

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

FORM 13F COVER PAGE

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

Report for the Calendar Year or Quarter Ended: 09-30-2014

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: AMERICAN INTERNATIONAL GROUP INC  
Address: 175 WATER STREET  
NEW YORK, NY 10038

Form 13F File Number: 028-00219

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: Brian T. Schreiber  
Title: Executive Vice President  
Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Brian T. Schreiber New York, NY 11-12-2014  
[Signature] [City, State] [Date]

Report Type (Check only one.):

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

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

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

Form 13F Summary Page

Report Summary:

Number of Other Included Managers: 5  
Form 13F Information Table Entry Total: 11,005  
Form 13F Information Table Value Total: 22,676,656  
(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   | 28-2725              | SUNAMERICA ASSET MANAGEMENT, LLC  |
| 2   | 28-11910             | FSC SECURITIES CORPORATION        |
| 3   | 28-12857             | SAGEPOINT FINANCIAL, INC.         |
| 4   | 28-14431             | ROYAL ALLIANCE ASSOCIATES, INC.   |
| 5   | 28-16297             | WOODBURY FINANCIAL SERVICES, INC. |

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FORM 13F INFORMATION TABLE

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

| COLUMN 1                   | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5    |               |                       | COLUMN 6      | COLUMN 7 | COLUMN 8 |        |  |
|----------------------------|----------------|-----------|--------------------|-------------|---------------|-----------------------|---------------|----------|----------|--------|--|
| NAME OF ISSUER             | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR PRN | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAGER | SOLE     | SHARED   | NONE   |  |
| 1 800 FLOWERS.COM INC CL A | COM            | 68243Q106 | 116,809            | 16,246      | SH            | SOLE                  | 1             | 16,246   | 0        | 0      |  |
| 1ST CONSTITUTION BANCORP   | COM            | 31986N102 | 97,201             | 9,483       | SH            | DFND                  | 4             | 0        | 0        | 9,483  |  |
| 1ST SOURCE CORP            | COM            | 336901103 | 279,218            | 9,804       | SH            | SOLE                  | 1             | 9,804    | 0        | 0      |  |
| 1ST SOURCE CORP            | COM            | 336901103 | 997                | 35          | SH            | DFND                  | 3             | 0        | 0        | 35     |  |
| 1ST UNITED BANCORP INC FLA | COM            | 33740N105 | 4,260              | 500         | SH            | DFND                  | 3             | 0        | 0        | 500    |  |
| 1ST UNITED BANCORP INC/NOR | COM            | 33740N105 | 164,462            | 19,303      | SH            | SOLE                  | 1             | 19,303   | 0        | 0      |  |
| 22ND CENTURY GROUP INC     | COM            | 90137F103 | 67,702             | 26,866      | SH            | SOLE                  | 1             | 26,866   | 0        | 0      |  |
| 22ND CENTY GROUP INC       | COM            | 90137F103 | 69,300             | 27,500      | SH            | DFND                  | 3             | 0        | 0        | 27,500 |  |
| 2U INC                     | COM            | 90214J101 | 104,547            | 6,706       | SH            | SOLE                  | 1             | 6,706    | 0        | 0      |  |
| 3-D SYS CORP DEL           | COM            | 88554D205 | 53,418             | 1,152       | SH            | DFND                  | 4             | 0        | 0        | 1,152  |  |
| 3-D SYS CORP DEL           | COM            | 88554D205 | 973,538            | 20,995      | SH            | DFND                  | 3             | 0        | 0        | 20,995 |  |
| 3-D SYS CORP DEL           | COM            | 88554D205 | 66,958             | 1,444       | SH            | DFND                  | 2             | 0        | 0        | 1,444  |  |
| 3-D SYS CORP DEL           | COM            | 88554D205 | 7,697              | 166         | SH            | DFND                  | 5             | 0        | 0        | 166    |  |
| 3D SYSTEMS CORP            | COM            | 88554D205 | 9,552,220          | 206,000     | SH            | SOLE                  | 1             | 206,000  | 0        | 0      |  |
| 3M CO                      | COM            | 88579Y101 | 31,167,475         | 219,985     | SH            | SOLE                  | 1             | 219,985  | 0        | 0      |  |
| 3M CO                      | COM            | 88579Y101 | 520,816            | 3,676       | SH            | DFND                  | 4             | 0        | 0        | 3,676  |  |
| 3M CO                      | COM            | 88579Y101 | 912,581            | 6,441       | SH            | DFND                  | 3             | 0        | 0        | 6,441  |  |
| 3M CO                      | COM            | 88579Y101 | 1,441,441          | 10,174      | SH            | DFND                  | 2             | 0        | 0        | 10,174 |  |
| 3M CO                      | COM            | 88579Y101 | 2,550              | 18          | SH            | DFND                  | 5             | 0        | 0        | 18     |  |
| 8X8 INC                    | COM            | 282914100 | 454,313            | 68,011      | SH            | SOLE                  | 1             | 68,011   | 0        | 0      |  |
| 8X8 INC NEW                | COM            | 282914100 | 13,360             | 2,000       | SH            | DFND                  | 2             | 0        | 0        | 2,000  |  |
| A10 NETWORKS INC           | COM            | 002121101 | 75,731             | 8,313       | SH            | SOLE                  | 1             | 8,313    | 0        | 0      |  |
| AAON INC                   | COM            | 000360206 | 551,906            | 32,446      | SH            | SOLE                  | 1             | 32,446   | 0        | 0      |  |
| AAR CORP                   | COM            | 000361105 | 728,267            | 30,156      | SH            | SOLE                  | 1             | 30,156   | 0        | 0      |  |
| AARON S INC                | COM            | 002535300 | 3,139,566          | 129,094     | SH            | SOLE                  | 1             | 129,094  | 0        | 0      |  |
| AARONS INC                 | COM            | 002535300 | 2,019              | 83          | SH            | DFND                  | 2             | 0        | 0        | 83     |  |
| AASTROM BIOSCIENCES INC    | COM            | 00253U404 | 143                | 50          | SH            | DFND                  | 3             | 0        | 0        | 50     |  |
| AASTROM BIOSCIENCES INC    | COM            | 00253U404 | 1,562              | 548         | SH            | DFND                  | 2             | 0        | 0        | 548    |  |
| ABAXIS INC                 | COM            | 002567105 | 866,938            | 17,096      | SH            | SOLE                  | 1             | 17,096   | 0        | 0      |  |
| ABAXIS INC                 | COM            | 002567105 | 5,071              | 100         | SH            | DFND                  | 2             | 0        | 0        | 100    |  |
| ABB LTD                    | COM            | 000375204 | 33,615             | 1,500       | SH            | DFND                  | 4             | 0        | 0        | 1,500  |  |
| ABB LTD                    | COM            | 000375204 | 39,578             | 1,766       | SH            | DFND                  | 3             | 0        | 0        | 1,766  |  |
| ABB LTD                    | COM            | 000375204 | 9,636              | 430         | SH            | DFND                  | 2             | 0        | 0        | 430    |  |
| ABBOTT LABORATORIES        | COM            | 002824100 | 21,515,963         | 517,335     | SH            | SOLE                  | 1             | 517,335  | 0        | 0      |  |
| ABBOTT LABS                | COM            | 002824100 | 685,568            | 16,484      | SH            | DFND                  | 4             | 0        | 0        | 16,484 |  |
| ABBOTT LABS                | COM            | 002824100 | 447,375            | 10,757      | SH            | DFND                  | 3             | 0        | 0        | 10,757 |  |
| ABBOTT LABS                | COM            | 002824100 | 1,320,706          | 31,755      | SH            | DFND                  | 2             | 0        | 0        | 31,755 |  |
| ABBOTT LABS                | COM            | 002824100 | 24,954             | 600         | SH            | DFND                  | 5             | 0        | 0        | 600    |  |
| ABBVIE INC                 | COM            | 00287Y109 | 42,471,390         | 735,308     | SH            | SOLE                  | 1             | 735,308  | 0        | 0      |  |

|                              |     |           |             |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| ABBVIE INC                   | COM | 00287Y109 | 956,234     | 16,555    | SH | DFND | 4 | 0         | 0 | 16,555 |
| ABBVIE INC                   | COM | 00287Y109 | 634,099     | 10,978    | SH | DFND | 3 | 0         | 0 | 10,978 |
| ABBVIE INC                   | COM | 00287Y109 | 1,468,745   | 25,428    | SH | DFND | 2 | 0         | 0 | 25,428 |
| ABBVIE INC                   | COM | 00287Y109 | 17,328      | 300       | SH | DFND | 5 | 0         | 0 | 300    |
| ABERCROMBIE & FITCH CO       | COM | 002896207 | 5,487       | 151       | SH | DFND | 3 | 0         | 0 | 151    |
| ABERCROMBIE + FITCH CO CL    | COM | 002896207 | 5,205,269   | 143,238   | SH | SOLE | 1 | 143,238   | 0 | 0      |
| ABERDEEN ASIA PACIFIC INCOM  | COM | 003009107 | 13,659      | 2,315     | SH | DFND | 4 | 0         | 0 | 2,315  |
| ABERDEEN ASIA PACIFIC INCOM  | COM | 003009107 | 31,081      | 5,268     | SH | DFND | 3 | 0         | 0 | 5,268  |
| ABERDEEN ASIA PACIFIC INCOM  | COM | 003009107 | 1,233       | 209       | SH | DFND | 5 | 0         | 0 | 209    |
| ABERDEEN ASSET MGMT PLC      | COM | 000312900 | 588,609     | 90,657    | SH | SOLE | 1 | 90,657    | 0 | 0      |
| ABERDEEN AUSTRALIA EQTY FD I | COM | 003011103 | 15,620      | 2,000     | SH | DFND | 3 | 0         | 0 | 2,000  |
| ABERDEEN CHILE FD INC        | COM | 00301W105 | 2,688       | 314       | SH | DFND | 4 | 0         | 0 | 314    |
| ABERDEEN GLOBAL INCOME FD IN | COM | 003013109 | 32          | 3         | SH | DFND | 3 | 0         | 0 | 3      |
| ABERDEEN GLOBAL INCOME FD IN | COM | 003013109 | 4,439       | 415       | SH | DFND | 2 | 0         | 0 | 415    |
| ABERDEEN GTR CHINA FD INC    | COM | 003031101 | 5,880       | 567       | SH | DFND | 4 | 0         | 0 | 567    |
| ABERDEEN ISRAEL FUND INC     | COM | 00301L109 | 17,380      | 1,000     | SH | DFND | 3 | 0         | 0 | 1,000  |
| ABERDEEN ISRAEL FUND INC     | COM | 00301L109 | 5,127       | 295       | SH | DFND | 2 | 0         | 0 | 295    |
| ABERDEEN JAPAN EQUITY FD INC | COM | 00306J109 | 35,550      | 5,000     | SH | DFND | 4 | 0         | 0 | 5,000  |
| ABIOMED INC                  | COM | 003654100 | 751,207     | 30,254    | SH | SOLE | 1 | 30,254    | 0 | 0      |
| ABM INDS INC                 | COM | 000957100 | 109,465     | 4,261     | SH | DFND | 3 | 0         | 0 | 4,261  |
| ABM INDUSTRIES INC           | COM | 000957100 | 1,090,027   | 42,430    | SH | SOLE | 1 | 42,430    | 0 | 0      |
| ABRAXAS PETROLEUM CORP       | COM | 003830106 | 284,824     | 53,944    | SH | SOLE | 1 | 53,944    | 0 | 0      |
| ACACIA RESEARCH CORP         | COM | 003881307 | 506,552     | 32,723    | SH | SOLE | 1 | 32,723    | 0 | 0      |
| ACADIA HEALTHCARE CO INC     | COM | 00404A109 | 1,349,367   | 27,822    | SH | SOLE | 1 | 27,822    | 0 | 0      |
| ACADIA HEALTHCARE COMPANY IN | COM | 00404A109 | 4,850       | 100       | SH | DFND | 3 | 0         | 0 | 100    |
| ACADIA PHARMACEUTICALS INC   | COM | 004225108 | 1,275,239   | 51,504    | SH | SOLE | 1 | 51,504    | 0 | 0      |
| ACADIA PHARMACEUTICALS INC   | COM | 004225108 | 470         | 19        | SH | DFND | 4 | 0         | 0 | 19     |
| ACADIA PHARMACEUTICALS INC   | COM | 004225108 | 9,904       | 400       | SH | DFND | 3 | 0         | 0 | 400    |
| ACADIA REALTY TRUST          | COM | 004239109 | 1,221,022   | 44,272    | SH | SOLE | 1 | 44,272    | 0 | 0      |
| ACCELERATE DIAGNOSTICS INC   | COM | 00430H102 | 318,763     | 14,840    | SH | SOLE | 1 | 14,840    | 0 | 0      |
| ACCELERON PHARMA INC         | COM | 00434H108 | 325,171     | 10,753    | SH | SOLE | 1 | 10,753    | 0 | 0      |
| ACCENTURE PLC CL A           | COM | G1151C101 | 311,693,786 | 3,832,929 | SH | SOLE | 1 | 3,832,929 | 0 | 0      |
| ACCENTURE PLC IRELAND        | COM | G1151C101 | 39,928      | 491       | SH | DFND | 4 | 0         | 0 | 491    |
| ACCENTURE PLC IRELAND        | COM | G1151C101 | 108,806     | 1,338     | SH | DFND | 3 | 0         | 0 | 1,338  |
| ACCENTURE PLC IRELAND        | COM | G1151C101 | 72,863      | 896       | SH | DFND | 2 | 0         | 0 | 896    |
| ACCENTURE PLC IRELAND        | COM | G1151C101 | 9,352       | 115       | SH | DFND | 5 | 0         | 0 | 115    |
| ACCESS MIDSTREAM PARTNERS L  | COM | 00434L109 | 22,910      | 360       | SH | DFND | 4 | 0         | 0 | 360    |
| ACCESS MIDSTREAM PARTNERS L  | COM | 00434L109 | 103         | 2         | SH | DFND | 3 | 0         | 0 | 2      |
| ACCESS MIDSTREAM             | COM | 00434L109 | 3,182       | 50        | SH | DFND | 2 | 0         | 0 | 50     |

| PARTNERS L                   |     |           |            |         |    |      |   |         |   |       |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|-------|
| ACCO BRANDS CORP             | COM | 00081T108 | 514,616    | 74,582  | SH | SOLE | 1 | 74,582  | 0 | 0     |
| ACCO BRANDS CORP             | COM | 00081T108 | 35         | 5       | SH | DFND | 4 | 0       | 0 | 5     |
| ACCOR SA                     | COM | 585284904 | 966,564    | 21,793  | SH | SOLE | 1 | 21,793  | 0 | 0     |
| ACCURAY INC                  | COM | 004397105 | 364,292    | 50,178  | SH | SOLE | 1 | 50,178  | 0 | 0     |
| ACCURIDE CORP                | COM | 00439T206 | 95,334     | 25,154  | SH | SOLE | 1 | 25,154  | 0 | 0     |
| ACE LTD                      | COM | H0023R105 | 17,563,103 | 167,475 | SH | SOLE | 1 | 167,475 | 0 | 0     |
| ACE LTD                      | COM | H0023R105 | 33,034     | 315     | SH | DFND | 4 | 0       | 0 | 315   |
| ACE LTD                      | COM | H0023R105 | 199,672    | 1,904   | SH | DFND | 3 | 0       | 0 | 1,904 |
| ACE LTD                      | COM | H0023R105 | 96,376     | 919     | SH | DFND | 2 | 0       | 0 | 919   |
| ACE LTD                      | COM | H0023R105 | 4,509      | 43      | SH | DFND | 5 | 0       | 0 | 43    |
| ACELRX PHARMACEUTICALS INC   | COM | 00444T100 | 88,960     | 16,204  | SH | SOLE | 1 | 16,204  | 0 | 0     |
| ACELRX PHARMACEUTICALS INC   | COM | 00444T100 | 10,469     | 1,907   | SH | DFND | 2 | 0       | 0 | 1,907 |
| ACETO CORP                   | COM | 004446100 | 422,895    | 21,889  | SH | SOLE | 1 | 21,889  | 0 | 0     |
| ACHAOGEN INC                 | COM | 004449104 | 40,428     | 4,512   | SH | SOLE | 1 | 4,512   | 0 | 0     |
| ACHILLION PHARMACEUTICALS    | COM | 00448Q201 | 631,445    | 63,271  | SH | SOLE | 1 | 63,271  | 0 | 0     |
| ACHILLION PHARMACEUTICALS IN | COM | 00448Q201 | 1,996      | 200     | SH | DFND | 3 | 0       | 0 | 200   |
| ACHILLION PHARMACEUTICALS IN | COM | 00448Q201 | 4,990      | 500     | SH | DFND | 2 | 0       | 0 | 500   |
| ACI WORLDWIDE INC            | COM | 004498101 | 5,620,440  | 299,597 | SH | SOLE | 1 | 299,597 | 0 | 0     |
| ACORDA THERAPEUTICS INC      | COM | 00484M106 | 1,083,652  | 31,985  | SH | SOLE | 1 | 31,985  | 0 | 0     |
| ACORDA THERAPEUTICS INC      | COM | 00484M106 | 847        | 25      | SH | DFND | 4 | 0       | 0 | 25    |
| ACORDA THERAPEUTICS INC      | COM | 00484M106 | 6,776      | 200     | SH | DFND | 3 | 0       | 0 | 200   |
| ACTAVIS PLC                  | COM | G0083B108 | 22,552,683 | 93,471  | SH | SOLE | 1 | 93,471  | 0 | 0     |
| ACTAVIS PLC                  | COM | G0083B108 | 83,483     | 346     | SH | DFND | 4 | 0       | 0 | 346   |
| ACTAVIS PLC                  | COM | G0083B108 | 1,350,685  | 5,598   | SH | DFND | 3 | 0       | 0 | 5,598 |
| ACTAVIS PLC                  | COM | G0083B108 | 59,596     | 247     | SH | DFND | 2 | 0       | 0 | 247   |
| ACTAVIS PLC                  | COM | G0083B108 | 6,032      | 25      | SH | DFND | 5 | 0       | 0 | 25    |
| ACTINIUM PHARMACEUTICALS I   | COM | 00507W107 | 86,879     | 12,967  | SH | SOLE | 1 | 12,967  | 0 | 0     |
| ACTIVE POWER INC             | COM | 00504W308 | 2,500      | 1,250   | SH | DFND | 2 | 0       | 0 | 1,250 |
| ACTIVISION BLIZZARD INC      | COM | 00507V109 | 3,279,955  | 157,766 | SH | SOLE | 1 | 157,766 | 0 | 0     |
| ACTIVISION BLIZZARD INC      | COM | 00507V109 | 29,106     | 1,400   | SH | DFND | 4 | 0       | 0 | 1,400 |
| ACTIVISION BLIZZARD INC      | COM | 00507V109 | 8,046      | 387     | SH | DFND | 3 | 0       | 0 | 387   |
| ACTIVISION BLIZZARD INC      | COM | 00507V109 | 36,175     | 1,740   | SH | DFND | 2 | 0       | 0 | 1,740 |
| ACTUA CORP                   | COM | 005094107 | 431,018    | 26,905  | SH | SOLE | 1 | 26,905  | 0 | 0     |
| ACTUA CORP                   | COM | 005094107 | 80         | 5       | SH | DFND | 3 | 0       | 0 | 5     |
| ACTUANT CORP                 | COM | 00508X203 | 2,960      | 97      | SH | DFND | 4 | 0       | 0 | 97    |
| ACTUANT CORP                 | COM | 00508X203 | 6,104      | 200     | SH | DFND | 3 | 0       | 0 | 200   |
| ACTUANT CORP A               | COM | 00508X203 | 1,656,046  | 54,261  | SH | SOLE | 1 | 54,261  | 0 | 0     |
| ACTUATE CORP                 | COM | 00508B102 | 117,413    | 30,106  | SH | SOLE | 1 | 30,106  | 0 | 0     |
| ACUITY BRANDS INC            | COM | 00508Y102 | 10,135,773 | 86,108  | SH | SOLE | 1 | 86,108  | 0 | 0     |
| ACUITY BRANDS INC            | COM | 00508Y102 | 5,415      | 46      | SH | DFND | 3 | 0       | 0 | 46    |
| ACXIOM CORP                  | COM | 005125109 | 3,353,394  | 202,622 | SH | SOLE | 1 | 202,622 | 0 | 0     |
| ADAMAS PHARMACEUTICALS INC   | COM | 00548A106 | 35,583     | 1,911   | SH | SOLE | 1 | 1,911   | 0 | 0     |
| ADAMIS PHARMACEUTICALS CORP  | COM | 00547W208 | 4,680      | 1,000   | SH | DFND | 5 | 0       | 0 | 1,000 |
| ADAMS RESOURCES + ENERGY I   | COM | 006351308 | 61,829     | 1,396   | SH | SOLE | 1 | 1,396   | 0 | 0     |
| ADDUS HOMECARE CORP          | COM | 006739106 | 80,948     | 4,130   | SH | SOLE | 1 | 4,130   | 0 | 0     |

|                              |     |           |            |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|------------|-----------|----|------|---|-----------|---|--------|
| ADECOAGRO S A                | COM | L00849106 | 4,400      | 500       | SH | DFND | 4 | 0         | 0 | 500    |
| ADECOAGRO S A                | COM | L00849106 | 35,200     | 4,000     | SH | DFND | 2 | 0         | 0 | 4,000  |
| ADEPT TECHNOLOGY INC         | COM | 006854202 | 8,410      | 1,000     | SH | DFND | 3 | 0         | 0 | 1,000  |
| ADOBE SYS INC                | COM | 00724F101 | 7,749      | 112       | SH | DFND | 4 | 0         | 0 | 112    |
| ADOBE SYS INC                | COM | 00724F101 | 23,248     | 336       | SH | DFND | 3 | 0         | 0 | 336    |
| ADOBE SYS INC                | COM | 00724F101 | 8,026      | 116       | SH | DFND | 2 | 0         | 0 | 116    |
| ADOBE SYS INC                | COM | 00724F101 | 2,007      | 29        | SH | DFND | 5 | 0         | 0 | 29     |
| ADOBE SYSTEMS INC            | COM | 00724F101 | 14,949,330 | 216,062   | SH | SOLE | 1 | 216,062   | 0 | 0      |
| ADT CORP/THE                 | COM | 00101J106 | 2,518,759  | 71,031    | SH | SOLE | 1 | 71,031    | 0 | 0      |
| ADTRAN INC                   | COM | 00738A106 | 2,974,427  | 144,882   | SH | SOLE | 1 | 144,882   | 0 | 0      |
| ADVANCE AUTO PARTS INC       | COM | 00751Y106 | 19,163,742 | 147,074   | SH | SOLE | 1 | 147,074   | 0 | 0      |
| ADVANCE AUTO PARTS INC       | COM | 00751Y106 | 653,585    | 5,016     | SH | DFND | 3 | 0         | 0 | 5,016  |
| ADVANCE AUTO PARTS INC       | COM | 00751Y106 | 6,515      | 50        | SH | DFND | 2 | 0         | 0 | 50     |
| ADVANCE AUTO PARTS INC       | COM | 00751Y106 | 26,071     | 200       | SH | DFND | 5 | 0         | 0 | 200    |
| ADVANCED EMISSIONS SOLUTIO   | COM | 00770C101 | 302,098    | 14,203    | SH | SOLE | 1 | 14,203    | 0 | 0      |
| ADVANCED ENERGY INDUSTRIES   | COM | 007973100 | 585,365    | 31,153    | SH | SOLE | 1 | 31,153    | 0 | 0      |
| ADVANCED MICRO DEVICES       | COM | 007903107 | 4,226,006  | 1,239,298 | SH | SOLE | 1 | 1,239,298 | 0 | 0      |
| ADVANCED MICRO DEVICES INC   | COM | 007903107 | 8,184      | 2,400     | SH | DFND | 4 | 0         | 0 | 2,400  |
| ADVANCED MICRO DEVICES INC   | COM | 007903107 | 6,418      | 1,882     | SH | DFND | 3 | 0         | 0 | 1,882  |
| ADVANCED MICRO DEVICES INC   | COM | 007903107 | 3,628      | 1,064     | SH | DFND | 2 | 0         | 0 | 1,064  |
| ADVANCED SEMICONDUCTOR ENGR  | COM | 00756M404 | 2,813      | 476       | SH | DFND | 4 | 0         | 0 | 476    |
| ADVANCED SEMICONDUCTOR ENGR  | COM | 00756M404 | 2,660      | 450       | SH | DFND | 2 | 0         | 0 | 450    |
| ADVENT CLAY CONV SEC INC FD  | COM | 007639107 | 130,368    | 19,200    | SH | DFND | 4 | 0         | 0 | 19,200 |
| ADVENT CLAY CONV SEC INC FD  | COM | 007639107 | 3,395      | 500       | SH | DFND | 2 | 0         | 0 | 500    |
| ADVENT CLAYMORE CV SECS & IN | COM | 00764C109 | 71,684     | 4,134     | SH | DFND | 4 | 0         | 0 | 4,134  |
| ADVENT CLAYMORE CV SECS & IN | COM | 00764C109 | 17,340     | 1,000     | SH | DFND | 3 | 0         | 0 | 1,000  |
| ADVENT CLAYMORE CV SECS & IN | COM | 00764C109 | 3,468      | 200       | SH | DFND | 2 | 0         | 0 | 200    |
| ADVENT CLAYMORE ENH GRW & IN | COM | 00765E104 | 105,339    | 11,100    | SH | DFND | 4 | 0         | 0 | 11,100 |
| ADVENT SOFTWARE INC          | COM | 007974108 | 3,824,535  | 121,183   | SH | SOLE | 1 | 121,183   | 0 | 0      |
| ADVISORSHARES TR             | COM | 00768Y503 | 12,533     | 250       | SH | DFND | 4 | 0         | 0 | 250    |
| ADVISORSHARES TR             | COM | 00768Y818 | 93,204     | 1,800     | SH | DFND | 4 | 0         | 0 | 1,800  |
| ADVISORSHARES TR             | COM | 00768Y503 | 199,267    | 3,975     | SH | DFND | 3 | 0         | 0 | 3,975  |
| ADVISORSHARES TR             | COM | 00768Y206 | 5,604      | 150       | SH | DFND | 3 | 0         | 0 | 150    |
| ADVISORSHARES TR             | COM | 00768Y503 | 1,175,348  | 23,446    | SH | DFND | 2 | 0         | 0 | 23,446 |
| ADVISORSHARES TR             | COM | 00768Y883 | 5,562      | 467       | SH | DFND | 2 | 0         | 0 | 467    |
| ADVISORSHARES TR             | COM | 00768Y503 | 760,166    | 15,164    | SH | DFND | 5 | 0         | 0 | 15,164 |
| ADVISORY BOARD CO/THE        | COM | 00762W107 | 1,114,712  | 23,926    | SH | SOLE | 1 | 23,926    | 0 | 0      |
| AECOM TECHNOLOGY CORP        | COM | 00766T100 | 6,744,094  | 199,825   | SH | SOLE | 1 | 199,825   | 0 | 0      |
| AECOM TECHNOLOGY CORP DELAWA | COM | 00766T100 | 11,003     | 326       | SH | DFND | 2 | 0         | 0 | 326    |
| AEGERION PHARMACEUTICALS I   | COM | 00767E102 | 643,266    | 19,271    | SH | SOLE | 1 | 19,271    | 0 | 0      |
| AEGION CORP                  | COM | 00770F104 | 647,164    | 29,086    | SH | SOLE | 1 | 29,086    | 0 | 0      |
| AEGION CORP                  | COM | 00770F104 | 228,285    | 10,260    | SH | DFND | 4 | 0         | 0 | 10,260 |

|                            |     |           |            |         |    |      |   |         |   |        |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| AEGION CORP                | COM | 00770F104 | 22,250     | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| AEGON N V                  | COM | 007924103 | 33         | 4       | SH | DFND | 3 | 0       | 0 | 4      |
| AEGON N V                  | COM | 007924103 | 222        | 27      | SH | DFND | 2 | 0       | 0 | 27     |
| AEP INDUSTRIES INC         | COM | 001031103 | 110,845    | 2,927   | SH | SOLE | 1 | 2,927   | 0 | 0      |
| AERCAP HOLDINGS NV         | COM | N00985106 | 4,090      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| AERIE PHARMACEUTICALS INC  | COM | 00771V108 | 142,099    | 6,868   | SH | SOLE | 1 | 6,868   | 0 | 0      |
| AERIE PHARMACEUTICALS INC  | COM | 00771V108 | 2,731      | 132     | SH | DFND | 2 | 0       | 0 | 132    |
| AEROHIVE NETWORKS INC      | COM | 007786106 | 49,941     | 6,227   | SH | SOLE | 1 | 6,227   | 0 | 0      |
| AEROPOSTALE                | COM | 007865108 | 3,290      | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| AEROPOSTALE INC            | COM | 007865108 | 198,802    | 60,426  | SH | SOLE | 1 | 60,426  | 0 | 0      |
| AEROVIRONMENT INC          | COM | 008073108 | 443,292    | 14,742  | SH | SOLE | 1 | 14,742  | 0 | 0      |
| AEROVIRONMENT INC          | COM | 008073108 | 12,028     | 400     | SH | DFND | 4 | 0       | 0 | 400    |
| AEROVIRONMENT INC          | COM | 008073108 | 4,811      | 160     | SH | DFND | 3 | 0       | 0 | 160    |
| AES CORP                   | COM | 00130H105 | 5,306,213  | 374,204 | SH | SOLE | 1 | 374,204 | 0 | 0      |
| AES CORP                   | COM | 00130H105 | 18,760     | 1,323   | SH | DFND | 4 | 0       | 0 | 1,323  |
| AES CORP                   | COM | 00130H105 | 40,399     | 2,849   | SH | DFND | 3 | 0       | 0 | 2,849  |
| AES TR III                 | COM | 00808N202 | 30,810     | 600     | SH | DFND | 4 | 0       | 0 | 600    |
| AETNA INC                  | COM | 00817Y108 | 12,385,953 | 152,913 | SH | SOLE | 1 | 152,913 | 0 | 0      |
| AETNA INC NEW              | COM | 00817Y108 | 178,802    | 2,207   | SH | DFND | 4 | 0       | 0 | 2,207  |
| AETNA INC NEW              | COM | 00817Y108 | 16,200     | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| AETNA INC NEW              | COM | 00817Y108 | 361,260    | 4,460   | SH | DFND | 2 | 0       | 0 | 4,460  |
| AFFILIATED MANAGERS GROUP  | COM | 008252108 | 4,255,646  | 21,240  | SH | SOLE | 1 | 21,240  | 0 | 0      |
| AFFILIATED MANAGERS GROUP  | COM | 008252108 | 7,213      | 36      | SH | DFND | 4 | 0       | 0 | 36     |
| AFFYMETRIX INC             | COM | 00826T108 | 446,289    | 55,926  | SH | SOLE | 1 | 55,926  | 0 | 0      |
| AFFYMETRIX INC             | COM | 00826T108 | 1,596      | 200     | SH | DFND | 4 | 0       | 0 | 200    |
| AFFYMETRIX INC             | COM | 00826T108 | 85,937     | 10,769  | SH | DFND | 2 | 0       | 0 | 10,769 |
| AFLAC INC                  | COM | 001055102 | 11,574,566 | 198,705 | SH | SOLE | 1 | 198,705 | 0 | 0      |
| AFLAC INC                  | COM | 001055102 | 235,353    | 4,040   | SH | DFND | 4 | 0       | 0 | 4,040  |
| AFLAC INC                  | COM | 001055102 | 22,601     | 388     | SH | DFND | 3 | 0       | 0 | 388    |
| AFLAC INC                  | COM | 001055102 | 448,885    | 7,706   | SH | DFND | 2 | 0       | 0 | 7,706  |
| AG MORTGAGE INVESTMENT TRU | COM | 001228105 | 330,261    | 18,554  | SH | SOLE | 1 | 18,554  | 0 | 0      |
| AG MTG INVNT TR INC        | COM | 001228105 | 5,340      | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| AGCO CORP                  | COM | 001084102 | 9,249,746  | 203,470 | SH | SOLE | 1 | 203,470 | 0 | 0      |
| AGCO CORP                  | COM | 001084102 | 2,137      | 47      | SH | DFND | 4 | 0       | 0 | 47     |
| AGCO CORP                  | COM | 001084102 | 63,794     | 1,403   | SH | DFND | 3 | 0       | 0 | 1,403  |
| AGENUS INC                 | COM | 00847G705 | 126,518    | 40,681  | SH | SOLE | 1 | 40,681  | 0 | 0      |
| AGENUS INC                 | COM | 00847G705 | 467        | 150     | SH | DFND | 4 | 0       | 0 | 150    |
| AGENUS INC                 | COM | 00847G705 | 6          | 2       | SH | DFND | 2 | 0       | 0 | 2      |
| AGILENT TECHNOLOGIES INC   | COM | 00846U101 | 7,904,607  | 138,726 | SH | SOLE | 1 | 138,726 | 0 | 0      |
| AGILENT TECHNOLOGIES INC   | COM | 00846U101 | 14,587     | 256     | SH | DFND | 4 | 0       | 0 | 256    |
| AGILENT TECHNOLOGIES INC   | COM | 00846U101 | 34,188     | 600     | SH | DFND | 3 | 0       | 0 | 600    |
| AGILENT TECHNOLOGIES INC   | COM | 00846U101 | 366,987    | 6,441   | SH | DFND | 2 | 0       | 0 | 6,441  |
| AGILYSYS INC               | COM | 00847J105 | 132,232    | 11,273  | SH | SOLE | 1 | 11,273  | 0 | 0      |
| AGIOS PHARMACEUTICALS INC  | COM | 00847X104 | 544,236    | 8,871   | SH | SOLE | 1 | 8,871   | 0 | 0      |
| AGL RES INC                | COM | 001204106 | 149,040    | 2,903   | SH | DFND | 4 | 0       | 0 | 2,903  |
| AGL RES INC                | COM | 001204106 | 87,019     | 1,695   | SH | DFND | 3 | 0       | 0 | 1,695  |
| AGL RES INC                | COM | 001204106 | 453,178    | 8,827   | SH | DFND | 2 | 0       | 0 | 8,827  |
| AGL RESOURCES INC          | COM | 001204106 | 4,264,762  | 83,069  | SH | SOLE | 1 | 83,069  | 0 | 0      |
| AGNICO EAGLE MINES LTD     | COM | 008474959 | 114,903    | 3,973   | SH | SOLE | 1 | 3,973   | 0 | 0      |

|                            |        |           |            |         |    |           |   |         |   |        |
|----------------------------|--------|-----------|------------|---------|----|-----------|---|---------|---|--------|
| AGNICO EAGLE MINES LTD     | COM    | 008474108 | 7,258      | 250     | SH | DFND      | 4 | 0       | 0 | 250    |
| AGNICO EAGLE MINES LTD     | COM    | 008474108 | 369,029    | 12,712  | SH | DFND      | 3 | 0       | 0 | 12,712 |
| AGNICO EAGLE MINES LTD     | COM    | 008474108 | 4,355      | 150     | SH | DFND      | 2 | 0       | 0 | 150    |
| AGREE REALTY CORP          | COM    | 008492100 | 312,214    | 11,403  | SH | SOLE      | 1 | 11,403  | 0 | 0      |
| AGREE REALTY CORP          | COM    | 008492100 | 13,690     | 500     | SH | DFND      | 3 | 0       | 0 | 500    |
| AGREE REALTY CORP          | COM    | 008492100 | 123,364    | 4,506   | SH | DFND      | 2 | 0       | 0 | 4,506  |
| AGRIUM INC                 | COM    | 008916959 | 445,195    | 5,008   | SH | SOLE      | 1 | 5,008   | 0 | 0      |
| AGRIUM INC                 | COM    | 008916108 | 221,877    | 2,493   | SH | DFND      | 4 | 0       | 0 | 2,493  |
| AGRIUM INC                 | COM    | 008916108 | 267        | 3       | SH | DFND      | 3 | 0       | 0 | 3      |
| AGRIUM INC                 | COM    | 008916108 | 45,301     | 509     | SH | DFND      | 2 | 0       | 0 | 509    |
| AGRIUM INC                 | COM    | 008916108 | 534        | 6       | SH | DFND      | 5 | 0       | 0 | 6      |
| AH BELO CORP A             | COM    | 001282102 | 131,145    | 12,291  | SH | SOLE      | 1 | 12,291  | 0 | 0      |
| AIR LEASE CORP             | COM    | 00912X302 | 110,760    | 3,408   | SH | SOLE      | 1 | 3,408   | 0 | 0      |
| AIR LEASE CORP             | COM    | 00912X302 | 35,750     | 1,100   | SH | DFND      | 3 | 0       | 0 | 1,100  |
| AIR LEASE CORP             | COM    | 00912X302 | 45,175     | 1,390   | SH | DFND      | 2 | 0       | 0 | 1,390  |
| AIR METHODS CORP           | COM    | 009128307 | 1,647,446  | 29,657  | SH | SOLE      | 1 | 29,657  | 0 | 0      |
| AIR METHODS CORP           | COM    | 009128307 | 19,443     | 350     | SH | DFND      | 4 | 0       | 0 | 350    |
| AIR PRODS & CHEMS INC      | COM    | 009158106 | 6,509      | 50      | SH | DFND      | 4 | 0       | 0 | 50     |
| AIR PRODS & CHEMS INC      | COM    | 009158106 | 148,679    | 1,142   | SH | DFND      | 3 | 0       | 0 | 1,142  |
| AIR PRODS & CHEMS INC      | COM    | 009158106 | 462,139    | 3,550   | SH | DFND      | 2 | 0       | 0 | 3,550  |
| AIR PRODUCTS + CHEMICALS I | COM    | 009158106 | 12,598,039 | 96,774  | SH | SOLE      | 1 | 96,774  | 0 | 0      |
| AIR TRANSPORT SERVICES GRO | COM    | 00922R105 | 248,678    | 34,159  | SH | SOLE      | 1 | 34,159  | 0 | 0      |
| AIRCASTLE LTD              | COM    | G0129K104 | 691,128    | 42,245  | SH | SOLE      | 1 | 42,245  | 0 | 0      |
| AIRCASTLE LTD              | COM    | G0129K104 | 3,403      | 208     | SH | DFND      | 3 | 0       | 0 | 208    |
| AIRGAS INC                 | COM    | 009363102 | 5,114,686  | 46,224  | SH | SOLE      | 1 | 46,224  | 0 | 0      |
| AIRGAS INC                 | COM    | 009363102 | 44,412     | 401     | SH | DFND      | 2 | 0       | 0 | 401    |
| AIRGAS INC                 | COM    | 009363102 | 443        | 4       | SH | DFND      | 5 | 0       | 0 | 4      |
| AK STEEL HOLDING CORP      | COM    | 001547108 | 872,778    | 108,961 | SH | SOLE      | 1 | 108,961 | 0 | 0      |
| AK STL HLDG CORP           | COM    | 001547108 | 9,508      | 1,187   | SH | DFND      | 3 | 0       | 0 | 1,187  |
| AKAMAI TECHNOLOGIES INC    | COM    | 00971T101 | 4,619,969  | 77,257  | SH | SOLE      | 1 | 77,257  | 0 | 0      |
| AKAMAI TECHNOLOGIES INC    | COM    | 00971T101 | 4,605      | 77      | SH | DFND      | 4 | 0       | 0 | 77     |
| AKAMAI TECHNOLOGIES INC    | COM    | 00971T101 | 19,555     | 327     | SH | DFND      | 3 | 0       | 0 | 327    |
| AKAMAI TECHNOLOGIES INC    | COM    | 00971T101 | 100,942    | 1,688   | SH | DFND      | 2 | 0       | 0 | 1,688  |
| AKEBIA THERAPEUTICS INC    | COM    | 00972D105 | 113,328    | 5,121   | SH | SOLE      | 1 | 5,121   | 0 | 0      |
| AKERS BIOSCIENCES INC      | COM    | 00973E102 | 1,800      | 500     | SH | DFND      | 2 | 0       | 0 | 500    |
| AKORN INC                  | COM    | 009728106 | 1,775,235  | 48,945  | SH | SOLE      | 1 | 48,945  | 0 | 0      |
| AKORN INC                  | COM    | 009728106 | 1,416,235  | 39,047  | SH | DFND      | 3 | 0       | 0 | 39,047 |
| ALAMO GROUP INC            | COM    | 011311107 | 191,142    | 4,662   | SH | SOLE      | 1 | 4,662   | 0 | 0      |
| ALASKA AIR GROUP INC       | COM    | 011659109 | 11,712,086 | 268,996 | SH | SOLE      | 1 | 268,996 | 0 | 0      |
| ALASKA AIR GROUP INC       | OPTION | 011659909 | 1,100      | 5       | SH | Call DFND | 4 | 0       | 0 | 5      |
| ALASKA AIR GROUP INC       | COM    | 011659109 | 3,919      | 90      | SH | DFND      | 4 | 0       | 0 | 90     |
| ALASKA AIR GROUP INC       | COM    | 011659109 | 329,001    | 7,556   | SH | DFND      | 3 | 0       | 0 | 7,556  |
| ALASKA AIR GROUP INC       | COM    | 011659109 | 58,431     | 1,342   | SH | DFND      | 2 | 0       | 0 | 1,342  |
| ALASKA AIR GROUP INC       | COM    | 011659109 | 10,101     | 232     | SH | DFND      | 5 | 0       | 0 | 232    |
| ALBANY INTL CORP CL A      | COM    | 012348108 | 737,409    | 21,663  | SH | SOLE      | 1 | 21,663  | 0 | 0      |
| ALBANY MOLECULAR RESEARCH  | COM    | 012423109 | 399,268    | 18,091  | SH | SOLE      | 1 | 18,091  | 0 | 0      |
| ALBEMARLE CORP             | COM    | 012653101 | 9,435,898  | 160,202 | SH | SOLE      | 1 | 160,202 | 0 | 0      |
| ALBEMARLE CORP             | COM    | 012653101 | 2,297      | 39      | SH | DFND      | 3 | 0       | 0 | 39     |
| ALBEMARLE CORP             | COM    | 012653101 | 5,242      | 89      | SH | DFND      | 2 | 0       | 0 | 89     |

|                                 |      |           |            |         |     |      |   |         |   |        |
|---------------------------------|------|-----------|------------|---------|-----|------|---|---------|---|--------|
| ALCATEL-LUCENT                  | COM  | 013904305 | 2,412      | 796     | SH  | DFND | 4 | 0       | 0 | 796    |
| ALCATEL-LUCENT                  | COM  | 013904305 | 4,503      | 1,486   | SH  | DFND | 3 | 0       | 0 | 1,486  |
| ALCATEL-LUCENT                  | COM  | 013904305 | 9,748      | 3,217   | SH  | DFND | 2 | 0       | 0 | 3,217  |
| ALCATEL-LUCENT                  | COM  | 013904305 | 918        | 303     | SH  | DFND | 5 | 0       | 0 | 303    |
| ALCOA INC                       | COM  | 013817101 | 7,162,914  | 445,178 | SH  | SOLE | 1 | 445,178 | 0 | 0      |
| ALCOA INC                       | COM  | 013817101 | 43,604     | 2,710   | SH  | DFND | 4 | 0       | 0 | 2,710  |
| ALCOA INC                       | COM  | 013817101 | 166,050    | 10,320  | SH  | DFND | 3 | 0       | 0 | 10,320 |
| ALCOA INC                       | COM  | 013817101 | 637,261    | 39,606  | SH  | DFND | 2 | 0       | 0 | 39,606 |
| ALCOA INC                       | COM  | 013817101 | 58,552     | 3,639   | SH  | DFND | 5 | 0       | 0 | 3,639  |
| ALDER<br>BIOPHARMACEUTICALS I   | COM  | 014339105 | 66,304     | 5,229   | SH  | SOLE | 1 | 5,229   | 0 | 0      |
| ALERE INC                       | COM  | 01449J105 | 110,445    | 2,848   | SH  | SOLE | 1 | 2,848   | 0 | 0      |
| ALERE INC                       | COM  | 01449J105 | 1,163      | 30      | SH  | DFND | 3 | 0       | 0 | 30     |
| ALERE INC                       | BOND | 01449JAA3 | 24,337     | 23      | PRN | DFND | 2 | 0       | 0 | 23     |
| ALEXANDER + BALDWIN<br>INC      | COM  | 014491104 | 4,365,103  | 121,354 | SH  | SOLE | 1 | 121,354 | 0 | 0      |
| ALEXANDER S INC                 | COM  | 014752109 | 514,126    | 1,375   | SH  | SOLE | 1 | 1,375   | 0 | 0      |
| ALEXANDRIA REAL<br>ESTATE EQ IN | COM  | 015271109 | 23,748     | 322     | SH  | DFND | 4 | 0       | 0 | 322    |
| ALEXANDRIA REAL<br>ESTATE EQU   | COM  | 015271109 | 10,629,145 | 144,124 | SH  | SOLE | 1 | 144,124 | 0 | 0      |
| ALEXCO RESOURCE<br>CORP         | COM  | 01535P106 | 3,350      | 5,000   | SH  | DFND | 3 | 0       | 0 | 5,000  |
| ALEXION<br>PHARMACEUTICALS IN   | COM  | 015351109 | 14,096,027 | 85,008  | SH  | SOLE | 1 | 85,008  | 0 | 0      |
| ALEXION<br>PHARMACEUTICALS INC  | COM  | 015351109 | 11,773     | 71      | SH  | DFND | 4 | 0       | 0 | 71     |
| ALEXION<br>PHARMACEUTICALS INC  | COM  | 015351109 | 69,644     | 420     | SH  | DFND | 3 | 0       | 0 | 420    |
| ALEXION<br>PHARMACEUTICALS INC  | COM  | 015351109 | 94,683     | 571     | SH  | DFND | 2 | 0       | 0 | 571    |
| ALIBABA GROUP HLDG<br>LTD       | COM  | 01609W102 | 82,631     | 930     | SH  | DFND | 4 | 0       | 0 | 930    |
| ALIBABA GROUP HLDG<br>LTD       | COM  | 01609W102 | 788,544    | 8,875   | SH  | DFND | 3 | 0       | 0 | 8,875  |
| ALIBABA GROUP HLDG<br>LTD       | COM  | 01609W102 | 351,846    | 3,960   | SH  | DFND | 2 | 0       | 0 | 3,960  |
| ALIBABA GROUP HLDG<br>LTD       | COM  | 01609W102 | 12,350     | 139     | SH  | DFND | 5 | 0       | 0 | 139    |
| ALICO INC                       | COM  | 016230104 | 72,390     | 1,900   | SH  | SOLE | 1 | 1,900   | 0 | 0      |
| ALIGN TECHNOLOGY INC            | COM  | 016255101 | 7,496,081  | 145,048 | SH  | SOLE | 1 | 145,048 | 0 | 0      |
| ALIGN TECHNOLOGY INC            | COM  | 016255101 | 2,946      | 57      | SH  | DFND | 4 | 0       | 0 | 57     |
| ALIGN TECHNOLOGY INC            | COM  | 016255101 | 179,330    | 3,470   | SH  | DFND | 3 | 0       | 0 | 3,470  |
| ALIMERA SCIENCES INC            | COM  | 016259103 | 92,904     | 17,141  | SH  | SOLE | 1 | 17,141  | 0 | 0      |
| ALKERMES PLC                    | COM  | G01767105 | 127,538    | 2,975   | SH  | SOLE | 1 | 2,975   | 0 | 0      |
| ALKERMES PLC                    | COM  | G01767105 | 1,458      | 34      | SH  | DFND | 4 | 0       | 0 | 34     |
| ALKERMES PLC                    | COM  | G01767105 | 39,655     | 925     | SH  | DFND | 3 | 0       | 0 | 925    |
| ALKERMES PLC                    | COM  | G01767105 | 93,885     | 2,190   | SH  | DFND | 2 | 0       | 0 | 2,190  |
| ALLEGHANY CORP                  | COM  | 017175100 | 13,753,790 | 32,892  | SH  | SOLE | 1 | 32,892  | 0 | 0      |
| ALLEGHANY CORP DEL              | COM  | 017175100 | 3,345      | 8       | SH  | DFND | 4 | 0       | 0 | 8      |
| ALLEGHENY<br>TECHNOLOGIES INC   | COM  | 01741R102 | 1,527,444  | 41,171  | SH  | SOLE | 1 | 41,171  | 0 | 0      |
| ALLEGHENY<br>TECHNOLOGIES INC   | COM  | 01741R102 | 3,191      | 86      | SH  | DFND | 4 | 0       | 0 | 86     |
| ALLEGHENY<br>TECHNOLOGIES INC   | COM  | 01741R102 | 166,263    | 4,482   | SH  | DFND | 3 | 0       | 0 | 4,482  |
| ALLEGHENY<br>TECHNOLOGIES INC   | COM  | 01741R102 | 11,588     | 312     | SH  | DFND | 2 | 0       | 0 | 312    |
| ALLEGIANTRAVEL CO               | COM  | 01748X102 | 1,312,156  | 10,611  | SH  | SOLE | 1 | 10,611  | 0 | 0      |
| ALLEGION PLC                    | COM  | G0176J109 | 1,626,573  | 34,143  | SH  | SOLE | 1 | 34,143  | 0 | 0      |
| ALLEGION PUB LTD CO             | COM  | G0176J109 | 4,764      | 100     | SH  | DFND | 4 | 0       | 0 | 100    |
| ALLEGION PUB LTD CO             | COM  | G0176J109 | 762        | 16      | SH  | DFND | 3 | 0       | 0 | 16     |
| ALLERGAN INC                    | COM  | 018490102 | 19,915,405 | 111,765 | SH  | SOLE | 1 | 111,765 | 0 | 0      |



|                                 |     |           |            |         |    |      |   |         |   |        |
|---------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| ALLERGAN INC                    | COM | 018490102 | 102,103    | 573     | SH | DFND | 4 | 0       | 0 | 573    |
| ALLERGAN INC                    | COM | 018490102 | 310,942    | 1,745   | SH | DFND | 3 | 0       | 0 | 1,745  |
| ALLERGAN INC                    | COM | 018490102 | 56,486     | 317     | SH | DFND | 2 | 0       | 0 | 317    |
| ALLERGAN INC                    | COM | 018490102 | 3,564      | 20      | SH | DFND | 5 | 0       | 0 | 20     |
| ALLETE INC                      | COM | 018522300 | 1,427,671  | 32,162  | SH | SOLE | 1 | 32,162  | 0 | 0      |
| ALLETE INC                      | COM | 018522300 | 22,195     | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| ALLIANCE CALIF MUN<br>INCOME FD | COM | 018546101 | 11,429     | 846     | SH | DFND | 3 | 0       | 0 | 846    |
| ALLIANCE DATA<br>SYSTEMS CORP   | COM | 018581108 | 5,383,735  | 21,685  | SH | SOLE | 1 | 21,685  | 0 | 0      |
| ALLIANCE DATA<br>SYSTEMS CORP   | COM | 018581108 | 4,469      | 18      | SH | DFND | 4 | 0       | 0 | 18     |
| ALLIANCE DATA<br>SYSTEMS CORP   | COM | 018581108 | 35,503     | 143     | SH | DFND | 3 | 0       | 0 | 143    |
| ALLIANCE FIBER OPTIC<br>PRODS I | COM | 018680306 | 2,486      | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| ALLIANCE FIBER OPTIC<br>PRODU   | COM | 018680306 | 102,262    | 8,227   | SH | SOLE | 1 | 8,227   | 0 | 0      |
| ALLIANCE HEALTHCARE<br>SERVIC   | COM | 018606301 | 73,776     | 3,263   | SH | SOLE | 1 | 3,263   | 0 | 0      |
| ALLIANCE HOLDINGS GP<br>LP      | COM | 01861G100 | 829,112    | 12,150  | SH | DFND | 3 | 0       | 0 | 12,150 |
| ALLIANCE HOLDINGS GP<br>LP      | COM | 01861G100 | 3,412      | 50      | SH | DFND | 2 | 0       | 0 | 50     |
| ALLIANCE NEW YORK<br>MUN INC FD | COM | 018714105 | 3,774      | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| ALLIANCE ONE<br>INTERNATIONAL   | COM | 018772103 | 131,968    | 66,989  | SH | SOLE | 1 | 66,989  | 0 | 0      |
| ALLIANCE RES PARTNER<br>L P     | COM | 01877R108 | 55,692     | 1,300   | SH | DFND | 4 | 0       | 0 | 1,300  |
| ALLIANCE RES PARTNER<br>L P     | COM | 01877R108 | 25,141     | 587     | SH | DFND | 3 | 0       | 0 | 587    |
| ALLIANCE RES PARTNER<br>L P     | COM | 01877R108 | 254,898    | 5,950   | SH | DFND | 2 | 0       | 0 | 5,950  |
| ALLIANCEBERNSTEIN<br>GBL HGH IN | COM | 01879R106 | 138,162    | 10,159  | SH | DFND | 4 | 0       | 0 | 10,159 |
| ALLIANCEBERNSTEIN<br>GBL HGH IN | COM | 01879R106 | 315,537    | 23,201  | SH | DFND | 3 | 0       | 0 | 23,201 |
| ALLIANCEBERNSTEIN<br>HOLDING LP | COM | 01881G106 | 453,632    | 17,441  | SH | DFND | 4 | 0       | 0 | 17,441 |
| ALLIANCEBERNSTEIN<br>HOLDING LP | COM | 01881G106 | 18,207     | 700     | SH | DFND | 3 | 0       | 0 | 700    |
| ALLIANCEBERNSTEIN<br>HOLDING LP | COM | 01881G106 | 104,040    | 4,000   | SH | DFND | 2 | 0       | 0 | 4,000  |
| ALLIANCEBERNSTEIN<br>INCOME FUN | COM | 01881E101 | 117,863    | 15,715  | SH | DFND | 4 | 0       | 0 | 15,715 |
| ALLIANCEBERNSTEIN<br>INCOME FUN | COM | 01881E101 | 148,002    | 19,734  | SH | DFND | 3 | 0       | 0 | 19,734 |
| ALLIANCEBERNSTEIN<br>INCOME FUN | COM | 01881E101 | 68,250     | 9,100   | SH | DFND | 2 | 0       | 0 | 9,100  |
| ALLIANCEBERNSTEIN<br>INCOME FUN | COM | 01881E101 | 1,200      | 160     | SH | DFND | 5 | 0       | 0 | 160    |
| ALLIANCEBERNSTEIN<br>NATL MUNI  | COM | 01864U106 | 27,120     | 2,000   | SH | DFND | 4 | 0       | 0 | 2,000  |
| ALLIANCEBERNSTEIN<br>NATL MUNI  | COM | 01864U106 | 34,731     | 2,561   | SH | DFND | 3 | 0       | 0 | 2,561  |
| ALLIANT ENERGY CORP             | COM | 018802108 | 12,347,841 | 222,845 | SH | SOLE | 1 | 222,845 | 0 | 0      |
| ALLIANT ENERGY CORP             | COM | 018802108 | 42,333     | 764     | SH | DFND | 4 | 0       | 0 | 764    |
| ALLIANT ENERGY CORP             | COM | 018802108 | 45,432     | 820     | SH | DFND | 2 | 0       | 0 | 820    |
| ALLIANT TECHSYSTEMS<br>INC      | COM | 018804104 | 8,187,340  | 64,144  | SH | SOLE | 1 | 64,144  | 0 | 0      |
| ALLIANT TECHSYSTEMS<br>INC      | COM | 018804104 | 129,682    | 1,016   | SH | DFND | 3 | 0       | 0 | 1,016  |
| ALLIANT TECHSYSTEMS<br>INC      | COM | 018804104 | 28,382     | 222     | SH | DFND | 2 | 0       | 0 | 222    |
| ALLIANZGI CONV &<br>INCOME FD   | COM | 018828103 | 3,820      | 400     | SH | DFND | 4 | 0       | 0 | 400    |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| ALLIANZGI CONV & INCOME FD   | COM | 018828103 | 82,759     | 8,666   | SH | DFND | 3 | 0       | 0 | 8,666  |
| ALLIANZGI CONV & INCOME FD   | COM | 018828103 | 13,131     | 1,375   | SH | DFND | 2 | 0       | 0 | 1,375  |
| ALLIANZGI CONV & INCOME FD   | COM | 018828103 | 86,704     | 9,079   | SH | DFND | 5 | 0       | 0 | 9,079  |
| ALLIANZGI CONV & INCOME FD I | COM | 018825109 | 26,203     | 2,870   | SH | DFND | 4 | 0       | 0 | 2,870  |
| ALLIANZGI CONV & INCOME FD I | COM | 018825109 | 50,535     | 5,535   | SH | DFND | 3 | 0       | 0 | 5,535  |
| ALLIANZGI CONV & INCOME FD I | COM | 018825109 | 244,748    | 26,807  | SH | DFND | 5 | 0       | 0 | 26,807 |
| ALLIANZGI EQUITY & CONV INCO | COM | 018829101 | 35,766     | 1,800   | SH | DFND | 4 | 0       | 0 | 1,800  |
| ALLIANZGI EQUITY & CONV INCO | COM | 018829101 | 3,974      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| ALLIANZGI NFJ DIVID INT & PR | COM | 01883A107 | 82,800     | 4,532   | SH | DFND | 4 | 0       | 0 | 4,532  |
| ALLIANZGI NFJ DIVID INT & PR | COM | 01883A107 | 458,511    | 25,096  | SH | DFND | 3 | 0       | 0 | 25,096 |
| ALLIANZGI NFJ DIVID INT & PR | COM | 01883A107 | 9,409      | 515     | SH | DFND | 2 | 0       | 0 | 515    |
| ALLIED MOTION TECHNOLOGIES I | COM | 019330109 | 103,759    | 7,307   | SH | DFND | 2 | 0       | 0 | 7,307  |
| ALLIED NEVADA GOLD CORP      | COM | 019344100 | 225,510    | 68,130  | SH | SOLE | 1 | 68,130  | 0 | 0      |
| ALLIED NEVADA GOLD CORP      | COM | 019344100 | 9,020      | 2,725   | SH | DFND | 4 | 0       | 0 | 2,725  |
| ALLIED NEVADA GOLD CORP      | COM | 019344100 | 3,310      | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| ALLIED WORLD ASSURANCE CO    | COM | H01531104 | 125,182    | 3,398   | SH | SOLE | 1 | 3,398   | 0 | 0      |
| ALLIED WRLD ASSUR COM HLDG A | COM | H01531104 | 3,758      | 102     | SH | DFND | 4 | 0       | 0 | 102    |
| ALLIED WRLD ASSUR COM HLDG A | COM | H01531104 | 51,576     | 1,400   | SH | DFND | 3 | 0       | 0 | 1,400  |
| ALLISON TRANSMISSION HLDGS I | COM | 01973R101 | 2,849      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| ALLISON TRANSMISSION HOLDI   | COM | 01973R101 | 70,228     | 2,465   | SH | SOLE | 1 | 2,465   | 0 | 0      |
| ALLOT COMMUNICATIONS LTD     | COM | M0854Q105 | 18,272     | 1,600   | SH | DFND | 4 | 0       | 0 | 1,600  |
| ALLOT COMMUNICATIONS LTD     | COM | M0854Q105 | 9,730      | 852     | SH | DFND | 2 | 0       | 0 | 852    |
| ALLSCRIPTS HEALTHCARE SOLU   | COM | 01988P108 | 4,553,829  | 339,458 | SH | SOLE | 1 | 339,458 | 0 | 0      |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM | 01988P108 | 10,262     | 765     | SH | DFND | 4 | 0       | 0 | 765    |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM | 01988P108 | 8,049      | 600     | SH | DFND | 3 | 0       | 0 | 600    |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM | 01988P108 | 26,830     | 2,000   | SH | DFND | 2 | 0       | 0 | 2,000  |
| ALLSTATE CORP                | COM | 020002101 | 14,743,099 | 240,233 | SH | SOLE | 1 | 240,233 | 0 | 0      |
| ALLSTATE CORP                | COM | 020002101 | 768,453    | 12,522  | SH | DFND | 4 | 0       | 0 | 12,522 |
| ALLSTATE CORP                | COM | 020002101 | 99,419     | 1,620   | SH | DFND | 3 | 0       | 0 | 1,620  |
| ALLSTATE CORP                | COM | 020002101 | 550,219    | 8,966   | SH | DFND | 2 | 0       | 0 | 8,966  |
| ALLY FINANCIAL INC           | COM | 02005N100 | 124,863    | 5,396   | SH | SOLE | 1 | 5,396   | 0 | 0      |
| ALMOST FAMILY INC            | COM | 020409108 | 172,856    | 6,362   | SH | SOLE | 1 | 6,362   | 0 | 0      |
| ALNYLAM PHARMACEUTICALS IN   | COM | 02043Q107 | 107,388    | 1,375   | SH | SOLE | 1 | 1,375   | 0 | 0      |
| ALNYLAM PHARMACEUTICALS INC  | COM | 02043Q107 | 1,406      | 18      | SH | DFND | 2 | 0       | 0 | 18     |
| ALON USA ENERGY INC          | COM | 020520102 | 245,771    | 17,115  | SH | SOLE | 1 | 17,115  | 0 | 0      |
| ALPHA + OMEGA SEMICONDUCTO   | COM | G6331P104 | 132,766    | 14,124  | SH | SOLE | 1 | 14,124  | 0 | 0      |
| ALPHA NATURAL RESOURCES IN   | COM | 02076X102 | 358,821    | 144,686 | SH | SOLE | 1 | 144,686 | 0 | 0      |

|                              |      |           |             |           |     |      |   |           |   |         |
|------------------------------|------|-----------|-------------|-----------|-----|------|---|-----------|---|---------|
| ALPHA NATURAL RESOURCES INC  | COM  | 02076X102 | 6,200       | 2,500     | SH  | DFND | 3 | 0         | 0 | 2,500   |
| ALPHA NATURAL RESOURCES INC  | COM  | 02076X102 | 5,208       | 2,100     | SH  | DFND | 2 | 0         | 0 | 2,100   |
| ALPINE GLOBAL PREMIER PPTYS  | COM  | 02083A103 | 520,740     | 75,799    | SH  | DFND | 4 | 0         | 0 | 75,799  |
| ALPINE GLOBAL PREMIER PPTYS  | COM  | 02083A103 | 142,617     | 20,759    | SH  | DFND | 3 | 0         | 0 | 20,759  |
| ALPINE TOTAL DYNAMIC DIVID F | COM  | 021060207 | 312,743     | 36,750    | SH  | DFND | 4 | 0         | 0 | 36,750  |
| ALPINE TOTAL DYNAMIC DIVID F | COM  | 021060207 | 24,612      | 2,892     | SH  | DFND | 3 | 0         | 0 | 2,892   |
| ALPINE TOTAL DYNAMIC DIVID F | COM  | 021060207 | 43,495      | 5,111     | SH  | DFND | 2 | 0         | 0 | 5,111   |
| ALPS ETF TR                  | COM  | 00162Q866 | 1,911,128   | 99,694    | SH  | DFND | 4 | 0         | 0 | 99,694  |
| ALPS ETF TR                  | COM  | 00162Q858 | 273,639     | 7,347     | SH  | DFND | 4 | 0         | 0 | 7,347   |
| ALPS ETF TR                  | COM  | 00162Q106 | 41,776      | 1,026     | SH  | DFND | 4 | 0         | 0 | 1,026   |
| ALPS ETF TR                  | COM  | 00162Q676 | 5,694       | 190       | SH  | DFND | 4 | 0         | 0 | 190     |
| ALPS ETF TR                  | COM  | 00162Q866 | 1,812,463   | 94,547    | SH  | DFND | 3 | 0         | 0 | 94,547  |
| ALPS ETF TR                  | COM  | 00162Q668 | 25,022      | 950       | SH  | DFND | 3 | 0         | 0 | 950     |
| ALPS ETF TR                  | COM  | 00162Q718 | 23,666      | 835       | SH  | DFND | 3 | 0         | 0 | 835     |
| ALPS ETF TR                  | COM  | 00162Q205 | 45,248      | 828       | SH  | DFND | 3 | 0         | 0 | 828     |
| ALPS ETF TR                  | COM  | 00162Q106 | 63,519      | 1,560     | SH  | DFND | 3 | 0         | 0 | 1,560   |
| ALPS ETF TR                  | COM  | 00162Q858 | 32,758      | 880       | SH  | DFND | 3 | 0         | 0 | 880     |
| ALPS ETF TR                  | COM  | 00162Q866 | 4,783,684   | 249,540   | SH  | DFND | 2 | 0         | 0 | 249,540 |
| ALPS ETF TR                  | COM  | 00162Q726 | 24,184      | 800       | SH  | DFND | 5 | 0         | 0 | 800     |
| ALPS ETF TR                  | COM  | 00162Q866 | 281,492     | 14,684    | SH  | DFND | 5 | 0         | 0 | 14,684  |
| ALPS ETF TR                  | COM  | 00162Q783 | 1,462,065   | 58,883    | SH  | DFND | 2 | 0         | 0 | 58,883  |
| ALPS ETF TR                  | COM  | 00162Q858 | 12,999      | 349       | SH  | DFND | 2 | 0         | 0 | 349     |
| ALPS ETF TR                  | COM  | 00162Q106 | 18,673      | 459       | SH  | DFND | 5 | 0         | 0 | 459     |
| ALTERA CORP                  | COM  | 021441100 | 5,167,670   | 144,429   | SH  | SOLE | 1 | 144,429   | 0 | 0       |
| ALTERA CORP                  | COM  | 021441100 | 1,682       | 47        | SH  | DFND | 4 | 0         | 0 | 47      |
| ALTERA CORP                  | COM  | 021441100 | 9,911       | 277       | SH  | DFND | 3 | 0         | 0 | 277     |
| ALTERA CORP                  | COM  | 021441100 | 11,664      | 326       | SH  | DFND | 2 | 0         | 0 | 326     |
| ALTISOURCE ASSET MANAGEMEN   | COM  | 02153X108 | 622,359     | 922       | SH  | SOLE | 1 | 922       | 0 | 0       |
| ALTISOURCE ASSET MGMT CORP   | COM  | 02153X108 | 3,375       | 5         | SH  | DFND | 4 | 0         | 0 | 5       |
| ALTISOURCE PORTFOLIO SOL     | COM  | L0175J104 | 961,229     | 9,536     | SH  | SOLE | 1 | 9,536     | 0 | 0       |
| ALTISOURCE RESIDENTIAL COR   | COM  | 02153W100 | 896,016     | 37,334    | SH  | SOLE | 1 | 37,334    | 0 | 0       |
| ALTRA INDUSTRIAL MOTION CO   | COM  | 02208R106 | 515,899     | 17,692    | SH  | SOLE | 1 | 17,692    | 0 | 0       |
| ALTRIA GROUP INC             | COM  | 02209S103 | 362,262,764 | 7,885,563 | SH  | SOLE | 1 | 7,885,563 | 0 | 0       |
| ALTRIA GROUP INC             | COM  | 02209S103 | 2,439,454   | 53,101    | SH  | DFND | 4 | 0         | 0 | 53,101  |
| ALTRIA GROUP INC             | COM  | 02209S103 | 4,921,354   | 107,126   | SH  | DFND | 3 | 0         | 0 | 107,126 |
| ALTRIA GROUP INC             | COM  | 02209S103 | 2,184,113   | 47,543    | SH  | DFND | 2 | 0         | 0 | 47,543  |
| ALTRIA GROUP INC             | COM  | 02209S103 | 107,729     | 2,345     | SH  | DFND | 5 | 0         | 0 | 2,345   |
| ALZA CORP                    | BOND | 02261WAB5 | 1,463       | 1         | PRN | DFND | 4 | 0         | 0 | 1       |
| AMAG PHARMACEUTICALS INC     | COM  | 00163U106 | 457,111     | 14,325    | SH  | SOLE | 1 | 14,325    | 0 | 0       |
| AMARIN CORP PLC              | COM  | 023111206 | 13,244      | 12,150    | SH  | DFND | 4 | 0         | 0 | 12,150  |
| AMARIN CORP PLC              | COM  | 023111206 | 21,505      | 19,729    | SH  | DFND | 3 | 0         | 0 | 19,729  |
| AMARIN CORP PLC              | COM  | 023111206 | 872         | 800       | SH  | DFND | 2 | 0         | 0 | 800     |
| AMAZON COM INC               | COM  | 023135106 | 676,802     | 2,099     | SH  | DFND | 4 | 0         | 0 | 2,099   |
| AMAZON COM INC               | COM  | 023135106 | 1,656,374   | 5,137     | SH  | DFND | 3 | 0         | 0 | 5,137   |
| AMAZON COM INC               | COM  | 023135106 | 256,340     | 795       | SH  | DFND | 2 | 0         | 0 | 795     |
| AMAZON COM INC               | COM  | 023135106 | 1,012,784   | 3,141     | SH  | DFND | 5 | 0         | 0 | 3,141   |
| AMAZON.COM INC               | COM  | 023135106 | 55,334,573  | 171,612   | SH  | SOLE | 1 | 171,612   | 0 | 0       |
| AMBAC FINANCIAL GROUP INC    | COM  | 023139884 | 650,116     | 29,417    | SH  | SOLE | 1 | 29,417    | 0 | 0       |

|                                 |     |           |           |         |    |      |   |         |   |        |
|---------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| AMBAC FINL GROUP INC            | COM | 023139884 | 7,823     | 354     | SH | DFND | 3 | 0       | 0 | 354    |
| AMBARELLA INC                   | COM | G037AX101 | 822,219   | 18,828  | SH | SOLE | 1 | 18,828  | 0 | 0      |
| AMBARELLA INC                   | COM | G037AX101 | 233,198   | 5,340   | SH | DFND | 3 | 0       | 0 | 5,340  |
| AMBARELLA INC                   | COM | G037AX101 | 1,088,999 | 24,937  | SH | DFND | 2 | 0       | 0 | 24,937 |
| AMBER ROAD INC                  | COM | 02318Y108 | 101,162   | 5,834   | SH | SOLE | 1 | 5,834   | 0 | 0      |
| AMBEV SA                        | COM | 02319V103 | 3,275     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| AMBEV SA                        | COM | 02319V103 | 6,550     | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| AMBEV SA                        | COM | 02319V103 | 131       | 20      | SH | DFND | 5 | 0       | 0 | 20     |
| AMC ENTERTAINMENT<br>HLDS CL    | COM | 00165C104 | 316,388   | 13,762  | SH | SOLE | 1 | 13,762  | 0 | 0      |
| AMC NETWORKS INC                | COM | 00164V103 | 2,687     | 46      | SH | DFND | 4 | 0       | 0 | 46     |
| AMC NETWORKS INC                | COM | 00164V103 | 2,687     | 46      | SH | DFND | 2 | 0       | 0 | 46     |
| AMC NETWORKS INC A              | COM | 00164V103 | 6,881,117 | 117,787 | SH | SOLE | 1 | 117,787 | 0 | 0      |
| AMDOCS LTD                      | COM | G02602103 | 253,120   | 5,517   | SH | SOLE | 1 | 5,517   | 0 | 0      |
| AMDOCS LTD                      | COM | G02602103 | 9,038     | 197     | SH | DFND | 3 | 0       | 0 | 197    |
| AMEDISYS INC                    | COM | 023436108 | 436,660   | 21,649  | SH | SOLE | 1 | 21,649  | 0 | 0      |
| AMEDISYS INC                    | COM | 023436108 | 807       | 40      | SH | DFND | 4 | 0       | 0 | 40     |
| AMER NATL<br>BNKSHS/DANVILLE    | COM | 027745108 | 117,572   | 5,168   | SH | SOLE | 1 | 5,168   | 0 | 0      |
| AMER RLTY CAP<br>HEALTHCAR TR I | COM | 02917R108 | 742,330   | 70,833  | SH | DFND | 4 | 0       | 0 | 70,833 |
| AMER RLTY CAP<br>HEALTHCAR TR I | COM | 02917R108 | 950,028   | 90,652  | SH | DFND | 3 | 0       | 0 | 90,652 |
| AMER RLTY CAP<br>HEALTHCAR TR I | COM | 02917R108 | 1,045,153 | 99,728  | SH | DFND | 2 | 0       | 0 | 99,728 |
| AMER RLTY CAP<br>HEALTHCAR TR I | COM | 02917R108 | 56,382    | 5,380   | SH | DFND | 5 | 0       | 0 | 5,380  |
| AMERCO                          | COM | 023586100 | 48,188    | 184     | SH | SOLE | 1 | 184     | 0 | 0      |
| AMERCO                          | COM | 023586100 | 167,348   | 639     | SH | DFND | 3 | 0       | 0 | 639    |
| AMERCO                          | COM | 023586100 | 4,714     | 18      | SH | DFND | 2 | 0       | 0 | 18     |
| AMEREN CORP                     | COM | 023608102 | 792,347   | 20,672  | SH | DFND | 4 | 0       | 0 | 20,672 |
| AMEREN CORP                     | COM | 023608102 | 98,762    | 2,577   | SH | DFND | 3 | 0       | 0 | 2,577  |
| AMEREN CORP                     | COM | 023608102 | 340,447   | 8,882   | SH | DFND | 2 | 0       | 0 | 8,882  |
| AMEREN CORPORATION              | COM | 023608102 | 3,521,645 | 91,877  | SH | SOLE | 1 | 91,877  | 0 | 0      |
| AMERESCO INC CL A               | COM | 02361E108 | 88,927    | 12,982  | SH | SOLE | 1 | 12,982  | 0 | 0      |
| AMERICA FIRST<br>MULTIFAMILY IN | COM | 02364V107 | 26,910    | 4,500   | SH | DFND | 3 | 0       | 0 | 4,500  |
| AMERICA FIRST<br>MULTIFAMILY IN | COM | 02364V107 | 18,362    | 3,071   | SH | DFND | 2 | 0       | 0 | 3,071  |
| AMERICA MOVIL SAB DE<br>CV      | COM | 02364W105 | 147,299   | 5,845   | SH | DFND | 4 | 0       | 0 | 5,845  |
| AMERICA MOVIL SAB DE<br>CV      | COM | 02364W105 | 15,683    | 622     | SH | DFND | 3 | 0       | 0 | 622    |
| AMERICA MOVIL SAB DE<br>CV      | COM | 02364W105 | 1,187,986 | 47,142  | SH | DFND | 2 | 0       | 0 | 47,142 |
| AMERICA MOVIL SAB DE<br>CV      | COM | 02364W105 | 107,554   | 4,268   | SH | DFND | 5 | 0       | 0 | 4,268  |
| AMERICA S CAR MART<br>INC       | COM | 03062T105 | 201,236   | 5,083   | SH | SOLE | 1 | 5,083   | 0 | 0      |
| AMERICAN AIRLINES<br>GROUP IN   | COM | 02376R102 | 66,170    | 1,865   | SH | SOLE | 1 | 1,865   | 0 | 0      |
| AMERICAN AIRLS GROUP<br>INC     | COM | 02376R102 | 18,130    | 511     | SH | DFND | 4 | 0       | 0 | 511    |
| AMERICAN AIRLS GROUP<br>INC     | COM | 02376R102 | 498,033   | 14,037  | SH | DFND | 3 | 0       | 0 | 14,037 |
| AMERICAN AIRLS GROUP<br>INC     | COM | 02376R102 | 304,454   | 8,581   | SH | DFND | 2 | 0       | 0 | 8,581  |
| AMERICAN AIRLS GROUP<br>INC     | COM | 02376R102 | 24,765    | 698     | SH | DFND | 5 | 0       | 0 | 698    |
| AMERICAN ASSETS<br>TRUST INC    | COM | 024013104 | 908,785   | 27,564  | SH | SOLE | 1 | 27,564  | 0 | 0      |
| AMERICAN AXLE & MFG<br>HLDGS IN | COM | 024061103 | 41,925    | 2,500   | SH | DFND | 3 | 0       | 0 | 2,500  |
| AMERICAN AXLE + MFG             | COM | 024061103 | 741,603   | 44,222  | SH | SOLE | 1 | 44,222  | 0 | 0      |

| HOLDIN                       |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| AMERICAN CAMPUS CMNTYS INC   | COM | 024835100 | 4,556      | 125     | SH | DFND | 4 | 0       | 0 | 125    |
| AMERICAN CAMPUS CMNTYS INC   | COM | 024835100 | 10,935     | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| AMERICAN CAMPUS COMMUNITIE   | COM | 024835100 | 7,683,040  | 210,783 | SH | SOLE | 1 | 210,783 | 0 | 0      |
| AMERICAN CAP LTD             | COM | 02503Y103 | 7,533      | 532     | SH | DFND | 4 | 0       | 0 | 532    |
| AMERICAN CAP LTD             | COM | 02503Y103 | 32,301     | 2,281   | SH | DFND | 3 | 0       | 0 | 2,281  |
| AMERICAN CAP LTD             | COM | 02503Y103 | 3,809      | 269     | SH | DFND | 2 | 0       | 0 | 269    |
| AMERICAN CAP LTD             | COM | 02503Y103 | 4,843      | 342     | SH | DFND | 5 | 0       | 0 | 342    |
| AMERICAN CAP MTG INVT CORP   | COM | 02504A104 | 885        | 47      | SH | DFND | 4 | 0       | 0 | 47     |
| AMERICAN CAP MTG INVT CORP   | COM | 02504A104 | 8,111      | 431     | SH | DFND | 5 | 0       | 0 | 431    |
| AMERICAN CAPITAL AGENCY CO   | COM | 02503X105 | 258,549    | 12,167  | SH | SOLE | 1 | 12,167  | 0 | 0      |
| AMERICAN CAPITAL AGENCY CORP | COM | 02503X105 | 22,844     | 1,075   | SH | DFND | 4 | 0       | 0 | 1,075  |
| AMERICAN CAPITAL AGENCY CORP | COM | 02503X105 | 257,991    | 12,141  | SH | DFND | 3 | 0       | 0 | 12,141 |
| AMERICAN CAPITAL AGENCY CORP | COM | 02503X105 | 216,644    | 10,195  | SH | DFND | 2 | 0       | 0 | 10,195 |
| AMERICAN CAPITAL AGENCY CORP | COM | 02503X105 | 13,919     | 655     | SH | DFND | 5 | 0       | 0 | 655    |
| AMERICAN CAPITAL MORTGAGE    | COM | 02504A104 | 629,134    | 33,429  | SH | SOLE | 1 | 33,429  | 0 | 0      |
| AMERICAN EAGLE ENERGY CORP   | COM | 02554F300 | 80,920     | 19,882  | SH | SOLE | 1 | 19,882  | 0 | 0      |
| AMERICAN EAGLE OUTFITTERS    | COM | 02553E106 | 6,861,571  | 472,560 | SH | SOLE | 1 | 472,560 | 0 | 0      |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 7,071      | 487     | SH | DFND | 3 | 0       | 0 | 487    |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 1,452      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| AMERICAN ELEC PWR INC        | COM | 025537101 | 233,640    | 4,475   | SH | DFND | 4 | 0       | 0 | 4,475  |
| AMERICAN ELEC PWR INC        | COM | 025537101 | 1,088,353  | 20,846  | SH | DFND | 3 | 0       | 0 | 20,846 |
| AMERICAN ELEC PWR INC        | COM | 025537101 | 601,254    | 11,516  | SH | DFND | 2 | 0       | 0 | 11,516 |
| AMERICAN ELECTRIC POWER      | COM | 025537101 | 8,777,597  | 168,121 | SH | SOLE | 1 | 168,121 | 0 | 0      |
| AMERICAN EQTY INVT LIFE HLD  | COM | 025676206 | 3,020      | 132     | SH | DFND | 2 | 0       | 0 | 132    |
| AMERICAN EQUITY INVT LIFE    | COM | 025676206 | 1,111,671  | 48,587  | SH | SOLE | 1 | 48,587  | 0 | 0      |
| AMERICAN EXPRESS CO          | COM | 025816109 | 31,113,905 | 355,425 | SH | SOLE | 1 | 355,425 | 0 | 0      |
| AMERICAN EXPRESS CO          | COM | 025816109 | 608,180    | 6,947   | SH | DFND | 4 | 0       | 0 | 6,947  |
| AMERICAN EXPRESS CO          | COM | 025816109 | 534,323    | 6,104   | SH | DFND | 3 | 0       | 0 | 6,104  |
| AMERICAN EXPRESS CO          | COM | 025816109 | 745,753    | 8,519   | SH | DFND | 2 | 0       | 0 | 8,519  |
| AMERICAN EXPRESS CO          | COM | 025816109 | 1,576      | 18      | SH | DFND | 5 | 0       | 0 | 18     |
| AMERICAN FINANCIAL GROUP I   | COM | 025932104 | 8,698,725  | 150,263 | SH | SOLE | 1 | 150,263 | 0 | 0      |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 4,226      | 73      | SH | DFND | 4 | 0       | 0 | 73     |
| AMERICAN HOMES 4 RENT        | COM | 02665T306 | 6,165      | 365     | SH | DFND | 4 | 0       | 0 | 365    |
| AMERICAN HOMES 4 RENT        | COM | 02665T306 | 398,604    | 23,600  | SH | DFND | 3 | 0       | 0 | 23,600 |
| AMERICAN HOMES 4 RENT A      | COM | 02665T306 | 86,916     | 5,146   | SH | SOLE | 1 | 5,146   | 0 | 0      |
| AMERICAN INTERNATIONAL GRO   | COM | 026874784 | 26,521,767 | 490,962 | SH | SOLE | 1 | 490,962 | 0 | 0      |
| AMERICAN INTL GROUP INC      | COM | 026874784 | 729,075    | 13,496  | SH | DFND | 4 | 0       | 0 | 13,496 |

|                              |     |           |            |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| AMERICAN INTL GROUP INC      | COM | 026874156 | 133,937    | 5,627   | SH | DFND | 4 | 0       | 0 | 5,627   |
| AMERICAN INTL GROUP INC      | COM | 026874784 | 2,285,500  | 42,308  | SH | DFND | 3 | 0       | 0 | 42,308  |
| AMERICAN INTL GROUP INC      | COM | 026874156 | 25,128     | 1,056   | SH | DFND | 3 | 0       | 0 | 1,056   |
| AMERICAN INTL GROUP INC      | COM | 026874784 | 1,188,386  | 21,999  | SH | DFND | 2 | 0       | 0 | 21,999  |
| AMERICAN INTL GROUP INC      | COM | 026874784 | 9,886      | 183     | SH | DFND | 5 | 0       | 0 | 183     |
| AMERICAN INTL GROUP INC      | COM | 026874156 | 8,388      | 352     | SH | DFND | 2 | 0       | 0 | 352     |
| AMERICAN NATIONAL INSURANC   | COM | 028591105 | 28,100     | 250     | SH | SOLE | 1 | 250     | 0 | 0       |
| AMERICAN PUBLIC EDUCATION    | COM | 02913V103 | 361,423    | 13,391  | SH | SOLE | 1 | 13,391  | 0 | 0       |
| AMERICAN RAILCAR INDS INC    | COM | 02916P103 | 90,182     | 1,220   | SH | DFND | 3 | 0       | 0 | 1,220   |
| AMERICAN RAILCAR INDS INC    | COM | 02916P103 | 24,615     | 333     | SH | DFND | 2 | 0       | 0 | 333     |
| AMERICAN RAILCAR INDS INC    | COM | 02916P103 | 68,228     | 923     | SH | DFND | 5 | 0       | 0 | 923     |
| AMERICAN RAILCAR INDUSTRIE   | COM | 02916P103 | 456,604    | 6,177   | SH | SOLE | 1 | 6,177   | 0 | 0       |
| AMERICAN REALTY CAPITAL HE   | COM | 02917R108 | 1,159,811  | 110,669 | SH | SOLE | 1 | 110,669 | 0 | 0       |
| AMERICAN REALTY CAPITAL PR   | COM | 02917T104 | 637,262    | 52,841  | SH | SOLE | 1 | 52,841  | 0 | 0       |
| AMERICAN RESIDENTIAL PPTYS I | COM | 02927E303 | 10,307     | 562     | SH | DFND | 2 | 0       | 0 | 562     |
| AMERICAN RESIDENTIAL PROPE   | COM | 02927E303 | 385,690    | 21,030  | SH | SOLE | 1 | 21,030  | 0 | 0       |
| AMERICAN RLTY CAP PPTYS INC  | COM | 02917T104 | 1,377,611  | 114,230 | SH | DFND | 4 | 0       | 0 | 114,230 |
| AMERICAN RLTY CAP PPTYS INC  | COM | 02917T104 | 3,679,219  | 305,076 | SH | DFND | 3 | 0       | 0 | 305,076 |
| AMERICAN RLTY CAP PPTYS INC  | COM | 02917T104 | 5,697,906  | 472,463 | SH | DFND | 2 | 0       | 0 | 472,463 |
| AMERICAN RLTY CAP PPTYS INC  | COM | 02917T104 | 560,235    | 46,454  | SH | DFND | 5 | 0       | 0 | 46,454  |
| AMERICAN SCIENCE & ENGR INC  | COM | 029429107 | 2,769      | 50      | SH | DFND | 2 | 0       | 0 | 50      |
| AMERICAN SCIENCE & ENGR INC  | COM | 029429107 | 2,769      | 50      | SH | DFND | 5 | 0       | 0 | 50      |
| AMERICAN SCIENCE + ENGINEE   | COM | 029429107 | 334,661    | 6,043   | SH | SOLE | 1 | 6,043   | 0 | 0       |
| AMERICAN SOFTWARE INC        | COM | 029683109 | 4,410      | 500     | SH | DFND | 3 | 0       | 0 | 500     |
| AMERICAN SOFTWARE INC CL A   | COM | 029683109 | 142,037    | 16,104  | SH | SOLE | 1 | 16,104  | 0 | 0       |
| AMERICAN STATES WATER CO     | COM | 029899101 | 905,451    | 29,765  | SH | SOLE | 1 | 29,765  | 0 | 0       |
| AMERICAN STS WTR CO          | COM | 029899101 | 1,095      | 36      | SH | DFND | 3 | 0       | 0 | 36      |
| AMERICAN STS WTR CO          | COM | 029899101 | 6,084      | 200     | SH | DFND | 2 | 0       | 0 | 200     |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 2,115      | 1,500   | SH | DFND | 3 | 0       | 0 | 1,500   |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 4,230      | 3,000   | SH | DFND | 2 | 0       | 0 | 3,000   |
| AMERICAN TOWER CORP          | COM | 03027X100 | 15,852,589 | 169,311 | SH | SOLE | 1 | 169,311 | 0 | 0       |
| AMERICAN TOWER CORP NEW      | COM | 03027X100 | 47,283     | 505     | SH | DFND | 4 | 0       | 0 | 505     |
| AMERICAN TOWER CORP NEW      | COM | 03027X100 | 898,748    | 9,599   | SH | DFND | 3 | 0       | 0 | 9,599   |
| AMERICAN TOWER CORP NEW      | COM | 03027X100 | 72,282     | 772     | SH | DFND | 2 | 0       | 0 | 772     |
| AMERICAN TOWER CORP NEW      | COM | 03027X100 | 375        | 4       | SH | DFND | 5 | 0       | 0 | 4       |
| AMERICAN VANGUARD            | COM | 030371108 | 242,794    | 21,678  | SH | SOLE | 1 | 21,678  | 0 | 0       |

| CORP                        |     |           |            |         |    |      |   |         |   |        |
|-----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| AMERICAN WATER WORKS CO IN  | COM | 030420103 | 360,230    | 7,469   | SH | SOLE | 1 | 7,469   | 0 | 0      |
| AMERICAN WOODMARK CORP      | COM | 030506109 | 348,253    | 9,448   | SH | SOLE | 1 | 9,448   | 0 | 0      |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 7,524      | 156     | SH | DFND | 4 | 0       | 0 | 156    |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 88,357     | 1,832   | SH | DFND | 3 | 0       | 0 | 1,832  |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 40,513     | 840     | SH | DFND | 2 | 0       | 0 | 840    |
| AMERIGAS PARTNERS L P       | COM | 030975106 | 251,850    | 5,521   | SH | DFND | 4 | 0       | 0 | 5,521  |
| AMERIGAS PARTNERS L P       | COM | 030975106 | 952,498    | 20,879  | SH | DFND | 3 | 0       | 0 | 20,879 |
| AMERIGAS PARTNERS L P       | COM | 030975106 | 98,356     | 2,156   | SH | DFND | 2 | 0       | 0 | 2,156  |
| AMERIGAS PARTNERS L P       | COM | 030975106 | 9,124      | 200     | SH | DFND | 5 | 0       | 0 | 200    |
| AMERIPRISE FINANCIAL INC    | COM | 03076C106 | 10,409,941 | 84,373  | SH | SOLE | 1 | 84,373  | 0 | 0      |
| AMERIPRISE FINL INC         | COM | 03076C106 | 8,266      | 67      | SH | DFND | 4 | 0       | 0 | 67     |
| AMERIPRISE FINL INC         | COM | 03076C106 | 33,515     | 272     | SH | DFND | 3 | 0       | 0 | 272    |
| AMERIPRISE FINL INC         | COM | 03076C106 | 4,442      | 36      | SH | DFND | 2 | 0       | 0 | 36     |
| AMERIS BANCORP              | COM | 03076K108 | 360,990    | 16,446  | SH | SOLE | 1 | 16,446  | 0 | 0      |
| AMERISAFE INC               | COM | 03071H100 | 560,642    | 14,335  | SH | SOLE | 1 | 14,335  | 0 | 0      |
| AMERISOURCEBERGEN CORP      | COM | 03073E105 | 7,666,305  | 99,176  | SH | SOLE | 1 | 99,176  | 0 | 0      |
| AMERISOURCEBERGEN CORP      | COM | 03073E105 | 40,583     | 525     | SH | DFND | 4 | 0       | 0 | 525    |
| AMERISOURCEBERGEN CORP      | COM | 03073E105 | 101,186    | 1,309   | SH | DFND | 3 | 0       | 0 | 1,309  |
| AMERISOURCEBERGEN CORP      | COM | 03073E105 | 70,420     | 911     | SH | DFND | 2 | 0       | 0 | 911    |
| AMES NATIONAL CORP          | COM | 031001100 | 120,399    | 5,387   | SH | SOLE | 1 | 5,387   | 0 | 0      |
| AMETEK INC                  | COM | 031100100 | 4,657,028  | 92,751  | SH | SOLE | 1 | 92,751  | 0 | 0      |
| AMETEK INC NEW              | COM | 031100100 | 2,460      | 49      | SH | DFND | 4 | 0       | 0 | 49     |
| AMETEK INC NEW              | COM | 031100100 | 151        | 3       | SH | DFND | 3 | 0       | 0 | 3      |
| AMGEN INC                   | COM | 031162100 | 49,328,850 | 351,195 | SH | SOLE | 1 | 351,195 | 0 | 0      |
| AMGEN INC                   | COM | 031162100 | 623,728    | 4,441   | SH | DFND | 4 | 0       | 0 | 4,441  |
| AMGEN INC                   | COM | 031162100 | 1,238,629  | 8,818   | SH | DFND | 3 | 0       | 0 | 8,818  |
| AMGEN INC                   | COM | 031162100 | 1,538,739  | 10,955  | SH | DFND | 2 | 0       | 0 | 10,955 |
| AMGEN INC                   | COM | 031162100 | 843        | 6       | SH | DFND | 5 | 0       | 0 | 6      |
| AMIRA NATURE FOODS LTD      | COM | G0335L102 | 16,443     | 1,050   | SH | DFND | 4 | 0       | 0 | 1,050  |
| AMIRA NATURE FOODS LTD      | COM | G0335L102 | 4,808      | 307     | SH | DFND | 3 | 0       | 0 | 307    |
| AMKOR TECHNOLOGY INC        | COM | 031652100 | 469,093    | 55,778  | SH | SOLE | 1 | 55,778  | 0 | 0      |
| AMN HEALTHCARE SERVICES IN  | COM | 001744101 | 560,490    | 35,700  | SH | SOLE | 1 | 35,700  | 0 | 0      |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 7,850      | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| AMPCO PITTSBURGH CORP       | COM | 032037103 | 108,520    | 5,426   | SH | SOLE | 1 | 5,426   | 0 | 0      |
| AMPHENOL CORP CL A          | COM | 032095101 | 5,387,247  | 53,948  | SH | SOLE | 1 | 53,948  | 0 | 0      |
| AMPIO PHARMACEUTICALS INC   | COM | 03209T109 | 94,385     | 26,738  | SH | SOLE | 1 | 26,738  | 0 | 0      |
| AMPIO PHARMACEUTICALS INC   | COM | 03209T109 | 96,016     | 27,200  | SH | DFND | 3 | 0       | 0 | 27,200 |
| AMPIO PHARMACEUTICALS INC   | COM | 03209T109 | 35,798     | 10,141  | SH | DFND | 2 | 0       | 0 | 10,141 |
| AMREIT INC                  | COM | 03216B208 | 295,417    | 12,861  | SH | SOLE | 1 | 12,861  | 0 | 0      |
| AMREIT INC NEW              | COM | 03216B208 | 45,940     | 2,000   | SH | DFND | 3 | 0       | 0 | 2,000  |
| AMREIT INC NEW              | COM | 03216B208 | 22,970     | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| AMREP CORP NEW              | COM | 032159105 | 1,165      | 250     | SH | DFND | 2 | 0       | 0 | 250    |
| AMSURG CORP                 | COM | 03232P405 | 1,610,759  | 32,183  | SH | SOLE | 1 | 32,183  | 0 | 0      |
| AMSURG CORP                 | COM | 03232P405 | 12,513     | 250     | SH | DFND | 4 | 0       | 0 | 250    |

|                            |     |           |            |         |    |      |   |         |   |         |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| AMTRUST FINANCIAL SERVICES | COM | 032359309 | 781,985    | 19,638  | SH | SOLE | 1 | 19,638  | 0 | 0       |
| AMTRUST FINL SVCS INC      | COM | 032359309 | 259,666    | 6,521   | SH | DFND | 3 | 0       | 0 | 6,521   |
| AMYRIS INC                 | COM | 03236M101 | 67,049     | 17,691  | SH | SOLE | 1 | 17,691  | 0 | 0       |
| AMYRIS INC                 | COM | 03236M101 | 758        | 200     | SH | DFND | 2 | 0       | 0 | 200     |
| ANACOR PHARMACEUTICALS INC | COM | 032420101 | 526,864    | 21,531  | SH | SOLE | 1 | 21,531  | 0 | 0       |
| ANACOR PHARMACEUTICALS INC | COM | 032420101 | 21,656     | 885     | SH | DFND | 4 | 0       | 0 | 885     |
| ANADARKO PETE CORP         | COM | 032511107 | 127,066    | 1,253   | SH | DFND | 4 | 0       | 0 | 1,253   |
| ANADARKO PETE CORP         | COM | 032511107 | 149,725    | 1,476   | SH | DFND | 3 | 0       | 0 | 1,476   |
| ANADARKO PETE CORP         | COM | 032511107 | 77,804     | 767     | SH | DFND | 2 | 0       | 0 | 767     |
| ANADARKO PETE CORP         | COM | 032511107 | 2,942      | 29      | SH | DFND | 5 | 0       | 0 | 29      |
| ANADARKO PETROLEUM CORP    | COM | 032511107 | 20,981,951 | 206,841 | SH | SOLE | 1 | 206,841 | 0 | 0       |
| ANALOG DEVICES INC         | COM | 032654105 | 8,635,708  | 174,494 | SH | SOLE | 1 | 174,494 | 0 | 0       |
| ANALOG DEVICES INC         | COM | 032654105 | 7,028      | 142     | SH | DFND | 3 | 0       | 0 | 142     |
| ANALOG DEVICES INC         | COM | 032654105 | 4,949      | 100     | SH | DFND | 2 | 0       | 0 | 100     |
| ANALOG DEVICES INC         | COM | 032654105 | 16,876     | 341     | SH | DFND | 5 | 0       | 0 | 341     |
| ANALOGIC CORP              | COM | 032657207 | 609,283    | 9,526   | SH | SOLE | 1 | 9,526   | 0 | 0       |
| ANDERSONS INC              | COM | 034164103 | 119,992    | 1,908   | SH | DFND | 4 | 0       | 0 | 1,908   |
| ANDERSONS INC              | COM | 034164103 | 165,815    | 2,637   | SH | DFND | 3 | 0       | 0 | 2,637   |
| ANDERSONS INC/THE          | COM | 034164103 | 1,348,587  | 21,447  | SH | SOLE | 1 | 21,447  | 0 | 0       |
| ANGIE S LIST INC           | COM | 034754101 | 181,590    | 28,507  | SH | SOLE | 1 | 28,507  | 0 | 0       |
| ANGIODYNAMICS INC          | COM | 03475V101 | 221,564    | 16,149  | SH | SOLE | 1 | 16,149  | 0 | 0       |
| ANGLOGOLD ASHANTI LTD      | COM | 035128206 | 3,972      | 331     | SH | DFND | 4 | 0       | 0 | 331     |
| ANGLOGOLD ASHANTI LTD      | COM | 035128206 | 252        | 21      | SH | DFND | 3 | 0       | 0 | 21      |
| ANGLOGOLD ASHANTI LTD      | COM | 035128206 | 8,724      | 727     | SH | DFND | 2 | 0       | 0 | 727     |
| ANGLOGOLD ASHANTI LTD      | COM | 035128206 | 12,000     | 1,000   | SH | DFND | 5 | 0       | 0 | 1,000   |
| ANHEUSER BUSCH INBEV SA/NV | COM | 03524A108 | 13,967     | 126     | SH | DFND | 4 | 0       | 0 | 126     |
| ANHEUSER BUSCH INBEV SA/NV | COM | 03524A108 | 496,165    | 4,476   | SH | DFND | 3 | 0       | 0 | 4,476   |
| ANHEUSER BUSCH INBEV SA/NV | COM | 03524A108 | 76,708     | 692     | SH | DFND | 2 | 0       | 0 | 692     |
| ANI PHARMACEUTICALS INC    | COM | 00182C103 | 127,090    | 4,494   | SH | SOLE | 1 | 4,494   | 0 | 0       |
| ANIKA THERAPEUTICS INC     | COM | 035255108 | 406,156    | 11,079  | SH | SOLE | 1 | 11,079  | 0 | 0       |
| ANIKA THERAPEUTICS INC     | COM | 035255108 | 3,666      | 100     | SH | DFND | 4 | 0       | 0 | 100     |
| ANIKA THERAPEUTICS INC     | COM | 035255108 | 35,963     | 981     | SH | DFND | 3 | 0       | 0 | 981     |
| ANIXTER INTERNATIONAL INC  | COM | 035290105 | 1,769,762  | 20,860  | SH | SOLE | 1 | 20,860  | 0 | 0       |
| ANIXTER INTL INC           | COM | 035290105 | 8,314      | 98      | SH | DFND | 3 | 0       | 0 | 98      |
| ANN INC                    | COM | 035623107 | 4,973,563  | 120,923 | SH | SOLE | 1 | 120,923 | 0 | 0       |
| ANN INC                    | COM | 035623107 | 2,673      | 65      | SH | DFND | 4 | 0       | 0 | 65      |
| ANN INC                    | COM | 035623107 | 6,170      | 150     | SH | DFND | 3 | 0       | 0 | 150     |
| ANNALY CAP MGMT INC        | COM | 035710409 | 191,224    | 17,905  | SH | DFND | 4 | 0       | 0 | 17,905  |
| ANNALY CAP MGMT INC        | COM | 035710409 | 2,896,602  | 271,217 | SH | DFND | 3 | 0       | 0 | 271,217 |
| ANNALY CAP MGMT INC        | COM | 035710409 | 228,177    | 21,365  | SH | DFND | 2 | 0       | 0 | 21,365  |
| ANNALY CAP MGMT INC        | COM | 035710409 | 253,169    | 23,705  | SH | DFND | 5 | 0       | 0 | 23,705  |
| ANNALY CAPITAL MANAGEMENT  | COM | 035710409 | 516,923    | 48,401  | SH | SOLE | 1 | 48,401  | 0 | 0       |
| ANNIE S INC                | COM | 03600T104 | 599,546    | 13,062  | SH | SOLE | 1 | 13,062  | 0 | 0       |
| ANNIES INC                 | COM | 03600T104 | 9,180      | 200     | SH | DFND | 3 | 0       | 0 | 200     |
| ANSYS INC                  | COM | 03662Q105 | 14,334,925 | 189,440 | SH | SOLE | 1 | 189,440 | 0 | 0       |
| ANSYS INC                  | COM | 03662Q105 | 227        | 3       | SH | DFND | 4 | 0       | 0 | 3       |



|                              |        |           |             |           |    |           |   |           |   |         |
|------------------------------|--------|-----------|-------------|-----------|----|-----------|---|-----------|---|---------|
| ANTARES PHARMA INC           | COM    | 036642106 | 139,642     | 76,307    | SH | SOLE      | 1 | 76,307    | 0 | 0       |
| ANTERO RES CORP              | COM    | 03674X106 | 4,117       | 75        | SH | DFND      | 3 | 0         | 0 | 75      |
| ANTERO RESOURCES CORP        | COM    | 03674X106 | 305,518     | 5,566     | SH | SOLE      | 1 | 5,566     | 0 | 0       |
| ANWORTH MORTGAGE ASSET COR   | COM    | 037347101 | 400,545     | 83,621    | SH | SOLE      | 1 | 83,621    | 0 | 0       |
| ANWORTH MORTGAGE ASSET CP    | COM    | 037347101 | 958         | 200       | SH | DFND      | 4 | 0         | 0 | 200     |
| ANWORTH MORTGAGE ASSET CP    | COM    | 037347101 | 2,491       | 520       | SH | DFND      | 3 | 0         | 0 | 520     |
| ANWORTH MORTGAGE ASSET CP    | COM    | 037347101 | 21,555      | 4,500     | SH | DFND      | 5 | 0         | 0 | 4,500   |
| AOL INC                      | COM    | 00184X105 | 7,105,336   | 158,072   | SH | SOLE      | 1 | 158,072   | 0 | 0       |
| AOL INC                      | COM    | 00184X105 | 1,888       | 42        | SH | DFND      | 4 | 0         | 0 | 42      |
| AOL INC                      | COM    | 00184X105 | 1,124       | 25        | SH | DFND      | 3 | 0         | 0 | 25      |
| AOL INC                      | COM    | 00184X105 | 1,753       | 39        | SH | DFND      | 2 | 0         | 0 | 39      |
| AOL INC                      | COM    | 00184X105 | 1,169       | 26        | SH | DFND      | 5 | 0         | 0 | 26      |
| AON PLC                      | COM    | G0408V102 | 10,223,725  | 116,616   | SH | SOLE      | 1 | 116,616   | 0 | 0       |
| AON PLC                      | COM    | G0408V102 | 11,358      | 130       | SH | DFND      | 3 | 0         | 0 | 130     |
| AON PLC                      | COM    | G0408V102 | 33,227      | 379       | SH | DFND      | 2 | 0         | 0 | 379     |
| APACHE CORP                  | COM    | 037411105 | 19,981,074  | 212,859   | SH | SOLE      | 1 | 212,859   | 0 | 0       |
| APACHE CORP                  | COM    | 037411105 | 55,759      | 594       | SH | DFND      | 4 | 0         | 0 | 594     |
| APACHE CORP                  | COM    | 037411105 | 467,022     | 4,975     | SH | DFND      | 3 | 0         | 0 | 4,975   |
| APACHE CORP                  | COM    | 037411105 | 988,663     | 10,532    | SH | DFND      | 2 | 0         | 0 | 10,532  |
| APACHE CORP                  | COM    | 037411105 | 2,347       | 25        | SH | DFND      | 5 | 0         | 0 | 25      |
| APARTMENT INVT + MGMT CO     | COM    | 03748R101 | 1,676,691   | 52,693    | SH | SOLE      | 1 | 52,693    | 0 | 0       |
| APCO OIL & GAS INTERNATIONAL | COM    | G0471F109 | 967         | 75        | SH | DFND      | 2 | 0         | 0 | 75      |
| APCO OIL AND GAS INTL INC    | COM    | G0471F109 | 76,979      | 5,972     | SH | SOLE      | 1 | 5,972     | 0 | 0       |
| APOGEE ENTERPRISES INC       | COM    | 037598109 | 889,490     | 22,349    | SH | SOLE      | 1 | 22,349    | 0 | 0       |
| APOGEE ENTERPRISES INC       | COM    | 037598109 | 325,889     | 8,188     | SH | DFND      | 2 | 0         | 0 | 8,188   |
| APOLLO COML REAL EST FIN INC | COM    | 03762U105 | 8,044       | 512       | SH | DFND      | 5 | 0         | 0 | 512     |
| APOLLO COMMERCIAL REAL EST   | COM    | 03762U105 | 473,829     | 30,161    | SH | SOLE      | 1 | 30,161    | 0 | 0       |
| APOLLO ED GROUP INC          | COM    | 037604105 | 2,515       | 100       | SH | DFND      | 3 | 0         | 0 | 100     |
| APOLLO ED GROUP INC          | COM    | 037604105 | 75,324      | 2,995     | SH | DFND      | 2 | 0         | 0 | 2,995   |
| APOLLO EDUCATION GROUP INC   | COM    | 037604105 | 5,624,848   | 223,652   | SH | SOLE      | 1 | 223,652   | 0 | 0       |
| APOLLO GLOBAL MGMT LLC       | COM    | 037612306 | 11,920      | 500       | SH | DFND      | 2 | 0         | 0 | 500     |
| APOLLO INVT CORP             | COM    | 03761U106 | 497,962     | 60,950    | SH | DFND      | 4 | 0         | 0 | 60,950  |
| APOLLO INVT CORP             | COM    | 03761U106 | 1,953,659   | 239,126   | SH | DFND      | 3 | 0         | 0 | 239,126 |
| APOLLO INVT CORP             | COM    | 03761U106 | 12,271      | 1,502     | SH | DFND      | 2 | 0         | 0 | 1,502   |
| APOLLO RESIDENTIAL MORTGAG   | COM    | 03763V102 | 323,243     | 20,949    | SH | SOLE      | 1 | 20,949    | 0 | 0       |
| APOLLO RESIDENTIAL MTG INC   | COM    | 03763V102 | 10,801      | 700       | SH | DFND      | 4 | 0         | 0 | 700     |
| APOLLO RESIDENTIAL MTG INC   | COM    | 03763V102 | 3,086       | 200       | SH | DFND      | 2 | 0         | 0 | 200     |
| APPLE INC                    | COM    | 037833100 | 270,638,579 | 2,686,239 | SH | SOLE      | 1 | 2,686,239 | 0 | 0       |
| APPLE INC                    | OPTION | 037833900 | 6,862       | 43        | SH | Call DFND | 4 | 0         | 0 | 43      |
| APPLE INC                    | COM    | 037833100 | 11,984,655  | 118,954   | SH | DFND      | 4 | 0         | 0 | 118,954 |
| APPLE INC                    | COM    | 037833100 | 27,881,036  | 276,735   | SH | DFND      | 3 | 0         | 0 | 276,735 |
| APPLE INC                    | COM    | 037833100 | 18,791,002  | 186,511   | SH | DFND      | 2 | 0         | 0 | 186,511 |
| APPLE INC                    | COM    | 037833100 | 2,799,653   | 27,788    | SH | DFND      | 5 | 0         | 0 | 27,788  |
| APPLIED GENETIC TECHNOLOGI   | COM    | 03820J100 | 59,217      | 3,182     | SH | SOLE      | 1 | 3,182     | 0 | 0       |
| APPLIED INDL                 | COM    | 03820C105 | 39,624      | 868       | SH | DFND      | 3 | 0         | 0 | 868     |

|                                |     |           |            |         |    |      |   |         |   |        |
|--------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| TECHNOLOGIES IN                |     |           |            |         |    |      |   |         |   |        |
| APPLIED INDUSTRIAL<br>TECH IN  | COM | 03820C105 | 1,462,580  | 32,039  | SH | SOLE | 1 | 32,039  | 0 | 0      |
| APPLIED MATERIALS INC          | COM | 038222105 | 12,945,600 | 599,056 | SH | SOLE | 1 | 599,056 | 0 | 0      |
| APPLIED MATLS INC              | COM | 038222105 | 55,775     | 2,581   | SH | DFND | 4 | 0       | 0 | 2,581  |
| APPLIED MATLS INC              | COM | 038222105 | 957,022    | 44,286  | SH | DFND | 3 | 0       | 0 | 44,286 |
| APPLIED MATLS INC              | COM | 038222105 | 580,441    | 26,860  | SH | DFND | 2 | 0       | 0 | 26,860 |
| APPLIED MATLS INC              | COM | 038222105 | 104,830    | 4,851   | SH | DFND | 5 | 0       | 0 | 4,851  |
| APPLIED MICRO<br>CIRCUITS COR  | COM | 03822W406 | 356,776    | 50,968  | SH | SOLE | 1 | 50,968  | 0 | 0      |
| APPLIED<br>OPTOELECTRONICS IN  | COM | 03823U102 | 155,590    | 9,664   | SH | SOLE | 1 | 9,664   | 0 | 0      |
| APPROACH RESOURCES<br>INC      | COM | 03834A103 | 433,086    | 29,868  | SH | SOLE | 1 | 29,868  | 0 | 0      |
| APPROACH RESOURCES<br>INC      | COM | 03834A103 | 3,625      | 250     | SH | DFND | 3 | 0       | 0 | 250    |
| APRICUS BIOSCIENCES<br>INC     | COM | 03832V109 | 8,501      | 5,630   | SH | DFND | 3 | 0       | 0 | 5,630  |
| APRICUS BIOSCIENCES<br>INC     | COM | 03832V109 | 755        | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| APTARGROUP INC                 | COM | 038336103 | 7,933,187  | 130,695 | SH | SOLE | 1 | 130,695 | 0 | 0      |
| AQUA AMERICA INC               | COM | 03836W103 | 8,374,586  | 355,911 | SH | SOLE | 1 | 355,911 | 0 | 0      |
| AQUA AMERICA INC               | COM | 03836W103 | 124,427    | 5,288   | SH | DFND | 4 | 0       | 0 | 5,288  |
| AQUA AMERICA INC               | COM | 03836W103 | 329,726    | 14,013  | SH | DFND | 3 | 0       | 0 | 14,013 |
| AQUA AMERICA INC               | COM | 03836W103 | 142,419    | 6,053   | SH | DFND | 2 | 0       | 0 | 6,053  |
| ARAMARK                        | COM | 03852U106 | 21,592     | 821     | SH | SOLE | 1 | 821     | 0 | 0      |
| ARAMARK                        | COM | 03852U106 | 26,300     | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| ARATANA<br>THERAPEUTICS INC    | COM | 03874P101 | 160,319    | 15,968  | SH | SOLE | 1 | 15,968  | 0 | 0      |
| ARC DOCUMENT<br>SOLUTIONS INC  | COM | 00191G103 | 217,582    | 26,862  | SH | SOLE | 1 | 26,862  | 0 | 0      |
| ARC GROUP WORLDWIDE<br>INC     | COM | 00213H105 | 31,318     | 2,005   | SH | SOLE | 1 | 2,005   | 0 | 0      |
| ARCBEST CORP                   | COM | 03937C105 | 736,675    | 19,750  | SH | SOLE | 1 | 19,750  | 0 | 0      |
| ARCBEST CORP                   | COM | 03937C105 | 26,110     | 700     | SH | DFND | 3 | 0       | 0 | 700    |
| ARCELORMITTAL SA<br>LUXEMBOURG | COM | 03938L104 | 16,428     | 1,200   | SH | DFND | 3 | 0       | 0 | 1,200  |
| ARCELORMITTAL SA<br>LUXEMBOURG | COM | L0302D178 | 10,565     | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| ARCELORMITTAL SA<br>LUXEMBOURG | COM | 03938L104 | 29,041     | 2,121   | SH | DFND | 2 | 0       | 0 | 2,121  |
| ARCELORMITTAL SA<br>LUXEMBOURG | COM | 03938L104 | 342        | 25      | SH | DFND | 5 | 0       | 0 | 25     |
| ARCH CAP GROUP LTD             | COM | G0450A105 | 79,672     | 1,456   | SH | DFND | 3 | 0       | 0 | 1,456  |
| ARCH CAPITAL GROUP<br>LTD      | COM | G0450A105 | 548,240    | 10,019  | SH | SOLE | 1 | 10,019  | 0 | 0      |
| ARCH COAL INC                  | COM | 039380100 | 345,509    | 162,976 | SH | SOLE | 1 | 162,976 | 0 | 0      |
| ARCH COAL INC                  | COM | 039380100 | 1,305      | 616     | SH | DFND | 4 | 0       | 0 | 616    |
| ARCH COAL INC                  | COM | 039380100 | 10,170     | 4,797   | SH | DFND | 3 | 0       | 0 | 4,797  |
| ARCHER DANIELS<br>MIDLAND CO   | COM | 039483102 | 11,346,959 | 222,054 | SH | SOLE | 1 | 222,054 | 0 | 0      |
| ARCHER DANIELS<br>MIDLAND CO   | COM | 039483102 | 145,149    | 2,840   | SH | DFND | 4 | 0       | 0 | 2,840  |
| ARCHER DANIELS<br>MIDLAND CO   | COM | 039483102 | 307,264    | 6,013   | SH | DFND | 3 | 0       | 0 | 6,013  |
| ARCHER DANIELS<br>MIDLAND CO   | COM | 039483102 | 129,905    | 2,542   | SH | DFND | 2 | 0       | 0 | 2,542  |
| ARCHER DANIELS<br>MIDLAND CO   | COM | 039483102 | 8,687      | 170     | SH | DFND | 5 | 0       | 0 | 170    |
| ARCOS DORADOS<br>HOLDINGS INC  | COM | G0457F107 | 1,124      | 188     | SH | DFND | 2 | 0       | 0 | 188    |
| ARCTIC CAT INC                 | COM | 039670104 | 344,857    | 9,904   | SH | SOLE | 1 | 9,904   | 0 | 0      |
| ARDMORE SHIPPING<br>CORP       | COM | Y0207T100 | 128,609    | 11,799  | SH | SOLE | 1 | 11,799  | 0 | 0      |

|                              |      |           |            |         |     |      |   |         |   |         |
|------------------------------|------|-----------|------------|---------|-----|------|---|---------|---|---------|
| ARENA PHARMACEUTICALS INC    | COM  | 040047102 | 601,588    | 143,577 | SH  | SOLE | 1 | 143,577 | 0 | 0       |
| ARENA PHARMACEUTICALS INC    | COM  | 040047102 | 20,950     | 5,000   | SH  | DFND | 4 | 0       | 0 | 5,000   |
| ARENA PHARMACEUTICALS INC    | COM  | 040047102 | 1,554,909  | 371,100 | SH  | DFND | 3 | 0       | 0 | 371,100 |
| ARENA PHARMACEUTICALS INC    | COM  | 040047102 | 838        | 200     | SH  | DFND | 2 | 0       | 0 | 200     |
| ARES CAP CORP                | COM  | 04010L103 | 782,386    | 48,415  | SH  | DFND | 4 | 0       | 0 | 48,415  |
| ARES CAP CORP                | COM  | 04010L103 | 540,076    | 33,421  | SH  | DFND | 3 | 0       | 0 | 33,421  |
| ARES CAP CORP                | COM  | 04010L103 | 1,137,066  | 70,363  | SH  | DFND | 2 | 0       | 0 | 70,363  |
| ARES CAP CORP                | COM  | 04010L103 | 76,598     | 4,740   | SH  | DFND | 5 | 0       | 0 | 4,740   |
| ARES CAP CORP                | BOND | 04010LAD5 | 20,875     | 20      | PRN | DFND | 2 | 0       | 0 | 20      |
| ARES COMMERCIAL REAL ESTAT   | COM  | 04013V108 | 218,486    | 18,690  | SH  | SOLE | 1 | 18,690  | 0 | 0       |
| ARGAN INC                    | COM  | 04010E109 | 273,215    | 8,185   | SH  | SOLE | 1 | 8,185   | 0 | 0       |
| ARGAN INC                    | COM  | 04010E109 | 34,548     | 1,035   | SH  | DFND | 2 | 0       | 0 | 1,035   |
| ARGO GROUP INTERNATIONAL     | COM  | G0464B107 | 860,603    | 17,106  | SH  | SOLE | 1 | 17,106  | 0 | 0       |
| ARGOS THERAPEUTICS INC       | COM  | 040221103 | 2,012      | 200     | SH  | DFND | 3 | 0       | 0 | 200     |
| ARIAD PHARMACEUTICALS INC    | COM  | 04033A100 | 581,834    | 107,747 | SH  | SOLE | 1 | 107,747 | 0 | 0       |
| ARIAD PHARMACEUTICALS INC    | COM  | 04033A100 | 124        | 23      | SH  | DFND | 4 | 0       | 0 | 23      |
| ARIAD PHARMACEUTICALS INC    | COM  | 04033A100 | 10,260     | 1,900   | SH  | DFND | 3 | 0       | 0 | 1,900   |
| ARISTA NETWORKS INC          | COM  | 040413106 | 22,083     | 250     | SH  | DFND | 4 | 0       | 0 | 250     |
| ARISTA NETWORKS INC          | COM  | 040413106 | 44,165     | 500     | SH  | DFND | 3 | 0       | 0 | 500     |
| ARISTA NETWORKS INC          | COM  | 040413106 | 6,183      | 70      | SH  | DFND | 2 | 0       | 0 | 70      |
| ARK RESTAURANTS CORP         | COM  | 040712101 | 6,648      | 296     | SH  | DFND | 3 | 0       | 0 | 296     |
| ARLINGTON ASSET INVESTMENT   | COM  | 041356205 | 317,371    | 12,490  | SH  | SOLE | 1 | 12,490  | 0 | 0       |
| ARLINGTON ASSET INVT CORP    | COM  | 041356205 | 254        | 10      | SH  | DFND | 4 | 0       | 0 | 10      |
| ARLINGTON ASSET INVT CORP    | COM  | 041356205 | 15,246     | 600     | SH  | DFND | 3 | 0       | 0 | 600     |
| ARLINGTON ASSET INVT CORP    | COM  | 041356205 | 16,517     | 650     | SH  | DFND | 2 | 0       | 0 | 650     |
| ARM HLDGS PLC                | COM  | 042068106 | 3,888      | 89      | SH  | DFND | 4 | 0       | 0 | 89      |
| ARM HLDGS PLC                | COM  | 042068106 | 126,745    | 2,901   | SH  | DFND | 3 | 0       | 0 | 2,901   |
| ARMADA HOFFLER PROPERTIES    | COM  | 04208T108 | 114,290    | 12,587  | SH  | SOLE | 1 | 12,587  | 0 | 0       |
| ARMOUR RESIDENTIAL REIT IN   | COM  | 042315101 | 898,709    | 233,431 | SH  | SOLE | 1 | 233,431 | 0 | 0       |
| ARMOUR RESIDENTIAL REIT INC  | COM  | 042315101 | 8,470      | 2,200   | SH  | DFND | 4 | 0       | 0 | 2,200   |
| ARMOUR RESIDENTIAL REIT INC  | COM  | 042315101 | 385        | 100     | SH  | DFND | 2 | 0       | 0 | 100     |
| ARMSTRONG WORLD INDS INC NEW | COM  | 04247X102 | 504        | 9       | SH  | DFND | 4 | 0       | 0 | 9       |
| ARMSTRONG WORLD INDS INC NEW | COM  | 04247X102 | 140,000    | 2,500   | SH  | DFND | 2 | 0       | 0 | 2,500   |
| ARMSTRONG WORLD INDUSTRIES   | COM  | 04247X102 | 46,312     | 827     | SH  | SOLE | 1 | 827     | 0 | 0       |
| AROTECH CORP                 | COM  | 042682203 | 231        | 71      | SH  | DFND | 2 | 0       | 0 | 71      |
| ARRAY BIOPHARMA INC          | COM  | 04269X105 | 293,997    | 82,352  | SH  | SOLE | 1 | 82,352  | 0 | 0       |
| ARRAY BIOPHARMA INC          | COM  | 04269X105 | 625        | 175     | SH  | DFND | 3 | 0       | 0 | 175     |
| ARRIS GROUP INC              | COM  | 04270V106 | 7,438,736  | 262,343 | SH  | SOLE | 1 | 262,343 | 0 | 0       |
| ARRIS GROUP INC NEW          | COM  | 04270V106 | 19,849     | 700     | SH  | DFND | 4 | 0       | 0 | 700     |
| ARRIS GROUP INC NEW          | COM  | 04270V106 | 2,836      | 100     | SH  | DFND | 3 | 0       | 0 | 100     |
| ARRIS GROUP INC NEW          | COM  | 04270V106 | 4,820      | 170     | SH  | DFND | 2 | 0       | 0 | 170     |
| ARRIS GROUP INC NEW          | COM  | 04270V106 | 29,773     | 1,050   | SH  | DFND | 5 | 0       | 0 | 1,050   |
| ARROW ELECTRONICS            | COM  | 042735100 | 11,617,522 | 209,892 | SH  | SOLE | 1 | 209,892 | 0 | 0       |

|                              |     |           |            |         |    |      |   |         |   |        |  |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|--|
| INC                          |     |           |            |         |    |      |   |         |   |        |  |
| ARROW ETF TR                 | COM | 04273H104 | 211,189    | 8,030   | SH | DFND | 4 | 0       | 0 | 8,030  |  |
| ARROW ETF TR                 | COM | 04273H104 | 43,132     | 1,640   | SH | DFND | 3 | 0       | 0 | 1,640  |  |
| ARROW ETF TR                 | COM | 04273H104 | 1,398,976  | 53,193  | SH | DFND | 2 | 0       | 0 | 53,193 |  |
| ARROW FINANCIAL CORP         | COM | 042744102 | 179,153    | 7,146   | SH | SOLE | 1 | 7,146   | 0 | 0      |  |
| ARROWHEAD RESEARCH CORP      | COM | 042797209 | 500,792    | 33,906  | SH | SOLE | 1 | 33,906  | 0 | 0      |  |
| ARROWHEAD RESH CORP          | COM | 042797209 | 2,954      | 200     | SH | DFND | 3 | 0       | 0 | 200    |  |
| ARTESIAN RESOURCES CORP      | COM | 043113208 | 7,553      | 375     | SH | DFND | 4 | 0       | 0 | 375    |  |
| ARTESIAN RESOURCES CORP CL   | COM | 043113208 | 102,190    | 5,074   | SH | SOLE | 1 | 5,074   | 0 | 0      |  |
| ARTHUR J GALLAGHER + CO      | COM | 363576109 | 14,375,446 | 316,919 | SH | SOLE | 1 | 316,919 | 0 | 0      |  |
| ARTISAN PARTNERS ASSET MA    | COM | 04316A108 | 26,077     | 501     | SH | SOLE | 1 | 501     | 0 | 0      |  |
| ARUBA NETWORKS INC           | COM | 043176106 | 1,506,111  | 69,792  | SH | SOLE | 1 | 69,792  | 0 | 0      |  |
| ARUBA NETWORKS INC           | COM | 043176106 | 2,309      | 107     | SH | DFND | 4 | 0       | 0 | 107    |  |
| ARUBA NETWORKS INC           | COM | 043176106 | 69,919     | 3,240   | SH | DFND | 2 | 0       | 0 | 3,240  |  |
| ASA GOLD AND PRECIOUS MTLs L | COM | G3156P103 | 1,999      | 170     | SH | DFND | 4 | 0       | 0 | 170    |  |
| ASA GOLD AND PRECIOUS MTLs L | COM | G3156P103 | 14,364     | 1,221   | SH | DFND | 2 | 0       | 0 | 1,221  |  |
| ASBURY AUTOMOTIVE GROUP      | COM | 043436104 | 1,290,912  | 20,039  | SH | SOLE | 1 | 20,039  | 0 | 0      |  |
| ASCENA RETAIL GROUP INC      | COM | 04351G101 | 3,498,073  | 263,013 | SH | SOLE | 1 | 263,013 | 0 | 0      |  |
| ASCENA RETAIL GROUP INC      | COM | 04351G101 | 811        | 61      | SH | DFND | 4 | 0       | 0 | 61     |  |
| ASCENT CAP GROUP INC         | COM | 043632108 | 181        | 3       | SH | DFND | 4 | 0       | 0 | 3      |  |
| ASCENT CAP GROUP INC         | COM | 043632108 | 722        | 12      | SH | DFND | 2 | 0       | 0 | 12     |  |
| ASCENT CAPITAL GROUP INC A   | COM | 043632108 | 546,014    | 9,070   | SH | SOLE | 1 | 9,070   | 0 | 0      |  |
| ASHFORD HOSPITALITY PRIME    | COM | 044102101 | 252,711    | 16,593  | SH | SOLE | 1 | 16,593  | 0 | 0      |  |
| ASHFORD HOSPITALITY TR INC   | COM | 044103505 | 5,440      | 200     | SH | DFND | 3 | 0       | 0 | 200    |  |
| ASHFORD HOSPITALITY TRUST    | COM | 044103109 | 467,923    | 45,785  | SH | SOLE | 1 | 45,785  | 0 | 0      |  |
| ASHLAND INC                  | COM | 044209104 | 15,393,788 | 147,875 | SH | SOLE | 1 | 147,875 | 0 | 0      |  |
| ASHLAND INC NEW              | COM | 044209104 | 31,230     | 300     | SH | DFND | 4 | 0       | 0 | 300    |  |
| ASHLAND INC NEW              | COM | 044209104 | 60,274     | 579     | SH | DFND | 3 | 0       | 0 | 579    |  |
| ASIA TIGERS FD INC           | COM | 04516T105 | 1,779      | 150     | SH | DFND | 4 | 0       | 0 | 150    |  |
| ASML HOLDING N V             | COM | N07059210 | 12,451     | 126     | SH | DFND | 4 | 0       | 0 | 126    |  |
| ASML HOLDING N V             | COM | N07059210 | 9,882      | 100     | SH | DFND | 3 | 0       | 0 | 100    |  |
| ASML HOLDING N V             | COM | N07059210 | 1,581      | 16      | SH | DFND | 2 | 0       | 0 | 16     |  |
| ASML HOLDING N V             | COM | N07059210 | 4,150      | 42      | SH | DFND | 5 | 0       | 0 | 42     |  |
| ASPEN INSURANCE HOLDINGS L   | COM | G05384105 | 5,624,212  | 131,499 | SH | SOLE | 1 | 131,499 | 0 | 0      |  |
| ASPEN TECHNOLOGY INC         | COM | 045327103 | 2,270,140  | 60,184  | SH | SOLE | 1 | 60,184  | 0 | 0      |  |
| ASPEN TECHNOLOGY INC         | COM | 045327103 | 1,811      | 48      | SH | DFND | 4 | 0       | 0 | 48     |  |
| ASSOCIATED BANC CORP         | COM | 045487105 | 5,421,940  | 311,248 | SH | SOLE | 1 | 311,248 | 0 | 0      |  |
| ASSOCIATED ESTATES REALTY    | COM | 045604105 | 774,030    | 44,205  | SH | SOLE | 1 | 44,205  | 0 | 0      |  |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 17,510     | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |  |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 18,911     | 1,080   | SH | DFND | 3 | 0       | 0 | 1,080  |  |
| ASSURANT INC                 | COM | 04621X108 | 2,262,010  | 35,179  | SH | SOLE | 1 | 35,179  | 0 | 0      |  |
| ASSURANT INC                 | COM | 04621X108 | 6,286      | 98      | SH | DFND | 3 | 0       | 0 | 98     |  |
| ASSURANT INC                 | COM | 04621X108 | 35,365     | 550     | SH | DFND | 2 | 0       | 0 | 550    |  |
| ASSURED GUARANTY LTD         | COM | G0585R106 | 129,215    | 5,831   | SH | SOLE | 1 | 5,831   | 0 | 0      |  |
| ASTEC INDUSTRIES INC         | COM | 046224101 | 528,231    | 14,484  | SH | SOLE | 1 | 14,484  | 0 | 0      |  |

|                              |     |           |             |            |    |      |   |            |   |         |
|------------------------------|-----|-----------|-------------|------------|----|------|---|------------|---|---------|
| ASTORIA FINANCIAL CORP       | COM | 046265104 | 2,844,447   | 229,576    | SH | SOLE | 1 | 229,576    | 0 | 0       |
| ASTRAZENECA PLC              | COM | 046353108 | 78,727      | 1,102      | SH | DFND | 4 | 0          | 0 | 1,102   |
| ASTRAZENECA PLC              | COM | 046353108 | 2,062,056   | 28,864     | SH | DFND | 3 | 0          | 0 | 28,864  |
| ASTRAZENECA PLC              | COM | 046353108 | 80,227      | 1,123      | SH | DFND | 2 | 0          | 0 | 1,123   |
| ASTRONICS CORP               | COM | 046433108 | 491,247     | 10,303     | SH | SOLE | 1 | 10,303     | 0 | 0       |
| ASTRONICS CORP               | COM | 046433108 | 9,536       | 200        | SH | DFND | 4 | 0          | 0 | 200     |
| ASTRONICS CORP               | COM | 046433108 | 63,128      | 1,324      | SH | DFND | 3 | 0          | 0 | 1,324   |
| ASTROTECH CORP               | COM | 046484101 | 2,876       | 1,020      | SH | DFND | 2 | 0          | 0 | 1,020   |
| AT&T INC                     | COM | 00206R102 | 5,120,353   | 145,299    | SH | DFND | 4 | 0          | 0 | 145,299 |
| AT&T INC                     | COM | 00206R102 | 9,230,060   | 261,920    | SH | DFND | 3 | 0          | 0 | 261,920 |
| AT&T INC                     | COM | 00206R102 | 5,847,084   | 165,922    | SH | DFND | 2 | 0          | 0 | 165,922 |
| AT&T INC                     | COM | 00206R102 | 251,741     | 7,144      | SH | DFND | 5 | 0          | 0 | 7,144   |
| AT+T INC                     | COM | 00206R102 | 362,203,380 | 10,278,189 | SH | SOLE | 1 | 10,278,189 | 0 | 0       |
| ATHENAHEALTH INC             | COM | 04685W103 | 90,866      | 690        | SH | SOLE | 1 | 690        | 0 | 0       |
| ATHENAHEALTH INC             | COM | 04685W103 | 1,975       | 15         | SH | DFND | 4 | 0          | 0 | 15      |
| ATHENAHEALTH INC             | COM | 04685W103 | 33,186      | 252        | SH | DFND | 3 | 0          | 0 | 252     |
| ATHENAHEALTH INC             | COM | 04685W103 | 154,341     | 1,172      | SH | DFND | 2 | 0          | 0 | 1,172   |
| ATHLON ENERGY INC            | COM | 047477104 | 54,445      | 935        | SH | SOLE | 1 | 935        | 0 | 0       |
| ATLANTIC POWER CORP          | COM | 04878Q863 | 187,753     | 78,888     | SH | SOLE | 1 | 78,888     | 0 | 0       |
| ATLANTIC PWR CORP            | COM | 04878Q863 | 238         | 100        | SH | DFND | 4 | 0          | 0 | 100     |
| ATLANTIC PWR CORP            | COM | 04878Q863 | 2,290,598   | 962,436    | SH | DFND | 3 | 0          | 0 | 962,436 |
| ATLANTIC PWR CORP            | COM | 04878Q863 | 131,702     | 55,337     | SH | DFND | 2 | 0          | 0 | 55,337  |
| ATLANTIC TELE NETWORK INC    | COM | 049079205 | 392,230     | 7,277      | SH | SOLE | 1 | 7,277      | 0 | 0       |
| ATLANTICUS HLDGS CORP        | COM | 04914Y102 | 432         | 240        | SH | DFND | 4 | 0          | 0 | 240     |
| ATLAS AIR WORLDWIDE HOLDIN   | COM | 049164205 | 639,729     | 19,374     | SH | SOLE | 1 | 19,374     | 0 | 0       |
| ATLAS ENERGY LP              | COM | 04930A104 | 4,400       | 100        | SH | DFND | 4 | 0          | 0 | 100     |
| ATLAS ENERGY LP              | COM | 04930A104 | 56,100      | 1,275      | SH | DFND | 3 | 0          | 0 | 1,275   |
| ATLAS FINANCIAL HOLDINGS I   | COM | G06207115 | 104,077     | 7,520      | SH | SOLE | 1 | 7,520      | 0 | 0       |
| ATLAS FINANCIAL HOLDINGS INC | COM | G06207115 | 17,992      | 1,300      | SH | DFND | 4 | 0          | 0 | 1,300   |
| ATLAS PIPELINE PARTNERS LP   | COM | 049392103 | 175,344     | 4,809      | SH | DFND | 4 | 0          | 0 | 4,809   |
| ATLAS PIPELINE PARTNERS LP   | COM | 049392103 | 133,298     | 3,656      | SH | DFND | 3 | 0          | 0 | 3,656   |
| ATLAS PIPELINE PARTNERS LP   | COM | 049392103 | 244,792     | 6,714      | SH | DFND | 2 | 0          | 0 | 6,714   |
| ATLAS RESOURCE PARTNERS LP   | COM | 04941A101 | 31,136      | 1,600      | SH | DFND | 4 | 0          | 0 | 1,600   |
| ATLAS RESOURCE PARTNERS LP   | COM | 04941A101 | 29,190      | 1,500      | SH | DFND | 5 | 0          | 0 | 1,500   |
| ATLATSA RES CORP             | COM | 049477102 | 39          | 150        | SH | DFND | 3 | 0          | 0 | 150     |
| ATMEL CORP                   | COM | 049513104 | 6,738,680   | 833,995    | SH | SOLE | 1 | 833,995    | 0 | 0       |
| ATMEL CORP                   | COM | 049513104 | 269         | 33         | SH | DFND | 4 | 0          | 0 | 33      |
| ATMEL CORP                   | COM | 049513104 | 5,252       | 650        | SH | DFND | 3 | 0          | 0 | 650     |
| ATMEL CORP                   | COM | 049513104 | 11,393      | 1,410      | SH | DFND | 2 | 0          | 0 | 1,410   |
| ATMOS ENERGY CORP            | COM | 049560105 | 9,615,271   | 201,578    | SH | SOLE | 1 | 201,578    | 0 | 0       |
| ATMOS ENERGY CORP            | COM | 049560105 | 83,475      | 1,750      | SH | DFND | 4 | 0          | 0 | 1,750   |
| ATMOS ENERGY CORP            | COM | 049560105 | 127,065     | 2,664      | SH | DFND | 3 | 0          | 0 | 2,664   |
| ATRICURE INC                 | COM | 04963C209 | 263,694     | 17,914     | SH | SOLE | 1 | 17,914     | 0 | 0       |
| ATRION CORPORATION           | COM | 049904105 | 306,840     | 1,006      | SH | SOLE | 1 | 1,006      | 0 | 0       |
| ATWOOD OCEANICS INC          | COM | 050095108 | 5,247,955   | 120,118    | SH | SOLE | 1 | 120,118    | 0 | 0       |
| ATWOOD OCEANICS INC          | COM | 050095108 | 9,830       | 225        | SH | DFND | 4 | 0          | 0 | 225     |
| ATWOOD OCEANICS INC          | COM | 050095108 | 2,927       | 67         | SH | DFND | 3 | 0          | 0 | 67      |
| ATWOOD OCEANICS INC          | COM | 050095108 | 43,690      | 1,000      | SH | DFND | 2 | 0          | 0 | 1,000   |
| AU OPTRONICS CORP            | COM | 002255107 | 6,818       | 1,639      | SH | DFND | 2 | 0          | 0 | 1,639   |
| AUDIENCE INC                 | COM | 05070J102 | 67,732      | 9,153      | SH | SOLE | 1 | 9,153      | 0 | 0       |

|                              |        |           |             |           |    |      |      |           |   |        |    |
|------------------------------|--------|-----------|-------------|-----------|----|------|------|-----------|---|--------|----|
| AUDIENCE INC                 | COM    | 05070J102 | 2,220       | 300       | SH | DFND | 3    | 0         | 0 | 300    |    |
| AURICO GOLD INC              | COM    | 05155C105 | 3,179       | 911       | SH | DFND | 4    | 0         | 0 | 911    |    |
| AURICO GOLD INC              | COM    | 05155C105 | 54,793      | 15,700    | SH | DFND | 3    | 0         | 0 | 15,700 |    |
| AUSPEX PHARMACEUTICALS INC   | COM    | 05211J102 | 135,666     | 5,285     | SH | SOLE | 1    | 5,285     | 0 | 0      |    |
| AUTHENTIDATE HLDG CORP       | COM    | 052666203 | 6,800       | 10,000    | SH | DFND | 4    | 0         | 0 | 10,000 |    |
| AUTHENTIDATE HLDG CORP       | COM    | 052666203 | 2,720       | 4,000     | SH | DFND | 2    | 0         | 0 | 4,000  |    |
| AUTODESK INC                 | COM    | 052769106 | 5,496,335   | 99,752    | SH | SOLE | 1    | 99,752    | 0 | 0      |    |
| AUTODESK INC                 | COM    | 052769106 | 4,298       | 78        | SH | DFND | 4    | 0         | 0 | 78     |    |
| AUTODESK INC                 | COM    | 052769106 | 5,510       | 100       | SH | DFND | 3    | 0         | 0 | 100    |    |
| AUTODESK INC                 | OPTION | 052769956 | 800         | 25        | SH | Put  | DFND | 2         | 0 | 0      | 25 |
| AUTODESK INC                 | COM    | 052769106 | 1,818       | 33        | SH | DFND | 2    | 0         | 0 | 33     |    |
| AUTOLIV INC                  | COM    | 052800109 | 4,688       | 51        | SH | DFND | 4    | 0         | 0 | 51     |    |
| AUTOMATIC DATA PROCESSING    | COM    | 053015103 | 315,498,377 | 3,797,525 | SH | SOLE | 1    | 3,797,525 | 0 | 0      |    |
| AUTOMATIC DATA PROCESSING IN | COM    | 053015103 | 331,645     | 3,992     | SH | DFND | 4    | 0         | 0 | 3,992  |    |
| AUTOMATIC DATA PROCESSING IN | COM    | 053015103 | 541,229     | 6,515     | SH | DFND | 3    | 0         | 0 | 6,515  |    |
| AUTOMATIC DATA PROCESSING IN | COM    | 053015103 | 534,786     | 6,437     | SH | DFND | 2    | 0         | 0 | 6,437  |    |
| AUTONATION INC               | COM    | 05329W102 | 1,487,717   | 29,571    | SH | SOLE | 1    | 29,571    | 0 | 0      |    |
| AUTONATION INC               | COM    | 05329W102 | 47,090      | 936       | SH | DFND | 2    | 0         | 0 | 936    |    |
| AUTOZONE INC                 | COM    | 053332102 | 5,717,876   | 11,219    | SH | SOLE | 1    | 11,219    | 0 | 0      |    |
| AUTOZONE INC                 | OPTION | 053332902 | 1,120       | 2         | SH | Call | DFND | 4         | 0 | 0      | 2  |
| AUTOZONE INC                 | COM    | 053332102 | 5,097       | 10        | SH | DFND | 4    | 0         | 0 | 10     |    |
| AUTOZONE INC                 | COM    | 053332102 | 1,529       | 3         | SH | DFND | 3    | 0         | 0 | 3      |    |
| AUTOZONE INC                 | COM    | 053332102 | 2,548       | 5         | SH | DFND | 5    | 0         | 0 | 5      |    |
| AUXILIUM PHARMACEUTICALS I   | COM    | 05334D107 | 980,632     | 32,852    | SH | SOLE | 1    | 32,852    | 0 | 0      |    |
| AUXILIUM PHARMACEUTICALS INC | COM    | 05334D107 | 8,955       | 300       | SH | DFND | 4    | 0         | 0 | 300    |    |
| AV HOMES INC                 | COM    | 00234P102 | 108,176     | 7,384     | SH | SOLE | 1    | 7,384     | 0 | 0      |    |
| AVAGO TECHNOLOGIES LTD       | COM    | Y0486S104 | 8,979,705   | 103,215   | SH | SOLE | 1    | 103,215   | 0 | 0      |    |
| AVAGO TECHNOLOGIES LTD       | COM    | Y0486S104 | 54,549      | 627       | SH | DFND | 4    | 0         | 0 | 627    |    |
| AVAGO TECHNOLOGIES LTD       | COM    | Y0486S104 | 8,700       | 100       | SH | DFND | 3    | 0         | 0 | 100    |    |
| AVAGO TECHNOLOGIES LTD       | COM    | Y0486S104 | 4,350       | 50        | SH | DFND | 2    | 0         | 0 | 50     |    |
| AVALONBAY CMNTYS INC         | COM    | 053484101 | 3,242       | 23        | SH | DFND | 3    | 0         | 0 | 23     |    |
| AVALONBAY CMNTYS INC         | COM    | 053484101 | 282         | 2         | SH | DFND | 5    | 0         | 0 | 2      |    |
| AVALONBAY COMMUNITIES INC    | COM    | 053484101 | 7,528,080   | 53,402    | SH | SOLE | 1    | 53,402    | 0 | 0      |    |
| AVANIR PHARMACEUTICALS INC   | COM    | 05348P401 | 1,247,321   | 104,641   | SH | SOLE | 1    | 104,641   | 0 | 0      |    |
| AVANIR PHARMACEUTICALS INC   | COM    | 05348P401 | 596         | 50        | SH | DFND | 3    | 0         | 0 | 50     |    |
| AVENUE INCOME CR STRATEGIES  | COM    | 05358E106 | 21,840      | 1,300     | SH | DFND | 4    | 0         | 0 | 1,300  |    |
| AVENUE INCOME CR STRATEGIES  | COM    | 05358E106 | 109,032     | 6,490     | SH | DFND | 5    | 0         | 0 | 6,490  |    |
| AVEO PHARMACEUTICALS INC     | COM    | 053588109 | 768         | 692       | SH | DFND | 4    | 0         | 0 | 692    |    |
| AVERY DENNISON CORP          | COM    | 053611109 | 1,736,171   | 38,884    | SH | SOLE | 1    | 38,884    | 0 | 0      |    |
| AVERY DENNISON CORP          | COM    | 053611109 | 12,234      | 274       | SH | DFND | 4    | 0         | 0 | 274    |    |
| AVERY DENNISON CORP          | COM    | 053611109 | 2,902       | 65        | SH | DFND | 3    | 0         | 0 | 65     |    |
| AVG TECHNOLOGIES             | COM    | N07831105 | 377,626     | 22,776    | SH | SOLE | 1    | 22,776    | 0 | 0      |    |
| AVINO SILVER & GOLD          | COM    | 053906103 | 2,425       | 1,770     | SH | DFND | 3    | 0         | 0 | 1,770  |    |

| MINES LT                     |     |           |            |         |    |      |   |         |   |       |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|-------|
| AVIS BUDGET GROUP            | COM | 053774105 | 214,949    | 3,916   | SH | DFND | 3 | 0       | 0 | 3,916 |
| AVIS BUDGET GROUP            | COM | 053774105 | 27,445     | 500     | SH | DFND | 2 | 0       | 0 | 500   |
| AVIS BUDGET GROUP INC        | COM | 053774105 | 105,663    | 1,925   | SH | SOLE | 1 | 1,925   | 0 | 0     |
| AVISTA CORP                  | COM | 05379B107 | 1,407,250  | 46,094  | SH | SOLE | 1 | 46,094  | 0 | 0     |
| AVISTA CORP                  | COM | 05379B107 | 232,813    | 7,626   | SH | DFND | 3 | 0       | 0 | 7,626 |
| AVISTA CORP                  | COM | 05379B107 | 253,765    | 8,312   | SH | DFND | 2 | 0       | 0 | 8,312 |
| AVIV REIT INC                | COM | 05381L101 | 412,641    | 15,660  | SH | SOLE | 1 | 15,660  | 0 | 0     |
| AVNET INC                    | COM | 053807103 | 11,643,863 | 280,575 | SH | SOLE | 1 | 280,575 | 0 | 0     |
| AVNET INC                    | COM | 053807103 | 3,652      | 88      | SH | DFND | 4 | 0       | 0 | 88    |
| AVNET INC                    | COM | 053807103 | 166,457    | 4,011   | SH | DFND | 3 | 0       | 0 | 4,011 |
| AVNET INC                    | COM | 053807103 | 4,565      | 110     | SH | DFND | 5 | 0       | 0 | 110   |
| AVON PRODS INC               | COM | 054303102 | 60,984     | 4,840   | SH | DFND | 4 | 0       | 0 | 4,840 |
| AVON PRODS INC               | COM | 054303102 | 13,230     | 1,050   | SH | DFND | 3 | 0       | 0 | 1,050 |
| AVON PRODS INC               | COM | 054303102 | 17,854     | 1,417   | SH | DFND | 2 | 0       | 0 | 1,417 |
| AVON PRODS INC               | COM | 054303102 | 4,284      | 340     | SH | DFND | 5 | 0       | 0 | 340   |
| AVON PRODUCTS INC            | COM | 054303102 | 2,334,893  | 185,309 | SH | SOLE | 1 | 185,309 | 0 | 0     |
| AVX CORP                     | COM | 002444107 | 21,314     | 1,605   | SH | SOLE | 1 | 1,605   | 0 | 0     |
| AVX CORP NEW                 | COM | 002444107 | 1,195      | 90      | SH | DFND | 3 | 0       | 0 | 90    |
| AWARE INC MASS               | COM | 05453N100 | 4,244      | 1,150   | SH | DFND | 3 | 0       | 0 | 1,150 |
| AXCELIS TECHNOLOGIES INC     | COM | 054540109 | 144,651    | 72,689  | SH | SOLE | 1 | 72,689  | 0 | 0     |
| AXIALL CORP                  | COM | 05463D100 | 1,636,732  | 45,706  | SH | SOLE | 1 | 45,706  | 0 | 0     |
| AXIALL CORP                  | COM | 05463D100 | 1,361      | 38      | SH | DFND | 4 | 0       | 0 | 38    |
| AXIALL CORP                  | COM | 05463D100 | 1,038      | 29      | SH | DFND | 5 | 0       | 0 | 29    |
| AXIS CAPITAL HOLDINGS LTD    | COM | G0692U109 | 175,878    | 3,716   | SH | SOLE | 1 | 3,716   | 0 | 0     |
| AXIS CAPITAL HOLDINGS LTD    | COM | G0692U109 | 331        | 7       | SH | DFND | 4 | 0       | 0 | 7     |
| AXIS CAPITAL HOLDINGS LTD    | COM | G0692U109 | 10,649     | 225     | SH | DFND | 2 | 0       | 0 | 225   |
| AZZ INC                      | COM | 002474104 | 820,572    | 19,645  | SH | SOLE | 1 | 19,645  | 0 | 0     |
| B & G FOODS INC NEW          | COM | 05508R106 | 154,197    | 5,597   | SH | DFND | 4 | 0       | 0 | 5,597 |
| B & G FOODS INC NEW          | COM | 05508R106 | 74,158     | 2,692   | SH | DFND | 3 | 0       | 0 | 2,692 |
| B & G FOODS INC NEW          | COM | 05508R106 | 7,163      | 260     | SH | DFND | 2 | 0       | 0 | 260   |
| B/E AEROSPACE INC            | COM | 073302101 | 17,987,251 | 214,287 | SH | SOLE | 1 | 214,287 | 0 | 0     |
| B/E AEROSPACE INC            | COM | 073302101 | 7,135      | 85      | SH | DFND | 4 | 0       | 0 | 85    |
| B/E AEROSPACE INC            | COM | 073302101 | 16,788     | 200     | SH | DFND | 3 | 0       | 0 | 200   |
| B/E AEROSPACE INC            | COM | 073302101 | 12,423     | 148     | SH | DFND | 2 | 0       | 0 | 148   |
| B+G FOODS INC                | COM | 05508R106 | 1,134,812  | 41,191  | SH | SOLE | 1 | 41,191  | 0 | 0     |
| B2GOLD CORP                  | COM | 11777Q209 | 3,045      | 1,500   | SH | DFND | 3 | 0       | 0 | 1,500 |
| BABCOCK & WILCOX CO NEW      | COM | 05615F102 | 1,246      | 45      | SH | DFND | 4 | 0       | 0 | 45    |
| BABCOCK & WILCOX CO NEW      | COM | 05615F102 | 2,492      | 90      | SH | DFND | 3 | 0       | 0 | 90    |
| BABCOCK + WILCOX CO/THE      | COM | 05615F102 | 105,277    | 3,802   | SH | SOLE | 1 | 3,802   | 0 | 0     |
| BABCOCK INTL GROUP PLC       | COM | 096970900 | 858,098    | 48,472  | SH | SOLE | 1 | 48,472  | 0 | 0     |
| BABSON CAP CORPORATE INVS    | COM | 05617K109 | 97,725     | 6,367   | SH | DFND | 2 | 0       | 0 | 6,367 |
| BABSON CAP GLB SHT DURHGH YL | COM | 05617T100 | 36,790     | 1,615   | SH | DFND | 4 | 0       | 0 | 1,615 |
| BACTERIN INTL HLDGS INC      | COM | 05644R200 | 6,541      | 1,460   | SH | DFND | 4 | 0       | 0 | 1,460 |
| BADGER METER INC             | COM | 056525108 | 559,289    | 11,086  | SH | SOLE | 1 | 11,086  | 0 | 0     |
| BAIDU INC                    | COM | 056752108 | 96,021     | 440     | SH | DFND | 4 | 0       | 0 | 440   |
| BAIDU INC                    | COM | 056752108 | 384,085    | 1,760   | SH | DFND | 3 | 0       | 0 | 1,760 |
| BAIDU INC                    | COM | 056752108 | 99,513     | 456     | SH | DFND | 2 | 0       | 0 | 456   |
| BAIDU INC                    | COM | 056752108 | 2,619      | 12      | SH | DFND | 5 | 0       | 0 | 12    |
| BAIDU INC SPON ADR           | ADR | 056752108 | 3,535,762  | 16,202  | SH | SOLE | 1 | 16,202  | 0 | 0     |

|                                  |     |           |            |         |    |      |   |         |   |         |
|----------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| BAKER HUGHES INC                 | COM | 057224107 | 11,851,850 | 182,168 | SH | SOLE | 1 | 182,168 | 0 | 0       |
| BAKER HUGHES INC                 | COM | 057224107 | 49,016     | 753     | SH | DFND | 3 | 0       | 0 | 753     |
| BAKER HUGHES INC                 | COM | 057224107 | 34,547     | 531     | SH | DFND | 2 | 0       | 0 | 531     |
| BALCHEM CORP                     | COM | 057665200 | 1,322,097  | 23,371  | SH | SOLE | 1 | 23,371  | 0 | 0       |
| BALCHEM CORP                     | COM | 057665200 | 8,486      | 150     | SH | DFND | 3 | 0       | 0 | 150     |
| BALDWIN + LYONS INC<br>CL B      | COM | 057755209 | 149,929    | 6,070   | SH | SOLE | 1 | 6,070   | 0 | 0       |
| BALL CORP                        | COM | 058498106 | 3,920,715  | 61,968  | SH | SOLE | 1 | 61,968  | 0 | 0       |
| BALL CORP                        | COM | 058498106 | 166,274    | 2,628   | SH | DFND | 4 | 0       | 0 | 2,628   |
| BALL CORP                        | COM | 058498106 | 12,654     | 200     | SH | DFND | 3 | 0       | 0 | 200     |
| BALL CORP                        | COM | 058498106 | 1,265      | 20      | SH | DFND | 2 | 0       | 0 | 20      |
| BALLANTYNE STRONG<br>INC         | COM | 058516105 | 7,120      | 1,600   | SH | DFND | 4 | 0       | 0 | 1,600   |
| BALLANTYNE STRONG<br>INC         | COM | 058516105 | 5,122      | 1,151   | SH | DFND | 2 | 0       | 0 | 1,151   |
| BALLARD PWR SYS INC<br>NEW       | COM | 058586108 | 323        | 100     | SH | DFND | 4 | 0       | 0 | 100     |
| BALLARD PWR SYS INC<br>NEW       | COM | 058586108 | 9,044      | 2,800   | SH | DFND | 3 | 0       | 0 | 2,800   |
| BALLARD PWR SYS INC<br>NEW       | COM | 058586108 | 1,615      | 500     | SH | DFND | 2 | 0       | 0 | 500     |
| BALLY TECHNOLOGIES<br>INC        | COM | 05874B107 | 6,162,978  | 76,369  | SH | SOLE | 1 | 76,369  | 0 | 0       |
| BALLY TECHNOLOGIES<br>INC        | COM | 05874B107 | 16,140     | 200     | SH | DFND | 2 | 0       | 0 | 200     |
| BALTIC TRADING LTD               | COM | Y0553W103 | 133,134    | 32,158  | SH | SOLE | 1 | 32,158  | 0 | 0       |
| BANC CALIF INC                   | COM | 05990K106 | 141,025    | 12,126  | SH | DFND | 3 | 0       | 0 | 12,126  |
| BANC OF CALIFORNIA<br>INC        | COM | 05990K106 | 225,750    | 19,411  | SH | SOLE | 1 | 19,411  | 0 | 0       |
| BANCFIRST CORP                   | COM | 05945F103 | 291,092    | 4,653   | SH | SOLE | 1 | 4,653   | 0 | 0       |
| BANCO BILBAO VIZCAYA<br>ARGENTA  | COM | 05946K101 | 188,796    | 15,733  | SH | DFND | 2 | 0       | 0 | 15,733  |
| BANCO BRADESCO S A               | COM | 059460303 | 584        | 41      | SH | DFND | 4 | 0       | 0 | 41      |
| BANCO BRADESCO S A               | COM | 059460303 | 22,914     | 1,608   | SH | DFND | 3 | 0       | 0 | 1,608   |
| BANCO BRADESCO S A               | COM | 059460303 | 1,639      | 115     | SH | DFND | 2 | 0       | 0 | 115     |
| BANCO<br>LATINOAMERICANO<br>COME | COM | P16994132 | 595,806    | 19,420  | SH | SOLE | 1 | 19,420  | 0 | 0       |
| BANCO MACRO SA                   | COM | 05961W105 | 32,718     | 826     | SH | DFND | 3 | 0       | 0 | 826     |
| BANCO SANTANDER<br>BRASIL S A    | COM | 05967A107 | 17,498     | 2,676   | SH | DFND | 3 | 0       | 0 | 2,676   |
| BANCO SANTANDER SA               | COM | 05964H105 | 9,690      | 1,020   | SH | DFND | 4 | 0       | 0 | 1,020   |
| BANCO SANTANDER SA               | COM | 05964H105 | 63,289     | 6,662   | SH | DFND | 3 | 0       | 0 | 6,662   |
| BANCO SANTANDER SA               | COM | 05964H105 | 303,420    | 31,939  | SH | DFND | 2 | 0       | 0 | 31,939  |
| BANCO SANTANDER SA               | COM | 05964H105 | 31,816     | 3,349   | SH | DFND | 5 | 0       | 0 | 3,349   |
| BANCOLOMBIA S A                  | COM | 05968L102 | 10,266     | 181     | SH | DFND | 2 | 0       | 0 | 181     |
| BANCORP INC/THE                  | COM | 05969A105 | 185,707    | 21,619  | SH | SOLE | 1 | 21,619  | 0 | 0       |
| BANCORPSOUTH INC                 | COM | 059692103 | 4,663,357  | 231,547 | SH | SOLE | 1 | 231,547 | 0 | 0       |
| BANCORPSOUTH INC                 | COM | 059692103 | 15,246     | 757     | SH | DFND | 5 | 0       | 0 | 757     |
| BANCROFT FUND LTD                | COM | 059695106 | 47,958     | 2,427   | SH | DFND | 5 | 0       | 0 | 2,427   |
| BANK AMER CORP                   | COM | 060505104 | 1,031,895  | 60,522  | SH | DFND | 4 | 0       | 0 | 60,522  |
| BANK AMER CORP                   | COM | 060505146 | 122,250    | 16,300  | SH | DFND | 4 | 0       | 0 | 16,300  |
| BANK AMER CORP                   | COM | 060505104 | 2,642,427  | 154,981 | SH | DFND | 3 | 0       | 0 | 154,981 |
| BANK AMER CORP                   | COM | 060505682 | 121,529    | 106     | SH | DFND | 3 | 0       | 0 | 106     |
| BANK AMER CORP                   | COM | 060505104 | 1,630,489  | 95,630  | SH | DFND | 2 | 0       | 0 | 95,630  |
| BANK AMER CORP                   | COM | 060505104 | 103,476    | 6,069   | SH | DFND | 5 | 0       | 0 | 6,069   |
| BANK AMER CORP                   | COM | 060505682 | 578,983    | 505     | SH | DFND | 2 | 0       | 0 | 505     |
| BANK HAWAII CORP                 | COM | 062540109 | 82,375     | 1,450   | SH | DFND | 4 | 0       | 0 | 1,450   |
| BANK HAWAII CORP                 | COM | 062540109 | 46,447     | 818     | SH | DFND | 3 | 0       | 0 | 818     |
| BANK HAWAII CORP                 | COM | 062540109 | 4,942      | 87      | SH | DFND | 2 | 0       | 0 | 87      |
| BANK HAWAII CORP                 | COM | 062540109 | 25,110     | 442     | SH | DFND | 5 | 0       | 0 | 442     |
| BANK MONTREAL QUE                | COM | 063671101 | 36,810     | 500     | SH | DFND | 4 | 0       | 0 | 500     |



