45841V109 | 1,005   | 27,586     | SH  | DFND | 1,2,3,4 | 27,586     | 0 | 0         |
| INTERCEPT PHARMACEUTICALS IN | COM             | 45845P108 | 1,205   | 9,383      | SH  | DFND | 1,2,3,4 | 7,053      | 0 | 2,330     |
| INTERFACE INC                | COM             | 458665304 | 1,870   | 100,889    | SH  | DFND | 1,2,3,4 | 100,889    | 0 | 0         |
| INTERCONTINENTAL EXCHANGE IN | COM             | 45866F104 | 98,833  | 420,317    | SH  | DFND | 1,2,3,4 | 293,067    | 0 | 127,250   |
| INTERDIGITAL INC             | COM             | 45867G101 | 3,805   | 68,377     | SH  | DFND | 1,2,3,4 | 68,377     | 0 | 0         |

|                              |                  |           |         |           |    |      |         |           |   |         |
|------------------------------|------------------|-----------|---------|-----------|----|------|---------|-----------|---|---------|
| INTERNAP CORP                | COM PAR \$ .001  | 45885A300 | 95      | 34,900    | SH | DFND | 1,2,3,4 | 34,900    | 0 | 0       |
| INTERNATIONAL BANCSHARES COR | COM              | 459044103 | 2,727   | 110,580   | SH | DFND | 1,2,3,4 | 110,580   | 0 | 0       |
| INTERNATIONAL BUSINESS MACHS | COM              | 459200101 | 276,218 | 1,823,822 | SH | DFND | 1,2,3,4 | 1,609,401 | 0 | 214,421 |
| INTERNATIONAL FLAVORS&FRAGRA | COM              | 459506101 | 16,043  | 141,015   | SH | DFND | 1,2,3,4 | 119,822   | 0 | 21,193  |
| INTL PAPER CO                | COM              | 460146103 | 34,176  | 832,752   | SH | DFND | 1,2,3,4 | 724,594   | 0 | 108,158 |
| INTERNATIONAL SPEEDWAY CORP  | CL A             | 460335201 | 1,776   | 48,109    | SH | DFND | 1,2,3,4 | 48,109    | 0 | 0       |
| INTERPUBLIC GROUP COS INC    | COM              | 460690100 | 122,116 | 5,320,961 | SH | DFND | 1,2,3,4 | 5,197,691 | 0 | 123,270 |
| INTERSIL CORP                | CL A             | 46069S109 | 3,046   | 227,840   | SH | DFND | 1,2,3,4 | 227,840   | 0 | 0       |
| INTERSECT ENT INC            | COM              | 46071F103 | 6,097   | 320,880   | SH | DFND | 1,2,3,4 | 320,880   | 0 | 0       |
| INTERVAL LEISURE GROUP INC   | COM              | 46113M108 | 967     | 66,943    | SH | DFND | 1,2,3,4 | 66,943    | 0 | 0       |
| INTL FCSTONE INC             | COM              | 46116V105 | 391     | 14,610    | SH | DFND | 1,2,3,4 | 14,610    | 0 | 0       |
| INTRA CELLULAR THERAPIES INC | COM              | 46116X101 | 868     | 31,210    | SH | DFND | 1,2,3,4 | 31,210    | 0 | 0       |
| INTRALINKS HLDGS INC         | COM              | 46118H104 | 136     | 17,200    | SH | DFND | 1,2,3,4 | 17,200    | 0 | 0       |
| INTUIT                       | COM              | 461202103 | 51,174  | 492,006   | SH | DFND | 1,2,3,4 | 419,385   | 0 | 72,621  |
| INVACARE CORP                | COM              | 461203101 | 587     | 44,541    | SH | DFND | 1,2,3,4 | 44,541    | 0 | 0       |
| INTUITIVE SURGICAL INC       | COM NEW          | 46120E602 | 623,226 | 1,036,895 | SH | DFND | 1,2,3,4 | 953,856   | 0 | 83,039  |
| INTREPID POTASH INC          | COM              | 46121Y102 | 72      | 64,600    | SH | DFND | 1,2,3,4 | 64,600    | 0 | 0       |
| INTREXON CORP                | COM              | 46122T102 | 1,050   | 30,985    | SH | DFND | 1,2,3,4 | 24,050    | 0 | 6,935   |
| INVENSENSE INC               | COM              | 46123D205 | 793     | 94,440    | SH | DFND | 1,2,3,4 | 94,440    | 0 | 0       |
| INVESCO MORTGAGE CAPITAL INC | COM              | 46131B100 | 2,714   | 222,833   | SH | DFND | 1,2,3,4 | 222,833   | 0 | 0       |
| INVESTAR HLDG CORP           | COM              | 46134L105 | 1,291   | 88,018    | SH | DFND | 1,2,3,4 | 88,018    | 0 | 0       |
| INVESTMENT TECHNOLOGY GRP NE | COM              | 46145F105 | 1,195   | 54,090    | SH | DFND | 1,2,3,4 | 54,090    | 0 | 0       |
| INVESTORS BANCORP INC NEW    | COM              | 46146L101 | 6,370   | 547,250   | SH | DFND | 1,2,3,4 | 547,250   | 0 | 0       |
| INVESTORS REAL ESTATE TR     | SH BEN INT       | 461730103 | 1,225   | 168,735   | SH | DFND | 1,2,3,4 | 168,735   | 0 | 0       |
| ION GEOPHYSICAL CORP         | COM NEW          | 462044207 | 102     | 12,615    | SH | DFND | 1,2,3,4 | 12,615    | 0 | 0       |
| IONIS PHARMACEUTICALS INC    | COM              | 462222100 | 3,466   | 85,574    | SH | DFND | 1,2,3,4 | 67,233    | 0 | 18,341  |
| IRIDIUM COMMUNICATIONS INC   | COM              | 46269C102 | 836     | 106,240   | SH | DFND | 1,2,3,4 | 106,240   | 0 | 0       |
| IROBOT CORP                  | COM              | 462726100 | 1,568   | 44,417    | SH | DFND | 1,2,3,4 | 44,417    | 0 | 0       |
| IRON MTN INC NEW             | COM              | 46284V101 | 12,030  | 354,756   | SH | DFND | 1,2,3,4 | 311,802   | 0 | 42,954  |
| IRONWOOD PHARMACEUTICALS INC | COM CL A         | 46333X108 | 2,277   | 208,160   | SH | DFND | 1,2,3,4 | 208,160   | 0 | 0       |
| ISHARES GOLD TRUST           | ISHARES          | 464285105 | 495     | 41,671    | SH | DFND | 1,2,3,4 | 41,250    | 0 | 421     |
| ISHARES                      | MSCI FRNTR100ETF | 464286145 | 2,962   | 120,550   | SH | DFND | 1,2,3,4 | 79,770    | 0 | 40,780  |
| ISHARES                      | CNTRY MIN VL ETF | 464286525 | 1,091   | 14,847    | SH | DFND | 1,2,3,4 | 2,009     | 0 | 12,838  |
| ISHARES                      | MSCI EURZONE ETF | 464286608 | 310     | 9,018     | SH | DFND | 1,2,3,4 | 9,018     | 0 | 0       |
| ISHARES                      | MSCI SZ CAP ETF  | 464286749 | 4,537   | 152,596   | SH | DFND | 1,2,3,4 | 152,596   | 0 | 0       |
| ISHARES                      | MSCI STH KOR ETF | 464286772 | 7,513   | 142,238   | SH | DFND | 1,2,3,4 | 142,238   | 0 | 0       |
| ISHARES                      | MSCI NETHERL ETF | 464286814 | 211     | 8,564     | SH | DFND | 1,2,3,4 | 8,564     | 0 | 0       |
| ISHARES TR                   | CORE S&P500 ETF  | 464287200 | 122,983 | 595,128   | SH | DFND | 1,2,3,4 | 592,720   | 0 | 2,408   |
| ISHARES TR                   | CORE US AGGBD ET | 464287226 | 14,589  | 131,636   | SH | DFND | 1,2,3,4 | 130,670   | 0 | 966     |

|                           |                  |           |         |            |    |      |         |           |   |         |
|---------------------------|------------------|-----------|---------|------------|----|------|---------|-----------|---|---------|
| ISHARES TR                | MSCI EMG MKT ETF | 464287234 | 29,793  | 869,859    | SH | DFND | 1,2,3,4 | 838,979   | 0 | 30,880  |
| ISHARES TR                | MSCI EMG MKT ETF | 464287234 | 772,704 | 22,560,700 | SH | Call | DFND    | 1,2,3,4   | 0 | 0       |
| ISHARES TR                | IBOXX INV CP ETF | 464287242 | 3,122   | 26,273     | SH | DFND | 1,2,3,4 | 25,601    | 0 | 672     |
| ISHARES TR                | S&P 500 GRWT ETF | 464287309 | 535     | 4,618      | SH | DFND | 1,2,3,4 | 4,618     | 0 | 0       |
| ISHARES TR                | MSCI EAFE ETF    | 464287465 | 37,108  | 649,191    | SH | DFND | 1,2,3,4 | 641,761   | 0 | 7,430   |
| ISHARES TR                | RUS MID-CAP ETF  | 464287499 | 731     | 4,489      | SH | DFND | 1,2,3,4 | 4,424     | 0 | 65      |
| ISHARES TR                | CORE S&P MCP ETF | 464287507 | 923     | 6,400      | SH | DFND | 1,2,3,4 | 6,386     | 0 | 14      |
| ISHARES TR                | RUS 1000 VAL ETF | 464287598 | 9,341   | 94,535     | SH | DFND | 1,2,3,4 | 94,498    | 0 | 37      |
| ISHARES TR                | RUS 1000 GRW ETF | 464287614 | 8,577   | 85,957     | SH | DFND | 1,2,3,4 | 85,525    | 0 | 432     |
| ISHARES TR                | RUS 1000 ETF     | 464287622 | 448     | 3,929      | SH | DFND | 1,2,3,4 | 3,929     | 0 | 0       |
| ISHARES TR                | RUS 2000 VAL ETF | 464287630 | 336     | 3,610      | SH | DFND | 1,2,3,4 | 3,596     | 0 | 14      |
| ISHARES TR                | RUS 2000 GRW ETF | 464287648 | 4,411   | 33,266     | SH | DFND | 1,2,3,4 | 33,266    | 0 | 0       |
| ISHARES TR                | RUSSELL 2000 ETF | 464287655 | 42,285  | 382,221    | SH | DFND | 1,2,3,4 | 197,879   | 0 | 184,342 |
| ISHARES TR                | S&P MC 400VL ETF | 464287705 | 219     | 1,762      | SH | DFND | 1,2,3,4 | 1,762     | 0 | 0       |
| ISHARES TR                | U.S. REAL ES ETF | 464287739 | 3,683   | 47,300     | SH | DFND | 1,2,3,4 | 47,300    | 0 | 0       |
| ISHARES TR                | US HLTHCARE ETF  | 464287762 | 600     | 4,271      | SH | DFND | 1,2,3,4 | 4,271     | 0 | 0       |
| ISHARES TR                | CORE S&P SCP ETF | 464287804 | 397     | 3,531      | SH | DFND | 1,2,3,4 | 3,531     | 0 | 0       |
| ISHARES TR                | MSCI AC ASIA ETF | 464288182 | 1,154   | 21,132     | SH | DFND | 1,2,3,4 | 21,132    | 0 | 0       |
| ISHARES TR                | MSCI ACWI ETF    | 464288257 | 37,967  | 677,257    | SH | DFND | 1,2,3,4 | 624,653   | 0 | 52,604  |
| ISHARES TR                | NATIONAL MUN ETF | 464288414 | 1,903   | 17,043     | SH | DFND | 1,2,3,4 | 17,043    | 0 | 0       |
| ISHARES TR                | INTL DEV RE ETF  | 464288489 | 51,107  | 1,749,037  | SH | DFND | 1,2,3,4 | 1,749,037 | 0 | 0       |
| ISHARES TR                | IBOXX HI YD ETF  | 464288513 | 135,200 | 1,655,040  | SH | DFND | 1,2,3,4 | 1,655,040 | 0 | 0       |
| ISHARES TR                | 3-7 YR TR BD ETF | 464288661 | 682     | 5,412      | SH | DFND | 1,2,3,4 | 5,412     | 0 | 0       |
| ISHARES TR                | U.S. PFD STK ETF | 464288687 | 222     | 5,681      | SH | DFND | 1,2,3,4 | 5,181     | 0 | 500     |
| ISHARES TR                | U.S. PFD STK ETF | 464288687 | 683     | 17,500     | SH | Put  | DFND    | 1,2,3,4   | 0 | 0       |
| ISHARES TR                | US HOME CONS ETF | 464288752 | 29,091  | 1,074,250  | SH | DFND | 1,2,3,4 | 281,320   | 0 | 792,930 |
| ISHARES                   | INDIA 50 ETF     | 464289529 | 3,649   | 135,635    | SH | DFND | 1,2,3,4 | 135,635   | 0 | 0       |
| ISHARES TR                | MSCI INDIA ETF   | 46429B598 | 13,050  | 481,189    | SH | DFND | 1,2,3,4 | 481,189   | 0 | 0       |
| ISHARES TR                | FLTG RATE BD ETF | 46429B655 | 4,205   | 83,400     | SH | DFND | 1,2,3,4 | 83,400    | 0 | 0       |
| ISHARES TR                | EAFE MIN VOL ETF | 46429B689 | 8,024   | 120,778    | SH | DFND | 1,2,3,4 | 120,778   | 0 | 0       |
| ISHARES U S ETF TR        | SHT MAT BD ETF   | 46431W507 | 89,607  | 1,790,000  | SH | DFND | 1,2,3,4 | 1,790,000 | 0 | 0       |
| ISHARES TR                | CORE MSCI EAFE   | 46432F842 | 113,364 | 2,133,308  | SH | DFND | 1,2,3,4 | 2,008,761 | 0 | 124,547 |
| ISHARES INC               | CORE MSCI EMKT   | 46434G103 | 112,308 | 2,698,403  | SH | DFND | 1,2,3,4 | 2,632,466 | 0 | 65,937  |
| ISHARES TR                | MSCI UTD KNGDM   | 46434V548 | 592     | 37,766     | SH | DFND | 1,2,3,4 | 37,766    | 0 | 0       |
| ISLE OF CAPRI CASINOS INC | COM              | 464592104 | 178     | 12,700     | SH | DFND | 1,2,3,4 | 12,700    | 0 | 0       |
| ITC HLDGS CORP            | COM              | 465685105 | 4,825   | 110,744    | SH | DFND | 1,2,3,4 | 96,329    | 0 | 14,415  |

|                              |                |           |         |            |    |      |           |            |   |         |
|------------------------------|----------------|-----------|---------|------------|----|------|-----------|------------|---|---------|
| ITRON INC                    | COM            | 465741106 | 2,574   | 61,690     | SH | DFND | 1,2,3,4   | 61,690     | 0 | 0       |
| IXYS CORP                    | COM            | 46600W106 | 146     | 13,050     | SH | DFND | 1,2,3,4   | 13,050     | 0 | 0       |
| J & J SNACK FOODS CORP       | COM            | 466032109 | 2,603   | 24,044     | SH | DFND | 1,2,3,4   | 24,044     | 0 | 0       |
| J ALEXANDERS HLDGS INC       | COM            | 46609J106 | 162     | 15,294     | SH | DFND | 1,2,3,4   | 15,291     | 0 | 3       |
| JPMORGAN CHASE & CO          | COM            | 46625H100 | 763,490 | 12,892,440 | SH | DFND | 1,2,3,4   | 12,114,364 | 0 | 778,076 |
| JABIL CIRCUIT INC            | COM            | 466313103 | 3,312   | 171,854    | SH | DFND | 1,2,3,4   | 156,634    | 0 | 15,220  |
| JACK IN THE BOX INC          | COM            | 466367109 | 4,357   | 68,223     | SH | DFND | 1,2,3,4   | 68,223     | 0 | 0       |
| JACKSONVILLE BANCORP INC MD  | COM            | 46924R106 | 1,738   | 68,155     | SH | DFND | 1,2,3,4   | 68,155     | 0 | 0       |
| JACOBS ENGR GROUP INC DEL    | COM            | 469814107 | 38,621  | 886,818    | SH | DFND | 1,2,3,4   | 864,065    | 0 | 22,753  |
| JANUS CAP GROUP INC          | COM            | 47102X105 | 3,422   | 233,920    | SH | DFND | 1,2,3,4   | 233,920    | 0 | 0       |
| JARDEN CORP                  | COM            | 471109108 | 9,110   | 154,546    | SH | DFND | 1,2,3,4   | 122,308    | 0 | 32,238  |
| JD COM INC                   | SPON ADR CL A  | 47215P106 | 53,389  | 2,014,667  | SH | DFND | 1,2,3,4   | 1,665,837  | 0 | 348,830 |
| JETBLUE AIRWAYS CORP         | COM            | 477143101 | 164,880 | 7,806,835  | SH | DFND | 1,2,3,4   | 7,088,939  | 0 | 717,896 |
| JOHN BEAN TECHNOLOGIES CORP  | COM            | 477839104 | 2,477   | 43,903     | SH | DFND | 1,2,3,4   | 43,903     | 0 | 0       |
| JOHNSON & JOHNSON            | COM            | 478160104 | 964,629 | 8,915,237  | SH | DFND | 1,2,3,4   | 8,150,248  | 0 | 764,989 |
| JOHNSON & JOHNSON            | COM            | 478160104 | 1,726   | 15,951     | SH | DFND | 1,2,3,4,7 | 15,951     | 0 | 0       |
| JOHNSON CTLS INC             | COM            | 478366107 | 45,226  | 1,160,539  | SH | DFND | 1,2,3,4   | 1,029,024  | 0 | 131,515 |
| JONES ENERGY INC             | COM CL A       | 48019R108 | 69      | 20,780     | SH | DFND | 1,2,3,4   | 20,780     | 0 | 0       |
| JONES LANG LASALLE INC       | COM            | 48020Q107 | 4,008   | 34,160     | SH | DFND | 1,2,3,4   | 28,175     | 0 | 5,985   |
| JOURNAL MEDIA GROUP INC      | COM            | 48114A109 | 412     | 34,486     | SH | DFND | 1,2,3,4   | 34,486     | 0 | 0       |
| JOY GLOBAL INC               | COM            | 481165108 | 1,107   | 68,897     | SH | DFND | 1,2,3,4   | 62,687     | 0 | 6,210   |
| J2 GLOBAL INC                | COM            | 48123V102 | 5,711   | 92,746     | SH | DFND | 1,2,3,4   | 92,746     | 0 | 0       |
| JUNIPER NETWORKS INC         | COM            | 48203R104 | 17,601  | 689,951    | SH | DFND | 1,2,3,4   | 616,481    | 0 | 73,470  |
| JUNO THERAPEUTICS INC        | COM            | 48205A109 | 582     | 15,286     | SH | DFND | 1,2,3,4   | 13,677     | 0 | 1,609   |
| KAR AUCTION SVCS INC         | COM            | 48238T109 | 3,481   | 91,267     | SH | DFND | 1,2,3,4   | 78,447     | 0 | 12,820  |
| KB FINANCIAL GROUP INC       | SPONSORED ADR  | 48241A105 | 6,750   | 244,662    | SH | DFND | 1,2,3,4   | 110,190    | 0 | 134,472 |
| KBR INC                      | COM            | 48242W106 | 1,729   | 111,670    | SH | DFND | 1,2,3,4   | 102,425    | 0 | 9,245   |
| KCG HLDGS INC                | CL A           | 48244B100 | 579     | 48,430     | SH | DFND | 1,2,3,4   | 48,430     | 0 | 0       |
| KLA-TENCOR CORP              | COM            | 482480100 | 19,920  | 273,586    | SH | DFND | 1,2,3,4   | 231,063    | 0 | 42,523  |
| KLX INC                      | COM            | 482539103 | 2,745   | 85,416     | SH | DFND | 1,2,3,4   | 85,416     | 0 | 0       |
| KVH INDS INC                 | COM            | 482738101 | 101     | 10,600     | SH | DFND | 1,2,3,4   | 10,600     | 0 | 0       |
| K2M GROUP HLDGS INC          | COM            | 48273J107 | 22,649  | 1,527,254  | SH | DFND | 1,2,3,4   | 1,291,250  | 0 | 236,004 |
| K12 INC                      | COM            | 48273U102 | 392     | 39,644     | SH | DFND | 1,2,3,4   | 39,644     | 0 | 0       |
| KADANT INC                   | COM            | 48282T104 | 858     | 19,010     | SH | DFND | 1,2,3,4   | 19,010     | 0 | 0       |
| KAISER ALUMINUM CORP         | COM PAR \$0.01 | 483007704 | 2,162   | 25,570     | SH | DFND | 1,2,3,4   | 25,570     | 0 | 0       |
| KAMAN CORP                   | COM            | 483548103 | 1,607   | 37,654     | SH | DFND | 1,2,3,4   | 37,654     | 0 | 0       |
| KANSAS CITY SOUTHERN         | COM NEW        | 485170302 | 16,849  | 197,180    | SH | DFND | 1,2,3,4   | 176,952    | 0 | 20,228  |
| KAPSTONE PAPER & PACKAGING C | COM            | 48562P103 | 2,500   | 180,518    | SH | DFND | 1,2,3,4   | 180,518    | 0 | 0       |
| KARYOPHARM THERAPEUTICS INC  | COM            | 48576U106 | 251     | 28,130     | SH | DFND | 1,2,3,4   | 28,130     | 0 | 0       |
| KATE SPADE & CO              | COM            | 485865109 | 1,860   | 72,865     | SH | DFND | 1,2,3,4   | 54,730     | 0 | 18,135  |
| KB HOME                      | COM            | 48666K109 | 2,223   | 155,660    | SH | DFND | 1,2,3,4   | 155,660    | 0 | 0       |
| KEARNY FINL CORP MD          | COM            | 48716P108 | 1,920   | 155,460    | SH | DFND | 1,2,3,4   | 155,460    | 0 | 0       |
| KELLOGG CO                   | COM            | 487836108 | 133,701 | 1,746,585  | SH | DFND | 1,2,3,4   | 1,644,823  | 0 | 101,762 |
| KELLY SVCS INC               | CL A           | 488152208 | 892     | 46,664     | SH | DFND | 1,2,3,4   | 46,664     | 0 | 0       |
| KEMPER CORP DEL              | COM            | 488401100 | 2,293   | 77,545     | SH | DFND | 1,2,3,4   | 77,545     | 0 | 0       |
| KENNAMETAL INC               | COM            | 489170100 | 1,366   | 60,758     | SH | DFND | 1,2,3,4   | 55,688     | 0 | 5,070   |
| KENNEDY-WILSON HLDGS INC     | COM            | 489398107 | 3,157   | 144,140    | SH | DFND | 1,2,3,4   | 144,140    | 0 | 0       |

|                              |               |           |         |            |    |      |         |            |   |           |
|------------------------------|---------------|-----------|---------|------------|----|------|---------|------------|---|-----------|
| KERYX BIOPHARMACEUTICALS INC | COM           | 492515101 | 752     | 161,040    | SH | DFND | 1,2,3,4 | 161,040    | 0 | 0         |
| KEY ENERGY SVCS INC          | COM           | 492914106 | 84      | 228,466    | SH | DFND | 1,2,3,4 | 228,466    | 0 | 0         |
| KEYCORP NEW                  | COM           | 493267108 | 17,143  | 1,552,771  | SH | DFND | 1,2,3,4 | 1,397,702  | 0 | 155,069   |
| KEYSIGHT TECHNOLOGIES INC    | COM           | 49338L103 | 186,915 | 6,738,113  | SH | DFND | 1,2,3,4 | 5,664,089  | 0 | 1,074,024 |
| KFORCE INC                   | COM           | 493732101 | 802     | 40,950     | SH | DFND | 1,2,3,4 | 40,950     | 0 | 0         |
| KILROY RLTY CORP             | COM           | 49427F108 | 6,800   | 109,915    | SH | DFND | 1,2,3,4 | 104,240    | 0 | 5,675     |
| KIMBALL ELECTRONICS INC      | COM           | 49428J109 | 123     | 10,984     | SH | DFND | 1,2,3,4 | 10,984     | 0 | 0         |
| KIMBERLY CLARK CORP          | COM           | 494368103 | 223,001 | 1,657,879  | SH | DFND | 1,2,3,4 | 1,498,001  | 0 | 159,878   |
| KIMCO RLTY CORP              | COM           | 49446R109 | 27,588  | 958,590    | SH | DFND | 1,2,3,4 | 882,329    | 0 | 76,261    |
| KINDER MORGAN INC DEL        | COM           | 49456B101 | 57,674  | 3,229,242  | SH | DFND | 1,2,3,4 | 2,892,198  | 0 | 337,044   |
| KINDRED HEALTHCARE INC       | COM           | 494580103 | 1,630   | 131,997    | SH | DFND | 1,2,3,4 | 131,997    | 0 | 0         |
| KINROSS GOLD CORP            | COM NO PAR    | 496902404 | 487     | 143,358    | SH | DFND | 1,2,3,4 | 128,997    | 0 | 14,361    |
| KIRBY CORP                   | COM           | 497266106 | 121,940 | 2,022,560  | SH | DFND | 1,2,3,4 | 1,781,176  | 0 | 241,384   |
| KITE PHARMA INC              | COM           | 49803L109 | 2,391   | 52,074     | SH | DFND | 1,2,3,4 | 52,074     | 0 | 0         |
| KITE RLTY GROUP TR           | COM NEW       | 49803T300 | 22,203  | 801,253    | SH | DFND | 1,2,3,4 | 730,263    | 0 | 70,990    |
| KNOLL INC                    | COM NEW       | 498904200 | 1,628   | 75,219     | SH | DFND | 1,2,3,4 | 75,219     | 0 | 0         |
| KNIGHT TRANSN INC            | COM           | 499064103 | 2,344   | 89,627     | SH | DFND | 1,2,3,4 | 89,627     | 0 | 0         |
| KNOWLES CORP                 | COM           | 49926D109 | 1,874   | 142,195    | SH | DFND | 1,2,3,4 | 142,195    | 0 | 0         |
| KOHL'S CORP                  | COM           | 500255104 | 16,395  | 351,757    | SH | DFND | 1,2,3,4 | 315,151    | 0 | 36,606    |
| KOPIN CORP                   | COM           | 500600101 | 57      | 34,550     | SH | DFND | 1,2,3,4 | 34,550     | 0 | 0         |
| KOPPERS HOLDINGS INC         | COM           | 50060P106 | 824     | 36,693     | SH | DFND | 1,2,3,4 | 36,693     | 0 | 0         |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 307     | 11,918     | SH | DFND | 1,2,3,4 | 0          | 0 | 11,918    |
| KORN FERRY INTL              | COM NEW       | 500643200 | 2,303   | 81,399     | SH | DFND | 1,2,3,4 | 81,399     | 0 | 0         |
| KRAFT HEINZ CO               | COM           | 500754106 | 79,688  | 1,014,354  | SH | DFND | 1,2,3,4 | 857,560    | 0 | 156,794   |
| KRATON PERFORMANCE POLYMERS  | COM           | 50077C106 | 1,037   | 59,970     | SH | DFND | 1,2,3,4 | 59,970     | 0 | 0         |
| KRISPY KREME DOUGHNUTS INC   | COM           | 501014104 | 1,603   | 102,800    | SH | DFND | 1,2,3,4 | 102,800    | 0 | 0         |
| KROGER CO                    | COM           | 501044101 | 504,983 | 13,202,177 | SH | DFND | 1,2,3,4 | 12,051,409 | 0 | 1,150,768 |
| KRONOS WORLDWIDE INC         | COM           | 50105F105 | 71      | 12,400     | SH | DFND | 1,2,3,4 | 12,400     | 0 | 0         |
| L BRANDS INC                 | COM           | 501797104 | 180,275 | 2,053,017  | SH | DFND | 1,2,3,4 | 1,868,765  | 0 | 184,252   |
| LDR HLDG CORP                | COM           | 50185U105 | 857     | 33,630     | SH | DFND | 1,2,3,4 | 33,630     | 0 | 0         |
| LHC GROUP INC                | COM           | 50187A107 | 684     | 19,224     | SH | DFND | 1,2,3,4 | 19,224     | 0 | 0         |
| LKQ CORP                     | COM           | 501889208 | 7,007   | 219,464    | SH | DFND | 1,2,3,4 | 172,621    | 0 | 46,843    |
| LPL FINL HLDGS INC           | COM           | 50212V100 | 1,471   | 59,298     | SH | DFND | 1,2,3,4 | 47,579     | 0 | 11,719    |
| LSB INDS INC                 | COM           | 502160104 | 281     | 22,040     | SH | DFND | 1,2,3,4 | 22,040     | 0 | 0         |
| LTC PPTYS INC                | COM           | 502175102 | 23,599  | 521,638    | SH | DFND | 1,2,3,4 | 427,059    | 0 | 94,579    |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 418,237 | 3,529,428  | SH | DFND | 1,2,3,4 | 3,128,399  | 0 | 401,029   |
| LA QUINTA HLDGS INC          | COM           | 50420D108 | 1,908   | 152,660    | SH | DFND | 1,2,3,4 | 152,660    | 0 | 0         |
| LA Z BOY INC                 | COM           | 505336107 | 2,167   | 81,054     | SH | DFND | 1,2,3,4 | 81,054     | 0 | 0         |
| LABORATORY CORP AMER HLDGS   | COM NEW       | 50540R409 | 21,294  | 181,795    | SH | DFND | 1,2,3,4 | 160,503    | 0 | 21,292    |
| LACLEDE GROUP INC            | COM           | 505597104 | 4,695   | 69,296     | SH | DFND | 1,2,3,4 | 69,296     | 0 | 0         |
| LADDER CAP CORP              | CL A          | 505743104 | 12,007  | 964,442    | SH | DFND | 1,2,3,4 | 964,442    | 0 | 0         |
| LADENBURG THALMAN FIN SVCS I | COM           | 50575Q102 | 48      | 19,300     | SH | DFND | 1,2,3,4 | 19,300     | 0 | 0         |
| LAKELAND BANCORP INC         | COM           | 511637100 | 287     | 28,245     | SH | DFND | 1,2,3,4 | 28,245     | 0 | 0         |
| LAKELAND FINL CORP           | COM           | 511656100 | 1,206   | 26,345     | SH | DFND | 1,2,3,4 | 26,345     | 0 | 0         |
| LAM RESEARCH CORP            | COM           | 512807108 | 65,474  | 792,665    | SH | DFND | 1,2,3,4 | 669,636    | 0 | 123,029   |
| LAMAR ADVERTISING CO NEW     | CL A          | 512816109 | 3,194   | 51,934     | SH | DFND | 1,2,3,4 | 40,424     | 0 | 11,510    |
| LANCASTER COLONY CORP        | COM           | 513847103 | 3,305   | 29,890     | SH | DFND | 1,2,3,4 | 29,890     | 0 | 0         |

|                              |                  |           |         |            |     |      |         |            |   |         |
|------------------------------|------------------|-----------|---------|------------|-----|------|---------|------------|---|---------|
| LANDAUER INC                 | COM              | 51476K103 | 505     | 15,264     | SH  | DFND | 1,2,3,4 | 15,264     | 0 | 0       |
| LANDSTAR SYS INC             | COM              | 515098101 | 2,015   | 31,188     | SH  | DFND | 1,2,3,4 | 24,928     | 0 | 6,260   |
| LANDS END INC NEW            | COM              | 51509F105 | 306     | 12,000     | SH  | DFND | 1,2,3,4 | 12,000     | 0 | 0       |
| LANNET INC                   | COM              | 516012101 | 788     | 43,950     | SH  | DFND | 1,2,3,4 | 43,950     | 0 | 0       |
| LAPORTE BANCORP INC MD       | COM              | 516651106 | 2,412   | 153,040    | SH  | DFND | 1,2,3,4 | 153,040    | 0 | 0       |
| LAREDO PETROLEUM INC         | COM              | 516806106 | 631     | 79,536     | SH  | DFND | 1,2,3,4 | 71,596     | 0 | 7,940   |
| LAS VEGAS SANDS CORP         | COM              | 517834107 | 14,239  | 275,516    | SH  | DFND | 1,2,3,4 | 218,890    | 0 | 56,626  |
| LASALLE HOTEL PPTYS          | COM SH BEN INT   | 517942108 | 5,487   | 216,774    | SH  | DFND | 1,2,3,4 | 216,774    | 0 | 0       |
| LATTICE SEMICONDUCTOR CORP   | COM              | 518415104 | 1,083   | 190,690    | SH  | DFND | 1,2,3,4 | 190,690    | 0 | 0       |
| LAUDER ESTEE COS INC         | CL A             | 518439104 | 358,496 | 3,801,247  | SH  | DFND | 1,2,3,4 | 3,470,120  | 0 | 331,127 |
| LEAR CORP                    | COM NEW          | 521865204 | 146,203 | 1,315,127  | SH  | DFND | 1,2,3,4 | 1,130,313  | 0 | 184,814 |
| LEGGETT & PLATT INC          | COM              | 524660107 | 11,238  | 232,191    | SH  | DFND | 1,2,3,4 | 196,005    | 0 | 36,186  |
| LEGACY TEX FINL GROUP INC    | COM              | 52471Y106 | 2,225   | 113,240    | SH  | DFND | 1,2,3,4 | 113,240    | 0 | 0       |
| LEGG MASON INC               | COM              | 524901105 | 6,547   | 188,771    | SH  | DFND | 1,2,3,4 | 167,307    | 0 | 21,464  |
| LEIDOS HLDGS INC             | COM              | 525327102 | 2,893   | 57,501     | SH  | DFND | 1,2,3,4 | 52,834     | 0 | 4,667   |
| LENDINGCLUB CORP             | COM              | 52603A109 | 508     | 61,254     | SH  | DFND | 1,2,3,4 | 51,808     | 0 | 9,446   |
| LENDINGTREE INC NEW          | COM              | 52603B107 | 880     | 9,000      | SH  | DFND | 1,2,3,4 | 9,000      | 0 | 0       |
| LENNAR CORP                  | CL A             | 526057104 | 15,486  | 320,214    | SH  | DFND | 1,2,3,4 | 282,332    | 0 | 37,882  |
| LENNOX INTL INC              | COM              | 526107107 | 72,512  | 536,370    | SH  | DFND | 1,2,3,4 | 479,975    | 0 | 56,395  |
| LEUCADIA NATL CORP           | COM              | 527288104 | 9,729   | 601,671    | SH  | DFND | 1,2,3,4 | 537,135    | 0 | 64,536  |
| LEVEL 3 COMMUNICATIONS INC   | COM NEW          | 52729N308 | 28,340  | 536,235    | SH  | DFND | 1,2,3,4 | 480,120    | 0 | 56,115  |
| LEXICON PHARMACEUTICALS INC  | COM NEW          | 528872302 | 761     | 63,680     | SH  | DFND | 1,2,3,4 | 63,680     | 0 | 0       |
| LEXINGTON REALTY TRUST       | COM              | 529043101 | 4,469   | 519,672    | SH  | DFND | 1,2,3,4 | 449,832    | 0 | 69,840  |
| LEXMARK INTL INC             | CL A             | 529771107 | 1,526   | 45,662     | SH  | DFND | 1,2,3,4 | 41,727     | 0 | 3,935   |
| LIBBEY INC                   | COM              | 529898108 | 474     | 25,500     | SH  | DFND | 1,2,3,4 | 25,500     | 0 | 0       |
| LIBERTY ALL STAR EQUITY FD   | SH BEN INT       | 530158104 | 61      | 12,192     | SH  | DFND | 1,2,3,4 | 10,000     | 0 | 2,192   |
| LIBERTY BROADBAND CORP       | COM SER A        | 530307107 | 594     | 10,221     | SH  | DFND | 1,2,3,4 | 8,559      | 0 | 1,662   |
| LIBERTY BROADBAND CORP       | COM SER C        | 530307305 | 2,283   | 39,403     | SH  | DFND | 1,2,3,4 | 35,085     | 0 | 4,318   |
| LIBERTY MEDIA CORP           | DEB 3.750% 2/1   | 530715AL5 | 8,506   | 15,190,154 | PRN | DFND | 1,2,3,4 | 15,190,154 | 0 | 0       |
| LIBERTY INTERACTIVE CORP     | QVC GP COM SER A | 53071M104 | 119,306 | 4,725,001  | SH  | DFND | 1,2,3,4 | 4,670,758  | 0 | 54,243  |
| LIBERTY INTERACTIVE CORP     | LBT VENT COM A   | 53071M880 | 3,419   | 87,397     | SH  | DFND | 1,2,3,4 | 67,187     | 0 | 20,210  |
| LIBERTY PPTY TR              | SH BEN INT       | 531172104 | 5,958   | 178,071    | SH  | DFND | 1,2,3,4 | 166,840    | 0 | 11,231  |
| LIBERTY MEDIA CORP DELAWARE  | CL A             | 531229102 | 135,497 | 3,507,571  | SH  | DFND | 1,2,3,4 | 3,405,731  | 0 | 101,840 |
| LIBERTY MEDIA CORP DELAWARE  | COM SER C        | 531229300 | 5,922   | 155,472    | SH  | DFND | 1,2,3,4 | 140,259    | 0 | 15,213  |
| LIBERTY TRIPADVISOR HLDGS IN | COM SER A        | 531465102 | 6,075   | 274,136    | SH  | DFND | 1,2,3,4 | 274,132    | 0 | 4       |
| LIFEWAY FOODS INC            | COM              | 531914109 | 139     | 12,815     | SH  | DFND | 1,2,3,4 | 12,815     | 0 | 0       |
| LIFEPOINT HEALTH INC         | COM              | 53219L109 | 93,277  | 1,346,956  | SH  | DFND | 1,2,3,4 | 1,161,401  | 0 | 185,555 |
| LIGAND PHARMACEUTICALS INC   | COM NEW          | 53220K504 | 2,978   | 27,809     | SH  | DFND | 1,2,3,4 | 27,809     | 0 | 0       |
| LIFELOCK INC                 | COM              | 53224V100 | 1,466   | 121,440    | SH  | DFND | 1,2,3,4 | 121,440    | 0 | 0       |
| LILLY ELI & CO               | COM              | 532457108 | 125,636 | 1,744,696  | SH  | DFND | 1,2,3,4 | 1,487,313  | 0 | 257,383 |
| LIMELIGHT NETWORKS INC       | COM              | 53261M104 | 214     | 118,200    | SH  | DFND | 1,2,3,4 | 118,200    | 0 | 0       |
| LINCOLN ELEC HLDGS INC       | COM              | 533900106 | 97,660  | 1,667,414  | SH  | DFND | 1,2,3,4 | 1,466,284  | 0 | 201,130 |
| LINCOLN NATL CORP            | COM              | 534187109 | 17,652  | 450,305    | SH  | DFND | 1,2,3,4 | 403,880    | 0 | 46,425  |