|                            |        |           |            |           |    |          |   |           |   |        |
|----------------------------|--------|-----------|------------|-----------|----|----------|---|-----------|---|--------|
| BANK MONTREAL QUE          | COM    | 063671101 | 513,279    | 6,972     | SH | DFND     | 3 | 0         | 0 | 6,972  |
| BANK MONTREAL QUE          | COM    | 063671101 | 111,534    | 1,515     | SH | DFND     | 2 | 0         | 0 | 1,515  |
| BANK MUTUAL CORP           | COM    | 063750103 | 226,722    | 35,370    | SH | SOLE     | 1 | 35,370    | 0 | 0      |
| BANK N S HALIFAX           | COM    | 064149107 | 7,175      | 116       | SH | DFND     | 4 | 0         | 0 | 116    |
| BANK N S HALIFAX           | COM    | 064149107 | 144,605    | 2,338     | SH | DFND     | 3 | 0         | 0 | 2,338  |
| BANK N S HALIFAX           | COM    | 064149107 | 4,268      | 69        | SH | DFND     | 2 | 0         | 0 | 69     |
| BANK NEW YORK MELLON CORP  | COM    | 064058100 | 244,442    | 6,311     | SH | DFND     | 4 | 0         | 0 | 6,311  |
| BANK NEW YORK MELLON CORP  | COM    | 064058100 | 182,084    | 4,701     | SH | DFND     | 3 | 0         | 0 | 4,701  |
| BANK NEW YORK MELLON CORP  | COM    | 064058100 | 250,004    | 6,455     | SH | DFND     | 2 | 0         | 0 | 6,455  |
| BANK NEW YORK MELLON CORP  | COM    | 064058100 | 2,246      | 58        | SH | DFND     | 5 | 0         | 0 | 58     |
| BANK OF AMERICA CORP       | COM    | 060505104 | 76,704,318 | 4,498,787 | SH | SOLE     | 1 | 4,498,787 | 0 | 0      |
| BANK OF HAWAII CORP        | COM    | 062540109 | 5,051,545  | 88,920    | SH | SOLE     | 1 | 88,920    | 0 | 0      |
| BANK OF KENTUCKY FINL CORP | COM    | 062896105 | 189,774    | 4,105     | SH | SOLE     | 1 | 4,105     | 0 | 0      |
| BANK OF MARIN BANCORP      | COM    | 063425102 | 14,914     | 325       | SH | DFND     | 4 | 0         | 0 | 325    |
| BANK OF MARIN BANCORP/CA   | COM    | 063425102 | 177,365    | 3,865     | SH | SOLE     | 1 | 3,865     | 0 | 0      |
| BANK OF NEW YORK MELLON CO | COM    | 064058100 | 20,256,797 | 523,026   | SH | SOLE     | 1 | 523,026   | 0 | 0      |
| BANK OF THE OZARKS         | COM    | 063904106 | 1,873,234  | 59,430    | SH | SOLE     | 1 | 59,430    | 0 | 0      |
| BANK OF THE OZARKS INC     | COM    | 063904106 | 25,216     | 800       | SH | DFND     | 3 | 0         | 0 | 800    |
| BANKFINANCIAL CORP         | COM    | 06643P104 | 126,345    | 12,172    | SH | SOLE     | 1 | 12,172    | 0 | 0      |
| BANKRATE INC               | COM    | 06647F102 | 497,772    | 43,818    | SH | SOLE     | 1 | 43,818    | 0 | 0      |
| BANKUNITED INC             | COM    | 06652K103 | 106,867    | 3,505     | SH | SOLE     | 1 | 3,505     | 0 | 0      |
| BANNER CORPORATION         | COM    | 06652V208 | 578,204    | 15,030    | SH | SOLE     | 1 | 15,030    | 0 | 0      |
| BANRO CORP                 | COM    | 066800103 | 1,579      | 10,000    | SH | DFND     | 3 | 0         | 0 | 10,000 |
| BAR HBR BANKSHARES         | COM    | 066849100 | 108,488    | 3,750     | SH | DFND     | 2 | 0         | 0 | 3,750  |
| BARCLAYS BANK PLC          | COM    | 06739H776 | 84,942     | 3,300     | SH | DFND     | 4 | 0         | 0 | 3,300  |
| BARCLAYS BANK PLC          | COM    | 06739H511 | 10,344     | 400       | SH | DFND     | 4 | 0         | 0 | 400    |
| BARCLAYS BANK PLC          | COM    | 06739H362 | 73,261     | 2,821     | SH | DFND     | 4 | 0         | 0 | 2,821  |
| BARCLAYS BANK PLC          | COM    | 06739H743 | 3,208      | 100       | SH | DFND     | 3 | 0         | 0 | 100    |
| BARCLAYS BANK PLC          | COM    | 06739H305 | 3,877      | 118       | SH | DFND     | 3 | 0         | 0 | 118    |
| BARCLAYS BANK PLC          | COM    | 06739H255 | 508        | 18        | SH | DFND     | 3 | 0         | 0 | 18     |
| BARCLAYS BANK PLC          | COM    | 06739H362 | 25,970     | 1,000     | SH | DFND     | 3 | 0         | 0 | 1,000  |
| BARCLAYS BANK PLC          | COM    | 06739H511 | 54,771     | 2,118     | SH | DFND     | 3 | 0         | 0 | 2,118  |
| BARCLAYS BANK PLC          | COM    | 06739H214 | 1,309      | 31        | SH | DFND     | 2 | 0         | 0 | 31     |
| BARCLAYS BANK PLC          | COM    | 06739H206 | 1,341      | 34        | SH | DFND     | 2 | 0         | 0 | 34     |
| BARCLAYS BANK PLC          | COM    | 06739H313 | 2,095      | 48        | SH | DFND     | 2 | 0         | 0 | 48     |
| BARCLAYS BANK PLC          | COM    | 06739H230 | 1,496      | 34        | SH | DFND     | 2 | 0         | 0 | 34     |
| BARCLAYS BANK PLC          | COM    | 06739H743 | 1,957      | 61        | SH | DFND     | 2 | 0         | 0 | 61     |
| BARCLAYS BANK PLC          | COM    | 06739H644 | 3,367      | 1,295     | SH | DFND     | 2 | 0         | 0 | 1,295  |
| BARCLAYS BANK PLC          | COM    | 06739H750 | 1,666      | 98        | SH | DFND     | 2 | 0         | 0 | 98     |
| BARCLAYS BANK PLC          | COM    | 06739H362 | 325,924    | 12,550    | SH | DFND     | 5 | 0         | 0 | 12,550 |
| BARCLAYS BK PLC            | COM    | 06738C778 | 2,268      | 66        | SH | DFND     | 4 | 0         | 0 | 66     |
| BARCLAYS BK PLC            | COM    | 06742E711 | 249        | 8         | SH | DFND     | 4 | 0         | 0 | 8      |
| BARCLAYS BK PLC            | COM    | 06739F390 | 48,146     | 1,900     | SH | DFND     | 4 | 0         | 0 | 1,900  |
| BARCLAYS BK PLC            | OPTION | 06742E951 | 246        | 3         | SH | Put DFND | 3 | 0         | 0 | 3      |
| BARCLAYS BK PLC            | COM    | 06738C778 | 2,234      | 65        | SH | DFND     | 3 | 0         | 0 | 65     |
| BARCLAYS BK PLC            | COM    | 06739F291 | 4,282      | 61        | SH | DFND     | 3 | 0         | 0 | 61     |
| BARCLAYS BK PLC            | COM    | 06742E711 | 92,633     | 2,971     | SH | DFND     | 3 | 0         | 0 | 2,971  |
| BARCLAYS BK PLC            | COM    | 06739F101 | 16,112     | 443       | SH | DFND     | 3 | 0         | 0 | 443    |
| BARCLAYS BK PLC            | COM    | 06738C786 | 359        | 16        | SH | DFND     | 3 | 0         | 0 | 16     |
| BARCLAYS BK PLC            | COM    | 06740C337 | 1,234,085  | 8,176     | SH | DFND     | 3 | 0         | 0 | 8,176  |
| BARCLAYS BK PLC            | COM    | 06738C794 | 11,900     | 400       | SH | DFND     | 3 | 0         | 0 | 400    |

|                           |     |           |            |         |    |      |   |         |   |        |
|---------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| BARCLAYS BK PLC           | COM | 06739F135 | 256,445    | 4,017   | SH | DFND | 3 | 0       | 0 | 4,017  |
| BARCLAYS BK PLC           | COM | 06738C778 | 1,547      | 45      | SH | DFND | 2 | 0       | 0 | 45     |
| BARCLAYS BK PLC           | COM | 06742E711 | 437        | 14      | SH | DFND | 2 | 0       | 0 | 14     |
| BARCLAYS BK PLC           | COM | 06738C786 | 5,610      | 250     | SH | DFND | 5 | 0       | 0 | 250    |
| BARCLAYS BK PLC           | COM | 06742E711 | 485,800    | 15,581  | SH | DFND | 5 | 0       | 0 | 15,581 |
| BARCLAYS BK PLC           | COM | 06739F291 | 12,145     | 173     | SH | DFND | 5 | 0       | 0 | 173    |
| BARCLAYS BK PLC           | COM | 06742C723 | 403,899    | 12,493  | SH | DFND | 2 | 0       | 0 | 12,493 |
| BARCLAYS BK PLC           | COM | 06739F390 | 40,544     | 1,600   | SH | DFND | 2 | 0       | 0 | 1,600  |
| BARCLAYS BK PLC           | COM | 06740L519 | 2,995      | 80      | SH | DFND | 2 | 0       | 0 | 80     |
| BARCLAYS BK PLC           | COM | 06740L477 | 36,324     | 986     | SH | DFND | 2 | 0       | 0 | 986    |
| BARCLAYS BK PLC           | COM | 06740C337 | 1,616,567  | 10,710  | SH | DFND | 2 | 0       | 0 | 10,710 |
| BARCLAYS PLC              | COM | 06738E204 | 2,873      | 194     | SH | DFND | 4 | 0       | 0 | 194    |
| BARCLAYS PLC              | COM | 06738E204 | 1,481      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| BARCLAYS PLC              | COM | 06738E204 | 652        | 44      | SH | DFND | 2 | 0       | 0 | 44     |
| BARCLAYS PLC              | COM | 06738E204 | 1,718      | 116     | SH | DFND | 5 | 0       | 0 | 116    |
| BARD C R INC              | COM | 067383109 | 82,344     | 577     | SH | DFND | 4 | 0       | 0 | 577    |
| BARD C R INC              | COM | 067383109 | 15,413     | 108     | SH | DFND | 3 | 0       | 0 | 108    |
| BARNES & NOBLE INC        | COM | 067774109 | 1,051      | 53      | SH | DFND | 2 | 0       | 0 | 53     |
| BARNES + NOBLE INC        | COM | 067774109 | 625,284    | 31,676  | SH | SOLE | 1 | 31,676  | 0 | 0      |
| BARNES GROUP INC          | COM | 067806109 | 1,244,714  | 41,012  | SH | SOLE | 1 | 41,012  | 0 | 0      |
| BARRACUDA NETWORKS INC    | COM | 068323104 | 132,944    | 5,183   | SH | SOLE | 1 | 5,183   | 0 | 0      |
| BARRETT BILL CORP         | COM | 06846N104 | 2,204      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| BARRETT BILL CORP         | COM | 06846N104 | 597,615    | 27,115  | SH | DFND | 2 | 0       | 0 | 27,115 |
| BARRETT BUSINESS SVCS INC | COM | 068463108 | 185,208    | 4,690   | SH | SOLE | 1 | 4,690   | 0 | 0      |
| BARRICK GOLD CORP         | COM | 067901108 | 66,161     | 4,513   | SH | DFND | 4 | 0       | 0 | 4,513  |
| BARRICK GOLD CORP         | COM | 067901108 | 143,008    | 9,755   | SH | DFND | 3 | 0       | 0 | 9,755  |
| BARRICK GOLD CORP         | COM | 067901108 | 14,851     | 1,013   | SH | DFND | 2 | 0       | 0 | 1,013  |
| BARRICK GOLD CORP         | COM | 067901108 | 5,864      | 400     | SH | DFND | 5 | 0       | 0 | 400    |
| BASIC ENERGY SERVICES INC | COM | 06985P100 | 537,326    | 24,773  | SH | SOLE | 1 | 24,773  | 0 | 0      |
| BASIC ENERGY SVCS INC NEW | COM | 06985P100 | 37,958     | 1,750   | SH | DFND | 2 | 0       | 0 | 1,750  |
| BAXTER INTERNATIONAL INC  | COM | 071813109 | 21,758,296 | 303,167 | SH | SOLE | 1 | 303,167 | 0 | 0      |
| BAXTER INTL INC           | COM | 071813109 | 1,905,762  | 26,554  | SH | DFND | 4 | 0       | 0 | 26,554 |
| BAXTER INTL INC           | COM | 071813109 | 478,132    | 6,662   | SH | DFND | 3 | 0       | 0 | 6,662  |
| BAXTER INTL INC           | COM | 071813109 | 149,353    | 2,081   | SH | DFND | 2 | 0       | 0 | 2,081  |
| BAXTER INTL INC           | COM | 071813109 | 6,818      | 95      | SH | DFND | 5 | 0       | 0 | 95     |
| BAYTEX ENERGY CORP        | COM | 07317Q105 | 3,786      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| BAYTEX ENERGY CORP        | COM | 07317Q105 | 50,202     | 1,326   | SH | DFND | 3 | 0       | 0 | 1,326  |
| BAYTEX ENERGY CORP        | COM | 07317Q105 | 8,379      | 221     | SH | DFND | 5 | 0       | 0 | 221    |
| BAZAARVOICE INC           | COM | 073271108 | 241,394    | 32,665  | SH | SOLE | 1 | 32,665  | 0 | 0      |
| BB&T CORP                 | COM | 054937107 | 89,862     | 2,415   | SH | DFND | 4 | 0       | 0 | 2,415  |
| BB&T CORP                 | COM | 054937107 | 20,131     | 541     | SH | DFND | 3 | 0       | 0 | 541    |
| BB&T CORP                 | COM | 054937107 | 1,830,732  | 49,200  | SH | DFND | 2 | 0       | 0 | 49,200 |
| BB+T CORP                 | COM | 054937107 | 11,819,980 | 317,656 | SH | SOLE | 1 | 317,656 | 0 | 0      |
| BBCN BANCORP INC          | COM | 073295107 | 890,428    | 61,030  | SH | SOLE | 1 | 61,030  | 0 | 0      |
| BBCN BANCORP INC          | COM | 073295107 | 19,419     | 1,331   | SH | DFND | 3 | 0       | 0 | 1,331  |
| BBX CAPITAL CORP A        | COM | 05540P100 | 97,765     | 5,609   | SH | SOLE | 1 | 5,609   | 0 | 0      |
| BCE INC                   | COM | 05534B950 | 3,002,067  | 70,206  | SH | SOLE | 1 | 70,206  | 0 | 0      |
| BCE INC                   | COM | 05534B760 | 88,076     | 2,060   | SH | DFND | 4 | 0       | 0 | 2,060  |
| BCE INC                   | COM | 05534B760 | 296,157    | 6,926   | SH | DFND | 3 | 0       | 0 | 6,926  |
| BCE INC                   | COM | 05534B760 | 28,709     | 671     | SH | DFND | 2 | 0       | 0 | 671    |
| BCE INC                   | COM | 05534B760 | 4,490      | 105     | SH | DFND | 5 | 0       | 0 | 105    |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 821,271    | 32,232  | SH | SOLE | 1 | 32,232  | 0 | 0      |
| BEAZER HOMES USA INC      | COM | 07556Q881 | 293,079    | 17,466  | SH | SOLE | 1 | 17,466  | 0 | 0      |
| BEAZER HOMES USA INC      | COM | 07556Q881 | 4,782      | 285     | SH | DFND | 2 | 0       | 0 | 285    |

|                            |        |           |            |         |    |           |   |         |   |        |
|----------------------------|--------|-----------|------------|---------|----|-----------|---|---------|---|--------|
| BEBE STORES INC            | COM    | 075571109 | 47,553     | 20,497  | SH | SOLE      | 1 | 20,497  | 0 | 0      |
| BECTON DICKINSON & CO      | COM    | 075887109 | 2,618      | 23      | SH | DFND      | 4 | 0       | 0 | 23     |
| BECTON DICKINSON & CO      | COM    | 075887109 | 395,376    | 3,474   | SH | DFND      | 3 | 0       | 0 | 3,474  |
| BECTON DICKINSON & CO      | COM    | 075887109 | 318,883    | 2,802   | SH | DFND      | 2 | 0       | 0 | 2,802  |
| BECTON DICKINSON AND CO    | COM    | 075887109 | 7,870,644  | 69,156  | SH | SOLE      | 1 | 69,156  | 0 | 0      |
| BED BATH & BEYOND INC      | COM    | 075896100 | 96,968     | 1,473   | SH | DFND      | 4 | 0       | 0 | 1,473  |
| BED BATH & BEYOND INC      | COM    | 075896100 | 236,396    | 3,591   | SH | DFND      | 3 | 0       | 0 | 3,591  |
| BED BATH & BEYOND INC      | COM    | 075896100 | 4,147      | 63      | SH | DFND      | 2 | 0       | 0 | 63     |
| BED BATH & BEYOND INC      | COM    | 075896100 | 3,292      | 50      | SH | DFND      | 5 | 0       | 0 | 50     |
| BED BATH + BEYOND INC      | COM    | 075896100 | 6,554,496  | 99,567  | SH | SOLE      | 1 | 99,567  | 0 | 0      |
| BEL FUSE INC CL B          | COM    | 077347300 | 192,304    | 7,773   | SH | SOLE      | 1 | 7,773   | 0 | 0      |
| BELDEN INC                 | COM    | 077454106 | 7,290,149  | 113,873 | SH | SOLE      | 1 | 113,873 | 0 | 0      |
| BELLATRIX EXPLORATION LTD  | COM    | 078314101 | 5,535      | 900     | SH | DFND      | 4 | 0       | 0 | 900    |
| BELMOND LTD CLASS A        | COM    | G1154H107 | 736,749    | 63,186  | SH | SOLE      | 1 | 63,186  | 0 | 0      |
| BEMIS COMPANY              | COM    | 081437105 | 1,437,688  | 37,814  | SH | SOLE      | 1 | 37,814  | 0 | 0      |
| BEMIS INC                  | COM    | 081437105 | 96,305     | 2,533   | SH | DFND      | 3 | 0       | 0 | 2,533  |
| BEMIS INC                  | COM    | 081437105 | 7,414      | 195     | SH | DFND      | 2 | 0       | 0 | 195    |
| BENCHMARK ELECTRONICS INC  | COM    | 08160H101 | 919,161    | 41,385  | SH | SOLE      | 1 | 41,385  | 0 | 0      |
| BENCHMARK ELECTRS INC      | COM    | 08160H101 | 13,326     | 600     | SH | DFND      | 4 | 0       | 0 | 600    |
| BENEFICIAL MUTUAL BANCORP  | COM    | 08173R104 | 244,980    | 19,169  | SH | SOLE      | 1 | 19,169  | 0 | 0      |
| BENEFITFOCUS INC           | COM    | 08180D106 | 86,100     | 3,196   | SH | SOLE      | 1 | 3,196   | 0 | 0      |
| BENEFITFOCUS INC           | COM    | 08180D106 | 5,550      | 206     | SH | DFND      | 3 | 0       | 0 | 206    |
| BERKLEY W R CORP           | COM    | 084423102 | 65,868     | 1,378   | SH | DFND      | 4 | 0       | 0 | 1,378  |
| BERKLEY W R CORP           | COM    | 084423102 | 28,680     | 600     | SH | DFND      | 3 | 0       | 0 | 600    |
| BERKLEY W R CORP           | COM    | 084423102 | 2,008      | 42      | SH | DFND      | 2 | 0       | 0 | 42     |
| BERKSHIRE HATHAWAY INC CL  | COM    | 084670702 | 86,642,099 | 627,205 | SH | SOLE      | 1 | 627,205 | 0 | 0      |
| BERKSHIRE HATHAWAY INC DEL | COM    | 084670702 | 3,446,455  | 24,949  | SH | DFND      | 4 | 0       | 0 | 24,949 |
| BERKSHIRE HATHAWAY INC DEL | COM    | 084670108 | 1,034,500  | 5       | SH | DFND      | 4 | 0       | 0 | 5      |
| BERKSHIRE HATHAWAY INC DEL | COM    | 084670702 | 4,400,864  | 31,858  | SH | DFND      | 3 | 0       | 0 | 31,858 |
| BERKSHIRE HATHAWAY INC DEL | COM    | 084670108 | 827,600    | 4       | SH | DFND      | 3 | 0       | 0 | 4      |
| BERKSHIRE HATHAWAY INC DEL | COM    | 084670702 | 2,878,561  | 20,838  | SH | DFND      | 2 | 0       | 0 | 20,838 |
| BERKSHIRE HATHAWAY INC DEL | COM    | 084670702 | 237,463    | 1,719   | SH | DFND      | 5 | 0       | 0 | 1,719  |
| BERKSHIRE HATHAWAY INC DEL | COM    | 084670108 | 827,600    | 4       | SH | DFND      | 2 | 0       | 0 | 4      |
| BERKSHIRE HILLS BANCORP IN | COM    | 084680107 | 385,518    | 16,412  | SH | SOLE      | 1 | 16,412  | 0 | 0      |
| BERRY PLASTICS GROUP INC   | COM    | 08579W103 | 1,483,557  | 58,778  | SH | SOLE      | 1 | 58,778  | 0 | 0      |
| BERRY PLASTICS GROUP INC   | COM    | 08579W103 | 1,767      | 70      | SH | DFND      | 4 | 0       | 0 | 70     |
| BEST BUY CO INC            | COM    | 086516101 | 6,136,456  | 182,687 | SH | SOLE      | 1 | 182,687 | 0 | 0      |
| BEST BUY INC               | COM    | 086516101 | 1,948      | 58      | SH | DFND      | 3 | 0       | 0 | 58     |
| BEST BUY INC               | COM    | 086516101 | 32,448     | 966     | SH | DFND      | 2 | 0       | 0 | 966    |
| BEST BUY INC               | OPTION | 086516901 | 14,500     | 25      | SH | Call DFND | 5 | 0       | 0 | 25     |
| BEST BUY INC               | COM    | 086516101 | 484,462    | 14,423  | SH | DFND      | 5 | 0       | 0 | 14,423 |
| BGC PARTNERS INC           | COM    | 05541T101 | 22,223     | 2,991   | SH | DFND      | 3 | 0       | 0 | 2,991  |
| BGC PARTNERS INC CL A      | COM    | 05541T101 | 846,255    | 113,897 | SH | SOLE      | 1 | 113,897 | 0 | 0      |
| BHP BILLITON LTD           | COM    | 088606108 | 18,547     | 315     | SH | DFND      | 4 | 0       | 0 | 315    |

|                                |     |           |            |         |    |      |   |         |   |       |
|--------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|-------|
| BHP BILLITON LTD               | COM | 088606108 | 456,673    | 7,756   | SH | DFND | 3 | 0       | 0 | 7,756 |
| BHP BILLITON LTD               | COM | 088606108 | 64,431     | 1,094   | SH | DFND | 2 | 0       | 0 | 1,094 |
| BHP BILLITON PLC               | COM | 05545E209 | 9,718      | 175     | SH | DFND | 4 | 0       | 0 | 175   |
| BHP BILLITON PLC               | COM | 05545E209 | 25,044     | 451     | SH | DFND | 3 | 0       | 0 | 451   |
| BIG 5 SPORTING GOODS CORP      | COM | 08915P101 | 132,595    | 14,151  | SH | SOLE | 1 | 14,151  | 0 | 0     |
| BIG LOTS INC                   | COM | 089302103 | 4,838,045  | 112,382 | SH | SOLE | 1 | 112,382 | 0 | 0     |
| BIG LOTS INC                   | COM | 089302103 | 10,117     | 235     | SH | DFND | 4 | 0       | 0 | 235   |
| BIG LOTS INC                   | COM | 089302103 | 2,109      | 49      | SH | DFND | 5 | 0       | 0 | 49    |
| BIGLARI HOLDINGS INC           | COM | 08986R101 | 443,727    | 1,306   | SH | SOLE | 1 | 1,306   | 0 | 0     |
| BILL BARRETT CORP              | COM | 06846N104 | 2,875,845  | 130,483 | SH | SOLE | 1 | 130,483 | 0 | 0     |
| BIO PATH HOLDINGS INC          | COM | 09057N102 | 96,416     | 47,968  | SH | SOLE | 1 | 47,968  | 0 | 0     |
| BIO RAD LABORATORIES A         | COM | 090572207 | 4,670,039  | 41,182  | SH | SOLE | 1 | 41,182  | 0 | 0     |
| BIO RAD LABS INC               | COM | 090572207 | 62,370     | 550     | SH | DFND | 3 | 0       | 0 | 550   |
| BIO RAD LABS INC               | COM | 090572207 | 227        | 2       | SH | DFND | 5 | 0       | 0 | 2     |
| BIO REFERENCE LABS INC         | COM | 09057G602 | 529,464    | 18,869  | SH | SOLE | 1 | 18,869  | 0 | 0     |
| BIOANALYTICAL SYS INC          | COM | 09058M103 | 231        | 100     | SH | DFND | 4 | 0       | 0 | 100   |
| BIOCRYS<br>T PHARMACEUTICALS   | COM | 09058V103 | 18,093     | 1,850   | SH | DFND | 4 | 0       | 0 | 1,850 |
| BIOCRYS<br>T PHARMACEUTICALS   | COM | 09058V103 | 4,890      | 500     | SH | DFND | 2 | 0       | 0 | 500   |
| BIOCRYS<br>T PHARMACEUTICALS I | COM | 09058V103 | 447,973    | 45,805  | SH | SOLE | 1 | 45,805  | 0 | 0     |
| BIODELIVERY SCIENCES INTL      | COM | 09060J106 | 467,446    | 27,352  | SH | SOLE | 1 | 27,352  | 0 | 0     |
| BIODELIVERY SCIENCES INTL IN   | COM | 09060J106 | 70,189     | 4,107   | SH | DFND | 2 | 0       | 0 | 4,107 |
| BIODELIVERY SCIENCES INTL IN   | COM | 09060J106 | 17,090     | 1,000   | SH | DFND | 5 | 0       | 0 | 1,000 |
| BIOGEN IDEC INC                | COM | 09062X103 | 34,378,106 | 103,921 | SH | SOLE | 1 | 103,921 | 0 | 0     |
| BIOGEN IDEC INC                | COM | 09062X103 | 188,562    | 570     | SH | DFND | 4 | 0       | 0 | 570   |
| BIOGEN IDEC INC                | COM | 09062X103 | 402,265    | 1,216   | SH | DFND | 3 | 0       | 0 | 1,216 |
| BIOGEN IDEC INC                | COM | 09062X103 | 392,671    | 1,187   | SH | DFND | 2 | 0       | 0 | 1,187 |
| BIOGEN IDEC INC                | COM | 09062X103 | 7,278      | 22      | SH | DFND | 5 | 0       | 0 | 22    |
| BIOLIFE SOLUTIONS INC          | COM | 09062W204 | 11         | 5       | SH | DFND | 4 | 0       | 0 | 5     |
| BIOLIFE SOLUTIONS INC          | COM | 09062W204 | 6,300      | 3,000   | SH | DFND | 2 | 0       | 0 | 3,000 |
| BIOMARIN PHARMACEUTICAL IN     | COM | 09061G101 | 428,775    | 5,942   | SH | SOLE | 1 | 5,942   | 0 | 0     |
| BIOMARIN PHARMACEUTICAL INC    | COM | 09061G101 | 2,309      | 32      | SH | DFND | 4 | 0       | 0 | 32    |
| BIOMARIN PHARMACEUTICAL INC    | COM | 09061G101 | 52,316     | 725     | SH | DFND | 3 | 0       | 0 | 725   |
| BIOMARIN PHARMACEUTICAL INC    | COM | 09061G101 | 10,391     | 144     | SH | DFND | 2 | 0       | 0 | 144   |
| BIOMED REALTY TRUST INC        | COM | 09063H107 | 7,916,542  | 391,908 | SH | SOLE | 1 | 391,908 | 0 | 0     |
| BIOMED REALTY TRUST INC        | COM | 09063H107 | 30,300     | 1,500   | SH | DFND | 3 | 0       | 0 | 1,500 |
| BIOMED REALTY TRUST INC        | COM | 09063H107 | 50,217     | 2,486   | SH | DFND | 2 | 0       | 0 | 2,486 |
| BIO-REFERENCE LABS INC         | COM | 09057G602 | 18,941     | 675     | SH | DFND | 4 | 0       | 0 | 675   |
| BIO-REFERENCE LABS INC         | COM | 09057G602 | 42,034     | 1,498   | SH | DFND | 3 | 0       | 0 | 1,498 |
| BIOSCRIP INC                   | COM | 09069N108 | 309,064    | 44,727  | SH | SOLE | 1 | 44,727  | 0 | 0     |
| BIOSCRIP INC                   | COM | 09069N108 | 2,923      | 423     | SH | DFND | 3 | 0       | 0 | 423   |
| BIOSCRIP INC                   | COM | 09069N108 | 3,455      | 500     | SH | DFND | 2 | 0       | 0 | 500   |
| BIOSPECIFICS TECHNOLOGIES      | COM | 090931106 | 83,908     | 2,377   | SH | SOLE | 1 | 2,377   | 0 | 0     |
| BIOTA PHARMACEUTIALS INC       | COM | 090694100 | 247        | 100     | SH | DFND | 4 | 0       | 0 | 100   |
| BIOTELEMETRY INC               | COM | 090672106 | 115,768    | 17,253  | SH | SOLE | 1 | 17,253  | 0 | 0     |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| BIOTIME INC                  | COM | 09066L105 | 106,813   | 34,017  | SH | SOLE | 1 | 34,017  | 0 | 0      |
| BIOTIME INC                  | COM | 09066L105 | 7,536     | 2,400   | SH | DFND | 3 | 0       | 0 | 2,400  |
| BJ S RESTAURANTS INC         | COM | 09180C106 | 653,111   | 18,147  | SH | SOLE | 1 | 18,147  | 0 | 0      |
| BLACK BOX CORP               | COM | 091826107 | 278,464   | 11,941  | SH | SOLE | 1 | 11,941  | 0 | 0      |
| BLACK DIAMOND INC            | COM | 09202G101 | 112,357   | 14,862  | SH | SOLE | 1 | 14,862  | 0 | 0      |
| BLACK HILLS CORP             | COM | 092113109 | 5,616,659 | 117,307 | SH | SOLE | 1 | 117,307 | 0 | 0      |
| BLACK HILLS CORP             | COM | 092113109 | 1,484     | 31      | SH | DFND | 3 | 0       | 0 | 31     |
| BLACKBAUD INC                | COM | 09227Q100 | 1,392,516 | 35,442  | SH | SOLE | 1 | 35,442  | 0 | 0      |
| BLACKBERRY LTD               | COM | 09228F103 | 7,952     | 800     | SH | DFND | 4 | 0       | 0 | 800    |
| BLACKBERRY LTD               | COM | 09228F103 | 109,648   | 11,031  | SH | DFND | 3 | 0       | 0 | 11,031 |
| BLACKBERRY LTD               | COM | 09228F103 | 5,268     | 530     | SH | DFND | 2 | 0       | 0 | 530    |
| BLACKHAWK NETWORK HLDGS INC  | COM | 09238E203 | 1,034     | 32      | SH | DFND | 3 | 0       | 0 | 32     |
| BLACKHAWK NETWORK HLDGS INC  | COM | 09238E203 | 20,155    | 624     | SH | DFND | 2 | 0       | 0 | 624    |
| BLACKHAWK NETWORK HOLDINGS   | COM | 09238E104 | 1,114,009 | 34,383  | SH | SOLE | 1 | 34,383  | 0 | 0      |
| BLACKROCK BUILD AMER BD TR   | COM | 09248X100 | 301,448   | 14,341  | SH | DFND | 4 | 0       | 0 | 14,341 |
| BLACKROCK BUILD AMER BD TR   | COM | 09248X100 | 165,911   | 7,893   | SH | DFND | 3 | 0       | 0 | 7,893  |
| BLACKROCK CORPOR HI YLD FD I | COM | 09255P107 | 379,491   | 32,079  | SH | DFND | 4 | 0       | 0 | 32,079 |
| BLACKROCK CORPOR HI YLD FD I | COM | 09255P107 | 82,538    | 6,977   | SH | DFND | 3 | 0       | 0 | 6,977  |
| BLACKROCK CORPOR HI YLD FD I | COM | 09255P107 | 47,486    | 4,014   | SH | DFND | 2 | 0       | 0 | 4,014  |
| BLACKROCK CORPOR HI YLD FD I | COM | 09255P107 | 4,353     | 368     | SH | DFND | 5 | 0       | 0 | 368    |
| BLACKROCK CR ALLCTN INC TR   | COM | 092508100 | 205,480   | 15,438  | SH | DFND | 4 | 0       | 0 | 15,438 |
| BLACKROCK CR ALLCTN INC TR   | COM | 092508100 | 483,552   | 36,330  | SH | DFND | 3 | 0       | 0 | 36,330 |
| BLACKROCK DEBT STRAT FD INC  | COM | 09255R103 | 123,997   | 32,460  | SH | DFND | 4 | 0       | 0 | 32,460 |
| BLACKROCK DEBT STRAT FD INC  | COM | 09255R103 | 135,236   | 35,402  | SH | DFND | 3 | 0       | 0 | 35,402 |
| BLACKROCK DEFINED OPPRTY CR  | COM | 09255Q105 | 67,150    | 5,000   | SH | DFND | 4 | 0       | 0 | 5,000  |
| BLACKROCK DIVID INCOME TR    | COM | 09250D109 | 91,770    | 7,000   | SH | DFND | 4 | 0       | 0 | 7,000  |
| BLACKROCK DIVID INCOME TR    | COM | 09250D109 | 3,278     | 250     | SH | DFND | 2 | 0       | 0 | 250    |
| BLACKROCK ECOSOLUTIONS INVT  | COM | 092546100 | 47,418    | 6,200   | SH | DFND | 4 | 0       | 0 | 6,200  |
| BLACKROCK ECOSOLUTIONS INVT  | COM | 092546100 | 3,824     | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| BLACKROCK ENERGY & RES TR    | COM | 09250U101 | 78,936    | 3,300   | SH | DFND | 4 | 0       | 0 | 3,300  |
| BLACKROCK ENERGY & RES TR    | COM | 09250U101 | 36,416    | 1,522   | SH | DFND | 3 | 0       | 0 | 1,522  |
| BLACKROCK ENERGY & RES TR    | COM | 09250U101 | 59,711    | 2,496   | SH | DFND | 2 | 0       | 0 | 2,496  |
| BLACKROCK ENH CAP & INC FD I | COM | 09256A109 | 117,315   | 7,900   | SH | DFND | 4 | 0       | 0 | 7,900  |
| BLACKROCK ENH CAP & INC FD I | COM | 09256A109 | 60,066    | 4,045   | SH | DFND | 3 | 0       | 0 | 4,045  |
| BLACKROCK ENH CAP & INC FD I | COM | 09256A109 | 50,178    | 3,379   | SH | DFND | 2 | 0       | 0 | 3,379  |
| BLACKROCK ENHANCED EQT DIV T | COM | 09251A104 | 494,140   | 60,261  | SH | DFND | 4 | 0       | 0 | 60,261 |
| BLACKROCK ENHANCED EQT DIV T | COM | 09251A104 | 78,492    | 9,572   | SH | DFND | 3 | 0       | 0 | 9,572  |
| BLACKROCK FLOAT RATE OME STR | COM | 09255X100 | 179,546   | 12,770  | SH | DFND | 4 | 0       | 0 | 12,770 |
| BLACKROCK FLOAT RATE         | COM | 09255X100 | 95,046    | 6,760   | SH | DFND | 3 | 0       | 0 | 6,760  |

|                              |     |           |            |         |    |      |   |        |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|--------|---|---------|
| OME STR                      |     |           |            |         |    |      |   |        |   |         |
| BLACKROCK FLOATING RATE INCO | COM | 091941104 | 20,700     | 1,500   | SH | DFND | 3 | 0      | 0 | 1,500   |
| BLACKROCK FLOATING RATE INCO | COM | 091941104 | 109,020    | 7,900   | SH | DFND | 5 | 0      | 0 | 7,900   |
| BLACKROCK GLOBAL OPP EQTY TR | COM | 092501105 | 287,985    | 20,410  | SH | DFND | 4 | 0      | 0 | 20,410  |
| BLACKROCK GLOBAL OPP EQTY TR | COM | 092501105 | 169,407    | 12,006  | SH | DFND | 3 | 0      | 0 | 12,006  |
| BLACKROCK GLOBAL OPP EQTY TR | COM | 092501105 | 43,036     | 3,050   | SH | DFND | 2 | 0      | 0 | 3,050   |
| BLACKROCK HEALTH SCIENCES TR | COM | 09250W107 | 41,936     | 1,093   | SH | DFND | 3 | 0      | 0 | 1,093   |
| BLACKROCK HEALTH SCIENCES TR | COM | 09250W107 | 15,352     | 400     | SH | DFND | 2 | 0      | 0 | 400     |
| BLACKROCK INC                | COM | 09247X101 | 18,103,893 | 55,141  | SH | SOLE | 1 | 55,141 | 0 | 0       |
| BLACKROCK INC                | COM | 09247X101 | 60,411     | 184     | SH | DFND | 4 | 0      | 0 | 184     |
| BLACKROCK INC                | COM | 09247X101 | 412,201    | 1,256   | SH | DFND | 3 | 0      | 0 | 1,256   |
| BLACKROCK INC                | COM | 09247X101 | 180,904    | 551     | SH | DFND | 2 | 0      | 0 | 551     |
| BLACKROCK INCOME OPP TRUST I | COM | 092475102 | 5,180      | 500     | SH | DFND | 2 | 0      | 0 | 500     |
| BLACKROCK INCOME TR INC      | COM | 09247F100 | 1,283      | 202     | SH | DFND | 4 | 0      | 0 | 202     |
| BLACKROCK INCOME TR INC      | COM | 09247F100 | 3,810      | 600     | SH | DFND | 3 | 0      | 0 | 600     |
| BLACKROCK INCOME TR INC      | COM | 09247F100 | 3,918      | 617     | SH | DFND | 5 | 0      | 0 | 617     |
| BLACKROCK INTL GRWTH & INC T | COM | 092524107 | 203,325    | 27,002  | SH | DFND | 4 | 0      | 0 | 27,002  |
| BLACKROCK INTL GRWTH & INC T | COM | 092524107 | 57,017     | 7,572   | SH | DFND | 3 | 0      | 0 | 7,572   |
| BLACKROCK INTL GRWTH & INC T | COM | 092524107 | 68,523     | 9,100   | SH | DFND | 2 | 0      | 0 | 9,100   |
| BLACKROCK INVT QUALITY MUN T | COM | 09247D105 | 1,054,099  | 69,212  | SH | DFND | 3 | 0      | 0 | 69,212  |
| BLACKROCK KELSO CAPITAL CORP | COM | 092533108 | 3,416      | 400     | SH | DFND | 4 | 0      | 0 | 400     |
| BLACKROCK KELSO CAPITAL CORP | COM | 092533108 | 42,488     | 4,975   | SH | DFND | 3 | 0      | 0 | 4,975   |
| BLACKROCK KELSO CAPITAL CORP | COM | 092533108 | 4,105,890  | 480,783 | SH | DFND | 2 | 0      | 0 | 480,783 |
| BLACKROCK LONG-TERM MUNI ADV | COM | 09250B103 | 135,120    | 12,000  | SH | DFND | 4 | 0      | 0 | 12,000  |
| BLACKROCK LONG-TERM MUNI ADV | COM | 09250B103 | 5,630      | 500     | SH | DFND | 3 | 0      | 0 | 500     |
| BLACKROCK LONG-TERM MUNI ADV | COM | 09250B103 | 30,965     | 2,750   | SH | DFND | 2 | 0      | 0 | 2,750   |
| BLACKROCK LTD DURATION INC T | COM | 09249W101 | 88,935     | 5,500   | SH | DFND | 4 | 0      | 0 | 5,500   |
| BLACKROCK LTD DURATION INC T | COM | 09249W101 | 72,361     | 4,475   | SH | DFND | 3 | 0      | 0 | 4,475   |
| BLACKROCK LTD DURATION INC T | COM | 09249W101 | 15,766     | 975     | SH | DFND | 2 | 0      | 0 | 975     |
| BLACKROCK MULTI-SECTOR INC T | COM | 09258A107 | 125,440    | 7,071   | SH | DFND | 3 | 0      | 0 | 7,071   |
| BLACKROCK MUN 2020 TERM TR   | COM | 09249X109 | 21,248     | 1,333   | SH | DFND | 2 | 0      | 0 | 1,333   |
| BLACKROCK MUN TARGET TERM TR | COM | 09257P105 | 29,805     | 1,500   | SH | DFND | 4 | 0      | 0 | 1,500   |
| BLACKROCK MUNI INCOME TR II  | COM | 09249N101 | 50,295     | 3,500   | SH | DFND | 4 | 0      | 0 | 3,500   |
| BLACKROCK MUNI INTERDR FD I  | COM | 09253X102 | 1,447      | 100     | SH | DFND | 3 | 0      | 0 | 100     |
| BLACKROCK MUNIASSETS FD INC  | COM | 09254J102 | 196,759    | 14,985  | SH | DFND | 4 | 0      | 0 | 14,985  |
| BLACKROCK MUNIASSETS FD INC  | COM | 09254J102 | 55,382     | 4,218   | SH | DFND | 2 | 0      | 0 | 4,218   |

|                              |     |           |         |        |    |      |   |   |   |        |
|------------------------------|-----|-----------|---------|--------|----|------|---|---|---|--------|
| BLACKROCK MUNIENHANCED FD IN | COM | 09253Y100 | 14,560  | 1,300  | SH | DFND | 4 | 0 | 0 | 1,300  |
| BLACKROCK MUNIHLDGS FD II IN | COM | 09253P109 | 44,910  | 3,000  | SH | DFND | 4 | 0 | 0 | 3,000  |
| BLACKROCK MUNIHLDGS NJ QLTY  | COM | 09254X101 | 100,518 | 7,185  | SH | DFND | 4 | 0 | 0 | 7,185  |
| BLACKROCK MUNIHLDGS NY QLTY  | COM | 09255C106 | 80,100  | 6,000  | SH | DFND | 3 | 0 | 0 | 6,000  |
| BLACKROCK MUNIHLDNGS CALI QL | COM | 09254L107 | 417,890 | 29,367 | SH | DFND | 3 | 0 | 0 | 29,367 |
| BLACKROCK MUNIHLDNGS CALI QL | COM | 09254L107 | 4,547   | 320    | SH | DFND | 2 | 0 | 0 | 320    |
| BLACKROCK MUNIHLDNGS QLTY II | COM | 09254C107 | 13,633  | 1,027  | SH | DFND | 5 | 0 | 0 | 1,027  |
| BLACKROCK MUNIHLDS INVSTM QL | COM | 09254P108 | 50,833  | 3,657  | SH | DFND | 2 | 0 | 0 | 3,657  |
| BLACKROCK MUNIHOLDINGS FD IN | COM | 09253N104 | 26,903  | 1,671  | SH | DFND | 3 | 0 | 0 | 1,671  |
| BLACKROCK MUNIVEST FD II INC | COM | 09253T101 | 27,569  | 1,756  | SH | DFND | 3 | 0 | 0 | 1,756  |
| BLACKROCK MUNIYIELD CALI QLT | COM | 09254N103 | 145,700 | 10,000 | SH | DFND | 4 | 0 | 0 | 10,000 |
| BLACKROCK MUNIYIELD CALI QLT | COM | 09254N103 | 64,108  | 4,400  | SH | DFND | 3 | 0 | 0 | 4,400  |
| BLACKROCK MUNIYIELD CALIF FD | COM | 09254M105 | 76,716  | 5,064  | SH | DFND | 3 | 0 | 0 | 5,064  |
| BLACKROCK MUNIYIELD FD INC   | COM | 09253W104 | 14,190  | 1,000  | SH | DFND | 3 | 0 | 0 | 1,000  |
| BLACKROCK MUNIYIELD FD INC   | COM | 09253W104 | 158,431 | 11,165 | SH | DFND | 2 | 0 | 0 | 11,165 |
| BLACKROCK MUNIYIELD INVST FD | COM | 09254R104 | 44,070  | 3,000  | SH | DFND | 4 | 0 | 0 | 3,000  |
| BLACKROCK MUNIYIELD NJ QLTY  | COM | 09255A100 | 65,565  | 4,700  | SH | DFND | 4 | 0 | 0 | 4,700  |
| BLACKROCK MUNIYIELD NY QLTY  | COM | 09255E102 | 27,435  | 2,140  | SH | DFND | 4 | 0 | 0 | 2,140  |
| BLACKROCK MUNIYIELD NY QLTY  | COM | 09255E102 | 12,820  | 1,000  | SH | DFND | 3 | 0 | 0 | 1,000  |
| BLACKROCK MUNIYIELD QLTY FD  | COM | 09254E103 | 20,634  | 1,505  | SH | DFND | 3 | 0 | 0 | 1,505  |
| BLACKROCK MUNIYIELD QLTY FD  | COM | 09254E103 | 13,710  | 1,000  | SH | DFND | 2 | 0 | 0 | 1,000  |
| BLACKROCK MUNIYLD INVST QLTY | COM | 09254T100 | 17,329  | 1,300  | SH | DFND | 3 | 0 | 0 | 1,300  |
| BLACKROCK MUNIYLD MICH QLTY  | COM | 09254V105 | 125,250 | 9,375  | SH | DFND | 2 | 0 | 0 | 9,375  |
| BLACKROCK MUNIYLD MICH QLTY  | COM | 09254W103 | 87,153  | 6,950  | SH | DFND | 2 | 0 | 0 | 6,950  |
| BLACKROCK N J MUN INCOME TR  | COM | 09248J101 | 14,540  | 1,000  | SH | DFND | 4 | 0 | 0 | 1,000  |
| BLACKROCK N J MUN INCOME TR  | COM | 09248J101 | 70,802  | 4,869  | SH | DFND | 3 | 0 | 0 | 4,869  |
| BLACKROCK N Y MUN INCOME TR  | COM | 09248L106 | 9,043   | 647    | SH | DFND | 4 | 0 | 0 | 647    |
| BLACKROCK NY MUNI INC QLTY T | COM | 09249U105 | 26,020  | 2,000  | SH | DFND | 3 | 0 | 0 | 2,000  |
| BLACKROCK REAL ASSET EQUITY  | COM | 09254B109 | 62,678  | 7,400  | SH | DFND | 4 | 0 | 0 | 7,400  |
| BLACKROCK REAL ASSET EQUITY  | COM | 09254B109 | 14,653  | 1,730  | SH | DFND | 3 | 0 | 0 | 1,730  |
| BLACKROCK REAL ASSET EQUITY  | COM | 09254B109 | 51,455  | 6,075  | SH | DFND | 2 | 0 | 0 | 6,075  |
| BLACKROCK RES & COMM STRAT T | COM | 09257A108 | 20,214  | 1,800  | SH | DFND | 3 | 0 | 0 | 1,800  |
| BLACKROCK RES & COMM STRAT T | COM | 09257A108 | 11,411  | 1,016  | SH | DFND | 2 | 0 | 0 | 1,016  |
| BLACKROCK UTIL & INFRASTRCTU | COM | 09248D104 | 12,706  | 635    | SH | DFND | 4 | 0 | 0 | 635    |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| BLACKROCK UTIL & INFRASTRCTU | COM | 09248D104 | 496,948    | 24,835  | SH | DFND | 3 | 0       | 0 | 24,835 |
| BLACKROCK VA MUNICIPAL BOND  | COM | 092481100 | 15,376     | 975     | SH | DFND | 2 | 0       | 0 | 975    |
| BLACKSTONE GROUP L P         | COM | 09253U108 | 500,819    | 15,909  | SH | DFND | 4 | 0       | 0 | 15,909 |
| BLACKSTONE GROUP L P         | COM | 09253U108 | 920,097    | 29,228  | SH | DFND | 3 | 0       | 0 | 29,228 |
| BLACKSTONE GROUP L P         | COM | 09253U108 | 955,556    | 30,354  | SH | DFND | 2 | 0       | 0 | 30,354 |
| BLACKSTONE GROUP L P         | COM | 09253U108 | 57,482     | 1,826   | SH | DFND | 5 | 0       | 0 | 1,826  |
| BLACKSTONE GSO FLTNG RTE FU  | COM | 09256U105 | 28,828     | 1,679   | SH | DFND | 2 | 0       | 0 | 1,679  |
| BLACKSTONE GSO LNG SHRT CR I | COM | 09257D102 | 451        | 27      | SH | DFND | 4 | 0       | 0 | 27     |
| BLACKSTONE GSO STRATEGIC CR  | COM | 09257R101 | 41,782     | 2,490   | SH | DFND | 3 | 0       | 0 | 2,490  |
| BLACKSTONE GSO STRATEGIC CR  | COM | 09257R101 | 10,068     | 600     | SH | DFND | 5 | 0       | 0 | 600    |
| BLACKSTONE MTG TR INC        | COM | 09257W100 | 24,390     | 900     | SH | DFND | 4 | 0       | 0 | 900    |
| BLDRS INDEX FDS TR           | COM | 09348R201 | 9,041      | 373     | SH | DFND | 4 | 0       | 0 | 373    |
| BLDRS INDEX FDS TR           | COM | 09348R300 | 65,404     | 1,668   | SH | DFND | 3 | 0       | 0 | 1,668  |
| BLDRS INDEX FDS TR           | COM | 09348R409 | 37,882     | 1,556   | SH | DFND | 3 | 0       | 0 | 1,556  |
| BLDRS INDEX FDS TR           | COM | 09348R300 | 1,961      | 50      | SH | DFND | 5 | 0       | 0 | 50     |
| BLOCK H & R INC              | COM | 093671105 | 173,898    | 5,608   | SH | DFND | 3 | 0       | 0 | 5,608  |
| BLOOMIN BRANDS INC           | COM | 094235108 | 925,345    | 50,455  | SH | SOLE | 1 | 50,455  | 0 | 0      |
| BLOOMIN BRANDS INC           | COM | 094235108 | 917        | 50      | SH | DFND | 3 | 0       | 0 | 50     |
| BLOOMIN BRANDS INC           | COM | 094235108 | 9,170      | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| BLOUNT INTERNATIONAL INC     | COM | 095180105 | 489,168    | 32,331  | SH | SOLE | 1 | 32,331  | 0 | 0      |
| BLUCORA INC                  | COM | 095229100 | 492,465    | 32,314  | SH | SOLE | 1 | 32,314  | 0 | 0      |
| BLUCORA INC                  | COM | 095229100 | 76         | 5       | SH | DFND | 4 | 0       | 0 | 5      |
| BLUCORA INC                  | COM | 095229100 | 9,525      | 625     | SH | DFND | 3 | 0       | 0 | 625    |
| BLUCORA INC                  | COM | 095229100 | 38,329     | 2,515   | SH | DFND | 2 | 0       | 0 | 2,515  |
| BLUE EARTH INC               | COM | 095428108 | 90,857     | 24,100  | SH | DFND | 4 | 0       | 0 | 24,100 |
| BLUE NILE INC                | COM | 09578R103 | 264,573    | 9,267   | SH | SOLE | 1 | 9,267   | 0 | 0      |
| BLUE NILE INC                | COM | 09578R103 | 714        | 25      | SH | DFND | 4 | 0       | 0 | 25     |
| BLUEBIRD BIO INC             | COM | 09609G100 | 508,204    | 14,164  | SH | SOLE | 1 | 14,164  | 0 | 0      |
| BLUELINX HLDGS INC           | COM | 09624H109 | 1,624      | 1,240   | SH | DFND | 2 | 0       | 0 | 1,240  |
| BNC BANCORP                  | COM | 05566T101 | 204,238    | 13,042  | SH | SOLE | 1 | 13,042  | 0 | 0      |
| BNC BANCORP                  | COM | 05566T101 | 7,568      | 483     | SH | DFND | 3 | 0       | 0 | 483    |
| BOARDWALK PIPELINE PARTNERS  | COM | 096627104 | 64,328     | 3,440   | SH | DFND | 4 | 0       | 0 | 3,440  |
| BOARDWALK PIPELINE PARTNERS  | COM | 096627104 | 61,359     | 3,281   | SH | DFND | 3 | 0       | 0 | 3,281  |
| BOARDWALK PIPELINE PARTNERS  | COM | 096627104 | 85,870     | 4,592   | SH | DFND | 2 | 0       | 0 | 4,592  |
| BOB EVANS FARMS              | COM | 096761101 | 891,365    | 18,829  | SH | SOLE | 1 | 18,829  | 0 | 0      |
| BOB EVANS FARMS INC          | COM | 096761101 | 1,704      | 36      | SH | DFND | 4 | 0       | 0 | 36     |
| BOB EVANS FARMS INC          | COM | 096761101 | 158,589    | 3,350   | SH | DFND | 3 | 0       | 0 | 3,350  |
| BOEING CO                    | COM | 097023105 | 1,954,100  | 15,341  | SH | DFND | 4 | 0       | 0 | 15,341 |
| BOEING CO                    | COM | 097023105 | 3,577,519  | 28,085  | SH | DFND | 3 | 0       | 0 | 28,085 |
| BOEING CO                    | COM | 097023105 | 1,884,338  | 14,793  | SH | DFND | 2 | 0       | 0 | 14,793 |
| BOEING CO                    | COM | 097023105 | 19,617     | 154     | SH | DFND | 5 | 0       | 0 | 154    |
| BOEING CO/THE                | COM | 097023105 | 27,815,843 | 218,369 | SH | SOLE | 1 | 218,369 | 0 | 0      |
| BOFI HLDG INC                | COM | 05566U108 | 83,617     | 1,150   | SH | DFND | 4 | 0       | 0 | 1,150  |
| BOFI HLDG INC                | COM | 05566U108 | 5,090      | 70      | SH | DFND | 2 | 0       | 0 | 70     |
| BOFI HOLDING INC             | COM | 05566U108 | 778,361    | 10,705  | SH | SOLE | 1 | 10,705  | 0 | 0      |
| BOINGO WIRELESS INC          | COM | 09739C102 | 108,112    | 15,163  | SH | SOLE | 1 | 15,163  | 0 | 0      |
| BOISE CASCADE CO             | COM | 09739D100 | 911,825    | 30,253  | SH | SOLE | 1 | 30,253  | 0 | 0      |
| BOISE CASCADE CO DEL         | COM | 09739D100 | 57,869     | 1,920   | SH | DFND | 2 | 0       | 0 | 1,920  |
| BOK FINANCIAL CORPORATION    | COM | 05561Q201 | 62,292     | 937     | SH | SOLE | 1 | 937     | 0 | 0      |



|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| BOK FINL CORP                | COM | 05561Q201 | 216,791   | 3,261   | SH | DFND | 4 | 0       | 0 | 3,261  |
| BOK FINL CORP                | COM | 05561Q201 | 7,125     | 107     | SH | DFND | 3 | 0       | 0 | 107    |
| BOK FINL CORP                | COM | 05561Q201 | 52,517    | 790     | SH | DFND | 2 | 0       | 0 | 790    |
| BON TON STORES INC/THE       | COM | 09776J101 | 79,830    | 9,549   | SH | SOLE | 1 | 9,549   | 0 | 0      |
| BONANZA CREEK ENERGY INC     | COM | 097793103 | 1,219,993 | 21,441  | SH | SOLE | 1 | 21,441  | 0 | 0      |
| BONANZA CREEK ENERGY INC     | COM | 097793103 | 28,450    | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| BON-TON STORES INC           | COM | 09776J101 | 4,180     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| BON-TON STORES INC           | COM | 09776J101 | 418       | 50      | SH | DFND | 3 | 0       | 0 | 50     |
| BOOZ ALLEN HAMILTON HOLDIN   | COM | 099502106 | 1,933,682 | 82,636  | SH | SOLE | 1 | 82,636  | 0 | 0      |
| BORDERFREE INC               | COM | 09970L100 | 50,375    | 3,905   | SH | SOLE | 1 | 3,905   | 0 | 0      |
| BORGWARNER INC               | COM | 099724106 | 5,262,210 | 100,023 | SH | SOLE | 1 | 100,023 | 0 | 0      |
| BORGWARNER INC               | COM | 099724106 | 315,134   | 5,990   | SH | DFND | 3 | 0       | 0 | 5,990  |
| BOSTON BEER COMPANY INC A    | COM | 100557107 | 1,432,570 | 6,460   | SH | SOLE | 1 | 6,460   | 0 | 0      |
| BOSTON BEER INC              | COM | 100557107 | 33,264    | 150     | SH | DFND | 3 | 0       | 0 | 150    |
| BOSTON PRIVATE FINL HOLDIN   | COM | 101119105 | 761,638   | 61,472  | SH | SOLE | 1 | 61,472  | 0 | 0      |
| BOSTON PROPERTIES INC        | COM | 101121101 | 6,957,060 | 60,099  | SH | SOLE | 1 | 60,099  | 0 | 0      |
| BOSTON PROPERTIES INC        | COM | 101121101 | 34,728    | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| BOSTON PROPERTIES INC        | COM | 101121101 | 64,710    | 559     | SH | DFND | 3 | 0       | 0 | 559    |
| BOSTON SCIENTIFIC CORP       | COM | 101137107 | 5,832,274 | 493,842 | SH | SOLE | 1 | 493,842 | 0 | 0      |
| BOSTON SCIENTIFIC CORP       | COM | 101137107 | 41,335    | 3,500   | SH | DFND | 4 | 0       | 0 | 3,500  |
| BOSTON SCIENTIFIC CORP       | COM | 101137107 | 17,621    | 1,492   | SH | DFND | 3 | 0       | 0 | 1,492  |
| BOSTON SCIENTIFIC CORP       | COM | 101137107 | 46,319    | 3,922   | SH | DFND | 2 | 0       | 0 | 3,922  |
| BOTTOMLINE TECHNOLOGIES (D   | COM | 101388106 | 828,721   | 30,037  | SH | SOLE | 1 | 30,037  | 0 | 0      |
| BOULDER BRANDS INC           | COM | 101405108 | 542,542   | 39,805  | SH | SOLE | 1 | 39,805  | 0 | 0      |
| BOULDER BRANDS INC           | COM | 101405108 | 9,541     | 700     | SH | DFND | 4 | 0       | 0 | 700    |
| BOULDER BRANDS INC           | COM | 101405108 | 27,260    | 2,000   | SH | DFND | 3 | 0       | 0 | 2,000  |
| BOULDER BRANDS INC           | COM | 101405108 | 2,726     | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| BOULDER GROWTH & INCOME FD I | COM | 101507101 | 344,760   | 39,000  | SH | DFND | 4 | 0       | 0 | 39,000 |
| BOULDER TOTAL RETURN FD INC  | COM | 101541100 | 21,091    | 801     | SH | DFND | 4 | 0       | 0 | 801    |
| BOYD GAMING CORP             | COM | 103304101 | 605,414   | 59,588  | SH | SOLE | 1 | 59,588  | 0 | 0      |
| BOYD GAMING CORP             | COM | 103304101 | 1,016     | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| BP PLC                       | COM | 055622104 | 922,950   | 21,000  | SH | DFND | 4 | 0       | 0 | 21,000 |
| BP PLC                       | COM | 055622104 | 2,874,928 | 65,414  | SH | DFND | 3 | 0       | 0 | 65,414 |
| BP PLC                       | COM | 055622104 | 717,613   | 16,328  | SH | DFND | 2 | 0       | 0 | 16,328 |
| BP PLC                       | COM | 055622104 | 4,395     | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| BP PRUDHOE BAY RTY TR        | COM | 055630107 | 121,747   | 1,292   | SH | DFND | 3 | 0       | 0 | 1,292  |
| BP PRUDHOE BAY RTY TR        | COM | 055630107 | 203,819   | 2,163   | SH | DFND | 2 | 0       | 0 | 2,163  |
| BP PRUDHOE BAY RTY TR        | COM | 055630107 | 28,834    | 306     | SH | DFND | 5 | 0       | 0 | 306    |
| BPZ RESOURCES INC            | COM | 055639108 | 148,069   | 77,523  | SH | SOLE | 1 | 77,523  | 0 | 0      |
| BRADY CORP                   | COM | 104674106 | 763       | 34      | SH | DFND | 3 | 0       | 0 | 34     |
| BRADY CORP                   | COM | 104674106 | 4,488     | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| BRADY CORPORATION CL A       | COM | 104674106 | 825,635   | 36,793  | SH | SOLE | 1 | 36,793  | 0 | 0      |
| BRANDYWINE REALTY TRUST      | COM | 105368203 | 86,812    | 6,170   | SH | SOLE | 1 | 6,170   | 0 | 0      |
| BRANDYWINE RLTY TR           | COM | 105368203 | 267       | 19      | SH | DFND | 3 | 0       | 0 | 19     |
| BRASKEM S A                  | COM | 105532105 | 171       | 13      | SH | DFND | 4 | 0       | 0 | 13     |
| BRAVO BRIO RESTAURANT GROU   | COM | 10567B109 | 162,423   | 12,523  | SH | SOLE | 1 | 12,523  | 0 | 0      |
| BREITBURN ENERGY             | COM | 106776107 | 105,664   | 5,200   | SH | DFND | 4 | 0       | 0 | 5,200  |

|                              |      |           |            |         |     |      |   |         |   |        |
|------------------------------|------|-----------|------------|---------|-----|------|---|---------|---|--------|
| PARTNERS LP                  |      |           |            |         |     |      |   |         |   |        |
| BREITBURN ENERGY PARTNERS LP | COM  | 106776107 | 104,343    | 5,135   | SH  | DFND | 3 | 0       | 0 | 5,135  |
| BREITBURN ENERGY PARTNERS LP | COM  | 106776107 | 978,607    | 48,160  | SH  | DFND | 2 | 0       | 0 | 48,160 |
| BRF SA                       | COM  | 10552T107 | 2,379      | 100     | SH  | DFND | 2 | 0       | 0 | 100    |
| BRIDGE BANCORP INC           | COM  | 108035106 | 179,764    | 7,601   | SH  | SOLE | 1 | 7,601   | 0 | 0      |
| BRIDGE CAPITAL HOLDINGS      | COM  | 108030107 | 145,854    | 6,414   | SH  | SOLE | 1 | 6,414   | 0 | 0      |
| BRIDGEPOINT EDUCATION IN W   | COM  | 10807M105 | 120,472    | 10,795  | SH  | SOLE | 1 | 10,795  | 0 | 0      |
| BRIGGS & STRATTON CORP       | COM  | 109043109 | 937        | 52      | SH  | DFND | 2 | 0       | 0 | 52     |
| BRIGGS + STRATTON            | COM  | 109043109 | 644,539    | 35,768  | SH  | SOLE | 1 | 35,768  | 0 | 0      |
| BRIGHT HORIZONS FAM SOL IN D | COM  | 109194100 | 4,332      | 103     | SH  | DFND | 2 | 0       | 0 | 103    |
| BRIGHT HORIZONS FAMILY SOL   | COM  | 109194100 | 843,724    | 20,060  | SH  | SOLE | 1 | 20,060  | 0 | 0      |
| BRIGHTCOVE                   | COM  | 10921T101 | 117,057    | 20,978  | SH  | SOLE | 1 | 20,978  | 0 | 0      |
| BRIGHTCOVE INC               | COM  | 10921T101 | 4,185      | 750     | SH  | DFND | 3 | 0       | 0 | 750    |
| BRINK S CO/THE               | COM  | 109696104 | 894,336    | 37,202  | SH  | SOLE | 1 | 37,202  | 0 | 0      |
| BRINKER INTERNATIONAL INC    | COM  | 109641100 | 6,539,771  | 128,761 | SH  | SOLE | 1 | 128,761 | 0 | 0      |
| BRINKER INTL INC             | COM  | 109641100 | 2,032      | 40      | SH  | DFND | 3 | 0       | 0 | 40     |
| BRINKER INTL INC             | COM  | 109641100 | 15,277     | 301     | SH  | DFND | 2 | 0       | 0 | 301    |
| BRINKS CO                    | COM  | 109696104 | 288        | 12      | SH  | DFND | 2 | 0       | 0 | 12     |
| BRISTOL MYERS SQUIBB CO      | COM  | 110122108 | 33,805,055 | 660,513 | SH  | SOLE | 1 | 660,513 | 0 | 0      |
| BRISTOL MYERS SQUIBB CO      | COM  | 110122108 | 1,737,834  | 33,955  | SH  | DFND | 4 | 0       | 0 | 33,955 |
| BRISTOL MYERS SQUIBB CO      | COM  | 110122108 | 2,233,931  | 43,649  | SH  | DFND | 3 | 0       | 0 | 43,649 |
| BRISTOL MYERS SQUIBB CO      | COM  | 110122108 | 793,204    | 15,498  | SH  | DFND | 2 | 0       | 0 | 15,498 |
| BRISTOL MYERS SQUIBB CO      | COM  | 110122108 | 40,944     | 800     | SH  | DFND | 5 | 0       | 0 | 800    |
| BRISTOW GROUP INC            | COM  | 110394103 | 1,835,770  | 27,318  | SH  | SOLE | 1 | 27,318  | 0 | 0      |
| BRISTOW GROUP INC            | COM  | 110394103 | 22,915     | 341     | SH  | DFND | 4 | 0       | 0 | 341    |
| BRISTOW GROUP INC            | COM  | 110394103 | 4,973      | 74      | SH  | DFND | 2 | 0       | 0 | 74     |
| BRISTOW GROUP INC            | BOND | 110394AC7 | 8,610      | 8       | PRN | DFND | 2 | 0       | 0 | 8      |
| BRITISH AMERN TOB PLC        | COM  | 110448107 | 26,085     | 231     | SH  | DFND | 4 | 0       | 0 | 231    |
| BRITISH AMERN TOB PLC        | COM  | 110448107 | 12,778     | 113     | SH  | DFND | 3 | 0       | 0 | 113    |
| BRITISH AMERN TOB PLC        | COM  | 110448107 | 89,446     | 791     | SH  | DFND | 2 | 0       | 0 | 791    |
| BRITISH AMERN TOB PLC        | COM  | 110448107 | 565        | 5       | SH  | DFND | 5 | 0       | 0 | 5      |
| BRITISH SKY BROADCASTING G   | COM  | 014119903 | 1,421,490  | 99,415  | SH  | SOLE | 1 | 99,415  | 0 | 0      |
| BRIXMOR PROPERTY GROUP INC   | COM  | 11120U105 | 36,885     | 1,657   | SH  | SOLE | 1 | 1,657   | 0 | 0      |
| BROADCOM CORP                | COM  | 111320107 | 9,377      | 232     | SH  | DFND | 4 | 0       | 0 | 232    |
| BROADCOM CORP                | COM  | 111320107 | 114,389    | 2,830   | SH  | DFND | 3 | 0       | 0 | 2,830  |
| BROADCOM CORP                | COM  | 111320107 | 9,297      | 230     | SH  | DFND | 2 | 0       | 0 | 230    |
| BROADCOM CORP                | COM  | 111320107 | 2,223      | 55      | SH  | DFND | 5 | 0       | 0 | 55     |
| BROADCOM CORP CL A           | COM  | 111320107 | 10,830,458 | 267,948 | SH  | SOLE | 1 | 267,948 | 0 | 0      |
| BROADRIDGE FINANCIAL SOLUT   | COM  | 11133T103 | 11,389,135 | 273,580 | SH  | SOLE | 1 | 273,580 | 0 | 0      |
| BROADRIDGE FINL SOLUTIONS IN | COM  | 11133T103 | 21,939     | 527     | SH  | DFND | 4 | 0       | 0 | 527    |
| BROADRIDGE FINL SOLUTIONS IN | COM  | 11133T103 | 17,318     | 416     | SH  | DFND | 3 | 0       | 0 | 416    |
| BROADSOFT INC                | COM  | 11133B409 | 393,153    | 18,686  | SH  | SOLE | 1 | 18,686  | 0 | 0      |
| BROADSOFT INC                | COM  | 11133B409 | 301,629    | 14,336  | SH  | DFND | 3 | 0       | 0 | 14,336 |
| BROCADE COMMUNICATIONS SYS   | COM  | 111621306 | 1,198,483  | 110,256 | SH  | SOLE | 1 | 110,256 | 0 | 0      |
| BROOKDALE SENIOR             | COM  | 112463104 | 94,662     | 2,938   | SH  | SOLE | 1 | 2,938   | 0 | 0      |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| LIVING IN                    |     |           |            |         |    |      |   |         |   |        |
| BROOKDALE SR LIVING INC      | COM | 112463104 | 38,664     | 1,200   | SH | DFND | 2 | 0       | 0 | 1,200  |
| BROOKFIELD ASSET MANAGE CL   | COM | 112585955 | 448,949    | 10,000  | SH | SOLE | 1 | 10,000  | 0 | 0      |
| BROOKFIELD ASSET MGMT INC    | COM | 112585104 | 137,353    | 3,055   | SH | DFND | 3 | 0       | 0 | 3,055  |
| BROOKFIELD ASSET MGMT INC    | COM | 112585104 | 37,407     | 832     | SH | DFND | 2 | 0       | 0 | 832    |
| BROOKFIELD HIGH INCOME FD IN | COM | 11272P102 | 16,772     | 1,790   | SH | DFND | 4 | 0       | 0 | 1,790  |
| BROOKFIELD HIGH INCOME FD IN | COM | 11272P102 | 108,748    | 11,606  | SH | DFND | 3 | 0       | 0 | 11,606 |
| BROOKFIELD HIGH INCOME FD IN | COM | 11272P102 | 881        | 94      | SH | DFND | 2 | 0       | 0 | 94     |
| BROOKFIELD HIGH INCOME FD IN | COM | 11272P102 | 281        | 30      | SH | DFND | 5 | 0       | 0 | 30     |
| BROOKFIELD INFRAST PARTNERS  | COM | G16252101 | 188,100    | 4,950   | SH | DFND | 4 | 0       | 0 | 4,950  |
| BROOKFIELD INFRAST PARTNERS  | COM | G16252101 | 203,463    | 5,354   | SH | DFND | 3 | 0       | 0 | 5,354  |
| BROOKFIELD INFRAST PARTNERS  | COM | G16252101 | 30,400     | 800     | SH | DFND | 2 | 0       | 0 | 800    |
| BROOKFIELD PPTY PARTNERS L P | COM | G16249107 | 126        | 6       | SH | DFND | 3 | 0       | 0 | 6      |
| BROOKFIELD PPTY PARTNERS L P | COM | G16249107 | 990        | 47      | SH | DFND | 2 | 0       | 0 | 47     |
| BROOKFIELD RESIDENTIAL PPTYS | COM | 11283W104 | 5,195      | 275     | SH | DFND | 2 | 0       | 0 | 275    |
| BROOKFIELD TOTAL RETURN FD I | COM | 11283U108 | 724        | 29      | SH | DFND | 2 | 0       | 0 | 29     |
| BROOKLINE BANCORP INC        | COM | 11373M107 | 462,914    | 54,142  | SH | SOLE | 1 | 54,142  | 0 | 0      |
| BROOKLINE BANCORP INC DEL    | COM | 11373M107 | 6,904      | 808     | SH | DFND | 3 | 0       | 0 | 808    |
| BROOKS AUTOMATION INC        | COM | 114340102 | 539,058    | 51,290  | SH | SOLE | 1 | 51,290  | 0 | 0      |
| BROWN & BROWN INC            | COM | 115236101 | 1,993      | 62      | SH | DFND | 4 | 0       | 0 | 62     |
| BROWN + BROWN INC            | COM | 115236101 | 7,653,372  | 238,052 | SH | SOLE | 1 | 238,052 | 0 | 0      |
| BROWN FORMAN CORP            | COM | 115637209 | 9,022      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| BROWN FORMAN CORP            | COM | 115637209 | 5,323      | 59      | SH | DFND | 3 | 0       | 0 | 59     |
| BROWN FORMAN CORP            | COM | 115637209 | 127,661    | 1,415   | SH | DFND | 2 | 0       | 0 | 1,415  |
| BROWN FORMAN CORP CLASS B    | COM | 115637209 | 5,002,519  | 55,448  | SH | SOLE | 1 | 55,448  | 0 | 0      |
| BROWN SHOE COMPANY INC       | COM | 115736100 | 909,560    | 33,526  | SH | SOLE | 1 | 33,526  | 0 | 0      |
| BROWN SHOE INC NEW           | COM | 115736100 | 298,430    | 11,000  | SH | DFND | 4 | 0       | 0 | 11,000 |
| BRUKER CORP                  | COM | 116794108 | 37,234     | 2,011   | SH | SOLE | 1 | 2,011   | 0 | 0      |
| BRUNSWICK CORP               | COM | 117043109 | 10,282,329 | 244,004 | SH | SOLE | 1 | 244,004 | 0 | 0      |
| BRUNSWICK CORP               | COM | 117043109 | 96,248     | 2,284   | SH | DFND | 4 | 0       | 0 | 2,284  |
| BRUNSWICK CORP               | COM | 117043109 | 99,493     | 2,361   | SH | DFND | 3 | 0       | 0 | 2,361  |
| BRUNSWICK CORP               | COM | 117043109 | 8,470      | 201     | SH | DFND | 2 | 0       | 0 | 201    |
| BRYN MAWR BANK CORP          | COM | 117665109 | 253,299    | 8,941   | SH | SOLE | 1 | 8,941   | 0 | 0      |
| BSD MED CORP DEL             | COM | 055662100 | 12,532     | 22,200  | SH | DFND | 3 | 0       | 0 | 22,200 |
| BT GROUP PLC                 | COM | 05577E101 | 31,355     | 510     | SH | DFND | 4 | 0       | 0 | 510    |
| BT GROUP PLC                 | COM | 05577E101 | 29,326     | 477     | SH | DFND | 2 | 0       | 0 | 477    |
| BUCKEYE PARTNERS L P         | COM | 118230101 | 257,605    | 3,235   | SH | DFND | 4 | 0       | 0 | 3,235  |
| BUCKEYE PARTNERS L P         | COM | 118230101 | 1,144,421  | 14,370  | SH | DFND | 3 | 0       | 0 | 14,370 |
| BUCKEYE PARTNERS L P         | COM | 118230101 | 235,911    | 2,962   | SH | DFND | 2 | 0       | 0 | 2,962  |
| BUCKLE INC                   | COM | 118440106 | 126,729    | 2,792   | SH | DFND | 3 | 0       | 0 | 2,792  |
| BUCKLE INC                   | COM | 118440106 | 36,448     | 803     | SH | DFND | 2 | 0       | 0 | 803    |
| BUCKLE INC/THE               | COM | 118440106 | 981,922    | 21,633  | SH | SOLE | 1 | 21,633  | 0 | 0      |
| BUFFALO WILD WINGS INC       | COM | 119848109 | 1,948,795  | 14,514  | SH | SOLE | 1 | 14,514  | 0 | 0      |

|                             |     |           |             |           |    |      |   |           |   |        |
|-----------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| BUFFALO WILD WINGS INC      | COM | 119848109 | 94,660      | 705       | SH | DFND | 4 | 0         | 0 | 705    |
| BUFFALO WILD WINGS INC      | COM | 119848109 | 75,728      | 564       | SH | DFND | 3 | 0         | 0 | 564    |
| BUFFALO WILD WINGS INC      | COM | 119848109 | 6,042       | 45        | SH | DFND | 2 | 0         | 0 | 45     |
| BUFFALO WILD WINGS INC      | COM | 119848109 | 26,854      | 200       | SH | DFND | 5 | 0         | 0 | 200    |
| BUILD A BEAR WORKSHOP       | COM | 120076104 | 2,616       | 200       | SH | DFND | 3 | 0         | 0 | 200    |
| BUILD A BEAR WORKSHOP INC   | COM | 120076104 | 105,399     | 8,058     | SH | SOLE | 1 | 8,058     | 0 | 0      |
| BUILDERS FIRSTSOURCE INC    | COM | 12008R107 | 162,672     | 29,848    | SH | SOLE | 1 | 29,848    | 0 | 0      |
| BUILDERS FIRSTSOURCE INC    | COM | 12008R107 | 3,341       | 613       | SH | DFND | 2 | 0         | 0 | 613    |
| BUNGE LIMITED               | COM | G16962105 | 8,928       | 106       | SH | DFND | 4 | 0         | 0 | 106    |
| BUNGE LIMITED               | COM | G16962105 | 16,711      | 198       | SH | DFND | 3 | 0         | 0 | 198    |
| BUNGE LIMITED               | COM | G16962105 | 85,072      | 1,010     | SH | DFND | 2 | 0         | 0 | 1,010  |
| BUNGE LIMITED               | COM | G16962105 | 505         | 6         | SH | DFND | 5 | 0         | 0 | 6      |
| BUNGE LTD                   | COM | G16962105 | 427,636     | 5,077     | SH | SOLE | 1 | 5,077     | 0 | 0      |
| BURGER KING WORLDWIDE INC   | COM | 121220107 | 57,244      | 1,930     | SH | SOLE | 1 | 1,930     | 0 | 0      |
| BURGER KING WORLDWIDE INC   | COM | 121220107 | 2,966       | 100       | SH | DFND | 3 | 0         | 0 | 100    |
| BURGER KING WORLDWIDE INC   | COM | 121220107 | 11,627      | 392       | SH | DFND | 2 | 0         | 0 | 392    |
| BURLINGTON STORES INC       | COM | 122017106 | 746,697     | 18,733    | SH | SOLE | 1 | 18,733    | 0 | 0      |
| C & F FINL CORP             | COM | 12466Q104 | 3,327       | 100       | SH | DFND | 2 | 0         | 0 | 100    |
| C H ROBINSON WORLDWIDE INC  | COM | 12541W209 | 12,004      | 181       | SH | DFND | 4 | 0         | 0 | 181    |
| C H ROBINSON WORLDWIDE INC  | COM | 12541W209 | 14,988      | 226       | SH | DFND | 3 | 0         | 0 | 226    |
| C H ROBINSON WORLDWIDE INC  | COM | 12541W209 | 33,160      | 500       | SH | DFND | 5 | 0         | 0 | 500    |
| C&J ENERGY SVCS INC         | COM | 12467B304 | 149,695     | 4,900     | SH | DFND | 3 | 0         | 0 | 4,900  |
| C.H. ROBINSON WORLDWIDE IN  | COM | 12541W209 | 5,063,466   | 76,349    | SH | SOLE | 1 | 76,349    | 0 | 0      |
| C+J ENERGY SERVICES INC     | COM | 12467B304 | 1,079,698   | 35,342    | SH | SOLE | 1 | 35,342    | 0 | 0      |
| CA INC                      | COM | 12673P105 | 242,730,706 | 8,687,570 | SH | SOLE | 1 | 8,687,570 | 0 | 0      |
| CA INC                      | COM | 12673P105 | 5,476       | 196       | SH | DFND | 4 | 0         | 0 | 196    |
| CA INC                      | COM | 12673P105 | 450,133     | 16,111    | SH | DFND | 2 | 0         | 0 | 16,111 |
| CA INC                      | COM | 12673P105 | 10,142      | 363       | SH | DFND | 5 | 0         | 0 | 363    |
| CABELA S INC                | COM | 126804301 | 5,632,254   | 95,624    | SH | SOLE | 1 | 95,624    | 0 | 0      |
| CABELAS INC                 | COM | 126804301 | 72,388      | 1,229     | SH | DFND | 3 | 0         | 0 | 1,229  |
| CABLEVISION SYS CORP        | COM | 12686C109 | 118,629     | 6,775     | SH | DFND | 4 | 0         | 0 | 6,775  |
| CABLEVISION SYS CORP        | COM | 12686C109 | 18,660      | 1,066     | SH | DFND | 3 | 0         | 0 | 1,066  |
| CABLEVISION SYS CORP        | COM | 12686C109 | 1,804       | 103       | SH | DFND | 2 | 0         | 0 | 103    |
| CABLEVISION SYS CORP        | COM | 12686C109 | 15,566      | 889       | SH | DFND | 5 | 0         | 0 | 889    |
| CABLEVISION SYSTEMS NY GRP  | COM | 12686C109 | 1,859,965   | 106,223   | SH | SOLE | 1 | 106,223   | 0 | 0      |
| CABOT CORP                  | COM | 127055101 | 6,582,534   | 129,654   | SH | SOLE | 1 | 129,654   | 0 | 0      |
| CABOT CORP                  | COM | 127055101 | 10,154      | 200       | SH | DFND | 3 | 0         | 0 | 200    |
| CABOT MICROELECTRONICS COR  | COM | 12709P103 | 765,830     | 18,476    | SH | SOLE | 1 | 18,476    | 0 | 0      |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 3,026       | 73        | SH | DFND | 2 | 0         | 0 | 73     |
| CABOT OIL & GAS CORP        | COM | 127097103 | 99,805      | 3,053     | SH | DFND | 4 | 0         | 0 | 3,053  |
| CABOT OIL & GAS CORP        | COM | 127097103 | 105,190     | 3,218     | SH | DFND | 3 | 0         | 0 | 3,218  |
| CABOT OIL & GAS CORP        | COM | 127097103 | 47,401      | 1,450     | SH | DFND | 2 | 0         | 0 | 1,450  |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| CABOT OIL & GAS CORP         | COM | 127097103 | 9,807     | 300     | SH | DFND | 5 | 0       | 0 | 300    |
| CABOT OIL + GAS CORP         | COM | 127097103 | 5,448,508 | 166,672 | SH | SOLE | 1 | 166,672 | 0 | 0      |
| CACI INTERNATIONAL INC CL    | COM | 127190304 | 1,285,782 | 18,041  | SH | SOLE | 1 | 18,041  | 0 | 0      |
| CADENCE DESIGN SYS INC       | COM | 127387108 | 9,945,848 | 577,911 | SH | SOLE | 1 | 577,911 | 0 | 0      |
| CADENCE DESIGN SYSTEM INC    | COM | 127387108 | 3,408     | 198     | SH | DFND | 4 | 0       | 0 | 198    |
| CADENCE DESIGN SYSTEM INC    | COM | 127387108 | 34        | 2       | SH | DFND | 3 | 0       | 0 | 2      |
| CAESARS ACQUISITION CO CL    | COM | 12768T103 | 282,964   | 29,880  | SH | SOLE | 1 | 29,880  | 0 | 0      |
| CAESARS ENTERTAINMENT CORP   | COM | 127686103 | 421,606   | 33,514  | SH | SOLE | 1 | 33,514  | 0 | 0      |
| CAESARSTONE SDOT-YAM LTD     | COM | M20598104 | 5,478     | 106     | SH | DFND | 2 | 0       | 0 | 106    |
| CAI INTERNATIONAL INC        | COM | 12477X106 | 217,958   | 11,264  | SH | SOLE | 1 | 11,264  | 0 | 0      |
| CAI INTERNATIONAL INC        | COM | 12477X106 | 1,490     | 77      | SH | DFND | 2 | 0       | 0 | 77     |
| CAL DIVE INTL INC DEL        | COM | 12802T101 | 485       | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| CAL DIVE INTL INC DEL        | COM | 12802T101 | 6,790     | 7,000   | SH | DFND | 3 | 0       | 0 | 7,000  |
| CAL MAINE FOODS INC          | COM | 128030202 | 1,058,918 | 11,854  | SH | SOLE | 1 | 11,854  | 0 | 0      |
| CAL MAINE FOODS INC          | COM | 128030202 | 8,933     | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| CAL MAINE FOODS INC          | COM | 128030202 | 62,531    | 700     | SH | DFND | 2 | 0       | 0 | 700    |
| CALAMOS ASSET MANAGEMENT A   | COM | 12811R104 | 147,637   | 13,100  | SH | SOLE | 1 | 13,100  | 0 | 0      |
| CALAMOS ASSET MGMT INC       | COM | 12811R104 | 37,450    | 3,323   | SH | DFND | 4 | 0       | 0 | 3,323  |
| CALAMOS CONV & HIGH INCOME F | COM | 12811P108 | 151,031   | 10,651  | SH | DFND | 4 | 0       | 0 | 10,651 |
| CALAMOS CONV & HIGH INCOME F | COM | 12811P108 | 716,944   | 50,560  | SH | DFND | 3 | 0       | 0 | 50,560 |
| CALAMOS CONV & HIGH INCOME F | COM | 12811P108 | 12,209    | 861     | SH | DFND | 2 | 0       | 0 | 861    |
| CALAMOS CONV OPP AND INC FD  | COM | 128117108 | 141,389   | 10,450  | SH | DFND | 4 | 0       | 0 | 10,450 |
| CALAMOS CONV OPP AND INC FD  | COM | 128117108 | 419,248   | 30,987  | SH | DFND | 3 | 0       | 0 | 30,987 |
| CALAMOS CONV OPP AND INC FD  | COM | 128117108 | 67,650    | 5,000   | SH | DFND | 2 | 0       | 0 | 5,000  |
| CALAMOS CONV OPP AND INC FD  | COM | 128117108 | 63,591    | 4,700   | SH | DFND | 5 | 0       | 0 | 4,700  |
| CALAMOS GBL DYN INCOME FUND  | COM | 12811L107 | 231,750   | 25,000  | SH | DFND | 4 | 0       | 0 | 25,000 |
| CALAMOS GBL DYN INCOME FUND  | COM | 12811L107 | 213,534   | 23,035  | SH | DFND | 3 | 0       | 0 | 23,035 |
| CALAMOS GBL DYN INCOME FUND  | COM | 12811L107 | 47,249    | 5,097   | SH | DFND | 2 | 0       | 0 | 5,097  |
| CALAMOS GBL DYN INCOME FUND  | COM | 12811L107 | 27,347    | 2,950   | SH | DFND | 5 | 0       | 0 | 2,950  |
| CALAMOS GLOBAL TOTAL RETURN  | COM | 128118106 | 13,880    | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| CALAMOS STRATEGIC TOTL RETN  | COM | 128125101 | 530,104   | 45,308  | SH | DFND | 4 | 0       | 0 | 45,308 |
| CALAMOS STRATEGIC TOTL RETN  | COM | 128125101 | 11,358    | 971     | SH | DFND | 3 | 0       | 0 | 971    |
| CALAMOS STRATEGIC TOTL RETN  | COM | 128125101 | 38,142    | 3,260   | SH | DFND | 2 | 0       | 0 | 3,260  |
| CALAMOS STRATEGIC TOTL RETN  | COM | 128125101 | 16,380    | 1,400   | SH | DFND | 5 | 0       | 0 | 1,400  |
| CALAMP CORP                  | COM | 128126109 | 486,153   | 27,591  | SH | SOLE | 1 | 27,591  | 0 | 0      |
| CALAMP CORP                  | COM | 128126109 | 144,590   | 8,206   | SH | DFND | 3 | 0       | 0 | 8,206  |
| CALAMP CORP                  | COM | 128126109 | 29,954    | 1,700   | SH | DFND | 2 | 0       | 0 | 1,700  |
| CALAVO GROWERS INC           | COM | 128246105 | 469,321   | 10,397  | SH | SOLE | 1 | 10,397  | 0 | 0      |
| CALAVO GROWERS INC           | COM | 128246105 | 391,590   | 8,675   | SH | DFND | 3 | 0       | 0 | 8,675  |
| CALGON CARBON CORP           | COM | 129603106 | 792,545   | 40,895  | SH | SOLE | 1 | 40,895  | 0 | 0      |

|                              |        |           |            |         |    |      |      |         |   |       |       |
|------------------------------|--------|-----------|------------|---------|----|------|------|---------|---|-------|-------|
| CALIFORNIA WATER SERVICE G   | COM    | 130788102 | 701,228    | 31,249  | SH | SOLE | 1    | 31,249  | 0 | 0     |       |
| CALIFORNIA WTR SVC GROUP     | COM    | 130788102 | 19,052     | 849     | SH | DFND | 3    | 0       | 0 | 849   |       |
| CALIX NETWORKS INC           | COM    | 13100M509 | 259,433    | 27,109  | SH | SOLE | 1    | 27,109  | 0 | 0     |       |
| CALLAWAY GOLF CO             | OPTION | 131193904 | 94,120     | 130     | SH | Call | DFND | 3       | 0 | 0     | 130   |
| CALLAWAY GOLF CO             | COM    | 131193104 | 941        | 130     | SH | DFND | 3    | 0       | 0 | 130   |       |
| CALLAWAY GOLF COMPANY        | COM    | 131193104 | 431,077    | 59,541  | SH | SOLE | 1    | 59,541  | 0 | 0     |       |
| CALLIDUS SOFTWARE INC        | COM    | 13123E500 | 361,105    | 30,042  | SH | SOLE | 1    | 30,042  | 0 | 0     |       |
| CALLON PETE CO DEL           | OPTION | 13123X902 | 1,057,200  | 1,200   | SH | Call | DFND | 4       | 0 | 0     | 1,200 |
| CALLON PETE CO DEL           | COM    | 13123X102 | 10,572     | 1,200   | SH | DFND | 4    | 0       | 0 | 1,200 |       |
| CALLON PETE CO DEL           | OPTION | 13123X902 | 4,933,600  | 5,600   | SH | Call | DFND | 3       | 0 | 0     | 5,600 |
| CALLON PETE CO DEL           | COM    | 13123X102 | 49,336     | 5,600   | SH | DFND | 3    | 0       | 0 | 5,600 |       |
| CALLON PETROLEUM CO          | COM    | 13123X102 | 232,936    | 26,440  | SH | SOLE | 1    | 26,440  | 0 | 0     |       |
| CALPINE CORP                 | COM    | 131347304 | 416,336    | 19,186  | SH | SOLE | 1    | 19,186  | 0 | 0     |       |
| CALPINE CORP                 | COM    | 131347304 | 19,443     | 896     | SH | DFND | 3    | 0       | 0 | 896   |       |
| CALPINE CORP                 | COM    | 131347304 | 38,149     | 1,758   | SH | DFND | 2    | 0       | 0 | 1,758 |       |
| CALUMET SPECIALTY PRODS PTNR | COM    | 131476103 | 112,545    | 4,100   | SH | DFND | 4    | 0       | 0 | 4,100 |       |
| CALUMET SPECIALTY PRODS PTNR | COM    | 131476103 | 121,234    | 4,417   | SH | DFND | 3    | 0       | 0 | 4,417 |       |
| CALUMET SPECIALTY PRODS PTNR | COM    | 131476103 | 214,656    | 7,820   | SH | DFND | 2    | 0       | 0 | 7,820 |       |
| CAMBREX CORP                 | COM    | 132011107 | 439,148    | 23,509  | SH | SOLE | 1    | 23,509  | 0 | 0     |       |
| CAMBRIA ETF TR               | COM    | 132061300 | 24,760     | 1,000   | SH | DFND | 3    | 0       | 0 | 1,000 |       |
| CAMBRIA ETF TR               | COM    | 132061201 | 136,170    | 4,500   | SH | DFND | 3    | 0       | 0 | 4,500 |       |
| CAMBRIA ETF TR               | COM    | 132061300 | 51,996     | 2,100   | SH | DFND | 2    | 0       | 0 | 2,100 |       |
| CAMBRIA ETF TR               | COM    | 132061201 | 66,572     | 2,200   | SH | DFND | 2    | 0       | 0 | 2,200 |       |
| CAMDEN NATIONAL CORP         | COM    | 133034108 | 169,715    | 4,849   | SH | SOLE | 1    | 4,849   | 0 | 0     |       |
| CAMDEN PROPERTY TRUST        | COM    | 133131102 | 11,779,073 | 171,882 | SH | SOLE | 1    | 171,882 | 0 | 0     |       |
| CAMECO CORP                  | COM    | 13321L108 | 1,360      | 77      | SH | DFND | 4    | 0       | 0 | 77    |       |
| CAMECO CORP                  | COM    | 13321L108 | 7,188      | 407     | SH | DFND | 3    | 0       | 0 | 407   |       |
| CAMECO CORP                  | COM    | 13321L108 | 53,505     | 3,030   | SH | DFND | 2    | 0       | 0 | 3,030 |       |
| CAMERON INTERNATIONAL CORP   | COM    | 13342B105 | 5,573,663  | 83,966  | SH | SOLE | 1    | 83,966  | 0 | 0     |       |
| CAMERON INTERNATIONAL CORP   | COM    | 13342B105 | 4,779      | 72      | SH | DFND | 4    | 0       | 0 | 72    |       |
| CAMERON INTERNATIONAL CORP   | COM    | 13342B105 | 158,648    | 2,390   | SH | DFND | 3    | 0       | 0 | 2,390 |       |
| CAMERON INTERNATIONAL CORP   | COM    | 13342B105 | 3,186      | 48      | SH | DFND | 2    | 0       | 0 | 48    |       |
| CAMERON INTERNATIONAL CORP   | COM    | 13342B105 | 1,859      | 28      | SH | DFND | 5    | 0       | 0 | 28    |       |
| CAMPBELL SOUP CO             | COM    | 134429109 | 3,532,575  | 82,672  | SH | SOLE | 1    | 82,672  | 0 | 0     |       |
| CAMPBELL SOUP CO             | COM    | 134429109 | 308,361    | 7,216   | SH | DFND | 4    | 0       | 0 | 7,216 |       |
| CAMPBELL SOUP CO             | COM    | 134429109 | 42,180     | 987     | SH | DFND | 3    | 0       | 0 | 987   |       |
| CAMPBELL SOUP CO             | COM    | 134429109 | 116,567    | 2,728   | SH | DFND | 2    | 0       | 0 | 2,728 |       |
| CAMPBELL SOUP CO             | COM    | 134429109 | 17,049     | 399     | SH | DFND | 5    | 0       | 0 | 399   |       |
| CAMPUS CREST CMNTYS INC      | COM    | 13466Y105 | 37,517     | 5,862   | SH | DFND | 4    | 0       | 0 | 5,862 |       |
| CAMPUS CREST CMNTYS INC      | COM    | 13466Y105 | 3,840      | 600     | SH | DFND | 3    | 0       | 0 | 600   |       |
| CAMPUS CREST COMMUNITIES I   | COM    | 13466Y105 | 270,733    | 42,302  | SH | SOLE | 1    | 42,302  | 0 | 0     |       |
| CANADIAN NAT RES LTD         | COM    | 136385101 | 5,554      | 143     | SH | DFND | 4    | 0       | 0 | 143   |       |
| CANADIAN NAT RES LTD         | COM    | 136385101 | 69,096     | 1,779   | SH | DFND | 3    | 0       | 0 | 1,779 |       |
| CANADIAN NAT RES LTD         | COM    | 136385101 | 42,530     | 1,095   | SH | DFND | 2    | 0       | 0 | 1,095 |       |
| CANADIAN NATL RY CO          | COM    | 136375102 | 186,838    | 2,633   | SH | DFND | 4    | 0       | 0 | 2,633 |       |
| CANADIAN NATL RY CO          | COM    | 136375102 | 236,368    | 3,331   | SH | DFND | 3    | 0       | 0 | 3,331 |       |

|                              |     |           |            |         |    |      |   |         |   |       |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|-------|
| CANADIAN NATL RY CO          | COM | 136375102 | 25,736     | 363     | SH | DFND | 2 | 0       | 0 | 363   |
| CANADIAN PAC RY LTD          | COM | 13645T100 | 4,149      | 20      | SH | DFND | 4 | 0       | 0 | 20    |
| CANADIAN PAC RY LTD          | COM | 13645T100 | 198,134    | 955     | SH | DFND | 3 | 0       | 0 | 955   |
| CANADIAN PAC RY LTD          | COM | 13645T100 | 1,867      | 9       | SH | DFND | 2 | 0       | 0 | 9     |
| CANADIAN PAC RY LTD          | COM | 13645T100 | 37,210     | 179     | SH | DFND | 5 | 0       | 0 | 179   |
| CANCER GENETICS INC          | COM | 13739U104 | 19,800     | 2,200   | SH | DFND | 3 | 0       | 0 | 2,200 |
| CANCER GENETICS INC          | COM | 13739U104 | 18,000     | 2,000   | SH | DFND | 5 | 0       | 0 | 2,000 |
| CANON INC                    | COM | 138006309 | 5,345      | 164     | SH | DFND | 4 | 0       | 0 | 164   |
| CANON INC                    | COM | 138006309 | 321,663    | 9,870   | SH | DFND | 3 | 0       | 0 | 9,870 |
| CANON INC                    | COM | 138006309 | 1,760      | 54      | SH | DFND | 2 | 0       | 0 | 54    |
| CANON INC                    | COM | 138006309 | 1,271      | 39      | SH | DFND | 5 | 0       | 0 | 39    |
| CANTEL MEDICAL CORP          | COM | 138098108 | 897,456    | 26,104  | SH | SOLE | 1 | 26,104  | 0 | 0     |
| CANTEL MEDICAL CORP          | COM | 138098108 | 3,472      | 101     | SH | DFND | 2 | 0       | 0 | 101   |
| CANTERBURY PARK HOLDING CORP | COM | 13811E101 | 2,073      | 203     | SH | DFND | 3 | 0       | 0 | 203   |
| CAPELLA EDUCATION CO         | COM | 139594105 | 525,026    | 8,387   | SH | SOLE | 1 | 8,387   | 0 | 0     |
| CAPITAL BANK FINANCIAL CL    | COM | 139794101 | 378,283    | 15,841  | SH | SOLE | 1 | 15,841  | 0 | 0     |
| CAPITAL CITY BANK GROUP IN   | COM | 139674105 | 94,157     | 6,954   | SH | SOLE | 1 | 6,954   | 0 | 0     |
| CAPITAL ONE FINANCIAL CORP   | COM | 14040H105 | 19,293,825 | 236,386 | SH | SOLE | 1 | 236,386 | 0 | 0     |
| CAPITAL ONE FINL CORP        | COM | 14040H105 | 132,336    | 1,621   | SH | DFND | 4 | 0       | 0 | 1,621 |
| CAPITAL ONE FINL CORP        | COM | 14040H105 | 293,814    | 3,600   | SH | DFND | 3 | 0       | 0 | 3,600 |
| CAPITAL ONE FINL CORP        | COM | 14040H105 | 261,592    | 3,205   | SH | DFND | 2 | 0       | 0 | 3,205 |
| CAPITAL ONE FINL CORP        | COM | 14040H105 | 8,815      | 108     | SH | DFND | 5 | 0       | 0 | 108   |
| CAPITAL PRODUCT PARTNERS L P | COM | Y11082107 | 1,996      | 200     | SH | DFND | 4 | 0       | 0 | 200   |
| CAPITAL SENIOR LIVING CORP   | COM | 140475104 | 402,754    | 18,971  | SH | SOLE | 1 | 18,971  | 0 | 0     |
| CAPITAL SR LIVING CORP       | COM | 140475104 | 25,476     | 1,200   | SH | DFND | 4 | 0       | 0 | 1,200 |
| CAPITOL FED FINL INC         | COM | 14057J101 | 9,468      | 801     | SH | DFND | 3 | 0       | 0 | 801   |
| CAPITOL FEDERAL FINANCIAL    | COM | 14057J101 | 1,105,785  | 93,552  | SH | SOLE | 1 | 93,552  | 0 | 0     |
| CAPSTEAD MORTGAGE CORP       | COM | 14067E506 | 900,007    | 73,530  | SH | SOLE | 1 | 73,530  | 0 | 0     |
| CAPSTEAD MTG CORP            | COM | 14067E506 | 24,585     | 2,009   | SH | DFND | 3 | 0       | 0 | 2,009 |
| CAPSTEAD MTG CORP            | COM | 14067E506 | 18,360     | 1,500   | SH | DFND | 2 | 0       | 0 | 1,500 |
| CAPSTONE TURBINE CORP        | COM | 14067D102 | 229,985    | 214,939 | SH | SOLE | 1 | 214,939 | 0 | 0     |
| CAPSTONE TURBINE CORP        | COM | 14067D102 | 4,280      | 4,000   | SH | DFND | 5 | 0       | 0 | 4,000 |
| CARA THERAPEUTICS INC        | COM | 140755109 | 29,550     | 3,522   | SH | SOLE | 1 | 3,522   | 0 | 0     |
| CARA THERAPEUTICS INC        | COM | 140755109 | 18,458     | 2,200   | SH | DFND | 4 | 0       | 0 | 2,200 |
| CARBO CERAMICS INC           | COM | 140781105 | 3,060,592  | 51,673  | SH | SOLE | 1 | 51,673  | 0 | 0     |
| CARBO CERAMICS INC           | COM | 140781105 | 7,700      | 130     | SH | DFND | 4 | 0       | 0 | 130   |
| CARBONITE INC                | COM | 141337105 | 118,508    | 11,573  | SH | SOLE | 1 | 11,573  | 0 | 0     |
| CARDINAL FINANCIAL CORP      | COM | 14149F109 | 418,915    | 24,541  | SH | SOLE | 1 | 24,541  | 0 | 0     |
| CARDINAL HEALTH INC          | COM | 14149Y108 | 14,829,215 | 197,934 | SH | SOLE | 1 | 197,934 | 0 | 0     |
| CARDINAL HEALTH INC          | COM | 14149Y108 | 67,653     | 903     | SH | DFND | 4 | 0       | 0 | 903   |
| CARDINAL HEALTH INC          | COM | 14149Y108 | 544,494    | 7,268   | SH | DFND | 3 | 0       | 0 | 7,268 |
| CARDINAL HEALTH INC          | COM | 14149Y108 | 2,472      | 33      | SH | DFND | 2 | 0       | 0 | 33    |
| CARDINAL HEALTH INC          | COM | 14149Y108 | 4,121      | 55      | SH | DFND | 5 | 0       | 0 | 55    |
| CARDIOVASCULAR SYSTEMS INC   | COM | 141619106 | 427,207    | 18,079  | SH | SOLE | 1 | 18,079  | 0 | 0     |
| CARDTRONICS INC              | COM | 14161H108 | 1,202,045  | 34,149  | SH | SOLE | 1 | 34,149  | 0 | 0     |
| CARE.COM INC                 | COM | 141633107 | 34,988     | 4,293   | SH | SOLE | 1 | 4,293   | 0 | 0     |
| CAREER EDUCATION CORP        | COM | 141665109 | 257,901    | 50,768  | SH | SOLE | 1 | 50,768  | 0 | 0     |

|                            |     |           |            |         |    |      |   |         |   |       |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|-------|
| CAREFUSION CORP            | COM | 14170T101 | 6,361,969  | 140,596 | SH | SOLE | 1 | 140,596 | 0 | 0     |
| CAREFUSION CORP            | COM | 14170T101 | 1,539      | 34      | SH | DFND | 4 | 0       | 0 | 34    |
| CAREFUSION CORP            | COM | 14170T101 | 22,082     | 488     | SH | DFND | 3 | 0       | 0 | 488   |
| CAREFUSION CORP            | COM | 14170T101 | 14,073     | 311     | SH | DFND | 2 | 0       | 0 | 311   |
| CAREFUSION CORP            | COM | 14170T101 | 2,715      | 60      | SH | DFND | 5 | 0       | 0 | 60    |
| CARETRUST REIT INC         | COM | 14174T107 | 219,419    | 15,344  | SH | SOLE | 1 | 15,344  | 0 | 0     |
| CARLISLE COS INC           | COM | 142339100 | 10,353,587 | 128,808 | SH | SOLE | 1 | 128,808 | 0 | 0     |
| CARLISLE COS INC           | COM | 142339100 | 4,421      | 55      | SH | DFND | 4 | 0       | 0 | 55    |
| CARLISLE COS INC           | COM | 142339100 | 1,125      | 14      | SH | DFND | 3 | 0       | 0 | 14    |
| CARMAX INC                 | COM | 143130102 | 4,494,734  | 96,765  | SH | SOLE | 1 | 96,765  | 0 | 0     |
| CARMAX INC                 | COM | 143130102 | 4,459      | 96      | SH | DFND | 4 | 0       | 0 | 96    |
| CARMAX INC                 | COM | 143130102 | 18,580     | 400     | SH | DFND | 3 | 0       | 0 | 400   |
| CARMAX INC                 | COM | 143130102 | 27,870     | 600     | SH | DFND | 2 | 0       | 0 | 600   |
| CARMIKE CINEMAS INC        | COM | 143436400 | 466,559    | 15,060  | SH | SOLE | 1 | 15,060  | 0 | 0     |
| CARMIKE CINEMAS INC        | COM | 143436400 | 589        | 19      | SH | DFND | 4 | 0       | 0 | 19    |
| CARNIVAL CORP              | COM | 143658300 | 6,226,229  | 154,997 | SH | SOLE | 1 | 154,997 | 0 | 0     |
| CARNIVAL CORP              | COM | 143658300 | 12,051     | 300     | SH | DFND | 4 | 0       | 0 | 300   |
| CARNIVAL CORP              | COM | 143658300 | 22,294     | 555     | SH | DFND | 3 | 0       | 0 | 555   |
| CARNIVAL CORP              | COM | 143658300 | 13,698     | 341     | SH | DFND | 2 | 0       | 0 | 341   |
| CARNIVAL PLC               | COM | 14365C103 | 15,980     | 400     | SH | DFND | 3 | 0       | 0 | 400   |
| CARPENTER TECHNOLOGY       | COM | 144285103 | 4,822,652  | 106,814 | SH | SOLE | 1 | 106,814 | 0 | 0     |
| CARRIAGE SERVICES INC      | COM | 143905107 | 181,636    | 10,481  | SH | SOLE | 1 | 10,481  | 0 | 0     |
| CARRIAGE SVCS INC          | COM | 143905107 | 1,906      | 110     | SH | DFND | 3 | 0       | 0 | 110   |
| CARRIAGE SVCS INC          | COM | 143905107 | 1,735      | 100     | SH | DFND | 2 | 0       | 0 | 100   |
| CARRIZO OIL & GAS INC      | COM | 144577103 | 3,767      | 70      | SH | DFND | 3 | 0       | 0 | 70    |
| CARRIZO OIL & GAS INC      | COM | 144577103 | 91,494     | 1,700   | SH | DFND | 2 | 0       | 0 | 1,700 |
| CARRIZO OIL + GAS INC      | COM | 144577103 | 1,860,342  | 34,566  | SH | SOLE | 1 | 34,566  | 0 | 0     |
| CARROLS RESTAURANT GROUP I | COM | 14574X104 | 163,637    | 23,015  | SH | SOLE | 1 | 23,015  | 0 | 0     |
| CARTER INC                 | COM | 146229109 | 16,434     | 212     | SH | DFND | 2 | 0       | 0 | 212   |
| CARTER INC                 | COM | 146229109 | 465        | 6       | SH | DFND | 5 | 0       | 0 | 6     |
| CARTER S INC               | COM | 146229109 | 8,209,368  | 105,900 | SH | SOLE | 1 | 105,900 | 0 | 0     |
| CASCADE BANCORP            | COM | 147154207 | 102,439    | 20,285  | SH | SOLE | 1 | 20,285  | 0 | 0     |
| CASCADE BANCORP            | COM | 147154207 | 4,040      | 800     | SH | DFND | 2 | 0       | 0 | 800   |
| CASCADE MICROTECH INC      | COM | 147322101 | 84,606     | 8,352   | SH | SOLE | 1 | 8,352   | 0 | 0     |
| CASELLA WASTE SYSTEMS INC  | COM | 147448104 | 98,267     | 25,524  | SH | SOLE | 1 | 25,524  | 0 | 0     |
| CASEY S GENERAL STORES INC | COM | 147528103 | 2,113,788  | 29,481  | SH | SOLE | 1 | 29,481  | 0 | 0     |
| CASEYS GEN STORES INC      | COM | 147528103 | 7,170      | 100     | SH | DFND | 4 | 0       | 0 | 100   |
| CASEYS GEN STORES INC      | COM | 147528103 | 4,302      | 60      | SH | DFND | 3 | 0       | 0 | 60    |
| CASH AMER INTL INC         | COM | 14754D100 | 46,253     | 1,056   | SH | DFND | 2 | 0       | 0 | 1,056 |
| CASH AMERICA INTL INC      | COM | 14754D100 | 949,584    | 21,680  | SH | SOLE | 1 | 21,680  | 0 | 0     |
| CASI PHARMACEUTICALS INC   | COM | 14757U109 | 72         | 40      | SH | DFND | 2 | 0       | 0 | 40    |
| CASS INFORMATION SYSTEMS I | COM | 14808P109 | 312,032    | 7,537   | SH | SOLE | 1 | 7,537   | 0 | 0     |
| CASTLE (A.M.) + CO         | COM | 148411101 | 121,729    | 14,254  | SH | SOLE | 1 | 14,254  | 0 | 0     |
| CASTLIGHT HEALTH INC       | COM | 14862Q100 | 3,882      | 300     | SH | DFND | 4 | 0       | 0 | 300   |
| CASTLIGHT HEALTH INC B     | COM | 14862Q100 | 109,511    | 8,463   | SH | SOLE | 1 | 8,463   | 0 | 0     |
| CATAMARAN CORP             | COM | 148887102 | 780,408    | 18,517  | SH | SOLE | 1 | 18,517  | 0 | 0     |
| CATAMARAN CORP             | COM | 148887102 | 306,683    | 7,276   | SH | DFND | 4 | 0       | 0 | 7,276 |
| CATAMARAN CORP             | COM | 148887102 | 38,441     | 912     | SH | DFND | 3 | 0       | 0 | 912   |
| CATAMARAN CORP             | COM | 148887102 | 8,430      | 200     | SH | DFND | 2 | 0       | 0 | 200   |
| CATCHMARK TIMBER TR INC    | COM | 14912Y202 | 5,184      | 473     | SH | DFND | 4 | 0       | 0 | 473   |
| CATCHMARK TIMBER TR INC    | COM | 14912Y202 | 52,761     | 4,814   | SH | DFND | 3 | 0       | 0 | 4,814 |



|                              |        |           |            |         |    |          |   |         |   |        |
|------------------------------|--------|-----------|------------|---------|----|----------|---|---------|---|--------|
| CATCHMARK TIMBER TR INC      | COM    | 14912Y202 | 1,021,899  | 93,239  | SH | DFND     | 2 | 0       | 0 | 93,239 |
| CATCHMARK TIMBER TR INC      | COM    | 14912Y202 | 5,195      | 474     | SH | DFND     | 5 | 0       | 0 | 474    |
| CATCHMARK TIMBER TRUST INC   | COM    | 14912Y202 | 87,779     | 8,009   | SH | SOLE     | 1 | 8,009   | 0 | 0      |
| CATERPILLAR INC              | COM    | 149123101 | 21,387,806 | 215,973 | SH | SOLE     | 1 | 215,973 | 0 | 0      |
| CATERPILLAR INC DEL          | COM    | 149123101 | 570,678    | 5,763   | SH | DFND     | 4 | 0       | 0 | 5,763  |
| CATERPILLAR INC DEL          | COM    | 149123101 | 2,843,818  | 28,717  | SH | DFND     | 3 | 0       | 0 | 28,717 |
| CATERPILLAR INC DEL          | OPTION | 149123951 | 1,232      | 16      | SH | Put DFND | 2 | 0       | 0 | 16     |
| CATERPILLAR INC DEL          | COM    | 149123101 | 3,347,341  | 33,801  | SH | DFND     | 2 | 0       | 0 | 33,801 |
| CATERPILLAR INC DEL          | COM    | 149123101 | 28,323     | 286     | SH | DFND     | 5 | 0       | 0 | 286    |
| CATHAY GENERAL BANCORP       | COM    | 149150104 | 4,924,534  | 198,330 | SH | SOLE     | 1 | 198,330 | 0 | 0      |
| CATO CORP CLASS A            | COM    | 149205106 | 718,560    | 20,852  | SH | SOLE     | 1 | 20,852  | 0 | 0      |
| CAVCO INDS INC DEL           | COM    | 149568107 | 3,400      | 50      | SH | DFND     | 2 | 0       | 0 | 50     |
| CAVCO INDUSTRIES INC         | COM    | 149568107 | 392,904    | 5,778   | SH | SOLE     | 1 | 5,778   | 0 | 0      |
| CAVIUM INC                   | COM    | 14964U108 | 1,717,575  | 34,538  | SH | SOLE     | 1 | 34,538  | 0 | 0      |
| CAVIUM INC                   | COM    | 14964U108 | 74,346     | 1,495   | SH | DFND     | 3 | 0       | 0 | 1,495  |
| CBIZ INC                     | COM    | 124805102 | 213,592    | 27,140  | SH | SOLE     | 1 | 27,140  | 0 | 0      |
| CBL & ASSOC PPTYS INC        | COM    | 124830100 | 11,904     | 665     | SH | DFND     | 4 | 0       | 0 | 665    |
| CBL + ASSOCIATES PROPRTIE    | COM    | 124830100 | 102,836    | 5,745   | SH | SOLE     | 1 | 5,745   | 0 | 0      |
| CBOE HLDGS INC               | COM    | 12503M108 | 14,131     | 264     | SH | DFND     | 3 | 0       | 0 | 264    |
| CBOE HLDGS INC               | COM    | 12503M108 | 75,149     | 1,404   | SH | DFND     | 2 | 0       | 0 | 1,404  |
| CBOE HOLDINGS INC            | COM    | 12503M108 | 9,088,438  | 169,798 | SH | SOLE     | 1 | 169,798 | 0 | 0      |
| CBRE CLARION GLOBAL REAL EST | COM    | 12504G100 | 134,290    | 16,025  | SH | DFND     | 4 | 0       | 0 | 16,025 |
| CBRE CLARION GLOBAL REAL EST | COM    | 12504G100 | 420,204    | 50,144  | SH | DFND     | 3 | 0       | 0 | 50,144 |
| CBRE CLARION GLOBAL REAL EST | COM    | 12504G100 | 103,418    | 12,341  | SH | DFND     | 2 | 0       | 0 | 12,341 |
| CBRE CLARION GLOBAL REAL EST | COM    | 12504G100 | 5,397      | 644     | SH | DFND     | 5 | 0       | 0 | 644    |
| CBRE GROUP INC               | COM    | 12504L109 | 2,498      | 84      | SH | DFND     | 4 | 0       | 0 | 84     |
| CBRE GROUP INC A             | COM    | 12504L109 | 3,143,518  | 105,700 | SH | SOLE     | 1 | 105,700 | 0 | 0      |
| CBS CORP CLASS B NON VOTIN   | COM    | 124857202 | 10,413,401 | 194,643 | SH | SOLE     | 1 | 194,643 | 0 | 0      |
| CBS CORP NEW                 | COM    | 124857202 | 108,445    | 2,027   | SH | DFND     | 4 | 0       | 0 | 2,027  |
| CBS CORP NEW                 | COM    | 124857202 | 357,380    | 6,680   | SH | DFND     | 3 | 0       | 0 | 6,680  |
| CBS CORP NEW                 | COM    | 124857202 | 36,059     | 674     | SH | DFND     | 2 | 0       | 0 | 674    |
| CBS CORP NEW                 | COM    | 124857202 | 2,675      | 50      | SH | DFND     | 5 | 0       | 0 | 50     |
| CBS OUTDOOR AMERICAS INC     | COM    | 14987J106 | 117,904    | 3,938   | SH | SOLE     | 1 | 3,938   | 0 | 0      |
| CBS OUTDOOR AMERS INC        | COM    | 14987J106 | 4,701      | 157     | SH | DFND     | 4 | 0       | 0 | 157    |
| CDI CORP                     | COM    | 125071100 | 157,861    | 10,872  | SH | SOLE     | 1 | 10,872  | 0 | 0      |
| CDN IMPERIAL BK COMM TORONTO | COM    | 136069101 | 30,100     | 335     | SH | DFND     | 4 | 0       | 0 | 335    |
| CDN IMPERIAL BK COMM TORONTO | COM    | 136069101 | 143,760    | 1,600   | SH | DFND     | 3 | 0       | 0 | 1,600  |
| CDN IMPERIAL BK COMM TORONTO | COM    | 136069101 | 15,993     | 178     | SH | DFND     | 2 | 0       | 0 | 178    |
| CDN IMPERIAL BK COMM TORONTO | COM    | 136069101 | 5,391      | 60      | SH | DFND     | 5 | 0       | 0 | 60     |
| CDW CORP/DE                  | COM    | 12514G108 | 49,245     | 1,586   | SH | SOLE     | 1 | 1,586   | 0 | 0      |
| CECO ENVIRONMENTAL CORP      | COM    | 125141101 | 184,277    | 13,752  | SH | SOLE     | 1 | 13,752  | 0 | 0      |
| CEDAR FAIR L P               | COM    | 150185106 | 101,181    | 2,140   | SH | DFND     | 4 | 0       | 0 | 2,140  |
| CEDAR FAIR L P               | COM    | 150185106 | 126,842    | 2,683   | SH | DFND     | 3 | 0       | 0 | 2,683  |
| CEDAR FAIR L P               | COM    | 150185106 | 130,496    | 2,761   | SH | DFND     | 2 | 0       | 0 | 2,761  |
| CEDAR REALTY TRUST INC       | COM    | 150602209 | 351,923    | 59,648  | SH | SOLE     | 1 | 59,648  | 0 | 0      |

|                              |     |           |            |         |    |      |   |         |   |       |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|-------|
| CEDAR REALTY TRUST INC       | COM | 150602209 | 2,950      | 500     | SH | DFND | 4 | 0       | 0 | 500   |
| CELADON GROUP INC            | COM | 150838100 | 314,409    | 16,165  | SH | SOLE | 1 | 16,165  | 0 | 0     |
| CELANESE CORP DEL            | COM | 150870103 | 74,086     | 1,266   | SH | DFND | 4 | 0       | 0 | 1,266 |
| CELANESE CORP DEL            | COM | 150870103 | 43,597     | 745     | SH | DFND | 3 | 0       | 0 | 745   |
| CELANESE CORP SERIES A       | COM | 150870103 | 624,233    | 10,667  | SH | SOLE | 1 | 10,667  | 0 | 0     |
| CELGENE CORP                 | COM | 151020104 | 34,136,060 | 360,161 | SH | SOLE | 1 | 360,161 | 0 | 0     |
| CELGENE CORP                 | COM | 151020104 | 680,047    | 7,175   | SH | DFND | 4 | 0       | 0 | 7,175 |
| CELGENE CORP                 | COM | 151020104 | 593,418    | 6,261   | SH | DFND | 3 | 0       | 0 | 6,261 |
| CELGENE CORP                 | COM | 151020104 | 166,528    | 1,757   | SH | DFND | 2 | 0       | 0 | 1,757 |
| CELGENE CORP                 | COM | 151020104 | 31,277     | 330     | SH | DFND | 5 | 0       | 0 | 330   |
| CELLDEX THERAPEUTICS INC     | COM | 15117B103 | 756,994    | 58,410  | SH | SOLE | 1 | 58,410  | 0 | 0     |
| CELLDEX THERAPEUTICS INC NEW | COM | 15117B103 | 13,154     | 1,015   | SH | DFND | 4 | 0       | 0 | 1,015 |
| CELLDEX THERAPEUTICS INC NEW | COM | 15117B103 | 3,240      | 250     | SH | DFND | 3 | 0       | 0 | 250   |
| CELLDEX THERAPEUTICS INC NEW | COM | 15117B103 | 9,098      | 702     | SH | DFND | 2 | 0       | 0 | 702   |
| CELLULAR DYNAMICS INTERNAT   | COM | 15117V109 | 44,655     | 6,352   | SH | SOLE | 1 | 6,352   | 0 | 0     |
| CELLULAR DYNAMICS INTL INC   | COM | 15117V109 | 13,076     | 1,860   | SH | DFND | 5 | 0       | 0 | 1,860 |
| CEMEX SAB DE CV              | COM | 151290889 | 35,260     | 2,704   | SH | DFND | 4 | 0       | 0 | 2,704 |
| CEMEX SAB DE CV              | COM | 151290889 | 496        | 38      | SH | DFND | 3 | 0       | 0 | 38    |
| CEMEX SAB DE CV              | COM | 151290889 | 7,863      | 603     | SH | DFND | 2 | 0       | 0 | 603   |
| CEMPRA INC                   | COM | 15130J109 | 163,786    | 14,944  | SH | SOLE | 1 | 14,944  | 0 | 0     |
| CENOVUS ENERGY INC           | COM | 15135U109 | 3,441      | 128     | SH | DFND | 4 | 0       | 0 | 128   |
| CENOVUS ENERGY INC           | COM | 15135U109 | 11,580     | 431     | SH | DFND | 2 | 0       | 0 | 431   |
| CENTENE CORP                 | COM | 15135B101 | 9,653,663  | 116,717 | SH | SOLE | 1 | 116,717 | 0 | 0     |
| CENTENE CORP DEL             | COM | 15135B101 | 1,985      | 24      | SH | DFND | 4 | 0       | 0 | 24    |
| CENTENE CORP DEL             | COM | 15135B101 | 94,041     | 1,137   | SH | DFND | 3 | 0       | 0 | 1,137 |
| CENTENE CORP DEL             | COM | 15135B101 | 2,895      | 35      | SH | DFND | 2 | 0       | 0 | 35    |
| CENTERPOINT ENERGY INC       | COM | 15189T107 | 4,737,612  | 193,609 | SH | SOLE | 1 | 193,609 | 0 | 0     |
| CENTERPOINT ENERGY INC       | COM | 15189T107 | 85,033     | 3,475   | SH | DFND | 3 | 0       | 0 | 3,475 |
| CENTERPOINT ENERGY INC       | COM | 15189T107 | 1,199      | 49      | SH | DFND | 2 | 0       | 0 | 49    |
| CENTERSTATE BANKS INC        | COM | 15201P109 | 240,431    | 23,230  | SH | SOLE | 1 | 23,230  | 0 | 0     |
| CENTRAIS ELETRICAS BRASILEIR | COM | 15234Q108 | 362        | 87      | SH | DFND | 2 | 0       | 0 | 87    |
| CENTRAL EUR RUSS & TURK FD I | COM | 153436100 | 944        | 38      | SH | DFND | 2 | 0       | 0 | 38    |
| CENTRAL EUROPEAN MEDIA ENT   | COM | G20045202 | 103,775    | 46,122  | SH | SOLE | 1 | 46,122  | 0 | 0     |
| CENTRAL FD CDA LTD           | COM | 153501101 | 13,578     | 1,103   | SH | DFND | 4 | 0       | 0 | 1,103 |
| CENTRAL FD CDA LTD           | COM | 153501101 | 113,870    | 9,250   | SH | DFND | 3 | 0       | 0 | 9,250 |
| CENTRAL FD CDA LTD           | COM | 153501101 | 11,633     | 945     | SH | DFND | 2 | 0       | 0 | 945   |
| CENTRAL GARDEN & PET CO      | COM | 153527106 | 388        | 50      | SH | DFND | 2 | 0       | 0 | 50    |
| CENTRAL GARDEN AND PET CO    | COM | 153527205 | 266,317    | 33,124  | SH | SOLE | 1 | 33,124  | 0 | 0     |
| CENTRAL GOLDTRUST            | COM | 153546106 | 5,792      | 140     | SH | DFND | 4 | 0       | 0 | 140   |
| CENTRAL PACIFIC FINANCIAL    | COM | 154760409 | 200,690    | 11,193  | SH | SOLE | 1 | 11,193  | 0 | 0     |
| CENTRUS ENERGY CORP          | COM | 15643U104 | 1,307      | 128     | SH | DFND | 3 | 0       | 0 | 128   |
| CENTRUS ENERGY CORP          | COM | 15643U104 | 31         | 3       | SH | DFND | 2 | 0       | 0 | 3     |
| CENTURY ALUM CO              | COM | 156431108 | 138,940    | 5,350   | SH | DFND | 3 | 0       | 0 | 5,350 |
| CENTURY ALUMINUM COMPANY     | COM | 156431108 | 1,025,555  | 39,490  | SH | SOLE | 1 | 39,490  | 0 | 0     |
| CENTURY BANCORP INC          | COM | 156432106 | 78,830     | 2,277   | SH | SOLE | 1 | 2,277   | 0 | 0     |

| CL A                         |      |           |            |         |     |      |   |         |   |        |
|------------------------------|------|-----------|------------|---------|-----|------|---|---------|---|--------|
| CENTURYLINK INC              | COM  | 156700106 | 13,272,281 | 324,585 | SH  | SOLE | 1 | 324,585 | 0 | 0      |
| CENTURYLINK INC              | COM  | 156700106 | 760,586    | 18,601  | SH  | DFND | 4 | 0       | 0 | 18,601 |
| CENTURYLINK INC              | COM  | 156700106 | 774,015    | 18,929  | SH  | DFND | 3 | 0       | 0 | 18,929 |
| CENTURYLINK INC              | COM  | 156700106 | 761,480    | 18,623  | SH  | DFND | 2 | 0       | 0 | 18,623 |
| CENTURYLINK INC              | COM  | 156700106 | 491        | 12      | SH  | DFND | 5 | 0       | 0 | 12     |
| CENVEO INC                   | COM  | 15670S105 | 89,471     | 36,223  | SH  | SOLE | 1 | 36,223  | 0 | 0      |
| CEPHEID                      | COM  | 15670R107 | 2,686      | 61      | SH  | DFND | 4 | 0       | 0 | 61     |
| CEPHEID INC                  | COM  | 15670R107 | 2,006,711  | 45,576  | SH  | SOLE | 1 | 45,576  | 0 | 0      |
| CERAGON NETWORKS LTD         | COM  | M22013102 | 1,190      | 500     | SH  | DFND | 2 | 0       | 0 | 500    |
| CERNER CORP                  | COM  | 156782104 | 7,898,148  | 132,586 | SH  | SOLE | 1 | 132,586 | 0 | 0      |
| CERNER CORP                  | COM  | 156782104 | 1,087,153  | 18,250  | SH  | DFND | 4 | 0       | 0 | 18,250 |
| CERNER CORP                  | COM  | 156782104 | 650,087    | 10,913  | SH  | DFND | 3 | 0       | 0 | 10,913 |
| CERNER CORP                  | COM  | 156782104 | 511,766    | 8,591   | SH  | DFND | 2 | 0       | 0 | 8,591  |
| CERNER CORP                  | COM  | 156782104 | 2,145      | 36      | SH  | DFND | 5 | 0       | 0 | 36     |
| CERUS CORP                   | COM  | 157085101 | 190,070    | 47,399  | SH  | SOLE | 1 | 47,399  | 0 | 0      |
| CERUS CORP                   | COM  | 157085101 | 4,010      | 1,000   | SH  | DFND | 3 | 0       | 0 | 1,000  |
| CERUS CORP                   | COM  | 157085101 | 13,233     | 3,300   | SH  | DFND | 2 | 0       | 0 | 3,300  |
| CEVA INC                     | COM  | 157210105 | 215,752    | 16,053  | SH  | SOLE | 1 | 16,053  | 0 | 0      |
| CF INDS HLDGS INC            | COM  | 125269100 | 106,387    | 381     | SH  | DFND | 3 | 0       | 0 | 381    |
| CF INDS HLDGS INC            | COM  | 125269100 | 67,850     | 243     | SH  | DFND | 2 | 0       | 0 | 243    |
| CF INDUSTRIES HOLDINGS INC   | COM  | 125269100 | 5,113,635  | 18,314  | SH  | SOLE | 1 | 18,314  | 0 | 0      |
| CGG                          | COM  | 12531Q105 | 912        | 100     | SH  | DFND | 2 | 0       | 0 | 100    |
| CHAMBERS STR PPTYS           | COM  | 157842105 | 49,660     | 6,595   | SH  | DFND | 4 | 0       | 0 | 6,595  |
| CHAMBERS STR PPTYS           | COM  | 157842105 | 308,271    | 40,939  | SH  | DFND | 3 | 0       | 0 | 40,939 |
| CHAMBERS STR PPTYS           | COM  | 157842105 | 313,652    | 41,654  | SH  | DFND | 2 | 0       | 0 | 41,654 |
| CHAMBERS STREET PROPERTIES   | COM  | 157842105 | 1,166,578  | 154,924 | SH  | SOLE | 1 | 154,924 | 0 | 0      |
| CHANNELADVISOR CORP          | COM  | 159179100 | 221,908    | 13,531  | SH  | SOLE | 1 | 13,531  | 0 | 0      |
| CHARLES & COLVARD LTD        | COM  | 159765106 | 168,328    | 79,400  | SH  | DFND | 3 | 0       | 0 | 79,400 |
| CHARLES RIV LABS INTL INC    | COM  | 159864107 | 2,390      | 40      | SH  | DFND | 4 | 0       | 0 | 40     |
| CHARLES RIVER LABORATORIES   | COM  | 159864107 | 5,582,703  | 93,450  | SH  | SOLE | 1 | 93,450  | 0 | 0      |
| CHART INDS INC               | COM  | 16115Q308 | 10,392     | 170     | SH  | DFND | 4 | 0       | 0 | 170    |
| CHART INDS INC               | COM  | 16115Q308 | 5,624      | 92      | SH  | DFND | 3 | 0       | 0 | 92     |
| CHART INDS INC               | COM  | 16115Q308 | 8,497      | 139     | SH  | DFND | 2 | 0       | 0 | 139    |
| CHART INDS INC               | BOND | 16115QAC4 | 5,791      | 5       | PRN | DFND | 2 | 0       | 0 | 5      |
| CHART INDUSTRIES INC         | COM  | 16115Q308 | 1,217,465  | 19,916  | SH  | SOLE | 1 | 19,916  | 0 | 0      |
| CHARTER COMMUNICATION A      | COM  | 16117M305 | 1,417,883  | 9,367   | SH  | SOLE | 1 | 9,367   | 0 | 0      |
| CHARTER COMMUNICATIONS INC D | COM  | 16117M305 | 757        | 5       | SH  | DFND | 3 | 0       | 0 | 5      |
| CHARTER FINANCIAL CORP       | COM  | 16122W108 | 157,140    | 14,686  | SH  | SOLE | 1 | 14,686  | 0 | 0      |
| CHASE CORP                   | COM  | 16150R104 | 137,021    | 4,403   | SH  | SOLE | 1 | 4,403   | 0 | 0      |
| CHATHAM LODGING TRUST        | COM  | 16208T102 | 398,153    | 17,251  | SH  | SOLE | 1 | 17,251  | 0 | 0      |
| CHC GROUP LTD                | COM  | G07021101 | 122,791    | 21,927  | SH  | SOLE | 1 | 21,927  | 0 | 0      |
| CHECK POINT SOFTWARE TECH    | COM  | M22465104 | 773,203    | 11,167  | SH  | SOLE | 1 | 11,167  | 0 | 0      |
| CHECK POINT SOFTWARE TECH LT | COM  | M22465104 | 28,319     | 409     | SH  | DFND | 4 | 0       | 0 | 409    |
| CHECK POINT SOFTWARE TECH LT | COM  | M22465104 | 326,120    | 4,710   | SH  | DFND | 3 | 0       | 0 | 4,710  |
| CHECK POINT SOFTWARE TECH LT | COM  | M22465104 | 6,093      | 88      | SH  | DFND | 2 | 0       | 0 | 88     |
| CHECKPOINT SYS INC           | COM  | 162825103 | 1,358      | 111     | SH  | DFND | 2 | 0       | 0 | 111    |
| CHECKPOINT SYSTEMS           | COM  | 162825103 | 391,336    | 31,998  | SH  | SOLE | 1 | 31,998  | 0 | 0      |

|                              |     |           |             |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| INC                          |     |           |             |           |    |      |   |           |   |        |
| CHEESECAKE FACTORY INC/THE   | COM | 163072101 | 5,624,073   | 123,606   | SH | SOLE | 1 | 123,606   | 0 | 0      |
| CHEFS WAREHOUSE INC/THE      | COM | 163086101 | 191,120     | 11,754    | SH | SOLE | 1 | 11,754    | 0 | 0      |
| CHEGG INC                    | COM | 163092109 | 300,450     | 48,149    | SH | SOLE | 1 | 48,149    | 0 | 0      |
| CHEGG INC                    | COM | 163092109 | 899         | 144       | SH | DFND | 3 | 0         | 0 | 144    |
| CHEMED CORP                  | COM | 16359R103 | 1,382,564   | 13,436    | SH | SOLE | 1 | 13,436    | 0 | 0      |
| CHEMED CORP NEW              | COM | 16359R103 | 30,870      | 300       | SH | DFND | 3 | 0         | 0 | 300    |
| CHEMED CORP NEW              | COM | 16359R103 | 3,293       | 32        | SH | DFND | 2 | 0         | 0 | 32     |
| CHEMICAL FINANCIAL CORP      | COM | 163731102 | 526,103     | 19,565    | SH | SOLE | 1 | 19,565    | 0 | 0      |
| CHEMICAL FINL CORP           | COM | 163731102 | 8,067       | 300       | SH | DFND | 3 | 0         | 0 | 300    |
| CHEMICAL FINL CORP           | COM | 163731102 | 57,814      | 2,150     | SH | DFND | 2 | 0         | 0 | 2,150  |
| CHEMOCENTRYX INC             | COM | 16383L106 | 80,465      | 17,881    | SH | SOLE | 1 | 17,881    | 0 | 0      |
| CHEMTURA CORP                | COM | 163893209 | 1,463,141   | 62,715    | SH | SOLE | 1 | 62,715    | 0 | 0      |
| CHEMTURA CORP                | COM | 163893209 | 2,496       | 107       | SH | DFND | 4 | 0         | 0 | 107    |
| CHEMTURA CORP                | COM | 163893209 | 4,666       | 200       | SH | DFND | 3 | 0         | 0 | 200    |
| CHENIERE ENERGY INC          | COM | 16411R208 | 609,028     | 7,610     | SH | SOLE | 1 | 7,610     | 0 | 0      |
| CHENIERE ENERGY INC          | COM | 16411R208 | 23,929      | 299       | SH | DFND | 4 | 0         | 0 | 299    |
| CHENIERE ENERGY INC          | COM | 16411R208 | 549,566     | 6,867     | SH | DFND | 3 | 0         | 0 | 6,867  |
| CHENIERE ENERGY INC          | COM | 16411R208 | 224,324     | 2,803     | SH | DFND | 2 | 0         | 0 | 2,803  |
| CHENIERE ENERGY INC          | COM | 16411R208 | 5,042       | 63        | SH | DFND | 5 | 0         | 0 | 63     |
| CHENIERE ENERGY PARTNERS LP  | COM | 16411Q101 | 118,883     | 3,633     | SH | DFND | 4 | 0         | 0 | 3,633  |
| CHENIERE ENERGY PARTNERS LP  | COM | 16411Q101 | 94,048      | 2,874     | SH | DFND | 3 | 0         | 0 | 2,874  |
| CHENIERE ENERGY PARTNERS LP  | COM | 16411Q101 | 15,477      | 473       | SH | DFND | 2 | 0         | 0 | 473    |
| CHERRY HILL MTG INVT CORP    | COM | 164651101 | 19,224      | 1,028     | SH | DFND | 4 | 0         | 0 | 1,028  |
| CHESAPEAKE ENERGY CORP       | COM | 165167107 | 5,365,475   | 233,383   | SH | SOLE | 1 | 233,383   | 0 | 0      |
| CHESAPEAKE ENERGY CORP       | COM | 165167107 | 78,695      | 3,423     | SH | DFND | 4 | 0         | 0 | 3,423  |
| CHESAPEAKE ENERGY CORP       | COM | 165167107 | 411,831     | 17,914    | SH | DFND | 3 | 0         | 0 | 17,914 |
| CHESAPEAKE ENERGY CORP       | COM | 165167107 | 673,618     | 29,301    | SH | DFND | 2 | 0         | 0 | 29,301 |
| CHESAPEAKE ENERGY CORP       | COM | 165167107 | 52,716      | 2,293     | SH | DFND | 5 | 0         | 0 | 2,293  |
| CHESAPEAKE GRANITE WASH TR   | COM | 165185109 | 62,514      | 5,892     | SH | DFND | 4 | 0         | 0 | 5,892  |
| CHESAPEAKE GRANITE WASH TR   | COM | 165185109 | 358,692     | 33,807    | SH | DFND | 3 | 0         | 0 | 33,807 |
| CHESAPEAKE GRANITE WASH TR   | COM | 165185109 | 148,551     | 14,001    | SH | DFND | 2 | 0         | 0 | 14,001 |
| CHESAPEAKE LODGING TRUST     | COM | 165240102 | 1,133,760   | 38,894    | SH | SOLE | 1 | 38,894    | 0 | 0      |
| CHESAPEAKE UTILITIES CORP    | COM | 165303108 | 396,312     | 9,513     | SH | SOLE | 1 | 9,513     | 0 | 0      |
| CHESAPEAKE UTILS CORP        | COM | 165303108 | 28,121      | 675       | SH | DFND | 2 | 0         | 0 | 675    |
| CHEVRON CORP                 | COM | 166764100 | 362,370,664 | 3,036,965 | SH | SOLE | 1 | 3,036,965 | 0 | 0      |
| CHEVRON CORP NEW             | COM | 166764100 | 3,416,987   | 28,637    | SH | DFND | 4 | 0         | 0 | 28,637 |
| CHEVRON CORP NEW             | COM | 166764100 | 7,666,218   | 64,249    | SH | DFND | 3 | 0         | 0 | 64,249 |
| CHEVRON CORP NEW             | COM | 166764100 | 4,857,536   | 40,710    | SH | DFND | 2 | 0         | 0 | 40,710 |
| CHEVRON CORP NEW             | COM | 166764100 | 91,843      | 770       | SH | DFND | 5 | 0         | 0 | 770    |
| CHICAGO BRIDGE & IRON CO N V | COM | 167250109 | 37,892      | 655       | SH | DFND | 4 | 0         | 0 | 655    |
| CHICAGO BRIDGE & IRON CO N V | COM | 167250109 | 920,451     | 15,911    | SH | DFND | 3 | 0         | 0 | 15,911 |
| CHICAGO BRIDGE & IRON CO N V | COM | 167250109 | 215,202     | 3,720     | SH | DFND | 2 | 0         | 0 | 3,720  |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| CHICAGO BRIDGE & IRON CO N V | COM | 167250109 | 5,785      | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| CHICAGO BRIDGE + IRON CO N   | COM | 167250109 | 104,072    | 1,799   | SH | SOLE | 1 | 1,799   | 0 | 0      |
| CHICO S FAS INC              | COM | 168615102 | 4,517,331  | 305,845 | SH | SOLE | 1 | 305,845 | 0 | 0      |
| CHICOS FAS INC               | COM | 168615102 | 1,313      | 89      | SH | DFND | 4 | 0       | 0 | 89     |
| CHICOS FAS INC               | COM | 168615102 | 46,718     | 3,163   | SH | DFND | 3 | 0       | 0 | 3,163  |
| CHILDREN S PLACE INC/THE     | COM | 168905107 | 804,072    | 16,871  | SH | SOLE | 1 | 16,871  | 0 | 0      |
| CHILDRENS PL INC             | COM | 168905107 | 1,430      | 30      | SH | DFND | 4 | 0       | 0 | 30     |
| CHIMERA INVESTMENT CORP      | COM | 16934Q109 | 2,543,152  | 836,563 | SH | SOLE | 1 | 836,563 | 0 | 0      |
| CHIMERA INVT CORP            | COM | 16934Q109 | 1,250      | 411     | SH | DFND | 4 | 0       | 0 | 411    |
| CHIMERA INVT CORP            | COM | 16934Q109 | 102,717    | 33,789  | SH | DFND | 3 | 0       | 0 | 33,789 |
| CHIMERA INVT CORP            | COM | 16934Q109 | 5,654      | 1,860   | SH | DFND | 2 | 0       | 0 | 1,860  |
| CHIMERIX INC                 | COM | 16934W106 | 486,720    | 17,622  | SH | SOLE | 1 | 17,622  | 0 | 0      |
| CHIMERIX INC                 | COM | 16934W106 | 9,667      | 350     | SH | DFND | 3 | 0       | 0 | 350    |
| CHINA DIGITAL TV HLDG CO LTD | COM | 16938G107 | 409        | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| CHINA DIGITAL TV HLDG CO LTD | COM | 16938G107 | 2,045      | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| CHINA FIN ONLINE CO LTD      | COM | 169379104 | 687        | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| CHINA LIFE INS CO LTD        | COM | 16939P106 | 209        | 5       | SH | DFND | 4 | 0       | 0 | 5      |
| CHINA MOBILE GAMES & ENTMT G | COM | 16952T100 | 2,105      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| CHINA MOBILE LIMITED         | COM | 16941M109 | 24,029     | 409     | SH | DFND | 4 | 0       | 0 | 409    |
| CHINA MOBILE LIMITED         | COM | 16941M109 | 58,750     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| CHINA MOBILE LIMITED         | COM | 16941M109 | 220,195    | 3,748   | SH | DFND | 2 | 0       | 0 | 3,748  |
| CHINA MOBILE LIMITED         | COM | 16941M109 | 36,484     | 621     | SH | DFND | 5 | 0       | 0 | 621    |
| CHINA PETE & CHEM CORP       | COM | 16941R108 | 21,665     | 248     | SH | DFND | 2 | 0       | 0 | 248    |
| CHINA UNICOM (HONG KONG) LTD | COM | 16945R104 | 3,758      | 250     | SH | DFND | 3 | 0       | 0 | 250    |
| CHINA UNICOM (HONG KONG) LTD | COM | 16945R104 | 65,546     | 4,361   | SH | DFND | 2 | 0       | 0 | 4,361  |
| CHINACACHE INTL HLDG LTD     | COM | 16950M107 | 6,890      | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| CHIPMOS TECH BERMUDA LTD     | COM | G2110R114 | 10,179     | 450     | SH | DFND | 2 | 0       | 0 | 450    |
| CHIPOTLE MEXICAN GRILL INC   | COM | 169656105 | 8,087,070  | 12,132  | SH | SOLE | 1 | 12,132  | 0 | 0      |
| CHIPOTLE MEXICAN GRILL INC   | COM | 169656105 | 22,664     | 34      | SH | DFND | 4 | 0       | 0 | 34     |
| CHIPOTLE MEXICAN GRILL INC   | COM | 169656105 | 115,987    | 174     | SH | DFND | 3 | 0       | 0 | 174    |
| CHIPOTLE MEXICAN GRILL INC   | COM | 169656105 | 32,663     | 49      | SH | DFND | 2 | 0       | 0 | 49     |
| CHIQUITA BRANDS INTL         | COM | 170032809 | 435,486    | 30,668  | SH | SOLE | 1 | 30,668  | 0 | 0      |
| CHIQUITA BRANDS INTL INC     | COM | 170032809 | 2,173      | 153     | SH | DFND | 3 | 0       | 0 | 153    |
| CHOICE HOTELS INTL INC       | COM | 169905106 | 60,372     | 1,161   | SH | SOLE | 1 | 1,161   | 0 | 0      |
| CHOICE HOTELS INTL INC       | COM | 169905106 | 364        | 7       | SH | DFND | 3 | 0       | 0 | 7      |
| CHRISTOPHER + BANKS CORP     | COM | 171046105 | 277,108    | 28,019  | SH | SOLE | 1 | 28,019  | 0 | 0      |
| CHUBB CORP                   | COM | 171232101 | 7,533,773  | 82,716  | SH | SOLE | 1 | 82,716  | 0 | 0      |
| CHUBB CORP                   | COM | 171232101 | 9,928      | 109     | SH | DFND | 4 | 0       | 0 | 109    |
| CHUBB CORP                   | COM | 171232101 | 218,319    | 2,397   | SH | DFND | 3 | 0       | 0 | 2,397  |
| CHUBB CORP                   | COM | 171232101 | 52,553     | 577     | SH | DFND | 2 | 0       | 0 | 577    |
| CHUBB CORP                   | COM | 171232101 | 2,277      | 25      | SH | DFND | 5 | 0       | 0 | 25     |
| CHURCH & DWIGHT INC          | COM | 171340102 | 10,524     | 150     | SH | DFND | 4 | 0       | 0 | 150    |
| CHURCH & DWIGHT INC          | COM | 171340102 | 10,604     | 151     | SH | DFND | 3 | 0       | 0 | 151    |
| CHURCH & DWIGHT INC          | COM | 171340102 | 6,314      | 90      | SH | DFND | 2 | 0       | 0 | 90     |
| CHURCH + DWIGHT CO           | COM | 171340102 | 18,905,173 | 269,458 | SH | SOLE | 1 | 269,458 | 0 | 0      |

| INC                       |     |           |             |            |    |      |   |            |   |        |
|---------------------------|-----|-----------|-------------|------------|----|------|---|------------|---|--------|
| CHURCHILL DOWNS INC       | COM | 171484108 | 855,758     | 8,777      | SH | SOLE | 1 | 8,777      | 0 | 0      |
| CHUY S HOLDINGS INC       | COM | 171604101 | 337,254     | 10,744     | SH | SOLE | 1 | 10,744     | 0 | 0      |
| CHYRONHEGO CORP           | COM | 171607104 | 799         | 268        | SH | DFND | 2 | 0          | 0 | 268    |
| CIBER INC                 | COM | 17163B102 | 201,547     | 58,760     | SH | SOLE | 1 | 58,760     | 0 | 0      |
| CIENA CORP                | COM | 171779309 | 4,665,616   | 279,044    | SH | SOLE | 1 | 279,044    | 0 | 0      |
| CIENA CORP                | COM | 171779309 | 5,401       | 323        | SH | DFND | 4 | 0          | 0 | 323    |
| CIENA CORP                | COM | 171779309 | 3,344       | 200        | SH | DFND | 3 | 0          | 0 | 200    |
| CIENA CORP                | COM | 171779309 | 1,187       | 71         | SH | DFND | 2 | 0          | 0 | 71     |
| CIFC CORP                 | COM | 12547R105 | 35,521      | 3,925      | SH | SOLE | 1 | 3,925      | 0 | 0      |
| CIGNA CORP                | COM | 125509109 | 10,198,907  | 112,459    | SH | SOLE | 1 | 112,459    | 0 | 0      |
| CIGNA CORPORATION         | COM | 125509109 | 42,896      | 473        | SH | DFND | 4 | 0          | 0 | 473    |
| CIGNA CORPORATION         | COM | 125509109 | 145,285     | 1,602      | SH | DFND | 2 | 0          | 0 | 1,602  |
| CIM COML TR CORP          | COM | 125525105 | 11,857      | 537        | SH | DFND | 3 | 0          | 0 | 537    |
| CIMAREX ENERGY CO         | COM | 171798101 | 4,276,334   | 33,797     | SH | SOLE | 1 | 33,797     | 0 | 0      |
| CIMAREX ENERGY CO         | COM | 171798101 | 12,653      | 100        | SH | DFND | 4 | 0          | 0 | 100    |
| CIMAREX ENERGY CO         | COM | 171798101 | 12,653      | 100        | SH | DFND | 3 | 0          | 0 | 100    |
| CIMAREX ENERGY CO         | COM | 171798101 | 69,592      | 550        | SH | DFND | 2 | 0          | 0 | 550    |
| CIMAREX ENERGY CO         | COM | 171798101 | 16,449      | 130        | SH | DFND | 5 | 0          | 0 | 130    |
| CIMATRON LTD              | COM | M23798107 | 3,256       | 540        | SH | DFND | 3 | 0          | 0 | 540    |
| CIMATRON LTD              | COM | M23798107 | 23,758      | 3,940      | SH | DFND | 2 | 0          | 0 | 3,940  |
| CIMATRON LTD              | COM | M23798107 | 8,882       | 1,473      | SH | DFND | 5 | 0          | 0 | 1,473  |
| CINCINNATI BELL INC       | COM | 171871106 | 540,929     | 160,513    | SH | SOLE | 1 | 160,513    | 0 | 0      |
| CINCINNATI BELL INC NEW   | COM | 171871403 | 31,103      | 650        | SH | DFND | 3 | 0          | 0 | 650    |
| CINCINNATI BELL INC NEW   | COM | 171871106 | 1,685       | 500        | SH | DFND | 2 | 0          | 0 | 500    |
| CINCINNATI BELL INC NEW   | COM | 171871403 | 2,393       | 50         | SH | DFND | 2 | 0          | 0 | 50     |
| CINCINNATI FINANCIAL CORP | COM | 172062101 | 4,046,771   | 86,010     | SH | SOLE | 1 | 86,010     | 0 | 0      |
| CINCINNATI FINL CORP      | COM | 172062101 | 266,774     | 5,670      | SH | DFND | 4 | 0          | 0 | 5,670  |
| CINCINNATI FINL CORP      | COM | 172062101 | 18,397      | 391        | SH | DFND | 3 | 0          | 0 | 391    |
| CINCINNATI FINL CORP      | COM | 172062101 | 431,204     | 9,165      | SH | DFND | 2 | 0          | 0 | 9,165  |
| CINCINNATI FINL CORP      | COM | 172062101 | 48,650      | 1,034      | SH | DFND | 5 | 0          | 0 | 1,034  |
| CINEDIGM CORP A           | COM | 172406100 | 77,525      | 50,016     | SH | SOLE | 1 | 50,016     | 0 | 0      |
| CINEMARK HOLDINGS INC     | COM | 17243V102 | 7,069,155   | 207,672    | SH | SOLE | 1 | 207,672    | 0 | 0      |
| CINEMARK HOLDINGS INC     | COM | 17243V102 | 15,318      | 450        | SH | DFND | 4 | 0          | 0 | 450    |
| CINEMARK HOLDINGS INC     | COM | 17243V102 | 3,030       | 89         | SH | DFND | 3 | 0          | 0 | 89     |
| CINEMARK HOLDINGS INC     | COM | 17243V102 | 119,276     | 3,504      | SH | DFND | 2 | 0          | 0 | 3,504  |
| CINEMARK HOLDINGS INC     | COM | 17243V102 | 3,404       | 100        | SH | DFND | 5 | 0          | 0 | 100    |
| CINTAS CORP               | COM | 172908105 | 2,777,999   | 39,354     | SH | SOLE | 1 | 39,354     | 0 | 0      |
| CINTAS CORP               | COM | 172908105 | 55,587      | 787        | SH | DFND | 4 | 0          | 0 | 787    |
| CINTAS CORP               | COM | 172908105 | 1,341       | 19         | SH | DFND | 3 | 0          | 0 | 19     |
| CINTAS CORP               | COM | 172908105 | 35,295      | 500        | SH | DFND | 2 | 0          | 0 | 500    |
| CIRCOR INTERNATIONAL INC  | COM | 17273K109 | 912,860     | 13,558     | SH | SOLE | 1 | 13,558     | 0 | 0      |
| CIRRUS LOGIC INC          | COM | 172755100 | 993,544     | 47,652     | SH | SOLE | 1 | 47,652     | 0 | 0      |
| CIRRUS LOGIC INC          | COM | 172755100 | 9,174       | 440        | SH | DFND | 3 | 0          | 0 | 440    |
| CIRRUS LOGIC INC          | COM | 172755100 | 159,148     | 7,633      | SH | DFND | 2 | 0          | 0 | 7,633  |
| CISCO SYS INC             | COM | 17275R102 | 1,056,524   | 41,976     | SH | DFND | 4 | 0          | 0 | 41,976 |
| CISCO SYS INC             | COM | 17275R102 | 2,355,649   | 93,590     | SH | DFND | 3 | 0          | 0 | 93,590 |
| CISCO SYS INC             | COM | 17275R102 | 795,069     | 31,588     | SH | DFND | 2 | 0          | 0 | 31,588 |
| CISCO SYS INC             | COM | 17275R102 | 332,017     | 13,191     | SH | DFND | 5 | 0          | 0 | 13,191 |
| CISCO SYSTEMS INC         | COM | 17275R102 | 362,721,774 | 14,410,877 | SH | SOLE | 1 | 14,410,877 | 0 | 0      |
| CIT GROUP INC             | COM | 125581801 | 524,679     | 11,416     | SH | SOLE | 1 | 11,416     | 0 | 0      |