|                              |                  |           |         |           |    |      |         |           |   |         |
|------------------------------|------------------|-----------|---------|-----------|----|------|---------|-----------|---|---------|
| IND                          |                  |           |         |           |    |      |         |           |   |         |
| LINDSAY CORP                 | COM              | 535555106 | 1,700   | 23,736    | SH | DFND | 1,2,3,4 | 23,736    | 0 | 0       |
| LINEAR TECHNOLOGY CORP       | COM              | 535678106 | 21,177  | 475,257   | SH | DFND | 1,2,3,4 | 412,488   | 0 | 62,769  |
| LINNCO LLC                   | COM SHS LTD INT  | 535782106 | 29      | 80,724    | SH | DFND | 1,2,3,4 | 60,504    | 0 | 20,220  |
| LINKEDIN CORP                | COM CL A         | 53578A108 | 8,489   | 74,239    | SH | DFND | 1,2,3,4 | 57,287    | 0 | 16,952  |
| LIONS GATE ENTMNT CORP       | COM NEW          | 535919203 | 1,200   | 54,940    | SH | DFND | 1,2,3,4 | 41,410    | 0 | 13,530  |
| LINN ENERGY LLC              | UNIT LTD LIAB    | 536020100 | 12      | 32,896    | SH | DFND | 1,2,3,4 | 0         | 0 | 32,896  |
| LION BIOTECHNOLOGIES INC     | COM              | 53619R102 | 57      | 11,200    | SH | DFND | 1,2,3,4 | 11,200    | 0 | 0       |
| LIONBRIDGE TECHNOLOGIES INC  | COM              | 536252109 | 303     | 59,884    | SH | DFND | 1,2,3,4 | 59,884    | 0 | 0       |
| LITHIA MTRS INC              | CL A             | 536797103 | 109,893 | 1,258,368 | SH | DFND | 1,2,3,4 | 1,111,485 | 0 | 146,883 |
| LITTELFUSE INC               | COM              | 537008104 | 4,653   | 37,799    | SH | DFND | 1,2,3,4 | 37,799    | 0 | 0       |
| LIVE NATION ENTERTAINMENT IN | COM              | 538034109 | 1,979   | 88,720    | SH | DFND | 1,2,3,4 | 67,929    | 0 | 20,791  |
| LIVEPERSON INC               | COM              | 538146101 | 191     | 32,680    | SH | DFND | 1,2,3,4 | 32,680    | 0 | 0       |
| LOCKHEED MARTIN CORP         | COM              | 539830109 | 366,461 | 1,654,450 | SH | DFND | 1,2,3,4 | 1,587,557 | 0 | 66,893  |
| LOEWS CORP                   | COM              | 540424108 | 20,053  | 524,136   | SH | DFND | 1,2,3,4 | 470,392   | 0 | 53,744  |
| LOGMEIN INC                  | COM              | 54142L109 | 2,227   | 44,130    | SH | DFND | 1,2,3,4 | 44,130    | 0 | 0       |
| LORAL SPACE & COMMUNICATNS I | COM              | 543881106 | 796     | 22,655    | SH | DFND | 1,2,3,4 | 22,655    | 0 | 0       |
| LOUISIANA PAC CORP           | COM              | 546347105 | 4,476   | 261,474   | SH | DFND | 1,2,3,4 | 261,474   | 0 | 0       |
| LOWES COS INC                | COM              | 548661107 | 128,275 | 1,693,394 | SH | DFND | 1,2,3,4 | 1,445,519 | 0 | 247,875 |
| LULULEMON ATHLETICA INC      | COM              | 550021109 | 5,069   | 74,863    | SH | DFND | 1,2,3,4 | 57,667    | 0 | 17,196  |
| LUMBER LIQUIDATORS HLDGS INC | COM              | 55003T107 | 277     | 21,116    | SH | DFND | 1,2,3,4 | 21,116    | 0 | 0       |
| LUMENTUM HLDGS INC           | COM              | 55024U109 | 904     | 33,523    | SH | DFND | 1,2,3,4 | 30,510    | 0 | 3,013   |
| LUMINEX CORP DEL             | COM              | 55027E102 | 1,348   | 69,469    | SH | DFND | 1,2,3,4 | 69,469    | 0 | 0       |
| LUMOS NETWORKS CORP          | COM              | 550283105 | 192     | 14,960    | SH | DFND | 1,2,3,4 | 14,960    | 0 | 0       |
| LYDALL INC DEL               | COM              | 550819106 | 540     | 16,600    | SH | DFND | 1,2,3,4 | 16,600    | 0 | 0       |
| M & T BK CORP                | COM              | 55261F104 | 31,173  | 280,835   | SH | DFND | 1,2,3,4 | 251,225   | 0 | 29,610  |
| MBIA INC                     | COM              | 55262C100 | 2,292   | 258,940   | SH | DFND | 1,2,3,4 | 258,940   | 0 | 0       |
| MB FINANCIAL INC NEW         | COM              | 55264U108 | 3,653   | 112,585   | SH | DFND | 1,2,3,4 | 112,585   | 0 | 0       |
| M D C HLDGS INC              | COM              | 552676108 | 2,297   | 91,674    | SH | DFND | 1,2,3,4 | 91,674    | 0 | 0       |
| MDU RES GROUP INC            | COM              | 552690109 | 2,574   | 132,282   | SH | DFND | 1,2,3,4 | 119,760   | 0 | 12,522  |
| MDC PARTNERS INC             | CL A SUB VTG     | 552697104 | 1,416   | 60,000    | SH | DFND | 1,2,3,4 | 60,000    | 0 | 0       |
| MFA FINL INC                 | COM              | 55272X102 | 1,818   | 265,432   | SH | DFND | 1,2,3,4 | 241,527   | 0 | 23,905  |
| MGE ENERGY INC               | COM              | 55277P104 | 2,862   | 54,770    | SH | DFND | 1,2,3,4 | 54,770    | 0 | 0       |
| MGIC INVT CORP WIS           | COM              | 552848103 | 5,013   | 653,626   | SH | DFND | 1,2,3,4 | 653,626   | 0 | 0       |
| MGM RESORTS INTERNATIONAL    | COM              | 552953101 | 6,823   | 318,245   | SH | DFND | 1,2,3,4 | 281,083   | 0 | 37,162  |
| M/I HOMES INC                | COM              | 55305B101 | 546     | 29,300    | SH | DFND | 1,2,3,4 | 29,300    | 0 | 0       |
| MKS INSTRUMENT INC           | COM              | 55306N104 | 23,653  | 628,229   | SH | DFND | 1,2,3,4 | 599,929   | 0 | 28,300  |
| MPLX LP                      | COM UNIT REP LTD | 55336V100 | 1,156   | 38,922    | SH | DFND | 1,2,3,4 | 0         | 0 | 38,922  |
| MRC GLOBAL INC               | COM              | 55345K103 | 93,538  | 7,118,572 | SH | DFND | 1,2,3,4 | 6,172,050 | 0 | 946,522 |
| MSA SAFETY INC               | COM              | 553498106 | 2,669   | 55,209    | SH | DFND | 1,2,3,4 | 55,209    | 0 | 0       |
| MSC INDL DIRECT INC          | CL A             | 553530106 | 2,759   | 36,160    | SH | DFND | 1,2,3,4 | 31,985    | 0 | 4,175   |
| MSCI INC                     | COM              | 55354G100 | 5,709   | 77,063    | SH | DFND | 1,2,3,4 | 61,312    | 0 | 15,751  |
| MSG NETWORK INC              | CL A             | 553573106 | 668     | 38,609    | SH | DFND | 1,2,3,4 | 29,917    | 0 | 8,692   |
| MTS SYS CORP                 | COM              | 553777103 | 1,714   | 28,169    | SH | DFND | 1,2,3,4 | 28,169    | 0 | 0       |
| MYR GROUP INC DEL            | COM              | 55405W104 | 555     | 22,100    | SH | DFND | 1,2,3,4 | 22,100    | 0 | 0       |
| MA COM TECHNOLOGY SOLUTIONS  | COM              | 55405Y100 | 1,603   | 36,600    | SH | DFND | 1,2,3,4 | 36,600    | 0 | 0       |
| MACATAWA BK CORP             | COM              | 554225102 | 2,580   | 412,781   | SH | DFND | 1,2,3,4 | 412,781   | 0 | 0       |

|                                 |                   |           |         |           |    |      |           |           |   |           |
|---------------------------------|-------------------|-----------|---------|-----------|----|------|-----------|-----------|---|-----------|
| MACERICH CO                     | COM               | 554382101 | 25,536  | 322,259   | SH | DFND | 1,2,3,4   | 296,700   | 0 | 25,559    |
| MACK CALI RLTY CORP             | COM               | 554489104 | 4,275   | 181,925   | SH | DFND | 1,2,3,4   | 181,925   | 0 | 0         |
| MACQUARIE<br>INFRASTRUCTURE COR | COM               | 55608B105 | 2,983   | 44,225    | SH | DFND | 1,2,3,4   | 39,730    | 0 | 4,495     |
| MACROGENICS INC                 | COM               | 556099109 | 758     | 40,400    | SH | DFND | 1,2,3,4   | 40,400    | 0 | 0         |
| MACYS INC                       | COM               | 55616P104 | 25,164  | 570,739   | SH | DFND | 1,2,3,4   | 493,790   | 0 | 76,949    |
| MADDEN STEVEN LTD               | COM               | 556269108 | 3,336   | 90,061    | SH | DFND | 1,2,3,4   | 90,061    | 0 | 0         |
| MADISON SQUARE<br>GARDEN CO NEW | CL A              | 55825T103 | 2,200   | 13,226    | SH | DFND | 1,2,3,4   | 10,322    | 0 | 2,904     |
| MAGELLAN HEALTH<br>INC          | COM NEW           | 559079207 | 2,867   | 42,205    | SH | DFND | 1,2,3,4   | 42,205    | 0 | 0         |
| MAGELLAN<br>MIDSTREAM PRTNRS LP | COM UNIT RP<br>LP | 559080106 | 2,621   | 38,099    | SH | DFND | 1,2,3,4   | 0         | 0 | 38,099    |
| MAGNA INTL INC                  | COM               | 559222401 | 359,034 | 8,357,403 | SH | DFND | 1,2,3,4   | 6,947,508 | 0 | 1,409,895 |
| MAINSOURCE<br>FINANCIAL GP INC  | COM               | 56062Y102 | 271     | 12,833    | SH | DFND | 1,2,3,4   | 12,833    | 0 | 0         |
| MALVERN BANCORP<br>INC          | COM               | 561409103 | 1,735   | 108,285   | SH | DFND | 1,2,3,4   | 108,285   | 0 | 0         |
| MANHATTAN ASSOCS<br>INC         | COM               | 562750109 | 8,775   | 154,291   | SH | DFND | 1,2,3,4   | 154,291   | 0 | 0         |
| MANITOWOC<br>FOODSERVICE INC    | COM               | 563568104 | 1,477   | 100,195   | SH | DFND | 1,2,3,4   | 91,420    | 0 | 8,775     |
| MANITOWOC INC                   | COM               | 563571108 | 434     | 100,195   | SH | DFND | 1,2,3,4   | 91,420    | 0 | 8,775     |
| MANNKIND CORP                   | COM               | 56400P201 | 662     | 411,425   | SH | DFND | 1,2,3,4   | 377,140   | 0 | 34,285    |
| MANPOWERGROUP INC               | COM               | 56418H100 | 6,096   | 74,874    | SH | DFND | 1,2,3,4   | 69,258    | 0 | 5,616     |
| MANTECH INTL CORP               | CL A              | 564563104 | 1,423   | 44,487    | SH | DFND | 1,2,3,4   | 44,487    | 0 | 0         |
| MANULIFE FINL CORP              | COM               | 56501R106 | 3,074   | 217,518   | SH | DFND | 1,2,3,4   | 195,129   | 0 | 22,389    |
| MARATHON OIL CORP               | COM               | 565849106 | 15,338  | 1,376,836 | SH | DFND | 1,2,3,4   | 1,235,846 | 0 | 140,990   |
| MARATHON PETE CORP              | COM               | 56585A102 | 35,929  | 966,360   | SH | DFND | 1,2,3,4   | 863,069   | 0 | 103,291   |
| MARCUS & MILLICHAP<br>INC       | COM               | 566324109 | 262     | 10,300    | SH | DFND | 1,2,3,4   | 10,300    | 0 | 0         |
| MARCUS CORP                     | COM               | 566330106 | 347     | 18,300    | SH | DFND | 1,2,3,4   | 18,300    | 0 | 0         |
| MARINEMAX INC                   | COM               | 567908108 | 22,934  | 1,177,918 | SH | DFND | 1,2,3,4   | 1,117,888 | 0 | 60,030    |
| MARINE PRODS CORP               | COM               | 568427108 | 244     | 32,172    | SH | DFND | 1,2,3,4   | 32,172    | 0 | 0         |
| MARKEL CORP                     | COM               | 570535104 | 9,835   | 11,031    | SH | DFND | 1,2,3,4   | 9,706     | 0 | 1,325     |
| MARKETAXESS HLDGS<br>INC        | COM               | 57060D108 | 8,472   | 67,872    | SH | DFND | 1,2,3,4   | 67,872    | 0 | 0         |
| MARKETO INC                     | COM               | 57063L107 | 840     | 42,900    | SH | DFND | 1,2,3,4   | 42,900    | 0 | 0         |
| MARLIN BUSINESS<br>SVCS CORP    | COM               | 571157106 | 162     | 11,300    | SH | DFND | 1,2,3,4   | 11,300    | 0 | 0         |
| MARRIOTT VACATIONS<br>WRLDWDE C | COM               | 57164Y107 | 3,337   | 49,440    | SH | DFND | 1,2,3,4   | 49,440    | 0 | 0         |
| MARSH & MCLENNAN<br>COS INC     | COM               | 571748102 | 75,899  | 1,248,551 | SH | DFND | 1,2,3,4   | 1,108,795 | 0 | 139,756   |
| MARRIOTT INTL INC<br>NEW        | CL A              | 571903202 | 24,269  | 340,951   | SH | DFND | 1,2,3,4   | 289,617   | 0 | 51,334    |
| MARTIN MARIETTA<br>MATLS INC    | COM               | 573284106 | 83,175  | 521,442   | SH | DFND | 1,2,3,4   | 468,532   | 0 | 52,910    |
| MASCO CORP                      | COM               | 574599106 | 18,967  | 603,091   | SH | DFND | 1,2,3,4   | 512,881   | 0 | 90,210    |
| MASIMO CORP                     | COM               | 574795100 | 3,313   | 79,187    | SH | DFND | 1,2,3,4   | 79,187    | 0 | 0         |
| MASONITE INTL CORP<br>NEW       | COM               | 575385109 | 3,219   | 49,150    | SH | DFND | 1,2,3,4   | 49,150    | 0 | 0         |
| MASTEC INC                      | COM               | 576323109 | 1,793   | 88,566    | SH | DFND | 1,2,3,4   | 88,566    | 0 | 0         |
| MASTERCARD INC                  | CL A              | 57636Q104 | 356,303 | 3,770,403 | SH | DFND | 1,2,3,4   | 3,268,190 | 0 | 502,213   |
| MASTERCARD INC                  | CL A              | 57636Q104 | 43,397  | 459,227   | SH | DFND | 1,2,3,4,6 | 410,940   | 0 | 48,287    |
| MATADOR RES CO                  | COM               | 576485205 | 23,365  | 1,232,311 | SH | DFND | 1,2,3,4   | 1,059,914 | 0 | 172,397   |
| MATCH GROUP INC                 | COM               | 57665R106 | 232     | 20,985    | SH | DFND | 1,2,3,4   | 16,457    | 0 | 4,528     |
| MATERION CORP                   | COM               | 576690101 | 704     | 26,581    | SH | DFND | 1,2,3,4   | 26,581    | 0 | 0         |
| MATRIX SVC CO                   | COM               | 576853105 | 1,013   | 57,210    | SH | DFND | 1,2,3,4   | 57,210    | 0 | 0         |
| MATSON INC                      | COM               | 57686G105 | 2,924   | 72,780    | SH | DFND | 1,2,3,4   | 72,780    | 0 | 0         |
| MATTEL INC                      | COM               | 577081102 | 23,749  | 706,402   | SH | DFND | 1,2,3,4   | 642,341   | 0 | 64,061    |
| MATTHEWS INTL CORP              | CL A              | 577128101 | 2,597   | 50,458    | SH | DFND | 1,2,3,4   | 50,458    | 0 | 0         |
| MATTRESS FIRM HLDG<br>CORP      | COM               | 57722W106 | 1,194   | 28,160    | SH | DFND | 1,2,3,4   | 28,160    | 0 | 0         |

|                              |                 |           |           |            |     |      |           |            |   |           |
|------------------------------|-----------------|-----------|-----------|------------|-----|------|-----------|------------|---|-----------|
| MAXIM INTEGRATED PRODS INC   | COM             | 57772K101 | 7,488     | 203,578    | SH  | DFND | 1,2,3,4   | 174,496    | 0 | 29,082    |
| MAXLINEAR INC                | CL A            | 57776J100 | 1,078     | 58,249     | SH  | DFND | 1,2,3,4   | 58,249     | 0 | 0         |
| MAXIMUS INC                  | COM             | 577933104 | 5,843     | 110,991    | SH  | DFND | 1,2,3,4   | 110,991    | 0 | 0         |
| MCCORMICK & CO INC           | COM NON VTG     | 579780206 | 20,998    | 211,079    | SH  | DFND | 1,2,3,4   | 178,711    | 0 | 32,368    |
| MCDERMOTT INTL INC           | COM             | 580037109 | 1,533     | 374,700    | SH  | DFND | 1,2,3,4   | 374,700    | 0 | 0         |
| MCDONALDS CORP               | COM             | 580135101 | 559,486   | 4,451,670  | SH  | DFND | 1,2,3,4   | 4,069,440  | 0 | 382,230   |
| MCGRATH RENTCORP             | COM             | 580589109 | 997       | 39,772     | SH  | DFND | 1,2,3,4   | 39,772     | 0 | 0         |
| MCGRAW HILL FINL INC         | COM             | 580645109 | 243,293   | 2,458,005  | SH  | DFND | 1,2,3,4   | 2,359,447  | 0 | 98,558    |
| MCGRAW HILL FINL INC         | COM             | 580645109 | 7,258     | 73,328     | SH  | DFND | 1,2,3,4,7 | 73,328     | 0 | 0         |
| MCKESSON CORP                | COM             | 58155Q103 | 232,694   | 1,479,768  | SH  | DFND | 1,2,3,4   | 1,355,009  | 0 | 124,759   |
| MEAD JOHNSON NUTRITION CO    | COM             | 582839106 | 136,637   | 1,608,057  | SH  | DFND | 1,2,3,4   | 1,338,674  | 0 | 269,383   |
| MEDIA GEN INC NEW            | COM             | 58441K100 | 1,772     | 108,620    | SH  | DFND | 1,2,3,4   | 108,620    | 0 | 0         |
| MEDICAL PPTYS TRUST INC      | COM             | 58463J304 | 4,967     | 382,701    | SH  | DFND | 1,2,3,4   | 382,701    | 0 | 0         |
| MEDICINES CO                 | COM             | 584688105 | 36,670    | 1,154,224  | SH  | DFND | 1,2,3,4   | 1,028,034  | 0 | 126,190   |
| MEDIDATA SOLUTIONS INC       | COM             | 58471A105 | 3,800     | 98,170     | SH  | DFND | 1,2,3,4   | 98,170     | 0 | 0         |
| MEDIVATION INC               | COM             | 58501N101 | 5,181     | 112,670    | SH  | DFND | 1,2,3,4   | 88,490     | 0 | 24,180    |
| MEDNAX INC                   | COM             | 58502B106 | 4,534     | 70,170     | SH  | DFND | 1,2,3,4   | 58,749     | 0 | 11,421    |
| MEDLEY CAP CORP              | COM             | 58503F106 | 5,594     | 847,650    | SH  | DFND | 1,2,3,4   | 847,650    | 0 | 0         |
| MELCO CROWN ENTMT LTD        | ADR             | 585464100 | 621       | 37,620     | SH  | DFND | 1,2,3,4   | 37,620     | 0 | 0         |
| MELROSE BANCORP INC          | COM             | 585553100 | 1,375     | 91,687     | SH  | DFND | 1,2,3,4   | 91,687     | 0 | 0         |
| MEMORIAL PRODTN PARTNERS LP  | COM U REP LTD   | 586048100 | 26        | 12,110     | SH  | DFND | 1,2,3,4   | 350        | 0 | 11,760    |
| MEMORIAL RESOURCE DEV CORP   | COM             | 58605Q109 | 309       | 30,361     | SH  | DFND | 1,2,3,4   | 17,727     | 0 | 12,634    |
| MENTOR GRAPHICS CORP         | COM             | 587200106 | 3,431     | 168,746    | SH  | DFND | 1,2,3,4   | 168,746    | 0 | 0         |
| MERCK & CO INC NEW           | COM             | 58933Y105 | 398,983   | 7,540,789  | SH  | DFND | 1,2,3,4   | 6,825,877  | 0 | 714,912   |
| MERCURY SYS INC              | COM             | 589378108 | 871       | 42,900     | SH  | DFND | 1,2,3,4   | 42,900     | 0 | 0         |
| MERCURY GENL CORP NEW        | COM             | 589400100 | 897       | 16,154     | SH  | DFND | 1,2,3,4   | 14,399     | 0 | 1,755     |
| MEREDITH CORP                | COM             | 589433101 | 2,849     | 59,978     | SH  | DFND | 1,2,3,4   | 59,978     | 0 | 0         |
| MERIDIAN BIOSCIENCE INC      | COM             | 589584101 | 1,861     | 90,297     | SH  | DFND | 1,2,3,4   | 90,297     | 0 | 0         |
| MERIDIAN BANCORP INC MD      | COM             | 58958U103 | 960       | 69,000     | SH  | DFND | 1,2,3,4   | 69,000     | 0 | 0         |
| MERIT MED SYS INC            | COM             | 589889104 | 1,308     | 70,764     | SH  | DFND | 1,2,3,4   | 70,764     | 0 | 0         |
| MERITAGE HOMES CORP          | COM             | 59001A102 | 72,729    | 1,994,754  | SH  | DFND | 1,2,3,4   | 1,720,611  | 0 | 274,143   |
| MERITOR INC                  | COM             | 59001K100 | 1,156     | 143,363    | SH  | DFND | 1,2,3,4   | 143,363    | 0 | 0         |
| MERITOR INC                  | NOTE 7.875% 3/0 | 59001KAC4 | 785       | 677,000    | PRN | DFND | 1,2,3,4   | 677,000    | 0 | 0         |
| MERRIMACK PHARMACEUTICALS IN | COM             | 590328100 | 1,409     | 168,300    | SH  | DFND | 1,2,3,4   | 168,300    | 0 | 0         |
| METHODE ELECTRS INC          | COM             | 591520200 | 2,010     | 68,745     | SH  | DFND | 1,2,3,4   | 68,745     | 0 | 0         |
| METLIFE INC                  | COM             | 59156R108 | 83,080    | 1,890,765  | SH  | DFND | 1,2,3,4   | 1,696,872  | 0 | 193,893   |
| METTLER TOLEDO INTERNATIONAL | COM             | 592688105 | 82,286    | 238,677    | SH  | DFND | 1,2,3,4   | 216,592    | 0 | 22,085    |
| MICHAELS COS INC             | COM             | 59408Q106 | 67,616    | 2,417,455  | SH  | DFND | 1,2,3,4   | 1,998,337  | 0 | 419,118   |
| MICROSOFT CORP               | COM             | 594918104 | 2,081,346 | 37,685,057 | SH  | DFND | 1,2,3,4   | 34,359,287 | 0 | 3,325,770 |
| MICROSOFT CORP               | COM             | 594918104 | 7,494     | 135,688    | SH  | DFND | 1,2,3,4,7 | 135,688    | 0 | 0         |
| MICROSTRATEGY INC            | CL A NEW        | 594972408 | 2,597     | 14,449     | SH  | DFND | 1,2,3,4   | 14,449     | 0 | 0         |
| MICROCHIP TECHNOLOGY INC     | COM             | 595017104 | 17,387    | 360,727    | SH  | DFND | 1,2,3,4   | 306,437    | 0 | 54,290    |
| MICRON TECHNOLOGY INC        | COM             | 595112103 | 20,823    | 1,988,839  | SH  | DFND | 1,2,3,4   | 1,780,190  | 0 | 208,649   |
| MICROSEMI CORP               | COM             | 595137100 | 128,929   | 3,365,418  | SH  | DFND | 1,2,3,4   | 2,979,818  | 0 | 385,600   |
| MID-AMER APT CMNTYS INC      | COM             | 59522J103 | 97,426    | 953,191    | SH  | DFND | 1,2,3,4   | 820,697    | 0 | 132,494   |
| MIDDLEBY CORP                | COM             | 596278101 | 82,551    | 773,168    | SH  | DFND | 1,2,3,4   | 680,008    | 0 | 93,160    |

|                              |                |           |         |           |    |      |           |           |   |           |
|------------------------------|----------------|-----------|---------|-----------|----|------|-----------|-----------|---|-----------|
| MIDDLESEX WATER CO           | COM            | 596680108 | 327     | 10,600    | SH | DFND | 1,2,3,4   | 10,600    | 0 | 0         |
| MILLER HERMAN INC            | COM            | 600544100 | 3,257   | 105,439   | SH | DFND | 1,2,3,4   | 105,439   | 0 | 0         |
| MIMEDX GROUP INC             | COM            | 602496101 | 1,407   | 161,000   | SH | DFND | 1,2,3,4   | 161,000   | 0 | 0         |
| MINERALS TECHNOLOGIES INC    | COM            | 603158106 | 3,485   | 61,310    | SH | DFND | 1,2,3,4   | 61,310    | 0 | 0         |
| MISTRAS GROUP INC            | COM            | 60649T107 | 23,167  | 935,300   | SH | DFND | 1,2,3,4   | 886,850   | 0 | 48,450    |
| MITEL NETWORKS CORP          | COM            | 60671Q104 | 22,054  | 2,696,134 | SH | DFND | 1,2,3,4   | 2,557,644 | 0 | 138,490   |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR  | 606822104 | 1,823   | 397,206   | SH | DFND | 1,2,3,4   | 89        | 0 | 397,117   |
| MOBILE TELESYSTEMS PJSC      | SPONSORED ADR  | 607409109 | 324     | 40,090    | SH | DFND | 1,2,3,4   | 40,090    | 0 | 0         |
| MOBILE MINI INC              | COM            | 60740F105 | 2,266   | 68,630    | SH | DFND | 1,2,3,4   | 68,587    | 0 | 43        |
| MODINE MFG CO                | COM            | 607828100 | 752     | 68,280    | SH | DFND | 1,2,3,4   | 68,280    | 0 | 0         |
| MOELIS & CO                  | CL A           | 60786M105 | 543     | 19,220    | SH | DFND | 1,2,3,4   | 19,220    | 0 | 0         |
| MOHAWK INDS INC              | COM            | 608190104 | 21,007  | 110,040   | SH | DFND | 1,2,3,4   | 94,836    | 0 | 15,204    |
| MOLINA HEALTHCARE INC        | COM            | 60855R100 | 102,323 | 1,586,652 | SH | DFND | 1,2,3,4   | 1,387,871 | 0 | 198,781   |
| MOLSON COORS BREWING CO      | CL B           | 60871R209 | 30,869  | 320,951   | SH | DFND | 1,2,3,4   | 288,580   | 0 | 32,371    |
| MOMENTA PHARMACEUTICALS INC  | COM            | 60877T100 | 898     | 97,196    | SH | DFND | 1,2,3,4   | 97,196    | 0 | 0         |
| MONARCH CASINO & RESORT INC  | COM            | 609027107 | 247     | 12,700    | SH | DFND | 1,2,3,4   | 12,700    | 0 | 0         |
| MONDELEZ INTL INC            | CL A           | 609207105 | 125,845 | 3,136,708 | SH | DFND | 1,2,3,4   | 2,829,304 | 0 | 307,404   |
| MONMOUTH REAL ESTATE INVT CO | CL A           | 609720107 | 924     | 77,674    | SH | DFND | 1,2,3,4   | 77,674    | 0 | 0         |
| MONOGRAM RESIDENTIAL TR INC  | COM            | 60979P105 | 2,965   | 300,750   | SH | DFND | 1,2,3,4   | 300,750   | 0 | 0         |
| MONOLITHIC PWR SYS INC       | COM            | 609839105 | 43,932  | 690,327   | SH | DFND | 1,2,3,4   | 592,954   | 0 | 97,373    |
| MONOTYPE IMAGING HOLDINGS IN | COM            | 61022P100 | 1,618   | 67,652    | SH | DFND | 1,2,3,4   | 67,652    | 0 | 0         |
| MONRO MUFFLER BRAKE INC      | COM            | 610236101 | 3,796   | 53,110    | SH | DFND | 1,2,3,4   | 53,110    | 0 | 0         |
| MONSANTO CO NEW              | COM            | 61166W101 | 78,192  | 891,174   | SH | DFND | 1,2,3,4   | 774,757   | 0 | 116,417   |
| MONSTER WORLDWIDE INC        | COM            | 611742107 | 481     | 147,690   | SH | DFND | 1,2,3,4   | 147,690   | 0 | 0         |
| MONSTER BEVERAGE CORP NEW    | COM            | 61174X109 | 325,379 | 2,439,485 | SH | DFND | 1,2,3,4   | 2,051,827 | 0 | 387,658   |
| MOODYS CORP                  | COM            | 615369105 | 81,459  | 843,608   | SH | DFND | 1,2,3,4   | 797,317   | 0 | 46,291    |
| MOODYS CORP                  | COM            | 615369105 | 3,863   | 40,005    | SH | DFND | 1,2,3,4,7 | 40,005    | 0 | 0         |
| MOOG INC                     | CL A           | 615394202 | 2,842   | 62,214    | SH | DFND | 1,2,3,4   | 62,214    | 0 | 0         |
| MORGAN STANLEY               | COM NEW        | 617446448 | 94,416  | 3,775,145 | SH | DFND | 1,2,3,4   | 2,814,585 | 0 | 960,560   |
| MORGANS HOTEL GROUP CO       | COM            | 61748W108 | 15      | 10,800    | SH | DFND | 1,2,3,4   | 10,800    | 0 | 0         |
| MORNINGSTAR INC              | COM            | 617700109 | 1,018   | 11,535    | SH | DFND | 1,2,3,4   | 8,795     | 0 | 2,740     |
| MOSAIC CO NEW                | COM            | 61945C103 | 29,940  | 1,108,894 | SH | DFND | 1,2,3,4   | 1,042,284 | 0 | 66,610    |
| MOTORCAR PTS AMER INC        | COM            | 620071100 | 855     | 22,500    | SH | DFND | 1,2,3,4   | 22,500    | 0 | 0         |
| MOTOROLA SOLUTIONS INC       | COM NEW        | 620076307 | 22,368  | 295,479   | SH | DFND | 1,2,3,4   | 250,605   | 0 | 44,874    |
| MOVADO GROUP INC             | COM            | 624580106 | 1,093   | 39,699    | SH | DFND | 1,2,3,4   | 39,699    | 0 | 0         |
| MUELLER INDS INC             | COM            | 624756102 | 3,663   | 124,510   | SH | DFND | 1,2,3,4   | 124,510   | 0 | 0         |
| MUELLER WTR PRODS INC        | COM SER A      | 624758108 | 3,029   | 306,628   | SH | DFND | 1,2,3,4   | 306,628   | 0 | 0         |
| MULTI COLOR CORP             | COM            | 625383104 | 962     | 18,028    | SH | DFND | 1,2,3,4   | 18,028    | 0 | 0         |
| MURPHY OIL CORP              | COM            | 626717102 | 10,892  | 432,403   | SH | DFND | 1,2,3,4   | 389,985   | 0 | 42,418    |
| MURPHY USA INC               | COM            | 626755102 | 57,694  | 938,885   | SH | DFND | 1,2,3,4   | 810,106   | 0 | 128,779   |
| MYERS INDS INC               | COM            | 628464109 | 335     | 26,080    | SH | DFND | 1,2,3,4   | 26,080    | 0 | 0         |
| MYRIAD GENETICS INC          | COM            | 62855J104 | 4,979   | 133,029   | SH | DFND | 1,2,3,4   | 133,015   | 0 | 14        |
| NBT BANCORP INC              | COM            | 628778102 | 1,962   | 72,815    | SH | DFND | 1,2,3,4   | 72,815    | 0 | 0         |
| NCR CORP NEW                 | COM            | 62886E108 | 189,788 | 6,341,049 | SH | DFND | 1,2,3,4   | 5,333,702 | 0 | 1,007,347 |
| NGL ENERGY PARTNERS LP       | COM UNIT REPST | 62913M107 | 97      | 12,900    | SH | DFND | 1,2,3,4   | 0         | 0 | 12,900    |

|                              |                |           |        |           |    |      |         |           |   |         |
|------------------------------|----------------|-----------|--------|-----------|----|------|---------|-----------|---|---------|
| NIC INC                      | COM            | 62914B100 | 2,073  | 114,950   | SH | DFND | 1,2,3,4 | 114,950   | 0 | 0       |
| NL INDS INC                  | COM NEW        | 629156407 | 26     | 11,445    | SH | DFND | 1,2,3,4 | 11,445    | 0 | 0       |
| NMI HLDGS INC                | CL A           | 629209305 | 216    | 42,800    | SH | DFND | 1,2,3,4 | 42,800    | 0 | 0       |
| NN INC                       | COM            | 629337106 | 174    | 12,700    | SH | DFND | 1,2,3,4 | 12,700    | 0 | 0       |
| NRG ENERGY INC               | COM NEW        | 629377508 | 7,382  | 567,432   | SH | DFND | 1,2,3,4 | 508,620   | 0 | 58,812  |
| NRG YIELD INC                | CL A NEW       | 62942X306 | 140    | 10,300    | SH | DFND | 1,2,3,4 | 10,300    | 0 | 0       |
| NRG YIELD INC                | CL C           | 62942X405 | 1,131  | 79,452    | SH | DFND | 1,2,3,4 | 79,452    | 0 | 0       |
| NVR INC                      | COM            | 62944T105 | 5,461  | 3,152     | SH | DFND | 1,2,3,4 | 2,532     | 0 | 620     |
| NACCO INDS INC               | CL A           | 629579103 | 420    | 7,320     | SH | DFND | 1,2,3,4 | 7,320     | 0 | 0       |
| NANTKWEST INC                | COM            | 63016Q102 | 84     | 10,200    | SH | DFND | 1,2,3,4 | 10,200    | 0 | 0       |
| NASDAQ INC                   | COM            | 631103108 | 14,168 | 213,433   | SH | DFND | 1,2,3,4 | 192,094   | 0 | 21,339  |
| NATIONAL BK HLDGS CORP       | CL A           | 633707104 | 1,566  | 76,796    | SH | DFND | 1,2,3,4 | 76,796    | 0 | 0       |
| NATIONAL BEVERAGE CORP       | COM            | 635017106 | 683    | 16,150    | SH | DFND | 1,2,3,4 | 16,150    | 0 | 0       |
| NATIONAL CINEMEDIA INC       | COM            | 635309107 | 40,533 | 2,664,892 | SH | DFND | 1,2,3,4 | 2,260,471 | 0 | 404,421 |
| NATIONAL HEALTHCARE CORP     | COM            | 635906100 | 931    | 14,936    | SH | DFND | 1,2,3,4 | 14,936    | 0 | 0       |
| NATIONAL FUEL GAS CO N J     | COM            | 636180101 | 2,917  | 58,287    | SH | DFND | 1,2,3,4 | 52,852    | 0 | 5,435   |
| NATIONAL GEN HLDGS CORP      | COM            | 636220303 | 1,190  | 55,100    | SH | DFND | 1,2,3,4 | 55,100    | 0 | 0       |
| NATIONAL HEALTH INVS INC     | COM            | 63633D104 | 4,633  | 69,645    | SH | DFND | 1,2,3,4 | 69,645    | 0 | 0       |
| NATIONAL INSTRS CORP         | COM            | 636518102 | 2,866  | 95,172    | SH | DFND | 1,2,3,4 | 86,029    | 0 | 9,143   |
| NATIONAL INTERSTATE CORP     | COM            | 63654U100 | 275    | 9,200     | SH | DFND | 1,2,3,4 | 9,200     | 0 | 0       |
| NATIONAL OILWELL VARCO INC   | COM            | 637071101 | 21,419 | 688,700   | SH | DFND | 1,2,3,4 | 618,571   | 0 | 70,129  |
| NATIONAL PENN BANCSHARES INC | COM            | 637138108 | 2,244  | 210,857   | SH | DFND | 1,2,3,4 | 210,857   | 0 | 0       |
| NATIONAL RESH CORP           | CL A           | 637372202 | 169    | 10,869    | SH | DFND | 1,2,3,4 | 10,869    | 0 | 0       |
| NATIONAL RETAIL PPTYS INC    | COM            | 637417106 | 27,137 | 587,375   | SH | DFND | 1,2,3,4 | 528,590   | 0 | 58,785  |
| NATIONAL STORAGE AFFILIATES  | COM SHS BEN IN | 637870106 | 38,316 | 1,807,368 | SH | DFND | 1,2,3,4 | 1,642,688 | 0 | 164,680 |
| NATIONAL WESTN LIFE GROUP IN | CL A           | 638517102 | 676    | 2,930     | SH | DFND | 1,2,3,4 | 2,930     | 0 | 0       |
| NATIONSTAR MTG HLDGS INC     | COM            | 63861C109 | 437    | 44,100    | SH | DFND | 1,2,3,4 | 44,100    | 0 | 0       |
| NATURAL GAS SERVICES GROUP   | COM            | 63886Q109 | 361    | 16,677    | SH | DFND | 1,2,3,4 | 16,677    | 0 | 0       |
| NATURAL HEALTH TRENDS CORP   | COM PAR \$.001 | 63888P406 | 312    | 9,400     | SH | DFND | 1,2,3,4 | 9,400     | 0 | 0       |
| NAVIGATORS GROUP INC         | COM            | 638904102 | 1,526  | 18,192    | SH | DFND | 1,2,3,4 | 18,192    | 0 | 0       |
| NATURES SUNSHINE PRODUCTS IN | COM            | 639027101 | 109    | 11,400    | SH | DFND | 1,2,3,4 | 11,400    | 0 | 0       |
| NATUS MEDICAL INC DEL        | COM            | 639050103 | 1,901  | 49,466    | SH | DFND | 1,2,3,4 | 49,466    | 0 | 0       |
| NAUTILUS INC                 | COM            | 63910B102 | 1,112  | 57,580    | SH | DFND | 1,2,3,4 | 57,580    | 0 | 0       |
| NAVISTAR INTL CORP NEW       | COM            | 63934E108 | 1,274  | 101,754   | SH | DFND | 1,2,3,4 | 101,754   | 0 | 0       |
| NAVIGANT CONSULTING INC      | COM            | 63935N107 | 900    | 56,924    | SH | DFND | 1,2,3,4 | 56,924    | 0 | 0       |
| NAVIDEA BIOPHARMACEUTICALS I | COM            | 63937X103 | 33     | 35,400    | SH | DFND | 1,2,3,4 | 35,400    | 0 | 0       |
| NAVIENT CORP                 | COM            | 63938C108 | 7,806  | 652,111   | SH | DFND | 1,2,3,4 | 584,362   | 0 | 67,749  |
| NEENAH PAPER INC             | COM            | 640079109 | 1,477  | 23,196    | SH | DFND | 1,2,3,4 | 23,196    | 0 | 0       |
| NEKTAR THERAPEUTICS          | COM            | 640268108 | 3,180  | 231,237   | SH | DFND | 1,2,3,4 | 231,237   | 0 | 0       |
| NELNET INC                   | CL A           | 64031N108 | 1,554  | 39,477    | SH | DFND | 1,2,3,4 | 39,477    | 0 | 0       |
| NEOGEN CORP                  | COM            | 640491106 | 3,190  | 63,352    | SH | DFND | 1,2,3,4 | 63,352    | 0 | 0       |
| NEOVASC INC                  | COM            | 64065J106 | 9,217  | 2,204,911 | SH | DFND | 1,2,3,4 | 1,862,578 | 0 | 342,333 |
| NETAPP INC                   | COM            | 64110D104 | 14,391 | 527,321   | SH | DFND | 1,2,3,4 | 466,261   | 0 | 61,060  |

|                                    |                     |           |         |            |    |      |         |            |   |           |
|------------------------------------|---------------------|-----------|---------|------------|----|------|---------|------------|---|-----------|
| NETFLIX INC                        | COM                 | 64110L106 | 120,142 | 1,175,211  | SH | DFND | 1,2,3,4 | 869,689    | 0 | 305,522   |
| NETEASE INC                        | SPONSORED<br>ADR    | 64110W102 | 1,213   | 8,450      | SH | DFND | 1,2,3,4 | 8,450      | 0 | 0         |
| NETGEAR INC                        | COM                 | 64111Q104 | 2,548   | 63,128     | SH | DFND | 1,2,3,4 | 63,128     | 0 | 0         |
| NETSCOUT SYS INC                   | COM                 | 64115T104 | 3,445   | 149,986    | SH | DFND | 1,2,3,4 | 149,986    | 0 | 0         |
| NETSUITE INC                       | COM                 | 64118Q107 | 2,500   | 36,508     | SH | DFND | 1,2,3,4 | 30,368     | 0 | 6,140     |
| NEUROCRINE<br>BIOSCIENCES INC      | COM                 | 64125C109 | 5,823   | 147,226    | SH | DFND | 1,2,3,4 | 147,226    | 0 | 0         |
| NEUSTAR INC                        | CL A                | 64126X201 | 2,243   | 91,160     | SH | DFND | 1,2,3,4 | 91,160     | 0 | 0         |
| NEVSUN RES LTD                     | COM                 | 64156L101 | 593     | 182,913    | SH | DFND | 1,2,3,4 | 182,913    | 0 | 0         |
| NEVRO CORP                         | COM                 | 64157F103 | 102,203 | 1,816,620  | SH | DFND | 1,2,3,4 | 1,607,658  | 0 | 208,962   |
| NEW GOLD INC CDA                   | COM                 | 644535106 | 58      | 15,600     | SH | DFND | 1,2,3,4 | 15,600     | 0 | 0         |
| NEW JERSEY RES                     | COM                 | 646025106 | 4,909   | 134,748    | SH | DFND | 1,2,3,4 | 134,748    | 0 | 0         |
| NEW MEDIA INVT<br>GROUP INC        | COM                 | 64704V106 | 1,240   | 74,500     | SH | DFND | 1,2,3,4 | 74,500     | 0 | 0         |
| NEW ORIENTAL ED &<br>TECH GRP I    | SPON ADR            | 647581107 | 80,933  | 2,339,779  | SH | DFND | 1,2,3,4 | 1,711,319  | 0 | 628,460   |
| NEW RESIDENTIAL<br>INVT CORP       | COM NEW             | 64828T201 | 25,998  | 2,235,442  | SH | DFND | 1,2,3,4 | 2,235,442  | 0 | 0         |
| NEW RELIC INC                      | COM                 | 64829B100 | 452     | 17,350     | SH | DFND | 1,2,3,4 | 17,350     | 0 | 0         |
| NEW SR INVT GROUP<br>INC           | COM                 | 648691103 | 1,063   | 103,213    | SH | DFND | 1,2,3,4 | 103,213    | 0 | 0         |
| NEW YORK CMNTY<br>BANCORP INC      | COM                 | 649445103 | 5,948   | 374,091    | SH | DFND | 1,2,3,4 | 337,289    | 0 | 36,802    |
| NEW YORK MTG TR INC                | COM PAR \$.02       | 649604501 | 552     | 116,400    | SH | DFND | 1,2,3,4 | 116,400    | 0 | 0         |
| NEW YORK REIT INC                  | COM                 | 64976L109 | 3,215   | 318,340    | SH | DFND | 1,2,3,4 | 318,340    | 0 | 0         |
| NEW YORK TIMES CO                  | CL A                | 650111107 | 2,822   | 226,480    | SH | DFND | 1,2,3,4 | 226,480    | 0 | 0         |
| NEWELL RUBBERMAID<br>INC           | COM                 | 651229106 | 20,954  | 473,118    | SH | DFND | 1,2,3,4 | 413,128    | 0 | 59,990    |
| NEWFIELD EXPL CO                   | COM                 | 651290108 | 10,142  | 305,008    | SH | DFND | 1,2,3,4 | 273,748    | 0 | 31,260    |
| NEWLINK GENETICS<br>CORP           | COM                 | 651511107 | 637     | 35,000     | SH | DFND | 1,2,3,4 | 35,000     | 0 | 0         |
| NEWMARKET CORP                     | COM                 | 651587107 | 2,299   | 5,803      | SH | DFND | 1,2,3,4 | 4,558      | 0 | 1,245     |
| NEWMONT MINING<br>CORP             | COM                 | 651639106 | 29,912  | 1,125,342  | SH | DFND | 1,2,3,4 | 1,027,576  | 0 | 97,766    |
| NEWPARK RES INC                    | COM PAR<br>\$.01NEW | 651718504 | 587     | 135,850    | SH | DFND | 1,2,3,4 | 135,850    | 0 | 0         |
| NEWPORT CORP                       | COM                 | 651824104 | 1,504   | 65,385     | SH | DFND | 1,2,3,4 | 65,385     | 0 | 0         |
| NEWS CORP NEW                      | CL A                | 65249B109 | 8,822   | 690,817    | SH | DFND | 1,2,3,4 | 619,618    | 0 | 71,199    |
| NEWS CORP NEW                      | CL B                | 65249B208 | 2,061   | 155,518    | SH | DFND | 1,2,3,4 | 136,055    | 0 | 19,463    |
| NEWSTAR FINANCIAL<br>INC           | COM                 | 65251F105 | 237     | 27,100     | SH | DFND | 1,2,3,4 | 27,100     | 0 | 0         |
| NEXSTAR<br>BROADCASTING GROUP<br>I | CL A                | 65336K103 | 2,430   | 54,890     | SH | DFND | 1,2,3,4 | 54,890     | 0 | 0         |
| NEXTERA ENERGY INC                 | COM                 | 65339F101 | 322,240 | 2,723,000  | SH | DFND | 1,2,3,4 | 2,585,115  | 0 | 137,885   |
| NIKE INC                           | CL B                | 654106103 | 737,321 | 11,994,809 | SH | DFND | 1,2,3,4 | 10,575,817 | 0 | 1,418,992 |
| NIMBLE STORAGE INC                 | COM                 | 65440R101 | 256     | 32,700     | SH | DFND | 1,2,3,4 | 32,700     | 0 | 0         |
| NIPPON TELEG & TEL<br>CORP         | SPONSORED<br>ADR    | 654624105 | 1,633   | 37,758     | SH | DFND | 1,2,3,4 | 48         | 0 | 37,710    |
| NISOURCE INC                       | COM                 | 65473P105 | 90,292  | 3,832,414  | SH | DFND | 1,2,3,4 | 3,491,494  | 0 | 340,920   |
| NOBLE ENERGY INC                   | COM                 | 655044105 | 23,989  | 763,736    | SH | DFND | 1,2,3,4 | 684,769    | 0 | 78,967    |
| NORDSON CORP                       | COM                 | 655663102 | 3,159   | 41,549     | SH | DFND | 1,2,3,4 | 33,384     | 0 | 8,165     |
| NORDSTROM INC                      | COM                 | 655664100 | 14,015  | 244,971    | SH | DFND | 1,2,3,4 | 210,546    | 0 | 34,425    |
| NORFOLK SOUTHERN<br>CORP           | COM                 | 655844108 | 44,886  | 539,173    | SH | DFND | 1,2,3,4 | 483,088    | 0 | 56,085    |
| NORTEK INC                         | COM NEW             | 656559309 | 1,060   | 21,955     | SH | DFND | 1,2,3,4 | 21,955     | 0 | 0         |
| NORTHEAST BANCORP                  | COM NEW             | 663904209 | 1,029   | 96,988     | SH | DFND | 1,2,3,4 | 96,988     | 0 | 0         |
| NORTHERN OIL & GAS<br>INC NEV      | COM                 | 665531109 | 324     | 81,156     | SH | DFND | 1,2,3,4 | 81,156     | 0 | 0         |
| NORTHERN TIER<br>ENERGY LP         | COM UN<br>REPR PART | 665826103 | 237     | 10,040     | SH | DFND | 1,2,3,4 | 0          | 0 | 10,040    |
| NORTHERN TR CORP                   | COM                 | 665859104 | 26,202  | 402,059    | SH | DFND | 1,2,3,4 | 360,857    | 0 | 41,202    |
| NORTHFIELD BANCORP<br>INC DEL      | COM                 | 66611T108 | 1,206   | 73,329     | SH | DFND | 1,2,3,4 | 73,329     | 0 | 0         |

|                              |                 |           |         |            |    |      |           |            |   |           |
|------------------------------|-----------------|-----------|---------|------------|----|------|-----------|------------|---|-----------|
| NORTHROP GRUMMAN CORP        | COM             | 666807102 | 497,554 | 2,514,168  | SH | DFND | 1,2,3,4   | 2,348,896  | 0 | 165,272   |
| NORTHSTAR RLTY FIN CORP      | COM             | 66704R803 | 1,498   | 114,192    | SH | DFND | 1,2,3,4   | 102,460    | 0 | 11,732    |
| NORTHSTAR ASSET MGMT GROUP I | COM             | 66705Y104 | 1,332   | 117,362    | SH | DFND | 1,2,3,4   | 89,737     | 0 | 27,625    |
| NORTHSTAR REALTY EUROPE CORP | COM             | 66706L101 | 438     | 37,796     | SH | DFND | 1,2,3,4   | 33,920     | 0 | 3,876     |
| NORTHWEST BANCSHARES INC MD  | COM             | 667340103 | 2,128   | 157,547    | SH | DFND | 1,2,3,4   | 157,547    | 0 | 0         |
| NORTHWEST BIOTHERAPEUTICS IN | COM PAR \$0.001 | 66737P600 | 72      | 49,230     | SH | DFND | 1,2,3,4   | 49,230     | 0 | 0         |
| NORTHWEST NAT GAS CO         | COM             | 667655104 | 1,746   | 32,426     | SH | DFND | 1,2,3,4   | 32,426     | 0 | 0         |
| NORTHWESTERN CORP            | COM NEW         | 668074305 | 4,082   | 66,102     | SH | DFND | 1,2,3,4   | 66,102     | 0 | 0         |
| NOVARTIS A G                 | SPONSORED ADR   | 66987V109 | 2,131   | 29,424     | SH | DFND | 1,2,3,4   | 25,624     | 0 | 3,800     |
| NOVAVAX INC                  | COM             | 670002104 | 2,287   | 443,201    | SH | DFND | 1,2,3,4   | 443,201    | 0 | 0         |
| NOW INC                      | COM             | 67011P100 | 1,354   | 76,424     | SH | DFND | 1,2,3,4   | 69,507     | 0 | 6,917     |
| NU SKIN ENTERPRISES INC      | CL A            | 67018T105 | 1,421   | 37,155     | SH | DFND | 1,2,3,4   | 32,510     | 0 | 4,645     |
| NTELOS HLDGS CORP            | COM NEW         | 67020Q305 | 217     | 23,578     | SH | DFND | 1,2,3,4   | 23,578     | 0 | 0         |
| NUANCE COMMUNICATIONS INC    | COM             | 67020Y100 | 3,121   | 166,995    | SH | DFND | 1,2,3,4   | 147,948    | 0 | 19,047    |
| NUCOR CORP                   | COM             | 670346105 | 31,110  | 657,711    | SH | DFND | 1,2,3,4   | 598,516    | 0 | 59,195    |
| NUSTAR ENERGY LP             | UNIT COM        | 67058H102 | 438     | 10,849     | SH | DFND | 1,2,3,4   | 0          | 0 | 10,849    |
| NUTRACEUTICAL INTL CORP      | COM             | 67060Y101 | 268     | 11,000     | SH | DFND | 1,2,3,4   | 11,000     | 0 | 0         |
| NVIDIA CORP                  | COM             | 67066G104 | 399,958 | 11,225,325 | SH | DFND | 1,2,3,4   | 9,859,158  | 0 | 1,366,167 |
| NUTRI SYS INC NEW            | COM             | 67069D108 | 796     | 38,150     | SH | DFND | 1,2,3,4   | 38,150     | 0 | 0         |
| NUVASIVE INC                 | COM             | 670704105 | 3,840   | 78,922     | SH | DFND | 1,2,3,4   | 78,922     | 0 | 0         |
| NXSTAGE MEDICAL INC          | COM             | 67072V103 | 1,397   | 93,210     | SH | DFND | 1,2,3,4   | 93,210     | 0 | 0         |
| NUVECTRA CORP                | COM             | 67075N108 | 76      | 14,059     | SH | DFND | 1,2,3,4   | 14,059     | 0 | 0         |
| OGE ENERGY CORP              | COM             | 670837103 | 4,872   | 170,175    | SH | DFND | 1,2,3,4   | 148,389    | 0 | 21,786    |
| O REILLY AUTOMOTIVE INC NEW  | COM             | 67103H107 | 140,924 | 514,959    | SH | DFND | 1,2,3,4   | 461,401    | 0 | 53,558    |
| OFG BANCORP                  | COM             | 67103X102 | 240     | 34,406     | SH | DFND | 1,2,3,4   | 34,406     | 0 | 0         |
| OSI SYSTEMS INC              | COM             | 671044105 | 2,094   | 31,975     | SH | DFND | 1,2,3,4   | 31,975     | 0 | 0         |
| OASIS PETE INC NEW           | COM             | 674215108 | 1,296   | 178,000    | SH | DFND | 1,2,3,4   | 178,000    | 0 | 0         |
| OCCIDENTAL PETE CORP DEL     | COM             | 674599105 | 215,596 | 3,150,606  | SH | DFND | 1,2,3,4   | 2,958,091  | 0 | 192,515   |
| OCEAN SHORE HLDG CO NEW      | COM             | 67501R103 | 1,202   | 68,607     | SH | DFND | 1,2,3,4   | 68,607     | 0 | 0         |
| OCEANEERING INTL INC         | COM             | 675232102 | 42,402  | 1,275,621  | SH | DFND | 1,2,3,4   | 1,149,871  | 0 | 125,750   |
| OCLARO INC                   | COM NEW         | 67555N206 | 30,876  | 5,717,751  | SH | DFND | 1,2,3,4   | 4,913,681  | 0 | 804,070   |
| OCWEN FINL CORP              | COM NEW         | 675746309 | 189     | 76,540     | SH | DFND | 1,2,3,4   | 76,540     | 0 | 0         |
| OCULAR THERAPEUTIX INC       | COM             | 67576A100 | 116     | 12,000     | SH | DFND | 1,2,3,4   | 12,000     | 0 | 0         |
| OFFICE DEPOT INC             | COM             | 676220106 | 135,891 | 19,139,616 | SH | DFND | 1,2,3,4   | 15,755,250 | 0 | 3,384,366 |
| OIL STS INTL INC             | COM             | 678026105 | 106,233 | 3,370,344  | SH | DFND | 1,2,3,4   | 3,035,563  | 0 | 334,781   |
| OLD DOMINION FGHT LINES INC  | COM             | 679580100 | 3,913   | 56,199     | SH | DFND | 1,2,3,4   | 46,269     | 0 | 9,930     |
| OLD NATL BANCORP IND         | COM             | 680033107 | 2,402   | 197,036    | SH | DFND | 1,2,3,4   | 197,036    | 0 | 0         |
| OLD POINT FINL CORP          | COM             | 680194107 | 2,090   | 112,385    | SH | DFND | 1,2,3,4   | 112,385    | 0 | 0         |
| OLD REP INTL CORP            | COM             | 680223104 | 7,805   | 426,993    | SH | DFND | 1,2,3,4   | 409,429    | 0 | 17,564    |
| OLIN CORP                    | COM PAR \$1     | 680665205 | 5,715   | 329,030    | SH | DFND | 1,2,3,4   | 329,030    | 0 | 0         |
| OLLIES BARGAIN OUTLT HLDGS I | COM             | 681116109 | 34,403  | 1,468,331  | SH | DFND | 1,2,3,4   | 1,239,779  | 0 | 228,552   |
| OMNICOM GROUP INC            | COM             | 681919106 | 98,273  | 1,180,745  | SH | DFND | 1,2,3,4   | 1,109,789  | 0 | 70,956    |
| OMNICOM GROUP INC            | COM             | 681919106 | 3,679   | 44,206     | SH | DFND | 1,2,3,4,7 | 44,206     | 0 | 0         |
| OMEGA HEALTHCARE INVS INC    | COM             | 681936100 | 6,866   | 194,504    | SH | DFND | 1,2,3,4   | 178,859    | 0 | 15,645    |
| OMEGA PROTEIN CORP           | COM             | 68210P107 | 343     | 20,242     | SH | DFND | 1,2,3,4   | 20,242     | 0 | 0         |
| OMNOVA SOLUTIONS             | COM             | 682129101 | 106     | 19,030     | SH | DFND | 1,2,3,4   | 19,030     | 0 | 0         |

|                             |                |           |         |            |    |      |         |            |   |           |
|-----------------------------|----------------|-----------|---------|------------|----|------|---------|------------|---|-----------|
| INC                         |                |           |         |            |    |      |         |            |   |           |
| OMNICELL INC                | COM            | 68213N109 | 1,618   | 58,046     | SH | DFND | 1,2,3,4 | 58,046     | 0 | 0         |
| OMEROS CORP                 | COM            | 682143102 | 828     | 54,000     | SH | DFND | 1,2,3,4 | 54,000     | 0 | 0         |
| ON ASSIGNMENT INC           | COM            | 682159108 | 3,199   | 86,650     | SH | DFND | 1,2,3,4 | 86,650     | 0 | 0         |
| ON DECK CAP INC             | COM            | 682163100 | 189     | 24,200     | SH | DFND | 1,2,3,4 | 24,200     | 0 | 0         |
| ON SEMICONDUCTOR CORP       | COM            | 682189105 | 62,152  | 6,480,901  | SH | DFND | 1,2,3,4 | 5,811,113  | 0 | 669,788   |
| ONCOTHYREON INC             | COM            | 682324108 | 93      | 73,100     | SH | DFND | 1,2,3,4 | 73,100     | 0 | 0         |
| ONE GAS INC                 | COM            | 68235P108 | 5,275   | 86,330     | SH | DFND | 1,2,3,4 | 86,330     | 0 | 0         |
| ONE LIBERTY PPTYS INC       | COM            | 682406103 | 474     | 21,167     | SH | DFND | 1,2,3,4 | 21,167     | 0 | 0         |
| 1 800 FLOWERS COM           | CL A           | 68243Q106 | 131     | 16,630     | SH | DFND | 1,2,3,4 | 16,580     | 0 | 50        |
| ONEOK INC NEW               | COM            | 682680103 | 11,283  | 377,863    | SH | DFND | 1,2,3,4 | 332,079    | 0 | 45,784    |
| ONEOK PARTNERS LP           | UNIT LTD PARTN | 68268N103 | 827     | 26,340     | SH | DFND | 1,2,3,4 | 0          | 0 | 26,340    |
| ONEMAIN HLDGS INC           | COM            | 68268W103 | 136,389 | 4,972,250  | SH | DFND | 1,2,3,4 | 4,526,194  | 0 | 446,056   |
| OPEN TEXT CORP              | COM            | 683715106 | 475     | 9,171      | SH | DFND | 1,2,3,4 | 7,829      | 0 | 1,342     |
| OPHTHOTECH CORP             | COM            | 683745103 | 1,515   | 35,840     | SH | DFND | 1,2,3,4 | 35,840     | 0 | 0         |
| OPKO HEALTH INC             | COM            | 68375N103 | 2,210   | 212,732    | SH | DFND | 1,2,3,4 | 169,602    | 0 | 43,130    |
| ORACLE CORP                 | COM            | 68389X105 | 592,929 | 14,493,491 | SH | DFND | 1,2,3,4 | 12,718,430 | 0 | 1,775,061 |
| OPUS BK IRVINE CALIF        | COM            | 684000102 | 296     | 8,700      | SH | DFND | 1,2,3,4 | 8,700      | 0 | 0         |
| ORASURE TECHNOLOGIES INC    | COM            | 68554V108 | 1,022   | 141,346    | SH | DFND | 1,2,3,4 | 141,346    | 0 | 0         |
| ORBCOMM INC                 | COM            | 68555P100 | 575     | 56,800     | SH | DFND | 1,2,3,4 | 56,800     | 0 | 0         |
| ORBITAL ATK INC             | COM            | 68557N103 | 3,538   | 40,700     | SH | DFND | 1,2,3,4 | 36,805     | 0 | 3,895     |
| OREXIGEN THERAPEUTICS INC   | COM            | 686164104 | 102     | 181,083    | SH | DFND | 1,2,3,4 | 181,083    | 0 | 0         |
| ORGANOVO HLDGS INC          | COM            | 68620A104 | 116     | 53,250     | SH | DFND | 1,2,3,4 | 53,250     | 0 | 0         |
| ORIX CORP                   | SPONSORED ADR  | 686330101 | 525     | 7,354      | SH | DFND | 1,2,3,4 | 12         | 0 | 7,342     |
| ORITANI FINL CORP DEL       | COM            | 68633D103 | 1,176   | 69,304     | SH | DFND | 1,2,3,4 | 69,304     | 0 | 0         |
| ORMAT TECHNOLOGIES INC      | COM            | 686688102 | 1,932   | 46,842     | SH | DFND | 1,2,3,4 | 46,842     | 0 | 0         |
| OSHKOSH CORP                | COM            | 688239201 | 89,871  | 2,198,954  | SH | DFND | 1,2,3,4 | 1,895,083  | 0 | 303,871   |
| OSIRIS THERAPEUTICS INC NEW | COM            | 68827R108 | 216     | 37,892     | SH | DFND | 1,2,3,4 | 37,892     | 0 | 0         |
| OTONOMY INC                 | COM            | 68906L105 | 8,463   | 567,229    | SH | DFND | 1,2,3,4 | 479,485    | 0 | 87,744    |
| OTTER TAIL CORP             | COM            | 689648103 | 1,617   | 54,593     | SH | DFND | 1,2,3,4 | 54,593     | 0 | 0         |
| OUTERWALL INC               | COM            | 690070107 | 1,214   | 32,829     | SH | DFND | 1,2,3,4 | 32,829     | 0 | 0         |
| OUTFRONT MEDIA INC          | COM            | 69007J106 | 1,878   | 89,006     | SH | DFND | 1,2,3,4 | 80,168     | 0 | 8,838     |
| OVASCIENCE INC              | COM            | 69014Q101 | 366     | 38,600     | SH | DFND | 1,2,3,4 | 38,600     | 0 | 0         |
| OWENS & MINOR INC NEW       | COM            | 690732102 | 4,096   | 101,325    | SH | DFND | 1,2,3,4 | 101,325    | 0 | 0         |
| OWENS CORNING NEW           | COM            | 690742101 | 3,932   | 83,155     | SH | DFND | 1,2,3,4 | 75,520     | 0 | 7,635     |
| OWENS ILL INC               | COM NEW        | 690768403 | 4,360   | 273,211    | SH | DFND | 1,2,3,4 | 244,544    | 0 | 28,667    |
| OXFORD INDS INC             | COM            | 691497309 | 1,638   | 24,358     | SH | DFND | 1,2,3,4 | 24,358     | 0 | 0         |
| PBF ENERGY INC              | CL A           | 69318G106 | 2,082   | 62,703     | SH | DFND | 1,2,3,4 | 56,518     | 0 | 6,185     |
| PDC ENERGY INC              | COM            | 69327R101 | 10,943  | 184,074    | SH | DFND | 1,2,3,4 | 172,024    | 0 | 12,050    |
| PDF SOLUTIONS INC           | COM            | 693282105 | 308     | 23,020     | SH | DFND | 1,2,3,4 | 23,020     | 0 | 0         |
| PDL BIOPHARMA INC           | COM            | 69329Y104 | 998     | 299,722    | SH | DFND | 1,2,3,4 | 299,722    | 0 | 0         |
| PG&E CORP                   | COM            | 69331C108 | 66,042  | 1,105,866  | SH | DFND | 1,2,3,4 | 1,006,792  | 0 | 99,074    |
| PHH CORP                    | COM NEW        | 693320202 | 939     | 74,891     | SH | DFND | 1,2,3,4 | 74,881     | 0 | 10        |
| PICO HLDGS INC              | COM NEW        | 693366205 | 103     | 10,040     | SH | DFND | 1,2,3,4 | 10,040     | 0 | 0         |
| PHI INC                     | COM NON VTG    | 69336T205 | 418     | 22,140     | SH | DFND | 1,2,3,4 | 22,140     | 0 | 0         |
| PGT INC                     | COM            | 69336V101 | 314     | 31,900     | SH | DFND | 1,2,3,4 | 31,900     | 0 | 0         |
| PNC FINL SVCS GROUP INC     | COM            | 693475105 | 92,246  | 1,090,770  | SH | DFND | 1,2,3,4 | 990,141    | 0 | 100,629   |
| PNM RES INC                 | COM            | 69349H107 | 105,377 | 3,125,051  | SH | DFND | 1,2,3,4 | 2,719,037  | 0 | 406,014   |
| PPG INDS INC                | COM            | 693506107 | 52,637  | 472,124    | SH | DFND | 1,2,3,4 | 400,965    | 0 | 71,159    |
| PPL CORP                    | COM            | 69351T106 | 379,528 | 9,969,217  | SH | DFND | 1,2,3,4 | 9,073,990  | 0 | 895,227   |
| PRA HEALTH SCIENCES INC     | COM            | 69354M108 | 1,298   | 30,347     | SH | DFND | 1,2,3,4 | 30,347     | 0 | 0         |

|                                  |         |           |         |           |    |      |           |           |   |         |
|----------------------------------|---------|-----------|---------|-----------|----|------|-----------|-----------|---|---------|
| PRA GROUP INC                    | COM     | 69354N106 | 2,570   | 87,452    | SH | DFND | 1,2,3,4   | 87,452    | 0 | 0       |
| PS BUSINESS PKS INC<br>CALIF     | COM     | 69360J107 | 4,008   | 39,877    | SH | DFND | 1,2,3,4   | 39,877    | 0 | 0       |
| PVH CORP                         | COM     | 693656100 | 14,883  | 150,243   | SH | DFND | 1,2,3,4   | 134,982   | 0 | 15,261  |
| PTC THERAPEUTICS INC             | COM     | 69366J200 | 340     | 52,750    | SH | DFND | 1,2,3,4   | 52,750    | 0 | 0       |
| PTC INC                          | COM     | 69370C100 | 2,704   | 81,558    | SH | DFND | 1,2,3,4   | 65,183    | 0 | 16,375  |
| PACCAR INC                       | COM     | 693718108 | 33,817  | 618,345   | SH | DFND | 1,2,3,4   | 527,018   | 0 | 91,327  |
| PACIFIC BIOSCIENCES<br>CALIF IN  | COM     | 69404D108 | 711     | 83,600    | SH | DFND | 1,2,3,4   | 83,600    | 0 | 0       |
| PACIFIC CONTINENTAL<br>CORP      | COM     | 69412V108 | 276     | 17,130    | SH | DFND | 1,2,3,4   | 17,130    | 0 | 0       |
| PACIFIC MERCANTILE<br>BANCORP    | COM     | 694552100 | 2,563   | 366,101   | SH | DFND | 1,2,3,4   | 366,101   | 0 | 0       |
| PACIFIC PREMIER<br>BANCORP       | COM     | 69478X105 | 2,644   | 123,710   | SH | DFND | 1,2,3,4   | 123,710   | 0 | 0       |
| PACIRA<br>PHARMACEUTICALS<br>INC | COM     | 695127100 | 3,282   | 61,947    | SH | DFND | 1,2,3,4   | 61,947    | 0 | 0       |
| PACKAGING CORP<br>AMER           | COM     | 695156109 | 6,081   | 100,675   | SH | DFND | 1,2,3,4   | 85,668    | 0 | 15,007  |
| PACWEST BANCORP<br>DEL           | COM     | 695263103 | 2,839   | 76,419    | SH | DFND | 1,2,3,4   | 69,199    | 0 | 7,220   |
| PALO ALTO NETWORKS<br>INC        | COM     | 697435105 | 149,671 | 917,440   | SH | DFND | 1,2,3,4   | 727,332   | 0 | 190,108 |
| PAN AMERICAN SILVER<br>CORP      | COM     | 697900108 | 896     | 82,416    | SH | DFND | 1,2,3,4   | 82,416    | 0 | 0       |
| PANDORA MEDIA INC                | COM     | 698354107 | 40,136  | 4,484,423 | SH | DFND | 1,2,3,4   | 3,941,860 | 0 | 542,563 |
| PANERA BREAD CO                  | CL A    | 69840W108 | 3,459   | 16,887    | SH | DFND | 1,2,3,4   | 13,417    | 0 | 3,470   |
| PANHANDLE OIL AND<br>GAS INC     | CL A    | 698477106 | 180     | 10,392    | SH | DFND | 1,2,3,4   | 10,392    | 0 | 0       |
| PAPA JOHNS INTL INC              | COM     | 698813102 | 3,541   | 65,352    | SH | DFND | 1,2,3,4   | 65,352    | 0 | 0       |
| PARAMOUNT GROUP<br>INC           | COM     | 69924R108 | 2,387   | 149,658   | SH | DFND | 1,2,3,4   | 138,198   | 0 | 11,460  |
| PAREXEL INTL CORP                | COM     | 699462107 | 6,336   | 101,005   | SH | DFND | 1,2,3,4   | 101,005   | 0 | 0       |
| PARK<br>ELECTROCHEMICAL<br>CORP  | COM     | 700416209 | 436     | 27,256    | SH | DFND | 1,2,3,4   | 27,256    | 0 | 0       |
| PARK NATL CORP                   | COM     | 700658107 | 1,924   | 21,382    | SH | DFND | 1,2,3,4   | 21,382    | 0 | 0       |
| PARKE BANCORP INC                | COM     | 700885106 | 2,214   | 167,068   | SH | DFND | 1,2,3,4   | 167,068   | 0 | 0       |
| PARKER DRILLING CO               | COM     | 701081101 | 386     | 182,189   | SH | DFND | 1,2,3,4   | 181,639   | 0 | 550     |
| PARKER HANNIFIN<br>CORP          | COM     | 701094104 | 74,662  | 672,142   | SH | DFND | 1,2,3,4   | 641,803   | 0 | 30,339  |
| PARKER HANNIFIN<br>CORP          | COM     | 701094104 | 2,045   | 18,412    | SH | DFND | 1,2,3,4,7 | 18,412    | 0 | 0       |
| PARKWAY PPTYS INC                | COM     | 70159Q104 | 2,377   | 151,819   | SH | DFND | 1,2,3,4   | 151,819   | 0 | 0       |
| PARSLEY ENERGY INC               | CL A    | 701877102 | 3,107   | 137,470   | SH | DFND | 1,2,3,4   | 137,470   | 0 | 0       |
| PARTY CITY HOLDCO<br>INC         | COM     | 702149105 | 314     | 20,900    | SH | DFND | 1,2,3,4   | 20,900    | 0 | 0       |
| PATRICK INDS INC                 | COM     | 703343103 | 1,042   | 22,950    | SH | DFND | 1,2,3,4   | 22,950    | 0 | 0       |
| PATRIOT NATL<br>BANCORP INC      | COM NEW | 70336F203 | 197     | 15,175    | SH | DFND | 1,2,3,4   | 15,175    | 0 | 0       |
| PATTERN ENERGY<br>GROUP INC      | CL A    | 70338P100 | 1,204   | 63,140    | SH | DFND | 1,2,3,4   | 63,140    | 0 | 0       |
| PATTERSON COMPANIES<br>INC       | COM     | 703395103 | 7,050   | 151,516   | SH | DFND | 1,2,3,4   | 132,399   | 0 | 19,117  |
| PATTERSON UTI<br>ENERGY INC      | COM     | 703481101 | 1,951   | 110,707   | SH | DFND | 1,2,3,4   | 101,327   | 0 | 9,380   |
| PAYCHEX INC                      | COM     | 704326107 | 33,217  | 615,008   | SH | DFND | 1,2,3,4   | 533,168   | 0 | 81,840  |
| PAYCOM SOFTWARE INC              | COM     | 70432V102 | 1,553   | 43,630    | SH | DFND | 1,2,3,4   | 43,630    | 0 | 0       |
| PAYLOCITY HLDG CORP              | COM     | 70438V106 | 35,588  | 1,087,002 | SH | DFND | 1,2,3,4   | 919,730   | 0 | 167,272 |
| PAYPAL HLDGS INC                 | COM     | 70450Y103 | 79,620  | 2,062,691 | SH | DFND | 1,2,3,4   | 1,755,301 | 0 | 307,390 |
| PEABODY ENERGY<br>CORP           | COM NEW | 704549203 | 71      | 30,764    | SH | DFND | 1,2,3,4   | 30,764    | 0 | 0       |
| PEBBLEBROOK HOTEL<br>TR          | COM     | 70509V100 | 13,588  | 467,439   | SH | DFND | 1,2,3,4   | 454,389   | 0 | 13,050  |
| PEGASYSYSTEMS INC                | COM     | 705573103 | 1,738   | 68,470    | SH | DFND | 1,2,3,4   | 68,470    | 0 | 0       |
| PEMBINA PIPELINE                 | COM     | 706327103 | 1,056   | 39,125    | SH | DFND | 1,2,3,4   | 35,286    | 0 | 3,839   |