|                             |     |           |            |           |    |      |   |           |   |        |
|-----------------------------|-----|-----------|------------|-----------|----|------|---|-----------|---|--------|
| CIT GROUP INC               | COM | 125581801 | 5,515      | 120       | SH | DFND | 4 | 0         | 0 | 120    |
| CIT GROUP INC               | COM | 125581801 | 28,036     | 610       | SH | DFND | 3 | 0         | 0 | 610    |
| CIT GROUP INC               | COM | 125581801 | 2,804      | 61        | SH | DFND | 2 | 0         | 0 | 61     |
| CITI TRENDS INC             | COM | 17306X102 | 225,066    | 10,184    | SH | SOLE | 1 | 10,184    | 0 | 0      |
| CITIGROUP INC               | COM | 172967424 | 64,511,910 | 1,244,923 | SH | SOLE | 1 | 1,244,923 | 0 | 0      |
| CITIGROUP INC               | COM | 172967424 | 556,702    | 10,743    | SH | DFND | 4 | 0         | 0 | 10,743 |
| CITIGROUP INC               | COM | 172967424 | 836,804    | 16,148    | SH | DFND | 3 | 0         | 0 | 16,148 |
| CITIGROUP INC               | COM | 172967424 | 863,052    | 16,655    | SH | DFND | 2 | 0         | 0 | 16,655 |
| CITIGROUP INC               | COM | 172967424 | 25,755     | 497       | SH | DFND | 5 | 0         | 0 | 497    |
| CITIZENS + NORTHERN CORP    | COM | 172922106 | 154,375    | 8,125     | SH | SOLE | 1 | 8,125     | 0 | 0      |
| CITIZENS INC                | COM | 174740100 | 185,712    | 28,748    | SH | SOLE | 1 | 28,748    | 0 | 0      |
| CITRIX SYS INC              | COM | 177376100 | 15,909     | 223       | SH | DFND | 4 | 0         | 0 | 223    |
| CITRIX SYS INC              | COM | 177376100 | 17,193     | 241       | SH | DFND | 2 | 0         | 0 | 241    |
| CITRIX SYS INC              | COM | 177376100 | 1,427      | 20        | SH | DFND | 5 | 0         | 0 | 20     |
| CITRIX SYSTEMS INC          | COM | 177376100 | 5,356,849  | 75,089    | SH | SOLE | 1 | 75,089    | 0 | 0      |
| CITY HLDG CO                | COM | 177835105 | 8,426      | 200       | SH | DFND | 3 | 0         | 0 | 200    |
| CITY HOLDING CO             | COM | 177835105 | 506,866    | 12,031    | SH | SOLE | 1 | 12,031    | 0 | 0      |
| CITY NATIONAL CORP          | COM | 178566105 | 7,274,535  | 96,135    | SH | SOLE | 1 | 96,135    | 0 | 0      |
| CIVEO CORP                  | COM | 178787107 | 3,158,210  | 272,025   | SH | SOLE | 1 | 272,025   | 0 | 0      |
| CIVEO CORP                  | COM | 178787107 | 604        | 52        | SH | DFND | 4 | 0         | 0 | 52     |
| CLARCOR INC                 | COM | 179895107 | 8,362,642  | 132,572   | SH | SOLE | 1 | 132,572   | 0 | 0      |
| CLARCOR INC                 | COM | 179895107 | 1,072      | 17        | SH | DFND | 3 | 0         | 0 | 17     |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M209 | 2,247      | 48        | SH | DFND | 4 | 0         | 0 | 48     |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M100 | 505,224    | 14,829    | SH | DFND | 4 | 0         | 0 | 14,829 |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q507 | 5,508      | 200       | SH | DFND | 4 | 0         | 0 | 200    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M506 | 572,439    | 23,528    | SH | DFND | 4 | 0         | 0 | 23,528 |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q853 | 4,369      | 167       | SH | DFND | 4 | 0         | 0 | 167    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M613 | 2,295      | 68        | SH | DFND | 4 | 0         | 0 | 68     |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q135 | 2,562      | 71        | SH | DFND | 4 | 0         | 0 | 71     |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M605 | 1,283,393  | 28,444    | SH | DFND | 4 | 0         | 0 | 28,444 |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q739 | 1,179      | 29        | SH | DFND | 4 | 0         | 0 | 29     |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M720 | 405,411    | 8,395     | SH | DFND | 4 | 0         | 0 | 8,395  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q804 | 48,367     | 2,617     | SH | DFND | 4 | 0         | 0 | 2,617  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q879 | 4,702      | 200       | SH | DFND | 4 | 0         | 0 | 200    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q796 | 78,005     | 3,783     | SH | DFND | 3 | 0         | 0 | 3,783  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q853 | 16,023     | 613       | SH | DFND | 3 | 0         | 0 | 613    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q739 | 12,723     | 313       | SH | DFND | 3 | 0         | 0 | 313    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q135 | 5,053      | 140       | SH | DFND | 3 | 0         | 0 | 140    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M605 | 2,418,432  | 53,600    | SH | DFND | 3 | 0         | 0 | 53,600 |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q507 | 110,160    | 4,000     | SH | DFND | 3 | 0         | 0 | 4,000  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M100 | 31,384     | 921       | SH | DFND | 3 | 0         | 0 | 921    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q838 | 9,147      | 550       | SH | DFND | 3 | 0         | 0 | 550    |
| CLAYMORE EXCHANGE           | COM | 18383M308 | 39,309     | 1,523     | SH | DFND | 3 | 0         | 0 | 1,523  |

|                             |     |           |           |        |    |      |   |   |   |        |
|-----------------------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| TRD FD TR                   |     |           |           |        |    |      |   |   |   |        |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M506 | 111,650   | 4,589  | SH | DFND | 3 | 0 | 0 | 4,589  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M423 | 2,644     | 100    | SH | DFND | 3 | 0 | 0 | 100    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q804 | 208,847   | 11,300 | SH | DFND | 3 | 0 | 0 | 11,300 |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q879 | 23,510    | 1,000  | SH | DFND | 3 | 0 | 0 | 1,000  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M548 | 32,160    | 1,413  | SH | DFND | 3 | 0 | 0 | 1,413  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M555 | 12,879    | 577    | SH | DFND | 3 | 0 | 0 | 577    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M654 | 5,618     | 112    | SH | DFND | 3 | 0 | 0 | 112    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q507 | 12,118    | 440    | SH | DFND | 2 | 0 | 0 | 440    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M308 | 61,299    | 2,375  | SH | DFND | 2 | 0 | 0 | 2,375  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M506 | 22,043    | 906    | SH | DFND | 2 | 0 | 0 | 906    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M100 | 5,111     | 150    | SH | DFND | 2 | 0 | 0 | 150    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q135 | 15,627    | 433    | SH | DFND | 2 | 0 | 0 | 433    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M605 | 361,817   | 8,019  | SH | DFND | 2 | 0 | 0 | 8,019  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M613 | 12,690    | 376    | SH | DFND | 2 | 0 | 0 | 376    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q739 | 21,666    | 533    | SH | DFND | 2 | 0 | 0 | 533    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M209 | 84,024    | 1,795  | SH | DFND | 2 | 0 | 0 | 1,795  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M506 | 46,762    | 1,922  | SH | DFND | 5 | 0 | 0 | 1,922  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q861 | 14,132    | 688    | SH | DFND | 5 | 0 | 0 | 688    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q507 | 6,885     | 250    | SH | DFND | 5 | 0 | 0 | 250    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M399 | 1,338     | 50     | SH | DFND | 2 | 0 | 0 | 50     |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M860 | 699,504   | 55,179 | SH | DFND | 2 | 0 | 0 | 55,179 |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M654 | 35,113    | 700    | SH | DFND | 2 | 0 | 0 | 700    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383Q606 | 1,523     | 100    | SH | DFND | 2 | 0 | 0 | 100    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M431 | 33,766    | 1,280  | SH | DFND | 5 | 0 | 0 | 1,280  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M399 | 1,443,058 | 53,946 | SH | DFND | 5 | 0 | 0 | 53,946 |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M860 | 10,344    | 816    | SH | DFND | 5 | 0 | 0 | 816    |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M415 | 2,013,133 | 75,568 | SH | DFND | 5 | 0 | 0 | 75,568 |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M563 | 33,762    | 1,553  | SH | DFND | 5 | 0 | 0 | 1,553  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M548 | 37,600    | 1,652  | SH | DFND | 5 | 0 | 0 | 1,652  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M514 | 34,360    | 1,630  | SH | DFND | 5 | 0 | 0 | 1,630  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M530 | 34,057    | 1,611  | SH | DFND | 5 | 0 | 0 | 1,611  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M555 | 37,520    | 1,681  | SH | DFND | 5 | 0 | 0 | 1,681  |
| CLAYMORE EXCHANGE TRD FD TR | COM | 18383M522 | 34,204    | 1,628  | SH | DFND | 5 | 0 | 0 | 1,628  |
| CLAYMORE EXCHANGE           | COM | 18383M423 | 1,082,867 | 40,956 | SH | DFND | 5 | 0 | 0 | 40,956 |



|                              |     |           |             |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| TRD FD TR                    |     |           |             |           |    |      |   |           |   |        |
| CLAYTON WILLIAMS ENERGY IN   | COM | 969490101 | 371,236     | 3,849     | SH | SOLE | 1 | 3,849     | 0 | 0      |
| CLEAN ENERGY FUELS CORP      | COM | 184499101 | 357,809     | 45,873    | SH | SOLE | 1 | 45,873    | 0 | 0      |
| CLEAN ENERGY FUELS CORP      | COM | 184499101 | 3,900       | 500       | SH | DFND | 4 | 0         | 0 | 500    |
| CLEAN ENERGY FUELS CORP      | COM | 184499101 | 127,530     | 16,350    | SH | DFND | 3 | 0         | 0 | 16,350 |
| CLEAN ENERGY FUELS CORP      | COM | 184499101 | 31,442      | 4,031     | SH | DFND | 2 | 0         | 0 | 4,031  |
| CLEAN ENERGY FUELS CORP      | COM | 184499101 | 1,560       | 200       | SH | DFND | 5 | 0         | 0 | 200    |
| CLEAN HARBORS INC            | COM | 184496107 | 5,948,131   | 110,314   | SH | SOLE | 1 | 110,314   | 0 | 0      |
| CLEAN HARBORS INC            | COM | 184496107 | 395,988     | 7,344     | SH | DFND | 3 | 0         | 0 | 7,344  |
| CLEAR CHANNEL OUTDOOR CL A   | COM | 18451C109 | 7,657       | 1,136     | SH | SOLE | 1 | 1,136     | 0 | 0      |
| CLEARBRIDGE AMERN ENERG MLP  | COM | 184691103 | 54,770      | 3,011     | SH | DFND | 3 | 0         | 0 | 3,011  |
| CLEARBRIDGE ENERGY MLP FD IN | COM | 184692101 | 734,917     | 26,360    | SH | DFND | 4 | 0         | 0 | 26,360 |
| CLEARBRIDGE ENERGY MLP FD IN | COM | 184692101 | 86,715      | 3,110     | SH | DFND | 3 | 0         | 0 | 3,110  |
| CLEARBRIDGE ENERGY MLP FD IN | COM | 184692101 | 32,508      | 1,166     | SH | DFND | 2 | 0         | 0 | 1,166  |
| CLEARBRIDGE ENERGY MLP FD IN | COM | 184692101 | 15,334      | 550       | SH | DFND | 5 | 0         | 0 | 550    |
| CLEARBRIDGE ENERGY MLP OPP F | COM | 18469P100 | 14,640      | 600       | SH | DFND | 4 | 0         | 0 | 600    |
| CLEARBRIDGE ENERGY MLP TR FD | COM | 18469Q108 | 780,826     | 33,890    | SH | DFND | 4 | 0         | 0 | 33,890 |
| CLEARFIELD INC               | COM | 18482P103 | 94,889      | 7,454     | SH | SOLE | 1 | 7,454     | 0 | 0      |
| CLEARSIGN COMBUSTION CORP    | COM | 185064102 | 2,004       | 300       | SH | DFND | 3 | 0         | 0 | 300    |
| CLEARWATER PAPER CORP        | COM | 18538R103 | 938,077     | 15,606    | SH | SOLE | 1 | 15,606    | 0 | 0      |
| CLECO CORP NEW               | COM | 12561W105 | 248,084     | 5,152     | SH | DFND | 2 | 0         | 0 | 5,152  |
| CLECO CORPORATION            | COM | 12561W105 | 7,639,238   | 158,655   | SH | SOLE | 1 | 158,655   | 0 | 0      |
| CLEVELAND BIOLABS INC        | COM | 185860103 | 230         | 500       | SH | DFND | 4 | 0         | 0 | 500    |
| CLICKSOFTWARE TECHNOLOGIES L | COM | M25082104 | 4,015       | 500       | SH | DFND | 4 | 0         | 0 | 500    |
| CLIFFS NAT RES INC           | COM | 18683K101 | 5,190       | 500       | SH | DFND | 4 | 0         | 0 | 500    |
| CLIFFS NAT RES INC           | COM | 18683K101 | 601,826     | 57,979    | SH | DFND | 3 | 0         | 0 | 57,979 |
| CLIFFS NAT RES INC           | COM | 18683K101 | 26,421      | 2,545     | SH | DFND | 2 | 0         | 0 | 2,545  |
| CLIFFS NAT RES INC           | COM | 18683K101 | 3,083       | 297       | SH | DFND | 5 | 0         | 0 | 297    |
| CLIFFS NATURAL RESOURCES I   | COM | 18683K101 | 3,194,019   | 307,709   | SH | SOLE | 1 | 307,709   | 0 | 0      |
| CLIFTON BANCORP INC          | COM | 186873105 | 217,908     | 17,308    | SH | SOLE | 1 | 17,308    | 0 | 0      |
| CLOROX CO DEL                | COM | 189054109 | 171,815     | 1,789     | SH | DFND | 4 | 0         | 0 | 1,789  |
| CLOROX CO DEL                | COM | 189054109 | 979,661     | 10,201    | SH | DFND | 3 | 0         | 0 | 10,201 |
| CLOROX CO DEL                | COM | 189054109 | 332,228     | 3,459     | SH | DFND | 2 | 0         | 0 | 3,459  |
| CLOROX CO DEL                | COM | 189054109 | 20,937      | 218       | SH | DFND | 5 | 0         | 0 | 218    |
| CLOROX COMPANY               | COM | 189054109 | 276,302,662 | 2,876,954 | SH | SOLE | 1 | 2,876,954 | 0 | 0      |
| CLOUD PEAK ENERGY INC        | COM | 18911Q102 | 590,338     | 46,778    | SH | SOLE | 1 | 46,778    | 0 | 0      |
| CLOUGH GLOBAL ALLOCATION FD  | COM | 18913Y103 | 52,943      | 3,700     | SH | DFND | 4 | 0         | 0 | 3,700  |
| CLOUGH GLOBAL ALLOCATION FD  | COM | 18913Y103 | 9,802       | 685       | SH | DFND | 2 | 0         | 0 | 685    |
| CLOUGH GLOBAL ALLOCATION FD  | COM | 18913Y103 | 4,622       | 323       | SH | DFND | 5 | 0         | 0 | 323    |
| CLOUGH GLOBAL EQUITY FD      | COM | 18914C100 | 78,815      | 5,500     | SH | DFND | 4 | 0         | 0 | 5,500  |
| CLOUGH GLOBAL                | COM | 18914C100 | 2,938       | 205       | SH | DFND | 2 | 0         | 0 | 205    |

| EQUITY FD                    |     |           |             |           |    |      |   |           |   |         |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|---------|
| CLOUGH GLOBAL OPPORTUNITIES  | COM | 18914E106 | 183,722     | 15,400    | SH | DFND | 4 | 0         | 0 | 15,400  |
| CLOUGH GLOBAL OPPORTUNITIES  | COM | 18914E106 | 26,437      | 2,216     | SH | DFND | 2 | 0         | 0 | 2,216   |
| CLOVIS ONCOLOGY INC          | COM | 189464100 | 731,657     | 16,130    | SH | SOLE | 1 | 16,130    | 0 | 0       |
| CLUBCORP HLDGS INC           | COM | 18948M108 | 7,932       | 400       | SH | DFND | 2 | 0         | 0 | 400     |
| CLUBCORP HOLDINGS INC        | COM | 18948M108 | 283,886     | 14,316    | SH | SOLE | 1 | 14,316    | 0 | 0       |
| CME GROUP INC                | COM | 12572Q105 | 16,588,104  | 207,468   | SH | SOLE | 1 | 207,468   | 0 | 0       |
| CME GROUP INC                | COM | 12572Q105 | 12,334      | 154       | SH | DFND | 4 | 0         | 0 | 154     |
| CME GROUP INC                | COM | 12572Q105 | 24,066      | 301       | SH | DFND | 3 | 0         | 0 | 301     |
| CME GROUP INC                | COM | 12572Q105 | 89,230      | 1,116     | SH | DFND | 2 | 0         | 0 | 1,116   |
| CME GROUP INC                | COM | 12572Q105 | 3,838       | 48        | SH | DFND | 5 | 0         | 0 | 48      |
| CMS ENERGY CORP              | COM | 125896100 | 4,732,935   | 159,573   | SH | SOLE | 1 | 159,573   | 0 | 0       |
| CMS ENERGY CORP              | COM | 125896100 | 20,425      | 689       | SH | DFND | 4 | 0         | 0 | 689     |
| CMS ENERGY CORP              | COM | 125896100 | 14,830      | 500       | SH | DFND | 3 | 0         | 0 | 500     |
| CMS ENERGY CORP              | COM | 125896100 | 166,066     | 5,599     | SH | DFND | 2 | 0         | 0 | 5,599   |
| CNA FINANCIAL CORP           | COM | 126117100 | 34,721      | 913       | SH | SOLE | 1 | 913       | 0 | 0       |
| CNB FINANCIAL CORP/PA        | COM | 126128107 | 148,444     | 9,455     | SH | SOLE | 1 | 9,455     | 0 | 0       |
| CNO FINANCIAL GROUP INC      | COM | 12621E103 | 2,415,189   | 142,405   | SH | SOLE | 1 | 142,405   | 0 | 0       |
| CNO FINL GROUP INC           | COM | 12621E103 | 9,091       | 536       | SH | DFND | 3 | 0         | 0 | 536     |
| CNOOC LTD                    | COM | 126132109 | 27,261      | 158       | SH | DFND | 4 | 0         | 0 | 158     |
| CNOOC LTD                    | COM | 126132109 | 51,762      | 300       | SH | DFND | 3 | 0         | 0 | 300     |
| CNOOC LTD                    | COM | 126132109 | 17,772      | 103       | SH | DFND | 2 | 0         | 0 | 103     |
| COACH INC                    | COM | 189754104 | 188,655,904 | 5,297,835 | SH | SOLE | 1 | 5,297,835 | 0 | 0       |
| COACH INC                    | COM | 189754104 | 40,132      | 1,127     | SH | DFND | 4 | 0         | 0 | 1,127   |
| COACH INC                    | COM | 189754104 | 268,767     | 7,548     | SH | DFND | 3 | 0         | 0 | 7,548   |
| COACH INC                    | COM | 189754104 | 55,872      | 1,569     | SH | DFND | 2 | 0         | 0 | 1,569   |
| COACH INC                    | COM | 189754104 | 12,357      | 347       | SH | DFND | 5 | 0         | 0 | 347     |
| COBALT INTERNATIONAL ENERG   | COM | 19075F106 | 166,899     | 12,272    | SH | SOLE | 1 | 12,272    | 0 | 0       |
| COBALT INTL ENERGY INC       | COM | 19075F106 | 340         | 25        | SH | DFND | 4 | 0         | 0 | 25      |
| COBALT INTL ENERGY INC       | COM | 19075F106 | 16,320      | 1,200     | SH | DFND | 3 | 0         | 0 | 1,200   |
| COBIZ FINANCIAL INC          | COM | 190897108 | 261,947     | 23,430    | SH | SOLE | 1 | 23,430    | 0 | 0       |
| COCA COLA BOTTLING CO CONS   | COM | 191098102 | 227,174     | 3,044     | SH | SOLE | 1 | 3,044     | 0 | 0       |
| COCA COLA CO                 | COM | 191216100 | 3,026,841   | 70,953    | SH | DFND | 4 | 0         | 0 | 70,953  |
| COCA COLA CO                 | COM | 191216100 | 5,813,564   | 136,277   | SH | DFND | 3 | 0         | 0 | 136,277 |
| COCA COLA CO                 | COM | 191216100 | 1,628,437   | 38,173    | SH | DFND | 2 | 0         | 0 | 38,173  |
| COCA COLA CO                 | COM | 191216100 | 75,462      | 1,769     | SH | DFND | 5 | 0         | 0 | 1,769   |
| COCA COLA CO/THE             | COM | 191216100 | 84,038,536  | 1,969,961 | SH | SOLE | 1 | 1,969,961 | 0 | 0       |
| COCA COLA ENTERPRISES        | COM | 19122T109 | 4,488,034   | 101,173   | SH | SOLE | 1 | 101,173   | 0 | 0       |
| COCA COLA ENTERPRISES INC NE | COM | 19122T109 | 1,289,146   | 29,061    | SH | DFND | 4 | 0         | 0 | 29,061  |
| COCA COLA ENTERPRISES INC NE | COM | 19122T109 | 6,610       | 149       | SH | DFND | 3 | 0         | 0 | 149     |
| COCA COLA ENTERPRISES INC NE | COM | 19122T109 | 22,180      | 500       | SH | DFND | 2 | 0         | 0 | 500     |
| COEUR MINING INC             | COM | 192108504 | 335,643     | 67,670    | SH | SOLE | 1 | 67,670    | 0 | 0       |
| COEUR MNG INC                | COM | 192108504 | 15          | 3         | SH | DFND | 4 | 0         | 0 | 3       |
| COEUR MNG INC                | COM | 192108504 | 8,506       | 1,715     | SH | DFND | 3 | 0         | 0 | 1,715   |
| COEUR MNG INC                | COM | 192108504 | 858         | 173       | SH | DFND | 2 | 0         | 0 | 173     |
| COEUR MNG INC                | COM | 192108116 | 14          | 22        | SH | DFND | 2 | 0         | 0 | 22      |
| COGENT COMMUNICATIONS HOLD   | COM | 19239V302 | 1,023,727   | 30,459    | SH | SOLE | 1 | 30,459    | 0 | 0       |
| COGNEX CORP                  | COM | 192422103 | 9,182,043   | 228,012   | SH | SOLE | 1 | 228,012   | 0 | 0       |
| COGNEX CORP                  | COM | 192422103 | 24,524      | 609       | SH | DFND | 4 | 0         | 0 | 609     |

|                                  |     |           |            |         |    |      |   |         |   |        |
|----------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| COGNEX CORP                      | COM | 192422103 | 5,155      | 128     | SH | DFND | 2 | 0       | 0 | 128    |
| COGNIZANT TECH SOLUTIONS A       | COM | 192446102 | 12,716,784 | 284,047 | SH | SOLE | 1 | 284,047 | 0 | 0      |
| COGNIZANT TECHNOLOGY SOLUTIONS A | COM | 192446102 | 212,299    | 4,742   | SH | DFND | 4 | 0       | 0 | 4,742  |
| COGNIZANT TECHNOLOGY SOLUTIONS A | COM | 192446102 | 895,266    | 19,997  | SH | DFND | 3 | 0       | 0 | 19,997 |
| COGNIZANT TECHNOLOGY SOLUTIONS A | COM | 192446102 | 63,126     | 1,410   | SH | DFND | 2 | 0       | 0 | 1,410  |
| COGNIZANT TECHNOLOGY SOLUTIONS A | COM | 192446102 | 122,580    | 2,738   | SH | DFND | 5 | 0       | 0 | 2,738  |
| COHEN & STEERS CLOSED END OP     | COM | 19248P106 | 155,057    | 11,900  | SH | DFND | 4 | 0       | 0 | 11,900 |
| COHEN & STEERS CLOSED END OP     | COM | 19248P106 | 13,030     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| COHEN & STEERS GLOBAL INC BL     | COM | 19248M103 | 64,272     | 5,200   | SH | DFND | 4 | 0       | 0 | 5,200  |
| COHEN & STEERS INFRASTRUCTUR     | COM | 19248A109 | 611,183    | 26,401  | SH | DFND | 4 | 0       | 0 | 26,401 |
| COHEN & STEERS INFRASTRUCTUR     | COM | 19248A109 | 149,745    | 6,469   | SH | DFND | 3 | 0       | 0 | 6,469  |
| COHEN & STEERS INFRASTRUCTUR     | COM | 19248A109 | 32,479     | 1,403   | SH | DFND | 2 | 0       | 0 | 1,403  |
| COHEN & STEERS MLP INC & ENR     | COM | 19249B106 | 59,136     | 2,800   | SH | DFND | 3 | 0       | 0 | 2,800  |
| COHEN & STEERS QUALITY RLTY      | COM | 19247L106 | 641,753    | 60,372  | SH | DFND | 4 | 0       | 0 | 60,372 |
| COHEN & STEERS QUALITY RLTY      | COM | 19247L106 | 167,433    | 15,751  | SH | DFND | 3 | 0       | 0 | 15,751 |
| COHEN & STEERS REIT & PFD IN     | COM | 19247X100 | 63,049     | 3,609   | SH | DFND | 4 | 0       | 0 | 3,609  |
| COHEN & STEERS REIT & PFD IN     | COM | 19247X100 | 19,741     | 1,130   | SH | DFND | 3 | 0       | 0 | 1,130  |
| COHEN & STEERS REIT & PFD IN     | COM | 19247X100 | 13,976     | 800     | SH | DFND | 2 | 0       | 0 | 800    |
| COHEN & STEERS SLT PFD INCM      | COM | 19248Y107 | 12,790     | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| COHEN & STEERS TOTAL RETURN      | COM | 19247R103 | 1,168,423  | 97,776  | SH | DFND | 4 | 0       | 0 | 97,776 |
| COHEN & STEERS TOTAL RETURN      | COM | 19247R103 | 6,095      | 510     | SH | DFND | 3 | 0       | 0 | 510    |
| COHEN + STEERS INC               | COM | 19247A100 | 486,766    | 12,663  | SH | SOLE | 1 | 12,663  | 0 | 0      |
| COHERENT INC                     | COM | 192479103 | 1,174,929  | 19,145  | SH | SOLE | 1 | 19,145  | 0 | 0      |
| COHERENT INC                     | COM | 192479103 | 2,455      | 40      | SH | DFND | 2 | 0       | 0 | 40     |
| COHU INC                         | COM | 192576106 | 232,242    | 19,402  | SH | SOLE | 1 | 19,402  | 0 | 0      |
| COLFAX CORP                      | COM | 194014106 | 99,185     | 1,741   | SH | SOLE | 1 | 1,741   | 0 | 0      |
| COLFAX CORP                      | COM | 194014106 | 59,989     | 1,053   | SH | DFND | 3 | 0       | 0 | 1,053  |
| COLFAX CORP                      | COM | 194014106 | 16,692     | 293     | SH | DFND | 2 | 0       | 0 | 293    |
| COLGATE PALMOLIVE CO             | COM | 194162103 | 26,710,851 | 409,550 | SH | SOLE | 1 | 409,550 | 0 | 0      |
| COLGATE PALMOLIVE CO             | COM | 194162103 | 663,572    | 10,174  | SH | DFND | 4 | 0       | 0 | 10,174 |
| COLGATE PALMOLIVE CO             | COM | 194162103 | 1,108,557  | 16,997  | SH | DFND | 3 | 0       | 0 | 16,997 |
| COLGATE PALMOLIVE CO             | COM | 194162103 | 667,616    | 10,236  | SH | DFND | 2 | 0       | 0 | 10,236 |
| COLGATE PALMOLIVE CO             | COM | 194162103 | 783        | 12      | SH | DFND | 5 | 0       | 0 | 12     |
| COLLECTORS UNIVERSE              | COM | 19421R200 | 99,198     | 4,509   | SH | SOLE | 1 | 4,509   | 0 | 0      |
| COLLECTORS UNIVERSE INC          | COM | 19421R200 | 10,780     | 490     | SH | DFND | 3 | 0       | 0 | 490    |
| COLLECTORS UNIVERSE INC          | COM | 19421R200 | 12,100     | 550     | SH | DFND | 2 | 0       | 0 | 550    |
| COLONY FINANCIAL INC             | COM | 19624R106 | 1,549,367  | 69,230  | SH | SOLE | 1 | 69,230  | 0 | 0      |
| COLUMBIA BANKING SYSTEM IN       | COM | 197236102 | 1,002,076  | 40,390  | SH | SOLE | 1 | 40,390  | 0 | 0      |
| COLUMBIA BKG SYS INC             | COM | 197236102 | 23,570     | 950     | SH | DFND | 3 | 0       | 0 | 950    |
| COLUMBIA PPTY TR INC             | COM | 198287203 | 1,103,995  | 46,250  | SH | DFND | 4 | 0       | 0 | 46,250 |
| COLUMBIA PPTY TR INC             | COM | 198287203 | 1,840,347  | 77,099  | SH | DFND | 3 | 0       | 0 | 77,099 |
| COLUMBIA PPTY TR INC             | COM | 198287203 | 1,020,204  | 42,740  | SH | DFND | 2 | 0       | 0 | 42,740 |

|                              |     |           |            |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|------------|-----------|----|------|---|-----------|---|--------|
| COLUMBIA PPTY TR INC         | COM | 198287203 | 69,247     | 2,901     | SH | DFND | 5 | 0         | 0 | 2,901  |
| COLUMBIA PROPERTY TRUST IN   | COM | 198287203 | 95,599     | 4,005     | SH | SOLE | 1 | 4,005     | 0 | 0      |
| COLUMBIA SELIGM PREM TECH GR | COM | 19842X109 | 26,265     | 1,500     | SH | DFND | 4 | 0         | 0 | 1,500  |
| COLUMBIA SPORTSWEAR CO       | COM | 198516106 | 642,394    | 17,954    | SH | SOLE | 1 | 17,954    | 0 | 0      |
| COLUMBIA SPORTSWEAR CO       | COM | 198516106 | 3,578      | 100       | SH | DFND | 3 | 0         | 0 | 100    |
| COLUMBUS MCKINNON CORP/NY    | COM | 199333105 | 285,276    | 12,973    | SH | SOLE | 1 | 12,973    | 0 | 0      |
| COMCAST CORP CLASS A         | COM | 20030N101 | 62,665,693 | 1,165,223 | SH | SOLE | 1 | 1,165,223 | 0 | 0      |
| COMCAST CORP NEW             | COM | 20030N101 | 267,817    | 4,980     | SH | DFND | 4 | 0         | 0 | 4,980  |
| COMCAST CORP NEW             | COM | 20030N200 | 10,112     | 189       | SH | DFND | 4 | 0         | 0 | 189    |
| COMCAST CORP NEW             | COM | 20030N200 | 43,352     | 810       | SH | DFND | 3 | 0         | 0 | 810    |
| COMCAST CORP NEW             | COM | 20030N101 | 605,520    | 11,259    | SH | DFND | 3 | 0         | 0 | 11,259 |
| COMCAST CORP NEW             | COM | 20030N101 | 523,205    | 9,729     | SH | DFND | 2 | 0         | 0 | 9,729  |
| COMCAST CORP NEW             | COM | 20030N200 | 25,787     | 482       | SH | DFND | 2 | 0         | 0 | 482    |
| COMCAST CORP NEW             | COM | 20030N101 | 33,021     | 614       | SH | DFND | 5 | 0         | 0 | 614    |
| COMCAST CORP SPECIAL CL A    | COM | 20030N200 | 851,613    | 15,918    | SH | SOLE | 1 | 15,918    | 0 | 0      |
| COMERICA INC                 | COM | 200340107 | 4,645,007  | 93,161    | SH | SOLE | 1 | 93,161    | 0 | 0      |
| COMFORT SYSTEMS USA INC      | COM | 199908104 | 392,015    | 28,931    | SH | SOLE | 1 | 28,931    | 0 | 0      |
| COMMERCE BANCSHARES INC      | COM | 200525103 | 7,071,768  | 158,400   | SH | SOLE | 1 | 158,400   | 0 | 0      |
| COMMERCE BANCSHARES INC      | COM | 200525103 | 38,707     | 867       | SH | DFND | 4 | 0         | 0 | 867    |
| COMMERCE BANCSHARES INC      | COM | 200525103 | 1,027      | 23        | SH | DFND | 3 | 0         | 0 | 23     |
| COMMERCE BANCSHARES INC      | COM | 200525103 | 12,724     | 285       | SH | DFND | 2 | 0         | 0 | 285    |
| COMMERCIAL METALS CO         | COM | 201723103 | 5,284,633  | 309,586   | SH | SOLE | 1 | 309,586   | 0 | 0      |
| COMMERCIAL VEH GROUP INC     | COM | 202608105 | 618        | 100       | SH | DFND | 3 | 0         | 0 | 100    |
| COMMERCIAL VEHICLE GROUP I   | COM | 202608105 | 106,871    | 17,293    | SH | SOLE | 1 | 17,293    | 0 | 0      |
| COMMSCOPE HLDG CO INC        | COM | 20337X109 | 23,910     | 1,000     | SH | DFND | 2 | 0         | 0 | 1,000  |
| COMMSCOPE HOLDING CO INC     | COM | 20337X109 | 27,186     | 1,137     | SH | SOLE | 1 | 1,137     | 0 | 0      |
| COMMUNICATIONS SYS INC       | COM | 203900105 | 2,611      | 234       | SH | DFND | 2 | 0         | 0 | 234    |
| COMMUNITY BANK SYSTEM INC    | COM | 203607106 | 1,049,217  | 31,236    | SH | SOLE | 1 | 31,236    | 0 | 0      |
| COMMUNITY BK SYS INC         | COM | 203607106 | 19,314     | 575       | SH | DFND | 3 | 0         | 0 | 575    |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 38,353     | 700       | SH | DFND | 4 | 0         | 0 | 700    |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 8,821      | 161       | SH | DFND | 2 | 0         | 0 | 161    |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668116 | 82         | 2,331     | SH | DFND | 2 | 0         | 0 | 2,331  |
| COMMUNITY HEALTH SYSTEMS I   | COM | 203668108 | 12,685,748 | 231,534   | SH | SOLE | 1 | 231,534   | 0 | 0      |
| COMMUNITY TRUST BANCORP IN   | COM | 204149108 | 343,530    | 10,215    | SH | SOLE | 1 | 10,215    | 0 | 0      |
| COMMUNITYONE BANCORP         | COM | 20416Q108 | 66,670     | 7,559     | SH | SOLE | 1 | 7,559     | 0 | 0      |
| COMMVAULT SYSTEMS INC        | COM | 204166102 | 5,793,077  | 114,942   | SH | SOLE | 1 | 114,942   | 0 | 0      |
| COMMVAULT SYSTEMS INC        | COM | 204166102 | 31,802     | 631       | SH | DFND | 4 | 0         | 0 | 631    |
| COMMVAULT SYSTEMS INC        | COM | 204166102 | 28,980     | 575       | SH | DFND | 3 | 0         | 0 | 575    |
| COMPANHIA DE                 | COM | 20441A102 | 4,055      | 500       | SH | DFND | 2 | 0         | 0 | 500    |

| SANEAMENTO BASI              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| COMPANHIA ENERGETICA DE MINA | COM | 204409601 | 28,384     | 4,556   | SH | DFND | 4 | 0       | 0 | 4,556  |
| COMPANHIA ENERGETICA DE MINA | COM | 204409601 | 3,669      | 589     | SH | DFND | 3 | 0       | 0 | 589    |
| COMPANHIA ENERGETICA DE MINA | COM | 204409601 | 18,173     | 2,917   | SH | DFND | 2 | 0       | 0 | 2,917  |
| COMPANHIA PARANAENSE ENERG C | COM | 20441B407 | 2,734      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| COMPANHIA SIDERURGICA NACION | COM | 20440W105 | 6,390      | 1,800   | SH | DFND | 4 | 0       | 0 | 1,800  |
| COMPANHIA SIDERURGICA NACION | COM | 20440W105 | 4,232      | 1,192   | SH | DFND | 2 | 0       | 0 | 1,192  |
| COMPASS DIVERSIFIED HOLDINGS | COM | 20451Q104 | 33,794     | 1,930   | SH | DFND | 4 | 0       | 0 | 1,930  |
| COMPASS DIVERSIFIED HOLDINGS | COM | 20451Q104 | 477,327    | 27,260  | SH | DFND | 3 | 0       | 0 | 27,260 |
| COMPASS DIVERSIFIED HOLDINGS | COM | 20451Q104 | 1,506      | 86      | SH | DFND | 2 | 0       | 0 | 86     |
| COMPASS DIVERSIFIED HOLDINGS | COM | 20451Q104 | 8,317      | 475     | SH | DFND | 5 | 0       | 0 | 475    |
| COMPASS MINERALS INTERNATI   | COM | 20451N101 | 5,636,478  | 66,878  | SH | SOLE | 1 | 66,878  | 0 | 0      |
| COMPASS MINERALS INTL INC    | COM | 20451N101 | 28,919     | 343     | SH | DFND | 4 | 0       | 0 | 343    |
| COMPASS MINERALS INTL INC    | COM | 20451N101 | 29,161     | 346     | SH | DFND | 5 | 0       | 0 | 346    |
| COMPUGEN LTD                 | COM | M25722105 | 5,999      | 700     | SH | DFND | 2 | 0       | 0 | 700    |
| COMPUTER PROGRAMS + SYSTEM   | COM | 205306103 | 487,918    | 8,487   | SH | SOLE | 1 | 8,487   | 0 | 0      |
| COMPUTER SCIENCES CORP       | COM | 205363104 | 4,013,397  | 65,632  | SH | SOLE | 1 | 65,632  | 0 | 0      |
| COMPUTER SCIENCES CORP       | COM | 205363104 | 30,575     | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| COMPUTER SCIENCES CORP       | COM | 205363104 | 47,269     | 773     | SH | DFND | 2 | 0       | 0 | 773    |
| COMPUTER TASK GROUP INC      | COM | 205477102 | 109,268    | 9,844   | SH | SOLE | 1 | 9,844   | 0 | 0      |
| COMPUTER TASK GROUP INC      | COM | 205477102 | 4,440      | 400     | SH | DFND | 4 | 0       | 0 | 400    |
| COMPUWARE CORP               | COM | 205638109 | 6,134,872  | 578,216 | SH | SOLE | 1 | 578,216 | 0 | 0      |
| COMPUWARE CORP               | COM | 205638109 | 318        | 30      | SH | DFND | 3 | 0       | 0 | 30     |
| COMSCORE INC                 | COM | 20564W105 | 966,795    | 26,553  | SH | SOLE | 1 | 26,553  | 0 | 0      |
| COMSTOCK RES INC             | COM | 205768203 | 9,310      | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| COMSTOCK RESOURCES INC       | COM | 205768203 | 676,781    | 36,347  | SH | SOLE | 1 | 36,347  | 0 | 0      |
| COMTECH TELECOMMUNICATIONS   | COM | 205826209 | 440,153    | 11,848  | SH | SOLE | 1 | 11,848  | 0 | 0      |
| COMVERSE INC                 | COM | 20585P105 | 327,135    | 14,650  | SH | SOLE | 1 | 14,650  | 0 | 0      |
| CON WAY INC                  | COM | 205944101 | 5,486,963  | 115,515 | SH | SOLE | 1 | 115,515 | 0 | 0      |
| CONAGRA FOODS INC            | COM | 205887102 | 7,239,923  | 219,126 | SH | SOLE | 1 | 219,126 | 0 | 0      |
| CONAGRA FOODS INC            | COM | 205887102 | 430,489    | 13,029  | SH | DFND | 4 | 0       | 0 | 13,029 |
| CONAGRA FOODS INC            | COM | 205887102 | 313,170    | 9,479   | SH | DFND | 3 | 0       | 0 | 9,479  |
| CONAGRA FOODS INC            | COM | 205887102 | 86,334     | 2,613   | SH | DFND | 2 | 0       | 0 | 2,613  |
| CONCHO RES INC               | COM | 20605P101 | 3,511      | 28      | SH | DFND | 4 | 0       | 0 | 28     |
| CONCHO RES INC               | COM | 20605P101 | 88,651     | 707     | SH | DFND | 3 | 0       | 0 | 707    |
| CONCHO RESOURCES INC         | COM | 20605P101 | 936,287    | 7,467   | SH | SOLE | 1 | 7,467   | 0 | 0      |
| CONCUR TECHNOLOGIES INC      | COM | 206708109 | 12,106,110 | 95,459  | SH | SOLE | 1 | 95,459  | 0 | 0      |
| CONCUR TECHNOLOGIES INC      | COM | 206708109 | 13,950     | 110     | SH | DFND | 3 | 0       | 0 | 110    |
| CONMED CORP                  | COM | 207410101 | 770,361    | 20,911  | SH | SOLE | 1 | 20,911  | 0 | 0      |
| CONN S INC                   | COM | 208242107 | 547,948    | 18,102  | SH | SOLE | 1 | 18,102  | 0 | 0      |
| CONNECTICUT WATER SVC INC    | COM | 207797101 | 231,205    | 7,114   | SH | SOLE | 1 | 7,114   | 0 | 0      |

|                             |     |           |            |         |    |      |   |         |   |        |
|-----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| CONNECTICUT WTR SVC INC     | COM | 207797101 | 1,008      | 31      | SH | DFND | 3 | 0       | 0 | 31     |
| CONNECTICUT WTR SVC INC     | COM | 207797101 | 3,250      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| CONNECTONE BANCORP INC      | COM | 20786W107 | 281,597    | 14,782  | SH | SOLE | 1 | 14,782  | 0 | 0      |
| CONNS INC                   | COM | 208242107 | 9,081      | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| CONOCOPHILLIPS              | COM | 20825C104 | 34,703,963 | 453,528 | SH | SOLE | 1 | 453,528 | 0 | 0      |
| CONOCOPHILLIPS              | COM | 20825C104 | 2,496,043  | 32,619  | SH | DFND | 4 | 0       | 0 | 32,619 |
| CONOCOPHILLIPS              | COM | 20825C104 | 6,131,937  | 80,135  | SH | DFND | 3 | 0       | 0 | 80,135 |
| CONOCOPHILLIPS              | COM | 20825C104 | 2,553,361  | 33,369  | SH | DFND | 2 | 0       | 0 | 33,369 |
| CONOCOPHILLIPS              | COM | 20825C104 | 102,778    | 1,343   | SH | DFND | 5 | 0       | 0 | 1,343  |
| CONS TOMOKA LAND CO FLORID  | COM | 210226106 | 137,396    | 2,800   | SH | SOLE | 1 | 2,800   | 0 | 0      |
| CONSOL ENERGY INC           | COM | 20854P109 | 3,298,477  | 87,123  | SH | SOLE | 1 | 87,123  | 0 | 0      |
| CONSOL ENERGY INC           | COM | 20854P109 | 341        | 9       | SH | DFND | 4 | 0       | 0 | 9      |
| CONSOL ENERGY INC           | COM | 20854P109 | 15,144     | 400     | SH | DFND | 3 | 0       | 0 | 400    |
| CONSOL ENERGY INC           | COM | 20854P109 | 27,449     | 725     | SH | DFND | 2 | 0       | 0 | 725    |
| CONSOLIDATED COMM HLDGS INC | COM | 209034107 | 95,491     | 3,812   | SH | DFND | 3 | 0       | 0 | 3,812  |
| CONSOLIDATED COMM HLDGS INC | COM | 209034107 | 365,780    | 14,602  | SH | DFND | 2 | 0       | 0 | 14,602 |
| CONSOLIDATED COMMUNICATION  | COM | 209034107 | 766,781    | 30,610  | SH | SOLE | 1 | 30,610  | 0 | 0      |
| CONSOLIDATED EDISON INC     | COM | 209115104 | 12,746,120 | 224,958 | SH | SOLE | 1 | 224,958 | 0 | 0      |
| CONSOLIDATED EDISON INC     | COM | 209115104 | 471,045    | 8,314   | SH | DFND | 4 | 0       | 0 | 8,314  |
| CONSOLIDATED EDISON INC     | COM | 209115104 | 361,604    | 6,382   | SH | DFND | 3 | 0       | 0 | 6,382  |
| CONSOLIDATED EDISON INC     | COM | 209115104 | 536,690    | 9,472   | SH | DFND | 2 | 0       | 0 | 9,472  |
| CONSOLIDATED WATER CO INC   | COM | G23773107 | 8,966      | 768     | SH | DFND | 3 | 0       | 0 | 768    |
| CONSTANT CONTACT INC        | COM | 210313102 | 556,886    | 20,519  | SH | SOLE | 1 | 20,519  | 0 | 0      |
| CONSTELLATION BRANDS INC    | COM | 21036P108 | 37,304     | 428     | SH | DFND | 4 | 0       | 0 | 428    |
| CONSTELLATION BRANDS INC    | COM | 21036P108 | 144,773    | 1,661   | SH | DFND | 3 | 0       | 0 | 1,661  |
| CONSTELLATION BRANDS INC    | COM | 21036P108 | 3,051      | 35      | SH | DFND | 2 | 0       | 0 | 35     |
| CONSTELLATION BRANDS INC    | COM | 21036P108 | 17,868     | 205     | SH | DFND | 5 | 0       | 0 | 205    |
| CONSTELLATION BRANDS INC A  | COM | 21036P108 | 6,285,282  | 72,112  | SH | SOLE | 1 | 72,112  | 0 | 0      |
| CONSUMER PORTFOLIO SERVICE  | COM | 210502100 | 88,016     | 13,731  | SH | SOLE | 1 | 13,731  | 0 | 0      |
| CONTAINER STORE GROUP INC   | COM | 210751103 | 2,177      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| CONTAINER STORE GROUP INC   | COM | 210751103 | 10,885     | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| CONTAINER STORE GROUP INC/  | COM | 210751103 | 244,869    | 11,248  | SH | SOLE | 1 | 11,248  | 0 | 0      |
| CONTANGO OIL & GAS COMPANY  | COM | 21075N204 | 1,662      | 50      | SH | DFND | 2 | 0       | 0 | 50     |
| CONTANGO OIL + GAS          | COM | 21075N204 | 438,502    | 13,192  | SH | SOLE | 1 | 13,192  | 0 | 0      |
| CONTINENTAL BUILDING PRODU  | COM | 211171103 | 111,821    | 7,659   | SH | SOLE | 1 | 7,659   | 0 | 0      |
| CONTINENTAL RESOURCES INC   | COM | 212015101 | 13,296     | 200     | SH | DFND | 4 | 0       | 0 | 200    |
| CONTINENTAL RESOURCES INC   | COM | 212015101 | 101,050    | 1,520   | SH | DFND | 3 | 0       | 0 | 1,520  |
| CONTINENTAL RESOURCES INC   | COM | 212015101 | 307,536    | 4,626   | SH | DFND | 2 | 0       | 0 | 4,626  |
| CONTINENTAL RESOURCES INC/  | COM | 212015101 | 296,767    | 4,464   | SH | SOLE | 1 | 4,464   | 0 | 0      |

|                                 |     |           |            |         |    |      |   |         |   |        |
|---------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| CONTROL4 CORP                   | COM | 21240D107 | 96,587     | 7,470   | SH | SOLE | 1 | 7,470   | 0 | 0      |
| CONTROL4 CORP                   | COM | 21240D107 | 49,561     | 3,833   | SH | DFND | 3 | 0       | 0 | 3,833  |
| CONTROLADORA VUELA<br>CIA DE AV | COM | 21240E105 | 8,680      | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| CONTROLADORA VUELA<br>CIA DE AV | COM | 21240E105 | 3,038      | 350     | SH | DFND | 2 | 0       | 0 | 350    |
| CONVERGYS CORP                  | COM | 212485106 | 5,774,820  | 324,064 | SH | SOLE | 1 | 324,064 | 0 | 0      |
| CONVERSANT INC                  | COM | 21249J105 | 5,572,886  | 162,712 | SH | SOLE | 1 | 162,712 | 0 | 0      |
| CONVERSANT INC                  | COM | 21249J105 | 20,584     | 601     | SH | DFND | 2 | 0       | 0 | 601    |
| COOPER COS INC                  | COM | 216648402 | 1,402      | 9       | SH | DFND | 4 | 0       | 0 | 9      |
| COOPER COS INC                  | COM | 216648402 | 13,239     | 85      | SH | DFND | 2 | 0       | 0 | 85     |
| COOPER COS INC/THE              | COM | 216648402 | 15,013,833 | 96,397  | SH | SOLE | 1 | 96,397  | 0 | 0      |
| COOPER STANDARD<br>HOLDING      | COM | 21676P103 | 558,106    | 8,944   | SH | SOLE | 1 | 8,944   | 0 | 0      |
| COOPER TIRE & RUBR CO           | COM | 216831107 | 11,480     | 400     | SH | DFND | 4 | 0       | 0 | 400    |
| COOPER TIRE & RUBR CO           | COM | 216831107 | 8,581      | 299     | SH | DFND | 3 | 0       | 0 | 299    |
| COOPER TIRE & RUBR CO           | COM | 216831107 | 2,124      | 74      | SH | DFND | 2 | 0       | 0 | 74     |
| COOPER TIRE + RUBBER            | COM | 216831107 | 1,190,792  | 41,491  | SH | SOLE | 1 | 41,491  | 0 | 0      |
| COPA HOLDINGS SA<br>CLASS A     | COM | P31076105 | 77,571     | 723     | SH | SOLE | 1 | 723     | 0 | 0      |
| COPART INC                      | COM | 217204106 | 7,077,848  | 226,021 | SH | SOLE | 1 | 226,021 | 0 | 0      |
| CORCEPT THERAPEUTICS<br>INC     | COM | 218352102 | 93,465     | 34,875  | SH | SOLE | 1 | 34,875  | 0 | 0      |
| CORE LABORATORIES N<br>V        | COM | N22717107 | 66,589     | 455     | SH | DFND | 4 | 0       | 0 | 455    |
| CORE LABORATORIES N<br>V        | COM | N22717107 | 262,698    | 1,795   | SH | DFND | 3 | 0       | 0 | 1,795  |
| CORE LABORATORIES N<br>V        | COM | N22717107 | 17,855     | 122     | SH | DFND | 2 | 0       | 0 | 122    |
| CORE MARK HOLDING<br>CO INC     | COM | 218681104 | 798,570    | 15,056  | SH | SOLE | 1 | 15,056  | 0 | 0      |
| CORE MOLDING<br>TECHNOLOGIES IN | COM | 218683100 | 10,024     | 700     | SH | DFND | 2 | 0       | 0 | 700    |
| CORELOGIC INC                   | COM | 21871D103 | 4,956,571  | 183,102 | SH | SOLE | 1 | 183,102 | 0 | 0      |
| CORELOGIC INC                   | COM | 21871D103 | 27         | 1       | SH | DFND | 3 | 0       | 0 | 1      |
| COREENERGY<br>INFRASTRUCTURE T  | COM | 21870U205 | 154,679    | 20,679  | SH | SOLE | 1 | 20,679  | 0 | 0      |
| COREENERGY<br>INFRASTRUCTURE TR | COM | 21870U205 | 26,928     | 3,600   | SH | DFND | 2 | 0       | 0 | 3,600  |
| CORESITE REALTY CORP            | COM | 21870Q105 | 532,231    | 16,192  | SH | SOLE | 1 | 16,192  | 0 | 0      |
| CORESITE RLTY CORP              | COM | 21870Q105 | 118,567    | 3,607   | SH | DFND | 3 | 0       | 0 | 3,607  |
| CORNERSTONE<br>ONDEMAND INC     | COM | 21925Y103 | 1,195,369  | 34,739  | SH | SOLE | 1 | 34,739  | 0 | 0      |
| CORNERSTONE<br>PROGRESSIVE RTN  | COM | 21925C101 | 2,877      | 700     | SH | DFND | 4 | 0       | 0 | 700    |
| CORNERSTONE<br>PROGRESSIVE RTN  | COM | 21925C101 | 45,995     | 11,191  | SH | DFND | 3 | 0       | 0 | 11,191 |
| CORNERSTONE<br>STRATEGIC VALUE  | COM | 21924B203 | 2,686      | 460     | SH | DFND | 2 | 0       | 0 | 460    |
| CORNING INC                     | COM | 219350105 | 9,785,305  | 505,962 | SH | SOLE | 1 | 505,962 | 0 | 0      |
| CORNING INC                     | COM | 219350105 | 123,054    | 6,363   | SH | DFND | 4 | 0       | 0 | 6,363  |
| CORNING INC                     | COM | 219350105 | 459,450    | 23,756  | SH | DFND | 3 | 0       | 0 | 23,756 |
| CORNING INC                     | COM | 219350105 | 104,828    | 5,420   | SH | DFND | 2 | 0       | 0 | 5,420  |
| CORNING INC                     | COM | 219350105 | 4,255      | 220     | SH | DFND | 5 | 0       | 0 | 220    |
| CORPORATE EXECUTIVE<br>BOARD    | COM | 21988R102 | 5,327,789  | 88,693  | SH | SOLE | 1 | 88,693  | 0 | 0      |
| CORPORATE EXECUTIVE<br>BRD CO   | COM | 21988R102 | 15,678     | 261     | SH | DFND | 3 | 0       | 0 | 261    |
| CORPORATE OFFICE<br>PROPERTIE   | COM | 22002T108 | 4,529,884  | 176,123 | SH | SOLE | 1 | 176,123 | 0 | 0      |
| CORPORATE RESOURCE<br>SERVICE   | COM | 22004Y105 | 17,214     | 11,476  | SH | SOLE | 1 | 11,476  | 0 | 0      |
| CORRECTIONS CORP<br>AMER NEW    | COM | 22025Y407 | 24,327     | 708     | SH | DFND | 4 | 0       | 0 | 708    |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| CORRECTIONS CORP AMER NEW    | COM | 22025Y407 | 23,193     | 675     | SH | DFND | 3 | 0       | 0 | 675    |
| CORRECTIONS CORP AMER NEW    | COM | 22025Y407 | 208,600    | 6,071   | SH | DFND | 2 | 0       | 0 | 6,071  |
| CORRECTIONS CORP OF AMERIC   | COM | 22025Y407 | 8,036,048  | 233,878 | SH | SOLE | 1 | 233,878 | 0 | 0      |
| CORVEL CORP                  | COM | 221006109 | 281,628    | 8,271   | SH | SOLE | 1 | 8,271   | 0 | 0      |
| COSAN LTD                    | COM | G25343107 | 2,152      | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| COSTAR GROUP INC             | COM | 22160N109 | 91,613     | 589     | SH | SOLE | 1 | 589     | 0 | 0      |
| COSTAR GROUP INC             | COM | 22160N109 | 5,599      | 36      | SH | DFND | 3 | 0       | 0 | 36     |
| COSTCO WHOLESALE CORP        | COM | 22160K105 | 28,268,558 | 225,571 | SH | SOLE | 1 | 225,571 | 0 | 0      |
| COSTCO WHSL CORP NEW         | COM | 22160K105 | 103,854    | 829     | SH | DFND | 4 | 0       | 0 | 829    |
| COSTCO WHSL CORP NEW         | COM | 22160K105 | 1,251,594  | 9,987   | SH | DFND | 3 | 0       | 0 | 9,987  |
| COSTCO WHSL CORP NEW         | COM | 22160K105 | 1,671,164  | 13,335  | SH | DFND | 2 | 0       | 0 | 13,335 |
| COSTCO WHSL CORP NEW         | COM | 22160K105 | 90,732     | 724     | SH | DFND | 5 | 0       | 0 | 724    |
| COTT CORP QUE                | COM | 22163N106 | 24,780     | 3,607   | SH | DFND | 2 | 0       | 0 | 3,607  |
| COTY INC CL A                | COM | 222070203 | 25,239     | 1,525   | SH | SOLE | 1 | 1,525   | 0 | 0      |
| COUPONS.COM INC              | COM | 22265J102 | 94,329     | 7,887   | SH | SOLE | 1 | 7,887   | 0 | 0      |
| COURIER CORP                 | COM | 222660102 | 6,283      | 510     | SH | DFND | 3 | 0       | 0 | 510    |
| COURIER CORP                 | COM | 222660102 | 1,207      | 98      | SH | DFND | 2 | 0       | 0 | 98     |
| COUSINS PROPERTIES INC       | COM | 222795106 | 1,834,110  | 153,482 | SH | SOLE | 1 | 153,482 | 0 | 0      |
| COVANCE INC                  | COM | 222816100 | 8,873,268  | 112,748 | SH | SOLE | 1 | 112,748 | 0 | 0      |
| COVANCE INC                  | COM | 222816100 | 2,912      | 37      | SH | DFND | 3 | 0       | 0 | 37     |
| COVANCE INC                  | COM | 222816100 | 2,912      | 37      | SH | DFND | 2 | 0       | 0 | 37     |
| COVANTA HLDG CORP            | COM | 22282E102 | 253,776    | 11,959  | SH | DFND | 3 | 0       | 0 | 11,959 |
| COVANTA HLDG CORP            | COM | 22282E102 | 57,294     | 2,700   | SH | DFND | 2 | 0       | 0 | 2,700  |
| COVANTA HOLDING CORP         | COM | 22282E102 | 63,809     | 3,007   | SH | SOLE | 1 | 3,007   | 0 | 0      |
| COVIDIEN PLC                 | COM | G2554F113 | 13,104,016 | 151,474 | SH | SOLE | 1 | 151,474 | 0 | 0      |
| COVIDIEN PLC                 | COM | G2554F113 | 16,783     | 194     | SH | DFND | 4 | 0       | 0 | 194    |
| COVIDIEN PLC                 | COM | G2554F113 | 60,937     | 704     | SH | DFND | 3 | 0       | 0 | 704    |
| COVIDIEN PLC                 | COM | G2554F113 | 68,516     | 792     | SH | DFND | 2 | 0       | 0 | 792    |
| COVIDIEN PLC                 | COM | G2554F113 | 3,979      | 46      | SH | DFND | 5 | 0       | 0 | 46     |
| COVISINT CORP                | COM | 22357R103 | 20,306     | 4,893   | SH | SOLE | 1 | 4,893   | 0 | 0      |
| COWEN GROUP INC CLASS A      | COM | 223622101 | 282,848    | 75,426  | SH | SOLE | 1 | 75,426  | 0 | 0      |
| CPFL ENERGIA S A             | COM | 126153105 | 41,285     | 2,655   | SH | DFND | 4 | 0       | 0 | 2,655  |
| CPFL ENERGIA S A             | COM | 126153105 | 38,926     | 2,503   | SH | DFND | 3 | 0       | 0 | 2,503  |
| CPFL ENERGIA S A             | COM | 126153105 | 46,806     | 3,010   | SH | DFND | 2 | 0       | 0 | 3,010  |
| CR BARD INC                  | COM | 067383109 | 3,669,217  | 25,711  | SH | SOLE | 1 | 25,711  | 0 | 0      |
| CRA INTERNATIONAL INC        | COM | 12618T105 | 166,719    | 6,556   | SH | SOLE | 1 | 6,556   | 0 | 0      |
| CRA INTL INC                 | COM | 12618T105 | 5,086      | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| CRACKER BARREL OLD COUNTRY   | COM | 22410J106 | 1,567,662  | 15,192  | SH | SOLE | 1 | 15,192  | 0 | 0      |
| CRACKER BARREL OLD CTRY STOR | COM | 22410J106 | 10,319     | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| CRACKER BARREL OLD CTRY STOR | COM | 22410J106 | 22,702     | 220     | SH | DFND | 2 | 0       | 0 | 220    |
| CRAFT BREW ALLIANCE INC      | COM | 224122101 | 103,450    | 7,184   | SH | SOLE | 1 | 7,184   | 0 | 0      |
| CRANE CO                     | COM | 224399105 | 6,271,001  | 99,209  | SH | SOLE | 1 | 99,209  | 0 | 0      |
| CRANE CO                     | COM | 224399105 | 15,803     | 250     | SH | DFND | 3 | 0       | 0 | 250    |
| CRAWFORD + CO CL B           | COM | 224633107 | 150,851    | 18,285  | SH | SOLE | 1 | 18,285  | 0 | 0      |
| CRAY INC                     | COM | 225223304 | 697,905    | 26,597  | SH | SOLE | 1 | 26,597  | 0 | 0      |
| CRAY INC                     | COM | 225223304 | 708        | 27      | SH | DFND | 3 | 0       | 0 | 27     |
| CREDICORP LTD                | COM | G2519Y108 | 460        | 3       | SH | DFND | 4 | 0       | 0 | 3      |



|                              |     |           |            |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| CREDICORP LTD                | COM | G2519Y108 | 69,026     | 450     | SH | DFND | 2 | 0       | 0 | 450     |
| CREDIT ACCEPTANCE CORP       | COM | 225310101 | 580,426    | 4,604   | SH | SOLE | 1 | 4,604   | 0 | 0       |
| CREDIT SUISSE AG NASSAU BRH  | COM | 22539T613 | 910        | 280     | SH | DFND | 4 | 0       | 0 | 280     |
| CREDIT SUISSE AG NASSAU BRH  | COM | 22539T613 | 7          | 2       | SH | DFND | 2 | 0       | 0 | 2       |
| CREDIT SUISSE ASSET MGMT INC | COM | 224916106 | 3,420      | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000   |
| CREDIT SUISSE ASSET MGMT INC | COM | 224916106 | 12,141     | 3,550   | SH | DFND | 2 | 0       | 0 | 3,550   |
| CREDIT SUISSE GROUP          | COM | 225401108 | 19,127     | 692     | SH | DFND | 4 | 0       | 0 | 692     |
| CREDIT SUISSE GROUP          | COM | 225401108 | 1,824      | 66      | SH | DFND | 5 | 0       | 0 | 66      |
| CREDIT SUISSE HIGH YLD BND F | COM | 22544F103 | 411,066    | 133,031 | SH | DFND | 3 | 0       | 0 | 133,031 |
| CREDIT SUISSE HIGH YLD BND F | COM | 22544F103 | 1,375      | 445     | SH | DFND | 2 | 0       | 0 | 445     |
| CREDIT SUISSE NASSAU BRH     | COM | 22542D852 | 11,132     | 310     | SH | DFND | 4 | 0       | 0 | 310     |
| CREDIT SUISSE NASSAU BRH     | COM | 22542D449 | 79,488     | 6,400   | SH | DFND | 4 | 0       | 0 | 6,400   |
| CREDIT SUISSE NASSAU BRH     | COM | 22542D795 | 594,252    | 15,536  | SH | DFND | 3 | 0       | 0 | 15,536  |
| CREDIT SUISSE NASSAU BRH     | COM | 22542D852 | 196,500    | 5,472   | SH | DFND | 2 | 0       | 0 | 5,472   |
| CREDIT SUISSE NASSAU BRH     | COM | 22542D852 | 26,107     | 727     | SH | DFND | 5 | 0       | 0 | 727     |
| CREE INC                     | COM | 225447101 | 9,925,911  | 242,391 | SH | SOLE | 1 | 242,391 | 0 | 0       |
| CREE INC                     | COM | 225447101 | 4,709      | 115     | SH | DFND | 4 | 0       | 0 | 115     |
| CREE INC                     | COM | 225447101 | 94,185     | 2,300   | SH | DFND | 3 | 0       | 0 | 2,300   |
| CREE INC                     | COM | 225447101 | 97,011     | 2,369   | SH | DFND | 2 | 0       | 0 | 2,369   |
| CRESTWOOD EQUITY PARTNERS LP | COM | 226344109 | 6,405      | 606     | SH | DFND | 4 | 0       | 0 | 606     |
| CRESTWOOD EQUITY PARTNERS LP | COM | 226344109 | 14,322     | 1,355   | SH | DFND | 2 | 0       | 0 | 1,355   |
| CRESTWOOD MIDSTREAM PARTNERS | COM | 226378107 | 8,297      | 366     | SH | DFND | 4 | 0       | 0 | 366     |
| CRESTWOOD MIDSTREAM PARTNERS | COM | 226378107 | 49,194     | 2,170   | SH | DFND | 3 | 0       | 0 | 2,170   |
| CRESTWOOD MIDSTREAM PARTNERS | COM | 226378107 | 35,978     | 1,587   | SH | DFND | 2 | 0       | 0 | 1,587   |
| CRESUD S A C I F Y A         | COM | 226406106 | 26,934     | 2,471   | SH | DFND | 2 | 0       | 0 | 2,471   |
| CRH PLC                      | COM | 12626K203 | 36,975     | 1,621   | SH | DFND | 4 | 0       | 0 | 1,621   |
| CRITEO S A                   | COM | 226718104 | 10,095     | 300     | SH | DFND | 2 | 0       | 0 | 300     |
| CROCS INC                    | COM | 227046109 | 842,156    | 66,944  | SH | SOLE | 1 | 66,944  | 0 | 0       |
| CROCS INC                    | COM | 227046109 | 9,951      | 791     | SH | DFND | 4 | 0       | 0 | 791     |
| CROSS COUNTRY HEALTHCARE I   | COM | 227483104 | 220,043    | 23,686  | SH | SOLE | 1 | 23,686  | 0 | 0       |
| CROSS TIMBERS RTY TR         | COM | 22757R109 | 62,698     | 1,971   | SH | DFND | 3 | 0       | 0 | 1,971   |
| CROWN CASTLE INTL CORP       | COM | 228227104 | 11,317,364 | 140,536 | SH | SOLE | 1 | 140,536 | 0 | 0       |
| CROWN CASTLE INTL CORP       | COM | 228227104 | 45,983     | 571     | SH | DFND | 4 | 0       | 0 | 571     |
| CROWN CASTLE INTL CORP       | COM | 228227104 | 5,637      | 70      | SH | DFND | 3 | 0       | 0 | 70      |
| CROWN HOLDINGS INC           | COM | 228368106 | 1,021,734  | 22,950  | SH | SOLE | 1 | 22,950  | 0 | 0       |
| CROWN HOLDINGS INC           | COM | 228368106 | 2,671      | 60      | SH | DFND | 4 | 0       | 0 | 60      |
| CROWN HOLDINGS INC           | COM | 228368106 | 22,260     | 500     | SH | DFND | 2 | 0       | 0 | 500     |
| CROWN MEDIA HOLDINGS CLASS   | COM | 228411104 | 72,538     | 22,668  | SH | SOLE | 1 | 22,668  | 0 | 0       |
| CRYOLIFE INC                 | COM | 228903100 | 209,501    | 21,226  | SH | SOLE | 1 | 21,226  | 0 | 0       |
| CRYOLIFE INC                 | COM | 228903100 | 494        | 50      | SH | DFND | 2 | 0       | 0 | 50      |
| CSG SYSTEMS INTL INC         | COM | 126349109 | 689,640    | 26,242  | SH | SOLE | 1 | 26,242  | 0 | 0       |
| CSP INC                      | COM | 126389105 | 3,188      | 400     | SH | DFND | 2 | 0       | 0 | 400     |

|                              |        |           |            |         |    |          |   |         |   |         |
|------------------------------|--------|-----------|------------|---------|----|----------|---|---------|---|---------|
| CSS INDS INC                 | COM    | 125906107 | 48,500     | 2,000   | SH | DFND     | 2 | 0       | 0 | 2,000   |
| CSS INDUSTRIES INC           | COM    | 125906107 | 147,343    | 6,076   | SH | SOLE     | 1 | 6,076   | 0 | 0       |
| CST BRANDS INC               | COM    | 12646R105 | 5,423,345  | 150,858 | SH | SOLE     | 1 | 150,858 | 0 | 0       |
| CST BRANDS INC               | COM    | 12646R105 | 7,190      | 200     | SH | DFND     | 3 | 0       | 0 | 200     |
| CST BRANDS INC               | COM    | 12646R105 | 11,360     | 316     | SH | DFND     | 2 | 0       | 0 | 316     |
| CSX CORP                     | COM    | 126408103 | 14,399,589 | 449,145 | SH | SOLE     | 1 | 449,145 | 0 | 0       |
| CSX CORP                     | COM    | 126408103 | 191,914    | 5,986   | SH | DFND     | 4 | 0       | 0 | 5,986   |
| CSX CORP                     | COM    | 126408103 | 1,147,377  | 35,788  | SH | DFND     | 3 | 0       | 0 | 35,788  |
| CSX CORP                     | COM    | 126408103 | 1,371,527  | 42,780  | SH | DFND     | 2 | 0       | 0 | 42,780  |
| CSX CORP                     | COM    | 126408103 | 15,180     | 474     | SH | DFND     | 5 | 0       | 0 | 474     |
| CTC MEDIA INC                | COM    | 12642X106 | 565        | 85      | SH | DFND     | 3 | 0       | 0 | 85      |
| CTC MEDIA INC                | COM    | 12642X106 | 665        | 100     | SH | DFND     | 2 | 0       | 0 | 100     |
| CTI BIOPHARMA CORP           | COM    | 12648L106 | 212,181    | 87,678  | SH | SOLE     | 1 | 87,678  | 0 | 0       |
| CTI BIOPHARMA CORP           | COM    | 12648L106 | 1,210      | 500     | SH | DFND     | 2 | 0       | 0 | 500     |
| CTPARTNERS EXECUTIVE SEARCH  | COM    | 22945C105 | 10,913     | 700     | SH | DFND     | 4 | 0       | 0 | 700     |
| CTRIP COM INTL LTD           | COM    | 22943F100 | 6,641      | 117     | SH | DFND     | 4 | 0       | 0 | 117     |
| CTRIP COM INTL LTD           | COM    | 22943F100 | 1,589      | 28      | SH | DFND     | 2 | 0       | 0 | 28      |
| CTS CORP                     | COM    | 126501105 | 412,012    | 25,929  | SH | SOLE     | 1 | 25,929  | 0 | 0       |
| CU BANCORP                   | COM    | 126534106 | 122,689    | 6,526   | SH | SOLE     | 1 | 6,526   | 0 | 0       |
| CUBESMART                    | COM    | 229663109 | 1,696,035  | 94,329  | SH | SOLE     | 1 | 94,329  | 0 | 0       |
| CUBESMART                    | COM    | 229663109 | 7,893      | 439     | SH | DFND     | 4 | 0       | 0 | 439     |
| CUBIC CORP                   | COM    | 229669106 | 746,086    | 15,942  | SH | SOLE     | 1 | 15,942  | 0 | 0       |
| CUBIC CORP                   | COM    | 229669106 | 8,424      | 180     | SH | DFND     | 2 | 0       | 0 | 180     |
| CUBIST PHARMACEUTICALS INC   | COM    | 229678107 | 10,018,014 | 183,615 | SH | SOLE     | 1 | 183,615 | 0 | 0       |
| CUBIST PHARMACEUTICALS INC   | COM    | 229678107 | 22,158     | 334     | SH | DFND     | 4 | 0       | 0 | 334     |
| CUBIST PHARMACEUTICALS INC   | COM    | 229678107 | 3,649      | 55      | SH | DFND     | 3 | 0       | 0 | 55      |
| CUBIST PHARMACEUTICALS INC   | COM    | 229678123 | 120        | 1,000   | SH | DFND     | 3 | 0       | 0 | 1,000   |
| CUI GLOBAL INC               | COM    | 126576206 | 97,617     | 13,483  | SH | SOLE     | 1 | 13,483  | 0 | 0       |
| CUI GLOBAL INC               | COM    | 126576206 | 7,964      | 1,100   | SH | DFND     | 4 | 0       | 0 | 1,100   |
| CULLEN FROST BANKERS INC     | COM    | 229899109 | 42,846     | 560     | SH | DFND     | 2 | 0       | 0 | 560     |
| CULLEN/FROST BANKERS INC     | COM    | 229899109 | 8,415,029  | 109,986 | SH | SOLE     | 1 | 109,986 | 0 | 0       |
| CULP INC                     | COM    | 230215105 | 103,872    | 5,723   | SH | SOLE     | 1 | 5,723   | 0 | 0       |
| CUMMINS INC                  | COM    | 231021106 | 9,667,799  | 73,252  | SH | SOLE     | 1 | 73,252  | 0 | 0       |
| CUMMINS INC                  | COM    | 231021106 | 666,202    | 5,048   | SH | DFND     | 4 | 0       | 0 | 5,048   |
| CUMMINS INC                  | COM    | 231021106 | 367,946    | 2,788   | SH | DFND     | 3 | 0       | 0 | 2,788   |
| CUMMINS INC                  | COM    | 231021106 | 431,311    | 3,268   | SH | DFND     | 2 | 0       | 0 | 3,268   |
| CUMULUS MEDIA INC CL A       | COM    | 231082108 | 357,650    | 88,747  | SH | SOLE     | 1 | 88,747  | 0 | 0       |
| CURIS INC                    | COM    | 231269101 | 4,230      | 3,000   | SH | DFND     | 4 | 0       | 0 | 3,000   |
| CURRENCYSHARES AUSTRALIAN DL | COM    | 23129U101 | 81,104     | 925     | SH | DFND     | 3 | 0       | 0 | 925     |
| CURRENCYSHARES AUSTRALIAN DL | COM    | 23129U101 | 1,666      | 19      | SH | DFND     | 2 | 0       | 0 | 19      |
| CURRENCYSHARES CDN DLR TR    | COM    | 23129X105 | 129,012    | 1,453   | SH | DFND     | 2 | 0       | 0 | 1,453   |
| CURRENCYSHARES EURO TR       | OPTION | 23130C958 | 49,680     | 90      | SH | Put DFND | 2 | 0       | 0 | 90      |
| CURTISS WRIGHT CORP          | COM    | 231561101 | 2,438,842  | 36,997  | SH | SOLE     | 1 | 36,997  | 0 | 0       |
| CUSHING MLP TOTAL RETURN FD  | COM    | 231631102 | 4,561,218  | 528,530 | SH | DFND     | 3 | 0       | 0 | 528,530 |
| CUSHING RENAISSANCE FD       | COM    | 231647108 | 13,695     | 500     | SH | DFND     | 4 | 0       | 0 | 500     |
| CUSTOMERS BANCORP INC        | COM    | 23204G100 | 299,932    | 16,700  | SH | SOLE     | 1 | 16,700  | 0 | 0       |
| CUSTOMERS BANCORP INC        | COM    | 23204G100 | 5,532      | 308     | SH | DFND     | 4 | 0       | 0 | 308     |

|                            |     |           |            |         |    |      |   |         |   |         |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| CUTERA INC                 | COM | 232109108 | 15,150     | 1,500   | SH | DFND | 3 | 0       | 0 | 1,500   |
| CUTWATER SELECT INCOME FD  | COM | 232229104 | 13,513     | 684     | SH | DFND | 3 | 0       | 0 | 684     |
| CVB FINANCIAL CORP         | COM | 126600105 | 1,150,970  | 80,207  | SH | SOLE | 1 | 80,207  | 0 | 0       |
| CVB FINL CORP              | COM | 126600105 | 115        | 8       | SH | DFND | 3 | 0       | 0 | 8       |
| CVB FINL CORP              | COM | 126600105 | 7,175      | 500     | SH | DFND | 5 | 0       | 0 | 500     |
| CVENT INC                  | COM | 23247G109 | 297,514    | 11,727  | SH | SOLE | 1 | 11,727  | 0 | 0       |
| CVR ENERGY INC             | COM | 12662P108 | 19,413     | 434     | SH | SOLE | 1 | 434     | 0 | 0       |
| CVR ENERGY INC             | COM | 12662P108 | 11,183     | 250     | SH | DFND | 4 | 0       | 0 | 250     |
| CVR PARTNERS LP            | COM | 126633106 | 16,018     | 1,167   | SH | DFND | 4 | 0       | 0 | 1,167   |
| CVR PARTNERS LP            | COM | 126633106 | 40,899     | 2,979   | SH | DFND | 3 | 0       | 0 | 2,979   |
| CVR PARTNERS LP            | COM | 126633106 | 10,298     | 750     | SH | DFND | 2 | 0       | 0 | 750     |
| CVR REFNG LP               | COM | 12663P107 | 4,656      | 200     | SH | DFND | 4 | 0       | 0 | 200     |
| CVR REFNG LP               | COM | 12663P107 | 425,954    | 18,297  | SH | DFND | 3 | 0       | 0 | 18,297  |
| CVR REFNG LP               | COM | 12663P107 | 207,192    | 8,900   | SH | DFND | 2 | 0       | 0 | 8,900   |
| CVS HEALTH CORP            | COM | 126650100 | 36,258,578 | 455,567 | SH | SOLE | 1 | 455,567 | 0 | 0       |
| CVS HEALTH CORP            | COM | 126650100 | 903,539    | 11,352  | SH | DFND | 4 | 0       | 0 | 11,352  |
| CVS HEALTH CORP            | COM | 126650100 | 1,891,906  | 23,771  | SH | DFND | 3 | 0       | 0 | 23,771  |
| CVS HEALTH CORP            | COM | 126650100 | 1,526,616  | 19,181  | SH | DFND | 2 | 0       | 0 | 19,181  |
| CVS HEALTH CORP            | COM | 126650100 | 2,865      | 36      | SH | DFND | 5 | 0       | 0 | 36      |
| CYAN INC                   | COM | 23247W104 | 56,063     | 17,969  | SH | SOLE | 1 | 17,969  | 0 | 0       |
| CYAN INC                   | COM | 23247W104 | 2,340      | 750     | SH | DFND | 3 | 0       | 0 | 750     |
| CYANOTECH CORP             | COM | 232437301 | 37,680     | 8,000   | SH | DFND | 3 | 0       | 0 | 8,000   |
| CYBERONICS INC             | COM | 23251P102 | 1,052,770  | 20,578  | SH | SOLE | 1 | 20,578  | 0 | 0       |
| CYBERONICS INC             | COM | 23251P102 | 2,302      | 45      | SH | DFND | 3 | 0       | 0 | 45      |
| CYNOSURE INC               | COM | 232577205 | 2,100      | 100     | SH | DFND | 3 | 0       | 0 | 100     |
| CYNOSURE INC               | COM | 232577205 | 42,000     | 2,000   | SH | DFND | 2 | 0       | 0 | 2,000   |
| CYNOSURE INC A             | COM | 232577205 | 358,218    | 17,058  | SH | SOLE | 1 | 17,058  | 0 | 0       |
| CYPRESS ENERGY PARTNERS LP | COM | 232751107 | 2,470      | 100     | SH | DFND | 2 | 0       | 0 | 100     |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 3,874,535  | 392,358 | SH | SOLE | 1 | 392,358 | 0 | 0       |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 16,788     | 1,700   | SH | DFND | 4 | 0       | 0 | 1,700   |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 6,419      | 650     | SH | DFND | 3 | 0       | 0 | 650     |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 4,938      | 500     | SH | DFND | 2 | 0       | 0 | 500     |
| CYREN LTD                  | COM | M26895108 | 72         | 33      | SH | DFND | 2 | 0       | 0 | 33      |
| CYRUSONE INC               | COM | 23283R100 | 494,671    | 20,577  | SH | SOLE | 1 | 20,577  | 0 | 0       |
| CYS INVESTMENTS INC        | COM | 12673A108 | 872,764    | 105,918 | SH | SOLE | 1 | 105,918 | 0 | 0       |
| CYS INVTS INC              | COM | 12673A108 | 2,060      | 250     | SH | DFND | 4 | 0       | 0 | 250     |
| CYS INVTS INC              | COM | 12673A108 | 938,866    | 113,940 | SH | DFND | 3 | 0       | 0 | 113,940 |
| CYS INVTS INC              | COM | 12673A108 | 53,173     | 6,453   | SH | DFND | 2 | 0       | 0 | 6,453   |
| CYTEC INDS INC             | COM | 232820100 | 15,984     | 338     | SH | DFND | 4 | 0       | 0 | 338     |
| CYTEC INDS INC             | COM | 232820100 | 63,747     | 1,348   | SH | DFND | 2 | 0       | 0 | 1,348   |
| CYTEC INDUSTRIES INC       | COM | 232820100 | 6,814,489  | 144,100 | SH | SOLE | 1 | 144,100 | 0 | 0       |
| CYTOKINETICS INC           | COM | 23282W605 | 79,601     | 22,614  | SH | SOLE | 1 | 22,614  | 0 | 0       |
| CYTORI THERAPEUTICS INC    | COM | 23283K105 | 29,824     | 44,119  | SH | SOLE | 1 | 44,119  | 0 | 0       |
| CYTORI THERAPEUTICS INC    | COM | 23283K105 | 7,253      | 10,730  | SH | DFND | 2 | 0       | 0 | 10,730  |
| CYTRX CORP                 | COM | 232828509 | 92,603     | 36,458  | SH | SOLE | 1 | 36,458  | 0 | 0       |
| CYTRX CORP                 | COM | 232828509 | 4,572      | 1,800   | SH | DFND | 3 | 0       | 0 | 1,800   |
| CYTRX CORP                 | COM | 232828509 | 1,816      | 715     | SH | DFND | 2 | 0       | 0 | 715     |
| D R HORTON INC             | COM | 23331A109 | 9,932      | 484     | SH | DFND | 4 | 0       | 0 | 484     |
| D R HORTON INC             | COM | 23331A109 | 222,157    | 10,826  | SH | DFND | 3 | 0       | 0 | 10,826  |
| D R HORTON INC             | COM | 23331A109 | 23,819     | 1,161   | SH | DFND | 2 | 0       | 0 | 1,161   |
| DAILY JOURNAL CORP         | COM | 233912104 | 127,614    | 707     | SH | SOLE | 1 | 707     | 0 | 0       |
| DAKTRONICS INC             | COM | 234264109 | 357,946    | 29,125  | SH | SOLE | 1 | 29,125  | 0 | 0       |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| DAKTRONICS INC               | COM | 234264109 | 14,748     | 1,200   | SH | DFND | 2 | 0       | 0 | 1,200  |
| DANA HLDG CORP               | COM | 235825205 | 2,166      | 113     | SH | DFND | 4 | 0       | 0 | 113    |
| DANA HLDG CORP               | COM | 235825205 | 33,548     | 1,750   | SH | DFND | 3 | 0       | 0 | 1,750  |
| DANA HOLDING CORP            | COM | 235825205 | 1,964,273  | 102,466 | SH | SOLE | 1 | 102,466 | 0 | 0      |
| DANAHER CORP                 | COM | 235851102 | 23,833,558 | 313,682 | SH | SOLE | 1 | 313,682 | 0 | 0      |
| DANAHER CORP DEL             | COM | 235851102 | 6,762      | 89      | SH | DFND | 4 | 0       | 0 | 89     |
| DANAHER CORP DEL             | COM | 235851102 | 86,997     | 1,145   | SH | DFND | 3 | 0       | 0 | 1,145  |
| DANAHER CORP DEL             | COM | 235851102 | 41,561     | 547     | SH | DFND | 2 | 0       | 0 | 547    |
| DANAHER CORP DEL             | COM | 235851102 | 2,279      | 30      | SH | DFND | 5 | 0       | 0 | 30     |
| DARDEN RESTAURANTS INC       | COM | 237194105 | 4,574,845  | 88,901  | SH | SOLE | 1 | 88,901  | 0 | 0      |
| DARDEN RESTAURANTS INC       | COM | 237194105 | 272,738    | 5,300   | SH | DFND | 4 | 0       | 0 | 5,300  |
| DARDEN RESTAURANTS INC       | COM | 237194105 | 17,496     | 340     | SH | DFND | 2 | 0       | 0 | 340    |
| DARDEN RESTAURANTS INC       | COM | 237194105 | 68,133     | 1,324   | SH | DFND | 5 | 0       | 0 | 1,324  |
| DARLING INGREDIENTS INC      | COM | 237266101 | 2,314,970  | 126,363 | SH | SOLE | 1 | 126,363 | 0 | 0      |
| DARLING INGREDIENTS INC      | COM | 237266101 | 18,320     | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| DATALINK CORP                | COM | 237934104 | 136,851    | 12,874  | SH | SOLE | 1 | 12,874  | 0 | 0      |
| DAVITA HEALTHCARE PARTNERS   | COM | 23918K108 | 5,046,587  | 68,999  | SH | SOLE | 1 | 68,999  | 0 | 0      |
| DAVITA HEALTHCARE PARTNERS I | COM | 23918K108 | 40,373     | 552     | SH | DFND | 4 | 0       | 0 | 552    |
| DAVITA HEALTHCARE PARTNERS I | COM | 23918K108 | 367,602    | 5,026   | SH | DFND | 3 | 0       | 0 | 5,026  |
| DAVITA HEALTHCARE PARTNERS I | COM | 23918K108 | 30,573     | 418     | SH | DFND | 2 | 0       | 0 | 418    |
| DAVITA HEALTHCARE PARTNERS I | COM | 23918K108 | 5,705      | 78      | SH | DFND | 5 | 0       | 0 | 78     |
| DAWSON GEOPHYSICAL CO        | COM | 239359102 | 95,809     | 5,270   | SH | SOLE | 1 | 5,270   | 0 | 0      |
| DBX ETF TR                   | COM | 233051853 | 84,591     | 3,118   | SH | DFND | 3 | 0       | 0 | 3,118  |
| DBX ETF TR                   | COM | 233051200 | 381,509    | 13,758  | SH | DFND | 2 | 0       | 0 | 13,758 |
| DCP MIDSTREAM PARTNERS LP    | COM | 23311P100 | 189,581    | 3,482   | SH | DFND | 4 | 0       | 0 | 3,482  |
| DCP MIDSTREAM PARTNERS LP    | COM | 23311P100 | 85,269     | 1,566   | SH | DFND | 3 | 0       | 0 | 1,566  |
| DCP MIDSTREAM PARTNERS LP    | COM | 23311P100 | 17,384     | 319     | SH | DFND | 2 | 0       | 0 | 319    |
| DCT INDUSTRIAL TRUST INC     | COM | 233153105 | 1,615,273  | 215,083 | SH | SOLE | 1 | 215,083 | 0 | 0      |
| DCT INDUSTRIAL TRUST INC     | COM | 233153105 | 7,510      | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| DCT INDUSTRIAL TRUST INC     | COM | 233153105 | 7,893      | 1,051   | SH | DFND | 3 | 0       | 0 | 1,051  |
| DCT INDUSTRIAL TRUST INC     | COM | 233153105 | 157,455    | 20,966  | SH | DFND | 2 | 0       | 0 | 20,966 |
| DDR CORP                     | COM | 23317H102 | 173,892    | 10,394  | SH | SOLE | 1 | 10,394  | 0 | 0      |
| DDR CORP                     | COM | 23317H102 | 9,302      | 556     | SH | DFND | 4 | 0       | 0 | 556    |
| DDR CORP                     | COM | 23317H102 | 12,079     | 722     | SH | DFND | 3 | 0       | 0 | 722    |
| DDR CORP                     | COM | 23317H102 | 1,790      | 107     | SH | DFND | 2 | 0       | 0 | 107    |
| DEALERTRACK TECHNOLOGIES I   | COM | 242309102 | 1,739,135  | 40,063  | SH | SOLE | 1 | 40,063  | 0 | 0      |
| DEALERTRACK TECHNOLOGIES INC | COM | 242309102 | 3,039      | 70      | SH | DFND | 4 | 0       | 0 | 70     |
| DEAN FOODS CO                | COM | 242370203 | 3,262,601  | 246,234 | SH | SOLE | 1 | 246,234 | 0 | 0      |
| DEAN FOODS CO NEW            | COM | 242370203 | 345        | 26      | SH | DFND | 4 | 0       | 0 | 26     |
| DEAN FOODS CO NEW            | COM | 242370203 | 45,050     | 3,400   | SH | DFND | 2 | 0       | 0 | 3,400  |
| DECKERS OUTDOOR CORP         | COM | 243537107 | 6,705,420  | 69,000  | SH | SOLE | 1 | 69,000  | 0 | 0      |
| DECKERS OUTDOOR CORP         | COM | 243537107 | 4,665      | 48      | SH | DFND | 4 | 0       | 0 | 48     |

|                             |        |           |            |         |    |          |   |         |   |        |
|-----------------------------|--------|-----------|------------|---------|----|----------|---|---------|---|--------|
| DECKERS OUTDOOR CORP        | COM    | 243537107 | 41,302     | 425     | SH | DFND     | 2 | 0       | 0 | 425    |
| DEERE & CO                  | COM    | 244199105 | 1,269,035  | 15,478  | SH | DFND     | 4 | 0       | 0 | 15,478 |
| DEERE & CO                  | COM    | 244199105 | 1,208,656  | 14,742  | SH | DFND     | 3 | 0       | 0 | 14,742 |
| DEERE & CO                  | COM    | 244199105 | 960,711    | 11,717  | SH | DFND     | 2 | 0       | 0 | 11,717 |
| DEERE + CO                  | COM    | 244199105 | 22,495,842 | 274,373 | SH | SOLE     | 1 | 274,373 | 0 | 0      |
| DEL FRISCO S RESTAURANT GR  | COM    | 245077102 | 295,656    | 15,447  | SH | SOLE     | 1 | 15,447  | 0 | 0      |
| DELAWARE ENHANCED GBL DIV & | COM    | 246060107 | 140,634    | 11,700  | SH | DFND     | 4 | 0       | 0 | 11,700 |
| DELAWARE ENHANCED GBL DIV & | COM    | 246060107 | 39,928     | 3,322   | SH | DFND     | 3 | 0       | 0 | 3,322  |
| DELAWARE INVTS DIV & INCOME | COM    | 245915103 | 25,653     | 2,604   | SH | DFND     | 4 | 0       | 0 | 2,604  |
| DELEK LOGISTICS PARTNERS LP | COM    | 24664T103 | 164,468    | 4,040   | SH | DFND     | 3 | 0       | 0 | 4,040  |
| DELEK US HLDGS INC          | COM    | 246647101 | 6,624      | 200     | SH | DFND     | 3 | 0       | 0 | 200    |
| DELEK US HOLDINGS INC       | COM    | 246647101 | 1,284,890  | 38,795  | SH | SOLE     | 1 | 38,795  | 0 | 0      |
| DELHAIZE GROUP              | COM    | 426211009 | 994,278    | 14,292  | SH | SOLE     | 1 | 14,292  | 0 | 0      |
| DELHAIZE GROUP              | COM    | 29759W101 | 5,256      | 304     | SH | DFND     | 3 | 0       | 0 | 304    |
| DELPHI AUTOMOTIVE PLC       | COM    | G27823106 | 8,401,924  | 136,973 | SH | SOLE     | 1 | 136,973 | 0 | 0      |
| DELPHI AUTOMOTIVE PLC       | COM    | G27823106 | 5,766      | 94      | SH | DFND     | 3 | 0       | 0 | 94     |
| DELPHI AUTOMOTIVE PLC       | COM    | G27823106 | 9,201      | 150     | SH | DFND     | 2 | 0       | 0 | 150    |
| DELTA AIR LINES INC         | COM    | 247361702 | 12,848,541 | 355,423 | SH | SOLE     | 1 | 355,423 | 0 | 0      |
| DELTA AIR LINES INC DEL     | COM    | 247361702 | 165,784    | 4,586   | SH | DFND     | 4 | 0       | 0 | 4,586  |
| DELTA AIR LINES INC DEL     | COM    | 247361702 | 1,198,682  | 33,159  | SH | DFND     | 3 | 0       | 0 | 33,159 |
| DELTA AIR LINES INC DEL     | OPTION | 247361952 | 52         | 4       | SH | Put DFND | 2 | 0       | 0 | 4      |
| DELTA AIR LINES INC DEL     | COM    | 247361702 | 473,529    | 13,099  | SH | DFND     | 2 | 0       | 0 | 13,099 |
| DELTA AIR LINES INC DEL     | COM    | 247361702 | 7,230      | 200     | SH | DFND     | 5 | 0       | 0 | 200    |
| DELTA NAT GAS INC           | COM    | 247748106 | 13,009     | 658     | SH | DFND     | 3 | 0       | 0 | 658    |
| DELTIC TIMBER CORP          | COM    | 247850100 | 531,153    | 8,523   | SH | SOLE     | 1 | 8,523   | 0 | 0      |
| DELUXE CORP                 | COM    | 248019101 | 7,228,111  | 131,039 | SH | SOLE     | 1 | 131,039 | 0 | 0      |
| DELUXE CORP                 | COM    | 248019101 | 3,806      | 69      | SH | DFND     | 4 | 0       | 0 | 69     |
| DELUXE CORP                 | COM    | 248019101 | 441        | 8       | SH | DFND     | 3 | 0       | 0 | 8      |
| DEMAND MEDIA INC            | COM    | 24802N208 | 50,447     | 5,700   | SH | SOLE     | 1 | 5,700   | 0 | 0      |
| DEMANDWARE INC              | COM    | 24802Y105 | 999,916    | 19,637  | SH | SOLE     | 1 | 19,637  | 0 | 0      |
| DEMANDWARE INC              | COM    | 24802Y105 | 2,546      | 50      | SH | DFND     | 3 | 0       | 0 | 50     |
| DENALI FD INC               | COM    | 24823A102 | 21,710     | 1,000   | SH | DFND     | 3 | 0       | 0 | 1,000  |
| DENBURY RES INC             | COM    | 247916208 | 1,172      | 78      | SH | DFND     | 4 | 0       | 0 | 78     |
| DENBURY RES INC             | COM    | 247916208 | 89,804     | 5,975   | SH | DFND     | 3 | 0       | 0 | 5,975  |
| DENBURY RES INC             | COM    | 247916208 | 14,128     | 940     | SH | DFND     | 2 | 0       | 0 | 940    |
| DENBURY RESOURCES INC       | COM    | 247916208 | 2,492,876  | 165,860 | SH | SOLE     | 1 | 165,860 | 0 | 0      |
| DENDREON CORP               | COM    | 24823Q107 | 150,574    | 104,565 | SH | SOLE     | 1 | 104,565 | 0 | 0      |
| DENDREON CORP               | COM    | 24823Q107 | 22,785     | 15,823  | SH | DFND     | 4 | 0       | 0 | 15,823 |
| DENDREON CORP               | COM    | 24823Q107 | 936        | 650     | SH | DFND     | 3 | 0       | 0 | 650    |
| DENDREON CORP               | COM    | 24823Q107 | 7,438      | 5,165   | SH | DFND     | 2 | 0       | 0 | 5,165  |
| DENNY S CORP                | COM    | 24869P104 | 400,176    | 56,924  | SH | SOLE     | 1 | 56,924  | 0 | 0      |
| DENTSPLY INTERNATIONAL INC  | COM    | 249030107 | 2,350,224  | 51,540  | SH | SOLE     | 1 | 51,540  | 0 | 0      |
| DENTSPLY INTL INC NEW       | COM    | 249030107 | 23,758     | 521     | SH | DFND     | 3 | 0       | 0 | 521    |
| DEPOMED INC                 | COM    | 249908104 | 677,125    | 44,577  | SH | SOLE     | 1 | 44,577  | 0 | 0      |
| DEPOMED INC                 | COM    | 249908104 | 11,393     | 750     | SH | DFND     | 4 | 0       | 0 | 750    |
| DEPOMED INC                 | COM    | 249908104 | 13,656     | 899     | SH | DFND     | 2 | 0       | 0 | 899    |
| DERMA SCIENCES INC          | COM    | 249827502 | 123,292    | 14,801  | SH | SOLE     | 1 | 14,801  | 0 | 0      |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| DERMA SCIENCES INC           | COM | 249827502 | 8,330      | 1,000   | SH | DFND | 5 | 0       | 0 | 1,000  |
| DESTINATION MATERNITY CORP   | COM | 25065D100 | 138,327    | 8,959   | SH | SOLE | 1 | 8,959   | 0 | 0      |
| DESTINATION XL GROUP INC     | COM | 25065K104 | 107,928    | 22,866  | SH | SOLE | 1 | 22,866  | 0 | 0      |
| DEUTSCHE BANK AG             | COM | D18190898 | 941        | 27      | SH | DFND | 3 | 0       | 0 | 27     |
| DEUTSCHE BANK AG             | COM | D18190898 | 12,898     | 370     | SH | DFND | 2 | 0       | 0 | 370    |
| DEUTSCHE BK AG LDN BRH       | COM | 25154H749 | 38,208     | 1,550   | SH | DFND | 3 | 0       | 0 | 1,550  |
| DEUTSCHE BK AG LONDON        | COM | 25153Q658 | 34,228     | 2,249   | SH | DFND | 3 | 0       | 0 | 2,249  |
| DEUTSCHE HIGH INCOME OPPORT  | COM | 25158Y102 | 205,385    | 14,029  | SH | DFND | 4 | 0       | 0 | 14,029 |
| DEUTSCHE HIGH INCOME OPPORT  | COM | 25158Y102 | 2,577      | 176     | SH | DFND | 3 | 0       | 0 | 176    |
| DEUTSCHE HIGH INCOME OPPORT  | COM | 25158Y102 | 3,060      | 209     | SH | DFND | 2 | 0       | 0 | 209    |
| DEUTSCHE HIGH INCOME TR      | COM | 25155R100 | 15,645     | 1,750   | SH | DFND | 4 | 0       | 0 | 1,750  |
| DEUTSCHE MULTI-MKT INCOME TR | COM | 25160E102 | 50,581     | 5,709   | SH | DFND | 3 | 0       | 0 | 5,709  |
| DEUTSCHE MUN INCOME          | COM | 25160C106 | 40,045     | 3,036   | SH | DFND | 3 | 0       | 0 | 3,036  |
| DEVON ENERGY CORP            | COM | 25179M103 | 12,276,082 | 180,054 | SH | SOLE | 1 | 180,054 | 0 | 0      |
| DEVON ENERGY CORP NEW        | COM | 25179M103 | 31,295     | 459     | SH | DFND | 4 | 0       | 0 | 459    |
| DEVON ENERGY CORP NEW        | COM | 25179M103 | 160,997    | 2,361   | SH | DFND | 3 | 0       | 0 | 2,361  |
| DEVON ENERGY CORP NEW        | COM | 25179M103 | 618,358    | 9,070   | SH | DFND | 2 | 0       | 0 | 9,070  |
| DEVRY EDUCATION GROUP INC    | COM | 251893103 | 4,939,418  | 115,380 | SH | SOLE | 1 | 115,380 | 0 | 0      |
| DEX MEDIA INC                | COM | 25213A107 | 92,875     | 9,715   | SH | SOLE | 1 | 9,715   | 0 | 0      |
| DEX MEDIA INC NEW            | COM | 25213A107 | 4,187      | 438     | SH | DFND | 3 | 0       | 0 | 438    |
| DEXCOM INC                   | COM | 252131107 | 1,958,390  | 48,972  | SH | SOLE | 1 | 48,972  | 0 | 0      |
| DHT HOLDINGS INC             | COM | Y2065G121 | 279,510    | 45,375  | SH | SOLE | 1 | 45,375  | 0 | 0      |
| DHT HOLDINGS INC             | COM | Y2065G121 | 1,232      | 200     | SH | DFND | 4 | 0       | 0 | 200    |
| DHT HOLDINGS INC             | COM | Y2065G121 | 49         | 8       | SH | DFND | 3 | 0       | 0 | 8      |
| DIAGEO P L C                 | COM | 25243Q205 | 252,957    | 2,192   | SH | DFND | 4 | 0       | 0 | 2,192  |
| DIAGEO P L C                 | COM | 25243Q205 | 706,034    | 6,118   | SH | DFND | 3 | 0       | 0 | 6,118  |
| DIAGEO P L C                 | COM | 25243Q205 | 154,059    | 1,335   | SH | DFND | 2 | 0       | 0 | 1,335  |
| DIAGEO P L C                 | COM | 25243Q205 | 577        | 5       | SH | DFND | 5 | 0       | 0 | 5      |
| DIAMOND FOODS INC            | COM | 252603105 | 493,208    | 17,239  | SH | SOLE | 1 | 17,239  | 0 | 0      |
| DIAMOND HILL INVESTMENT GR   | COM | 25264R207 | 228,135    | 1,854   | SH | SOLE | 1 | 1,854   | 0 | 0      |
| DIAMOND HILL INVESTMENT GROU | COM | 25264R207 | 60,910     | 495     | SH | DFND | 3 | 0       | 0 | 495    |
| DIAMOND OFFSHORE DRILLING    | COM | 25271C102 | 2,143,006  | 62,533  | SH | SOLE | 1 | 62,533  | 0 | 0      |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 9,253      | 270     | SH | DFND | 4 | 0       | 0 | 270    |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 15,216     | 444     | SH | DFND | 3 | 0       | 0 | 444    |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 6,854      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| DIAMOND RESORTS INTERNATIO   | COM | 25272T104 | 526,279    | 23,123  | SH | SOLE | 1 | 23,123  | 0 | 0      |
| DIAMONDBACK ENERGY INC       | COM | 25278X109 | 2,038,428  | 27,259  | SH | SOLE | 1 | 27,259  | 0 | 0      |
| DIAMONDROCK HOSPITALITY CO   | COM | 252784301 | 1,904,967  | 150,234 | SH | SOLE | 1 | 150,234 | 0 | 0      |
| DIANA CONTAINERSHIPS INC     | COM | Y2069P101 | 23         | 10      | SH | DFND | 4 | 0       | 0 | 10     |
| DIANA SHIPPING INC           | COM | Y2066G104 | 2,906      | 325     | SH | DFND | 4 | 0       | 0 | 325    |
| DIANA SHIPPING INC           | COM | Y2066G104 | 4,470      | 500     | SH | DFND | 2 | 0       | 0 | 500    |

|                            |     |           |            |         |    |      |   |         |   |        |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| DICE HOLDINGS INC          | COM | 253017107 | 248,132    | 29,610  | SH | SOLE | 1 | 29,610  | 0 | 0      |
| DICERNA PHARMACEUTICALS IN | COM | 253031108 | 29,610     | 2,326   | SH | SOLE | 1 | 2,326   | 0 | 0      |
| DICK S SPORTING GOODS INC  | COM | 253393102 | 8,746,776  | 199,334 | SH | SOLE | 1 | 199,334 | 0 | 0      |
| DICKS SPORTING GOODS INC   | COM | 253393102 | 1,667      | 38      | SH | DFND | 4 | 0       | 0 | 38     |
| DICKS SPORTING GOODS INC   | COM | 253393102 | 160,820    | 3,665   | SH | DFND | 3 | 0       | 0 | 3,665  |
| DICKS SPORTING GOODS INC   | COM | 253393102 | 12,330     | 281     | SH | DFND | 2 | 0       | 0 | 281    |
| DICKS SPORTING GOODS INC   | COM | 253393102 | 6,880      | 157     | SH | DFND | 5 | 0       | 0 | 157    |
| DIEBOLD INC                | COM | 253651103 | 4,546,885  | 128,734 | SH | SOLE | 1 | 128,734 | 0 | 0      |
| DIEBOLD INC                | COM | 253651103 | 97,332     | 2,756   | SH | DFND | 4 | 0       | 0 | 2,756  |
| DIEBOLD INC                | COM | 253651103 | 2,826      | 80      | SH | DFND | 3 | 0       | 0 | 80     |
| DIEBOLD INC                | COM | 253651103 | 4,592      | 130     | SH | DFND | 2 | 0       | 0 | 130    |
| DIEBOLD INC                | COM | 253651103 | 16,742     | 474     | SH | DFND | 5 | 0       | 0 | 474    |
| DIGI INTERNATIONAL INC     | COM | 253798102 | 145,658    | 19,421  | SH | SOLE | 1 | 19,421  | 0 | 0      |
| DIGIMARC CORP              | COM | 25381B101 | 88,411     | 4,269   | SH | SOLE | 1 | 4,269   | 0 | 0      |
| DIGITAL REALTY TRUST INC   | COM | 253868103 | 291,127    | 4,667   | SH | SOLE | 1 | 4,667   | 0 | 0      |
| DIGITAL RIV INC            | COM | 25388B104 | 1,205      | 83      | SH | DFND | 2 | 0       | 0 | 83     |
| DIGITAL RIVER INC          | COM | 25388B104 | 362,884    | 24,992  | SH | SOLE | 1 | 24,992  | 0 | 0      |
| DIGITAL RLTY TR INC        | COM | 253868103 | 30,484     | 489     | SH | DFND | 4 | 0       | 0 | 489    |
| DIGITAL RLTY TR INC        | COM | 253868103 | 53,023     | 850     | SH | DFND | 3 | 0       | 0 | 850    |
| DIGITAL RLTY TR INC        | COM | 253868103 | 86,022     | 1,379   | SH | DFND | 2 | 0       | 0 | 1,379  |
| DIGITALGLOBE INC           | COM | 25389M877 | 1,405,535  | 49,317  | SH | SOLE | 1 | 49,317  | 0 | 0      |
| DIGITALGLOBE INC           | COM | 25389M877 | 2,850      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| DILLARDS INC               | COM | 254067101 | 63,099     | 579     | SH | DFND | 3 | 0       | 0 | 579    |
| DILLARDS INC CL A          | COM | 254067101 | 65,279     | 599     | SH | SOLE | 1 | 599     | 0 | 0      |
| DIME COMMUNITY BANCSHARES  | COM | 253922108 | 358,142    | 24,871  | SH | SOLE | 1 | 24,871  | 0 | 0      |
| DINEEQUITY INC             | COM | 254423106 | 1,048,595  | 12,852  | SH | SOLE | 1 | 12,852  | 0 | 0      |
| DIODES INC                 | COM | 254543101 | 669,784    | 28,001  | SH | SOLE | 1 | 28,001  | 0 | 0      |
| DIRECTV                    | COM | 25490A309 | 19,852,187 | 229,452 | SH | SOLE | 1 | 229,452 | 0 | 0      |
| DIRECTV                    | COM | 25490A309 | 96,729     | 1,118   | SH | DFND | 4 | 0       | 0 | 1,118  |
| DIRECTV                    | COM | 25490A309 | 76,570     | 885     | SH | DFND | 3 | 0       | 0 | 885    |
| DIRECTV                    | COM | 25490A309 | 282,661    | 3,267   | SH | DFND | 2 | 0       | 0 | 3,267  |
| DIRECTV                    | COM | 25490A309 | 8,652      | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| DIREXION SHS ETF TR        | COM | 25459Y389 | 572        | 25      | SH | DFND | 4 | 0       | 0 | 25     |
| DIREXION SHS ETF TR        | COM | 25459Y470 | 20,886     | 600     | SH | DFND | 3 | 0       | 0 | 600    |
| DIREXION SHS ETF TR        | COM | 25459Y462 | 673        | 40      | SH | DFND | 3 | 0       | 0 | 40     |
| DIREXION SHS ETF TR        | COM | 25459Y389 | 46         | 2       | SH | DFND | 3 | 0       | 0 | 2      |
| DIREXION SHS ETF TR        | COM | 25459Y207 | 35,524     | 597     | SH | DFND | 3 | 0       | 0 | 597    |
| DIREXION SHS ETF TR        | COM | 25459Y298 | 29,274     | 700     | SH | DFND | 3 | 0       | 0 | 700    |
| DIREXION SHS ETF TR        | COM | 25459Y389 | 9,152      | 400     | SH | DFND | 2 | 0       | 0 | 400    |
| DIREXION SHS ETF TR        | COM | 25459Y264 | 10,128     | 400     | SH | DFND | 2 | 0       | 0 | 400    |
| DIREXION SHS ETF TR        | COM | 25459Y769 | 40,350     | 625     | SH | DFND | 5 | 0       | 0 | 625    |
| DISCOVER FINANCIAL SERVICE | COM | 254709108 | 12,218,646 | 189,760 | SH | SOLE | 1 | 189,760 | 0 | 0      |
| DISCOVER FINL SVCS         | COM | 254709108 | 289,111    | 4,490   | SH | DFND | 4 | 0       | 0 | 4,490  |
| DISCOVER FINL SVCS         | COM | 254709108 | 89,502     | 1,390   | SH | DFND | 3 | 0       | 0 | 1,390  |
| DISCOVER FINL SVCS         | COM | 254709108 | 779,898    | 12,112  | SH | DFND | 2 | 0       | 0 | 12,112 |
| DISCOVER FINL SVCS         | COM | 254709108 | 11,204     | 174     | SH | DFND | 5 | 0       | 0 | 174    |
| DISCOVERY COMMUNICATIONS A | COM | 25470F104 | 2,557,170  | 67,650  | SH | SOLE | 1 | 67,650  | 0 | 0      |
| DISCOVERY COMMUNICATIONS C | COM | 25470F302 | 4,049,428  | 108,622 | SH | SOLE | 1 | 108,622 | 0 | 0      |
| DISCOVERY COMMUNICATNS NEW | COM | 25470F104 | 32,017     | 847     | SH | DFND | 4 | 0       | 0 | 847    |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| DISCOVERY COMMUNICATNS NEW   | COM | 25470F302 | 38,622    | 1,036   | SH | DFND | 4 | 0       | 0 | 1,036  |
| DISCOVERY COMMUNICATNS NEW   | COM | 25470F203 | 1,558     | 41      | SH | DFND | 4 | 0       | 0 | 41     |
| DISCOVERY COMMUNICATNS NEW   | COM | 25470F302 | 20,504    | 550     | SH | DFND | 3 | 0       | 0 | 550    |
| DISCOVERY COMMUNICATNS NEW   | COM | 25470F104 | 20,790    | 550     | SH | DFND | 3 | 0       | 0 | 550    |
| DISCOVERY COMMUNICATNS NEW   | COM | 25470F104 | 35,759    | 946     | SH | DFND | 2 | 0       | 0 | 946    |
| DISCOVERY COMMUNICATNS NEW   | COM | 25470F302 | 45,034    | 1,208   | SH | DFND | 2 | 0       | 0 | 1,208  |
| DISCOVERY COMMUNICATNS NEW   | COM | 25470F302 | 75        | 2       | SH | DFND | 5 | 0       | 0 | 2      |
| DISCOVERY LABORATORIES INC N | COM | 254668403 | 613       | 333     | SH | DFND | 3 | 0       | 0 | 333    |
| DISCOVERY LABORATORIES INC N | COM | 254668403 | 29        | 16      | SH | DFND | 2 | 0       | 0 | 16     |
| DISH NETWORK CORP            | COM | 25470M109 | 25,574    | 396     | SH | DFND | 4 | 0       | 0 | 396    |
| DISH NETWORK CORP            | COM | 25470M109 | 12,916    | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| DISH NETWORK CORP            | COM | 25470M109 | 33,517    | 519     | SH | DFND | 2 | 0       | 0 | 519    |
| DISH NETWORK CORP            | COM | 25470M109 | 18,276    | 283     | SH | DFND | 5 | 0       | 0 | 283    |
| DISH NETWORK CORP A          | COM | 25470M109 | 1,151,074 | 17,824  | SH | SOLE | 1 | 17,824  | 0 | 0      |
| DISNEY WALT CO               | COM | 254687106 | 1,002,393 | 11,259  | SH | DFND | 4 | 0       | 0 | 11,259 |
| DISNEY WALT CO               | COM | 254687106 | 3,399,973 | 38,189  | SH | DFND | 3 | 0       | 0 | 38,189 |
| DISNEY WALT CO               | COM | 254687106 | 2,842,474 | 31,927  | SH | DFND | 2 | 0       | 0 | 31,927 |
| DISNEY WALT CO               | COM | 254687106 | 39,173    | 440     | SH | DFND | 5 | 0       | 0 | 440    |
| DIVERSIFIED REAL ASSET INC F | COM | 25533B108 | 17,500    | 987     | SH | DFND | 4 | 0       | 0 | 987    |
| DIVERSIFIED REAL ASSET INC F | COM | 25533B108 | 64,785    | 3,654   | SH | DFND | 3 | 0       | 0 | 3,654  |
| DIVERSIFIED REAL ASSET INC F | COM | 25533B108 | 15,443    | 871     | SH | DFND | 2 | 0       | 0 | 871    |
| DIVIDEND & INCOME FUND       | COM | 25538A204 | 13,165    | 795     | SH | DFND | 4 | 0       | 0 | 795    |
| DIXIE GROUP INC              | COM | 255519100 | 84,836    | 9,785   | SH | SOLE | 1 | 9,785   | 0 | 0      |
| DNP SELECT INCOME FD         | COM | 23325P104 | 17,147    | 1,696   | SH | DFND | 4 | 0       | 0 | 1,696  |
| DNP SELECT INCOME FD         | COM | 23325P104 | 51,632    | 5,107   | SH | DFND | 3 | 0       | 0 | 5,107  |
| DNP SELECT INCOME FD         | COM | 23325P104 | 477,202   | 47,201  | SH | DFND | 2 | 0       | 0 | 47,201 |
| DNP SELECT INCOME FD         | COM | 23325P104 | 10,110    | 1,000   | SH | DFND | 5 | 0       | 0 | 1,000  |
| DOCUMENT SEC SYS INC         | COM | 25614T101 | 8,500     | 10,000  | SH | DFND | 3 | 0       | 0 | 10,000 |
| DOLBY LABORATORIES INC       | COM | 25659T107 | 752       | 18      | SH | DFND | 4 | 0       | 0 | 18     |
| DOLBY LABORATORIES INC       | COM | 25659T107 | 62,894    | 1,505   | SH | DFND | 2 | 0       | 0 | 1,505  |
| DOLBY LABORATORIES INC CL    | COM | 25659T107 | 68,870    | 1,648   | SH | SOLE | 1 | 1,648   | 0 | 0      |
| DOLLAR GEN CORP NEW          | COM | 256677105 | 51,944    | 850     | SH | DFND | 4 | 0       | 0 | 850    |
| DOLLAR GEN CORP NEW          | COM | 256677105 | 214,374   | 3,508   | SH | DFND | 3 | 0       | 0 | 3,508  |
| DOLLAR GEN CORP NEW          | COM | 256677105 | 2,750     | 45      | SH | DFND | 2 | 0       | 0 | 45     |
| DOLLAR GENERAL CORP          | COM | 256677105 | 6,640,701 | 108,668 | SH | SOLE | 1 | 108,668 | 0 | 0      |
| DOLLAR TREE INC              | COM | 256746108 | 5,355,862 | 95,521  | SH | SOLE | 1 | 95,521  | 0 | 0      |
| DOLLAR TREE INC              | COM | 256746108 | 4,822     | 86      | SH | DFND | 4 | 0       | 0 | 86     |
| DOLLAR TREE INC              | COM | 256746108 | 175,275   | 3,126   | SH | DFND | 3 | 0       | 0 | 3,126  |
| DOLLAR TREE INC              | COM | 256746108 | 93,413    | 1,666   | SH | DFND | 2 | 0       | 0 | 1,666  |
| DOLLAR TREE INC              | COM | 256746108 | 25,232    | 450     | SH | DFND | 5 | 0       | 0 | 450    |
| DOMINION RES BLACK WARRIOR T | COM | 25746Q108 | 17,352    | 2,410   | SH | DFND | 2 | 0       | 0 | 2,410  |
| DOMINION RES INC VA NEW      | COM | 25746U109 | 531,578   | 7,694   | SH | DFND | 4 | 0       | 0 | 7,694  |
| DOMINION RES INC VA NEW      | COM | 25746U109 | 785,070   | 11,363  | SH | DFND | 3 | 0       | 0 | 11,363 |
| DOMINION RES INC VA NEW      | COM | 25746U885 | 14,063    | 250     | SH | DFND | 3 | 0       | 0 | 250    |



|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| DOMINION RES INC VA NEW      | COM | 25746U109 | 365,641    | 5,292   | SH | DFND | 2 | 0       | 0 | 5,292  |
| DOMINION RES INC VA NEW      | COM | 25746U109 | 2,764      | 40      | SH | DFND | 5 | 0       | 0 | 40     |
| DOMINION RESOURCES INC/VA    | COM | 25746U109 | 13,481,601 | 195,131 | SH | SOLE | 1 | 195,131 | 0 | 0      |
| DOMINO S PIZZA INC           | COM | 25754A201 | 8,453,056  | 109,837 | SH | SOLE | 1 | 109,837 | 0 | 0      |
| DOMINOS PIZZA INC            | COM | 25754A201 | 19,240     | 250     | SH | DFND | 4 | 0       | 0 | 250    |
| DOMINOS PIZZA INC            | COM | 25754A201 | 8,389      | 109     | SH | DFND | 3 | 0       | 0 | 109    |
| DOMTAR CORP                  | COM | 257559203 | 4,585,940  | 130,542 | SH | SOLE | 1 | 130,542 | 0 | 0      |
| DOMTAR CORP                  | COM | 257559203 | 51,641     | 1,470   | SH | DFND | 2 | 0       | 0 | 1,470  |
| DONALDSON CO INC             | COM | 257651109 | 10,778,773 | 265,291 | SH | SOLE | 1 | 265,291 | 0 | 0      |
| DONALDSON INC                | COM | 257651109 | 15,683     | 386     | SH | DFND | 2 | 0       | 0 | 386    |
| DONEGAL GROUP INC CL A       | COM | 257701201 | 81,669     | 5,317   | SH | SOLE | 1 | 5,317   | 0 | 0      |
| DONNELLEY R R & SONS CO      | COM | 257867101 | 495,051    | 30,076  | SH | DFND | 4 | 0       | 0 | 30,076 |
| DONNELLEY R R & SONS CO      | COM | 257867101 | 32,360     | 1,966   | SH | DFND | 3 | 0       | 0 | 1,966  |
| DONNELLEY R R & SONS CO      | COM | 257867101 | 423,224    | 25,712  | SH | DFND | 2 | 0       | 0 | 25,712 |
| DORCHESTER MINERALS LP       | COM | 25820R105 | 5,914      | 200     | SH | DFND | 4 | 0       | 0 | 200    |
| DORCHESTER MINERALS LP       | COM | 25820R105 | 12,597     | 426     | SH | DFND | 2 | 0       | 0 | 426    |
| DORIAN LPG LTD               | COM | Y2106R110 | 85,269     | 4,785   | SH | SOLE | 1 | 4,785   | 0 | 0      |
| DORMAN PRODUCTS INC          | COM | 258278100 | 849,472    | 21,205  | SH | SOLE | 1 | 21,205  | 0 | 0      |
| DORMAN PRODUCTS INC          | COM | 258278100 | 70,586     | 1,762   | SH | DFND | 2 | 0       | 0 | 1,762  |
| DOT HILL SYSTEMS CORP        | COM | 25848T109 | 148,221    | 39,212  | SH | SOLE | 1 | 39,212  | 0 | 0      |
| DOUBLELINE INCOME SOLUTIONS  | COM | 258622109 | 32,475     | 1,500   | SH | DFND | 3 | 0       | 0 | 1,500  |
| DOUBLELINE INCOME SOLUTIONS  | COM | 258622109 | 3,291      | 152     | SH | DFND | 2 | 0       | 0 | 152    |
| DOUGLAS DYNAMICS INC         | COM | 25960R105 | 283,881    | 14,558  | SH | SOLE | 1 | 14,558  | 0 | 0      |
| DOUGLAS DYNAMICS INC         | COM | 25960R105 | 15,600     | 800     | SH | DFND | 4 | 0       | 0 | 800    |
| DOUGLAS DYNAMICS INC         | COM | 25960R105 | 872,976    | 44,768  | SH | DFND | 3 | 0       | 0 | 44,768 |
| DOUGLAS EMMETT INC           | COM | 25960P109 | 127,169    | 4,954   | SH | SOLE | 1 | 4,954   | 0 | 0      |
| DOVER CORP                   | COM | 260003108 | 9,346,717  | 116,354 | SH | SOLE | 1 | 116,354 | 0 | 0      |
| DOVER CORP                   | COM | 260003108 | 1,044      | 13      | SH | DFND | 4 | 0       | 0 | 13     |
| DOVER CORP                   | COM | 260003108 | 87,238     | 1,086   | SH | DFND | 3 | 0       | 0 | 1,086  |
| DOVER CORP                   | COM | 260003108 | 8,595      | 107     | SH | DFND | 2 | 0       | 0 | 107    |
| DOW 30 PREMIUM & DIV INC FD  | COM | 260582101 | 8,523      | 546     | SH | DFND | 3 | 0       | 0 | 546    |
| DOW 30SM ENHANCED PREM & INC | COM | 260537105 | 106,720    | 8,000   | SH | DFND | 4 | 0       | 0 | 8,000  |
| DOW 30SM ENHANCED PREM & INC | COM | 260537105 | 131,898    | 9,887   | SH | DFND | 3 | 0       | 0 | 9,887  |
| DOW CHEM CO                  | COM | 260543103 | 224,192    | 4,275   | SH | DFND | 4 | 0       | 0 | 4,275  |
| DOW CHEM CO                  | COM | 260543103 | 761,469    | 14,521  | SH | DFND | 3 | 0       | 0 | 14,521 |
| DOW CHEM CO                  | COM | 260543103 | 1,624,978  | 30,987  | SH | DFND | 2 | 0       | 0 | 30,987 |
| DOW CHEM CO                  | COM | 260543103 | 7,499      | 143     | SH | DFND | 5 | 0       | 0 | 143    |
| DOW CHEMICAL CO/THE          | COM | 260543103 | 23,584,470 | 449,742 | SH | SOLE | 1 | 449,742 | 0 | 0      |
| DR HORTON INC                | COM | 23331A109 | 2,557,408  | 124,630 | SH | SOLE | 1 | 124,630 | 0 | 0      |
| DR PEPPER SNAPPLE GROUP IN   | COM | 26138E109 | 6,400,131  | 99,520  | SH | SOLE | 1 | 99,520  | 0 | 0      |
| DR PEPPER SNAPPLE GROUP INC  | COM | 26138E109 | 260,520    | 4,051   | SH | DFND | 4 | 0       | 0 | 4,051  |
| DR PEPPER SNAPPLE GROUP INC  | COM | 26138E109 | 124,151    | 1,931   | SH | DFND | 3 | 0       | 0 | 1,931  |
| DR REDDYS LABS LTD           | COM | 256135203 | 578        | 11      | SH | DFND | 4 | 0       | 0 | 11     |
| DR REDDYS LABS LTD           | COM | 256135203 | 10,930     | 208     | SH | DFND | 3 | 0       | 0 | 208    |

|                              |     |           |            |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| DRAGONWAVE INC               | COM | 26144M103 | 37,269     | 30,300  | SH | DFND | 3 | 0       | 0 | 30,300  |
| DRDGOLD LIMITED              | COM | 26152H301 | 3,400      | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000   |
| DREAMWORKS ANIMATION SKG A   | COM | 26153C103 | 3,945,096  | 144,668 | SH | SOLE | 1 | 144,668 | 0 | 0       |
| DREAMWORKS ANIMATION SKG INC | COM | 26153C103 | 7,499      | 275     | SH | DFND | 4 | 0       | 0 | 275     |
| DREAMWORKS ANIMATION SKG INC | COM | 26153C103 | 5,590      | 205     | SH | DFND | 3 | 0       | 0 | 205     |
| DREAMWORKS ANIMATION SKG INC | COM | 26153C103 | 28,552     | 1,047   | SH | DFND | 2 | 0       | 0 | 1,047   |
| DRESSER RAND GROUP INC       | COM | 261608103 | 12,557,647 | 152,658 | SH | SOLE | 1 | 152,658 | 0 | 0       |
| DRESSER-RAND GROUP INC       | COM | 261608103 | 2,139      | 26      | SH | DFND | 4 | 0       | 0 | 26      |
| DRESSER-RAND GROUP INC       | COM | 261608103 | 4,113      | 50      | SH | DFND | 3 | 0       | 0 | 50      |
| DREW INDS INC                | COM | 26168L205 | 7,383      | 175     | SH | DFND | 2 | 0       | 0 | 175     |
| DREW INDUSTRIES INC          | COM | 26168L205 | 765,284    | 18,139  | SH | SOLE | 1 | 18,139  | 0 | 0       |
| DREYFUS HIGH YIELD STRATEGIE | COM | 26200S101 | 15,899     | 4,297   | SH | DFND | 3 | 0       | 0 | 4,297   |
| DREYFUS HIGH YIELD STRATEGIE | COM | 26200S101 | 9,250      | 2,500   | SH | DFND | 5 | 0       | 0 | 2,500   |
| DREYFUS MUN INCOME INC       | COM | 26201R102 | 145,600    | 16,000  | SH | DFND | 4 | 0       | 0 | 16,000  |
| DREYFUS STRATEGIC MUN BD FD  | COM | 26202F107 | 149,311    | 18,548  | SH | DFND | 4 | 0       | 0 | 18,548  |
| DREYFUS STRATEGIC MUN BD FD  | COM | 26202F107 | 851,288    | 105,750 | SH | DFND | 3 | 0       | 0 | 105,750 |
| DREYFUS STRATEGIC MUN BD FD  | COM | 26202F107 | 98,975     | 12,295  | SH | DFND | 2 | 0       | 0 | 12,295  |
| DREYFUS STRATEGIC MUNS INC   | COM | 261932107 | 16,746     | 2,000   | SH | DFND | 4 | 0       | 0 | 2,000   |
| DREYFUS STRATEGIC MUNS INC   | COM | 261932107 | 967,440    | 115,540 | SH | DFND | 3 | 0       | 0 | 115,540 |
| DRIL QUIP INC                | COM | 262037104 | 7,122,587  | 79,671  | SH | SOLE | 1 | 79,671  | 0 | 0       |
| DRIL-QUIP INC                | COM | 262037104 | 17,880     | 200     | SH | DFND | 3 | 0       | 0 | 200     |
| DRYSHIPS INC                 | COM | Y2109Q101 | 13,585     | 5,500   | SH | DFND | 3 | 0       | 0 | 5,500   |
| DRYSHIPS INC                 | COM | Y2109Q101 | 17,389     | 7,040   | SH | DFND | 2 | 0       | 0 | 7,040   |
| DSP GROUP INC                | COM | 23332B106 | 150,666    | 16,986  | SH | SOLE | 1 | 16,986  | 0 | 0       |
| DST SYS INC DEL              | COM | 233326107 | 6,546      | 78      | SH | DFND | 4 | 0       | 0 | 78      |
| DST SYS INC DEL              | COM | 233326107 | 656,170    | 7,819   | SH | DFND | 3 | 0       | 0 | 7,819   |
| DST SYSTEMS INC              | COM | 233326107 | 5,122,812  | 61,044  | SH | SOLE | 1 | 61,044  | 0 | 0       |
| DSW INC                      | COM | 23334L102 | 100,959    | 3,353   | SH | DFND | 2 | 0       | 0 | 3,353   |
| DSW INC CLASS A              | COM | 23334L102 | 77,985     | 2,590   | SH | SOLE | 1 | 2,590   | 0 | 0       |
| DTE ENERGY CO                | COM | 233331107 | 19,781     | 260     | SH | DFND | 4 | 0       | 0 | 260     |
| DTE ENERGY CO                | COM | 233331107 | 92,437     | 1,215   | SH | DFND | 3 | 0       | 0 | 1,215   |
| DTE ENERGY CO                | COM | 233331107 | 289,604    | 3,807   | SH | DFND | 2 | 0       | 0 | 3,807   |
| DTE ENERGY COMPANY           | COM | 233331107 | 5,100,403  | 67,040  | SH | SOLE | 1 | 67,040  | 0 | 0       |
| DTS INC                      | COM | 23335C101 | 329,336    | 13,043  | SH | SOLE | 1 | 13,043  | 0 | 0       |
| DU PONT (E.I.) DE NEMOURS    | COM | 263534109 | 21,915,217 | 305,396 | SH | SOLE | 1 | 305,396 | 0 | 0       |
| DU PONT E I DE NEMOURS & CO  | COM | 263534109 | 1,078,236  | 15,026  | SH | DFND | 4 | 0       | 0 | 15,026  |
| DU PONT E I DE NEMOURS & CO  | COM | 263534109 | 619,504    | 8,633   | SH | DFND | 3 | 0       | 0 | 8,633   |
| DU PONT E I DE NEMOURS & CO  | COM | 263534109 | 491,705    | 6,852   | SH | DFND | 2 | 0       | 0 | 6,852   |
| DU PONT E I DE NEMOURS & CO  | COM | 263534109 | 16,290     | 227     | SH | DFND | 5 | 0       | 0 | 227     |
| DUCOMMUN INC                 | COM | 264147109 | 194,474    | 7,095   | SH | SOLE | 1 | 7,095   | 0 | 0       |
| DUFF & PHELPS GLB UTL INC FD | COM | 26433C105 | 383        | 18      | SH | DFND | 4 | 0       | 0 | 18      |
| DUFF & PHELPS GLB UTL INC FD | COM | 26433C105 | 638        | 30      | SH | DFND | 5 | 0       | 0 | 30      |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| DUFF & PHELPS UTIL CORP BD T | COM | 26432K108 | 12,952     | 1,323   | SH | DFND | 3 | 0       | 0 | 1,323  |
| DUFF & PHELPS UTIL CORP BD T | COM | 26432K108 | 881        | 90      | SH | DFND | 2 | 0       | 0 | 90     |
| DUFF & PHELPS UTIL CORP BD T | COM | 26432K108 | 3,985      | 407     | SH | DFND | 5 | 0       | 0 | 407    |
| DUKE ENERGY CORP             | COM | 26441C204 | 29,513,663 | 394,726 | SH | SOLE | 1 | 394,726 | 0 | 0      |
| DUKE ENERGY CORP NEW         | COM | 26441C204 | 2,337,185  | 31,258  | SH | DFND | 4 | 0       | 0 | 31,258 |
| DUKE ENERGY CORP NEW         | COM | 26441C204 | 1,289,377  | 17,245  | SH | DFND | 3 | 0       | 0 | 17,245 |
| DUKE ENERGY CORP NEW         | COM | 26441C204 | 1,075,881  | 14,389  | SH | DFND | 2 | 0       | 0 | 14,389 |
| DUKE ENERGY CORP NEW         | COM | 26441C204 | 19,889     | 266     | SH | DFND | 5 | 0       | 0 | 266    |
| DUKE REALTY CORP             | COM | 264411505 | 11,766,874 | 684,917 | SH | SOLE | 1 | 684,917 | 0 | 0      |
| DUKE REALTY CORP             | COM | 264411505 | 17,180     | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| DUKE REALTY CORP             | COM | 264411505 | 3,436      | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| DUKE REALTY CORP             | COM | 264411505 | 63,465     | 3,694   | SH | DFND | 2 | 0       | 0 | 3,694  |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 8,810      | 75      | SH | DFND | 4 | 0       | 0 | 75     |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 5,286      | 45      | SH | DFND | 3 | 0       | 0 | 45     |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 8,693      | 74      | SH | DFND | 2 | 0       | 0 | 74     |
| DUN + BRADSTREET CORP        | COM | 26483E100 | 2,053,728  | 17,483  | SH | SOLE | 1 | 17,483  | 0 | 0      |
| DUNKIN BRANDS GROUP INC      | COM | 265504100 | 86,996     | 1,941   | SH | SOLE | 1 | 1,941   | 0 | 0      |
| DUNKIN BRANDS GROUP INC      | COM | 265504100 | 259,833    | 5,797   | SH | DFND | 4 | 0       | 0 | 5,797  |
| DUNKIN BRANDS GROUP INC      | COM | 265504100 | 359,599    | 8,023   | SH | DFND | 3 | 0       | 0 | 8,023  |
| DUNKIN BRANDS GROUP INC      | COM | 265504100 | 197,567    | 4,408   | SH | DFND | 2 | 0       | 0 | 4,408  |
| DUPONT FABROS TECHNOLOGY     | COM | 26613Q106 | 1,127,054  | 41,681  | SH | SOLE | 1 | 41,681  | 0 | 0      |
| DURATA THERAPEUTICS INC      | COM | 26658A107 | 128,753    | 10,154  | SH | SOLE | 1 | 10,154  | 0 | 0      |
| DURATA THERAPEUTICS INC      | COM | 26658A107 | 1,085,788  | 85,630  | SH | DFND | 2 | 0       | 0 | 85,630 |
| DXP ENTERPRISES INC          | COM | 233377407 | 731,642    | 9,930   | SH | SOLE | 1 | 9,930   | 0 | 0      |
| DYAX CORP                    | COM | 26746E103 | 898,332    | 88,768  | SH | SOLE | 1 | 88,768  | 0 | 0      |
| DYCOM INDS INC               | COM | 267475101 | 893,477    | 29,094  | SH | DFND | 3 | 0       | 0 | 29,094 |
| DYCOM INDUSTRIES INC         | COM | 267475101 | 800,579    | 26,069  | SH | SOLE | 1 | 26,069  | 0 | 0      |
| DYNAMIC MATERIALS CORP       | COM | 267888105 | 173,622    | 9,114   | SH | SOLE | 1 | 9,114   | 0 | 0      |
| DYNASIL CORP AMER            | COM | 268102100 | 18,600     | 12,000  | SH | DFND | 4 | 0       | 0 | 12,000 |
| DYNAVAX TECHNOLOGIES CORP    | COM | 268158102 | 245,701    | 171,819 | SH | SOLE | 1 | 171,819 | 0 | 0      |
| DYNAVAX TECHNOLOGIES CORP    | COM | 268158102 | 157        | 110     | SH | DFND | 3 | 0       | 0 | 110    |
| DYNEGY INC                   | COM | 26817R108 | 1,892,927  | 65,590  | SH | SOLE | 1 | 65,590  | 0 | 0      |
| DYNEGY INC NEW DEL           | COM | 26817R108 | 4,329      | 150     | SH | DFND | 4 | 0       | 0 | 150    |
| DYNEGY INC NEW DEL           | COM | 26817R116 | 12         | 3       | SH | DFND | 4 | 0       | 0 | 3      |
| DYNEX CAP INC                | COM | 26817Q506 | 808        | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| DYNEX CAP INC                | COM | 26817Q506 | 512,539    | 63,433  | SH | DFND | 3 | 0       | 0 | 63,433 |
| DYNEX CAP INC                | COM | 26817Q506 | 28,474     | 3,524   | SH | DFND | 5 | 0       | 0 | 3,524  |
| DYNEX CAPITAL INC            | COM | 26817Q506 | 1,515,307  | 187,538 | SH | SOLE | 1 | 187,538 | 0 | 0      |
| E HOUSE CHINA HLDGS LTD      | COM | 26852W103 | 28,560     | 3,000   | SH | DFND | 4 | 0       | 0 | 3,000  |
| E HOUSE CHINA HLDGS LTD      | COM | 26852W103 | 9,615      | 1,010   | SH | DFND | 2 | 0       | 0 | 1,010  |
| E M C CORP MASS              | COM | 268648102 | 664,904    | 22,724  | SH | DFND | 4 | 0       | 0 | 22,724 |
| E M C CORP MASS              | COM | 268648102 | 1,076,856  | 36,803  | SH | DFND | 3 | 0       | 0 | 36,803 |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| E M C CORP MASS              | COM | 268648102 | 859,386    | 29,371  | SH | DFND | 2 | 0       | 0 | 29,371 |
| E M C CORP MASS              | COM | 268648102 | 2,312      | 79      | SH | DFND | 5 | 0       | 0 | 79     |
| E TRADE FINANCIAL CORP       | COM | 269246401 | 2,397,499  | 106,131 | SH | SOLE | 1 | 106,131 | 0 | 0      |
| E TRADE FINANCIAL CORP       | COM | 269246401 | 68         | 3       | SH | DFND | 3 | 0       | 0 | 3      |
| E2OPEN INC                   | COM | 29788A104 | 141,093    | 15,155  | SH | SOLE | 1 | 15,155  | 0 | 0      |
| EAGLE BANCORP INC            | COM | 268948106 | 473,418    | 14,878  | SH | SOLE | 1 | 14,878  | 0 | 0      |
| EAGLE BULK SHIPPING INC      | COM | Y2187A119 | 321        | 350     | SH | DFND | 3 | 0       | 0 | 350    |
| EAGLE MATERIALS INC          | COM | 26969P108 | 10,185,342 | 100,023 | SH | SOLE | 1 | 100,023 | 0 | 0      |
| EAGLE MATERIALS INC          | COM | 26969P108 | 1,426      | 14      | SH | DFND | 4 | 0       | 0 | 14     |
| EAGLE MATERIALS INC          | COM | 26969P108 | 249,484    | 2,450   | SH | DFND | 3 | 0       | 0 | 2,450  |
| EAGLE MATERIALS INC          | COM | 26969P108 | 3,971      | 39      | SH | DFND | 2 | 0       | 0 | 39     |
| EAGLE ROCK ENERGY PARTNERS L | COM | 26985R104 | 8,188      | 2,300   | SH | DFND | 4 | 0       | 0 | 2,300  |
| EARTHLINK HLDGS CORP         | COM | 27033X101 | 345        | 101     | SH | DFND | 3 | 0       | 0 | 101    |
| EARTHLINK HLDGS CORP         | COM | 27033X101 | 74,556     | 21,800  | SH | DFND | 2 | 0       | 0 | 21,800 |
| EARTHLINK HOLDINGS CORP      | COM | 27033X101 | 228,829    | 66,909  | SH | SOLE | 1 | 66,909  | 0 | 0      |
| EAST WEST BANCORP INC        | COM | 27579R104 | 9,793,190  | 288,035 | SH | SOLE | 1 | 288,035 | 0 | 0      |
| EASTGROUP PPTY INC           | COM | 277276101 | 6,059      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| EASTGROUP PPTY INC           | COM | 277276101 | 52,713     | 870     | SH | DFND | 2 | 0       | 0 | 870    |
| EASTGROUP PROPERTIES INC     | COM | 277276101 | 1,458,220  | 24,067  | SH | SOLE | 1 | 24,067  | 0 | 0      |
| EASTMAN CHEM CO              | COM | 277432100 | 170,759    | 2,111   | SH | DFND | 4 | 0       | 0 | 2,111  |
| EASTMAN CHEM CO              | COM | 277432100 | 285,048    | 3,524   | SH | DFND | 3 | 0       | 0 | 3,524  |
| EASTMAN CHEM CO              | COM | 277432100 | 29,802     | 368     | SH | DFND | 2 | 0       | 0 | 368    |
| EASTMAN CHEMICAL CO          | COM | 277432100 | 4,173,277  | 51,592  | SH | SOLE | 1 | 51,592  | 0 | 0      |
| EASTMAN KODAK CO             | COM | 277461406 | 253,490    | 11,538  | SH | SOLE | 1 | 11,538  | 0 | 0      |
| EATON CORP PLC               | COM | G29183103 | 10,142,685 | 160,055 | SH | SOLE | 1 | 160,055 | 0 | 0      |
| EATON CORP PLC               | COM | G29183103 | 443,856    | 7,004   | SH | DFND | 4 | 0       | 0 | 7,004  |
| EATON CORP PLC               | COM | G29183103 | 215,470    | 3,400   | SH | DFND | 3 | 0       | 0 | 3,400  |
| EATON CORP PLC               | COM | G29183103 | 291,975    | 4,608   | SH | DFND | 2 | 0       | 0 | 4,608  |
| EATON VANCE CALIF MUN BD FD  | COM | 27828A100 | 58,043     | 5,114   | SH | DFND | 3 | 0       | 0 | 5,114  |
| EATON VANCE CORP             | COM | 278265103 | 9,219,476  | 244,354 | SH | SOLE | 1 | 244,354 | 0 | 0      |
| EATON VANCE CORP             | COM | 278265103 | 2,792      | 74      | SH | DFND | 3 | 0       | 0 | 74     |
| EATON VANCE CORP             | COM | 278265103 | 17,469     | 463     | SH | DFND | 2 | 0       | 0 | 463    |
| EATON VANCE ENH EQTY INC FD  | COM | 278277108 | 38,108     | 2,800   | SH | DFND | 4 | 0       | 0 | 2,800  |
| EATON VANCE ENH EQTY INC FD  | COM | 278277108 | 31,303     | 2,300   | SH | DFND | 3 | 0       | 0 | 2,300  |
| EATON VANCE ENH EQTY INC FD  | COM | 278277108 | 2,246      | 165     | SH | DFND | 2 | 0       | 0 | 165    |
| EATON VANCE ENHANCED EQ INC  | COM | 278274105 | 78,204     | 5,700   | SH | DFND | 4 | 0       | 0 | 5,700  |
| EATON VANCE ENHANCED EQ INC  | COM | 278274105 | 70,306     | 5,124   | SH | DFND | 3 | 0       | 0 | 5,124  |
| EATON VANCE ENHANCED EQ INC  | COM | 278274105 | 5,488      | 400     | SH | DFND | 2 | 0       | 0 | 400    |
| EATON VANCE FLTING RATE INC  | COM | 278279104 | 78,416     | 5,382   | SH | DFND | 4 | 0       | 0 | 5,382  |
| EATON VANCE FLTING RATE INC  | COM | 278279104 | 169,405    | 11,627  | SH | DFND | 3 | 0       | 0 | 11,627 |
| EATON VANCE FLTING RATE INC  | COM | 278279104 | 34,021     | 2,335   | SH | DFND | 2 | 0       | 0 | 2,335  |
| EATON VANCE LTD DUR INCOME F | COM | 27828H105 | 58,378     | 4,004   | SH | DFND | 4 | 0       | 0 | 4,004  |
| EATON VANCE LTD DUR INCOME F | COM | 27828H105 | 68,891     | 4,725   | SH | DFND | 3 | 0       | 0 | 4,725  |
| EATON VANCE LTD DUR INCOME F | COM | 27828H105 | 352,399    | 24,170  | SH | DFND | 2 | 0       | 0 | 24,170 |

|                                 |     |           |         |        |    |      |   |   |   |        |
|---------------------------------|-----|-----------|---------|--------|----|------|---|---|---|--------|
| EATON VANCE LTD DUR<br>INCOME F | COM | 27828H105 | 25,865  | 1,774  | SH | DFND | 5 | 0 | 0 | 1,774  |
| EATON VANCE MI MUNI<br>INCOME T | COM | 27826D106 | 45,533  | 3,675  | SH | DFND | 2 | 0 | 0 | 3,675  |
| EATON VANCE MUN BD<br>FD        | COM | 27827X101 | 66,168  | 5,285  | SH | DFND | 4 | 0 | 0 | 5,285  |
| EATON VANCE MUN BD<br>FD        | COM | 27827X101 | 18,881  | 1,508  | SH | DFND | 3 | 0 | 0 | 1,508  |
| EATON VANCE MUN<br>INCOME TERM  | COM | 27829U105 | 26,040  | 1,500  | SH | DFND | 4 | 0 | 0 | 1,500  |
| EATON VANCE MUNI<br>INCOME TRUS | COM | 27826U108 | 77,466  | 6,085  | SH | DFND | 3 | 0 | 0 | 6,085  |
| EATON VANCE NATL MUN<br>OPPORT  | COM | 27829L105 | 225,548 | 11,317 | SH | DFND | 4 | 0 | 0 | 11,317 |
| EATON VANCE NEW<br>YORK MUN BD  | COM | 27827Y109 | 32,490  | 2,635  | SH | DFND | 3 | 0 | 0 | 2,635  |
| EATON VANCE RISK<br>MNGD DIV EQ | COM | 27829G106 | 165,367 | 14,146 | SH | DFND | 4 | 0 | 0 | 14,146 |
| EATON VANCE RISK<br>MNGD DIV EQ | COM | 27829G106 | 46,760  | 4,000  | SH | DFND | 3 | 0 | 0 | 4,000  |
| EATON VANCE RISK<br>MNGD DIV EQ | COM | 27829G106 | 49,683  | 4,250  | SH | DFND | 2 | 0 | 0 | 4,250  |
| EATON VANCE RISK<br>MNGD DIV EQ | COM | 27829G106 | 2,385   | 204    | SH | DFND | 5 | 0 | 0 | 204    |
| EATON VANCE SH TM DR<br>DIVR IN | COM | 27828V104 | 30,983  | 2,112  | SH | DFND | 4 | 0 | 0 | 2,112  |
| EATON VANCE SH TM DR<br>DIVR IN | COM | 27828V104 | 9,022   | 615    | SH | DFND | 3 | 0 | 0 | 615    |
| EATON VANCE SH TM DR<br>DIVR IN | COM | 27828V104 | 16,533  | 1,127  | SH | DFND | 2 | 0 | 0 | 1,127  |
| EATON VANCE SR FLTNG<br>RTE TR  | COM | 27828Q105 | 23,873  | 1,659  | SH | DFND | 4 | 0 | 0 | 1,659  |
| EATON VANCE SR FLTNG<br>RTE TR  | COM | 27828Q105 | 47,055  | 3,270  | SH | DFND | 3 | 0 | 0 | 3,270  |
| EATON VANCE SR FLTNG<br>RTE TR  | COM | 27828Q105 | 22,592  | 1,570  | SH | DFND | 2 | 0 | 0 | 1,570  |
| EATON VANCE SR<br>INCOME TR     | COM | 27826S103 | 36,378  | 5,588  | SH | DFND | 4 | 0 | 0 | 5,588  |
| EATON VANCE SR<br>INCOME TR     | COM | 27826S103 | 9,843   | 1,512  | SH | DFND | 3 | 0 | 0 | 1,512  |
| EATON VANCE SR<br>INCOME TR     | COM | 27826S103 | 34,080  | 5,235  | SH | DFND | 2 | 0 | 0 | 5,235  |
| EATON VANCE TAX ADVT<br>DIV INC | COM | 27828G107 | 131,001 | 6,488  | SH | DFND | 4 | 0 | 0 | 6,488  |
| EATON VANCE TAX ADVT<br>DIV INC | COM | 27828G107 | 66,486  | 3,293  | SH | DFND | 3 | 0 | 0 | 3,293  |
| EATON VANCE TAX<br>MNGD GBL DV  | COM | 27829F108 | 144,221 | 14,379 | SH | DFND | 4 | 0 | 0 | 14,379 |
| EATON VANCE TAX<br>MNGD GBL DV  | COM | 27829F108 | 133,981 | 13,358 | SH | DFND | 3 | 0 | 0 | 13,358 |
| EATON VANCE TAX<br>MNGD GBL DV  | COM | 27829F108 | 283,037 | 28,219 | SH | DFND | 2 | 0 | 0 | 28,219 |
| EATON VANCE TAX<br>MNGD GBL DV  | COM | 27829F108 | 20,060  | 2,000  | SH | DFND | 5 | 0 | 0 | 2,000  |
| EATON VANCE TAX<br>MNGED BUY WR | COM | 27828X100 | 259,145 | 16,580 | SH | DFND | 4 | 0 | 0 | 16,580 |
| EATON VANCE TAX<br>MNGED BUY WR | COM | 27828X100 | 22,580  | 1,445  | SH | DFND | 3 | 0 | 0 | 1,445  |
| EATON VANCE TAX<br>MNGED BUY WR | COM | 27828X100 | 139,154 | 8,903  | SH | DFND | 2 | 0 | 0 | 8,903  |
| EATON VANCE TAX-ADV<br>BD & OPT | COM | 27829M103 | 7,060   | 500    | SH | DFND | 3 | 0 | 0 | 500    |
| EATON VANCE TX ADV<br>GLB DIV O | COM | 27828U106 | 293,629 | 11,883 | SH | DFND | 4 | 0 | 0 | 11,883 |
| EATON VANCE TX ADV<br>GLBL DIV  | COM | 27828S101 | 128,552 | 7,553  | SH | DFND | 4 | 0 | 0 | 7,553  |
| EATON VANCE TX ADV<br>GLBL DIV  | COM | 27828S101 | 61,323  | 3,603  | SH | DFND | 3 | 0 | 0 | 3,603  |

|                                 |     |           |            |         |    |      |   |         |   |        |
|---------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| EATON VANCE TX ADV<br>GLBL DIV  | COM | 27828S101 | 82,547     | 4,850   | SH | DFND | 2 | 0       | 0 | 4,850  |
| EATON VANCE TX MGD<br>DIV EQ IN | COM | 27828N102 | 805,329    | 70,581  | SH | DFND | 4 | 0       | 0 | 70,581 |
| EATON VANCE TX MGD<br>DIV EQ IN | COM | 27828N102 | 22,455     | 1,968   | SH | DFND | 3 | 0       | 0 | 1,968  |
| EATON VANCE TX MGD<br>DIV EQ IN | COM | 27828N102 | 18,256     | 1,600   | SH | DFND | 2 | 0       | 0 | 1,600  |
| EATON VANCE TX MGD<br>DIV EQ IN | COM | 27828N102 | 27,179     | 2,382   | SH | DFND | 5 | 0       | 0 | 2,382  |
| EATON VANCE TX MNG<br>BY WRT OP | COM | 27828Y108 | 254,087    | 17,133  | SH | DFND | 4 | 0       | 0 | 17,133 |
| EATON VANCE TX MNG<br>BY WRT OP | COM | 27828Y108 | 95,928     | 6,469   | SH | DFND | 3 | 0       | 0 | 6,469  |
| EATON VANCE TX MNG<br>BY WRT OP | COM | 27828Y108 | 336,834    | 22,713  | SH | DFND | 2 | 0       | 0 | 22,713 |
| EATON VANCE TXMGD<br>GL BUYWR O | COM | 27829C105 | 32,805     | 2,700   | SH | DFND | 4 | 0       | 0 | 2,700  |
| EATON VANCE TXMGD<br>GL BUYWR O | COM | 27829C105 | 67,512     | 5,557   | SH | DFND | 3 | 0       | 0 | 5,557  |
| EATON VANCE TXMGD<br>GL BUYWR O | COM | 27829C105 | 2,430      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| EBAY INC                        | COM | 278642103 | 29,571,676 | 522,191 | SH | SOLE | 1 | 522,191 | 0 | 0      |
| EBAY INC                        | COM | 278642103 | 183,878    | 3,247   | SH | DFND | 4 | 0       | 0 | 3,247  |
| EBAY INC                        | COM | 278642103 | 1,301,131  | 22,976  | SH | DFND | 3 | 0       | 0 | 22,976 |
| EBAY INC                        | COM | 278642103 | 138,121    | 2,439   | SH | DFND | 2 | 0       | 0 | 2,439  |
| EBAY INC                        | COM | 278642103 | 16,989     | 300     | SH | DFND | 5 | 0       | 0 | 300    |
| EBIX INC                        | COM | 278715206 | 333,414    | 23,513  | SH | SOLE | 1 | 23,513  | 0 | 0      |
| EBIX INC                        | COM | 278715206 | 12,762     | 900     | SH | DFND | 4 | 0       | 0 | 900    |
| ECHO GLOBAL<br>LOGISTICS INC    | COM | 27875T101 | 361,540    | 15,352  | SH | SOLE | 1 | 15,352  | 0 | 0      |
| ECHOSTAR CORP                   | COM | 278768106 | 9,362      | 192     | SH | DFND | 2 | 0       | 0 | 192    |
| ECHOSTAR CORP A                 | COM | 278768106 | 64,022     | 1,313   | SH | SOLE | 1 | 1,313   | 0 | 0      |
| ECOLAB INC                      | COM | 278865100 | 13,199,938 | 114,952 | SH | SOLE | 1 | 114,952 | 0 | 0      |
| ECOLAB INC                      | COM | 278865100 | 8,784      | 76      | SH | DFND | 4 | 0       | 0 | 76     |
| ECOLAB INC                      | COM | 278865100 | 45,702     | 398     | SH | DFND | 3 | 0       | 0 | 398    |
| ECOLAB INC                      | COM | 278865100 | 12,631     | 110     | SH | DFND | 2 | 0       | 0 | 110    |
| E-COMMERCE CHINA<br>DANGDANG IN | COM | 26833A105 | 21,265     | 1,743   | SH | DFND | 4 | 0       | 0 | 1,743  |
| E-COMMERCE CHINA<br>DANGDANG IN | COM | 26833A105 | 8,540      | 700     | SH | DFND | 3 | 0       | 0 | 700    |
| ECOPETROL S A                   | COM | 279158109 | 1,032      | 33      | SH | DFND | 4 | 0       | 0 | 33     |
| ECOPETROL S A                   | COM | 279158109 | 3,127      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| ECOPETROL S A                   | COM | 279158109 | 12,195     | 390     | SH | DFND | 2 | 0       | 0 | 390    |
| EDAP TMS S A                    | COM | 268311107 | 12,006     | 9,165   | SH | DFND | 2 | 0       | 0 | 9,165  |
| EDISON INTERNATIONAL            | COM | 281020107 | 6,894,265  | 123,288 | SH | SOLE | 1 | 123,288 | 0 | 0      |
| EDISON INTL                     | COM | 281020107 | 131,688    | 2,355   | SH | DFND | 4 | 0       | 0 | 2,355  |
| EDISON INTL                     | COM | 281020107 | 90,819     | 1,624   | SH | DFND | 3 | 0       | 0 | 1,624  |
| EDISON INTL                     | COM | 281020107 | 63,022     | 1,127   | SH | DFND | 2 | 0       | 0 | 1,127  |
| EDISON INTL                     | COM | 281020107 | 45,351     | 811     | SH | DFND | 5 | 0       | 0 | 811    |
| EDUCATION<br>MANAGEMENT CORP    | COM | 28140M103 | 15,139     | 13,889  | SH | SOLE | 1 | 13,889  | 0 | 0      |
| EDUCATION REALTY<br>TRUST INC   | COM | 28140H104 | 1,087,881  | 105,825 | SH | SOLE | 1 | 105,825 | 0 | 0      |
| EDWARDS LIFESCIENCES<br>CORP    | COM | 28176E108 | 3,968,017  | 38,845  | SH | SOLE | 1 | 38,845  | 0 | 0      |
| EDWARDS LIFESCIENCES<br>CORP    | COM | 28176E108 | 152,101    | 1,489   | SH | DFND | 4 | 0       | 0 | 1,489  |
| EDWARDS LIFESCIENCES<br>CORP    | COM | 28176E108 | 36,774     | 360     | SH | DFND | 3 | 0       | 0 | 360    |
| EDWARDS LIFESCIENCES<br>CORP    | COM | 28176E108 | 6,742      | 66      | SH | DFND | 2 | 0       | 0 | 66     |
| EGA EMERGING GLOBAL<br>SHS TR   | COM | 268461779 | 1,708,307  | 65,128  | SH | DFND | 4 | 0       | 0 | 65,128 |

|                              |     |           |             |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| EGA EMERGING GLOBAL SHS TR   | COM | 268461845 | 155         | 12        | SH | DFND | 4 | 0         | 0 | 12     |
| EGA EMERGING GLOBAL SHS TR   | COM | 268461654 | 5,898       | 370       | SH | DFND | 4 | 0         | 0 | 370    |
| EGA EMERGING GLOBAL SHS TR   | COM | 268461779 | 40,840      | 1,557     | SH | DFND | 3 | 0         | 0 | 1,557  |
| EGA EMERGING GLOBAL SHS TR   | COM | 268461779 | 47,319      | 1,804     | SH | DFND | 2 | 0         | 0 | 1,804  |
| EGA EMERGING GLOBAL SHS TR   | COM | 268461779 | 23,476      | 895       | SH | DFND | 5 | 0         | 0 | 895    |
| EGA EMERGING GLOBAL SHS TR   | COM | 268461829 | 14,540      | 1,009     | SH | DFND | 2 | 0         | 0 | 1,009  |
| EGAIN CORP                   | COM | 28225C806 | 300         | 50        | SH | DFND | 4 | 0         | 0 | 50     |
| EGALET CORP                  | COM | 28226B104 | 14,774      | 2,592     | SH | SOLE | 1 | 2,592     | 0 | 0      |
| EHEALTH INC                  | COM | 28238P109 | 348,510     | 14,443    | SH | SOLE | 1 | 14,443    | 0 | 0      |
| EINSTEIN NOAH REST GROUP INC | COM | 28257U104 | 230,790     | 11,448    | SH | DFND | 2 | 0         | 0 | 11,448 |
| EINSTEIN NOAH RESTAURANT G   | COM | 28257U104 | 146,442     | 7,264     | SH | SOLE | 1 | 7,264     | 0 | 0      |
| EL PASO ELECTRIC CO          | COM | 283677854 | 1,131,332   | 30,953    | SH | SOLE | 1 | 30,953    | 0 | 0      |
| EL PASO PIPELINE PARTNERS L  | COM | 283702108 | 68,433      | 1,704     | SH | DFND | 4 | 0         | 0 | 1,704  |
| EL PASO PIPELINE PARTNERS L  | COM | 283702108 | 62,248      | 1,550     | SH | DFND | 3 | 0         | 0 | 1,550  |
| EL PASO PIPELINE PARTNERS L  | COM | 283702108 | 53,614      | 1,335     | SH | DFND | 2 | 0         | 0 | 1,335  |
| EL POLLO LOCO HLDGS INC      | COM | 268603107 | 21,546      | 600       | SH | DFND | 3 | 0         | 0 | 600    |
| EL POLLO LOCO HLDGS INC      | COM | 268603107 | 49,197      | 1,370     | SH | DFND | 2 | 0         | 0 | 1,370  |
| ELDORADO GOLD CORP NEW       | COM | 284902103 | 2,696       | 400       | SH | DFND | 4 | 0         | 0 | 400    |
| ELDORADO GOLD CORP NEW       | COM | 284902103 | 148,031     | 21,963    | SH | DFND | 3 | 0         | 0 | 21,963 |
| ELECTRO RENT CORP            | COM | 285218103 | 147,628     | 10,721    | SH | SOLE | 1 | 10,721    | 0 | 0      |
| ELECTRO SCIENTIFIC INDS IN   | COM | 285229100 | 129,153     | 19,021    | SH | SOLE | 1 | 19,021    | 0 | 0      |
| ELECTRONIC ARTS INC          | COM | 285512109 | 4,105,513   | 115,291   | SH | SOLE | 1 | 115,291   | 0 | 0      |
| ELECTRONIC ARTS INC          | COM | 285512109 | 7,122       | 200       | SH | DFND | 3 | 0         | 0 | 200    |
| ELECTRONIC ARTS INC          | COM | 285512109 | 16,203      | 455       | SH | DFND | 2 | 0         | 0 | 455    |
| ELECTRONIC ARTS INC          | COM | 285512109 | 8,262       | 232       | SH | DFND | 5 | 0         | 0 | 232    |
| ELECTRONICS FOR IMAGING      | COM | 286082102 | 1,579,387   | 35,757    | SH | SOLE | 1 | 35,757    | 0 | 0      |
| ELECTRONICS FOR IMAGING INC  | COM | 286082102 | 101,812     | 2,305     | SH | DFND | 2 | 0         | 0 | 2,305  |
| ELEVEN BIOTHERAPEUTICS INC   | COM | 286221106 | 33,364      | 2,995     | SH | SOLE | 1 | 2,995     | 0 | 0      |
| ELEVEN BIOTHERAPEUTICS INC   | COM | 286221106 | 2,785       | 250       | SH | DFND | 3 | 0         | 0 | 250    |
| ELI LILLY + CO               | COM | 532457108 | 388,254,486 | 5,986,962 | SH | SOLE | 1 | 5,986,962 | 0 | 0      |
| ELIZABETH ARDEN INC          | COM | 28660G106 | 283,274     | 16,922    | SH | SOLE | 1 | 16,922    | 0 | 0      |
| ELLIE MAE INC                | COM | 28849P100 | 599,090     | 18,377    | SH | SOLE | 1 | 18,377    | 0 | 0      |
| ELLIE MAE INC                | COM | 28849P100 | 9,780       | 300       | SH | DFND | 3 | 0         | 0 | 300    |
| ELLINGTON FINANCIAL LLC      | COM | 288522303 | 442,089     | 19,896    | SH | DFND | 4 | 0         | 0 | 19,896 |
| ELLINGTON FINANCIAL LLC      | COM | 288522303 | 22,220      | 1,000     | SH | DFND | 3 | 0         | 0 | 1,000  |
| EMC CORP/MA                  | COM | 268648102 | 25,250,093  | 862,956   | SH | SOLE | 1 | 862,956   | 0 | 0      |
| EMC INS GROUP INC            | COM | 268664109 | 95,246      | 3,298     | SH | SOLE | 1 | 3,298     | 0 | 0      |
| EMCOR GROUP INC              | COM | 29084Q100 | 2,062,975   | 51,626    | SH | SOLE | 1 | 51,626    | 0 | 0      |
| EMERALD OIL INC              | COM | 29101U209 | 229,044     | 37,243    | SH | SOLE | 1 | 37,243    | 0 | 0      |
| EMERALD OIL INC              | COM | 29101U209 | 19,680      | 3,200     | SH | DFND | 4 | 0         | 0 | 3,200  |
| EMERALD OIL INC              | COM | 29101U209 | 2,847       | 463       | SH | DFND | 3 | 0         | 0 | 463    |
| EMERGE ENERGY SVCS LP        | COM | 29102H108 | 11,530      | 100       | SH | DFND | 4 | 0         | 0 | 100    |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| EMERGE ENERGY SVCS LP        | COM | 29102H108 | 217,917    | 1,890   | SH | DFND | 3 | 0       | 0 | 1,890  |
| EMERGE ENERGY SVCS LP        | COM | 29102H108 | 45,544     | 395     | SH | DFND | 2 | 0       | 0 | 395    |
| EMERGE ENERGY SVCS LP        | COM | 29102H108 | 11,530     | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| EMERGENT BIOSOLUTIONS INC    | COM | 29089Q105 | 478,047    | 22,433  | SH | SOLE | 1 | 22,433  | 0 | 0      |
| EMERSON ELEC CO              | COM | 291011104 | 176,367    | 2,818   | SH | DFND | 4 | 0       | 0 | 2,818  |
| EMERSON ELEC CO              | COM | 291011104 | 774,551    | 12,377  | SH | DFND | 3 | 0       | 0 | 12,377 |
| EMERSON ELEC CO              | COM | 291011104 | 388,800    | 6,213   | SH | DFND | 2 | 0       | 0 | 6,213  |
| EMERSON ELEC CO              | COM | 291011104 | 11,953     | 191     | SH | DFND | 5 | 0       | 0 | 191    |
| EMERSON ELECTRIC CO          | COM | 291011104 | 20,464,223 | 327,009 | SH | SOLE | 1 | 327,009 | 0 | 0      |
| EMPIRE DIST ELEC CO          | COM | 291641108 | 22,460     | 930     | SH | DFND | 4 | 0       | 0 | 930    |
| EMPIRE DISTRICT ELECTRIC C   | COM | 291641108 | 682,093    | 28,244  | SH | SOLE | 1 | 28,244  | 0 | 0      |
| EMPIRE RESORTS INC           | COM | 292052206 | 66,167     | 9,861   | SH | SOLE | 1 | 9,861   | 0 | 0      |
| EMPIRE ST RLTY OP L P        | COM | 292102100 | 8,457      | 573     | SH | DFND | 4 | 0       | 0 | 573    |
| EMPIRE ST RLTY OP L P        | COM | 292102308 | 5,398      | 364     | SH | DFND | 4 | 0       | 0 | 364    |
| EMPIRE ST RLTY TR INC        | COM | 292104106 | 10,514     | 700     | SH | DFND | 3 | 0       | 0 | 700    |
| EMPIRE STATE REALTY TRUST    | COM | 292104106 | 899,623    | 59,895  | SH | SOLE | 1 | 59,895  | 0 | 0      |
| EMPLOYERS HOLDINGS INC       | COM | 292218104 | 463,944    | 24,101  | SH | SOLE | 1 | 24,101  | 0 | 0      |
| EMPRESA DIST Y COMERCIAL NOR | COM | 29244A102 | 3,336      | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| EMPRESA NACIONAL DE ELCTRCID | COM | 29244T101 | 6,154      | 140     | SH | DFND | 4 | 0       | 0 | 140    |
| EMULEX CORP                  | COM | 292475209 | 256,495    | 51,922  | SH | SOLE | 1 | 51,922  | 0 | 0      |
| EMULEX CORP                  | COM | 292475209 | 494        | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| ENANTA PHARMACEUTICALS INC   | COM | 29251M106 | 267,335    | 6,756   | SH | SOLE | 1 | 6,756   | 0 | 0      |
| ENBRIDGE ENERGY MANAGEMENT L | COM | 29250X103 | 24,707     | 664     | SH | DFND | 3 | 0       | 0 | 664    |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 147,008    | 3,784   | SH | DFND | 4 | 0       | 0 | 3,784  |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 176,534    | 4,544   | SH | DFND | 3 | 0       | 0 | 4,544  |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 178,701    | 4,600   | SH | DFND | 2 | 0       | 0 | 4,600  |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 27,142     | 699     | SH | DFND | 5 | 0       | 0 | 699    |
| ENBRIDGE INC                 | COM | 29250N105 | 6,751      | 141     | SH | DFND | 4 | 0       | 0 | 141    |
| ENBRIDGE INC                 | COM | 29250N105 | 139,044    | 2,904   | SH | DFND | 3 | 0       | 0 | 2,904  |
| ENBRIDGE INC                 | COM | 29250N105 | 16,088     | 336     | SH | DFND | 2 | 0       | 0 | 336    |
| ENCANA CORP                  | COM | 292505104 | 45,602     | 2,150   | SH | DFND | 4 | 0       | 0 | 2,150  |
| ENCANA CORP                  | COM | 292505104 | 259,144    | 12,218  | SH | DFND | 3 | 0       | 0 | 12,218 |
| ENCANA CORP                  | COM | 292505104 | 35,291     | 1,664   | SH | DFND | 2 | 0       | 0 | 1,664  |
| ENCORE CAPITAL GROUP INC     | COM | 292554102 | 865,020    | 19,522  | SH | SOLE | 1 | 19,522  | 0 | 0      |
| ENCORE WIRE CORP             | COM | 292562105 | 581,089    | 15,667  | SH | SOLE | 1 | 15,667  | 0 | 0      |
| ENDEAVOUR SILVER CORP        | COM | 29258Y103 | 36,087     | 8,258   | SH | DFND | 3 | 0       | 0 | 8,258  |
| ENDO INTERNATIONAL PLC       | COM | G30401106 | 20,896,664 | 305,775 | SH | SOLE | 1 | 305,775 | 0 | 0      |
| ENDO INTL PLC                | COM | G30401106 | 31,915     | 467     | SH | DFND | 2 | 0       | 0 | 467    |
| ENDOCYTE INC                 | COM | 29269A102 | 147,318    | 24,230  | SH | SOLE | 1 | 24,230  | 0 | 0      |
| ENDOLOGIX INC                | COM | 29266S106 | 443,546    | 41,844  | SH | SOLE | 1 | 41,844  | 0 | 0      |
| ENDOLOGIX INC                | COM | 29266S106 | 1,018      | 96      | SH | DFND | 4 | 0       | 0 | 96     |
| ENDURANCE INTERNATIONAL GR   | COM | 29272B105 | 320,584    | 19,704  | SH | SOLE | 1 | 19,704  | 0 | 0      |
| ENDURANCE SPECIALTY HLDGS LT | COM | G30397106 | 9,822      | 178     | SH | DFND | 3 | 0       | 0 | 178    |
| ENDURANCE SPECIALTY          | COM | G30397106 | 84,922     | 1,539   | SH | SOLE | 1 | 1,539   | 0 | 0      |



|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| HOLD W                       |     |           |            |         |    |      |   |         |   |        |
| ENERGEN CORP                 | COM | 29265N108 | 10,943,276 | 151,485 | SH | SOLE | 1 | 151,485 | 0 | 0      |
| ENERGEN CORP                 | COM | 29265N108 | 19,505     | 270     | SH | DFND | 3 | 0       | 0 | 270    |
| ENERGIZER HLDGS INC          | COM | 29266R108 | 368,137    | 2,988   | SH | DFND | 4 | 0       | 0 | 2,988  |
| ENERGIZER HLDGS INC          | COM | 29266R108 | 370        | 3       | SH | DFND | 3 | 0       | 0 | 3      |
| ENERGIZER HLDGS INC          | COM | 29266R108 | 12,444     | 101     | SH | DFND | 2 | 0       | 0 | 101    |
| ENERGIZER HOLDINGS INC       | COM | 29266R108 | 17,036,986 | 138,276 | SH | SOLE | 1 | 138,276 | 0 | 0      |
| ENERGOUS CORP                | COM | 29272C103 | 5,670      | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| ENERGY RECOVERY INC          | COM | 29270J100 | 89,052     | 25,156  | SH | SOLE | 1 | 25,156  | 0 | 0      |
| ENERGY RECOVERY INC          | COM | 29270J100 | 1,505      | 425     | SH | DFND | 4 | 0       | 0 | 425    |
| ENERGY RECOVERY INC          | COM | 29270J100 | 3,540      | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| ENERGY TRANSFER EQUITY L P   | COM | 29273V100 | 233,188    | 3,780   | SH | DFND | 4 | 0       | 0 | 3,780  |
| ENERGY TRANSFER EQUITY L P   | COM | 29273V100 | 1,424,102  | 23,085  | SH | DFND | 3 | 0       | 0 | 23,085 |
| ENERGY TRANSFER EQUITY L P   | COM | 29273V100 | 204,687    | 3,318   | SH | DFND | 2 | 0       | 0 | 3,318  |
| ENERGY TRANSFER EQUITY L P   | COM | 29273V100 | 19,309     | 313     | SH | DFND | 5 | 0       | 0 | 313    |
| ENERGY TRANSFER PARTNERS W   | COM | 29273R109 | 547,690    | 8,559   | SH | SOLE | 1 | 8,559   | 0 | 0      |
| ENERGY TRANSFER PRTNRS L P   | COM | 29273R109 | 1,638,449  | 25,605  | SH | DFND | 4 | 0       | 0 | 25,605 |
| ENERGY TRANSFER PRTNRS L P   | COM | 29273R109 | 4,926,267  | 76,985  | SH | DFND | 3 | 0       | 0 | 76,985 |
| ENERGY TRANSFER PRTNRS L P   | COM | 29273R109 | 1,320,039  | 20,629  | SH | DFND | 2 | 0       | 0 | 20,629 |
| ENERGY TRANSFER PRTNRS L P   | COM | 29273R109 | 97,222     | 1,519   | SH | DFND | 5 | 0       | 0 | 1,519  |
| ENERGY XXI BERMUDA           | COM | G10082140 | 695,460    | 61,274  | SH | SOLE | 1 | 61,274  | 0 | 0      |
| ENERGY XXI BERMUDA LTD       | COM | G10082140 | 19,749     | 1,740   | SH | DFND | 4 | 0       | 0 | 1,740  |
| ENERGY XXI BERMUDA LTD       | COM | G10082140 | 8,036      | 708     | SH | DFND | 3 | 0       | 0 | 708    |
| ENERNOC INC                  | COM | 292764107 | 299,548    | 17,662  | SH | SOLE | 1 | 17,662  | 0 | 0      |
| ENERPLUS CORP                | COM | 292766102 | 11,382     | 600     | SH | DFND | 4 | 0       | 0 | 600    |
| ENERPLUS CORP                | COM | 292766102 | 18,970     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| ENERPLUS CORP                | COM | 292766102 | 501,894    | 26,457  | SH | DFND | 2 | 0       | 0 | 26,457 |
| ENERPLUS CORP                | COM | 292766102 | 18,970     | 1,000   | SH | DFND | 5 | 0       | 0 | 1,000  |
| ENERSYS                      | COM | 29275Y102 | 2,109,691  | 35,977  | SH | SOLE | 1 | 35,977  | 0 | 0      |
| ENERSYS                      | COM | 29275Y102 | 23,456     | 400     | SH | DFND | 4 | 0       | 0 | 400    |
| ENERSYS                      | COM | 29275Y102 | 4,398      | 75      | SH | DFND | 2 | 0       | 0 | 75     |
| ENGILITY HLDGS INC           | COM | 29285W104 | 3,585      | 115     | SH | DFND | 4 | 0       | 0 | 115    |
| ENGILITY HLDGS INC           | COM | 29285W104 | 3,117      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| ENGILITY HOLDINGS INC        | COM | 29285W104 | 420,327    | 13,485  | SH | SOLE | 1 | 13,485  | 0 | 0      |
| ENI S P A                    | COM | 26874R108 | 3,827      | 81      | SH | DFND | 4 | 0       | 0 | 81     |
| ENI S P A                    | COM | 26874R108 | 3,875      | 82      | SH | DFND | 2 | 0       | 0 | 82     |
| ENI S P A                    | COM | 26874R108 | 3,071      | 65      | SH | DFND | 5 | 0       | 0 | 65     |
| ENLINK MIDSTREAM LLC         | COM | 29336T100 | 107,458    | 2,600   | SH | DFND | 3 | 0       | 0 | 2,600  |
| ENLINK MIDSTREAM PARTNERS LP | COM | 29336U107 | 6,090      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| ENNIS INC                    | COM | 293389102 | 225,049    | 17,088  | SH | SOLE | 1 | 17,088  | 0 | 0      |
| ENNIS INC                    | COM | 293389102 | 6,585      | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| ENPHASE ENERGY INC           | COM | 29355A107 | 179,101    | 11,948  | SH | SOLE | 1 | 11,948  | 0 | 0      |
| ENPRO INDS INC               | COM | 29355X107 | 6,053      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| ENPRO INDS INC               | COM | 29355X107 | 9,685      | 160     | SH | DFND | 3 | 0       | 0 | 160    |
| ENPRO INDUSTRIES INC         | COM | 29355X107 | 1,064,481  | 17,586  | SH | SOLE | 1 | 17,586  | 0 | 0      |
| ENSCO PLC                    | COM | G3157S106 | 125,748    | 3,044   | SH | DFND | 4 | 0       | 0 | 3,044  |
| ENSCO PLC                    | COM | G3157S106 | 630,481    | 15,262  | SH | DFND | 3 | 0       | 0 | 15,262 |
| ENSCO PLC                    | COM | G3157S106 | 538,476    | 13,035  | SH | DFND | 2 | 0       | 0 | 13,035 |
| ENSCO PLC                    | COM | G3157S106 | 44,491     | 1,077   | SH | DFND | 5 | 0       | 0 | 1,077  |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| ENSCO PLC CL A               | COM | G3157S106 | 4,711,034  | 114,041 | SH | SOLE | 1 | 114,041 | 0 | 0      |
| ENSERVCO CORP                | COM | 29358Y102 | 70,616     | 19,400  | SH | DFND | 2 | 0       | 0 | 19,400 |
| ENSIGN GROUP INC             | COM | 29358P101 | 15,660     | 450     | SH | DFND | 3 | 0       | 0 | 450    |
| ENSIGN GROUP INC/THE         | COM | 29358P101 | 534,041    | 15,346  | SH | SOLE | 1 | 15,346  | 0 | 0      |
| ENSTAR GROUP LTD             | COM | G3075P101 | 759,848    | 5,574   | SH | SOLE | 1 | 5,574   | 0 | 0      |
| ENTEGRIS INC                 | COM | 29362U104 | 1,046,132  | 90,968  | SH | SOLE | 1 | 90,968  | 0 | 0      |
| ENTEGRIS INC                 | COM | 29362U104 | 38,686     | 3,364   | SH | DFND | 2 | 0       | 0 | 3,364  |
| ENTERCOM COMMUNICATIONS CL   | COM | 293639100 | 129,612    | 16,141  | SH | SOLE | 1 | 16,141  | 0 | 0      |
| ENERGY CORP                  | COM | 29364G103 | 5,254,960  | 67,955  | SH | SOLE | 1 | 67,955  | 0 | 0      |
| ENERGY CORP NEW              | COM | 29364G103 | 2,397      | 31      | SH | DFND | 4 | 0       | 0 | 31     |
| ENERGY CORP NEW              | COM | 29364G103 | 83,594     | 1,081   | SH | DFND | 3 | 0       | 0 | 1,081  |
| ENERGY CORP NEW              | COM | 29364G103 | 42,145     | 545     | SH | DFND | 2 | 0       | 0 | 545    |
| ENTEROMEDICS INC             | COM | 29365M208 | 1,230      | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| ENTERPRISE BANCORP INC       | COM | 293668109 | 92,090     | 4,888   | SH | SOLE | 1 | 4,888   | 0 | 0      |
| ENTERPRISE FINANCIAL SERVI   | COM | 293712105 | 215,889    | 12,912  | SH | SOLE | 1 | 12,912  | 0 | 0      |
| ENTERPRISE PRODS PARTNERS L  | COM | 293792107 | 1,806,871  | 44,836  | SH | DFND | 4 | 0       | 0 | 44,836 |
| ENTERPRISE PRODS PARTNERS L  | COM | 293792107 | 2,397,543  | 59,492  | SH | DFND | 3 | 0       | 0 | 59,492 |
| ENTERPRISE PRODS PARTNERS L  | COM | 293792107 | 759,937    | 18,857  | SH | DFND | 2 | 0       | 0 | 18,857 |
| ENTERPRISE PRODS PARTNERS L  | COM | 293792107 | 17,903     | 444     | SH | DFND | 5 | 0       | 0 | 444    |
| ENTRAVISION COMMUNICATIONS   | COM | 29382R107 | 149,680    | 37,798  | SH | SOLE | 1 | 37,798  | 0 | 0      |
| ENTRAVISION COMMUNICATIONS C | COM | 29382R107 | 27,720     | 7,000   | SH | DFND | 4 | 0       | 0 | 7,000  |
| ENTROPIC COMMUNICATIONS IN   | COM | 29384R105 | 181,439    | 68,210  | SH | SOLE | 1 | 68,210  | 0 | 0      |
| ENTROPIC COMMUNICATIONS INC  | COM | 29384R105 | 23,940     | 9,000   | SH | DFND | 2 | 0       | 0 | 9,000  |
| ENVENTIS CORP                | COM | 29402J101 | 162,275    | 8,926   | SH | SOLE | 1 | 8,926   | 0 | 0      |
| ENVESTNET INC                | COM | 29404K106 | 1,001,520  | 22,256  | SH | SOLE | 1 | 22,256  | 0 | 0      |
| ENVESTNET INC                | COM | 29404K106 | 11,250     | 250     | SH | DFND | 4 | 0       | 0 | 250    |
| ENVESTNET INC                | COM | 29404K106 | 4,500      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| ENVISION HEALTHCARE HLDGS IN | COM | 29413U103 | 20,808     | 600     | SH | DFND | 3 | 0       | 0 | 600    |
| ENVISION HEALTHCARE HOLDIN   | COM | 29413U103 | 51,361     | 1,481   | SH | SOLE | 1 | 1,481   | 0 | 0      |
| ENZO BIOCHEM INC             | COM | 294100102 | 115,030    | 22,336  | SH | SOLE | 1 | 22,336  | 0 | 0      |
| ENZO BIOCHEM INC             | COM | 294100102 | 5,150      | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| ENZYMOTEC LTD                | COM | M4059L101 | 5,344      | 800     | SH | DFND | 3 | 0       | 0 | 800    |
| EOG RES INC                  | COM | 26875P101 | 157,937    | 1,595   | SH | DFND | 4 | 0       | 0 | 1,595  |
| EOG RES INC                  | COM | 26875P101 | 868,412    | 8,770   | SH | DFND | 3 | 0       | 0 | 8,770  |
| EOG RES INC                  | COM | 26875P101 | 100,703    | 1,017   | SH | DFND | 2 | 0       | 0 | 1,017  |
| EOG RES INC                  | COM | 26875P101 | 2,971      | 30      | SH | DFND | 5 | 0       | 0 | 30     |
| EOG RESOURCES INC            | COM | 26875P101 | 21,581,310 | 217,949 | SH | SOLE | 1 | 217,949 | 0 | 0      |
| EP ENERGY CORP CL A          | COM | 268785102 | 19,910     | 1,139   | SH | SOLE | 1 | 1,139   | 0 | 0      |
| EPAM SYSTEMS INC             | COM | 29414B104 | 1,019,125  | 23,273  | SH | SOLE | 1 | 23,273  | 0 | 0      |
| EPIQ SYS INC                 | COM | 26882D109 | 1,633      | 93      | SH | DFND | 2 | 0       | 0 | 93     |
| EPIQ SYSTEMS INC             | COM | 26882D109 | 418,630    | 23,840  | SH | SOLE | 1 | 23,840  | 0 | 0      |
| EPIZYME INC                  | COM | 29428V104 | 226,965    | 8,372   | SH | SOLE | 1 | 8,372   | 0 | 0      |
| EPLUS INC                    | COM | 294268107 | 190,906    | 3,406   | SH | SOLE | 1 | 3,406   | 0 | 0      |
| EPR PPTYS                    | COM | 26884U109 | 56,356     | 1,112   | SH | DFND | 4 | 0       | 0 | 1,112  |
| EPR PPTYS                    | COM | 26884U109 | 16,218     | 320     | SH | DFND | 3 | 0       | 0 | 320    |
| EPR PROPERTIES               | COM | 26884U109 | 2,079,755  | 41,037  | SH | SOLE | 1 | 41,037  | 0 | 0      |
| EQT CORP                     | COM | 26884L109 | 5,844,921  | 63,851  | SH | SOLE | 1 | 63,851  | 0 | 0      |
| EQT CORP                     | COM | 26884L109 | 371,561    | 4,059   | SH | DFND | 4 | 0       | 0 | 4,059  |
| EQT CORP                     | COM | 26884L109 | 2,472      | 27      | SH | DFND | 3 | 0       | 0 | 27     |

|                            |     |           |            |         |    |      |   |         |   |        |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| EQT CORP                   | COM | 26884L109 | 27,462     | 300     | SH | DFND | 2 | 0       | 0 | 300    |
| EQT MIDSTREAM PARTNERS LP  | COM | 26885B100 | 191,676    | 2,139   | SH | DFND | 3 | 0       | 0 | 2,139  |
| EQT MIDSTREAM PARTNERS LP  | COM | 26885B100 | 14,338     | 160     | SH | DFND | 2 | 0       | 0 | 160    |
| EQUIFAX INC                | COM | 294429105 | 3,398,652  | 45,473  | SH | SOLE | 1 | 45,473  | 0 | 0      |
| EQUIFAX INC                | COM | 294429105 | 3,064      | 41      | SH | DFND | 4 | 0       | 0 | 41     |
| EQUINIX INC                | COM | 29444U502 | 23,182,630 | 109,105 | SH | SOLE | 1 | 109,105 | 0 | 0      |
| EQUINIX INC                | COM | 29444U502 | 1,275      | 6       | SH | DFND | 4 | 0       | 0 | 6      |
| EQUINIX INC                | COM | 29444U502 | 112,614    | 530     | SH | DFND | 3 | 0       | 0 | 530    |
| EQUINIX INC                | COM | 29444U502 | 84,992     | 400     | SH | DFND | 2 | 0       | 0 | 400    |
| EQUITY COMMONWEALTH        | COM | 294628102 | 114,101    | 4,438   | SH | SOLE | 1 | 4,438   | 0 | 0      |
| EQUITY COMWLTH             | COM | 294628409 | 7,722      | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| EQUITY COMWLTH             | COM | 294628201 | 80,032     | 3,350   | SH | DFND | 4 | 0       | 0 | 3,350  |
| EQUITY COMWLTH             | COM | 294628102 | 3,059      | 119     | SH | DFND | 3 | 0       | 0 | 119    |
| EQUITY COMWLTH             | COM | 294628201 | 11,945     | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| EQUITY COMWLTH             | COM | 294628102 | 69,713     | 2,712   | SH | DFND | 2 | 0       | 0 | 2,712  |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 1,333,705  | 31,485  | SH | DFND | 3 | 0       | 0 | 31,485 |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 3,982      | 94      | SH | DFND | 2 | 0       | 0 | 94     |
| EQUITY LIFESTYLE PROPERTIE | COM | 29472R108 | 80,230     | 1,894   | SH | SOLE | 1 | 1,894   | 0 | 0      |
| EQUITY ONE                 | COM | 294752100 | 10,080     | 466     | SH | DFND | 4 | 0       | 0 | 466    |
| EQUITY ONE                 | COM | 294752100 | 47,586     | 2,200   | SH | DFND | 3 | 0       | 0 | 2,200  |
| EQUITY ONE                 | COM | 294752100 | 22,712     | 1,050   | SH | DFND | 2 | 0       | 0 | 1,050  |
| EQUITY ONE INC             | COM | 294752100 | 4,147,185  | 191,733 | SH | SOLE | 1 | 191,733 | 0 | 0      |
| EQUITY RESIDENTIAL         | COM | 29476L107 | 9,511,955  | 154,465 | SH | SOLE | 1 | 154,465 | 0 | 0      |
| EQUITY RESIDENTIAL         | COM | 29476L107 | 13,240     | 215     | SH | DFND | 3 | 0       | 0 | 215    |
| EQUITY RESIDENTIAL         | COM | 29476L107 | 972,348    | 15,790  | SH | DFND | 2 | 0       | 0 | 15,790 |
| EQUITY RESIDENTIAL         | COM | 29476L107 | 73,342     | 1,191   | SH | DFND | 5 | 0       | 0 | 1,191  |
| ERA GROUP INC              | COM | 26885G109 | 337,212    | 15,504  | SH | SOLE | 1 | 15,504  | 0 | 0      |
| ERA GROUP INC              | COM | 26885G109 | 1,088      | 50      | SH | DFND | 2 | 0       | 0 | 50     |
| ERICKSON INC               | COM | 29482P100 | 51,388     | 3,956   | SH | SOLE | 1 | 3,956   | 0 | 0      |
| ERICKSON INC               | COM | 29482P100 | 2,598      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| ERICSSON                   | COM | 294821608 | 47,238     | 3,752   | SH | DFND | 4 | 0       | 0 | 3,752  |
| ERICSSON                   | COM | 294821608 | 11,595     | 921     | SH | DFND | 3 | 0       | 0 | 921    |
| ERICSSON                   | COM | 294821608 | 5,263      | 418     | SH | DFND | 2 | 0       | 0 | 418    |
| ERICSSON                   | COM | 294821608 | 1,763      | 140     | SH | DFND | 5 | 0       | 0 | 140    |
| ERIE INDEMNITY COMPANY CL  | COM | 29530P102 | 33,811     | 446     | SH | SOLE | 1 | 446     | 0 | 0      |
| ERIE INDTY CO              | COM | 29530P102 | 3,791      | 50      | SH | DFND | 2 | 0       | 0 | 50     |
| EROS INTERNATIONAL PLC     | COM | G3788M114 | 187,563    | 12,838  | SH | SOLE | 1 | 12,838  | 0 | 0      |
| ESB FINANCIAL CORP         | COM | 26884F102 | 98,019     | 8,392   | SH | SOLE | 1 | 8,392   | 0 | 0      |
| ESCALADE INC               | COM | 296056104 | 78,076     | 6,474   | SH | SOLE | 1 | 6,474   | 0 | 0      |
| ESCALERA RES CO            | COM | 296064108 | 9,500      | 5,000   | SH | DFND | 3 | 0       | 0 | 5,000  |
| ESCALERA RES CO            | COM | 296064108 | 950        | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| ESCO TECHNOLOGIES INC      | COM | 296315104 | 708,016    | 20,357  | SH | SOLE | 1 | 20,357  | 0 | 0      |
| ESCO TECHNOLOGIES INC      | COM | 296315104 | 209        | 6       | SH | DFND | 3 | 0       | 0 | 6      |
| ESPERION THERAPEUTICS INC  | COM | 29664W105 | 74,285     | 3,037   | SH | SOLE | 1 | 3,037   | 0 | 0      |
| ESSENT GROUP LTD           | COM | G3198U102 | 582,951    | 27,228  | SH | SOLE | 1 | 27,228  | 0 | 0      |
| ESSEX PPTY TR INC          | COM | 297178105 | 631,881    | 3,535   | SH | DFND | 4 | 0       | 0 | 3,535  |
| ESSEX PPTY TR INC          | COM | 297178105 | 11,440     | 64      | SH | DFND | 3 | 0       | 0 | 64     |
| ESSEX PPTY TR INC          | COM | 297178105 | 14,836     | 83      | SH | DFND | 2 | 0       | 0 | 83     |
| ESSEX PROPERTY TRUST INC   | COM | 297178105 | 4,178,639  | 23,377  | SH | SOLE | 1 | 23,377  | 0 | 0      |

|                             |     |           |            |         |    |      |   |         |   |         |
|-----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| ESTEE LAUDER COMPANIES CL   | COM | 518439104 | 6,725,472  | 90,009  | SH | SOLE | 1 | 90,009  | 0 | 0       |
| ESTERLINE TECHNOLOGIES COR  | COM | 297425100 | 9,330,323  | 83,853  | SH | SOLE | 1 | 83,853  | 0 | 0       |
| ETF SER SOLUTIONS           | COM | 26922A305 | 5,071      | 127     | SH | DFND | 3 | 0       | 0 | 127     |
| ETFS GOLD TR                | COM | 26922Y105 | 75,472     | 637     | SH | DFND | 3 | 0       | 0 | 637     |
| ETFS GOLD TR                | COM | 26922Y105 | 116,940    | 987     | SH | DFND | 2 | 0       | 0 | 987     |
| ETFS PALLADIUM TR           | COM | 26923A106 | 22,855     | 304     | SH | DFND | 3 | 0       | 0 | 304     |
| ETFS PALLADIUM TR           | COM | 26923A106 | 7,518      | 100     | SH | DFND | 2 | 0       | 0 | 100     |
| ETFS PLATINUM TR            | COM | 26922V101 | 4,799      | 38      | SH | DFND | 3 | 0       | 0 | 38      |
| ETFS PRECIOUS METALS BASKET | COM | 26922W109 | 9,480      | 150     | SH | DFND | 3 | 0       | 0 | 150     |
| ETFS PRECIOUS METALS BASKET | COM | 26922W109 | 37,920     | 600     | SH | DFND | 2 | 0       | 0 | 600     |
| ETFS SILVER TR              | COM | 26922X107 | 71,382     | 4,254   | SH | DFND | 3 | 0       | 0 | 4,254   |
| ETFS SILVER TR              | COM | 26922X107 | 599,516    | 35,728  | SH | DFND | 2 | 0       | 0 | 35,728  |
| ETHAN ALLEN INTERIORS INC   | COM | 297602104 | 443,939    | 19,471  | SH | SOLE | 1 | 19,471  | 0 | 0       |
| EURONET WORLDWIDE INC       | COM | 298736109 | 1,591,885  | 33,310  | SH | SOLE | 1 | 33,310  | 0 | 0       |
| EURONET WORLDWIDE INC       | COM | 298736109 | 11,565     | 242     | SH | DFND | 2 | 0       | 0 | 242     |
| EV ENERGY PARTNERS LP       | COM | 26926V107 | 75,977     | 2,142   | SH | DFND | 4 | 0       | 0 | 2,142   |
| EV ENERGY PARTNERS LP       | COM | 26926V107 | 22,565     | 636     | SH | DFND | 2 | 0       | 0 | 636     |
| EVERBANK FINANCIAL CORP     | COM | 29977G102 | 1,051,812  | 59,559  | SH | SOLE | 1 | 59,559  | 0 | 0       |
| EVERCORE PARTNERS INC       | COM | 29977A105 | 47,141     | 1,003   | SH | DFND | 3 | 0       | 0 | 1,003   |
| EVERCORE PARTNERS INC CL A  | COM | 29977A105 | 1,210,626  | 25,758  | SH | SOLE | 1 | 25,758  | 0 | 0       |
| EVEREST RE GROUP LTD        | COM | G3223R108 | 15,261,018 | 94,198  | SH | SOLE | 1 | 94,198  | 0 | 0       |
| EVEREST RE GROUP LTD        | COM | G3223R108 | 149,697    | 924     | SH | DFND | 4 | 0       | 0 | 924     |
| EVEREST RE GROUP LTD        | COM | G3223R108 | 113,407    | 700     | SH | DFND | 3 | 0       | 0 | 700     |
| EVERTEC INC                 | COM | 30040P103 | 959,101    | 42,932  | SH | SOLE | 1 | 42,932  | 0 | 0       |
| EVERYDAY HEALTH INC         | COM | 300415106 | 69,082     | 4,945   | SH | SOLE | 1 | 4,945   | 0 | 0       |
| EVOLUTION PETROLEUM CORP    | COM | 30049A107 | 117,734    | 12,825  | SH | SOLE | 1 | 12,825  | 0 | 0       |
| EW SCRIPPS CO/THE A         | COM | 811054402 | 388,374    | 23,812  | SH | SOLE | 1 | 23,812  | 0 | 0       |
| EXACT SCIENCES CORP         | COM | 30063P105 | 1,049,098  | 54,133  | SH | SOLE | 1 | 54,133  | 0 | 0       |
| EXACT SCIENCES CORP         | COM | 30063P105 | 167,153    | 8,625   | SH | DFND | 3 | 0       | 0 | 8,625   |
| EXACTECH INC                | COM | 30064E109 | 146,176    | 6,386   | SH | SOLE | 1 | 6,386   | 0 | 0       |
| EXAMWORKS GROUP INC         | COM | 30066A105 | 742,705    | 22,678  | SH | SOLE | 1 | 22,678  | 0 | 0       |
| EXAR CORP                   | COM | 300645108 | 279,401    | 31,218  | SH | SOLE | 1 | 31,218  | 0 | 0       |
| EXCEL TR INC                | COM | 30068C109 | 2,354      | 200     | SH | DFND | 3 | 0       | 0 | 200     |
| EXCEL TRUST INC             | COM | 30068C109 | 454,145    | 38,585  | SH | SOLE | 1 | 38,585  | 0 | 0       |
| EXCHANGE TRADED CONCEPTS TR | COM | 301505103 | 41,654     | 2,350   | SH | DFND | 4 | 0       | 0 | 2,350   |
| EXCHANGE TRADED CONCEPTS TR | COM | 301505301 | 1,362,175  | 59,225  | SH | DFND | 3 | 0       | 0 | 59,225  |
| EXCHANGE TRADED CONCEPTS TR | COM | 301505103 | 3,458,591  | 195,125 | SH | DFND | 3 | 0       | 0 | 195,125 |
| EXCHANGE TRADED CONCEPTS TR | COM | 301505509 | 763,382    | 33,350  | SH | DFND | 3 | 0       | 0 | 33,350  |
| EXCHANGE TRADED CONCEPTS TR | COM | 301505301 | 57,500     | 2,500   | SH | DFND | 2 | 0       | 0 | 2,500   |
| EXCHANGE TRADED CONCEPTS TR | COM | 301505103 | 15,953     | 900     | SH | DFND | 2 | 0       | 0 | 900     |
| EXCO RESOURCES INC          | COM | 269279402 | 331,502    | 99,252  | SH | SOLE | 1 | 99,252  | 0 | 0       |
| EXCO RESOURCES INC          | COM | 269279402 | 13,694     | 4,100   | SH | DFND | 4 | 0       | 0 | 4,100   |
| EXCO RESOURCES INC          | COM | 269279402 | 819,940    | 245,491 | SH | DFND | 2 | 0       | 0 | 245,491 |
| EXELIS INC                  | COM | 30162A108 | 6,257,843  | 378,346 | SH | SOLE | 1 | 378,346 | 0 | 0       |
| EXELIS INC                  | COM | 30162A108 | 5,458      | 330     | SH | DFND | 4 | 0       | 0 | 330     |
| EXELIS INC                  | COM | 30162A108 | 4,962      | 300     | SH | DFND | 3 | 0       | 0 | 300     |

|                              |     |           |             |           |    |      |   |           |   |         |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|---------|
| EXELIXIS INC                 | COM | 30161Q104 | 194,715     | 127,265   | SH | SOLE | 1 | 127,265   | 0 | 0       |
| EXELIXIS INC                 | COM | 30161Q104 | 4,896       | 3,200     | SH | DFND | 3 | 0         | 0 | 3,200   |
| EXELIXIS INC                 | COM | 30161Q104 | 1,515       | 990       | SH | DFND | 2 | 0         | 0 | 990     |
| EXELIXIS INC                 | COM | 30161Q104 | 1,683       | 1,100     | SH | DFND | 5 | 0         | 0 | 1,100   |
| EXELON CORP                  | COM | 30161N101 | 10,076,015  | 295,571   | SH | SOLE | 1 | 295,571   | 0 | 0       |
| EXELON CORP                  | COM | 30161N101 | 127,997     | 3,755     | SH | DFND | 4 | 0         | 0 | 3,755   |
| EXELON CORP                  | COM | 30161N101 | 849,683     | 24,925    | SH | DFND | 3 | 0         | 0 | 24,925  |
| EXELON CORP                  | COM | 30161N101 | 294,026     | 8,625     | SH | DFND | 2 | 0         | 0 | 8,625   |
| EXELON CORP                  | COM | 30161N101 | 2,066       | 61        | SH | DFND | 5 | 0         | 0 | 61      |
| EXETER RES CORP              | COM | 301835104 | 3,000       | 5,000     | SH | DFND | 3 | 0         | 0 | 5,000   |
| EXFO INC                     | COM | 302046107 | 491,177     | 117,366   | SH | DFND | 2 | 0         | 0 | 117,366 |
| EXLSERVICE HOLDINGS INC      | COM | 302081104 | 608,029     | 24,909    | SH | SOLE | 1 | 24,909    | 0 | 0       |
| EXONE CO                     | COM | 302104104 | 1,567       | 75        | SH | DFND | 4 | 0         | 0 | 75      |
| EXONE CO                     | COM | 302104104 | 1,337       | 64        | SH | DFND | 3 | 0         | 0 | 64      |
| EXONE CO/THE                 | COM | 302104104 | 135,513     | 6,487     | SH | SOLE | 1 | 6,487     | 0 | 0       |
| EXPEDIA INC                  | COM | 30212P303 | 4,033,850   | 46,038    | SH | SOLE | 1 | 46,038    | 0 | 0       |
| EXPEDIA INC DEL              | COM | 30212P303 | 1,490       | 17        | SH | DFND | 4 | 0         | 0 | 17      |
| EXPEDIA INC DEL              | COM | 30212P303 | 35,749      | 408       | SH | DFND | 3 | 0         | 0 | 408     |
| EXPEDIA INC DEL              | COM | 30212P303 | 10,514      | 120       | SH | DFND | 2 | 0         | 0 | 120     |
| EXPEDITORS INTL WASH INC     | COM | 302130109 | 3,941,941   | 97,140    | SH | SOLE | 1 | 97,140    | 0 | 0       |
| EXPEDITORS INTL WASH INC     | COM | 302130109 | 300,723     | 7,411     | SH | DFND | 3 | 0         | 0 | 7,411   |
| EXPONENT INC                 | COM | 30214U102 | 712,982     | 10,059    | SH | SOLE | 1 | 10,059    | 0 | 0       |
| EXPRESS INC                  | COM | 30219E103 | 859,674     | 55,072    | SH | SOLE | 1 | 55,072    | 0 | 0       |
| EXPRESS SCRIPTS HLDG CO      | COM | 30219G108 | 298,059     | 4,220     | SH | DFND | 4 | 0         | 0 | 4,220   |
| EXPRESS SCRIPTS HLDG CO      | COM | 30219G108 | 1,562,901   | 22,128    | SH | DFND | 3 | 0         | 0 | 22,128  |
| EXPRESS SCRIPTS HLDG CO      | COM | 30219G108 | 518,071     | 7,335     | SH | DFND | 2 | 0         | 0 | 7,335   |
| EXPRESS SCRIPTS HLDG CO      | COM | 30219G108 | 5,933       | 84        | SH | DFND | 5 | 0         | 0 | 84      |
| EXPRESS SCRIPTS HOLDING CO   | COM | 30219G108 | 24,614,979  | 348,506   | SH | SOLE | 1 | 348,506   | 0 | 0       |
| EXTENDED STAY AMER INC       | COM | 30224P200 | 100,942     | 4,252     | SH | DFND | 2 | 0         | 0 | 4,252   |
| EXTERRAN HOLDINGS INC        | COM | 30225X103 | 2,035,247   | 45,932    | SH | SOLE | 1 | 45,932    | 0 | 0       |
| EXTERRAN PARTNERS LP         | COM | 30225N105 | 21,264      | 725       | SH | DFND | 3 | 0         | 0 | 725     |
| EXTERRAN PARTNERS LP         | COM | 30225N105 | 23,464      | 800       | SH | DFND | 2 | 0         | 0 | 800     |
| EXTRA SPACE STORAGE INC      | COM | 30225T102 | 11,330,857  | 219,718   | SH | SOLE | 1 | 219,718   | 0 | 0       |
| EXTREME NETWORKS INC         | COM | 30226D106 | 302,115     | 63,072    | SH | SOLE | 1 | 63,072    | 0 | 0       |
| EXTREME NETWORKS INC         | COM | 30226D106 | 8,622       | 1,800     | SH | DFND | 4 | 0         | 0 | 1,800   |
| EXTREME NETWORKS INC         | COM | 30226D106 | 2,903       | 606       | SH | DFND | 2 | 0         | 0 | 606     |
| EXXON MOBIL CORP             | COM | 30231G102 | 157,183,226 | 1,671,273 | SH | SOLE | 1 | 1,671,273 | 0 | 0       |
| EXXON MOBIL CORP             | COM | 30231G102 | 6,010,627   | 63,909    | SH | DFND | 4 | 0         | 0 | 63,909  |
| EXXON MOBIL CORP             | COM | 30231G102 | 33,480,812  | 355,990   | SH | DFND | 3 | 0         | 0 | 355,990 |
| EXXON MOBIL CORP             | COM | 30231G102 | 5,535,281   | 58,855    | SH | DFND | 2 | 0         | 0 | 58,855  |
| EXXON MOBIL CORP             | COM | 30231G102 | 28,906      | 307       | SH | DFND | 5 | 0         | 0 | 307     |
| EZCHIP SEMICONDUCTOR LIMITED | COM | M4146Y108 | 7,236       | 300       | SH | DFND | 4 | 0         | 0 | 300     |
| EZCHIP SEMICONDUCTOR LIMITED | COM | M4146Y108 | 48,240      | 2,000     | SH | DFND | 3 | 0         | 0 | 2,000   |
| EZCHIP SEMICONDUCTOR LIMITED | COM | M4146Y108 | 7,236       | 300       | SH | DFND | 2 | 0         | 0 | 300     |

|                              |        |           |            |         |    |      |      |         |   |        |   |
|------------------------------|--------|-----------|------------|---------|----|------|------|---------|---|--------|---|
| EZCORP INC                   | COM    | 302301106 | 17,838     | 1,800   | SH | DFND | 3    | 0       | 0 | 1,800  |   |
| EZCORP INC CL A              | COM    | 302301106 | 1,131,722  | 114,200 | SH | SOLE | 1    | 114,200 | 0 | 0      |   |
| F M C CORP                   | COM    | 302491303 | 42,092     | 736     | SH | DFND | 3    | 0       | 0 | 736    |   |
| F M C CORP                   | COM    | 302491303 | 915        | 16      | SH | DFND | 2    | 0       | 0 | 16     |   |
| F5 NETWORKS INC              | COM    | 315616102 | 3,604,590  | 30,357  | SH | SOLE | 1    | 30,357  | 0 | 0      |   |
| F5 NETWORKS INC              | COM    | 315616102 | 3,206      | 27      | SH | DFND | 4    | 0       | 0 | 27     |   |
| FABRINET                     | COM    | G3323L100 | 384,199    | 26,315  | SH | SOLE | 1    | 26,315  | 0 | 0      |   |
| FACEBOOK INC                 | OPTION | 30303M902 | 1,950      | 5       | SH | Call | DFND | 4       | 0 | 0      | 5 |
| FACEBOOK INC                 | COM    | 30303M102 | 1,309,377  | 16,566  | SH | DFND | 4    | 0       | 0 | 16,566 |   |
| FACEBOOK INC                 | COM    | 30303M102 | 4,771,961  | 60,374  | SH | DFND | 3    | 0       | 0 | 60,374 |   |
| FACEBOOK INC                 | COM    | 30303M102 | 2,313,106  | 29,265  | SH | DFND | 2    | 0       | 0 | 29,265 |   |
| FACEBOOK INC                 | COM    | 30303M102 | 91,449     | 1,157   | SH | DFND | 5    | 0       | 0 | 1,157  |   |
| FACEBOOK INC A               | COM    | 30303M102 | 66,449,244 | 840,704 | SH | SOLE | 1    | 840,704 | 0 | 0      |   |
| FACTSET RESEARCH SYSTEMS I   | COM    | 303075105 | 9,482,135  | 78,023  | SH | SOLE | 1    | 78,023  | 0 | 0      |   |
| FACTSET RESH SYS INC         | COM    | 303075105 | 20,660     | 170     | SH | DFND | 4    | 0       | 0 | 170    |   |
| FACTSET RESH SYS INC         | COM    | 303075105 | 95,766     | 788     | SH | DFND | 3    | 0       | 0 | 788    |   |
| FACTSET RESH SYS INC         | COM    | 303075105 | 3,403      | 28      | SH | DFND | 2    | 0       | 0 | 28     |   |
| FAIR ISAAC CORP              | COM    | 303250104 | 4,729,949  | 85,843  | SH | SOLE | 1    | 85,843  | 0 | 0      |   |
| FAIR ISAAC CORP              | COM    | 303250104 | 2,039      | 37      | SH | DFND | 2    | 0       | 0 | 37     |   |
| FAIRCHILD SEMICONDUCTOR IN   | COM    | 303726103 | 4,951,383  | 318,827 | SH | SOLE | 1    | 318,827 | 0 | 0      |   |
| FAIRCHILD SEMICONDUCTOR INTL | COM    | 303726103 | 559        | 36      | SH | DFND | 4    | 0       | 0 | 36     |   |
| FAIRFAX FINANCIAL HLDGS LT   | COM    | 303901953 | 525,559    | 1,173   | SH | SOLE | 1    | 1,173   | 0 | 0      |   |
| FAIRPOINT COMMUNICATIONS I   | COM    | 305560302 | 205,948    | 13,576  | SH | SOLE | 1    | 13,576  | 0 | 0      |   |
| FAIRWAY GROUP HLDGS CORP     | COM    | 30603D109 | 2,057      | 550     | SH | DFND | 4    | 0       | 0 | 550    |   |
| FAIRWAY GROUP HOLDINGS COR   | COM    | 30603D109 | 45,247     | 12,098  | SH | SOLE | 1    | 12,098  | 0 | 0      |   |
| FAMILY DLR STORES INC        | COM    | 307000109 | 83,110     | 1,076   | SH | DFND | 4    | 0       | 0 | 1,076  |   |
| FAMILY DLR STORES INC        | COM    | 307000109 | 1,081      | 14      | SH | DFND | 3    | 0       | 0 | 14     |   |
| FAMILY DOLLAR STORES         | COM    | 307000109 | 2,687,798  | 34,798  | SH | SOLE | 1    | 34,798  | 0 | 0      |   |
| FAMOUS DAVE S OF AMERICA     | COM    | 307068106 | 82,294     | 3,057   | SH | SOLE | 1    | 3,057   | 0 | 0      |   |
| FARMER BROS CO               | COM    | 307675108 | 141,421    | 4,885   | SH | SOLE | 1    | 4,885   | 0 | 0      |   |
| FARMERS CAP BK CORP          | COM    | 309562106 | 1,170,997  | 51,975  | SH | DFND | 2    | 0       | 0 | 51,975 |   |
| FARMERS NATL BANC CORP       | COM    | 309627107 | 25,936     | 3,246   | SH | DFND | 3    | 0       | 0 | 3,246  |   |
| FARO TECHNOLOGIES INC        | COM    | 311642102 | 671,575    | 13,233  | SH | SOLE | 1    | 13,233  | 0 | 0      |   |
| FARO TECHNOLOGIES INC        | COM    | 311642102 | 5,075      | 100     | SH | DFND | 5    | 0       | 0 | 100    |   |
| FASTENAL CO                  | COM    | 311900104 | 6,024,458  | 134,175 | SH | SOLE | 1    | 134,175 | 0 | 0      |   |
| FASTENAL CO                  | COM    | 311900104 | 20,070     | 447     | SH | DFND | 4    | 0       | 0 | 447    |   |
| FASTENAL CO                  | COM    | 311900104 | 151,229    | 3,368   | SH | DFND | 3    | 0       | 0 | 3,368  |   |
| FASTENAL CO                  | COM    | 311900104 | 932,124    | 20,760  | SH | DFND | 2    | 0       | 0 | 20,760 |   |
| FBL FINANCIAL GROUP INC CL   | COM    | 30239F106 | 282,281    | 6,315   | SH | SOLE | 1    | 6,315   | 0 | 0      |   |
| FBR + CO                     | COM    | 30247C400 | 168,395    | 6,119   | SH | SOLE | 1    | 6,119   | 0 | 0      |   |
| FEDERAL AGRIC MTG CORP CL    | COM    | 313148306 | 218,906    | 6,811   | SH | SOLE | 1    | 6,811   | 0 | 0      |   |
| FEDERAL MOGUL HOLDINGS COR   | COM    | 313549404 | 280,166    | 18,841  | SH | SOLE | 1    | 18,841  | 0 | 0      |   |
| FEDERAL REALTY INVS TRUST    | COM    | 313747206 | 16,026,216 | 135,288 | SH | SOLE | 1    | 135,288 | 0 | 0      |   |
| FEDERAL REALTY INVT TR       | COM    | 313747206 | 50,346     | 425     | SH | DFND | 4    | 0       | 0 | 425    |   |
| FEDERAL REALTY INVT TR       | COM    | 313747206 | 5,094      | 43      | SH | DFND | 3    | 0       | 0 | 43     |   |
| FEDERAL SIGNAL CORP          | COM    | 313855108 | 638,962    | 48,260  | SH | SOLE | 1    | 48,260  | 0 | 0      |   |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| FEDERAL SIGNAL CORP          | COM | 313855108 | 1,086      | 82      | SH | DFND | 3 | 0       | 0 | 82     |
| FEDERATED INVESTORS INC CL   | COM | 314211103 | 5,595,253  | 190,574 | SH | SOLE | 1 | 190,574 | 0 | 0      |
| FEDERATED NATIONAL HOLDING   | COM | 31422T101 | 208,765    | 7,432   | SH | SOLE | 1 | 7,432   | 0 | 0      |
| FEDERATED NATL HLDG CO       | COM | 31422T101 | 5,618      | 200     | SH | DFND | 4 | 0       | 0 | 200    |
| FEDERATED NATL HLDG CO       | COM | 31422T101 | 93,455     | 3,327   | SH | DFND | 3 | 0       | 0 | 3,327  |
| FEDEX CORP                   | COM | 31428X106 | 14,374,216 | 89,032  | SH | SOLE | 1 | 89,032  | 0 | 0      |
| FEDEX CORP                   | COM | 31428X106 | 162,776    | 1,008   | SH | DFND | 4 | 0       | 0 | 1,008  |
| FEDEX CORP                   | COM | 31428X106 | 1,526,236  | 9,453   | SH | DFND | 3 | 0       | 0 | 9,453  |
| FEDEX CORP                   | COM | 31428X106 | 362,940    | 2,248   | SH | DFND | 2 | 0       | 0 | 2,248  |
| FEI CO                       | COM | 30241L109 | 980        | 13      | SH | DFND | 4 | 0       | 0 | 13     |
| FEI CO                       | COM | 30241L109 | 5,129      | 68      | SH | DFND | 3 | 0       | 0 | 68     |
| FEI COMPANY                  | COM | 30241L109 | 8,331,119  | 110,463 | SH | SOLE | 1 | 110,463 | 0 | 0      |
| FELCOR LODGING TR INC        | COM | 31430F101 | 14,040     | 1,500   | SH | DFND | 4 | 0       | 0 | 1,500  |
| FELCOR LODGING TRUST INC     | COM | 31430F101 | 759,807    | 81,176  | SH | SOLE | 1 | 81,176  | 0 | 0      |
| FEMALE HEALTH COMPANY        | COM | 314462102 | 49,649     | 14,226  | SH | SOLE | 1 | 14,226  | 0 | 0      |
| FERRELLGAS PARTNERS L.P.     | COM | 315293100 | 59,114     | 2,200   | SH | DFND | 4 | 0       | 0 | 2,200  |
| FERRELLGAS PARTNERS L.P.     | COM | 315293100 | 127,283    | 4,737   | SH | DFND | 3 | 0       | 0 | 4,737  |
| FERRELLGAS PARTNERS L.P.     | COM | 315293100 | 280,550    | 10,441  | SH | DFND | 2 | 0       | 0 | 10,441 |
| FERRO CORP                   | COM | 315405100 | 679,262    | 46,878  | SH | SOLE | 1 | 46,878  | 0 | 0      |
| FIDELITY                     | COM | 316092600 | 8,222      | 270     | SH | DFND | 4 | 0       | 0 | 270    |
| FIDELITY                     | COM | 316092204 | 592        | 22      | SH | DFND | 4 | 0       | 0 | 22     |
| FIDELITY                     | COM | 316092808 | 3,009      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| FIDELITY                     | COM | 316092204 | 2,693      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| FIDELITY                     | COM | 316092709 | 9,545      | 349     | SH | DFND | 3 | 0       | 0 | 349    |
| FIDELITY                     | COM | 316092600 | 3,045      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| FIDELITY + GUARANTY LIFE     | COM | 315785105 | 157,051    | 7,356   | SH | SOLE | 1 | 7,356   | 0 | 0      |
| FIDELITY COMWLTH TR          | COM | 315912808 | 25,050     | 142     | SH | DFND | 3 | 0       | 0 | 142    |
| FIDELITY COMWLTH TR          | COM | 315912808 | 29,990     | 170     | SH | DFND | 2 | 0       | 0 | 170    |
| FIDELITY COMWLTH TR          | COM | 315912808 | 1,209,632  | 6,857   | SH | DFND | 5 | 0       | 0 | 6,857  |
| FIDELITY NATIONAL FINANCIAL  | COM | 31620R303 | 6,935      | 250     | SH | DFND | 3 | 0       | 0 | 250    |
| FIDELITY NATIONAL FINANCIAL  | COM | 31620R402 | 1,142      | 83      | SH | DFND | 3 | 0       | 0 | 83     |
| FIDELITY NATIONAL INFORMAT   | COM | 31620M106 | 7,931,769  | 140,884 | SH | SOLE | 1 | 140,884 | 0 | 0      |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 2,702      | 48      | SH | DFND | 4 | 0       | 0 | 48     |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 50,332     | 894     | SH | DFND | 3 | 0       | 0 | 894    |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 15,201     | 270     | SH | DFND | 2 | 0       | 0 | 270    |
| FIDELITY SOUTHERN CORP       | COM | 316394105 | 148,289    | 10,824  | SH | SOLE | 1 | 10,824  | 0 | 0      |
| FIDUCIARY CLAYMORE MLP OPP F | COM | 31647Q106 | 82,244     | 2,900   | SH | DFND | 4 | 0       | 0 | 2,900  |
| FIDUS INVT CORP              | COM | 316500107 | 10,798     | 654     | SH | DFND | 3 | 0       | 0 | 654    |
| FIESTA RESTAURANT GROUP      | COM | 31660B101 | 869,897    | 17,510  | SH | SOLE | 1 | 17,510  | 0 | 0      |
| FIFTH STREET FINANCE CORP    | COM | 31678A103 | 356,184    | 38,800  | SH | DFND | 4 | 0       | 0 | 38,800 |
| FIFTH STREET FINANCE CORP    | COM | 31678A103 | 4,360      | 475     | SH | DFND | 3 | 0       | 0 | 475    |
| FIFTH STREET FINANCE CORP    | COM | 31678A103 | 308,328    | 33,587  | SH | DFND | 2 | 0       | 0 | 33,587 |

|                             |     |           |           |         |    |      |   |         |   |        |
|-----------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| FIFTH THIRD BANCORP         | COM | 316773100 | 7,579,332 | 378,588 | SH | SOLE | 1 | 378,588 | 0 | 0      |
| FIFTH THIRD BANCORP         | COM | 316773100 | 151,618   | 7,573   | SH | DFND | 4 | 0       | 0 | 7,573  |
| FIFTH THIRD BANCORP         | COM | 316773100 | 2,242     | 112     | SH | DFND | 3 | 0       | 0 | 112    |
| FIFTH THIRD BANCORP         | COM | 316773100 | 18,438    | 921     | SH | DFND | 2 | 0       | 0 | 921    |
| FINANCIAL ENGINES INC       | COM | 317485100 | 1,352,656 | 39,534  | SH | SOLE | 1 | 39,534  | 0 | 0      |
| FINANCIAL INSTITUTIONS INC  | COM | 317585404 | 203,534   | 9,054   | SH | SOLE | 1 | 9,054   | 0 | 0      |
| FINISAR CORP                | COM | 31787A507 | 316       | 19      | SH | DFND | 4 | 0       | 0 | 19     |
| FINISAR CORP                | COM | 31787A507 | 12,888    | 775     | SH | DFND | 3 | 0       | 0 | 775    |
| FINISAR CORP                | COM | 31787A507 | 24,945    | 1,500   | SH | DFND | 2 | 0       | 0 | 1,500  |
| FINISAR CORPORATION         | COM | 31787A507 | 1,051,897 | 63,253  | SH | SOLE | 1 | 63,253  | 0 | 0      |
| FINISH LINE/THE CL A        | COM | 317923100 | 925,935   | 36,993  | SH | SOLE | 1 | 36,993  | 0 | 0      |
| FIREEYE INC                 | COM | 31816Q101 | 81,442    | 2,665   | SH | SOLE | 1 | 2,665   | 0 | 0      |
| FIREEYE INC                 | COM | 31816Q101 | 247,689   | 8,105   | SH | DFND | 4 | 0       | 0 | 8,105  |
| FIREEYE INC                 | COM | 31816Q101 | 18,336    | 600     | SH | DFND | 3 | 0       | 0 | 600    |
| FIREEYE INC                 | COM | 31816Q101 | 778,272   | 25,467  | SH | DFND | 2 | 0       | 0 | 25,467 |
| FIREEYE INC                 | COM | 31816Q101 | 5,348     | 175     | SH | DFND | 5 | 0       | 0 | 175    |
| FIRST AMERICAN FINANCIAL    | COM | 31847R102 | 7,628,558 | 281,289 | SH | SOLE | 1 | 281,289 | 0 | 0      |
| FIRST AMERN FINL CORP       | COM | 31847R102 | 16,272    | 600     | SH | DFND | 4 | 0       | 0 | 600    |
| FIRST AMERN FINL CORP       | COM | 31847R102 | 3,417     | 126     | SH | DFND | 3 | 0       | 0 | 126    |
| FIRST BANCORP INC/ME        | COM | 31866P102 | 104,521   | 6,270   | SH | SOLE | 1 | 6,270   | 0 | 0      |
| FIRST BANCORP N C           | COM | 318910106 | 26,433    | 1,650   | SH | DFND | 2 | 0       | 0 | 1,650  |
| FIRST BANCORP PUERTO RICO   | COM | 318672706 | 380,147   | 80,031  | SH | SOLE | 1 | 80,031  | 0 | 0      |
| FIRST BANCORP/NC            | COM | 318910106 | 206,225   | 12,873  | SH | SOLE | 1 | 12,873  | 0 | 0      |
| FIRST BUS FINL SVCS INC WIS | COM | 319390100 | 72,742    | 1,657   | SH | DFND | 3 | 0       | 0 | 1,657  |
| FIRST BUSEY CORP            | COM | 319383105 | 263,946   | 47,387  | SH | SOLE | 1 | 47,387  | 0 | 0      |
| FIRST BUSEY CORP            | COM | 319383105 | 841       | 151     | SH | DFND | 3 | 0       | 0 | 151    |
| FIRST BUSINESS FINANCIAL S  | COM | 319390100 | 113,218   | 2,579   | SH | SOLE | 1 | 2,579   | 0 | 0      |
| FIRST CAPITAL REALTY INC    | COM | 31943B951 | 491,990   | 31,468  | SH | SOLE | 1 | 31,468  | 0 | 0      |
| FIRST CASH FINL SVCS INC    | COM | 31942D107 | 1,241,301 | 22,174  | SH | SOLE | 1 | 22,174  | 0 | 0      |
| FIRST CITIZENS BCSHS CL     | COM | 31946M103 | 1,071,452 | 4,946   | SH | SOLE | 1 | 4,946   | 0 | 0      |
| FIRST CLOVER LEAF FIN CORP  | COM | 31969M105 | 3,193     | 349     | SH | DFND | 4 | 0       | 0 | 349    |
| FIRST COMMONWEALTH FINL CO  | COM | 319829107 | 605,204   | 72,134  | SH | SOLE | 1 | 72,134  | 0 | 0      |
| FIRST COMMUNITY BANCSHARES  | COM | 31983A103 | 152,903   | 10,700  | SH | SOLE | 1 | 10,700  | 0 | 0      |
| FIRST COMWLTH FINL CORP PA  | COM | 319829107 | 4,229     | 504     | SH | DFND | 3 | 0       | 0 | 504    |
| FIRST COMWLTH FINL CORP PA  | COM | 319829107 | 18,878    | 2,250   | SH | DFND | 2 | 0       | 0 | 2,250  |
| FIRST CONNECTICUT BANCORP   | COM | 319850103 | 153,106   | 10,559  | SH | SOLE | 1 | 10,559  | 0 | 0      |
| FIRST DEFIANCE FINL CORP    | COM | 32006W106 | 170,622   | 6,317   | SH | SOLE | 1 | 6,317   | 0 | 0      |
| FIRST FINANCIAL BANCORP     | COM | 320209109 | 701,380   | 44,307  | SH | SOLE | 1 | 44,307  | 0 | 0      |
| FIRST FINANCIAL CORP/INDIA  | COM | 320218100 | 232,280   | 7,505   | SH | SOLE | 1 | 7,505   | 0 | 0      |
| FIRST FINANCIAL NORTHWEST   | COM | 32022K102 | 97,740    | 9,573   | SH | SOLE | 1 | 9,573   | 0 | 0      |
| FIRST FINL BANKSHARES       | COM | 32020R109 | 88,928    | 3,200   | SH | DFND | 5 | 0       | 0 | 3,200  |
| FIRST FINL BANKSHARES INC   | COM | 32020R109 | 1,366,407 | 49,169  | SH | SOLE | 1 | 49,169  | 0 | 0      |
| FIRST HORIZON NATIONAL COR  | COM | 320517105 | 5,849,652 | 476,356 | SH | SOLE | 1 | 476,356 | 0 | 0      |
| FIRST HORIZON NATL          | COM | 320517105 | 32,923    | 2,681   | SH | DFND | 2 | 0       | 0 | 2,681  |



|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| CORP                         |     |           |           |         |    |      |   |         |   |        |
| FIRST INDUSTRIAL REALTY TR   | COM | 32054K103 | 1,217,368 | 71,991  | SH | SOLE | 1 | 71,991  | 0 | 0      |
| FIRST INTERSTATE BANCSYS/M   | COM | 32055Y201 | 314,429   | 11,834  | SH | SOLE | 1 | 11,834  | 0 | 0      |
| FIRST INTST BANCSYSTEM INC   | COM | 32055Y201 | 1,766     | 66      | SH | DFND | 4 | 0       | 0 | 66     |
| FIRST MAJESTIC SILVER CORP   | COM | 32076V103 | 22,425    | 2,875   | SH | DFND | 3 | 0       | 0 | 2,875  |
| FIRST MERCHANTS CORP         | COM | 320817109 | 475,885   | 23,547  | SH | SOLE | 1 | 23,547  | 0 | 0      |
| FIRST MIDWEST BANCORP INC/   | COM | 320867104 | 929,825   | 57,789  | SH | SOLE | 1 | 57,789  | 0 | 0      |
| FIRST NBC BANK HOLDING CO    | COM | 32115D106 | 319,640   | 9,760   | SH | SOLE | 1 | 9,760   | 0 | 0      |
| FIRST NIAGARA FINANCIAL GR   | COM | 33582V108 | 5,922,988 | 711,043 | SH | SOLE | 1 | 711,043 | 0 | 0      |
| FIRST NIAGARA FINL GP INC    | COM | 33582V108 | 12,928    | 1,552   | SH | DFND | 4 | 0       | 0 | 1,552  |
| FIRST NIAGARA FINL GP INC    | COM | 33582V108 | 33,945    | 4,075   | SH | DFND | 3 | 0       | 0 | 4,075  |
| FIRST NIAGARA FINL GP INC    | COM | 33582V108 | 5,728     | 688     | SH | DFND | 2 | 0       | 0 | 688    |
| FIRST OF LONG ISLAND CORP    | COM | 320734106 | 181,241   | 5,261   | SH | SOLE | 1 | 5,261   | 0 | 0      |
| FIRST POTOMAC REALTY TRUST   | COM | 33610F109 | 451,294   | 38,408  | SH | SOLE | 1 | 38,408  | 0 | 0      |
| FIRST POTOMAC RLTY TR        | COM | 33610F109 | 2,256     | 192     | SH | DFND | 2 | 0       | 0 | 192    |
| FIRST REP BK SAN FRANCISCO C | COM | 33616C100 | 10,370    | 210     | SH | DFND | 2 | 0       | 0 | 210    |
| FIRST REPUBLIC BANK/CA       | COM | 33616C100 | 435,235   | 8,814   | SH | SOLE | 1 | 8,814   | 0 | 0      |
| FIRST SOLAR INC              | COM | 336433107 | 1,775,685 | 26,982  | SH | SOLE | 1 | 26,982  | 0 | 0      |
| FIRST SOLAR INC              | COM | 336433107 | 70,417    | 1,070   | SH | DFND | 4 | 0       | 0 | 1,070  |
| FIRST SOLAR INC              | COM | 336433107 | 45,935    | 698     | SH | DFND | 3 | 0       | 0 | 698    |
| FIRST SOLAR INC              | COM | 336433107 | 14,741    | 224     | SH | DFND | 2 | 0       | 0 | 224    |
| FIRST TR ABERDEEN GLBL OPP F | COM | 337319107 | 226,311   | 16,641  | SH | DFND | 3 | 0       | 0 | 16,641 |
| FIRST TR BICK INDEX FD       | COM | 33733H107 | 36,877    | 1,481   | SH | DFND | 3 | 0       | 0 | 1,481  |
| FIRST TR DIVIDEND INCOME FD  | COM | 33731L100 | 27,150    | 3,000   | SH | DFND | 4 | 0       | 0 | 3,000  |
| FIRST TR DIVIDEND INCOME FD  | COM | 33731L100 | 27,232    | 3,009   | SH | DFND | 3 | 0       | 0 | 3,009  |
| FIRST TR DJS MICROCAP INDEX  | COM | 33718M105 | 8,874     | 296     | SH | DFND | 2 | 0       | 0 | 296    |
| FIRST TR ENERGY INCOME & GRW | COM | 33738G104 | 21,884    | 595     | SH | DFND | 4 | 0       | 0 | 595    |
| FIRST TR ENERGY INCOME & GRW | COM | 33738G104 | 25,746    | 700     | SH | DFND | 2 | 0       | 0 | 700    |
| FIRST TR ENERGY INFRASTRCTR  | COM | 33738C103 | 165,135   | 6,921   | SH | DFND | 4 | 0       | 0 | 6,921  |
| FIRST TR ENERGY INFRASTRCTR  | COM | 33738C103 | 17,895    | 750     | SH | DFND | 2 | 0       | 0 | 750    |
| FIRST TR ENHANCED EQTY INC F | COM | 337318109 | 12,861    | 900     | SH | DFND | 4 | 0       | 0 | 900    |
| FIRST TR ENHANCED EQTY INC F | COM | 337318109 | 11,503    | 805     | SH | DFND | 3 | 0       | 0 | 805    |
| FIRST TR ENHANCED EQTY INC F | COM | 337318109 | 15,576    | 1,090   | SH | DFND | 2 | 0       | 0 | 1,090  |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J117 | 23,531    | 765     | SH | DFND | 4 | 0       | 0 | 765    |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J158 | 49,006    | 1,050   | SH | DFND | 4 | 0       | 0 | 1,050  |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J307 | 18,653    | 514     | SH | DFND | 4 | 0       | 0 | 514    |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J133 | 900       | 50      | SH | DFND | 4 | 0       | 0 | 50     |
| FIRST TR EXCH TRD            | COM | 33737J182 | 3,326     | 140     | SH | DFND | 3 | 0       | 0 | 140    |

|                              |     |           |           |        |    |      |   |   |   |        |
|------------------------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| ALPHA FD I                   |     |           |           |        |    |      |   |   |   |        |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J117 | 623,044   | 20,255 | SH | DFND | 3 | 0 | 0 | 20,255 |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J216 | 1,664     | 55     | SH | DFND | 3 | 0 | 0 | 55     |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J158 | 2,100     | 45     | SH | DFND | 3 | 0 | 0 | 45     |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J133 | 8,995     | 500    | SH | DFND | 3 | 0 | 0 | 500    |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J174 | 32,738    | 657    | SH | DFND | 3 | 0 | 0 | 657    |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J182 | 151,969   | 6,396  | SH | DFND | 2 | 0 | 0 | 6,396  |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J117 | 394,620   | 12,829 | SH | DFND | 2 | 0 | 0 | 12,829 |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J117 | 18,210    | 592    | SH | DFND | 5 | 0 | 0 | 592    |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J174 | 21,377    | 429    | SH | DFND | 2 | 0 | 0 | 429    |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J133 | 8,995     | 500    | SH | DFND | 2 | 0 | 0 | 500    |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J166 | 11,064    | 400    | SH | DFND | 2 | 0 | 0 | 400    |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J190 | 77,206    | 2,189  | SH | DFND | 2 | 0 | 0 | 2,189  |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J307 | 75,084    | 2,069  | SH | DFND | 2 | 0 | 0 | 2,069  |
| FIRST TR EXCH TRD ALPHA FD I | COM | 33737J158 | 90,124    | 1,931  | SH | DFND | 2 | 0 | 0 | 1,931  |
| FIRST TR EXCHAN TRADED FD VI | COM | 33739H101 | 14,352    | 490    | SH | DFND | 4 | 0 | 0 | 490    |
| FIRST TR EXCHAN TRADED FD VI | COM | 33739H101 | 48,416    | 1,653  | SH | DFND | 3 | 0 | 0 | 1,653  |
| FIRST TR EXCHAN TRADED FD VI | COM | 33739H101 | 52,048    | 1,777  | SH | DFND | 2 | 0 | 0 | 1,777  |
| FIRST TR EXCHANGE TRADED FD  | COM | 33733E104 | 74,409    | 2,094  | SH | DFND | 4 | 0 | 0 | 2,094  |
| FIRST TR EXCHANGE TRADED FD  | COM | 33733E203 | 1,210,670 | 13,191 | SH | DFND | 4 | 0 | 0 | 13,191 |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738R605 | 1,170,709 | 57,444 | SH | DFND | 4 | 0 | 0 | 57,444 |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X143 | 1,270,004 | 22,764 | SH | DFND | 4 | 0 | 0 | 22,764 |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X184 | 193,600   | 8,555  | SH | DFND | 4 | 0 | 0 | 8,555  |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X119 | 1,325,840 | 33,935 | SH | DFND | 4 | 0 | 0 | 33,935 |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738D101 | 1,452,416 | 53,496 | SH | DFND | 4 | 0 | 0 | 53,496 |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X101 | 2,920,206 | 90,102 | SH | DFND | 4 | 0 | 0 | 90,102 |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X150 | 1,009,359 | 34,367 | SH | DFND | 4 | 0 | 0 | 34,367 |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X135 | 935,311   | 42,806 | SH | DFND | 4 | 0 | 0 | 42,806 |
| FIRST TR EXCHANGE TRADED FD  | COM | 33733E302 | 1,048,637 | 17,219 | SH | DFND | 4 | 0 | 0 | 17,219 |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738R118 | 268,796   | 9,926  | SH | DFND | 4 | 0 | 0 | 9,926  |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X176 | 294,374   | 9,080  | SH | DFND | 4 | 0 | 0 | 9,080  |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X168 | 19,272    | 600    | SH | DFND | 4 | 0 | 0 | 600    |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738R100 | 106,582   | 4,955  | SH | DFND | 4 | 0 | 0 | 4,955  |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X127 | 129,250   | 5,000  | SH | DFND | 4 | 0 | 0 | 5,000  |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X200 | 53,220    | 2,000  | SH | DFND | 4 | 0 | 0 | 2,000  |

|                                |     |           |           |        |    |      |   |   |   |        |  |
|--------------------------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|--|
| TRADED FD                      |     |           |           |        |    |      |   |   |   |        |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33733E500 | 31,021    | 1,625  | SH | DFND | 4 | 0 | 0 | 1,625  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33733E609 | 59,760    | 2,500  | SH | DFND | 4 | 0 | 0 | 2,500  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33738D309 | 99,536    | 2,038  | SH | DFND | 4 | 0 | 0 | 2,038  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X176 | 108,899   | 3,359  | SH | DFND | 3 | 0 | 0 | 3,359  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33733E302 | 1,005,703 | 16,514 | SH | DFND | 3 | 0 | 0 | 16,514 |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X143 | 615,029   | 11,024 | SH | DFND | 3 | 0 | 0 | 11,024 |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X119 | 182,301   | 4,666  | SH | DFND | 3 | 0 | 0 | 4,666  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33738D101 | 226,132   | 8,329  | SH | DFND | 3 | 0 | 0 | 8,329  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X127 | 215,072   | 8,320  | SH | DFND | 3 | 0 | 0 | 8,320  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33738R118 | 182,790   | 6,750  | SH | DFND | 3 | 0 | 0 | 6,750  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33738R605 | 1,167,957 | 57,309 | SH | DFND | 3 | 0 | 0 | 57,309 |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X150 | 112,575   | 3,833  | SH | DFND | 3 | 0 | 0 | 3,833  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33738R100 | 1,484,837 | 69,030 | SH | DFND | 3 | 0 | 0 | 69,030 |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X184 | 89,026    | 3,934  | SH | DFND | 3 | 0 | 0 | 3,934  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X168 | 32,211    | 1,003  | SH | DFND | 3 | 0 | 0 | 1,003  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33733E104 | 14,217    | 400    | SH | DFND | 3 | 0 | 0 | 400    |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X192 | 248,072   | 9,055  | SH | DFND | 3 | 0 | 0 | 9,055  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X135 | 1,118,698 | 51,199 | SH | DFND | 3 | 0 | 0 | 51,199 |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X101 | 273,800   | 8,448  | SH | DFND | 3 | 0 | 0 | 8,448  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33733E203 | 2,050,732 | 22,344 | SH | DFND | 3 | 0 | 0 | 22,344 |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33733E500 | 3,054     | 160    | SH | DFND | 3 | 0 | 0 | 160    |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33738D408 | 908,135   | 17,919 | SH | DFND | 3 | 0 | 0 | 17,919 |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33738R506 | 34,315    | 1,572  | SH | DFND | 3 | 0 | 0 | 1,572  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X200 | 200,852   | 7,548  | SH | DFND | 3 | 0 | 0 | 7,548  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33738D309 | 4,884     | 100    | SH | DFND | 3 | 0 | 0 | 100    |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33738R118 | 858,517   | 31,703 | SH | DFND | 2 | 0 | 0 | 31,703 |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X184 | 113       | 5      | SH | DFND | 2 | 0 | 0 | 5      |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X135 | 30,262    | 1,385  | SH | DFND | 2 | 0 | 0 | 1,385  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33734X101 | 89,743    | 2,769  | SH | DFND | 2 | 0 | 0 | 2,769  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33733E203 | 175,850   | 1,916  | SH | DFND | 2 | 0 | 0 | 1,916  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33733E302 | 249,081   | 4,090  | SH | DFND | 2 | 0 | 0 | 4,090  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33738D101 | 69,694    | 2,567  | SH | DFND | 2 | 0 | 0 | 2,567  |  |
| FIRST TR EXCHANGE<br>TRADED FD | COM | 33733E104 | 7,997     | 225    | SH | DFND | 2 | 0 | 0 | 225    |  |
| FIRST TR EXCHANGE              | COM | 33734X150 | 113,221   | 3,855  | SH | DFND | 2 | 0 | 0 | 3,855  |  |

|                              |     |           |           |         |    |      |   |   |   |         |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---|---|---------|
| TRADED FD                    |     |           |           |         |    |      |   |   |   |         |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738R100 | 65,799    | 3,059   | SH | DFND | 2 | 0 | 0 | 3,059   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X143 | 422,665   | 7,576   | SH | DFND | 2 | 0 | 0 | 7,576   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X119 | 1,133,694 | 29,017  | SH | DFND | 2 | 0 | 0 | 29,017  |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X127 | 245,549   | 9,499   | SH | DFND | 2 | 0 | 0 | 9,499   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X176 | 249,439   | 7,694   | SH | DFND | 2 | 0 | 0 | 7,694   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X168 | 60,771    | 1,892   | SH | DFND | 2 | 0 | 0 | 1,892   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738R605 | 3,368,610 | 165,290 | SH | DFND | 2 | 0 | 0 | 165,290 |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738R100 | 144,397   | 6,713   | SH | DFND | 5 | 0 | 0 | 6,713   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X176 | 3,242     | 100     | SH | DFND | 5 | 0 | 0 | 100     |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X135 | 4,916     | 225     | SH | DFND | 5 | 0 | 0 | 225     |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X143 | 1,395     | 25      | SH | DFND | 5 | 0 | 0 | 25      |
| FIRST TR EXCHANGE TRADED FD  | COM | 33733E203 | 36,161    | 394     | SH | DFND | 5 | 0 | 0 | 394     |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X119 | 9,768     | 250     | SH | DFND | 5 | 0 | 0 | 250     |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X127 | 22,490    | 870     | SH | DFND | 5 | 0 | 0 | 870     |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738R605 | 61,874    | 3,036   | SH | DFND | 5 | 0 | 0 | 3,036   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738D101 | 130,719   | 4,815   | SH | DFND | 5 | 0 | 0 | 4,815   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738R118 | 13,621    | 503     | SH | DFND | 5 | 0 | 0 | 503     |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738D309 | 14,701    | 301     | SH | DFND | 2 | 0 | 0 | 301     |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738R209 | 33,970    | 1,666   | SH | DFND | 2 | 0 | 0 | 1,666   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738R506 | 5,457     | 250     | SH | DFND | 2 | 0 | 0 | 250     |
| FIRST TR EXCHANGE TRADED FD  | COM | 33733E500 | 106,618   | 5,585   | SH | DFND | 2 | 0 | 0 | 5,585   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738D408 | 26,759    | 528     | SH | DFND | 2 | 0 | 0 | 528     |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X200 | 2,807,089 | 105,490 | SH | DFND | 2 | 0 | 0 | 105,490 |
| FIRST TR EXCHANGE TRADED FD  | COM | 33733E401 | 5,362     | 145     | SH | DFND | 2 | 0 | 0 | 145     |
| FIRST TR EXCHANGE TRADED FD  | COM | 33733E609 | 43,697    | 1,828   | SH | DFND | 2 | 0 | 0 | 1,828   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33734X200 | 106,440   | 4,000   | SH | DFND | 5 | 0 | 0 | 4,000   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738D408 | 194,561   | 3,839   | SH | DFND | 5 | 0 | 0 | 3,839   |
| FIRST TR EXCHANGE TRADED FD  | COM | 33738D309 | 23,024    | 471     | SH | DFND | 5 | 0 | 0 | 471     |
| FIRST TR EXCNGE TRD ALPHADEX | COM | 33737M201 | 44,030    | 1,480   | SH | DFND | 3 | 0 | 0 | 1,480   |
| FIRST TR EXCNGE TRD ALPHADEX | COM | 33737M409 | 17,284    | 580     | SH | DFND | 3 | 0 | 0 | 580     |
| FIRST TR EXCNGE TRD ALPHADEX | COM | 33737M300 | 4,151     | 150     | SH | DFND | 3 | 0 | 0 | 150     |
| FIRST TR EXCNGE TRD ALPHADEX | COM | 33737M300 | 3,182     | 115     | SH | DFND | 2 | 0 | 0 | 115     |
| FIRST TR EXCNGE TRD ALPHADEX | COM | 33737M409 | 98,549    | 3,307   | SH | DFND | 2 | 0 | 0 | 3,307   |
| FIRST TR EXCNGE TRD          | COM | 33737M409 | 881,246   | 29,572  | SH | DFND | 5 | 0 | 0 | 29,572  |

| ALPHADEX                     |     |           |           |        |    |      |   |   |   |        |
|------------------------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| FIRST TR FTSE EPRA/NAREIT DE | COM | 33736N101 | 11,508    | 279    | SH | DFND | 3 | 0 | 0 | 279    |
| FIRST TR HIGH INCOME L/S FD  | COM | 33738E109 | 18,799    | 1,100  | SH | DFND | 4 | 0 | 0 | 1,100  |
| FIRST TR HIGH INCOME L/S FD  | COM | 33738E109 | 26,421    | 1,546  | SH | DFND | 3 | 0 | 0 | 1,546  |
| FIRST TR HIGH INCOME L/S FD  | COM | 33738E109 | 5,127     | 300    | SH | DFND | 2 | 0 | 0 | 300    |
| FIRST TR INTER DUR PFD & IN  | COM | 33718W103 | 9,991     | 460    | SH | DFND | 2 | 0 | 0 | 460    |
| FIRST TR ISE CHINDIA INDEX F | COM | 33733A102 | 5,812     | 197    | SH | DFND | 3 | 0 | 0 | 197    |
| FIRST TR ISE GLB WIND ENRG E | COM | 33736G106 | 2,089     | 182    | SH | DFND | 4 | 0 | 0 | 182    |
| FIRST TR ISE GLOBAL ENGR & C | COM | 33736M103 | 26,587    | 550    | SH | DFND | 4 | 0 | 0 | 550    |
| FIRST TR ISE GLOBAL ENGR & C | COM | 33736M103 | 10,635    | 220    | SH | DFND | 3 | 0 | 0 | 220    |
| FIRST TR ISE GLOBAL ENGR & C | COM | 33736M103 | 9,233     | 191    | SH | DFND | 2 | 0 | 0 | 191    |
| FIRST TR ISE GLOBL COPPR IND | COM | 33733J103 | 932       | 44     | SH | DFND | 3 | 0 | 0 | 44     |
| FIRST TR ISE GLOBL COPPR IND | COM | 33733J103 | 99,063    | 4,675  | SH | DFND | 2 | 0 | 0 | 4,675  |
| FIRST TR ISE REVERE NAT GAS  | COM | 33734J102 | 29,662    | 1,658  | SH | DFND | 4 | 0 | 0 | 1,658  |
| FIRST TR ISE REVERE NAT GAS  | COM | 33734J102 | 122,908   | 6,870  | SH | DFND | 3 | 0 | 0 | 6,870  |
| FIRST TR ISE REVERE NAT GAS  | COM | 33734J102 | 131,080   | 7,327  | SH | DFND | 2 | 0 | 0 | 7,327  |
| FIRST TR ISE WATER INDEX FD  | COM | 33733B100 | 17,463    | 550    | SH | DFND | 3 | 0 | 0 | 550    |
| FIRST TR ISE WATER INDEX FD  | COM | 33733B100 | 318       | 10     | SH | DFND | 2 | 0 | 0 | 10     |
| FIRST TR LRG CP GRWTH ALPHAD | COM | 33735K108 | 1,834,499 | 42,153 | SH | DFND | 3 | 0 | 0 | 42,153 |
| FIRST TR LRG CP GRWTH ALPHAD | COM | 33735K108 | 10,880    | 250    | SH | DFND | 2 | 0 | 0 | 250    |
| FIRST TR LRG CP GRWTH ALPHAD | COM | 33735K108 | 103,404   | 2,376  | SH | DFND | 5 | 0 | 0 | 2,376  |
| FIRST TR LRG CP VL ALPHADEX  | COM | 33735J101 | 247,843   | 5,836  | SH | DFND | 4 | 0 | 0 | 5,836  |
| FIRST TR LRG CP VL ALPHADEX  | COM | 33735J101 | 1,855,427 | 43,690 | SH | DFND | 3 | 0 | 0 | 43,690 |
| FIRST TR LRG CP VL ALPHADEX  | COM | 33735J101 | 61,833    | 1,456  | SH | DFND | 2 | 0 | 0 | 1,456  |
| FIRST TR LRGE CP CORE ALPHA  | COM | 33734K109 | 335,854   | 7,719  | SH | DFND | 4 | 0 | 0 | 7,719  |
| FIRST TR LRGE CP CORE ALPHA  | COM | 33734K109 | 673,665   | 15,483 | SH | DFND | 3 | 0 | 0 | 15,483 |
| FIRST TR LRGE CP CORE ALPHA  | COM | 33734K109 | 242,090   | 5,564  | SH | DFND | 2 | 0 | 0 | 5,564  |
| FIRST TR LRGE CP CORE ALPHA  | COM | 33734K109 | 2,030,351 | 46,664 | SH | DFND | 5 | 0 | 0 | 46,664 |
| FIRST TR MID CAP CORE ALPHAD | COM | 33735B108 | 58,093    | 1,157  | SH | DFND | 4 | 0 | 0 | 1,157  |
| FIRST TR MID CAP CORE ALPHAD | COM | 33735B108 | 221,426   | 4,410  | SH | DFND | 3 | 0 | 0 | 4,410  |
| FIRST TR MID CAP CORE ALPHAD | COM | 33735B108 | 924,215   | 18,407 | SH | DFND | 2 | 0 | 0 | 18,407 |
| FIRST TR MID CAP CORE ALPHAD | COM | 33735B108 | 708,264   | 14,106 | SH | DFND | 5 | 0 | 0 | 14,106 |
| FIRST TR MLP & ENERGY INCOME | COM | 33739B104 | 986,439   | 46,160 | SH | DFND | 4 | 0 | 0 | 46,160 |
| FIRST TR MLP & ENERGY INCOME | COM | 33739B104 | 22,180    | 1,038  | SH | DFND | 3 | 0 | 0 | 1,038  |
| FIRST TR MLP & ENERGY        | COM | 33739B104 | 642,074   | 30,046 | SH | DFND | 2 | 0 | 0 | 30,046 |

| INCOME                       |     |           |           |         |    |      |   |   |   |         |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---|---|---------|
| FIRST TR MORNINGSTAR DIV LEA | COM | 336917109 | 1,077,417 | 46,043  | SH | DFND | 4 | 0 | 0 | 46,043  |
| FIRST TR MORNINGSTAR DIV LEA | COM | 336917109 | 120,838   | 5,164   | SH | DFND | 3 | 0 | 0 | 5,164   |
| FIRST TR MORNINGSTAR DIV LEA | COM | 336917109 | 3,819,129 | 163,211 | SH | DFND | 2 | 0 | 0 | 163,211 |
| FIRST TR MORNINGSTAR DIV LEA | COM | 336917109 | 92,430    | 3,950   | SH | DFND | 5 | 0 | 0 | 3,950   |
| FIRST TR MULTI CAP VALUE ALP | COM | 33733F101 | 29,946    | 658     | SH | DFND | 4 | 0 | 0 | 658     |
| FIRST TR MULTI CAP VALUE ALP | COM | 33733F101 | 72,725    | 1,598   | SH | DFND | 5 | 0 | 0 | 1,598   |
| FIRST TR MULTI CP VAL ALPHA  | COM | 33733C108 | 14,880    | 330     | SH | DFND | 4 | 0 | 0 | 330     |
| FIRST TR MULTI CP VAL ALPHA  | COM | 33733C108 | 5,230     | 116     | SH | DFND | 3 | 0 | 0 | 116     |
| FIRST TR MULTI CP VAL ALPHA  | COM | 33733C108 | 52,800    | 1,171   | SH | DFND | 2 | 0 | 0 | 1,171   |
| FIRST TR MULTI CP VAL ALPHA  | COM | 33733C108 | 6,764     | 150     | SH | DFND | 5 | 0 | 0 | 150     |
| FIRST TR NAS100 EQ WEIGHTED  | COM | 337344105 | 23,115    | 577     | SH | DFND | 4 | 0 | 0 | 577     |
| FIRST TR NAS100 EQ WEIGHTED  | COM | 337344105 | 5,455,358 | 136,175 | SH | DFND | 3 | 0 | 0 | 136,175 |
| FIRST TR NAS100 EQ WEIGHTED  | COM | 337344105 | 68,505    | 1,710   | SH | DFND | 2 | 0 | 0 | 1,710   |
| FIRST TR NASDAQ100 TECH INDE | COM | 337345102 | 12,337    | 300     | SH | DFND | 4 | 0 | 0 | 300     |
| FIRST TR NASDAQ100 TECH INDE | COM | 337345102 | 69,128    | 1,681   | SH | DFND | 3 | 0 | 0 | 1,681   |
| FIRST TR NASDAQ100 TECH INDE | COM | 337345102 | 3,866     | 94      | SH | DFND | 2 | 0 | 0 | 94      |
| FIRST TR S&P REIT INDEX FD   | COM | 33734G108 | 27,013    | 1,374   | SH | DFND | 4 | 0 | 0 | 1,374   |
| FIRST TR S&P REIT INDEX FD   | COM | 33734G108 | 98,359    | 5,003   | SH | DFND | 3 | 0 | 0 | 5,003   |
| FIRST TR S&P REIT INDEX FD   | COM | 33734G108 | 59,904    | 3,047   | SH | DFND | 2 | 0 | 0 | 3,047   |
| FIRST TR SML CP CORE ALPHA F | COM | 33734Y109 | 25,671    | 572     | SH | DFND | 4 | 0 | 0 | 572     |
| FIRST TR SML CP CORE ALPHA F | COM | 33734Y109 | 324,123   | 7,222   | SH | DFND | 3 | 0 | 0 | 7,222   |
| FIRST TR SML CP CORE ALPHA F | COM | 33734Y109 | 8,482     | 189     | SH | DFND | 2 | 0 | 0 | 189     |
| FIRST TR SML CP CORE ALPHA F | COM | 33734Y109 | 28,723    | 640     | SH | DFND | 5 | 0 | 0 | 640     |
| FIRST TR SR FLG RTE INCM FD  | COM | 33733U108 | 298       | 22      | SH | DFND | 4 | 0 | 0 | 22      |
| FIRST TR STOXX EURO DIV FD   | COM | 33735T109 | 239,762   | 17,747  | SH | DFND | 4 | 0 | 0 | 17,747  |
| FIRST TR STOXX EURO DIV FD   | COM | 33735T109 | 5,593     | 414     | SH | DFND | 2 | 0 | 0 | 414     |
| FIRST TR STRATEGIC HIGH INC  | COM | 337353304 | 7,618     | 495     | SH | DFND | 3 | 0 | 0 | 495     |
| FIRST TR STRATEGIC HIGH INC  | COM | 337353304 | 1,908     | 124     | SH | DFND | 2 | 0 | 0 | 124     |
| FIRST TR US IPO INDEX FD     | COM | 336920103 | 59,391    | 1,235   | SH | DFND | 4 | 0 | 0 | 1,235   |
| FIRST TR US IPO INDEX FD     | COM | 336920103 | 2,362,085 | 49,118  | SH | DFND | 3 | 0 | 0 | 49,118  |
| FIRST TR US IPO INDEX FD     | COM | 336920103 | 443,294   | 9,218   | SH | DFND | 2 | 0 | 0 | 9,218   |
| FIRST TR US IPO INDEX FD     | COM | 336920103 | 143,693   | 2,988   | SH | DFND | 5 | 0 | 0 | 2,988   |
| FIRST TR VALUE LINE DIVID IN | COM | 33734H106 | 941,648   | 41,926  | SH | DFND | 4 | 0 | 0 | 41,926  |
| FIRST TR VALUE LINE          | COM | 33734H106 | 180,938   | 8,056   | SH | DFND | 3 | 0 | 0 | 8,056   |

|                                 |     |           |           |         |    |      |   |         |   |        |
|---------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| DIVID IN                        |     |           |           |         |    |      |   |         |   |        |
| FIRST TR VALUE LINE<br>DIVID IN | COM | 33734H106 | 655,046   | 29,165  | SH | DFND | 2 | 0       | 0 | 29,165 |
| FIRST TR VALUE LINE<br>DIVID IN | COM | 33734H106 | 964,865   | 42,959  | SH | DFND | 5 | 0       | 0 | 42,959 |
| FIRST TRUST MORTGAGE<br>INCM FD | COM | 33734E103 | 6,119     | 404     | SH | DFND | 3 | 0       | 0 | 404    |
| FIRST TRUST SPECIALTY<br>FINANC | COM | 33733G109 | 126,654   | 15,150  | SH | DFND | 4 | 0       | 0 | 15,150 |
| FIRSTENERGY CORP                | COM | 337932107 | 5,340,651 | 159,090 | SH | SOLE | 1 | 159,090 | 0 | 0      |
| FIRSTENERGY CORP                | COM | 337932107 | 270,653   | 8,062   | SH | DFND | 4 | 0       | 0 | 8,062  |
| FIRSTENERGY CORP                | COM | 337932107 | 771,039   | 22,968  | SH | DFND | 3 | 0       | 0 | 22,968 |
| FIRSTENERGY CORP                | COM | 337932107 | 193,298   | 5,758   | SH | DFND | 2 | 0       | 0 | 5,758  |
| FIRSTHAND TECH VALUE<br>FD INC  | COM | 33766Y100 | 1,441     | 60      | SH | DFND | 3 | 0       | 0 | 60     |
| FIRSTMERIT CORP                 | COM | 337915102 | 7,647,974 | 434,544 | SH | SOLE | 1 | 434,544 | 0 | 0      |
| FIRSTMERIT CORP                 | COM | 337915102 | 4,382     | 249     | SH | DFND | 2 | 0       | 0 | 249    |
| FISERV INC                      | COM | 337738108 | 9,413,571 | 145,642 | SH | SOLE | 1 | 145,642 | 0 | 0      |
| FISERV INC                      | COM | 337738108 | 6,464     | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| FISERV INC                      | COM | 337738108 | 445,271   | 6,889   | SH | DFND | 2 | 0       | 0 | 6,889  |
| FIVE BELOW                      | COM | 33829M101 | 1,405,086 | 35,473  | SH | SOLE | 1 | 35,473  | 0 | 0      |
| FIVE PRIME<br>THERAPEUTICS IN   | COM | 33830X104 | 132,197   | 11,270  | SH | SOLE | 1 | 11,270  | 0 | 0      |
| FIVE STAR QUALITY<br>CARE       | COM | 33832D106 | 106,031   | 28,125  | SH | SOLE | 1 | 28,125  | 0 | 0      |
| FIVE9 INC                       | COM | 338307101 | 52,130    | 7,971   | SH | SOLE | 1 | 7,971   | 0 | 0      |
| FLAGSTAR BANCORP INC            | COM | 337930705 | 223,082   | 13,255  | SH | SOLE | 1 | 13,255  | 0 | 0      |
| FLAGSTAR BANCORP INC            | COM | 337930705 | 219       | 13      | SH | DFND | 3 | 0       | 0 | 13     |
| FLAHERTY & CRUMRINE<br>PFD INC  | COM | 33848E106 | 22,321    | 2,054   | SH | DFND | 3 | 0       | 0 | 2,054  |
| FLAHERTY & CRUMRINE<br>PFD INC  | COM | 338480106 | 31,673    | 2,310   | SH | DFND | 3 | 0       | 0 | 2,310  |
| FLAHERTY&CRMN PFD<br>SEC INCOM  | COM | 338478100 | 38,620    | 2,000   | SH | DFND | 4 | 0       | 0 | 2,000  |
| FLAHERTY&CRMN PFD<br>SEC INCOM  | COM | 338478100 | 312,251   | 16,170  | SH | DFND | 3 | 0       | 0 | 16,170 |
| FLAHERTY&CRMN PFD<br>SEC INCOM  | COM | 338478100 | 39,161    | 2,028   | SH | DFND | 2 | 0       | 0 | 2,028  |
| FLAHERTY&CRMN PFD<br>SEC INCOM  | COM | 338478100 | 274,916   | 14,237  | SH | DFND | 5 | 0       | 0 | 14,237 |
| FLEETCOR<br>TECHNOLOGIES INC    | COM | 339041105 | 485,908   | 3,419   | SH | SOLE | 1 | 3,419   | 0 | 0      |
| FLEETCOR<br>TECHNOLOGIES INC    | COM | 339041105 | 28,424    | 200     | SH | DFND | 4 | 0       | 0 | 200    |
| FLEETMATICS GROUP<br>PLC        | COM | G35569105 | 744,475   | 24,409  | SH | SOLE | 1 | 24,409  | 0 | 0      |
| FLEXION THERAPEUTICS<br>INC     | COM | 33938J106 | 54,397    | 2,979   | SH | SOLE | 1 | 2,979   | 0 | 0      |
| FLEXION THERAPEUTICS<br>INC     | COM | 33938J106 | 8,674     | 475     | SH | DFND | 4 | 0       | 0 | 475    |
| FLEXSHARES TR                   | COM | 33939L308 | 32,020    | 612     | SH | DFND | 4 | 0       | 0 | 612    |
| FLEXSHARES TR                   | COM | 33939L100 | 226,827   | 2,724   | SH | DFND | 4 | 0       | 0 | 2,724  |
| FLEXSHARES TR                   | COM | 33939L803 | 118,390   | 1,916   | SH | DFND | 4 | 0       | 0 | 1,916  |
| FLEXSHARES TR                   | COM | 33939L605 | 9,346     | 377     | SH | DFND | 4 | 0       | 0 | 377    |
| FLEXSHARES TR                   | COM | 33939L407 | 7,155     | 208     | SH | DFND | 3 | 0       | 0 | 208    |
| FLEXSHARES TR                   | COM | 33939L407 | 17,544    | 510     | SH | DFND | 5 | 0       | 0 | 510    |
| FLEXSHARES TR                   | COM | 33939L308 | 73,248    | 1,400   | SH | DFND | 2 | 0       | 0 | 1,400  |
| FLEXSHARES TR                   | COM | 33939L803 | 15,448    | 250     | SH | DFND | 2 | 0       | 0 | 250    |
| FLEXSHARES TR                   | COM | 33939L860 | 499,468   | 14,336  | SH | DFND | 2 | 0       | 0 | 14,336 |
| FLEXSHARES TR                   | COM | 33939L845 | 7,310     | 215     | SH | DFND | 5 | 0       | 0 | 215    |
| FLEXSHARES TR                   | COM | 33939L803 | 32,749    | 530     | SH | DFND | 5 | 0       | 0 | 530    |
| FLEXSTEEL INDS                  | COM | 339382103 | 107,835   | 3,197   | SH | SOLE | 1 | 3,197   | 0 | 0      |
| FLEXTRONICS INTL LTD            | COM | Y2573F102 | 6,822     | 661     | SH | DFND | 3 | 0       | 0 | 661    |

|                              |     |           |            |           |    |      |   |           |   |         |
|------------------------------|-----|-----------|------------|-----------|----|------|---|-----------|---|---------|
| FLEXTRONICS INTL LTD         | COM | Y2573F102 | 167,359    | 16,217    | SH | DFND | 2 | 0         | 0 | 16,217  |
| FLIR SYS INC                 | COM | 302445101 | 3,322      | 106       | SH | DFND | 2 | 0         | 0 | 106     |
| FLIR SYSTEMS INC             | COM | 302445101 | 1,578,063  | 50,353    | SH | SOLE | 1 | 50,353    | 0 | 0       |
| FLOTEK INDS INC DEL          | COM | 343389102 | 7,821      | 300       | SH | DFND | 4 | 0         | 0 | 300     |
| FLOTEK INDS INC DEL          | COM | 343389102 | 72,996     | 2,800     | SH | DFND | 2 | 0         | 0 | 2,800   |
| FLOTEK INDUSTRIES INC        | COM | 343389102 | 1,065,716  | 40,879    | SH | SOLE | 1 | 40,879    | 0 | 0       |
| FLOWERS FOODS INC            | COM | 343498101 | 6,741,700  | 367,195   | SH | SOLE | 1 | 367,195   | 0 | 0       |
| FLOWERS FOODS INC            | COM | 343498101 | 31,341     | 1,707     | SH | DFND | 3 | 0         | 0 | 1,707   |
| FLOWERS FOODS INC            | COM | 343498101 | 38,556     | 2,100     | SH | DFND | 2 | 0         | 0 | 2,100   |
| FLOWERVE CORP                | COM | 34354P105 | 4,325,697  | 61,340    | SH | SOLE | 1 | 61,340    | 0 | 0       |
| FLOWERVE CORP                | COM | 34354P105 | 14,104     | 200       | SH | DFND | 4 | 0         | 0 | 200     |
| FLOWERVE CORP                | COM | 34354P105 | 105,780    | 1,500     | SH | DFND | 3 | 0         | 0 | 1,500   |
| FLOWERVE CORP                | COM | 34354P105 | 74,963     | 1,063     | SH | DFND | 2 | 0         | 0 | 1,063   |
| FLOWERVE CORP                | COM | 34354P105 | 5,783      | 82        | SH | DFND | 5 | 0         | 0 | 82      |
| FLUIDIGM CORP                | COM | 34385P108 | 449,404    | 18,343    | SH | SOLE | 1 | 18,343    | 0 | 0       |
| FLUIDIGM CORP DEL            | COM | 34385P108 | 19,110     | 780       | SH | DFND | 3 | 0         | 0 | 780     |
| FLUOR CORP                   | COM | 343412102 | 5,751,153  | 86,108    | SH | SOLE | 1 | 86,108    | 0 | 0       |
| FLUOR CORP NEW               | COM | 343412102 | 23,510     | 352       | SH | DFND | 4 | 0         | 0 | 352     |
| FLUOR CORP NEW               | COM | 343412102 | 20,304     | 304       | SH | DFND | 3 | 0         | 0 | 304     |
| FLUOR CORP NEW               | COM | 343412102 | 101,654    | 1,522     | SH | DFND | 2 | 0         | 0 | 1,522   |
| FLUOR CORP NEW               | COM | 343412102 | 2,939      | 44        | SH | DFND | 5 | 0         | 0 | 44      |
| FLUSHING FINANCIAL CORP      | COM | 343873105 | 361,326    | 19,777    | SH | SOLE | 1 | 19,777    | 0 | 0       |
| FLUSHING FINL CORP           | COM | 343873105 | 5,061      | 277       | SH | DFND | 4 | 0         | 0 | 277     |
| FLY LEASING LTD              | COM | 34407D109 | 10,545     | 823       | SH | DFND | 2 | 0         | 0 | 823     |
| FMC CORP                     | COM | 302491303 | 3,020,375  | 52,813    | SH | SOLE | 1 | 52,813    | 0 | 0       |
| FMC TECHNOLOGIES INC         | COM | 30249U101 | 5,625,267  | 103,577   | SH | SOLE | 1 | 103,577   | 0 | 0       |
| FMC TECHNOLOGIES INC         | COM | 30249U101 | 4,345      | 80        | SH | DFND | 4 | 0         | 0 | 80      |
| FMC TECHNOLOGIES INC         | COM | 30249U101 | 4,345      | 80        | SH | DFND | 2 | 0         | 0 | 80      |
| FNB CORP                     | COM | 302520101 | 1,542,010  | 128,608   | SH | SOLE | 1 | 128,608   | 0 | 0       |
| FNB CORP PA                  | COM | 302520101 | 260,072    | 21,691    | SH | DFND | 3 | 0         | 0 | 21,691  |
| FNB CORP PA                  | COM | 302520101 | 29,975     | 2,500     | SH | DFND | 2 | 0         | 0 | 2,500   |
| FNF GROUP                    | COM | 31620R303 | 534,300    | 19,261    | SH | SOLE | 1 | 19,261    | 0 | 0       |
| FNFV GROUP                   | COM | 31620R402 | 43,798     | 3,183     | SH | SOLE | 1 | 3,183     | 0 | 0       |
| FOMENTO ECONOMICO MEXICANO S | COM | 344419106 | 11,138     | 121       | SH | DFND | 3 | 0         | 0 | 121     |
| FOOT LOCKER INC              | COM | 344849104 | 16,050,462 | 288,418   | SH | SOLE | 1 | 288,418   | 0 | 0       |
| FOOT LOCKER INC              | COM | 344849104 | 5,509      | 99        | SH | DFND | 4 | 0         | 0 | 99      |
| FOOT LOCKER INC              | COM | 344849104 | 239,796    | 4,309     | SH | DFND | 3 | 0         | 0 | 4,309   |
| FOOT LOCKER INC              | COM | 344849104 | 580,652    | 10,434    | SH | DFND | 2 | 0         | 0 | 10,434  |
| FORD MOTOR CO                | COM | 345370860 | 19,735,820 | 1,334,403 | SH | SOLE | 1 | 1,334,403 | 0 | 0       |
| FORD MTR CO DEL              | COM | 345370860 | 2,281,447  | 154,256   | SH | DFND | 4 | 0         | 0 | 154,256 |
| FORD MTR CO DEL              | COM | 345370860 | 3,580,883  | 242,115   | SH | DFND | 3 | 0         | 0 | 242,115 |
| FORD MTR CO DEL              | COM | 345370860 | 1,960,379  | 132,548   | SH | DFND | 2 | 0         | 0 | 132,548 |
| FORD MTR CO DEL              | COM | 345370860 | 32,728     | 2,213     | SH | DFND | 5 | 0         | 0 | 2,213   |
| FOREST CITY ENTERPRISES CL   | COM | 345550107 | 110,925    | 5,671     | SH | SOLE | 1 | 5,671     | 0 | 0       |
| FOREST CITY ENTERPRISES INC  | COM | 345550107 | 5,653      | 289       | SH | DFND | 2 | 0         | 0 | 289     |
| FOREST OIL CORP              | COM | 346091705 | 106,960    | 91,419    | SH | SOLE | 1 | 91,419    | 0 | 0       |
| FOREST OIL CORP              | COM | 346091705 | 117        | 100       | SH | DFND | 3 | 0         | 0 | 100     |
| FORESTAR GROUP INC           | COM | 346233109 | 474,985    | 26,805    | SH | SOLE | 1 | 26,805    | 0 | 0       |
| FORMFACTOR INC               | COM | 346375108 | 260,343    | 36,310    | SH | SOLE | 1 | 36,310    | 0 | 0       |
| FORMULA SYS 1985 LTD         | COM | 346414105 | 55,985     | 2,178     | SH | DFND | 2 | 0         | 0 | 2,178   |
| FORRESTER RESEARCH INC       | COM | 346563109 | 309,071    | 8,385     | SH | SOLE | 1 | 8,385     | 0 | 0       |
| FORT DEARBORN INCOME SECS IN | COM | 347200107 | 3,950      | 273       | SH | DFND | 5 | 0         | 0 | 273     |
| FORTINET INC                 | COM | 34959E109 | 6,925,238  | 274,104   | SH | SOLE | 1 | 274,104   | 0 | 0       |
| FORTINET INC                 | COM | 34959E109 | 26,705     | 1,057     | SH | DFND | 4 | 0         | 0 | 1,057   |



|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| FORTINET INC                 | COM | 34959E109 | 11,117     | 440     | SH | DFND | 3 | 0       | 0 | 440    |
| FORTINET INC                 | COM | 34959E109 | 6,139      | 243     | SH | DFND | 2 | 0       | 0 | 243    |
| FORTRESS INVESTMENT GROUP LL | COM | 34958B106 | 61,232     | 8,900   | SH | DFND | 4 | 0       | 0 | 8,900  |
| FORTRESS INVESTMENT GROUP LL | COM | 34958B106 | 1,376      | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| FORTRESS INVESTMENT GROUP LL | COM | 34958B106 | 688        | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| FORTUNE BRANDS HOME & SEC IN | COM | 34964C106 | 13,936     | 339     | SH | DFND | 3 | 0       | 0 | 339    |
| FORTUNE BRANDS HOME & SEC IN | COM | 34964C106 | 12,333     | 300     | SH | DFND | 2 | 0       | 0 | 300    |
| FORTUNE BRANDS HOME & SEC IN | COM | 34964C106 | 8,304      | 202     | SH | DFND | 5 | 0       | 0 | 202    |
| FORTUNE BRANDS HOME + SECU   | COM | 34964C106 | 13,051,068 | 317,467 | SH | SOLE | 1 | 317,467 | 0 | 0      |
| FORUM ENERGY TECHNOLOGIES    | COM | 34984V100 | 1,192,413  | 38,955  | SH | SOLE | 1 | 38,955  | 0 | 0      |
| FORUM ENERGY TECHNOLOGIES IN | COM | 34984V100 | 30,610     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| FORWARD AIR CORP             | COM | 349853101 | 1,071,975  | 23,912  | SH | SOLE | 1 | 23,912  | 0 | 0      |
| FOSSIL GROUP INC             | COM | 34988V106 | 1,613,672  | 17,185  | SH | SOLE | 1 | 17,185  | 0 | 0      |
| FOSSIL GROUP INC             | COM | 34988V106 | 31,832     | 339     | SH | DFND | 4 | 0       | 0 | 339    |
| FOSSIL GROUP INC             | COM | 34988V106 | 845        | 9       | SH | DFND | 3 | 0       | 0 | 9      |
| FOSTER (LB) CO A             | COM | 350060109 | 310,463    | 6,758   | SH | SOLE | 1 | 6,758   | 0 | 0      |
| FOSTER L B CO                | COM | 350060109 | 5,007      | 109     | SH | DFND | 3 | 0       | 0 | 109    |
| FOSTER WHEELER AG            | COM | H27178104 | 57,580     | 1,821   | SH | SOLE | 1 | 1,821   | 0 | 0      |
| FOSTER WHEELER AG            | COM | H27178104 | 15,810     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| FOSTER WHEELER AG            | COM | H27178104 | 7,115      | 225     | SH | DFND | 3 | 0       | 0 | 225    |
| FOUNDATION MEDICINE INC      | COM | 350465100 | 173,086    | 9,129   | SH | SOLE | 1 | 9,129   | 0 | 0      |
| FOX CHASE BANCORP INC        | COM | 35137T108 | 129,338    | 7,930   | SH | SOLE | 1 | 7,930   | 0 | 0      |
| FOX FACTORY HOLDING CORP     | COM | 35138V102 | 113,228    | 7,305   | SH | SOLE | 1 | 7,305   | 0 | 0      |
| FRANCESCAS HOLDINGS CORP     | COM | 351793104 | 451,611    | 32,420  | SH | SOLE | 1 | 32,420  | 0 | 0      |
| FRANCO NEVADA CORP           | COM | 351858956 | 191,422    | 3,900   | SH | SOLE | 1 | 3,900   | 0 | 0      |
| FRANCO NEVADA CORP           | COM | 351858105 | 123,618    | 2,529   | SH | DFND | 3 | 0       | 0 | 2,529  |
| FRANCO NEVADA CORP           | COM | 351858105 | 4,692      | 96      | SH | DFND | 2 | 0       | 0 | 96     |
| FRANK S INTERNATIONAL NV     | COM | N33462107 | 20,738     | 1,109   | SH | SOLE | 1 | 1,109   | 0 | 0      |
| FRANKLIN COVEY CO            | COM | 353469109 | 140,264    | 7,160   | SH | SOLE | 1 | 7,160   | 0 | 0      |
| FRANKLIN ELEC INC            | COM | 353514102 | 3,439      | 99      | SH | DFND | 2 | 0       | 0 | 99     |
| FRANKLIN ELECTRIC CO INC     | COM | 353514102 | 1,239,697  | 35,685  | SH | SOLE | 1 | 35,685  | 0 | 0      |
| FRANKLIN FINANCIAL CORP/VA   | COM | 35353C102 | 117,894    | 6,335   | SH | SOLE | 1 | 6,335   | 0 | 0      |
| FRANKLIN LTD DURATION INC TR | COM | 35472T101 | 142,667    | 11,524  | SH | DFND | 4 | 0       | 0 | 11,524 |
| FRANKLIN LTD DURATION INC TR | COM | 35472T101 | 12,380     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| FRANKLIN LTD DURATION INC TR | COM | 35472T101 | 137,789    | 11,130  | SH | DFND | 2 | 0       | 0 | 11,130 |
| FRANKLIN LTD DURATION INC TR | COM | 35472T101 | 20,259     | 1,637   | SH | DFND | 5 | 0       | 0 | 1,637  |
| FRANKLIN RES INC             | COM | 354613101 | 417,687    | 7,649   | SH | DFND | 4 | 0       | 0 | 7,649  |
| FRANKLIN RES INC             | COM | 354613101 | 15,018     | 275     | SH | DFND | 3 | 0       | 0 | 275    |
| FRANKLIN RES INC             | COM | 354613101 | 30,363     | 556     | SH | DFND | 2 | 0       | 0 | 556    |
| FRANKLIN RESOURCES INC       | COM | 354613101 | 8,479,568  | 155,275 | SH | SOLE | 1 | 155,275 | 0 | 0      |
| FRANKLIN STREET PROPERTIES   | COM | 35471R106 | 773,933    | 68,978  | SH | SOLE | 1 | 68,978  | 0 | 0      |
| FRANKLIN UNVL TR             | COM | 355145103 | 30,537     | 4,350   | SH | DFND | 3 | 0       | 0 | 4,350  |

|                              |     |           |            |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| FRANKLIN UNVL TR             | COM | 355145103 | 122,864    | 17,502  | SH | DFND | 2 | 0       | 0 | 17,502  |
| FRANKS INTL N V              | COM | N33462107 | 14,867     | 795     | SH | DFND | 4 | 0       | 0 | 795     |
| FRANKS INTL N V              | COM | N33462107 | 13,371     | 715     | SH | DFND | 2 | 0       | 0 | 715     |
| FRED S INC CLASS A           | COM | 356108100 | 392,658    | 28,047  | SH | SOLE | 1 | 28,047  | 0 | 0       |
| FREDS INC                    | COM | 356108100 | 1,652      | 118     | SH | DFND | 4 | 0       | 0 | 118     |
| FREEPORT MCMORAN INC         | COM | 35671D857 | 13,211,463 | 404,639 | SH | SOLE | 1 | 404,639 | 0 | 0       |
| FREEPORT-MCMORAN INC         | COM | 35671D857 | 868,671    | 26,606  | SH | DFND | 4 | 0       | 0 | 26,606  |
| FREEPORT-MCMORAN INC         | COM | 35671D857 | 3,270,090  | 100,156 | SH | DFND | 3 | 0       | 0 | 100,156 |
| FREEPORT-MCMORAN INC         | COM | 35671D857 | 1,909,881  | 58,496  | SH | DFND | 2 | 0       | 0 | 58,496  |
| FREEPORT-MCMORAN INC         | COM | 35671D857 | 46,004     | 1,409   | SH | DFND | 5 | 0       | 0 | 1,409   |
| FREESCALE SEMICONDUCTOR LT   | COM | G3727Q101 | 40,095     | 2,053   | SH | SOLE | 1 | 2,053   | 0 | 0       |
| FREIGHTCAR AMERICA INC       | COM | 357023100 | 262,404    | 7,880   | SH | SOLE | 1 | 7,880   | 0 | 0       |
| FRESENIUS MED CARE AG&CO KGA | COM | 358029106 | 3,088      | 89      | SH | DFND | 4 | 0       | 0 | 89      |
| FRESENIUS MED CARE AG&CO KGA | COM | 358029106 | 5,691      | 164     | SH | DFND | 3 | 0       | 0 | 164     |
| FRESH DEL MONTE PRODUCE IN   | COM | G36738105 | 753,223    | 23,612  | SH | SOLE | 1 | 23,612  | 0 | 0       |
| FRESH MARKET INC/THE         | COM | 35804H106 | 977,691    | 27,990  | SH | SOLE | 1 | 27,990  | 0 | 0       |
| FRESH MKT INC                | COM | 35804H106 | 21,726     | 622     | SH | DFND | 4 | 0       | 0 | 622     |
| FRONTIER COMMUNICATIONS CO   | COM | 35906A108 | 3,516,793  | 540,214 | SH | SOLE | 1 | 540,214 | 0 | 0       |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 646,731    | 99,344  | SH | DFND | 4 | 0       | 0 | 99,344  |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 845,535    | 129,883 | SH | DFND | 3 | 0       | 0 | 129,883 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 184,811    | 28,389  | SH | DFND | 2 | 0       | 0 | 28,389  |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 39,789     | 6,112   | SH | DFND | 5 | 0       | 0 | 6,112   |
| FRONTLINE LTD                | COM | G3682E127 | 54,620     | 43,349  | SH | SOLE | 1 | 43,349  | 0 | 0       |
| FRONTLINE LTD                | COM | G3682E127 | 630        | 500     | SH | DFND | 3 | 0       | 0 | 500     |
| FRONTLINE LTD                | COM | G3682E127 | 275        | 218     | SH | DFND | 2 | 0       | 0 | 218     |
| FS INVT CORP                 | COM | 302635107 | 718,628    | 66,725  | SH | DFND | 4 | 0       | 0 | 66,725  |
| FS INVT CORP                 | COM | 302635107 | 2,743,690  | 254,753 | SH | DFND | 3 | 0       | 0 | 254,753 |
| FS INVT CORP                 | COM | 302635107 | 1,789,545  | 166,160 | SH | DFND | 2 | 0       | 0 | 166,160 |
| FS INVT CORP                 | COM | 302635107 | 270,982    | 25,161  | SH | DFND | 5 | 0       | 0 | 25,161  |
| FST TR NEW OPPORT MLP & ENE  | COM | 33739M100 | 284,313    | 15,115  | SH | DFND | 4 | 0       | 0 | 15,115  |
| FTD COS INC                  | COM | 30281V108 | 495,959    | 14,540  | SH | SOLE | 1 | 14,540  | 0 | 0       |
| FTD COS INC                  | COM | 30281V108 | 2,217      | 65      | SH | DFND | 3 | 0       | 0 | 65      |
| FTI CONSULTING INC           | COM | 302941109 | 3,753,271  | 107,359 | SH | SOLE | 1 | 107,359 | 0 | 0       |
| FUEL SYSTEMS SOLUTIONS INC   | COM | 35952W103 | 82,480     | 9,257   | SH | SOLE | 1 | 9,257   | 0 | 0       |
| FUEL TECH INC                | COM | 359523107 | 12,750     | 3,000   | SH | DFND | 3 | 0       | 0 | 3,000   |
| FUELCELL ENERGY INC          | COM | 35952H106 | 301,733    | 144,370 | SH | SOLE | 1 | 144,370 | 0 | 0       |
| FUELCELL ENERGY INC          | COM | 35952H106 | 3,344      | 1,600   | SH | DFND | 2 | 0       | 0 | 1,600   |
| FULL CIRCLE CAP CORP         | COM | 359671104 | 14,218     | 2,225   | SH | DFND | 3 | 0       | 0 | 2,225   |
| FULTON FINANCIAL CORP        | COM | 360271100 | 4,180,185  | 377,273 | SH | SOLE | 1 | 377,273 | 0 | 0       |
| FULTON FINL CORP PA          | COM | 360271100 | 47,212     | 4,261   | SH | DFND | 2 | 0       | 0 | 4,261   |
| FURMANITE CORP               | COM | 361086101 | 166,174    | 24,582  | SH | SOLE | 1 | 24,582  | 0 | 0       |
| FUTUREFUEL CORP              | COM | 36116M106 | 199,336    | 16,765  | SH | SOLE | 1 | 16,765  | 0 | 0       |
| FUTUREFUEL CORPORATION       | COM | 36116M106 | 12,163     | 1,023   | SH | DFND | 3 | 0       | 0 | 1,023   |
| FX ENERGY INC                | COM | 302695101 | 107,130    | 35,240  | SH | SOLE | 1 | 35,240  | 0 | 0       |
| FXCM INC A                   | COM | 302693106 | 546,682    | 34,491  | SH | SOLE | 1 | 34,491  | 0 | 0       |

|                              |     |           |           |        |    |      |   |        |   |        |
|------------------------------|-----|-----------|-----------|--------|----|------|---|--------|---|--------|
| G & K SVCS INC               | COM | 361268105 | 448,190   | 8,093  | SH | DFND | 2 | 0      | 0 | 8,093  |
| G + K SERVICES INC CL A      | COM | 361268105 | 848,034   | 15,313 | SH | SOLE | 1 | 15,313 | 0 | 0      |
| G III APPAREL GROUP LTD      | COM | 36237H101 | 1,213,070 | 14,640 | SH | SOLE | 1 | 14,640 | 0 | 0      |
| GABELLI CONV&INCOM SECS FD I | COM | 36240B109 | 33,600    | 5,600  | SH | DFND | 3 | 0      | 0 | 5,600  |
| GABELLI CONV&INCOM SECS FD I | COM | 36240B109 | 22,230    | 3,705  | SH | DFND | 2 | 0      | 0 | 3,705  |
| GABELLI DIVD & INCOME TR     | COM | 36242H104 | 63,900    | 3,000  | SH | DFND | 4 | 0      | 0 | 3,000  |
| GABELLI DIVD & INCOME TR     | COM | 36242H104 | 2,130     | 100    | SH | DFND | 3 | 0      | 0 | 100    |
| GABELLI DIVD & INCOME TR     | COM | 36242H104 | 245,312   | 11,517 | SH | DFND | 2 | 0      | 0 | 11,517 |
| GABELLI EQUITY TR INC        | COM | 362397184 | 212       | 3,668  | SH | DFND | 3 | 0      | 0 | 3,668  |
| GABELLI EQUITY TR INC        | COM | 362397101 | 25,877    | 4,056  | SH | DFND | 3 | 0      | 0 | 4,056  |
| GABELLI EQUITY TR INC        | COM | 362397101 | 15,433    | 2,419  | SH | DFND | 2 | 0      | 0 | 2,419  |
| GABELLI EQUITY TR INC        | COM | 362397184 | 140       | 2,429  | SH | DFND | 2 | 0      | 0 | 2,429  |
| GABELLI GLB SML & MD CP VAL  | COM | 36249W104 | 3,693     | 361    | SH | DFND | 4 | 0      | 0 | 361    |
| GABELLI GLB SML & MD CP VAL  | COM | 36249W104 | 102       | 10     | SH | DFND | 3 | 0      | 0 | 10     |
| GABELLI GLB SML & MD CP VAL  | COM | 36249W104 | 11,754    | 1,149  | SH | DFND | 2 | 0      | 0 | 1,149  |
| GABELLI HLTHCARE & WELLNESS  | COM | 36246K103 | 406       | 41     | SH | DFND | 3 | 0      | 0 | 41     |
| GABELLI HLTHCARE & WELLNESS  | COM | 36246K103 | 723       | 73     | SH | DFND | 2 | 0      | 0 | 73     |
| GABELLI UTIL TR              | COM | 36240A101 | 6,869     | 962    | SH | DFND | 3 | 0      | 0 | 962    |
| GABELLI UTIL TR              | COM | 36240A101 | 321       | 45     | SH | DFND | 2 | 0      | 0 | 45     |
| GAFISA S A                   | COM | 362607301 | 447       | 187    | SH | DFND | 3 | 0      | 0 | 187    |
| GAFISA S A                   | COM | 362607301 | 11,950    | 5,000  | SH | DFND | 2 | 0      | 0 | 5,000  |
| GAIAM INC CLASS A            | COM | 36268Q103 | 71,969    | 9,805  | SH | SOLE | 1 | 9,805  | 0 | 0      |
| GAIN CAPITAL HOLDINGS INC    | COM | 36268W100 | 96,378    | 15,130 | SH | SOLE | 1 | 15,130 | 0 | 0      |
| GALECTIN THERAPEUTICS INC    | COM | 363225202 | 59,228    | 11,775 | SH | SOLE | 1 | 11,775 | 0 | 0      |
| GALENA BIOPHARMA INC         | COM | 363256108 | 158,927   | 77,149 | SH | SOLE | 1 | 77,149 | 0 | 0      |
| GALENA BIOPHARMA INC         | COM | 363256108 | 206       | 100    | SH | DFND | 4 | 0      | 0 | 100    |
| GALENA BIOPHARMA INC         | COM | 363256108 | 513       | 249    | SH | DFND | 2 | 0      | 0 | 249    |
| GALLAGHER ARTHUR J & CO      | COM | 363576109 | 9,072     | 200    | SH | DFND | 3 | 0      | 0 | 200    |
| GALLAGHER ARTHUR J & CO      | COM | 363576109 | 513,102   | 11,312 | SH | DFND | 2 | 0      | 0 | 11,312 |
| GAMCO GLOBAL GOLD NAT RES &  | COM | 36465A109 | 92,343    | 9,983  | SH | DFND | 4 | 0      | 0 | 9,983  |
| GAMCO GLOBAL GOLD NAT RES &  | COM | 36465A109 | 26,178    | 2,830  | SH | DFND | 3 | 0      | 0 | 2,830  |
| GAMCO GLOBAL GOLD NAT RES &  | COM | 36465A109 | 4,644     | 502    | SH | DFND | 2 | 0      | 0 | 502    |
| GAMCO GLOBAL GOLD NAT RES &  | COM | 36465A109 | 1,240     | 134    | SH | DFND | 5 | 0      | 0 | 134    |
| GAMCO INVESTORS INC A        | COM | 361438104 | 296,613   | 4,193  | SH | SOLE | 1 | 4,193  | 0 | 0      |
| GAMCO NAT RES GOLD & INCOME  | COM | 36465E101 | 19,500    | 2,000  | SH | DFND | 4 | 0      | 0 | 2,000  |
| GAMESTOP CORP CLASS A        | COM | 36467W109 | 1,819,145 | 44,154 | SH | SOLE | 1 | 44,154 | 0 | 0      |
| GAMESTOP CORP NEW            | COM | 36467W109 | 20,270    | 492    | SH | DFND | 4 | 0      | 0 | 492    |
| GAMESTOP CORP NEW            | COM | 36467W109 | 8,240     | 200    | SH | DFND | 3 | 0      | 0 | 200    |
| GAMESTOP CORP NEW            | COM | 36467W109 | 90,475    | 2,196  | SH | DFND | 2 | 0      | 0 | 2,196  |
| GAMING AND LEISURE           | COM | 36467J108 | 82,750    | 2,678  | SH | SOLE | 1 | 2,678  | 0 | 0      |

| PROPERTY                     |        |           |            |           |    |      |      |           |   |         |   |
|------------------------------|--------|-----------|------------|-----------|----|------|------|-----------|---|---------|---|
| GANNETT CO                   | COM    | 364730101 | 2,534,085  | 85,409    | SH | SOLE | 1    | 85,409    | 0 | 0       |   |
| GANNETT INC                  | COM    | 364730101 | 6,438      | 217       | SH | DFND | 3    | 0         | 0 | 217     |   |
| GAP INC DEL                  | COM    | 364760108 | 24,430     | 586       | SH | DFND | 4    | 0         | 0 | 586     |   |
| GAP INC DEL                  | COM    | 364760108 | 14,967     | 359       | SH | DFND | 2    | 0         | 0 | 359     |   |
| GAP INC/THE                  | COM    | 364760108 | 4,801,062  | 115,161   | SH | SOLE | 1    | 115,161   | 0 | 0       |   |
| GARMIN LTD                   | COM    | H2906T109 | 3,661,812  | 70,433    | SH | SOLE | 1    | 70,433    | 0 | 0       |   |
| GARMIN LTD                   | COM    | H2906T109 | 28,283     | 544       | SH | DFND | 4    | 0         | 0 | 544     |   |
| GARMIN LTD                   | COM    | H2906T109 | 73,147     | 1,407     | SH | DFND | 3    | 0         | 0 | 1,407   |   |
| GARMIN LTD                   | COM    | H2906T109 | 104,613    | 2,012     | SH | DFND | 2    | 0         | 0 | 2,012   |   |
| GARMIN LTD                   | COM    | H2906T109 | 52,510     | 1,010     | SH | DFND | 5    | 0         | 0 | 1,010   |   |
| GARTNER INC                  | COM    | 366651107 | 13,016,092 | 177,162   | SH | SOLE | 1    | 177,162   | 0 | 0       |   |
| GARTNER INC                  | COM    | 366651107 | 7,274      | 99        | SH | DFND | 4    | 0         | 0 | 99      |   |
| GASLOG LTD                   | COM    | G37585109 | 605,803    | 27,524    | SH | SOLE | 1    | 27,524    | 0 | 0       |   |
| GASLOG LTD                   | COM    | G37585109 | 4,402      | 200       | SH | DFND | 4    | 0         | 0 | 200     |   |
| GASLOG LTD                   | COM    | G37585109 | 14,307     | 650       | SH | DFND | 3    | 0         | 0 | 650     |   |
| GASLOG LTD                   | COM    | G37585109 | 9,244      | 420       | SH | DFND | 2    | 0         | 0 | 420     |   |
| GASTAR EXPL INC NEW          | COM    | 36729W202 | 40,503     | 6,900     | SH | DFND | 2    | 0         | 0 | 6,900   |   |
| GASTAR EXPLORATION INC       | COM    | 36729W202 | 211,073    | 35,958    | SH | SOLE | 1    | 35,958    | 0 | 0       |   |
| GATX CORP                    | COM    | 361448103 | 5,255,343  | 90,035    | SH | SOLE | 1    | 90,035    | 0 | 0       |   |
| GATX CORP                    | COM    | 361448103 | 45,529     | 780       | SH | DFND | 3    | 0         | 0 | 780     |   |
| GATX CORP                    | COM    | 361448103 | 4,203      | 72        | SH | DFND | 2    | 0         | 0 | 72      |   |
| GEEKNET INC                  | COM    | 36846Q203 | 28         | 3         | SH | DFND | 3    | 0         | 0 | 3       |   |
| GENCORP INC                  | COM    | 368682100 | 731,202    | 45,786    | SH | SOLE | 1    | 45,786    | 0 | 0       |   |
| GENCORP INC                  | COM    | 368682100 | 1,789      | 112       | SH | DFND | 2    | 0         | 0 | 112     |   |
| GENERAC HLDGS INC            | OPTION | 368736904 | 25         | 5         | SH | Call | DFND | 4         | 0 | 0       | 5 |
| GENERAC HLDGS INC            | COM    | 368736104 | 5,473      | 135       | SH | DFND | 4    | 0         | 0 | 135     |   |
| GENERAC HOLDINGS INC         | COM    | 368736104 | 1,823,976  | 44,992    | SH | SOLE | 1    | 44,992    | 0 | 0       |   |
| GENERAL CABLE CORP           | COM    | 369300108 | 563,253    | 37,351    | SH | SOLE | 1    | 37,351    | 0 | 0       |   |
| GENERAL COMMUNICATION INC    | COM    | 369385109 | 294,395    | 26,984    | SH | SOLE | 1    | 26,984    | 0 | 0       |   |
| GENERAL DYNAMICS CORP        | COM    | 369550108 | 16,328,904 | 128,483   | SH | SOLE | 1    | 128,483   | 0 | 0       |   |
| GENERAL DYNAMICS CORP        | COM    | 369550108 | 128,901    | 1,014     | SH | DFND | 4    | 0         | 0 | 1,014   |   |
| GENERAL DYNAMICS CORP        | COM    | 369550108 | 151,364    | 1,191     | SH | DFND | 3    | 0         | 0 | 1,191   |   |
| GENERAL DYNAMICS CORP        | COM    | 369550108 | 750,441    | 5,905     | SH | DFND | 2    | 0         | 0 | 5,905   |   |
| GENERAL ELECTRIC CO          | COM    | 369604103 | 99,639,178 | 3,889,117 | SH | SOLE | 1    | 3,889,117 | 0 | 0       |   |
| GENERAL ELECTRIC CO          | COM    | 369604103 | 4,004,723  | 156,312   | SH | DFND | 4    | 0         | 0 | 156,312 |   |
| GENERAL ELECTRIC CO          | COM    | 369604103 | 8,415,722  | 328,483   | SH | DFND | 3    | 0         | 0 | 328,483 |   |
| GENERAL ELECTRIC CO          | COM    | 369604103 | 3,987,072  | 155,623   | SH | DFND | 2    | 0         | 0 | 155,623 |   |
| GENERAL ELECTRIC CO          | COM    | 369604103 | 541,921    | 21,152    | SH | DFND | 5    | 0         | 0 | 21,152  |   |
| GENERAL EMPLOYMENT ENTERPRIS | COM    | 369730106 | 18         | 115       | SH | DFND | 3    | 0         | 0 | 115     |   |
| GENERAL FINANCE CORP         | COM    | 369822101 | 64,174     | 7,235     | SH | SOLE | 1    | 7,235     | 0 | 0       |   |
| GENERAL GROWTH PPTYS INC NEW | COM    | 370023103 | 24,563     | 1,043     | SH | DFND | 4    | 0         | 0 | 1,043   |   |
| GENERAL GROWTH PPTYS INC NEW | COM    | 370023103 | 34,680     | 1,473     | SH | DFND | 3    | 0         | 0 | 1,473   |   |
| GENERAL GROWTH PPTYS INC NEW | COM    | 370023103 | 12,411     | 527       | SH | DFND | 2    | 0         | 0 | 527     |   |
| GENERAL GROWTH PROPERTIES    | COM    | 370023103 | 6,018,297  | 255,554   | SH | SOLE | 1    | 255,554   | 0 | 0       |   |
| GENERAL MILLS INC            | COM    | 370334104 | 25,371,759 | 502,909   | SH | SOLE | 1    | 502,909   | 0 | 0       |   |
| GENERAL MLS INC              | COM    | 370334104 | 399,810    | 7,925     | SH | DFND | 4    | 0         | 0 | 7,925   |   |
| GENERAL MLS INC              | COM    | 370334104 | 2,082,984  | 41,288    | SH | DFND | 3    | 0         | 0 | 41,288  |   |
| GENERAL MLS INC              | COM    | 370334104 | 435,865    | 8,640     | SH | DFND | 2    | 0         | 0 | 8,640   |   |
| GENERAL MLS INC              | COM    | 370334104 | 66,083     | 1,310     | SH | DFND | 5    | 0         | 0 | 1,310   |   |

|                             |     |           |            |         |    |      |   |         |   |        |
|-----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| GENERAL MOLY INC            | COM | 370373102 | 75         | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| GENERAL MOTORS CO           | COM | 37045V100 | 16,428,275 | 514,348 | SH | SOLE | 1 | 514,348 | 0 | 0      |
| GENERAL MTRS CO             | COM | 37045V100 | 1,178,810  | 36,907  | SH | DFND | 4 | 0       | 0 | 36,907 |
| GENERAL MTRS CO             | COM | 37045V118 | 2,529      | 113     | SH | DFND | 4 | 0       | 0 | 113    |
| GENERAL MTRS CO             | COM | 37045V126 | 1,634      | 113     | SH | DFND | 4 | 0       | 0 | 113    |
| GENERAL MTRS CO             | COM | 37045V100 | 702,110    | 21,982  | SH | DFND | 3 | 0       | 0 | 21,982 |
| GENERAL MTRS CO             | COM | 37045V118 | 43,551     | 1,946   | SH | DFND | 3 | 0       | 0 | 1,946  |
| GENERAL MTRS CO             | COM | 37045V126 | 25,494     | 1,763   | SH | DFND | 3 | 0       | 0 | 1,763  |
| GENERAL MTRS CO             | COM | 37045V100 | 939,233    | 29,406  | SH | DFND | 2 | 0       | 0 | 29,406 |
| GENERAL MTRS CO             | COM | 37045V100 | 83,906     | 2,627   | SH | DFND | 5 | 0       | 0 | 2,627  |
| GENERAL MTRS CO             | COM | 37045V126 | 18,480     | 1,278   | SH | DFND | 2 | 0       | 0 | 1,278  |
| GENERAL MTRS CO             | COM | 37045V118 | 28,602     | 1,278   | SH | DFND | 2 | 0       | 0 | 1,278  |
| GENERAL MTRS CO             | COM | 37045V118 | 2,865      | 128     | SH | DFND | 5 | 0       | 0 | 128    |
| GENERAL MTRS CO             | COM | 37045V126 | 1,851      | 128     | SH | DFND | 5 | 0       | 0 | 128    |
| GENERAL STEEL HOLDINGS INC  | COM | 370853103 | 1,372      | 1,400   | SH | DFND | 2 | 0       | 0 | 1,400  |
| GENESCO INC                 | COM | 371532102 | 1,377,344  | 18,426  | SH | SOLE | 1 | 18,426  | 0 | 0      |
| GENESEE & WYO INC           | COM | 371559105 | 3,336      | 35      | SH | DFND | 4 | 0       | 0 | 35     |
| GENESEE & WYO INC           | COM | 371559105 | 649,061    | 6,810   | SH | DFND | 3 | 0       | 0 | 6,810  |
| GENESEE + WYOMING INC CL A  | COM | 371559105 | 9,748,116  | 102,278 | SH | SOLE | 1 | 102,278 | 0 | 0      |
| GENESIS ENERGY L P          | COM | 371927104 | 347,292    | 6,598   | SH | DFND | 4 | 0       | 0 | 6,598  |
| GENESIS ENERGY L P          | COM | 371927104 | 194,207    | 3,689   | SH | DFND | 3 | 0       | 0 | 3,689  |
| GENIE ENERGY LTD            | COM | 372284208 | 464        | 66      | SH | DFND | 4 | 0       | 0 | 66     |
| GENIE ENERGY LTD            | COM | 372284208 | 4,218      | 600     | SH | DFND | 3 | 0       | 0 | 600    |
| GENMARK DIAGNOSTICS INC     | COM | 372309104 | 243,984    | 27,200  | SH | SOLE | 1 | 27,200  | 0 | 0      |
| GENMARK DIAGNOSTICS INC     | COM | 372309104 | 10,764     | 1,200   | SH | DFND | 3 | 0       | 0 | 1,200  |
| GENOCEA BIOSCIENCES INC     | COM | 372427104 | 23,114     | 2,554   | SH | SOLE | 1 | 2,554   | 0 | 0      |
| GENOMIC HEALTH INC          | COM | 37244C101 | 308,749    | 10,906  | SH | SOLE | 1 | 10,906  | 0 | 0      |
| GENPACT LIMITED             | COM | G3922B107 | 1,632      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| GENPACT LTD W/D             | COM | G3922B107 | 85,337     | 5,229   | SH | SOLE | 1 | 5,229   | 0 | 0      |
| GENTEX CORP                 | COM | 371901109 | 7,824,630  | 292,291 | SH | SOLE | 1 | 292,291 | 0 | 0      |
| GENTEX CORP                 | COM | 371901109 | 8,031      | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| GENTEX CORP                 | COM | 371901109 | 40,557     | 1,515   | SH | DFND | 3 | 0       | 0 | 1,515  |
| GENTHERM INC                | COM | 37253A103 | 973,655    | 23,056  | SH | SOLE | 1 | 23,056  | 0 | 0      |
| GENTHERM INC                | COM | 37253A103 | 4,223      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| GENTHERM INC                | COM | 37253A103 | 203,506    | 4,819   | SH | DFND | 3 | 0       | 0 | 4,819  |
| GENTHERM INC                | COM | 37253A103 | 13,936     | 330     | SH | DFND | 2 | 0       | 0 | 330    |
| GENTIVA HEALTH SERVICES     | COM | 37247A102 | 405,422    | 24,161  | SH | SOLE | 1 | 24,161  | 0 | 0      |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 1,242      | 74      | SH | DFND | 3 | 0       | 0 | 74     |
| GENUINE PARTS CO            | COM | 372460105 | 13,573,736 | 154,757 | SH | SOLE | 1 | 154,757 | 0 | 0      |
| GENUINE PARTS CO            | COM | 372460105 | 129,830    | 1,480   | SH | DFND | 4 | 0       | 0 | 1,480  |
| GENUINE PARTS CO            | COM | 372460105 | 86,570     | 987     | SH | DFND | 3 | 0       | 0 | 987    |
| GENUINE PARTS CO            | COM | 372460105 | 24,647     | 281     | SH | DFND | 2 | 0       | 0 | 281    |
| GENWORTH FINANCIAL INC CL   | COM | 37247D106 | 2,700,801  | 206,168 | SH | SOLE | 1 | 206,168 | 0 | 0      |
| GENWORTH FINL INC           | COM | 37247D106 | 2,751      | 210     | SH | DFND | 3 | 0       | 0 | 210    |
| GENWORTH FINL INC           | COM | 37247D106 | 19,650     | 1,500   | SH | DFND | 2 | 0       | 0 | 1,500  |
| GEO GROUP INC NEW           | COM | 36162J106 | 11,466     | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| GEO GROUP INC/THE           | COM | 36162J106 | 2,130,306  | 55,738  | SH | SOLE | 1 | 55,738  | 0 | 0      |
| GEOSPACE TECHNOLOGIES CORP  | COM | 37364X109 | 354,417    | 10,083  | SH | SOLE | 1 | 10,083  | 0 | 0      |
| GERMAN AMERICAN BANCORP     | COM | 373865104 | 222,895    | 8,636   | SH | SOLE | 1 | 8,636   | 0 | 0      |
| GERON CORP                  | COM | 374163103 | 205,168    | 102,584 | SH | SOLE | 1 | 102,584 | 0 | 0      |
| GERON CORP                  | COM | 374163103 | 2,000      | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| GERON CORP                   | COM | 374163103 | 3,400      | 1,700   | SH | DFND | 3 | 0       | 0 | 1,700  |
| GERON CORP                   | COM | 374163103 | 40,000     | 20,000  | SH | DFND | 2 | 0       | 0 | 20,000 |
| GERON CORP                   | COM | 374163103 | 2,000      | 1,000   | SH | DFND | 5 | 0       | 0 | 1,000  |
| GETTY REALTY CORP            | COM | 374297109 | 334,781    | 19,693  | SH | SOLE | 1 | 19,693  | 0 | 0      |
| GETTY RLTY CORP NEW          | COM | 374297109 | 2,550      | 150     | SH | DFND | 4 | 0       | 0 | 150    |
| GETTY RLTY CORP NEW          | COM | 374297109 | 83,555     | 4,915   | SH | DFND | 3 | 0       | 0 | 4,915  |
| GFI GROUP INC                | COM | 361652209 | 270,516    | 50,003  | SH | SOLE | 1 | 50,003  | 0 | 0      |
| GIBRALTAR INDUSTRIES INC     | COM | 374689107 | 321,359    | 23,474  | SH | SOLE | 1 | 23,474  | 0 | 0      |
| GIGAMEDIA LTD                | COM | Y2711Y104 | 85         | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| GIGAMON INC                  | COM | 37518B102 | 165,510    | 15,808  | SH | SOLE | 1 | 15,808  | 0 | 0      |
| GIGAMON INC                  | COM | 37518B102 | 7,434      | 710     | SH | DFND | 3 | 0       | 0 | 710    |
| G-III APPAREL GROUP LTD      | COM | 36237H101 | 41,099     | 496     | SH | DFND | 2 | 0       | 0 | 496    |
| GILAT SATELLITE NETWORKS LTD | COM | M51474118 | 117        | 24      | SH | DFND | 4 | 0       | 0 | 24     |
| GILDAN ACTIVEWEAR INC        | COM | 375916954 | 82,062     | 1,500   | SH | SOLE | 1 | 1,500   | 0 | 0      |
| GILEAD SCIENCES INC          | COM | 375558103 | 71,026,101 | 667,225 | SH | SOLE | 1 | 667,225 | 0 | 0      |
| GILEAD SCIENCES INC          | COM | 375558103 | 973,485    | 9,145   | SH | DFND | 4 | 0       | 0 | 9,145  |
| GILEAD SCIENCES INC          | COM | 375558103 | 5,827,925  | 54,748  | SH | DFND | 3 | 0       | 0 | 54,748 |
| GILEAD SCIENCES INC          | COM | 375558103 | 1,329,880  | 12,493  | SH | DFND | 2 | 0       | 0 | 12,493 |
| GILEAD SCIENCES INC          | COM | 375558103 | 39,387     | 370     | SH | DFND | 5 | 0       | 0 | 370    |
| GLACIER BANCORP INC          | COM | 37637Q105 | 1,478,494  | 57,173  | SH | SOLE | 1 | 57,173  | 0 | 0      |
| GLADSTONE CAPITAL CORP       | COM | 376535100 | 26         | 3       | SH | DFND | 3 | 0       | 0 | 3      |
| GLADSTONE CAPITAL CORP       | COM | 376535100 | 3,483      | 397     | SH | DFND | 2 | 0       | 0 | 397    |
| GLADSTONE COMMERCIAL CORP    | COM | 376536108 | 179,261    | 10,551  | SH | SOLE | 1 | 10,551  | 0 | 0      |
| GLADSTONE INVT CORP          | COM | 376546107 | 142,413    | 20,030  | SH | DFND | 2 | 0       | 0 | 20,030 |
| GLATFELTER                   | COM | 377316104 | 725,404    | 33,048  | SH | SOLE | 1 | 33,048  | 0 | 0      |
| GLATFELTER                   | COM | 377316104 | 2,195      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| GLATFELTER                   | COM | 377316104 | 49,388     | 2,250   | SH | DFND | 2 | 0       | 0 | 2,250  |
| GLAXOSMITHKLINE PLC          | COM | 37733W105 | 335,029    | 7,288   | SH | DFND | 4 | 0       | 0 | 7,288  |
| GLAXOSMITHKLINE PLC          | COM | 37733W105 | 1,163,580  | 25,312  | SH | DFND | 3 | 0       | 0 | 25,312 |
| GLAXOSMITHKLINE PLC          | COM | 37733W105 | 671,108    | 14,599  | SH | DFND | 2 | 0       | 0 | 14,599 |
| GLAXOSMITHKLINE PLC          | COM | 37733W105 | 55,624     | 1,210   | SH | DFND | 5 | 0       | 0 | 1,210  |
| GLIMCHER REALTY TRUST        | COM | 379302102 | 1,284,161  | 94,842  | SH | SOLE | 1 | 94,842  | 0 | 0      |
| GLOBAL BRASS & COPPR HLDGS I | COM | 37953G103 | 1,467      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| GLOBAL BRASS + COPPER HOLD   | COM | 37953G103 | 204,617    | 13,948  | SH | SOLE | 1 | 13,948  | 0 | 0      |
| GLOBAL CASH ACCESS HOLDING   | COM | 378967103 | 290,473    | 43,033  | SH | SOLE | 1 | 43,033  | 0 | 0      |
| GLOBAL EAGLE ENTERTAINMENT   | COM | 37951D102 | 279,692    | 24,928  | SH | SOLE | 1 | 24,928  | 0 | 0      |
| GLOBAL HIGH INCOME FUND INC  | COM | 37933G108 | 11,293     | 1,169   | SH | DFND | 3 | 0       | 0 | 1,169  |
| GLOBAL INDEMNITY PLC         | COM | G39319101 | 134,728    | 5,340   | SH | SOLE | 1 | 5,340   | 0 | 0      |
| GLOBAL PARTNERS LP           | COM | 37946R109 | 437,535    | 10,500  | SH | DFND | 2 | 0       | 0 | 10,500 |
| GLOBAL PAYMENTS INC          | COM | 37940X102 | 9,494,805  | 135,873 | SH | SOLE | 1 | 135,873 | 0 | 0      |
| GLOBAL PMTS INC              | COM | 37940X102 | 210        | 3       | SH | DFND | 3 | 0       | 0 | 3      |
| GLOBAL PMTS INC              | COM | 37940X102 | 27,253     | 390     | SH | DFND | 2 | 0       | 0 | 390    |
| GLOBAL POWER EQUIPMENT GRO   | COM | 37941P306 | 166,657    | 11,185  | SH | SOLE | 1 | 11,185  | 0 | 0      |
| GLOBAL SHIP LEASE INC NEW    | COM | Y27183105 | 1,404      | 350     | SH | DFND | 4 | 0       | 0 | 350    |
| GLOBAL SOURCES LTD           | COM | G39300101 | 77,675     | 11,576  | SH | SOLE | 1 | 11,576  | 0 | 0      |
| GLOBAL X FDS                 | COM | 37950E549 | 576,071    | 24,033  | SH | DFND | 4 | 0       | 0 | 24,033 |
| GLOBAL X FDS                 | COM | 37950E416 | 38,500     | 2,000   | SH | DFND | 4 | 0       | 0 | 2,000  |