|                              |                  |           |           |            |    |      |         |            |   |           |
|------------------------------|------------------|-----------|-----------|------------|----|------|---------|------------|---|-----------|
| CORP                         |                  |           |           |            |    |      |         |            |   |           |
| PENDRELL CORP                | COM              | 70686R104 | 32        | 59,609     | SH | DFND | 1,2,3,4 | 59,600     | 0 | 9         |
| PENGROWTH ENERGY CORP        | COM              | 70706P104 | 14        | 10,438     | SH | DFND | 1,2,3,4 | 10,438     | 0 | 0         |
| PENN NATL GAMING INC         | COM              | 707569109 | 1,940     | 116,250    | SH | DFND | 1,2,3,4 | 116,250    | 0 | 0         |
| PENN WEST PETE LTD NEW       | COM              | 707887105 | 21        | 22,600     | SH | DFND | 1,2,3,4 | 22,600     | 0 | 0         |
| PENNEY J C INC               | COM              | 708160106 | 2,166     | 195,844    | SH | DFND | 1,2,3,4 | 175,717    | 0 | 20,127    |
| PENNSYLVANIA RL ESTATE INVT  | SH BEN INT       | 709102107 | 13,167    | 602,593    | SH | DFND | 1,2,3,4 | 547,103    | 0 | 55,490    |
| PENNYMAC MTG INVT TR         | COM              | 70931T103 | 18,024    | 1,321,398  | SH | DFND | 1,2,3,4 | 1,255,428  | 0 | 65,970    |
| PENNYMAC FINL SVCS INC       | CL A             | 70932B101 | 3,054     | 259,717    | SH | DFND | 1,2,3,4 | 259,717    | 0 | 0         |
| PENSKE AUTOMOTIVE GRP INC    | COM              | 70959W103 | 1,003     | 26,460     | SH | DFND | 1,2,3,4 | 22,550     | 0 | 3,910     |
| PENUMBRA INC                 | COM              | 70975L107 | 24,048    | 522,790    | SH | DFND | 1,2,3,4 | 460,722    | 0 | 62,068    |
| PEOPLES BANCORP INC          | COM              | 709789101 | 272       | 13,920     | SH | DFND | 1,2,3,4 | 13,920     | 0 | 0         |
| PEOPLES BANCORP N C INC      | COM              | 710577107 | 2,146     | 115,364    | SH | DFND | 1,2,3,4 | 115,364    | 0 | 0         |
| PEOPLES UNITED FINANCIAL INC | COM              | 712704105 | 8,784     | 551,424    | SH | DFND | 1,2,3,4 | 494,430    | 0 | 56,994    |
| PEPSICO INC                  | COM              | 713448108 | 620,273   | 6,052,626  | SH | DFND | 1,2,3,4 | 5,409,099  | 0 | 643,527   |
| PEREGRINE PHARMACEUTICALS IN | COM NEW          | 713661304 | 11        | 26,000     | SH | DFND | 1,2,3,4 | 26,000     | 0 | 0         |
| PERFICIENT INC               | COM              | 71375U101 | 1,271     | 58,500     | SH | DFND | 1,2,3,4 | 58,500     | 0 | 0         |
| PERFORMANCE SPORTS GROUP LTD | COM              | 71377G100 | 136       | 42,800     | SH | DFND | 1,2,3,4 | 42,800     | 0 | 0         |
| PERKINELMER INC              | COM              | 714046109 | 9,533     | 192,739    | SH | DFND | 1,2,3,4 | 172,054    | 0 | 20,685    |
| PERNIX THERAPEUTICS HLDGS IN | COM              | 71426V108 | 42        | 40,018     | SH | DFND | 1,2,3,4 | 40,018     | 0 | 0         |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG   | 71654V101 | 1,924     | 424,701    | SH | DFND | 1,2,3,4 | 424,676    | 0 | 25        |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR    | 71654V408 | 1,638     | 280,435    | SH | DFND | 1,2,3,4 | 174,025    | 0 | 106,410   |
| PFIZER INC                   | COM              | 717081103 | 1,453,763 | 49,047,346 | SH | DFND | 1,2,3,4 | 45,617,538 | 0 | 3,429,808 |
| PHARMERICA CORP              | COM              | 71714F104 | 1,456     | 65,873     | SH | DFND | 1,2,3,4 | 65,870     | 0 | 3         |
| PHIBRO ANIMAL HEALTH CORP    | CL A COM         | 71742Q106 | 640       | 23,680     | SH | DFND | 1,2,3,4 | 23,680     | 0 | 0         |
| PHILIP MORRIS INTL INC       | COM              | 718172109 | 509,791   | 5,196,120  | SH | DFND | 1,2,3,4 | 4,776,377  | 0 | 419,743   |
| PHILLIPS 66                  | COM              | 718546104 | 88,399    | 1,020,888  | SH | DFND | 1,2,3,4 | 923,972    | 0 | 96,916    |
| PHILLIPS 66 PARTNERS LP      | COM UNIT REP INT | 718549207 | 238       | 3,800      | SH | DFND | 1,2,3,4 | 0          | 0 | 3,800     |
| PHOTRONICS INC               | COM              | 719405102 | 883       | 84,800     | SH | DFND | 1,2,3,4 | 84,800     | 0 | 0         |
| PHYSICIANS RLTY TR           | COM              | 71943U104 | 3,204     | 172,469    | SH | DFND | 1,2,3,4 | 172,469    | 0 | 0         |
| PIEDMONT NAT GAS INC         | COM              | 720186105 | 7,016     | 117,269    | SH | DFND | 1,2,3,4 | 117,269    | 0 | 0         |
| PIEDMONT OFFICE REALTY TR IN | COM CL A         | 720190206 | 2,892     | 142,407    | SH | DFND | 1,2,3,4 | 133,097    | 0 | 9,310     |
| PIER 1 IMPORTS INC           | COM              | 720279108 | 1,306     | 186,366    | SH | DFND | 1,2,3,4 | 186,366    | 0 | 0         |
| PILGRIMS PRIDE CORP NEW      | COM              | 72147K108 | 747       | 29,420     | SH | DFND | 1,2,3,4 | 24,850     | 0 | 4,570     |
| PIMCO DYNAMIC CR INCOME FD   | COM SHS          | 72202D106 | 9,461     | 542,463    | SH | DFND | 1,2,3,4 | 115,942    | 0 | 426,521   |
| PINNACLE ENTMT INC           | COM              | 723456109 | 3,688     | 105,060    | SH | DFND | 1,2,3,4 | 105,060    | 0 | 0         |
| PINNACLE FINL PARTNERS INC   | COM              | 72346Q104 | 2,830     | 57,691     | SH | DFND | 1,2,3,4 | 57,691     | 0 | 0         |
| PINNACLE WEST CAP CORP       | COM              | 723484101 | 20,156    | 268,493    | SH | DFND | 1,2,3,4 | 243,235    | 0 | 25,258    |
| PINNACLE FOODS INC DEL       | COM              | 72348P104 | 3,293     | 73,711     | SH | DFND | 1,2,3,4 | 66,201     | 0 | 7,510     |
| PIONEER ENERGY SVCS CORP     | COM              | 723664108 | 205       | 93,152     | SH | DFND | 1,2,3,4 | 93,152     | 0 | 0         |
| PIONEER NAT RES CO           | COM              | 723787107 | 41,619    | 295,714    | SH | DFND | 1,2,3,4 | 265,847    | 0 | 29,867    |
| PIPER JAFFRAY COS            | COM              | 724078100 | 1,565     | 31,570     | SH | DFND | 1,2,3,4 | 31,570     | 0 | 0         |
| PITNEY BOWES INC             | COM              | 724479100 | 7,236     | 335,920    | SH | DFND | 1,2,3,4 | 295,435    | 0 | 40,485    |

|                                   |                   |           |         |            |         |      |           |           |   |         |
|-----------------------------------|-------------------|-----------|---------|------------|---------|------|-----------|-----------|---|---------|
| PLAINS ALL AMERN<br>PIPELINE L    | UNIT LTD<br>PARTN | 726503105 | 1,461   | 69,694     | SH      | DFND | 1,2,3,4   | 400       | 0 | 69,294  |
| PLAINS GP HLDGS L P               | SHS A REP<br>LTPN | 72651A108 | 445     | 51,210     | SH      | DFND | 1,2,3,4   | 8,990     | 0 | 42,220  |
| PLANET FITNESS INC                | CL A              | 72703H101 | 42,302  | 2,604,788  | SH      | DFND | 1,2,3,4   | 2,237,359 | 0 | 367,429 |
| PLANTRONICS INC NEW               | COM               | 727493108 | 2,492   | 63,580     | SH      | DFND | 1,2,3,4   | 63,580    | 0 | 0       |
| PLATFORM SPECIALTY<br>PRODS COR   | COM               | 72766Q105 | 478     | 55,605     | SH      | DFND | 1,2,3,4   | 45,540    | 0 | 10,065  |
| PLEXUS CORP                       | COM               | 729132100 | 2,053   | 51,952     | SH      | DFND | 1,2,3,4   | 51,952    | 0 | 0       |
| PLUG POWER INC                    | COM NEW           | 72919P202 | 36      | 17,690     | SH      | DFND | 1,2,3,4   | 17,690    | 0 | 0       |
| PLUMAS BANCORP                    | COM               | 729273102 | 694     | 78,826     | SH      | DFND | 1,2,3,4   | 78,826    | 0 | 0       |
| PLY GEM HLDGS INC                 | COM               | 72941W100 | 336     | 23,940     | SH      | DFND | 1,2,3,4   | 23,940    | 0 | 0       |
| POAGE BANKSHARES<br>INC           | COM               | 730206109 | 1,624   | 97,876     | SH      | DFND | 1,2,3,4   | 97,876    | 0 | 0       |
| POLARIS INDS INC                  | COM               | 731068102 | 4,743   | 48,159     | SH      | DFND | 1,2,3,4   | 37,889    | 0 | 10,270  |
| POLYCOM INC                       | COM               | 73172K104 | 77,494  | 6,950,109  | SH      | DFND | 1,2,3,4   | 6,012,652 | 0 | 937,457 |
| POLYONE CORP                      | COM               | 73179P106 | 119,454 | 3,948,895  | SH      | DFND | 1,2,3,4   | 3,492,365 | 0 | 456,530 |
| POOL CORPORATION                  | COM               | 73278L105 | 58,532  | 667,111    | SH      | DFND | 1,2,3,4   | 574,729   | 0 | 92,382  |
| POPEYES LA KITCHEN<br>INC         | COM               | 732872106 | 1,716   | 32,963     | SH      | DFND | 1,2,3,4   | 32,963    | 0 | 0       |
| POPULAR INC                       | COM NEW           | 733174700 | 2,310   | 80,734     | SH      | DFND | 1,2,3,4   | 74,080    | 0 | 6,654   |
| PORTLAND GEN ELEC<br>CO           | COM NEW           | 736508847 | 5,185   | 131,298    | SH      | DFND | 1,2,3,4   | 131,298   | 0 | 0       |
| PORTOLA<br>PHARMACEUTICALS<br>INC | COM               | 737010108 | 6,983   | 342,283    | SH      | DFND | 1,2,3,4   | 342,283   | 0 | 0       |
| POST HLDGS INC                    | COM               | 737446104 | 6,521   | 94,823     | SH      | DFND | 1,2,3,4   | 94,823    | 0 | 0       |
| POST PPTYS INC                    | COM               | 737464107 | 3,509   | 58,732     | SH      | DFND | 1,2,3,4   | 53,792    | 0 | 4,940   |
| POTBELLY CORP                     | COM               | 73754Y100 | 341     | 25,060     | SH      | DFND | 1,2,3,4   | 25,060    | 0 | 0       |
| POTASH CORP SASK INC              | COM               | 73755L107 | 5,996   | 352,265    | SH      | DFND | 1,2,3,4   | 342,779   | 0 | 9,486   |
| POTLATCH CORP NEW                 | COM               | 737630103 | 2,843   | 90,268     | SH      | DFND | 1,2,3,4   | 90,268    | 0 | 0       |
| POWER INTEGRATIONS<br>INC         | COM               | 739276103 | 2,630   | 52,958     | SH      | DFND | 1,2,3,4   | 52,958    | 0 | 0       |
| POWERSHS DB US<br>DOLLAR INDEX    | DOLL INDX<br>BULL | 73936D107 | 331,290 | 13,500,000 | SH Call | DFND | 1,2,3,4   | 0         | 0 | 0       |
| PRAXAIR INC                       | COM               | 74005P104 | 91,485  | 799,345    | SH      | DFND | 1,2,3,4   | 726,702   | 0 | 72,643  |
| PRAXAIR INC                       | COM               | 74005P104 | 2,449   | 21,394     | SH      | DFND | 1,2,3,4,7 | 21,394    | 0 | 0       |
| PREFERRED BK LOS<br>ANGELES CA    | COM NEW           | 740367404 | 1,773   | 58,597     | SH      | DFND | 1,2,3,4   | 58,597    | 0 | 0       |
| PREMIER INC                       | CL A              | 74051N102 | 205,191 | 6,150,817  | SH      | DFND | 1,2,3,4   | 5,589,526 | 0 | 561,291 |
| PRESTIGE BRANDS<br>HLDGS INC      | COM               | 74112D101 | 5,178   | 96,990     | SH      | DFND | 1,2,3,4   | 96,990    | 0 | 0       |
| PRESS GANEY HLDGS<br>INC          | COM               | 74113L102 | 463     | 15,400     | SH      | DFND | 1,2,3,4   | 15,400    | 0 | 0       |
| PRICE T ROWE GROUP<br>INC         | COM               | 74144T108 | 33,907  | 461,570    | SH      | DFND | 1,2,3,4   | 394,034   | 0 | 67,536  |
| PRICELINE GRP INC                 | COM NEW           | 741503403 | 762,270 | 591,384    | SH      | DFND | 1,2,3,4   | 537,259   | 0 | 54,125  |
| PRICELINE GRP INC                 | COM NEW           | 741503403 | 43,060  | 33,407     | SH      | DFND | 1,2,3,4,6 | 30,383    | 0 | 3,024   |
| PRICESMART INC                    | COM               | 741511109 | 3,009   | 35,576     | SH      | DFND | 1,2,3,4   | 35,576    | 0 | 0       |
| PRIMORIS SVCS CORP                | COM               | 74164F103 | 1,277   | 52,550     | SH      | DFND | 1,2,3,4   | 52,550    | 0 | 0       |
| PRIMERICA INC                     | COM               | 74164M108 | 3,777   | 84,827     | SH      | DFND | 1,2,3,4   | 84,827    | 0 | 0       |
| PRINCIPAL FINL GROUP<br>INC       | COM               | 74251V102 | 20,023  | 507,544    | SH      | DFND | 1,2,3,4   | 455,628   | 0 | 51,916  |
| PROASSURANCE CORP                 | COM               | 74267C106 | 2,115   | 41,800     | SH      | DFND | 1,2,3,4   | 38,240    | 0 | 3,560   |
| PROCTER & GAMBLE<br>CO            | COM               | 742718109 | 536,636 | 6,519,691  | SH      | DFND | 1,2,3,4   | 5,996,494 | 0 | 523,197 |
| PROCTER & GAMBLE<br>CO            | COM               | 742718109 | 7,338   | 89,147     | SH      | DFND | 1,2,3,4,7 | 89,147    | 0 | 0       |
| PRIVATEBANCORP INC                | COM               | 742962103 | 34,682  | 898,510    | SH      | DFND | 1,2,3,4   | 776,854   | 0 | 121,656 |
| PROGENICS<br>PHARMACEUTICALS IN   | COM               | 743187106 | 631     | 144,652    | SH      | DFND | 1,2,3,4   | 144,652   | 0 | 0       |
| PROGRESS SOFTWARE<br>CORP         | COM               | 743312100 | 1,925   | 79,791     | SH      | DFND | 1,2,3,4   | 79,791    | 0 | 0       |
| PROGRESSIVE CORP<br>OHIO          | COM               | 743315103 | 40,833  | 1,162,023  | SH      | DFND | 1,2,3,4   | 1,049,875 | 0 | 112,148 |

|                              |                |           |         |           |    |      |           |           |   |           |
|------------------------------|----------------|-----------|---------|-----------|----|------|-----------|-----------|---|-----------|
| PROGRESSIVE WASTE SOLUTIONS  | COM            | 74339G101 | 263     | 8,486     | SH | DFND | 1,2,3,4   | 7,240     | 0 | 1,246     |
| PROLOGIS INC                 | COM            | 74340W103 | 65,738  | 1,487,950 | SH | DFND | 1,2,3,4   | 1,375,595 | 0 | 112,355   |
| PROOFPOINT INC               | COM            | 743424103 | 34,925  | 649,403   | SH | DFND | 1,2,3,4   | 564,139   | 0 | 85,264    |
| PROS HOLDINGS INC            | COM            | 74346Y103 | 333     | 28,210    | SH | DFND | 1,2,3,4   | 28,210    | 0 | 0         |
| PROSPERITY BANCSHARES INC    | COM            | 743606105 | 5,249   | 113,155   | SH | DFND | 1,2,3,4   | 113,155   | 0 | 0         |
| PROTO LABS INC               | COM            | 743713109 | 2,355   | 30,550    | SH | DFND | 1,2,3,4   | 30,550    | 0 | 0         |
| PROVIDENCE SVC CORP          | COM            | 743815102 | 788     | 15,423    | SH | DFND | 1,2,3,4   | 15,423    | 0 | 0         |
| PROVIDENT BANCORP INC        | COM            | 74383X109 | 521     | 39,346    | SH | DFND | 1,2,3,4   | 39,346    | 0 | 0         |
| PROVIDENT FINL SVCS INC      | COM            | 74386T105 | 1,882   | 93,231    | SH | DFND | 1,2,3,4   | 93,231    | 0 | 0         |
| PRUDENTIAL FINL INC          | COM            | 744320102 | 58,073  | 804,110   | SH | DFND | 1,2,3,4   | 720,874   | 0 | 83,236    |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 50,024  | 1,061,178 | SH | DFND | 1,2,3,4   | 962,527   | 0 | 98,651    |
| PUBLIC STORAGE               | COM            | 74460D109 | 206,550 | 748,829   | SH | DFND | 1,2,3,4   | 678,580   | 0 | 70,249    |
| PULTE GROUP INC              | COM            | 745867101 | 82,841  | 4,427,624 | SH | DFND | 1,2,3,4   | 3,712,157 | 0 | 715,467   |
| PUMA BIOTECHNOLOGY INC       | COM            | 74587V107 | 430     | 14,640    | SH | DFND | 1,2,3,4   | 11,140    | 0 | 3,500     |
| PURE STORAGE INC             | CL A           | 74624M102 | 448     | 32,732    | SH | DFND | 1,2,3,4   | 32,732    | 0 | 0         |
| QLOGIC CORP                  | COM            | 747277101 | 2,272   | 169,080   | SH | DFND | 1,2,3,4   | 169,080   | 0 | 0         |
| QUAD / GRAPHICS INC          | COM CL A       | 747301109 | 134     | 10,320    | SH | DFND | 1,2,3,4   | 10,320    | 0 | 0         |
| QUAKER CHEM CORP             | COM            | 747316107 | 1,749   | 20,610    | SH | DFND | 1,2,3,4   | 20,610    | 0 | 0         |
| PZENA INVESTMENT MGMT INC    | CLASS A        | 74731Q103 | 241     | 31,932    | SH | DFND | 1,2,3,4   | 31,932    | 0 | 0         |
| QLIK TECHNOLOGIES INC        | COM            | 74733T105 | 66,322  | 2,293,292 | SH | DFND | 1,2,3,4   | 2,030,381 | 0 | 262,911   |
| QEP RES INC                  | COM            | 74733V100 | 123,044 | 8,720,322 | SH | DFND | 1,2,3,4   | 7,555,145 | 0 | 1,165,177 |
| QIWI PLC                     | SPON ADR REP B | 74735M108 | 11,830  | 816,433   | SH | DFND | 1,2,3,4   | 816,433   | 0 | 0         |
| QTS RLTY TR INC              | COM CL A       | 74736A103 | 2,411   | 50,890    | SH | DFND | 1,2,3,4   | 50,890    | 0 | 0         |
| QORVO INC                    | COM            | 74736K101 | 41,436  | 821,974   | SH | DFND | 1,2,3,4   | 685,609   | 0 | 136,365   |
| Q2 HLDGS INC                 | COM            | 74736L109 | 370     | 15,400    | SH | DFND | 1,2,3,4   | 15,400    | 0 | 0         |
| QUALCOMM INC                 | COM            | 747525103 | 142,231 | 2,781,217 | SH | DFND | 1,2,3,4   | 2,483,093 | 0 | 298,124   |
| QUALITY SYS INC              | COM            | 747582104 | 1,258   | 82,522    | SH | DFND | 1,2,3,4   | 82,522    | 0 | 0         |
| QUALYS INC                   | COM            | 74758T303 | 936     | 37,000    | SH | DFND | 1,2,3,4   | 37,000    | 0 | 0         |
| QUANEX BUILDING PRODUCTS COR | COM            | 747619104 | 849     | 48,922    | SH | DFND | 1,2,3,4   | 48,922    | 0 | 0         |
| QUANTA SVCS INC              | COM            | 74762E102 | 70,238  | 3,113,373 | SH | DFND | 1,2,3,4   | 2,681,425 | 0 | 431,948   |
| QUANTUM CORP                 | COM DSSG       | 747906204 | 18      | 29,331    | SH | DFND | 1,2,3,4   | 29,331    | 0 | 0         |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 41,313  | 578,212   | SH | DFND | 1,2,3,4   | 537,972   | 0 | 40,240    |
| QUESTAR CORP                 | COM            | 748356102 | 3,637   | 146,646   | SH | DFND | 1,2,3,4   | 135,311   | 0 | 11,335    |
| QUIDEL CORP                  | COM            | 74838J101 | 881     | 51,049    | SH | DFND | 1,2,3,4   | 51,049    | 0 | 0         |
| QUINTILES TRANSNATIO HLDGS I | COM            | 74876Y101 | 229,917 | 3,531,751 | SH | DFND | 1,2,3,4   | 2,916,768 | 0 | 614,983   |
| QUINTILES TRANSNATIO HLDGS I | COM            | 74876Y101 | 44,039  | 676,484   | SH | DFND | 1,2,3,4,6 | 616,745   | 0 | 59,739    |
| QUOTIENT TECHNOLOGY INC      | COM            | 749119103 | 522     | 49,250    | SH | DFND | 1,2,3,4   | 49,250    | 0 | 0         |
| RAIT FINANCIAL TRUST         | COM NEW        | 749227609 | 244     | 77,600    | SH | DFND | 1,2,3,4   | 77,600    | 0 | 0         |
| RLI CORP                     | COM            | 749607107 | 4,665   | 69,766    | SH | DFND | 1,2,3,4   | 69,766    | 0 | 0         |
| RLJ LODGING TR               | COM            | 74965L101 | 62,457  | 2,729,745 | SH | DFND | 1,2,3,4   | 2,351,288 | 0 | 378,457   |
| RPC INC                      | COM            | 749660106 | 76,070  | 5,364,589 | SH | DFND | 1,2,3,4   | 4,626,130 | 0 | 738,459   |
| RPM INTL INC                 | COM            | 749685103 | 4,115   | 86,946    | SH | DFND | 1,2,3,4   | 68,021    | 0 | 18,925    |
| RPX CORP                     | COM            | 74972G103 | 723     | 64,210    | SH | DFND | 1,2,3,4   | 64,210    | 0 | 0         |
| RTI SURGICAL INC             | COM            | 74975N105 | 226     | 56,449    | SH | DFND | 1,2,3,4   | 56,449    | 0 | 0         |
| RSP PERMIAN INC              | COM            | 74978Q105 | 2,651   | 91,302    | SH | DFND | 1,2,3,4   | 91,302    | 0 | 0         |
| RACKSPACE HOSTING INC        | COM            | 750086100 | 1,600   | 74,122    | SH | DFND | 1,2,3,4   | 57,578    | 0 | 16,544    |
| RADIAN GROUP INC             | COM            | 750236101 | 4,644   | 374,482   | SH | DFND | 1,2,3,4   | 374,482   | 0 | 0         |
| RADIUS HEALTH INC            | COM NEW        | 750469207 | 13,834  | 440,006   | SH | DFND | 1,2,3,4   | 384,126   | 0 | 55,880    |
| RADNET INC                   | COM            | 750491102 | 50      | 10,400    | SH | DFND | 1,2,3,4   | 10,400    | 0 | 0         |

|                              |                |           |         |           |    |      |         |           |   |         |
|------------------------------|----------------|-----------|---------|-----------|----|------|---------|-----------|---|---------|
| RAMBUS INC DEL               | COM            | 750917106 | 2,814   | 204,620   | SH | DFND | 1,2,3,4 | 204,620   | 0 | 0       |
| RALPH LAUREN CORP            | CL A           | 751212101 | 31,083  | 322,911   | SH | DFND | 1,2,3,4 | 311,766   | 0 | 11,145  |
| RAMCO-GERSHENSON PPTYS TR    | COM SH BEN INT | 751452202 | 42,249  | 2,343,241 | SH | DFND | 1,2,3,4 | 2,169,551 | 0 | 173,690 |
| RANGE RES CORP               | COM            | 75281A109 | 9,622   | 297,156   | SH | DFND | 1,2,3,4 | 265,268   | 0 | 31,888  |
| RAPTOR PHARMACEUTICAL CORP   | COM            | 75382F106 | 504     | 109,460   | SH | DFND | 1,2,3,4 | 109,460   | 0 | 0       |
| RAVEN INDS INC               | COM            | 754212108 | 1,080   | 67,404    | SH | DFND | 1,2,3,4 | 67,404    | 0 | 0       |
| RAYMOND JAMES FINANCIAL INC  | COM            | 754730109 | 6,198   | 130,176   | SH | DFND | 1,2,3,4 | 120,525   | 0 | 9,651   |
| RAYONIER INC                 | COM            | 754907103 | 4,452   | 180,391   | SH | DFND | 1,2,3,4 | 172,296   | 0 | 8,095   |
| RAYONIER ADVANCED MATLS INC  | COM            | 75508B104 | 166     | 17,500    | SH | DFND | 1,2,3,4 | 17,500    | 0 | 0       |
| RAYTHEON CO                  | COM NEW        | 755111507 | 145,128 | 1,183,459 | SH | DFND | 1,2,3,4 | 1,126,029 | 0 | 57,430  |
| RBC BEARINGS INC             | COM            | 75524B104 | 34,979  | 477,470   | SH | DFND | 1,2,3,4 | 408,605   | 0 | 68,865  |
| REALNETWORKS INC             | COM NEW        | 75605L708 | 71      | 17,408    | SH | DFND | 1,2,3,4 | 17,408    | 0 | 0       |
| REALOGY HLDGS CORP           | COM            | 75605Y106 | 3,780   | 104,693   | SH | DFND | 1,2,3,4 | 89,579    | 0 | 15,114  |
| REALPAGE INC                 | COM            | 75606N109 | 1,617   | 77,600    | SH | DFND | 1,2,3,4 | 77,600    | 0 | 0       |
| REALTY INCOME CORP           | COM            | 756109104 | 40,858  | 653,625   | SH | DFND | 1,2,3,4 | 601,175   | 0 | 52,450  |
| RED HAT INC                  | COM            | 756577102 | 24,873  | 333,818   | SH | DFND | 1,2,3,4 | 285,634   | 0 | 48,184  |
| RED ROBIN GOURMET BURGERS IN | COM            | 75689M101 | 1,474   | 22,870    | SH | DFND | 1,2,3,4 | 22,870    | 0 | 0       |
| REDWOOD TR INC               | COM            | 758075402 | 1,822   | 139,330   | SH | DFND | 1,2,3,4 | 139,330   | 0 | 0       |
| REGAL BELOIT CORP            | COM            | 758750103 | 84,155  | 1,333,891 | SH | DFND | 1,2,3,4 | 1,153,201 | 0 | 180,690 |
| REGAL ENTMT GROUP            | CL A           | 758766109 | 41,193  | 1,948,586 | SH | DFND | 1,2,3,4 | 1,678,094 | 0 | 270,492 |
| REGENCY CTRS CORP            | COM            | 758849103 | 33,221  | 443,836   | SH | DFND | 1,2,3,4 | 420,886   | 0 | 22,950  |
| REGENERON PHARMACEUTICALS    | COM            | 75886F107 | 88,943  | 246,763   | SH | DFND | 1,2,3,4 | 182,998   | 0 | 63,765  |
| REGIS CORP MINN              | COM            | 758932107 | 1,239   | 81,534    | SH | DFND | 1,2,3,4 | 81,534    | 0 | 0       |
| REGULUS THERAPEUTICS INC     | COM            | 75915K101 | 154     | 22,200    | SH | DFND | 1,2,3,4 | 22,200    | 0 | 0       |
| REGIONS FINL CORP NEW        | COM            | 7591EP100 | 20,263  | 2,581,263 | SH | DFND | 1,2,3,4 | 2,337,614 | 0 | 243,649 |
| REINSURANCE GROUP AMER INC   | COM NEW        | 759351604 | 73,597  | 764,647   | SH | DFND | 1,2,3,4 | 646,156   | 0 | 118,491 |
| RELIANCE STEEL & ALUMINUM CO | COM            | 759509102 | 4,519   | 65,313    | SH | DFND | 1,2,3,4 | 60,553    | 0 | 4,760   |
| RELYPSA INC                  | COM            | 759531106 | 658     | 48,550    | SH | DFND | 1,2,3,4 | 48,550    | 0 | 0       |
| RENASANT CORP                | COM            | 75970E107 | 1,703   | 51,751    | SH | DFND | 1,2,3,4 | 51,751    | 0 | 0       |
| RENEWABLE ENERGY GROUP INC   | COM NEW        | 75972A301 | 401     | 42,470    | SH | DFND | 1,2,3,4 | 42,470    | 0 | 0       |
| REPLIGEN CORP                | COM            | 759916109 | 1,775   | 66,190    | SH | DFND | 1,2,3,4 | 66,190    | 0 | 0       |
| RENT A CTR INC NEW           | COM            | 76009N100 | 1,219   | 76,919    | SH | DFND | 1,2,3,4 | 76,919    | 0 | 0       |
| RENTECH INC                  | COM NEW        | 760112201 | 27      | 12,170    | SH | DFND | 1,2,3,4 | 12,170    | 0 | 0       |
| REPUBLIC BANCORP KY          | CL A           | 760281204 | 481     | 18,630    | SH | DFND | 1,2,3,4 | 18,630    | 0 | 0       |
| REPUBLIC SVCS INC            | COM            | 760759100 | 32,170  | 675,131   | SH | DFND | 1,2,3,4 | 614,771   | 0 | 60,360  |
| RESMED INC                   | COM            | 761152107 | 5,982   | 103,455   | SH | DFND | 1,2,3,4 | 81,876    | 0 | 21,579  |
| RESOURCE CAP CORP            | COM NEW        | 76120W708 | 435     | 38,660    | SH | DFND | 1,2,3,4 | 38,660    | 0 | 0       |
| RESOURCES CONNECTION INC     | COM            | 76122Q105 | 1,187   | 76,267    | SH | DFND | 1,2,3,4 | 76,267    | 0 | 0       |
| RESTORATION HARDWARE HLDGS I | COM            | 761283100 | 2,334   | 55,700    | SH | DFND | 1,2,3,4 | 55,700    | 0 | 0       |
| RETROPHIN INC                | COM            | 761299106 | 705     | 51,630    | SH | DFND | 1,2,3,4 | 51,630    | 0 | 0       |
| RESTAURANT BRANDS INTL INC   | COM            | 76131D103 | 790     | 20,353    | SH | DFND | 1,2,3,4 | 18,129    | 0 | 2,224   |
| RETAIL OPPORTUNITY INVTS COR | COM            | 76131N101 | 14,032  | 697,404   | SH | DFND | 1,2,3,4 | 644,495   | 0 | 52,909  |
| RETAIL PPTYS AMER INC        | CL A           | 76131V202 | 3,316   | 209,186   | SH | DFND | 1,2,3,4 | 193,956   | 0 | 15,230  |
| RETAILMENOT INC              | COM SER 1      | 76132B106 | 117     | 14,560    | SH | DFND | 1,2,3,4 | 14,560    | 0 | 0       |
| REVANCE THERAPEUTICS INC     | COM            | 761330109 | 442     | 25,300    | SH | DFND | 1,2,3,4 | 25,300    | 0 | 0       |
| REVLON INC                   | CL A NEW       | 761525609 | 375     | 10,300    | SH | DFND | 1,2,3,4 | 10,300    | 0 | 0       |
| REX ENERGY                   | COM            | 761565100 | 39      | 51,200    | SH | DFND | 1,2,3,4 | 51,200    | 0 | 0       |

|                              |                  |           |         |            |    |      |         |            |   |           |
|------------------------------|------------------|-----------|---------|------------|----|------|---------|------------|---|-----------|
| CORPORATION                  |                  |           |         |            |    |      |         |            |   |           |
| REX AMERICAN RESOURCES CORP  | COM              | 761624105 | 494     | 8,900      | SH | DFND | 1,2,3,4 | 8,900      | 0 | 0         |
| REXNORD CORP NEW             | COM              | 76169B102 | 4,027   | 199,170    | SH | DFND | 1,2,3,4 | 199,170    | 0 | 0         |
| REXFORD INDL RLTY INC        | COM              | 76169C100 | 16,713  | 920,339    | SH | DFND | 1,2,3,4 | 874,549    | 0 | 45,790    |
| REYNOLDS AMERICAN INC        | COM              | 761713106 | 83,293  | 1,655,587  | SH | DFND | 1,2,3,4 | 1,433,775  | 0 | 221,812   |
| RICE ENERGY INC              | COM              | 762760106 | 644     | 46,145     | SH | DFND | 1,2,3,4 | 41,523     | 0 | 4,622     |
| RIGEL PHARMACEUTICALS INC    | COM NEW          | 766559603 | 236     | 113,240    | SH | DFND | 1,2,3,4 | 113,240    | 0 | 0         |
| RIGNET INC                   | COM              | 766582100 | 233     | 17,050     | SH | DFND | 1,2,3,4 | 17,050     | 0 | 0         |
| RINGCENTRAL INC              | CL A             | 76680R206 | 31,658  | 2,010,021  | SH | DFND | 1,2,3,4 | 1,707,249  | 0 | 302,772   |
| RITE AID CORP                | COM              | 767754104 | 5,856   | 718,567    | SH | DFND | 1,2,3,4 | 597,917    | 0 | 120,650   |
| RIVERVIEW BANCORP INC        | COM              | 769397100 | 1,823   | 433,933    | SH | DFND | 1,2,3,4 | 433,933    | 0 | 0         |
| ROADRUNNER TRNSN SVCS HLDG I | COM              | 76973Q105 | 166     | 13,330     | SH | DFND | 1,2,3,4 | 13,330     | 0 | 0         |
| ROBERT HALF INTL INC         | COM              | 770323103 | 136,494 | 2,930,319  | SH | DFND | 1,2,3,4 | 2,666,283  | 0 | 264,036   |
| ROCKWELL AUTOMATION INC      | COM              | 773903109 | 49,475  | 434,944    | SH | DFND | 1,2,3,4 | 217,125    | 0 | 217,819   |
| ROCKWELL COLLINS INC         | COM              | 774341101 | 169,306 | 1,836,089  | SH | DFND | 1,2,3,4 | 1,671,346  | 0 | 164,743   |
| ROCKWELL MED INC             | COM              | 774374102 | 553     | 73,600     | SH | DFND | 1,2,3,4 | 73,600     | 0 | 0         |
| ROFIN SINAR TECHNOLOGIES INC | COM              | 775043102 | 1,595   | 49,506     | SH | DFND | 1,2,3,4 | 49,506     | 0 | 0         |
| ROGERS COMMUNICATIONS INC    | CL B             | 775109200 | 15,005  | 374,935    | SH | DFND | 1,2,3,4 | 122,549    | 0 | 252,386   |
| ROGERS CORP                  | COM              | 775133101 | 1,817   | 30,353     | SH | DFND | 1,2,3,4 | 30,353     | 0 | 0         |
| ROLLINS INC                  | COM              | 775711104 | 1,873   | 69,053     | SH | DFND | 1,2,3,4 | 55,518     | 0 | 13,535    |
| ROPER TECHNOLOGIES INC       | COM              | 776696106 | 84,480  | 462,223    | SH | DFND | 1,2,3,4 | 416,073    | 0 | 46,150    |
| ROSS STORES INC              | COM              | 778296103 | 273,957 | 4,731,548  | SH | DFND | 1,2,3,4 | 4,310,178  | 0 | 421,370   |
| ROUSE PPTYS INC              | COM              | 779287101 | 1,204   | 65,487     | SH | DFND | 1,2,3,4 | 65,487     | 0 | 0         |
| ROVI CORP                    | COM              | 779376102 | 2,861   | 139,475    | SH | DFND | 1,2,3,4 | 139,473    | 0 | 2         |
| ROYAL BK CDA MONTREAL QUE    | COM              | 780087102 | 42,202  | 733,187    | SH | DFND | 1,2,3,4 | 716,366    | 0 | 16,821    |
| ROYAL BK SCOTLAND GROUP PLC  | SP ADR PREF S    | 780097739 | 9,956   | 400,000    | SH | DFND | 1,2,3,4 | 400,000    | 0 | 0         |
| ROYAL DUTCH SHELL PLC        | SPON ADR B       | 780259107 | 9,387   | 190,832    | SH | DFND | 1,2,3,4 | 177,781    | 0 | 13,051    |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A      | 780259206 | 1,379   | 28,462     | SH | DFND | 1,2,3,4 | 166        | 0 | 28,296    |
| ROYAL GOLD INC               | COM              | 780287108 | 2,388   | 46,561     | SH | DFND | 1,2,3,4 | 42,196     | 0 | 4,365     |
| RUBY TUESDAY INC             | COM              | 781182100 | 133     | 24,700     | SH | DFND | 1,2,3,4 | 24,700     | 0 | 0         |
| RUCKUS WIRELESS INC          | COM              | 781220108 | 920     | 93,750     | SH | DFND | 1,2,3,4 | 93,750     | 0 | 0         |
| RUSH ENTERPRISES INC         | CL A             | 781846209 | 950     | 52,096     | SH | DFND | 1,2,3,4 | 52,096     | 0 | 0         |
| RUTHS HOSPITALITY GROUP INC  | COM              | 783332109 | 1,010   | 54,840     | SH | DFND | 1,2,3,4 | 54,840     | 0 | 0         |
| RYANAIR HLDGS PLC            | SPONSORED ADR NE | 783513203 | 33,654  | 392,152    | SH | DFND | 1,2,3,4 | 391,491    | 0 | 661       |
| RYDER SYS INC                | COM              | 783549108 | 65,801  | 1,015,768  | SH | DFND | 1,2,3,4 | 848,098    | 0 | 167,670   |
| RYMAN HOSPITALITY PPTYS INC  | COM              | 78377T107 | 4,499   | 87,398     | SH | DFND | 1,2,3,4 | 87,387     | 0 | 11        |
| S & T BANCORP INC            | COM              | 783859101 | 1,477   | 57,324     | SH | DFND | 1,2,3,4 | 57,324     | 0 | 0         |
| SBA COMMUNICATIONS CORP      | COM              | 78388J106 | 9,518   | 95,020     | SH | DFND | 1,2,3,4 | 80,312     | 0 | 14,708    |
| SB FINL GROUP INC            | COM              | 78408D105 | 738     | 71,540     | SH | DFND | 1,2,3,4 | 71,540     | 0 | 0         |
| SEI INVESTMENTS CO           | COM              | 784117103 | 4,255   | 98,842     | SH | DFND | 1,2,3,4 | 77,458     | 0 | 21,384    |
| SI FINL GROUP INC MD         | COM              | 78425V104 | 170     | 12,203     | SH | DFND | 1,2,3,4 | 12,203     | 0 | 0         |
| SJW CORP                     | COM              | 784305104 | 672     | 18,500     | SH | DFND | 1,2,3,4 | 18,500     | 0 | 0         |
| SL GREEN RLTY CORP           | COM              | 78440X101 | 21,978  | 226,856    | SH | DFND | 1,2,3,4 | 208,441    | 0 | 18,415    |
| SLM CORP                     | COM              | 78442P106 | 97,763  | 15,371,474 | SH | DFND | 1,2,3,4 | 12,217,879 | 0 | 3,153,595 |
| SM ENERGY CO                 | COM              | 78454L100 | 1,072   | 57,188     | SH | DFND | 1,2,3,4 | 52,588     | 0 | 4,600     |

|                              |                  |           |         |           |    |      |      |         |           |   |         |
|------------------------------|------------------|-----------|---------|-----------|----|------|------|---------|-----------|---|---------|
| SPDR S&P 500 ETF TR          | TR UNIT          | 78462F103 | 31,856  | 155,000   | SH | Call | DFND | 1,2,3,4 | 0         | 0 | 0       |
| SPDR S&P 500 ETF TR          | TR UNIT          | 78462F103 | 363,051 | 1,766,500 | SH | Put  | DFND | 1,2,3,4 | 0         | 0 | 0       |
| SPDR S&P 500 ETF TR          | TR UNIT          | 78462F103 | 500,115 | 2,433,413 | SH |      | DFND | 1,2,3,4 | 2,426,703 | 0 | 6,710   |
| SPX CORP                     | COM              | 784635104 | 252     | 16,777    | SH |      | DFND | 1,2,3,4 | 14,187    | 0 | 2,590   |
| SPS COMM INC                 | COM              | 78463M107 | 1,089   | 25,370    | SH |      | DFND | 1,2,3,4 | 25,370    | 0 | 0       |
| SPDR INDEX SHS FDS           | EURO STOXX 50    | 78463X202 | 8,060   | 242,550   | SH |      | DFND | 1,2,3,4 | 242,550   | 0 | 0       |
| SPDR INDEX SHS FDS           | EUROPE ETF       | 78463X608 | 285     | 11,163    | SH |      | DFND | 1,2,3,4 | 11,163    | 0 | 0       |
| SPDR INDEX SHS FDS           | MSCI ACWI EXUS   | 78463X848 | 369     | 11,970    | SH |      | DFND | 1,2,3,4 | 11,970    | 0 | 0       |
| SPDR SERIES TRUST            | BRC HGH YLD BD   | 78464A417 | 395     | 11,531    | SH |      | DFND | 1,2,3,4 | 11,531    | 0 | 0       |
| SPDR SERIES TRUST            | DJ REIT ETF      | 78464A607 | 5,280   | 55,487    | SH |      | DFND | 1,2,3,4 | 55,477    | 0 | 10      |
| SPDR SERIES TRUST            | S&P RETAIL ETF   | 78464A714 | 25,901  | 560,880   | SH |      | DFND | 1,2,3,4 | 144,360   | 0 | 416,520 |
| SPDR SERIES TRUST            | S&P OILGAS EXP   | 78464A730 | 5,967   | 196,600   | SH | Call | DFND | 1,2,3,4 | 0         | 0 | 0       |
| SPDR SERIES TRUST            | S&P DIVID ETF    | 78464A763 | 33,027  | 413,193   | SH |      | DFND | 1,2,3,4 | 412,373   | 0 | 820     |
| SS&C TECHNOLOGIES HLDGS INC  | COM              | 78467J100 | 8,752   | 138,002   | SH |      | DFND | 1,2,3,4 | 112,920   | 0 | 25,082  |
| SPDR S&P MIDCAP 400 ETF TR   | UTSER1 S&PDCRP   | 78467Y107 | 10,366  | 39,457    | SH |      | DFND | 1,2,3,4 | 39,457    | 0 | 0       |
| SPDR SER TR                  | NUVN BR SHT MUNI | 78468R739 | 1,527   | 31,269    | SH |      | DFND | 1,2,3,4 | 31,269    | 0 | 0       |
| SPX FLOW INC                 | COM              | 78469X107 | 714     | 28,457    | SH |      | DFND | 1,2,3,4 | 25,867    | 0 | 2,590   |
| SVB FINL GROUP               | COM              | 78486Q101 | 109,574 | 1,073,733 | SH |      | DFND | 1,2,3,4 | 944,675   | 0 | 129,058 |
| SABRA HEALTH CARE REIT INC   | COM              | 78573L106 | 2,121   | 105,575   | SH |      | DFND | 1,2,3,4 | 105,575   | 0 | 0       |
| SABRE CORP                   | COM              | 78573M104 | 130,419 | 4,509,631 | SH |      | DFND | 1,2,3,4 | 4,369,508 | 0 | 140,123 |
| SAFETY INS GROUP INC         | COM              | 78648T100 | 1,339   | 23,471    | SH |      | DFND | 1,2,3,4 | 23,471    | 0 | 0       |
| SAGE THERAPEUTICS INC        | COM              | 78667J108 | 30,379  | 947,562   | SH |      | DFND | 1,2,3,4 | 836,587   | 0 | 110,975 |
| SAGENT PHARMACEUTICALS INC   | COM              | 786692103 | 361     | 29,630    | SH |      | DFND | 1,2,3,4 | 29,630    | 0 | 0       |
| SAIA INC                     | COM              | 78709Y105 | 19,794  | 703,170   | SH |      | DFND | 1,2,3,4 | 668,440   | 0 | 34,730  |
| ST JOE CO                    | COM              | 790148100 | 1,550   | 90,400    | SH |      | DFND | 1,2,3,4 | 90,400    | 0 | 0       |
| ST JUDE MED INC              | COM              | 790849103 | 27,105  | 492,814   | SH |      | DFND | 1,2,3,4 | 428,480   | 0 | 64,334  |
| SALESFORCE COM INC           | COM              | 79466L302 | 133,267 | 1,805,048 | SH |      | DFND | 1,2,3,4 | 1,363,361 | 0 | 441,687 |
| SALLY BEAUTY HLDGS INC       | COM              | 79546E104 | 2,705   | 83,535    | SH |      | DFND | 1,2,3,4 | 62,140    | 0 | 21,395  |
| SANCHEZ ENERGY CORP          | COM              | 79970Y105 | 227     | 41,390    | SH |      | DFND | 1,2,3,4 | 41,390    | 0 | 0       |
| SANDERSON FARMS INC          | COM              | 800013104 | 3,246   | 35,994    | SH |      | DFND | 1,2,3,4 | 35,994    | 0 | 0       |
| SANDISK CORP                 | COM              | 80004C101 | 27,418  | 360,380   | SH |      | DFND | 1,2,3,4 | 322,788   | 0 | 37,592  |
| SANDY SPRING BANCORP INC     | COM              | 800363103 | 1,364   | 49,021    | SH |      | DFND | 1,2,3,4 | 49,021    | 0 | 0       |
| SANFILIPPO JOHN B & SON INC  | COM              | 800422107 | 615     | 8,900     | SH |      | DFND | 1,2,3,4 | 8,900     | 0 | 0       |
| SANGAMO BIOSCIENCES INC      | COM              | 800677106 | 553     | 91,341    | SH |      | DFND | 1,2,3,4 | 91,341    | 0 | 0       |
| SANMINA CORPORATION          | COM              | 801056102 | 3,406   | 145,684   | SH |      | DFND | 1,2,3,4 | 145,651   | 0 | 33      |
| SANTANDER CONSUMER USA HDG I | COM              | 80283M101 | 655     | 62,445    | SH |      | DFND | 1,2,3,4 | 56,397    | 0 | 6,048   |
| SAREPTA THERAPEUTICS INC     | COM              | 803607100 | 1,348   | 69,050    | SH |      | DFND | 1,2,3,4 | 69,050    | 0 | 0       |
| SASOL LTD                    | SPONSORED ADR    | 803866300 | 762     | 25,792    | SH |      | DFND | 1,2,3,4 | 25,792    | 0 | 0       |
| SAUL CTRS INC                | COM              | 804395101 | 990     | 18,674    | SH |      | DFND | 1,2,3,4 | 18,674    | 0 | 0       |
| SCANA CORP NEW               | COM              | 80589M102 | 17,905  | 255,237   | SH |      | DFND | 1,2,3,4 | 228,867   | 0 | 26,370  |
| SCANSOURCE INC               | COM              | 806037107 | 1,709   | 42,321    | SH |      | DFND | 1,2,3,4 | 42,321    | 0 | 0       |
| SCHEIN HENRY INC             | COM              | 806407102 | 24,906  | 144,271   | SH |      | DFND | 1,2,3,4 | 122,281   | 0 | 21,990  |
| SCHLUMBERGER LTD             | COM              | 806857108 | 475,172 | 6,443,006 | SH |      | DFND | 1,2,3,4 | 5,855,085 | 0 | 587,921 |
| SCHNITZER STL INDS           | CL A             | 806882106 | 279     | 15,130    | SH |      | DFND | 1,2,3,4 | 15,130    | 0 | 0       |

|                              |                |           |         |            |    |      |           |           |   |           |
|------------------------------|----------------|-----------|---------|------------|----|------|-----------|-----------|---|-----------|
| SCHOLASTIC CORP              | COM            | 807066105 | 75,109  | 2,009,871  | SH | DFND | 1,2,3,4   | 1,758,193 | 0 | 251,678   |
| SCHULMAN A INC               | COM            | 808194104 | 61,642  | 2,264,569  | SH | DFND | 1,2,3,4   | 1,955,303 | 0 | 309,266   |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 284,192 | 10,142,468 | SH | DFND | 1,2,3,4   | 8,309,142 | 0 | 1,833,326 |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 42,830  | 1,528,539  | SH | DFND | 1,2,3,4,6 | 1,368,951 | 0 | 159,588   |
| SCHWEITZER-MAUDUIT INTL INC  | COM            | 808541106 | 1,278   | 40,602     | SH | DFND | 1,2,3,4   | 40,602    | 0 | 0         |
| SCIENCE APPLICATNS INTL CP N | COM            | 808625107 | 6,065   | 113,696    | SH | DFND | 1,2,3,4   | 112,050   | 0 | 1,646     |
| SCICLONE PHARMACEUTICALS INC | COM            | 80862K104 | 1,523   | 138,498    | SH | DFND | 1,2,3,4   | 138,498   | 0 | 0         |
| SCIENTIFIC GAMES CORP        | CL A           | 80874P109 | 667     | 70,756     | SH | DFND | 1,2,3,4   | 70,756    | 0 | 0         |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 4,985   | 68,509     | SH | DFND | 1,2,3,4   | 62,344    | 0 | 6,165     |
| SCRIPPS E W CO OHIO          | CL A NEW       | 811054402 | 1,377   | 88,349     | SH | DFND | 1,2,3,4   | 88,348    | 0 | 1         |
| SCRIPPS NETWORKS INTERACT IN | CL A COM       | 811065101 | 10,721  | 163,682    | SH | DFND | 1,2,3,4   | 139,453   | 0 | 24,229    |
| SEABOARD CORP                | COM            | 811543107 | 1,874   | 624        | SH | DFND | 1,2,3,4   | 624       | 0 | 0         |
| SEACOR HOLDINGS INC          | COM            | 811904101 | 1,497   | 27,500     | SH | DFND | 1,2,3,4   | 27,500    | 0 | 0         |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 356,792 | 7,431,615  | SH | DFND | 1,2,3,4   | 7,031,016 | 0 | 400,599   |
| SEARS HLDGS CORP             | COM            | 812350106 | 344     | 22,497     | SH | DFND | 1,2,3,4   | 21,659    | 0 | 838       |
| SEATTLE GENETICS INC         | COM            | 812578102 | 2,053   | 58,510     | SH | DFND | 1,2,3,4   | 43,530    | 0 | 14,980    |
| SEAWORLD ENTMT INC           | COM            | 81282V100 | 2,408   | 114,340    | SH | DFND | 1,2,3,4   | 114,340   | 0 | 0         |
| SECOND SIGHT MED PRODS INC   | COM            | 81362J100 | 136     | 28,200     | SH | DFND | 1,2,3,4   | 28,200    | 0 | 0         |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 224     | 4,520      | SH | DFND | 1,2,3,4   | 4,520     | 0 | 0         |
| SELECT COMFORT CORP          | COM            | 81616X103 | 50,147  | 2,586,248  | SH | DFND | 1,2,3,4   | 2,340,164 | 0 | 246,084   |
| SELECT BANCORP INC NEW       | COM            | 81617L108 | 768     | 95,992     | SH | DFND | 1,2,3,4   | 95,992    | 0 | 0         |
| SELECT INCOME REIT           | COM SH BEN INT | 81618T100 | 4,189   | 181,723    | SH | DFND | 1,2,3,4   | 137,163   | 0 | 44,560    |
| SELECT MED HLDGS CORP        | COM            | 81619Q105 | 2,008   | 169,988    | SH | DFND | 1,2,3,4   | 169,988   | 0 | 0         |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 3,102   | 84,724     | SH | DFND | 1,2,3,4   | 84,724    | 0 | 0         |
| SEMGROUP CORP                | CL A           | 81663A105 | 1,745   | 77,890     | SH | DFND | 1,2,3,4   | 77,890    | 0 | 0         |
| SEMTECH CORP                 | COM            | 816850101 | 2,198   | 99,961     | SH | DFND | 1,2,3,4   | 99,961    | 0 | 0         |
| SEMPRA ENERGY                | COM            | 816851109 | 42,894  | 412,242    | SH | DFND | 1,2,3,4   | 367,357   | 0 | 44,885    |
| SENECA FOODS CORP NEW        | CL A           | 817070501 | 236     | 6,800      | SH | DFND | 1,2,3,4   | 6,800     | 0 | 0         |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 4,808   | 268,778    | SH | DFND | 1,2,3,4   | 233,803   | 0 | 34,975    |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 4,767   | 75,113     | SH | DFND | 1,2,3,4   | 75,113    | 0 | 0         |
| SEQUENOM INC                 | COM NEW        | 817337405 | 99      | 70,544     | SH | DFND | 1,2,3,4   | 70,544    | 0 | 0         |
| SERES THERAPEUTICS INC       | COM            | 81750R102 | 11,384  | 428,608    | SH | DFND | 1,2,3,4   | 363,008   | 0 | 65,600    |
| SERVICE CORP INTL            | COM            | 817565104 | 61,851  | 2,506,138  | SH | DFND | 1,2,3,4   | 2,477,333 | 0 | 28,805    |
| SERVICE CORP INTL            | COM            | 817565104 | 4,197   | 170,050    | SH | DFND | 1,2,3,4,7 | 170,050   | 0 | 0         |
| SERVICEMASTER GLOBAL HLDGS I | COM            | 81761R109 | 124,544 | 3,305,321  | SH | DFND | 1,2,3,4   | 3,201,544 | 0 | 103,777   |
| SERVICENOW INC               | COM            | 81762P102 | 122,094 | 1,995,653  | SH | DFND | 1,2,3,4   | 1,816,131 | 0 | 179,522   |
| SERVICESOURCE INTL INC       | COM            | 81763U100 | 86      | 20,220     | SH | DFND | 1,2,3,4   | 20,220    | 0 | 0         |
| SERVISFIRST BANCSHARES INC   | COM            | 81768T108 | 1,265   | 28,500     | SH | DFND | 1,2,3,4   | 28,500    | 0 | 0         |
| SHAKE SHACK INC              | CL A           | 819047101 | 474     | 12,700     | SH | DFND | 1,2,3,4   | 12,700    | 0 | 0         |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 1,061   | 54,947     | SH | DFND | 1,2,3,4   | 50,433    | 0 | 4,514     |
| SHELL MIDSTREAM PARTNERS L P | UNIT LTD INT   | 822634101 | 286     | 7,820      | SH | DFND | 1,2,3,4   | 0         | 0 | 7,820     |
| SHENANDOAH TELECOMMUNICATION | COM            | 82312B106 | 1,857   | 69,434     | SH | DFND | 1,2,3,4   | 69,434    | 0 | 0         |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 179,258 | 629,705    | SH | DFND | 1,2,3,4   | 570,528   | 0 | 59,177    |

|                              |                |           |         |           |    |      |           |           |   |         |
|------------------------------|----------------|-----------|---------|-----------|----|------|-----------|-----------|---|---------|
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 2,857   | 81,138    | SH | DFND | 1,2,3,4   | 5         | 0 | 81,133  |
| SHIRE PLC                    | SPONSORED ADR  | 82481R106 | 3,743   | 21,774    | SH | DFND | 1,2,3,4   | 21,771    | 0 | 3       |
| SHOE CARNIVAL INC            | COM            | 824889109 | 249     | 9,250     | SH | DFND | 1,2,3,4   | 9,250     | 0 | 0       |
| SHORETEL INC                 | COM            | 825211105 | 531     | 71,410    | SH | DFND | 1,2,3,4   | 71,410    | 0 | 0       |
| SHUTTERFLY INC               | COM            | 82568P304 | 66,285  | 1,429,480 | SH | DFND | 1,2,3,4   | 1,240,355 | 0 | 189,125 |
| SHUTTERSTOCK INC             | COM            | 825690100 | 1,312   | 35,730    | SH | DFND | 1,2,3,4   | 35,730    | 0 | 0       |
| SIGNATURE BK NEW YORK N Y    | COM            | 82669G104 | 124,459 | 914,335   | SH | DFND | 1,2,3,4   | 803,299   | 0 | 111,036 |
| SILICON LABORATORIES INC     | COM            | 826919102 | 36,787  | 818,207   | SH | DFND | 1,2,3,4   | 702,624   | 0 | 115,583 |
| SILGAN HOLDINGS INC          | COM            | 827048109 | 1,448   | 27,224    | SH | DFND | 1,2,3,4   | 21,514    | 0 | 5,710   |
| SILVER BAY RLTY TR CORP      | COM            | 82735Q102 | 975     | 65,688    | SH | DFND | 1,2,3,4   | 65,688    | 0 | 0       |
| SILVER SPRING NETWORKS INC   | COM            | 82817Q103 | 659     | 44,700    | SH | DFND | 1,2,3,4   | 44,700    | 0 | 0       |
| SILVER WHEATON CORP          | COM            | 828336107 | 4,223   | 254,708   | SH | DFND | 1,2,3,4   | 250,175   | 0 | 4,533   |
| SIMMONS 1ST NATL CORP        | CL A \$1 PAR   | 828730200 | 1,730   | 38,379    | SH | DFND | 1,2,3,4   | 38,379    | 0 | 0       |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 232,225 | 1,118,134 | SH | DFND | 1,2,3,4   | 993,535   | 0 | 124,599 |
| SIMPSON MANUFACTURING CO INC | COM            | 829073105 | 2,650   | 69,414    | SH | DFND | 1,2,3,4   | 69,414    | 0 | 0       |
| SINCLAIR BROADCAST GROUP INC | CL A           | 829226109 | 3,375   | 109,740   | SH | DFND | 1,2,3,4   | 109,740   | 0 | 0       |
| SIRIUS XM HLDGS INC          | COM            | 82968B103 | 6,336   | 1,604,072 | SH | DFND | 1,2,3,4   | 1,263,269 | 0 | 340,803 |
| SIX FLAGS ENTMT CORP NEW     | COM            | 83001A102 | 6,318   | 113,860   | SH | DFND | 1,2,3,4   | 99,195    | 0 | 14,665  |
| SKECHERS U S A INC           | CL A           | 830566105 | 2,380   | 78,154    | SH | DFND | 1,2,3,4   | 60,674    | 0 | 17,480  |
| SKYWEST INC                  | COM            | 830879102 | 28,707  | 1,436,044 | SH | DFND | 1,2,3,4   | 1,364,924 | 0 | 71,120  |
| SKYWORKS SOLUTIONS INC       | COM            | 83088M102 | 144,243 | 1,851,648 | SH | DFND | 1,2,3,4   | 1,514,960 | 0 | 336,688 |
| SMITH & WESSON HLDG CORP     | COM            | 831756101 | 2,237   | 84,025    | SH | DFND | 1,2,3,4   | 84,025    | 0 | 0       |
| SMITH A O                    | COM            | 831865209 | 53,769  | 704,619   | SH | DFND | 1,2,3,4   | 638,702   | 0 | 65,917  |
| SMART & FINAL STORES INC     | COM            | 83190B101 | 173     | 10,700    | SH | DFND | 1,2,3,4   | 10,700    | 0 | 0       |
| SMUCKER J M CO               | COM NEW        | 832696405 | 27,972  | 215,432   | SH | DFND | 1,2,3,4   | 193,251   | 0 | 22,181  |
| SNAP ON INC                  | COM            | 833034101 | 16,487  | 105,020   | SH | DFND | 1,2,3,4   | 89,700    | 0 | 15,320  |
| SNYDERS-LANCE INC            | COM            | 833551104 | 3,265   | 103,723   | SH | DFND | 1,2,3,4   | 103,723   | 0 | 0       |
| SOLAZYME INC                 | COM            | 83415T101 | 143     | 70,300    | SH | DFND | 1,2,3,4   | 70,300    | 0 | 0       |
| SOLARCITY CORP               | COM            | 83416T100 | 1,025   | 41,705    | SH | DFND | 1,2,3,4   | 33,330    | 0 | 8,375   |
| SONIC CORP                   | COM            | 835451105 | 3,430   | 97,545    | SH | DFND | 1,2,3,4   | 97,545    | 0 | 0       |
| SONIC AUTOMOTIVE INC         | CL A           | 83545G102 | 978     | 52,913    | SH | DFND | 1,2,3,4   | 52,913    | 0 | 0       |
| SONOCO PRODS CO              | COM            | 835495102 | 4,337   | 89,292    | SH | DFND | 1,2,3,4   | 82,758    | 0 | 6,534   |
| SORRENTO THERAPEUTICS INC    | COM NEW        | 83587F202 | 134     | 24,900    | SH | DFND | 1,2,3,4   | 24,900    | 0 | 0       |
| SOTHEBYS                     | COM            | 835898107 | 29,922  | 1,119,435 | SH | DFND | 1,2,3,4   | 1,119,435 | 0 | 0       |
| SOTHEBYS                     | COM            | 835898107 | 1,930   | 72,219    | SH | DFND | 1,2,3,4,7 | 72,219    | 0 | 0       |
| SONUS NETWORKS INC           | COM NEW        | 835916503 | 294     | 39,008    | SH | DFND | 1,2,3,4   | 39,008    | 0 | 0       |
| SOUND FINL BANCORP INC       | COM            | 83607A100 | 1,815   | 79,245    | SH | DFND | 1,2,3,4   | 79,245    | 0 | 0       |
| SOUTH JERSEY INDS INC        | COM            | 838518108 | 2,991   | 105,127   | SH | DFND | 1,2,3,4   | 105,127   | 0 | 0       |
| SOUTH ST CORP                | COM            | 840441109 | 2,576   | 40,108    | SH | DFND | 1,2,3,4   | 40,108    | 0 | 0       |
| SOUTHERN CO                  | COM            | 842587107 | 82,376  | 1,592,422 | SH | DFND | 1,2,3,4   | 1,423,478 | 0 | 168,944 |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 3,760   | 135,676   | SH | DFND | 1,2,3,4   | 125,535   | 0 | 10,141  |
| SOUTHERN FIRST BANCSHARES IN | COM            | 842873101 | 2,330   | 95,465    | SH | DFND | 1,2,3,4   | 95,465    | 0 | 0       |
| SOUTHERN NATL BANCORP OF VA  | COM            | 843395104 | 1,038   | 87,072    | SH | DFND | 1,2,3,4   | 87,072    | 0 | 0       |
| SOUTHSIDE                    | COM            | 84470P109 | 781     | 29,969    | SH | DFND | 1,2,3,4   | 29,969    | 0 | 0       |

|                              |                |           |         |            |    |      |           |           |   |           |
|------------------------------|----------------|-----------|---------|------------|----|------|-----------|-----------|---|-----------|
| BANCSHARES INC               |                |           |         |            |    |      |           |           |   |           |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 49,794  | 1,111,479  | SH | DFND | 1,2,3,4   | 943,211   | 0 | 168,268   |
| SOUTHWEST GAS CORP           | COM            | 844895102 | 110,719 | 1,681,381  | SH | DFND | 1,2,3,4   | 1,461,527 | 0 | 219,854   |
| SOUTHWESTERN ENERGY CO       | COM            | 845467109 | 5,635   | 698,232    | SH | DFND | 1,2,3,4   | 627,267   | 0 | 70,965    |
| SOVRAN SELF STORAGE INC      | COM            | 84610H108 | 26,343  | 223,344    | SH | DFND | 1,2,3,4   | 205,314   | 0 | 18,030    |
| SPARK THERAPEUTICS INC       | COM            | 84652J103 | 1,083   | 36,700     | SH | DFND | 1,2,3,4   | 36,700    | 0 | 0         |
| SPARTANNASH CO               | COM            | 847215100 | 1,867   | 61,610     | SH | DFND | 1,2,3,4   | 61,610    | 0 | 0         |
| SPECTRA ENERGY CORP          | COM            | 847560109 | 36,621  | 1,196,776  | SH | DFND | 1,2,3,4   | 1,072,786 | 0 | 123,990   |
| SPECTRA ENERGY PARTNERS LP   | COM            | 84756N109 | 453     | 9,422      | SH | DFND | 1,2,3,4   | 0         | 0 | 9,422     |
| SPECTRANETICS CORP           | COM            | 84760C107 | 1,037   | 71,426     | SH | DFND | 1,2,3,4   | 71,426    | 0 | 0         |
| SPECTRUM PHARMACEUTICALS INC | COM            | 84763A108 | 483     | 75,975     | SH | DFND | 1,2,3,4   | 75,975    | 0 | 0         |
| SPECTRUM BRANDS HLDGS INC    | COM            | 84763R101 | 1,678   | 15,355     | SH | DFND | 1,2,3,4   | 11,740    | 0 | 3,615     |
| SPEEDWAY MOTORSPORTS INC     | COM            | 847788106 | 373     | 18,800     | SH | DFND | 1,2,3,4   | 18,800    | 0 | 0         |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A       | 848574109 | 8,548   | 188,447    | SH | DFND | 1,2,3,4   | 167,455   | 0 | 20,992    |
| SPIRIT AIRLS INC             | COM            | 848577102 | 14,231  | 296,595    | SH | DFND | 1,2,3,4   | 286,200   | 0 | 10,395    |
| SPIRIT RLTY CAP INC NEW      | COM            | 84860W102 | 7,339   | 652,397    | SH | DFND | 1,2,3,4   | 483,205   | 0 | 169,192   |
| SPLUNK INC                   | COM            | 848637104 | 3,967   | 81,079     | SH | DFND | 1,2,3,4   | 61,854    | 0 | 19,225    |
| SPOK HLDGS INC               | COM            | 84863T106 | 870     | 49,703     | SH | DFND | 1,2,3,4   | 49,703    | 0 | 0         |
| SPRINT CORP                  | COM SER 1      | 85207U105 | 2,314   | 664,865    | SH | DFND | 1,2,3,4   | 606,930   | 0 | 57,935    |
| SPROUTS FMRS MKT INC         | COM            | 85208M102 | 2,762   | 95,105     | SH | DFND | 1,2,3,4   | 73,296    | 0 | 21,809    |
| STAAR SURGICAL CO            | COM PAR \$0.01 | 852312305 | 381     | 51,500     | SH | DFND | 1,2,3,4   | 51,500    | 0 | 0         |
| STAGE STORES INC             | COM NEW        | 85254C305 | 246     | 30,510     | SH | DFND | 1,2,3,4   | 30,510    | 0 | 0         |
| STAG INDL INC                | COM            | 85254J102 | 4,910   | 241,157    | SH | DFND | 1,2,3,4   | 167,097   | 0 | 74,060    |
| STAMPS COM INC               | COM NEW        | 852857200 | 2,634   | 24,786     | SH | DFND | 1,2,3,4   | 24,786    | 0 | 0         |
| STANDARD MTR PRODS INC       | COM            | 853666105 | 1,118   | 32,270     | SH | DFND | 1,2,3,4   | 32,270    | 0 | 0         |
| STANDEX INTL CORP            | COM            | 854231107 | 1,632   | 20,979     | SH | DFND | 1,2,3,4   | 20,979    | 0 | 0         |
| STANLEY BLACK & DECKER INC   | COM            | 854502101 | 55,763  | 530,018    | SH | DFND | 1,2,3,4   | 309,394   | 0 | 220,624   |
| STAPLES INC                  | COM            | 855030102 | 22,701  | 2,058,080  | SH | DFND | 1,2,3,4   | 1,915,928 | 0 | 142,152   |
| STARBUCKS CORP               | COM            | 855244109 | 668,427 | 11,196,440 | SH | DFND | 1,2,3,4   | 9,768,493 | 0 | 1,427,947 |
| STATE AUTO FINL CORP         | COM            | 855707105 | 6,512   | 295,187    | SH | DFND | 1,2,3,4   | 281,837   | 0 | 13,350    |
| STARWOOD PPTY TR INC         | COM            | 85571B105 | 3,092   | 163,352    | SH | DFND | 1,2,3,4   | 148,072   | 0 | 15,280    |
| STARZ                        | COM SER A      | 85571Q102 | 1,302   | 49,441     | SH | DFND | 1,2,3,4   | 37,043    | 0 | 12,398    |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 25,039  | 300,116    | SH | DFND | 1,2,3,4   | 255,446   | 0 | 44,670    |
| STATE BK FINL CORP           | COM            | 856190103 | 2,741   | 138,704    | SH | DFND | 1,2,3,4   | 138,704   | 0 | 0         |
| STATE STR CORP               | COM            | 857477103 | 42,808  | 731,506    | SH | DFND | 1,2,3,4   | 655,678   | 0 | 75,828    |
| STEEL DYNAMICS INC           | COM            | 858119100 | 51,271  | 2,277,708  | SH | DFND | 1,2,3,4   | 1,894,185 | 0 | 383,523   |
| STEELCASE INC                | CL A           | 858155203 | 1,697   | 113,731    | SH | DFND | 1,2,3,4   | 113,731   | 0 | 0         |
| STEIN MART INC               | COM            | 858375108 | 77      | 10,500     | SH | DFND | 1,2,3,4   | 10,500    | 0 | 0         |
| STEPAN CO                    | COM            | 858586100 | 1,575   | 28,490     | SH | DFND | 1,2,3,4   | 28,490    | 0 | 0         |
| STERICYCLE INC               | COM            | 858912108 | 72,011  | 570,653    | SH | DFND | 1,2,3,4   | 405,110   | 0 | 165,543   |
| STERICYCLE INC               | COM            | 858912108 | 1,635   | 12,960     | SH | DFND | 1,2,3,4,7 | 12,960    | 0 | 0         |
| STERLING BANCORP DEL         | COM            | 85917A100 | 24,270  | 1,523,537  | SH | DFND | 1,2,3,4   | 1,453,547 | 0 | 69,990    |
| STEWARDSHIP FINL CORP        | COM            | 860326107 | 253     | 43,820     | SH | DFND | 1,2,3,4   | 43,820    | 0 | 0         |
| STEWART INFORMATION SVCS COR | COM            | 860372101 | 1,046   | 28,827     | SH | DFND | 1,2,3,4   | 28,827    | 0 | 0         |
| STIFEL FINL CORP             | COM            | 860630102 | 53,523  | 1,808,206  | SH | DFND | 1,2,3,4   | 1,603,767 | 0 | 204,439   |