|                             |     |           |           |         |    |      |   |         |   |        |
|-----------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| GLOBAL X FDS                | COM | 37950E291 | 95,284    | 3,280   | SH | DFND | 4 | 0       | 0 | 3,280  |
| GLOBAL X FDS                | COM | 37950E473 | 151,930   | 8,760   | SH | DFND | 4 | 0       | 0 | 8,760  |
| GLOBAL X FDS                | COM | 37950E853 | 849,125   | 79,805  | SH | DFND | 3 | 0       | 0 | 79,805 |
| GLOBAL X FDS                | COM | 37950E341 | 132,175   | 5,023   | SH | DFND | 3 | 0       | 0 | 5,023  |
| GLOBAL X FDS                | COM | 37950E416 | 28,105    | 1,460   | SH | DFND | 3 | 0       | 0 | 1,460  |
| GLOBAL X FDS                | COM | 37950E549 | 312,586   | 13,041  | SH | DFND | 3 | 0       | 0 | 13,041 |
| GLOBAL X FDS                | COM | 37950E366 | 8,366     | 450     | SH | DFND | 3 | 0       | 0 | 450    |
| GLOBAL X FDS                | COM | 37950E861 | 8,950     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| GLOBAL X FDS                | COM | 37950E283 | 309       | 25      | SH | DFND | 3 | 0       | 0 | 25     |
| GLOBAL X FDS                | COM | 37950E192 | 2,772     | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| GLOBAL X FDS                | COM | 37950E291 | 151,031   | 5,199   | SH | DFND | 3 | 0       | 0 | 5,199  |
| GLOBAL X FDS                | COM | 37950E333 | 61,288    | 4,123   | SH | DFND | 3 | 0       | 0 | 4,123  |
| GLOBAL X FDS                | COM | 37950E325 | 6,351     | 371     | SH | DFND | 3 | 0       | 0 | 371    |
| GLOBAL X FDS                | COM | 37950E549 | 1,325,318 | 55,291  | SH | DFND | 2 | 0       | 0 | 55,291 |
| GLOBAL X FDS                | COM | 37950E226 | 376,080   | 18,889  | SH | DFND | 2 | 0       | 0 | 18,889 |
| GLOBAL X FDS                | COM | 37950E762 | 120,320   | 9,672   | SH | DFND | 2 | 0       | 0 | 9,672  |
| GLOBAL X FDS                | COM | 37950E341 | 9,841     | 374     | SH | DFND | 2 | 0       | 0 | 374    |
| GLOBAL X FDS                | COM | 37950E861 | 3,580     | 400     | SH | DFND | 2 | 0       | 0 | 400    |
| GLOBAL X FDS                | COM | 37950E226 | 19,353    | 972     | SH | DFND | 5 | 0       | 0 | 972    |
| GLOBAL X FDS                | COM | 37950E762 | 2,488     | 200     | SH | DFND | 5 | 0       | 0 | 200    |
| GLOBAL X FDS                | COM | 37950E846 | 13,112    | 820     | SH | DFND | 2 | 0       | 0 | 820    |
| GLOBAL X FDS                | COM | 37950E291 | 33,428    | 1,151   | SH | DFND | 2 | 0       | 0 | 1,151  |
| GLOBAL X FDS                | COM | 37950E747 | 274,975   | 16,777  | SH | DFND | 2 | 0       | 0 | 16,777 |
| GLOBAL X FDS                | COM | 37950E101 | 4,964     | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| GLOBALSTAR INC              | COM | 378973408 | 656,831   | 179,462 | SH | SOLE | 1 | 179,462 | 0 | 0      |
| GLOBALSTAR INC              | COM | 378973408 | 4,344     | 1,187   | SH | DFND | 5 | 0       | 0 | 1,187  |
| GLOBE SPECIALTY METALS INC  | COM | 37954N206 | 892,201   | 49,049  | SH | SOLE | 1 | 49,049  | 0 | 0      |
| GLOBUS MEDICAL INC A        | COM | 379577208 | 845,731   | 42,996  | SH | SOLE | 1 | 42,996  | 0 | 0      |
| GLORI ENERGY INC            | COM | 379606106 | 62,924    | 7,965   | SH | SOLE | 1 | 7,965   | 0 | 0      |
| GLU MOBILE INC              | COM | 379890106 | 303,748   | 58,752  | SH | SOLE | 1 | 58,752  | 0 | 0      |
| GLU MOBILE INC              | COM | 379890106 | 10,728    | 2,075   | SH | DFND | 3 | 0       | 0 | 2,075  |
| GLU MOBILE INC              | COM | 379890106 | 31,020    | 6,000   | SH | DFND | 2 | 0       | 0 | 6,000  |
| GNC HLDGS INC               | COM | 36191G107 | 46,449    | 1,199   | SH | DFND | 4 | 0       | 0 | 1,199  |
| GNC HLDGS INC               | COM | 36191G107 | 62,526    | 1,614   | SH | DFND | 3 | 0       | 0 | 1,614  |
| GNC HLDGS INC               | COM | 36191G107 | 106,690   | 2,754   | SH | DFND | 2 | 0       | 0 | 2,754  |
| GNC HOLDINGS INC CL A       | COM | 36191G107 | 64,386    | 1,662   | SH | SOLE | 1 | 1,662   | 0 | 0      |
| GOGO INC                    | COM | 38046C109 | 615,812   | 36,525  | SH | SOLE | 1 | 36,525  | 0 | 0      |
| GOGO INC                    | COM | 38046C109 | 6,744     | 400     | SH | DFND | 4 | 0       | 0 | 400    |
| GOGO INC                    | COM | 38046C109 | 81,181    | 4,815   | SH | DFND | 3 | 0       | 0 | 4,815  |
| GOL LINHAS AEREAS INTLG S A | COM | 38045R107 | 4,810     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| GOL LINHAS AEREAS INTLG S A | COM | 38045R107 | 21,515    | 4,473   | SH | DFND | 2 | 0       | 0 | 4,473  |
| GOLAR LNG LTD               | COM | G9456A100 | 115,868   | 1,745   | SH | SOLE | 1 | 1,745   | 0 | 0      |
| GOLAR LNG LTD BERMUDA       | COM | G9456A100 | 3,718     | 56      | SH | DFND | 4 | 0       | 0 | 56     |
| GOLAR LNG LTD BERMUDA       | COM | G9456A100 | 92,960    | 1,400   | SH | DFND | 3 | 0       | 0 | 1,400  |
| GOLAR LNG LTD BERMUDA       | COM | G9456A100 | 33,200    | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| GOLAR LNG PARTNERS LP       | COM | Y2745C102 | 3,472     | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| GOLAR LNG PARTNERS LP       | COM | Y2745C102 | 17,360    | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| GOLD FIELDS LTD NEW         | COM | 38059T106 | 82        | 21      | SH | DFND | 4 | 0       | 0 | 21     |
| GOLD RESOURCE CORP          | COM | 38068T105 | 126,019   | 24,613  | SH | SOLE | 1 | 24,613  | 0 | 0      |
| GOLD RESOURCE CORP          | COM | 38068T105 | 3,072     | 600     | SH | DFND | 4 | 0       | 0 | 600    |
| GOLDCORP INC NEW            | COM | 380956409 | 18,286    | 794     | SH | DFND | 4 | 0       | 0 | 794    |
| GOLDCORP INC NEW            | COM | 380956409 | 326,404   | 14,173  | SH | DFND | 3 | 0       | 0 | 14,173 |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| GOLDCORP INC NEW             | COM | 380956409 | 5,758      | 250     | SH | DFND | 2 | 0       | 0 | 250    |
| GOLDEN STAR RES LTD CDA      | COM | 38119T104 | 208        | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| GOLDFIELD CORP               | COM | 381370105 | 3,820      | 2,000   | SH | DFND | 3 | 0       | 0 | 2,000  |
| GOLDMAN SACHS GROUP INC      | COM | 38141G104 | 32,761,004 | 178,466 | SH | SOLE | 1 | 178,466 | 0 | 0      |
| GOLDMAN SACHS GROUP INC      | COM | 38141G104 | 365,488    | 1,991   | SH | DFND | 4 | 0       | 0 | 1,991  |
| GOLDMAN SACHS GROUP INC      | COM | 38141G104 | 187,792    | 1,023   | SH | DFND | 3 | 0       | 0 | 1,023  |
| GOLDMAN SACHS GROUP INC      | COM | 38141G104 | 261,220    | 1,423   | SH | DFND | 2 | 0       | 0 | 1,423  |
| GOLDMAN SACHS GROUP INC      | COM | 38141G104 | 2,570      | 14      | SH | DFND | 5 | 0       | 0 | 14     |
| GOLUB CAP BDC INC            | COM | 38173M102 | 55,618     | 3,487   | SH | DFND | 4 | 0       | 0 | 3,487  |
| GOLUB CAP BDC INC            | COM | 38173M102 | 2,393      | 150     | SH | DFND | 2 | 0       | 0 | 150    |
| GOODRICH PETE CORP           | COM | 382410405 | 4,446      | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| GOODRICH PETE CORP           | COM | 382410405 | 1,482      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| GOODRICH PETROLEUM CORP      | COM | 382410405 | 337,051    | 22,743  | SH | SOLE | 1 | 22,743  | 0 | 0      |
| GOODYEAR TIRE & RUBR CO      | COM | 382550101 | 454,297    | 20,115  | SH | DFND | 4 | 0       | 0 | 20,115 |
| GOODYEAR TIRE & RUBR CO      | COM | 382550101 | 72,837     | 3,225   | SH | DFND | 3 | 0       | 0 | 3,225  |
| GOODYEAR TIRE + RUBBER CO    | COM | 382550101 | 2,140,064  | 94,756  | SH | SOLE | 1 | 94,756  | 0 | 0      |
| GOOGLE INC                   | COM | 38259P508 | 434,247    | 738     | SH | DFND | 4 | 0       | 0 | 738    |
| GOOGLE INC                   | COM | 38259P706 | 448,609    | 777     | SH | DFND | 4 | 0       | 0 | 777    |
| GOOGLE INC                   | COM | 38259P508 | 1,684,618  | 2,863   | SH | DFND | 3 | 0       | 0 | 2,863  |
| GOOGLE INC                   | COM | 38259P706 | 1,720,533  | 2,980   | SH | DFND | 3 | 0       | 0 | 2,980  |
| GOOGLE INC                   | COM | 38259P706 | 790,983    | 1,370   | SH | DFND | 2 | 0       | 0 | 1,370  |
| GOOGLE INC                   | COM | 38259P508 | 1,007,946  | 1,713   | SH | DFND | 2 | 0       | 0 | 1,713  |
| GOOGLE INC                   | COM | 38259P706 | 389,141    | 674     | SH | DFND | 5 | 0       | 0 | 674    |
| GOOGLE INC                   | COM | 38259P508 | 41,189     | 70      | SH | DFND | 5 | 0       | 0 | 70     |
| GOOGLE INC CL A              | COM | 38259P508 | 74,448,575 | 126,525 | SH | SOLE | 1 | 126,525 | 0 | 0      |
| GOOGLE INC CL C              | COM | 38259P706 | 71,576,474 | 123,972 | SH | SOLE | 1 | 123,972 | 0 | 0      |
| GOPRO INC                    | COM | 38268T103 | 36,918     | 394     | SH | DFND | 4 | 0       | 0 | 394    |
| GOPRO INC                    | COM | 38268T103 | 215,979    | 2,305   | SH | DFND | 3 | 0       | 0 | 2,305  |
| GOPRO INC                    | COM | 38268T103 | 106,162    | 1,133   | SH | DFND | 2 | 0       | 0 | 1,133  |
| GORMAN RUPP CO               | COM | 383082104 | 370,033    | 12,318  | SH | SOLE | 1 | 12,318  | 0 | 0      |
| GORMAN RUPP CO               | COM | 383082104 | 961        | 32      | SH | DFND | 3 | 0       | 0 | 32     |
| GOVERNMENT PPTYS INCOME TR   | COM | 38376A103 | 94,213     | 4,300   | SH | DFND | 4 | 0       | 0 | 4,300  |
| GOVERNMENT PPTYS INCOME TR   | COM | 38376A103 | 4,382      | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| GOVERNMENT PROPERTIES INCO   | COM | 38376A103 | 1,134,960  | 51,801  | SH | SOLE | 1 | 51,801  | 0 | 0      |
| GP STRATEGIES CORP W/D       | COM | 36225V104 | 278,268    | 9,689   | SH | SOLE | 1 | 9,689   | 0 | 0      |
| GPO AEROPORTUARIO DEL PAC SA | COM | 400506101 | 80,928     | 1,200   | SH | DFND | 2 | 0       | 0 | 1,200  |
| GRACE W R & CO DEL NEW       | COM | 38388F108 | 2,637      | 29      | SH | DFND | 3 | 0       | 0 | 29     |
| GRACO INC                    | COM | 384109104 | 8,737,676  | 119,727 | SH | SOLE | 1 | 119,727 | 0 | 0      |
| GRACO INC                    | COM | 384109104 | 153,258    | 2,100   | SH | DFND | 4 | 0       | 0 | 2,100  |
| GRACO INC                    | COM | 384109104 | 12,407     | 170     | SH | DFND | 2 | 0       | 0 | 170    |
| GRAFTECH INTERNATIONAL LTD   | COM | 384313102 | 351,854    | 76,824  | SH | SOLE | 1 | 76,824  | 0 | 0      |
| GRAFTECH INTL LTD            | COM | 384313102 | 2,748      | 600     | SH | DFND | 3 | 0       | 0 | 600    |
| GRAFTECH INTL LTD            | COM | 384313102 | 6,151      | 1,343   | SH | DFND | 2 | 0       | 0 | 1,343  |
| GRAHAM CORP                  | COM | 384556106 | 189,290    | 6,584   | SH | SOLE | 1 | 6,584   | 0 | 0      |
| GRAHAM CORP                  | COM | 384556106 | 17,250     | 600     | SH | DFND | 4 | 0       | 0 | 600    |
| GRAHAM CORP                  | COM | 384556106 | 44,304     | 1,541   | SH | DFND | 3 | 0       | 0 | 1,541  |



|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| GRAHAM HOLDINGS CO CLASS B   | COM | 384637104 | 6,164,087 | 8,811   | SH | SOLE | 1 | 8,811   | 0 | 0      |
| GRAINGER W W INC             | COM | 384802104 | 29,695    | 118     | SH | DFND | 4 | 0       | 0 | 118    |
| GRAINGER W W INC             | COM | 384802104 | 2,517     | 10      | SH | DFND | 3 | 0       | 0 | 10     |
| GRAINGER W W INC             | COM | 384802104 | 3,271     | 13      | SH | DFND | 2 | 0       | 0 | 13     |
| GRAMERCY PPTY TR INC         | COM | 38489R100 | 48,444    | 8,410   | SH | DFND | 2 | 0       | 0 | 8,410  |
| GRAMERCY PROPERTY TRUST IN   | COM | 38489R100 | 442,788   | 76,873  | SH | SOLE | 1 | 76,873  | 0 | 0      |
| GRAN TIERRA ENERGY INC       | COM | 38500T101 | 20,609    | 3,720   | SH | DFND | 2 | 0       | 0 | 3,720  |
| GRAND CANYON ED INC          | COM | 38526M106 | 122       | 3       | SH | DFND | 3 | 0       | 0 | 3      |
| GRAND CANYON EDUCATION INC   | COM | 38526M106 | 1,243,118 | 30,491  | SH | SOLE | 1 | 30,491  | 0 | 0      |
| GRANITE CONSTRUCTION INC     | COM | 387328107 | 3,072,210 | 96,580  | SH | SOLE | 1 | 96,580  | 0 | 0      |
| GRAPHIC PACKAGING HOLDING    | COM | 388689101 | 2,656,428 | 213,711 | SH | SOLE | 1 | 213,711 | 0 | 0      |
| GRAY TELEVISION INC          | COM | 389375106 | 255,225   | 32,389  | SH | SOLE | 1 | 32,389  | 0 | 0      |
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 224,112   | 36,264  | SH | DFND | 3 | 0       | 0 | 36,264 |
| GREAT LAKES DREDGE + DOCK    | COM | 390607109 | 241,638   | 39,100  | SH | SOLE | 1 | 39,100  | 0 | 0      |
| GREAT PANTHER SILVER LTD     | COM | 39115V101 | 1,020     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| GREAT PANTHER SILVER LTD     | COM | 39115V101 | 4,080     | 4,000   | SH | DFND | 2 | 0       | 0 | 4,000  |
| GREAT PLAINS ENERGY INC      | COM | 391164100 | 7,481,002 | 309,516 | SH | SOLE | 1 | 309,516 | 0 | 0      |
| GREAT PLAINS ENERGY INC      | COM | 391164100 | 7,444     | 308     | SH | DFND | 4 | 0       | 0 | 308    |
| GREAT PLAINS ENERGY INC      | COM | 391164100 | 14,623    | 605     | SH | DFND | 3 | 0       | 0 | 605    |
| GREAT PLAINS ENERGY INC      | COM | 391164100 | 9,547     | 395     | SH | DFND | 2 | 0       | 0 | 395    |
| GREAT PLAINS ENERGY INC      | COM | 391164100 | 7,251     | 300     | SH | DFND | 5 | 0       | 0 | 300    |
| GREAT SOUTHERN BANCORP INC   | COM | 390905107 | 205,371   | 6,769   | SH | SOLE | 1 | 6,769   | 0 | 0      |
| GREATBATCH INC               | COM | 39153L106 | 814,021   | 19,104  | SH | SOLE | 1 | 19,104  | 0 | 0      |
| GREEN DOT CORP CLASS A       | COM | 39304D102 | 505,584   | 23,916  | SH | SOLE | 1 | 23,916  | 0 | 0      |
| GREEN PLAINS INC             | COM | 393222104 | 1,060,044 | 28,351  | SH | SOLE | 1 | 28,351  | 0 | 0      |
| GREEN PLAINS INC             | COM | 393222104 | 26,173    | 700     | SH | DFND | 3 | 0       | 0 | 700    |
| GREENBRIER COMPANIES INC     | COM | 393657101 | 1,323,188 | 18,032  | SH | SOLE | 1 | 18,032  | 0 | 0      |
| GREENBRIER COS INC           | COM | 393657101 | 101,338   | 1,381   | SH | DFND | 3 | 0       | 0 | 1,381  |
| GREENBRIER COS INC           | COM | 393657101 | 104,273   | 1,421   | SH | DFND | 2 | 0       | 0 | 1,421  |
| GREENHAVEN CONT CMDTY INDEX  | COM | 395258106 | 17,325    | 700     | SH | DFND | 4 | 0       | 0 | 700    |
| GREENHAVEN CONT CMDTY INDEX  | COM | 395258106 | 21,780    | 880     | SH | DFND | 3 | 0       | 0 | 880    |
| GREENHAVEN CONT CMDTY INDEX  | COM | 395258106 | 11,583    | 468     | SH | DFND | 2 | 0       | 0 | 468    |
| GREENHILL & CO INC           | COM | 395259104 | 9,298     | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| GREENHILL + CO INC           | COM | 395259104 | 1,000,232 | 21,515  | SH | SOLE | 1 | 21,515  | 0 | 0      |
| GREENLIGHT CAPITAL RE LTD    | COM | G4095J109 | 600,168   | 18,518  | SH | SOLE | 1 | 18,518  | 0 | 0      |
| GREENLIGHT CAPITAL RE LTD    | COM | G4095J109 | 113,435   | 3,500   | SH | DFND | 3 | 0       | 0 | 3,500  |
| GREENLIGHT CAPITAL RE LTD    | COM | G4095J109 | 1,167     | 36      | SH | DFND | 2 | 0       | 0 | 36     |
| GREIF INC                    | COM | 397624107 | 1,884     | 43      | SH | DFND | 2 | 0       | 0 | 43     |
| GREIF INC                    | COM | 397624206 | 941       | 19      | SH | DFND | 2 | 0       | 0 | 19     |
| GREIF INC CL A               | COM | 397624107 | 4,082,172 | 93,179  | SH | SOLE | 1 | 93,179  | 0 | 0      |
| GRIFFON CORP                 | COM | 398433102 | 352,589   | 30,956  | SH | SOLE | 1 | 30,956  | 0 | 0      |

|                              |        |           |           |         |    |           |   |         |   |        |
|------------------------------|--------|-----------|-----------|---------|----|-----------|---|---------|---|--------|
| GRIFFON CORP                 | COM    | 398433102 | 285       | 25      | SH | DFND      | 3 | 0       | 0 | 25     |
| GRIFOLS S A                  | COM    | 398438408 | 17,565    | 500     | SH | DFND      | 3 | 0       | 0 | 500    |
| GROUP 1 AUTOMOTIVE INC       | COM    | 398905109 | 1,327,757 | 18,261  | SH | SOLE      | 1 | 18,261  | 0 | 0      |
| GROUP 1 AUTOMOTIVE INC       | COM    | 398905109 | 8,943     | 123     | SH | DFND      | 2 | 0       | 0 | 123    |
| GROUPE CGI INC               | COM    | 39945C109 | 34        | 1       | SH | DFND      | 2 | 0       | 0 | 1      |
| GROUPON INC                  | COM    | 399473107 | 58,690    | 8,786   | SH | SOLE      | 1 | 8,786   | 0 | 0      |
| GROUPON INC                  | OPTION | 399473907 | 1,290     | 10      | SH | Call DFND | 4 | 0       | 0 | 10     |
| GROUPON INC                  | COM    | 399473107 | 11,356    | 1,700   | SH | DFND      | 3 | 0       | 0 | 1,700  |
| GROUPON INC                  | COM    | 399473107 | 3,313     | 496     | SH | DFND      | 2 | 0       | 0 | 496    |
| GRUBHUB INC                  | COM    | 400110102 | 199,927   | 5,839   | SH | SOLE      | 1 | 5,839   | 0 | 0      |
| GRUMA SAB DE CV              | COM    | 400131306 | 49,403    | 1,154   | SH | DFND      | 3 | 0       | 0 | 1,154  |
| GRUMA SAB DE CV              | COM    | 400131306 | 47,091    | 1,100   | SH | DFND      | 2 | 0       | 0 | 1,100  |
| GRUPO FINANCIERO SANTANDER M | COM    | 40053C105 | 2,706     | 200     | SH | DFND      | 3 | 0       | 0 | 200    |
| GRUPO SIMEC S A B DE C V     | COM    | 400491106 | 13,350    | 1,000   | SH | DFND      | 3 | 0       | 0 | 1,000  |
| GRUPO TELEVISA SA            | COM    | 40049J206 | 1,287     | 38      | SH | DFND      | 4 | 0       | 0 | 38     |
| GS FIN CORP                  | COM    | 362273104 | 49,140    | 2,700   | SH | DFND      | 2 | 0       | 0 | 2,700  |
| GSI GROUP INC                | COM    | 36191C205 | 228,145   | 19,856  | SH | SOLE      | 1 | 19,856  | 0 | 0      |
| GSV CAP CORP                 | OPTION | 36191J901 | 400       | 20      | SH | Call DFND | 4 | 0       | 0 | 20     |
| GSV CAP CORP                 | COM    | 36191J101 | 5,005     | 500     | SH | DFND      | 4 | 0       | 0 | 500    |
| GSV CAP CORP                 | COM    | 36191J101 | 38,589    | 3,855   | SH | DFND      | 3 | 0       | 0 | 3,855  |
| GSV CAP CORP                 | COM    | 36191J101 | 1,001     | 100     | SH | DFND      | 2 | 0       | 0 | 100    |
| GT ADVANCED TECHNOLOGIES I   | COM    | 36191U106 | 1,135,471 | 104,845 | SH | SOLE      | 1 | 104,845 | 0 | 0      |
| GT ADVANCED TECHNOLOGIES INC | COM    | 36191U106 | 10,353    | 956     | SH | DFND      | 4 | 0       | 0 | 956    |
| GT ADVANCED TECHNOLOGIES INC | COM    | 36191U106 | 8,664     | 800     | SH | DFND      | 3 | 0       | 0 | 800    |
| GT ADVANCED TECHNOLOGIES INC | COM    | 36191U106 | 53,879    | 4,975   | SH | DFND      | 2 | 0       | 0 | 4,975  |
| GTT COMMUNICATIONS INC       | COM    | 362393100 | 109,667   | 9,208   | SH | SOLE      | 1 | 9,208   | 0 | 0      |
| GUANGSHEN RY LTD             | COM    | 40065W107 | 2,071     | 105     | SH | DFND      | 2 | 0       | 0 | 105    |
| GUARANTY BANCORP             | COM    | 40075T607 | 130,169   | 9,635   | SH | SOLE      | 1 | 9,635   | 0 | 0      |
| GUESS INC                    | COM    | 401617105 | 101,062   | 4,600   | SH | DFND      | 4 | 0       | 0 | 4,600  |
| GUESS INC                    | COM    | 401617105 | 8,678     | 395     | SH | DFND      | 2 | 0       | 0 | 395    |
| GUESS? INC                   | COM    | 401617105 | 4,730,976 | 215,338 | SH | SOLE      | 1 | 215,338 | 0 | 0      |
| GUGGENHEIM ENHANCED EQUITY S | COM    | 40167K100 | 96,476    | 4,950   | SH | DFND      | 4 | 0       | 0 | 4,950  |
| GUGGENHEIM ENHNCD EQTY INCM  | COM    | 40167B100 | 99,789    | 11,100  | SH | DFND      | 4 | 0       | 0 | 11,100 |
| GUGGENHEIM ENHNCD EQTY INCM  | COM    | 40167B100 | 16,881    | 1,878   | SH | DFND      | 3 | 0       | 0 | 1,878  |
| GUGGENHEIM EQ WEIGHT ENHANC  | COM    | 40167M106 | 13,028    | 660     | SH | DFND      | 4 | 0       | 0 | 660    |
| GUGGENHEIM STRATEGIC OPP FD  | COM    | 40167F101 | 2,696     | 123     | SH | DFND      | 4 | 0       | 0 | 123    |
| GUGGENHEIM STRATEGIC OPP FD  | COM    | 40167F101 | 127,158   | 5,801   | SH | DFND      | 3 | 0       | 0 | 5,801  |
| GUGGENHEIM STRATEGIC OPP FD  | COM    | 40167F101 | 1,096     | 50      | SH | DFND      | 2 | 0       | 0 | 50     |
| GUGGENHEIM STRATEGIC OPP FD  | COM    | 40167F101 | 37,352    | 1,704   | SH | DFND      | 5 | 0       | 0 | 1,704  |
| GUIDANCE SOFTWARE INC        | COM    | 401692108 | 78,391    | 11,648  | SH | SOLE      | 1 | 11,648  | 0 | 0      |
| GUIDEWIRE SOFTWARE INC       | COM    | 40171V100 | 1,969,361 | 44,415  | SH | SOLE      | 1 | 44,415  | 0 | 0      |
| GULF COAST ULTRA DEEP RTY TR | COM    | 40222T104 | 4,550     | 2,275   | SH | DFND      | 4 | 0       | 0 | 2,275  |
| GULF COAST ULTRA DEEP RTY TR | COM    | 40222T104 | 230       | 115     | SH | DFND      | 3 | 0       | 0 | 115    |

|                            |     |           |             |           |    |      |   |           |   |        |
|----------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| GULF ISLAND FABRICATION IN | COM | 402307102 | 189,166     | 10,998    | SH | SOLE | 1 | 10,998    | 0 | 0      |
| GULFMARK OFFSHORE INC CL A | COM | 402629208 | 648,475     | 20,685    | SH | SOLE | 1 | 20,685    | 0 | 0      |
| GULFPORT ENERGY CORP       | COM | 402635304 | 9,111,322   | 170,624   | SH | SOLE | 1 | 170,624   | 0 | 0      |
| GULFPORT ENERGY CORP       | COM | 402635304 | 6,408       | 120       | SH | DFND | 4 | 0         | 0 | 120    |
| GULFPORT ENERGY CORP       | COM | 402635304 | 46,618      | 873       | SH | DFND | 3 | 0         | 0 | 873    |
| GULFPORT ENERGY CORP       | COM | 402635304 | 1,443,829   | 27,038    | SH | DFND | 2 | 0         | 0 | 27,038 |
| GW PHARMACEUTICALS PLC     | COM | 36197T103 | 48,510      | 600       | SH | DFND | 4 | 0         | 0 | 600    |
| GW PHARMACEUTICALS PLC     | COM | 36197T103 | 31,127      | 385       | SH | DFND | 3 | 0         | 0 | 385    |
| GW PHARMACEUTICALS PLC     | COM | 36197T103 | 5,660       | 70        | SH | DFND | 2 | 0         | 0 | 70     |
| GW PHARMACEUTICALS PLC     | COM | 36197T103 | 6,306       | 78        | SH | DFND | 5 | 0         | 0 | 78     |
| H & Q HEALTHCARE INVESTORS | COM | 404052102 | 1,450,286   | 51,066    | SH | DFND | 4 | 0         | 0 | 51,066 |
| H & Q HEALTHCARE INVESTORS | COM | 404052102 | 50,637      | 1,783     | SH | DFND | 5 | 0         | 0 | 1,783  |
| H & Q LIFE SCIENCES INVS   | COM | 404053100 | 684,371     | 30,967    | SH | DFND | 4 | 0         | 0 | 30,967 |
| H & Q LIFE SCIENCES INVS   | COM | 404053100 | 25,702      | 1,163     | SH | DFND | 3 | 0         | 0 | 1,163  |
| H.B. FULLER CO.            | COM | 359694106 | 1,527,458   | 38,475    | SH | SOLE | 1 | 38,475    | 0 | 0      |
| H+E EQUIPMENT SERVICES INC | COM | 404030108 | 823,645     | 20,448    | SH | SOLE | 1 | 20,448    | 0 | 0      |
| H+R BLOCK INC              | COM | 093671105 | 303,487,335 | 9,786,757 | SH | SOLE | 1 | 9,786,757 | 0 | 0      |
| HACKETT GROUP INC/THE      | COM | 404609109 | 97,714      | 16,395    | SH | SOLE | 1 | 16,395    | 0 | 0      |
| HAEMONETICS CORP           | COM | 405024100 | 2,759       | 79        | SH | DFND | 3 | 0         | 0 | 79     |
| HAEMONETICS CORP/MASS      | COM | 405024100 | 1,393,098   | 39,894    | SH | SOLE | 1 | 39,894    | 0 | 0      |
| HAIN CELESTIAL GROUP INC   | COM | 405217100 | 10,275,735  | 100,398   | SH | SOLE | 1 | 100,398   | 0 | 0      |
| HAIN CELESTIAL GROUP INC   | COM | 405217100 | 64,788      | 633       | SH | DFND | 4 | 0         | 0 | 633    |
| HAIN CELESTIAL GROUP INC   | COM | 405217100 | 27,635      | 270       | SH | DFND | 3 | 0         | 0 | 270    |
| HALCON RES CORP            | COM | 40537Q209 | 5,940       | 1,500     | SH | DFND | 4 | 0         | 0 | 1,500  |
| HALCON RES CORP            | COM | 40537Q209 | 132,660     | 33,500    | SH | DFND | 3 | 0         | 0 | 33,500 |
| HALCON RES CORP            | COM | 40537Q209 | 250,308     | 63,209    | SH | DFND | 2 | 0         | 0 | 63,209 |
| HALCON RES CORP            | COM | 40537Q209 | 1,980       | 500       | SH | DFND | 5 | 0         | 0 | 500    |
| HALCON RESOURCES CORP      | COM | 40537Q209 | 674,966     | 170,446   | SH | SOLE | 1 | 170,446   | 0 | 0      |
| HALLADOR ENERGY CO         | COM | 40609P105 | 80,275      | 6,780     | SH | SOLE | 1 | 6,780     | 0 | 0      |
| HALLADOR ENERGY COMPANY    | COM | 40609P105 | 6,216       | 525       | SH | DFND | 2 | 0         | 0 | 525    |
| HALLIBURTON CO             | COM | 406216101 | 21,436,802  | 332,302   | SH | SOLE | 1 | 332,302   | 0 | 0      |
| HALLIBURTON CO             | COM | 406216101 | 111,860     | 1,734     | SH | DFND | 4 | 0         | 0 | 1,734  |
| HALLIBURTON CO             | COM | 406216101 | 1,471,015   | 22,803    | SH | DFND | 3 | 0         | 0 | 22,803 |
| HALLIBURTON CO             | COM | 406216101 | 507,761     | 7,871     | SH | DFND | 2 | 0         | 0 | 7,871  |
| HALLIBURTON CO             | COM | 406216101 | 40,383      | 626       | SH | DFND | 5 | 0         | 0 | 626    |
| HALLMARK FINL SERVICES INC | COM | 40624Q203 | 95,429      | 9,256     | SH | SOLE | 1 | 9,256     | 0 | 0      |
| HALOZYME THERAPEUTICS INC  | COM | 40637H109 | 615,060     | 67,589    | SH | SOLE | 1 | 67,589    | 0 | 0      |
| HALOZYME THERAPEUTICS INC  | COM | 40637H109 | 9,874       | 1,085     | SH | DFND | 3 | 0         | 0 | 1,085  |
| HAMMERSON PLC              | COM | 040650004 | 1,273,836   | 136,773   | SH | SOLE | 1 | 136,773   | 0 | 0      |
| HAMPTON ROADS BANKSHARES I | COM | 409321502 | 34,084      | 22,277    | SH | SOLE | 1 | 22,277    | 0 | 0      |
| HANCOCK HOLDING CO         | COM | 410120109 | 6,903,730   | 215,405   | SH | SOLE | 1 | 215,405   | 0 | 0      |
| HANCOCK JOHN PFD INCOME FD | COM | 41013W108 | 29,875      | 1,490     | SH | DFND | 4 | 0         | 0 | 1,490  |

|                                  |     |           |            |         |    |      |   |         |   |        |
|----------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| HANCOCK JOHN PFD<br>INCOME FD    | COM | 41013W108 | 34,406     | 1,716   | SH | DFND | 3 | 0       | 0 | 1,716  |
| HANCOCK JOHN PFD<br>INCOME FD    | COM | 41013W108 | 100,250    | 5,000   | SH | DFND | 2 | 0       | 0 | 5,000  |
| HANCOCK JOHN PFD<br>INCOME FD I  | COM | 41013X106 | 214,056    | 10,687  | SH | DFND | 4 | 0       | 0 | 10,687 |
| HANCOCK JOHN PFD<br>INCOME FD I  | COM | 41021P103 | 18,613     | 1,063   | SH | DFND | 4 | 0       | 0 | 1,063  |
| HANCOCK JOHN PFD<br>INCOME FD I  | COM | 41021P103 | 17,510     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| HANCOCK JOHN PFD<br>INCOME FD I  | COM | 41021P103 | 98,406     | 5,620   | SH | DFND | 2 | 0       | 0 | 5,620  |
| HANCOCK JOHN<br>PREMUIM DIV FD   | COM | 41013T105 | 177,854    | 13,525  | SH | DFND | 4 | 0       | 0 | 13,525 |
| HANCOCK JOHN<br>PREMUIM DIV FD   | COM | 41013T105 | 702,802    | 53,445  | SH | DFND | 3 | 0       | 0 | 53,445 |
| HANCOCK JOHN<br>PREMUIM DIV FD   | COM | 41013T105 | 7,864      | 598     | SH | DFND | 2 | 0       | 0 | 598    |
| HANCOCK JOHN TAX-<br>ADV DIV INC | COM | 41013V100 | 289,282    | 14,036  | SH | DFND | 4 | 0       | 0 | 14,036 |
| HANDY + HARMAN LTD               | COM | 410315105 | 83,953     | 3,197   | SH | SOLE | 1 | 3,197   | 0 | 0      |
| HANESBRANDS INC                  | COM | 410345102 | 21,328,881 | 198,519 | SH | SOLE | 1 | 198,519 | 0 | 0      |
| HANESBRANDS INC                  | COM | 410345102 | 146,870    | 1,367   | SH | DFND | 4 | 0       | 0 | 1,367  |
| HANESBRANDS INC                  | COM | 410345102 | 9,777      | 91      | SH | DFND | 3 | 0       | 0 | 91     |
| HANESBRANDS INC                  | COM | 410345102 | 12,393     | 115     | SH | DFND | 2 | 0       | 0 | 115    |
| HANGER INC                       | COM | 41043F208 | 554,902    | 27,042  | SH | SOLE | 1 | 27,042  | 0 | 0      |
| HANGER INC                       | COM | 41043F208 | 28,728     | 1,400   | SH | DFND | 4 | 0       | 0 | 1,400  |
| HANMI FINANCIAL<br>CORPORATIO    | COM | 410495204 | 492,892    | 24,449  | SH | SOLE | 1 | 24,449  | 0 | 0      |
| HANMI FINL CORP                  | COM | 410495204 | 47,860     | 2,374   | SH | DFND | 3 | 0       | 0 | 2,374  |
| HANNON ARMSTRONG<br>SUSTAINAB    | COM | 41068X100 | 196,728    | 14,235  | SH | SOLE | 1 | 14,235  | 0 | 0      |
| HANOVER INS GROUP<br>INC         | COM | 410867105 | 30,096     | 490     | SH | DFND | 4 | 0       | 0 | 490    |
| HANOVER INSURANCE<br>GROUP IN    | COM | 410867105 | 5,435,731  | 88,501  | SH | SOLE | 1 | 88,501  | 0 | 0      |
| HANWHA SOLARONE CO<br>LTD        | COM | 41135V103 | 234        | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| HANWHA SOLARONE CO<br>LTD        | COM | 41135V103 | 936        | 400     | SH | DFND | 5 | 0       | 0 | 400    |
| HARBINGER GROUP INC              | COM | 41146A106 | 713,072    | 54,350  | SH | SOLE | 1 | 54,350  | 0 | 0      |
| HARLEY DAVIDSON INC              | COM | 412822108 | 5,542,735  | 95,236  | SH | SOLE | 1 | 95,236  | 0 | 0      |
| HARLEY DAVIDSON INC              | COM | 412822108 | 80,956     | 1,391   | SH | DFND | 4 | 0       | 0 | 1,391  |
| HARLEY DAVIDSON INC              | COM | 412822108 | 123,660    | 2,125   | SH | DFND | 3 | 0       | 0 | 2,125  |
| HARLEY DAVIDSON INC              | COM | 412822108 | 76,009     | 1,306   | SH | DFND | 2 | 0       | 0 | 1,306  |
| HARMAN<br>INTERNATIONAL          | COM | 413086109 | 2,485,510  | 25,352  | SH | SOLE | 1 | 25,352  | 0 | 0      |
| HARMAN INTL INDS INC             | COM | 413086109 | 37,549     | 383     | SH | DFND | 3 | 0       | 0 | 383    |
| HARMAN INTL INDS INC             | COM | 413086109 | 8,824      | 90      | SH | DFND | 2 | 0       | 0 | 90     |
| HARMONIC INC                     | COM | 413160102 | 459,098    | 72,413  | SH | SOLE | 1 | 72,413  | 0 | 0      |
| HARMONIC INC                     | COM | 413160102 | 10,480     | 1,653   | SH | DFND | 3 | 0       | 0 | 1,653  |
| HARRIS CORP                      | COM | 413875105 | 4,635,782  | 69,816  | SH | SOLE | 1 | 69,816  | 0 | 0      |
| HARRIS CORP DEL                  | COM | 413875105 | 531        | 8       | SH | DFND | 4 | 0       | 0 | 8      |
| HARRIS CORP DEL                  | COM | 413875105 | 26,560     | 400     | SH | DFND | 3 | 0       | 0 | 400    |
| HARRIS CORP DEL                  | COM | 413875105 | 2,656      | 40      | SH | DFND | 2 | 0       | 0 | 40     |
| HARSCO CORP                      | COM | 415864107 | 4,545,750  | 212,319 | SH | SOLE | 1 | 212,319 | 0 | 0      |
| HARSCO CORP                      | COM | 415864107 | 2,034      | 95      | SH | DFND | 2 | 0       | 0 | 95     |
| HARTE HANKS INC                  | COM | 416196103 | 236,327    | 37,100  | SH | SOLE | 1 | 37,100  | 0 | 0      |
| HARTFORD FINANCIAL<br>SVCS GR    | COM | 416515104 | 7,236,036  | 194,256 | SH | SOLE | 1 | 194,256 | 0 | 0      |
| HARTFORD FINL SVCS<br>GROUP INC  | COM | 416515104 | 56,508     | 1,517   | SH | DFND | 4 | 0       | 0 | 1,517  |
| HARTFORD FINL SVCS<br>GROUP INC  | COM | 416515104 | 386,479    | 10,375  | SH | DFND | 3 | 0       | 0 | 10,375 |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 23,021     | 618     | SH | DFND | 2 | 0       | 0 | 618    |
| HARVEST NATURAL RESOURCES    | COM | 41754V103 | 100,980    | 27,515  | SH | SOLE | 1 | 27,515  | 0 | 0      |
| HASBRO INC                   | COM | 418056107 | 12,029,716 | 218,742 | SH | SOLE | 1 | 218,742 | 0 | 0      |
| HASBRO INC                   | COM | 418056107 | 11,879     | 216     | SH | DFND | 4 | 0       | 0 | 216    |
| HASBRO INC                   | COM | 418056107 | 129,477    | 2,354   | SH | DFND | 3 | 0       | 0 | 2,354  |
| HASBRO INC                   | COM | 418056107 | 34,702     | 631     | SH | DFND | 2 | 0       | 0 | 631    |
| HASBRO INC                   | COM | 418056107 | 21,888     | 398     | SH | DFND | 5 | 0       | 0 | 398    |
| HATTERAS FINANCIAL CORP      | COM | 41902R103 | 1,133,060  | 63,088  | SH | SOLE | 1 | 63,088  | 0 | 0      |
| HATTERAS FINL CORP           | COM | 41902R103 | 5,388      | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| HATTERAS FINL CORP           | COM | 41902R103 | 7,256      | 404     | SH | DFND | 3 | 0       | 0 | 404    |
| HATTERAS FINL CORP           | COM | 41902R103 | 23,043     | 1,283   | SH | DFND | 2 | 0       | 0 | 1,283  |
| HATTERAS FINL CORP           | COM | 41902R103 | 3,287      | 183     | SH | DFND | 5 | 0       | 0 | 183    |
| HAVERTY FURNITURE            | COM | 419596101 | 338,246    | 15,523  | SH | SOLE | 1 | 15,523  | 0 | 0      |
| HAWAIIAN ELEC INDUSTRIES     | COM | 419870100 | 2,001,692  | 75,393  | SH | DFND | 4 | 0       | 0 | 75,393 |
| HAWAIIAN ELEC INDUSTRIES     | COM | 419870100 | 137,741    | 5,188   | SH | DFND | 3 | 0       | 0 | 5,188  |
| HAWAIIAN ELEC INDUSTRIES     | COM | 419870100 | 24,957     | 940     | SH | DFND | 2 | 0       | 0 | 940    |
| HAWAIIAN ELECTRIC INDS       | COM | 419870100 | 5,468,849  | 205,983 | SH | SOLE | 1 | 205,983 | 0 | 0      |
| HAWAIIAN HOLDINGS INC        | COM | 419879101 | 396,103    | 29,450  | SH | SOLE | 1 | 29,450  | 0 | 0      |
| HAWAIIAN HOLDINGS INC        | COM | 419879101 | 72,643     | 5,401   | SH | DFND | 3 | 0       | 0 | 5,401  |
| HAWAIIAN TELCOM HOLDCO INC   | COM | 420031106 | 177,775    | 6,920   | SH | SOLE | 1 | 6,920   | 0 | 0      |
| HAWKINS INC                  | COM | 420261109 | 288,255    | 8,016   | SH | SOLE | 1 | 8,016   | 0 | 0      |
| HAWKINS INC                  | COM | 420261109 | 5,394      | 150     | SH | DFND | 3 | 0       | 0 | 150    |
| HAYNES INTERNATIONAL INC     | COM | 420877201 | 438,009    | 9,524   | SH | SOLE | 1 | 9,524   | 0 | 0      |
| HCA HOLDINGS INC             | COM | 40412C101 | 2,360,516  | 33,473  | SH | SOLE | 1 | 33,473  | 0 | 0      |
| HCA HOLDINGS INC             | COM | 40412C101 | 39,139     | 555     | SH | DFND | 4 | 0       | 0 | 555    |
| HCA HOLDINGS INC             | COM | 40412C101 | 155,144    | 2,200   | SH | DFND | 3 | 0       | 0 | 2,200  |
| HCA HOLDINGS INC             | COM | 40412C101 | 9,168      | 130     | SH | DFND | 2 | 0       | 0 | 130    |
| HCC INS HLDGS INC            | COM | 404132102 | 13,473     | 279     | SH | DFND | 4 | 0       | 0 | 279    |
| HCC INS HLDGS INC            | COM | 404132102 | 6,151      | 127     | SH | DFND | 3 | 0       | 0 | 127    |
| HCC INSURANCE HOLDINGS INC   | COM | 404132102 | 9,700,205  | 200,874 | SH | SOLE | 1 | 200,874 | 0 | 0      |
| HCI GROUP INC                | COM | 40416E103 | 250,274    | 6,954   | SH | SOLE | 1 | 6,954   | 0 | 0      |
| HCI GROUP INC                | COM | 40416E103 | 3,599      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| HCI GROUP INC                | COM | 40416E103 | 219,645    | 6,103   | SH | DFND | 2 | 0       | 0 | 6,103  |
| HCP INC                      | COM | 40414L109 | 8,852,391  | 222,926 | SH | SOLE | 1 | 222,926 | 0 | 0      |
| HCP INC                      | COM | 40414L109 | 398,490    | 10,035  | SH | DFND | 4 | 0       | 0 | 10,035 |
| HCP INC                      | COM | 40414L109 | 1,283,173  | 32,314  | SH | DFND | 3 | 0       | 0 | 32,314 |
| HCP INC                      | COM | 40414L109 | 809,117    | 20,376  | SH | DFND | 2 | 0       | 0 | 20,376 |
| HCP INC                      | COM | 40414L109 | 27,743     | 699     | SH | DFND | 5 | 0       | 0 | 699    |
| HD SUPPLY HLDGS INC          | COM | 40416M105 | 8,178      | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| HD SUPPLY HLDGS INC          | COM | 40416M105 | 6,134      | 225     | SH | DFND | 2 | 0       | 0 | 225    |
| HD SUPPLY HOLDINGS INC       | COM | 40416M105 | 52,803     | 1,937   | SH | SOLE | 1 | 1,937   | 0 | 0      |
| HDFC BANK LTD                | COM | 40415F101 | 885        | 19      | SH | DFND | 4 | 0       | 0 | 19     |
| HDFC BANK LTD                | COM | 40415F101 | 1,723      | 37      | SH | DFND | 2 | 0       | 0 | 37     |
| HEADWATERS INC               | COM | 42210P102 | 707,168    | 56,393  | SH | SOLE | 1 | 56,393  | 0 | 0      |
| HEALTH CARE REIT INC         | COM | 42217K106 | 8,460,303  | 135,647 | SH | SOLE | 1 | 135,647 | 0 | 0      |
| HEALTH CARE REIT INC         | COM | 42217K106 | 742,272    | 11,901  | SH | DFND | 4 | 0       | 0 | 11,901 |
| HEALTH CARE REIT INC         | COM | 42217K106 | 428,535    | 6,871   | SH | DFND | 3 | 0       | 0 | 6,871  |
| HEALTH CARE REIT INC         | COM | 42217K106 | 681,813    | 10,932  | SH | DFND | 2 | 0       | 0 | 10,932 |
| HEALTH NET INC               | COM | 42222G108 | 7,438,050  | 161,311 | SH | SOLE | 1 | 161,311 | 0 | 0      |

|                              |      |           |            |         |     |      |   |         |   |         |
|------------------------------|------|-----------|------------|---------|-----|------|---|---------|---|---------|
| HEALTHCARE REALTY TRUST IN   | COM  | 421946104 | 1,749,857  | 73,896  | SH  | SOLE | 1 | 73,896  | 0 | 0       |
| HEALTHCARE SERVICES GROUP    | COM  | 421906108 | 1,543,653  | 53,955  | SH  | SOLE | 1 | 53,955  | 0 | 0       |
| HEALTHCARE SVCS GRP INC      | COM  | 421906108 | 472,065    | 16,500  | SH  | DFND | 4 | 0       | 0 | 16,500  |
| HEALTHCARE SVCS GRP INC      | COM  | 421906108 | 2,918      | 102     | SH  | DFND | 3 | 0       | 0 | 102     |
| HEALTHCARE SVCS GRP INC      | COM  | 421906108 | 12,302     | 430     | SH  | DFND | 2 | 0       | 0 | 430     |
| HEALTHCARE TR AMER INC       | COM  | 42225P105 | 780,773    | 67,308  | SH  | DFND | 4 | 0       | 0 | 67,308  |
| HEALTHCARE TR AMER INC       | COM  | 42225P105 | 1,814,223  | 156,399 | SH  | DFND | 3 | 0       | 0 | 156,399 |
| HEALTHCARE TR AMER INC       | COM  | 42225P105 | 649,982    | 56,033  | SH  | DFND | 2 | 0       | 0 | 56,033  |
| HEALTHCARE TRUST OF AME CL   | COM  | 42225P105 | 89,575     | 7,722   | SH  | SOLE | 1 | 7,722   | 0 | 0       |
| HEALTHSOUTH CORP             | COM  | 421924309 | 5,572      | 151     | SH  | DFND | 4 | 0       | 0 | 151     |
| HEALTHSOUTH CORP             | COM  | 421924309 | 8,856      | 240     | SH  | DFND | 2 | 0       | 0 | 240     |
| HEALTHSOUTH CORP W/D         | COM  | 421924309 | 2,124,960  | 57,587  | SH  | SOLE | 1 | 57,587  | 0 | 0       |
| HEALTHSTREAM INC             | COM  | 42222N103 | 390,235    | 16,253  | SH  | SOLE | 1 | 16,253  | 0 | 0       |
| HEALTHWAYS INC               | COM  | 422245100 | 393,627    | 24,571  | SH  | SOLE | 1 | 24,571  | 0 | 0       |
| HEALTHWAYS INC               | COM  | 422245100 | 1,874      | 117     | SH  | DFND | 2 | 0       | 0 | 117     |
| HEARTLAND EXPRESS INC        | COM  | 422347104 | 1,002,510  | 41,841  | SH  | SOLE | 1 | 41,841  | 0 | 0       |
| HEARTLAND FINANCIAL USA IN   | COM  | 42234Q102 | 245,510    | 10,281  | SH  | SOLE | 1 | 10,281  | 0 | 0       |
| HEARTLAND PAYMENT SYSTEMS    | COM  | 42235N108 | 1,313,779  | 27,531  | SH  | SOLE | 1 | 27,531  | 0 | 0       |
| HEARTWARE INTERNATIONAL IN   | COM  | 422368100 | 862,004    | 11,104  | SH  | SOLE | 1 | 11,104  | 0 | 0       |
| HECLA MINING CO              | COM  | 422704106 | 556,244    | 224,292 | SH  | SOLE | 1 | 224,292 | 0 | 0       |
| HECLA MNG CO                 | COM  | 422704106 | 2,233,984  | 900,800 | SH  | DFND | 3 | 0       | 0 | 900,800 |
| HECLA MNG CO                 | COM  | 422704106 | 31,000     | 12,500  | SH  | DFND | 2 | 0       | 0 | 12,500  |
| HEICO CORP                   | COM  | 422806109 | 2,029,909  | 43,467  | SH  | SOLE | 1 | 43,467  | 0 | 0       |
| HEICO CORP NEW               | COM  | 422806109 | 4,763      | 102     | SH  | DFND | 3 | 0       | 0 | 102     |
| HEIDRICK + STRUGGLES INTL    | COM  | 422819102 | 282,856    | 13,771  | SH  | SOLE | 1 | 13,771  | 0 | 0       |
| HELEN OF TROY CORP LTD       | COM  | G4388N106 | 15,756     | 300     | SH  | DFND | 3 | 0       | 0 | 300     |
| HELEN OF TROY LTD            | COM  | G4388N106 | 1,141,417  | 21,733  | SH  | SOLE | 1 | 21,733  | 0 | 0       |
| HELIX ENERGY SOLUTIONS GRO   | COM  | 42330P107 | 5,796,750  | 262,772 | SH  | SOLE | 1 | 262,772 | 0 | 0       |
| HELIX ENERGY SOLUTIONS GRP I | COM  | 42330P107 | 1,655      | 75      | SH  | DFND | 2 | 0       | 0 | 75      |
| HELIX ENERGY SOLUTIONS GRP I | BOND | 42330PAG2 | 17,531     | 15      | PRN | DFND | 2 | 0       | 0 | 15      |
| HELMERICH & PAYNE INC        | COM  | 423452101 | 29,850     | 305     | SH  | DFND | 4 | 0       | 0 | 305     |
| HELMERICH & PAYNE INC        | COM  | 423452101 | 183,800    | 1,878   | SH  | DFND | 3 | 0       | 0 | 1,878   |
| HELMERICH & PAYNE INC        | COM  | 423452101 | 36,701     | 375     | SH  | DFND | 2 | 0       | 0 | 375     |
| HELMERICH + PAYNE            | COM  | 423452101 | 6,442,293  | 65,825  | SH  | SOLE | 1 | 65,825  | 0 | 0       |
| HEMISPHERE MEDIA GROUP INC   | COM  | 42365Q103 | 58,246     | 5,464   | SH  | SOLE | 1 | 5,464   | 0 | 0       |
| HENRY JACK & ASSOC INC       | COM  | 426281101 | 6,624      | 119     | SH  | DFND | 2 | 0       | 0 | 119     |
| HENRY SCHEIN INC             | COM  | 806407102 | 20,266,712 | 174,008 | SH  | SOLE | 1 | 174,008 | 0 | 0       |
| HERBALIFE LTD                | COM  | G4412G101 | 158,813    | 3,630   | SH  | SOLE | 1 | 3,630   | 0 | 0       |
| HERBALIFE LTD                | COM  | G4412G101 | 21,875     | 500     | SH  | DFND | 3 | 0       | 0 | 500     |
| HERBALIFE LTD                | COM  | G4412G101 | 5,250      | 120     | SH  | DFND | 2 | 0       | 0 | 120     |
| HERCULES OFFSHORE INC        | COM  | 427093109 | 231,013    | 105,006 | SH  | SOLE | 1 | 105,006 | 0 | 0       |
| HERCULES OFFSHORE INC        | COM  | 427093109 | 7,700      | 3,500   | SH  | DFND | 2 | 0       | 0 | 3,500   |

|                              |      |           |            |         |     |      |   |         |   |        |
|------------------------------|------|-----------|------------|---------|-----|------|---|---------|---|--------|
| HERCULES TECH GROWTH CAP INC | COM  | 427096508 | 210,393    | 14,550  | SH  | DFND | 4 | 0       | 0 | 14,550 |
| HERCULES TECH GROWTH CAP INC | COM  | 427096508 | 1,262,532  | 87,312  | SH  | DFND | 3 | 0       | 0 | 87,312 |
| HERCULES TECH GROWTH CAP INC | COM  | 427096508 | 203,536    | 14,076  | SH  | DFND | 2 | 0       | 0 | 14,076 |
| HERCULES TECH GROWTH CAP INC | BOND | 427096AB8 | 8,715      | 7       | PRN | DFND | 2 | 0       | 0 | 7      |
| HERITAGE COMMERCE CORP       | COM  | 426927109 | 111,738    | 13,610  | SH  | SOLE | 1 | 13,610  | 0 | 0      |
| HERITAGE CRYSTAL CLEAN INC   | COM  | 42726M106 | 88,982     | 5,988   | SH  | SOLE | 1 | 5,988   | 0 | 0      |
| HERITAGE FINANCIAL CORP      | COM  | 42722X106 | 312,555    | 19,732  | SH  | SOLE | 1 | 19,732  | 0 | 0      |
| HERITAGE FINL CORP WASH      | COM  | 42722X106 | 6,976      | 440     | SH  | DFND | 3 | 0       | 0 | 440    |
| HERITAGE INSURANCE HOLDING   | COM  | 42727J102 | 67,951     | 4,512   | SH  | SOLE | 1 | 4,512   | 0 | 0      |
| HERITAGE OAKS BANCORP        | COM  | 42724R107 | 102,627    | 14,661  | SH  | SOLE | 1 | 14,661  | 0 | 0      |
| HERMAN MILLER INC            | COM  | 600544100 | 4,656,749  | 156,005 | SH  | SOLE | 1 | 156,005 | 0 | 0      |
| HERON THERAPEUTICS INC       | COM  | 427746102 | 106,291    | 12,760  | SH  | SOLE | 1 | 12,760  | 0 | 0      |
| HERSHA HOSPITALITY TR        | COM  | 427825104 | 3,822      | 600     | SH  | DFND | 4 | 0       | 0 | 600    |
| HERSHA HOSPITALITY TR        | COM  | 427825104 | 12,740     | 2,000   | SH  | DFND | 3 | 0       | 0 | 2,000  |
| HERSHA HOSPITALITY TR        | COM  | 427825104 | 23,378     | 3,670   | SH  | DFND | 2 | 0       | 0 | 3,670  |
| HERSHA HOSPITALITY TRUST     | COM  | 427825104 | 835,362    | 131,140 | SH  | SOLE | 1 | 131,140 | 0 | 0      |
| HERSHEY CO                   | COM  | 427866108 | 101,879    | 1,068   | SH  | DFND | 4 | 0       | 0 | 1,068  |
| HERSHEY CO                   | COM  | 427866108 | 282,827    | 2,964   | SH  | DFND | 3 | 0       | 0 | 2,964  |
| HERSHEY CO                   | COM  | 427866108 | 207,847    | 2,178   | SH  | DFND | 2 | 0       | 0 | 2,178  |
| HERSHEY CO/THE               | COM  | 427866108 | 5,999,112  | 62,864  | SH  | SOLE | 1 | 62,864  | 0 | 0      |
| HERTZ GLOBAL HOLDINGS INC    | COM  | 42805T105 | 425,079    | 16,742  | SH  | SOLE | 1 | 16,742  | 0 | 0      |
| HERTZ GLOBAL HOLDINGS INC    | COM  | 42805T105 | 11,426     | 450     | SH  | DFND | 4 | 0       | 0 | 450    |
| HERTZ GLOBAL HOLDINGS INC    | COM  | 42805T105 | 36,155     | 1,424   | SH  | DFND | 2 | 0       | 0 | 1,424  |
| HERTZ GLOBAL HOLDINGS INC    | COM  | 42805T105 | 3,453      | 136     | SH  | DFND | 5 | 0       | 0 | 136    |
| HESKA CORP                   | COM  | 42805E306 | 18,466     | 1,400   | SH  | DFND | 3 | 0       | 0 | 1,400  |
| HESS CORP                    | COM  | 42809H107 | 8,488,989  | 90,002  | SH  | SOLE | 1 | 90,002  | 0 | 0      |
| HESS CORP                    | COM  | 42809H107 | 36,916     | 391     | SH  | DFND | 4 | 0       | 0 | 391    |
| HESS CORP                    | COM  | 42809H107 | 32,069     | 340     | SH  | DFND | 3 | 0       | 0 | 340    |
| HESS CORP                    | COM  | 42809H107 | 47,066     | 499     | SH  | DFND | 2 | 0       | 0 | 499    |
| HESS CORP                    | COM  | 42809H107 | 7,074      | 75      | SH  | DFND | 5 | 0       | 0 | 75     |
| HEWLETT PACKARD CO           | COM  | 428236103 | 29,784,585 | 839,712 | SH  | SOLE | 1 | 839,712 | 0 | 0      |
| HEWLETT PACKARD CO           | COM  | 428236103 | 1,371,377  | 38,663  | SH  | DFND | 4 | 0       | 0 | 38,663 |
| HEWLETT PACKARD CO           | COM  | 428236103 | 430,404    | 12,134  | SH  | DFND | 3 | 0       | 0 | 12,134 |
| HEWLETT PACKARD CO           | COM  | 428236103 | 758,835    | 21,394  | SH  | DFND | 2 | 0       | 0 | 21,394 |
| HEWLETT PACKARD CO           | COM  | 428236103 | 11,634     | 328     | SH  | DFND | 5 | 0       | 0 | 328    |
| HEXCEL CORP                  | COM  | 428291108 | 70,904     | 1,786   | SH  | SOLE | 1 | 1,786   | 0 | 0      |
| HEXCEL CORP NEW              | COM  | 428291108 | 13,935     | 351     | SH  | DFND | 4 | 0       | 0 | 351    |
| HEXCEL CORP NEW              | COM  | 428291108 | 19,929     | 502     | SH  | DFND | 2 | 0       | 0 | 502    |
| HFF INC CLASS A              | COM  | 40418F108 | 729,106    | 25,185  | SH  | SOLE | 1 | 25,185  | 0 | 0      |
| HHGREGG INC                  | COM  | 42833L108 | 49,616     | 7,863   | SH  | SOLE | 1 | 7,863   | 0 | 0      |
| HIBBETT SPORTS INC           | COM  | 428567101 | 843,946    | 19,797  | SH  | SOLE | 1 | 19,797  | 0 | 0      |
| HI-CRUSH PARTNERS LP         | COM  | 428337109 | 159,876    | 3,101   | SH  | DFND | 4 | 0       | 0 | 3,101  |
| HI-CRUSH PARTNERS LP         | COM  | 428337109 | 14,849     | 288     | SH  | DFND | 3 | 0       | 0 | 288    |
| HI-CRUSH PARTNERS LP         | COM  | 428337109 | 339,007    | 6,575   | SH  | DFND | 2 | 0       | 0 | 6,575  |
| HI-CRUSH PARTNERS LP         | COM  | 428337109 | 46,404     | 900     | SH  | DFND | 5 | 0       | 0 | 900    |
| HIGHER ONE HOLDINGS INC      | COM  | 42983D104 | 54,856     | 22,209  | SH  | SOLE | 1 | 22,209  | 0 | 0      |

|                              |     |           |             |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| HIGHLAND FDS I               | COM | 430101774 | 104,943     | 5,387     | SH | DFND | 3 | 0         | 0 | 5,387  |
| HIGHWOODS PPTYS INC          | COM | 431284108 | 7,002       | 180       | SH | DFND | 2 | 0         | 0 | 180    |
| HIGHWOODS PROPERTIES INC     | COM | 431284108 | 9,231,398   | 237,311   | SH | SOLE | 1 | 237,311   | 0 | 0      |
| HILL INTERNATIONAL INC       | COM | 431466101 | 63,328      | 15,832    | SH | SOLE | 1 | 15,832    | 0 | 0      |
| HILL INTERNATIONAL INC       | COM | 431466101 | 76          | 19        | SH | DFND | 3 | 0         | 0 | 19     |
| HILL ROM HOLDINGS INC        | COM | 431475102 | 4,772,695   | 115,199   | SH | SOLE | 1 | 115,199   | 0 | 0      |
| HILLENBRAND INC              | COM | 431571108 | 1,489,639   | 48,224    | SH | SOLE | 1 | 48,224    | 0 | 0      |
| HILLTOP HOLDINGS INC         | COM | 432748101 | 888,075     | 44,293    | SH | SOLE | 1 | 44,293    | 0 | 0      |
| HILTON WORLDWIDE HLDGS INC   | COM | 43300A104 | 468         | 19        | SH | DFND | 3 | 0         | 0 | 19     |
| HILTON WORLDWIDE HLDGS INC   | COM | 43300A104 | 17,610      | 715       | SH | DFND | 2 | 0         | 0 | 715    |
| HILTON WORLDWIDE HOLDINGS    | COM | 43300A104 | 60,836      | 2,470     | SH | SOLE | 1 | 2,470     | 0 | 0      |
| HIMAX TECHNOLOGIES INC       | COM | 43289P106 | 6,090       | 600       | SH | DFND | 4 | 0         | 0 | 600    |
| HIMAX TECHNOLOGIES INC       | COM | 43289P106 | 27,405      | 2,700     | SH | DFND | 3 | 0         | 0 | 2,700  |
| HMS HLDGS CORP               | COM | 40425J101 | 829         | 44        | SH | DFND | 4 | 0         | 0 | 44     |
| HMS HLDGS CORP               | COM | 40425J101 | 2,733       | 145       | SH | DFND | 3 | 0         | 0 | 145    |
| HMS HOLDINGS CORP            | COM | 40425J101 | 4,345,000   | 230,504   | SH | SOLE | 1 | 230,504   | 0 | 0      |
| HNI CORP                     | COM | 404251100 | 4,265,607   | 118,522   | SH | SOLE | 1 | 118,522   | 0 | 0      |
| HOLLYFRONTIER CORP           | COM | 436106108 | 287,974,858 | 6,592,831 | SH | SOLE | 1 | 6,592,831 | 0 | 0      |
| HOLLYFRONTIER CORP           | COM | 436106108 | 12,404      | 284       | SH | DFND | 4 | 0         | 0 | 284    |
| HOLLYFRONTIER CORP           | COM | 436106108 | 125,143     | 2,865     | SH | DFND | 3 | 0         | 0 | 2,865  |
| HOLLYFRONTIER CORP           | COM | 436106108 | 429,156     | 9,825     | SH | DFND | 2 | 0         | 0 | 9,825  |
| HOLLYFRONTIER CORP           | COM | 436106108 | 17,254      | 395       | SH | DFND | 5 | 0         | 0 | 395    |
| HOLLYSYS AUTOMATION TECHNOLO | COM | G45667105 | 16,013      | 712       | SH | DFND | 3 | 0         | 0 | 712    |
| HOLOGIC INC                  | COM | 436440101 | 11,778,445  | 484,112   | SH | SOLE | 1 | 484,112   | 0 | 0      |
| HOLOGIC INC                  | COM | 436440101 | 26,763      | 1,100     | SH | DFND | 3 | 0         | 0 | 1,100  |
| HOLOGIC INC                  | COM | 436440101 | 17,274      | 710       | SH | DFND | 5 | 0         | 0 | 710    |
| HOME BANCSHARES INC          | COM | 436893200 | 1,234,779   | 41,985    | SH | SOLE | 1 | 41,985    | 0 | 0      |
| HOME DEPOT INC               | COM | 437076102 | 41,017,413  | 447,105   | SH | SOLE | 1 | 447,105   | 0 | 0      |
| HOME DEPOT INC               | COM | 437076102 | 600,984     | 6,551     | SH | DFND | 4 | 0         | 0 | 6,551  |
| HOME DEPOT INC               | COM | 437076102 | 2,103,246   | 22,926    | SH | DFND | 3 | 0         | 0 | 22,926 |
| HOME DEPOT INC               | COM | 437076102 | 1,877,207   | 20,462    | SH | DFND | 2 | 0         | 0 | 20,462 |
| HOME DEPOT INC               | COM | 437076102 | 20,366      | 222       | SH | DFND | 5 | 0         | 0 | 222    |
| HOME LN SERVICING SOLUTIONS  | COM | G6648D109 | 789,730     | 37,269    | SH | DFND | 3 | 0         | 0 | 37,269 |
| HOME LOAN SERVICING SOLUTI   | COM | G6648D109 | 983,682     | 46,422    | SH | SOLE | 1 | 46,422    | 0 | 0      |
| HOME PROPERTIES INC          | COM | 437306103 | 6,683,739   | 114,762   | SH | SOLE | 1 | 114,762   | 0 | 0      |
| HOME PROPERTIES INC          | COM | 437306103 | 5,824       | 100       | SH | DFND | 4 | 0         | 0 | 100    |
| HOME PROPERTIES INC          | COM | 437306103 | 3,203       | 55        | SH | DFND | 3 | 0         | 0 | 55     |
| HOME PROPERTIES INC          | COM | 437306103 | 33,604      | 577       | SH | DFND | 2 | 0         | 0 | 577    |
| HOMEAWAY INC                 | COM | 43739Q100 | 64,610      | 1,820     | SH | SOLE | 1 | 1,820     | 0 | 0      |
| HOMEAWAY INC                 | COM | 43739Q100 | 48,813      | 1,375     | SH | DFND | 4 | 0         | 0 | 1,375  |
| HOMESTREET INC               | COM | 43785V102 | 165,876     | 9,706     | SH | SOLE | 1 | 9,706     | 0 | 0      |
| HOMETRUST BANCSHARES INC     | COM | 437872104 | 199,193     | 13,634    | SH | SOLE | 1 | 13,634    | 0 | 0      |
| HONDA MOTOR LTD              | COM | 438128308 | 27,698      | 808       | SH | DFND | 4 | 0         | 0 | 808    |
| HONDA MOTOR LTD              | COM | 438128308 | 12,684      | 370       | SH | DFND | 3 | 0         | 0 | 370    |
| HONDA MOTOR LTD              | COM | 438128308 | 1,405       | 41        | SH | DFND | 2 | 0         | 0 | 41     |
| HONDA MOTOR LTD              | COM | 438128308 | 2,057       | 60        | SH | DFND | 5 | 0         | 0 | 60     |
| HONEYWELL INTERNATIONAL IN   | COM | 438516106 | 24,194,252  | 259,818   | SH | SOLE | 1 | 259,818   | 0 | 0      |
| HONEYWELL INTL INC           | COM | 438516106 | 1,306,358   | 14,029    | SH | DFND | 4 | 0         | 0 | 14,029 |
| HONEYWELL INTL INC           | COM | 438516106 | 1,529,124   | 16,421    | SH | DFND | 3 | 0         | 0 | 16,421 |



|                              |     |           |           |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|---------|
| HONEYWELL INTL INC           | COM | 438516106 | 542,359   | 5,824   | SH | DFND | 2 | 0       | 0 | 5,824   |
| HONEYWELL INTL INC           | COM | 438516106 | 145,828   | 1,566   | SH | DFND | 5 | 0       | 0 | 1,566   |
| HORACE MANN EDUCATORS        | COM | 440327104 | 892,163   | 31,293  | SH | SOLE | 1 | 31,293  | 0 | 0       |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 1,654     | 58      | SH | DFND | 2 | 0       | 0 | 58      |
| HORIZON BANCORP INDIANA      | COM | 440407104 | 138,563   | 6,014   | SH | SOLE | 1 | 6,014   | 0 | 0       |
| HORIZON PHARMA PLC           | COM | G4617B105 | 522,367   | 42,538  | SH | SOLE | 1 | 42,538  | 0 | 0       |
| HORIZON PHARMA PLC           | COM | G4617B105 | 14,736    | 1,200   | SH | DFND | 2 | 0       | 0 | 1,200   |
| HORIZON TECHNOLOGY FIN CORP  | COM | 44045A102 | 431       | 32      | SH | DFND | 3 | 0       | 0 | 32      |
| HORMEL FOODS CORP            | COM | 440452100 | 2,428,794 | 47,262  | SH | SOLE | 1 | 47,262  | 0 | 0       |
| HORMEL FOODS CORP            | COM | 440452100 | 1,182     | 23      | SH | DFND | 3 | 0       | 0 | 23      |
| HORMEL FOODS CORP            | COM | 440452100 | 5,139     | 100     | SH | DFND | 2 | 0       | 0 | 100     |
| HORNBECK OFFSHORE SERVICES   | COM | 440543106 | 896,246   | 27,383  | SH | SOLE | 1 | 27,383  | 0 | 0       |
| HORSEHEAD HLDG CORP          | COM | 440694305 | 3,306     | 200     | SH | DFND | 4 | 0       | 0 | 200     |
| HORSEHEAD HOLDING CORP       | COM | 440694305 | 547,920   | 33,147  | SH | SOLE | 1 | 33,147  | 0 | 0       |
| HOSPIRA INC                  | COM | 441060100 | 3,249,169 | 62,448  | SH | SOLE | 1 | 62,448  | 0 | 0       |
| HOSPIRA INC                  | COM | 441060100 | 50,417    | 969     | SH | DFND | 4 | 0       | 0 | 969     |
| HOSPIRA INC                  | COM | 441060100 | 5,203     | 100     | SH | DFND | 3 | 0       | 0 | 100     |
| HOSPIRA INC                  | COM | 441060100 | 26,015    | 500     | SH | DFND | 2 | 0       | 0 | 500     |
| HOSPIRA INC                  | COM | 441060100 | 520       | 10      | SH | DFND | 5 | 0       | 0 | 10      |
| HOSPITALITY PPTYS TR         | COM | 44106M102 | 29,428    | 1,096   | SH | DFND | 3 | 0       | 0 | 1,096   |
| HOSPITALITY PPTYS TR         | COM | 44106M102 | 13,425    | 500     | SH | DFND | 2 | 0       | 0 | 500     |
| HOSPITALITY PROPERTIES TRU   | COM | 44106M102 | 8,079,353 | 300,907 | SH | SOLE | 1 | 300,907 | 0 | 0       |
| HOST HOTELS & RESORTS INC    | COM | 44107P104 | 1,706     | 80      | SH | DFND | 4 | 0       | 0 | 80      |
| HOST HOTELS & RESORTS INC    | COM | 44107P104 | 54,413    | 2,551   | SH | DFND | 2 | 0       | 0 | 2,551   |
| HOST HOTELS + RESORTS INC    | COM | 44107P104 | 7,243,071 | 339,572 | SH | SOLE | 1 | 339,572 | 0 | 0       |
| HOUGHTON MIFFLIN HARCOURT    | COM | 44157R109 | 1,385,178 | 71,254  | SH | SOLE | 1 | 71,254  | 0 | 0       |
| HOUSTON WIRE & CABLE CO      | COM | 44244K109 | 10,542    | 880     | SH | DFND | 5 | 0       | 0 | 880     |
| HOUSTON WIRE + CABLE CO      | COM | 44244K109 | 139,100   | 11,611  | SH | SOLE | 1 | 11,611  | 0 | 0       |
| HOVNANIAN ENTERPRISES A      | COM | 442487203 | 280,080   | 76,316  | SH | SOLE | 1 | 76,316  | 0 | 0       |
| HOVNANIAN ENTERPRISES INC    | COM | 442487203 | 20,919    | 5,700   | SH | DFND | 4 | 0       | 0 | 5,700   |
| HOVNANIAN ENTERPRISES INC    | COM | 442487203 | 1,652     | 450     | SH | DFND | 3 | 0       | 0 | 450     |
| HOVNANIAN ENTERPRISES INC    | COM | 442487203 | 2,019     | 550     | SH | DFND | 2 | 0       | 0 | 550     |
| HOWARD BANCORP INC           | COM | 442496105 | 12,420    | 1,200   | SH | DFND | 2 | 0       | 0 | 1,200   |
| HOWARD HUGHES CORP           | COM | 44267D107 | 15,000    | 100     | SH | DFND | 4 | 0       | 0 | 100     |
| HOWARD HUGHES CORP           | COM | 44267D107 | 20,550    | 137     | SH | DFND | 3 | 0       | 0 | 137     |
| HOWARD HUGHES CORP           | COM | 44267D107 | 82,350    | 549     | SH | DFND | 2 | 0       | 0 | 549     |
| HOWARD HUGHES CORP/THE       | COM | 44267D107 | 158,850   | 1,059   | SH | SOLE | 1 | 1,059   | 0 | 0       |
| HSBC HLDGS PLC               | COM | 404280406 | 56,579    | 1,112   | SH | DFND | 4 | 0       | 0 | 1,112   |
| HSBC HLDGS PLC               | COM | 404280604 | 4,961,640 | 197,203 | SH | DFND | 4 | 0       | 0 | 197,203 |
| HSBC HLDGS PLC               | COM | 404280406 | 41,518    | 816     | SH | DFND | 3 | 0       | 0 | 816     |
| HSBC HLDGS PLC               | COM | 404280406 | 84,151    | 1,654   | SH | DFND | 2 | 0       | 0 | 1,654   |
| HSBC HLDGS PLC               | COM | 404280406 | 15,925    | 313     | SH | DFND | 5 | 0       | 0 | 313     |
| HSN INC                      | COM | 404303109 | 5,261,496 | 85,734  | SH | SOLE | 1 | 85,734  | 0 | 0       |
| HSN INC                      | COM | 404303109 | 1,227     | 20      | SH | DFND | 5 | 0       | 0 | 20      |
| HUANENG PWR INTL INC         | COM | 443304100 | 13,098    | 300     | SH | DFND | 2 | 0       | 0 | 300     |

|                             |     |           |            |         |    |      |   |         |   |        |
|-----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| HUB GROUP INC CL A          | COM | 443320106 | 1,135,245  | 28,010  | SH | SOLE | 1 | 28,010  | 0 | 0      |
| HUBBELL INC                 | COM | 443510201 | 723        | 6       | SH | DFND | 4 | 0       | 0 | 6      |
| HUBBELL INC                 | COM | 443510201 | 8,076      | 67      | SH | DFND | 2 | 0       | 0 | 67     |
| HUBBELL INC CL B            | COM | 443510201 | 13,168,626 | 109,256 | SH | SOLE | 1 | 109,256 | 0 | 0      |
| HUDSON CITY BANCORP         | COM | 443683107 | 14,920     | 1,535   | SH | DFND | 4 | 0       | 0 | 1,535  |
| HUDSON CITY BANCORP         | COM | 443683107 | 54,416     | 5,598   | SH | DFND | 3 | 0       | 0 | 5,598  |
| HUDSON CITY BANCORP INC     | COM | 443683107 | 2,035,961  | 209,461 | SH | SOLE | 1 | 209,461 | 0 | 0      |
| HUDSON PACIFIC PROPERTIES   | COM | 444097109 | 885,195    | 35,896  | SH | SOLE | 1 | 35,896  | 0 | 0      |
| HUDSON VALLEY HOLDING CORP  | COM | 444172100 | 174,803    | 9,631   | SH | SOLE | 1 | 9,631   | 0 | 0      |
| HUDSON VALLEY HOLDING CORP  | COM | 444172100 | 35,146     | 1,936   | SH | DFND | 2 | 0       | 0 | 1,936  |
| HUGOTON RTY TR TEX          | COM | 444717102 | 1,507      | 168     | SH | DFND | 4 | 0       | 0 | 168    |
| HUGOTON RTY TR TEX          | COM | 444717102 | 897        | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| HUMANA INC                  | COM | 444859102 | 9,131,375  | 70,085  | SH | SOLE | 1 | 70,085  | 0 | 0      |
| HUMANA INC                  | COM | 444859102 | 170,680    | 1,310   | SH | DFND | 4 | 0       | 0 | 1,310  |
| HUMANA INC                  | COM | 444859102 | 347,490    | 2,667   | SH | DFND | 3 | 0       | 0 | 2,667  |
| HUMANA INC                  | COM | 444859102 | 2,606      | 20      | SH | DFND | 2 | 0       | 0 | 20     |
| HUMANA INC                  | COM | 444859102 | 2,866      | 22      | SH | DFND | 5 | 0       | 0 | 22     |
| HUNT (JB) TRANSPRT SVCS IN  | COM | 445658107 | 13,858,309 | 187,148 | SH | SOLE | 1 | 187,148 | 0 | 0      |
| HUNT J B TRANS SVCS INC     | COM | 445658107 | 301,161    | 4,067   | SH | DFND | 3 | 0       | 0 | 4,067  |
| HUNTINGTON BANCSHARES INC   | COM | 446150104 | 3,249,956  | 334,014 | SH | SOLE | 1 | 334,014 | 0 | 0      |
| HUNTINGTON BANCSHARES INC   | COM | 446150104 | 23,517     | 2,417   | SH | DFND | 4 | 0       | 0 | 2,417  |
| HUNTINGTON BANCSHARES INC   | COM | 446150401 | 14,597     | 11      | SH | DFND | 4 | 0       | 0 | 11     |
| HUNTINGTON BANCSHARES INC   | COM | 446150104 | 149,971    | 15,413  | SH | DFND | 3 | 0       | 0 | 15,413 |
| HUNTINGTON BANCSHARES INC   | COM | 446150401 | 542,168    | 409     | SH | DFND | 3 | 0       | 0 | 409    |
| HUNTINGTON BANCSHARES INC   | COM | 446150104 | 50,684     | 5,209   | SH | DFND | 2 | 0       | 0 | 5,209  |
| HUNTINGTON INGALLS INDS INC | COM | 446413106 | 17,195     | 165     | SH | DFND | 4 | 0       | 0 | 165    |
| HUNTINGTON INGALLS INDS INC | COM | 446413106 | 521        | 5       | SH | DFND | 3 | 0       | 0 | 5      |
| HUNTINGTON INGALLS INDS INC | COM | 446413106 | 37,932     | 364     | SH | DFND | 2 | 0       | 0 | 364    |
| HUNTINGTON INGALLSIndustr   | COM | 446413106 | 10,098,157 | 96,902  | SH | SOLE | 1 | 96,902  | 0 | 0      |
| HUNTSMAN CORP               | COM | 447011107 | 121,061    | 4,658   | SH | SOLE | 1 | 4,658   | 0 | 0      |
| HUNTSMAN CORP               | COM | 447011107 | 1,275,693  | 49,084  | SH | DFND | 4 | 0       | 0 | 49,084 |
| HUNTSMAN CORP               | COM | 447011107 | 3,301      | 127     | SH | DFND | 3 | 0       | 0 | 127    |
| HURCO COMPANIES INC         | COM | 447324104 | 159,565    | 4,237   | SH | SOLE | 1 | 4,237   | 0 | 0      |
| HURCO COMPANIES INC         | COM | 447324104 | 2,900      | 77      | SH | DFND | 3 | 0       | 0 | 77     |
| HURCO COMPANIES INC         | COM | 447324104 | 3,766      | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| HURON CONSULTING GROUP INC  | COM | 447462102 | 938,633    | 15,395  | SH | SOLE | 1 | 15,395  | 0 | 0      |
| HUTCHINSON TECHNOLOGY INC   | COM | 448407106 | 366        | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| HYATT HOTELS CORP           | COM | 448579102 | 102,400    | 1,692   | SH | DFND | 3 | 0       | 0 | 1,692  |
| HYATT HOTELS CORP CL A      | COM | 448579102 | 84,244     | 1,392   | SH | SOLE | 1 | 1,392   | 0 | 0      |
| HYPERDYNAMICS CORP          | COM | 448954206 | 1,256      | 698     | SH | DFND | 3 | 0       | 0 | 698    |
| HYPERDYNAMICS CORP          | COM | 448954206 | 112        | 62      | SH | DFND | 2 | 0       | 0 | 62     |
| HYPERION THERAPEUTICS INC   | COM | 44915N101 | 224,433    | 8,899   | SH | SOLE | 1 | 8,899   | 0 | 0      |
| HYSTER YALE MATERIALS       | COM | 449172105 | 481,072    | 6,717   | SH | SOLE | 1 | 6,717   | 0 | 0      |

|                            |        |           |            |         |    |           |   |         |   |        |
|----------------------------|--------|-----------|------------|---------|----|-----------|---|---------|---|--------|
| IAC INTERACTIVECORP        | COM    | 44919P508 | 35,257     | 535     | SH | DFND      | 4 | 0       | 0 | 535    |
| IAC INTERACTIVECORP        | COM    | 44919P508 | 13,378     | 203     | SH | DFND      | 3 | 0       | 0 | 203    |
| IAC INTERACTIVECORP        | COM    | 44919P508 | 20,824     | 316     | SH | DFND      | 2 | 0       | 0 | 316    |
| IAC INTERACTIVECORP        | COM    | 44919P508 | 3,295      | 50      | SH | DFND      | 5 | 0       | 0 | 50     |
| IAC/INTERACTIVECORP        | COM    | 44919P508 | 136,347    | 2,069   | SH | SOLE      | 1 | 2,069   | 0 | 0      |
| IAMGOLD CORP               | OPTION | 450913908 | 100        | 20      | SH | Call DFND | 4 | 0       | 0 | 20     |
| IAMGOLD CORP               | COM    | 450913108 | 16,560     | 6,000   | SH | DFND      | 4 | 0       | 0 | 6,000  |
| IAMGOLD CORP               | COM    | 450913108 | 55,752     | 20,200  | SH | DFND      | 3 | 0       | 0 | 20,200 |
| IAMGOLD CORP               | COM    | 450913108 | 26         | 9       | SH | DFND      | 2 | 0       | 0 | 9      |
| IBERIABANK CORP            | COM    | 450828108 | 1,283,955  | 20,540  | SH | SOLE      | 1 | 20,540  | 0 | 0      |
| IBERIABANK CORP            | COM    | 450828108 | 15,628     | 250     | SH | DFND      | 3 | 0       | 0 | 250    |
| ICAHN ENTERPRISES LP       | COM    | 451100101 | 118,435    | 1,119   | SH | DFND      | 4 | 0       | 0 | 1,119  |
| ICAHN ENTERPRISES LP       | COM    | 451100101 | 259,414    | 2,451   | SH | DFND      | 3 | 0       | 0 | 2,451  |
| ICAHN ENTERPRISES LP       | COM    | 451100101 | 44,770     | 423     | SH | DFND      | 2 | 0       | 0 | 423    |
| ICF INTERNATIONAL INC      | COM    | 44925C103 | 401,378    | 13,036  | SH | SOLE      | 1 | 13,036  | 0 | 0      |
| ICICI BK LTD               | COM    | 45104G104 | 3,732      | 76      | SH | DFND      | 4 | 0       | 0 | 76     |
| ICICI BK LTD               | COM    | 45104G104 | 24,550     | 500     | SH | DFND      | 3 | 0       | 0 | 500    |
| ICON PLC                   | COM    | G4705A100 | 198,931    | 3,476   | SH | DFND      | 4 | 0       | 0 | 3,476  |
| ICONIX BRAND GROUP INC     | COM    | 451055107 | 1,308,304  | 35,417  | SH | SOLE      | 1 | 35,417  | 0 | 0      |
| ICONIX BRAND GROUP INC     | COM    | 451055107 | 22,164     | 600     | SH | DFND      | 4 | 0       | 0 | 600    |
| ICONIX BRAND GROUP INC     | COM    | 451055107 | 1,773      | 48      | SH | DFND      | 3 | 0       | 0 | 48     |
| ICONIX BRAND GROUP INC     | COM    | 451055107 | 76,096     | 2,060   | SH | DFND      | 2 | 0       | 0 | 2,060  |
| ICU MEDICAL INC            | COM    | 44930G107 | 661,375    | 10,305  | SH | SOLE      | 1 | 10,305  | 0 | 0      |
| IDACORP INC                | COM    | 451107106 | 7,083,436  | 132,129 | SH | SOLE      | 1 | 132,129 | 0 | 0      |
| IDACORP INC                | COM    | 451107106 | 21,444     | 400     | SH | DFND      | 3 | 0       | 0 | 400    |
| IDENTIV INC                | COM    | 45170X205 | 2,012      | 150     | SH | DFND      | 3 | 0       | 0 | 150    |
| IDERA PHARMACEUTICALS INC  | COM    | 45168K306 | 90,125     | 39,356  | SH | SOLE      | 1 | 39,356  | 0 | 0      |
| IDEX CORP                  | COM    | 45167R104 | 11,554,377 | 159,657 | SH | SOLE      | 1 | 159,657 | 0 | 0      |
| IDEX CORP                  | COM    | 45167R104 | 14,112     | 195     | SH | DFND      | 2 | 0       | 0 | 195    |
| IDEXX LABORATORIES INC     | COM    | 45168D104 | 11,804,799 | 100,185 | SH | SOLE      | 1 | 100,185 | 0 | 0      |
| IDEXX LABS INC             | COM    | 45168D104 | 7,070      | 60      | SH | DFND      | 3 | 0       | 0 | 60     |
| IDT CORP                   | COM    | 448947507 | 1,060      | 66      | SH | DFND      | 4 | 0       | 0 | 66     |
| IDT CORP CLASS B           | COM    | 448947507 | 176,788    | 11,008  | SH | SOLE      | 1 | 11,008  | 0 | 0      |
| IGATE CORP                 | COM    | 45169U105 | 1,036,018  | 28,214  | SH | SOLE      | 1 | 28,214  | 0 | 0      |
| IGATE CORP                 | COM    | 45169U105 | 25,704     | 700     | SH | DFND      | 3 | 0       | 0 | 700    |
| IGI LABORATORIES INC       | COM    | 449575109 | 175,589    | 18,840  | SH | SOLE      | 1 | 18,840  | 0 | 0      |
| IGI LABS INC               | COM    | 449575109 | 9,320      | 1,000   | SH | DFND      | 4 | 0       | 0 | 1,000  |
| IGNITE RESTAURANT GROUP IN | COM    | 451730105 | 29,778     | 4,963   | SH | SOLE      | 1 | 4,963   | 0 | 0      |
| IHS INC CLASS A            | COM    | 451734107 | 684,289    | 5,466   | SH | SOLE      | 1 | 5,466   | 0 | 0      |
| II VI INC                  | COM    | 902104108 | 474,402    | 40,306  | SH | SOLE      | 1 | 40,306  | 0 | 0      |
| II VI INC                  | COM    | 902104108 | 11,770     | 1,000   | SH | DFND      | 3 | 0       | 0 | 1,000  |
| IKANG HEALTHCARE GROUP INC | COM    | 45174L108 | 38,920     | 2,000   | SH | DFND      | 4 | 0       | 0 | 2,000  |
| ILLINOIS TOOL WKS INC      | COM    | 452308109 | 44,321     | 525     | SH | DFND      | 4 | 0       | 0 | 525    |
| ILLINOIS TOOL WKS INC      | COM    | 452308109 | 277,400    | 3,286   | SH | DFND      | 3 | 0       | 0 | 3,286  |
| ILLINOIS TOOL WKS INC      | COM    | 452308109 | 540,696    | 6,405   | SH | DFND      | 2 | 0       | 0 | 6,405  |
| ILLINOIS TOOL WORKS        | COM    | 452308109 | 10,289,785 | 121,888 | SH | SOLE      | 1 | 121,888 | 0 | 0      |
| ILLUMINA INC               | COM    | 452327109 | 1,898,030  | 11,579  | SH | SOLE      | 1 | 11,579  | 0 | 0      |
| ILLUMINA INC               | COM    | 452327109 | 25,735     | 157     | SH | DFND      | 4 | 0       | 0 | 157    |
| ILLUMINA INC               | COM    | 452327109 | 13,114     | 80      | SH | DFND      | 3 | 0       | 0 | 80     |
| ILLUMINA INC               | COM    | 452327109 | 126,874    | 774     | SH | DFND      | 2 | 0       | 0 | 774    |
| ILLUMINA INC               | COM    | 452327109 | 4,918      | 30      | SH | DFND      | 5 | 0       | 0 | 30     |
| IMAX CORP                  | COM    | 45245E109 | 2,060      | 75      | SH | DFND      | 3 | 0       | 0 | 75     |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| IMMERSION CORPORATION        | COM | 452521107 | 158,962   | 18,527  | SH | SOLE | 1 | 18,527  | 0 | 0      |
| IMMUNOGEN INC                | COM | 45253H101 | 594,035   | 56,094  | SH | SOLE | 1 | 56,094  | 0 | 0      |
| IMMUNOGEN INC                | COM | 45253H101 | 34,947    | 3,300   | SH | DFND | 4 | 0       | 0 | 3,300  |
| IMMUNOGEN INC                | COM | 45253H101 | 49,498    | 4,674   | SH | DFND | 2 | 0       | 0 | 4,674  |
| IMMUNOMEDICS INC             | COM | 452907108 | 201,066   | 54,050  | SH | SOLE | 1 | 54,050  | 0 | 0      |
| IMMUNOMEDICS INC             | COM | 452907108 | 5,997     | 1,612   | SH | DFND | 2 | 0       | 0 | 1,612  |
| IMPAC MTG HLDGS INC          | COM | 45254P508 | 74        | 12      | SH | DFND | 2 | 0       | 0 | 12     |
| IMPAX LABORATORIES INC       | COM | 45256B101 | 2,042,166 | 86,131  | SH | SOLE | 1 | 86,131  | 0 | 0      |
| IMPERIAL OIL LTD             | COM | 453038408 | 614       | 13      | SH | DFND | 4 | 0       | 0 | 13     |
| IMPERIAL OIL LTD             | COM | 453038408 | 6,941     | 147     | SH | DFND | 2 | 0       | 0 | 147    |
| IMPERVA INC                  | COM | 45321L100 | 415,177   | 14,451  | SH | SOLE | 1 | 14,451  | 0 | 0      |
| IMPERVA INC                  | COM | 45321L100 | 3,993     | 139     | SH | DFND | 4 | 0       | 0 | 139    |
| IMS HEALTH HOLDINGS INC      | COM | 44970B109 | 35,749    | 1,365   | SH | SOLE | 1 | 1,365   | 0 | 0      |
| INCONTACT INC                | COM | 45336E109 | 345,105   | 39,690  | SH | SOLE | 1 | 39,690  | 0 | 0      |
| INCYTE CORP                  | COM | 45337C102 | 129,541   | 2,641   | SH | SOLE | 1 | 2,641   | 0 | 0      |
| INCYTE CORP                  | COM | 45337C102 | 3,777     | 77      | SH | DFND | 3 | 0       | 0 | 77     |
| INDEPENDENCE CONTRACT DRIL I | COM | 453415309 | 11,304    | 962     | SH | DFND | 3 | 0       | 0 | 962    |
| INDEPENDENCE HOLDING CO      | COM | 453440307 | 66,729    | 5,021   | SH | SOLE | 1 | 5,021   | 0 | 0      |
| INDEPENDENT BANK CORP MI     | COM | 453838609 | 178,609   | 14,984  | SH | SOLE | 1 | 14,984  | 0 | 0      |
| INDEPENDENT BANK CORP MASS   | COM | 453836108 | 4,215     | 118     | SH | DFND | 3 | 0       | 0 | 118    |
| INDEPENDENT BANK CORP/MA     | COM | 453836108 | 655,498   | 18,351  | SH | SOLE | 1 | 18,351  | 0 | 0      |
| INDEPENDENT BANK GROUP INC   | COM | 45384B106 | 283,561   | 5,976   | SH | SOLE | 1 | 5,976   | 0 | 0      |
| INDEXIQ ETF TR               | COM | 45409B628 | 52,458    | 2,100   | SH | DFND | 3 | 0       | 0 | 2,100  |
| INDEXIQ ETF TR               | COM | 45409B107 | 82,245    | 2,772   | SH | DFND | 3 | 0       | 0 | 2,772  |
| INDEXIQ ETF TR               | COM | 45409B602 | 35,302    | 1,333   | SH | DFND | 2 | 0       | 0 | 1,333  |
| INDEXIQ ETF TR               | COM | 45409B107 | 1,216     | 41      | SH | DFND | 2 | 0       | 0 | 41     |
| INDEXIQ ETF TR               | COM | 45409B800 | 4,006     | 146     | SH | DFND | 2 | 0       | 0 | 146    |
| INDEXIQ ETF TR               | COM | 45409B883 | 17,432    | 630     | SH | DFND | 5 | 0       | 0 | 630    |
| INDEXIQ ETF TR               | COM | 45409B628 | 1,873     | 75      | SH | DFND | 5 | 0       | 0 | 75     |
| INDIA FD INC                 | COM | 454089103 | 62,069    | 2,287   | SH | DFND | 3 | 0       | 0 | 2,287  |
| INDIA FD INC                 | COM | 454089103 | 13,596    | 501     | SH | DFND | 2 | 0       | 0 | 501    |
| INFINEON TECHNOLOGIES AG     | COM | 588950907 | 1,363,589 | 131,771 | SH | SOLE | 1 | 131,771 | 0 | 0      |
| INFINERA CORP                | COM | 45667G103 | 854,326   | 80,068  | SH | SOLE | 1 | 80,068  | 0 | 0      |
| INFINERA CORPORATION         | COM | 45667G103 | 17,072    | 1,600   | SH | DFND | 4 | 0       | 0 | 1,600  |
| INFINITY PHARMACEUTICALS I   | COM | 45665G303 | 425,817   | 31,730  | SH | SOLE | 1 | 31,730  | 0 | 0      |
| INFINITY PROPERTY + CASUAL   | COM | 45665Q103 | 565,656   | 8,837   | SH | SOLE | 1 | 8,837   | 0 | 0      |
| INFOBLOX INC                 | COM | 45672H104 | 519,421   | 35,215  | SH | SOLE | 1 | 35,215  | 0 | 0      |
| INFOBLOX INC                 | COM | 45672H104 | 885       | 60      | SH | DFND | 3 | 0       | 0 | 60     |
| INFORMATICA CORP             | COM | 45666Q102 | 7,510,818 | 219,358 | SH | SOLE | 1 | 219,358 | 0 | 0      |
| INFORMATION SERVICES GROUP   | COM | 45675Y104 | 81,103    | 21,343  | SH | SOLE | 1 | 21,343  | 0 | 0      |
| INFORMATION SERVICES GROUP I | COM | 45675Y104 | 83,600    | 22,000  | SH | DFND | 4 | 0       | 0 | 22,000 |
| INFOSONICS CORP              | COM | 456784107 | 1,782     | 900     | SH | DFND | 3 | 0       | 0 | 900    |
| INFOSYS LTD                  | COM | 456788108 | 181       | 3       | SH | DFND | 4 | 0       | 0 | 3      |
| INFOSYS LTD                  | COM | 456788108 | 30,245    | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| INFOSYS LTD                  | COM | 456788108 | 24,196    | 400     | SH | DFND | 2 | 0       | 0 | 400    |
| INFOSYS LTD                  | COM | 456788108 | 181       | 3       | SH | DFND | 5 | 0       | 0 | 3      |
| ING GROEP N V                | COM | 456837103 | 1,930     | 136     | SH | DFND | 4 | 0       | 0 | 136    |
| ING GROEP N V                | COM | 456837103 | 5,094     | 359     | SH | DFND | 3 | 0       | 0 | 359    |

|                              |     |           |             |            |    |      |   |            |   |        |
|------------------------------|-----|-----------|-------------|------------|----|------|---|------------|---|--------|
| ING GROEP N V                | COM | 456837103 | 1,674       | 118        | SH | DFND | 5 | 0          | 0 | 118    |
| INGERSOLL RAND PLC           | COM | G47791101 | 7,917,002   | 140,472    | SH | SOLE | 1 | 140,472    | 0 | 0      |
| INGERSOLL-RAND PLC           | COM | G47791101 | 54,912      | 974        | SH | DFND | 4 | 0          | 0 | 974    |
| INGERSOLL-RAND PLC           | COM | G47791101 | 2,818       | 50         | SH | DFND | 3 | 0          | 0 | 50     |
| INGERSOLL-RAND PLC           | COM | G47791101 | 44,322      | 786        | SH | DFND | 2 | 0          | 0 | 786    |
| INGLES MARKETS INC CLASS A   | COM | 457030104 | 204,966     | 8,652      | SH | SOLE | 1 | 8,652      | 0 | 0      |
| INGLES MKTS INC              | COM | 457030104 | 23,690      | 1,000      | SH | DFND | 4 | 0          | 0 | 1,000  |
| INGRAM MICRO INC CL A        | COM | 457153104 | 8,067,148   | 312,559    | SH | SOLE | 1 | 312,559    | 0 | 0      |
| INGREDION INC                | COM | 457187102 | 12,833,824  | 169,334    | SH | SOLE | 1 | 169,334    | 0 | 0      |
| INGREDION INC                | COM | 457187102 | 7,579       | 100        | SH | DFND | 4 | 0          | 0 | 100    |
| INLAND REAL ESTATE CORP      | COM | 457461200 | 664,941     | 67,098     | SH | SOLE | 1 | 67,098     | 0 | 0      |
| INLAND REAL ESTATE CORP      | COM | 457461200 | 44,563      | 4,497      | SH | DFND | 4 | 0          | 0 | 4,497  |
| INLAND REAL ESTATE CORP      | COM | 457461200 | 156,206     | 15,762     | SH | DFND | 3 | 0          | 0 | 15,762 |
| INLAND REAL ESTATE CORP      | COM | 457461200 | 23,048      | 2,326      | SH | DFND | 2 | 0          | 0 | 2,326  |
| INNERWORKINGS INC            | COM | 45773Y105 | 185,407     | 22,918     | SH | SOLE | 1 | 22,918     | 0 | 0      |
| INNOPHOS HOLDINGS INC        | COM | 45774N108 | 927,440     | 16,835     | SH | SOLE | 1 | 16,835     | 0 | 0      |
| INNOSPEC INC                 | COM | 45768S105 | 572,246     | 15,940     | SH | SOLE | 1 | 15,940     | 0 | 0      |
| INOGEN INC                   | COM | 45780L104 | 68,899      | 3,343      | SH | SOLE | 1 | 3,343      | 0 | 0      |
| INOVIO PHARMACEUTICALS INC   | COM | 45773H201 | 387,322     | 39,322     | SH | SOLE | 1 | 39,322     | 0 | 0      |
| INOVIO PHARMACEUTICALS INC   | COM | 45773H201 | 1,517       | 154        | SH | DFND | 4 | 0          | 0 | 154    |
| INOVIO PHARMACEUTICALS INC   | COM | 45773H201 | 34,475      | 3,500      | SH | DFND | 3 | 0          | 0 | 3,500  |
| INOVIO PHARMACEUTICALS INC   | COM | 45773H201 | 124,918     | 12,682     | SH | DFND | 2 | 0          | 0 | 12,682 |
| INPHI CORP                   | COM | 45772F107 | 294,330     | 20,468     | SH | SOLE | 1 | 20,468     | 0 | 0      |
| INSIGHT ENTERPRISES INC      | COM | 45765U103 | 711,193     | 31,427     | SH | SOLE | 1 | 31,427     | 0 | 0      |
| INSMED INC                   | COM | 457669307 | 336,977     | 25,822     | SH | SOLE | 1 | 25,822     | 0 | 0      |
| INSPERITY INC WD             | COM | 45778Q107 | 476,099     | 17,414     | SH | SOLE | 1 | 17,414     | 0 | 0      |
| INSTALLED BUILDING PRODUCT   | COM | 45780R101 | 78,694      | 5,601      | SH | SOLE | 1 | 5,601      | 0 | 0      |
| INSTEEL INDUSTRIES INC       | COM | 45774W108 | 245,342     | 11,933     | SH | SOLE | 1 | 11,933     | 0 | 0      |
| INSTITUTIONAL FINL MKTS INC  | COM | 45779L107 | 340         | 171        | SH | DFND | 3 | 0          | 0 | 171    |
| INSULET CORP                 | COM | 45784P101 | 1,334,818   | 36,223     | SH | SOLE | 1 | 36,223     | 0 | 0      |
| INSULET CORP                 | COM | 45784P101 | 2,653       | 72         | SH | DFND | 4 | 0          | 0 | 72     |
| INSYS THERAPEUTICS INC       | COM | 45824V209 | 253,195     | 6,529      | SH | SOLE | 1 | 6,529      | 0 | 0      |
| INTEGRA LIFESCIENCES HLDGS C | COM | 457985208 | 672,622     | 13,550     | SH | DFND | 2 | 0          | 0 | 13,550 |
| INTEGRA LIFESCIENCES HOLDI   | COM | 457985208 | 952,592     | 19,190     | SH | SOLE | 1 | 19,190     | 0 | 0      |
| INTEGRATED DEVICE TECH INC   | COM | 458118106 | 6,078,162   | 381,076    | SH | SOLE | 1 | 381,076    | 0 | 0      |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 15,950      | 1,000      | SH | DFND | 3 | 0          | 0 | 1,000  |
| INTEGRATED SILICON SOLUTIO   | COM | 45812P107 | 271,324     | 19,747     | SH | SOLE | 1 | 19,747     | 0 | 0      |
| INTEGRATED SILICON SOLUTION  | COM | 45812P107 | 20,610      | 1,500      | SH | DFND | 3 | 0          | 0 | 1,500  |
| INTEGRYS ENERGY GROUP INC    | COM | 45822P105 | 3,109,740   | 47,975     | SH | SOLE | 1 | 47,975     | 0 | 0      |
| INTEGRYS ENERGY GROUP INC    | COM | 45822P105 | 1,115,293   | 17,206     | SH | DFND | 3 | 0          | 0 | 17,206 |
| INTEGRYS ENERGY GROUP INC    | COM | 45822P105 | 21,326      | 329        | SH | DFND | 2 | 0          | 0 | 329    |
| INTEL CORP                   | COM | 458140100 | 486,515,312 | 13,972,295 | SH | SOLE | 1 | 13,972,295 | 0 | 0      |

|                              |      |           |           |         |     |      |   |         |   |         |
|------------------------------|------|-----------|-----------|---------|-----|------|---|---------|---|---------|
| INTEL CORP                   | COM  | 458140100 | 3,635,787 | 104,417 | SH  | DFND | 4 | 0       | 0 | 104,417 |
| INTEL CORP                   | BOND | 458140AD2 | 5,090     | 4       | PRN | DFND | 3 | 0       | 0 | 4       |
| INTEL CORP                   | COM  | 458140100 | 5,867,761 | 168,517 | SH  | DFND | 3 | 0       | 0 | 168,517 |
| INTEL CORP                   | COM  | 458140100 | 3,934,338 | 112,991 | SH  | DFND | 2 | 0       | 0 | 112,991 |
| INTEL CORP                   | COM  | 458140100 | 664,609   | 19,087  | SH  | DFND | 5 | 0       | 0 | 19,087  |
| INTELIQUENT INC              | COM  | 45825N107 | 264,027   | 21,207  | SH  | SOLE | 1 | 21,207  | 0 | 0       |
| INTELIQUENT INC              | COM  | 45825N107 | 20,617    | 1,656   | SH  | DFND | 4 | 0       | 0 | 1,656   |
| INTELIQUENT INC              | COM  | 45825N107 | 15,986    | 1,284   | SH  | DFND | 2 | 0       | 0 | 1,284   |
| INTELIQUENT INC              | COM  | 45825N107 | 4,245     | 341     | SH  | DFND | 5 | 0       | 0 | 341     |
| INTELLIPHARMACEUTICS INTL IN | COM  | 458173101 | 12,040    | 4,000   | SH  | DFND | 3 | 0       | 0 | 4,000   |
| INTELSAT SA                  | COM  | L5140P101 | 306,532   | 17,884  | SH  | SOLE | 1 | 17,884  | 0 | 0       |
| INTER PARFUMS INC            | COM  | 458334109 | 352,303   | 12,811  | SH  | SOLE | 1 | 12,811  | 0 | 0       |
| INTER PARFUMS INC            | COM  | 458334109 | 42,244    | 1,536   | SH  | DFND | 3 | 0       | 0 | 1,536   |
| INTERACTIVE BROKERS GRO CL   | COM  | 45841N107 | 208,931   | 8,374   | SH  | SOLE | 1 | 8,374   | 0 | 0       |
| INTERACTIVE INTELLIGENCE G   | COM  | 45841V109 | 538,008   | 12,871  | SH  | SOLE | 1 | 12,871  | 0 | 0       |
| INTERCEPT PHARMACEUTICALS    | COM  | 45845P108 | 53,729    | 227     | SH  | SOLE | 1 | 227     | 0 | 0       |
| INTERCEPT PHARMACEUTICALS IN | COM  | 45845P108 | 4,024     | 17      | SH  | DFND | 3 | 0       | 0 | 17      |
| INTERCONTINENTAL EXCHANGE    | COM  | 45866F104 | 9,658,876 | 49,520  | SH  | SOLE | 1 | 49,520  | 0 | 0       |
| INTERCONTINENTAL EXCHANGE IN | COM  | 45866F104 | 17,359    | 89      | SH  | DFND | 4 | 0       | 0 | 89      |
| INTERCONTINENTAL EXCHANGE IN | COM  | 45866F104 | 34,064    | 175     | SH  | DFND | 3 | 0       | 0 | 175     |
| INTERCONTINENTAL EXCHANGE IN | COM  | 45866F104 | 8,777     | 45      | SH  | DFND | 2 | 0       | 0 | 45      |
| INTERCONTINENTAL HOTELS GROU | COM  | 45857P509 | 33,866    | 876     | SH  | DFND | 2 | 0       | 0 | 876     |
| INTERCONTINENTAL HOTELS GROU | COM  | 45857P509 | 1,585     | 41      | SH  | DFND | 5 | 0       | 0 | 41      |
| INTERDIGITAL INC             | COM  | 45867G101 | 4,233,224 | 106,309 | SH  | SOLE | 1 | 106,309 | 0 | 0       |
| INTERDIGITAL INC             | COM  | 45867G101 | 11,349    | 285     | SH  | DFND | 3 | 0       | 0 | 285     |
| INTERFACE INC                | COM  | 458665304 | 823,689   | 51,034  | SH  | SOLE | 1 | 51,034  | 0 | 0       |
| INTERNAP NETWORK SERVICES    | COM  | 45885A300 | 244,971   | 35,503  | SH  | SOLE | 1 | 35,503  | 0 | 0       |
| INTERNAP NETWORK SVCS CORP   | COM  | 45885A300 | 690       | 100     | SH  | DFND | 3 | 0       | 0 | 100     |
| INTERNATIONAL BANCSHARES C   | COM  | 459044103 | 3,710,751 | 150,446 | SH  | SOLE | 1 | 150,446 | 0 | 0       |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 2,334,847 | 12,300  | SH  | DFND | 4 | 0       | 0 | 12,300  |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 2,070,632 | 10,908  | SH  | DFND | 3 | 0       | 0 | 10,908  |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 3,295,602 | 17,361  | SH  | DFND | 2 | 0       | 0 | 17,361  |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 2,206,964 | 11,626  | SH  | DFND | 5 | 0       | 0 | 11,626  |
| INTERNATIONAL FLAVORS&FRAGRA | COM  | 459506101 | 39,982    | 417     | SH  | DFND | 4 | 0       | 0 | 417     |
| INTERNATIONAL FLAVORS&FRAGRA | COM  | 459506101 | 48,995    | 511     | SH  | DFND | 2 | 0       | 0 | 511     |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 32,812    | 1,945   | SH  | DFND | 3 | 0       | 0 | 1,945   |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 2,277     | 135     | SH  | DFND | 2 | 0       | 0 | 135     |
| INTERNATIONAL PAPER CO       | COM  | 460146103 | 7,674,539 | 160,757 | SH  | SOLE | 1 | 160,757 | 0 | 0       |
| INTERNATIONAL SHIPHOLDING CO | COM  | 460321201 | 8,945     | 500     | SH  | DFND | 2 | 0       | 0 | 500     |
| INTERNATIONAL SPEEDWAY CORP  | COM  | 460335201 | 2,310     | 73      | SH  | DFND | 2 | 0       | 0 | 73      |

|                             |     |           |            |         |    |      |   |         |   |        |
|-----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| INTEROIL CORP               | COM | 460951106 | 163,323    | 3,010   | SH | DFND | 3 | 0       | 0 | 3,010  |
| INTERPUBLIC GROUP OF COS I  | COM | 460690100 | 3,067,556  | 167,443 | SH | SOLE | 1 | 167,443 | 0 | 0      |
| INTERSIL CORP               | COM | 46069S109 | 12,363     | 870     | SH | DFND | 2 | 0       | 0 | 870    |
| INTERSIL CORP A             | COM | 46069S109 | 4,829,610  | 339,874 | SH | SOLE | 1 | 339,874 | 0 | 0      |
| INTERVAL LEISURE GROUP      | COM | 46113M108 | 581,158    | 30,507  | SH | SOLE | 1 | 30,507  | 0 | 0      |
| INTERVAL LEISURE GROUP INC  | COM | 46113M108 | 381        | 20      | SH | DFND | 5 | 0       | 0 | 20     |
| INTEVAC INC                 | COM | 461148108 | 104,212    | 15,624  | SH | SOLE | 1 | 15,624  | 0 | 0      |
| INTL BUSINESS MACHINES COR  | COM | 459200101 | 60,503,567 | 318,725 | SH | SOLE | 1 | 318,725 | 0 | 0      |
| INTL FCSTONE INC            | COM | 46116V105 | 174,724    | 10,088  | SH | SOLE | 1 | 10,088  | 0 | 0      |
| INTL FLAVORS + FRAGRANCES   | COM | 459506101 | 3,631,551  | 37,876  | SH | SOLE | 1 | 37,876  | 0 | 0      |
| INTL GAME TECHNOLOGY        | COM | 459902102 | 8,377,035  | 496,564 | SH | SOLE | 1 | 496,564 | 0 | 0      |
| INTL PAPER CO               | COM | 460146103 | 215,355    | 4,511   | SH | DFND | 4 | 0       | 0 | 4,511  |
| INTL PAPER CO               | COM | 460146103 | 291,787    | 6,112   | SH | DFND | 3 | 0       | 0 | 6,112  |
| INTL PAPER CO               | COM | 460146103 | 621,453    | 13,018  | SH | DFND | 2 | 0       | 0 | 13,018 |
| INTL RECTIFIER CORP         | COM | 460254105 | 7,369,900  | 187,816 | SH | SOLE | 1 | 187,816 | 0 | 0      |
| INTL SHIPHOLDING CORP       | COM | 460321201 | 66,515     | 3,718   | SH | SOLE | 1 | 3,718   | 0 | 0      |
| INTL SPEEDWAY CORP CL A     | COM | 460335201 | 2,321,806  | 73,382  | SH | SOLE | 1 | 73,382  | 0 | 0      |
| INTRA CELLULAR THERAPIES I  | COM | 46116X101 | 153,250    | 11,178  | SH | SOLE | 1 | 11,178  | 0 | 0      |
| INTRALINKS HOLDINGS INC     | COM | 46118H104 | 207,895    | 25,666  | SH | SOLE | 1 | 25,666  | 0 | 0      |
| INTRAWEST RESORTS HOLDINGS  | COM | 46090K109 | 84,980     | 8,788   | SH | SOLE | 1 | 8,788   | 0 | 0      |
| INTREPID POTASH INC         | COM | 46121Y102 | 662,465    | 42,878  | SH | SOLE | 1 | 42,878  | 0 | 0      |
| INTREXON CORP               | COM | 46122T102 | 432,858    | 23,297  | SH | SOLE | 1 | 23,297  | 0 | 0      |
| INTREXON CORP               | COM | 46122T102 | 9,290      | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| INTUIT                      | COM | 461202103 | 80,989     | 924     | SH | DFND | 4 | 0       | 0 | 924    |
| INTUIT                      | COM | 461202103 | 30,678     | 350     | SH | DFND | 3 | 0       | 0 | 350    |
| INTUIT                      | COM | 461202103 | 14,024     | 160     | SH | DFND | 2 | 0       | 0 | 160    |
| INTUIT INC                  | COM | 461202103 | 12,254,785 | 139,815 | SH | SOLE | 1 | 139,815 | 0 | 0      |
| INTUITIVE SURGICAL INC      | COM | 46120E602 | 7,458,393  | 16,150  | SH | SOLE | 1 | 16,150  | 0 | 0      |
| INTUITIVE SURGICAL INC      | COM | 46120E602 | 28,633     | 62      | SH | DFND | 4 | 0       | 0 | 62     |
| INTUITIVE SURGICAL INC      | COM | 46120E602 | 101,600    | 220     | SH | DFND | 3 | 0       | 0 | 220    |
| INTUITIVE SURGICAL INC      | COM | 46120E602 | 53,109     | 115     | SH | DFND | 2 | 0       | 0 | 115    |
| INTUITIVE SURGICAL INC      | COM | 46120E602 | 60,037     | 130     | SH | DFND | 5 | 0       | 0 | 130    |
| INVACARE CORP               | COM | 461203101 | 287,633    | 24,355  | SH | SOLE | 1 | 24,355  | 0 | 0      |
| INVENSENSE INC              | COM | 46123D205 | 916,616    | 46,458  | SH | SOLE | 1 | 46,458  | 0 | 0      |
| INVENSENSE INC              | COM | 46123D205 | 11,897     | 603     | SH | DFND | 4 | 0       | 0 | 603    |
| INVENSENSE INC              | COM | 46123D205 | 71,423     | 3,620   | SH | DFND | 3 | 0       | 0 | 3,620  |
| INVENSENSE INC              | COM | 46123D205 | 42,124     | 2,135   | SH | DFND | 2 | 0       | 0 | 2,135  |
| INVENSENSE INC              | COM | 46123D205 | 3,946      | 200     | SH | DFND | 5 | 0       | 0 | 200    |
| INVENTURE FOODS INC         | COM | 461212102 | 129,652    | 10,004  | SH | SOLE | 1 | 10,004  | 0 | 0      |
| INVENTURE FOODS INC         | COM | 461212102 | 16,200     | 1,250   | SH | DFND | 4 | 0       | 0 | 1,250  |
| INVESCO ADVANTAGE MUNICIPAL | COM | 46132E103 | 11,380     | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| INVESCO CALIF VALUE MUN INC | COM | 46132H106 | 132,332    | 10,838  | SH | DFND | 4 | 0       | 0 | 10,838 |
| INVESCO DYNAMIC CR OPP FD   | COM | 46132R104 | 290,447    | 23,518  | SH | DFND | 4 | 0       | 0 | 23,518 |
| INVESCO DYNAMIC CR OPP FD   | COM | 46132R104 | 7,410      | 600     | SH | DFND | 3 | 0       | 0 | 600    |
| INVESCO HIGH INCOME TR II   | COM | 46131F101 | 17,412     | 1,119   | SH | DFND | 4 | 0       | 0 | 1,119  |
| INVESCO LTD                 | COM | G491BT108 | 7,146,828  | 181,024 | SH | SOLE | 1 | 181,024 | 0 | 0      |
| INVESCO LTD                 | COM | G491BT108 | 3,790      | 96      | SH | DFND | 4 | 0       | 0 | 96     |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| INVESCO LTD                  | COM | G491BT108 | 117,927   | 2,987   | SH | DFND | 3 | 0       | 0 | 2,987  |
| INVESCO LTD                  | COM | G491BT108 | 38,296    | 970     | SH | DFND | 2 | 0       | 0 | 970    |
| INVESCO LTD                  | COM | G491BT108 | 3,474     | 88      | SH | DFND | 5 | 0       | 0 | 88     |
| INVESCO MORTGAGE CAPITAL     | COM | 46131B100 | 1,264,800 | 80,458  | SH | SOLE | 1 | 80,458  | 0 | 0      |
| INVESCO MORTGAGE CAPITAL INC | COM | 46131B100 | 53,448    | 3,400   | SH | DFND | 4 | 0       | 0 | 3,400  |
| INVESCO MORTGAGE CAPITAL INC | COM | 46131B100 | 24,734    | 1,573   | SH | DFND | 3 | 0       | 0 | 1,573  |
| INVESCO MORTGAGE CAPITAL INC | COM | 46131B100 | 31,440    | 2,000   | SH | DFND | 2 | 0       | 0 | 2,000  |
| INVESCO MORTGAGE CAPITAL INC | COM | 46131B100 | 9,432     | 600     | SH | DFND | 5 | 0       | 0 | 600    |
| INVESCO MUN OPPORTUNITY TR   | COM | 46132C107 | 15,650    | 1,249   | SH | DFND | 3 | 0       | 0 | 1,249  |
| INVESCO MUN TR               | COM | 46131J103 | 3,765     | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| INVESCO MUNI INCOME OPP TRST | COM | 46132X101 | 176,832   | 26,043  | SH | DFND | 4 | 0       | 0 | 26,043 |
| INVESCO MUNI INCOME OPP TRST | COM | 46132X101 | 52,921    | 7,794   | SH | DFND | 3 | 0       | 0 | 7,794  |
| INVESCO MUNI INCOME OPP TRST | COM | 46132X101 | 110,338   | 16,250  | SH | DFND | 2 | 0       | 0 | 16,250 |
| INVESCO QUALITY MUNI INC TRS | COM | 46133G107 | 12,956    | 1,069   | SH | DFND | 4 | 0       | 0 | 1,069  |
| INVESCO QUALITY MUNI INC TRS | COM | 46133G107 | 18,265    | 1,507   | SH | DFND | 3 | 0       | 0 | 1,507  |
| INVESCO SR INCOME TR         | COM | 46131H107 | 47,500    | 10,000  | SH | DFND | 4 | 0       | 0 | 10,000 |
| INVESCO SR INCOME TR         | COM | 46131H107 | 66,044    | 13,904  | SH | DFND | 3 | 0       | 0 | 13,904 |
| INVESCO SR INCOME TR         | COM | 46131H107 | 75,359    | 15,865  | SH | DFND | 2 | 0       | 0 | 15,865 |
| INVESCO VALUE MUN INCOME TR  | COM | 46132P108 | 14,482    | 954     | SH | DFND | 4 | 0       | 0 | 954    |
| INVESCO VALUE MUN INCOME TR  | COM | 46132P108 | 83,490    | 5,500   | SH | DFND | 3 | 0       | 0 | 5,500  |
| INVESCO VALUE MUN INCOME TR  | COM | 46132P108 | 10,626    | 700     | SH | DFND | 2 | 0       | 0 | 700    |
| INVESTAR HLDG CORP           | COM | 46134L105 | 2,660     | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| INVESTMENT TECHNOLOGY GROU   | COM | 46145F105 | 434,220   | 27,552  | SH | SOLE | 1 | 27,552  | 0 | 0      |
| INVESTORS BANCORP INC        | COM | 46146L101 | 2,371,889 | 234,145 | SH | SOLE | 1 | 234,145 | 0 | 0      |
| INVESTORS BANCORP INC NEW    | COM | 46146L101 | 25,832    | 2,550   | SH | DFND | 4 | 0       | 0 | 2,550  |
| INVESTORS REAL ESTATE TR     | COM | 461730103 | 4,150     | 539     | SH | DFND | 3 | 0       | 0 | 539    |
| INVESTORS REAL ESTATE TR     | COM | 461730103 | 79,176    | 10,283  | SH | DFND | 5 | 0       | 0 | 10,283 |
| INVESTORS REAL ESTATE TRUS   | COM | 461730103 | 536,944   | 69,733  | SH | SOLE | 1 | 69,733  | 0 | 0      |
| ION GEOPHYSICAL CORP         | COM | 462044108 | 276,366   | 99,056  | SH | SOLE | 1 | 99,056  | 0 | 0      |
| IPASS INC                    | COM | 46261V108 | 15,100    | 10,000  | SH | DFND | 3 | 0       | 0 | 10,000 |
| IPC THE HOSPITALIST CO       | COM | 44984A105 | 589,436   | 13,160  | SH | SOLE | 1 | 13,160  | 0 | 0      |
| IPG PHOTONICS CORP           | COM | 44980X109 | 41,749    | 607     | SH | SOLE | 1 | 607     | 0 | 0      |
| IRELAND BK                   | COM | 46267Q202 | 39,575    | 2,500   | SH | DFND | 2 | 0       | 0 | 2,500  |
| IRELAND BK                   | COM | 46267Q202 | 11,081    | 700     | SH | DFND | 5 | 0       | 0 | 700    |
| IRIDIUM COMMUNICATIONS INC   | COM | 46269C102 | 466,333   | 52,693  | SH | SOLE | 1 | 52,693  | 0 | 0      |
| IRIDIUM COMMUNICATIONS INC   | COM | 46269C102 | 10,620    | 1,200   | SH | DFND | 3 | 0       | 0 | 1,200  |
| IROBOT CORP                  | COM | 462726100 | 689,175   | 22,633  | SH | SOLE | 1 | 22,633  | 0 | 0      |
| IROBOT CORP                  | COM | 462726100 | 21,924    | 720     | SH | DFND | 3 | 0       | 0 | 720    |
| IROBOT CORP                  | COM | 462726100 | 15,225    | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| IROBOT CORP                  | COM | 462726100 | 3,045     | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| IRON MOUNTAIN INC            | COM | 462846106 | 2,620,032 | 80,246  | SH | SOLE | 1 | 80,246  | 0 | 0      |
| IRON MTN INC                 | COM | 462846106 | 16,488    | 505     | SH | DFND | 3 | 0       | 0 | 505    |



|                              |     |           |           |        |    |      |   |        |   |        |
|------------------------------|-----|-----------|-----------|--------|----|------|---|--------|---|--------|
| IRON MTN INC                 | COM | 462846106 | 457       | 14     | SH | DFND | 5 | 0      | 0 | 14     |
| IRONWOOD PHARMACEUTICALS I   | COM | 46333X108 | 1,011,941 | 78,112 | SH | SOLE | 1 | 78,112 | 0 | 0      |
| IRONWOOD PHARMACEUTICALS INC | COM | 46333X108 | 19,238    | 1,485  | SH | DFND | 2 | 0      | 0 | 1,485  |
| IRSA INVERSIONES Y REPS A    | COM | 450047204 | 8,256     | 600    | SH | DFND | 4 | 0      | 0 | 600    |
| ISHARES                      | COM | 464286772 | 6,656     | 110    | SH | DFND | 4 | 0      | 0 | 110    |
| ISHARES                      | COM | 464288174 | 68,382    | 1,387  | SH | DFND | 4 | 0      | 0 | 1,387  |
| ISHARES                      | COM | 464288638 | 117,271   | 1,073  | SH | DFND | 4 | 0      | 0 | 1,073  |
| ISHARES                      | COM | 464288844 | 13,268    | 200    | SH | DFND | 4 | 0      | 0 | 200    |
| ISHARES                      | COM | 464288802 | 8,312     | 101    | SH | DFND | 4 | 0      | 0 | 101    |
| ISHARES                      | COM | 464288810 | 149,100   | 1,500  | SH | DFND | 4 | 0      | 0 | 1,500  |
| ISHARES                      | COM | 464288794 | 1,197,548 | 30,503 | SH | DFND | 4 | 0      | 0 | 30,503 |
| ISHARES                      | COM | 464289529 | 5,930     | 200    | SH | DFND | 4 | 0      | 0 | 200    |
| ISHARES                      | COM | 464286707 | 12,080    | 455    | SH | DFND | 4 | 0      | 0 | 455    |
| ISHARES                      | COM | 464288372 | 25,543    | 602    | SH | DFND | 4 | 0      | 0 | 602    |
| ISHARES                      | COM | 464288448 | 328,159   | 9,169  | SH | DFND | 4 | 0      | 0 | 9,169  |
| ISHARES                      | COM | 464286806 | 13,933    | 503    | SH | DFND | 4 | 0      | 0 | 503    |
| ISHARES                      | COM | 464286848 | 46,550    | 3,955  | SH | DFND | 4 | 0      | 0 | 3,955  |
| ISHARES                      | COM | 464288828 | 544,511   | 5,096  | SH | DFND | 4 | 0      | 0 | 5,096  |
| ISHARES                      | COM | 464286780 | 6,671     | 104    | SH | DFND | 4 | 0      | 0 | 104    |
| ISHARES                      | COM | 464286830 | 13,860    | 900    | SH | DFND | 4 | 0      | 0 | 900    |
| ISHARES                      | COM | 464288687 | 536,225   | 13,568 | SH | DFND | 4 | 0      | 0 | 13,568 |
| ISHARES                      | COM | 464288661 | 20,382    | 168    | SH | DFND | 4 | 0      | 0 | 168    |
| ISHARES                      | COM | 464288117 | 1,130,075 | 11,385 | SH | DFND | 4 | 0      | 0 | 11,385 |
| ISHARES                      | COM | 464288679 | 76,073    | 690    | SH | DFND | 4 | 0      | 0 | 690    |
| ISHARES                      | COM | 464288752 | 99,068    | 4,405  | SH | DFND | 4 | 0      | 0 | 4,405  |
| ISHARES                      | COM | 464286400 | 182,316   | 4,196  | SH | DFND | 4 | 0      | 0 | 4,196  |
| ISHARES                      | COM | 464286673 | 22,398    | 1,679  | SH | DFND | 4 | 0      | 0 | 1,679  |
| ISHARES                      | COM | 464286749 | 1,868,740 | 57,482 | SH | DFND | 4 | 0      | 0 | 57,482 |
| ISHARES                      | COM | 464288539 | 436,230   | 37,000 | SH | DFND | 4 | 0      | 0 | 37,000 |
| ISHARES                      | COM | 464288281 | 21,216    | 188    | SH | DFND | 4 | 0      | 0 | 188    |
| ISHARES                      | COM | 464288414 | 249,196   | 2,272  | SH | DFND | 4 | 0      | 0 | 2,272  |
| ISHARES                      | COM | 464288877 | 127,545   | 2,333  | SH | DFND | 4 | 0      | 0 | 2,333  |
| ISHARES                      | COM | 464286756 | 45,631    | 1,379  | SH | DFND | 4 | 0      | 0 | 1,379  |
| ISHARES                      | COM | 464288489 | 3,124     | 104    | SH | DFND | 4 | 0      | 0 | 104    |
| ISHARES                      | COM | 464288513 | 3,055,373 | 33,229 | SH | DFND | 4 | 0      | 0 | 33,229 |
| ISHARES                      | COM | 464288778 | 34,797    | 1,050  | SH | DFND | 4 | 0      | 0 | 1,050  |
| ISHARES                      | COM | 464286665 | 1,817,231 | 39,445 | SH | DFND | 4 | 0      | 0 | 39,445 |
| ISHARES                      | COM | 464286731 | 45,031    | 2,949  | SH | DFND | 4 | 0      | 0 | 2,949  |
| ISHARES                      | COM | 464288646 | 172,238   | 1,636  | SH | DFND | 4 | 0      | 0 | 1,636  |
| ISHARES                      | COM | 464289511 | 1,101,937 | 18,384 | SH | DFND | 4 | 0      | 0 | 18,384 |
| ISHARES                      | COM | 464286509 | 1,900,417 | 61,923 | SH | DFND | 4 | 0      | 0 | 61,923 |
| ISHARES                      | COM | 464288273 | 74,060    | 1,527  | SH | DFND | 4 | 0      | 0 | 1,527  |
| ISHARES                      | COM | 464286871 | 834       | 41     | SH | DFND | 4 | 0      | 0 | 41     |
| ISHARES                      | COM | 464288257 | 13,311    | 226    | SH | DFND | 4 | 0      | 0 | 226    |
| ISHARES                      | COM | 464288869 | 85,718    | 1,233  | SH | DFND | 4 | 0      | 0 | 1,233  |
| ISHARES                      | COM | 464288588 | 1,396,565 | 12,918 | SH | DFND | 4 | 0      | 0 | 12,918 |
| ISHARES                      | COM | 464288851 | 44,779    | 515    | SH | DFND | 4 | 0      | 0 | 515    |
| ISHARES                      | COM | 464286533 | 1,611,132 | 26,942 | SH | DFND | 4 | 0      | 0 | 26,942 |
| ISHARES                      | COM | 464288737 | 57,422    | 655    | SH | DFND | 4 | 0      | 0 | 655    |
| ISHARES                      | COM | 464286608 | 3,507,350 | 91,100 | SH | DFND | 4 | 0      | 0 | 91,100 |
| ISHARES                      | COM | 464286103 | 21,474    | 897    | SH | DFND | 4 | 0      | 0 | 897    |
| ISHARES                      | COM | 464288620 | 8,952     | 81     | SH | DFND | 4 | 0      | 0 | 81     |
| ISHARES                      | COM | 464286624 | 29,089    | 347    | SH | DFND | 4 | 0      | 0 | 347    |
| ISHARES                      | COM | 464288695 | 29,947    | 500    | SH | DFND | 4 | 0      | 0 | 500    |
| ISHARES                      | COM | 464288109 | 17,685    | 209    | SH | DFND | 4 | 0      | 0 | 209    |
| ISHARES                      | COM | 464288158 | 5,309     | 50     | SH | DFND | 4 | 0      | 0 | 50     |

|         |     |           |           |         |    |      |   |   |   |         |
|---------|-----|-----------|-----------|---------|----|------|---|---|---|---------|
| ISHARES | COM | 464286293 | 88,885    | 1,709   | SH | DFND | 4 | 0 | 0 | 1,709   |
| ISHARES | COM | 464289479 | 1,092,905 | 17,855  | SH | DFND | 4 | 0 | 0 | 17,855  |
| ISHARES | COM | 464288703 | 92,573    | 775     | SH | DFND | 4 | 0 | 0 | 775     |
| ISHARES | COM | 464288406 | 9,813     | 82      | SH | DFND | 4 | 0 | 0 | 82      |
| ISHARES | COM | 464288604 | 10,733    | 85      | SH | DFND | 4 | 0 | 0 | 85      |
| ISHARES | COM | 464288760 | 127,697   | 1,187   | SH | DFND | 4 | 0 | 0 | 1,187   |
| ISHARES | COM | 464288786 | 9,424     | 200     | SH | DFND | 4 | 0 | 0 | 200     |
| ISHARES | COM | 464288224 | 23,762    | 2,186   | SH | DFND | 4 | 0 | 0 | 2,186   |
| ISHARES | COM | 464286319 | 3,609     | 80      | SH | DFND | 4 | 0 | 0 | 80      |
| ISHARES | COM | 464288497 | 3,481     | 81      | SH | DFND | 4 | 0 | 0 | 81      |
| ISHARES | COM | 464288836 | 1,041,368 | 7,420   | SH | DFND | 4 | 0 | 0 | 7,420   |
| ISHARES | COM | 464286145 | 38,635    | 1,021   | SH | DFND | 4 | 0 | 0 | 1,021   |
| ISHARES | COM | 464289420 | 9,617     | 225     | SH | DFND | 4 | 0 | 0 | 225     |
| ISHARES | COM | 464288307 | 67,785    | 459     | SH | DFND | 4 | 0 | 0 | 459     |
| ISHARES | COM | 464289875 | 3,562     | 102     | SH | DFND | 4 | 0 | 0 | 102     |
| ISHARES | COM | 464288208 | 3,340     | 24      | SH | DFND | 4 | 0 | 0 | 24      |
| ISHARES | COM | 464288752 | 2,249     | 100     | SH | DFND | 3 | 0 | 0 | 100     |
| ISHARES | COM | 464286103 | 45,953    | 1,920   | SH | DFND | 3 | 0 | 0 | 1,920   |
| ISHARES | COM | 464288802 | 75,168    | 913     | SH | DFND | 3 | 0 | 0 | 913     |
| ISHARES | COM | 464289529 | 14,825    | 500     | SH | DFND | 3 | 0 | 0 | 500     |
| ISHARES | COM | 464288273 | 103,382   | 2,132   | SH | DFND | 3 | 0 | 0 | 2,132   |
| ISHARES | COM | 464288539 | 2,760,428 | 234,133 | SH | DFND | 3 | 0 | 0 | 234,133 |
| ISHARES | COM | 464288240 | 637       | 14      | SH | DFND | 3 | 0 | 0 | 14      |
| ISHARES | COM | 464288828 | 266,934   | 2,498   | SH | DFND | 3 | 0 | 0 | 2,498   |
| ISHARES | COM | 464288851 | 160,976   | 1,851   | SH | DFND | 3 | 0 | 0 | 1,851   |
| ISHARES | COM | 464286673 | 4,682     | 351     | SH | DFND | 3 | 0 | 0 | 351     |
| ISHARES | COM | 464286400 | 123,584   | 2,844   | SH | DFND | 3 | 0 | 0 | 2,844   |
| ISHARES | COM | 464288778 | 36,620    | 1,105   | SH | DFND | 3 | 0 | 0 | 1,105   |
| ISHARES | COM | 464286756 | 9,927     | 300     | SH | DFND | 3 | 0 | 0 | 300     |
| ISHARES | COM | 464286806 | 60,912    | 2,199   | SH | DFND | 3 | 0 | 0 | 2,199   |
| ISHARES | COM | 464288885 | 22,334    | 328     | SH | DFND | 3 | 0 | 0 | 328     |
| ISHARES | COM | 464288182 | 6,132     | 100     | SH | DFND | 3 | 0 | 0 | 100     |
| ISHARES | COM | 464286772 | 456,124   | 7,538   | SH | DFND | 3 | 0 | 0 | 7,538   |
| ISHARES | COM | 464286665 | 46        | 1       | SH | DFND | 3 | 0 | 0 | 1       |
| ISHARES | COM | 464288737 | 203,598   | 2,321   | SH | DFND | 3 | 0 | 0 | 2,321   |
| ISHARES | COM | 464286855 | 25,261    | 1,610   | SH | DFND | 3 | 0 | 0 | 1,610   |
| ISHARES | COM | 464288687 | 2,108,599 | 53,355  | SH | DFND | 3 | 0 | 0 | 53,355  |
| ISHARES | COM | 464286848 | 31,372    | 2,665   | SH | DFND | 3 | 0 | 0 | 2,665   |
| ISHARES | COM | 464288844 | 16,519    | 249     | SH | DFND | 3 | 0 | 0 | 249     |
| ISHARES | COM | 464286822 | 90,515    | 1,317   | SH | DFND | 3 | 0 | 0 | 1,317   |
| ISHARES | COM | 464288588 | 1,730     | 16      | SH | DFND | 3 | 0 | 0 | 16      |
| ISHARES | COM | 464288794 | 69,161    | 1,762   | SH | DFND | 3 | 0 | 0 | 1,762   |
| ISHARES | COM | 464286525 | 42,034    | 630     | SH | DFND | 3 | 0 | 0 | 630     |
| ISHARES | COM | 464286624 | 909,807   | 10,853  | SH | DFND | 3 | 0 | 0 | 10,853  |
| ISHARES | COM | 464288257 | 4,123     | 70      | SH | DFND | 3 | 0 | 0 | 70      |
| ISHARES | COM | 464288570 | 380,402   | 5,184   | SH | DFND | 3 | 0 | 0 | 5,184   |
| ISHARES | COM | 464289180 | 10,191    | 432     | SH | DFND | 3 | 0 | 0 | 432     |
| ISHARES | COM | 464288216 | 2,553     | 74      | SH | DFND | 3 | 0 | 0 | 74      |
| ISHARES | COM | 464286830 | 8,153     | 529     | SH | DFND | 3 | 0 | 0 | 529     |
| ISHARES | COM | 464288877 | 303,363   | 5,549   | SH | DFND | 3 | 0 | 0 | 5,549   |
| ISHARES | COM | 464288869 | 745,602   | 10,725  | SH | DFND | 3 | 0 | 0 | 10,725  |
| ISHARES | COM | 464286301 | 816       | 50      | SH | DFND | 3 | 0 | 0 | 50      |
| ISHARES | COM | 464286509 | 50,945    | 1,660   | SH | DFND | 3 | 0 | 0 | 1,660   |
| ISHARES | COM | 464288661 | 137,275   | 1,132   | SH | DFND | 3 | 0 | 0 | 1,132   |
| ISHARES | COM | 464288513 | 860,196   | 9,355   | SH | DFND | 3 | 0 | 0 | 9,355   |
| ISHARES | COM | 464288117 | 23,980    | 242     | SH | DFND | 3 | 0 | 0 | 242     |
| ISHARES | COM | 464288810 | 215,762   | 2,171   | SH | DFND | 3 | 0 | 0 | 2,171   |

|         |     |           |           |        |    |      |   |   |   |        |
|---------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| ISHARES | COM | 464288646 | 595,043   | 5,652  | SH | DFND | 3 | 0 | 0 | 5,652  |
| ISHARES | COM | 464289511 | 48,003    | 801    | SH | DFND | 3 | 0 | 0 | 801    |
| ISHARES | COM | 464288281 | 848,378   | 7,518  | SH | DFND | 3 | 0 | 0 | 7,518  |
| ISHARES | COM | 464288562 | 41,008    | 802    | SH | DFND | 3 | 0 | 0 | 802    |
| ISHARES | COM | 464286871 | 17,565    | 864    | SH | DFND | 3 | 0 | 0 | 864    |
| ISHARES | COM | 464288653 | 6,514     | 50     | SH | DFND | 3 | 0 | 0 | 50     |
| ISHARES | COM | 464286533 | 255,194   | 4,268  | SH | DFND | 3 | 0 | 0 | 4,268  |
| ISHARES | COM | 464288372 | 1,146,914 | 27,031 | SH | DFND | 3 | 0 | 0 | 27,031 |
| ISHARES | COM | 464288448 | 2,318,283 | 64,775 | SH | DFND | 3 | 0 | 0 | 64,775 |
| ISHARES | COM | 464288620 | 1,326     | 12     | SH | DFND | 3 | 0 | 0 | 12     |
| ISHARES | COM | 464288711 | 15,086    | 316    | SH | DFND | 3 | 0 | 0 | 316    |
| ISHARES | COM | 464286715 | 2,552     | 52     | SH | DFND | 3 | 0 | 0 | 52     |
| ISHARES | COM | 464288612 | 88,200    | 800    | SH | DFND | 3 | 0 | 0 | 800    |
| ISHARES | COM | 464288638 | 378,868   | 3,466  | SH | DFND | 3 | 0 | 0 | 3,466  |
| ISHARES | COM | 464286657 | 3,724     | 100    | SH | DFND | 3 | 0 | 0 | 100    |
| ISHARES | COM | 464288414 | 54,987    | 501    | SH | DFND | 3 | 0 | 0 | 501    |
| ISHARES | COM | 464288695 | 222,809   | 3,720  | SH | DFND | 3 | 0 | 0 | 3,720  |
| ISHARES | COM | 464289198 | 15,230    | 1,014  | SH | DFND | 3 | 0 | 0 | 1,014  |
| ISHARES | COM | 464289859 | 232,407   | 5,100  | SH | DFND | 3 | 0 | 0 | 5,100  |
| ISHARES | COM | 464288703 | 89,916    | 753    | SH | DFND | 3 | 0 | 0 | 753    |
| ISHARES | COM | 464289875 | 45,710    | 1,309  | SH | DFND | 3 | 0 | 0 | 1,309  |
| ISHARES | COM | 464288406 | 21,421    | 179    | SH | DFND | 3 | 0 | 0 | 179    |
| ISHARES | COM | 464288604 | 49,439    | 392    | SH | DFND | 3 | 0 | 0 | 392    |
| ISHARES | COM | 464288760 | 599,256   | 5,570  | SH | DFND | 3 | 0 | 0 | 5,570  |
| ISHARES | COM | 464288224 | 16,098    | 1,481  | SH | DFND | 3 | 0 | 0 | 1,481  |
| ISHARES | COM | 464286145 | 11,352    | 300    | SH | DFND | 3 | 0 | 0 | 300    |
| ISHARES | COM | 464288497 | 6,851     | 159    | SH | DFND | 3 | 0 | 0 | 159    |
| ISHARES | COM | 464286632 | 1,019     | 20     | SH | DFND | 3 | 0 | 0 | 20     |
| ISHARES | COM | 464288109 | 109,324   | 1,292  | SH | DFND | 3 | 0 | 0 | 1,292  |
| ISHARES | COM | 464288158 | 59,105    | 557    | SH | DFND | 3 | 0 | 0 | 557    |
| ISHARES | COM | 464288505 | 14,887    | 115    | SH | DFND | 3 | 0 | 0 | 115    |
| ISHARES | COM | 464288208 | 77,232    | 555    | SH | DFND | 3 | 0 | 0 | 555    |
| ISHARES | COM | 464289867 | 19,735    | 500    | SH | DFND | 3 | 0 | 0 | 500    |
| ISHARES | COM | 464289883 | 292,140   | 9,000  | SH | DFND | 3 | 0 | 0 | 9,000  |
| ISHARES | COM | 464286350 | 24,012    | 900    | SH | DFND | 3 | 0 | 0 | 900    |
| ISHARES | COM | 464288471 | 65,193    | 1,860  | SH | DFND | 3 | 0 | 0 | 1,860  |
| ISHARES | COM | 464288745 | 164,913   | 2,041  | SH | DFND | 3 | 0 | 0 | 2,041  |
| ISHARES | COM | 464288836 | 371,405   | 2,646  | SH | DFND | 3 | 0 | 0 | 2,646  |
| ISHARES | COM | 464289479 | 43,643    | 713    | SH | DFND | 3 | 0 | 0 | 713    |
| ISHARES | COM | 464288307 | 84,661    | 573    | SH | DFND | 3 | 0 | 0 | 573    |
| ISHARES | COM | 464289446 | 29,781    | 662    | SH | DFND | 3 | 0 | 0 | 662    |
| ISHARES | COM | 464288521 | 33,784    | 800    | SH | DFND | 3 | 0 | 0 | 800    |
| ISHARES | COM | 464286202 | 1,612     | 100    | SH | DFND | 3 | 0 | 0 | 100    |
| ISHARES | COM | 464288729 | 60,470    | 863    | SH | DFND | 3 | 0 | 0 | 863    |
| ISHARES | COM | 464289172 | 4,206     | 170    | SH | DFND | 3 | 0 | 0 | 170    |
| ISHARES | COM | 464288414 | 462,807   | 4,220  | SH | DFND | 2 | 0 | 0 | 4,220  |
| ISHARES | COM | 464288257 | 175,934   | 2,987  | SH | DFND | 2 | 0 | 0 | 2,987  |
| ISHARES | COM | 464286509 | 296,864   | 9,673  | SH | DFND | 2 | 0 | 0 | 9,673  |
| ISHARES | COM | 464288273 | 73,284    | 1,511  | SH | DFND | 2 | 0 | 0 | 1,511  |
| ISHARES | COM | 464286822 | 1,029,094 | 14,973 | SH | DFND | 2 | 0 | 0 | 14,973 |
| ISHARES | COM | 464288117 | 831,104   | 8,373  | SH | DFND | 2 | 0 | 0 | 8,373  |
| ISHARES | COM | 464286855 | 1,585     | 101    | SH | DFND | 2 | 0 | 0 | 101    |
| ISHARES | COM | 464288562 | 23,716    | 464    | SH | DFND | 2 | 0 | 0 | 464    |
| ISHARES | COM | 464288778 | 19,884    | 600    | SH | DFND | 2 | 0 | 0 | 600    |
| ISHARES | COM | 464288372 | 72,131    | 1,700  | SH | DFND | 2 | 0 | 0 | 1,700  |
| ISHARES | COM | 464286756 | 216,938   | 6,556  | SH | DFND | 2 | 0 | 0 | 6,556  |
| ISHARES | COM | 464288240 | 356,245   | 7,833  | SH | DFND | 2 | 0 | 0 | 7,833  |
| ISHARES | COM | 464286764 | 571,558   | 14,693 | SH | DFND | 2 | 0 | 0 | 14,693 |

|         |     |           |           |        |    |      |   |   |   |        |
|---------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| ISHARES | COM | 464286772 | 104,924   | 1,734  | SH | DFND | 2 | 0 | 0 | 1,734  |
| ISHARES | COM | 464286673 | 7,548     | 566    | SH | DFND | 2 | 0 | 0 | 566    |
| ISHARES | COM | 464288281 | 128,423   | 1,138  | SH | DFND | 2 | 0 | 0 | 1,138  |
| ISHARES | COM | 464288661 | 52,532    | 433    | SH | DFND | 2 | 0 | 0 | 433    |
| ISHARES | COM | 464288612 | 5,623     | 51     | SH | DFND | 2 | 0 | 0 | 51     |
| ISHARES | COM | 464288828 | 365,996   | 3,425  | SH | DFND | 2 | 0 | 0 | 3,425  |
| ISHARES | COM | 464288851 | 82,776    | 952    | SH | DFND | 2 | 0 | 0 | 952    |
| ISHARES | COM | 464288588 | 109,732   | 1,015  | SH | DFND | 2 | 0 | 0 | 1,015  |
| ISHARES | COM | 464288182 | 293,968   | 4,794  | SH | DFND | 2 | 0 | 0 | 4,794  |
| ISHARES | COM | 464289123 | 3,849     | 100    | SH | DFND | 2 | 0 | 0 | 100    |
| ISHARES | COM | 464289511 | 407,712   | 6,802  | SH | DFND | 2 | 0 | 0 | 6,802  |
| ISHARES | COM | 464288323 | 25,521    | 230    | SH | DFND | 2 | 0 | 0 | 230    |
| ISHARES | COM | 464286731 | 14,812    | 970    | SH | DFND | 2 | 0 | 0 | 970    |
| ISHARES | COM | 464288638 | 260,048   | 2,379  | SH | DFND | 2 | 0 | 0 | 2,379  |
| ISHARES | COM | 464288877 | 288,602   | 5,279  | SH | DFND | 2 | 0 | 0 | 5,279  |
| ISHARES | COM | 464289529 | 10,378    | 350    | SH | DFND | 2 | 0 | 0 | 350    |
| ISHARES | COM | 464286608 | 144,914   | 3,764  | SH | DFND | 2 | 0 | 0 | 3,764  |
| ISHARES | COM | 464286871 | 12,544    | 617    | SH | DFND | 2 | 0 | 0 | 617    |
| ISHARES | COM | 464288646 | 6,740,868 | 64,028 | SH | DFND | 2 | 0 | 0 | 64,028 |
| ISHARES | COM | 464286400 | 177,777   | 4,092  | SH | DFND | 2 | 0 | 0 | 4,092  |
| ISHARES | COM | 464286830 | 50,851    | 3,302  | SH | DFND | 2 | 0 | 0 | 3,302  |
| ISHARES | COM | 464288539 | 415,656   | 35,255 | SH | DFND | 2 | 0 | 0 | 35,255 |
| ISHARES | COM | 464286657 | 5,027     | 135    | SH | DFND | 2 | 0 | 0 | 135    |
| ISHARES | COM | 464286533 | 361,013   | 6,037  | SH | DFND | 2 | 0 | 0 | 6,037  |
| ISHARES | COM | 464286806 | 1,143,650 | 41,287 | SH | DFND | 2 | 0 | 0 | 41,287 |
| ISHARES | COM | 464286848 | 231,186   | 19,642 | SH | DFND | 2 | 0 | 0 | 19,642 |
| ISHARES | COM | 464288570 | 343,565   | 4,682  | SH | DFND | 2 | 0 | 0 | 4,682  |
| ISHARES | COM | 464288687 | 3,320,633 | 84,024 | SH | DFND | 2 | 0 | 0 | 84,024 |
| ISHARES | COM | 464286103 | 220,152   | 9,196  | SH | DFND | 2 | 0 | 0 | 9,196  |
| ISHARES | COM | 464288679 | 81,695    | 741    | SH | DFND | 2 | 0 | 0 | 741    |
| ISHARES | COM | 464288794 | 208,039   | 5,299  | SH | DFND | 2 | 0 | 0 | 5,299  |
| ISHARES | COM | 464286814 | 138,636   | 5,743  | SH | DFND | 2 | 0 | 0 | 5,743  |
| ISHARES | COM | 464288752 | 143,014   | 6,359  | SH | DFND | 2 | 0 | 0 | 6,359  |
| ISHARES | COM | 464286301 | 328,203   | 20,108 | SH | DFND | 2 | 0 | 0 | 20,108 |
| ISHARES | COM | 464286749 | 470,907   | 14,485 | SH | DFND | 2 | 0 | 0 | 14,485 |
| ISHARES | COM | 464288448 | 3,324,989 | 92,903 | SH | DFND | 2 | 0 | 0 | 92,903 |
| ISHARES | COM | 464288885 | 42,624    | 626    | SH | DFND | 2 | 0 | 0 | 626    |
| ISHARES | COM | 464286665 | 47,544    | 1,032  | SH | DFND | 2 | 0 | 0 | 1,032  |
| ISHARES | COM | 464288216 | 32,666    | 947    | SH | DFND | 2 | 0 | 0 | 947    |
| ISHARES | COM | 464288737 | 101,843   | 1,161  | SH | DFND | 2 | 0 | 0 | 1,161  |
| ISHARES | COM | 464288513 | 4,519,646 | 49,153 | SH | DFND | 2 | 0 | 0 | 49,153 |
| ISHARES | COM | 464288869 | 37,471    | 539    | SH | DFND | 2 | 0 | 0 | 539    |
| ISHARES | COM | 464288810 | 9,940     | 100    | SH | DFND | 2 | 0 | 0 | 100    |
| ISHARES | COM | 464286806 | 87,200    | 3,148  | SH | DFND | 5 | 0 | 0 | 3,148  |
| ISHARES | COM | 464288539 | 54,258    | 4,602  | SH | DFND | 5 | 0 | 0 | 4,602  |
| ISHARES | COM | 464288687 | 975,971   | 24,696 | SH | DFND | 5 | 0 | 0 | 24,696 |
| ISHARES | COM | 464288570 | 77,416    | 1,055  | SH | DFND | 5 | 0 | 0 | 1,055  |
| ISHARES | COM | 464289842 | 55,691    | 1,626  | SH | DFND | 5 | 0 | 0 | 1,626  |
| ISHARES | COM | 464286103 | 1,166     | 49     | SH | DFND | 5 | 0 | 0 | 49     |
| ISHARES | COM | 464286533 | 4,485     | 75     | SH | DFND | 5 | 0 | 0 | 75     |
| ISHARES | COM | 464288513 | 334,882   | 3,642  | SH | DFND | 5 | 0 | 0 | 3,642  |
| ISHARES | COM | 464288638 | 158,062   | 1,446  | SH | DFND | 5 | 0 | 0 | 1,446  |
| ISHARES | COM | 464286822 | 2,680     | 39     | SH | DFND | 5 | 0 | 0 | 39     |
| ISHARES | COM | 464288885 | 2,247     | 33     | SH | DFND | 5 | 0 | 0 | 33     |
| ISHARES | COM | 464288281 | 776,408   | 6,880  | SH | DFND | 5 | 0 | 0 | 6,880  |
| ISHARES | COM | 464288117 | 2,779     | 28     | SH | DFND | 5 | 0 | 0 | 28     |
| ISHARES | COM | 464288356 | 12,721    | 109    | SH | DFND | 5 | 0 | 0 | 109    |
| ISHARES | COM | 464288802 | 5,103     | 62     | SH | DFND | 5 | 0 | 0 | 62     |

|                              |              |           |            |         |    |      |   |         |   |         |
|------------------------------|--------------|-----------|------------|---------|----|------|---|---------|---|---------|
| ISHARES                      | COM          | 464288828 | 3,206      | 30      | SH | DFND | 5 | 0       | 0 | 30      |
| ISHARES                      | COM          | 464288448 | 34,537     | 965     | SH | DFND | 5 | 0       | 0 | 965     |
| ISHARES                      | COM          | 464288653 | 314,366    | 2,413   | SH | DFND | 5 | 0       | 0 | 2,413   |
| ISHARES                      | COM          | 464286772 | 57,061     | 943     | SH | DFND | 5 | 0       | 0 | 943     |
| ISHARES                      | COM          | 464288414 | 880,907    | 8,032   | SH | DFND | 5 | 0       | 0 | 8,032   |
| ISHARES                      | COM          | 464288562 | 20,196     | 395     | SH | DFND | 5 | 0       | 0 | 395     |
| ISHARES                      | COM          | 464286624 | 37,388     | 446     | SH | DFND | 5 | 0       | 0 | 446     |
| ISHARES                      | COM          | 464288646 | 218,456    | 2,075   | SH | DFND | 5 | 0       | 0 | 2,075   |
| ISHARES                      | COM          | 464288406 | 55,048     | 460     | SH | DFND | 2 | 0       | 0 | 460     |
| ISHARES                      | COM          | 464289867 | 47,640     | 1,207   | SH | DFND | 2 | 0       | 0 | 1,207   |
| ISHARES                      | COM          | 464289883 | 152,432    | 4,696   | SH | DFND | 2 | 0       | 0 | 4,696   |
| ISHARES                      | COM          | 464288430 | 44,010     | 943     | SH | DFND | 2 | 0       | 0 | 943     |
| ISHARES                      | COM          | 464288695 | 19,166     | 320     | SH | DFND | 2 | 0       | 0 | 320     |
| ISHARES                      | COM          | 464288505 | 5,566      | 43      | SH | DFND | 2 | 0       | 0 | 43      |
| ISHARES                      | COM          | 464288703 | 242,243    | 2,028   | SH | DFND | 2 | 0       | 0 | 2,028   |
| ISHARES                      | COM          | 464288760 | 317,791    | 2,954   | SH | DFND | 2 | 0       | 0 | 2,954   |
| ISHARES                      | COM          | 464288109 | 4,231      | 50      | SH | DFND | 2 | 0       | 0 | 50      |
| ISHARES                      | COM          | 464288554 | 3,687      | 117     | SH | DFND | 2 | 0       | 0 | 117     |
| ISHARES                      | COM          | 464288836 | 1,324,492  | 9,437   | SH | DFND | 2 | 0       | 0 | 9,437   |
| ISHARES                      | COM          | 464286632 | 3,820      | 75      | SH | DFND | 2 | 0       | 0 | 75      |
| ISHARES                      | COM          | 464286319 | 15,698     | 348     | SH | DFND | 2 | 0       | 0 | 348     |
| ISHARES                      | COM          | 464289875 | 116,144    | 3,326   | SH | DFND | 2 | 0       | 0 | 3,326   |
| ISHARES                      | COM          | 464288547 | 6,992      | 182     | SH | DFND | 2 | 0       | 0 | 182     |
| ISHARES                      | COM          | 464286145 | 9,460      | 250     | SH | DFND | 2 | 0       | 0 | 250     |
| ISHARES                      | COM          | 464288497 | 257,347    | 5,989   | SH | DFND | 2 | 0       | 0 | 5,989   |
| ISHARES                      | COM          | 464289479 | 147,700    | 2,413   | SH | DFND | 2 | 0       | 0 | 2,413   |
| ISHARES                      | COM          | 464288109 | 122,355    | 1,446   | SH | DFND | 5 | 0       | 0 | 1,446   |
| ISHARES                      | COM          | 464288125 | 39,292     | 440     | SH | DFND | 5 | 0       | 0 | 440     |
| ISHARES                      | COM          | 464286343 | 15,382     | 593     | SH | DFND | 5 | 0       | 0 | 593     |
| ISHARES                      | COM          | 464288703 | 236,628    | 1,981   | SH | DFND | 5 | 0       | 0 | 1,981   |
| ISHARES                      | COM          | 464286632 | 65,343     | 1,283   | SH | DFND | 5 | 0       | 0 | 1,283   |
| ISHARES                      | COM          | 464288406 | 53,014     | 443     | SH | DFND | 5 | 0       | 0 | 443     |
| ISHARES                      | COM          | 464288760 | 32,274     | 300     | SH | DFND | 5 | 0       | 0 | 300     |
| ISHARES                      | COM          | 464288208 | 391,506    | 2,813   | SH | DFND | 5 | 0       | 0 | 2,813   |
| ISHARES                      | COM          | 464289875 | 150,156    | 4,300   | SH | DFND | 5 | 0       | 0 | 4,300   |
| ISHARES                      | COM          | 464288158 | 59,991     | 565     | SH | DFND | 5 | 0       | 0 | 565     |
| ISHARES                      | COM          | 464289339 | 9,354      | 177     | SH | DFND | 5 | 0       | 0 | 177     |
| ISHARES CORE S+P 500 ETF     | S&P500 ETF   | 464287200 | 40,801,908 | 205,800 | SH | SOLE | 1 | 205,800 | 0 | 0       |
| ISHARES CORE S+P SMALL CAP   | S&P500 SMCAP | 464287804 | 2,109,363  | 20,224  | SH | SOLE | 1 | 20,224  | 0 | 0       |
| ISHARES GOLD TRUST           | COM          | 464285105 | 646,636    | 55,268  | SH | DFND | 4 | 0       | 0 | 55,268  |
| ISHARES GOLD TRUST           | COM          | 464285105 | 199,684    | 17,067  | SH | DFND | 3 | 0       | 0 | 17,067  |
| ISHARES GOLD TRUST           | COM          | 464285105 | 2,768,817  | 236,651 | SH | DFND | 2 | 0       | 0 | 236,651 |
| ISHARES GOLD TRUST           | COM          | 464285105 | 58,559     | 5,005   | SH | DFND | 5 | 0       | 0 | 5,005   |
| ISHARES INC                  | COM          | 46434G103 | 786,329    | 15,714  | SH | DFND | 4 | 0       | 0 | 15,714  |
| ISHARES INC                  | COM          | 46434G103 | 478,802    | 9,568   | SH | DFND | 3 | 0       | 0 | 9,568   |
| ISHARES INC                  | COM          | 46434G103 | 211,969    | 4,236   | SH | DFND | 2 | 0       | 0 | 4,236   |
| ISHARES INC                  | COM          | 46434G103 | 37,430     | 748     | SH | DFND | 5 | 0       | 0 | 748     |
| ISHARES RUSSELL 2000 ETF     | RUSS 2000    | 464287655 | 557,357    | 5,097   | SH | SOLE | 1 | 5,097   | 0 | 0       |
| ISHARES RUSSELL MID CAP GR   | RUSS MCP GR  | 464287481 | 2,059,439  | 23,310  | SH | SOLE | 1 | 23,310  | 0 | 0       |
| ISHARES RUSSELL MID CAP VA   | RUSS MCP VL  | 464287473 | 3,191,300  | 45,590  | SH | SOLE | 1 | 45,590  | 0 | 0       |
| ISHARES S&P GSCI COMMODITY I | COM          | 46428R107 | 28,791     | 973     | SH | DFND | 4 | 0       | 0 | 973     |
| ISHARES S&P GSCI COMMODITY I | COM          | 46428R107 | 64,625     | 2,184   | SH | DFND | 3 | 0       | 0 | 2,184   |
| ISHARES S&P GSCI             | COM          | 46428R107 | 11,096     | 375     | SH | DFND | 2 | 0       | 0 | 375     |