|                              |                 |           |         |           |    |      |         |           |   |         |
|------------------------------|-----------------|-----------|---------|-----------|----|------|---------|-----------|---|---------|
| STILLWATER MNG CO            | COM             | 86074Q102 | 1,891   | 177,548   | SH | DFND | 1,2,3,4 | 177,548   | 0 | 0       |
| STOCK YDS BANCORP INC        | COM             | 861025104 | 583     | 15,143    | SH | DFND | 1,2,3,4 | 15,143    | 0 | 0       |
| STONE ENERGY CORP            | COM             | 861642106 | 66      | 83,269    | SH | DFND | 1,2,3,4 | 83,269    | 0 | 0       |
| STONEGATE BK FT LAUDERDALE F | COM             | 861811107 | 2,678   | 89,375    | SH | DFND | 1,2,3,4 | 89,375    | 0 | 0       |
| STONERIDGE INC               | COM             | 86183P102 | 276     | 18,960    | SH | DFND | 1,2,3,4 | 18,960    | 0 | 0       |
| STORE CAP CORP               | COM             | 862121100 | 20,383  | 787,603   | SH | DFND | 1,2,3,4 | 717,793   | 0 | 69,810  |
| STRAYER ED INC               | COM             | 863236105 | 1,121   | 23,000    | SH | DFND | 1,2,3,4 | 23,000    | 0 | 0       |
| STRYKER CORP                 | COM             | 863667101 | 106,149 | 989,369   | SH | DFND | 1,2,3,4 | 915,560   | 0 | 73,809  |
| STURM RUGER & CO INC         | COM             | 864159108 | 2,650   | 38,753    | SH | DFND | 1,2,3,4 | 38,753    | 0 | 0       |
| SUBURBAN PROPANE PARTNERS L  | UNIT LTD PARTN  | 864482104 | 315     | 10,555    | SH | DFND | 1,2,3,4 | 0         | 0 | 10,555  |
| SUCAMPO PHARMACEUTICALS INC  | CL A            | 864909106 | 824     | 75,352    | SH | DFND | 1,2,3,4 | 75,352    | 0 | 0       |
| SUMITOMO MITSUI FINL GROUP I | SPONSORED ADR   | 86562M209 | 239     | 39,766    | SH | DFND | 1,2,3,4 | 40        | 0 | 39,726  |
| SUMMIT HOTEL PPTYS           | COM             | 866082100 | 30,030  | 2,508,797 | SH | DFND | 1,2,3,4 | 2,332,547 | 0 | 176,250 |
| SUMMIT MATLS INC             | CL A            | 86614U100 | 35,240  | 1,811,820 | SH | DFND | 1,2,3,4 | 1,532,852 | 0 | 278,968 |
| SUN BANCORP INC              | COM NEW         | 86663B201 | 293     | 14,160    | SH | DFND | 1,2,3,4 | 14,160    | 0 | 0       |
| SUN CMNTYS INC               | COM             | 866674104 | 28,517  | 398,226   | SH | DFND | 1,2,3,4 | 365,006   | 0 | 33,220  |
| SUN LIFE FINL INC            | COM             | 866796105 | 1,951   | 60,462    | SH | DFND | 1,2,3,4 | 53,612    | 0 | 6,850   |
| SUN HYDRAULICS CORP          | COM             | 866942105 | 1,140   | 34,356    | SH | DFND | 1,2,3,4 | 34,356    | 0 | 0       |
| SUNCOR ENERGY INC NEW        | COM             | 867224107 | 22,979  | 826,268   | SH | DFND | 1,2,3,4 | 809,901   | 0 | 16,367  |
| SUNCOKE ENERGY INC           | COM             | 86722A103 | 395     | 60,740    | SH | DFND | 1,2,3,4 | 60,740    | 0 | 0       |
| SUNEDISON INC                | COM             | 86732Y109 | 98      | 181,637   | SH | DFND | 1,2,3,4 | 144,577   | 0 | 37,060  |
| SUNOCO LOGISTICS PRTNRS L P  | COM UNITS       | 86764L108 | 770     | 30,711    | SH | DFND | 1,2,3,4 | 0         | 0 | 30,711  |
| SUNPOWER CORP                | COM             | 867652406 | 572     | 25,590    | SH | DFND | 1,2,3,4 | 21,850    | 0 | 3,740   |
| SUNRUN INC                   | COM             | 86771W105 | 68      | 10,500    | SH | DFND | 1,2,3,4 | 10,500    | 0 | 0       |
| SUNSHINE BANCORP INC         | COM             | 86777J108 | 2,467   | 169,658   | SH | DFND | 1,2,3,4 | 169,658   | 0 | 0       |
| SUNSTONE HOTEL INVS INC NEW  | COM             | 867892101 | 5,791   | 413,641   | SH | DFND | 1,2,3,4 | 413,641   | 0 | 0       |
| SUNSTONE HOTEL INVS INC NEW  | CV 8% CUM PFD-D | 867892507 | 1,539   | 61,510    | SH | DFND | 1,2,3,4 | 8,300     | 0 | 53,210  |
| SUNTRUST BKS INC             | COM             | 867914103 | 35,061  | 971,756   | SH | DFND | 1,2,3,4 | 873,857   | 0 | 97,899  |
| SUPER MICRO COMPUTER INC     | COM             | 86800U104 | 1,982   | 58,164    | SH | DFND | 1,2,3,4 | 58,164    | 0 | 0       |
| SUPERIOR ENERGY SVCS INC     | COM             | 868157108 | 1,693   | 126,435   | SH | DFND | 1,2,3,4 | 116,765   | 0 | 9,670   |
| SUPERIOR INDS INTL INC       | COM             | 868168105 | 354     | 16,020    | SH | DFND | 1,2,3,4 | 16,020    | 0 | 0       |
| SUPERNUS PHARMACEUTICALS INC | COM             | 868459108 | 1,096   | 71,870    | SH | DFND | 1,2,3,4 | 71,870    | 0 | 0       |
| SUPERVALU INC                | COM             | 868536103 | 1,947   | 338,055   | SH | DFND | 1,2,3,4 | 337,670   | 0 | 385     |
| SURGICAL CARE AFFILIATES INC | COM             | 86881L106 | 1,390   | 30,030    | SH | DFND | 1,2,3,4 | 30,030    | 0 | 0       |
| SURMODICS INC                | COM             | 868873100 | 650     | 35,321    | SH | DFND | 1,2,3,4 | 35,321    | 0 | 0       |
| SUSSEX BANCORP               | COM             | 869245100 | 1,718   | 137,460   | SH | DFND | 1,2,3,4 | 137,460   | 0 | 0       |
| SWIFT TRANSN CO              | CL A            | 87074U101 | 2,950   | 158,320   | SH | DFND | 1,2,3,4 | 158,270   | 0 | 50      |
| SYKES ENTERPRISES INC        | COM             | 871237103 | 8,714   | 288,750   | SH | DFND | 1,2,3,4 | 288,750   | 0 | 0       |
| SYMANTEC CORP                | COM             | 871503108 | 22,824  | 1,241,792 | SH | DFND | 1,2,3,4 | 1,101,395 | 0 | 140,397 |
| SYNCHRONOSS TECHNOLOGIES INC | COM             | 87157B103 | 1,884   | 58,265    | SH | DFND | 1,2,3,4 | 58,265    | 0 | 0       |
| SYNAPTICS INC                | COM             | 87157D109 | 45,849  | 574,984   | SH | DFND | 1,2,3,4 | 503,334   | 0 | 71,650  |
| SYNOPSYS INC                 | COM             | 871607107 | 5,930   | 122,412   | SH | DFND | 1,2,3,4 | 109,889   | 0 | 12,523  |
| SYNOVUS FINL CORP            | COM NEW         | 87161C501 | 63,288  | 2,189,132 | SH | DFND | 1,2,3,4 | 1,899,996 | 0 | 289,136 |
| SYNTEL INC                   | COM             | 87162H103 | 2,452   | 49,108    | SH | DFND | 1,2,3,4 | 49,108    | 0 | 0       |
| SYNTA                        | COM             | 87162T206 | 19      | 77,700    | SH | DFND | 1,2,3,4 | 77,700    | 0 | 0       |

|                               |                |           |         |            |    |      |         |            |   |           |
|-------------------------------|----------------|-----------|---------|------------|----|------|---------|------------|---|-----------|
| PHARMACEUTICALS CORP          |                |           |         |            |    |      |         |            |   |           |
| SYNNEX CORP                   | COM            | 87162W100 | 4,709   | 50,860     | SH | DFND | 1,2,3,4 | 50,860     | 0 | 0         |
| SYNERGY PHARMACEUTICALS DEL   | COM NEW        | 871639308 | 544     | 197,130    | SH | DFND | 1,2,3,4 | 197,130    | 0 | 0         |
| SYNUTRA INTL INC              | COM            | 87164C102 | 320     | 64,393     | SH | DFND | 1,2,3,4 | 64,393     | 0 | 0         |
| SYNERGY RES CORP              | COM            | 87164P103 | 59,294  | 7,631,084  | SH | DFND | 1,2,3,4 | 6,749,690  | 0 | 881,394   |
| SYNCHRONY FINL                | COM            | 87165B103 | 549,396 | 19,169,432 | SH | DFND | 1,2,3,4 | 17,657,875 | 0 | 1,511,557 |
| SYSCO CORP                    | COM            | 871829107 | 46,625  | 997,745    | SH | DFND | 1,2,3,4 | 878,915    | 0 | 118,830   |
| SYSTEMAX INC                  | COM            | 871851101 | 142     | 16,227     | SH | DFND | 1,2,3,4 | 16,227     | 0 | 0         |
| TCF FINL CORP                 | COM            | 872275102 | 1,598   | 130,347    | SH | DFND | 1,2,3,4 | 119,467    | 0 | 10,880    |
| TC PIPELINES LP               | UT COM LTD PRT | 87233Q108 | 383     | 7,940      | SH | DFND | 1,2,3,4 | 0          | 0 | 7,940     |
| TD AMERITRADE HLDG CORP       | COM            | 87236Y108 | 6,065   | 192,352    | SH | DFND | 1,2,3,4 | 154,429    | 0 | 37,923    |
| TECO ENERGY INC               | COM            | 872375100 | 11,418  | 414,760    | SH | DFND | 1,2,3,4 | 371,358    | 0 | 43,402    |
| TCP CAP CORP                  | COM            | 87238Q103 | 16,525  | 1,108,302  | SH | DFND | 1,2,3,4 | 1,108,302  | 0 | 0         |
| TFS FINL CORP                 | COM            | 87240R107 | 459     | 26,446     | SH | DFND | 1,2,3,4 | 22,266     | 0 | 4,180     |
| THL CR INC                    | COM            | 872438106 | 4,939   | 456,059    | SH | DFND | 1,2,3,4 | 456,059    | 0 | 0         |
| TICC CAPITAL CORP             | COM            | 87244T109 | 243     | 50,639     | SH | DFND | 1,2,3,4 | 50,639     | 0 | 0         |
| TJX COS INC NEW               | COM            | 872540109 | 124,428 | 1,588,111  | SH | DFND | 1,2,3,4 | 1,396,055  | 0 | 192,056   |
| T MOBILE US INC               | COM            | 872590104 | 8,002   | 208,941    | SH | DFND | 1,2,3,4 | 188,027    | 0 | 20,914    |
| TRI POINTE GROUP INC          | COM            | 87265H109 | 3,009   | 255,460    | SH | DFND | 1,2,3,4 | 255,460    | 0 | 0         |
| TPG SPECIALTY LENDING INC     | COM            | 87265K102 | 6,401   | 396,829    | SH | DFND | 1,2,3,4 | 396,829    | 0 | 0         |
| TTM TECHNOLOGIES INC          | COM            | 87305R109 | 40,899  | 6,150,169  | SH | DFND | 1,2,3,4 | 5,334,938  | 0 | 815,231   |
| TABLEAU SOFTWARE INC          | CL A           | 87336U105 | 2,098   | 45,734     | SH | DFND | 1,2,3,4 | 38,069     | 0 | 7,665     |
| TAHOE RES INC                 | COM            | 873868103 | 632     | 63,020     | SH | DFND | 1,2,3,4 | 51,185     | 0 | 11,835    |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 55,176  | 2,105,938  | SH | DFND | 1,2,3,4 | 1,001,190  | 0 | 1,104,748 |
| TAILORED BRANDS INC           | COM            | 87403A107 | 1,276   | 71,295     | SH | DFND | 1,2,3,4 | 71,295     | 0 | 0         |
| TAKE-TWO INTERACTIVE SOFTWARE | COM            | 874054109 | 123,597 | 3,281,059  | SH | DFND | 1,2,3,4 | 2,906,224  | 0 | 374,835   |
| TAL ED GROUP                  | ADS REPSTG COM | 874080104 | 91,685  | 1,845,512  | SH | DFND | 1,2,3,4 | 1,821,622  | 0 | 23,890    |
| TAL INTL GROUP INC            | COM            | 874083108 | 352     | 22,816     | SH | DFND | 1,2,3,4 | 22,816     | 0 | 0         |
| TALEN ENERGY CORP             | COM            | 87422J105 | 1,333   | 148,128    | SH | DFND | 1,2,3,4 | 148,128    | 0 | 0         |
| TALLGRASS ENERGY PARTNERS LP  | COM UNIT       | 874697105 | 214     | 5,580      | SH | DFND | 1,2,3,4 | 0          | 0 | 5,580     |
| TALMER BANCORP INC            | COM            | 87482X101 | 1,341   | 74,140     | SH | DFND | 1,2,3,4 | 74,140     | 0 | 0         |
| TANGER FACTORY OUTLET CTRS I  | COM            | 875465106 | 3,622   | 99,545     | SH | DFND | 1,2,3,4 | 85,965     | 0 | 13,580    |
| TANGOE INC                    | COM            | 87582Y108 | 151     | 19,110     | SH | DFND | 1,2,3,4 | 19,110     | 0 | 0         |
| TARGET CORP                   | COM            | 87612E106 | 113,039 | 1,373,828  | SH | DFND | 1,2,3,4 | 1,243,930  | 0 | 129,898   |
| TARGA RES CORP                | COM            | 87612G101 | 2,174   | 72,790     | SH | DFND | 1,2,3,4 | 62,480     | 0 | 10,310    |
| TASER INTL INC                | COM            | 87651B104 | 1,648   | 83,956     | SH | DFND | 1,2,3,4 | 83,956     | 0 | 0         |
| TATA MTRS LTD                 | SPONSORED ADR  | 876568502 | 71,001  | 2,444,084  | SH | DFND | 1,2,3,4 | 2,414,051  | 0 | 30,033    |
| TAUBMAN CTRS INC              | COM            | 876664103 | 4,858   | 68,205     | SH | DFND | 1,2,3,4 | 62,440     | 0 | 5,765     |
| TAYLOR MORRISON HOME CORP     | CL A           | 87724P106 | 1,203   | 85,200     | SH | DFND | 1,2,3,4 | 85,200     | 0 | 0         |
| TEAM INC                      | COM            | 878155100 | 1,069   | 35,200     | SH | DFND | 1,2,3,4 | 35,200     | 0 | 0         |
| TEAM HEALTH HOLDINGS INC      | COM            | 87817A107 | 5,048   | 120,736    | SH | DFND | 1,2,3,4 | 120,736    | 0 | 0         |
| TECH DATA CORP                | COM            | 878237106 | 5,438   | 70,833     | SH | DFND | 1,2,3,4 | 70,785     | 0 | 48        |
| TECK RESOURCES LTD            | CL B           | 878742204 | 3,402   | 447,089    | SH | DFND | 1,2,3,4 | 440,684    | 0 | 6,405     |
| TECHTARGET INC                | COM            | 87874R100 | 171     | 23,100     | SH | DFND | 1,2,3,4 | 23,100     | 0 | 0         |
| TEGNA INC                     | COM            | 87901J105 | 9,359   | 398,943    | SH | DFND | 1,2,3,4 | 353,663    | 0 | 45,280    |
| TEJON RANCH CO                | COM            | 879080109 | 210     | 10,209     | SH | DFND | 1,2,3,4 | 10,209     | 0 | 0         |
| TELEDYNE TECHNOLOGIES INC     | COM            | 879360105 | 5,280   | 59,904     | SH | DFND | 1,2,3,4 | 59,904     | 0 | 0         |

|                                    |                  |           |         |           |    |      |         |           |        |         |
|------------------------------------|------------------|-----------|---------|-----------|----|------|---------|-----------|--------|---------|
| TELEFLEX INC                       | COM              | 879369106 | 4,997   | 31,825    | SH | DFND | 1,2,3,4 | 29,115    | 0      | 2,710   |
| TELEFONICA BRASIL SA               | SPONSORED<br>ADR | 87936R106 | 6,865   | 549,640   | SH | DFND | 1,2,3,4 | 508,631   | 0      | 41,009  |
| TELEPHONE & DATA<br>SYS INC        | COM NEW          | 879433829 | 2,054   | 68,277    | SH | DFND | 1,2,3,4 | 62,238    | 0      | 6,039   |
| TELIGENT INC NEW                   | COM              | 87960W104 | 169     | 34,500    | SH | DFND | 1,2,3,4 | 34,500    | 0      | 0       |
| TELUS CORP                         | COM              | 87971M103 | 1,296   | 39,833    | SH | DFND | 1,2,3,4 | 37,628    | 0      | 2,205   |
| TELETECH HOLDINGS<br>INC           | COM              | 879939106 | 1,211   | 43,615    | SH | DFND | 1,2,3,4 | 43,615    | 0      | 0       |
| TEMPUR SEALY INTL<br>INC           | COM              | 88023U101 | 125,440 | 2,063,501 | SH | DFND | 1,2,3,4 | 1,817,005 | 0      | 246,496 |
| TENET HEALTHCARE<br>CORP           | COM NEW          | 88033G407 | 4,883   | 168,803   | SH | DFND | 1,2,3,4 | 143,936   | 0      | 24,867  |
| TENNANT CO                         | COM              | 880345103 | 1,450   | 28,166    | SH | DFND | 1,2,3,4 | 28,166    | 0      | 0       |
| TENNECO INC                        | COM              | 880349105 | 69,727  | 1,353,654 | SH | DFND | 1,2,3,4 | 1,176,548 | 0      | 177,106 |
| TERADATA CORP DEL                  | COM              | 88076W103 | 6,424   | 244,824   | SH | DFND | 1,2,3,4 | 212,595   | 0      | 32,229  |
| TERADYNE INC                       | COM              | 880770102 | 4,104   | 190,077   | SH | DFND | 1,2,3,4 | 162,687   | 0      | 27,390  |
| TEREX CORP NEW                     | COM              | 880779103 | 1,967   | 79,072    | SH | DFND | 1,2,3,4 | 72,312    | 0      | 6,760   |
| TERRAFORM GLOBAL<br>INC            | CL A             | 88104M101 | 3,646   | 1,531,802 | SH | DFND | 1,2,3,4 | 1,531,802 | 0      | 0       |
| TERRAFORM PWR INC                  | CL A COM         | 88104R100 | 199     | 23,040    | SH | DFND | 1,2,3,4 | 19,250    | 0      | 3,790   |
| TERRITORIAL BANCORP<br>INC         | COM              | 88145X108 | 2,049   | 78,635    | SH | DFND | 1,2,3,4 | 78,635    | 0      | 0       |
| TERRENO RLTY CORP                  | COM              | 88146M101 | 1,445   | 61,620    | SH | DFND | 1,2,3,4 | 61,620    | 0      | 0       |
| TESARO INC                         | COM              | 881569107 | 38,569  | 875,973   | SH | DFND | 1,2,3,4 | 774,667   | 0      | 101,306 |
| TESCO CORP                         | COM              | 88157K101 | 366     | 42,510    | SH | DFND | 1,2,3,4 | 42,510    | 0      | 0       |
| TESORO CORP                        | COM              | 881609101 | 18,947  | 220,287   | SH | DFND | 1,2,3,4 | 197,059   | 0      | 23,228  |
| TESLA MTRS INC                     | COM              | 88160R101 | 276     | 1,200     | SH | Put  | DFND    | 1,2,3,4   | 0      | 0       |
| TESLA MTRS INC                     | COM              | 88160R101 | 15,432  | 67,161    | SH |      | DFND    | 1,2,3,4   | 52,040 | 0       |
| TESORO LOGISTICS LP                | COM UNIT LP      | 88160T107 | 424     | 9,280     | SH | DFND | 1,2,3,4 | 0         | 0      | 9,280   |
| TEVA<br>PHARMACEUTICAL<br>INDS LTD | ADR              | 881624209 | 84,511  | 1,579,351 | SH | DFND | 1,2,3,4 | 1,546,152 | 0      | 33,199  |
| TETRA TECHNOLOGIES<br>INC DEL      | COM              | 88162F105 | 995     | 156,673   | SH | DFND | 1,2,3,4 | 156,673   | 0      | 0       |
| TETRA TECH INC NEW                 | COM              | 88162G103 | 3,832   | 128,521   | SH | DFND | 1,2,3,4 | 128,521   | 0      | 0       |
| TESSERA<br>TECHNOLOGIES INC        | COM              | 88164L100 | 3,113   | 100,412   | SH | DFND | 1,2,3,4 | 100,412   | 0      | 0       |
| TETRAPHASE<br>PHARMACEUTICALS I    | COM              | 88165N105 | 213     | 46,040    | SH | DFND | 1,2,3,4 | 46,040    | 0      | 0       |
| TEXAS CAPITAL<br>BANCSHARES INC    | COM              | 88224Q107 | 50,435  | 1,314,089 | SH | DFND | 1,2,3,4 | 1,154,647 | 0      | 159,442 |
| TEXAS INSTRS INC                   | COM              | 882508104 | 119,265 | 2,077,064 | SH | DFND | 1,2,3,4 | 1,804,354 | 0      | 272,710 |
| TEXAS ROADHOUSE INC                | COM              | 882681109 | 100,602 | 2,308,433 | SH | DFND | 1,2,3,4 | 2,043,183 | 0      | 265,250 |
| TEXTRON INC                        | COM              | 883203101 | 17,947  | 492,233   | SH | DFND | 1,2,3,4 | 436,473   | 0      | 55,760  |
| TG THERAPEUTICS INC                | COM              | 88322Q108 | 390     | 45,740    | SH | DFND | 1,2,3,4 | 45,740    | 0      | 0       |
| THERAPEUTICSMD INC                 | COM              | 88338N107 | 1,294   | 202,140   | SH | DFND | 1,2,3,4 | 202,140   | 0      | 0       |
| THERMO FISHER<br>SCIENTIFIC INC    | COM              | 883556102 | 98,004  | 692,170   | SH | DFND | 1,2,3,4 | 607,931   | 0      | 84,239  |
| THERMON GROUP<br>HLDGS INC         | COM              | 88362T103 | 764     | 43,520    | SH | DFND | 1,2,3,4 | 43,520    | 0      | 0       |
| THOMSON REUTERS<br>CORP            | COM              | 884903105 | 54,441  | 1,344,886 | SH | DFND | 1,2,3,4 | 1,313,712 | 0      | 31,174  |
| THOR INDS INC                      | COM              | 885160101 | 2,140   | 33,563    | SH | DFND | 1,2,3,4 | 27,074    | 0      | 6,489   |
| 3-D SYS CORP DEL                   | COM NEW          | 88554D205 | 2,203   | 142,402   | SH | DFND | 1,2,3,4 | 132,092   | 0      | 10,310  |
| 3M CO                              | COM              | 88579Y101 | 225,797 | 1,355,078 | SH | DFND | 1,2,3,4 | 1,035,614 | 0      | 319,464 |
| THRESHOLD<br>PHARMACEUTICAL INC    | COM NEW          | 885807206 | 20      | 43,500    | SH | DFND | 1,2,3,4 | 43,500    | 0      | 0       |
| TIDEWATER INC                      | COM              | 886423102 | 440     | 64,380    | SH | DFND | 1,2,3,4 | 64,380    | 0      | 0       |
| TIER REIT INC                      | COM NEW          | 88650V208 | 220     | 16,390    | SH | DFND | 1,2,3,4 | 16,390    | 0      | 0       |
| TIFFANY & CO NEW                   | COM              | 886547108 | 15,509  | 211,354   | SH | DFND | 1,2,3,4 | 183,834   | 0      | 27,520  |
| TILE SHOP HLDGS INC                | COM              | 88677Q109 | 33,695  | 2,259,922 | SH | DFND | 1,2,3,4 | 1,908,188 | 0      | 351,734 |
| TILLYS INC                         | CL A             | 886885102 | 80      | 11,900    | SH | DFND | 1,2,3,4 | 11,900    | 0      | 0       |
| TIMBERLAND BANCORP<br>INC          | COM              | 887098101 | 1,717   | 135,815   | SH | DFND | 1,2,3,4 | 135,815   | 0      | 0       |

|                              |               |           |         |           |    |      |         |           |   |         |
|------------------------------|---------------|-----------|---------|-----------|----|------|---------|-----------|---|---------|
| TIME INC NEW                 | COM           | 887228104 | 2,695   | 174,533   | SH | DFND | 1,2,3,4 | 174,310   | 0 | 223     |
| TIME WARNER INC              | COM NEW       | 887317303 | 508,383 | 7,007,353 | SH | DFND | 1,2,3,4 | 6,698,551 | 0 | 308,802 |
| TIME WARNER CABLE INC        | COM           | 88732J207 | 129,772 | 634,209   | SH | DFND | 1,2,3,4 | 553,933   | 0 | 80,276  |
| TIMKEN CO                    | COM           | 887389104 | 2,045   | 61,057    | SH | DFND | 1,2,3,4 | 56,060    | 0 | 4,997   |
| TIMKENSTEEL CORP             | COM           | 887399103 | 339     | 37,305    | SH | DFND | 1,2,3,4 | 37,300    | 0 | 5       |
| TITAN INTL INC ILL           | COM           | 88830M102 | 59      | 10,920    | SH | DFND | 1,2,3,4 | 10,920    | 0 | 0       |
| TIVO INC                     | COM           | 888706108 | 1,581   | 166,231   | SH | DFND | 1,2,3,4 | 166,231   | 0 | 0       |
| TOLL BROTHERS INC            | COM           | 889478103 | 3,969   | 134,500   | SH | DFND | 1,2,3,4 | 116,700   | 0 | 17,800  |
| TOMPKINS FINANCIAL CORPORATI | COM           | 890110109 | 1,998   | 31,224    | SH | DFND | 1,2,3,4 | 31,224    | 0 | 0       |
| TOOTSIE ROLL INDS INC        | COM           | 890516107 | 1,010   | 28,898    | SH | DFND | 1,2,3,4 | 28,898    | 0 | 0       |
| TOPBUILD CORP                | COM           | 89055F103 | 682     | 22,921    | SH | DFND | 1,2,3,4 | 17,452    | 0 | 5,469   |
| TORCHMARK CORP               | COM           | 891027104 | 12,326  | 227,593   | SH | DFND | 1,2,3,4 | 205,639   | 0 | 21,954  |
| TORO CO                      | COM           | 891092108 | 2,988   | 34,691    | SH | DFND | 1,2,3,4 | 26,796    | 0 | 7,895   |
| TORONTO DOMINION BK ONT      | COM NEW       | 891160509 | 44,824  | 1,039,288 | SH | DFND | 1,2,3,4 | 536,628   | 0 | 502,660 |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 4,281   | 94,249    | SH | DFND | 1,2,3,4 | 63,049    | 0 | 31,200  |
| TOWER INTL INC               | COM           | 891826109 | 729     | 26,800    | SH | DFND | 1,2,3,4 | 26,800    | 0 | 0       |
| TOTAL SYS SVCS INC           | COM           | 891906109 | 28,928  | 607,992   | SH | DFND | 1,2,3,4 | 548,558   | 0 | 59,434  |
| TOWNEBANK PORTSMOUTH VA      | COM           | 89214P109 | 1,556   | 81,063    | SH | DFND | 1,2,3,4 | 81,063    | 0 | 0       |
| TOWNSQUARE MEDIA INC         | CL A          | 892231101 | 576     | 51,410    | SH | DFND | 1,2,3,4 | 51,410    | 0 | 0       |
| TRACTOR SUPPLY CO            | COM           | 892356106 | 112,824 | 1,247,223 | SH | DFND | 1,2,3,4 | 1,124,348 | 0 | 122,875 |
| TRANSCANADA CORP             | COM           | 89353D107 | 20,655  | 525,446   | SH | DFND | 1,2,3,4 | 328,482   | 0 | 196,964 |
| TRANSDIGM GROUP INC          | COM           | 893641100 | 71,924  | 326,424   | SH | DFND | 1,2,3,4 | 289,822   | 0 | 36,602  |
| TRANSENTERIX INC             | COM NEW       | 89366M201 | 51      | 12,100    | SH | DFND | 1,2,3,4 | 12,100    | 0 | 0       |
| TRANSPORTADORA DE GAS SUR    | SPON ADR B    | 893870204 | 1,131   | 193,600   | SH | DFND | 1,2,3,4 | 193,600   | 0 | 0       |
| TRANSUNION                   | COM           | 89400J107 | 280     | 10,132    | SH | DFND | 1,2,3,4 | 6,086     | 0 | 4,046   |
| TRAVELERS COMPANIES INC      | COM           | 89417E109 | 134,782 | 1,154,843 | SH | DFND | 1,2,3,4 | 884,975   | 0 | 269,868 |
| TREDEGAR CORP                | COM           | 894650100 | 249     | 15,819    | SH | DFND | 1,2,3,4 | 15,819    | 0 | 0       |
| TREEHOUSE FOODS INC          | COM           | 89469A104 | 7,521   | 86,693    | SH | DFND | 1,2,3,4 | 86,684    | 0 | 9       |
| TREX CO INC                  | COM           | 89531P105 | 2,309   | 48,180    | SH | DFND | 1,2,3,4 | 48,180    | 0 | 0       |
| TRIANGLE PETE CORP           | COM NEW       | 89600B201 | 89      | 164,085   | SH | DFND | 1,2,3,4 | 164,085   | 0 | 0       |
| TRIBUNE MEDIA CO             | CL A          | 896047503 | 2,040   | 53,190    | SH | DFND | 1,2,3,4 | 48,000    | 0 | 5,190   |
| TRICO BANCSHARES             | COM           | 896095106 | 684     | 27,016    | SH | DFND | 1,2,3,4 | 27,016    | 0 | 0       |
| TRIMAS CORP                  | COM NEW       | 896215209 | 1,269   | 72,410    | SH | DFND | 1,2,3,4 | 72,410    | 0 | 0       |
| TRIMBLE NAVIGATION LTD       | COM           | 896239100 | 5,260   | 212,104   | SH | DFND | 1,2,3,4 | 191,519   | 0 | 20,585  |
| TRINET GROUP INC             | COM           | 896288107 | 820     | 57,120    | SH | DFND | 1,2,3,4 | 57,120    | 0 | 0       |
| TRINITY INDS INC             | COM           | 896522109 | 2,620   | 143,085   | SH | DFND | 1,2,3,4 | 133,080   | 0 | 10,005  |
| TRIPLE-S MGMT CORP           | CL B          | 896749108 | 752     | 30,252    | SH | DFND | 1,2,3,4 | 30,252    | 0 | 0       |
| TRIPLEPOINT VENTURE GROWTH B | COM           | 89677Y100 | 4,329   | 412,273   | SH | DFND | 1,2,3,4 | 412,273   | 0 | 0       |
| TRIUMPH BANCORP INC          | COM           | 89679E300 | 610     | 38,560    | SH | DFND | 1,2,3,4 | 38,560    | 0 | 0       |
| TRIUMPH GROUP INC NEW        | COM           | 896818101 | 1,088   | 34,577    | SH | DFND | 1,2,3,4 | 31,417    | 0 | 3,160   |
| TRIPADVISOR INC              | COM           | 896945201 | 19,460  | 292,633   | SH | DFND | 1,2,3,4 | 263,147   | 0 | 29,486  |
| TRUECAR INC                  | COM           | 89785L107 | 137     | 24,470    | SH | DFND | 1,2,3,4 | 24,470    | 0 | 0       |
| TRUEBLUE INC                 | COM           | 89785X101 | 2,249   | 86,021    | SH | DFND | 1,2,3,4 | 86,021    | 0 | 0       |
| TRUSTCO BK CORP N Y          | COM           | 898349105 | 1,025   | 169,068   | SH | DFND | 1,2,3,4 | 169,068   | 0 | 0       |
| TRUSTMARK CORP               | COM           | 898402102 | 2,612   | 113,428   | SH | DFND | 1,2,3,4 | 113,428   | 0 | 0       |
| TUESDAY MORNING CORP         | COM NEW       | 899035505 | 370     | 45,252    | SH | DFND | 1,2,3,4 | 45,252    | 0 | 0       |
| TUMI HLDGS INC               | COM           | 89969Q104 | 2,197   | 81,920    | SH | DFND | 1,2,3,4 | 81,920    | 0 | 0       |
| TUPPERWARE BRANDS CORP       | COM           | 899896104 | 2,042   | 35,214    | SH | DFND | 1,2,3,4 | 28,324    | 0 | 6,890   |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW  | 900111204 | 783     | 74,529    | SH | DFND | 1,2,3,4 | 69,290    | 0 | 5,239   |

|                              |              |           |           |            |    |      |           |            |   |           |
|------------------------------|--------------|-----------|-----------|------------|----|------|-----------|------------|---|-----------|
| TURQUOISE HILL RES LTD       | COM          | 900435108 | 290       | 114,207    | SH | DFND | 1,2,3,4   | 102,802    | 0 | 11,405    |
| TUTOR PERINI CORP            | COM          | 901109108 | 792       | 50,981     | SH | DFND | 1,2,3,4   | 50,981     | 0 | 0         |
| TWENTY FIRST CENTY FOX INC   | CL A         | 90130A101 | 59,489    | 2,133,751  | SH | DFND | 1,2,3,4   | 1,850,897  | 0 | 282,854   |
| TWENTY FIRST CENTY FOX INC   | CL B         | 90130A200 | 22,637    | 802,735    | SH | DFND | 1,2,3,4   | 694,206    | 0 | 108,529   |
| TWITTER INC                  | COM          | 90184L102 | 60,768    | 3,671,775  | SH | DFND | 1,2,3,4   | 3,346,678  | 0 | 325,097   |
| TWO HBRS INVT CORP           | COM          | 90187B101 | 1,826     | 229,956    | SH | DFND | 1,2,3,4   | 206,351    | 0 | 23,605    |
| TWO RIV BANCORP              | COM          | 90207C105 | 985       | 103,639    | SH | DFND | 1,2,3,4   | 103,639    | 0 | 0         |
| II VI INC                    | COM          | 902104108 | 1,998     | 92,038     | SH | DFND | 1,2,3,4   | 92,038     | 0 | 0         |
| 2U INC                       | COM          | 90214J101 | 38,713    | 1,712,958  | SH | DFND | 1,2,3,4   | 1,449,326  | 0 | 263,632   |
| TYLER TECHNOLOGIES INC       | COM          | 902252105 | 7,741     | 60,186     | SH | DFND | 1,2,3,4   | 60,186     | 0 | 0         |
| TYSON FOODS INC              | CL A         | 902494103 | 283,136   | 4,247,465  | SH | DFND | 1,2,3,4   | 3,862,014  | 0 | 385,451   |
| UDR INC                      | COM          | 902653104 | 22,742    | 590,247    | SH | DFND | 1,2,3,4   | 542,058    | 0 | 48,189    |
| UGI CORP NEW                 | COM          | 902681105 | 10,466    | 259,766    | SH | DFND | 1,2,3,4   | 239,161    | 0 | 20,605    |
| UMB FINL CORP                | COM          | 902788108 | 3,384     | 65,551     | SH | DFND | 1,2,3,4   | 65,551     | 0 | 0         |
| USA TRUCK INC                | COM          | 902925106 | 202       | 10,720     | SH | DFND | 1,2,3,4   | 10,720     | 0 | 0         |
| US BANCORP DEL               | COM NEW      | 902973304 | 1,322,369 | 32,578,686 | SH | DFND | 1,2,3,4   | 31,197,448 | 0 | 1,381,238 |
| US BANCORP DEL               | COM NEW      | 902973304 | 2,159     | 53,182     | SH | DFND | 1,2,3,4,7 | 53,182     | 0 | 0         |
| UMH PPTYS INC                | CV RED PFD-A | 903002202 | 265       | 10,300     | SH | DFND | 1,2,3,4   | 10,300     | 0 | 0         |
| USANA HEALTH SCIENCES INC    | COM          | 90328M107 | 1,008     | 8,300      | SH | DFND | 1,2,3,4   | 8,300      | 0 | 0         |
| U S G CORP                   | COM NEW      | 903293405 | 1,373     | 55,356     | SH | DFND | 1,2,3,4   | 42,296     | 0 | 13,060    |
| U S CONCRETE INC             | COM NEW      | 90333L201 | 1,025     | 17,200     | SH | DFND | 1,2,3,4   | 17,200     | 0 | 0         |
| U S PHYSICAL THERAPY INC     | COM          | 90337L108 | 841       | 16,907     | SH | DFND | 1,2,3,4   | 16,907     | 0 | 0         |
| U S SILICA HLDGS INC         | COM          | 90346E103 | 1,803     | 79,351     | SH | DFND | 1,2,3,4   | 79,351     | 0 | 0         |
| UBIQUITI NETWORKS INC        | COM          | 90347A100 | 1,505     | 45,250     | SH | DFND | 1,2,3,4   | 45,250     | 0 | 0         |
| ULTA SALON COSMETCS & FRAG I | COM          | 90384S303 | 294,435   | 1,519,743  | SH | DFND | 1,2,3,4   | 1,396,059  | 0 | 123,684   |
| ULTA SALON COSMETCS & FRAG I | COM          | 90384S303 | 924       | 4,767      | SH | DFND | 1,2,3,4,6 | 257        | 0 | 4,510     |
| ULTIMATE SOFTWARE GROUP INC  | COM          | 90385D107 | 118,165   | 610,674    | SH | DFND | 1,2,3,4   | 543,174    | 0 | 67,500    |
| ULTRA PETROLEUM CORP         | COM          | 903914109 | 118       | 236,370    | SH | DFND | 1,2,3,4   | 236,370    | 0 | 0         |
| ULTRAGENYX PHARMACEUTICAL IN | COM          | 90400D108 | 25,105    | 396,539    | SH | DFND | 1,2,3,4   | 350,110    | 0 | 46,429    |
| ULTRATECH INC                | COM          | 904034105 | 733       | 33,564     | SH | DFND | 1,2,3,4   | 33,564     | 0 | 0         |
| UMPQUA HLDGS CORP            | COM          | 904214103 | 5,253     | 331,213    | SH | DFND | 1,2,3,4   | 331,213    | 0 | 0         |
| UNDER ARMOUR INC             | CL A         | 904311107 | 26,162    | 308,405    | SH | DFND | 1,2,3,4   | 261,318    | 0 | 47,087    |
| UNIFIRST CORP MASS           | COM          | 904708104 | 2,363     | 21,651     | SH | DFND | 1,2,3,4   | 21,651     | 0 | 0         |
| UNILIFE CORP NEW             | COM          | 90478E103 | 50        | 74,000     | SH | DFND | 1,2,3,4   | 74,000     | 0 | 0         |
| UNION BANKSHARES CORP NEW    | COM          | 90539J109 | 1,701     | 69,049     | SH | DFND | 1,2,3,4   | 69,049     | 0 | 0         |
| UNION PAC CORP               | COM          | 907818108 | 203,370   | 2,556,509  | SH | DFND | 1,2,3,4   | 2,294,102  | 0 | 262,407   |
| UNISYS CORP                  | COM NEW      | 909214306 | 9,894     | 1,284,879  | SH | DFND | 1,2,3,4   | 1,222,469  | 0 | 62,410    |
| UNIT CORP                    | COM          | 909218109 | 614       | 69,700     | SH | DFND | 1,2,3,4   | 69,700     | 0 | 0         |
| UNITED CMNTY BKS BLAIRSVLE G | COM          | 90984P303 | 1,228     | 66,510     | SH | DFND | 1,2,3,4   | 66,510     | 0 | 0         |
| UNITED CMNTY BANCORP IND     | COM          | 90984R101 | 2,301     | 168,688    | SH | DFND | 1,2,3,4   | 168,688    | 0 | 0         |
| UNITED BANKSHARES INC WEST V | COM          | 909907107 | 3,891     | 106,030    | SH | DFND | 1,2,3,4   | 106,030    | 0 | 0         |
| UNITED CONTL HLDGS INC       | COM          | 910047109 | 37,218    | 621,748    | SH | DFND | 1,2,3,4   | 527,706    | 0 | 94,042    |
| UNITED DEV FDG IV            | COM          | 910187103 | 122       | 38,100     | SH | DFND | 1,2,3,4   | 38,100     | 0 | 0         |
| UNITED FINL BANCORP INC NEW  | COM          | 910304104 | 722       | 57,374     | SH | DFND | 1,2,3,4   | 57,374     | 0 | 0         |
| UNITED FIRE GROUP INC        | COM          | 910340108 | 1,306     | 29,812     | SH | DFND | 1,2,3,4   | 29,812     | 0 | 0         |

|                              |                |           |           |            |    |      |           |            |   |         |
|------------------------------|----------------|-----------|-----------|------------|----|------|-----------|------------|---|---------|
| UNITED NAT FOODS INC         | COM            | 911163103 | 3,785     | 93,925     | SH | DFND | 1,2,3,4   | 93,925     | 0 | 0       |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 133,290   | 1,263,767  | SH | DFND | 1,2,3,4   | 1,075,886  | 0 | 187,881 |
| UNITED RENTALS INC           | COM            | 911363109 | 42,306    | 680,275    | SH | DFND | 1,2,3,4   | 597,171    | 0 | 83,104  |
| UNITED SECURITY BANCSHARES C | COM            | 911460103 | 1,987     | 401,347    | SH | DFND | 1,2,3,4   | 401,347    | 0 | 0       |
| UNITED STATES CELLULAR CORP  | COM            | 911684108 | 698       | 15,283     | SH | DFND | 1,2,3,4   | 14,453     | 0 | 830     |
| UNITED STATES STL CORP NEW   | COM            | 912909108 | 1,215     | 75,722     | SH | DFND | 1,2,3,4   | 66,352     | 0 | 9,370   |
| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 694,564   | 6,938,701  | SH | DFND | 1,2,3,4   | 6,567,115  | 0 | 371,586 |
| UNITED THERAPEUTICS CORP DEL | COM            | 91307C102 | 4,727     | 42,424     | SH | DFND | 1,2,3,4   | 35,269     | 0 | 7,155   |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 1,552,031 | 12,040,579 | SH | DFND | 1,2,3,4   | 11,046,624 | 0 | 993,955 |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 9,473     | 73,488     | SH | DFND | 1,2,3,4,7 | 73,488     | 0 | 0       |
| UNITIL CORP                  | COM            | 913259107 | 801       | 18,860     | SH | DFND | 1,2,3,4   | 18,860     | 0 | 0       |
| UNITY BANCORP INC            | COM            | 913290102 | 2,844     | 250,091    | SH | DFND | 1,2,3,4   | 250,091    | 0 | 0       |
| UNIVAR INC                   | COM            | 91336L107 | 888       | 51,678     | SH | DFND | 1,2,3,4   | 51,678     | 0 | 0       |
| UNIVERSAL AMERN CORP NEW     | COM            | 91338E101 | 552       | 77,380     | SH | DFND | 1,2,3,4   | 77,380     | 0 | 0       |
| UNIVERSAL CORP VA            | COM            | 913456109 | 6,219     | 109,470    | SH | DFND | 1,2,3,4   | 109,340    | 0 | 130     |
| UNIVERSAL DISPLAY CORP       | COM            | 91347P105 | 3,916     | 72,391     | SH | DFND | 1,2,3,4   | 72,391     | 0 | 0       |
| UNIVERSAL ELECTRS INC        | COM            | 913483103 | 1,470     | 23,720     | SH | DFND | 1,2,3,4   | 23,720     | 0 | 0       |
| UNIVERSAL FST PRODS INC      | COM            | 913543104 | 2,468     | 28,755     | SH | DFND | 1,2,3,4   | 28,755     | 0 | 0       |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT     | 91359E105 | 1,373     | 24,407     | SH | DFND | 1,2,3,4   | 24,407     | 0 | 0       |
| UNIVERSAL INS HLDGS INC      | COM            | 91359V107 | 812       | 45,600     | SH | DFND | 1,2,3,4   | 45,600     | 0 | 0       |
| UNIVERSAL HLTH SVCS INC      | CL B           | 913903100 | 20,471    | 164,137    | SH | DFND | 1,2,3,4   | 145,809    | 0 | 18,328  |
| UNIVERSAL TECHNICAL INST INC | COM            | 913915104 | 63        | 14,600     | SH | DFND | 1,2,3,4   | 14,600     | 0 | 0       |
| UNIVEST CORP PA              | COM            | 915271100 | 201       | 10,281     | SH | DFND | 1,2,3,4   | 10,281     | 0 | 0       |
| UNUM GROUP                   | COM            | 91529Y106 | 13,480    | 435,948    | SH | DFND | 1,2,3,4   | 390,732    | 0 | 45,216  |
| URBAN OUTFITTERS INC         | COM            | 917047102 | 5,758     | 174,004    | SH | DFND | 1,2,3,4   | 152,155    | 0 | 21,849  |
| URBAN EDGE PPTYS             | COM            | 91704F104 | 4,731     | 183,086    | SH | DFND | 1,2,3,4   | 183,086    | 0 | 0       |
| URSTADT BIDDLE PPTYS INC     | CL A           | 917286205 | 905       | 43,181     | SH | DFND | 1,2,3,4   | 43,181     | 0 | 0       |
| URSTADT BIDDLE PPTYS INC     | PFD-G CV 6.75% | 917286809 | 772       | 28,800     | SH | DFND | 1,2,3,4   | 3,800      | 0 | 25,000  |
| US ECOLOGY INC               | COM            | 91732J102 | 1,502     | 34,008     | SH | DFND | 1,2,3,4   | 34,008     | 0 | 0       |
| VCA INC                      | COM            | 918194101 | 3,185     | 55,215     | SH | DFND | 1,2,3,4   | 43,895     | 0 | 11,320  |
| V F CORP                     | COM            | 918204108 | 152,234   | 2,350,742  | SH | DFND | 1,2,3,4   | 2,032,023  | 0 | 318,719 |
| V F CORP                     | COM            | 918204108 | 27,704    | 427,795    | SH | DFND | 1,2,3,4,6 | 375,931    | 0 | 51,864  |
| VWR CORP                     | COM            | 91843L103 | 755       | 27,901     | SH | DFND | 1,2,3,4   | 24,824     | 0 | 3,077   |
| VAIL RESORTS INC             | COM            | 91879Q109 | 8,228     | 61,540     | SH | DFND | 1,2,3,4   | 61,540     | 0 | 0       |
| VALEANT PHARMACEUTICALS INTL | COM            | 91911K102 | 812       | 30,874     | SH | DFND | 1,2,3,4   | 27,171     | 0 | 3,703   |
| VALEANT PHARMACEUTICALS INTL | COM            | 91911K102 | 1,410     | 53,600     | SH | Call | DFND      | 1,2,3,4    | 0 | 0       |
| VALE S A                     | ADR            | 91912E105 | 1,094     | 259,926    | SH | DFND | 1,2,3,4   | 259,926    | 0 | 0       |
| VALE S A                     | ADR REPSTG PFD | 91912E204 | 149       | 47,754     | SH | DFND | 1,2,3,4   | 47,754     | 0 | 0       |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 349,147   | 5,443,514  | SH | DFND | 1,2,3,4   | 5,057,271  | 0 | 386,243 |
| VALLEY NATL BANCORP          | COM            | 919794107 | 3,489     | 365,674    | SH | DFND | 1,2,3,4   | 365,674    | 0 | 0       |
| VALMONT INDS INC             | COM            | 920253101 | 2,407     | 19,438     | SH | DFND | 1,2,3,4   | 17,813     | 0 | 1,625   |

|                                 |                     |           |           |            |    |      |           |            |   |           |
|---------------------------------|---------------------|-----------|-----------|------------|----|------|-----------|------------|---|-----------|
| VALSPAR CORP                    | COM                 | 920355104 | 6,208     | 58,012     | SH | DFND | 1,2,3,4   | 46,437     | 0 | 11,575    |
| VANDA<br>PHARMACEUTICALS<br>INC | COM                 | 921659108 | 408       | 48,828     | SH | DFND | 1,2,3,4   | 48,828     | 0 | 0         |
| VANGUARD<br>SPECIALIZED PORTFOL | DIV APP ETF         | 921908844 | 21,178    | 260,655    | SH | DFND | 1,2,3,4   | 260,655    | 0 | 0         |
| VANGUARD STAR FD                | VG TL INTL<br>STK F | 921909768 | 5,645     | 125,678    | SH | DFND | 1,2,3,4   | 125,678    | 0 | 0         |
| VANGUARD WORLD FD               | MEGA CAP<br>INDEX   | 921910873 | 18,259    | 260,472    | SH | DFND | 1,2,3,4   | 260,472    | 0 | 0         |
| VANGUARD BD INDEX<br>FD INC     | SHORT TRM<br>BOND   | 921937827 | 1,431     | 17,750     | SH | DFND | 1,2,3,4   | 17,350     | 0 | 400       |
| VANGUARD BD INDEX<br>FD INC     | TOTAL BND<br>MRKT   | 921937835 | 31,136    | 376,014    | SH | DFND | 1,2,3,4   | 376,014    | 0 | 0         |
| VANGUARD TAX<br>MANAGED INTL FD | FTSE DEV<br>MKT ETF | 921943858 | 43,106    | 1,201,386  | SH | DFND | 1,2,3,4   | 1,200,792  | 0 | 594       |
| VANGUARD INTL<br>EQUITY INDEX F | FTSE SMCAP<br>ETF   | 922042718 | 10,582    | 113,323    | SH | DFND | 1,2,3,4   | 113,323    | 0 | 0         |
| VANGUARD INTL<br>EQUITY INDEX F | TT WRLD ST<br>ETF   | 922042742 | 2,270     | 39,345     | SH | DFND | 1,2,3,4   | 39,345     | 0 | 0         |
| VANGUARD INTL<br>EQUITY INDEX F | FTSE EMR<br>MKT ETF | 922042858 | 23,387    | 676,303    | SH | DFND | 1,2,3,4   | 675,644    | 0 | 659       |
| VANGUARD NAT RES<br>LLC         | COM UNIT            | 92205F106 | 21        | 14,196     | SH | DFND | 1,2,3,4   | 0          | 0 | 14,196    |
| VANGUARD<br>SCOTTSDALE FDS      | SHRT TRM<br>CORP BD | 92206C409 | 7,639     | 95,447     | SH | DFND | 1,2,3,4   | 95,447     | 0 | 0         |
| VANGUARD<br>SCOTTSDALE FDS      | VNG<br>RUS2000IDX   | 92206C664 | 18,441    | 207,881    | SH | DFND | 1,2,3,4   | 207,881    | 0 | 0         |
| VANGUARD<br>SCOTTSDALE FDS      | INT-TERM<br>CORP    | 92206C870 | 11,722    | 134,842    | SH | DFND | 1,2,3,4   | 134,842    | 0 | 0         |
| VANTIV INC                      | CL A                | 92210H105 | 307,749   | 5,711,753  | SH | DFND | 1,2,3,4   | 5,343,223  | 0 | 368,530   |
| VARIAN MED SYS INC              | COM                 | 92220P105 | 13,973    | 174,617    | SH | DFND | 1,2,3,4   | 148,722    | 0 | 25,895    |
| VASCO DATA SEC INTL<br>INC      | COM                 | 92230Y104 | 527       | 34,252     | SH | DFND | 1,2,3,4   | 34,252     | 0 | 0         |
| VASCULAR SOLUTIONS<br>INC       | COM                 | 92231M109 | 929       | 28,568     | SH | DFND | 1,2,3,4   | 28,568     | 0 | 0         |
| VECTREN CORP                    | COM                 | 92240G101 | 2,735     | 54,092     | SH | DFND | 1,2,3,4   | 48,747     | 0 | 5,345     |
| VECTOR GROUP LTD                | COM                 | 92240M108 | 3,115     | 136,380    | SH | DFND | 1,2,3,4   | 136,380    | 0 | 0         |
| VEECO INSTRS INC DEL            | COM                 | 922417100 | 1,523     | 78,173     | SH | DFND | 1,2,3,4   | 78,173     | 0 | 0         |
| VEEVA SYS INC                   | CL A COM            | 922475108 | 934       | 37,290     | SH | DFND | 1,2,3,4   | 27,249     | 0 | 10,041    |
| VENTAS INC                      | COM                 | 92276F100 | 87,325    | 1,386,991  | SH | DFND | 1,2,3,4   | 1,256,691  | 0 | 130,300   |
| VANGUARD INDEX FDS              | S&P 500 ETF<br>SHS  | 922908363 | 17,014    | 90,233     | SH | DFND | 1,2,3,4   | 89,868     | 0 | 365       |
| VANGUARD INDEX FDS              | MCAP GR<br>IDXVIP   | 922908538 | 234       | 2,335      | SH | DFND | 1,2,3,4   | 2,335      | 0 | 0         |
| VANGUARD INDEX FDS              | REIT ETF            | 922908553 | 175,349   | 2,092,468  | SH | DFND | 1,2,3,4   | 2,092,456  | 0 | 12        |
| VANGUARD INDEX FDS              | MID CAP ETF         | 922908629 | 23,936    | 197,441    | SH | DFND | 1,2,3,4   | 197,424    | 0 | 17        |
| VANGUARD INDEX FDS              | GROWTH ETF          | 922908736 | 558       | 5,244      | SH | DFND | 1,2,3,4   | 5,233      | 0 | 11        |
| VANGUARD INDEX FDS              | VALUE ETF           | 922908744 | 2,597     | 31,522     | SH | DFND | 1,2,3,4   | 31,477     | 0 | 45        |
| VANGUARD INDEX FDS              | SMALL CP<br>ETF     | 922908751 | 33,958    | 304,584    | SH | DFND | 1,2,3,4   | 304,412    | 0 | 172       |
| VANGUARD INDEX FDS              | TOTAL STK<br>MKT    | 922908769 | 7,644     | 72,928     | SH | DFND | 1,2,3,4   | 68,964     | 0 | 3,964     |
| VERA BRADLEY INC                | COM                 | 92335C106 | 530       | 26,060     | SH | DFND | 1,2,3,4   | 26,060     | 0 | 0         |
| VERASTEM INC                    | COM                 | 92337C104 | 26        | 16,490     | SH | DFND | 1,2,3,4   | 16,490     | 0 | 0         |
| VEREIT INC                      | COM                 | 92339V100 | 9,113     | 1,027,405  | SH | DFND | 1,2,3,4   | 958,807    | 0 | 68,598    |
| VERIFONE SYS INC                | COM                 | 92342Y109 | 56,994    | 2,018,185  | SH | DFND | 1,2,3,4   | 1,776,179  | 0 | 242,006   |
| VERISIGN INC                    | COM                 | 92343E102 | 16,775    | 189,460    | SH | DFND | 1,2,3,4   | 163,292    | 0 | 26,168    |
| VERIZON<br>COMMUNICATIONS INC   | COM                 | 92343V104 | 1,067,754 | 19,743,967 | SH | DFND | 1,2,3,4   | 17,921,645 | 0 | 1,822,322 |
| VERINT SYS INC                  | COM                 | 92343X100 | 80,883    | 2,423,103  | SH | DFND | 1,2,3,4   | 2,105,099  | 0 | 318,004   |
| VERITEX HLDGS INC               | COM                 | 923451108 | 2,500     | 172,084    | SH | DFND | 1,2,3,4   | 172,084    | 0 | 0         |
| VERISK ANALYTICS INC            | COM                 | 92345Y106 | 180,227   | 2,255,096  | SH | DFND | 1,2,3,4   | 1,961,301  | 0 | 293,795   |
| VERISK ANALYTICS INC            | COM                 | 92345Y106 | 40,126    | 502,075    | SH | DFND | 1,2,3,4,6 | 444,550    | 0 | 57,525    |
| VERMILION ENERGY<br>INC         | COM                 | 923725105 | 305       | 10,450     | SH | DFND | 1,2,3,4   | 9,298      | 0 | 1,152     |

|                                  |                     |           |           |            |    |      |           |            |   |           |
|----------------------------------|---------------------|-----------|-----------|------------|----|------|-----------|------------|---|-----------|
| VERTEX<br>PHARMACEUTICALS<br>INC | COM                 | 92532F100 | 36,343    | 457,200    | SH | DFND | 1,2,3,4   | 392,667    | 0 | 64,533    |
| VIAD CORP                        | COM NEW             | 92552R406 | 26,499    | 908,729    | SH | DFND | 1,2,3,4   | 862,939    | 0 | 45,790    |
| VIASAT INC                       | COM                 | 92552V100 | 5,672     | 77,195     | SH | DFND | 1,2,3,4   | 77,195     | 0 | 0         |
| VIACOM INC NEW                   | CL B                | 92553P201 | 29,335    | 710,638    | SH | DFND | 1,2,3,4   | 618,089    | 0 | 92,549    |
| VIAVI SOLUTIONS INC              | COM                 | 925550105 | 1,046     | 152,408    | SH | DFND | 1,2,3,4   | 137,335    | 0 | 15,073    |
| VICOR CORP                       | COM                 | 925815102 | 172       | 16,440     | SH | DFND | 1,2,3,4   | 16,440     | 0 | 0         |
| VIPSHOP HLDGS LTD                | SPONSORED<br>ADR    | 92763W103 | 37,122    | 2,882,144  | SH | DFND | 1,2,3,4   | 2,882,121  | 0 | 23        |
| VIRGIN AMER INC                  | COM VTG             | 92765X208 | 1,803     | 46,770     | SH | DFND | 1,2,3,4   | 46,770     | 0 | 0         |
| VIRTU FINL INC                   | CL A                | 928254101 | 53,372    | 2,413,921  | SH | DFND | 1,2,3,4   | 2,413,921  | 0 | 0         |
| VISA INC                         | COM CL A            | 92826C839 | 1,097,557 | 14,350,905 | SH | DFND | 1,2,3,4   | 12,798,177 | 0 | 1,552,728 |
| VISA INC                         | COM CL A            | 92826C839 | 3,505     | 45,831     | SH | DFND | 1,2,3,4,7 | 45,831     | 0 | 0         |
| VIRTUSA CORP                     | COM                 | 92827P102 | 1,572     | 41,953     | SH | DFND | 1,2,3,4   | 41,953     | 0 | 0         |
| VIRTUS INVT PARTNERS<br>INC      | COM                 | 92828Q109 | 877       | 11,223     | SH | DFND | 1,2,3,4   | 11,223     | 0 | 0         |
| VISHAY<br>INTERTECHNOLOGY<br>INC | COM                 | 928298108 | 86,738    | 7,103,844  | SH | DFND | 1,2,3,4   | 6,152,096  | 0 | 951,748   |
| VISTA OUTDOOR INC                | COM                 | 928377100 | 2,330     | 44,878     | SH | DFND | 1,2,3,4   | 40,158     | 0 | 4,720     |
| VISTEON CORP                     | COM NEW             | 92839U206 | 10,223    | 128,450    | SH | DFND | 1,2,3,4   | 120,160    | 0 | 8,290     |
| VITAMIN SHOPPE INC               | COM                 | 92849E101 | 1,588     | 51,300     | SH | DFND | 1,2,3,4   | 51,300     | 0 | 0         |
| VIVINT SOLAR INC                 | COM                 | 92854Q106 | 29        | 11,000     | SH | DFND | 1,2,3,4   | 11,000     | 0 | 0         |
| VIVUS INC                        | COM                 | 928551100 | 200       | 143,171    | SH | DFND | 1,2,3,4   | 143,171    | 0 | 0         |
| VMWARE INC                       | CL A COM            | 928563402 | 3,444     | 65,838     | SH | DFND | 1,2,3,4   | 53,385     | 0 | 12,453    |
| VOCERA<br>COMMUNICATIONS INC     | COM                 | 92857F107 | 216       | 16,970     | SH | DFND | 1,2,3,4   | 16,970     | 0 | 0         |
| VODAFONE GROUP PLC<br>NEW        | SPNSR ADR<br>NO PAR | 92857W308 | 1,846     | 57,607     | SH | DFND | 1,2,3,4   | 3,373      | 0 | 54,234    |
| VONAGE HLDGS CORP                | COM                 | 92886T201 | 1,716     | 375,470    | SH | DFND | 1,2,3,4   | 375,470    | 0 | 0         |
| VORNADO RLTY TR                  | SH BEN INT          | 929042109 | 39,107    | 414,141    | SH | DFND | 1,2,3,4   | 380,861    | 0 | 33,280    |
| VOYA FINL INC                    | COM                 | 929089100 | 8,357     | 280,705    | SH | DFND | 1,2,3,4   | 259,906    | 0 | 20,799    |
| VULCAN MATLS CO                  | COM                 | 929160109 | 25,034    | 237,130    | SH | DFND | 1,2,3,4   | 211,115    | 0 | 26,015    |
| W & T OFFSHORE INC               | COM                 | 92922P106 | 152       | 69,388     | SH | DFND | 1,2,3,4   | 69,388     | 0 | 0         |
| WD-40 CO                         | COM                 | 929236107 | 2,166     | 20,050     | SH | DFND | 1,2,3,4   | 20,050     | 0 | 0         |
| WGL HLDGS INC                    | COM                 | 92924F106 | 5,621     | 77,675     | SH | DFND | 1,2,3,4   | 77,675     | 0 | 0         |
| WABCO HLDGS INC                  | COM                 | 92927K102 | 4,036     | 37,751     | SH | DFND | 1,2,3,4   | 29,405     | 0 | 8,346     |
| WSFS FINL CORP                   | COM                 | 929328102 | 17,986    | 553,077    | SH | DFND | 1,2,3,4   | 526,237    | 0 | 26,840    |
| W P CAREY INC                    | COM                 | 92936U109 | 8,895     | 142,911    | SH | DFND | 1,2,3,4   | 111,721    | 0 | 31,190    |
| WP GLIMCHER IN                   | COM                 | 92939N102 | 1,991     | 209,792    | SH | DFND | 1,2,3,4   | 197,868    | 0 | 11,924    |
| WEC ENERGY GROUP<br>INC          | COM                 | 92939U106 | 32,968    | 548,823    | SH | DFND | 1,2,3,4   | 488,664    | 0 | 60,159    |
| WABASH NATL CORP                 | COM                 | 929566107 | 13,893    | 1,052,530  | SH | DFND | 1,2,3,4   | 1,005,470  | 0 | 47,060    |
| WABTEC CORP                      | COM                 | 929740108 | 6,348     | 80,066     | SH | DFND | 1,2,3,4   | 64,965     | 0 | 15,101    |
| WADDELL & REED FINL<br>INC       | CL A                | 930059100 | 1,545     | 65,635     | SH | DFND | 1,2,3,4   | 54,005     | 0 | 11,630    |
| WAGEWORKS INC                    | COM                 | 930427109 | 3,245     | 64,108     | SH | DFND | 1,2,3,4   | 64,108     | 0 | 0         |
| WAL-MART STORES INC              | COM                 | 931142103 | 216,808   | 3,165,544  | SH | DFND | 1,2,3,4   | 2,871,383  | 0 | 294,161   |
| WALGREENS BOOTS<br>ALLIANCE INC  | COM                 | 931427108 | 129,970   | 1,542,856  | SH | DFND | 1,2,3,4   | 1,372,269  | 0 | 170,587   |
| WALKER & DUNLOP INC              | COM                 | 93148P102 | 698       | 28,745     | SH | DFND | 1,2,3,4   | 28,745     | 0 | 0         |
| WALTER INVT MGMT<br>CORP         | COM                 | 93317W102 | 340       | 44,499     | SH | DFND | 1,2,3,4   | 44,499     | 0 | 0         |
| WASHINGTON FED INC               | COM                 | 938824109 | 3,764     | 166,200    | SH | DFND | 1,2,3,4   | 166,200    | 0 | 0         |
| WASHINGTON REAL<br>ESTATE INVT   | SH BEN INT          | 939653101 | 3,594     | 123,030    | SH | DFND | 1,2,3,4   | 123,030    | 0 | 0         |
| WASHINGTON TR<br>BANCORP         | COM                 | 940610108 | 880       | 23,590     | SH | DFND | 1,2,3,4   | 23,590     | 0 | 0         |
| WASHINGTONFIRST<br>BANKSHARES I  | COM                 | 940730104 | 1,118     | 51,163     | SH | DFND | 1,2,3,4   | 51,163     | 0 | 0         |
| WASTE CONNECTIONS<br>INC         | COM                 | 941053100 | 6,063     | 93,862     | SH | DFND | 1,2,3,4   | 84,503     | 0 | 9,359     |
| WASTE MGMT INC DEL               | COM                 | 94106L109 | 66,218    | 1,122,347  | SH | DFND | 1,2,3,4   | 1,026,454  | 0 | 95,893    |

|                              |                 |           |           |            |     |      |         |            |   |           |
|------------------------------|-----------------|-----------|-----------|------------|-----|------|---------|------------|---|-----------|
| WATERS CORP                  | COM             | 941848103 | 19,202    | 145,555    | SH  | DFND | 1,2,3,4 | 123,853    | 0 | 21,702    |
| WATSCO INC                   | COM             | 942622200 | 80,260    | 595,668    | SH  | DFND | 1,2,3,4 | 534,683    | 0 | 60,985    |
| WATTS WATER TECHNOLOGIES INC | CL A            | 942749102 | 3,147     | 57,081     | SH  | DFND | 1,2,3,4 | 57,081     | 0 | 0         |
| WAYFAIR INC                  | CL A            | 94419L101 | 1,677     | 38,800     | SH  | DFND | 1,2,3,4 | 38,800     | 0 | 0         |
| WAYNE SVGS BANCSHARES INC NE | COM             | 94624Q101 | 908       | 73,558     | SH  | DFND | 1,2,3,4 | 73,558     | 0 | 0         |
| WEB COM GROUP INC            | COM             | 94733A104 | 1,865     | 94,110     | SH  | DFND | 1,2,3,4 | 94,110     | 0 | 0         |
| WEBMD HEALTH CORP            | COM             | 94770V102 | 3,852     | 61,503     | SH  | DFND | 1,2,3,4 | 61,500     | 0 | 3         |
| WEBSTER FINL CORP CONN       | COM             | 947890109 | 79,940    | 2,226,744  | SH  | DFND | 1,2,3,4 | 1,956,968  | 0 | 269,776   |
| WEIGHT WATCHERS INTL INC NEW | COM             | 948626106 | 333       | 22,920     | SH  | DFND | 1,2,3,4 | 22,920     | 0 | 0         |
| WEINGARTEN RLTY INVS         | SH BEN INT      | 948741103 | 4,852     | 129,312    | SH  | DFND | 1,2,3,4 | 121,325    | 0 | 7,987     |
| WEIS MKTS INC                | COM             | 948849104 | 723       | 16,054     | SH  | DFND | 1,2,3,4 | 16,054     | 0 | 0         |
| WELLCARE HEALTH PLANS INC    | COM             | 94946T106 | 79,164    | 853,523    | SH  | DFND | 1,2,3,4 | 752,420    | 0 | 101,103   |
| WELLESLEY BANCORP INC        | COM             | 949485106 | 512       | 26,666     | SH  | DFND | 1,2,3,4 | 26,666     | 0 | 0         |
| WELLS FARGO & CO NEW         | COM             | 949746101 | 1,558,230 | 32,221,462 | SH  | DFND | 1,2,3,4 | 29,174,257 | 0 | 3,047,205 |
| WELLS FARGO & CO NEW         | PERP PFD CNV A  | 949746804 | 7,279     | 6,041      | SH  | DFND | 1,2,3,4 | 1,606      | 0 | 4,435     |
| WELLS FARGO INCOME OPPORTUNI | WF INC OPPTY FD | 94987B105 | 587       | 77,540     | SH  | DFND | 1,2,3,4 | 77,540     | 0 | 0         |
| WELLTOWER INC                | COM             | 95040Q104 | 78,269    | 1,128,766  | SH  | DFND | 1,2,3,4 | 1,019,106  | 0 | 109,660   |
| WENDYS CO                    | COM             | 95058W100 | 1,905     | 174,912    | SH  | DFND | 1,2,3,4 | 161,752    | 0 | 13,160    |
| WERNER ENTERPRISES INC       | COM             | 950755108 | 2,228     | 82,042     | SH  | DFND | 1,2,3,4 | 82,004     | 0 | 38        |
| WESBANCO INC                 | COM             | 950810101 | 1,888     | 63,544     | SH  | DFND | 1,2,3,4 | 63,544     | 0 | 0         |
| WESCO AIRCRAFT HLDGS INC     | COM             | 950814103 | 1,158     | 80,500     | SH  | DFND | 1,2,3,4 | 80,500     | 0 | 0         |
| WESCO INTL INC               | COM             | 95082P105 | 72,989    | 1,335,083  | SH  | DFND | 1,2,3,4 | 1,156,364  | 0 | 178,719   |
| WEST CORP                    | COM             | 952355204 | 1,764     | 77,300     | SH  | DFND | 1,2,3,4 | 77,300     | 0 | 0         |
| WEST MARINE INC              | COM             | 954235107 | 94        | 10,300     | SH  | DFND | 1,2,3,4 | 10,300     | 0 | 0         |
| WEST PHARMACEUTICAL SVSC INC | COM             | 955306105 | 9,267     | 133,678    | SH  | DFND | 1,2,3,4 | 133,678    | 0 | 0         |
| WESTAMERICA BANCORPORATION   | COM             | 957090103 | 1,907     | 39,150     | SH  | DFND | 1,2,3,4 | 39,150     | 0 | 0         |
| WESTAR ENERGY INC            | COM             | 95709T100 | 93,872    | 1,892,190  | SH  | DFND | 1,2,3,4 | 1,608,292  | 0 | 283,898   |
| WESTBURY BANCORP INC         | COM             | 95727P106 | 639       | 33,649     | SH  | DFND | 1,2,3,4 | 33,649     | 0 | 0         |
| WESTERN ALLIANCE BANCORP     | COM             | 957638109 | 40,334    | 1,208,338  | SH  | DFND | 1,2,3,4 | 1,040,105  | 0 | 168,233   |
| WESTERN ASSET MTG CAP CORP   | COM             | 95790D105 | 270       | 26,900     | SH  | DFND | 1,2,3,4 | 26,900     | 0 | 0         |
| WESTERN DIGITAL CORP         | COM             | 958102105 | 21,578    | 456,781    | SH  | DFND | 1,2,3,4 | 413,730    | 0 | 43,051    |
| WESTERN GAS PARTNERS LP      | COM UNIT LP IN  | 958254104 | 570       | 13,133     | SH  | DFND | 1,2,3,4 | 0          | 0 | 13,133    |
| WESTERN REFNG INC            | COM             | 959319104 | 3,872     | 133,108    | SH  | DFND | 1,2,3,4 | 133,108    | 0 | 0         |
| WESTERN UN CO                | COM             | 959802109 | 18,179    | 942,405    | SH  | DFND | 1,2,3,4 | 807,983    | 0 | 134,422   |
| WESTLAKE CHEM CORP           | COM             | 960413102 | 64,175    | 1,386,062  | SH  | DFND | 1,2,3,4 | 1,152,327  | 0 | 233,735   |
| WESTMORELAND COAL CO         | COM             | 960878106 | 148       | 20,500     | SH  | DFND | 1,2,3,4 | 20,500     | 0 | 0         |
| WESTROCK CO                  | COM             | 96145D105 | 19,749    | 505,999    | SH  | DFND | 1,2,3,4 | 456,280    | 0 | 49,719    |
| WEX INC                      | COM             | 96208T104 | 2,123     | 25,462     | SH  | DFND | 1,2,3,4 | 19,952     | 0 | 5,510     |
| WEYERHAEUSER CO              | COM             | 962166104 | 47,748    | 1,541,256  | SH  | DFND | 1,2,3,4 | 1,382,689  | 0 | 158,567   |
| WHIRLPOOL CORP               | COM             | 963320106 | 25,327    | 140,441    | SH  | DFND | 1,2,3,4 | 125,448    | 0 | 14,993    |
| WHITEWAVE FOODS CO           | COM             | 966244105 | 59,418    | 1,462,061  | SH  | DFND | 1,2,3,4 | 944,224    | 0 | 517,837   |
| WHITING PETE CORP NEW        | COM             | 966387102 | 1,180     | 147,910    | SH  | DFND | 1,2,3,4 | 134,750    | 0 | 13,160    |
| WHITING PETE CORP NEW        | NOTE 6.250% 4/0 | 966387AT9 | 34,729    | 42,000,000 | PRN | DFND | 1,2,3,4 | 42,000,000 | 0 | 0         |