## COMMODITY I

|                            |             |           |           |         |    |      |   |        |   |         |
|----------------------------|-------------|-----------|-----------|---------|----|------|---|--------|---|---------|
| ISHARES S+P 500 GROWTH ETF | S&P500 GRW  | 464287309 | 2,674,880 | 25,041  | SH | SOLE | 1 | 25,041 | 0 | 0       |
| ISHARES S+P 500 VALUE ETF  | S&P 500 VAL | 464287408 | 5,287,109 | 58,700  | SH | SOLE | 1 | 58,700 | 0 | 0       |
| ISHARES SILVER TRUST       | COM         | 46428Q109 | 227,805   | 13,933  | SH | DFND | 4 | 0      | 0 | 13,933  |
| ISHARES SILVER TRUST       | COM         | 46428Q109 | 801,248   | 49,006  | SH | DFND | 3 | 0      | 0 | 49,006  |
| ISHARES SILVER TRUST       | COM         | 46428Q109 | 904,515   | 55,322  | SH | DFND | 2 | 0      | 0 | 55,322  |
| ISHARES SILVER TRUST       | COM         | 46428Q109 | 65,694    | 4,018   | SH | DFND | 5 | 0      | 0 | 4,018   |
| ISHARES TR                 | COM         | 464287275 | 187,224   | 2,977   | SH | DFND | 4 | 0      | 0 | 2,977   |
| ISHARES TR                 | COM         | 464287580 | 32,979    | 265     | SH | DFND | 4 | 0      | 0 | 265     |
| ISHARES TR                 | COM         | 464287549 | 25,256    | 258     | SH | DFND | 4 | 0      | 0 | 258     |
| ISHARES TR                 | COM         | 464287671 | 6,405,307 | 85,729  | SH | DFND | 4 | 0      | 0 | 85,729  |
| ISHARES TR                 | COM         | 464287887 | 364,807   | 3,241   | SH | DFND | 4 | 0      | 0 | 3,241   |
| ISHARES TR                 | COM         | 464287481 | 721,731   | 8,169   | SH | DFND | 4 | 0      | 0 | 8,169   |
| ISHARES TR                 | COM         | 464287606 | 303,506   | 2,004   | SH | DFND | 4 | 0      | 0 | 2,004   |
| ISHARES TR                 | COM         | 464287622 | 533,529   | 4,856   | SH | DFND | 4 | 0      | 0 | 4,856   |
| ISHARES TR                 | COM         | 464287739 | 237,425   | 3,431   | SH | DFND | 4 | 0      | 0 | 3,431   |
| ISHARES TR                 | COM         | 464287614 | 1,332,117 | 14,538  | SH | DFND | 4 | 0      | 0 | 14,538  |
| ISHARES TR                 | COM         | 464287812 | 47,993    | 486     | SH | DFND | 4 | 0      | 0 | 486     |
| ISHARES TR                 | COM         | 464287499 | 932,939   | 5,892   | SH | DFND | 4 | 0      | 0 | 5,892   |
| ISHARES TR                 | COM         | 464287556 | 1,784,078 | 6,520   | SH | DFND | 4 | 0      | 0 | 6,520   |
| ISHARES TR                 | COM         | 464287770 | 17,222    | 200     | SH | DFND | 4 | 0      | 0 | 200     |
| ISHARES TR                 | COM         | 464287150 | 172,743   | 1,926   | SH | DFND | 4 | 0      | 0 | 1,926   |
| ISHARES TR                 | COM         | 46429B689 | 1,505,864 | 24,044  | SH | DFND | 4 | 0      | 0 | 24,044  |
| ISHARES TR                 | COM         | 464287465 | 2,569,261 | 40,070  | SH | DFND | 4 | 0      | 0 | 40,070  |
| ISHARES TR                 | COM         | 46429B663 | 487,004   | 6,473   | SH | DFND | 4 | 0      | 0 | 6,473   |
| ISHARES TR                 | COM         | 464287598 | 1,145,730 | 11,447  | SH | DFND | 4 | 0      | 0 | 11,447  |
| ISHARES TR                 | COM         | 464287879 | 131,682   | 1,227   | SH | DFND | 4 | 0      | 0 | 1,227   |
| ISHARES TR                 | COM         | 464287234 | 4,696,997 | 113,017 | SH | DFND | 4 | 0      | 0 | 113,017 |
| ISHARES TR                 | COM         | 464287630 | 236,973   | 2,533   | SH | DFND | 4 | 0      | 0 | 2,533   |
| ISHARES TR                 | COM         | 464287325 | 55,005    | 563     | SH | DFND | 4 | 0      | 0 | 563     |
| ISHARES TR                 | COM         | 464287838 | 98,492    | 1,144   | SH | DFND | 4 | 0      | 0 | 1,144   |
| ISHARES TR                 | COM         | 464287333 | 33,750    | 600     | SH | DFND | 4 | 0      | 0 | 600     |
| ISHARES TR                 | COM         | 464287663 | 470,454   | 3,608   | SH | DFND | 4 | 0      | 0 | 3,608   |
| ISHARES TR                 | COM         | 464287101 | 621,440   | 7,049   | SH | DFND | 4 | 0      | 0 | 7,049   |
| ISHARES TR                 | COM         | 464287655 | 1,651,076 | 15,099  | SH | DFND | 4 | 0      | 0 | 15,099  |
| ISHARES TR                 | COM         | 46429B697 | 138,964   | 3,688   | SH | DFND | 4 | 0      | 0 | 3,688   |
| ISHARES TR                 | COM         | 464287697 | 10,527    | 100     | SH | DFND | 4 | 0      | 0 | 100     |
| ISHARES TR                 | COM         | 464287846 | 72,276    | 729     | SH | DFND | 4 | 0      | 0 | 729     |
| ISHARES TR                 | COM         | 464287176 | 2,624,342 | 23,417  | SH | DFND | 4 | 0      | 0 | 23,417  |
| ISHARES TR                 | COM         | 464287168 | 3,248,740 | 43,985  | SH | DFND | 4 | 0      | 0 | 43,985  |
| ISHARES TR                 | COM         | 464287432 | 144,640   | 1,244   | SH | DFND | 4 | 0      | 0 | 1,244   |
| ISHARES TR                 | COM         | 464287440 | 1,701,078 | 16,417  | SH | DFND | 4 | 0      | 0 | 16,417  |
| ISHARES TR                 | COM         | 464287572 | 70,498    | 910     | SH | DFND | 4 | 0      | 0 | 910     |
| ISHARES TR                 | COM         | 46434V548 | 1,748,250 | 90,209  | SH | DFND | 4 | 0      | 0 | 90,209  |
| ISHARES TR                 | COM         | 464287200 | 7,093,532 | 35,779  | SH | DFND | 4 | 0      | 0 | 35,779  |
| ISHARES TR                 | COM         | 464287648 | 162,372   | 1,252   | SH | DFND | 4 | 0      | 0 | 1,252   |
| ISHARES TR                 | COM         | 464287762 | 3,729,745 | 27,761  | SH | DFND | 4 | 0      | 0 | 27,761  |
| ISHARES TR                 | COM         | 464287457 | 896,592   | 10,609  | SH | DFND | 4 | 0      | 0 | 10,609  |
| ISHARES TR                 | COM         | 464287721 | 3,676,430 | 36,487  | SH | DFND | 4 | 0      | 0 | 36,487  |
| ISHARES TR                 | COM         | 464287226 | 1,678,788 | 15,386  | SH | DFND | 4 | 0      | 0 | 15,386  |
| ISHARES TR                 | COM         | 464287796 | 3,488,781 | 67,691  | SH | DFND | 4 | 0      | 0 | 67,691  |
| ISHARES TR                 | COM         | 464287531 | 5,151     | 150     | SH | DFND | 4 | 0      | 0 | 150     |
| ISHARES TR                 | COM         | 464287705 | 221,783   | 1,843   | SH | DFND | 4 | 0      | 0 | 1,843   |
| ISHARES TR                 | COM         | 464287374 | 137,114   | 3,064   | SH | DFND | 4 | 0      | 0 | 3,064   |
| ISHARES TR                 | COM         | 46432F842 | 36,400    | 625     | SH | DFND | 4 | 0      | 0 | 625     |
| ISHARES TR                 | COM         | 464287309 | 4,178,264 | 39,115  | SH | DFND | 4 | 0      | 0 | 39,115  |

|            |        |           |           |        |    |      |      |   |   |        |    |
|------------|--------|-----------|-----------|--------|----|------|------|---|---|--------|----|
| ISHARES TR | COM    | 464287341 | 43,358    | 989    | SH | DFND | 4    | 0 | 0 | 989    |    |
| ISHARES TR | COM    | 464287473 | 1,867,812 | 26,683 | SH | DFND | 4    | 0 | 0 | 26,683 |    |
| ISHARES TR | COM    | 464287507 | 4,071,632 | 29,776 | SH | DFND | 4    | 0 | 0 | 29,776 |    |
| ISHARES TR | COM    | 464287184 | 36,749    | 960    | SH | DFND | 4    | 0 | 0 | 960    |    |
| ISHARES TR | COM    | 464287523 | 21,973    | 253    | SH | DFND | 4    | 0 | 0 | 253    |    |
| ISHARES TR | COM    | 464287754 | 3,529,235 | 34,898 | SH | DFND | 4    | 0 | 0 | 34,898 |    |
| ISHARES TR | COM    | 464287291 | 24,851    | 272    | SH | DFND | 4    | 0 | 0 | 272    |    |
| ISHARES TR | COM    | 464287408 | 224,635   | 2,494  | SH | DFND | 4    | 0 | 0 | 2,494  |    |
| ISHARES TR | COM    | 464287192 | 45,421    | 301    | SH | DFND | 4    | 0 | 0 | 301    |    |
| ISHARES TR | COM    | 464287242 | 3,523,039 | 29,801 | SH | DFND | 4    | 0 | 0 | 29,801 |    |
| ISHARES TR | COM    | 464287689 | 2,541,522 | 21,761 | SH | DFND | 4    | 0 | 0 | 21,761 |    |
| ISHARES TR | COM    | 464287564 | 211,428   | 2,503  | SH | DFND | 4    | 0 | 0 | 2,503  |    |
| ISHARES TR | COM    | 464287804 | 3,417,229 | 32,763 | SH | DFND | 4    | 0 | 0 | 32,763 |    |
| ISHARES TR | COM    | 46429B655 | 1,409,668 | 27,733 | SH | DFND | 4    | 0 | 0 | 27,733 |    |
| ISHARES TR | COM    | 464287713 | 59,900    | 2,000  | SH | DFND | 4    | 0 | 0 | 2,000  |    |
| ISHARES TR | COM    | 46432F396 | 40,868    | 630    | SH | DFND | 4    | 0 | 0 | 630    |    |
| ISHARES TR | COM    | 46429B747 | 644,040   | 6,409  | SH | DFND | 4    | 0 | 0 | 6,409  |    |
| ISHARES TR | COM    | 46429B291 | 39,191    | 765    | SH | DFND | 4    | 0 | 0 | 765    |    |
| ISHARES TR | COM    | 46429B408 | 19,867    | 522    | SH | DFND | 4    | 0 | 0 | 522    |    |
| ISHARES TR | COM    | 46432F339 | 11,922    | 200    | SH | DFND | 4    | 0 | 0 | 200    |    |
| ISHARES TR | COM    | 464287127 | 809,325   | 7,026  | SH | DFND | 4    | 0 | 0 | 7,026  |    |
| ISHARES TR | COM    | 464287119 | 41,130    | 378    | SH | DFND | 4    | 0 | 0 | 378    |    |
| ISHARES TR | OPTION | 464287905 | 8,631     | 77     | SH | Call | DFND | 3 | 0 | 0      | 77 |
| ISHARES TR | COM    | 464287184 | 155,499   | 4,062  | SH | DFND | 3    | 0 | 0 | 4,062  |    |
| ISHARES TR | COM    | 46429B663 | 755,450   | 10,041 | SH | DFND | 3    | 0 | 0 | 10,041 |    |
| ISHARES TR | COM    | 464287689 | 41,413    | 355    | SH | DFND | 3    | 0 | 0 | 355    |    |
| ISHARES TR | COM    | 464287390 | 12,834    | 348    | SH | DFND | 3    | 0 | 0 | 348    |    |
| ISHARES TR | COM    | 464287531 | 5,288     | 154    | SH | DFND | 3    | 0 | 0 | 154    |    |
| ISHARES TR | COM    | 464287325 | 540,956   | 5,537  | SH | DFND | 3    | 0 | 0 | 5,537  |    |
| ISHARES TR | COM    | 464287440 | 3,503,703 | 33,813 | SH | DFND | 3    | 0 | 0 | 33,813 |    |
| ISHARES TR | COM    | 464287465 | 1,734,207 | 27,046 | SH | DFND | 3    | 0 | 0 | 27,046 |    |
| ISHARES TR | COM    | 464287697 | 33,052    | 314    | SH | DFND | 3    | 0 | 0 | 314    |    |
| ISHARES TR | COM    | 464287804 | 1,441,182 | 13,818 | SH | DFND | 3    | 0 | 0 | 13,818 |    |
| ISHARES TR | COM    | 46429B689 | 351,784   | 5,617  | SH | DFND | 3    | 0 | 0 | 5,617  |    |
| ISHARES TR | COM    | 464287275 | 275,239   | 4,377  | SH | DFND | 3    | 0 | 0 | 4,377  |    |
| ISHARES TR | COM    | 464287432 | 1,541,043 | 13,254 | SH | DFND | 3    | 0 | 0 | 13,254 |    |
| ISHARES TR | COM    | 464287762 | 3,387,570 | 25,215 | SH | DFND | 3    | 0 | 0 | 25,215 |    |
| ISHARES TR | COM    | 464287812 | 231,701   | 2,346  | SH | DFND | 3    | 0 | 0 | 2,346  |    |
| ISHARES TR | COM    | 464287713 | 4,118     | 138    | SH | DFND | 3    | 0 | 0 | 138    |    |
| ISHARES TR | COM    | 464287788 | 1,157,596 | 13,827 | SH | DFND | 3    | 0 | 0 | 13,827 |    |
| ISHARES TR | COM    | 464287192 | 601,035   | 3,983  | SH | DFND | 3    | 0 | 0 | 3,983  |    |
| ISHARES TR | COM    | 46429B655 | 163,117   | 3,209  | SH | DFND | 3    | 0 | 0 | 3,209  |    |
| ISHARES TR | COM    | 464287663 | 105,086   | 806    | SH | DFND | 3    | 0 | 0 | 806    |    |
| ISHARES TR | COM    | 464287242 | 1,903,101 | 16,098 | SH | DFND | 3    | 0 | 0 | 16,098 |    |
| ISHARES TR | COM    | 464287499 | 648,352   | 4,095  | SH | DFND | 3    | 0 | 0 | 4,095  |    |
| ISHARES TR | COM    | 464287515 | 14,615    | 169    | SH | DFND | 3    | 0 | 0 | 169    |    |
| ISHARES TR | COM    | 464287754 | 2,225     | 22     | SH | DFND | 3    | 0 | 0 | 22     |    |
| ISHARES TR | COM    | 46429B697 | 715,252   | 18,982 | SH | DFND | 3    | 0 | 0 | 18,982 |    |
| ISHARES TR | COM    | 464287572 | 90,872    | 1,173  | SH | DFND | 3    | 0 | 0 | 1,173  |    |
| ISHARES TR | COM    | 464287739 | 1,706,445 | 24,660 | SH | DFND | 3    | 0 | 0 | 24,660 |    |
| ISHARES TR | COM    | 464287879 | 477,418   | 4,450  | SH | DFND | 3    | 0 | 0 | 4,450  |    |
| ISHARES TR | COM    | 46429B135 | 232,635   | 9,750  | SH | DFND | 3    | 0 | 0 | 9,750  |    |
| ISHARES TR | COM    | 464287333 | 152,325   | 2,708  | SH | DFND | 3    | 0 | 0 | 2,708  |    |
| ISHARES TR | COM    | 464287234 | 2,693,363 | 64,807 | SH | DFND | 3    | 0 | 0 | 64,807 |    |
| ISHARES TR | COM    | 46432F834 | 113,159   | 2,011  | SH | DFND | 3    | 0 | 0 | 2,011  |    |
| ISHARES TR | COM    | 464287473 | 1,035,015 | 14,786 | SH | DFND | 3    | 0 | 0 | 14,786 |    |
| ISHARES TR | COM    | 464287598 | 2,635,870 | 26,335 | SH | DFND | 3    | 0 | 0 | 26,335 |    |
| ISHARES TR | COM    | 464287457 | 864,066   | 10,224 | SH | DFND | 3    | 0 | 0 | 10,224 |    |

|            |        |           |           |        |    |      |      |   |   |        |       |
|------------|--------|-----------|-----------|--------|----|------|------|---|---|--------|-------|
| ISHARES TR | COM    | 464287150 | 564,079   | 6,289  | SH | DFND | 3    | 0 | 0 | 6,289  |       |
| ISHARES TR | COM    | 464287309 | 2,505,551 | 23,456 | SH | DFND | 3    | 0 | 0 | 23,456 |       |
| ISHARES TR | COM    | 464287341 | 221,407   | 5,050  | SH | DFND | 3    | 0 | 0 | 5,050  |       |
| ISHARES TR | COM    | 464287705 | 1,722,352 | 14,316 | SH | DFND | 3    | 0 | 0 | 14,316 |       |
| ISHARES TR | COM    | 46434V548 | 20,328    | 1,049  | SH | DFND | 3    | 0 | 0 | 1,049  |       |
| ISHARES TR | COM    | 464287614 | 4,167,516 | 45,482 | SH | DFND | 3    | 0 | 0 | 45,482 |       |
| ISHARES TR | COM    | 464287630 | 274,879   | 2,938  | SH | DFND | 3    | 0 | 0 | 2,938  |       |
| ISHARES TR | COM    | 464287671 | 93,768    | 1,255  | SH | DFND | 3    | 0 | 0 | 1,255  |       |
| ISHARES TR | COM    | 464287523 | 664,229   | 7,648  | SH | DFND | 3    | 0 | 0 | 7,648  |       |
| ISHARES TR | COM    | 464287507 | 1,532,343 | 11,206 | SH | DFND | 3    | 0 | 0 | 11,206 |       |
| ISHARES TR | COM    | 464287846 | 139,793   | 1,410  | SH | DFND | 3    | 0 | 0 | 1,410  |       |
| ISHARES TR | COM    | 464287408 | 796,169   | 8,840  | SH | DFND | 3    | 0 | 0 | 8,840  |       |
| ISHARES TR | COM    | 464287291 | 261,078   | 2,853  | SH | DFND | 3    | 0 | 0 | 2,853  |       |
| ISHARES TR | COM    | 464287606 | 152,887   | 1,010  | SH | DFND | 3    | 0 | 0 | 1,010  |       |
| ISHARES TR | COM    | 46432F842 | 1,747     | 30     | SH | DFND | 3    | 0 | 0 | 30     |       |
| ISHARES TR | COM    | 464287838 | 1,289,673 | 14,984 | SH | DFND | 3    | 0 | 0 | 14,984 |       |
| ISHARES TR | COM    | 464287226 | 2,426,317 | 22,237 | SH | DFND | 3    | 0 | 0 | 22,237 |       |
| ISHARES TR | COM    | 464287721 | 1,712,718 | 16,998 | SH | DFND | 3    | 0 | 0 | 16,998 |       |
| ISHARES TR | COM    | 464287168 | 2,706,947 | 36,650 | SH | DFND | 3    | 0 | 0 | 36,650 |       |
| ISHARES TR | COM    | 464287101 | 146,169   | 1,658  | SH | DFND | 3    | 0 | 0 | 1,658  |       |
| ISHARES TR | COM    | 464287549 | 1,367,132 | 13,966 | SH | DFND | 3    | 0 | 0 | 13,966 |       |
| ISHARES TR | COM    | 464287143 | 48,922    | 500    | SH | DFND | 3    | 0 | 0 | 500    |       |
| ISHARES TR | COM    | 464287648 | 380,510   | 2,934  | SH | DFND | 3    | 0 | 0 | 2,934  |       |
| ISHARES TR | COM    | 464287622 | 761,653   | 6,932  | SH | DFND | 3    | 0 | 0 | 6,932  |       |
| ISHARES TR | COM    | 464287655 | 1,249,814 | 11,430 | SH | DFND | 3    | 0 | 0 | 11,430 |       |
| ISHARES TR | COM    | 464287796 | 164,310   | 3,188  | SH | DFND | 3    | 0 | 0 | 3,188  |       |
| ISHARES TR | COM    | 464287887 | 474,719   | 4,218  | SH | DFND | 3    | 0 | 0 | 4,218  |       |
| ISHARES TR | COM    | 46429B671 | 5,780     | 122    | SH | DFND | 3    | 0 | 0 | 122    |       |
| ISHARES TR | COM    | 464287481 | 1,205,182 | 13,641 | SH | DFND | 3    | 0 | 0 | 13,641 |       |
| ISHARES TR | COM    | 464287580 | 1,083,656 | 8,708  | SH | DFND | 3    | 0 | 0 | 8,708  |       |
| ISHARES TR | COM    | 464287564 | 730,409   | 8,647  | SH | DFND | 3    | 0 | 0 | 8,647  |       |
| ISHARES TR | COM    | 464287200 | 1,572,589 | 7,932  | SH | DFND | 3    | 0 | 0 | 7,932  |       |
| ISHARES TR | COM    | 464287556 | 2,066,044 | 7,551  | SH | DFND | 3    | 0 | 0 | 7,551  |       |
| ISHARES TR | COM    | 464287176 | 2,658,653 | 23,723 | SH | DFND | 3    | 0 | 0 | 23,723 |       |
| ISHARES TR | COM    | 464287374 | 165,834   | 3,706  | SH | DFND | 3    | 0 | 0 | 3,706  |       |
| ISHARES TR | COM    | 46432FAT4 | 103,011   | 1,018  | SH | DFND | 3    | 0 | 0 | 1,018  |       |
| ISHARES TR | COM    | 464287127 | 168,523   | 1,463  | SH | DFND | 3    | 0 | 0 | 1,463  |       |
| ISHARES TR | COM    | 46432F859 | 150,844   | 1,507  | SH | DFND | 3    | 0 | 0 | 1,507  |       |
| ISHARES TR | COM    | 46434V407 | 100,465   | 2,030  | SH | DFND | 3    | 0 | 0 | 2,030  |       |
| ISHARES TR | COM    | 46429B309 | 4,600     | 169    | SH | DFND | 3    | 0 | 0 | 169    |       |
| ISHARES TR | COM    | 46429B747 | 11,255    | 112    | SH | DFND | 3    | 0 | 0 | 112    |       |
| ISHARES TR | COM    | 46429B374 | 22,761    | 677    | SH | DFND | 3    | 0 | 0 | 677    |       |
| ISHARES TR | COM    | 46432F396 | 97,305    | 1,500  | SH | DFND | 3    | 0 | 0 | 1,500  |       |
| ISHARES TR | COM    | 464287119 | 26,767    | 246    | SH | DFND | 3    | 0 | 0 | 246    |       |
| ISHARES TR | COM    | 46429B259 | 85,929    | 1,621  | SH | DFND | 3    | 0 | 0 | 1,621  |       |
| ISHARES TR | COM    | 46434V720 | 184,920   | 7,747  | SH | DFND | 3    | 0 | 0 | 7,747  |       |
| ISHARES TR | OPTION | 464287955 | 2,198,490 | 2,030  | SH | Put  | DFND | 2 | 0 | 0      | 2,030 |
| ISHARES TR | COM    | 464287648 | 697,290   | 5,377  | SH | DFND | 2    | 0 | 0 | 5,377  |       |
| ISHARES TR | COM    | 464287614 | 4,333,257 | 47,291 | SH | DFND | 2    | 0 | 0 | 47,291 |       |
| ISHARES TR | COM    | 464287796 | 365,039   | 7,083  | SH | DFND | 2    | 0 | 0 | 7,083  |       |
| ISHARES TR | COM    | 464287622 | 27,327    | 249    | SH | DFND | 2    | 0 | 0 | 249    |       |
| ISHARES TR | COM    | 464287655 | 794,227   | 7,263  | SH | DFND | 2    | 0 | 0 | 7,263  |       |
| ISHARES TR | COM    | 464287465 | 1,262,689 | 19,693 | SH | DFND | 2    | 0 | 0 | 19,693 |       |
| ISHARES TR | COM    | 464287606 | 721,962   | 4,767  | SH | DFND | 2    | 0 | 0 | 4,767  |       |
| ISHARES TR | COM    | 46429B663 | 623,038   | 8,281  | SH | DFND | 2    | 0 | 0 | 8,281  |       |
| ISHARES TR | COM    | 464287473 | 1,377,135 | 19,673 | SH | DFND | 2    | 0 | 0 | 19,673 |       |
| ISHARES TR | COM    | 464287630 | 780,344   | 8,341  | SH | DFND | 2    | 0 | 0 | 8,341  |       |
| ISHARES TR | COM    | 464287861 | 8,385     | 186    | SH | DFND | 2    | 0 | 0 | 186    |       |



|            |     |           |           |        |    |      |   |   |   |        |
|------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| ISHARES TR | COM | 464287200 | 5,601,440 | 28,253 | SH | DFND | 2 | 0 | 0 | 28,253 |
| ISHARES TR | COM | 464287887 | 387,994   | 3,447  | SH | DFND | 2 | 0 | 0 | 3,447  |
| ISHARES TR | COM | 46432F834 | 984,838   | 17,502 | SH | DFND | 2 | 0 | 0 | 17,502 |
| ISHARES TR | COM | 464287333 | 39,375    | 700    | SH | DFND | 2 | 0 | 0 | 700    |
| ISHARES TR | COM | 464287184 | 34,911    | 912    | SH | DFND | 2 | 0 | 0 | 912    |
| ISHARES TR | COM | 464287440 | 433,753   | 4,186  | SH | DFND | 2 | 0 | 0 | 4,186  |
| ISHARES TR | COM | 464287499 | 329,130   | 2,079  | SH | DFND | 2 | 0 | 0 | 2,079  |
| ISHARES TR | COM | 464287176 | 968,397   | 8,641  | SH | DFND | 2 | 0 | 0 | 8,641  |
| ISHARES TR | COM | 464287564 | 3,331,243 | 39,437 | SH | DFND | 2 | 0 | 0 | 39,437 |
| ISHARES TR | COM | 464287713 | 239,959   | 8,012  | SH | DFND | 2 | 0 | 0 | 8,012  |
| ISHARES TR | COM | 464287168 | 2,648,704 | 35,861 | SH | DFND | 2 | 0 | 0 | 35,861 |
| ISHARES TR | COM | 464287846 | 12,492    | 126    | SH | DFND | 2 | 0 | 0 | 126    |
| ISHARES TR | COM | 464287556 | 649,598   | 2,374  | SH | DFND | 2 | 0 | 0 | 2,374  |
| ISHARES TR | COM | 464287838 | 46,994    | 546    | SH | DFND | 2 | 0 | 0 | 546    |
| ISHARES TR | COM | 464287507 | 4,510,869 | 32,989 | SH | DFND | 2 | 0 | 0 | 32,989 |
| ISHARES TR | COM | 464287697 | 207,010   | 1,967  | SH | DFND | 2 | 0 | 0 | 1,967  |
| ISHARES TR | COM | 46432F842 | 179,045   | 3,074  | SH | DFND | 2 | 0 | 0 | 3,074  |
| ISHARES TR | COM | 464287580 | 542,104   | 4,356  | SH | DFND | 2 | 0 | 0 | 4,356  |
| ISHARES TR | COM | 464287879 | 441,177   | 4,112  | SH | DFND | 2 | 0 | 0 | 4,112  |
| ISHARES TR | COM | 46434V548 | 662,932   | 34,207 | SH | DFND | 2 | 0 | 0 | 34,207 |
| ISHARES TR | COM | 464287242 | 3,133,421 | 26,505 | SH | DFND | 2 | 0 | 0 | 26,505 |
| ISHARES TR | COM | 464287291 | 1,271,623 | 13,896 | SH | DFND | 2 | 0 | 0 | 13,896 |
| ISHARES TR | COM | 464287788 | 542,422   | 6,479  | SH | DFND | 2 | 0 | 0 | 6,479  |
| ISHARES TR | COM | 464287275 | 253,635   | 4,033  | SH | DFND | 2 | 0 | 0 | 4,033  |
| ISHARES TR | COM | 46429B697 | 11,304    | 300    | SH | DFND | 2 | 0 | 0 | 300    |
| ISHARES TR | COM | 464287192 | 599,224   | 3,971  | SH | DFND | 2 | 0 | 0 | 3,971  |
| ISHARES TR | COM | 46429B655 | 29,736    | 585    | SH | DFND | 2 | 0 | 0 | 585    |
| ISHARES TR | COM | 464287150 | 69,599    | 776    | SH | DFND | 2 | 0 | 0 | 776    |
| ISHARES TR | COM | 464287804 | 2,365,722 | 22,682 | SH | DFND | 2 | 0 | 0 | 22,682 |
| ISHARES TR | COM | 464287739 | 918,454   | 13,273 | SH | DFND | 2 | 0 | 0 | 13,273 |
| ISHARES TR | COM | 464287689 | 134,075   | 1,148  | SH | DFND | 2 | 0 | 0 | 1,148  |
| ISHARES TR | COM | 464287515 | 1,038     | 12     | SH | DFND | 2 | 0 | 0 | 12     |
| ISHARES TR | COM | 46429B689 | 1,754     | 28     | SH | DFND | 2 | 0 | 0 | 28     |
| ISHARES TR | COM | 464287523 | 955       | 11     | SH | DFND | 2 | 0 | 0 | 11     |
| ISHARES TR | COM | 464287754 | 70,083    | 693    | SH | DFND | 2 | 0 | 0 | 693    |
| ISHARES TR | COM | 464287226 | 1,648,345 | 15,107 | SH | DFND | 2 | 0 | 0 | 15,107 |
| ISHARES TR | COM | 464287374 | 63,179    | 1,412  | SH | DFND | 2 | 0 | 0 | 1,412  |
| ISHARES TR | COM | 464287432 | 33,951    | 292    | SH | DFND | 2 | 0 | 0 | 292    |
| ISHARES TR | COM | 464287481 | 3,687,859 | 41,742 | SH | DFND | 2 | 0 | 0 | 41,742 |
| ISHARES TR | COM | 464287531 | 115,659   | 3,368  | SH | DFND | 2 | 0 | 0 | 3,368  |
| ISHARES TR | COM | 464287762 | 1,568,133 | 11,672 | SH | DFND | 2 | 0 | 0 | 11,672 |
| ISHARES TR | COM | 464287101 | 247,465   | 2,807  | SH | DFND | 2 | 0 | 0 | 2,807  |
| ISHARES TR | COM | 464287598 | 6,713,181 | 67,071 | SH | DFND | 2 | 0 | 0 | 67,071 |
| ISHARES TR | COM | 464287770 | 17,566    | 204    | SH | DFND | 2 | 0 | 0 | 204    |
| ISHARES TR | COM | 46429B135 | 8,828     | 370    | SH | DFND | 2 | 0 | 0 | 370    |
| ISHARES TR | COM | 464287309 | 2,044,163 | 19,137 | SH | DFND | 2 | 0 | 0 | 19,137 |
| ISHARES TR | COM | 464287341 | 257,716   | 5,879  | SH | DFND | 2 | 0 | 0 | 5,879  |
| ISHARES TR | COM | 464287234 | 3,636,724 | 87,505 | SH | DFND | 2 | 0 | 0 | 87,505 |
| ISHARES TR | COM | 464287721 | 4,063,852 | 40,332 | SH | DFND | 2 | 0 | 0 | 40,332 |
| ISHARES TR | COM | 464287812 | 363,802   | 3,684  | SH | DFND | 2 | 0 | 0 | 3,684  |
| ISHARES TR | COM | 464287325 | 12,115    | 124    | SH | DFND | 2 | 0 | 0 | 124    |
| ISHARES TR | COM | 464287457 | 1,882,798 | 22,279 | SH | DFND | 2 | 0 | 0 | 22,279 |
| ISHARES TR | COM | 464287572 | 1,021,597 | 13,187 | SH | DFND | 2 | 0 | 0 | 13,187 |
| ISHARES TR | COM | 464287663 | 1,362,993 | 10,454 | SH | DFND | 2 | 0 | 0 | 10,454 |
| ISHARES TR | COM | 464287390 | 28,545    | 774    | SH | DFND | 2 | 0 | 0 | 774    |
| ISHARES TR | COM | 464287408 | 1,245,506 | 13,828 | SH | DFND | 2 | 0 | 0 | 13,828 |
| ISHARES TR | COM | 464287705 | 3,882,644 | 32,272 | SH | DFND | 2 | 0 | 0 | 32,272 |

|                          |     |           |           |        |    |      |   |        |   |        |
|--------------------------|-----|-----------|-----------|--------|----|------|---|--------|---|--------|
| ISHARES TR               | COM | 464287614 | 401,981   | 4,387  | SH | DFND | 5 | 0      | 0 | 4,387  |
| ISHARES TR               | COM | 464287697 | 47,372    | 450    | SH | DFND | 5 | 0      | 0 | 450    |
| ISHARES TR               | COM | 464287606 | 46,950    | 310    | SH | DFND | 5 | 0      | 0 | 310    |
| ISHARES TR               | COM | 464287432 | 53,368    | 459    | SH | DFND | 5 | 0      | 0 | 459    |
| ISHARES TR               | COM | 464287499 | 146,465   | 925    | SH | DFND | 5 | 0      | 0 | 925    |
| ISHARES TR               | COM | 464287812 | 49,376    | 500    | SH | DFND | 5 | 0      | 0 | 500    |
| ISHARES TR               | COM | 46429B663 | 27,086    | 360    | SH | DFND | 5 | 0      | 0 | 360    |
| ISHARES TR               | COM | 464287440 | 65,281    | 630    | SH | DFND | 5 | 0      | 0 | 630    |
| ISHARES TR               | COM | 464287101 | 78,551    | 891    | SH | DFND | 5 | 0      | 0 | 891    |
| ISHARES TR               | COM | 464287507 | 160,396   | 1,173  | SH | DFND | 5 | 0      | 0 | 1,173  |
| ISHARES TR               | COM | 464287655 | 199,892   | 1,828  | SH | DFND | 5 | 0      | 0 | 1,828  |
| ISHARES TR               | COM | 464287796 | 438,118   | 8,501  | SH | DFND | 5 | 0      | 0 | 8,501  |
| ISHARES TR               | COM | 464287168 | 153,935   | 2,084  | SH | DFND | 5 | 0      | 0 | 2,084  |
| ISHARES TR               | COM | 464287465 | 530,150   | 8,268  | SH | DFND | 5 | 0      | 0 | 8,268  |
| ISHARES TR               | COM | 464287804 | 119,736   | 1,148  | SH | DFND | 5 | 0      | 0 | 1,148  |
| ISHARES TR               | COM | 464287622 | 44,937    | 409    | SH | DFND | 5 | 0      | 0 | 409    |
| ISHARES TR               | COM | 464287739 | 838,708   | 12,120 | SH | DFND | 5 | 0      | 0 | 12,120 |
| ISHARES TR               | COM | 464287630 | 7,859     | 84     | SH | DFND | 5 | 0      | 0 | 84     |
| ISHARES TR               | COM | 464287556 | 74,701    | 273    | SH | DFND | 5 | 0      | 0 | 273    |
| ISHARES TR               | COM | 464287721 | 59,247    | 588    | SH | DFND | 5 | 0      | 0 | 588    |
| ISHARES TR               | COM | 464287234 | 142,509   | 3,429  | SH | DFND | 5 | 0      | 0 | 3,429  |
| ISHARES TR               | COM | 464287473 | 1,126,930 | 16,099 | SH | DFND | 5 | 0      | 0 | 16,099 |
| ISHARES TR               | COM | 464287879 | 61,799    | 576    | SH | DFND | 5 | 0      | 0 | 576    |
| ISHARES TR               | COM | 464287481 | 71,829    | 813    | SH | DFND | 5 | 0      | 0 | 813    |
| ISHARES TR               | COM | 464287564 | 117,413   | 1,390  | SH | DFND | 5 | 0      | 0 | 1,390  |
| ISHARES TR               | COM | 464287200 | 4,905,745 | 24,744 | SH | DFND | 5 | 0      | 0 | 24,744 |
| ISHARES TR               | COM | 464287762 | 2,933,398 | 21,834 | SH | DFND | 5 | 0      | 0 | 21,834 |
| ISHARES TR               | COM | 464287648 | 8,170     | 63     | SH | DFND | 5 | 0      | 0 | 63     |
| ISHARES TR               | COM | 464287242 | 193,644   | 1,638  | SH | DFND | 5 | 0      | 0 | 1,638  |
| ISHARES TR               | COM | 464287887 | 782,855   | 6,955  | SH | DFND | 5 | 0      | 0 | 6,955  |
| ISHARES TR               | COM | 464287309 | 283,073   | 2,650  | SH | DFND | 5 | 0      | 0 | 2,650  |
| ISHARES TR               | COM | 464287457 | 14,958    | 177    | SH | DFND | 5 | 0      | 0 | 177    |
| ISHARES TR               | COM | 464287176 | 63,992    | 571    | SH | DFND | 5 | 0      | 0 | 571    |
| ISHARES TR               | COM | 464287598 | 2,832,307 | 28,298 | SH | DFND | 5 | 0      | 0 | 28,298 |
| ISHARES TR               | COM | 464287580 | 43,309    | 348    | SH | DFND | 5 | 0      | 0 | 348    |
| ISHARES TR               | COM | 464287705 | 1,114,451 | 9,263  | SH | DFND | 5 | 0      | 0 | 9,263  |
| ISHARES TR               | COM | 464287838 | 157,938   | 1,835  | SH | DFND | 5 | 0      | 0 | 1,835  |
| ISHARES TR               | COM | 46429B689 | 25,804    | 412    | SH | DFND | 5 | 0      | 0 | 412    |
| ISHARES TR               | COM | 464287226 | 296,452   | 2,717  | SH | DFND | 5 | 0      | 0 | 2,717  |
| ISHARES TR               | COM | 46429B655 | 96,374    | 1,896  | SH | DFND | 5 | 0      | 0 | 1,896  |
| ISHARES TR               | COM | 464287408 | 151,588   | 1,683  | SH | DFND | 5 | 0      | 0 | 1,683  |
| ISHARES TR               | COM | 46429B333 | 6,495     | 130    | SH | DFND | 2 | 0      | 0 | 130    |
| ISHARES TR               | COM | 46432F339 | 34,216    | 574    | SH | DFND | 2 | 0      | 0 | 574    |
| ISHARES TR               | COM | 46429B606 | 15,620    | 550    | SH | DFND | 2 | 0      | 0 | 550    |
| ISHARES TR               | COM | 46429B267 | 14,520    | 585    | SH | DFND | 2 | 0      | 0 | 585    |
| ISHARES TR               | COM | 464287127 | 103,210   | 896    | SH | DFND | 2 | 0      | 0 | 896    |
| ISHARES TR               | COM | 464287119 | 3,320,772 | 30,519 | SH | DFND | 2 | 0      | 0 | 30,519 |
| ISHARES TR               | COM | 46429B291 | 8,402     | 164    | SH | DFND | 5 | 0      | 0 | 164    |
| ISHARES TR               | COM | 46432F859 | 8,508     | 85     | SH | DFND | 5 | 0      | 0 | 85     |
| ISHARES TR               | COM | 464287127 | 5,184     | 45     | SH | DFND | 5 | 0      | 0 | 45     |
| ISHARES TR               | COM | 464287119 | 51,576    | 474    | SH | DFND | 5 | 0      | 0 | 474    |
| ISHARES TR               | COM | 46429B747 | 78,181    | 778    | SH | DFND | 5 | 0      | 0 | 778    |
| ISHARES TR               | COM | 46429B606 | 58,788    | 2,070  | SH | DFND | 5 | 0      | 0 | 2,070  |
| ISHARES U S ETF TR       | COM | 46431W101 | 72,546    | 2,360  | SH | DFND | 3 | 0      | 0 | 2,360  |
| ISHARES U S ETF TR       | COM | 46431W200 | 69,053    | 2,340  | SH | DFND | 3 | 0      | 0 | 2,340  |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 2,984,318 | 76,856 | SH | SOLE | 1 | 76,856 | 0 | 0      |
| ISIS PHARMACEUTICALS     | COM | 464330109 | 176,133   | 4,536  | SH | DFND | 4 | 0      | 0 | 4,536  |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| INC                          |     |           |           |         |    |      |   |         |   |        |
| ISIS PHARMACEUTICALS INC     | COM | 464330109 | 112,529   | 2,898   | SH | DFND | 3 | 0       | 0 | 2,898  |
| ISIS PHARMACEUTICALS INC     | COM | 464330109 | 13,396    | 345     | SH | DFND | 2 | 0       | 0 | 345    |
| ISLE OF CAPRI CASINOS        | COM | 464592104 | 106,200   | 14,160  | SH | SOLE | 1 | 14,160  | 0 | 0      |
| ISRAEL CHEMICALS LTD         | COM | M5920A109 | 4,302     | 595     | SH | DFND | 3 | 0       | 0 | 595    |
| ISRAMCO INC                  | COM | 465141406 | 71,464    | 585     | SH | SOLE | 1 | 585     | 0 | 0      |
| ISTAR FINANCIAL INC          | COM | 45031U101 | 748,791   | 55,466  | SH | SOLE | 1 | 55,466  | 0 | 0      |
| ISTAR FINL INC               | COM | 45031U101 | 5,400     | 400     | SH | DFND | 2 | 0       | 0 | 400    |
| ITAU UNIBANCO HLDG SA        | COM | 465562106 | 1,485     | 107     | SH | DFND | 4 | 0       | 0 | 107    |
| ITAU UNIBANCO HLDG SA        | COM | 465562106 | 16,808    | 1,211   | SH | DFND | 3 | 0       | 0 | 1,211  |
| ITAU UNIBANCO HLDG SA        | COM | 465562106 | 1,596     | 115     | SH | DFND | 2 | 0       | 0 | 115    |
| ITC HLDGS CORP               | COM | 465685105 | 1,714,587 | 48,122  | SH | DFND | 4 | 0       | 0 | 48,122 |
| ITC HLDGS CORP               | COM | 465685105 | 351,775   | 9,873   | SH | DFND | 3 | 0       | 0 | 9,873  |
| ITC HLDGS CORP               | COM | 465685105 | 474,378   | 13,314  | SH | DFND | 2 | 0       | 0 | 13,314 |
| ITC HOLDINGS CORP            | COM | 465685105 | 107,638   | 3,021   | SH | SOLE | 1 | 3,021   | 0 | 0      |
| ITRON INC                    | COM | 465741106 | 4,056,163 | 103,184 | SH | SOLE | 1 | 103,184 | 0 | 0      |
| ITRON INC                    | COM | 465741106 | 5,975     | 152     | SH | DFND | 2 | 0       | 0 | 152    |
| ITT CORP                     | COM | 450911201 | 8,254,220 | 183,672 | SH | SOLE | 1 | 183,672 | 0 | 0      |
| ITT CORP NEW                 | COM | 450911201 | 332,421   | 7,397   | SH | DFND | 4 | 0       | 0 | 7,397  |
| ITT CORP NEW                 | COM | 450911201 | 7,595     | 169     | SH | DFND | 2 | 0       | 0 | 169    |
| ITT CORP NEW                 | COM | 450911201 | 3,595     | 80      | SH | DFND | 5 | 0       | 0 | 80     |
| ITT EDUCATIONAL SERVICES I   | COM | 45068B109 | 75,028    | 17,489  | SH | SOLE | 1 | 17,489  | 0 | 0      |
| ITURAN LOCATION AND CONTROL  | COM | M6158M104 | 80,370    | 3,800   | SH | DFND | 3 | 0       | 0 | 3,800  |
| IXIA                         | COM | 45071R109 | 404,235   | 44,227  | SH | SOLE | 1 | 44,227  | 0 | 0      |
| IXYS CORPORATION             | COM | 46600W106 | 167,780   | 15,979  | SH | SOLE | 1 | 15,979  | 0 | 0      |
| J & J SNACK FOODS CORP       | COM | 466032109 | 281       | 3       | SH | DFND | 5 | 0       | 0 | 3      |
| J + J SNACK FOODS CORP       | COM | 466032109 | 1,070,233 | 11,439  | SH | SOLE | 1 | 11,439  | 0 | 0      |
| J.C. PENNEY CO INC           | COM | 708160106 | 6,147,994 | 612,350 | SH | SOLE | 1 | 612,350 | 0 | 0      |
| J2 GLOBAL INC                | COM | 48123V102 | 1,789,646 | 36,257  | SH | SOLE | 1 | 36,257  | 0 | 0      |
| J2 GLOBAL INC                | COM | 48123V102 | 395       | 8       | SH | DFND | 3 | 0       | 0 | 8      |
| JA SOLAR HOLDINGS CO LTD     | COM | 466090206 | 2,775     | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| JABIL CIRCUIT INC            | COM | 466313103 | 1,863,789 | 92,404  | SH | SOLE | 1 | 92,404  | 0 | 0      |
| JABIL CIRCUIT INC            | COM | 466313103 | 3,066     | 152     | SH | DFND | 4 | 0       | 0 | 152    |
| JABIL CIRCUIT INC            | COM | 466313103 | 23,095    | 1,145   | SH | DFND | 2 | 0       | 0 | 1,145  |
| JACK HENRY + ASSOCIATES IN   | COM | 426281101 | 9,149,780 | 164,387 | SH | SOLE | 1 | 164,387 | 0 | 0      |
| JACK IN THE BOX INC          | COM | 466367109 | 2,088,319 | 30,625  | SH | SOLE | 1 | 30,625  | 0 | 0      |
| JACK IN THE BOX INC          | COM | 466367109 | 6,819     | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| JACOBS ENGINEERING GROUP I   | COM | 469814107 | 3,274,894 | 67,081  | SH | SOLE | 1 | 67,081  | 0 | 0      |
| JACOBS ENGR GROUP INC DEL    | COM | 469814107 | 7,909     | 162     | SH | DFND | 4 | 0       | 0 | 162    |
| JACOBS ENGR GROUP INC DEL    | COM | 469814107 | 12,205    | 250     | SH | DFND | 3 | 0       | 0 | 250    |
| JACOBS ENGR GROUP INC DEL    | COM | 469814107 | 32,416    | 664     | SH | DFND | 2 | 0       | 0 | 664    |
| JACOBS ENGR GROUP INC DEL    | COM | 469814107 | 4,882     | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| JAKKS PACIFIC INC            | COM | 47012E106 | 86,585    | 12,195  | SH | SOLE | 1 | 12,195  | 0 | 0      |
| JAMBA INC                    | COM | 47023A309 | 159,819   | 11,239  | SH | SOLE | 1 | 11,239  | 0 | 0      |
| JANUS CAP GROUP INC          | COM | 47102X105 | 2,268     | 156     | SH | DFND | 3 | 0       | 0 | 156    |
| JANUS CAPITAL GROUP INC      | COM | 47102X105 | 6,943,897 | 477,572 | SH | SOLE | 1 | 477,572 | 0 | 0      |
| JAPAN SMALLER CAPTLZTN FD IN | COM | 47109U104 | 6,308     | 651     | SH | DFND | 2 | 0       | 0 | 651    |

|                             |     |           |             |           |    |      |   |           |   |        |
|-----------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| JARDEN CORP                 | COM | 471109108 | 14,377,350  | 239,184   | SH | SOLE | 1 | 239,184   | 0 | 0      |
| JARDEN CORP                 | COM | 471109108 | 3,907       | 65        | SH | DFND | 4 | 0         | 0 | 65     |
| JARDEN CORP                 | COM | 471109108 | 641,494     | 10,672    | SH | DFND | 3 | 0         | 0 | 10,672 |
| JARDEN CORP                 | COM | 471109108 | 361         | 6         | SH | DFND | 2 | 0         | 0 | 6      |
| JAVELIN MTG INVT CORP       | COM | 47200B104 | 31,947      | 2,660     | SH | DFND | 2 | 0         | 0 | 2,660  |
| JAVELIN MTG INVT CORP       | COM | 47200B104 | 74,906      | 6,237     | SH | DFND | 5 | 0         | 0 | 6,237  |
| JAZZ PHARMACEUTICALS PLC    | COM | G50871105 | 174,047     | 1,084     | SH | SOLE | 1 | 1,084     | 0 | 0      |
| JAZZ PHARMACEUTICALS PLC    | COM | G50871105 | 29,704      | 185       | SH | DFND | 4 | 0         | 0 | 185    |
| JAZZ PHARMACEUTICALS PLC    | COM | G50871105 | 419,062     | 2,610     | SH | DFND | 3 | 0         | 0 | 2,610  |
| JAZZ PHARMACEUTICALS PLC    | COM | G50871105 | 4,014       | 25        | SH | DFND | 2 | 0         | 0 | 25     |
| JD COM INC                  | COM | 47215P106 | 5,422       | 210       | SH | DFND | 2 | 0         | 0 | 210    |
| JDS UNIPHASE CORP           | COM | 46612J507 | 5,915,149   | 462,121   | SH | SOLE | 1 | 462,121   | 0 | 0      |
| JDS UNIPHASE CORP           | COM | 46612J507 | 8,602       | 672       | SH | DFND | 4 | 0         | 0 | 672    |
| JDS UNIPHASE CORP           | COM | 46612J507 | 7,910       | 618       | SH | DFND | 3 | 0         | 0 | 618    |
| JDS UNIPHASE CORP           | COM | 46612J507 | 2,266       | 177       | SH | DFND | 2 | 0         | 0 | 177    |
| JDS UNIPHASE CORP           | COM | 46612J507 | 1,114       | 87        | SH | DFND | 5 | 0         | 0 | 87     |
| JETBLUE AIRWAYS CORP        | COM | 477143101 | 6,866,106   | 646,526   | SH | SOLE | 1 | 646,526   | 0 | 0      |
| JETBLUE AIRWAYS CORP        | COM | 477143101 | 1,062       | 100       | SH | DFND | 4 | 0         | 0 | 100    |
| JETBLUE AIRWAYS CORP        | COM | 477143101 | 77,356      | 7,284     | SH | DFND | 3 | 0         | 0 | 7,284  |
| JETBLUE AIRWAYS CORP        | COM | 477143101 | 145,919     | 13,740    | SH | DFND | 2 | 0         | 0 | 13,740 |
| JGWPT HOLDINGS INC A        | COM | 46617M109 | 95,353      | 7,696     | SH | SOLE | 1 | 7,696     | 0 | 0      |
| JINKOSOLAR HLDG CO LTD      | COM | 47759T100 | 10,996      | 400       | SH | DFND | 3 | 0         | 0 | 400    |
| JIVE SOFTWARE INC           | COM | 47760A108 | 162,179     | 27,818    | SH | SOLE | 1 | 27,818    | 0 | 0      |
| JM SMUCKER CO/THE           | COM | 832696405 | 5,239,739   | 52,932    | SH | SOLE | 1 | 52,932    | 0 | 0      |
| JOES JEANS INC              | COM | 47777N101 | 509         | 525       | SH | DFND | 4 | 0         | 0 | 525    |
| JOES JEANS INC              | COM | 47777N101 | 9,700       | 10,000    | SH | DFND | 5 | 0         | 0 | 10,000 |
| JOHN B. SANFILIPPO + SON I  | COM | 800422107 | 174,971     | 5,407     | SH | SOLE | 1 | 5,407     | 0 | 0      |
| JOHN BEAN TECHNOLOGIES COR  | COM | 477839104 | 629,240     | 22,369    | SH | SOLE | 1 | 22,369    | 0 | 0      |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 394         | 14        | SH | DFND | 4 | 0         | 0 | 14     |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 8,608       | 306       | SH | DFND | 5 | 0         | 0 | 306    |
| JOHNSON & JOHNSON           | COM | 478160104 | 4,066,328   | 38,149    | SH | DFND | 4 | 0         | 0 | 38,149 |
| JOHNSON & JOHNSON           | COM | 478160104 | 8,009,411   | 75,142    | SH | DFND | 3 | 0         | 0 | 75,142 |
| JOHNSON & JOHNSON           | COM | 478160104 | 5,901,592   | 55,367    | SH | DFND | 2 | 0         | 0 | 55,367 |
| JOHNSON & JOHNSON           | COM | 478160104 | 96,640      | 907       | SH | DFND | 5 | 0         | 0 | 907    |
| JOHNSON + JOHNSON           | COM | 478160104 | 137,465,179 | 1,289,663 | SH | SOLE | 1 | 1,289,663 | 0 | 0      |
| JOHNSON CONTROLS INC        | COM | 478366107 | 10,980,904  | 249,566   | SH | SOLE | 1 | 249,566   | 0 | 0      |
| JOHNSON CTLS INC            | COM | 478366107 | 99,176      | 2,254     | SH | DFND | 4 | 0         | 0 | 2,254  |
| JOHNSON CTLS INC            | COM | 478366107 | 979,035     | 22,251    | SH | DFND | 3 | 0         | 0 | 22,251 |
| JOHNSON CTLS INC            | COM | 478366107 | 354,156     | 8,049     | SH | DFND | 2 | 0         | 0 | 8,049  |
| JOHNSON CTLS INC            | COM | 478366107 | 25,036      | 569       | SH | DFND | 5 | 0         | 0 | 569    |
| JOHNSON OUTDOORS INC A      | COM | 479167108 | 84,538      | 3,264     | SH | SOLE | 1 | 3,264     | 0 | 0      |
| JONES ENERGY INC A          | COM | 48019R108 | 137,000     | 7,295     | SH | SOLE | 1 | 7,295     | 0 | 0      |
| JONES LANG LASALLE INC      | COM | 48020Q107 | 11,347,101  | 89,814    | SH | SOLE | 1 | 89,814    | 0 | 0      |
| JONES LANG LASALLE INC      | COM | 48020Q107 | 2,527       | 20        | SH | DFND | 4 | 0         | 0 | 20     |
| JOURNAL COMMUNICATIONS INC  | COM | 481130102 | 246,991     | 29,299    | SH | SOLE | 1 | 29,299    | 0 | 0      |
| JOY GLOBAL INC              | COM | 481165108 | 2,402,978   | 44,059    | SH | SOLE | 1 | 44,059    | 0 | 0      |
| JOY GLOBAL INC              | COM | 481165108 | 49,086      | 900       | SH | DFND | 4 | 0         | 0 | 900    |
| JOY GLOBAL INC              | COM | 481165108 | 45,595      | 836       | SH | DFND | 3 | 0         | 0 | 836    |

|                              |     |           |            |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|------------|-----------|----|------|---|-----------|---|--------|
| JOY GLOBAL INC               | COM | 481165108 | 86,506     | 1,586     | SH | DFND | 2 | 0         | 0 | 1,586  |
| JPMORGAN CHASE & CO          | COM | 46625H365 | 533,511    | 10,051    | SH | DFND | 4 | 0         | 0 | 10,051 |
| JPMORGAN CHASE & CO          | COM | 46625H100 | 1,123,215  | 18,646    | SH | DFND | 4 | 0         | 0 | 18,646 |
| JPMORGAN CHASE & CO          | COM | 46625H365 | 1,363,657  | 25,691    | SH | DFND | 3 | 0         | 0 | 25,691 |
| JPMORGAN CHASE & CO          | COM | 46625H100 | 2,508,423  | 41,641    | SH | DFND | 3 | 0         | 0 | 41,641 |
| JPMORGAN CHASE & CO          | COM | 46625H100 | 1,316,587  | 21,856    | SH | DFND | 2 | 0         | 0 | 21,856 |
| JPMORGAN CHASE & CO          | COM | 46625H365 | 1,617,624  | 30,475    | SH | DFND | 2 | 0         | 0 | 30,475 |
| JPMORGAN CHASE & CO          | COM | 46625H365 | 23,143     | 436       | SH | DFND | 5 | 0         | 0 | 436    |
| JPMORGAN CHASE & CO          | COM | 46625H100 | 108,588    | 1,803     | SH | DFND | 5 | 0         | 0 | 1,803  |
| JPMORGAN CHASE + CO          | COM | 46625H100 | 82,183,685 | 1,364,271 | SH | SOLE | 1 | 1,364,271 | 0 | 0      |
| JUNIPER NETWORKS INC         | COM | 48203R104 | 3,661,749  | 165,316   | SH | SOLE | 1 | 165,316   | 0 | 0      |
| JUNIPER NETWORKS INC         | COM | 48203R104 | 11,939     | 539       | SH | DFND | 4 | 0         | 0 | 539    |
| JUNIPER NETWORKS INC         | COM | 48203R104 | 41,909     | 1,892     | SH | DFND | 3 | 0         | 0 | 1,892  |
| JUNIPER NETWORKS INC         | COM | 48203R104 | 36,979     | 1,670     | SH | DFND | 2 | 0         | 0 | 1,670  |
| JUNIPER NETWORKS INC         | COM | 48203R104 | 1,440      | 65        | SH | DFND | 5 | 0         | 0 | 65     |
| K12 INC                      | COM | 48273U102 | 358,717    | 22,476    | SH | SOLE | 1 | 22,476    | 0 | 0      |
| K2M GROUP HOLDINGS INC       | COM | 48273J107 | 83,261     | 5,770     | SH | SOLE | 1 | 5,770     | 0 | 0      |
| KADANT INC                   | COM | 48282T104 | 285,221    | 7,304     | SH | SOLE | 1 | 7,304     | 0 | 0      |
| KAISER ALUMINUM CORP         | COM | 483007704 | 2,238,963  | 29,375    | SH | SOLE | 1 | 29,375    | 0 | 0      |
| KAMAN CORP                   | COM | 483548103 | 824,986    | 20,992    | SH | SOLE | 1 | 20,992    | 0 | 0      |
| KANDI TECHNOLOGIES GROUP INC | COM | 483709101 | 20,784     | 1,600     | SH | DFND | 3 | 0         | 0 | 1,600  |
| KANDI TECHNOLOGIES GROUP INC | COM | 483709101 | 5,949      | 458       | SH | DFND | 2 | 0         | 0 | 458    |
| KANSAS CITY LIFE INS CO      | COM | 484836101 | 110,077    | 2,482     | SH | SOLE | 1 | 2,482     | 0 | 0      |
| KANSAS CITY SOUTHERN         | COM | 485170302 | 5,524,902  | 45,585    | SH | SOLE | 1 | 45,585    | 0 | 0      |
| KANSAS CITY SOUTHERN         | COM | 485170302 | 248,945    | 2,054     | SH | DFND | 3 | 0         | 0 | 2,054  |
| KANSAS CITY SOUTHERN         | COM | 485170302 | 141,683    | 1,169     | SH | DFND | 2 | 0         | 0 | 1,169  |
| KANSAS CITY SOUTHERN         | COM | 485170302 | 10,666     | 88        | SH | DFND | 5 | 0         | 0 | 88     |
| KAPSTONE PAPER & PACKAGING C | COM | 48562P103 | 41,955     | 1,500     | SH | DFND | 4 | 0         | 0 | 1,500  |
| KAPSTONE PAPER & PACKAGING C | COM | 48562P103 | 68,610     | 2,453     | SH | DFND | 3 | 0         | 0 | 2,453  |
| KAPSTONE PAPER AND PACKAGI   | COM | 48562P103 | 1,815,561  | 64,911    | SH | SOLE | 1 | 64,911    | 0 | 0      |
| KAR AUCTION SERVICES INC     | COM | 48238T109 | 111,915    | 3,909     | SH | SOLE | 1 | 3,909     | 0 | 0      |
| KARYOPHARM THERAPEUTICS IN   | COM | 48576U106 | 283,398    | 8,111     | SH | SOLE | 1 | 8,111     | 0 | 0      |
| KATE SPADE & CO              | COM | 485865109 | 3,200      | 122       | SH | DFND | 4 | 0         | 0 | 122    |
| KATE SPADE & CO              | COM | 485865109 | 4,223      | 161       | SH | DFND | 3 | 0         | 0 | 161    |
| KATE SPADE & CO              | COM | 485865109 | 39,975     | 1,524     | SH | DFND | 2 | 0         | 0 | 1,524  |
| KATE SPADE + CO              | COM | 485865109 | 6,632,046  | 252,842   | SH | SOLE | 1 | 252,842   | 0 | 0      |
| KAYNE ANDERSON ENERGY DEV CO | COM | 48660Q102 | 18,265     | 500       | SH | DFND | 4 | 0         | 0 | 500    |
| KAYNE ANDERSON ENERGY DEV CO | COM | 48660Q102 | 658        | 18        | SH | DFND | 3 | 0         | 0 | 18     |
| KAYNE ANDERSON ENRGY TTL RT  | COM | 48660P104 | 282,691    | 8,859     | SH | DFND | 4 | 0         | 0 | 8,859  |
| KAYNE ANDERSON ENRGY TTL RT  | COM | 48660P104 | 10,626     | 333       | SH | DFND | 3 | 0         | 0 | 333    |
| KAYNE ANDERSON MDSTM ENERGY  | COM | 48661E108 | 8,604      | 215       | SH | DFND | 3 | 0         | 0 | 215    |
| KAYNE ANDERSON MLP INVT CO   | COM | 486606106 | 844,936    | 20,689    | SH | DFND | 4 | 0         | 0 | 20,689 |
| KAYNE ANDERSON MLP INVT CO   | COM | 486606106 | 13,600     | 333       | SH | DFND | 3 | 0         | 0 | 333    |
| KAYNE ANDERSON MLP INVT CO   | COM | 486606106 | 45,945     | 1,125     | SH | DFND | 2 | 0         | 0 | 1,125  |
| KB FINANCIAL GROUP INC       | COM | 48241A105 | 797        | 22        | SH | DFND | 4 | 0         | 0 | 22     |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| KB FINANCIAL GROUP INC       | COM | 48241A105 | 18,110     | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| KB HOME                      | COM | 48666K109 | 3,501,548  | 234,374 | SH | SOLE | 1 | 234,374 | 0 | 0      |
| KB HOME                      | COM | 48666K109 | 12,848     | 860     | SH | DFND | 4 | 0       | 0 | 860    |
| KB HOME                      | COM | 48666K109 | 4,034      | 270     | SH | DFND | 3 | 0       | 0 | 270    |
| KB HOME                      | COM | 48666K109 | 2,988      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| KBR INC                      | COM | 48242W106 | 5,494,575  | 291,799 | SH | SOLE | 1 | 291,799 | 0 | 0      |
| KBR INC                      | COM | 48242W106 | 866        | 46      | SH | DFND | 4 | 0       | 0 | 46     |
| KBR INC                      | COM | 48242W106 | 3,088      | 164     | SH | DFND | 2 | 0       | 0 | 164    |
| KCAP FINL INC                | COM | 48668E101 | 540        | 65      | SH | DFND | 2 | 0       | 0 | 65     |
| KCG HLDGS INC                | COM | 48244B100 | 5,734      | 566     | SH | DFND | 3 | 0       | 0 | 566    |
| KCG HOLDINGS INC CL A        | COM | 48244B100 | 348,310    | 34,384  | SH | SOLE | 1 | 34,384  | 0 | 0      |
| KEARNY FINANCIAL CORP        | COM | 487169104 | 122,036    | 9,155   | SH | SOLE | 1 | 9,155   | 0 | 0      |
| KEARNY FINL CORP             | COM | 487169104 | 26,660     | 2,000   | SH | DFND | 3 | 0       | 0 | 2,000  |
| KELLOGG CO                   | COM | 487836108 | 19,517,221 | 316,838 | SH | SOLE | 1 | 316,838 | 0 | 0      |
| KELLOGG CO                   | COM | 487836108 | 94,371     | 1,532   | SH | DFND | 4 | 0       | 0 | 1,532  |
| KELLOGG CO                   | COM | 487836108 | 320,358    | 5,201   | SH | DFND | 3 | 0       | 0 | 5,201  |
| KELLOGG CO                   | COM | 487836108 | 96,589     | 1,568   | SH | DFND | 2 | 0       | 0 | 1,568  |
| KELLOGG CO                   | COM | 487836108 | 16,755     | 272     | SH | DFND | 5 | 0       | 0 | 272    |
| KELLY SERVICES INC A         | COM | 488152208 | 333,270    | 21,268  | SH | SOLE | 1 | 21,268  | 0 | 0      |
| KELLY SVCS INC               | COM | 488152208 | 784        | 50      | SH | DFND | 4 | 0       | 0 | 50     |
| KELLY SVCS INC               | COM | 488152208 | 1,567      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| KELLY SVCS INC               | COM | 488152208 | 39,441     | 2,517   | SH | DFND | 2 | 0       | 0 | 2,517  |
| KEMET CORP                   | COM | 488360207 | 122,162    | 29,651  | SH | SOLE | 1 | 29,651  | 0 | 0      |
| KEMPER CORP                  | COM | 488401100 | 4,411,121  | 129,169 | SH | SOLE | 1 | 129,169 | 0 | 0      |
| KENNAMETAL INC               | COM | 489170100 | 6,528,963  | 158,048 | SH | SOLE | 1 | 158,048 | 0 | 0      |
| KENNAMETAL INC               | COM | 489170100 | 620        | 15      | SH | DFND | 4 | 0       | 0 | 15     |
| KENNAMETAL INC               | COM | 489170100 | 3,883      | 94      | SH | DFND | 2 | 0       | 0 | 94     |
| KENNEDY WILSON HOLDINGS IN   | COM | 489398107 | 1,124,802  | 46,945  | SH | SOLE | 1 | 46,945  | 0 | 0      |
| KENNEDY-WILSON HLDGS INC     | COM | 489398107 | 23,960     | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| KENNEDY-WILSON HLDGS INC     | COM | 489398107 | 105,424    | 4,400   | SH | DFND | 3 | 0       | 0 | 4,400  |
| KENTUCKY FIRST FED BANCORP   | COM | 491292108 | 16,240     | 2,000   | SH | DFND | 2 | 0       | 0 | 2,000  |
| KERRY GROUP PLC A            | COM | 451957906 | 1,615,799  | 22,918  | SH | SOLE | 1 | 22,918  | 0 | 0      |
| KERYX BIOPHARMACEUTICALS     | COM | 492515101 | 821,961    | 59,779  | SH | SOLE | 1 | 59,779  | 0 | 0      |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 8,869      | 645     | SH | DFND | 4 | 0       | 0 | 645    |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 388,438    | 28,250  | SH | DFND | 3 | 0       | 0 | 28,250 |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 30,250     | 2,200   | SH | DFND | 2 | 0       | 0 | 2,200  |
| KEURIG GREEN MOUNTAIN INC    | COM | 49271M100 | 7,367,700  | 56,618  | SH | SOLE | 1 | 56,618  | 0 | 0      |
| KEURIG GREEN MTN INC         | COM | 49271M100 | 60,771     | 467     | SH | DFND | 4 | 0       | 0 | 467    |
| KEURIG GREEN MTN INC         | COM | 49271M100 | 728,728    | 5,600   | SH | DFND | 3 | 0       | 0 | 5,600  |
| KEURIG GREEN MTN INC         | COM | 49271M100 | 71,051     | 546     | SH | DFND | 2 | 0       | 0 | 546    |
| KEY ENERGY SERVICES INC      | COM | 492914106 | 415,558    | 85,859  | SH | SOLE | 1 | 85,859  | 0 | 0      |
| KEYCORP                      | COM | 493267108 | 5,043,979  | 378,393 | SH | SOLE | 1 | 378,393 | 0 | 0      |
| KEYCORP NEW                  | COM | 493267108 | 3,333      | 250     | SH | DFND | 4 | 0       | 0 | 250    |
| KEYCORP NEW                  | COM | 493267108 | 33,565     | 2,518   | SH | DFND | 3 | 0       | 0 | 2,518  |
| KEYCORP NEW                  | COM | 493267405 | 72,050     | 550     | SH | DFND | 3 | 0       | 0 | 550    |
| KEYCORP NEW                  | COM | 493267108 | 78,847     | 5,915   | SH | DFND | 2 | 0       | 0 | 5,915  |
| KEYW HOLDING                 | COM | 493723100 | 236,688    | 21,381  | SH | SOLE | 1 | 21,381  | 0 | 0      |

|                              |        |           |            |         |    |           |   |         |   |        |
|------------------------------|--------|-----------|------------|---------|----|-----------|---|---------|---|--------|
| CORP/THE                     |        |           |            |         |    |           |   |         |   |        |
| KFORCE INC                   | COM    | 493732101 | 349,638    | 17,866  | SH | SOLE      | 1 | 17,866  | 0 | 0      |
| KILROY REALTY CORP           | COM    | 49427F108 | 9,929,749  | 167,055 | SH | SOLE      | 1 | 167,055 | 0 | 0      |
| KIMBALL INTERNATIONAL B      | COM    | 494274103 | 337,587    | 22,431  | SH | SOLE      | 1 | 22,431  | 0 | 0      |
| KIMBERLY CLARK CORP          | COM    | 494368103 | 27,351,286 | 254,265 | SH | SOLE      | 1 | 254,265 | 0 | 0      |
| KIMBERLY CLARK CORP          | COM    | 494368103 | 170,823    | 1,588   | SH | DFND      | 4 | 0       | 0 | 1,588  |
| KIMBERLY CLARK CORP          | COM    | 494368103 | 1,675,474  | 15,576  | SH | DFND      | 3 | 0       | 0 | 15,576 |
| KIMBERLY CLARK CORP          | COM    | 494368103 | 1,020,311  | 9,485   | SH | DFND      | 2 | 0       | 0 | 9,485  |
| KIMBERLY CLARK CORP          | COM    | 494368103 | 105,770    | 983     | SH | DFND      | 5 | 0       | 0 | 983    |
| KIMCO REALTY CORP            | COM    | 49446R109 | 3,333,979  | 152,167 | SH | SOLE      | 1 | 152,167 | 0 | 0      |
| KIMCO RLTY CORP              | COM    | 49446R109 | 20,483     | 935     | SH | DFND      | 3 | 0       | 0 | 935    |
| KINDER MORGAN ENERGY PARTNER | COM    | 494550106 | 1,668,018  | 17,882  | SH | DFND      | 4 | 0       | 0 | 17,882 |
| KINDER MORGAN ENERGY PARTNER | COM    | 494550106 | 4,099,548  | 43,949  | SH | DFND      | 3 | 0       | 0 | 43,949 |
| KINDER MORGAN ENERGY PARTNER | COM    | 494550106 | 3,860,833  | 41,390  | SH | DFND      | 2 | 0       | 0 | 41,390 |
| KINDER MORGAN ENERGY PARTNER | COM    | 494550106 | 313,916    | 3,365   | SH | DFND      | 5 | 0       | 0 | 3,365  |
| KINDER MORGAN INC            | COM    | 49456B101 | 11,637,033 | 303,522 | SH | SOLE      | 1 | 303,522 | 0 | 0      |
| KINDER MORGAN INC DEL        | COM    | 49456B101 | 805,408    | 21,007  | SH | DFND      | 4 | 0       | 0 | 21,007 |
| KINDER MORGAN INC DEL        | COM    | 49456B119 | 2,126      | 584     | SH | DFND      | 4 | 0       | 0 | 584    |
| KINDER MORGAN INC DEL        | COM    | 49456B101 | 875,238    | 22,828  | SH | DFND      | 3 | 0       | 0 | 22,828 |
| KINDER MORGAN INC DEL        | COM    | 49456B119 | 495        | 136     | SH | DFND      | 3 | 0       | 0 | 136    |
| KINDER MORGAN INC DEL        | COM    | 49456B101 | 558,928    | 14,578  | SH | DFND      | 2 | 0       | 0 | 14,578 |
| KINDER MORGAN INC DEL        | COM    | 49456B101 | 50,455     | 1,316   | SH | DFND      | 5 | 0       | 0 | 1,316  |
| KINDER MORGAN INC DEL        | COM    | 49456B119 | 9,570      | 2,629   | SH | DFND      | 2 | 0       | 0 | 2,629  |
| KINDER MORGAN MANAGEMENT L   | COM    | 49455U100 | 514,812    | 5,468   | SH | SOLE      | 1 | 5,468   | 0 | 0      |
| KINDER MORGAN MANAGEMENT LLC | COM    | 49455U100 | 828,066    | 8,795   | SH | DFND      | 4 | 0       | 0 | 8,795  |
| KINDER MORGAN MANAGEMENT LLC | COM    | 49455U100 | 107,519    | 1,142   | SH | DFND      | 3 | 0       | 0 | 1,142  |
| KINDER MORGAN MANAGEMENT LLC | COM    | 49455U100 | 35,552     | 378     | SH | DFND      | 2 | 0       | 0 | 378    |
| KINDRED BIOSCIENCES INC      | COM    | 494577109 | 63,446     | 6,859   | SH | SOLE      | 1 | 6,859   | 0 | 0      |
| KINDRED HEALTHCARE INC       | COM    | 494580103 | 958,476    | 49,406  | SH | SOLE      | 1 | 49,406  | 0 | 0      |
| KING DIGITAL ENTMT PLC       | COM    | G5258J109 | 5,080      | 400     | SH | DFND      | 4 | 0       | 0 | 400    |
| KING DIGITAL ENTMT PLC       | COM    | G5258J109 | 11,430     | 900     | SH | DFND      | 3 | 0       | 0 | 900    |
| KING DIGITAL ENTMT PLC       | COM    | G5258J109 | 5,080      | 400     | SH | DFND      | 2 | 0       | 0 | 400    |
| KINROSS GOLD CORP            | OPTION | 496902904 | 120        | 40      | SH | Call DFND | 4 | 0       | 0 | 40     |
| KINROSS GOLD CORP            | COM    | 496902404 | 107,250    | 32,500  | SH | DFND      | 3 | 0       | 0 | 32,500 |
| KINROSS GOLD CORP            | COM    | 496902404 | 3,300      | 1,000   | SH | DFND      | 2 | 0       | 0 | 1,000  |
| KINROSS GOLD CORP            | COM    | 496902404 | 30,690     | 9,300   | SH | DFND      | 5 | 0       | 0 | 9,300  |
| KIRBY CORP                   | COM    | 497266106 | 13,398,838 | 113,694 | SH | SOLE      | 1 | 113,694 | 0 | 0      |
| KIRBY CORP                   | COM    | 497266106 | 11,667     | 99      | SH | DFND      | 3 | 0       | 0 | 99     |
| KIRKLAND S INC               | COM    | 497498105 | 181,350    | 11,257  | SH | SOLE      | 1 | 11,257  | 0 | 0      |
| KIRKLANDS INC                | COM    | 497498105 | 1,885      | 117     | SH | DFND      | 4 | 0       | 0 | 117    |
| KITE REALTY GROUP TRUST      | COM    | 49803T300 | 751,004    | 30,982  | SH | SOLE      | 1 | 30,982  | 0 | 0      |
| KITE RLTY GROUP TR           | COM    | 49803T300 | 317,035    | 13,079  | SH | DFND      | 3 | 0       | 0 | 13,079 |

|                                 |     |           |             |           |    |      |   |           |   |        |
|---------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| KITE RLTY GROUP TR              | COM | 49803T300 | 1,899,713   | 78,371    | SH | DFND | 2 | 0         | 0 | 78,371 |
| KKR & CO L P DEL                | COM | 48248M102 | 593,849     | 26,630    | SH | DFND | 4 | 0         | 0 | 26,630 |
| KKR & CO L P DEL                | COM | 48248M102 | 896,103     | 40,184    | SH | DFND | 3 | 0         | 0 | 40,184 |
| KKR & CO L P DEL                | COM | 48248M102 | 1,727,113   | 77,449    | SH | DFND | 2 | 0         | 0 | 77,449 |
| KKR & CO L P DEL                | COM | 48248M102 | 9,188       | 412       | SH | DFND | 5 | 0         | 0 | 412    |
| KLA TENCOR CORP                 | COM | 482480100 | 7,945,593   | 100,858   | SH | SOLE | 1 | 100,858   | 0 | 0      |
| KLA-TENCOR CORP                 | COM | 482480100 | 5,515       | 70        | SH | DFND | 4 | 0         | 0 | 70     |
| KLA-TENCOR CORP                 | COM | 482480100 | 128,805     | 1,635     | SH | DFND | 3 | 0         | 0 | 1,635  |
| KLA-TENCOR CORP                 | COM | 482480100 | 407,056     | 5,167     | SH | DFND | 2 | 0         | 0 | 5,167  |
| KMG CHEMICALS INC               | COM | 482564101 | 102,238     | 6,280     | SH | SOLE | 1 | 6,280     | 0 | 0      |
| KNIGHT<br>TRANSPORTATION INC    | COM | 499064103 | 1,259,255   | 45,975    | SH | SOLE | 1 | 45,975    | 0 | 0      |
| KNIGHTSBRIDGE<br>TANKERS LTD    | COM | G5299G106 | 194,187     | 21,942    | SH | SOLE | 1 | 21,942    | 0 | 0      |
| KNOLL INC                       | COM | 498904200 | 547,965     | 31,656    | SH | SOLE | 1 | 31,656    | 0 | 0      |
| KNOT OFFSHORE<br>PARTNERS LP    | COM | Y48125101 | 3,171       | 127       | SH | DFND | 3 | 0         | 0 | 127    |
| KNOWLES CORP                    | COM | 49926D109 | 4,526,836   | 170,824   | SH | SOLE | 1 | 170,824   | 0 | 0      |
| KNOWLES CORP                    | COM | 49926D109 | 159         | 6         | SH | DFND | 4 | 0         | 0 | 6      |
| KNOWLES CORP                    | COM | 49926D109 | 10,812      | 408       | SH | DFND | 3 | 0         | 0 | 408    |
| KNOWLES CORP                    | COM | 49926D109 | 5,300       | 200       | SH | DFND | 2 | 0         | 0 | 200    |
| KNOWLES CORP                    | COM | 49926D109 | 5,300       | 200       | SH | DFND | 5 | 0         | 0 | 200    |
| KODIAK OIL & GAS CORP           | COM | 50015Q100 | 80,063      | 5,900     | SH | DFND | 3 | 0         | 0 | 5,900  |
| KODIAK OIL & GAS CORP           | COM | 50015Q100 | 405,580     | 29,888    | SH | DFND | 2 | 0         | 0 | 29,888 |
| KODIAK OIL + GAS CORP           | COM | 50015Q100 | 2,364,043   | 174,211   | SH | SOLE | 1 | 174,211   | 0 | 0      |
| KOFAX LTD                       | COM | G5307C105 | 375,382     | 48,499    | SH | SOLE | 1 | 48,499    | 0 | 0      |
| KOHL'S CORP                     | COM | 500255104 | 6,178,616   | 101,239   | SH | SOLE | 1 | 101,239   | 0 | 0      |
| KOHL'S CORP                     | COM | 500255104 | 915         | 15        | SH | DFND | 4 | 0         | 0 | 15     |
| KOHL'S CORP                     | COM | 500255104 | 10,070      | 165       | SH | DFND | 3 | 0         | 0 | 165    |
| KONINKLIJKE PHILIPS N<br>V      | COM | 500472303 | 571         | 18        | SH | DFND | 5 | 0         | 0 | 18     |
| KOPIN CORP                      | COM | 500600101 | 170,180     | 50,053    | SH | SOLE | 1 | 50,053    | 0 | 0      |
| KOPPERS HOLDINGS INC            | COM | 50060P106 | 520,877     | 15,708    | SH | SOLE | 1 | 15,708    | 0 | 0      |
| KOPPERS HOLDINGS INC            | COM | 50060P106 | 794,978     | 23,974    | SH | DFND | 4 | 0         | 0 | 23,974 |
| KOREA ELECTRIC PWR              | COM | 500631106 | 7,271       | 324       | SH | DFND | 4 | 0         | 0 | 324    |
| KORN/FERRY<br>INTERNATIONAL     | COM | 500643200 | 952,325     | 38,246    | SH | SOLE | 1 | 38,246    | 0 | 0      |
| KOSMOS ENERGY LTD               | COM | G5315B107 | 19,213      | 1,929     | SH | SOLE | 1 | 1,929     | 0 | 0      |
| KRAFT FOODS GROUP<br>INC        | COM | 50076Q106 | 302,570,603 | 5,364,727 | SH | SOLE | 1 | 5,364,727 | 0 | 0      |
| KRAFT FOODS GROUP<br>INC        | COM | 50076Q106 | 634,343     | 11,247    | SH | DFND | 4 | 0         | 0 | 11,247 |
| KRAFT FOODS GROUP<br>INC        | COM | 50076Q106 | 503,934     | 8,935     | SH | DFND | 3 | 0         | 0 | 8,935  |
| KRAFT FOODS GROUP<br>INC        | COM | 50076Q106 | 472,754     | 8,382     | SH | DFND | 2 | 0         | 0 | 8,382  |
| KRAFT FOODS GROUP<br>INC        | COM | 50076Q106 | 64,409      | 1,142     | SH | DFND | 5 | 0         | 0 | 1,142  |
| KRANESHARES TR                  | COM | 500767306 | 13,836      | 400       | SH | DFND | 4 | 0         | 0 | 400    |
| KRANESHARES TR                  | COM | 500767306 | 13,836      | 400       | SH | DFND | 3 | 0         | 0 | 400    |
| KRATON PERFORMANCE<br>POLYMER   | COM | 50077C106 | 448,224     | 25,167    | SH | SOLE | 1 | 25,167    | 0 | 0      |
| KRATOS DEFENSE & SEC<br>SOLUTIO | COM | 50077B207 | 1,968       | 300       | SH | DFND | 3 | 0         | 0 | 300    |
| KRATOS DEFENSE & SEC<br>SOLUTIO | COM | 50077B207 | 45,664      | 6,961     | SH | DFND | 2 | 0         | 0 | 6,961  |
| KRATOS DEFENSE +<br>SECURITY    | COM | 50077B207 | 191,670     | 29,218    | SH | SOLE | 1 | 29,218    | 0 | 0      |
| KRISPY KREME<br>DOUGHNUTS INC   | COM | 501014104 | 730,776     | 42,586    | SH | SOLE | 1 | 42,586    | 0 | 0      |
| KRISPY KREME<br>DOUGHNUTS INC   | COM | 501014104 | 343         | 20        | SH | DFND | 3 | 0         | 0 | 20     |
| KRISPY KREME                    | COM | 501014104 | 9,953       | 580       | SH | DFND | 2 | 0         | 0 | 580    |



| DOUGHNUTS INC                |     |           |           |         |    |      |   |         |   |       |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|-------|
| KROGER CO                    | COM | 501044101 | 9,232,548 | 177,549 | SH | SOLE | 1 | 177,549 | 0 | 0     |
| KROGER CO                    | COM | 501044101 | 30,784    | 592     | SH | DFND | 4 | 0       | 0 | 592   |
| KROGER CO                    | COM | 501044101 | 78,463    | 1,509   | SH | DFND | 3 | 0       | 0 | 1,509 |
| KROGER CO                    | COM | 501044101 | 134,420   | 2,585   | SH | DFND | 2 | 0       | 0 | 2,585 |
| KROGER CO                    | COM | 501044101 | 7,748     | 149     | SH | DFND | 5 | 0       | 0 | 149   |
| KRONOS WORLDWIDE INC         | COM | 50105F105 | 188,662   | 13,691  | SH | SOLE | 1 | 13,691  | 0 | 0     |
| KT CORP                      | COM | 48268K101 | 519       | 32      | SH | DFND | 4 | 0       | 0 | 32    |
| KULICKE + SOFFA INDUSTRIES   | COM | 501242101 | 124,456   | 8,746   | SH | SOLE | 1 | 8,746   | 0 | 0     |
| KVH INDUSTRIES INC           | COM | 482738101 | 117,354   | 10,367  | SH | SOLE | 1 | 10,367  | 0 | 0     |
| KYTHERA BIOPHARMACEUTICALS   | COM | 501570105 | 372,612   | 11,374  | SH | SOLE | 1 | 11,374  | 0 | 0     |
| L 3 COMMUNICATIONS HOLDING   | COM | 502424104 | 8,386,714 | 70,524  | SH | SOLE | 1 | 70,524  | 0 | 0     |
| L BRANDS INC                 | COM | 501797104 | 9,034,128 | 134,878 | SH | SOLE | 1 | 134,878 | 0 | 0     |
| L BRANDS INC                 | COM | 501797104 | 16,209    | 242     | SH | DFND | 4 | 0       | 0 | 242   |
| L BRANDS INC                 | COM | 501797104 | 202,280   | 3,020   | SH | DFND | 3 | 0       | 0 | 3,020 |
| L BRANDS INC                 | COM | 501797104 | 26,122    | 390     | SH | DFND | 2 | 0       | 0 | 390   |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 27,827    | 234     | SH | DFND | 4 | 0       | 0 | 234   |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 29,730    | 250     | SH | DFND | 3 | 0       | 0 | 250   |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 78,963    | 664     | SH | DFND | 2 | 0       | 0 | 664   |
| LA QUINTA HOLDINGS INC       | COM | 50420D108 | 549,704   | 28,947  | SH | SOLE | 1 | 28,947  | 0 | 0     |
| LA Z BOY INC                 | COM | 505336107 | 795,657   | 40,205  | SH | SOLE | 1 | 40,205  | 0 | 0     |
| LABORATORY CORP AMER HLDGS   | COM | 50540R409 | 198,820   | 1,954   | SH | DFND | 3 | 0       | 0 | 1,954 |
| LABORATORY CORP AMER HLDGS   | COM | 50540R409 | 19,536    | 192     | SH | DFND | 2 | 0       | 0 | 192   |
| LABORATORY CRP OF AMER HLD   | COM | 50540R409 | 3,130,949 | 30,771  | SH | SOLE | 1 | 30,771  | 0 | 0     |
| LACLEDE GROUP INC            | COM | 505597104 | 2,413     | 52      | SH | DFND | 4 | 0       | 0 | 52    |
| LACLEDE GROUP INC            | COM | 505597104 | 3,105     | 67      | SH | DFND | 3 | 0       | 0 | 67    |
| LACLEDE GROUP INC/THE        | COM | 505597104 | 1,510,738 | 32,559  | SH | SOLE | 1 | 32,559  | 0 | 0     |
| LADDER CAPITAL CORP CLASS    | COM | 505743104 | 188,244   | 9,960   | SH | SOLE | 1 | 9,960   | 0 | 0     |
| LADENBURG THALMAN FIN SVCS I | COM | 50575Q102 | 4,240     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000 |
| LADENBURG THALMANN FINANCI   | COM | 50575Q102 | 276,584   | 65,232  | SH | SOLE | 1 | 65,232  | 0 | 0     |
| LAFARGE SA                   | COM | 450270004 | 1,322,127 | 18,358  | SH | SOLE | 1 | 18,358  | 0 | 0     |
| LAKE SHORE GOLD CORP         | COM | 510728108 | 1,010     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000 |
| LAKELAND BANCORP INC         | COM | 511637100 | 241,882   | 24,783  | SH | SOLE | 1 | 24,783  | 0 | 0     |
| LAKELAND FINANCIAL CORP      | COM | 511656100 | 405,338   | 10,809  | SH | SOLE | 1 | 10,809  | 0 | 0     |
| LAKELAND FINL CORP           | COM | 511656100 | 30,000    | 800     | SH | DFND | 4 | 0       | 0 | 800   |
| LAKES ENTMNT INC             | COM | 51206P208 | 150       | 18      | SH | DFND | 3 | 0       | 0 | 18    |
| LAM RESEARCH CORP            | COM | 512807108 | 4,850,271 | 64,930  | SH | SOLE | 1 | 64,930  | 0 | 0     |
| LAM RESEARCH CORP            | COM | 512807108 | 10,757    | 144     | SH | DFND | 4 | 0       | 0 | 144   |
| LAM RESEARCH CORP            | COM | 512807108 | 7,789     | 104     | SH | DFND | 3 | 0       | 0 | 104   |
| LAM RESEARCH CORP            | COM | 512807108 | 51,543    | 690     | SH | DFND | 2 | 0       | 0 | 690   |
| LAM RESEARCH CORP            | COM | 512807108 | 172,184   | 2,305   | SH | DFND | 5 | 0       | 0 | 2,305 |
| LAMAR ADVERTISING CO         | COM | 512815101 | 2,216     | 45      | SH | DFND | 4 | 0       | 0 | 45    |
| LAMAR ADVERTISING CO         | COM | 512815101 | 22,310    | 453     | SH | DFND | 2 | 0       | 0 | 453   |
| LAMAR ADVERTISING CO A       | COM | 512815101 | 7,853,454 | 159,461 | SH | SOLE | 1 | 159,461 | 0 | 0     |
| LANCASTER COLONY CORP        | COM | 513847103 | 4,299,476 | 50,416  | SH | SOLE | 1 | 50,416  | 0 | 0     |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| LANCASTER COLONY CORP        | COM | 513847103 | 1,023     | 12      | SH | DFND | 3 | 0       | 0 | 12     |
| LANDAUER INC                 | COM | 51476K103 | 242,095   | 7,334   | SH | SOLE | 1 | 7,334   | 0 | 0      |
| LANDEC CORP                  | COM | 514766104 | 214,424   | 17,504  | SH | SOLE | 1 | 17,504  | 0 | 0      |
| LANDS END INC                | COM | 51509F105 | 442,904   | 10,771  | SH | SOLE | 1 | 10,771  | 0 | 0      |
| LANDS END INC NEW            | COM | 51509F105 | 4,605     | 112     | SH | DFND | 4 | 0       | 0 | 112    |
| LANDS END INC NEW            | COM | 51509F105 | 206       | 5       | SH | DFND | 3 | 0       | 0 | 5      |
| LANDS END INC NEW            | COM | 51509F105 | 5,428     | 132     | SH | DFND | 2 | 0       | 0 | 132    |
| LANDSTAR SYSTEM INC          | COM | 515098101 | 6,428,736 | 89,053  | SH | SOLE | 1 | 89,053  | 0 | 0      |
| LANNET INC                   | COM | 516012101 | 25,124    | 550     | SH | DFND | 4 | 0       | 0 | 550    |
| LANNETT CO INC               | COM | 516012101 | 905,652   | 19,826  | SH | SOLE | 1 | 19,826  | 0 | 0      |
| LANTRONIX INC                | COM | 516548203 | 28        | 16      | SH | DFND | 2 | 0       | 0 | 16     |
| LAREDO PETROLEUM INC         | COM | 516806106 | 35,161    | 1,569   | SH | SOLE | 1 | 1,569   | 0 | 0      |
| LAREDO PETROLEUM INC         | COM | 516806106 | 40,338    | 1,800   | SH | DFND | 3 | 0       | 0 | 1,800  |
| LAREDO PETROLEUM INC         | COM | 516806106 | 4,482     | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| LAS VEGAS SANDS CORP         | COM | 517834107 | 107,312   | 1,725   | SH | DFND | 4 | 0       | 0 | 1,725  |
| LAS VEGAS SANDS CORP         | COM | 517834107 | 1,077,788 | 17,325  | SH | DFND | 3 | 0       | 0 | 17,325 |
| LAS VEGAS SANDS CORP         | COM | 517834107 | 100,096   | 1,609   | SH | DFND | 2 | 0       | 0 | 1,609  |
| LAS VEGAS SANDS CORP         | COM | 517834107 | 18,663    | 300     | SH | DFND | 5 | 0       | 0 | 300    |
| LASALLE HOTEL PROPERTIES     | COM | 517942108 | 9,364,092 | 273,484 | SH | SOLE | 1 | 273,484 | 0 | 0      |
| LATIN AMERN DISCOVERY FD INC | COM | 51828C106 | 4,198     | 320     | SH | DFND | 3 | 0       | 0 | 320    |
| LATTICE SEMICONDUCTOR CORP   | COM | 518415104 | 576,953   | 76,927  | SH | SOLE | 1 | 76,927  | 0 | 0      |
| LATTICE SEMICONDUCTOR CORP   | COM | 518415104 | 2,250     | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| LAUDER ESTEE COS INC         | COM | 518439104 | 21,519    | 288     | SH | DFND | 4 | 0       | 0 | 288    |
| LAUDER ESTEE COS INC         | COM | 518439104 | 21,071    | 282     | SH | DFND | 3 | 0       | 0 | 282    |
| LAUDER ESTEE COS INC         | COM | 518439104 | 4,408     | 59      | SH | DFND | 2 | 0       | 0 | 59     |
| LAYNE CHRISTENSEN COMPANY    | COM | 521050104 | 125,871   | 12,963  | SH | SOLE | 1 | 12,963  | 0 | 0      |
| LAZARD LTD                   | COM | G54050102 | 1,388,115 | 27,379  | SH | DFND | 4 | 0       | 0 | 27,379 |
| LAZARD LTD                   | COM | G54050102 | 155,548   | 3,068   | SH | DFND | 3 | 0       | 0 | 3,068  |
| LAZARD LTD                   | COM | G54050102 | 4,310     | 85      | SH | DFND | 2 | 0       | 0 | 85     |
| LAZARD LTD CL A              | COM | G54050102 | 114,379   | 2,256   | SH | SOLE | 1 | 2,256   | 0 | 0      |
| LAZARD WORLD DIVID & INCOME  | COM | 521076109 | 14,319    | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| LDR HOLDING CORP             | COM | 50185U105 | 338,072   | 10,860  | SH | SOLE | 1 | 10,860  | 0 | 0      |
| LEAPFROG ENTERPRISES INC     | COM | 52186N106 | 255,659   | 42,681  | SH | SOLE | 1 | 42,681  | 0 | 0      |
| LEAR CORP                    | COM | 521865204 | 150,872   | 1,746   | SH | SOLE | 1 | 1,746   | 0 | 0      |
| LEAR CORP                    | COM | 521865204 | 35,428    | 410     | SH | DFND | 4 | 0       | 0 | 410    |
| LEAR CORP                    | COM | 521865204 | 6,740     | 78      | SH | DFND | 3 | 0       | 0 | 78     |
| LEAR CORP                    | COM | 521865204 | 71,893    | 832     | SH | DFND | 2 | 0       | 0 | 832    |
| LEE ENTERPRISES              | COM | 523768109 | 118,412   | 35,033  | SH | SOLE | 1 | 35,033  | 0 | 0      |
| LEGACY RESVS LP              | COM | 524707304 | 20,776    | 700     | SH | DFND | 3 | 0       | 0 | 700    |
| LEGACY RESVS LP              | COM | 524707304 | 29,680    | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| LEGG MASON INC               | COM | 524901105 | 4,368,655 | 85,392  | SH | SOLE | 1 | 85,392  | 0 | 0      |
| LEGGETT & PLATT INC          | COM | 524660107 | 151,064   | 4,326   | SH | DFND | 4 | 0       | 0 | 4,326  |
| LEGGETT & PLATT INC          | COM | 524660107 | 86,282    | 2,471   | SH | DFND | 3 | 0       | 0 | 2,471  |
| LEGGETT & PLATT INC          | COM | 524660107 | 331,936   | 9,506   | SH | DFND | 2 | 0       | 0 | 9,506  |
| LEGGETT & PLATT INC          | COM | 524660107 | 55,348    | 1,585   | SH | DFND | 5 | 0       | 0 | 1,585  |
| LEGGETT + PLATT INC          | COM | 524660107 | 1,775,682 | 50,850  | SH | SOLE | 1 | 50,850  | 0 | 0      |
| LEIDOS HLDGS INC             | COM | 525327102 | 824       | 24      | SH | DFND | 3 | 0       | 0 | 24     |
| LEIDOS HLDGS INC             | COM | 525327102 | 29,489    | 859     | SH | DFND | 2 | 0       | 0 | 859    |
| LEIDOS HLDGS INC             | COM | 525327102 | 412       | 12      | SH | DFND | 5 | 0       | 0 | 12     |
| LEIDOS HOLDINGS INC          | COM | 525327102 | 4,450,782 | 129,647 | SH | SOLE | 1 | 129,647 | 0 | 0      |
| LEJU HLDGS LTD               | COM | 50187J108 | 5,911     | 460     | SH | DFND | 2 | 0       | 0 | 460    |
| LENNAR CORP                  | COM | 526057104 | 96,065    | 2,474   | SH | DFND | 4 | 0       | 0 | 2,474  |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| LENNAR CORP                  | COM | 526057104 | 67,466    | 1,738   | SH | DFND | 3 | 0       | 0 | 1,738  |
| LENNAR CORP                  | COM | 526057104 | 22,848    | 588     | SH | DFND | 2 | 0       | 0 | 588    |
| LENNAR CORP                  | COM | 526057104 | 1,165     | 30      | SH | DFND | 5 | 0       | 0 | 30     |
| LENNAR CORP A                | COM | 526057104 | 2,741,631 | 70,606  | SH | SOLE | 1 | 70,606  | 0 | 0      |
| LENNOX INTERNATIONAL INC     | COM | 526107107 | 6,850,808 | 89,122  | SH | SOLE | 1 | 89,122  | 0 | 0      |
| LEUCADIA NATIONAL CORP       | COM | 527288104 | 3,149,145 | 132,095 | SH | SOLE | 1 | 132,095 | 0 | 0      |
| LEUCADIA NATL CORP           | COM | 527288104 | 10,370    | 435     | SH | DFND | 4 | 0       | 0 | 435    |
| LEUCADIA NATL CORP           | COM | 527288104 | 8,344     | 350     | SH | DFND | 3 | 0       | 0 | 350    |
| LEUCADIA NATL CORP           | COM | 527288104 | 29,299    | 1,229   | SH | DFND | 2 | 0       | 0 | 1,229  |
| LEVEL 3 COMMUNICATIONS INC   | COM | 52729N308 | 235,830   | 5,157   | SH | SOLE | 1 | 5,157   | 0 | 0      |
| LEVEL 3 COMMUNICATIONS INC   | COM | 52729N308 | 5,442     | 119     | SH | DFND | 4 | 0       | 0 | 119    |
| LEVEL 3 COMMUNICATIONS INC   | COM | 52729N308 | 9,512     | 208     | SH | DFND | 3 | 0       | 0 | 208    |
| LEVEL 3 COMMUNICATIONS INC   | COM | 52729N308 | 126,078   | 2,757   | SH | DFND | 2 | 0       | 0 | 2,757  |
| LEXICON PHARMACEUTICALS IN   | COM | 528872104 | 210,629   | 149,382 | SH | SOLE | 1 | 149,382 | 0 | 0      |
| LEXICON PHARMACEUTICALS INC  | COM | 528872104 | 2,820     | 2,000   | SH | DFND | 4 | 0       | 0 | 2,000  |
| LEXINGTON REALTY TRUST       | COM | 529043101 | 1,548,377 | 158,159 | SH | SOLE | 1 | 158,159 | 0 | 0      |
| LEXINGTON REALTY TRUST       | COM | 529043101 | 4,895     | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| LEXMARK INTERNATIONAL INC    | COM | 529771107 | 5,315,135 | 125,062 | SH | SOLE | 1 | 125,062 | 0 | 0      |
| LEXMARK INTL NEW             | COM | 529771107 | 1,284,180 | 30,216  | SH | DFND | 4 | 0       | 0 | 30,216 |
| LEXMARK INTL NEW             | COM | 529771107 | 13,600    | 320     | SH | DFND | 5 | 0       | 0 | 320    |
| LG DISPLAY CO LTD            | COM | 50186V102 | 2,237     | 142     | SH | DFND | 4 | 0       | 0 | 142    |
| LG DISPLAY CO LTD            | COM | 50186V102 | 1,733     | 110     | SH | DFND | 2 | 0       | 0 | 110    |
| LGI HOMES INC                | COM | 50187T106 | 171,574   | 9,345   | SH | SOLE | 1 | 9,345   | 0 | 0      |
| LHC GROUP INC                | COM | 50187A107 | 219,774   | 9,473   | SH | SOLE | 1 | 9,473   | 0 | 0      |
| LIBBEY INC                   | COM | 529898108 | 368,664   | 14,039  | SH | SOLE | 1 | 14,039  | 0 | 0      |
| LIBBEY INC                   | COM | 529898108 | 13,471    | 513     | SH | DFND | 4 | 0       | 0 | 513    |
| LIBERATOR MEDICAL HOLDINGS   | COM | 53012L108 | 64,440    | 20,588  | SH | SOLE | 1 | 20,588  | 0 | 0      |
| LIBERTY ALL STAR EQUITY FD   | COM | 530158104 | 56,965    | 9,771   | SH | DFND | 4 | 0       | 0 | 9,771  |
| LIBERTY ALL-STAR GROWTH FD I | COM | 529900102 | 42,432    | 8,320   | SH | DFND | 4 | 0       | 0 | 8,320  |
| LIBERTY GLOBAL PLC           | COM | G5480U104 | 2,808     | 66      | SH | DFND | 4 | 0       | 0 | 66     |
| LIBERTY GLOBAL PLC           | COM | G5480U120 | 8,490     | 207     | SH | DFND | 4 | 0       | 0 | 207    |
| LIBERTY GLOBAL PLC           | COM | G5480U112 | 1,749     | 41      | SH | DFND | 4 | 0       | 0 | 41     |
| LIBERTY GLOBAL PLC           | COM | G5480U120 | 11,320    | 276     | SH | DFND | 3 | 0       | 0 | 276    |
| LIBERTY GLOBAL PLC           | COM | G5480U104 | 5,318     | 125     | SH | DFND | 3 | 0       | 0 | 125    |
| LIBERTY GLOBAL PLC           | COM | G5480U120 | 9,721     | 237     | SH | DFND | 2 | 0       | 0 | 237    |
| LIBERTY GLOBAL PLC           | COM | G5480U104 | 5,488     | 129     | SH | DFND | 2 | 0       | 0 | 129    |
| LIBERTY GLOBAL PLC A         | COM | G5480U104 | 1,122,843 | 26,395  | SH | SOLE | 1 | 26,395  | 0 | 0      |
| LIBERTY INTERACTIVE CORP     | COM | 53071M880 | 607       | 16      | SH | DFND | 4 | 0       | 0 | 16     |
| LIBERTY INTERACTIVE CORP     | COM | 53071M104 | 5,248     | 184     | SH | DFND | 4 | 0       | 0 | 184    |
| LIBERTY INTERACTIVE CORP     | COM | 53071M872 | 760       | 20      | SH | DFND | 4 | 0       | 0 | 20     |
| LIBERTY INTERACTIVE CORP     | COM | 53071M203 | 5,826     | 205     | SH | DFND | 4 | 0       | 0 | 205    |
| LIBERTY INTERACTIVE CORP     | COM | 53071M104 | 570       | 20      | SH | DFND | 3 | 0       | 0 | 20     |
| LIBERTY INTERACTIVE CORP     | COM | 53071M880 | 76        | 2       | SH | DFND | 3 | 0       | 0 | 2      |
| LIBERTY INTERACTIVE          | COM | 53071M880 | 16,399    | 432     | SH | DFND | 2 | 0       | 0 | 432    |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| CORP                         |     |           |           |         |    |      |   |         |   |        |
| LIBERTY INTERACTIVE CORP     | COM | 53071M104 | 47,600    | 1,669   | SH | DFND | 2 | 0       | 0 | 1,669  |
| LIBERTY INTERACTIVE CORP A   | COM | 53071M104 | 2,765,955 | 96,983  | SH | SOLE | 1 | 96,983  | 0 | 0      |
| LIBERTY MEDIA CORP A         | COM | 531229102 | 540,636   | 11,459  | SH | SOLE | 1 | 11,459  | 0 | 0      |
| LIBERTY MEDIA CORP C         | COM | 531229300 | 1,131,237 | 24,074  | SH | SOLE | 1 | 24,074  | 0 | 0      |
| LIBERTY MEDIA CORP DELAWARE  | COM | 531229300 | 9,586     | 204     | SH | DFND | 4 | 0       | 0 | 204    |
| LIBERTY MEDIA CORP DELAWARE  | COM | 531229102 | 2,217     | 47      | SH | DFND | 4 | 0       | 0 | 47     |
| LIBERTY MEDIA CORP DELAWARE  | COM | 531229201 | 2,640     | 55      | SH | DFND | 4 | 0       | 0 | 55     |
| LIBERTY MEDIA CORP DELAWARE  | COM | 531229300 | 1,692     | 36      | SH | DFND | 3 | 0       | 0 | 36     |
| LIBERTY MEDIA CORP DELAWARE  | COM | 531229102 | 5,567     | 118     | SH | DFND | 3 | 0       | 0 | 118    |
| LIBERTY MEDIA CORP DELAWARE  | COM | 531229300 | 72,177    | 1,536   | SH | DFND | 2 | 0       | 0 | 1,536  |
| LIBERTY MEDIA CORP DELAWARE  | COM | 531229102 | 39,773    | 843     | SH | DFND | 2 | 0       | 0 | 843    |
| LIBERTY PPTY TR              | COM | 531172104 | 69,380    | 2,086   | SH | DFND | 3 | 0       | 0 | 2,086  |
| LIBERTY PPTY TR              | COM | 531172104 | 56,542    | 1,700   | SH | DFND | 2 | 0       | 0 | 1,700  |
| LIBERTY PROPERTY TRUST       | COM | 531172104 | 9,894,451 | 297,488 | SH | SOLE | 1 | 297,488 | 0 | 0      |
| LIBERTY TAX INC              | COM | 53128T102 | 80,427    | 2,490   | SH | SOLE | 1 | 2,490   | 0 | 0      |
| LIBERTY TRIPADVISOR HDG A    | COM | 531465102 | 45,596    | 1,345   | SH | SOLE | 1 | 1,345   | 0 | 0      |
| LIBERTY TRIPADVISOR HLDGS IN | COM | 531465102 | 542       | 16      | SH | DFND | 4 | 0       | 0 | 16     |
| LIBERTY TRIPADVISOR HLDGS IN | COM | 531465201 | 680       | 20      | SH | DFND | 4 | 0       | 0 | 20     |
| LIBERTY TRIPADVISOR HLDGS IN | COM | 531465102 | 68        | 2       | SH | DFND | 3 | 0       | 0 | 2      |
| LIBERTY TRIPADVISOR HLDGS IN | COM | 531465102 | 14,645    | 432     | SH | DFND | 2 | 0       | 0 | 432    |
| LIBERTY VENTURES SER A       | COM | 53071M880 | 51,056    | 1,345   | SH | SOLE | 1 | 1,345   | 0 | 0      |
| LIFE TIME FITNESS INC        | COM | 53217R207 | 4,929,602 | 97,732  | SH | SOLE | 1 | 97,732  | 0 | 0      |
| LIFE TIME FITNESS INC        | COM | 53217R207 | 2,118     | 42      | SH | DFND | 4 | 0       | 0 | 42     |
| LIFE TIME FITNESS INC        | COM | 53217R207 | 3,480     | 69      | SH | DFND | 2 | 0       | 0 | 69     |
| LIFELOCK INC                 | COM | 53224V100 | 751,840   | 52,613  | SH | SOLE | 1 | 52,613  | 0 | 0      |
| LIFELOCK INC                 | COM | 53224V100 | 14,747    | 1,032   | SH | DFND | 4 | 0       | 0 | 1,032  |
| LIFEPOINT HOSPITALS INC      | COM | 53219L109 | 6,272,489 | 90,656  | SH | SOLE | 1 | 90,656  | 0 | 0      |
| LIFEPOINT HOSPITALS INC      | COM | 53219L109 | 3,805     | 55      | SH | DFND | 3 | 0       | 0 | 55     |
| LIFETIME BRANDS INC          | COM | 53222Q103 | 104,276   | 6,811   | SH | SOLE | 1 | 6,811   | 0 | 0      |
| LIFEVANTAGE CORP             | COM | 53222K106 | 4,988     | 4,375   | SH | DFND | 3 | 0       | 0 | 4,375  |
| LIFEWAY FOODS INC            | COM | 531914109 | 42,525    | 3,066   | SH | SOLE | 1 | 3,066   | 0 | 0      |
| LIGAND PHARMACEUTICALS       | COM | 53220K504 | 737,978   | 15,705  | SH | SOLE | 1 | 15,705  | 0 | 0      |
| LIGHTBRIDGE CORP             | COM | 53224K104 | 3,450     | 1,500   | SH | DFND | 3 | 0       | 0 | 1,500  |
| LILLY ELI & CO               | COM | 532457108 | 891,623   | 13,749  | SH | DFND | 4 | 0       | 0 | 13,749 |
| LILLY ELI & CO               | COM | 532457108 | 1,065,810 | 16,435  | SH | DFND | 3 | 0       | 0 | 16,435 |
| LILLY ELI & CO               | COM | 532457108 | 503,818   | 7,769   | SH | DFND | 2 | 0       | 0 | 7,769  |
| LILLY ELI & CO               | COM | 532457108 | 94,256    | 1,454   | SH | DFND | 5 | 0       | 0 | 1,454  |
| LIMELIGHT NETWORKS INC       | COM | 53261M104 | 92,001    | 39,401  | SH | SOLE | 1 | 39,401  | 0 | 0      |
| LIMONEIRA CO                 | COM | 532746104 | 173,387   | 7,319   | SH | SOLE | 1 | 7,319   | 0 | 0      |
| LIMONEIRA CO                 | COM | 532746104 | 2,606     | 110     | SH | DFND | 3 | 0       | 0 | 110    |
| LIMONEIRA CO                 | COM | 532746104 | 23,690    | 1,000   | SH | DFND | 5 | 0       | 0 | 1,000  |
| LINCOLN ELEC HLDGS INC       | COM | 533900106 | 13,412    | 194     | SH | DFND | 4 | 0       | 0 | 194    |

|                              |        |           |            |         |    |          |   |         |   |        |
|------------------------------|--------|-----------|------------|---------|----|----------|---|---------|---|--------|
| LINCOLN ELECTRIC HOLDINGS    | COM    | 533900106 | 11,007,398 | 159,216 | SH | SOLE     | 1 | 159,216 | 0 | 0      |
| LINCOLN NATIONAL CORP        | COM    | 534187109 | 6,026,946  | 112,485 | SH | SOLE     | 1 | 112,485 | 0 | 0      |
| LINCOLN NATL CORP IND        | COM    | 534187109 | 34,613     | 646     | SH | DFND     | 4 | 0       | 0 | 646    |
| LINCOLN NATL CORP IND        | COM    | 534187109 | 60,635     | 1,132   | SH | DFND     | 3 | 0       | 0 | 1,132  |
| LINCOLN NATL CORP IND        | COM    | 534187109 | 290,672    | 5,425   | SH | DFND     | 2 | 0       | 0 | 5,425  |
| LINDSAY CORP                 | COM    | 535555106 | 736,661    | 9,855   | SH | SOLE     | 1 | 9,855   | 0 | 0      |
| LINEAR TECHNOLOGY CORP       | COM    | 535678106 | 4,857,731  | 109,433 | SH | SOLE     | 1 | 109,433 | 0 | 0      |
| LINEAR TECHNOLOGY CORP       | COM    | 535678106 | 19,798     | 446     | SH | DFND     | 4 | 0       | 0 | 446    |
| LINEAR TECHNOLOGY CORP       | COM    | 535678106 | 64,809     | 1,460   | SH | DFND     | 3 | 0       | 0 | 1,460  |
| LINEAR TECHNOLOGY CORP       | COM    | 535678106 | 2,441      | 55      | SH | DFND     | 2 | 0       | 0 | 55     |
| LINKEDIN CORP                | COM    | 53578A108 | 16,415     | 79      | SH | DFND     | 4 | 0       | 0 | 79     |
| LINKEDIN CORP                | COM    | 53578A108 | 49,870     | 240     | SH | DFND     | 3 | 0       | 0 | 240    |
| LINKEDIN CORP                | COM    | 53578A108 | 49,662     | 239     | SH | DFND     | 2 | 0       | 0 | 239    |
| LINKEDIN CORP A              | COM    | 53578A108 | 628,357    | 3,024   | SH | SOLE     | 1 | 3,024   | 0 | 0      |
| LINN ENERGY LLC              | COM    | 536020100 | 470,188    | 15,600  | SH | DFND     | 4 | 0       | 0 | 15,600 |
| LINN ENERGY LLC              | COM    | 536020100 | 247,310    | 8,205   | SH | DFND     | 3 | 0       | 0 | 8,205  |
| LINN ENERGY LLC              | COM    | 536020100 | 274,475    | 9,107   | SH | DFND     | 2 | 0       | 0 | 9,107  |
| LINN ENERGY LLC              | COM    | 536020100 | 6,782      | 225     | SH | DFND     | 5 | 0       | 0 | 225    |
| LINNCO LLC                   | OPTION | 535782956 | 50         | 5       | SH | Put DFND | 4 | 0       | 0 | 5      |
| LINNCO LLC                   | COM    | 535782106 | 636,639    | 21,991  | SH | DFND     | 4 | 0       | 0 | 21,991 |
| LINNCO LLC                   | COM    | 535782106 | 292,745    | 10,112  | SH | DFND     | 3 | 0       | 0 | 10,112 |
| LINNCO LLC                   | COM    | 535782106 | 241,588    | 8,345   | SH | DFND     | 2 | 0       | 0 | 8,345  |
| LIONBRIDGE TECHNOLOGIES IN   | COM    | 536252109 | 190,125    | 42,250  | SH | SOLE     | 1 | 42,250  | 0 | 0      |
| LIONBRIDGE TECHNOLOGIES INC  | COM    | 536252109 | 36         | 8       | SH | DFND     | 4 | 0       | 0 | 8      |
| LIONS GATE ENTERTAINMENT C   | COM    | 535919203 | 48,433     | 1,469   | SH | SOLE     | 1 | 1,469   | 0 | 0      |
| LIONS GATE ENTMNT CORP       | COM    | 535919203 | 22,749     | 690     | SH | DFND     | 4 | 0       | 0 | 690    |
| LIONS GATE ENTMNT CORP       | COM    | 535919203 | 230,790    | 7,000   | SH | DFND     | 3 | 0       | 0 | 7,000  |
| LIONS GATE ENTMNT CORP       | COM    | 535919203 | 98,910     | 3,000   | SH | DFND     | 2 | 0       | 0 | 3,000  |
| LIQUID HLDGS GROUP INC       | COM    | 53633A101 | 5,590      | 4,110   | SH | DFND     | 2 | 0       | 0 | 4,110  |
| LIQUIDITY SERVICES INC       | COM    | 53635B107 | 276,471    | 20,107  | SH | SOLE     | 1 | 20,107  | 0 | 0      |
| LIQUIDITY SERVICES INC       | COM    | 53635B107 | 729        | 53      | SH | DFND     | 3 | 0       | 0 | 53     |
| LITHIA MOTORS INC CL A       | COM    | 536797103 | 1,325,408  | 17,511  | SH | SOLE     | 1 | 17,511  | 0 | 0      |
| LITHIA MTRS INC              | COM    | 536797103 | 7,872      | 104     | SH | DFND     | 2 | 0       | 0 | 104    |
| LITTELFUSE INC               | COM    | 537008104 | 1,472,166  | 17,283  | SH | SOLE     | 1 | 17,283  | 0 | 0      |
| LITTELFUSE INC               | COM    | 537008104 | 17,036     | 200     | SH | DFND     | 4 | 0       | 0 | 200    |
| LITTELFUSE INC               | COM    | 537008104 | 3,152      | 37      | SH | DFND     | 2 | 0       | 0 | 37     |
| LIVE NATION ENTERTAINMENT    | COM    | 538034109 | 6,937,408  | 288,818 | SH | SOLE     | 1 | 288,818 | 0 | 0      |
| LIVE NATION ENTERTAINMENT IN | COM    | 538034109 | 4,324      | 180     | SH | DFND     | 2 | 0       | 0 | 180    |
| LIVE NATION ENTERTAINMENT IN | COM    | 538034109 | 697        | 29      | SH | DFND     | 5 | 0       | 0 | 29     |
| LIVEPERSON INC               | COM    | 538146101 | 516,341    | 41,012  | SH | SOLE     | 1 | 41,012  | 0 | 0      |
| LKQ CORP                     | COM    | 501889208 | 16,514,172 | 621,067 | SH | SOLE     | 1 | 621,067 | 0 | 0      |
| LKQ CORP                     | COM    | 501889208 | 24,888     | 936     | SH | DFND     | 4 | 0       | 0 | 936    |
| LKQ CORP                     | COM    | 501889208 | 439,001    | 16,510  | SH | DFND     | 3 | 0       | 0 | 16,510 |
| LKQ CORP                     | COM    | 501889208 | 5,371      | 202     | SH | DFND     | 2 | 0       | 0 | 202    |
| LLOYDS BANKING GROUP PLC     | COM    | 539439109 | 988        | 196     | SH | DFND     | 3 | 0       | 0 | 196    |
| LLOYDS BANKING               | COM    | 539439109 | 26,974     | 5,352   | SH | DFND     | 2 | 0       | 0 | 5,352  |

| GROUP PLC                    |     |           |             |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| LMI AEROSPACE INC            | COM | 502079106 | 89,984      | 7,030     | SH | SOLE | 1 | 7,030     | 0 | 0      |
| LMP CAP & INCOME FD INC      | COM | 50208A102 | 112,774     | 6,673     | SH | DFND | 4 | 0         | 0 | 6,673  |
| LMP CAP & INCOME FD INC      | COM | 50208A102 | 3,799       | 225       | SH | DFND | 2 | 0         | 0 | 225    |
| LMP REAL ESTATE INCOME FD IN | COM | 50208C108 | 33,690      | 3,000     | SH | DFND | 4 | 0         | 0 | 3,000  |
| LOCKHEED MARTIN CORP         | COM | 539830109 | 386,528,522 | 2,114,720 | SH | SOLE | 1 | 2,114,720 | 0 | 0      |
| LOCKHEED MARTIN CORP         | COM | 539830109 | 1,685,077   | 9,219     | SH | DFND | 4 | 0         | 0 | 9,219  |
| LOCKHEED MARTIN CORP         | COM | 539830109 | 1,288,195   | 7,048     | SH | DFND | 3 | 0         | 0 | 7,048  |
| LOCKHEED MARTIN CORP         | COM | 539830109 | 382,010     | 2,090     | SH | DFND | 2 | 0         | 0 | 2,090  |
| LOCKHEED MARTIN CORP         | COM | 539830109 | 54,103      | 296       | SH | DFND | 5 | 0         | 0 | 296    |
| LOEWS CORP                   | COM | 540424108 | 7,739,303   | 185,773   | SH | SOLE | 1 | 185,773   | 0 | 0      |
| LOEWS CORP                   | COM | 540424108 | 6,666       | 160       | SH | DFND | 4 | 0         | 0 | 160    |
| LOEWS CORP                   | COM | 540424108 | 33,614      | 807       | SH | DFND | 3 | 0         | 0 | 807    |
| LOGITECH INTL S A            | COM | H50430232 | 30,127      | 2,350     | SH | DFND | 4 | 0         | 0 | 2,350  |
| LOGMEIN INC                  | COM | 54142L109 | 860,634     | 18,681    | SH | SOLE | 1 | 18,681    | 0 | 0      |
| LOGMEIN INC                  | COM | 54142L109 | 4,331       | 94        | SH | DFND | 4 | 0         | 0 | 94     |
| LOMBARD MED INC              | COM | G55598109 | 205,131     | 26,675    | SH | DFND | 2 | 0         | 0 | 26,675 |
| LORAL SPACE + COMMUNICATIO   | COM | 543881106 | 615,124     | 8,566     | SH | SOLE | 1 | 8,566     | 0 | 0      |
| LORILLARD INC                | COM | 544147101 | 329,003,433 | 5,491,628 | SH | SOLE | 1 | 5,491,628 | 0 | 0      |
| LORILLARD INC                | COM | 544147101 | 358,322     | 5,981     | SH | DFND | 4 | 0         | 0 | 5,981  |
| LORILLARD INC                | COM | 544147101 | 333,734     | 5,571     | SH | DFND | 3 | 0         | 0 | 5,571  |
| LORILLARD INC                | COM | 544147101 | 240,958     | 4,022     | SH | DFND | 2 | 0         | 0 | 4,022  |
| LORILLARD INC                | COM | 544147101 | 16,655      | 278       | SH | DFND | 5 | 0         | 0 | 278    |
| LOUISIANA PACIFIC CORP       | COM | 546347105 | 5,047,829   | 371,437   | SH | SOLE | 1 | 371,437   | 0 | 0      |
| LOWE S COS INC               | COM | 548661107 | 17,402,319  | 328,842   | SH | SOLE | 1 | 328,842   | 0 | 0      |
| LOWES COS INC                | COM | 548661107 | 74,935      | 1,416     | SH | DFND | 4 | 0         | 0 | 1,416  |
| LOWES COS INC                | COM | 548661107 | 294,592     | 5,567     | SH | DFND | 3 | 0         | 0 | 5,567  |
| LOWES COS INC                | COM | 548661107 | 283,916     | 5,365     | SH | DFND | 2 | 0         | 0 | 5,365  |
| LOWES COS INC                | COM | 548661107 | 4,710       | 89        | SH | DFND | 5 | 0         | 0 | 89     |
| LPL FINANCIAL HOLDINGS INC   | COM | 50212V100 | 73,496      | 1,596     | SH | SOLE | 1 | 1,596     | 0 | 0      |
| LPL FINL HLDGS INC           | COM | 50212V100 | 1,888       | 41        | SH | DFND | 4 | 0         | 0 | 41     |
| LRR ENERGY LP                | COM | 50214A104 | 891,121     | 49,700    | SH | DFND | 4 | 0         | 0 | 49,700 |
| LSB INDS INC                 | COM | 502160104 | 438,447     | 12,278    | SH | DFND | 3 | 0         | 0 | 12,278 |
| LSB INDS INC                 | COM | 502160104 | 5,357       | 150       | SH | DFND | 2 | 0         | 0 | 150    |
| LSB INDUSTRIES INC           | COM | 502160104 | 530,365     | 14,852    | SH | SOLE | 1 | 14,852    | 0 | 0      |
| LSI INDUSTRIES INC           | COM | 50216C108 | 85,466      | 14,080    | SH | SOLE | 1 | 14,080    | 0 | 0      |
| LTC PPTYS INC                | COM | 502175102 | 3,689       | 100       | SH | DFND | 4 | 0         | 0 | 100    |
| LTC PPTYS INC                | COM | 502175102 | 33,570      | 910       | SH | DFND | 3 | 0         | 0 | 910    |
| LTC PROPERTIES INC           | COM | 502175102 | 986,217     | 26,734    | SH | SOLE | 1 | 26,734    | 0 | 0      |
| LULULEMON ATHLETICA INC      | COM | 550021109 | 16,930      | 403       | SH | DFND | 4 | 0         | 0 | 403    |
| LULULEMON ATHLETICA INC      | COM | 550021109 | 21,047      | 501       | SH | DFND | 3 | 0         | 0 | 501    |
| LULULEMON ATHLETICA INC      | COM | 550021109 | 5,251       | 125       | SH | DFND | 2 | 0         | 0 | 125    |
| LULULEMON ATHLETICA INC      | COM | 550021109 | 159,848     | 3,805     | SH | DFND | 5 | 0         | 0 | 3,805  |
| LUMBER LIQUIDATORS HLDGS INC | COM | 55003T107 | 1,167,109   | 20,340    | SH | DFND | 3 | 0         | 0 | 20,340 |
| LUMBER LIQUIDATORS HLDGS INC | COM | 55003T107 | 4,131       | 72        | SH | DFND | 2 | 0         | 0 | 72     |
| LUMBER LIQUIDATORS HLDGS INC | COM | 55003T107 | 21,231      | 370       | SH | DFND | 5 | 0         | 0 | 370    |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| LUMBER LIQUIDATORS HOLDING   | COM | 55003T107 | 1,206,128  | 21,020  | SH | SOLE | 1 | 21,020  | 0 | 0      |
| LUMINEX CORP                 | COM | 55027E102 | 562,712    | 28,857  | SH | SOLE | 1 | 28,857  | 0 | 0      |
| LUMINEX CORP DEL             | COM | 55027E102 | 19,500     | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| LUMOS NETWORKS CORP          | COM | 550283105 | 234,618    | 14,438  | SH | SOLE | 1 | 14,438  | 0 | 0      |
| LUXOFT HOLDING INC           | COM | G57279104 | 190,650    | 5,125   | SH | SOLE | 1 | 5,125   | 0 | 0      |
| LUXOTTICA GROUP S P A        | COM | 55068R202 | 25,325     | 486     | SH | DFND | 3 | 0       | 0 | 486    |
| LUXOTTICA GROUP S P A        | COM | 55068R202 | 57,288     | 1,100   | SH | DFND | 2 | 0       | 0 | 1,100  |
| LUXOTTICA GROUP S P A        | COM | 55068R202 | 5,729      | 110     | SH | DFND | 5 | 0       | 0 | 110    |
| LYDALL INC                   | COM | 550819106 | 352,994    | 13,069  | SH | SOLE | 1 | 13,069  | 0 | 0      |
| LYON WILLIAM HOMES           | COM | 552074700 | 500,565    | 22,650  | SH | DFND | 3 | 0       | 0 | 22,650 |
| LYONDELLBASELL INDUSTRIAL A  | COM | N53745100 | 15,061,363 | 138,610 | SH | SOLE | 1 | 138,610 | 0 | 0      |
| LYONDELLBASELL INDUSTRIES N  | COM | N53745100 | 10,866     | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| LYONDELLBASELL INDUSTRIES N  | COM | N53745100 | 77,072     | 709     | SH | DFND | 3 | 0       | 0 | 709    |
| LYONDELLBASELL INDUSTRIES N  | COM | N53745100 | 276,214    | 2,542   | SH | DFND | 2 | 0       | 0 | 2,542  |
| M & T BK CORP                | COM | 55261F104 | 311,800    | 2,529   | SH | DFND | 4 | 0       | 0 | 2,529  |
| M & T BK CORP                | COM | 55261F104 | 68,919     | 559     | SH | DFND | 3 | 0       | 0 | 559    |
| M + T BANK CORP              | COM | 55261F104 | 8,016,686  | 65,023  | SH | SOLE | 1 | 65,023  | 0 | 0      |
| M D C HLDGS INC              | COM | 552676108 | 7,697      | 304     | SH | DFND | 4 | 0       | 0 | 304    |
| M/I HOMES INC                | COM | 55305B101 | 372,319    | 18,785  | SH | SOLE | 1 | 18,785  | 0 | 0      |
| M/I HOMES INC                | COM | 55305B101 | 3,964      | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| MA COM TECHNOLOGY SOLUTION   | COM | 55405Y100 | 171,706    | 7,862   | SH | SOLE | 1 | 7,862   | 0 | 0      |
| MACATAWA BANK CORP           | COM | 554225102 | 82,186     | 17,122  | SH | SOLE | 1 | 17,122  | 0 | 0      |
| MACERICH CO                  | COM | 554382101 | 6,383      | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| MACERICH CO                  | COM | 554382101 | 11,106     | 174     | SH | DFND | 2 | 0       | 0 | 174    |
| MACERICH CO                  | COM | 554382101 | 59,809     | 937     | SH | DFND | 5 | 0       | 0 | 937    |
| MACERICH CO/THE              | COM | 554382101 | 3,480,522  | 54,528  | SH | SOLE | 1 | 54,528  | 0 | 0      |
| MACK CALI REALTY CORP        | COM | 554489104 | 4,263,365  | 223,096 | SH | SOLE | 1 | 223,096 | 0 | 0      |
| MACK CALI RLTY CORP          | COM | 554489104 | 4,300      | 225     | SH | DFND | 4 | 0       | 0 | 225    |
| MACK CALI RLTY CORP          | COM | 554489104 | 2,293      | 120     | SH | DFND | 3 | 0       | 0 | 120    |
| MACKINAC FINL CORP           | COM | 554571109 | 20,397     | 1,805   | SH | DFND | 3 | 0       | 0 | 1,805  |
| MACQUARIE FT TR GB INF UT DI | COM | 55607W100 | 570,433    | 33,954  | SH | DFND | 4 | 0       | 0 | 33,954 |
| MACQUARIE FT TR GB INF UT DI | COM | 55607W100 | 21,000     | 1,250   | SH | DFND | 3 | 0       | 0 | 1,250  |
| MACQUARIE INFRASTR CO LLC    | COM | 55608B105 | 525,663    | 7,881   | SH | DFND | 4 | 0       | 0 | 7,881  |
| MACQUARIE INFRASTR CO LLC    | COM | 55608B105 | 29,015     | 435     | SH | DFND | 3 | 0       | 0 | 435    |
| MACQUARIE INFRASTR CO LLC    | COM | 55608B105 | 35,473     | 532     | SH | DFND | 2 | 0       | 0 | 532    |
| MACQUARIE INFRASTR CO LLC    | COM | 55608B105 | 17,416     | 261     | SH | DFND | 5 | 0       | 0 | 261    |
| MACROGENICS INC              | COM | 556099109 | 272,954    | 13,060  | SH | SOLE | 1 | 13,060  | 0 | 0      |
| MACY S INC                   | COM | 55616P104 | 10,365,582 | 178,164 | SH | SOLE | 1 | 178,164 | 0 | 0      |
| MACYS INC                    | COM | 55616P104 | 32,232     | 554     | SH | DFND | 4 | 0       | 0 | 554    |
| MACYS INC                    | COM | 55616P104 | 220,705    | 3,794   | SH | DFND | 3 | 0       | 0 | 3,794  |
| MACYS INC                    | COM | 55616P104 | 100,768    | 1,732   | SH | DFND | 2 | 0       | 0 | 1,732  |
| MADISON CVRED CALL & EQ STR  | COM | 557437100 | 94,920     | 11,300  | SH | DFND | 4 | 0       | 0 | 11,300 |
| MADISON CVRED CALL & EQ STR  | COM | 557437100 | 10,366     | 1,234   | SH | DFND | 3 | 0       | 0 | 1,234  |
| MADISON SQUARE GARDEN CO     | COM | 55826P100 | 5,025      | 76      | SH | DFND | 2 | 0       | 0 | 76     |
| MADISON SQUARE GARDEN CO     | COM | 55826P100 | 24,861     | 376     | SH | DFND | 5 | 0       | 0 | 376    |
| MADISON SQUARE               | COM | 55826P100 | 140,769    | 2,129   | SH | SOLE | 1 | 2,129   | 0 | 0      |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| GARDEN CO A                  |     |           |           |         |    |      |   |         |   |        |
| MADISON STRTG SECTOR PREM FD | COM | 558268108 | 99,120    | 8,000   | SH | DFND | 3 | 0       | 0 | 8,000  |
| MAG SILVER CORP              | COM | 55903Q104 | 4,271     | 574     | SH | DFND | 3 | 0       | 0 | 574    |
| MAGELLAN HEALTH INC          | COM | 559079207 | 1,165,804 | 21,301  | SH | SOLE | 1 | 21,301  | 0 | 0      |
| MAGELLAN MIDSTREAM PRTNRS LP | COM | 559080106 | 378,726   | 4,499   | SH | DFND | 4 | 0       | 0 | 4,499  |
| MAGELLAN MIDSTREAM PRTNRS LP | COM | 559080106 | 1,071,864 | 12,733  | SH | DFND | 3 | 0       | 0 | 12,733 |
| MAGELLAN MIDSTREAM PRTNRS LP | COM | 559080106 | 385,284   | 4,577   | SH | DFND | 2 | 0       | 0 | 4,577  |
| MAGELLAN PETE CORP           | COM | 559091301 | 4,260     | 2,000   | SH | DFND | 2 | 0       | 0 | 2,000  |
| MAGICJACK VOCALTEC LTD       | COM | M6787E101 | 114,802   | 11,655  | SH | SOLE | 1 | 11,655  | 0 | 0      |
| MAGNA INTERNATIONAL INC      | COM | 559222955 | 398,643   | 4,200   | SH | SOLE | 1 | 4,200   | 0 | 0      |
| MAGNA INTL INC               | COM | 559222401 | 505,206   | 5,323   | SH | DFND | 3 | 0       | 0 | 5,323  |
| MAGNA INTL INC               | COM | 559222401 | 248,759   | 2,621   | SH | DFND | 2 | 0       | 0 | 2,621  |
| MAGNACHIP SEMICONDUCTOR CORP | COM | 55933J203 | 82        | 7       | SH | DFND | 4 | 0       | 0 | 7      |
| MAGNEGAS CORP                | COM | 55939L202 | 5,750     | 5,000   | SH | DFND | 3 | 0       | 0 | 5,000  |
| MAGNUM HUNTER RES CORP DEL   | COM | 55973B102 | 12,198    | 2,190   | SH | DFND | 3 | 0       | 0 | 2,190  |
| MAGNUM HUNTER RES CORP DEL   | COM | 55973B102 | 11,056    | 1,985   | SH | DFND | 2 | 0       | 0 | 1,985  |
| MAGNUM HUNTER RESOURCES CO   | COM | 55973B102 | 723,666   | 141,444 | SH | SOLE | 1 | 141,444 | 0 | 0      |
| MAIDEN HOLDINGS LTD          | COM | G5753U112 | 362,128   | 32,683  | SH | SOLE | 1 | 32,683  | 0 | 0      |
| MAIDEN HOLDINGS LTD          | COM | G5753U112 | 385,263   | 34,771  | SH | DFND | 4 | 0       | 0 | 34,771 |
| MAIN STREET CAPITAL CORP     | COM | 56035L104 | 1,454,780 | 47,480  | SH | DFND | 3 | 0       | 0 | 47,480 |
| MAIN STREET CAPITAL CORP     | COM | 56035L104 | 180,914   | 5,905   | SH | DFND | 2 | 0       | 0 | 5,905  |
| MAIN STREET CAPITAL CORP     | COM | 56035L104 | 4,627     | 151     | SH | DFND | 5 | 0       | 0 | 151    |
| MAINSOURCE FINANCIAL GROUP   | COM | 56062Y102 | 230,305   | 13,351  | SH | SOLE | 1 | 13,351  | 0 | 0      |
| MALIBU BOATS INC A           | COM | 56117J100 | 86,766    | 4,685   | SH | SOLE | 1 | 4,685   | 0 | 0      |
| MALLINCKRODT PLC             | COM | G5785G107 | 3,741,765 | 41,506  | SH | SOLE | 1 | 41,506  | 0 | 0      |
| MALLINCKRODT PUB LTD CO      | COM | G5785G107 | 5,319     | 59      | SH | DFND | 4 | 0       | 0 | 59     |
| MALLINCKRODT PUB LTD CO      | COM | G5785G107 | 17,489    | 194     | SH | DFND | 3 | 0       | 0 | 194    |
| MALLINCKRODT PUB LTD CO      | COM | G5785G107 | 104,394   | 1,158   | SH | DFND | 2 | 0       | 0 | 1,158  |
| MALLINCKRODT PUB LTD CO      | COM | G5785G107 | 451       | 5       | SH | DFND | 5 | 0       | 0 | 5      |
| MANAGED HIGH YIELD PLUS FD I | COM | 561911108 | 9,950     | 5,000   | SH | DFND | 4 | 0       | 0 | 5,000  |
| MANHATTAN ASSOCIATES INC     | COM | 562750109 | 1,941,936 | 58,107  | SH | SOLE | 1 | 58,107  | 0 | 0      |
| MANHATTAN ASSOCS INC         | COM | 562750109 | 23,394    | 700     | SH | DFND | 2 | 0       | 0 | 700    |
| MANITEX INTERNATIONAL INC    | COM | 563420108 | 101,994   | 9,034   | SH | SOLE | 1 | 9,034   | 0 | 0      |
| MANITEX INTL INC             | COM | 563420108 | 35,993    | 3,188   | SH | DFND | 3 | 0       | 0 | 3,188  |
| MANITOWOC COMPANY INC        | COM | 563571108 | 57,875    | 2,468   | SH | SOLE | 1 | 2,468   | 0 | 0      |
| MANITOWOC INC                | COM | 563571108 | 844       | 36      | SH | DFND | 4 | 0       | 0 | 36     |
| MANITOWOC INC                | COM | 563571108 | 132,024   | 5,630   | SH | DFND | 3 | 0       | 0 | 5,630  |
| MANITOWOC INC                | COM | 563571108 | 44,555    | 1,900   | SH | DFND | 2 | 0       | 0 | 1,900  |
| MANITOWOC INC                | COM | 563571108 | 9,380     | 400     | SH | DFND | 5 | 0       | 0 | 400    |
| MANNING + NAPIER INC         | COM | 56382Q102 | 149,784   | 8,921   | SH | SOLE | 1 | 8,921   | 0 | 0      |
| MANNKIND CORP                | COM | 56400P201 | 880,956   | 149,062 | SH | SOLE | 1 | 149,062 | 0 | 0      |
| MANNKIND CORP                | COM | 56400P201 | 11,820    | 2,000   | SH | DFND | 4 | 0       | 0 | 2,000  |



|                            |     |           |            |         |    |      |   |         |   |        |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| MANNKIND CORP              | COM | 56400P201 | 103,425    | 17,500  | SH | DFND | 3 | 0       | 0 | 17,500 |
| MANNKIND CORP              | COM | 56400P201 | 1,034      | 175     | SH | DFND | 2 | 0       | 0 | 175    |
| MANNKIND CORP              | COM | 56400P201 | 189,416    | 32,050  | SH | DFND | 5 | 0       | 0 | 32,050 |
| MANPOWERGROUP INC          | COM | 56418H100 | 11,483,502 | 163,816 | SH | SOLE | 1 | 163,816 | 0 | 0      |
| MANTECH INTERNATIONAL CORP | COM | 564563104 | 1,860,439  | 69,033  | SH | SOLE | 1 | 69,033  | 0 | 0      |
| MANULIFE FINANCIAL CORP    | COM | 56501R957 | 636,805    | 33,110  | SH | SOLE | 1 | 33,110  | 0 | 0      |
| MANULIFE FINL CORP         | COM | 56501R106 | 171,614    | 8,915   | SH | DFND | 4 | 0       | 0 | 8,915  |
| MANULIFE FINL CORP         | COM | 56501R106 | 37,692     | 1,958   | SH | DFND | 3 | 0       | 0 | 1,958  |
| MANULIFE FINL CORP         | COM | 56501R106 | 14,553     | 756     | SH | DFND | 2 | 0       | 0 | 756    |
| MARATHON OIL CORP          | COM | 565849106 | 8,722,572  | 232,045 | SH | SOLE | 1 | 232,045 | 0 | 0      |
| MARATHON OIL CORP          | COM | 565849106 | 24,295     | 646     | SH | DFND | 4 | 0       | 0 | 646    |
| MARATHON OIL CORP          | COM | 565849106 | 341,863    | 9,095   | SH | DFND | 3 | 0       | 0 | 9,095  |
| MARATHON OIL CORP          | COM | 565849106 | 198,438    | 5,279   | SH | DFND | 2 | 0       | 0 | 5,279  |
| MARATHON PETE CORP         | COM | 56585A102 | 104,737    | 1,237   | SH | DFND | 4 | 0       | 0 | 1,237  |
| MARATHON PETE CORP         | COM | 56585A102 | 159,410    | 1,883   | SH | DFND | 3 | 0       | 0 | 1,883  |
| MARATHON PETE CORP         | COM | 56585A102 | 241,140    | 2,848   | SH | DFND | 2 | 0       | 0 | 2,848  |
| MARATHON PETROLEUM CORP    | COM | 56585A102 | 8,058,975  | 95,181  | SH | SOLE | 1 | 95,181  | 0 | 0      |
| MARCHEX INC CLASS B        | COM | 56624R108 | 89,088     | 21,467  | SH | SOLE | 1 | 21,467  | 0 | 0      |
| MARCUS & MILLICHAP INC     | COM | 566324109 | 116,501    | 3,850   | SH | DFND | 4 | 0       | 0 | 3,850  |
| MARCUS + MILLICHAP INC     | COM | 566324109 | 158,381    | 5,234   | SH | SOLE | 1 | 5,234   | 0 | 0      |
| MARCUS CORPORATION         | COM | 566330106 | 218,704    | 13,842  | SH | SOLE | 1 | 13,842  | 0 | 0      |
| MARIN SOFTWARE INC         | COM | 56804T106 | 148,058    | 17,216  | SH | SOLE | 1 | 17,216  | 0 | 0      |
| MARINE HARVEST ASA         | COM | 56824R205 | 337        | 24      | SH | DFND | 4 | 0       | 0 | 24     |
| MARINE PRODUCTS CORP       | COM | 568427108 | 54,670     | 6,929   | SH | SOLE | 1 | 6,929   | 0 | 0      |
| MARINEMAX INC              | COM | 567908108 | 320,858    | 19,042  | SH | SOLE | 1 | 19,042  | 0 | 0      |
| MARKEL CORP                | COM | 570535104 | 305,988    | 481     | SH | SOLE | 1 | 481     | 0 | 0      |
| MARKEL CORP                | COM | 570535104 | 2,545      | 4       | SH | DFND | 2 | 0       | 0 | 4      |
| MARKET VECTORS ETF TR      | COM | 57061R551 | 353        | 8       | SH | DFND | 4 | 0       | 0 | 8      |
| MARKET VECTORS ETF TR      | COM | 57060U522 | 16,758     | 735     | SH | DFND | 4 | 0       | 0 | 735    |
| MARKET VECTORS ETF TR      | COM | 57060U845 | 1,152,941  | 49,145  | SH | DFND | 4 | 0       | 0 | 49,145 |
| MARKET VECTORS ETF TR      | COM | 57060U183 | 3,175      | 30      | SH | DFND | 4 | 0       | 0 | 30     |
| MARKET VECTORS ETF TR      | COM | 57060U837 | 856        | 50      | SH | DFND | 4 | 0       | 0 | 50     |
| MARKET VECTORS ETF TR      | COM | 57061R544 | 21,416     | 637     | SH | DFND | 4 | 0       | 0 | 637    |
| MARKET VECTORS ETF TR      | COM | 57060U191 | 12,403     | 250     | SH | DFND | 4 | 0       | 0 | 250    |
| MARKET VECTORS ETF TR      | COM | 57060U506 | 12,550     | 561     | SH | DFND | 4 | 0       | 0 | 561    |
| MARKET VECTORS ETF TR      | COM | 57060U605 | 108,795    | 2,057   | SH | DFND | 4 | 0       | 0 | 2,057  |
| MARKET VECTORS ETF TR      | COM | 57060U613 | 2,657      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| MARKET VECTORS ETF TR      | COM | 57060U100 | 63,259     | 2,962   | SH | DFND | 4 | 0       | 0 | 2,962  |
| MARKET VECTORS ETF TR      | COM | 57061R536 | 750        | 25      | SH | DFND | 4 | 0       | 0 | 25     |
| MARKET VECTORS ETF TR      | COM | 57060U795 | 52,038     | 1,400   | SH | DFND | 4 | 0       | 0 | 1,400  |
| MARKET VECTORS ETF TR      | COM | 57060U803 | 402,349    | 22,796  | SH | DFND | 4 | 0       | 0 | 22,796 |
| MARKET VECTORS ETF TR      | COM | 57060U761 | 24,243     | 1,107   | SH | DFND | 4 | 0       | 0 | 1,107  |
| MARKET VECTORS ETF TR      | COM | 57060U886 | 14,651     | 750     | SH | DFND | 4 | 0       | 0 | 750    |

|                       |     |           |           |        |    |      |   |   |   |        |
|-----------------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| MARKET VECTORS ETF TR | COM | 57060U134 | 1,869,896 | 59,722 | SH | DFND | 4 | 0 | 0 | 59,722 |
| MARKET VECTORS ETF TR | COM | 57061R403 | 16,709    | 655    | SH | DFND | 4 | 0 | 0 | 655    |
| MARKET VECTORS ETF TR | COM | 57061R593 | 5,539     | 93     | SH | DFND | 3 | 0 | 0 | 93     |
| MARKET VECTORS ETF TR | COM | 57060U175 | 11,272    | 200    | SH | DFND | 3 | 0 | 0 | 200    |
| MARKET VECTORS ETF TR | COM | 57060U100 | 150,524   | 7,048  | SH | DFND | 3 | 0 | 0 | 7,048  |
| MARKET VECTORS ETF TR | COM | 57061R676 | 31,681    | 1,020  | SH | DFND | 3 | 0 | 0 | 1,020  |
| MARKET VECTORS ETF TR | COM | 57060U522 | 2,531     | 111    | SH | DFND | 3 | 0 | 0 | 111    |
| MARKET VECTORS ETF TR | COM | 57060U829 | 16,361    | 377    | SH | DFND | 3 | 0 | 0 | 377    |
| MARKET VECTORS ETF TR | COM | 57060U795 | 11,151    | 300    | SH | DFND | 3 | 0 | 0 | 300    |
| MARKET VECTORS ETF TR | COM | 57061R536 | 24,044    | 802    | SH | DFND | 3 | 0 | 0 | 802    |
| MARKET VECTORS ETF TR | COM | 57060U837 | 7,751     | 453    | SH | DFND | 3 | 0 | 0 | 453    |
| MARKET VECTORS ETF TR | COM | 57061R544 | 982,511   | 29,224 | SH | DFND | 3 | 0 | 0 | 29,224 |
| MARKET VECTORS ETF TR | COM | 57060U605 | 297,665   | 5,628  | SH | DFND | 3 | 0 | 0 | 5,628  |
| MARKET VECTORS ETF TR | COM | 57061R551 | 43,257    | 980    | SH | DFND | 3 | 0 | 0 | 980    |
| MARKET VECTORS ETF TR | COM | 57060U191 | 619,083   | 12,479 | SH | DFND | 3 | 0 | 0 | 12,479 |
| MARKET VECTORS ETF TR | COM | 57061R205 | 423       | 16     | SH | DFND | 3 | 0 | 0 | 16     |
| MARKET VECTORS ETF TR | COM | 57060U183 | 56,730    | 536    | SH | DFND | 3 | 0 | 0 | 536    |
| MARKET VECTORS ETF TR | COM | 57060U878 | 537,203   | 17,470 | SH | DFND | 3 | 0 | 0 | 17,470 |
| MARKET VECTORS ETF TR | COM | 57060U506 | 4,586     | 205    | SH | DFND | 3 | 0 | 0 | 205    |
| MARKET VECTORS ETF TR | COM | 57060U613 | 11,159    | 420    | SH | DFND | 3 | 0 | 0 | 420    |
| MARKET VECTORS ETF TR | COM | 57060U225 | 31,190    | 500    | SH | DFND | 3 | 0 | 0 | 500    |
| MARKET VECTORS ETF TR | COM | 57060U514 | 525,658   | 20,876 | SH | DFND | 3 | 0 | 0 | 20,876 |
| MARKET VECTORS ETF TR | COM | 57060U134 | 43,145    | 1,378  | SH | DFND | 3 | 0 | 0 | 1,378  |
| MARKET VECTORS ETF TR | COM | 57060U530 | 14,325    | 820    | SH | DFND | 3 | 0 | 0 | 820    |
| MARKET VECTORS ETF TR | COM | 57060U753 | 4,500     | 180    | SH | DFND | 3 | 0 | 0 | 180    |
| MARKET VECTORS ETF TR | COM | 57060U886 | 5,899     | 302    | SH | DFND | 3 | 0 | 0 | 302    |
| MARKET VECTORS ETF TR | COM | 57060U803 | 7,060     | 400    | SH | DFND | 3 | 0 | 0 | 400    |
| MARKET VECTORS ETF TR | COM | 57060U324 | 116,531   | 4,886  | SH | DFND | 3 | 0 | 0 | 4,886  |
| MARKET VECTORS ETF TR | COM | 57060U332 | 17,449    | 680    | SH | DFND | 3 | 0 | 0 | 680    |
| MARKET VECTORS ETF TR | COM | 57061R403 | 2,959     | 116    | SH | DFND | 3 | 0 | 0 | 116    |
| MARKET VECTORS ETF TR | COM | 57061R544 | 331,964   | 9,874  | SH | DFND | 2 | 0 | 0 | 9,874  |
| MARKET VECTORS ETF TR | COM | 57060U100 | 503,790   | 23,589 | SH | DFND | 2 | 0 | 0 | 23,589 |
| MARKET VECTORS ETF TR | COM | 57060U506 | 24,943    | 1,115  | SH | DFND | 2 | 0 | 0 | 1,115  |
| MARKET VECTORS ETF TR | COM | 57060U522 | 7,250     | 318    | SH | DFND | 2 | 0 | 0 | 318    |