|                            |                  |           |         |            |    |      |           |            |   |           |
|----------------------------|------------------|-----------|---------|------------|----|------|-----------|------------|---|-----------|
| WHOLE FOODS MKT INC        | COM              | 966837106 | 18,227  | 585,874    | SH | DFND | 1,2,3,4   | 498,325    | 0 | 87,549    |
| WILEY JOHN & SONS INC      | CL A             | 968223206 | 1,879   | 38,431     | SH | DFND | 1,2,3,4   | 35,476     | 0 | 2,955     |
| WILLIAMS COS INC DEL       | COM              | 969457100 | 19,523  | 1,214,878  | SH | DFND | 1,2,3,4   | 1,025,744  | 0 | 189,134   |
| WILLIAMS PARTNERS L P NEW  | COM UNIT LTD PAR | 96949L105 | 911     | 44,546     | SH | DFND | 1,2,3,4   | 0          | 0 | 44,546    |
| WILLIAMS SONOMA INC        | COM              | 969904101 | 3,748   | 68,462     | SH | DFND | 1,2,3,4   | 55,397     | 0 | 13,065    |
| WILSHIRE BANCORP INC       | COM              | 97186T108 | 16,583  | 1,609,979  | SH | DFND | 1,2,3,4   | 1,534,389  | 0 | 75,590    |
| WINDSTREAM HLDGS INC       | COM NEW          | 97382A200 | 1,756   | 228,697    | SH | DFND | 1,2,3,4   | 228,697    | 0 | 0         |
| WINNEBAGO INDS INC         | COM              | 974637100 | 1,075   | 47,876     | SH | DFND | 1,2,3,4   | 47,876     | 0 | 0         |
| WINTRUST FINL CORP         | COM              | 97650W108 | 3,241   | 73,096     | SH | DFND | 1,2,3,4   | 73,096     | 0 | 0         |
| WIPRO LTD                  | SPON ADR 1 SH    | 97651M109 | 265     | 21,040     | SH | DFND | 1,2,3,4   | 21,040     | 0 | 0         |
| WISDOMTREE INVTs INC       | COM              | 97717P104 | 36,121  | 3,160,174  | SH | DFND | 1,2,3,4   | 1,991,448  | 0 | 1,168,726 |
| WISDOMTREE TR              | INDIA ERNGS FD   | 97717W422 | 2,417   | 123,890    | SH | DFND | 1,2,3,4   | 123,890    | 0 | 0         |
| WOLVERINE BANCORP INC      | COM              | 977880103 | 577     | 22,632     | SH | DFND | 1,2,3,4   | 22,632     | 0 | 0         |
| WOLVERINE WORLD WIDE INC   | COM              | 978097103 | 3,745   | 203,310    | SH | DFND | 1,2,3,4   | 203,310    | 0 | 0         |
| WOODWARD INC               | COM              | 980745103 | 5,538   | 106,451    | SH | DFND | 1,2,3,4   | 106,451    | 0 | 0         |
| WORKDAY INC                | CL A             | 98138H101 | 5,350   | 69,628     | SH | DFND | 1,2,3,4   | 53,289     | 0 | 16,339    |
| WORLD ACCEP CORP DEL       | COM              | 981419104 | 399     | 10,518     | SH | DFND | 1,2,3,4   | 10,518     | 0 | 0         |
| WORLD FUEL SVCS CORP       | COM              | 981475106 | 2,526   | 51,996     | SH | DFND | 1,2,3,4   | 46,446     | 0 | 5,550     |
| WORLD WRESTLING ENTMT INC  | CL A             | 98156Q108 | 449     | 25,450     | SH | DFND | 1,2,3,4   | 25,450     | 0 | 0         |
| WORTHINGTON INDS INC       | COM              | 981811102 | 3,049   | 85,555     | SH | DFND | 1,2,3,4   | 85,555     | 0 | 0         |
| WPX ENERGY INC             | COM              | 98212B103 | 1,197   | 171,211    | SH | DFND | 1,2,3,4   | 156,142    | 0 | 15,069    |
| WYNDHAM WORLDWIDE CORP     | COM              | 98310W108 | 468,339 | 6,127,679  | SH | DFND | 1,2,3,4   | 5,878,418  | 0 | 249,261   |
| WYNN RESORTS LTD           | COM              | 983134107 | 13,034  | 139,501    | SH | DFND | 1,2,3,4   | 118,904    | 0 | 20,597    |
| XPO LOGISTICS INC          | COM              | 983793100 | 3,436   | 111,906    | SH | DFND | 1,2,3,4   | 111,906    | 0 | 0         |
| XCEL ENERGY INC            | COM              | 98389B100 | 36,680  | 877,093    | SH | DFND | 1,2,3,4   | 782,686    | 0 | 94,407    |
| XILINX INC                 | COM              | 983919101 | 321,558 | 6,779,637  | SH | DFND | 1,2,3,4   | 6,363,536  | 0 | 416,101   |
| XENIA HOTELS & RESORTS INC | COM              | 984017103 | 3,391   | 217,080    | SH | DFND | 1,2,3,4   | 217,080    | 0 | 0         |
| XENCOR INC                 | COM              | 98401F105 | 646     | 48,100     | SH | DFND | 1,2,3,4   | 48,100     | 0 | 0         |
| XENITH BANKSHARES INC      | COM              | 98410X105 | 2,274   | 300,816    | SH | DFND | 1,2,3,4   | 300,816    | 0 | 0         |
| XENOPORT INC               | COM              | 98411C100 | 315     | 69,853     | SH | DFND | 1,2,3,4   | 69,853     | 0 | 0         |
| XEROX CORP                 | COM              | 984121103 | 335,875 | 30,096,301 | SH | DFND | 1,2,3,4   | 27,506,594 | 0 | 2,589,707 |
| XOMA CORP DEL              | COM              | 98419J107 | 37      | 48,000     | SH | DFND | 1,2,3,4   | 48,000     | 0 | 0         |
| XYLEM INC                  | COM              | 98419M100 | 81,858  | 2,001,426  | SH | DFND | 1,2,3,4   | 1,355,506  | 0 | 645,920   |
| XURA INC                   | COM              | 98420V107 | 623     | 31,680     | SH | DFND | 1,2,3,4   | 31,680     | 0 | 0         |
| YPF SOCIEDAD ANONIMA       | SPON ADR CL D    | 984245100 | 36,058  | 2,016,650  | SH | DFND | 1,2,3,4   | 1,185,833  | 0 | 830,817   |
| YRC WORLDWIDE INC          | COM PAR \$.01    | 984249607 | 118     | 12,620     | SH | DFND | 1,2,3,4   | 12,620     | 0 | 0         |
| YADKIN FINL CORP           | COM              | 984305102 | 3,161   | 133,537    | SH | DFND | 1,2,3,4   | 133,537    | 0 | 0         |
| YAHOO INC                  | COM              | 984332106 | 64,892  | 1,762,878  | SH | DFND | 1,2,3,4   | 1,597,423  | 0 | 165,455   |
| YAMANA GOLD INC            | COM              | 98462Y100 | 308     | 101,171    | SH | DFND | 1,2,3,4   | 90,524     | 0 | 10,647    |
| YELP INC                   | CL A             | 985817105 | 670     | 33,695     | SH | DFND | 1,2,3,4   | 24,520     | 0 | 9,175     |
| YUM BRANDS INC             | COM              | 988498101 | 245,118 | 2,994,726  | SH | DFND | 1,2,3,4   | 2,676,416  | 0 | 318,310   |
| YUM BRANDS INC             | COM              | 988498101 | 33,003  | 403,217    | SH | DFND | 1,2,3,4,6 | 380,068    | 0 | 23,149    |
| ZAYO GROUP HLDGS INC       | COM              | 98919V105 | 1,974   | 81,444     | SH | DFND | 1,2,3,4   | 62,668     | 0 | 18,776    |
| ZEBRA TECHNOLOGIES CORP    | CL A             | 989207105 | 2,239   | 32,443     | SH | DFND | 1,2,3,4   | 25,055     | 0 | 7,388     |
| ZELTIQ AESTHETICS INC      | COM              | 98933Q108 | 1,385   | 51,000     | SH | DFND | 1,2,3,4   | 51,000     | 0 | 0         |

|                                 |                 |           |         |           |    |      |           |           |   |         |
|---------------------------------|-----------------|-----------|---------|-----------|----|------|-----------|-----------|---|---------|
| ZENDESK INC                     | COM             | 98936J101 | 1,712   | 81,810    | SH | DFND | 1,2,3,4   | 81,810    | 0 | 0       |
| ZILLOW GROUP INC                | CL A            | 98954M101 | 418     | 16,347    | SH | DFND | 1,2,3,4   | 11,562    | 0 | 4,785   |
| ZILLOW GROUP INC                | CL C CAP STK    | 98954M200 | 1,536   | 64,709    | SH | DFND | 1,2,3,4   | 53,963    | 0 | 10,746  |
| ZIMMER BIOMET<br>HLDGS INC      | COM             | 98956P102 | 38,532  | 361,362   | SH | DFND | 1,2,3,4   | 327,978   | 0 | 33,384  |
| ZIONS<br>BANCORPORATION         | COM             | 989701107 | 84,661  | 3,496,961 | SH | DFND | 1,2,3,4   | 2,998,224 | 0 | 498,737 |
| ZIOPHARM ONCOLOGY<br>INC        | COM             | 98973P101 | 1,443   | 194,519   | SH | DFND | 1,2,3,4   | 194,519   | 0 | 0       |
| ZIX CORP                        | COM             | 98974P100 | 88      | 22,386    | SH | DFND | 1,2,3,4   | 22,386    | 0 | 0       |
| ZOGENIX INC                     | COM NEW         | 98978L204 | 130     | 14,112    | SH | DFND | 1,2,3,4   | 14,112    | 0 | 0       |
| ZOETIS INC                      | CL A            | 98978V103 | 187,721 | 4,234,616 | SH | DFND | 1,2,3,4   | 3,682,046 | 0 | 552,570 |
| ZOETIS INC                      | CL A            | 98978V103 | 38,043  | 858,187   | SH | DFND | 1,2,3,4,6 | 781,496   | 0 | 76,691  |
| ZOES KITCHEN INC                | COM             | 98979J109 | 30,957  | 793,967   | SH | DFND | 1,2,3,4   | 673,363   | 0 | 120,604 |
| ZUMIEZ INC                      | COM             | 989817101 | 426     | 21,386    | SH | DFND | 1,2,3,4   | 21,386    | 0 | 0       |
| ZYNGA INC                       | CL A            | 98986T108 | 976     | 427,879   | SH | DFND | 1,2,3,4   | 378,289   | 0 | 49,590  |
| DEUTSCHE BANK AG                | NAMEN AKT       | D18190898 | 14,837  | 875,834   | SH | DFND | 1,2,3,4   | 875,665   | 0 | 169     |
| ABENGOA YIELD PLC               | ORD SHS         | G00349I03 | 1,097   | 61,687    | SH | DFND | 1,2,3,4   | 61,687    | 0 | 0       |
| AIRCASTLE LTD                   | COM             | G0129K104 | 2,248   | 101,100   | SH | DFND | 1,2,3,4   | 101,100   | 0 | 0       |
| ALKERMES PLC                    | SHS             | G01767105 | 3,490   | 102,081   | SH | DFND | 1,2,3,4   | 81,343    | 0 | 20,738  |
| ALLEGION PUB LTD CO             | ORD SHS         | G0176J109 | 10,560  | 165,749   | SH | DFND | 1,2,3,4   | 141,749   | 0 | 24,000  |
| ALLERGAN PLC                    | SHS             | G0177J108 | 188,906 | 704,794   | SH | DFND | 1,2,3,4   | 618,043   | 0 | 86,751  |
| AMDOCS LTD                      | SHS             | G02602I03 | 246,267 | 4,075,918 | SH | DFND | 1,2,3,4   | 3,676,986 | 0 | 398,932 |
| AMBARELLA INC                   | SHS             | G037AX101 | 2,214   | 49,540    | SH | DFND | 1,2,3,4   | 49,540    | 0 | 0       |
| AON PLC                         | SHS CL A        | G0408V102 | 62,323  | 596,677   | SH | DFND | 1,2,3,4   | 517,073   | 0 | 79,604  |
| ARCH CAP GROUP LTD              | ORD             | G0450A105 | 6,693   | 94,129    | SH | DFND | 1,2,3,4   | 84,701    | 0 | 9,428   |
| ARGO GROUP INTL<br>HLDGS LTD    | COM             | G0464B107 | 6,619   | 115,331   | SH | DFND | 1,2,3,4   | 110,374   | 0 | 4,957   |
| ASPEN INSURANCE<br>HOLDINGS LTD | SHS             | G05384I05 | 82,786  | 1,735,562 | SH | DFND | 1,2,3,4   | 1,504,525 | 0 | 231,037 |
| ARRIS INTL INC                  | SHS             | G0551A103 | 2,712   | 118,337   | SH | DFND | 1,2,3,4   | 101,262   | 0 | 17,075  |
| ASSURED GUARANTY<br>LTD         | COM             | G0585R106 | 3,079   | 121,717   | SH | DFND | 1,2,3,4   | 112,622   | 0 | 9,095   |
| ATLASSIAN CORP PLC              | CL A            | G06242I04 | 62,134  | 2,470,554 | SH | DFND | 1,2,3,4   | 2,176,170 | 0 | 294,384 |
| AXIS CAPITAL<br>HOLDINGS LTD    | SHS             | G0692U109 | 10,304  | 185,783   | SH | DFND | 1,2,3,4   | 171,320   | 0 | 14,463  |
| AXALTA COATING SYS<br>LTD       | COM             | G0750C108 | 1,894   | 64,872    | SH | DFND | 1,2,3,4   | 48,888    | 0 | 15,984  |
| AXOVANT SCIENCES<br>LTD         | COM             | G0750W104 | 200     | 17,400    | SH | DFND | 1,2,3,4   | 17,400    | 0 | 0       |
| ENERGY XXI LTD                  | USD UNRS<br>SHS | G10082140 | 92      | 147,127   | SH | DFND | 1,2,3,4   | 147,127   | 0 | 0       |
| ACCENTURE PLC<br>IRELAND        | SHS CLASS A     | G1151C101 | 137,080 | 1,187,866 | SH | DFND | 1,2,3,4   | 1,019,093 | 0 | 168,773 |
| BELMOND LTD                     | CL A            | G1154H107 | 1,542   | 162,536   | SH | DFND | 1,2,3,4   | 162,536   | 0 | 0       |
| BUNGE LIMITED                   | COM             | G16962I05 | 9,115   | 160,842   | SH | DFND | 1,2,3,4   | 149,048   | 0 | 11,794  |
| CREDICORP LTD                   | COM             | G2519Y108 | 33,444  | 255,275   | SH | DFND | 1,2,3,4   | 199,525   | 0 | 55,750  |
| DELPHI AUTOMOTIVE<br>PLC        | SHS             | G27823I06 | 214,573 | 2,860,210 | SH | DFND | 1,2,3,4   | 2,293,369 | 0 | 566,841 |
| DELPHI AUTOMOTIVE<br>PLC        | SHS             | G27823I06 | 28,387  | 378,399   | SH | DFND | 1,2,3,4,6 | 356,669   | 0 | 21,730  |
| EATON CORP PLC                  | SHS             | G29183I03 | 256,460 | 4,099,431 | SH | DFND | 1,2,3,4   | 3,798,680 | 0 | 300,751 |
| ENDURANCE<br>SPECIALTY HLDGS LT | SHS             | G30397I06 | 2,836   | 43,398    | SH | DFND | 1,2,3,4   | 39,413    | 0 | 3,985   |
| ENDO INTL PLC                   | SHS             | G30401I06 | 10,243  | 363,873   | SH | DFND | 1,2,3,4   | 317,835   | 0 | 46,038  |
| ENSTAR GROUP<br>LIMITED         | SHS             | G3075P101 | 2,321   | 14,276    | SH | DFND | 1,2,3,4   | 14,276    | 0 | 0       |
| ENSCO PLC                       | SHS CLASS A     | G3157S106 | 1,724   | 166,269   | SH | DFND | 1,2,3,4   | 151,177   | 0 | 15,092  |
| C&J ENERGY SVCS LTD             | SHS             | G3164Q101 | 82      | 58,000    | SH | DFND | 1,2,3,4   | 58,000    | 0 | 0       |
| ESSENT GROUP LTD                | COM             | G3198U102 | 75,004  | 3,605,972 | SH | DFND | 1,2,3,4   | 3,122,310 | 0 | 483,662 |
| EVEREST RE GROUP<br>LTD         | COM             | G3223R108 | 13,883  | 70,321    | SH | DFND | 1,2,3,4   | 64,515    | 0 | 5,806   |
| FABRINET                        | SHS             | G3323L100 | 1,414   | 43,700    | SH | DFND | 1,2,3,4   | 43,700    | 0 | 0       |
| FERROGLOBE PLC                  | SHS             | G33856I08 | 879     | 99,800    | SH | DFND | 1,2,3,4   | 99,800    | 0 | 0       |

|                              |              |           |         |            |    |      |         |            |   |         |
|------------------------------|--------------|-----------|---------|------------|----|------|---------|------------|---|---------|
| FLEETMATICS GROUP PLC        | COM          | G35569105 | 2,639   | 64,820     | SH | DFND | 1,2,3,4 | 64,820     | 0 | 0       |
| FRESH DEL MONTE PRODUCE INC  | ORD          | G36738105 | 2,033   | 48,320     | SH | DFND | 1,2,3,4 | 48,320     | 0 | 0       |
| FRONTLINE LTD                | SHS NEW      | G3682E192 | 486     | 58,080     | SH | DFND | 1,2,3,4 | 58,080     | 0 | 0       |
| GASLOG LTD                   | SHS          | G37585109 | 442     | 45,400     | SH | DFND | 1,2,3,4 | 45,400     | 0 | 0       |
| EROS INTL PLC                | SHS NEW      | G3788M114 | 184     | 16,000     | SH | DFND | 1,2,3,4 | 16,000     | 0 | 0       |
| GENPACT LIMITED              | SHS          | G3922B107 | 47,390  | 1,742,918  | SH | DFND | 1,2,3,4 | 1,496,930  | 0 | 245,988 |
| GLOBAL INDEMNITY PLC         | SHS          | G39319101 | 582     | 18,682     | SH | DFND | 1,2,3,4 | 18,682     | 0 | 0       |
| GREENLIGHT CAPITAL RE LTD    | CLASS A      | G4095J109 | 1,064   | 48,845     | SH | DFND | 1,2,3,4 | 48,845     | 0 | 0       |
| HELEN OF TROY CORP LTD       | COM          | G4388N106 | 69,006  | 665,499    | SH | DFND | 1,2,3,4 | 582,707    | 0 | 82,792  |
| HERBALIFE LTD                | COM USD SHS  | G4412G101 | 3,027   | 49,177     | SH | DFND | 1,2,3,4 | 39,672     | 0 | 9,505   |
| ICON PLC                     | SHS          | G4705A100 | 111,617 | 1,486,245  | SH | DFND | 1,2,3,4 | 1,309,446  | 0 | 176,799 |
| INGERSOLL-RAND PLC           | SHS          | G47791101 | 29,170  | 470,400    | SH | DFND | 1,2,3,4 | 420,591    | 0 | 49,809  |
| INTERNATIONAL GAME TECHNOLOG | SHS USD      | G4863A108 | 1,255   | 68,751     | SH | DFND | 1,2,3,4 | 57,861     | 0 | 10,890  |
| WEATHERFORD INTL PLC         | ORD SHS      | G48833100 | 4,501   | 578,585    | SH | DFND | 1,2,3,4 | 519,833    | 0 | 58,752  |
| INVESCO LTD                  | SHS          | G491BT108 | 23,733  | 771,298    | SH | DFND | 1,2,3,4 | 688,520    | 0 | 82,778  |
| JAMES RIV GROUP LTD          | COM          | G5005R107 | 223     | 6,900      | SH | DFND | 1,2,3,4 | 6,900      | 0 | 0       |
| JAZZ PHARMACEUTICALS PLC     | SHS USD      | G50871105 | 5,486   | 42,020     | SH | DFND | 1,2,3,4 | 32,645     | 0 | 9,375   |
| KOSMOS ENERGY LTD            | SHS          | G5315B107 | 434     | 74,505     | SH | DFND | 1,2,3,4 | 64,410     | 0 | 10,095  |
| LAZARD LTD                   | SHS A        | G54050102 | 68,366  | 1,762,001  | SH | DFND | 1,2,3,4 | 1,597,500  | 0 | 164,501 |
| LIBERTY GLOBAL PLC           | SHS CL A     | G5480U104 | 59,480  | 1,544,936  | SH | DFND | 1,2,3,4 | 1,541,681  | 0 | 3,255   |
| LIBERTY GLOBAL PLC           | SHS CL C     | G5480U120 | 187,684 | 4,996,916  | SH | DFND | 1,2,3,4 | 4,346,826  | 0 | 650,090 |
| LIVANOVA PLC                 | SHS          | G5509L101 | 5,777   | 107,029    | SH | DFND | 1,2,3,4 | 107,029    | 0 | 0       |
| LUXOFT HLDG INC              | ORD SHS CL A | G57279104 | 1,508   | 27,400     | SH | DFND | 1,2,3,4 | 27,400     | 0 | 0       |
| MAIDEN HOLDINGS LTD          | SHS          | G5753U112 | 1,140   | 88,095     | SH | DFND | 1,2,3,4 | 88,095     | 0 | 0       |
| MALLINCKRODT PUB LTD CO      | SHS          | G5785G107 | 12,230  | 199,578    | SH | DFND | 1,2,3,4 | 174,539    | 0 | 25,039  |
| MARVELL TECHNOLOGY GROUP LTD | ORD          | G5876H105 | 3,871   | 375,439    | SH | DFND | 1,2,3,4 | 341,468    | 0 | 33,971  |
| MEDTRONIC PLC                | SHS          | G5960L103 | 842,663 | 11,235,508 | SH | DFND | 1,2,3,4 | 10,650,931 | 0 | 584,577 |
| MICHAEL KORS HLDGS LTD       | SHS          | G60754101 | 18,432  | 323,593    | SH | DFND | 1,2,3,4 | 275,219    | 0 | 48,374  |
| NABORS INDUSTRIES LTD        | SHS          | G6359F103 | 2,110   | 229,358    | SH | DFND | 1,2,3,4 | 208,083    | 0 | 21,275  |
| NIELSEN HLDGS PLC            | SHS EUR      | G6518L108 | 36,771  | 698,278    | SH | DFND | 1,2,3,4 | 606,875    | 0 | 91,403  |
| NOBLE CORP PLC               | SHS USD      | G65431101 | 1,763   | 170,293    | SH | DFND | 1,2,3,4 | 154,718    | 0 | 15,575  |
| NORDIC AMERICAN TANKERS LIMI | COM          | G65773106 | 1,470   | 104,355    | SH | DFND | 1,2,3,4 | 104,355    | 0 | 0       |
| NORTH ATLANTIC DRILLING LTD  | COM          | G6613P129 | 29      | 10,676     | SH | DFND | 1,2,3,4 | 10,676     | 0 | 0       |
| NORWEGIAN CRUISE LINE HLDGS  | SHS          | G66721104 | 77,593  | 1,403,386  | SH | DFND | 1,2,3,4 | 1,255,387  | 0 | 147,999 |
| NOVOCURE LTD                 | ORD SHS      | G6674U108 | 278     | 19,200     | SH | DFND | 1,2,3,4 | 19,200     | 0 | 0       |
| OM ASSET MGMT PLC            | SHS          | G67506108 | 363     | 27,160     | SH | DFND | 1,2,3,4 | 27,160     | 0 | 0       |
| ONEBEACON INSURANCE GROUP LT | CL A         | G67742109 | 493     | 38,700     | SH | DFND | 1,2,3,4 | 38,700     | 0 | 0       |
| PROTHENA CORP PLC            | SHS          | G72800108 | 17,167  | 417,076    | SH | DFND | 1,2,3,4 | 363,186    | 0 | 53,890  |
| RENAISSANCERE HOLDINGS LTD   | COM          | G7496G103 | 6,731   | 56,170     | SH | DFND | 1,2,3,4 | 51,924     | 0 | 4,246   |
| ROWAN COMPANIES PLC          | SHS CL A     | G7665A101 | 1,571   | 97,571     | SH | DFND | 1,2,3,4 | 89,536     | 0 | 8,035   |
| SEADRILL LIMITED             | SHS          | G7945E105 | 789     | 239,025    | SH | DFND | 1,2,3,4 | 214,950    | 0 | 24,075  |
| SEAGATE TECHNOLOGY PLC       | SHS          | G7945M107 | 11,579  | 336,114    | SH | DFND | 1,2,3,4 | 300,112    | 0 | 36,002  |
| PENTAIR PLC                  | SHS          | G7S00T104 | 21,966  | 404,825    | SH | DFND | 1,2,3,4 | 371,653    | 0 | 33,172  |
| SHIP FINANCE                 | SHS          | G81075106 | 1,182   | 85,103     | SH | DFND | 1,2,3,4 | 85,103     | 0 | 0       |

|                              |           |           |         |           |    |      |           |           |   |         |
|------------------------------|-----------|-----------|---------|-----------|----|------|-----------|-----------|---|---------|
| INTERNATIONAL L              |           |           |         |           |    |      |           |           |   |         |
| SIGNET JEWELERS LIMITED      | SHS       | G81276100 | 17,195  | 138,639   | SH | DFND | 1,2,3,4   | 117,662   | 0 | 20,977  |
| STERIS PLC                   | SHS USD   | G84720104 | 10,632  | 149,646   | SH | DFND | 1,2,3,4   | 149,646   | 0 | 0       |
| TEXTAINER GROUP HOLDINGS LTD | SHS       | G8766E109 | 190     | 12,800    | SH | DFND | 1,2,3,4   | 12,800    | 0 | 0       |
| THERAVANCE BIOPHARMA INC     | COM       | G8807B106 | 615     | 32,739    | SH | DFND | 1,2,3,4   | 32,735    | 0 | 4       |
| THIRD PT REINS LTD           | COM       | G8827U100 | 1,149   | 101,070   | SH | DFND | 1,2,3,4   | 101,070   | 0 | 0       |
| TRAVELPORT WORLDWIDE LTD     | SHS       | G9019D104 | 29,626  | 2,168,785 | SH | DFND | 1,2,3,4   | 2,168,785 | 0 | 0       |
| TYCO INTL PLC                | SHS       | G91442106 | 27,710  | 754,846   | SH | DFND | 1,2,3,4   | 648,339   | 0 | 106,507 |
| VALIDUS HOLDINGS LTD         | COM SHS   | G9319H102 | 155,584 | 3,296,971 | SH | DFND | 1,2,3,4   | 2,986,454 | 0 | 310,517 |
| GOLAR LNG LTD BERMUDA        | SHS       | G9456A100 | 992     | 55,188    | SH | DFND | 1,2,3,4   | 49,418    | 0 | 5,770   |
| WHITE MTNS INS GROUP LTD     | COM       | G9618E107 | 3,199   | 3,986     | SH | DFND | 1,2,3,4   | 3,596     | 0 | 390     |
| WILLIS TOWERS WATSON PUB LTD | SHS       | G96629103 | 17,935  | 151,142   | SH | DFND | 1,2,3,4   | 134,711   | 0 | 16,431  |
| PERRIGO CO PLC               | SHS       | G97822103 | 70,211  | 548,820   | SH | DFND | 1,2,3,4   | 370,523   | 0 | 178,297 |
| XL GROUP PLC                 | SHS       | G98290102 | 20,105  | 546,345   | SH | DFND | 1,2,3,4   | 490,267   | 0 | 56,078  |
| ALLIED WRLD ASSUR COM HLDG A | SHS       | H01531104 | 2,248   | 64,326    | SH | DFND | 1,2,3,4   | 58,216    | 0 | 6,110   |
| CHUBB LIMITED                | COM       | H1467J104 | 267,254 | 2,243,002 | SH | DFND | 1,2,3,4   | 2,157,141 | 0 | 85,861  |
| GARMIN LTD                   | SHS       | H2906T109 | 8,952   | 224,016   | SH | DFND | 1,2,3,4   | 202,366   | 0 | 21,650  |
| UBS GROUP AG                 | SHS       | H42097107 | 111,709 | 6,973,105 | SH | DFND | 1,2,3,4   | 6,928,718 | 0 | 44,387  |
| TE CONNECTIVITY LTD          | REG SHS   | H84989104 | 29,609  | 478,175   | SH | DFND | 1,2,3,4   | 430,980   | 0 | 47,195  |
| TRANSOCEAN LTD               | REG SHS   | H8817H100 | 3,803   | 416,060   | SH | DFND | 1,2,3,4   | 378,672   | 0 | 37,388  |
| ALTISOURCE PORTFOLIO SOLNS S | REG SHS   | L0175J104 | 284     | 11,760    | SH | DFND | 1,2,3,4   | 11,760    | 0 | 0       |
| GLOBANT S A                  | COM       | L44385109 | 417     | 13,500    | SH | DFND | 1,2,3,4   | 13,500    | 0 | 0       |
| INTELSAT S A                 | COM       | L5140P101 | 75      | 29,600    | SH | DFND | 1,2,3,4   | 29,600    | 0 | 0       |
| TRINSEO S A                  | SHS       | L9340P101 | 553     | 15,020    | SH | DFND | 1,2,3,4   | 15,020    | 0 | 0       |
| CHECK POINT SOFTWARE TECH LT | ORD       | M22465104 | 101,974 | 1,165,815 | SH | DFND | 1,2,3,4   | 1,158,536 | 0 | 7,279   |
| CHECK POINT SOFTWARE TECH LT | ORD       | M22465104 | 3,527   | 40,317    | SH | DFND | 1,2,3,4,7 | 40,317    | 0 | 0       |
| MELLANOX TECHNOLOGIES LTD    | SHS       | M51363113 | 89,069  | 1,639,415 | SH | DFND | 1,2,3,4   | 1,453,152 | 0 | 186,263 |
| ISRAEL CHEMICALS LTD         | SHS       | M5920A109 | 2,096   | 488,621   | SH | DFND | 1,2,3,4   | 488,621   | 0 | 0       |
| STRATASYS LTD                | SHS       | M85548101 | 1,993   | 76,900    | SH | DFND | 1,2,3,4   | 76,900    | 0 | 0       |
| TARO PHARMACEUTICAL INDS LTD | SHS       | M8737E108 | 9,453   | 65,991    | SH | DFND | 1,2,3,4   | 65,991    | 0 | 0       |
| WIX COM LTD                  | SHS       | M98068105 | 215     | 10,600    | SH | DFND | 1,2,3,4   | 10,600    | 0 | 0       |
| AERCAP HOLDINGS NV           | SHS       | N00985106 | 1,091   | 28,145    | SH | DFND | 1,2,3,4   | 28,145    | 0 | 0       |
| AVG TECHNOLOGIES N V         | SHS       | N07831105 | 1,686   | 81,250    | SH | DFND | 1,2,3,4   | 81,250    | 0 | 0       |
| CIMPRESS N V                 | SHS EURO  | N20146101 | 40,065  | 441,775   | SH | DFND | 1,2,3,4   | 381,494   | 0 | 60,281  |
| CNH INDL N V                 | SHS       | N20944109 | 2,210   | 326,900   | SH | DFND | 1,2,3,4   | 326,900   | 0 | 0       |
| CORE LABORATORIES N V        | COM       | N22717107 | 286     | 2,540     | SH | DFND | 1,2,3,4   | 2,034     | 0 | 506     |
| FERRARI N V                  | COM       | N3167Y103 | 1,410   | 33,816    | SH | DFND | 1,2,3,4   | 33,816    | 0 | 0       |
| FIAT CHRYSLER AUTOMOBILES N  | SHS       | N31738102 | 2,522   | 312,900   | SH | DFND | 1,2,3,4   | 312,900   | 0 | 0       |
| FRANKS INTL N V              | COM       | N33462107 | 522     | 31,691    | SH | DFND | 1,2,3,4   | 29,461    | 0 | 2,230   |
| MOBILEYE N V AMSTELVEEN      | ORD SHS   | N51488117 | 121,779 | 3,265,729 | SH | DFND | 1,2,3,4   | 2,566,826 | 0 | 698,903 |
| LYONDELLBASELL INDUSTRIES N  | SHS - A - | N53745100 | 540,719 | 6,318,284 | SH | DFND | 1,2,3,4   | 5,621,394 | 0 | 696,890 |
| MYLAN N V                    | SHS EURO  | N59465109 | 33,029  | 712,605   | SH | DFND | 1,2,3,4   | 607,974   | 0 | 104,631 |
| NXP SEMICONDUCTORS N V       | COM       | N6596X109 | 115,431 | 1,423,847 | SH | DFND | 1,2,3,4   | 1,187,035 | 0 | 236,812 |
| ORTHOFIX INTL N V            | COM       | N6748L102 | 1,705   | 41,064    | SH | DFND | 1,2,3,4   | 41,064    | 0 | 0       |

|                                    |                     |           |         |           |    |      |           |           |   |         |
|------------------------------------|---------------------|-----------|---------|-----------|----|------|-----------|-----------|---|---------|
| QIAGEN NV                          | REG SHS             | N72482107 | 4,920   | 220,255   | SH | DFND | 1,2,3,4   | 205,345   | 0 | 14,910  |
| SENSATA<br>TECHNOLOGIES HLDG<br>NV | SHS                 | N7902X106 | 18,401  | 473,756   | SH | DFND | 1,2,3,4   | 383,223   | 0 | 90,533  |
| SENSATA<br>TECHNOLOGIES HLDG<br>NV | SHS                 | N7902X106 | 2,296   | 59,126    | SH | DFND | 1,2,3,4,6 | 19,919    | 0 | 39,207  |
| WRIGHT MED GROUP N<br>V            | ORD SHS 0.03<br>PAR | N96617118 | 2,477   | 149,243   | SH | DFND | 1,2,3,4   | 149,243   | 0 | 0       |
| YANDEX N V                         | SHS CLASS A         | N97284108 | 9,263   | 604,644   | SH | DFND | 1,2,3,4   | 604,634   | 0 | 10      |
| COPA HOLDINGS SA                   | CL A                | P31076105 | 2,609   | 38,511    | SH | DFND | 1,2,3,4   | 20,405    | 0 | 18,106  |
| TRONOX LTD                         | SHS CL A            | Q9235V101 | 374     | 58,530    | SH | DFND | 1,2,3,4   | 58,530    | 0 | 0       |
| ROYAL CARIBBEAN<br>CRUISES LTD     | COM                 | V7780T103 | 26,388  | 321,221   | SH | DFND | 1,2,3,4   | 289,440   | 0 | 31,781  |
| BROADCOM LTD                       | SHS                 | Y09827109 | 177,214 | 1,147,017 | SH | DFND | 1,2,3,4   | 886,724   | 0 | 260,293 |
| CAPITAL PRODUCT<br>PARTNERS L P    | COM UNIT LP         | Y11082107 | 55      | 17,360    | SH | DFND | 1,2,3,4   | 0         | 0 | 17,360  |
| DHT HOLDINGS INC                   | SHS NEW             | Y2065G121 | 874     | 151,730   | SH | DFND | 1,2,3,4   | 151,730   | 0 | 0       |
| DORIAN LPG LTD                     | SHS USD             | Y2106R110 | 134     | 14,300    | SH | DFND | 1,2,3,4   | 14,300    | 0 | 0       |
| FLEXTRONICS INTL LTD               | ORD                 | Y2573F102 | 16,648  | 1,380,396 | SH | DFND | 1,2,3,4   | 1,373,275 | 0 | 7,121   |
| NAVIOS MARITIME<br>ACQUIS CORP     | SHS                 | Y62159101 | 41      | 25,700    | SH | DFND | 1,2,3,4   | 25,700    | 0 | 0       |
| SCORPIO TANKERS INC                | SHS                 | Y7542C106 | 1,505   | 258,200   | SH | DFND | 1,2,3,4   | 258,200   | 0 | 0       |
| SCORPIO BULKERS INC                | COM                 | Y7546A122 | 34      | 10,267    | SH | DFND | 1,2,3,4   | 10,267    | 0 | 0       |
| SUNEDISON<br>SEMICONDUCTOR LTD     | SHS                 | Y8213L102 | 13,700  | 2,114,250 | SH | DFND | 1,2,3,4   | 2,005,892 | 0 | 108,358 |
| TEEKAY CORPORATION                 | COM                 | Y8564W103 | 246     | 28,418    | SH | DFND | 1,2,3,4   | 24,093    | 0 | 4,325   |
| TEEKAY OFFSHORE<br>PARTNERS L P    | PARTNERSHIP<br>UN   | Y8565J101 | 72      | 12,620    | SH | DFND | 1,2,3,4   | 0         | 0 | 12,620  |
| TEEKAY TANKERS LTD                 | CL A                | Y8565N102 | 371     | 100,957   | SH | DFND | 1,2,3,4   | 100,957   | 0 | 0       |