|                              |     |           |           |        |    |      |   |        |   |        |
|------------------------------|-----|-----------|-----------|--------|----|------|---|--------|---|--------|
| MARKET VECTORS ETF TR        | COM | 57061R536 | 1,499     | 50     | SH | DFND | 2 | 0      | 0 | 50     |
| MARKET VECTORS ETF TR        | COM | 57060U308 | 3,574     | 80     | SH | DFND | 2 | 0      | 0 | 80     |
| MARKET VECTORS ETF TR        | COM | 57060U605 | 110,540   | 2,090  | SH | DFND | 2 | 0      | 0 | 2,090  |
| MARKET VECTORS ETF TR        | COM | 57061R593 | 3,931     | 66     | SH | DFND | 2 | 0      | 0 | 66     |
| MARKET VECTORS ETF TR        | COM | 57060U878 | 634,988   | 20,650 | SH | DFND | 2 | 0      | 0 | 20,650 |
| MARKET VECTORS ETF TR        | COM | 57061R783 | 2,778     | 36     | SH | DFND | 2 | 0      | 0 | 36     |
| MARKET VECTORS ETF TR        | COM | 57060U506 | 3,803     | 170    | SH | DFND | 5 | 0      | 0 | 170    |
| MARKET VECTORS ETF TR        | COM | 57060U100 | 1,602     | 75     | SH | DFND | 5 | 0      | 0 | 75     |
| MARKET VECTORS ETF TR        | COM | 57060U233 | 300,511   | 5,882  | SH | DFND | 5 | 0      | 0 | 5,882  |
| MARKET VECTORS ETF TR        | COM | 57060U878 | 942,898   | 30,663 | SH | DFND | 5 | 0      | 0 | 30,663 |
| MARKET VECTORS ETF TR        | COM | 57060U845 | 1,525     | 65     | SH | DFND | 5 | 0      | 0 | 65     |
| MARKET VECTORS ETF TR        | COM | 57060U779 | 8,423     | 250    | SH | DFND | 2 | 0      | 0 | 250    |
| MARKET VECTORS ETF TR        | COM | 57061R569 | 10,842    | 150    | SH | DFND | 2 | 0      | 0 | 150    |
| MARKET VECTORS ETF TR        | COM | 57061R486 | 19,002    | 750    | SH | DFND | 2 | 0      | 0 | 750    |
| MARKET VECTORS ETF TR        | COM | 57060U787 | 78,192    | 2,491  | SH | DFND | 2 | 0      | 0 | 2,491  |
| MARKET VECTORS ETF TR        | COM | 57060U134 | 15,968    | 510    | SH | DFND | 2 | 0      | 0 | 510    |
| MARKET VECTORS ETF TR        | COM | 57060U886 | 185,876   | 9,515  | SH | DFND | 2 | 0      | 0 | 9,515  |
| MARKET VECTORS ETF TR        | COM | 57061R569 | 56,668    | 784    | SH | DFND | 5 | 0      | 0 | 784    |
| MARKET VECTORS ETF TR        | COM | 57060U316 | 39,984    | 2,040  | SH | DFND | 5 | 0      | 0 | 2,040  |
| MARKET VECTORS ETF TR        | COM | 57060U324 | 50,920    | 2,135  | SH | DFND | 5 | 0      | 0 | 2,135  |
| MARKETAXESS HOLDINGS INC     | COM | 57060D108 | 1,789,919 | 28,935 | SH | SOLE | 1 | 28,935 | 0 | 0      |
| MARKETO INC                  | COM | 57063L107 | 541,251   | 16,757 | SH | SOLE | 1 | 16,757 | 0 | 0      |
| MARKETO INC                  | COM | 57063L107 | 4,134     | 128    | SH | DFND | 3 | 0      | 0 | 128    |
| MARKWEST ENERGY PARTNERS L P | COM | 570759100 | 92,568    | 1,205  | SH | DFND | 4 | 0      | 0 | 1,205  |
| MARKWEST ENERGY PARTNERS L P | COM | 570759100 | 126,753   | 1,650  | SH | DFND | 3 | 0      | 0 | 1,650  |
| MARKWEST ENERGY PARTNERS L P | COM | 570759100 | 337,515   | 4,394  | SH | DFND | 2 | 0      | 0 | 4,394  |
| MARLIN BUSINESS SERVICES I   | COM | 571157106 | 100,229   | 5,471  | SH | SOLE | 1 | 5,471  | 0 | 0      |
| MARRIOTT INTERNATIONAL CL    | COM | 571903202 | 6,584,790 | 94,203 | SH | SOLE | 1 | 94,203 | 0 | 0      |
| MARRIOTT INTL INC NEW        | COM | 571903202 | 6,990     | 100    | SH | DFND | 3 | 0      | 0 | 100    |
| MARRIOTT INTL INC NEW        | COM | 571903202 | 286,241   | 4,095  | SH | DFND | 2 | 0      | 0 | 4,095  |
| MARRIOTT INTL INC NEW        | COM | 571903202 | 6,990     | 100    | SH | DFND | 5 | 0      | 0 | 100    |
| MARRIOTT VACATIONS WORLD     | COM | 57164Y107 | 1,384,494 | 21,834 | SH | SOLE | 1 | 21,834 | 0 | 0      |
| MARRIOTT VACATIONS WRLDWDE C | COM | 57164Y107 | 4,122     | 65     | SH | DFND | 4 | 0      | 0 | 65     |
| MARRIOTT VACATIONS WRLDWDE C | COM | 57164Y107 | 824       | 13     | SH | DFND | 3 | 0      | 0 | 13     |
| MARRIOTT VACATIONS WRLDWDE C | COM | 57164Y107 | 25,871    | 408    | SH | DFND | 2 | 0      | 0 | 408    |
| MARRONE BIO INNOVATIONS IN   | COM | 57165B106 | 19,772    | 7,433  | SH | SOLE | 1 | 7,433  | 0 | 0      |

|                              |     |           |             |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| MARRONE BIO INNOVATIONS INC  | COM | 57165B106 | 213,077     | 80,104    | SH | DFND | 2 | 0         | 0 | 80,104 |
| MARSH & MCLENNAN COS INC     | COM | 571748102 | 22,820      | 436       | SH | DFND | 4 | 0         | 0 | 436    |
| MARSH & MCLENNAN COS INC     | COM | 571748102 | 18,981      | 363       | SH | DFND | 3 | 0         | 0 | 363    |
| MARSH & MCLENNAN COS INC     | COM | 571748102 | 1,884       | 36        | SH | DFND | 2 | 0         | 0 | 36     |
| MARSH + MCLENNAN COS         | COM | 571748102 | 12,715,061  | 242,932   | SH | SOLE | 1 | 242,932   | 0 | 0      |
| MARTEN TRANS LTD             | COM | 573075108 | 365,550     | 20,525    | SH | DFND | 3 | 0         | 0 | 20,525 |
| MARTEN TRANSPORT LTD         | COM | 573075108 | 276,892     | 15,547    | SH | SOLE | 1 | 15,547    | 0 | 0      |
| MARTHA STEWART LIVING A      | COM | 573083102 | 70,344      | 19,540    | SH | SOLE | 1 | 19,540    | 0 | 0      |
| MARTHA STEWART LIVING OMNIME | COM | 573083102 | 4           | 1         | SH | DFND | 3 | 0         | 0 | 1      |
| MARTHA STEWART LIVING OMNIME | COM | 573083102 | 2,592       | 720       | SH | DFND | 2 | 0         | 0 | 720    |
| MARTIN MARIETTA MATERIALS    | COM | 573284106 | 2,813,161   | 21,818    | SH | SOLE | 1 | 21,818    | 0 | 0      |
| MARTIN MARIETTA MATLS INC    | COM | 573284106 | 188,897     | 1,465     | SH | DFND | 3 | 0         | 0 | 1,465  |
| MARTIN MIDSTREAM PRTNRS L P  | COM | 573331105 | 55,935      | 1,500     | SH | DFND | 4 | 0         | 0 | 1,500  |
| MARTIN MIDSTREAM PRTNRS L P  | COM | 573331105 | 25,477      | 683       | SH | DFND | 3 | 0         | 0 | 683    |
| MARTIN MIDSTREAM PRTNRS L P  | COM | 573331105 | 82,038      | 2,200     | SH | DFND | 2 | 0         | 0 | 2,200  |
| MARVELL TECHNOLOGY GROUP L   | COM | G5876H105 | 188,680     | 13,997    | SH | SOLE | 1 | 13,997    | 0 | 0      |
| MARVELL TECHNOLOGY GROUP LTD | COM | G5876H105 | 29,872      | 2,216     | SH | DFND | 3 | 0         | 0 | 2,216  |
| MARVELL TECHNOLOGY GROUP LTD | COM | G5876H105 | 9,234       | 685       | SH | DFND | 2 | 0         | 0 | 685    |
| MASCO CORP                   | COM | 574599106 | 2,988,876   | 124,953   | SH | SOLE | 1 | 124,953   | 0 | 0      |
| MASCO CORP                   | COM | 574599106 | 52,744      | 2,205     | SH | DFND | 4 | 0         | 0 | 2,205  |
| MASCO CORP                   | COM | 574599106 | 191         | 8         | SH | DFND | 3 | 0         | 0 | 8      |
| MASCO CORP                   | COM | 574599106 | 2,392       | 100       | SH | DFND | 2 | 0         | 0 | 100    |
| MASCO CORP                   | COM | 574599106 | 9,951       | 416       | SH | DFND | 5 | 0         | 0 | 416    |
| MASIMO CORP                  | COM | 574795100 | 794,084     | 37,316    | SH | SOLE | 1 | 37,316    | 0 | 0      |
| MASIMO CORP                  | COM | 574795100 | 1,107       | 52        | SH | DFND | 2 | 0         | 0 | 52     |
| MASONITE INTERNATIONAL COR   | COM | 575385109 | 1,065,345   | 19,237    | SH | SOLE | 1 | 19,237    | 0 | 0      |
| MASTEC INC                   | COM | 576323109 | 1,243,080   | 40,597    | SH | SOLE | 1 | 40,597    | 0 | 0      |
| MASTEC INC                   | COM | 576323109 | 10,227      | 334       | SH | DFND | 3 | 0         | 0 | 334    |
| MASTECH HOLDINGS INC         | COM | 57633B100 | 584         | 57        | SH | DFND | 3 | 0         | 0 | 57     |
| MASTECH HOLDINGS INC         | COM | 57633B100 | 1,096       | 107       | SH | DFND | 5 | 0         | 0 | 107    |
| MASTERCARD INC               | COM | 57636Q104 | 485,229     | 6,564     | SH | DFND | 4 | 0         | 0 | 6,564  |
| MASTERCARD INC               | COM | 57636Q104 | 1,397,310   | 18,903    | SH | DFND | 3 | 0         | 0 | 18,903 |
| MASTERCARD INC               | COM | 57636Q104 | 505,747     | 6,842     | SH | DFND | 2 | 0         | 0 | 6,842  |
| MASTERCARD INC               | COM | 57636Q104 | 3,696       | 50        | SH | DFND | 5 | 0         | 0 | 50     |
| MASTERCARD INC CLASS A       | COM | 57636Q104 | 28,862,138  | 390,451   | SH | SOLE | 1 | 390,451   | 0 | 0      |
| MATADOR RES CO               | COM | 576485205 | 31,020      | 1,200     | SH | DFND | 4 | 0         | 0 | 1,200  |
| MATADOR RES CO               | COM | 576485205 | 25,850      | 1,000     | SH | DFND | 3 | 0         | 0 | 1,000  |
| MATADOR RES CO               | COM | 576485205 | 1,939       | 75        | SH | DFND | 2 | 0         | 0 | 75     |
| MATADOR RESOURCES CO         | COM | 576485205 | 1,238,654   | 47,917    | SH | SOLE | 1 | 47,917    | 0 | 0      |
| MATERION CORP                | COM | 576690101 | 485,107     | 15,817    | SH | SOLE | 1 | 15,817    | 0 | 0      |
| MATRIX SERVICE CO            | COM | 576853105 | 489,009     | 20,274    | SH | SOLE | 1 | 20,274    | 0 | 0      |
| MATRIX SVC CO                | COM | 576853105 | 9,648       | 400       | SH | DFND | 4 | 0         | 0 | 400    |
| MATSON INC                   | COM | 57686G105 | 825,815     | 32,993    | SH | SOLE | 1 | 32,993    | 0 | 0      |
| MATTEL INC                   | COM | 577081102 | 180,005,121 | 5,872,924 | SH | SOLE | 1 | 5,872,924 | 0 | 0      |
| MATTEL INC                   | COM | 577081102 | 6,130       | 200       | SH | DFND | 4 | 0         | 0 | 200    |

|                            |     |           |             |           |    |      |   |           |   |         |
|----------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|---------|
| MATTEL INC                 | COM | 577081102 | 1,009,819   | 32,947    | SH | DFND | 3 | 0         | 0 | 32,947  |
| MATTEL INC                 | COM | 577081102 | 184,268     | 6,012     | SH | DFND | 2 | 0         | 0 | 6,012   |
| MATTEL INC                 | COM | 577081102 | 26,083      | 851       | SH | DFND | 5 | 0         | 0 | 851     |
| MATTHEWS INTL CORP CLASS A | COM | 577128101 | 1,003,720   | 22,869    | SH | SOLE | 1 | 22,869    | 0 | 0       |
| MATTRESS FIRM HOLDING CORP | COM | 57722W106 | 588,348     | 9,796     | SH | SOLE | 1 | 9,796     | 0 | 0       |
| MATTSON TECHNOLOGY INC     | COM | 577223100 | 269,927     | 109,282   | SH | DFND | 4 | 0         | 0 | 109,282 |
| MAVENIR SYSTEMS INC        | COM | 577675101 | 79,643      | 6,341     | SH | SOLE | 1 | 6,341     | 0 | 0       |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 454         | 15        | SH | DFND | 4 | 0         | 0 | 15      |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 1,210       | 40        | SH | DFND | 3 | 0         | 0 | 40      |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 263,901     | 8,727     | SH | DFND | 2 | 0         | 0 | 8,727   |
| MAXIM INTEGRATED PRODUCTS  | COM | 57772K101 | 669,997     | 22,156    | SH | SOLE | 1 | 22,156    | 0 | 0       |
| MAXIMUS INC                | COM | 577933104 | 2,082,506   | 51,894    | SH | SOLE | 1 | 51,894    | 0 | 0       |
| MAXIMUS INC                | COM | 577933104 | 9,792       | 244       | SH | DFND | 4 | 0         | 0 | 244     |
| MAXLINEAR INC              | COM | 57776J100 | 3,440       | 500       | SH | DFND | 3 | 0         | 0 | 500     |
| MAXLINEAR INC CLASS A      | COM | 57776J100 | 125,271     | 18,208    | SH | SOLE | 1 | 18,208    | 0 | 0       |
| MAXWELL TECHNOLOGIES INC   | COM | 577767106 | 170,607     | 19,565    | SH | SOLE | 1 | 19,565    | 0 | 0       |
| MAXWELL TECHNOLOGIES INC   | COM | 577767106 | 1,744       | 200       | SH | DFND | 3 | 0         | 0 | 200     |
| MAZOR ROBOTICS LTD         | COM | 57886P103 | 2,356       | 200       | SH | DFND | 4 | 0         | 0 | 200     |
| MB FINANCIAL INC           | COM | 55264U108 | 1,403,293   | 50,697    | SH | SOLE | 1 | 50,697    | 0 | 0       |
| MBIA INC                   | COM | 55262C100 | 44,826      | 4,883     | SH | SOLE | 1 | 4,883     | 0 | 0       |
| MBIA INC                   | COM | 55262C100 | 6,426       | 700       | SH | DFND | 2 | 0         | 0 | 700     |
| MCCLATCHY CO CLASS A       | COM | 579489105 | 134,161     | 39,929    | SH | SOLE | 1 | 39,929    | 0 | 0       |
| MCCORMICK & CO INC         | COM | 579780206 | 47,172      | 705       | SH | DFND | 4 | 0         | 0 | 705     |
| MCCORMICK & CO INC         | COM | 579780206 | 71,154      | 1,064     | SH | DFND | 3 | 0         | 0 | 1,064   |
| MCCORMICK & CO INC         | COM | 579780107 | 2,211       | 33        | SH | DFND | 2 | 0         | 0 | 33      |
| MCCORMICK & CO INC         | COM | 579780206 | 7,195       | 108       | SH | DFND | 5 | 0         | 0 | 108     |
| MCCORMICK + CO NON VTG SHR | COM | 579780206 | 3,212,939   | 48,026    | SH | SOLE | 1 | 48,026    | 0 | 0       |
| MCDERMOTT INTL INC         | COM | 580037109 | 888,162     | 155,273   | SH | SOLE | 1 | 155,273   | 0 | 0       |
| MCDERMOTT INTL INC         | COM | 580037109 | 4,576       | 800       | SH | DFND | 3 | 0         | 0 | 800     |
| MCDERMOTT INTL INC         | COM | 580037109 | 2,311       | 404       | SH | DFND | 2 | 0         | 0 | 404     |
| MCDONALD S CORP            | COM | 580135101 | 302,083,906 | 3,186,203 | SH | SOLE | 1 | 3,186,203 | 0 | 0       |
| MCDONALDS CORP             | COM | 580135101 | 667,380     | 7,039     | SH | DFND | 4 | 0         | 0 | 7,039   |
| MCDONALDS CORP             | COM | 580135101 | 2,784,278   | 29,367    | SH | DFND | 3 | 0         | 0 | 29,367  |
| MCDONALDS CORP             | COM | 580135101 | 2,168,109   | 22,868    | SH | DFND | 2 | 0         | 0 | 22,868  |
| MCDONALDS CORP             | COM | 580135101 | 65,170      | 687       | SH | DFND | 5 | 0         | 0 | 687     |
| MCEWEN MNG INC             | COM | 58039P107 | 98          | 50        | SH | DFND | 4 | 0         | 0 | 50      |
| MCEWEN MNG INC             | COM | 58039P107 | 124,966     | 63,758    | SH | DFND | 3 | 0         | 0 | 63,758  |
| MCEWEN MNG INC             | COM | 58039P107 | 596         | 304       | SH | DFND | 2 | 0         | 0 | 304     |
| MCG CAPITAL CORP           | COM | 58047P107 | 704         | 200       | SH | DFND | 2 | 0         | 0 | 200     |
| MCGRATH RENTCORP           | COM | 580589109 | 578,390     | 16,912    | SH | SOLE | 1 | 16,912    | 0 | 0       |
| MCGRAW HILL FINANCIAL INC  | COM | 580645109 | 9,977,683   | 118,149   | SH | SOLE | 1 | 118,149   | 0 | 0       |
| MCGRAW HILL FINL INC       | COM | 580645109 | 20,268      | 240       | SH | DFND | 4 | 0         | 0 | 240     |
| MCGRAW HILL FINL INC       | COM | 580645109 | 1,182       | 14        | SH | DFND | 3 | 0         | 0 | 14      |
| MCKESSON CORP              | COM | 58155Q103 | 18,042,989  | 92,685    | SH | SOLE | 1 | 92,685    | 0 | 0       |
| MCKESSON CORP              | COM | 58155Q103 | 175,592     | 902       | SH | DFND | 4 | 0         | 0 | 902     |
| MCKESSON CORP              | COM | 58155Q103 | 488,462     | 2,509     | SH | DFND | 3 | 0         | 0 | 2,509   |
| MCKESSON CORP              | COM | 58155Q103 | 182,211     | 936       | SH | DFND | 2 | 0         | 0 | 936     |
| MDC HOLDINGS INC           | COM | 552676108 | 2,598,440   | 102,624   | SH | SOLE | 1 | 102,624   | 0 | 0       |
| MDC PARTNERS INC A         | COM | 552697104 | 532,714     | 27,760    | SH | SOLE | 1 | 27,760    | 0 | 0       |
| MDU RES GROUP INC          | COM | 552690109 | 91,467      | 3,289     | SH | DFND | 3 | 0         | 0 | 3,289   |

|                             |     |           |            |         |    |      |   |         |   |        |
|-----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| MDU RES GROUP INC           | COM | 552690109 | 132,235    | 4,755   | SH | DFND | 2 | 0       | 0 | 4,755  |
| MDU RES GROUP INC           | COM | 552690109 | 1,319      | 47      | SH | DFND | 5 | 0       | 0 | 47     |
| MDU RESOURCES GROUP INC     | COM | 552690109 | 11,199,532 | 402,716 | SH | SOLE | 1 | 402,716 | 0 | 0      |
| MEAD JOHNSON NUTRITION CO   | COM | 582839106 | 8,345,834  | 86,737  | SH | SOLE | 1 | 86,737  | 0 | 0      |
| MEAD JOHNSON NUTRITION CO   | COM | 582839106 | 37,622     | 391     | SH | DFND | 4 | 0       | 0 | 391    |
| MEAD JOHNSON NUTRITION CO   | COM | 582839106 | 280,674    | 2,917   | SH | DFND | 2 | 0       | 0 | 2,917  |
| MEADOWBROOK INSURANCE GROU  | COM | 58319P108 | 222,645    | 38,059  | SH | SOLE | 1 | 38,059  | 0 | 0      |
| MEADWESTVACO CORP           | COM | 583334107 | 2,610,457  | 63,763  | SH | SOLE | 1 | 63,763  | 0 | 0      |
| MEADWESTVACO CORP           | COM | 583334107 | 1,351      | 33      | SH | DFND | 4 | 0       | 0 | 33     |
| MEADWESTVACO CORP           | COM | 583334107 | 9,826      | 240     | SH | DFND | 2 | 0       | 0 | 240    |
| MEASUREMENT SPECIALTIES IN  | COM | 583421102 | 1,051,804  | 12,286  | SH | SOLE | 1 | 12,286  | 0 | 0      |
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 4,281      | 50      | SH | DFND | 3 | 0       | 0 | 50     |
| MECHEL OAO                  | COM | 583840103 | 4,407      | 3,900   | SH | DFND | 4 | 0       | 0 | 3,900  |
| MEDALLION FINL CORP         | COM | 583928106 | 387,100    | 33,199  | SH | DFND | 3 | 0       | 0 | 33,199 |
| MEDALLION FINL CORP         | COM | 583928106 | 4,606      | 395     | SH | DFND | 5 | 0       | 0 | 395    |
| MEDASSETS INC               | COM | 584045108 | 968,038    | 46,720  | SH | SOLE | 1 | 46,720  | 0 | 0      |
| MEDIA GEN INC               | COM | 584404107 | 8,522      | 650     | SH | DFND | 4 | 0       | 0 | 650    |
| MEDIA GENERAL INC           | COM | 584404107 | 466,126    | 35,555  | SH | SOLE | 1 | 35,555  | 0 | 0      |
| MEDICAL PPTYS TRUST INC     | COM | 58463J304 | 11,823     | 964     | SH | DFND | 4 | 0       | 0 | 964    |
| MEDICAL PPTYS TRUST INC     | COM | 58463J304 | 275,169    | 22,445  | SH | DFND | 3 | 0       | 0 | 22,445 |
| MEDICAL PPTYS TRUST INC     | COM | 58463J304 | 153,227    | 12,498  | SH | DFND | 2 | 0       | 0 | 12,498 |
| MEDICAL PROPERTIES TRUST I  | COM | 58463J304 | 1,624,340  | 132,491 | SH | SOLE | 1 | 132,491 | 0 | 0      |
| MEDICINES COMPANY           | COM | 584688105 | 1,114,170  | 49,918  | SH | SOLE | 1 | 49,918  | 0 | 0      |
| MEDIDATA SOLUTIONS INC      | COM | 58471A105 | 1,839,142  | 41,525  | SH | SOLE | 1 | 41,525  | 0 | 0      |
| MEDIDATA SOLUTIONS INC      | COM | 58471A105 | 79,722     | 1,800   | SH | DFND | 3 | 0       | 0 | 1,800  |
| MEDIFAST INC                | COM | 58470H101 | 326,166    | 9,935   | SH | SOLE | 1 | 9,935   | 0 | 0      |
| MEDIVATION INC              | COM | 58501N101 | 138,121    | 1,397   | SH | SOLE | 1 | 1,397   | 0 | 0      |
| MEDIVATION INC              | COM | 58501N101 | 692        | 7       | SH | DFND | 4 | 0       | 0 | 7      |
| MEDIVATION INC              | COM | 58501N101 | 31,342     | 317     | SH | DFND | 3 | 0       | 0 | 317    |
| MEDLEY CAP CORP             | COM | 58503F106 | 812,622    | 68,808  | SH | DFND | 4 | 0       | 0 | 68,808 |
| MEDLEY CAP CORP             | COM | 58503F106 | 502,501    | 42,549  | SH | DFND | 3 | 0       | 0 | 42,549 |
| MEDLEY CAP CORP             | COM | 58503F106 | 54,857     | 4,645   | SH | DFND | 2 | 0       | 0 | 4,645  |
| MEDLEY CAP CORP             | COM | 58503F106 | 383,867    | 32,504  | SH | DFND | 5 | 0       | 0 | 32,504 |
| MEDNAX INC                  | COM | 58502B106 | 10,980,282 | 200,297 | SH | SOLE | 1 | 200,297 | 0 | 0      |
| MEDNAX INC                  | COM | 58502B106 | 1,480      | 27      | SH | DFND | 3 | 0       | 0 | 27     |
| MEDNAX INC                  | COM | 58502B106 | 12,883     | 235     | SH | DFND | 2 | 0       | 0 | 235    |
| MEDTRONIC INC               | COM | 585055106 | 28,363,622 | 457,847 | SH | SOLE | 1 | 457,847 | 0 | 0      |
| MEDTRONIC INC               | COM | 585055106 | 271,289    | 4,379   | SH | DFND | 4 | 0       | 0 | 4,379  |
| MEDTRONIC INC               | COM | 585055106 | 1,463,563  | 23,625  | SH | DFND | 3 | 0       | 0 | 23,625 |
| MEDTRONIC INC               | COM | 585055106 | 291,210    | 4,701   | SH | DFND | 2 | 0       | 0 | 4,701  |
| MELCO CROWN ENTMT LTD       | COM | 585464100 | 114,808    | 4,367   | SH | DFND | 3 | 0       | 0 | 4,367  |
| MELCO CROWN ENTMT LTD       | COM | 585464100 | 97,930     | 3,725   | SH | DFND | 2 | 0       | 0 | 3,725  |
| MELLANOX TECHNOLOGIES LTD   | COM | M51363113 | 1,481      | 33      | SH | DFND | 4 | 0       | 0 | 33     |
| MEMORIAL PRODTN PARTNERS LP | COM | 586048100 | 116,600    | 5,300   | SH | DFND | 4 | 0       | 0 | 5,300  |
| MEMORIAL PRODTN PARTNERS LP | COM | 586048100 | 5,632      | 256     | SH | DFND | 2 | 0       | 0 | 256    |

|                              |     |           |             |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| MEN S WEARHOUSE INC/THE      | COM | 587118100 | 1,726,222   | 36,557    | SH | SOLE | 1 | 36,557    | 0 | 0      |
| MENS WEARHOUSE INC           | COM | 587118100 | 37,776      | 800       | SH | DFND | 3 | 0         | 0 | 800    |
| MENTOR GRAPHICS CORP         | COM | 587200106 | 5,207,083   | 254,066   | SH | SOLE | 1 | 254,066   | 0 | 0      |
| MERCADOLIBRE INC             | COM | 58733R102 | 40,744      | 375       | SH | DFND | 2 | 0         | 0 | 375    |
| MERCANTILE BANK CORP         | COM | 587376104 | 209,512     | 10,998    | SH | SOLE | 1 | 10,998    | 0 | 0      |
| MERCHANTS BANCSHARES INC     | COM | 588448100 | 94,916      | 3,367     | SH | SOLE | 1 | 3,367     | 0 | 0      |
| MERCK & CO INC NEW           | COM | 58933Y105 | 4,049,500   | 68,311    | SH | DFND | 4 | 0         | 0 | 68,311 |
| MERCK & CO INC NEW           | COM | 58933Y105 | 1,525,923   | 25,741    | SH | DFND | 3 | 0         | 0 | 25,741 |
| MERCK & CO INC NEW           | COM | 58933Y105 | 1,975,133   | 33,319    | SH | DFND | 2 | 0         | 0 | 33,319 |
| MERCK & CO INC NEW           | COM | 58933Y105 | 55,545      | 937       | SH | DFND | 5 | 0         | 0 | 937    |
| MERCK + CO. INC.             | COM | 58933Y105 | 405,739,944 | 6,844,466 | SH | SOLE | 1 | 6,844,466 | 0 | 0      |
| MERCURY GENERAL CORP         | COM | 589400100 | 3,541,898   | 72,565    | SH | SOLE | 1 | 72,565    | 0 | 0      |
| MERCURY GENL CORP NEW        | COM | 589400100 | 22,453      | 460       | SH | DFND | 3 | 0         | 0 | 460    |
| MERCURY SYSTEMS INC          | COM | 589378108 | 279,126     | 25,352    | SH | SOLE | 1 | 25,352    | 0 | 0      |
| MEREDITH CORP                | COM | 589433101 | 4,086,715   | 95,484    | SH | SOLE | 1 | 95,484    | 0 | 0      |
| MEREDITH CORP                | COM | 589433101 | 248,039     | 5,795     | SH | DFND | 2 | 0         | 0 | 5,795  |
| MERGE HEALTHCARE INC         | COM | 589499102 | 101,675     | 46,216    | SH | SOLE | 1 | 46,216    | 0 | 0      |
| MERIDIAN BANCORP INC         | COM | 58958U103 | 140,237     | 13,280    | SH | SOLE | 1 | 13,280    | 0 | 0      |
| MERIDIAN BIOSCIENCE INC      | COM | 589584101 | 564,417     | 31,906    | SH | SOLE | 1 | 31,906    | 0 | 0      |
| MERIDIAN BIOSCIENCE INC      | COM | 589584101 | 30,073      | 1,700     | SH | DFND | 3 | 0         | 0 | 1,700  |
| MERIT MEDICAL SYSTEMS INC    | COM | 589889104 | 392,313     | 33,023    | SH | SOLE | 1 | 33,023    | 0 | 0      |
| MERITAGE HOMES CORP          | COM | 59001A102 | 1,058,149   | 29,807    | SH | SOLE | 1 | 29,807    | 0 | 0      |
| MERITAGE HOMES CORP          | COM | 59001A102 | 888         | 25        | SH | DFND | 4 | 0         | 0 | 25     |
| MERITAGE HOMES CORP          | COM | 59001A102 | 2,485       | 70        | SH | DFND | 2 | 0         | 0 | 70     |
| MERITOR INC                  | COM | 59001K100 | 693,944     | 63,958    | SH | SOLE | 1 | 63,958    | 0 | 0      |
| MERRIMACK PHARMACEUTICALS    | COM | 590328100 | 563,465     | 64,176    | SH | SOLE | 1 | 64,176    | 0 | 0      |
| MERRIMACK PHARMACEUTICALS IN | COM | 590328100 | 10,536      | 1,200     | SH | DFND | 4 | 0         | 0 | 1,200  |
| MESA LABORATORIES INC        | COM | 59064R109 | 105,391     | 1,824     | SH | SOLE | 1 | 1,824     | 0 | 0      |
| MESA RTY TR                  | COM | 590660106 | 3,485       | 100       | SH | DFND | 4 | 0         | 0 | 100    |
| META FINANCIAL GROUP INC     | COM | 59100U108 | 141,252     | 4,006     | SH | SOLE | 1 | 4,006     | 0 | 0      |
| METALICO INC                 | COM | 591176102 | 6,820       | 6,200     | SH | DFND | 4 | 0         | 0 | 6,200  |
| METALICO INC                 | COM | 591176102 | 1,100       | 1,000     | SH | DFND | 3 | 0         | 0 | 1,000  |
| METHANEX CORP                | COM | 59151K959 | 250,190     | 3,748     | SH | SOLE | 1 | 3,748     | 0 | 0      |
| METHANEX CORP                | COM | 59151K108 | 840,010     | 12,575    | SH | DFND | 4 | 0         | 0 | 12,575 |
| METHANEX CORP                | COM | 59151K108 | 56,780      | 850       | SH | DFND | 3 | 0         | 0 | 850    |
| METHODE ELECTRONICS INC      | COM | 591520200 | 1,074,355   | 29,139    | SH | SOLE | 1 | 29,139    | 0 | 0      |
| METHODE ELECTRS INC          | COM | 591520200 | 10,139      | 275       | SH | DFND | 4 | 0         | 0 | 275    |
| METHODE ELECTRS INC          | COM | 591520200 | 7,374       | 200       | SH | DFND | 3 | 0         | 0 | 200    |
| METLIFE INC                  | COM | 59156R108 | 25,864,783  | 481,474   | SH | SOLE | 1 | 481,474   | 0 | 0      |
| METLIFE INC                  | COM | 59156R108 | 354,999     | 6,608     | SH | DFND | 4 | 0         | 0 | 6,608  |
| METLIFE INC                  | COM | 59156R108 | 689,779     | 12,840    | SH | DFND | 3 | 0         | 0 | 12,840 |
| METLIFE INC                  | COM | 59156R108 | 219,392     | 4,084     | SH | DFND | 2 | 0         | 0 | 4,084  |
| METLIFE INC                  | COM | 59156R108 | 8,273       | 154       | SH | DFND | 5 | 0         | 0 | 154    |
| METRO BANCORP INC            | COM | 59161R101 | 224,749     | 9,268     | SH | SOLE | 1 | 9,268     | 0 | 0      |
| METRO BANCORP INC PA         | COM | 59161R101 | 2,668       | 110       | SH | DFND | 2 | 0         | 0 | 110    |
| METSO OYJ                    | COM | 571342906 | 5,912,984   | 166,011   | SH | SOLE | 1 | 166,011   | 0 | 0      |
| METTLER TOLEDO INTERNATION   | COM | 592688105 | 14,744,636  | 57,567    | SH | SOLE | 1 | 57,567    | 0 | 0      |
| METTLER TOLEDO               | COM | 592688105 | 4,866       | 19        | SH | DFND | 4 | 0         | 0 | 19     |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| INTERNATIONAL                |     |           |           |         |    |      |   |         |   |        |
| MFA FINANCIAL INC            | COM | 55272X102 | 98,378    | 12,645  | SH | SOLE | 1 | 12,645  | 0 | 0      |
| MFA FINL INC                 | COM | 55272X102 | 36,566    | 4,700   | SH | DFND | 4 | 0       | 0 | 4,700  |
| MFA FINL INC                 | COM | 55272X102 | 74,976    | 9,637   | SH | DFND | 3 | 0       | 0 | 9,637  |
| MFA FINL INC                 | COM | 55272X102 | 18,337    | 2,357   | SH | DFND | 2 | 0       | 0 | 2,357  |
| MFA FINL INC                 | COM | 55272X102 | 4,333     | 557     | SH | DFND | 5 | 0       | 0 | 557    |
| MFC INDL LTD                 | COM | 55278T105 | 40,527    | 5,700   | SH | DFND | 3 | 0       | 0 | 5,700  |
| MFS CHARTER INCOME TR        | COM | 552727109 | 134,849   | 15,220  | SH | DFND | 2 | 0       | 0 | 15,220 |
| MFS GOVT MKTS INCOME TR      | COM | 552939100 | 5,700     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| MFS HIGH INCOME MUN TR       | COM | 59318D104 | 4,750     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| MFS HIGH YIELD MUN TR        | COM | 59318E102 | 3,481     | 802     | SH | DFND | 3 | 0       | 0 | 802    |
| MFS HIGH YIELD MUN TR        | COM | 59318E102 | 6,510     | 1,500   | SH | DFND | 2 | 0       | 0 | 1,500  |
| MFS HIGH YIELD MUN TR        | COM | 59318E102 | 17        | 4       | SH | DFND | 5 | 0       | 0 | 4      |
| MFS INTER INCOME TR          | COM | 55273C107 | 10,020    | 2,000   | SH | DFND | 4 | 0       | 0 | 2,000  |
| MFS INTER INCOME TR          | COM | 55273C107 | 10,020    | 2,000   | SH | DFND | 3 | 0       | 0 | 2,000  |
| MFS INTER INCOME TR          | COM | 55273C107 | 3,492     | 697     | SH | DFND | 5 | 0       | 0 | 697    |
| MFS INTERMEDIATE HIGH INC FD | COM | 59318T109 | 1,374     | 505     | SH | DFND | 4 | 0       | 0 | 505    |
| MFS INTERMEDIATE HIGH INC FD | COM | 59318T109 | 21,676    | 7,969   | SH | DFND | 3 | 0       | 0 | 7,969  |
| MFS INVT GRADE MUN TR        | COM | 59318B108 | 4,588     | 502     | SH | DFND | 4 | 0       | 0 | 502    |
| MFS MULTIMARKET INCOME TR    | COM | 552737108 | 6,420     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| MFS MULTIMARKET INCOME TR    | COM | 552737108 | 1,066     | 166     | SH | DFND | 2 | 0       | 0 | 166    |
| MFS SPL VALUE TR             | COM | 55274E102 | 3,800     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| MFS SPL VALUE TR             | COM | 55274E102 | 21,660    | 2,850   | SH | DFND | 3 | 0       | 0 | 2,850  |
| MGE ENERGY INC               | COM | 55277P104 | 844,312   | 22,660  | SH | SOLE | 1 | 22,660  | 0 | 0      |
| MGE ENERGY INC               | COM | 55277P104 | 67,106    | 1,801   | SH | DFND | 3 | 0       | 0 | 1,801  |
| MGE ENERGY INC               | COM | 55277P104 | 33,795    | 907     | SH | DFND | 2 | 0       | 0 | 907    |
| MGE ENERGY INC               | COM | 55277P104 | 4,956     | 133     | SH | DFND | 5 | 0       | 0 | 133    |
| MGIC INVESTMENT CORP         | COM | 552848103 | 1,728,158 | 221,275 | SH | SOLE | 1 | 221,275 | 0 | 0      |
| MGIC INVT CORP WIS           | COM | 552848103 | 31,396    | 4,020   | SH | DFND | 4 | 0       | 0 | 4,020  |
| MGIC INVT CORP WIS           | COM | 552848103 | 11,653    | 1,492   | SH | DFND | 2 | 0       | 0 | 1,492  |
| MGM RESORTS INTERNATIONAL    | COM | 552953101 | 281,242   | 12,346  | SH | SOLE | 1 | 12,346  | 0 | 0      |
| MGM RESORTS INTERNATIONAL    | COM | 552953101 | 324,729   | 14,255  | SH | DFND | 3 | 0       | 0 | 14,255 |
| MGM RESORTS INTERNATIONAL    | COM | 552953101 | 22,780    | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| MGM RESORTS INTERNATIONAL    | COM | 552953101 | 2,278     | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| MICHAEL KORS HLDGS LTD       | COM | G60754101 | 124,219   | 1,740   | SH | DFND | 4 | 0       | 0 | 1,740  |
| MICHAEL KORS HLDGS LTD       | COM | G60754101 | 110,655   | 1,550   | SH | DFND | 3 | 0       | 0 | 1,550  |
| MICHAEL KORS HLDGS LTD       | COM | G60754101 | 80,457    | 1,127   | SH | DFND | 2 | 0       | 0 | 1,127  |
| MICHAEL KORS HOLDINGS LTD    | COM | G60754101 | 5,720,195 | 80,126  | SH | SOLE | 1 | 80,126  | 0 | 0      |
| MICREL INC                   | COM | 594793101 | 412,064   | 34,253  | SH | SOLE | 1 | 34,253  | 0 | 0      |
| MICREL INC                   | COM | 594793101 | 21,695    | 1,803   | SH | DFND | 3 | 0       | 0 | 1,803  |
| MICROCHIP TECHNOLOGY INC     | COM | 595017104 | 3,966,470 | 83,982  | SH | SOLE | 1 | 83,982  | 0 | 0      |
| MICROCHIP TECHNOLOGY INC     | COM | 595017104 | 81,236    | 1,720   | SH | DFND | 4 | 0       | 0 | 1,720  |
| MICROCHIP TECHNOLOGY INC     | COM | 595017104 | 156,001   | 3,303   | SH | DFND | 3 | 0       | 0 | 3,303  |
| MICROCHIP TECHNOLOGY INC     | COM | 595017104 | 92,004    | 1,948   | SH | DFND | 2 | 0       | 0 | 1,948  |



|                            |     |           |             |            |    |      |   |            |   |         |
|----------------------------|-----|-----------|-------------|------------|----|------|---|------------|---|---------|
| MICRON TECHNOLOGY INC      | COM | 595112103 | 14,101,416  | 411,600    | SH | SOLE | 1 | 411,600    | 0 | 0       |
| MICRON TECHNOLOGY INC      | COM | 595112103 | 82,361      | 2,404      | SH | DFND | 4 | 0          | 0 | 2,404   |
| MICRON TECHNOLOGY INC      | COM | 595112103 | 778,730     | 22,730     | SH | DFND | 3 | 0          | 0 | 22,730  |
| MICRON TECHNOLOGY INC      | COM | 595112103 | 329,684     | 9,623      | SH | DFND | 2 | 0          | 0 | 9,623   |
| MICRON TECHNOLOGY INC      | COM | 595112103 | 20,556      | 600        | SH | DFND | 5 | 0          | 0 | 600     |
| MICROSEMI CORP             | COM | 595137100 | 1,853,888   | 72,959     | SH | SOLE | 1 | 72,959     | 0 | 0       |
| MICROSEMI CORP             | COM | 595137100 | 1,830       | 72         | SH | DFND | 4 | 0          | 0 | 72      |
| MICROSOFT CORP             | COM | 594918104 | 501,595,636 | 10,819,578 | SH | SOLE | 1 | 10,819,578 | 0 | 0       |
| MICROSOFT CORP             | COM | 594918104 | 3,096,824   | 66,799     | SH | DFND | 4 | 0          | 0 | 66,799  |
| MICROSOFT CORP             | COM | 594918104 | 6,269,176   | 135,228    | SH | DFND | 3 | 0          | 0 | 135,228 |
| MICROSOFT CORP             | COM | 594918104 | 2,792,107   | 60,227     | SH | DFND | 2 | 0          | 0 | 60,227  |
| MICROSOFT CORP             | COM | 594918104 | 87,565      | 1,889      | SH | DFND | 5 | 0          | 0 | 1,889   |
| MICROSTRATEGY INC CL A     | COM | 594972408 | 910,908     | 6,962      | SH | SOLE | 1 | 6,962      | 0 | 0       |
| MICROVISION INC DEL        | COM | 594960304 | 537         | 277        | SH | DFND | 3 | 0          | 0 | 277     |
| MID AMERICA APARTMENT COMM | COM | 59522J103 | 9,915,973   | 151,043    | SH | SOLE | 1 | 151,043    | 0 | 0       |
| MID CON ENERGY PARTNERS LP | COM | 59560V109 | 4,390       | 200        | SH | DFND | 2 | 0          | 0 | 200     |
| MID-AMER APT CMNTYS INC    | COM | 59522J103 | 9,417       | 143        | SH | DFND | 4 | 0          | 0 | 143     |
| MID-AMER APT CMNTYS INC    | COM | 59522J103 | 700,157     | 10,665     | SH | DFND | 3 | 0          | 0 | 10,665  |
| MIDDLEBY CORP              | COM | 596278101 | 92,184      | 1,046      | SH | SOLE | 1 | 1,046      | 0 | 0       |
| MIDDLEBY CORP              | COM | 596278101 | 529         | 6          | SH | DFND | 4 | 0          | 0 | 6       |
| MIDDLEBY CORP              | COM | 596278101 | 99,411      | 1,128      | SH | DFND | 3 | 0          | 0 | 1,128   |
| MIDDLESEX WATER CO         | COM | 596680108 | 204,840     | 10,451     | SH | SOLE | 1 | 10,451     | 0 | 0       |
| MIDDLESEX WATER CO         | COM | 596680108 | 446,311     | 22,771     | SH | DFND | 4 | 0          | 0 | 22,771  |
| MIDDLESEX WATER CO         | COM | 596680108 | 24,853      | 1,268      | SH | DFND | 3 | 0          | 0 | 1,268   |
| MIDDLESEX WATER CO         | COM | 596680108 | 1,960       | 100        | SH | DFND | 2 | 0          | 0 | 100     |
| MIDSOUTH BANCORP INC       | COM | 598039105 | 101,840     | 5,446      | SH | SOLE | 1 | 5,446      | 0 | 0       |
| MIDSTATES PETROLEUM CO INC | COM | 59804T100 | 122,730     | 24,303     | SH | SOLE | 1 | 24,303     | 0 | 0       |
| MIDWAY GOLD CORP           | COM | 598153104 | 416         | 400        | SH | DFND | 3 | 0          | 0 | 400     |
| MIDWESTONE FINANCIAL GROUP | COM | 598511103 | 104,972     | 4,562      | SH | SOLE | 1 | 4,562      | 0 | 0       |
| MILLENNIAL MEDIA INC       | COM | 60040N105 | 91,640      | 49,269     | SH | SOLE | 1 | 49,269     | 0 | 0       |
| MILLER ENERGY RESOURCES IN | COM | 600527105 | 86,324      | 19,619     | SH | SOLE | 1 | 19,619     | 0 | 0       |
| MILLER HERMAN INC          | COM | 600544100 | 2,985       | 100        | SH | DFND | 3 | 0          | 0 | 100     |
| MILLER INDUSTRIES INC/TENN | COM | 600551204 | 124,857     | 7,388      | SH | SOLE | 1 | 7,388      | 0 | 0       |
| MIMEDX GROUP INC           | COM | 602496101 | 433,925     | 60,859     | SH | SOLE | 1 | 60,859     | 0 | 0       |
| MINCO GOLD CORPORATION     | COM | 60254D108 | 696         | 1,800      | SH | DFND | 3 | 0          | 0 | 1,800   |
| MINDRAY MEDICAL INTL LTD   | COM | 602675100 | 7,872       | 261        | SH | DFND | 4 | 0          | 0 | 261     |
| MINDRAY MEDICAL INTL LTD   | COM | 602675100 | 1,508       | 50         | SH | DFND | 5 | 0          | 0 | 50      |
| MINERALS TECHNOLOGIES INC  | COM | 603158106 | 5,594,629   | 90,660     | SH | SOLE | 1 | 90,660     | 0 | 0       |
| MIRATI THERAPEUTICS INC    | COM | 60468T105 | 82,122      | 4,690      | SH | SOLE | 1 | 4,690      | 0 | 0       |
| MISTRAS GROUP INC          | COM | 60649T107 | 218,300     | 10,701     | SH | SOLE | 1 | 10,701     | 0 | 0       |
| MITCHAM INDS INC           | COM | 606501104 | 11,050      | 1,000      | SH | DFND | 2 | 0          | 0 | 1,000   |
| MITCHAM INDUSTRIES INC     | COM | 606501104 | 91,582      | 8,288      | SH | SOLE | 1 | 8,288      | 0 | 0       |
| MITEK SYS INC              | COM | 606710200 | 7,471       | 3,100      | SH | DFND | 3 | 0          | 0 | 3,100   |
| MITEK SYS INC              | COM | 606710200 | 2,410       | 1,000      | SH | DFND | 2 | 0          | 0 | 1,000   |

|                              |        |           |            |         |    |      |      |         |   |        |   |
|------------------------------|--------|-----------|------------|---------|----|------|------|---------|---|--------|---|
| mitsubishi ufj finl group in | COM    | 606822104 | 2,839      | 506     | SH | DFND | 4    | 0       | 0 | 506    |   |
| mitsubishi ufj finl group in | COM    | 606822104 | 5,324      | 949     | SH | DFND | 3    | 0       | 0 | 949    |   |
| mitsubishi ufj finl group in | COM    | 606822104 | 1,773      | 316     | SH | DFND | 5    | 0       | 0 | 316    |   |
| mks instrument inc           | COM    | 55306N104 | 18,092     | 542     | SH | DFND | 4    | 0       | 0 | 542    |   |
| mks instrument inc           | COM    | 55306N104 | 10,014     | 300     | SH | DFND | 3    | 0       | 0 | 300    |   |
| mks instruments inc          | COM    | 55306N104 | 1,370,049  | 41,044  | SH | SOLE | 1    | 41,044  | 0 | 0      |   |
| mobile mini inc              | COM    | 60740F105 | 1,254,059  | 35,861  | SH | SOLE | 1    | 35,861  | 0 | 0      |   |
| mobile mini inc              | COM    | 60740F105 | 679,642    | 19,435  | SH | DFND | 3    | 0       | 0 | 19,435 |   |
| mobile mini inc              | COM    | 60740F105 | 10,736     | 307     | SH | DFND | 2    | 0       | 0 | 307    |   |
| mobile telesystems ojsc      | COM    | 607409109 | 10,458     | 700     | SH | DFND | 4    | 0       | 0 | 700    |   |
| mobile telesystems ojsc      | COM    | 607409109 | 4,721      | 316     | SH | DFND | 2    | 0       | 0 | 316    |   |
| mobile telesystems sp adr    | ADR    | 607409109 | 4,413,007  | 295,382 | SH | SOLE | 1    | 295,382 | 0 | 0      |   |
| mobileye n v amstelveen      | OPTION | N51488907 | 3,050      | 5       | SH | Call | DFND | 4       | 0 | 0      | 5 |
| mobileye n v amstelveen      | COM    | N51488117 | 36,977     | 690     | SH | DFND | 4    | 0       | 0 | 690    |   |
| mobileye n v amstelveen      | COM    | N51488117 | 61,629     | 1,150   | SH | DFND | 3    | 0       | 0 | 1,150  |   |
| mobileye n v amstelveen      | COM    | N51488117 | 226,150    | 4,220   | SH | DFND | 2    | 0       | 0 | 4,220  |   |
| model n inc                  | COM    | 607525102 | 124,206    | 12,597  | SH | SOLE | 1    | 12,597  | 0 | 0      |   |
| modine manufacturing co      | COM    | 607828100 | 369,798    | 31,154  | SH | SOLE | 1    | 31,154  | 0 | 0      |   |
| moduslink global solutions   | COM    | 60786L107 | 86,280     | 24,168  | SH | SOLE | 1    | 24,168  | 0 | 0      |   |
| moelis + co                  | COM    | 60786M105 | 164,535    | 4,818   | SH | SOLE | 1    | 4,818   | 0 | 0      |   |
| mohawk inds inc              | COM    | 608190104 | 469,308    | 3,481   | SH | DFND | 2    | 0       | 0 | 3,481  |   |
| mohawk industries inc        | COM    | 608190104 | 3,010,531  | 22,330  | SH | SOLE | 1    | 22,330  | 0 | 0      |   |
| molina healthcare inc        | COM    | 60855R100 | 980,810    | 23,187  | SH | SOLE | 1    | 23,187  | 0 | 0      |   |
| molina healthcare inc        | COM    | 60855R100 | 9,856      | 233     | SH | DFND | 4    | 0       | 0 | 233    |   |
| molina healthcare inc        | COM    | 60855R100 | 3,638      | 86      | SH | DFND | 2    | 0       | 0 | 86     |   |
| molson coors brewing co      | COM    | 60871R209 | 4,094      | 55      | SH | DFND | 4    | 0       | 0 | 55     |   |
| molson coors brewing co      | COM    | 60871R209 | 66,326     | 891     | SH | DFND | 3    | 0       | 0 | 891    |   |
| molson coors brewing co      | COM    | 60871R209 | 27,692     | 372     | SH | DFND | 2    | 0       | 0 | 372    |   |
| molson coors brewing co b    | COM    | 60871R209 | 4,423,895  | 59,429  | SH | SOLE | 1    | 59,429  | 0 | 0      |   |
| molycorp inc                 | COM    | 608753109 | 141,604    | 118,995 | SH | SOLE | 1    | 118,995 | 0 | 0      |   |
| molycorp inc del             | COM    | 608753109 | 1,785      | 1,500   | SH | DFND | 4    | 0       | 0 | 1,500  |   |
| molycorp inc del             | COM    | 608753109 | 11,781     | 9,900   | SH | DFND | 3    | 0       | 0 | 9,900  |   |
| molycorp inc del             | COM    | 608753109 | 1,860      | 1,563   | SH | DFND | 2    | 0       | 0 | 1,563  |   |
| momenta pharmaceuticals in   | COM    | 60877T100 | 416,189    | 36,701  | SH | SOLE | 1    | 36,701  | 0 | 0      |   |
| monarch casino + resort in   | COM    | 609027107 | 87,729     | 7,366   | SH | SOLE | 1    | 7,366   | 0 | 0      |   |
| mondelez international inc   | COM    | 609207105 | 30,032,656 | 876,482 | SH | SOLE | 1    | 876,482 | 0 | 0      |   |
| mondelez intl inc            | COM    | 609207105 | 349,724    | 10,206  | SH | DFND | 4    | 0       | 0 | 10,206 |   |
| mondelez intl inc            | COM    | 609207105 | 634,753    | 18,525  | SH | DFND | 3    | 0       | 0 | 18,525 |   |
| mondelez intl inc            | COM    | 609207105 | 945,752    | 27,601  | SH | DFND | 2    | 0       | 0 | 27,601 |   |
| mondelez intl inc            | COM    | 609207105 | 11,582     | 338     | SH | DFND | 5    | 0       | 0 | 338    |   |
| moneygram international in   | COM    | 60935Y208 | 239,150    | 19,071  | SH | SOLE | 1    | 19,071  | 0 | 0      |   |

|                              |     |           |            |         |    |      |   |         |   |       |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|-------|
| MONMOUTH REAL ESTATE INV C   | COM | 609720107 | 370,018    | 36,563  | SH | SOLE | 1 | 36,563  | 0 | 0     |
| MONOLITHIC POWER SYSTEMS I   | COM | 609839105 | 1,292,647  | 29,345  | SH | SOLE | 1 | 29,345  | 0 | 0     |
| MONOLITHIC PWR SYS INC       | COM | 609839105 | 3,348      | 76      | SH | DFND | 2 | 0       | 0 | 76    |
| MONOTYPE IMAGING HOLDINGS    | COM | 61022P100 | 858,238    | 30,305  | SH | SOLE | 1 | 30,305  | 0 | 0     |
| MONRO MUFFLER BRAKE INC      | COM | 610236101 | 1,174,280  | 24,197  | SH | SOLE | 1 | 24,197  | 0 | 0     |
| MONRO MUFFLER BRAKE INC      | COM | 610236101 | 159,906    | 3,295   | SH | DFND | 3 | 0       | 0 | 3,295 |
| MONSANTO CO                  | COM | 61166W101 | 19,238,422 | 170,993 | SH | SOLE | 1 | 170,993 | 0 | 0     |
| MONSANTO CO NEW              | COM | 61166W101 | 475,742    | 4,228   | SH | DFND | 4 | 0       | 0 | 4,228 |
| MONSANTO CO NEW              | COM | 61166W101 | 693,181    | 6,161   | SH | DFND | 3 | 0       | 0 | 6,161 |
| MONSANTO CO NEW              | COM | 61166W101 | 147,521    | 1,311   | SH | DFND | 2 | 0       | 0 | 1,311 |
| MONSANTO CO NEW              | COM | 61166W101 | 2,813      | 25      | SH | DFND | 5 | 0       | 0 | 25    |
| MONSTER BEVERAGE CORP        | COM | 611740101 | 5,967,167  | 65,094  | SH | SOLE | 1 | 65,094  | 0 | 0     |
| MONSTER BEVERAGE CORP        | COM | 611740101 | 45,835     | 500     | SH | DFND | 3 | 0       | 0 | 500   |
| MONSTER BEVERAGE CORP        | COM | 611740101 | 242,100    | 2,641   | SH | DFND | 2 | 0       | 0 | 2,641 |
| MONSTER WORLDWIDE INC        | COM | 611742107 | 382,943    | 69,626  | SH | SOLE | 1 | 69,626  | 0 | 0     |
| MONSTER WORLDWIDE INC        | COM | 611742107 | 83         | 15      | SH | DFND | 3 | 0       | 0 | 15    |
| MONSTER WORLDWIDE INC        | COM | 611742107 | 2,750      | 500     | SH | DFND | 2 | 0       | 0 | 500   |
| MONTPELIER RE HOLDINGS LTD   | COM | G62185106 | 3,120,503  | 100,370 | SH | SOLE | 1 | 100,370 | 0 | 0     |
| MOODY S CORP                 | COM | 615369105 | 7,198,443  | 76,174  | SH | SOLE | 1 | 76,174  | 0 | 0     |
| MOODYS CORP                  | COM | 615369105 | 28,350     | 300     | SH | DFND | 4 | 0       | 0 | 300   |
| MOODYS CORP                  | COM | 615369105 | 25,266     | 267     | SH | DFND | 3 | 0       | 0 | 267   |
| MOOG INC                     | COM | 615394202 | 3,352      | 49      | SH | DFND | 2 | 0       | 0 | 49    |
| MOOG INC CLASS A             | COM | 615394202 | 2,325,258  | 33,995  | SH | SOLE | 1 | 33,995  | 0 | 0     |
| MORGAN STANLEY               | COM | 617446448 | 22,189,653 | 641,876 | SH | SOLE | 1 | 641,876 | 0 | 0     |
| MORGAN STANLEY               | COM | 617446448 | 316,903    | 9,167   | SH | DFND | 4 | 0       | 0 | 9,167 |
| MORGAN STANLEY               | COM | 617446448 | 183,670    | 5,313   | SH | DFND | 3 | 0       | 0 | 5,313 |
| MORGAN STANLEY               | COM | 617446448 | 210,354    | 6,085   | SH | DFND | 2 | 0       | 0 | 6,085 |
| MORGAN STANLEY               | COM | 617446448 | 50,403     | 1,458   | SH | DFND | 5 | 0       | 0 | 1,458 |
| MORGAN STANLEY EM MKTS DM DE | COM | 617477104 | 29,525     | 2,500   | SH | DFND | 4 | 0       | 0 | 2,500 |
| MORGAN STANLEY EM MKTS DM DE | COM | 617477104 | 85,833     | 7,268   | SH | DFND | 3 | 0       | 0 | 7,268 |
| MORGAN STANLEY EM MKTS DM DE | COM | 617477104 | 2,197      | 186     | SH | DFND | 2 | 0       | 0 | 186   |
| MORGAN STANLEY INDIA INVS FD | COM | 61745C105 | 7,464      | 300     | SH | DFND | 3 | 0       | 0 | 300   |
| MORGAN STANLEY INDIA INVS FD | COM | 61745C105 | 2,612      | 105     | SH | DFND | 2 | 0       | 0 | 105   |
| MORGANS HOTEL GROUP CO       | COM | 61748W108 | 154,040    | 19,088  | SH | SOLE | 1 | 19,088  | 0 | 0     |
| MORNINGSTAR INC              | COM | 617700109 | 23,969     | 353     | SH | SOLE | 1 | 353     | 0 | 0     |
| MORNINGSTAR INC              | COM | 617700109 | 5,093      | 75      | SH | DFND | 3 | 0       | 0 | 75    |
| MORNINGSTAR INC              | COM | 617700109 | 13,580     | 200     | SH | DFND | 5 | 0       | 0 | 200   |
| MOSAIC CO NEW                | COM | 61945C103 | 144,954    | 3,264   | SH | DFND | 4 | 0       | 0 | 3,264 |
| MOSAIC CO NEW                | COM | 61945C103 | 86,733     | 1,953   | SH | DFND | 3 | 0       | 0 | 1,953 |
| MOSAIC CO NEW                | COM | 61945C103 | 103,964    | 2,341   | SH | DFND | 2 | 0       | 0 | 2,341 |
| MOSAIC CO/THE                | COM | 61945C103 | 6,593,419  | 148,467 | SH | SOLE | 1 | 148,467 | 0 | 0     |
| MOTORCAR PARTS OF AMERICA    | COM | 620071100 | 268,263    | 9,859   | SH | SOLE | 1 | 9,859   | 0 | 0     |
| MOTOROLA SOLUTIONS INC       | COM | 620076307 | 6,363,057  | 100,554 | SH | SOLE | 1 | 100,554 | 0 | 0     |

|                            |     |           |            |         |    |      |   |         |   |        |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| MOTOROLA SOLUTIONS INC     | COM | 620076307 | 30,121     | 476     | SH | DFND | 4 | 0       | 0 | 476    |
| MOTOROLA SOLUTIONS INC     | COM | 620076307 | 48,915     | 773     | SH | DFND | 3 | 0       | 0 | 773    |
| MOTOROLA SOLUTIONS INC     | COM | 620076307 | 226,805    | 3,584   | SH | DFND | 2 | 0       | 0 | 3,584  |
| MOVADO GROUP INC           | COM | 624580106 | 465,154    | 14,070  | SH | SOLE | 1 | 14,070  | 0 | 0      |
| MOVE INC                   | COM | 62458M207 | 542,235    | 25,870  | SH | SOLE | 1 | 25,870  | 0 | 0      |
| MOVE INC                   | COM | 62458M207 | 524        | 25      | SH | DFND | 2 | 0       | 0 | 25     |
| MRC GLOBAL INC             | COM | 55345K103 | 64,503     | 2,766   | SH | SOLE | 1 | 2,766   | 0 | 0      |
| MRC GLOBAL INC             | COM | 55345K103 | 1,189      | 51      | SH | DFND | 4 | 0       | 0 | 51     |
| MRV COMMUNICATIONS INC     | COM | 553477407 | 320        | 25      | SH | DFND | 2 | 0       | 0 | 25     |
| MSA SAFETY INC             | COM | 553498106 | 4,018,147  | 81,339  | SH | SOLE | 1 | 81,339  | 0 | 0      |
| MSA SAFETY INC             | COM | 553498106 | 939        | 19      | SH | DFND | 3 | 0       | 0 | 19     |
| MSC INDUSTRIAL DIRECT CO A | COM | 553530106 | 8,709,314  | 101,911 | SH | SOLE | 1 | 101,911 | 0 | 0      |
| MSCI INC                   | COM | 55354G100 | 10,968,026 | 233,263 | SH | SOLE | 1 | 233,263 | 0 | 0      |
| MTR CORP                   | COM | 629005901 | 572,542    | 146,000 | SH | SOLE | 1 | 146,000 | 0 | 0      |
| MTS SYSTEMS CORP           | COM | 553777103 | 793,454    | 11,624  | SH | SOLE | 1 | 11,624  | 0 | 0      |
| MUELLER INDUSTRIES INC     | COM | 624756102 | 1,242,175  | 43,524  | SH | SOLE | 1 | 43,524  | 0 | 0      |
| MUELLER WATER PRODUCTS INC | COM | 624758108 | 862,287    | 104,141 | SH | SOLE | 1 | 104,141 | 0 | 0      |
| MUELLER WTR PRODS INC      | COM | 624758108 | 4,968      | 600     | SH | DFND | 3 | 0       | 0 | 600    |
| MULTI COLOR CORP           | COM | 625383104 | 369,252    | 8,119   | SH | SOLE | 1 | 8,119   | 0 | 0      |
| MULTI FINELINE ELECTRONIX  | COM | 62541B101 | 54,744     | 5,855   | SH | SOLE | 1 | 5,855   | 0 | 0      |
| MULTIMEDIA GAMES HOLDING C | COM | 625453105 | 818,939    | 22,742  | SH | SOLE | 1 | 22,742  | 0 | 0      |
| MURPHY OIL CORP            | COM | 626717102 | 7,362,219  | 129,366 | SH | SOLE | 1 | 129,366 | 0 | 0      |
| MURPHY OIL CORP            | COM | 626717102 | 12,236     | 215     | SH | DFND | 4 | 0       | 0 | 215    |
| MURPHY OIL CORP            | COM | 626717102 | 115,243    | 2,025   | SH | DFND | 3 | 0       | 0 | 2,025  |
| MURPHY USA INC             | COM | 626755102 | 4,569,262  | 86,115  | SH | SOLE | 1 | 86,115  | 0 | 0      |
| MURPHY USA INC             | COM | 626755102 | 2,653      | 50      | SH | DFND | 4 | 0       | 0 | 50     |
| MURPHY USA INC             | COM | 626755102 | 15,228     | 287     | SH | DFND | 3 | 0       | 0 | 287    |
| MV OIL TR                  | COM | 553859109 | 3,573      | 137     | SH | DFND | 3 | 0       | 0 | 137    |
| MV OIL TR                  | COM | 553859109 | 26,804     | 1,025   | SH | DFND | 2 | 0       | 0 | 1,025  |
| MWI VETERINARY SUPPLY INC  | COM | 55402X105 | 1,465,302  | 9,874   | SH | SOLE | 1 | 9,874   | 0 | 0      |
| MWI VETERINARY SUPPLY INC  | COM | 55402X105 | 16,324     | 110     | SH | DFND | 3 | 0       | 0 | 110    |
| MYERS INDUSTRIES INC       | COM | 628464109 | 368,852    | 20,910  | SH | SOLE | 1 | 20,910  | 0 | 0      |
| MYLAN INC                  | COM | 628530107 | 8,026,711  | 176,450 | SH | SOLE | 1 | 176,450 | 0 | 0      |
| MYLAN INC                  | COM | 628530107 | 80,608     | 1,772   | SH | DFND | 4 | 0       | 0 | 1,772  |
| MYLAN INC                  | COM | 628530107 | 818,456    | 17,992  | SH | DFND | 3 | 0       | 0 | 17,992 |
| MYLAN INC                  | COM | 628530107 | 82,337     | 1,810   | SH | DFND | 2 | 0       | 0 | 1,810  |
| MYR GROUP INC/DELAWARE     | COM | 55405W104 | 335,410    | 13,929  | SH | SOLE | 1 | 13,929  | 0 | 0      |
| MYRIAD GENETICS INC        | COM | 62855J104 | 58,395     | 1,514   | SH | SOLE | 1 | 1,514   | 0 | 0      |
| MYRIAD GENETICS INC        | COM | 62855J104 | 17,357     | 450     | SH | DFND | 3 | 0       | 0 | 450    |
| MYRIAD GENETICS INC        | COM | 62855J104 | 88,711     | 2,300   | SH | DFND | 2 | 0       | 0 | 2,300  |
| N B T BANCORP INC          | COM | 628778102 | 755,456    | 33,546  | SH | SOLE | 1 | 33,546  | 0 | 0      |
| NABORS INDUSTRIES LTD      | COM | G6359F103 | 2,489,307  | 109,372 | SH | SOLE | 1 | 109,372 | 0 | 0      |
| NABORS INDUSTRIES LTD      | COM | G6359F103 | 42,106     | 1,850   | SH | DFND | 3 | 0       | 0 | 1,850  |
| NABORS INDUSTRIES LTD      | COM | G6359F103 | 62,590     | 2,750   | SH | DFND | 2 | 0       | 0 | 2,750  |
| NACCO INDS INC             | COM | 629579103 | 845        | 17      | SH | DFND | 3 | 0       | 0 | 17     |
| NACCO INDUSTRIES CL A      | COM | 629579103 | 157,942    | 3,176   | SH | SOLE | 1 | 3,176   | 0 | 0      |
| NAM TAI PPTY INC           | COM | G63907102 | 61,004     | 10,050  | SH | DFND | 3 | 0       | 0 | 10,050 |
| NANOMETRICS INC            | COM | 630077105 | 277,432    | 18,373  | SH | SOLE | 1 | 18,373  | 0 | 0      |
| NANOSTRING                 | COM | 63009R109 | 71,854     | 6,568   | SH | SOLE | 1 | 6,568   | 0 | 0      |

| TECHNOLOGIES IN              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| NANOVIRICIDES INC            | COM | 630087203 | 78,612     | 26,204  | SH | SOLE | 1 | 26,204  | 0 | 0      |
| NANOVIRICIDES INC            | COM | 630087203 | 3,687      | 1,229   | SH | DFND | 3 | 0       | 0 | 1,229  |
| NASDAQ OMX GROUP INC         | COM | 631103108 | 23,076     | 544     | SH | DFND | 4 | 0       | 0 | 544    |
| NASDAQ OMX GROUP INC         | COM | 631103108 | 16,120     | 380     | SH | DFND | 2 | 0       | 0 | 380    |
| NASDAQ OMX GROUP/THE         | COM | 631103108 | 6,026,864  | 142,076 | SH | SOLE | 1 | 142,076 | 0 | 0      |
| NASDAQ PREM INCM & GRW FD IN | COM | 63110R105 | 119,463    | 6,193   | SH | DFND | 3 | 0       | 0 | 6,193  |
| NATHAN S FAMOUS INC          | COM | 632347100 | 139,171    | 2,056   | SH | SOLE | 1 | 2,056   | 0 | 0      |
| NATIONAL BANK HOLD CL A      | COM | 633707104 | 513,869    | 26,876  | SH | SOLE | 1 | 26,876  | 0 | 0      |
| NATIONAL BANKSHARES INC/VA   | COM | 634865109 | 126,086    | 4,542   | SH | SOLE | 1 | 4,542   | 0 | 0      |
| NATIONAL BEVERAGE CORP       | COM | 635017106 | 145,431    | 7,458   | SH | SOLE | 1 | 7,458   | 0 | 0      |
| NATIONAL BK GREECE S A       | COM | 633643705 | 888        | 295     | SH | DFND | 3 | 0       | 0 | 295    |
| NATIONAL BK HLDGS CORP       | COM | 633707104 | 1,874      | 98      | SH | DFND | 4 | 0       | 0 | 98     |
| NATIONAL CINEMEDIA INC       | COM | 635309107 | 577,019    | 39,767  | SH | SOLE | 1 | 39,767  | 0 | 0      |
| NATIONAL FUEL GAS CO         | COM | 636180101 | 11,825,930 | 168,966 | SH | SOLE | 1 | 168,966 | 0 | 0      |
| NATIONAL FUEL GAS CO N J     | COM | 636180101 | 170,006    | 2,429   | SH | DFND | 4 | 0       | 0 | 2,429  |
| NATIONAL FUEL GAS CO N J     | COM | 636180101 | 56,596     | 809     | SH | DFND | 3 | 0       | 0 | 809    |
| NATIONAL FUEL GAS CO N J     | COM | 636180101 | 113,944    | 1,628   | SH | DFND | 2 | 0       | 0 | 1,628  |
| NATIONAL GENERAL HLDGS       | COM | 636220303 | 391,865    | 23,201  | SH | SOLE | 1 | 23,201  | 0 | 0      |
| NATIONAL GRID PLC            | COM | 636274300 | 529,108    | 7,361   | SH | DFND | 4 | 0       | 0 | 7,361  |
| NATIONAL GRID PLC            | COM | 636274300 | 730,602    | 10,164  | SH | DFND | 3 | 0       | 0 | 10,164 |
| NATIONAL GRID PLC            | COM | 636274300 | 129,514    | 1,802   | SH | DFND | 2 | 0       | 0 | 1,802  |
| NATIONAL HEALTH INVS INC     | COM | 63633D104 | 25,084     | 439     | SH | DFND | 3 | 0       | 0 | 439    |
| NATIONAL HEALTH INVS INC     | COM | 63633D104 | 17,142     | 300     | SH | DFND | 5 | 0       | 0 | 300    |
| NATIONAL HEALTHCARE CORP     | COM | 635906100 | 373,860    | 6,735   | SH | SOLE | 1 | 6,735   | 0 | 0      |
| NATIONAL INSTRUMENTS CORP    | COM | 636518102 | 6,195,650  | 200,312 | SH | SOLE | 1 | 200,312 | 0 | 0      |
| NATIONAL INTERSTATE CORP     | COM | 63654U100 | 129,233    | 4,632   | SH | SOLE | 1 | 4,632   | 0 | 0      |
| NATIONAL OILWELL VARCO INC   | COM | 637071101 | 17,009,720 | 223,518 | SH | SOLE | 1 | 223,518 | 0 | 0      |
| NATIONAL OILWELL VARCO INC   | COM | 637071101 | 181,061    | 2,379   | SH | DFND | 4 | 0       | 0 | 2,379  |
| NATIONAL OILWELL VARCO INC   | COM | 637071101 | 1,130,181  | 14,851  | SH | DFND | 3 | 0       | 0 | 14,851 |
| NATIONAL OILWELL VARCO INC   | COM | 637071101 | 286,054    | 3,759   | SH | DFND | 2 | 0       | 0 | 3,759  |
| NATIONAL OILWELL VARCO INC   | COM | 637071101 | 3,805      | 50      | SH | DFND | 5 | 0       | 0 | 50     |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 7,991      | 823     | SH | DFND | 2 | 0       | 0 | 823    |
| NATIONAL PRESTO INDS INC     | COM | 637215104 | 225,780    | 3,719   | SH | SOLE | 1 | 3,719   | 0 | 0      |
| NATIONAL PRESTO INDS INC     | COM | 637215104 | 30,355     | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| NATIONAL RESEARCH CORP A     | COM | 637372202 | 84,448     | 6,491   | SH | SOLE | 1 | 6,491   | 0 | 0      |
| NATIONAL RETAIL PPTYS INC    | COM | 637417106 | 60,498     | 1,750   | SH | DFND | 4 | 0       | 0 | 1,750  |
| NATIONAL RETAIL PPTYS        | COM | 637417106 | 103,745    | 3,001   | SH | DFND | 3 | 0       | 0 | 3,001  |

|                              |     |           |            |         |    |      |   |         |   |        |  |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|--|
| INC                          |     |           |            |         |    |      |   |         |   |        |  |
| NATIONAL RETAIL PPTYS INC    | COM | 637417106 | 1,991,109  | 57,596  | SH | DFND | 2 | 0       | 0 | 57,596 |  |
| NATIONAL RETAIL PROPERTIES   | COM | 637417106 | 8,683,500  | 251,186 | SH | SOLE | 1 | 251,186 | 0 | 0      |  |
| NATIONAL WESTN LIFE INS CO   | COM | 638522102 | 29,690     | 120     | SH | DFND | 4 | 0       | 0 | 120    |  |
| NATIONSTAR MORTGAGE HOLDIN   | COM | 63861C109 | 14,004     | 409     | SH | SOLE | 1 | 409     | 0 | 0      |  |
| NATL HEALTH INVESTORS INC    | COM | 63633D104 | 1,234,567  | 21,606  | SH | SOLE | 1 | 21,606  | 0 | 0      |  |
| NATL PENN BCSHS INC          | COM | 637138108 | 875,658    | 90,181  | SH | SOLE | 1 | 90,181  | 0 | 0      |  |
| NATL WESTERN LIFE INS CL A   | COM | 638522102 | 359,894    | 1,457   | SH | SOLE | 1 | 1,457   | 0 | 0      |  |
| NATURAL GAS SERVICES GROUP   | COM | 63886Q109 | 196,050    | 8,145   | SH | SOLE | 1 | 8,145   | 0 | 0      |  |
| NATURAL GROCERS BY VITAMIN   | COM | 63888U108 | 95,108     | 5,842   | SH | SOLE | 1 | 5,842   | 0 | 0      |  |
| NATURAL RESOURCE PARTNERS L  | COM | 63900P103 | 22,950     | 1,760   | SH | DFND | 4 | 0       | 0 | 1,760  |  |
| NATURAL RESOURCE PARTNERS L  | COM | 63900P103 | 90,628     | 6,950   | SH | DFND | 3 | 0       | 0 | 6,950  |  |
| NATURAL RESOURCE PARTNERS L  | COM | 63900P103 | 48,900     | 3,750   | SH | DFND | 2 | 0       | 0 | 3,750  |  |
| NATURES SUNSHINE PRODS INC   | COM | 639027101 | 105,397    | 7,107   | SH | SOLE | 1 | 7,107   | 0 | 0      |  |
| NATUS MEDICAL INC            | COM | 639050103 | 728,808    | 24,697  | SH | SOLE | 1 | 24,697  | 0 | 0      |  |
| NAUTILUS INC                 | COM | 63910B102 | 244,020    | 20,386  | SH | SOLE | 1 | 20,386  | 0 | 0      |  |
| NAVIDEA BIOPHARMACEUTICALS   | COM | 63937X103 | 130,050    | 98,523  | SH | SOLE | 1 | 98,523  | 0 | 0      |  |
| NAVIDEA BIOPHARMACEUTICALS I | COM | 63937X103 | 2,640      | 2,000   | SH | DFND | 3 | 0       | 0 | 2,000  |  |
| NAVIENT CORP                 | COM | 63938C108 | 3,645,249  | 205,830 | SH | SOLE | 1 | 205,830 | 0 | 0      |  |
| NAVIENT CORP                 | COM | 63938C108 | 2,657      | 150     | SH | DFND | 3 | 0       | 0 | 150    |  |
| NAVIENT CORP                 | COM | 63938C108 | 17,710     | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |  |
| NAVIGANT CONSULTING INC      | COM | 63935N107 | 524,393    | 37,699  | SH | SOLE | 1 | 37,699  | 0 | 0      |  |
| NAVIGATOR HOLDINGS LTD       | COM | Y62132108 | 16,698     | 600     | SH | DFND | 4 | 0       | 0 | 600    |  |
| NAVIGATORS GROUP INC         | COM | 638904102 | 497,289    | 8,086   | SH | SOLE | 1 | 8,086   | 0 | 0      |  |
| NAVIOS MARITIME ACQUISITIO   | COM | Y62159101 | 145,663    | 53,750  | SH | SOLE | 1 | 53,750  | 0 | 0      |  |
| NAVIOS MARITIME HOLDINGS I   | COM | Y62196103 | 311,184    | 51,864  | SH | SOLE | 1 | 51,864  | 0 | 0      |  |
| NAVIOS MARITIME HOLDINGS INC | COM | Y62196103 | 3,000      | 500     | SH | DFND | 3 | 0       | 0 | 500    |  |
| NAVIOS MARITIME PARTNERS L P | COM | Y62267102 | 132,858    | 7,451   | SH | DFND | 4 | 0       | 0 | 7,451  |  |
| NAVIOS MARITIME PARTNERS L P | COM | Y62267102 | 107,961    | 6,055   | SH | DFND | 3 | 0       | 0 | 6,055  |  |
| NAVIOS MARITIME PARTNERS L P | COM | Y62267102 | 5,622      | 315     | SH | DFND | 2 | 0       | 0 | 315    |  |
| NAVISTAR INTERNATIONAL COR   | COM | 63934E108 | 57,395     | 1,744   | SH | SOLE | 1 | 1,744   | 0 | 0      |  |
| NAVISTAR INTL CORP NEW       | COM | 63934E108 | 18,430     | 560     | SH | DFND | 2 | 0       | 0 | 560    |  |
| NCI BUILDING SYS INC         | COM | 628852204 | 11,640     | 600     | SH | DFND | 3 | 0       | 0 | 600    |  |
| NCI BUILDING SYSTEMS INC     | COM | 628852204 | 355,854    | 18,343  | SH | SOLE | 1 | 18,343  | 0 | 0      |  |
| NCR CORP NEW                 | COM | 62886E108 | 81,153     | 2,429   | SH | DFND | 4 | 0       | 0 | 2,429  |  |
| NCR CORP NEW                 | COM | 62886E108 | 802        | 24      | SH | DFND | 3 | 0       | 0 | 24     |  |
| NCR CORP NEW                 | COM | 62886E108 | 44,736     | 1,339   | SH | DFND | 2 | 0       | 0 | 1,339  |  |
| NCR CORPORATION              | COM | 62886E108 | 11,266,153 | 337,209 | SH | SOLE | 1 | 337,209 | 0 | 0      |  |
| NEENAH PAPER INC             | COM | 640079109 | 680,319    | 12,721  | SH | SOLE | 1 | 12,721  | 0 | 0      |  |
| NEENAH PAPER INC             | COM | 640079109 | 23,852     | 446     | SH | DFND | 3 | 0       | 0 | 446    |  |

|                                 |     |           |            |         |    |      |   |         |   |        |
|---------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| NEKTAR THERAPEUTICS             | COM | 640268108 | 1,001,822  | 83,001  | SH | SOLE | 1 | 83,001  | 0 | 0      |
| NEKTAR THERAPEUTICS             | COM | 640268108 | 24,140     | 2,000   | SH | DFND | 4 | 0       | 0 | 2,000  |
| NEKTAR THERAPEUTICS             | COM | 640268108 | 12,674     | 1,050   | SH | DFND | 3 | 0       | 0 | 1,050  |
| NEKTAR THERAPEUTICS             | COM | 640268108 | 6,228      | 516     | SH | DFND | 2 | 0       | 0 | 516    |
| NELNET INC CL A                 | COM | 64031N108 | 586,283    | 13,606  | SH | SOLE | 1 | 13,606  | 0 | 0      |
| NEOGEN CORP                     | COM | 640491106 | 1,112,281  | 28,159  | SH | SOLE | 1 | 28,159  | 0 | 0      |
| NEOGENOMICS INC                 | COM | 64049M209 | 4,168      | 800     | SH | DFND | 2 | 0       | 0 | 800    |
| NEOSTEM INC                     | COM | 640650404 | 85,549     | 15,470  | SH | SOLE | 1 | 15,470  | 0 | 0      |
| NET 1 UEPS<br>TECHNOLOGIES INC  | COM | 64107N206 | 4,820      | 400     | SH | DFND | 3 | 0       | 0 | 400    |
| NETAPP INC                      | COM | 64110D104 | 6,371,956  | 148,323 | SH | SOLE | 1 | 148,323 | 0 | 0      |
| NETAPP INC                      | COM | 64110D104 | 13,919     | 324     | SH | DFND | 4 | 0       | 0 | 324    |
| NETAPP INC                      | COM | 64110D104 | 138,159    | 3,216   | SH | DFND | 3 | 0       | 0 | 3,216  |
| NETAPP INC                      | COM | 64110D104 | 519,859    | 12,101  | SH | DFND | 2 | 0       | 0 | 12,101 |
| NETAPP INC                      | COM | 64110D104 | 2,019      | 47      | SH | DFND | 5 | 0       | 0 | 47     |
| NETEASE INC                     | COM | 64110W102 | 42,830     | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| NETFLIX INC                     | COM | 64110L106 | 12,034,775 | 26,674  | SH | SOLE | 1 | 26,674  | 0 | 0      |
| NETFLIX INC                     | COM | 64110L106 | 28,876     | 64      | SH | DFND | 4 | 0       | 0 | 64     |
| NETFLIX INC                     | COM | 64110L106 | 1,245,708  | 2,761   | SH | DFND | 3 | 0       | 0 | 2,761  |
| NETFLIX INC                     | COM | 64110L106 | 72,640     | 161     | SH | DFND | 2 | 0       | 0 | 161    |
| NETGEAR INC                     | COM | 64111Q104 | 873,781    | 27,961  | SH | SOLE | 1 | 27,961  | 0 | 0      |
| NETGEAR INC                     | COM | 64111Q104 | 15,625     | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| NETLIST INC                     | COM | 64118P109 | 2,202      | 1,850   | SH | DFND | 3 | 0       | 0 | 1,850  |
| NETSCOUT SYSTEMS INC            | COM | 64115T104 | 1,286,156  | 28,082  | SH | SOLE | 1 | 28,082  | 0 | 0      |
| NETSUITE INC                    | COM | 64118Q107 | 67,871     | 758     | SH | SOLE | 1 | 758     | 0 | 0      |
| NETSUITE INC                    | COM | 64118Q107 | 2,955      | 33      | SH | DFND | 4 | 0       | 0 | 33     |
| NETSUITE INC                    | COM | 64118Q107 | 17,908     | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| NEUBERGER BERMAN<br>HGH YLD FD  | COM | 64128C106 | 31,965     | 2,476   | SH | DFND | 4 | 0       | 0 | 2,476  |
| NEUBERGER BERMAN<br>INTER MUNI  | COM | 64124P101 | 2,232      | 150     | SH | DFND | 2 | 0       | 0 | 150    |
| NEUBERGER BERMAN<br>MLP INCOME  | COM | 64129H104 | 13,002     | 600     | SH | DFND | 4 | 0       | 0 | 600    |
| NEUBERGER BERMAN<br>MLP INCOME  | COM | 64129H104 | 13,164     | 608     | SH | DFND | 5 | 0       | 0 | 608    |
| NEUBERGER BERMAN RE<br>ES SEC F | COM | 64190A103 | 13,000     | 2,697   | SH | DFND | 4 | 0       | 0 | 2,697  |
| NEURALSTEM INC                  | COM | 64127R302 | 147,397    | 44,938  | SH | SOLE | 1 | 44,938  | 0 | 0      |
| NEUROCRINE<br>BIOSCIENCES INC   | COM | 64125C109 | 777,060    | 49,589  | SH | SOLE | 1 | 49,589  | 0 | 0      |
| NEUROCRINE<br>BIOSCIENCES INC   | COM | 64125C109 | 66,143     | 4,221   | SH | DFND | 4 | 0       | 0 | 4,221  |
| NEUROCRINE<br>BIOSCIENCES INC   | COM | 64125C109 | 178,513    | 11,392  | SH | DFND | 3 | 0       | 0 | 11,392 |
| NEUROCRINE<br>BIOSCIENCES INC   | COM | 64125C109 | 584,460    | 37,298  | SH | DFND | 2 | 0       | 0 | 37,298 |
| NEUSTAR INC                     | COM | 64126X201 | 28,033     | 1,129   | SH | DFND | 2 | 0       | 0 | 1,129  |
| NEUSTAR INC                     | COM | 64126X201 | 6,208      | 250     | SH | DFND | 5 | 0       | 0 | 250    |
| NEUSTAR INC CLASS A             | COM | 64126X201 | 3,656,267  | 147,252 | SH | SOLE | 1 | 147,252 | 0 | 0      |
| NEVADA GOLD &<br>CASINOS INC    | COM | 64126Q206 | 18         | 15      | SH | DFND | 3 | 0       | 0 | 15     |
| NEVADA GOLD &<br>CASINOS INC    | COM | 64126Q206 | 920        | 750     | SH | DFND | 2 | 0       | 0 | 750    |
| NEVSUN RES LTD                  | COM | 64156L101 | 4,332      | 1,200   | SH | DFND | 4 | 0       | 0 | 1,200  |
| NEW AMER HIGH<br>INCOME FD INC  | COM | 641876800 | 244,660    | 26,000  | SH | DFND | 4 | 0       | 0 | 26,000 |
| NEW AMER HIGH<br>INCOME FD INC  | COM | 641876800 | 53,618     | 5,698   | SH | DFND | 3 | 0       | 0 | 5,698  |
| NEW ENGLAND RLTY<br>ASSOC LTD P | COM | 644206104 | 56,754     | 1,200   | SH | DFND | 4 | 0       | 0 | 1,200  |
| NEW GERMANY FD INC              | COM | 644465106 | 120,674    | 7,226   | SH | DFND | 3 | 0       | 0 | 7,226  |
| NEW GOLD INC CDA                | COM | 644535106 | 8,110      | 1,606   | SH | DFND | 4 | 0       | 0 | 1,606  |

|                              |     |           |            |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| NEW GOLD INC CDA             | COM | 644535106 | 36,360     | 7,200   | SH | DFND | 3 | 0       | 0 | 7,200   |
| NEW HOME CO INC/THE          | COM | 645370107 | 73,994     | 5,481   | SH | SOLE | 1 | 5,481   | 0 | 0       |
| NEW JERSEY RES               | COM | 646025106 | 33,589     | 665     | SH | DFND | 4 | 0       | 0 | 665     |
| NEW JERSEY RES               | COM | 646025106 | 736,133    | 14,574  | SH | DFND | 3 | 0       | 0 | 14,574  |
| NEW JERSEY RES               | COM | 646025106 | 12,425     | 246     | SH | DFND | 2 | 0       | 0 | 246     |
| NEW JERSEY RESOURCES CORP    | COM | 646025106 | 1,634,453  | 32,359  | SH | SOLE | 1 | 32,359  | 0 | 0       |
| NEW MEDIA INVESTMENT GROUP   | COM | 64704V106 | 326,281    | 19,620  | SH | SOLE | 1 | 19,620  | 0 | 0       |
| NEW MEDIA INVT GROUP INC     | COM | 64704V106 | 100        | 6       | SH | DFND | 3 | 0       | 0 | 6       |
| NEW MEDIA INVT GROUP INC     | COM | 64704V106 | 2,395      | 144     | SH | DFND | 2 | 0       | 0 | 144     |
| NEW MTN FIN CORP             | COM | 647551100 | 633,580    | 43,130  | SH | DFND | 4 | 0       | 0 | 43,130  |
| NEW MTN FIN CORP             | COM | 647551100 | 211,548    | 14,401  | SH | DFND | 3 | 0       | 0 | 14,401  |
| NEW MTN FIN CORP             | COM | 647551100 | 6,034      | 411     | SH | DFND | 5 | 0       | 0 | 411     |
| NEW ORIENTAL ED & TECH GRP I | COM | 647581107 | 38,280     | 1,650   | SH | DFND | 4 | 0       | 0 | 1,650   |
| NEW RESIDENTIAL INVESTMENT   | COM | 64828T102 | 1,074,521  | 184,309 | SH | SOLE | 1 | 184,309 | 0 | 0       |
| NEW RESIDENTIAL INVT CORP    | COM | 64828T102 | 23,320     | 4,000   | SH | DFND | 4 | 0       | 0 | 4,000   |
| NEW RESIDENTIAL INVT CORP    | COM | 64828T102 | 531        | 91      | SH | DFND | 3 | 0       | 0 | 91      |
| NEW RESIDENTIAL INVT CORP    | COM | 64828T102 | 34,362     | 5,894   | SH | DFND | 2 | 0       | 0 | 5,894   |
| NEW SOURCE ENERGY PARTNERS L | COM | 64881E109 | 9,540      | 400     | SH | DFND | 2 | 0       | 0 | 400     |
| NEW YORK & CO INC            | COM | 649295102 | 921        | 304     | SH | DFND | 5 | 0       | 0 | 304     |
| NEW YORK + CO                | COM | 649295102 | 58,028     | 19,151  | SH | SOLE | 1 | 19,151  | 0 | 0       |
| NEW YORK CMNTY BANCORP INC   | COM | 649445103 | 405,254    | 25,536  | SH | DFND | 4 | 0       | 0 | 25,536  |
| NEW YORK CMNTY BANCORP INC   | COM | 649445103 | 662,273    | 41,731  | SH | DFND | 3 | 0       | 0 | 41,731  |
| NEW YORK CMNTY BANCORP INC   | COM | 649445103 | 914,961    | 57,654  | SH | DFND | 2 | 0       | 0 | 57,654  |
| NEW YORK COMMUNITY BANCORP   | COM | 649445103 | 14,312,550 | 901,862 | SH | SOLE | 1 | 901,862 | 0 | 0       |
| NEW YORK MORTGAGE TRUST IN   | COM | 649604501 | 428,443    | 59,259  | SH | SOLE | 1 | 59,259  | 0 | 0       |
| NEW YORK MTG TR INC          | COM | 649604501 | 756,634    | 104,652 | SH | DFND | 3 | 0       | 0 | 104,652 |
| NEW YORK MTG TR INC          | COM | 649604501 | 7,230      | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000   |
| NEW YORK REIT INC            | COM | 64976L109 | 991,056    | 96,406  | SH | DFND | 4 | 0       | 0 | 96,406  |
| NEW YORK REIT INC            | COM | 64976L109 | 5,638,423  | 548,485 | SH | DFND | 3 | 0       | 0 | 548,485 |
| NEW YORK REIT INC            | COM | 64976L109 | 9,080,043  | 883,273 | SH | DFND | 2 | 0       | 0 | 883,273 |
| NEW YORK REIT INC            | COM | 64976L109 | 1,210,624  | 117,765 | SH | DFND | 5 | 0       | 0 | 117,765 |
| NEW YORK REIT INC W/D        | COM | 64976L109 | 1,181,532  | 114,935 | SH | SOLE | 1 | 114,935 | 0 | 0       |
| NEW YORK TIMES CO A          | COM | 650111107 | 3,911,303  | 348,601 | SH | SOLE | 1 | 348,601 | 0 | 0       |
| NEWBRIDGE BANCORP            | COM | 65080T102 | 166,798    | 21,976  | SH | SOLE | 1 | 21,976  | 0 | 0       |
| NEWCASTLE INVT CORP NEW      | COM | 65105M504 | 380        | 30      | SH | DFND | 3 | 0       | 0 | 30      |
| NEWCASTLE INVT CORP NEW      | COM | 65105M504 | 10,537     | 831     | SH | DFND | 2 | 0       | 0 | 831     |
| NEWELL RUBBERMAID INC        | COM | 651229106 | 4,372,857  | 127,081 | SH | SOLE | 1 | 127,081 | 0 | 0       |
| NEWELL RUBBERMAID INC        | COM | 651229106 | 826        | 24      | SH | DFND | 4 | 0       | 0 | 24      |
| NEWELL RUBBERMAID INC        | COM | 651229106 | 45,869     | 1,333   | SH | DFND | 3 | 0       | 0 | 1,333   |
| NEWFIELD EXPL CO             | COM | 651290108 | 40,777     | 1,100   | SH | DFND | 4 | 0       | 0 | 1,100   |
| NEWFIELD EXPL CO             | COM | 651290108 | 5,820      | 157     | SH | DFND | 2 | 0       | 0 | 157     |
| NEWFIELD EXPLORATION CO      | COM | 651290108 | 1,862,249  | 50,236  | SH | SOLE | 1 | 50,236  | 0 | 0       |
| NEWLINK GENETICS             | COM | 651511107 | 277,239    | 12,943  | SH | SOLE | 1 | 12,943  | 0 | 0       |



| CORP                         |      |           |            |         |     |      |   |         |   |        |
|------------------------------|------|-----------|------------|---------|-----|------|---|---------|---|--------|
| NEWLINK GENETICS CORP        | COM  | 651511107 | 12,852     | 600     | SH  | DFND | 4 | 0       | 0 | 600    |
| NEWMARKET CORP               | COM  | 651587107 | 8,147,732  | 21,384  | SH  | SOLE | 1 | 21,384  | 0 | 0      |
| NEWMONT MINING CORP          | COM  | 651639106 | 4,352,255  | 188,818 | SH  | SOLE | 1 | 188,818 | 0 | 0      |
| NEWMONT MINING CORP          | COM  | 651639106 | 16,296     | 707     | SH  | DFND | 4 | 0       | 0 | 707    |
| NEWMONT MINING CORP          | COM  | 651639106 | 223,931    | 9,715   | SH  | DFND | 3 | 0       | 0 | 9,715  |
| NEWMONT MINING CORP          | COM  | 651639106 | 24,894     | 1,080   | SH  | DFND | 2 | 0       | 0 | 1,080  |
| NEWMONT MINING CORP          | COM  | 651639106 | 2,997      | 130     | SH  | DFND | 5 | 0       | 0 | 130    |
| NEWPARK RES INC              | COM  | 651718504 | 2,799      | 225     | SH  | DFND | 2 | 0       | 0 | 225    |
| NEWPARK RES INC              | BOND | 651718AC2 | 10,605     | 8       | PRN | DFND | 2 | 0       | 0 | 8      |
| NEWPARK RESOURCES INC        | COM  | 651718504 | 808,712    | 65,009  | SH  | SOLE | 1 | 65,009  | 0 | 0      |
| NEWPORT CORP                 | COM  | 651824104 | 542,409    | 30,610  | SH  | SOLE | 1 | 30,610  | 0 | 0      |
| NEWS CORP CLASS A            | COM  | 65249B109 | 3,602,134  | 220,314 | SH  | SOLE | 1 | 220,314 | 0 | 0      |
| NEWS CORP NEW                | COM  | 65249B109 | 343        | 21      | SH  | DFND | 4 | 0       | 0 | 21     |
| NEWS CORP NEW                | COM  | 65249B208 | 194        | 12      | SH  | DFND | 4 | 0       | 0 | 12     |
| NEWS CORP NEW                | COM  | 65249B109 | 3,842      | 235     | SH  | DFND | 3 | 0       | 0 | 235    |
| NEWS CORP NEW                | COM  | 65249B208 | 516        | 32      | SH  | DFND | 3 | 0       | 0 | 32     |
| NEWS CORP NEW                | COM  | 65249B109 | 3,597      | 220     | SH  | DFND | 2 | 0       | 0 | 220    |
| NEWSTAR FINANCIAL INC        | COM  | 65251F105 | 196,318    | 17,466  | SH  | SOLE | 1 | 17,466  | 0 | 0      |
| NEXPOINT CR STRATEGIES FD    | COM  | 65340G106 | 104,226    | 9,814   | SH  | DFND | 4 | 0       | 0 | 9,814  |
| NEXSTAR BROADCASTING GROUP   | COM  | 65336K103 | 809,087    | 20,017  | SH  | SOLE | 1 | 20,017  | 0 | 0      |
| NEXSTAR BROADCASTING GROUP I | COM  | 65336K103 | 4,042      | 100     | SH  | DFND | 3 | 0       | 0 | 100    |
| NEXTERA ENERGY INC           | COM  | 65339F101 | 14,095,237 | 150,141 | SH  | SOLE | 1 | 150,141 | 0 | 0      |
| NEXTERA ENERGY INC           | COM  | 65339F101 | 262,770    | 2,799   | SH  | DFND | 4 | 0       | 0 | 2,799  |
| NEXTERA ENERGY INC           | COM  | 65339F101 | 787,204    | 8,385   | SH  | DFND | 3 | 0       | 0 | 8,385  |
| NEXTERA ENERGY INC           | COM  | 65339F101 | 276,355    | 2,944   | SH  | DFND | 2 | 0       | 0 | 2,944  |
| NEXTERA ENERGY INC           | COM  | 65339F101 | 24,409     | 260     | SH  | DFND | 5 | 0       | 0 | 260    |
| NGP CAP RES CO               | COM  | 62912R107 | 8,652      | 1,400   | SH  | DFND | 2 | 0       | 0 | 1,400  |
| NIC INC                      | COM  | 62914B100 | 853,320    | 49,554  | SH  | SOLE | 1 | 49,554  | 0 | 0      |
| NIC INC                      | COM  | 62914B100 | 25,830     | 1,500   | SH  | DFND | 3 | 0       | 0 | 1,500  |
| NICHOLAS FINANCIAL INC       | COM  | 65373J209 | 78,244     | 6,751   | SH  | SOLE | 1 | 6,751   | 0 | 0      |
| NIELSEN N V                  | COM  | N63218106 | 17,732     | 400     | SH  | DFND | 4 | 0       | 0 | 400    |
| NIELSEN N V                  | COM  | N63218106 | 4,433      | 100     | SH  | DFND | 3 | 0       | 0 | 100    |
| NIELSEN N V                  | COM  | N63218106 | 842        | 19      | SH  | DFND | 2 | 0       | 0 | 19     |
| NIELSEN NV                   | COM  | N63218106 | 5,715,024  | 128,920 | SH  | SOLE | 1 | 128,920 | 0 | 0      |
| NIKE INC                     | COM  | 654106103 | 224,398    | 2,516   | SH  | DFND | 4 | 0       | 0 | 2,516  |
| NIKE INC                     | COM  | 654106103 | 1,058,570  | 11,867  | SH  | DFND | 3 | 0       | 0 | 11,867 |
| NIKE INC                     | COM  | 654106103 | 129,875    | 1,456   | SH  | DFND | 2 | 0       | 0 | 1,456  |
| NIKE INC                     | COM  | 654106103 | 535        | 6       | SH  | DFND | 5 | 0       | 0 | 6      |
| NIKE INC CL B                | COM  | 654106103 | 25,305,059 | 283,689 | SH  | SOLE | 1 | 283,689 | 0 | 0      |
| NIMBLE STORAGE INC           | COM  | 65440R101 | 157,170    | 6,052   | SH  | SOLE | 1 | 6,052   | 0 | 0      |
| NIMBLE STORAGE INC           | COM  | 65440R101 | 19,478     | 750     | SH  | DFND | 2 | 0       | 0 | 750    |
| NIPPON BUILDING FUND INC     | COM  | 639680909 | 720,757    | 137     | SH  | SOLE | 1 | 137     | 0 | 0      |
| NIPPON TELEG & TEL CORP      | COM  | 654624105 | 1,991      | 64      | SH  | DFND | 4 | 0       | 0 | 64     |
| NIPPON TELEG & TEL CORP      | COM  | 654624105 | 12,444     | 400     | SH  | DFND | 3 | 0       | 0 | 400    |
| NIPPON TELEG & TEL CORP      | COM  | 654624105 | 16,831     | 541     | SH  | DFND | 2 | 0       | 0 | 541    |
| NIPPON TELEG & TEL CORP      | COM  | 654624105 | 1,120      | 36      | SH  | DFND | 5 | 0       | 0 | 36     |
| NISKA GAS STORAGE PARTNERS L | COM  | 654678101 | 24,960     | 2,000   | SH  | DFND | 3 | 0       | 0 | 2,000  |
| NISKA GAS STORAGE            | COM  | 654678101 | 524,882    | 42,058  | SH  | DFND | 2 | 0       | 0 | 42,058 |

## PARTNERS L

|                                 |     |           |            |         |    |      |   |         |   |        |
|---------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| NISOURCE INC                    | COM | 65473P105 | 6,738,915  | 164,444 | SH | SOLE | 1 | 164,444 | 0 | 0      |
| NISOURCE INC                    | COM | 65473P105 | 18,154     | 443     | SH | DFND | 4 | 0       | 0 | 443    |
| NISOURCE INC                    | COM | 65473P105 | 239,979    | 5,856   | SH | DFND | 3 | 0       | 0 | 5,856  |
| NISOURCE INC                    | COM | 65473P105 | 30,120     | 735     | SH | DFND | 2 | 0       | 0 | 735    |
| NISOURCE INC                    | COM | 65473P105 | 26,111     | 637     | SH | DFND | 5 | 0       | 0 | 637    |
| NL INDUSTRIES                   | COM | 629156407 | 32,715     | 4,445   | SH | SOLE | 1 | 4,445   | 0 | 0      |
| NMI HOLDINGS INC<br>CLASS A     | COM | 629209305 | 285,779    | 33,038  | SH | SOLE | 1 | 33,038  | 0 | 0      |
| NN INC                          | COM | 629337106 | 309,979    | 11,601  | SH | SOLE | 1 | 11,601  | 0 | 0      |
| NN INC                          | COM | 629337106 | 120,240    | 4,500   | SH | DFND | 3 | 0       | 0 | 4,500  |
| NOBLE CORP PLC                  | COM | G65431101 | 2,534,702  | 114,073 | SH | SOLE | 1 | 114,073 | 0 | 0      |
| NOBLE CORP PLC                  | COM | G65431101 | 38,885     | 1,750   | SH | DFND | 4 | 0       | 0 | 1,750  |
| NOBLE CORP PLC                  | COM | G65431101 | 4,511      | 203     | SH | DFND | 3 | 0       | 0 | 203    |
| NOBLE CORP PLC                  | COM | G65431101 | 230,133    | 10,357  | SH | DFND | 2 | 0       | 0 | 10,357 |
| NOBLE CORP PLC                  | COM | G65431101 | 1,711      | 77      | SH | DFND | 5 | 0       | 0 | 77     |
| NOBLE ENERGY INC                | COM | 655044105 | 11,259,576 | 164,710 | SH | SOLE | 1 | 164,710 | 0 | 0      |
| NOBLE ENERGY INC                | COM | 655044105 | 3,418      | 50      | SH | DFND | 4 | 0       | 0 | 50     |
| NOBLE ENERGY INC                | COM | 655044105 | 6,152      | 90      | SH | DFND | 3 | 0       | 0 | 90     |
| NOBLE ENERGY INC                | COM | 655044105 | 43,270     | 633     | SH | DFND | 2 | 0       | 0 | 633    |
| NOKIA CORP                      | COM | 654902204 | 28,959     | 3,423   | SH | DFND | 4 | 0       | 0 | 3,423  |
| NOKIA CORP                      | COM | 654902204 | 183,354    | 21,673  | SH | DFND | 3 | 0       | 0 | 21,673 |
| NOKIA CORP                      | COM | 654902204 | 17,005     | 2,010   | SH | DFND | 2 | 0       | 0 | 2,010  |
| NOMURA RESEARCH<br>INSTITUTE    | COM | 639092907 | 436,357    | 13,500  | SH | SOLE | 1 | 13,500  | 0 | 0      |
| NOODLES & CO                    | COM | 65540B105 | 1,919      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| NOODLES + CO                    | COM | 65540B105 | 135,788    | 7,076   | SH | SOLE | 1 | 7,076   | 0 | 0      |
| NORANDA ALUMINUM<br>HOLDING C   | COM | 65542W107 | 131,012    | 28,985  | SH | SOLE | 1 | 28,985  | 0 | 0      |
| NORCRAFT COS INC                | COM | 65557Y105 | 77,549     | 4,862   | SH | SOLE | 1 | 4,862   | 0 | 0      |
| NORDIC AMERICAN<br>TANKERS LIM1 | COM | G65773106 | 10,335     | 1,300   | SH | DFND | 4 | 0       | 0 | 1,300  |
| NORDIC AMERICAN<br>TANKERS LIM1 | COM | G65773106 | 759,171    | 95,493  | SH | DFND | 3 | 0       | 0 | 95,493 |
| NORDIC AMERICAN<br>TANKERS LIM1 | COM | G65773106 | 19,573     | 2,462   | SH | DFND | 2 | 0       | 0 | 2,462  |
| NORDIC AMERICAN<br>TANKERS LT   | COM | G65773106 | 463,445    | 58,295  | SH | SOLE | 1 | 58,295  | 0 | 0      |
| NORDIC AMERN<br>OFFSHORE LTD    | COM | Y6366T112 | 15,999     | 908     | SH | DFND | 4 | 0       | 0 | 908    |
| NORDIC AMERN<br>OFFSHORE LTD    | COM | Y6366T112 | 86,673     | 4,919   | SH | DFND | 3 | 0       | 0 | 4,919  |
| NORDIC AMERN<br>OFFSHORE LTD    | COM | Y6366T112 | 282        | 16      | SH | DFND | 2 | 0       | 0 | 16     |
| NORDSON CORP                    | COM | 655663102 | 8,902,244  | 117,027 | SH | SOLE | 1 | 117,027 | 0 | 0      |
| NORDSON CORP                    | COM | 655663102 | 989        | 13      | SH | DFND | 3 | 0       | 0 | 13     |
| NORDSTROM INC                   | COM | 655664100 | 5,924,739  | 86,657  | SH | SOLE | 1 | 86,657  | 0 | 0      |
| NORDSTROM INC                   | COM | 655664100 | 86,146     | 1,260   | SH | DFND | 4 | 0       | 0 | 1,260  |
| NORDSTROM INC                   | COM | 655664100 | 772,773    | 11,303  | SH | DFND | 3 | 0       | 0 | 11,303 |
| NORDSTROM INC                   | COM | 655664100 | 34,185     | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| NORDSTROM INC                   | COM | 655664100 | 11,213     | 164     | SH | DFND | 5 | 0       | 0 | 164    |
| NORFOLK SOUTHERN<br>CORP        | COM | 655844108 | 12,864,244 | 115,271 | SH | SOLE | 1 | 115,271 | 0 | 0      |
| NORFOLK SOUTHERN<br>CORP        | COM | 655844108 | 1,270,465  | 11,384  | SH | DFND | 4 | 0       | 0 | 11,384 |
| NORFOLK SOUTHERN<br>CORP        | COM | 655844108 | 1,433,045  | 12,841  | SH | DFND | 3 | 0       | 0 | 12,841 |
| NORFOLK SOUTHERN<br>CORP        | COM | 655844108 | 441,936    | 3,960   | SH | DFND | 2 | 0       | 0 | 3,960  |
| NORFOLK SOUTHERN<br>CORP        | COM | 655844108 | 11,218     | 101     | SH | DFND | 5 | 0       | 0 | 101    |
| NORTEK INC                      | COM | 656559309 | 444,169    | 5,962   | SH | SOLE | 1 | 5,962   | 0 | 0      |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| NORTH AMERN PALLADIUM LTD    | COM | 656912102 | 3          | 16      | SH | DFND | 3 | 0       | 0 | 16     |
| NORTH AMERN PALLADIUM LTD    | COM | 656912102 | 11,285     | 58,200  | SH | DFND | 2 | 0       | 0 | 58,200 |
| NORTH ATLANTIC DRILLING LT   | COM | G6613P202 | 311,182    | 46,724  | SH | SOLE | 1 | 46,724  | 0 | 0      |
| NORTH ATLANTIC DRILLING LTD  | COM | G6613P202 | 666        | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| NORTH ATLANTIC DRILLING LTD  | COM | G6613P202 | 3,157      | 474     | SH | DFND | 2 | 0       | 0 | 474    |
| NORTH EUROPEAN OIL RTY TR    | COM | 659310106 | 1,658      | 80      | SH | DFND | 2 | 0       | 0 | 80     |
| NORTHEAST UTILITIES          | COM | 664397106 | 8,493,506  | 191,727 | SH | SOLE | 1 | 191,727 | 0 | 0      |
| NORTHEAST UTILS              | COM | 664397106 | 53,204     | 1,201   | SH | DFND | 4 | 0       | 0 | 1,201  |
| NORTHEAST UTILS              | COM | 664397106 | 123,508    | 2,788   | SH | DFND | 3 | 0       | 0 | 2,788  |
| NORTHEAST UTILS              | COM | 664397106 | 22,691     | 512     | SH | DFND | 2 | 0       | 0 | 512    |
| NORTHERN DYNASTY MINERALS LT | COM | 66510M204 | 4,592      | 8,400   | SH | DFND | 3 | 0       | 0 | 8,400  |
| NORTHERN OIL & GAS INC NEV   | COM | 665531109 | 7,963      | 560     | SH | DFND | 3 | 0       | 0 | 560    |
| NORTHERN OIL AND GAS INC     | COM | 665531109 | 660,448    | 46,445  | SH | SOLE | 1 | 46,445  | 0 | 0      |
| NORTHERN TIER ENERGY LP      | COM | 665826103 | 32,690     | 1,400   | SH | DFND | 4 | 0       | 0 | 1,400  |
| NORTHERN TIER ENERGY LP      | COM | 665826103 | 58,499     | 2,505   | SH | DFND | 3 | 0       | 0 | 2,505  |
| NORTHERN TIER ENERGY LP      | COM | 665826103 | 11,675     | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| NORTHERN TR CORP             | COM | 665859104 | 3,674      | 54      | SH | DFND | 4 | 0       | 0 | 54     |
| NORTHERN TR CORP             | COM | 665859104 | 19,729     | 290     | SH | DFND | 2 | 0       | 0 | 290    |
| NORTHERN TRUST CORP          | COM | 665859104 | 8,227,140  | 120,934 | SH | SOLE | 1 | 120,934 | 0 | 0      |
| NORTHFIELD BANCORP INC       | COM | 66611T108 | 476,809    | 35,008  | SH | SOLE | 1 | 35,008  | 0 | 0      |
| NORTHFIELD BANCORP INC DEL   | COM | 66611T108 | 133,748    | 9,820   | SH | DFND | 4 | 0       | 0 | 9,820  |
| NORTHFIELD BANCORP INC DEL   | COM | 66611T108 | 20,485     | 1,504   | SH | DFND | 3 | 0       | 0 | 1,504  |
| NORTHRIM BANCORP INC         | COM | 666762109 | 117,984    | 4,464   | SH | SOLE | 1 | 4,464   | 0 | 0      |
| NORTHROP GRUMMAN CORP        | COM | 666807102 | 13,784,995 | 104,622 | SH | SOLE | 1 | 104,622 | 0 | 0      |
| NORTHROP GRUMMAN CORP        | COM | 666807102 | 155,872    | 1,183   | SH | DFND | 4 | 0       | 0 | 1,183  |
| NORTHROP GRUMMAN CORP        | COM | 666807102 | 763,447    | 5,794   | SH | DFND | 3 | 0       | 0 | 5,794  |
| NORTHROP GRUMMAN CORP        | COM | 666807102 | 474,905    | 3,604   | SH | DFND | 2 | 0       | 0 | 3,604  |
| NORTHSTAR ASSET MANAGEMENT   | COM | 66705Y104 | 104,865    | 5,693   | SH | SOLE | 1 | 5,693   | 0 | 0      |
| NORTHSTAR ASSET MGMT GROUP I | COM | 66705Y104 | 7,368      | 400     | SH | DFND | 4 | 0       | 0 | 400    |
| NORTHSTAR ASSET MGMT GROUP I | COM | 66705Y104 | 106,633    | 5,789   | SH | DFND | 3 | 0       | 0 | 5,789  |
| NORTHSTAR ASSET MGMT GROUP I | COM | 66705Y104 | 30,154     | 1,637   | SH | DFND | 2 | 0       | 0 | 1,637  |
| NORTHSTAR REALTY FINANCE     | COM | 66704R704 | 107,381    | 6,077   | SH | SOLE | 1 | 6,077   | 0 | 0      |
| NORTHSTAR RLTY FIN CORP      | COM | 66704R704 | 15,903     | 900     | SH | DFND | 4 | 0       | 0 | 900    |
| NORTHSTAR RLTY FIN CORP      | COM | 66704R704 | 107,080    | 6,060   | SH | DFND | 3 | 0       | 0 | 6,060  |
| NORTHSTAR RLTY FIN CORP      | COM | 66704R704 | 158,093    | 8,947   | SH | DFND | 2 | 0       | 0 | 8,947  |
| NORTHSTAR RLTY FIN CORP      | COM | 66704R704 | 1,767      | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| NORTHWEST BANCSHARES INC     | COM | 667340103 | 879,718    | 72,704  | SH | SOLE | 1 | 72,704  | 0 | 0      |
| NORTHWEST                    | COM | 667340103 | 121,532    | 10,044  | SH | DFND | 4 | 0       | 0 | 10,044 |

## BANCSHARES INC MD

|                              |     |           |           |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|---------|
| NORTHWEST BIOTHERAPEUTICS    | COM | 66737P600 | 116,827   | 23,226  | SH | SOLE | 1 | 23,226  | 0 | 0       |
| NORTHWEST BIOTHERAPEUTICS IN | COM | 66737P600 | 1,006     | 200     | SH | DFND | 4 | 0       | 0 | 200     |
| NORTHWEST BIOTHERAPEUTICS IN | COM | 66737P113 | 10,500    | 3,500   | SH | DFND | 3 | 0       | 0 | 3,500   |
| NORTHWEST NAT GAS CO         | COM | 667655104 | 41,701    | 987     | SH | DFND | 4 | 0       | 0 | 987     |
| NORTHWEST NAT GAS CO         | COM | 667655104 | 43,665    | 1,034   | SH | DFND | 3 | 0       | 0 | 1,034   |
| NORTHWEST NAT GAS CO         | COM | 667655104 | 31,496    | 746     | SH | DFND | 2 | 0       | 0 | 746     |
| NORTHWEST NATURAL GAS CO     | COM | 667655104 | 880,532   | 20,841  | SH | SOLE | 1 | 20,841  | 0 | 0       |
| NORTHWEST PIPE CO            | COM | 667746101 | 211,966   | 6,216   | SH | SOLE | 1 | 6,216   | 0 | 0       |
| NORTHWESTERN CORP            | COM | 668074305 | 1,362,932 | 30,047  | SH | SOLE | 1 | 30,047  | 0 | 0       |
| NORWEGIAN CRUISE LINE HLDGS  | COM | G66721104 | 214,391   | 5,952   | SH | DFND | 2 | 0       | 0 | 5,952   |
| NORWEGIAN CRUISE LINE HOLD   | COM | G66721104 | 63,287    | 1,757   | SH | SOLE | 1 | 1,757   | 0 | 0       |
| NOVACOPPER INC               | COM | 66988K102 | 84        | 90      | SH | DFND | 4 | 0       | 0 | 90      |
| NOVACOPPER INC               | COM | 66988K102 | 542       | 583     | SH | DFND | 3 | 0       | 0 | 583     |
| NOVACOPPER INC               | COM | 66988K102 | 193       | 207     | SH | DFND | 2 | 0       | 0 | 207     |
| NOVACOPPER INC               | COM | 66988K102 | 15        | 16      | SH | DFND | 5 | 0       | 0 | 16      |
| NOVADAQ TECHNOLOGIES INC     | COM | 66987G102 | 15,050    | 1,186   | SH | DFND | 2 | 0       | 0 | 1,186   |
| NOVAGOLD RES INC             | COM | 66987E206 | 19,695    | 6,500   | SH | DFND | 4 | 0       | 0 | 6,500   |
| NOVAGOLD RES INC             | COM | 66987E206 | 10,869    | 3,587   | SH | DFND | 3 | 0       | 0 | 3,587   |
| NOVAGOLD RES INC             | COM | 66987E206 | 3,030     | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000   |
| NOVAGOLD RES INC             | COM | 66987E206 | 303       | 100     | SH | DFND | 5 | 0       | 0 | 100     |
| NOVARTIS A G                 | COM | 66987V109 | 232,742   | 2,473   | SH | DFND | 4 | 0       | 0 | 2,473   |
| NOVARTIS A G                 | COM | 66987V109 | 891,084   | 9,467   | SH | DFND | 3 | 0       | 0 | 9,467   |
| NOVARTIS A G                 | COM | 66987V109 | 327,416   | 3,478   | SH | DFND | 2 | 0       | 0 | 3,478   |
| NOVARTIS A G                 | COM | 66987V109 | 12,237    | 130     | SH | DFND | 5 | 0       | 0 | 130     |
| NOVAVAX INC                  | COM | 670002104 | 646,654   | 155,073 | SH | SOLE | 1 | 155,073 | 0 | 0       |
| NOVAVAX INC                  | COM | 670002104 | 12,927    | 3,100   | SH | DFND | 3 | 0       | 0 | 3,100   |
| NOVAVAX INC                  | COM | 670002104 | 555,123   | 133,123 | SH | DFND | 2 | 0       | 0 | 133,123 |
| NOVO-NORDISK A S             | COM | 670100205 | 98,979    | 2,079   | SH | DFND | 4 | 0       | 0 | 2,079   |
| NOVO-NORDISK A S             | COM | 670100205 | 817,659   | 17,171  | SH | DFND | 3 | 0       | 0 | 17,171  |
| NOVO-NORDISK A S             | COM | 670100205 | 50,953    | 1,070   | SH | DFND | 2 | 0       | 0 | 1,070   |
| NOVO-NORDISK A S             | COM | 670100205 | 8,334     | 175     | SH | DFND | 5 | 0       | 0 | 175     |
| NOW INC                      | COM | 67011P100 | 6,767,289 | 222,535 | SH | SOLE | 1 | 222,535 | 0 | 0       |
| NOW INC                      | COM | 67011P100 | 10,127    | 333     | SH | DFND | 4 | 0       | 0 | 333     |
| NOW INC                      | COM | 67011P100 | 70,825    | 2,329   | SH | DFND | 3 | 0       | 0 | 2,329   |
| NOW INC                      | COM | 67011P100 | 24,389    | 802     | SH | DFND | 2 | 0       | 0 | 802     |
| NPS PHARMACEUTICALS INC      | COM | 62936P103 | 1,807,052 | 69,502  | SH | SOLE | 1 | 69,502  | 0 | 0       |
| NPS PHARMACEUTICALS INC      | COM | 62936P103 | 13,208    | 508     | SH | DFND | 3 | 0       | 0 | 508     |
| NQ MOBILE INC                | COM | 64118U108 | 1,743     | 250     | SH | DFND | 2 | 0       | 0 | 250     |
| NRG ENERGY INC               | COM | 629377508 | 3,896,716 | 127,845 | SH | SOLE | 1 | 127,845 | 0 | 0       |
| NRG ENERGY INC               | COM | 629377508 | 49,256    | 1,616   | SH | DFND | 3 | 0       | 0 | 1,616   |
| NRG ENERGY INC               | COM | 629377508 | 427,086   | 14,012  | SH | DFND | 2 | 0       | 0 | 14,012  |
| NRG ENERGY INC               | COM | 629377508 | 61        | 2       | SH | DFND | 5 | 0       | 0 | 2       |
| NRG YIELD INC                | COM | 62942X108 | 79,185    | 1,683   | SH | DFND | 3 | 0       | 0 | 1,683   |
| NRG YIELD INC CLASS A        | COM | 62942X108 | 620,307   | 13,184  | SH | SOLE | 1 | 13,184  | 0 | 0       |
| NTELOS HLDGS CORP            | COM | 67020Q305 | 2,128     | 200     | SH | DFND | 3 | 0       | 0 | 200     |
| NTELOS HOLDINGS CORP         | COM | 67020Q305 | 138,352   | 13,003  | SH | SOLE | 1 | 13,003  | 0 | 0       |
| NU SKIN ENTERPRISES INC      | COM | 67018T105 | 48,452    | 1,076   | SH | SOLE | 1 | 1,076   | 0 | 0       |
| NU SKIN ENTERPRISES INC      | COM | 67018T105 | 20,264    | 450     | SH | DFND | 3 | 0       | 0 | 450     |
| NU SKIN ENTERPRISES          | COM | 67018T105 | 23,776    | 528     | SH | DFND | 2 | 0       | 0 | 528     |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| INC                          |     |           |           |         |    |      |   |         |   |        |
| NUANCE COMMUNICATIONS INC    | COM | 67020Y100 | 139,490   | 9,049   | SH | SOLE | 1 | 9,049   | 0 | 0      |
| NUANCE COMMUNICATIONS INC    | COM | 67020Y100 | 23,955    | 1,554   | SH | DFND | 4 | 0       | 0 | 1,554  |
| NUANCE COMMUNICATIONS INC    | COM | 67020Y100 | 92,259    | 5,985   | SH | DFND | 3 | 0       | 0 | 5,985  |
| NUANCE COMMUNICATIONS INC    | COM | 67020Y100 | 534,407   | 34,668  | SH | DFND | 2 | 0       | 0 | 34,668 |
| NUANCE COMMUNICATIONS INC    | COM | 67020Y100 | 11,099    | 720     | SH | DFND | 5 | 0       | 0 | 720    |
| NUCOR CORP                   | COM | 670346105 | 6,552,139 | 120,710 | SH | SOLE | 1 | 120,710 | 0 | 0      |
| NUCOR CORP                   | COM | 670346105 | 62,586    | 1,153   | SH | DFND | 4 | 0       | 0 | 1,153  |
| NUCOR CORP                   | COM | 670346105 | 112,197   | 2,067   | SH | DFND | 3 | 0       | 0 | 2,067  |
| NUCOR CORP                   | COM | 670346105 | 299,254   | 5,513   | SH | DFND | 2 | 0       | 0 | 5,513  |
| NUMEREX CORP CL A            | COM | 67053A102 | 100,136   | 9,555   | SH | SOLE | 1 | 9,555   | 0 | 0      |
| NUSTAR ENERGY LP             | COM | 67058H102 | 646,212   | 9,800   | SH | DFND | 4 | 0       | 0 | 9,800  |
| NUSTAR ENERGY LP             | COM | 67058H102 | 227,691   | 3,453   | SH | DFND | 3 | 0       | 0 | 3,453  |
| NUSTAR ENERGY LP             | COM | 67058H102 | 93,767    | 1,422   | SH | DFND | 2 | 0       | 0 | 1,422  |
| NUSTAR GP HOLDINGS LLC       | COM | 67059L102 | 7,830     | 180     | SH | DFND | 2 | 0       | 0 | 180    |
| NUSTAR GP HOLDINGS LLC       | COM | 67059L102 | 15,791    | 363     | SH | DFND | 5 | 0       | 0 | 363    |
| NUTRACEUTICAL INTL CORP      | COM | 67060Y101 | 118,330   | 5,659   | SH | SOLE | 1 | 5,659   | 0 | 0      |
| NUTRI SYS INC NEW            | COM | 67069D108 | 7,762     | 505     | SH | DFND | 3 | 0       | 0 | 505    |
| NUTRISYSTEM INC              | COM | 67069D108 | 339,692   | 22,101  | SH | SOLE | 1 | 22,101  | 0 | 0      |
| NUVASIVE INC                 | COM | 670704105 | 1,249,009 | 35,819  | SH | SOLE | 1 | 35,819  | 0 | 0      |
| NUVEEN AMT-FREE MUN INCOME F | COM | 670657105 | 13,530    | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| NUVEEN AMT-FREE MUN INCOME F | COM | 670657105 | 20,295    | 1,500   | SH | DFND | 2 | 0       | 0 | 1,500  |
| NUVEEN ARIZ PREM INCOME MUN  | COM | 67061W104 | 51,123    | 3,748   | SH | DFND | 3 | 0       | 0 | 3,748  |
| NUVEEN CA DIVIDEND ADV MUN F | COM | 67066Y105 | 9,662     | 678     | SH | DFND | 2 | 0       | 0 | 678    |
| NUVEEN CAL AMT-FREE MUN INC  | COM | 670651108 | 71,238    | 5,114   | SH | DFND | 4 | 0       | 0 | 5,114  |
| NUVEEN CALIF MUN VALUE FD    | COM | 67062C107 | 10,340    | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| NUVEEN CONN PREM INCOME MUN  | COM | 67060D107 | 34,135    | 2,744   | SH | DFND | 3 | 0       | 0 | 2,744  |
| NUVEEN CORE EQUITY ALPHA FUN | COM | 67090X107 | 137,360   | 8,000   | SH | DFND | 4 | 0       | 0 | 8,000  |
| NUVEEN CORE EQUITY ALPHA FUN | COM | 67090X107 | 35,113    | 2,045   | SH | DFND | 3 | 0       | 0 | 2,045  |
| NUVEEN CR STRATEGIES INCM FD | COM | 67073D102 | 330,410   | 37,000  | SH | DFND | 4 | 0       | 0 | 37,000 |
| NUVEEN CR STRATEGIES INCM FD | COM | 67073D102 | 53,143    | 5,951   | SH | DFND | 3 | 0       | 0 | 5,951  |
| NUVEEN CR STRATEGIES INCM FD | COM | 67073D102 | 140,469   | 15,730  | SH | DFND | 2 | 0       | 0 | 15,730 |
| NUVEEN CR STRATEGIES INCM FD | COM | 67073D102 | 70,445    | 7,889   | SH | DFND | 5 | 0       | 0 | 7,889  |
| NUVEEN DIV ADVANTAGE MUN FD  | COM | 67070F100 | 167,160   | 12,000  | SH | DFND | 4 | 0       | 0 | 12,000 |
| NUVEEN DIVER CURRENCY OPPOR  | COM | 67090N109 | 5,330     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| NUVEEN DIVERSIFIED DIV INCM  | COM | 6706EP105 | 13,968    | 1,200   | SH | DFND | 4 | 0       | 0 | 1,200  |
| NUVEEN DIVERSIFIED DIV INCM  | COM | 6706EP105 | 18,787    | 1,614   | SH | DFND | 3 | 0       | 0 | 1,614  |
| NUVEEN DIVID ADV MUN FD 3    | COM | 67070X101 | 62,882    | 4,600   | SH | DFND | 4 | 0       | 0 | 4,600  |
| NUVEEN DIVID ADV MUN FD 3    | COM | 67070X101 | 40,244    | 2,944   | SH | DFND | 2 | 0       | 0 | 2,944  |

|                                 |     |           |         |        |    |      |   |   |   |        |
|---------------------------------|-----|-----------|---------|--------|----|------|---|---|---|--------|
| NUVEEN DIVID<br>ADVANTAGE MUN F | COM | 67066V101 | 166,080 | 12,000 | SH | DFND | 4 | 0 | 0 | 12,000 |
| NUVEEN DIVID<br>ADVANTAGE MUN F | COM | 67066V101 | 3,806   | 275    | SH | DFND | 3 | 0 | 0 | 275    |
| NUVEEN DIVID<br>ADVANTAGE MUN I | COM | 67071L106 | 19,754  | 1,400  | SH | DFND | 4 | 0 | 0 | 1,400  |
| NUVEEN DIVID<br>ADVANTAGE MUN I | COM | 67071L106 | 55,170  | 3,910  | SH | DFND | 3 | 0 | 0 | 3,910  |
| NUVEEN ENERGY MLP<br>TOTL RTRNF | COM | 67074U103 | 13,266  | 600    | SH | DFND | 4 | 0 | 0 | 600    |
| NUVEEN ENERGY MLP<br>TOTL RTRNF | COM | 67074U103 | 1,725   | 78     | SH | DFND | 3 | 0 | 0 | 78     |
| NUVEEN EQTY PRM<br>OPPORTUNITYF | COM | 6706EM102 | 12,740  | 1,000  | SH | DFND | 4 | 0 | 0 | 1,000  |
| NUVEEN EQTY PRM<br>OPPORTUNITYF | COM | 6706EM102 | 54,680  | 4,292  | SH | DFND | 3 | 0 | 0 | 4,292  |
| NUVEEN EQTY PRM<br>OPPORTUNITYF | COM | 6706EM102 | 19,429  | 1,525  | SH | DFND | 5 | 0 | 0 | 1,525  |
| NUVEEN EQUITY PREM &<br>GROWTH  | COM | 6706EW100 | 8,085   | 575    | SH | DFND | 3 | 0 | 0 | 575    |
| NUVEEN EQUITY PREM &<br>GROWTH  | COM | 6706EW100 | 14,060  | 1,000  | SH | DFND | 2 | 0 | 0 | 1,000  |
| NUVEEN EQUITY PREM<br>ADV FD    | COM | 6706ET107 | 20,896  | 1,600  | SH | DFND | 4 | 0 | 0 | 1,600  |
| NUVEEN EQUITY PREM<br>ADV FD    | COM | 6706ET107 | 110,357 | 8,450  | SH | DFND | 3 | 0 | 0 | 8,450  |
| NUVEEN EQUITY PREM<br>INCOME FD | COM | 6706ER101 | 9,563   | 750    | SH | DFND | 3 | 0 | 0 | 750    |
| NUVEEN EQUITY PREM<br>INCOME FD | COM | 6706ER101 | 5,738   | 450    | SH | DFND | 2 | 0 | 0 | 450    |
| NUVEEN FLOATING RATE<br>INCOME  | COM | 67072T108 | 25,662  | 2,273  | SH | DFND | 4 | 0 | 0 | 2,273  |
| NUVEEN FLOATING RATE<br>INCOME  | COM | 67072T108 | 57,850  | 5,124  | SH | DFND | 2 | 0 | 0 | 5,124  |
| NUVEEN FLTNG RTE<br>INCM OPP FD | COM | 6706EN100 | 5,690   | 500    | SH | DFND | 3 | 0 | 0 | 500    |
| NUVEEN FLTNG RTE<br>INCM OPP FD | COM | 6706EN100 | 13,656  | 1,200  | SH | DFND | 2 | 0 | 0 | 1,200  |
| NUVEEN GBL INCOME<br>OPPORTUN F | COM | 67073C104 | 9,987   | 808    | SH | DFND | 3 | 0 | 0 | 808    |
| NUVEEN GLOBAL<br>EQUITY INCOME  | COM | 6706EH103 | 13,360  | 1,000  | SH | DFND | 4 | 0 | 0 | 1,000  |
| NUVEEN GLOBAL<br>EQUITY INCOME  | COM | 6706EH103 | 5,344   | 400    | SH | DFND | 3 | 0 | 0 | 400    |
| NUVEEN INTER<br>DURATION MN TMF | COM | 670671106 | 117,031 | 9,385  | SH | DFND | 3 | 0 | 0 | 9,385  |
| NUVEEN INVT QUALITY<br>MUN FD I | COM | 67062E103 | 223,020 | 15,000 | SH | DFND | 4 | 0 | 0 | 15,000 |
| NUVEEN MICH QUALITY<br>INCOME M | COM | 670979103 | 40,920  | 3,000  | SH | DFND | 4 | 0 | 0 | 3,000  |
| NUVEEN MICH QUALITY<br>INCOME M | COM | 670979103 | 40,920  | 3,000  | SH | DFND | 3 | 0 | 0 | 3,000  |
| NUVEEN MICH QUALITY<br>INCOME M | COM | 670979103 | 25,029  | 1,835  | SH | DFND | 2 | 0 | 0 | 1,835  |
| NUVEEN MTG<br>OPPORTUNITY TERM  | COM | 670735109 | 67,806  | 2,855  | SH | DFND | 2 | 0 | 0 | 2,855  |
| NUVEEN MUN<br>ADVANTAGE FD INC  | COM | 67062H106 | 26,980  | 2,000  | SH | DFND | 4 | 0 | 0 | 2,000  |
| NUVEEN MUN HIGH<br>INCOME OPP F | COM | 670682103 | 63,270  | 4,852  | SH | DFND | 4 | 0 | 0 | 4,852  |
| NUVEEN MUN MKT<br>OPPORTUNITY F | COM | 67062W103 | 198,900 | 15,000 | SH | DFND | 4 | 0 | 0 | 15,000 |
| NUVEEN MUN MKT<br>OPPORTUNITY F | COM | 67062W103 | 26,520  | 2,000  | SH | DFND | 3 | 0 | 0 | 2,000  |
| NUVEEN MUN<br>OPPORTUNITY FD IN | COM | 670984103 | 183,825 | 12,900 | SH | DFND | 4 | 0 | 0 | 12,900 |
| NUVEEN MUN<br>OPPORTUNITY FD IN | COM | 670984103 | 82,009  | 5,755  | SH | DFND | 3 | 0 | 0 | 5,755  |

|                              |     |           |         |        |    |      |   |   |   |        |
|------------------------------|-----|-----------|---------|--------|----|------|---|---|---|--------|
| NUVEEN MUN OPPORTUNITY FD IN | COM | 670984103 | 25,803  | 1,811  | SH | DFND | 5 | 0 | 0 | 1,811  |
| NUVEEN MUN VALUE FD INC      | COM | 670928100 | 22,584  | 2,400  | SH | DFND | 4 | 0 | 0 | 2,400  |
| NUVEEN MUN VALUE FD INC      | COM | 670928100 | 183,711 | 19,523 | SH | DFND | 3 | 0 | 0 | 19,523 |
| NUVEEN MUN VALUE FD INC      | COM | 670928100 | 44,876  | 4,769  | SH | DFND | 2 | 0 | 0 | 4,769  |
| NUVEEN N C PREM INCOME MUN F | COM | 67060P100 | 176,165 | 13,720 | SH | DFND | 2 | 0 | 0 | 13,720 |
| NUVEEN NEW YORK MUN VALUE FD | COM | 670706100 | 35,890  | 2,485  | SH | DFND | 4 | 0 | 0 | 2,485  |
| NUVEEN NJ DIV ADVANTAGE MUN  | COM | 67069Y102 | 19,071  | 1,420  | SH | DFND | 4 | 0 | 0 | 1,420  |
| NUVEEN NJ PREM INCOME MUN FD | COM | 67101N106 | 63,905  | 4,689  | SH | DFND | 2 | 0 | 0 | 4,689  |
| NUVEEN NY AMT FREE MUN INCOM | COM | 670656107 | 25,011  | 1,954  | SH | DFND | 4 | 0 | 0 | 1,954  |
| NUVEEN NY DIV ADVANTG MUN FD | COM | 67070A101 | 17,450  | 1,325  | SH | DFND | 3 | 0 | 0 | 1,325  |
| NUVEEN NY DIVID ADVNTG MUN F | COM | 67066X107 | 23,794  | 1,785  | SH | DFND | 3 | 0 | 0 | 1,785  |
| NUVEEN OHIO QUALITY INCOME M | COM | 670980101 | 3,244   | 209    | SH | DFND | 4 | 0 | 0 | 209    |
| NUVEEN OHIO QUALITY INCOME M | COM | 670980101 | 9,873   | 636    | SH | DFND | 2 | 0 | 0 | 636    |
| NUVEEN PA INVT QUALITY MUN F | COM | 670972108 | 82,891  | 6,086  | SH | DFND | 3 | 0 | 0 | 6,086  |
| NUVEEN PA INVT QUALITY MUN F | COM | 670972108 | 9,139   | 671    | SH | DFND | 2 | 0 | 0 | 671    |
| NUVEEN PFD INCOME OPPRTNY FD | COM | 67073B106 | 1,582   | 172    | SH | DFND | 4 | 0 | 0 | 172    |
| NUVEEN PFD INCOME OPPRTNY FD | COM | 67073B106 | 410,817 | 44,654 | SH | DFND | 3 | 0 | 0 | 44,654 |
| NUVEEN PFD INCOME OPPRTNY FD | COM | 67073B106 | 27,600  | 3,000  | SH | DFND | 2 | 0 | 0 | 3,000  |
| NUVEEN PREM INCOME MUN FD    | COM | 67062T100 | 5,360   | 400    | SH | DFND | 4 | 0 | 0 | 400    |
| NUVEEN PREM INCOME MUN FD    | COM | 67062T100 | 3,350   | 250    | SH | DFND | 3 | 0 | 0 | 250    |
| NUVEEN PREM INCOME MUN FD 2  | COM | 67063W102 | 55,000  | 4,000  | SH | DFND | 4 | 0 | 0 | 4,000  |
| NUVEEN PREM INCOME MUN FD 4  | COM | 6706K4105 | 4,456   | 350    | SH | DFND | 3 | 0 | 0 | 350    |
| NUVEEN QUALITY INCOME MUN FD | COM | 670977107 | 82,868  | 6,053  | SH | DFND | 3 | 0 | 0 | 6,053  |
| NUVEEN QUALITY INCOME MUN FD | COM | 670977107 | 65,028  | 4,750  | SH | DFND | 2 | 0 | 0 | 4,750  |
| NUVEEN QUALITY PFD INC FD 3  | COM | 67072W101 | 15,066  | 1,800  | SH | DFND | 3 | 0 | 0 | 1,800  |
| NUVEEN QUALITY PFD INCOME FD | COM | 67072C105 | 23,682  | 2,719  | SH | DFND | 4 | 0 | 0 | 2,719  |
| NUVEEN QUALITY PFD INCOME FD | COM | 67071S101 | 44,214  | 5,425  | SH | DFND | 4 | 0 | 0 | 5,425  |
| NUVEEN QUALITY PFD INCOME FD | COM | 67072C105 | 17,420  | 2,000  | SH | DFND | 3 | 0 | 0 | 2,000  |
| NUVEEN QUALITY PFD INCOME FD | COM | 67071S101 | 443,776 | 54,451 | SH | DFND | 3 | 0 | 0 | 54,451 |
| NUVEEN REAL ASSET INC & GROW | COM | 67074Y105 | 271,740 | 14,000 | SH | DFND | 4 | 0 | 0 | 14,000 |
| NUVEEN REAL ESTATE INCOME FD | COM | 67071B108 | 21,020  | 2,000  | SH | DFND | 4 | 0 | 0 | 2,000  |
| NUVEEN REAL ESTATE INCOME FD | COM | 67071B108 | 3,500   | 333    | SH | DFND | 3 | 0 | 0 | 333    |
| NUVEEN SELECT MAT MUN FD     | COM | 67061T101 | 27,562  | 2,635  | SH | DFND | 2 | 0 | 0 | 2,635  |
| NUVEEN SELECT MAT MUN FD     | COM | 67061T101 | 15,837  | 1,514  | SH | DFND | 5 | 0 | 0 | 1,514  |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| NUVEEN SELECT QUALITY MUN FD | COM | 670973106 | 218,720   | 16,000  | SH | DFND | 4 | 0       | 0 | 16,000 |
| NUVEEN SELECT QUALITY MUN FD | COM | 670973106 | 10,253    | 750     | SH | DFND | 2 | 0       | 0 | 750    |
| NUVEEN SELECT TAX FREE INCM  | COM | 67063C106 | 3,969     | 300     | SH | DFND | 2 | 0       | 0 | 300    |
| NUVEEN SELECT TAX FREE INCM  | COM | 67063C106 | 4,961     | 375     | SH | DFND | 5 | 0       | 0 | 375    |
| NUVEEN SR INCOME FD          | COM | 67067Y104 | 63,887    | 9,550   | SH | DFND | 3 | 0       | 0 | 9,550  |
| NUVEEN SR INCOME FD          | COM | 67067Y104 | 69,803    | 10,434  | SH | DFND | 5 | 0       | 0 | 10,434 |
| NUVEEN TAX ADVANTAGED DIV GR | COM | 67073G105 | 8,029     | 519     | SH | DFND | 4 | 0       | 0 | 519    |
| NUVEEN TX ADV TOTAL RET STRG | COM | 67090H102 | 9,695     | 700     | SH | DFND | 2 | 0       | 0 | 700    |
| NUVERRA ENVIRONMENTAL SOLU   | COM | 67091K203 | 145,553   | 9,868   | SH | SOLE | 1 | 9,868   | 0 | 0      |
| NUVERRA ENVIRONMENTAL SOLUTI | COM | 67091K203 | 66,818    | 4,530   | SH | DFND | 3 | 0       | 0 | 4,530  |
| NUVERRA ENVIRONMENTAL SOLUTI | COM | 67091K203 | 74        | 5       | SH | DFND | 2 | 0       | 0 | 5      |
| NVE CORP                     | COM | 629445206 | 204,398   | 3,167   | SH | SOLE | 1 | 3,167   | 0 | 0      |
| NVE CORP                     | COM | 629445206 | 45,178    | 700     | SH | DFND | 3 | 0       | 0 | 700    |
| NVIDIA CORP                  | COM | 67066G104 | 4,550,803 | 246,656 | SH | SOLE | 1 | 246,656 | 0 | 0      |
| NVIDIA CORP                  | COM | 67066G104 | 37,490    | 2,032   | SH | DFND | 4 | 0       | 0 | 2,032  |
| NVIDIA CORP                  | COM | 67066G104 | 4,815     | 261     | SH | DFND | 3 | 0       | 0 | 261    |
| NVIDIA CORP                  | COM | 67066G104 | 63,228    | 3,427   | SH | DFND | 2 | 0       | 0 | 3,427  |
| NVR INC                      | COM | 62944T105 | 8,978,009 | 7,945   | SH | SOLE | 1 | 7,945   | 0 | 0      |
| NWS HOLDINGS LTD             | COM | 656835907 | 488,612   | 271,000 | SH | SOLE | 1 | 271,000 | 0 | 0      |
| NXP SEMICONDUCTORS N V       | COM | N6596X109 | 34,489    | 504     | SH | DFND | 4 | 0       | 0 | 504    |
| NXP SEMICONDUCTORS N V       | COM | N6596X109 | 159,442   | 2,330   | SH | DFND | 3 | 0       | 0 | 2,330  |
| NXP SEMICONDUCTORS N V       | COM | N6596X109 | 22,240    | 325     | SH | DFND | 2 | 0       | 0 | 325    |
| NXP SEMICONDUCTORS N V       | COM | N6596X109 | 36,610    | 535     | SH | DFND | 5 | 0       | 0 | 535    |
| NXP SEMICONDUCTORS NV        | COM | N6596X109 | 955,899   | 13,969  | SH | SOLE | 1 | 13,969  | 0 | 0      |
| NXSTAGE MEDICAL INC          | COM | 67072V103 | 527,117   | 40,146  | SH | SOLE | 1 | 40,146  | 0 | 0      |
| NXT ID INC                   | COM | 67091J107 | 2,560     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| O REILLY AUTOMOTIVE INC      | COM | 67103H107 | 6,285,950 | 41,806  | SH | SOLE | 1 | 41,806  | 0 | 0      |
| O REILLY AUTOMOTIVE INC NEW  | COM | 67103H107 | 67,662    | 450     | SH | DFND | 4 | 0       | 0 | 450    |
| O REILLY AUTOMOTIVE INC NEW  | COM | 67103H107 | 105,252   | 700     | SH | DFND | 3 | 0       | 0 | 700    |
| O REILLY AUTOMOTIVE INC NEW  | COM | 67103H107 | 48,115    | 320     | SH | DFND | 2 | 0       | 0 | 320    |
| OAKTREE CAP GROUP LLC        | COM | 674001201 | 9,198     | 180     | SH | DFND | 4 | 0       | 0 | 180    |
| OAKTREE CAP GROUP LLC        | COM | 674001201 | 531,287   | 10,397  | SH | DFND | 3 | 0       | 0 | 10,397 |
| OAKTREE CAP GROUP LLC        | COM | 674001201 | 37,967    | 743     | SH | DFND | 2 | 0       | 0 | 743    |
| OASIS PETE INC NEW           | COM | 674215108 | 21,239    | 508     | SH | DFND | 4 | 0       | 0 | 508    |
| OASIS PETE INC NEW           | COM | 674215108 | 37,629    | 900     | SH | DFND | 3 | 0       | 0 | 900    |
| OASIS PETROLEUM INC          | COM | 674215108 | 77,223    | 1,847   | SH | SOLE | 1 | 1,847   | 0 | 0      |
| OCCIDENTAL PETE CORP DEL     | COM | 674599105 | 384,850   | 4,003   | SH | DFND | 4 | 0       | 0 | 4,003  |
| OCCIDENTAL PETE CORP DEL     | COM | 674599105 | 1,788,883 | 18,605  | SH | DFND | 3 | 0       | 0 | 18,605 |
| OCCIDENTAL PETE CORP DEL     | COM | 674599105 | 807,027   | 8,393   | SH | DFND | 2 | 0       | 0 | 8,393  |
| OCCIDENTAL PETE CORP         | COM | 674599105 | 5,577     | 58      | SH | DFND | 5 | 0       | 0 | 58     |



|                              |     |           |            |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|------------|-----------|----|------|---|-----------|---|--------|
| DEL                          |     |           |            |           |    |      |   |           |   |        |
| OCCIDENTAL PETROLEUM CORP    | COM | 674599105 | 26,533,169 | 275,956   | SH | SOLE | 1 | 275,956   | 0 | 0      |
| OCEAN RIG UDW INC            | COM | Y64354205 | 145        | 9         | SH | DFND | 4 | 0         | 0 | 9      |
| OCEAN RIG UDW INC            | COM | Y64354205 | 596        | 37        | SH | DFND | 3 | 0         | 0 | 37     |
| OCEAN RIG UDW INC            | COM | Y64354205 | 16         | 1         | SH | DFND | 2 | 0         | 0 | 1      |
| OCEANEERING INTL INC         | COM | 675232102 | 14,516,292 | 222,745   | SH | SOLE | 1 | 222,745   | 0 | 0      |
| OCEANEERING INTL INC         | COM | 675232102 | 717        | 11        | SH | DFND | 4 | 0         | 0 | 11     |
| OCEANEERING INTL INC         | COM | 675232102 | 13,034     | 200       | SH | DFND | 3 | 0         | 0 | 200    |
| OCEANFIRST FINANCIAL CORP    | COM | 675234108 | 139,435    | 8,764     | SH | SOLE | 1 | 8,764     | 0 | 0      |
| OCH ZIFF CAP MGMT GROUP      | COM | 67551U105 | 108,171    | 10,100    | SH | DFND | 4 | 0         | 0 | 10,100 |
| OCH ZIFF CAP MGMT GROUP      | COM | 67551U105 | 22,491     | 2,100     | SH | DFND | 2 | 0         | 0 | 2,100  |
| OCLARO INC                   | COM | 67555N206 | 87,500     | 61,189    | SH | SOLE | 1 | 61,189    | 0 | 0      |
| OCLARO INC                   | COM | 67555N206 | 104        | 73        | SH | DFND | 3 | 0         | 0 | 73     |
| OCWEN FINANCIAL CORP         | COM | 675746309 | 205,304    | 7,842     | SH | SOLE | 1 | 7,842     | 0 | 0      |
| OCWEN FINL CORP              | COM | 675746309 | 5,236      | 200       | SH | DFND | 4 | 0         | 0 | 200    |
| OCWEN FINL CORP              | COM | 675746309 | 26         | 1         | SH | DFND | 2 | 0         | 0 | 1      |
| ODYSSEY MARINE EXPLORATION I | COM | 676118102 | 4,232      | 4,650     | SH | DFND | 3 | 0         | 0 | 4,650  |
| OFFICE DEPOT INC             | COM | 676220106 | 6,706,374  | 1,304,742 | SH | SOLE | 1 | 1,304,742 | 0 | 0      |
| OFFICE DEPOT INC             | COM | 676220106 | 514        | 100       | SH | DFND | 3 | 0         | 0 | 100    |
| OFFICE DEPOT INC             | COM | 676220106 | 42,277     | 8,225     | SH | DFND | 2 | 0         | 0 | 8,225  |
| OFG BANCORP                  | COM | 67103X102 | 440,727    | 29,421    | SH | SOLE | 1 | 29,421    | 0 | 0      |
| OGE ENERGY CORP              | COM | 670837103 | 14,851,570 | 400,204   | SH | SOLE | 1 | 400,204   | 0 | 0      |
| OGE ENERGY CORP              | COM | 670837103 | 34,131     | 920       | SH | DFND | 4 | 0         | 0 | 920    |
| OGE ENERGY CORP              | COM | 670837103 | 455,076    | 12,263    | SH | DFND | 3 | 0         | 0 | 12,263 |
| OGE ENERGY CORP              | COM | 670837103 | 694,467    | 18,714    | SH | DFND | 2 | 0         | 0 | 18,714 |
| OHR PHARMACEUTICAL INC       | COM | 67778H200 | 99,673     | 13,748    | SH | SOLE | 1 | 13,748    | 0 | 0      |
| OIL DRI CORP AMER            | COM | 677864100 | 6,518      | 250       | SH | DFND | 2 | 0         | 0 | 250    |
| OIL DRI CORP OF AMERICA      | COM | 677864100 | 83,268     | 3,194     | SH | SOLE | 1 | 3,194     | 0 | 0      |
| OIL STATES INTERNATIONAL I   | COM | 678026105 | 6,709,341  | 108,390   | SH | SOLE | 1 | 108,390   | 0 | 0      |
| OIL STS INTL INC             | COM | 678026105 | 1,609      | 26        | SH | DFND | 4 | 0         | 0 | 26     |
| OIL STS INTL INC             | COM | 678026105 | 681        | 11        | SH | DFND | 3 | 0         | 0 | 11     |
| OLD DOMINION FGHT LINES INC  | COM | 679580100 | 882,364    | 12,491    | SH | DFND | 3 | 0         | 0 | 12,491 |
| OLD DOMINION FGHT LINES INC  | COM | 679580100 | 7,770      | 110       | SH | DFND | 2 | 0         | 0 | 110    |
| OLD DOMINION FREIGHT LINE    | COM | 679580100 | 9,574,546  | 135,540   | SH | SOLE | 1 | 135,540   | 0 | 0      |
| OLD LINE BANCSHARES INC      | COM | 67984M100 | 84,784     | 5,477     | SH | SOLE | 1 | 5,477     | 0 | 0      |
| OLD LINE BANCSHARES INC      | COM | 67984M100 | 15,480     | 1,000     | SH | DFND | 3 | 0         | 0 | 1,000  |
| OLD NATIONAL BANCORP         | COM | 680033107 | 1,052,490  | 81,148    | SH | SOLE | 1 | 81,148    | 0 | 0      |
| OLD REP INTL CORP            | COM | 680223104 | 960,673    | 67,274    | SH | DFND | 4 | 0         | 0 | 67,274 |
| OLD REP INTL CORP            | COM | 680223104 | 259,731    | 18,188    | SH | DFND | 3 | 0         | 0 | 18,188 |
| OLD REP INTL CORP            | COM | 680223104 | 182,213    | 12,760    | SH | DFND | 2 | 0         | 0 | 12,760 |
| OLD REPUBLIC INTL CORP       | COM | 680223104 | 6,967,069  | 487,890   | SH | SOLE | 1 | 487,890   | 0 | 0      |
| OLIN CORP                    | COM | 680665205 | 5,220,614  | 206,757   | SH | SOLE | 1 | 206,757   | 0 | 0      |
| OLIN CORP                    | COM | 680665205 | 27,775     | 1,100     | SH | DFND | 4 | 0         | 0 | 1,100  |
| OLIN CORP                    | COM | 680665205 | 127,604    | 5,054     | SH | DFND | 3 | 0         | 0 | 5,054  |
| OLIN CORP                    | COM | 680665205 | 2,071      | 82        | SH | DFND | 2 | 0         | 0 | 82     |
| OLYMPIC STEEL INC            | COM | 68162K106 | 143,805    | 6,991     | SH | SOLE | 1 | 6,991     | 0 | 0      |
| OM GROUP INC                 | COM | 670872100 | 638,759    | 24,615    | SH | SOLE | 1 | 24,615    | 0 | 0      |

|                              |      |           |            |         |     |      |   |         |   |        |
|------------------------------|------|-----------|------------|---------|-----|------|---|---------|---|--------|
| OMEGA FLEX INC               | COM  | 682095104 | 36,604     | 1,881   | SH  | SOLE | 1 | 1,881   | 0 | 0      |
| OMEGA HEALTHCARE INVESTORS   | COM  | 681936100 | 8,714,416  | 254,882 | SH  | SOLE | 1 | 254,882 | 0 | 0      |
| OMEGA HEALTHCARE INVS INC    | COM  | 681936100 | 609,266    | 17,820  | SH  | DFND | 4 | 0       | 0 | 17,820 |
| OMEGA HEALTHCARE INVS INC    | COM  | 681936100 | 971,005    | 28,400  | SH  | DFND | 3 | 0       | 0 | 28,400 |
| OMEGA HEALTHCARE INVS INC    | COM  | 681936100 | 97,347     | 2,847   | SH  | DFND | 2 | 0       | 0 | 2,847  |
| OMEGA HEALTHCARE INVS INC    | COM  | 681936100 | 342        | 10      | SH  | DFND | 5 | 0       | 0 | 10     |
| OMEGA PROTEIN CORP           | COM  | 68210P107 | 170,775    | 13,662  | SH  | SOLE | 1 | 13,662  | 0 | 0      |
| OMEGA PROTEIN CORP           | COM  | 68210P107 | 13,888     | 1,111   | SH  | DFND | 2 | 0       | 0 | 1,111  |
| OMEROS CORP                  | COM  | 682143102 | 281,952    | 22,166  | SH  | SOLE | 1 | 22,166  | 0 | 0      |
| OMNIAMERICAN BANCORP INC     | COM  | 68216R107 | 196,250    | 7,551   | SH  | SOLE | 1 | 7,551   | 0 | 0      |
| OMNICARE INC                 | COM  | 681904108 | 13,855,652 | 222,545 | SH  | SOLE | 1 | 222,545 | 0 | 0      |
| OMNICARE INC                 | COM  | 681904108 | 5,105      | 82      | SH  | DFND | 4 | 0       | 0 | 82     |
| OMNICARE INC                 | BOND | 681904AL2 | 1,032      | 1       | PRN | DFND | 3 | 0       | 0 | 1      |
| OMNICARE INC                 | COM  | 681904108 | 8,903      | 143     | SH  | DFND | 2 | 0       | 0 | 143    |
| OMNICELL INC                 | COM  | 68213N109 | 765,787    | 28,020  | SH  | SOLE | 1 | 28,020  | 0 | 0      |
| OMNICELL INC                 | COM  | 68213N109 | 4,100      | 150     | SH  | DFND | 3 | 0       | 0 | 150    |
| OMNICELL INC                 | COM  | 68213N109 | 13,665     | 500     | SH  | DFND | 2 | 0       | 0 | 500    |
| OMNICOM GROUP                | COM  | 681919106 | 18,686,883 | 271,375 | SH  | SOLE | 1 | 271,375 | 0 | 0      |
| OMNICOM GROUP INC            | COM  | 681919106 | 3,787      | 55      | SH  | DFND | 3 | 0       | 0 | 55     |
| OMNICOM GROUP INC            | COM  | 681919106 | 18,110     | 263     | SH  | DFND | 2 | 0       | 0 | 263    |
| OMNIVISION TECHNOLOGIES IN   | COM  | 682128103 | 969,971    | 36,658  | SH  | SOLE | 1 | 36,658  | 0 | 0      |
| OMNIVISION TECHNOLOGIES INC  | COM  | 682128103 | 1,323      | 50      | SH  | DFND | 4 | 0       | 0 | 50     |
| OMNIVISION TECHNOLOGIES INC  | COM  | 682128103 | 13,230     | 500     | SH  | DFND | 3 | 0       | 0 | 500    |
| OMNIVISION TECHNOLOGIES INC  | COM  | 682128103 | 719,580    | 27,195  | SH  | DFND | 2 | 0       | 0 | 27,195 |
| OMNOVA SOLUTIONS INC         | COM  | 682129101 | 166,250    | 30,959  | SH  | SOLE | 1 | 30,959  | 0 | 0      |
| OMNOVA SOLUTIONS INC         | COM  | 682129101 | 97         | 18      | SH  | DFND | 2 | 0       | 0 | 18     |
| ON ASSIGNMENT INC            | COM  | 682159108 | 1,103,642  | 41,104  | SH  | SOLE | 1 | 41,104  | 0 | 0      |
| ON SEMICONDUCTOR CORP        | COM  | 682189105 | 103,150    | 11,538  | SH  | SOLE | 1 | 11,538  | 0 | 0      |
| ON SEMICONDUCTOR CORP        | COM  | 682189105 | 27,839     | 3,114   | SH  | DFND | 4 | 0       | 0 | 3,114  |
| ON SEMICONDUCTOR CORP        | COM  | 682189105 | 2,834      | 317     | SH  | DFND | 2 | 0       | 0 | 317    |
| ONCOMED PHARMACEUTICALS IN   | COM  | 68234X102 | 156,362    | 8,260   | SH  | SOLE | 1 | 8,260   | 0 | 0      |
| ONCOMED PHARMACEUTICALS INC  | COM  | 68234X102 | 50,581     | 2,672   | SH  | DFND | 3 | 0       | 0 | 2,672  |
| ONCOTHYREON INC              | COM  | 682324108 | 88,792     | 46,246  | SH  | SOLE | 1 | 46,246  | 0 | 0      |
| ONE GAS INC                  | COM  | 68235P108 | 4,679,817  | 136,637 | SH  | SOLE | 1 | 136,637 | 0 | 0      |
| ONE GAS INC                  | COM  | 68235P108 | 3,425      | 100     | SH  | DFND | 4 | 0       | 0 | 100    |
| ONE GAS INC                  | COM  | 68235P108 | 167,072    | 4,878   | SH  | DFND | 3 | 0       | 0 | 4,878  |
| ONE GAS INC                  | COM  | 68235P108 | 119,134    | 3,478   | SH  | DFND | 2 | 0       | 0 | 3,478  |
| ONE LIBERTY PPTYS INC        | COM  | 682406103 | 1,457      | 72      | SH  | DFND | 3 | 0       | 0 | 72     |
| ONE LIBERTY PPTYS INC        | COM  | 682406103 | 9,245      | 457     | SH  | DFND | 2 | 0       | 0 | 457    |
| ONE LIBERTY PROPERTIES INC   | COM  | 682406103 | 162,366    | 8,026   | SH  | SOLE | 1 | 8,026   | 0 | 0      |
| ONEBEACON INSURANCE GROUP    | COM  | G67742109 | 228,284    | 14,814  | SH  | SOLE | 1 | 14,814  | 0 | 0      |
| ONEBEACON INSURANCE GROUP LT | COM  | G67742109 | 1,541      | 100     | SH  | DFND | 4 | 0       | 0 | 100    |
| ONEBEACON INSURANCE GROUP LT | COM  | G67742109 | 100,936    | 6,550   | SH  | DFND | 2 | 0       | 0 | 6,550  |
| ONEOK INC                    | COM  | 682680103 | 7,368,344  | 112,408 | SH  | SOLE | 1 | 112,408 | 0 | 0      |
| ONEOK INC NEW                | COM  | 682680103 | 26,220     | 400     | SH  | DFND | 4 | 0       | 0 | 400    |

|                            |     |           |            |           |    |      |   |           |   |        |
|----------------------------|-----|-----------|------------|-----------|----|------|---|-----------|---|--------|
| ONEOK INC NEW              | COM | 682680103 | 1,510,325  | 23,041    | SH | DFND | 3 | 0         | 0 | 23,041 |
| ONEOK INC NEW              | COM | 682680103 | 879,232    | 13,413    | SH | DFND | 2 | 0         | 0 | 13,413 |
| ONEOK PARTNERS LP          | COM | 68268N103 | 340,237    | 6,080     | SH | DFND | 4 | 0         | 0 | 6,080  |
| ONEOK PARTNERS LP          | COM | 68268N103 | 708,947    | 12,669    | SH | DFND | 3 | 0         | 0 | 12,669 |
| ONEOK PARTNERS LP          | COM | 68268N103 | 2,161,510  | 38,626    | SH | DFND | 2 | 0         | 0 | 38,626 |
| OPEN TEXT CORP             | COM | 683715957 | 171,476    | 3,100     | SH | SOLE | 1 | 3,100     | 0 | 0      |
| OPEN TEXT CORP             | COM | 683715106 | 443        | 8         | SH | DFND | 4 | 0         | 0 | 8      |
| OPEN TEXT CORP             | COM | 683715106 | 121,924    | 2,200     | SH | DFND | 3 | 0         | 0 | 2,200  |
| OPHTHOTECH CORP            | COM | 683745103 | 353,095    | 9,070     | SH | SOLE | 1 | 9,070     | 0 | 0      |
| OPKO HEALTH INC            | COM | 68375N103 | 1,096,173  | 128,810   | SH | SOLE | 1 | 128,810   | 0 | 0      |
| OPKO HEALTH INC            | COM | 68375N103 | 2,298      | 270       | SH | DFND | 3 | 0         | 0 | 270    |
| OPKO HEALTH INC            | COM | 68375N103 | 80,802     | 9,495     | SH | DFND | 2 | 0         | 0 | 9,495  |
| OPLINK COMMUNICATIONS INC  | COM | 68375Q403 | 236,456    | 14,058    | SH | SOLE | 1 | 14,058    | 0 | 0      |
| OPOWER INC                 | COM | 68375Y109 | 95,790     | 5,079     | SH | SOLE | 1 | 5,079     | 0 | 0      |
| OPPENHEIMER HOLDINGS CL A  | COM | 683797104 | 134,663    | 6,650     | SH | SOLE | 1 | 6,650     | 0 | 0      |
| OPUS BANK                  | COM | 684000102 | 102,641    | 3,351     | SH | SOLE | 1 | 3,351     | 0 | 0      |
| ORACLE CORP                | COM | 68389X105 | 52,055,288 | 1,359,856 | SH | SOLE | 1 | 1,359,856 | 0 | 0      |
| ORACLE CORP                | COM | 68389X105 | 574,835    | 15,017    | SH | DFND | 4 | 0         | 0 | 15,017 |
| ORACLE CORP                | COM | 68389X105 | 1,086,254  | 28,377    | SH | DFND | 3 | 0         | 0 | 28,377 |
| ORACLE CORP                | COM | 68389X105 | 1,005,720  | 26,273    | SH | DFND | 2 | 0         | 0 | 26,273 |
| ORACLE CORP                | COM | 68389X105 | 11,369     | 297       | SH | DFND | 5 | 0         | 0 | 297    |
| ORANGE                     | COM | 684060106 | 2,874      | 195       | SH | DFND | 3 | 0         | 0 | 195    |
| ORANGE                     | COM | 684060106 | 13,266     | 900       | SH | DFND | 2 | 0         | 0 | 900    |
| ORANGE                     | COM | 684060106 | 78,830     | 5,348     | SH | DFND | 5 | 0         | 0 | 5,348  |
| ORASURE TECHNOLOGIES INC   | COM | 68554V108 | 263,552    | 36,503    | SH | SOLE | 1 | 36,503    | 0 | 0      |
| ORBCOMM INC                | COM | 68555P100 | 167,388    | 29,111    | SH | SOLE | 1 | 29,111    | 0 | 0      |
| ORBITAL SCIENCES CORP      | COM | 685564106 | 1,292,783  | 46,503    | SH | SOLE | 1 | 46,503    | 0 | 0      |
| ORBITZ WORLDWIDE INC       | COM | 68557K109 | 265,408    | 33,724    | SH | SOLE | 1 | 33,724    | 0 | 0      |
| ORBITZ WORLDWIDE INC       | COM | 68557K109 | 44,111     | 5,605     | SH | DFND | 2 | 0         | 0 | 5,605  |
| ORCHIDS PAPER PRODS CO DEL | COM | 68572N104 | 569,055    | 23,170    | SH | DFND | 4 | 0         | 0 | 23,170 |
| ORCHIDS PAPER PRODS CO DEL | COM | 68572N104 | 54,179     | 2,206     | SH | DFND | 3 | 0         | 0 | 2,206  |
| ORCHIDS PAPER PRODS CO DEL | COM | 68572N104 | 103,152    | 4,200     | SH | DFND | 2 | 0         | 0 | 4,200  |
| ORCHIDS PAPER PRODUCTS CO  | COM | 68572N104 | 129,628    | 5,278     | SH | SOLE | 1 | 5,278     | 0 | 0      |
| OREXIGEN THERAPEUTICS INC  | COM | 686164104 | 324,314    | 76,130    | SH | SOLE | 1 | 76,130    | 0 | 0      |
| OREXIGEN THERAPEUTICS INC  | COM | 686164104 | 852        | 200       | SH | DFND | 4 | 0         | 0 | 200    |
| OREXIGEN THERAPEUTICS INC  | COM | 686164104 | 366,569    | 86,049    | SH | DFND | 2 | 0         | 0 | 86,049 |
| ORGANOVO HLDGS INC         | COM | 68620A104 | 1,911      | 300       | SH | DFND | 4 | 0         | 0 | 300    |
| ORGANOVO HLDGS INC         | COM | 68620A104 | 31,340     | 4,920     | SH | DFND | 3 | 0         | 0 | 4,920  |
| ORGANOVO HLDGS INC         | COM | 68620A104 | 67,146     | 10,541    | SH | DFND | 2 | 0         | 0 | 10,541 |
| ORGANOVO HOLDINGS INC      | COM | 68620A104 | 260,208    | 40,849    | SH | SOLE | 1 | 40,849    | 0 | 0      |
| ORION MARINE GROUP INC     | COM | 68628V308 | 210,039    | 21,046    | SH | SOLE | 1 | 21,046    | 0 | 0      |
| ORITANI FINANCIAL CORP     | COM | 68633D103 | 483,583    | 34,321    | SH | SOLE | 1 | 34,321    | 0 | 0      |
| ORIX CORP                  | COM | 686330101 | 3,657      | 53        | SH | DFND | 4 | 0         | 0 | 53     |
| ORIX CORP                  | COM | 686330101 | 1,380      | 20        | SH | DFND | 5 | 0         | 0 | 20     |
| ORMAT TECHNOLOGIES INC     | COM | 686688102 | 304,601    | 11,595    | SH | SOLE | 1 | 11,595    | 0 | 0      |
| ORMAT TECHNOLOGIES INC     | COM | 686688102 | 893        | 34        | SH | DFND | 3 | 0         | 0 | 34     |
| ORTHOFIX                   | COM | N6748L102 | 373,099    | 12,051    | SH | SOLE | 1 | 12,051    | 0 | 0      |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| INTERNATIONAL NV             |     |           |            |         |    |      |   |         |   |        |
| OSHKOSH CORP                 | COM | 688239201 | 7,539,496  | 170,770 | SH | SOLE | 1 | 170,770 | 0 | 0      |
| OSHKOSH CORP                 | COM | 688239201 | 143,532    | 3,251   | SH | DFND | 3 | 0       | 0 | 3,251  |
| OSI SYSTEMS INC              | COM | 671044105 | 962,166    | 15,157  | SH | SOLE | 1 | 15,157  | 0 | 0      |
| OSIRIS THERAPEUTICS INC      | COM | 68827R108 | 156,078    | 12,397  | SH | SOLE | 1 | 12,397  | 0 | 0      |
| OSIRIS THERAPEUTICS INC NEW  | COM | 68827R108 | 1,259      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| OSSEN INNOVATION CO LTD      | COM | 688410109 | 29,500     | 25,000  | SH | DFND | 3 | 0       | 0 | 25,000 |
| OTTER TAIL CORP              | COM | 689648103 | 635,813    | 23,840  | SH | SOLE | 1 | 23,840  | 0 | 0      |
| OTTER TAIL CORP              | COM | 689648103 | 16,002     | 600     | SH | DFND | 3 | 0       | 0 | 600    |
| OTTER TAIL CORP              | COM | 689648103 | 3,666      | 138     | SH | DFND | 2 | 0       | 0 | 138    |
| OTTER TAIL CORP              | COM | 689648103 | 47,652     | 1,787   | SH | DFND | 5 | 0       | 0 | 1,787  |
| OUTERWALL INC                | COM | 690070107 | 11,220     | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| OUTERWALL INC                | COM | 690070107 | 15,428     | 275     | SH | DFND | 2 | 0       | 0 | 275    |
| OUTERWALL INC W/I            | COM | 690070107 | 874,487    | 15,588  | SH | SOLE | 1 | 15,588  | 0 | 0      |
| OVASCIENCE INC               | COM | 69014Q101 | 167,461    | 10,088  | SH | SOLE | 1 | 10,088  | 0 | 0      |
| OVERSTOCK COM INC DEL        | COM | 690370101 | 3,372      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| OVERSTOCK.COM INC            | COM | 690370101 | 127,917    | 7,587   | SH | SOLE | 1 | 7,587   | 0 | 0      |
| OWENS & MINOR INC NEW        | COM | 690732102 | 209,877    | 6,410   | SH | DFND | 3 | 0       | 0 | 6,410  |
| OWENS & MINOR INC NEW        | COM | 690732102 | 27,796     | 849     | SH | DFND | 2 | 0       | 0 | 849    |
| OWENS & MINOR INC NEW        | COM | 690732102 | 9,822      | 300     | SH | DFND | 5 | 0       | 0 | 300    |
| OWENS + MINOR INC            | COM | 690732102 | 5,426,786  | 165,754 | SH | SOLE | 1 | 165,754 | 0 | 0      |
| OWENS CORNING                | COM | 690742101 | 128,937    | 4,061   | SH | SOLE | 1 | 4,061   | 0 | 0      |
| OWENS CORNING NEW            | COM | 690742101 | 1,905      | 60      | SH | DFND | 3 | 0       | 0 | 60     |
| OWENS CORNING NEW            | COM | 690742101 | 27,908     | 879     | SH | DFND | 2 | 0       | 0 | 879    |
| OWENS ILL INC                | COM | 690768403 | 17,115     | 657     | SH | DFND | 4 | 0       | 0 | 657    |
| OWENS ILLINOIS INC           | COM | 690768403 | 2,930,078  | 112,479 | SH | SOLE | 1 | 112,479 | 0 | 0      |
| OWENS REALTY MORTGAGE INC    | COM | 690828108 | 100,292    | 7,038   | SH | SOLE | 1 | 7,038   | 0 | 0      |
| OXFORD IMMUNOTEC GLOBAL PL   | COM | G6855A103 | 129,780    | 8,499   | SH | SOLE | 1 | 8,499   | 0 | 0      |
| OXFORD INDS INC              | COM | 691497309 | 6,099      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| OXFORD INDUSTRIES INC        | COM | 691497309 | 680,465    | 11,157  | SH | SOLE | 1 | 11,157  | 0 | 0      |
| P G + E CORP                 | COM | 69331C108 | 7,304,452  | 162,177 | SH | SOLE | 1 | 162,177 | 0 | 0      |
| P T TELEKOMUNIKASI INDONESIA | COM | 715684106 | 96         | 2       | SH | DFND | 4 | 0       | 0 | 2      |
| P T TELEKOMUNIKASI INDONESIA | COM | 715684106 | 91,390     | 1,900   | SH | DFND | 3 | 0       | 0 | 1,900  |
| P T TELEKOMUNIKASI INDONESIA | COM | 715684106 | 8,610      | 179     | SH | DFND | 2 | 0       | 0 | 179    |
| P.A.M. TRANSPORTATION SVCS   | COM | 693149106 | 76,306     | 2,105   | SH | SOLE | 1 | 2,105   | 0 | 0      |
| PACCAR INC                   | COM | 693718108 | 10,510,102 | 184,793 | SH | SOLE | 1 | 184,793 | 0 | 0      |
| PACCAR INC                   | COM | 693718108 | 18,314     | 322     | SH | DFND | 4 | 0       | 0 | 322    |
| PACCAR INC                   | COM | 693718108 | 66,714     | 1,173   | SH | DFND | 3 | 0       | 0 | 1,173  |
| PACCAR INC                   | COM | 693718108 | 320,320    | 5,632   | SH | DFND | 2 | 0       | 0 | 5,632  |
| PACCAR INC                   | COM | 693718108 | 35,433     | 623     | SH | DFND | 5 | 0       | 0 | 623    |
| PACHOLDER HIGH YIELD FD INC  | COM | 693742108 | 47         | 6       | SH | DFND | 4 | 0       | 0 | 6      |
| PACHOLDER HIGH YIELD FD INC  | COM | 693742108 | 193,558    | 24,720  | SH | DFND | 3 | 0       | 0 | 24,720 |
| PACIFIC BIOSCIENCES OF CAL   | COM | 69404D108 | 184,591    | 37,595  | SH | SOLE | 1 | 37,595  | 0 | 0      |
| PACIFIC COAST OIL TR         | COM | 694103102 | 1,025      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| PACIFIC CONTINENTAL CORP     | COM | 69412V108 | 151,052    | 11,755  | SH | SOLE | 1 | 11,755  | 0 | 0      |
| PACIFIC CONTINENTAL          | COM | 69412V108 | 283        | 22      | SH | DFND | 5 | 0       | 0 | 22     |

| CORP                         |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| PACIFIC DRILLING SA LUXEMBOU | COM | L7257P106 | 28,945     | 3,500   | SH | DFND | 3 | 0       | 0 | 3,500  |
| PACIFIC ETHANOL INC          | COM | 69423U305 | 185,668    | 13,300  | SH | SOLE | 1 | 13,300  | 0 | 0      |
| PACIFIC ETHANOL INC          | COM | 69423U305 | 140        | 10      | SH | DFND | 4 | 0       | 0 | 10     |
| PACIFIC ETHANOL INC          | COM | 69423U305 | 174,542    | 12,503  | SH | DFND | 2 | 0       | 0 | 12,503 |
| PACIFIC MERCANTILE BANCORP   | COM | 694552100 | 5,228      | 750     | SH | DFND | 2 | 0       | 0 | 750    |
| PACIFIC PREMIER BANCORP      | COM | 69478X105 | 13,052     | 929     | SH | DFND | 3 | 0       | 0 | 929    |
| PACIFIC PREMIER BANCORP IN   | COM | 69478X105 | 158,175    | 11,258  | SH | SOLE | 1 | 11,258  | 0 | 0      |
| PACIFIC RUBIALES ENERGY CO   | COM | 69480U958 | 73,782     | 4,400   | SH | SOLE | 1 | 4,400   | 0 | 0      |
| PACIFIC SUNWEAR CALIF INC    | COM | 694873100 | 2,551      | 1,417   | SH | DFND | 2 | 0       | 0 | 1,417  |
| PACIFIC SUNWEAR OF CALIF     | COM | 694873100 | 58,428     | 32,460  | SH | SOLE | 1 | 32,460  | 0 | 0      |
| PACIRA PHARMACEUTICALS INC   | COM | 695127100 | 2,258,818  | 23,306  | SH | SOLE | 1 | 23,306  | 0 | 0      |
| PACIRA PHARMACEUTICALS INC   | COM | 695127100 | 90,136     | 930     | SH | DFND | 4 | 0       | 0 | 930    |
| PACIRA PHARMACEUTICALS INC   | COM | 695127100 | 395,724    | 4,083   | SH | DFND | 2 | 0       | 0 | 4,083  |
| PACKAGING CORP AMER          | COM | 695156109 | 35,101     | 550     | SH | DFND | 4 | 0       | 0 | 550    |
| PACKAGING CORP AMER          | COM | 695156109 | 72,308     | 1,133   | SH | DFND | 3 | 0       | 0 | 1,133  |
| PACKAGING CORP AMER          | COM | 695156109 | 36,633     | 574     | SH | DFND | 2 | 0       | 0 | 574    |
| PACKAGING CORP OF AMERICA    | COM | 695156109 | 12,511,145 | 196,038 | SH | SOLE | 1 | 196,038 | 0 | 0      |
| PACWEST BANCORP              | COM | 695263103 | 8,025,749  | 194,658 | SH | SOLE | 1 | 194,658 | 0 | 0      |
| PACWEST BANCORP DEL          | COM | 695263103 | 5,855      | 142     | SH | DFND | 3 | 0       | 0 | 142    |
| PACWEST BANCORP DEL          | COM | 695263103 | 75,451     | 1,830   | SH | DFND | 2 | 0       | 0 | 1,830  |
| PAIN THERAPEUTICS INC        | COM | 69562K100 | 97,226     | 24,866  | SH | SOLE | 1 | 24,866  | 0 | 0      |
| PALATIN TECHNOLOGIES INC     | COM | 696077403 | 37         | 40      | SH | DFND | 4 | 0       | 0 | 40     |
| PALL CORP                    | COM | 696429307 | 3,933,984  | 47,001  | SH | SOLE | 1 | 47,001  | 0 | 0      |
| PALL CORP                    | COM | 696429307 | 18,754     | 224     | SH | DFND | 4 | 0       | 0 | 224    |
| PALL CORP                    | COM | 696429307 | 1,758      | 21      | SH | DFND | 2 | 0       | 0 | 21     |
| PALMETTO BANCSHARES INC      | COM | 697062206 | 41,331     | 2,923   | SH | SOLE | 1 | 2,923   | 0 | 0      |
| PALO ALTO NETWORKS INC       | COM | 697435105 | 92,999     | 948     | SH | SOLE | 1 | 948     | 0 | 0      |
| PALO ALTO NETWORKS INC       | COM | 697435105 | 15,500     | 158     | SH | DFND | 4 | 0       | 0 | 158    |
| PALO ALTO NETWORKS INC       | COM | 697435105 | 174,912    | 1,783   | SH | DFND | 3 | 0       | 0 | 1,783  |
| PALO ALTO NETWORKS INC       | COM | 697435105 | 218,567    | 2,228   | SH | DFND | 2 | 0       | 0 | 2,228  |
| PALO ALTO NETWORKS INC       | COM | 697435105 | 1,472      | 15      | SH | DFND | 5 | 0       | 0 | 15     |
| PAMPA ENERGIA S A            | COM | 697660207 | 18,275     | 1,700   | SH | DFND | 4 | 0       | 0 | 1,700  |
| PAMPA ENERGIA S A            | COM | 697660207 | 21,500     | 2,000   | SH | DFND | 3 | 0       | 0 | 2,000  |
| PAN AMERICAN SILVER CORP     | COM | 697900108 | 110        | 10      | SH | DFND | 4 | 0       | 0 | 10     |
| PAN AMERICAN SILVER CORP     | COM | 697900108 | 237,025    | 21,587  | SH | DFND | 3 | 0       | 0 | 21,587 |
| PAN AMERICAN SILVER CORP     | COM | 697900108 | 5,441      | 496     | SH | DFND | 2 | 0       | 0 | 496    |
| PANDORA MEDIA INC            | COM | 698354107 | 90,624     | 3,751   | SH | SOLE | 1 | 3,751   | 0 | 0      |
| PANDORA MEDIA INC            | COM | 698354107 | 12,080     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| PANDORA MEDIA INC            | COM | 698354107 | 4,904      | 203     | SH | DFND | 3 | 0       | 0 | 203    |
| PANDORA MEDIA INC            | COM | 698354107 | 19,231     | 796     | SH | DFND | 2 | 0       | 0 | 796    |
| PANERA BREAD CO              | COM | 69840W108 | 37,914     | 233     | SH | DFND | 4 | 0       | 0 | 233    |
| PANERA BREAD CO              | COM | 69840W108 | 75,502     | 464     | SH | DFND | 3 | 0       | 0 | 464    |

|                              |     |           |            |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| PANERA BREAD CO              | COM | 69840W108 | 216,906    | 1,333   | SH | DFND | 2 | 0       | 0 | 1,333   |
| PANERA BREAD CO              | COM | 69840W108 | 16,272     | 100     | SH | DFND | 5 | 0       | 0 | 100     |
| PANERA BREAD COMPANY CLASS   | COM | 69840W108 | 8,332,728  | 51,209  | SH | SOLE | 1 | 51,209  | 0 | 0       |
| PANHANDLE OIL AND GAS INC    | COM | 698477106 | 273,008    | 4,573   | SH | SOLE | 1 | 4,573   | 0 | 0       |
| PANHANDLE OIL AND GAS INC    | COM | 698477106 | 202,528    | 3,392   | SH | DFND | 3 | 0       | 0 | 3,392   |
| PANHANDLE OIL AND GAS INC    | COM | 698477106 | 4,955      | 83      | SH | DFND | 2 | 0       | 0 | 83      |
| PANTRY INC                   | COM | 698657103 | 310,106    | 15,329  | SH | SOLE | 1 | 15,329  | 0 | 0       |
| PAPA JOHN S INTL INC         | COM | 698813102 | 938,445    | 23,467  | SH | SOLE | 1 | 23,467  | 0 | 0       |
| PAPA JOHNS INTL INC          | COM | 698813102 | 33,552     | 839     | SH | DFND | 3 | 0       | 0 | 839     |
| PAPA MURPHY S HOLDINGS INC   | COM | 698814100 | 38,903     | 3,814   | SH | SOLE | 1 | 3,814   | 0 | 0       |
| PAR PETE CORP                | COM | 69888T207 | 9,150      | 543     | SH | DFND | 2 | 0       | 0 | 543     |
| PARAGON OFFSHORE PLC         | COM | G6S01W108 | 59,464     | 9,669   | SH | SOLE | 1 | 9,669   | 0 | 0       |
| PARAGON OFFSHORE PLC         | COM | G6S01W108 | 3,567      | 580     | SH | DFND | 4 | 0       | 0 | 580     |
| PARAGON OFFSHORE PLC         | COM | G6S01W108 | 406        | 66      | SH | DFND | 3 | 0       | 0 | 66      |
| PARAGON OFFSHORE PLC         | COM | G6S01W108 | 1,611      | 262     | SH | DFND | 2 | 0       | 0 | 262     |
| PARAGON OFFSHORE PLC         | COM | G6S01W108 | 154        | 25      | SH | DFND | 5 | 0       | 0 | 25      |
| PARAGON SHIPPING INC         | COM | 69913R408 | 16         | 4       | SH | DFND | 2 | 0       | 0 | 4       |
| PARAMOUNT GOLD & SILVER CORP | COM | 69924P102 | 709,578    | 788,420 | SH | DFND | 3 | 0       | 0 | 788,420 |
| PARAMOUNT GOLD & SILVER CORP | COM | 69924P102 | 3,600      | 4,000   | SH | DFND | 5 | 0       | 0 | 4,000   |
| PAREXEL INTERNATIONAL CORP   | COM | 699462107 | 2,739,494  | 43,422  | SH | SOLE | 1 | 43,422  | 0 | 0       |
| PAREXEL INTL CORP            | COM | 699462107 | 119,871    | 1,900   | SH | DFND | 3 | 0       | 0 | 1,900   |
| PARK CITY GROUP INC          | COM | 700215304 | 61,497     | 6,237   | SH | SOLE | 1 | 6,237   | 0 | 0       |
| PARK CITY GROUP INC          | COM | 700215304 | 42,398     | 4,300   | SH | DFND | 3 | 0       | 0 | 4,300   |
| PARK ELECTROCHEMICAL CORP    | COM | 700416209 | 377,671    | 16,037  | SH | SOLE | 1 | 16,037  | 0 | 0       |
| PARK NATIONAL CORP           | COM | 700658107 | 630,964    | 8,366   | SH | SOLE | 1 | 8,366   | 0 | 0       |
| PARK NATL CORP               | COM | 700658107 | 267,782    | 3,551   | SH | DFND | 3 | 0       | 0 | 3,551   |
| PARK NATL CORP               | COM | 700658107 | 5,657      | 75      | SH | DFND | 2 | 0       | 0 | 75      |
| PARK OHIO HOLDINGS CORP      | COM | 700666100 | 274,525    | 5,736   | SH | SOLE | 1 | 5,736   | 0 | 0       |
| PARK STERLING CORP           | COM | 70086Y105 | 193,543    | 29,192  | SH | SOLE | 1 | 29,192  | 0 | 0       |
| PARK STERLING CORP           | COM | 70086Y105 | 504        | 76      | SH | DFND | 3 | 0       | 0 | 76      |
| PARKER DRILLING CO           | COM | 701081101 | 391,159    | 79,182  | SH | SOLE | 1 | 79,182  | 0 | 0       |
| PARKER DRILLING CO           | COM | 701081101 | 494        | 100     | SH | DFND | 2 | 0       | 0 | 100     |
| PARKER HANNIFIN CORP         | COM | 701094104 | 12,114,169 | 106,125 | SH | SOLE | 1 | 106,125 | 0 | 0       |
| PARKER HANNIFIN CORP         | COM | 701094104 | 107,301    | 940     | SH | DFND | 4 | 0       | 0 | 940     |
| PARKER HANNIFIN CORP         | COM | 701094104 | 33,971     | 298     | SH | DFND | 3 | 0       | 0 | 298     |
| PARKER HANNIFIN CORP         | COM | 701094104 | 11,757     | 103     | SH | DFND | 2 | 0       | 0 | 103     |
| PARKERVISION INC             | COM | 701354102 | 72,073     | 63,222  | SH | SOLE | 1 | 63,222  | 0 | 0       |
| PARKWAY PROPERTIES INC       | COM | 70159Q104 | 1,051,417  | 55,986  | SH | SOLE | 1 | 55,986  | 0 | 0       |
| PARSLEY ENERGY INC           | COM | 701877102 | 3,200      | 150     | SH | DFND | 4 | 0       | 0 | 150     |
| PARSLEY ENERGY INC           | COM | 701877102 | 10,665     | 500     | SH | DFND | 2 | 0       | 0 | 500     |
| PARSLEY ENERGY INC CLASS A   | COM | 701877102 | 698,131    | 32,730  | SH | SOLE | 1 | 32,730  | 0 | 0       |
| PARTNER COMMUNICATIONS CO LT | COM | 70211M109 | 8,108      | 1,150   | SH | DFND | 4 | 0       | 0 | 1,150   |
| PARTNER COMMUNICATIONS CO LT | COM | 70211M109 | 705        | 100     | SH | DFND | 3 | 0       | 0 | 100     |
| PARTNER COMMUNICATIONS CO LT | COM | 70211M109 | 536        | 76      | SH | DFND | 2 | 0       | 0 | 76      |
| PARTNERRE LTD                | COM | G6852T105 | 2,295,053  | 20,885  | SH | SOLE | 1 | 20,885  | 0 | 0       |
| PARTNERRE LTD                | COM | G6852T105 | 330        | 3       | SH | DFND | 3 | 0       | 0 | 3       |
| PATRICK INDUSTRIES INC       | COM | 703343103 | 225,736    | 5,329   | SH | SOLE | 1 | 5,329   | 0 | 0       |

|                            |     |           |             |           |    |      |   |           |   |         |
|----------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|---------|
| PATRIOT TRANSPORTATION HLD | COM | 70337B102 | 147,722     | 4,355     | SH | SOLE | 1 | 4,355     | 0 | 0       |
| PATTERN ENERGY GROUP INC   | COM | 70338P100 | 797,643     | 25,797    | SH | SOLE | 1 | 25,797    | 0 | 0       |
| PATTERSON COS INC          | COM | 703395103 | 1,349,748   | 32,579    | SH | SOLE | 1 | 32,579    | 0 | 0       |
| PATTERSON UTI ENERGY INC   | COM | 703481101 | 9,508,421   | 292,297   | SH | SOLE | 1 | 292,297   | 0 | 0       |
| PATTERSON UTI ENERGY INC   | COM | 703481101 | 13,012      | 400       | SH | DFND | 3 | 0         | 0 | 400     |
| PAYCHEX INC                | COM | 704326107 | 270,693,530 | 6,124,288 | SH | SOLE | 1 | 6,124,288 | 0 | 0       |
| PAYCHEX INC                | COM | 704326107 | 103,841     | 2,349     | SH | DFND | 4 | 0         | 0 | 2,349   |
| PAYCHEX INC                | COM | 704326107 | 958,113     | 21,677    | SH | DFND | 3 | 0         | 0 | 21,677  |
| PAYCHEX INC                | COM | 704326107 | 61,394      | 1,389     | SH | DFND | 2 | 0         | 0 | 1,389   |
| PAYCHEX INC                | COM | 704326107 | 7,912       | 179       | SH | DFND | 5 | 0         | 0 | 179     |
| PAYCOM SOFTWARE INC        | COM | 70432V102 | 70,529      | 4,259     | SH | SOLE | 1 | 4,259     | 0 | 0       |
| PAYLOCITY HOLDING CORP     | COM | 70438V106 | 107,584     | 5,475     | SH | SOLE | 1 | 5,475     | 0 | 0       |
| PBF ENERGY INC             | COM | 69318G106 | 1,092,360   | 45,515    | SH | DFND | 4 | 0         | 0 | 45,515  |
| PBF ENERGY INC CLASS A     | COM | 69318G106 | 48,720      | 2,030     | SH | SOLE | 1 | 2,030     | 0 | 0       |
| PC CONNECTION INC          | COM | 69318J100 | 135,690     | 6,320     | SH | SOLE | 1 | 6,320     | 0 | 0       |
| PCM FUND INC               | COM | 69323T101 | 8,880       | 800       | SH | DFND | 4 | 0         | 0 | 800     |
| PCM FUND INC               | COM | 69323T101 | 5,550       | 500       | SH | DFND | 3 | 0         | 0 | 500     |
| PCM FUND INC               | COM | 69323T101 | 2,676,232   | 241,102   | SH | DFND | 2 | 0         | 0 | 241,102 |
| PC-TEL INC                 | COM | 69325Q105 | 759         | 100       | SH | DFND | 3 | 0         | 0 | 100     |
| PDC ENERGY INC             | COM | 69327R101 | 1,382,422   | 27,489    | SH | SOLE | 1 | 27,489    | 0 | 0       |
| PDF SOLUTIONS INC          | COM | 693282105 | 251,582     | 19,951    | SH | SOLE | 1 | 19,951    | 0 | 0       |
| PDL BIOPHARMA INC          | COM | 69329Y104 | 784,163     | 104,975   | SH | SOLE | 1 | 104,975   | 0 | 0       |
| PDL BIOPHARMA INC          | COM | 69329Y104 | 475,690     | 63,680    | SH | DFND | 4 | 0         | 0 | 63,680  |
| PDL BIOPHARMA INC          | COM | 69329Y104 | 737,655     | 98,749    | SH | DFND | 3 | 0         | 0 | 98,749  |
| PDL BIOPHARMA INC          | COM | 69329Y104 | 8,396       | 1,124     | SH | DFND | 2 | 0         | 0 | 1,124   |
| PEABODY ENERGY CORP        | COM | 704549104 | 6,750,901   | 545,307   | SH | SOLE | 1 | 545,307   | 0 | 0       |
| PEABODY ENERGY CORP        | COM | 704549104 | 7,631       | 616       | SH | DFND | 4 | 0         | 0 | 616     |
| PEABODY ENERGY CORP        | COM | 704549104 | 14,979      | 1,210     | SH | DFND | 3 | 0         | 0 | 1,210   |
| PEABODY ENERGY CORP        | COM | 704549104 | 148,808     | 12,020    | SH | DFND | 2 | 0         | 0 | 12,020  |
| PEAPACK GLADSTONE FINL COR | COM | 704699107 | 137,655     | 7,866     | SH | SOLE | 1 | 7,866     | 0 | 0       |
| PEARSON PLC                | COM | 705015105 | 941         | 47        | SH | DFND | 4 | 0         | 0 | 47      |
| PEARSON PLC                | COM | 705015105 | 1,041       | 52        | SH | DFND | 5 | 0         | 0 | 52      |
| PEBBLEBROOK HOTEL TR       | COM | 70509V100 | 74,680      | 2,000     | SH | DFND | 3 | 0         | 0 | 2,000   |
| PEBBLEBROOK HOTEL TRUST    | COM | 70509V100 | 1,559,542   | 41,766    | SH | SOLE | 1 | 41,766    | 0 | 0       |
| PEDEVCO CORP               | COM | 70532Y204 | 2,539       | 1,548     | SH | DFND | 3 | 0         | 0 | 1,548   |
| PEGASYSYSTEMS INC          | COM | 705573103 | 442,760     | 23,169    | SH | SOLE | 1 | 23,169    | 0 | 0       |
| PEMBINA PIPELINE CORP      | COM | 706327954 | 468,030     | 11,110    | SH | SOLE | 1 | 11,110    | 0 | 0       |
| PEMBINA PIPELINE CORP      | COM | 706327103 | 49,594      | 1,177     | SH | DFND | 4 | 0         | 0 | 1,177   |
| PEMBINA PIPELINE CORP      | COM | 706327103 | 912,321     | 21,650    | SH | DFND | 3 | 0         | 0 | 21,650  |
| PEMBINA PIPELINE CORP      | COM | 706327103 | 252,087     | 5,982     | SH | DFND | 2 | 0         | 0 | 5,982   |
| PEMBINA PIPELINE CORP      | COM | 706327103 | 10,746      | 255       | SH | DFND | 5 | 0         | 0 | 255     |
| PENDRELL CORP              | COM | 70686R104 | 143,680     | 107,224   | SH | SOLE | 1 | 107,224   | 0 | 0       |
| PENGROWTH ENERGY CORP      | COM | 70706P955 | 96,802      | 18,469    | SH | SOLE | 1 | 18,469    | 0 | 0       |
| PENGROWTH ENERGY CORP      | COM | 70706P104 | 63,787      | 12,267    | SH | DFND | 3 | 0         | 0 | 12,267  |
| PENGROWTH ENERGY CORP      | COM | 70706P104 | 164,549     | 31,644    | SH | DFND | 2 | 0         | 0 | 31,644  |
| PENGROWTH ENERGY CORP      | COM | 70706P104 | 44          | 8         | SH | DFND | 5 | 0         | 0 | 8       |
| PENN NATIONAL GAMING INC   | COM | 707569109 | 2,624,239   | 234,098   | SH | SOLE | 1 | 234,098   | 0 | 0       |
| PENN REAL ESTATE INVEST TS | COM | 709102107 | 1,052,353   | 52,776    | SH | SOLE | 1 | 52,776    | 0 | 0       |

|                              |        |           |            |         |    |           |   |         |   |        |
|------------------------------|--------|-----------|------------|---------|----|-----------|---|---------|---|--------|
| PENN VA CORP                 | COM    | 707882106 | 25,420     | 2,000   | SH | DFND      | 2 | 0       | 0 | 2,000  |
| PENN VIRGINIA CORP           | COM    | 707882106 | 648,617    | 51,032  | SH | SOLE      | 1 | 51,032  | 0 | 0      |
| PENN WEST PETE LTD NEW       | COM    | 707887105 | 3,375      | 500     | SH | DFND      | 4 | 0       | 0 | 500    |
| PENN WEST PETE LTD NEW       | COM    | 707887105 | 40,797     | 6,044   | SH | DFND      | 3 | 0       | 0 | 6,044  |
| PENN WEST PETE LTD NEW       | COM    | 707887105 | 11,645     | 1,725   | SH | DFND      | 2 | 0       | 0 | 1,725  |
| PENNANTPARK FLOATING RATE CA | COM    | 70806A106 | 221,864    | 16,100  | SH | DFND      | 4 | 0       | 0 | 16,100 |
| PENNANTPARK INVT CORP        | COM    | 708062104 | 537,110    | 49,231  | SH | DFND      | 4 | 0       | 0 | 49,231 |
| PENNANTPARK INVT CORP        | COM    | 708062104 | 1,005,746  | 92,186  | SH | DFND      | 3 | 0       | 0 | 92,186 |
| PENNANTPARK INVT CORP        | COM    | 708062104 | 33,042     | 3,029   | SH | DFND      | 2 | 0       | 0 | 3,029  |
| PENNEY J C INC               | COM    | 708160106 | 12,399     | 1,235   | SH | DFND      | 4 | 0       | 0 | 1,235  |
| PENNEY J C INC               | COM    | 708160106 | 116,082    | 11,562  | SH | DFND      | 3 | 0       | 0 | 11,562 |
| PENNEY J C INC               | COM    | 708160106 | 6,526      | 650     | SH | DFND      | 2 | 0       | 0 | 650    |
| PENNEY J C INC               | OPTION | 708160906 | 1,480      | 4       | SH | Call DFND | 5 | 0       | 0 | 4      |
| PENNS WOODS BANCORP INC      | COM    | 708430103 | 133,130    | 3,151   | SH | SOLE      | 1 | 3,151   | 0 | 0      |
| PENNSYLVANIA RL ESTATE INVT  | COM    | 709102107 | 101,654    | 5,098   | SH | DFND      | 2 | 0       | 0 | 5,098  |
| PENNYMAC FINANCIAL SERVICE   | COM    | 70932B101 | 128,275    | 8,756   | SH | SOLE      | 1 | 8,756   | 0 | 0      |
| PENNYMAC MORTGAGE INVESTME   | COM    | 70931T103 | 1,036,462  | 48,365  | SH | SOLE      | 1 | 48,365  | 0 | 0      |
| PENNYMAC MTG INVT TR         | COM    | 70931T103 | 11,572     | 540     | SH | DFND      | 4 | 0       | 0 | 540    |
| PENSKE AUTOMOTIVE GROUP IN   | COM    | 70959W103 | 47,125     | 1,161   | SH | SOLE      | 1 | 1,161   | 0 | 0      |
| PENSKE AUTOMOTIVE GRP INC    | COM    | 70959W103 | 7,103      | 175     | SH | DFND      | 2 | 0       | 0 | 175    |
| PENTAIR PLC                  | COM    | G7S00T104 | 6,046,299  | 92,324  | SH | SOLE      | 1 | 92,324  | 0 | 0      |
| PENTAIR PLC                  | COM    | G7S00T104 | 10,020     | 153     | SH | DFND      | 4 | 0       | 0 | 153    |
| PENTAIR PLC                  | COM    | G7S00T104 | 14,277     | 218     | SH | DFND      | 3 | 0       | 0 | 218    |
| PENTAIR PLC                  | COM    | G7S00T104 | 13,491     | 206     | SH | DFND      | 2 | 0       | 0 | 206    |
| PENTAIR PLC                  | COM    | G7S00T104 | 786        | 12      | SH | DFND      | 5 | 0       | 0 | 12     |
| PEOPLE S UNITED FINANCIAL    | COM    | 712704105 | 2,443,057  | 168,836 | SH | SOLE      | 1 | 168,836 | 0 | 0      |
| PEOPLES BANCORP INC          | COM    | 709789101 | 169,195    | 7,124   | SH | SOLE      | 1 | 7,124   | 0 | 0      |
| PEOPLES FINANCIAL SERVICES   | COM    | 711040105 | 226,915    | 4,934   | SH | SOLE      | 1 | 4,934   | 0 | 0      |
| PEOPLES UNITED FINANCIAL INC | COM    | 712704105 | 112,143    | 7,750   | SH | DFND      | 4 | 0       | 0 | 7,750  |
| PEOPLES UNITED FINANCIAL INC | COM    | 712704105 | 1,650      | 114     | SH | DFND      | 3 | 0       | 0 | 114    |
| PEOPLES UNITED FINANCIAL INC | COM    | 712704105 | 2,011      | 139     | SH | DFND      | 2 | 0       | 0 | 139    |
| PEOPLES UNITED FINANCIAL INC | COM    | 712704105 | 49,502     | 3,421   | SH | DFND      | 5 | 0       | 0 | 3,421  |
| PEP BOYS MANNY MOE & JACK    | COM    | 713278109 | 891        | 100     | SH | DFND      | 3 | 0       | 0 | 100    |
| PEP BOYS MANNY MOE + JACK    | COM    | 713278109 | 364,232    | 40,879  | SH | SOLE      | 1 | 40,879  | 0 | 0      |
| PEPCO HOLDINGS INC           | COM    | 713291102 | 3,349,415  | 125,165 | SH | SOLE      | 1 | 125,165 | 0 | 0      |
| PEPCO HOLDINGS INC           | COM    | 713291102 | 60,049     | 2,244   | SH | DFND      | 4 | 0       | 0 | 2,244  |
| PEPCO HOLDINGS INC           | COM    | 713291102 | 8,028      | 300     | SH | DFND      | 3 | 0       | 0 | 300    |
| PEPCO HOLDINGS INC           | COM    | 713291102 | 319,675    | 11,946  | SH | DFND      | 2 | 0       | 0 | 11,946 |
| PEPSICO INC                  | COM    | 713448108 | 55,956,958 | 601,106 | SH | SOLE      | 1 | 601,106 | 0 | 0      |
| PEPSICO INC                  | COM    | 713448108 | 2,021,871  | 21,720  | SH | DFND      | 4 | 0       | 0 | 21,720 |
| PEPSICO INC                  | COM    | 713448108 | 4,534,786  | 48,714  | SH | DFND      | 3 | 0       | 0 | 48,714 |
| PEPSICO INC                  | COM    | 713448108 | 2,678,252  | 28,771  | SH | DFND      | 2 | 0       | 0 | 28,771 |
| PEPSICO INC                  | COM    | 713448108 | 145,964    | 1,568   | SH | DFND      | 5 | 0       | 0 | 1,568  |



|                              |     |           |             |            |    |      |   |            |   |        |
|------------------------------|-----|-----------|-------------|------------|----|------|---|------------|---|--------|
| PEREGRINE PHARMACEUTICALS    | COM | 713661304 | 156,890     | 115,360    | SH | SOLE | 1 | 115,360    | 0 | 0      |
| PEREGRINE PHARMACEUTICALS IN | COM | 713661304 | 27          | 20         | SH | DFND | 3 | 0          | 0 | 20     |
| PEREGRINE SEMICONDUCTOR CO   | COM | 71366R703 | 224,553     | 18,153     | SH | SOLE | 1 | 18,153     | 0 | 0      |
| PERFICIENT INC               | COM | 71375U101 | 397,490     | 26,517     | SH | SOLE | 1 | 26,517     | 0 | 0      |
| PERFORMANT FINANCIAL CORP    | COM | 71377E105 | 157,237     | 19,460     | SH | SOLE | 1 | 19,460     | 0 | 0      |
| PERICOM SEMICONDUCTOR CORP   | COM | 713831105 | 163,379     | 16,774     | SH | SOLE | 1 | 16,774     | 0 | 0      |
| PERION NETWORK LTD           | COM | M78673106 | 556         | 100        | SH | DFND | 2 | 0          | 0 | 100    |
| PERKINELMER INC              | COM | 714046109 | 1,799,372   | 41,270     | SH | SOLE | 1 | 41,270     | 0 | 0      |
| PERKINELMER INC              | COM | 714046109 | 51,099      | 1,172      | SH | DFND | 4 | 0          | 0 | 1,172  |
| PERKINELMER INC              | COM | 714046109 | 23,936      | 549        | SH | DFND | 2 | 0          | 0 | 549    |
| PERMA-FIX ENVIRONMENTAL SVCS | COM | 714157203 | 19,100      | 5,000      | SH | DFND | 2 | 0          | 0 | 5,000  |
| PERMIAN BASIN RTY TR         | COM | 714236106 | 25,802      | 1,900      | SH | DFND | 3 | 0          | 0 | 1,900  |
| PERMIAN BASIN RTY TR         | COM | 714236106 | 5,025       | 370        | SH | DFND | 2 | 0          | 0 | 370    |
| PERNIX THERAPEUTICS HOLDIN   | COM | 71426V108 | 166,986     | 21,743     | SH | SOLE | 1 | 21,743     | 0 | 0      |
| PERRIGO CO PLC               | COM | G97822103 | 8,516,073   | 56,702     | SH | SOLE | 1 | 56,702     | 0 | 0      |
| PERRIGO CO PLC               | COM | G97822103 | 141,629     | 943        | SH | DFND | 4 | 0          | 0 | 943    |
| PERRIGO CO PLC               | COM | G97822103 | 7,960       | 53         | SH | DFND | 3 | 0          | 0 | 53     |
| PERRY ELLIS INTERNATIONAL    | COM | 288853104 | 189,764     | 9,325      | SH | SOLE | 1 | 9,325      | 0 | 0      |
| PETMED EXPRESS INC           | COM | 716382106 | 210,800     | 15,500     | SH | SOLE | 1 | 15,500     | 0 | 0      |
| PETMED EXPRESS INC           | COM | 716382106 | 3,482       | 256        | SH | DFND | 3 | 0          | 0 | 256    |
| PETROCHINA CO LTD            | COM | 71646E100 | 7,711       | 60         | SH | DFND | 4 | 0          | 0 | 60     |
| PETROCHINA CO LTD            | COM | 71646E100 | 771         | 6          | SH | DFND | 5 | 0          | 0 | 6      |
| PETROLEO BRASILEIRO SA PETRO | COM | 71654V408 | 93,952      | 6,621      | SH | DFND | 4 | 0          | 0 | 6,621  |
| PETROLEO BRASILEIRO SA PETRO | COM | 71654V101 | 417         | 28         | SH | DFND | 4 | 0          | 0 | 28     |
| PETROLEO BRASILEIRO SA PETRO | COM | 71654V408 | 7,805       | 550        | SH | DFND | 3 | 0          | 0 | 550    |
| PETROLEO BRASILEIRO SA PETRO | COM | 71654V101 | 1,489       | 100        | SH | DFND | 2 | 0          | 0 | 100    |
| PETROLEO BRASILEIRO SA PETRO | COM | 71654V408 | 86,545      | 6,099      | SH | DFND | 2 | 0          | 0 | 6,099  |
| PETROQUEST ENERGY INC        | COM | 716748108 | 252,501     | 44,929     | SH | SOLE | 1 | 44,929     | 0 | 0      |
| PETSMART INC                 | COM | 716768106 | 3,113,468   | 44,421     | SH | SOLE | 1 | 44,421     | 0 | 0      |
| PETSMART INC                 | COM | 716768106 | 19,765      | 282        | SH | DFND | 4 | 0          | 0 | 282    |
| PETSMART INC                 | COM | 716768106 | 119,363     | 1,703      | SH | DFND | 3 | 0          | 0 | 1,703  |
| PETSMART INC                 | COM | 716768106 | 28,036      | 400        | SH | DFND | 2 | 0          | 0 | 400    |
| PFIZER INC                   | COM | 717081103 | 326,278,485 | 11,034,105 | SH | SOLE | 1 | 11,034,105 | 0 | 0      |
| PFIZER INC                   | COM | 717081103 | 2,096,363   | 70,895     | SH | DFND | 4 | 0          | 0 | 70,895 |
| PFIZER INC                   | COM | 717081103 | 2,329,568   | 78,782     | SH | DFND | 3 | 0          | 0 | 78,782 |
| PFIZER INC                   | COM | 717081103 | 2,771,877   | 93,740     | SH | DFND | 2 | 0          | 0 | 93,740 |
| PFIZER INC                   | COM | 717081103 | 64,677      | 2,187      | SH | DFND | 5 | 0          | 0 | 2,187  |
| PG&E CORP                    | COM | 69331C108 | 307,222     | 6,821      | SH | DFND | 4 | 0          | 0 | 6,821  |
| PG&E CORP                    | COM | 69331C108 | 85,649      | 1,902      | SH | DFND | 3 | 0          | 0 | 1,902  |
| PG&E CORP                    | COM | 69331C108 | 72,860      | 1,618      | SH | DFND | 2 | 0          | 0 | 1,618  |
| PG&E CORP                    | COM | 69331C108 | 13,557      | 301        | SH | DFND | 5 | 0          | 0 | 301    |
| PGT INC                      | COM | 69336V101 | 338,064     | 36,273     | SH | SOLE | 1 | 36,273     | 0 | 0      |
| PHARMACYCLICS INC            | COM | 716933106 | 208,086     | 1,772      | SH | SOLE | 1 | 1,772      | 0 | 0      |
| PHARMACYCLICS INC            | COM | 716933106 | 2,701       | 23         | SH | DFND | 4 | 0          | 0 | 23     |
| PHARMACYCLICS INC            | COM | 716933106 | 563,664     | 4,800      | SH | DFND | 3 | 0          | 0 | 4,800  |
| PHARMATHENE INC              | COM | 71714G102 | 534         | 300        | SH | DFND | 3 | 0          | 0 | 300    |
| PHARMERICA CORP              | COM | 71714F104 | 562,696     | 23,033     | SH | SOLE | 1 | 23,033     | 0 | 0      |
| PHARMERICA CORP              | COM | 71714F104 | 24          | 1          | SH | DFND | 2 | 0          | 0 | 1      |

|                              |     |           |             |           |    |      |   |           |   |         |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|---------|
| PHH CORP                     | COM | 693320202 | 838,701     | 37,509    | SH | SOLE | 1 | 37,509    | 0 | 0       |
| PHH CORP                     | COM | 693320202 | 335         | 15        | SH | DFND | 4 | 0         | 0 | 15      |
| PHH CORP                     | COM | 693320202 | 402         | 18        | SH | DFND | 3 | 0         | 0 | 18      |
| PHI INC NON VOTING           | COM | 69336T205 | 338,747     | 8,232     | SH | SOLE | 1 | 8,232     | 0 | 0       |
| PHIBRO ANIMAL HEALTH CORP    | COM | 71742Q106 | 214,733     | 9,582     | SH | SOLE | 1 | 9,582     | 0 | 0       |
| PHILIP MORRIS INTERNATIONA   | COM | 718172109 | 295,063,279 | 3,537,929 | SH | SOLE | 1 | 3,537,929 | 0 | 0       |
| PHILIP MORRIS INTL INC       | COM | 718172109 | 1,244,731   | 14,925    | SH | DFND | 4 | 0         | 0 | 14,925  |
| PHILIP MORRIS INTL INC       | COM | 718172109 | 5,655,425   | 67,811    | SH | DFND | 3 | 0         | 0 | 67,811  |
| PHILIP MORRIS INTL INC       | COM | 718172109 | 2,097,262   | 25,147    | SH | DFND | 2 | 0         | 0 | 25,147  |
| PHILIP MORRIS INTL INC       | COM | 718172109 | 119,256     | 1,430     | SH | DFND | 5 | 0         | 0 | 1,430   |
| PHILIPPINE LONG DISTANCE TEL | COM | 718252604 | 38,629      | 560       | SH | DFND | 3 | 0         | 0 | 560     |
| PHILIPPINE LONG DISTANCE TEL | COM | 718252604 | 41,871      | 607       | SH | DFND | 2 | 0         | 0 | 607     |
| PHILLIPS 66                  | COM | 718546104 | 15,636,157  | 192,303   | SH | SOLE | 1 | 192,303   | 0 | 0       |
| PHILLIPS 66                  | COM | 718546104 | 624,024     | 7,675     | SH | DFND | 4 | 0         | 0 | 7,675   |
| PHILLIPS 66                  | COM | 718546104 | 2,492,443   | 30,654    | SH | DFND | 3 | 0         | 0 | 30,654  |
| PHILLIPS 66                  | COM | 718546104 | 482,293     | 5,932     | SH | DFND | 2 | 0         | 0 | 5,932   |
| PHILLIPS 66                  | COM | 718546104 | 24,068      | 296       | SH | DFND | 5 | 0         | 0 | 296     |
| PHOENIX COMPANIES INC        | COM | 71902E604 | 208,880     | 3,726     | SH | SOLE | 1 | 3,726     | 0 | 0       |
| PHOENIX COS INC NEW          | COM | 71902E604 | 224         | 4         | SH | DFND | 4 | 0         | 0 | 4       |
| PHOENIX COS INC NEW          | COM | 71902E604 | 56          | 1         | SH | DFND | 3 | 0         | 0 | 1       |
| PHOTOMEDEX INC               | COM | 719358301 | 52,731      | 8,505     | SH | SOLE | 1 | 8,505     | 0 | 0       |
| PHOTRONICS INC               | COM | 719405102 | 324,431     | 40,302    | SH | SOLE | 1 | 40,302    | 0 | 0       |
| PHYSICIANS REALTY TRUST      | COM | 71943U104 | 307,479     | 22,411    | SH | SOLE | 1 | 22,411    | 0 | 0       |
| PICO HLDGS INC               | COM | 693366205 | 1,995       | 100       | SH | DFND | 2 | 0         | 0 | 100     |
| PICO HOLDINGS INC            | COM | 693366205 | 296,637     | 14,869    | SH | SOLE | 1 | 14,869    | 0 | 0       |
| PIEDMONT NAT GAS INC         | COM | 720186105 | 9,388       | 280       | SH | DFND | 3 | 0         | 0 | 280     |
| PIEDMONT NAT GAS INC         | COM | 720186105 | 192,395     | 5,738     | SH | DFND | 2 | 0         | 0 | 5,738   |
| PIEDMONT NATURAL GAS CO      | COM | 720186105 | 2,007,810   | 59,881    | SH | SOLE | 1 | 59,881    | 0 | 0       |
| PIEDMONT OFFICE REALTY TR IN | COM | 720190206 | 248,001     | 14,059    | SH | DFND | 4 | 0         | 0 | 14,059  |
| PIEDMONT OFFICE REALTY TR IN | COM | 720190206 | 1,870,951   | 106,063   | SH | DFND | 3 | 0         | 0 | 106,063 |
| PIEDMONT OFFICE REALTY TR IN | COM | 720190206 | 564,159     | 31,982    | SH | DFND | 2 | 0         | 0 | 31,982  |
| PIEDMONT OFFICE REALTY TRU   | COM | 720190206 | 93,845      | 5,320     | SH | SOLE | 1 | 5,320     | 0 | 0       |
| PIER 1 IMPORTS INC           | COM | 720279108 | 734,731     | 61,794    | SH | SOLE | 1 | 61,794    | 0 | 0       |
| PIER 1 IMPORTS INC           | COM | 720279108 | 1,189       | 100       | SH | DFND | 4 | 0         | 0 | 100     |
| PIER 1 IMPORTS INC           | COM | 720279108 | 1,189       | 100       | SH | DFND | 2 | 0         | 0 | 100     |
| PIKE CORP                    | COM | 721283109 | 213,081     | 17,921    | SH | SOLE | 1 | 17,921    | 0 | 0       |
| PILGRIM S PRIDE CORP         | COM | 72147K108 | 62,526      | 2,046     | SH | SOLE | 1 | 2,046     | 0 | 0       |
| PILGRIMS PRIDE CORP NEW      | COM | 72147K108 | 76,400      | 2,500     | SH | DFND | 2 | 0         | 0 | 2,500   |
| PIMCO CA MUNICIPAL INCOME FD | COM | 72200N106 | 58,462      | 4,080     | SH | DFND | 5 | 0         | 0 | 4,080   |
| PIMCO CALIF MUN INCOME FD II | COM | 72201C109 | 6,534       | 628       | SH | DFND | 3 | 0         | 0 | 628     |
| PIMCO CORPORATE & INCOME OPP | COM | 72201B101 | 29,753      | 1,744     | SH | DFND | 4 | 0         | 0 | 1,744   |
| PIMCO CORPORATE & INCOME OPP | COM | 72201B101 | 49,489      | 2,901     | SH | DFND | 3 | 0         | 0 | 2,901   |
| PIMCO CORPORATE & INCOME OPP | COM | 72201B101 | 581,759     | 34,101    | SH | DFND | 2 | 0         | 0 | 34,101  |
| PIMCO CORPORATE INCOME STRAT | COM | 72200U100 | 31,580      | 2,000     | SH | DFND | 4 | 0         | 0 | 2,000   |
| PIMCO CORPORATE INCOME STRAT | COM | 72200U100 | 185,956     | 11,777    | SH | DFND | 3 | 0         | 0 | 11,777  |

|                              |     |           |           |        |    |      |   |        |   |        |
|------------------------------|-----|-----------|-----------|--------|----|------|---|--------|---|--------|
| PIMCO CORPORATE INCOME STRAT | COM | 72200U100 | 9,158     | 580    | SH | DFND | 2 | 0      | 0 | 580    |
| PIMCO DYNAMIC CR INCOME FD   | COM | 72202D106 | 28,088    | 1,250  | SH | DFND | 4 | 0      | 0 | 1,250  |
| PIMCO DYNAMIC CR INCOME FD   | COM | 72202D106 | 22,470    | 1,000  | SH | DFND | 2 | 0      | 0 | 1,000  |
| PIMCO DYNAMIC INCOME FD      | COM | 72201Y101 | 78,900    | 2,500  | SH | DFND | 4 | 0      | 0 | 2,500  |
| PIMCO DYNAMIC INCOME FD      | COM | 72201Y101 | 29,098    | 922    | SH | DFND | 3 | 0      | 0 | 922    |
| PIMCO DYNAMIC INCOME FD      | COM | 72201Y101 | 29,477    | 934    | SH | DFND | 2 | 0      | 0 | 934    |
| PIMCO ETF TR                 | COM | 72201R866 | 37,431    | 701    | SH | DFND | 4 | 0      | 0 | 701    |
| PIMCO ETF TR                 | COM | 72201R783 | 382,261   | 3,688  | SH | DFND | 4 | 0      | 0 | 3,688  |
| PIMCO ETF TR                 | COM | 72201R775 | 1,498,187 | 13,798 | SH | DFND | 4 | 0      | 0 | 13,798 |
| PIMCO ETF TR                 | COM | 72201R833 | 248,409   | 2,451  | SH | DFND | 4 | 0      | 0 | 2,451  |
| PIMCO ETF TR                 | COM | 72201R817 | 79,582    | 778    | SH | DFND | 4 | 0      | 0 | 778    |
| PIMCO ETF TR                 | COM | 72201R403 | 2,664     | 47     | SH | DFND | 4 | 0      | 0 | 47     |
| PIMCO ETF TR                 | COM | 72201R833 | 11,149    | 110    | SH | DFND | 3 | 0      | 0 | 110    |
| PIMCO ETF TR                 | COM | 72201R866 | 169,751   | 3,179  | SH | DFND | 3 | 0      | 0 | 3,179  |
| PIMCO ETF TR                 | COM | 72201R783 | 660,147   | 6,369  | SH | DFND | 3 | 0      | 0 | 6,369  |
| PIMCO ETF TR                 | COM | 72201R775 | 243,952   | 2,247  | SH | DFND | 3 | 0      | 0 | 2,247  |
| PIMCO ETF TR                 | COM | 72201R817 | 7,692     | 75     | SH | DFND | 3 | 0      | 0 | 75     |
| PIMCO ETF TR                 | COM | 72201R783 | 1,250,434 | 12,064 | SH | DFND | 2 | 0      | 0 | 12,064 |
| PIMCO ETF TR                 | COM | 72201R775 | 792,832   | 7,302  | SH | DFND | 2 | 0      | 0 | 7,302  |
| PIMCO ETF TR                 | COM | 72201R833 | 3,410,608 | 33,652 | SH | DFND | 2 | 0      | 0 | 33,652 |
| PIMCO ETF TR                 | COM | 72201R106 | 35,630    | 700    | SH | DFND | 2 | 0      | 0 | 700    |
| PIMCO ETF TR                 | COM | 72201R833 | 75,607    | 746    | SH | DFND | 5 | 0      | 0 | 746    |
| PIMCO ETF TR                 | COM | 72201R775 | 184,912   | 1,703  | SH | DFND | 5 | 0      | 0 | 1,703  |
| PIMCO ETF TR                 | COM | 72201R882 | 14,643    | 140    | SH | DFND | 5 | 0      | 0 | 140    |
| PIMCO ETF TR                 | COM | 72201R783 | 5,519     | 53     | SH | DFND | 5 | 0      | 0 | 53     |
| PIMCO GLOBAL STOCKSPLS INCM  | COM | 722011103 | 49,605    | 2,440  | SH | DFND | 4 | 0      | 0 | 2,440  |
| PIMCO GLOBAL STOCKSPLS INCM  | COM | 722011103 | 20,330    | 1,000  | SH | DFND | 3 | 0      | 0 | 1,000  |
| PIMCO GLOBAL STOCKSPLS INCM  | COM | 722011103 | 6,099     | 300    | SH | DFND | 2 | 0      | 0 | 300    |
| PIMCO HIGH INCOME FD         | COM | 722014107 | 98,492    | 8,447  | SH | DFND | 4 | 0      | 0 | 8,447  |
| PIMCO HIGH INCOME FD         | COM | 722014107 | 213,443   | 18,306 | SH | DFND | 3 | 0      | 0 | 18,306 |
| PIMCO HIGH INCOME FD         | COM | 722014107 | 140,328   | 12,035 | SH | DFND | 2 | 0      | 0 | 12,035 |
| PIMCO INCOME OPPORTUNITY FD  | COM | 72202B100 | 40,833    | 1,480  | SH | DFND | 4 | 0      | 0 | 1,480  |
| PIMCO INCOME OPPORTUNITY FD  | COM | 72202B100 | 46,903    | 1,700  | SH | DFND | 3 | 0      | 0 | 1,700  |
| PIMCO INCOME OPPORTUNITY FD  | COM | 72202B100 | 5,518     | 200    | SH | DFND | 2 | 0      | 0 | 200    |
| PIMCO INCOME OPPORTUNITY FD  | COM | 72202B100 | 35,867    | 1,300  | SH | DFND | 5 | 0      | 0 | 1,300  |
| PIMCO MUN INCOME FD II       | COM | 72200W106 | 4,660     | 400    | SH | DFND | 5 | 0      | 0 | 400    |
| PIMCO MUN INCOME FD III      | COM | 72201A103 | 15,101    | 1,410  | SH | DFND | 3 | 0      | 0 | 1,410  |
| PIMCO MUNICIPAL INCOME FD    | COM | 72200R107 | 8,220     | 600    | SH | DFND | 4 | 0      | 0 | 600    |
| PIMCO MUNICIPAL INCOME FD    | COM | 72200R107 | 185,347   | 13,529 | SH | DFND | 3 | 0      | 0 | 13,529 |
| PIMCO NEW YORK MUN INCM FD 1 | COM | 72201E105 | 14,235    | 1,500  | SH | DFND | 4 | 0      | 0 | 1,500  |
| PIMCO STRATEGIC INCOME FD IN | COM | 72200X104 | 176,977   | 17,949 | SH | DFND | 4 | 0      | 0 | 17,949 |
| PIMCO STRATEGIC INCOME FD IN | COM | 72200X104 | 9,860     | 1,000  | SH | DFND | 3 | 0      | 0 | 1,000  |
| PINNACLE ENTERTAINMENT INC   | COM | 723456109 | 1,148,470 | 45,774 | SH | SOLE | 1 | 45,774 | 0 | 0      |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| PINNACLE ENTMT INC           | COM | 723456109 | 1,932      | 77      | SH | DFND | 3 | 0       | 0 | 77     |
| PINNACLE FINANCIAL PARTNER   | COM | 72346Q104 | 975,530    | 27,023  | SH | SOLE | 1 | 27,023  | 0 | 0      |
| PINNACLE FOODS INC           | COM | 72348P104 | 61,251     | 1,876   | SH | SOLE | 1 | 1,876   | 0 | 0      |
| PINNACLE FOODS INC DEL       | COM | 72348P104 | 206,185    | 6,315   | SH | DFND | 4 | 0       | 0 | 6,315  |
| PINNACLE FOODS INC DEL       | COM | 72348P104 | 125,703    | 3,850   | SH | DFND | 3 | 0       | 0 | 3,850  |
| PINNACLE WEST CAP CORP       | COM | 723484101 | 5,605      | 103     | SH | DFND | 4 | 0       | 0 | 103    |
| PINNACLE WEST CAP CORP       | COM | 723484101 | 60,268     | 1,103   | SH | DFND | 3 | 0       | 0 | 1,103  |
| PINNACLE WEST CAP CORP       | COM | 723484101 | 13,660     | 250     | SH | DFND | 2 | 0       | 0 | 250    |
| PINNACLE WEST CAPITAL        | COM | 723484101 | 2,283,078  | 41,784  | SH | SOLE | 1 | 41,784  | 0 | 0      |
| PIONEER DIV HIGH INCOME TRUS | COM | 723653101 | 77,181     | 3,900   | SH | DFND | 5 | 0       | 0 | 3,900  |
| PIONEER ENERGY SERVICES CO   | COM | 723664108 | 676,129    | 48,226  | SH | SOLE | 1 | 48,226  | 0 | 0      |
| PIONEER ENERGY SVCS CORP     | COM | 723664108 | 6,463      | 461     | SH | DFND | 5 | 0       | 0 | 461    |
| PIONEER FLOATING RATE TR     | COM | 72369J102 | 764        | 65      | SH | DFND | 4 | 0       | 0 | 65     |
| PIONEER HIGH INCOME TR       | COM | 72369H106 | 225,912    | 13,328  | SH | DFND | 3 | 0       | 0 | 13,328 |
| PIONEER HIGH INCOME TR       | COM | 72369H106 | 1,695      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| PIONEER HIGH INCOME TR       | COM | 72369H106 | 4,238      | 250     | SH | DFND | 5 | 0       | 0 | 250    |
| PIONEER NAT RES CO           | COM | 723787107 | 121,924    | 619     | SH | DFND | 4 | 0       | 0 | 619    |
| PIONEER NAT RES CO           | COM | 723787107 | 274,970    | 1,396   | SH | DFND | 3 | 0       | 0 | 1,396  |
| PIONEER NAT RES CO           | COM | 723787107 | 189,485    | 962     | SH | DFND | 2 | 0       | 0 | 962    |
| PIONEER NAT RES CO           | COM | 723787107 | 9,258      | 47      | SH | DFND | 5 | 0       | 0 | 47     |
| PIONEER NATURAL RESOURCES    | COM | 723787107 | 10,939,714 | 55,540  | SH | SOLE | 1 | 55,540  | 0 | 0      |
| PIPER JAFFRAY COS            | COM | 724078100 | 652,321    | 12,487  | SH | SOLE | 1 | 12,487  | 0 | 0      |
| PIPER JAFFRAY COS            | COM | 724078100 | 366        | 7       | SH | DFND | 3 | 0       | 0 | 7      |
| PIPER JAFFRAY COS            | COM | 724078100 | 52         | 1       | SH | DFND | 2 | 0       | 0 | 1      |
| PITNEY BOWES INC             | COM | 724479100 | 2,107,807  | 84,346  | SH | SOLE | 1 | 84,346  | 0 | 0      |
| PITNEY BOWES INC             | COM | 724479100 | 126,745    | 5,072   | SH | DFND | 3 | 0       | 0 | 5,072  |
| PITNEY BOWES INC             | COM | 724479100 | 18,942     | 758     | SH | DFND | 2 | 0       | 0 | 758    |
| PITNEY BOWES INC             | COM | 724479100 | 12,395     | 496     | SH | DFND | 5 | 0       | 0 | 496    |
| PIXELWORKS INC               | COM | 72581M305 | 7,623      | 1,180   | SH | DFND | 3 | 0       | 0 | 1,180  |
| PLAINS ALL AMERN PIPELINE L  | COM | 726503105 | 584,774    | 9,935   | SH | DFND | 4 | 0       | 0 | 9,935  |
| PLAINS ALL AMERN PIPELINE L  | COM | 726503105 | 618,014    | 10,500  | SH | DFND | 3 | 0       | 0 | 10,500 |
| PLAINS ALL AMERN PIPELINE L  | COM | 726503105 | 632,225    | 10,741  | SH | DFND | 2 | 0       | 0 | 10,741 |
| PLANAR SYS INC               | COM | 726900103 | 18,571     | 4,900   | SH | DFND | 3 | 0       | 0 | 4,900  |
| PLANTRONICS INC              | COM | 727493108 | 5,370,663  | 112,404 | SH | SOLE | 1 | 112,404 | 0 | 0      |
| PLATFORM SPECIALTY PRODS COR | COM | 72766Q105 | 9,908      | 396     | SH | DFND | 2 | 0       | 0 | 396    |
| PLATFORM SPECIALTY PRODUCT   | COM | 72766Q105 | 38,856     | 1,553   | SH | SOLE | 1 | 1,553   | 0 | 0      |
| PLATINUM UNDERWRITERS HLDG   | COM | G7127P100 | 5,481,830  | 90,058  | SH | SOLE | 1 | 90,058  | 0 | 0      |
| PLEXUS CORP                  | COM | 729132100 | 960,956    | 26,021  | SH | SOLE | 1 | 26,021  | 0 | 0      |
| PLEXUS CORP                  | COM | 729132100 | 184,502    | 4,996   | SH | DFND | 4 | 0       | 0 | 4,996  |
| PLUG POWER INC               | COM | 72919P202 | 501,288    | 109,213 | SH | SOLE | 1 | 109,213 | 0 | 0      |
| PLUG POWER INC               | COM | 72919P202 | 13,770     | 3,000   | SH | DFND | 4 | 0       | 0 | 3,000  |
| PLUG POWER INC               | COM | 72919P202 | 18,911     | 4,120   | SH | DFND | 3 | 0       | 0 | 4,120  |
| PLUG POWER INC               | COM | 72919P202 | 34,618     | 7,542   | SH | DFND | 2 | 0       | 0 | 7,542  |
| PLUM CREEK TIMBER CO         | COM | 729251108 | 2,693,719  | 69,052  | SH | SOLE | 1 | 69,052  | 0 | 0      |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| PLUM CREEK TIMBER CO INC     | COM | 729251108 | 42,404     | 1,087   | SH | DFND | 4 | 0       | 0 | 1,087  |
| PLUM CREEK TIMBER CO INC     | COM | 729251108 | 90,503     | 2,320   | SH | DFND | 3 | 0       | 0 | 2,320  |
| PLUM CREEK TIMBER CO INC     | COM | 729251108 | 81,921     | 2,100   | SH | DFND | 2 | 0       | 0 | 2,100  |
| PLURISTEM THERAPEUTICS INC   | COM | 72940R102 | 5,743      | 2,008   | SH | DFND | 3 | 0       | 0 | 2,008  |
| PLURISTEM THERAPEUTICS INC   | COM | 72940R102 | 28,600     | 10,000  | SH | DFND | 2 | 0       | 0 | 10,000 |
| PLY GEM HOLDINGS INC         | COM | 72941W100 | 151,283    | 13,956  | SH | SOLE | 1 | 13,956  | 0 | 0      |
| PMC SIERRA INC               | COM | 69344F106 | 845,405    | 113,325 | SH | SOLE | 1 | 113,325 | 0 | 0      |
| PNC FINANCIAL SERVICES GRO   | COM | 693475105 | 23,062,184 | 269,481 | SH | SOLE | 1 | 269,481 | 0 | 0      |
| PNC FINL SVCS GROUP INC      | COM | 693475105 | 96,449     | 1,127   | SH | DFND | 4 | 0       | 0 | 1,127  |
| PNC FINL SVCS GROUP INC      | COM | 693475105 | 242,828    | 2,837   | SH | DFND | 3 | 0       | 0 | 2,837  |
| PNC FINL SVCS GROUP INC      | COM | 693475105 | 668,582    | 7,812   | SH | DFND | 2 | 0       | 0 | 7,812  |
| PNM RES INC                  | COM | 69349H107 | 105,743    | 4,245   | SH | DFND | 3 | 0       | 0 | 4,245  |
| PNM RES INC                  | COM | 69349H107 | 8,719      | 350     | SH | DFND | 2 | 0       | 0 | 350    |
| PNM RESOURCES INC            | COM | 69349H107 | 5,214,360  | 209,328 | SH | SOLE | 1 | 209,328 | 0 | 0      |
| POLARIS INDS INC             | COM | 731068102 | 39,395     | 263     | SH | DFND | 3 | 0       | 0 | 263    |
| POLARIS INDS INC             | COM | 731068102 | 56,171     | 375     | SH | DFND | 2 | 0       | 0 | 375    |
| POLARIS INDUSTRIES INC       | COM | 731068102 | 18,275,878 | 122,010 | SH | SOLE | 1 | 122,010 | 0 | 0      |
| POLYCOM INC                  | COM | 73172K104 | 4,432,195  | 360,781 | SH | SOLE | 1 | 360,781 | 0 | 0      |
| POLYMET MINING CORP          | COM | 731916102 | 9,720      | 9,000   | SH | DFND | 3 | 0       | 0 | 9,000  |
| POLYONE CORP                 | COM | 73179P106 | 10,781     | 303     | SH | DFND | 4 | 0       | 0 | 303    |
| POLYONE CORP                 | COM | 73179P106 | 5,124      | 144     | SH | DFND | 3 | 0       | 0 | 144    |
| POLYONE CORP                 | COM | 73179P106 | 10,674     | 300     | SH | DFND | 5 | 0       | 0 | 300    |
| POLYONE CORPORATION          | COM | 73179P106 | 8,674,760  | 243,810 | SH | SOLE | 1 | 243,810 | 0 | 0      |
| POLYPORE INTERNATIONAL INC   | COM | 73179V103 | 1,146,483  | 29,465  | SH | SOLE | 1 | 29,465  | 0 | 0      |
| POLYPORE INTL INC            | COM | 73179V103 | 7,782      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| POOL CORP                    | COM | 73278L105 | 1,861,049  | 34,515  | SH | SOLE | 1 | 34,515  | 0 | 0      |
| POPE RES DEL LTD PARTNERSHIP | COM | 732857107 | 2,881      | 43      | SH | DFND | 2 | 0       | 0 | 43     |
| POPEYES LA KITCHEN INC       | COM | 732872106 | 16,200     | 400     | SH | DFND | 4 | 0       | 0 | 400    |
| POPEYES LA KITCHEN INC       | COM | 732872106 | 7,493      | 185     | SH | DFND | 2 | 0       | 0 | 185    |
| POPEYES LOUISIANA KITCHEN    | COM | 732872106 | 626,130    | 15,460  | SH | SOLE | 1 | 15,460  | 0 | 0      |
| POPULAR INC                  | COM | 733174700 | 105,024    | 3,568   | SH | SOLE | 1 | 3,568   | 0 | 0      |
| PORTFOLIO RECOVERY ASSOCIA   | COM | 73640Q105 | 2,007,512  | 38,436  | SH | SOLE | 1 | 38,436  | 0 | 0      |
| PORTLAND GEN ELEC CO         | COM | 736508847 | 29,036     | 904     | SH | DFND | 3 | 0       | 0 | 904    |
| PORTLAND GEN ELEC CO         | COM | 736508847 | 289        | 9       | SH | DFND | 5 | 0       | 0 | 9      |
| PORTLAND GENERAL ELECTRIC    | COM | 736508847 | 1,641,525  | 51,106  | SH | SOLE | 1 | 51,106  | 0 | 0      |
| PORTOLA PHARMACEUTICALS IN   | COM | 737010108 | 609,501    | 24,110  | SH | SOLE | 1 | 24,110  | 0 | 0      |
| PORTOLA PHARMACEUTICALS INC  | COM | 737010108 | 16,432     | 650     | SH | DFND | 4 | 0       | 0 | 650    |
| PORTUGAL TELECOM SGPS S A    | COM | 737273102 | 13,510     | 6,464   | SH | DFND | 3 | 0       | 0 | 6,464  |
| POSCO                        | COM | 693483109 | 54,269     | 715     | SH | DFND | 4 | 0       | 0 | 715    |
| POST HLDGS INC               | COM | 737446104 | 15,628     | 471     | SH | DFND | 4 | 0       | 0 | 471    |
| POST HOLDINGS INC            | COM | 737446104 | 3,889,625  | 117,228 | SH | SOLE | 1 | 117,228 | 0 | 0      |
| POST PROPERTIES INC          | COM | 737464107 | 414,827    | 8,080   | SH | SOLE | 1 | 8,080   | 0 | 0      |
| POTASH CORP SASK INC         | COM | 73755L107 | 329,633    | 9,538   | SH | DFND | 4 | 0       | 0 | 9,538  |
| POTASH CORP SASK INC         | COM | 73755L107 | 232,315    | 6,722   | SH | DFND | 3 | 0       | 0 | 6,722  |
| POTASH CORP SASK INC         | COM | 73755L107 | 255,063    | 7,380   | SH | DFND | 2 | 0       | 0 | 7,380  |

|                              |     |           |           |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|---------|
| POTASH CORP SASK INC         | COM | 73755L107 | 9,302     | 269     | SH | DFND | 5 | 0       | 0 | 269     |
| POTBELLY CORP                | COM | 73754Y100 | 113,860   | 9,765   | SH | SOLE | 1 | 9,765   | 0 | 0       |
| POTLATCH CORP                | COM | 737630103 | 4,289,281 | 106,672 | SH | SOLE | 1 | 106,672 | 0 | 0       |
| POTLATCH CORP NEW            | COM | 737630103 | 36,463    | 907     | SH | DFND | 2 | 0       | 0 | 907     |
| POWELL INDUSTRIES INC        | COM | 739128106 | 291,291   | 7,129   | SH | SOLE | 1 | 7,129   | 0 | 0       |
| POWER CORP OF CANADA         | COM | 739239952 | 438,803   | 15,812  | SH | SOLE | 1 | 15,812  | 0 | 0       |
| POWER FINANCIAL CORP         | COM | 73927C951 | 353,964   | 11,571  | SH | SOLE | 1 | 11,571  | 0 | 0       |
| POWER INTEGRATIONS INC       | COM | 739276103 | 1,257,019 | 23,317  | SH | SOLE | 1 | 23,317  | 0 | 0       |
| POWER SOLUTIONS INTERNATIO   | COM | 73933G202 | 202,170   | 2,930   | SH | SOLE | 1 | 2,930   | 0 | 0       |
| POWERSECURE INTERNATIONAL    | COM | 73936N105 | 140,040   | 14,618  | SH | SOLE | 1 | 14,618  | 0 | 0       |
| POWERSECURE INTL INC         | COM | 73936N105 | 958       | 100     | SH | DFND | 3 | 0       | 0 | 100     |
| POWERSHARES ACTIVE MNG ETF T | COM | 73935B805 | 1,650,393 | 57,385  | SH | DFND | 4 | 0       | 0 | 57,385  |
| POWERSHARES ACTIVE MNG ETF T | COM | 73935B508 | 12,900    | 200     | SH | DFND | 4 | 0       | 0 | 200     |
| POWERSHARES ACTIVE MNG ETF T | COM | 73935B508 | 50,697    | 786     | SH | DFND | 3 | 0       | 0 | 786     |
| POWERSHARES ACTIVE MNG ETF T | COM | 73935B805 | 2,267,640 | 78,847  | SH | DFND | 2 | 0       | 0 | 78,847  |
| POWERSHARES ACTIVE MNG ETF T | COM | 73935B805 | 9,203     | 320     | SH | DFND | 5 | 0       | 0 | 320     |
| POWERSHARES DB CMDTY IDX TRA | COM | 73935S105 | 186,433   | 8,029   | SH | DFND | 4 | 0       | 0 | 8,029   |
| POWERSHARES DB CMDTY IDX TRA | COM | 73935S105 | 71,030    | 3,059   | SH | DFND | 3 | 0       | 0 | 3,059   |
| POWERSHARES DB CMDTY IDX TRA | COM | 73935S105 | 212,324   | 9,144   | SH | DFND | 2 | 0       | 0 | 9,144   |
| POWERSHARES DB CMDTY IDX TRA | COM | 73935S105 | 45,279    | 1,950   | SH | DFND | 5 | 0       | 0 | 1,950   |
| POWERSHARES DB G10 CURCY HAR | COM | 73935Y102 | 76,869    | 2,991   | SH | DFND | 3 | 0       | 0 | 2,991   |
| POWERSHARES ETF TR II        | COM | 73937B662 | 166,403   | 6,120   | SH | DFND | 4 | 0       | 0 | 6,120   |
| POWERSHARES ETF TR II        | COM | 73937B779 | 5,294,703 | 151,407 | SH | DFND | 4 | 0       | 0 | 151,407 |
| POWERSHARES ETF TR II        | COM | 73937B688 | 503,711   | 15,905  | SH | DFND | 4 | 0       | 0 | 15,905  |
| POWERSHARES ETF TR II        | COM | 73937B654 | 84,048    | 2,733   | SH | DFND | 4 | 0       | 0 | 2,733   |
| POWERSHARES ETF TR II        | COM | 73937B738 | 51,370    | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000   |
| POWERSHARES ETF TR II        | COM | 73937B886 | 28,592    | 519     | SH | DFND | 4 | 0       | 0 | 519     |
| POWERSHARES ETF TR II        | COM | 73937B761 | 121,826   | 4,785   | SH | DFND | 4 | 0       | 0 | 4,785   |
| POWERSHARES ETF TR II        | COM | 73937B647 | 31,530    | 1,057   | SH | DFND | 4 | 0       | 0 | 1,057   |
| POWERSHARES ETF TR II        | COM | 73937B852 | 8,676     | 200     | SH | DFND | 4 | 0       | 0 | 200     |
| POWERSHARES ETF TR II        | COM | 73937B639 | 268,644   | 8,931   | SH | DFND | 4 | 0       | 0 | 8,931   |
| POWERSHARES ETF TR II        | COM | 73937B407 | 151,215   | 5,100   | SH | DFND | 4 | 0       | 0 | 5,100   |
| POWERSHARES ETF TR II        | COM | 73937B746 | 182,282   | 4,956   | SH | DFND | 3 | 0       | 0 | 4,956   |
| POWERSHARES ETF TR II        | COM | 73937B779 | 764,926   | 21,874  | SH | DFND | 3 | 0       | 0 | 21,874  |
| POWERSHARES ETF TR II        | COM | 73937B688 | 6,334     | 200     | SH | DFND | 3 | 0       | 0 | 200     |
| POWERSHARES ETF TR II        | COM | 73937B852 | 66,456    | 1,532   | SH | DFND | 3 | 0       | 0 | 1,532   |
| POWERSHARES ETF TR II        | COM | 73937B506 | 98,350    | 2,217   | SH | DFND | 3 | 0       | 0 | 2,217   |
| POWERSHARES ETF TR II        | COM | 73937B654 | 95,075    | 3,092   | SH | DFND | 3 | 0       | 0 | 3,092   |
| POWERSHARES ETF TR II        | COM | 73937B837 | 33,950    | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000   |
| POWERSHARES ETF TR II        | COM | 73937B407 | 45,958    | 1,550   | SH | DFND | 3 | 0       | 0 | 1,550   |
| POWERSHARES ETF TR II        | COM | 73937B704 | 4,330     | 100     | SH | DFND | 3 | 0       | 0 | 100     |
| POWERSHARES ETF TR II        | COM | 73937B886 | 76,005    | 1,380   | SH | DFND | 3 | 0       | 0 | 1,380   |
| POWERSHARES ETF TR II        | COM | 73937B829 | 132,952   | 4,008   | SH | DFND | 2 | 0       | 0 | 4,008   |
| POWERSHARES ETF TR II        | COM | 73937B662 | 2,555,751 | 93,996  | SH | DFND | 2 | 0       | 0 | 93,996  |
| POWERSHARES ETF TR II        | COM | 73937B746 | 123,985   | 3,371   | SH | DFND | 2 | 0       | 0 | 3,371   |
| POWERSHARES ETF TR II        | COM | 73937B779 | 2,116,230 | 60,516  | SH | DFND | 2 | 0       | 0 | 60,516  |
| POWERSHARES ETF TR II        | COM | 73937B662 | 33,614    | 1,236   | SH | DFND | 5 | 0       | 0 | 1,236   |
| POWERSHARES ETF TR II        | COM | 73937B779 | 145,835   | 4,170   | SH | DFND | 5 | 0       | 0 | 4,170   |

|                       |     |           |           |        |    |      |   |   |   |        |
|-----------------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| POWERSHARES ETF TR II | COM | 73937B704 | 229,836   | 5,308  | SH | DFND | 2 | 0 | 0 | 5,308  |
| POWERSHARES ETF TR II | COM | 73937B886 | 266,746   | 4,842  | SH | DFND | 2 | 0 | 0 | 4,842  |
| POWERSHARES ETF TR II | COM | 73937B688 | 7,126     | 225    | SH | DFND | 2 | 0 | 0 | 225    |
| POWERSHARES ETF TR II | COM | 73937B837 | 8,895     | 262    | SH | DFND | 2 | 0 | 0 | 262    |
| POWERSHARES ETF TR II | COM | 73937B597 | 11,809    | 475    | SH | DFND | 2 | 0 | 0 | 475    |
| POWERSHARES ETF TR II | COM | 73937B605 | 66,310    | 1,303  | SH | DFND | 2 | 0 | 0 | 1,303  |
| POWERSHARES ETF TR II | COM | 73937B860 | 67,036    | 1,495  | SH | DFND | 2 | 0 | 0 | 1,495  |
| POWERSHARES ETF TR II | COM | 73937B506 | 252,896   | 5,701  | SH | DFND | 2 | 0 | 0 | 5,701  |
| POWERSHARES ETF TR II | COM | 73937B803 | 14,866    | 397    | SH | DFND | 2 | 0 | 0 | 397    |
| POWERSHARES ETF TR II | COM | 73937B407 | 26,092    | 880    | SH | DFND | 2 | 0 | 0 | 880    |
| POWERSHARES ETF TR II | COM | 73937B647 | 1,540,600 | 51,646 | SH | DFND | 2 | 0 | 0 | 51,646 |
| POWERSHARES ETF TR II | COM | 73937B852 | 249,001   | 5,740  | SH | DFND | 2 | 0 | 0 | 5,740  |
| POWERSHARES ETF TR II | COM | 73937B878 | 6,232     | 149    | SH | DFND | 2 | 0 | 0 | 149    |
| POWERSHARES ETF TR II | COM | 73937B696 | 21,282    | 740    | SH | DFND | 2 | 0 | 0 | 740    |
| POWERSHARES ETF TR II | COM | 73937B654 | 270,754   | 8,805  | SH | DFND | 2 | 0 | 0 | 8,805  |
| POWERSHARES ETF TR II | COM | 73937B639 | 1,499,699 | 49,857 | SH | DFND | 2 | 0 | 0 | 49,857 |
| POWERSHARES ETF TR II | COM | 73937B647 | 31,135    | 1,044  | SH | DFND | 5 | 0 | 0 | 1,044  |
| POWERSHARES ETF TR II | COM | 73937B639 | 14,589    | 485    | SH | DFND | 5 | 0 | 0 | 485    |
| POWERSHARES ETF TRUST | COM | 73935X773 | 3,016     | 85     | SH | DFND | 4 | 0 | 0 | 85     |
| POWERSHARES ETF TRUST | COM | 73935X161 | 239       | 8      | SH | DFND | 4 | 0 | 0 | 8      |
| POWERSHARES ETF TRUST | COM | 73935X658 | 36,329    | 1,089  | SH | DFND | 4 | 0 | 0 | 1,089  |
| POWERSHARES ETF TRUST | COM | 73935X104 | 80,263    | 1,116  | SH | DFND | 4 | 0 | 0 | 1,116  |
| POWERSHARES ETF TRUST | COM | 73935X872 | 19,029    | 807    | SH | DFND | 4 | 0 | 0 | 807    |
| POWERSHARES ETF TRUST | COM | 73935X286 | 1,371,976 | 30,666 | SH | DFND | 4 | 0 | 0 | 30,666 |
| POWERSHARES ETF TRUST | COM | 73935X385 | 174,397   | 3,011  | SH | DFND | 4 | 0 | 0 | 3,011  |
| POWERSHARES ETF TRUST | COM | 73935X781 | 985,299   | 42,835 | SH | DFND | 4 | 0 | 0 | 42,835 |
| POWERSHARES ETF TRUST | COM | 73935X278 | 2,170     | 74     | SH | DFND | 4 | 0 | 0 | 74     |
| POWERSHARES ETF TRUST | COM | 73935X500 | 6,330     | 1,000  | SH | DFND | 4 | 0 | 0 | 1,000  |
| POWERSHARES ETF TRUST | COM | 73935X146 | 23,591    | 345    | SH | DFND | 4 | 0 | 0 | 345    |
| POWERSHARES ETF TRUST | COM | 73935X575 | 107,152   | 4,354  | SH | DFND | 4 | 0 | 0 | 4,354  |
| POWERSHARES ETF TRUST | COM | 73935X708 | 563,536   | 18,513 | SH | DFND | 4 | 0 | 0 | 18,513 |
| POWERSHARES ETF TRUST | COM | 73935X823 | 32,136    | 1,300  | SH | DFND | 4 | 0 | 0 | 1,300  |
| POWERSHARES ETF TRUST | COM | 73935X195 | 25,530    | 2,300  | SH | DFND | 4 | 0 | 0 | 2,300  |
| POWERSHARES ETF TRUST | COM | 73935X864 | 7,956     | 335    | SH | DFND | 4 | 0 | 0 | 335    |
| POWERSHARES ETF TRUST | COM | 73935X229 | 353,472   | 19,626 | SH | DFND | 4 | 0 | 0 | 19,626 |
| POWERSHARES ETF TRUST | COM | 73935X732 | 127,790   | 6,129  | SH | DFND | 4 | 0 | 0 | 6,129  |
| POWERSHARES ETF TRUST | COM | 73935X856 | 1,271,004 | 27,499 | SH | DFND | 4 | 0 | 0 | 27,499 |
| POWERSHARES ETF TRUST | COM | 73935X583 | 4,145,234 | 47,148 | SH | DFND | 4 | 0 | 0 | 47,148 |
| POWERSHARES ETF TRUST | COM | 73935X302 | 141,731   | 11,384 | SH | DFND | 4 | 0 | 0 | 11,384 |
| POWERSHARES ETF TRUST | COM | 73935X609 | 784,783   | 28,673 | SH | DFND | 4 | 0 | 0 | 28,673 |
| POWERSHARES ETF TRUST | COM | 73935X757 | 98,779    | 2,954  | SH | DFND | 4 | 0 | 0 | 2,954  |
| POWERSHARES ETF TRUST | COM | 73935X682 | 5,007     | 232    | SH | DFND | 4 | 0 | 0 | 232    |

|                       |     |           |           |         |    |      |   |   |   |         |
|-----------------------|-----|-----------|-----------|---------|----|------|---|---|---|---------|
| TRUST                 |     |           |           |         |    |      |   |   |   |         |
| POWERSHARES ETF TRUST | COM | 73935X153 | 7,325,812 | 186,360 | SH | DFND | 4 | 0 | 0 | 186,360 |
| POWERSHARES ETF TRUST | COM | 73935X799 | 1,082,292 | 17,004  | SH | DFND | 4 | 0 | 0 | 17,004  |
| POWERSHARES ETF TRUST | COM | 73935X716 | 236,744   | 12,790  | SH | DFND | 4 | 0 | 0 | 12,790  |
| POWERSHARES ETF TRUST | COM | 73935X567 | 373,769   | 3,975   | SH | DFND | 4 | 0 | 0 | 3,975   |
| POWERSHARES ETF TRUST | COM | 73935X427 | 34,378    | 622     | SH | DFND | 3 | 0 | 0 | 622     |
| POWERSHARES ETF TRUST | COM | 73935X625 | 2,530     | 100     | SH | DFND | 3 | 0 | 0 | 100     |
| POWERSHARES ETF TRUST | COM | 73935X195 | 25,375    | 2,286   | SH | DFND | 3 | 0 | 0 | 2,286   |
| POWERSHARES ETF TRUST | COM | 73935X666 | 9,347     | 450     | SH | DFND | 3 | 0 | 0 | 450     |
| POWERSHARES ETF TRUST | COM | 73935X583 | 39,585    | 450     | SH | DFND | 3 | 0 | 0 | 450     |
| POWERSHARES ETF TRUST | COM | 73935X823 | 2,546     | 103     | SH | DFND | 3 | 0 | 0 | 103     |
| POWERSHARES ETF TRUST | COM | 73935X146 | 8,889     | 130     | SH | DFND | 3 | 0 | 0 | 130     |
| POWERSHARES ETF TRUST | COM | 73935X880 | 33,359    | 1,276   | SH | DFND | 3 | 0 | 0 | 1,276   |
| POWERSHARES ETF TRUST | COM | 73935X286 | 121,424   | 2,714   | SH | DFND | 3 | 0 | 0 | 2,714   |
| POWERSHARES ETF TRUST | COM | 73935X229 | 175,152   | 9,725   | SH | DFND | 3 | 0 | 0 | 9,725   |
| POWERSHARES ETF TRUST | COM | 73935X757 | 6,688     | 200     | SH | DFND | 3 | 0 | 0 | 200     |
| POWERSHARES ETF TRUST | COM | 73935X716 | 1,262,912 | 68,229  | SH | DFND | 3 | 0 | 0 | 68,229  |
| POWERSHARES ETF TRUST | COM | 73935X500 | 2,526     | 399     | SH | DFND | 3 | 0 | 0 | 399     |
| POWERSHARES ETF TRUST | COM | 73935X385 | 38,517    | 665     | SH | DFND | 3 | 0 | 0 | 665     |
| POWERSHARES ETF TRUST | COM | 73935X849 | 5,676     | 200     | SH | DFND | 3 | 0 | 0 | 200     |
| POWERSHARES ETF TRUST | COM | 73935X856 | 91,163    | 1,972   | SH | DFND | 3 | 0 | 0 | 1,972   |
| POWERSHARES ETF TRUST | COM | 73935X807 | 30,428    | 997     | SH | DFND | 3 | 0 | 0 | 997     |
| POWERSHARES ETF TRUST | COM | 73935X575 | 69,794    | 2,836   | SH | DFND | 3 | 0 | 0 | 2,836   |
| POWERSHARES ETF TRUST | COM | 73935X690 | 313,957   | 9,702   | SH | DFND | 3 | 0 | 0 | 9,702   |
| POWERSHARES ETF TRUST | COM | 73935X104 | 16,751    | 233     | SH | DFND | 3 | 0 | 0 | 233     |
| POWERSHARES ETF TRUST | COM | 73935X153 | 348,449   | 8,864   | SH | DFND | 3 | 0 | 0 | 8,864   |
| POWERSHARES ETF TRUST | COM | 73935X799 | 1,247,494 | 19,599  | SH | DFND | 3 | 0 | 0 | 19,599  |
| POWERSHARES ETF TRUST | COM | 73935X401 | 18,061    | 601     | SH | DFND | 3 | 0 | 0 | 601     |
| POWERSHARES ETF TRUST | COM | 73935X773 | 3,158     | 89      | SH | DFND | 3 | 0 | 0 | 89      |
| POWERSHARES ETF TRUST | COM | 73935X591 | 2,197     | 100     | SH | DFND | 3 | 0 | 0 | 100     |
| POWERSHARES ETF TRUST | COM | 73935X708 | 150,678   | 4,950   | SH | DFND | 3 | 0 | 0 | 4,950   |
| POWERSHARES ETF TRUST | COM | 73935X302 | 8,751     | 703     | SH | DFND | 3 | 0 | 0 | 703     |
| POWERSHARES ETF TRUST | COM | 73935X567 | 93,560    | 995     | SH | DFND | 3 | 0 | 0 | 995     |
| POWERSHARES ETF TRUST | COM | 73935X278 | 15,686    | 535     | SH | DFND | 2 | 0 | 0 | 535     |
| POWERSHARES ETF TRUST | COM | 73935X757 | 315,163   | 9,425   | SH | DFND | 2 | 0 | 0 | 9,425   |



|                       |     |           |           |         |    |      |   |   |   |         |
|-----------------------|-----|-----------|-----------|---------|----|------|---|---|---|---------|
| TRUST                 |     |           |           |         |    |      |   |   |   |         |
| POWERSHARES ETF TRUST | COM | 73935X385 | 53,402    | 922     | SH | DFND | 2 | 0 | 0 | 922     |
| POWERSHARES ETF TRUST | COM | 73935X146 | 336,908   | 4,927   | SH | DFND | 2 | 0 | 0 | 4,927   |
| POWERSHARES ETF TRUST | COM | 73935X104 | 16,110    | 224     | SH | DFND | 2 | 0 | 0 | 224     |
| POWERSHARES ETF TRUST | COM | 73935X286 | 569,451   | 12,728  | SH | DFND | 2 | 0 | 0 | 12,728  |
| POWERSHARES ETF TRUST | COM | 73935X815 | 32,470    | 1,000   | SH | DFND | 2 | 0 | 0 | 1,000   |
| POWERSHARES ETF TRUST | COM | 73935X708 | 156,431   | 5,139   | SH | DFND | 2 | 0 | 0 | 5,139   |
| POWERSHARES ETF TRUST | COM | 73935X666 | 254,517   | 12,254  | SH | DFND | 2 | 0 | 0 | 12,254  |
| POWERSHARES ETF TRUST | COM | 73935X401 | 300       | 10      | SH | DFND | 2 | 0 | 0 | 10      |
| POWERSHARES ETF TRUST | COM | 73935X690 | 227,070   | 7,017   | SH | DFND | 2 | 0 | 0 | 7,017   |
| POWERSHARES ETF TRUST | COM | 73935X732 | 363,353   | 17,427  | SH | DFND | 2 | 0 | 0 | 17,427  |
| POWERSHARES ETF TRUST | COM | 73935X781 | 23,140    | 1,006   | SH | DFND | 2 | 0 | 0 | 1,006   |
| POWERSHARES ETF TRUST | COM | 73935X625 | 3,340     | 132     | SH | DFND | 2 | 0 | 0 | 132     |
| POWERSHARES ETF TRUST | COM | 73935X823 | 277,433   | 11,223  | SH | DFND | 2 | 0 | 0 | 11,223  |
| POWERSHARES ETF TRUST | COM | 73935X716 | 4,163,269 | 224,920 | SH | DFND | 2 | 0 | 0 | 224,920 |
| POWERSHARES ETF TRUST | COM | 73935X229 | 10,536    | 585     | SH | DFND | 2 | 0 | 0 | 585     |
| POWERSHARES ETF TRUST | COM | 73935X427 | 3,272,868 | 59,216  | SH | DFND | 2 | 0 | 0 | 59,216  |
| POWERSHARES ETF TRUST | COM | 73935X740 | 3,383     | 218     | SH | DFND | 2 | 0 | 0 | 218     |
| POWERSHARES ETF TRUST | COM | 73935X658 | 113,924   | 3,415   | SH | DFND | 2 | 0 | 0 | 3,415   |
| POWERSHARES ETF TRUST | COM | 73935X393 | 54,743    | 1,160   | SH | DFND | 2 | 0 | 0 | 1,160   |
| POWERSHARES ETF TRUST | COM | 73935X682 | 48,900    | 2,266   | SH | DFND | 2 | 0 | 0 | 2,266   |
| POWERSHARES ETF TRUST | COM | 73935X849 | 462,424   | 16,294  | SH | DFND | 2 | 0 | 0 | 16,294  |
| POWERSHARES ETF TRUST | COM | 73935X856 | 285,547   | 6,178   | SH | DFND | 2 | 0 | 0 | 6,178   |
| POWERSHARES ETF TRUST | COM | 73935X153 | 1,170,851 | 29,785  | SH | DFND | 2 | 0 | 0 | 29,785  |
| POWERSHARES ETF TRUST | COM | 73935X500 | 44,519    | 7,033   | SH | DFND | 2 | 0 | 0 | 7,033   |
| POWERSHARES ETF TRUST | COM | 73935X575 | 16,809    | 683     | SH | DFND | 2 | 0 | 0 | 683     |
| POWERSHARES ETF TRUST | COM | 73935X799 | 2,231,378 | 35,057  | SH | DFND | 2 | 0 | 0 | 35,057  |
| POWERSHARES ETF TRUST | COM | 73935X617 | 4,540     | 138     | SH | DFND | 2 | 0 | 0 | 138     |
| POWERSHARES ETF TRUST | COM | 73935X419 | 10,177    | 249     | SH | DFND | 2 | 0 | 0 | 249     |
| POWERSHARES ETF TRUST | COM | 73935X880 | 15,690    | 600     | SH | DFND | 2 | 0 | 0 | 600     |
| POWERSHARES ETF TRUST | COM | 73935X302 | 11,404    | 916     | SH | DFND | 2 | 0 | 0 | 916     |
| POWERSHARES ETF TRUST | COM | 73935X351 | 56,765    | 1,141   | SH | DFND | 2 | 0 | 0 | 1,141   |
| POWERSHARES ETF TRUST | COM | 73935X195 | 1,967,475 | 177,250 | SH | DFND | 2 | 0 | 0 | 177,250 |
| POWERSHARES ETF TRUST | COM | 73935X864 | 13,775    | 580     | SH | DFND | 2 | 0 | 0 | 580     |
| POWERSHARES ETF TRUST | COM | 73935X583 | 1,937,963 | 22,042  | SH | DFND | 2 | 0 | 0 | 22,042  |

|                          |     |           |           |        |    |      |   |   |   |        |
|--------------------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| TRUST                    |     |           |           |        |    |      |   |   |   |        |
| POWERSHARES ETF TRUST    | COM | 73935X229 | 9,005     | 500    | SH | DFND | 5 | 0 | 0 | 500    |
| POWERSHARES ETF TRUST    | COM | 73935X716 | 78,961    | 4,266  | SH | DFND | 5 | 0 | 0 | 4,266  |
| POWERSHARES ETF TRUST    | COM | 73935X344 | 16,061    | 463    | SH | DFND | 5 | 0 | 0 | 463    |
| POWERSHARES ETF TRUST    | COM | 73935X385 | 5,329     | 92     | SH | DFND | 5 | 0 | 0 | 92     |
| POWERSHARES ETF TRUST    | COM | 73935X286 | 34,852    | 779    | SH | DFND | 5 | 0 | 0 | 779    |
| POWERSHARES ETF TRUST    | COM | 73935X369 | 16,118    | 352    | SH | DFND | 5 | 0 | 0 | 352    |
| POWERSHARES ETF TRUST    | COM | 73935X195 | 54,723    | 4,930  | SH | DFND | 5 | 0 | 0 | 4,930  |
| POWERSHARES ETF TRUST    | COM | 73935X708 | 383,027   | 12,583 | SH | DFND | 5 | 0 | 0 | 12,583 |
| POWERSHARES ETF TRUST    | COM | 73935X583 | 88,512    | 1,007  | SH | DFND | 5 | 0 | 0 | 1,007  |
| POWERSHARES ETF TRUST    | COM | 73935X419 | 16,062    | 393    | SH | DFND | 5 | 0 | 0 | 393    |
| POWERSHARES ETF TRUST    | COM | 73935X302 | 151       | 12     | SH | DFND | 5 | 0 | 0 | 12     |
| POWERSHARES ETF TRUST    | COM | 73935X153 | 105,469   | 2,683  | SH | DFND | 5 | 0 | 0 | 2,683  |
| POWERSHARES ETF TRUST    | COM | 73935X146 | 9,915     | 145    | SH | DFND | 5 | 0 | 0 | 145    |
| POWERSHARES ETF TRUST    | COM | 73935X351 | 16,119    | 324    | SH | DFND | 5 | 0 | 0 | 324    |
| POWERSHARES ETF TRUST    | COM | 73935X567 | 28,679    | 305    | SH | DFND | 2 | 0 | 0 | 305    |
| POWERSHARES ETF TRUST    | COM | 73935X567 | 15,441    | 164    | SH | DFND | 5 | 0 | 0 | 164    |
| POWERSHARES ETF TRUST II | COM | 73936Q744 | 15,608    | 435    | SH | DFND | 4 | 0 | 0 | 435    |
| POWERSHARES ETF TRUST II | COM | 73936Q108 | 2,264,368 | 92,840 | SH | DFND | 4 | 0 | 0 | 92,840 |
| POWERSHARES ETF TRUST II | COM | 73936Q843 | 148,803   | 6,111  | SH | DFND | 4 | 0 | 0 | 6,111  |
| POWERSHARES ETF TRUST II | COM | 73936Q207 | 1,270,904 | 68,072 | SH | DFND | 4 | 0 | 0 | 68,072 |
| POWERSHARES ETF TRUST II | COM | 73936Q769 | 535,908   | 22,072 | SH | DFND | 4 | 0 | 0 | 22,072 |
| POWERSHARES ETF TRUST II | COM | 73936Q793 | 19,856    | 800    | SH | DFND | 4 | 0 | 0 | 800    |
| POWERSHARES ETF TRUST II | COM | 73936Q819 | 157,234   | 5,105  | SH | DFND | 4 | 0 | 0 | 5,105  |
| POWERSHARES ETF TRUST II | COM | 73936Q207 | 4,668     | 250    | SH | DFND | 3 | 0 | 0 | 250    |
| POWERSHARES ETF TRUST II | COM | 73936Q744 | 289,698   | 8,074  | SH | DFND | 3 | 0 | 0 | 8,074  |
| POWERSHARES ETF TRUST II | COM | 73936Q108 | 77,281    | 3,169  | SH | DFND | 3 | 0 | 0 | 3,169  |
| POWERSHARES ETF TRUST II | COM | 73936Q769 | 732,342   | 30,162 | SH | DFND | 3 | 0 | 0 | 30,162 |
| POWERSHARES ETF TRUST II | COM | 73936Q843 | 89,608    | 3,680  | SH | DFND | 3 | 0 | 0 | 3,680  |
| POWERSHARES ETF TRUST II | COM | 73936Q793 | 39,712    | 1,600  | SH | DFND | 3 | 0 | 0 | 1,600  |
| POWERSHARES ETF TRUST II | COM | 73936Q777 | 35,064    | 900    | SH | DFND | 3 | 0 | 0 | 900    |
| POWERSHARES ETF TRUST II | COM | 73936Q835 | 17,668    | 608    | SH | DFND | 3 | 0 | 0 | 608    |
| POWERSHARES ETF TRUST II | COM | 73936Q843 | 974,706   | 40,029 | SH | DFND | 2 | 0 | 0 | 40,029 |
| POWERSHARES ETF TRUST II | COM | 73936Q769 | 1,894,617 | 78,032 | SH | DFND | 2 | 0 | 0 | 78,032 |
| POWERSHARES ETF TRUST II | COM | 73936Q207 | 210,486   | 11,274 | SH | DFND | 2 | 0 | 0 | 11,274 |

|                              |     |           |           |        |    |      |   |   |   |        |
|------------------------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| TRUST II                     |     |           |           |        |    |      |   |   |   |        |
| POWERSHARES ETF TRUST II     | COM | 73936Q744 | 130,890   | 3,648  | SH | DFND | 2 | 0 | 0 | 3,648  |
| POWERSHARES ETF TRUST II     | COM | 73936Q108 | 200,388   | 8,216  | SH | DFND | 2 | 0 | 0 | 8,216  |
| POWERSHARES ETF TRUST II     | COM | 73936Q843 | 120,995   | 4,969  | SH | DFND | 5 | 0 | 0 | 4,969  |
| POWERSHARES ETF TRUST II     | COM | 73936Q108 | 24,512    | 1,005  | SH | DFND | 5 | 0 | 0 | 1,005  |
| POWERSHARES ETF TRUST II     | COM | 73936Q769 | 2,083,534 | 85,813 | SH | DFND | 5 | 0 | 0 | 85,813 |
| POWERSHARES ETF TRUST II     | COM | 73936Q835 | 215,189   | 7,405  | SH | DFND | 2 | 0 | 0 | 7,405  |
| POWERSHARES ETF TRUST II     | COM | 73936Q819 | 11,365    | 369    | SH | DFND | 2 | 0 | 0 | 369    |
| POWERSHARES ETF TRUST II     | COM | 73936Q876 | 1,957     | 108    | SH | DFND | 2 | 0 | 0 | 108    |
| POWERSHARES ETF TRUST II     | COM | 73936Q793 | 181,285   | 7,304  | SH | DFND | 2 | 0 | 0 | 7,304  |
| POWERSHARES ETF TRUST II     | COM | 73936Q777 | 6,389     | 164    | SH | DFND | 2 | 0 | 0 | 164    |
| POWERSHARES ETF TRUST II     | COM | 73936Q793 | 25,167    | 1,014  | SH | DFND | 5 | 0 | 0 | 1,014  |
| POWERSHARES EXCHANGE TRADED  | COM | 739371102 | 73,414    | 2,305  | SH | DFND | 4 | 0 | 0 | 2,305  |
| POWERSHARES GLOBAL ETF FD    | COM | 73936G308 | 25,416    | 1,200  | SH | DFND | 4 | 0 | 0 | 1,200  |
| POWERSHARES GLOBAL ETF FD    | COM | 73936G308 | 10,590    | 500    | SH | DFND | 3 | 0 | 0 | 500    |
| POWERSHARES GLOBAL ETF FD    | COM | 73936G308 | 412,015   | 19,453 | SH | DFND | 2 | 0 | 0 | 19,453 |
| POWERSHARES GLOBAL ETF FD    | COM | 73936G308 | 12,411    | 586    | SH | DFND | 5 | 0 | 0 | 586    |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T763 | 2,024     | 100    | SH | DFND | 4 | 0 | 0 | 100    |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T623 | 4,552     | 200    | SH | DFND | 4 | 0 | 0 | 200    |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T474 | 248,512   | 9,893  | SH | DFND | 4 | 0 | 0 | 9,893  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T565 | 192,119   | 13,286 | SH | DFND | 4 | 0 | 0 | 13,286 |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T557 | 20,403    | 1,071  | SH | DFND | 4 | 0 | 0 | 1,071  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T573 | 141,629   | 4,976  | SH | DFND | 4 | 0 | 0 | 4,976  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T615 | 14,100    | 1,093  | SH | DFND | 4 | 0 | 0 | 1,093  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T524 | 24,186    | 770    | SH | DFND | 4 | 0 | 0 | 770    |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T789 | 49,585    | 1,175  | SH | DFND | 4 | 0 | 0 | 1,175  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T565 | 888,731   | 61,461 | SH | DFND | 3 | 0 | 0 | 61,461 |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T573 | 625,327   | 21,972 | SH | DFND | 3 | 0 | 0 | 21,972 |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T474 | 52,752    | 2,100  | SH | DFND | 3 | 0 | 0 | 2,100  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T763 | 4,048     | 200    | SH | DFND | 3 | 0 | 0 | 200    |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T623 | 30,437    | 1,337  | SH | DFND | 3 | 0 | 0 | 1,337  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T854 | 5,415     | 100    | SH | DFND | 3 | 0 | 0 | 100    |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T615 | 14,525    | 1,126  | SH | DFND | 3 | 0 | 0 | 1,126  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T474 | 86,162    | 3,430  | SH | DFND | 2 | 0 | 0 | 3,430  |
| POWERSHARES GLOBAL           | COM | 73936T623 | 3,414     | 150    | SH | DFND | 2 | 0 | 0 | 150    |

|                              |     |           |            |         |    |      |   |        |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|--------|---|---------|
| ETF TRUST                    |     |           |            |         |    |      |   |        |   |         |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T573 | 498,022    | 17,499  | SH | DFND | 2 | 0      | 0 | 17,499  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T557 | 360,502    | 18,924  | SH | DFND | 2 | 0      | 0 | 18,924  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T565 | 227,253    | 15,716  | SH | DFND | 2 | 0      | 0 | 15,716  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T565 | 2,406,256  | 166,408 | SH | DFND | 5 | 0      | 0 | 166,408 |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T573 | 2,167,349  | 76,154  | SH | DFND | 5 | 0      | 0 | 76,154  |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T615 | 2,451      | 190     | SH | DFND | 2 | 0      | 0 | 190     |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T433 | 2,497      | 100     | SH | DFND | 2 | 0      | 0 | 100     |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T789 | 291,813    | 6,915   | SH | DFND | 2 | 0      | 0 | 6,915   |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T441 | 77,015     | 3,019   | SH | DFND | 5 | 0      | 0 | 3,019   |
| POWERSHARES GLOBAL ETF TRUST | COM | 73936T524 | 56,758     | 1,807   | SH | DFND | 5 | 0      | 0 | 1,807   |
| POWERSHARES INDIA ETF TR     | COM | 73935L100 | 39,959     | 1,844   | SH | DFND | 3 | 0      | 0 | 1,844   |
| POWERSHARES INDIA ETF TR     | COM | 73935L100 | 12,937     | 597     | SH | DFND | 2 | 0      | 0 | 597     |
| POWERSHARES INDIA ETF TR     | COM | 73935L100 | 15,234     | 703     | SH | DFND | 5 | 0      | 0 | 703     |
| POWERSHARES QQQ TRUST        | COM | 73935A104 | 3,818,826  | 38,656  | SH | DFND | 4 | 0      | 0 | 38,656  |
| POWERSHARES QQQ TRUST        | COM | 73935A104 | 5,871,622  | 59,435  | SH | DFND | 3 | 0      | 0 | 59,435  |
| POWERSHARES QQQ TRUST        | COM | 73935A104 | 12,283,144 | 124,336 | SH | DFND | 2 | 0      | 0 | 124,336 |
| POWERSHARES QQQ TRUST        | COM | 73935A104 | 9,111,924  | 92,235  | SH | DFND | 5 | 0      | 0 | 92,235  |
| POWERSHS DB MULTI SECT COMM  | COM | 73936B101 | 2,692      | 100     | SH | DFND | 4 | 0      | 0 | 100     |
| POWERSHS DB MULTI SECT COMM  | COM | 73936B507 | 2,713      | 100     | SH | DFND | 4 | 0      | 0 | 100     |
| POWERSHS DB MULTI SECT COMM  | COM | 73936B408 | 20,440     | 800     | SH | DFND | 4 | 0      | 0 | 800     |
| POWERSHS DB MULTI SECT COMM  | COM | 73936B507 | 62,914     | 2,319   | SH | DFND | 3 | 0      | 0 | 2,319   |
| POWERSHS DB MULTI SECT COMM  | COM | 73936B408 | 86,231     | 3,375   | SH | DFND | 3 | 0      | 0 | 3,375   |
| POWERSHS DB MULTI SECT COMM  | COM | 73936B200 | 20,515     | 540     | SH | DFND | 3 | 0      | 0 | 540     |
| POWERSHS DB MULTI SECT COMM  | COM | 73936B705 | 1,691      | 100     | SH | DFND | 3 | 0      | 0 | 100     |
| POWERSHS DB MULTI SECT COMM  | COM | 73936B309 | 8,039      | 290     | SH | DFND | 3 | 0      | 0 | 290     |
| POWERSHS DB MULTI SECT COMM  | COM | 73936B101 | 16,556     | 615     | SH | DFND | 3 | 0      | 0 | 615     |
| POWERSHS DB MULTI SECT COMM  | COM | 73936B408 | 43,691     | 1,710   | SH | DFND | 2 | 0      | 0 | 1,710   |
| POWERSHS DB MULTI SECT COMM  | COM | 73936B200 | 5,585      | 147     | SH | DFND | 2 | 0      | 0 | 147     |
| POWERSHS DB US DOLLAR INDEX  | COM | 73936D107 | 114,121    | 4,990   | SH | DFND | 4 | 0      | 0 | 4,990   |
| POWERSHS DB US DOLLAR INDEX  | COM | 73936D107 | 19,371     | 847     | SH | DFND | 3 | 0      | 0 | 847     |
| POWERSHS DB US DOLLAR INDEX  | COM | 73936D107 | 14,065     | 615     | SH | DFND | 2 | 0      | 0 | 615     |
| POWERSHS DB US DOLLAR INDEX  | COM | 73936D107 | 20,835     | 911     | SH | DFND | 5 | 0      | 0 | 911     |
| POZEN INC                    | COM | 73941U102 | 131,107    | 17,862  | SH | SOLE | 1 | 17,862 | 0 | 0       |
| POZEN INC                    | COM | 73941U102 | 12,478     | 1,700   | SH | DFND | 4 | 0      | 0 | 1,700   |
| POZEN INC                    | COM | 73941U102 | 338,814    | 46,160  | SH | DFND | 3 | 0      | 0 | 46,160  |

|                            |     |           |            |         |    |      |   |         |   |        |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| POZEN INC                  | COM | 73941U102 | 474,869    | 64,696  | SH | DFND | 2 | 0       | 0 | 64,696 |
| PPG INDS INC               | COM | 693506107 | 5,312      | 27      | SH | DFND | 4 | 0       | 0 | 27     |
| PPG INDS INC               | COM | 693506107 | 742,711    | 3,775   | SH | DFND | 3 | 0       | 0 | 3,775  |
| PPG INDS INC               | COM | 693506107 | 399,776    | 2,032   | SH | DFND | 2 | 0       | 0 | 2,032  |
| PPG INDUSTRIES INC         | COM | 693506107 | 13,098,752 | 66,579  | SH | SOLE | 1 | 66,579  | 0 | 0      |
| PPL CORP                   | COM | 69351T106 | 8,257,158  | 251,436 | SH | SOLE | 1 | 251,436 | 0 | 0      |
| PPL CORP                   | COM | 69351T106 | 813,071    | 24,759  | SH | DFND | 4 | 0       | 0 | 24,759 |
| PPL CORP                   | COM | 69351T106 | 1,387,807  | 42,260  | SH | DFND | 3 | 0       | 0 | 42,260 |
| PPL CORP                   | COM | 69351T106 | 251,292    | 7,652   | SH | DFND | 2 | 0       | 0 | 7,652  |
| PPL CORP                   | COM | 69351T106 | 59,900     | 1,824   | SH | DFND | 5 | 0       | 0 | 1,824  |
| PRANA BIOTECHNOLOGY LTD    | COM | 739727105 | 5,350      | 2,500   | SH | DFND | 2 | 0       | 0 | 2,500  |
| PRAXAIR INC                | COM | 74005P104 | 18,580,773 | 144,037 | SH | SOLE | 1 | 144,037 | 0 | 0      |
| PRAXAIR INC                | COM | 74005P104 | 781,621    | 6,059   | SH | DFND | 4 | 0       | 0 | 6,059  |
| PRAXAIR INC                | COM | 74005P104 | 116,081    | 900     | SH | DFND | 3 | 0       | 0 | 900    |
| PRAXAIR INC                | COM | 74005P104 | 708,210    | 5,490   | SH | DFND | 2 | 0       | 0 | 5,490  |
| PRECISION CASTPARTS CORP   | COM | 740189105 | 11,068,692 | 46,727  | SH | SOLE | 1 | 46,727  | 0 | 0      |
| PRECISION CASTPARTS CORP   | COM | 740189105 | 17,055     | 72      | SH | DFND | 4 | 0       | 0 | 72     |
| PRECISION CASTPARTS CORP   | COM | 740189105 | 288,994    | 1,220   | SH | DFND | 3 | 0       | 0 | 1,220  |
| PRECISION CASTPARTS CORP   | COM | 740189105 | 19,676     | 83      | SH | DFND | 2 | 0       | 0 | 83     |
| PRECISION DRILLING CORP    | COM | 74022D308 | 367        | 34      | SH | DFND | 2 | 0       | 0 | 34     |
| PREFERRED APT CMNTYS INC   | COM | 74039L103 | 200        | 24      | SH | DFND | 3 | 0       | 0 | 24     |
| PREFERRED BANK/LOS ANGELES | COM | 740367404 | 172,638    | 7,666   | SH | SOLE | 1 | 7,666   | 0 | 0      |
| PREFORMED LINE PRODUCTS CO | COM | 740444104 | 91,697     | 1,738   | SH | SOLE | 1 | 1,738   | 0 | 0      |
| PREMIER EXIBITIONS INC     | COM | 74051E102 | 3,330      | 4,500   | SH | DFND | 5 | 0       | 0 | 4,500  |
| PREMIER INC CLASS A        | COM | 74051N102 | 19,420     | 591     | SH | SOLE | 1 | 591     | 0 | 0      |
| PREMIERE GLOBAL SERVICES I | COM | 740585104 | 377,486    | 31,536  | SH | SOLE | 1 | 31,536  | 0 | 0      |
| PRESTIGE BRANDS HLDGS INC  | COM | 74112D101 | 9,711      | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| PRESTIGE BRANDS HOLDINGS I | COM | 74112D101 | 1,288,294  | 39,799  | SH | SOLE | 1 | 39,799  | 0 | 0      |
| PRETIUM RES INC            | COM | 74139C102 | 4,732      | 910     | SH | DFND | 3 | 0       | 0 | 910    |
| PRGX GLOBAL INC            | COM | 69357C503 | 114,979    | 19,621  | SH | SOLE | 1 | 19,621  | 0 | 0      |
| PRICE T ROWE GROUP INC     | COM | 74144T108 | 1,192,424  | 15,209  | SH | DFND | 4 | 0       | 0 | 15,209 |
| PRICE T ROWE GROUP INC     | COM | 74144T108 | 90,552     | 1,155   | SH | DFND | 3 | 0       | 0 | 1,155  |
| PRICE T ROWE GROUP INC     | COM | 74144T108 | 21,246     | 271     | SH | DFND | 2 | 0       | 0 | 271    |
| PRICELINE GROUP INC/THE    | COM | 741503403 | 26,660,084 | 23,011  | SH | SOLE | 1 | 23,011  | 0 | 0      |
| PRICELINE GRP INC          | COM | 741503403 | 228,240    | 197     | SH | DFND | 4 | 0       | 0 | 197    |
| PRICELINE GRP INC          | COM | 741503403 | 222,447    | 192     | SH | DFND | 3 | 0       | 0 | 192    |
| PRICELINE GRP INC          | COM | 741503403 | 27,806     | 24      | SH | DFND | 2 | 0       | 0 | 24     |
| PRICESMART INC             | COM | 741511109 | 1,047,891  | 12,236  | SH | SOLE | 1 | 12,236  | 0 | 0      |
| PRIMERICA INC              | COM | 74164M108 | 6,890,927  | 142,906 | SH | SOLE | 1 | 142,906 | 0 | 0      |
| PRIMERICA INC              | COM | 74164M108 | 386        | 8       | SH | DFND | 3 | 0       | 0 | 8      |
| PRIMERO MNG CORP           | COM | 74164W106 | 970        | 200     | SH | DFND | 4 | 0       | 0 | 200    |
| PRIMERO MNG CORP           | COM | 74164W106 | 223        | 46      | SH | DFND | 3 | 0       | 0 | 46     |
| PRIMERO MNG CORP           | COM | 74164W106 | 10         | 2       | SH | DFND | 2 | 0       | 0 | 2      |
| PRIMORIS SERVICES CORP     | COM | 74164F103 | 666,249    | 24,823  | SH | SOLE | 1 | 24,823  | 0 | 0      |
| PRINCIPAL FINANCIAL GROUP  | COM | 74251V102 | 6,405,695  | 122,083 | SH | SOLE | 1 | 122,083 | 0 | 0      |

|                              |        |           |             |           |    |      |      |           |   |         |    |
|------------------------------|--------|-----------|-------------|-----------|----|------|------|-----------|---|---------|----|
| PRINCIPAL FINL GROUP INC     | COM    | 74251V102 | 1,265,232   | 24,113    | SH | DFND | 4    | 0         | 0 | 24,113  |    |
| PRINCIPAL FINL GROUP INC     | COM    | 74251V102 | 31,546      | 601       | SH | DFND | 3    | 0         | 0 | 601     |    |
| PRINCIPAL FINL GROUP INC     | COM    | 74251V102 | 252,290     | 4,808     | SH | DFND | 2    | 0         | 0 | 4,808   |    |
| PRINCIPAL REAL ESTATE INCOME | COM    | 74255X104 | 12,573      | 660       | SH | DFND | 4    | 0         | 0 | 660     |    |
| PRIVATEBANCORP INC           | COM    | 742962103 | 1,640,085   | 54,834    | SH | SOLE | 1    | 54,834    | 0 | 0       |    |
| PROASSURANCE CORP            | COM    | 74267C106 | 383,497     | 8,702     | SH | SOLE | 1    | 8,702     | 0 | 0       |    |
| PROCERA NETWORKS INC         | COM    | 74269U203 | 151,958     | 15,862    | SH | SOLE | 1    | 15,862    | 0 | 0       |    |
| PROCTER & GAMBLE CO          | COM    | 742718109 | 1,679,412   | 20,055    | SH | DFND | 4    | 0         | 0 | 20,055  |    |
| PROCTER & GAMBLE CO          | COM    | 742718109 | 6,115,542   | 73,030    | SH | DFND | 3    | 0         | 0 | 73,030  |    |
| PROCTER & GAMBLE CO          | COM    | 742718109 | 5,941,142   | 70,948    | SH | DFND | 2    | 0         | 0 | 70,948  |    |
| PROCTER & GAMBLE CO          | COM    | 742718109 | 85,080      | 1,016     | SH | DFND | 5    | 0         | 0 | 1,016   |    |
| PROCTER + GAMBLE CO/THE      | COM    | 742718109 | 364,792,794 | 4,356,255 | SH | SOLE | 1    | 4,356,255 | 0 | 0       |    |
| PROFIRE ENERGY INC           | COM    | 74316X101 | 36,246      | 8,734     | SH | SOLE | 1    | 8,734     | 0 | 0       |    |
| PROFIRE ENERGY INC           | COM    | 74316X101 | 11,205      | 2,700     | SH | DFND | 4    | 0         | 0 | 2,700   |    |
| PROGENICS PHARMACEUTICALS    | COM    | 743187106 | 235,969     | 45,466    | SH | SOLE | 1    | 45,466    | 0 | 0       |    |
| PROGENICS PHARMACEUTICALS IN | COM    | 743187106 | 680,710     | 131,158   | SH | DFND | 2    | 0         | 0 | 131,158 |    |
| PROGRESS SOFTWARE CORP       | COM    | 743312100 | 941,002     | 39,356    | SH | SOLE | 1    | 39,356    | 0 | 0       |    |
| PROGRESSIVE CORP             | COM    | 743315103 | 7,591,913   | 300,313   | SH | SOLE | 1    | 300,313   | 0 | 0       |    |
| PROGRESSIVE CORP OHIO        | COM    | 743315103 | 15,572      | 616       | SH | DFND | 3    | 0         | 0 | 616     |    |
| PROGRESSIVE CORP OHIO        | COM    | 743315103 | 3,539       | 140       | SH | DFND | 2    | 0         | 0 | 140     |    |
| PROGRESSIVE WASTE SOLUTIONS  | COM    | 74339G101 | 12,885      | 500       | SH | DFND | 2    | 0         | 0 | 500     |    |
| PROLOGIS INC                 | COM    | 74340W103 | 7,907,349   | 209,744   | SH | SOLE | 1    | 209,744   | 0 | 0       |    |
| PROLOGIS INC                 | COM    | 74340W103 | 1,206       | 32        | SH | DFND | 4    | 0         | 0 | 32      |    |
| PROLOGIS INC                 | COM    | 74340W103 | 50,744      | 1,346     | SH | DFND | 3    | 0         | 0 | 1,346   |    |
| PROOFPOINT INC               | COM    | 743424103 | 898,008     | 24,179    | SH | SOLE | 1    | 24,179    | 0 | 0       |    |
| PROOFPOINT INC               | COM    | 743424103 | 4,605       | 124       | SH | DFND | 4    | 0         | 0 | 124     |    |
| PROOFPOINT INC               | COM    | 743424103 | 3,714       | 100       | SH | DFND | 3    | 0         | 0 | 100     |    |
| PROS HOLDINGS INC            | COM    | 74346Y103 | 387,400     | 15,373    | SH | SOLE | 1    | 15,373    | 0 | 0       |    |
| PROSHARES TR                 | COM    | 74347R842 | 4,624       | 61        | SH | DFND | 4    | 0         | 0 | 61      |    |
| PROSHARES TR                 | COM    | 74348A343 | 574,722     | 11,899    | SH | DFND | 4    | 0         | 0 | 11,899  |    |
| PROSHARES TR                 | COM    | 74347R180 | 4,984       | 94        | SH | DFND | 4    | 0         | 0 | 94      |    |
| PROSHARES TR                 | COM    | 74347R701 | 67,199      | 2,725     | SH | DFND | 4    | 0         | 0 | 2,725   |    |
| PROSHARES TR                 | COM    | 74347R826 | 567,765     | 33,048    | SH | DFND | 4    | 0         | 0 | 33,048  |    |
| PROSHARES TR                 | COM    | 74347R248 | 8,357       | 87        | SH | DFND | 4    | 0         | 0 | 87      |    |
| PROSHARES TR                 | COM    | 74347B300 | 6,168       | 250       | SH | DFND | 4    | 0         | 0 | 250     |    |
| PROSHARES TR                 | COM    | 74347R503 | 8,698       | 378       | SH | DFND | 4    | 0         | 0 | 378     |    |
| PROSHARES TR                 | COM    | 74347B201 | 13,350      | 237       | SH | DFND | 4    | 0         | 0 | 237     |    |
| PROSHARES TR                 | COM    | 74347R214 | 30,674      | 295       | SH | DFND | 4    | 0         | 0 | 295     |    |
| PROSHARES TR                 | COM    | 74347R404 | 4,793       | 73        | SH | DFND | 4    | 0         | 0 | 73      |    |
| PROSHARES TR                 | COM    | 74348A467 | 366,244     | 7,900     | SH | DFND | 4    | 0         | 0 | 7,900   |    |
| PROSHARES TR                 | COM    | 74347R107 | 3,981,335   | 33,829    | SH | DFND | 4    | 0         | 0 | 33,829  |    |
| PROSHARES TR                 | OPTION | 74347R956 | 240         | 40        | SH | Put  | DFND | 3         | 0 | 0       | 40 |
| PROSHARES TR                 | COM    | 74348A467 | 16,226      | 350       | SH | DFND | 3    | 0         | 0 | 350     |    |
| PROSHARES TR                 | COM    | 74347X633 | 17,262      | 134       | SH | DFND | 3    | 0         | 0 | 134     |    |
| PROSHARES TR                 | COM    | 74347R107 | 719,439     | 6,113     | SH | DFND | 3    | 0         | 0 | 6,113   |    |
| PROSHARES TR                 | COM    | 74347R404 | 13,132      | 200       | SH | DFND | 3    | 0         | 0 | 200     |    |
| PROSHARES TR                 | COM    | 74347R206 | 253,703     | 2,018     | SH | DFND | 3    | 0         | 0 | 2,018   |    |
| PROSHARES TR                 | COM    | 74347X302 | 1,262       | 17        | SH | DFND | 3    | 0         | 0 | 17      |    |
| PROSHARES TR                 | COM    | 74348A442 | 6,806       | 150       | SH | DFND | 3    | 0         | 0 | 150     |    |

|                              |      |           |            |         |     |      |   |         |   |         |
|------------------------------|------|-----------|------------|---------|-----|------|---|---------|---|---------|
| PROSHARES TR                 | COM  | 74347B201 | 2,817      | 50      | SH  | DFND | 3 | 0       | 0 | 50      |
| PROSHARES TR                 | COM  | 74347R305 | 14,770     | 120     | SH  | DFND | 3 | 0       | 0 | 120     |
| PROSHARES TR                 | COM  | 74347R842 | 3,866      | 51      | SH  | DFND | 3 | 0       | 0 | 51      |
| PROSHARES TR                 | COM  | 74347B300 | 9,251      | 375     | SH  | DFND | 3 | 0       | 0 | 375     |
| PROSHARES TR                 | COM  | 74347X849 | 12,816     | 462     | SH  | DFND | 3 | 0       | 0 | 462     |
| PROSHARES TR                 | COM  | 74347X146 | 37,475     | 2,500   | SH  | DFND | 3 | 0       | 0 | 2,500   |
| PROSHARES TR                 | COM  | 74347R750 | 19,384     | 241     | SH  | DFND | 3 | 0       | 0 | 241     |
| PROSHARES TR                 | COM  | 74347R735 | 466,903    | 4,332   | SH  | DFND | 3 | 0       | 0 | 4,332   |
| PROSHARES TR                 | COM  | 74347B508 | 17,648     | 400     | SH  | DFND | 3 | 0       | 0 | 400     |
| PROSHARES TR                 | COM  | 74347R768 | 557,069    | 6,520   | SH  | DFND | 3 | 0       | 0 | 6,520   |
| PROSHARES TR                 | COM  | 74347R537 | 4,138      | 33      | SH  | DFND | 3 | 0       | 0 | 33      |
| PROSHARES TR                 | COM  | 74347R800 | 1,108      | 63      | SH  | DFND | 2 | 0       | 0 | 63      |
| PROSHARES TR                 | COM  | 74347R602 | 24,759     | 1,572   | SH  | DFND | 2 | 0       | 0 | 1,572   |
| PROSHARES TR                 | COM  | 74347B201 | 417,518    | 7,412   | SH  | DFND | 2 | 0       | 0 | 7,412   |
| PROSHARES TR                 | COM  | 74347R248 | 56,964     | 593     | SH  | DFND | 2 | 0       | 0 | 593     |
| PROSHARES TR                 | COM  | 74347B300 | 34,316     | 1,391   | SH  | DFND | 2 | 0       | 0 | 1,391   |
| PROSHARES TR                 | COM  | 74348A467 | 25,498     | 550     | SH  | DFND | 2 | 0       | 0 | 550     |
| PROSHARES TR                 | COM  | 74347R826 | 9,208      | 536     | SH  | DFND | 2 | 0       | 0 | 536     |
| PROSHARES TR                 | COM  | 74347X849 | 3,079      | 111     | SH  | DFND | 2 | 0       | 0 | 111     |
| PROSHARES TR                 | COM  | 74347R107 | 16,477     | 140     | SH  | DFND | 2 | 0       | 0 | 140     |
| PROSHARES TR                 | COM  | 74347R503 | 175,658    | 7,634   | SH  | DFND | 2 | 0       | 0 | 7,634   |
| PROSHARES TR                 | COM  | 74348A350 | 9,897      | 183     | SH  | DFND | 2 | 0       | 0 | 183     |
| PROSHARES TR                 | COM  | 74348A434 | 6,998      | 117     | SH  | DFND | 2 | 0       | 0 | 117     |
| PROSHARES TR                 | COM  | 74348A467 | 53,314     | 1,150   | SH  | DFND | 5 | 0       | 0 | 1,150   |
| PROSHARES TR                 | COM  | 74348A376 | 5,820      | 100     | SH  | DFND | 2 | 0       | 0 | 100     |
| PROSHARES TR II              | COM  | 74347W346 | 229,633    | 7,750   | SH  | DFND | 4 | 0       | 0 | 7,750   |
| PROSHARES TR II              | COM  | 74347W627 | 5,995      | 80      | SH  | DFND | 3 | 0       | 0 | 80      |
| PROSHARES TR II              | COM  | 74347W569 | 37,880     | 500     | SH  | DFND | 3 | 0       | 0 | 500     |
| PROSHARES TR II              | COM  | 74347W361 | 1,808      | 87      | SH  | DFND | 3 | 0       | 0 | 87      |
| PROSHARES TR II              | COM  | 74347W353 | 28,844     | 625     | SH  | DFND | 3 | 0       | 0 | 625     |
| PROSHARES TR II              | COM  | 74347W684 | 105,482    | 6,605   | SH  | DFND | 3 | 0       | 0 | 6,605   |
| PROSHARES TR II              | COM  | 74347W122 | 83,260     | 2,300   | SH  | DFND | 3 | 0       | 0 | 2,300   |
| PROSHARES TR II              | COM  | 74347W601 | 12,177     | 300     | SH  | DFND | 3 | 0       | 0 | 300     |
| PROSHARES TR II              | COM  | 74347W353 | 8,076      | 175     | SH  | DFND | 2 | 0       | 0 | 175     |
| PROSHARES TR II              | COM  | 74347W569 | 25,380     | 335     | SH  | DFND | 2 | 0       | 0 | 335     |
| PROSPECT CAPITAL CORPORATION | COM  | 74348T102 | 1,865,447  | 188,429 | SH  | DFND | 4 | 0       | 0 | 188,429 |
| PROSPECT CAPITAL CORPORATION | COM  | 74348T102 | 894,635    | 90,367  | SH  | DFND | 3 | 0       | 0 | 90,367  |
| PROSPECT CAPITAL CORPORATION | COM  | 74348T102 | 972,866    | 98,269  | SH  | DFND | 2 | 0       | 0 | 98,269  |
| PROSPECT CAPITAL CORPORATION | BOND | 74348TAD4 | 23,805     | 23      | PRN | DFND | 2 | 0       | 0 | 23      |
| PROSPERITY BANCSHARES INC    | COM  | 743606105 | 9,376,337  | 164,008 | SH  | SOLE | 1 | 164,008 | 0 | 0       |
| PROTECTIVE LIFE CORP         | COM  | 743674103 | 10,995,446 | 158,413 | SH  | SOLE | 1 | 158,413 | 0 | 0       |
| PROTECTIVE LIFE CORP         | COM  | 743674103 | 6,247      | 90      | SH  | DFND | 2 | 0       | 0 | 90      |
| PROTHENA CORP PLC            | COM  | G72800108 | 383,302    | 17,297  | SH  | SOLE | 1 | 17,297  | 0 | 0       |
| PROTO LABS INC               | COM  | 743713109 | 1,020,717  | 14,793  | SH  | SOLE | 1 | 14,793  | 0 | 0       |
| PROTO LABS INC               | COM  | 743713109 | 100,050    | 1,450   | SH  | DFND | 3 | 0       | 0 | 1,450   |
| PROTO LABS INC               | COM  | 743713109 | 24,150     | 350     | SH  | DFND | 2 | 0       | 0 | 350     |
| PROVECTUS BIOPHARMACEUTICALS | COM  | 74373P108 | 27,897     | 27,350  | SH  | DFND | 2 | 0       | 0 | 27,350  |
| PROVIDENCE SERVICE CORP      | COM  | 743815102 | 432,372    | 8,937   | SH  | SOLE | 1 | 8,937   | 0 | 0       |
| PROVIDENT FINANCIAL SERVIC   | COM  | 74386T105 | 745,555    | 45,544  | SH  | SOLE | 1 | 45,544  | 0 | 0       |
| PROVIDENT FINL SVCS INC      | COM  | 74386T105 | 8,185      | 500     | SH  | DFND | 3 | 0       | 0 | 500     |
| PRUDENTIAL FINANCIAL INC     | COM  | 744320102 | 16,076,839 | 182,816 | SH  | SOLE | 1 | 182,816 | 0 | 0       |

|                                 |     |           |           |         |    |      |   |         |   |       |
|---------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|-------|
| PRUDENTIAL FINL INC             | COM | 744320102 | 148,086   | 1,684   | SH | DFND | 4 | 0       | 0 | 1,684 |
| PRUDENTIAL FINL INC             | COM | 744320102 | 222,576   | 2,531   | SH | DFND | 3 | 0       | 0 | 2,531 |
| PRUDENTIAL FINL INC             | COM | 744320102 | 224,536   | 2,553   | SH | DFND | 2 | 0       | 0 | 2,553 |
| PRUDENTIAL FINL INC             | COM | 744320102 | 12,839    | 146     | SH | DFND | 5 | 0       | 0 | 146   |
| PRUDENTIAL GLB SHT<br>DUR HG YL | COM | 74433A109 | 23,100    | 1,400   | SH | DFND | 4 | 0       | 0 | 1,400 |
| PRUDENTIAL GLB SHT<br>DUR HG YL | COM | 74433A109 | 3,300     | 200     | SH | DFND | 5 | 0       | 0 | 200   |
| PRUDENTIAL PLC                  | COM | 070995006 | 6,915,446 | 310,012 | SH | SOLE | 1 | 310,012 | 0 | 0     |
| PRUDENTIAL PLC                  | COM | 74435K204 | 2,715     | 61      | SH | DFND | 4 | 0       | 0 | 61    |
| PRUDENTIAL PLC                  | COM | 74435K204 | 19,629    | 441     | SH | DFND | 2 | 0       | 0 | 441   |
| PRUDENTIAL PLC                  | COM | 74435K204 | 2,270     | 51      | SH | DFND | 5 | 0       | 0 | 51    |
| PS BUSINESS PARKS<br>INC/CA     | COM | 69360J107 | 1,136,618 | 14,928  | SH | SOLE | 1 | 14,928  | 0 | 0     |
| PSYCHEMEDICS CORP               | COM | 744375205 | 58,056    | 4,100   | SH | DFND | 3 | 0       | 0 | 4,100 |
| PTC INC                         | COM | 69370C100 | 8,626,039 | 233,768 | SH | SOLE | 1 | 233,768 | 0 | 0     |
| PTC INC                         | COM | 69370C100 | 5,904     | 160     | SH | DFND | 3 | 0       | 0 | 160   |
| PTC THERAPEUTICS INC            | COM | 69366J200 | 638,849   | 14,516  | SH | SOLE | 1 | 14,516  | 0 | 0     |
| PUBLIC SERVICE<br>ENTERPRISE    | COM | 744573106 | 7,131,981 | 191,514 | SH | SOLE | 1 | 191,514 | 0 | 0     |
| PUBLIC STORAGE                  | COM | 74460D109 | 9,187,204 | 55,398  | SH | SOLE | 1 | 55,398  | 0 | 0     |
| PUBLIC STORAGE                  | COM | 74460D109 | 1,070,615 | 6,456   | SH | DFND | 4 | 0       | 0 | 6,456 |
| PUBLIC STORAGE                  | COM | 74460D109 | 384,791   | 2,320   | SH | DFND | 3 | 0       | 0 | 2,320 |
| PUBLIC STORAGE                  | COM | 74460D109 | 218,909   | 1,320   | SH | DFND | 2 | 0       | 0 | 1,320 |
| PUBLIC SVC ENTERPRISE<br>GROUP  | COM | 744573106 | 355,745   | 9,553   | SH | DFND | 4 | 0       | 0 | 9,553 |
| PUBLIC SVC ENTERPRISE<br>GROUP  | COM | 744573106 | 213,227   | 5,726   | SH | DFND | 3 | 0       | 0 | 5,726 |
| PUBLIC SVC ENTERPRISE<br>GROUP  | COM | 744573106 | 150,685   | 4,046   | SH | DFND | 2 | 0       | 0 | 4,046 |
| PULSE ELECTRONICS<br>CORP       | COM | 74586W205 | 41        | 30      | SH | DFND | 2 | 0       | 0 | 30    |
| PULTE GROUP INC                 | COM | 745867101 | 1,201     | 68      | SH | DFND | 4 | 0       | 0 | 68    |
| PULTE GROUP INC                 | COM | 745867101 | 7,912     | 448     | SH | DFND | 3 | 0       | 0 | 448   |
| PULTEGROUP INC                  | COM | 745867101 | 2,343,270 | 132,688 | SH | SOLE | 1 | 132,688 | 0 | 0     |
| PUMA BIOTECHNOLOGY<br>INC       | COM | 74587V107 | 3,620,538 | 15,176  | SH | SOLE | 1 | 15,176  | 0 | 0     |
| PUTMAN HIGH INCOME<br>SEC FUND  | COM | 746779107 | 43,613    | 5,242   | SH | DFND | 4 | 0       | 0 | 5,242 |
| PUTMAN HIGH INCOME<br>SEC FUND  | COM | 746779107 | 12,480    | 1,500   | SH | DFND | 3 | 0       | 0 | 1,500 |
| PUTNAM MANAGED MUN<br>INCOM TR  | COM | 746823103 | 35,400    | 5,000   | SH | DFND | 3 | 0       | 0 | 5,000 |
| PUTNAM MASTER INTER<br>INCOME T | COM | 746909100 | 12,575    | 2,500   | SH | DFND | 3 | 0       | 0 | 2,500 |
| PUTNAM PREMIER<br>INCOME TR     | COM | 746853100 | 822       | 150     | SH | DFND | 3 | 0       | 0 | 150   |
| PVH CORP                        | COM | 693656100 | 3,751,531 | 30,966  | SH | SOLE | 1 | 30,966  | 0 | 0     |
| PVH CORP                        | COM | 693656100 | 54,275    | 448     | SH | DFND | 4 | 0       | 0 | 448   |
| PVH CORP                        | COM | 693656100 | 104,674   | 864     | SH | DFND | 2 | 0       | 0 | 864   |
| PZENA INVESTMENT<br>MANAGM CL   | COM | 74731Q103 | 70,928    | 7,427   | SH | SOLE | 1 | 7,427   | 0 | 0     |
| Q2 HOLDINGS INC                 | COM | 74736L109 | 90,468    | 6,462   | SH | SOLE | 1 | 6,462   | 0 | 0     |
| QAD INC A                       | COM | 74727D306 | 74,406    | 3,996   | SH | SOLE | 1 | 3,996   | 0 | 0     |
| QEP RES INC                     | COM | 74733V100 | 43,092    | 1,400   | SH | DFND | 4 | 0       | 0 | 1,400 |
| QEP RESOURCES INC               | COM | 74733V100 | 2,163,557 | 70,291  | SH | SOLE | 1 | 70,291  | 0 | 0     |
| QIAGEN N.V.                     | COM | N72482107 | 183,367   | 8,053   | SH | SOLE | 1 | 8,053   | 0 | 0     |
| QIAGEN NV                       | COM | N72482107 | 592       | 26      | SH | DFND | 4 | 0       | 0 | 26    |
| QIAGEN NV                       | COM | N72482107 | 3,370     | 148     | SH | DFND | 2 | 0       | 0 | 148   |
| QIHOO 360 TECHNOLOGY<br>CO LTD  | COM | 74734M109 | 16,868    | 250     | SH | DFND | 4 | 0       | 0 | 250   |
| QIHOO 360 TECHNOLOGY<br>CO LTD  | COM | 74734M109 | 3,171     | 47      | SH | DFND | 3 | 0       | 0 | 47    |



|                                 |        |           |            |         |    |          |   |         |   |         |
|---------------------------------|--------|-----------|------------|---------|----|----------|---|---------|---|---------|
| QIWI PLC                        | COM    | 74735M108 | 12,636     | 400     | SH | DFND     | 4 | 0       | 0 | 400     |
| QLIK TECHNOLOGIES INC           | COM    | 74733T105 | 1,584,382  | 58,594  | SH | SOLE     | 1 | 58,594  | 0 | 0       |
| QLIK TECHNOLOGIES INC           | COM    | 74733T105 | 12,303     | 455     | SH | DFND     | 2 | 0       | 0 | 455     |
| QLOGIC CORP                     | COM    | 747277101 | 613,894    | 67,019  | SH | SOLE     | 1 | 67,019  | 0 | 0       |
| QLOGIC CORP                     | COM    | 747277101 | 82,440     | 9,000   | SH | DFND     | 4 | 0       | 0 | 9,000   |
| QR ENERGY LP                    | COM    | 74734R108 | 1,119,563  | 57,650  | SH | DFND     | 4 | 0       | 0 | 57,650  |
| QR ENERGY LP                    | COM    | 74734R108 | 19,420     | 1,000   | SH | DFND     | 3 | 0       | 0 | 1,000   |
| QR ENERGY LP                    | COM    | 74734R108 | 8,545      | 440     | SH | DFND     | 2 | 0       | 0 | 440     |
| QTS REALTY TRUST INC<br>CL A    | COM    | 74736A103 | 237,762    | 7,834   | SH | SOLE     | 1 | 7,834   | 0 | 0       |
| QUAD GRAPHICS INC               | COM    | 747301109 | 347,732    | 18,064  | SH | SOLE     | 1 | 18,064  | 0 | 0       |
| QUAKER CHEMICAL<br>CORP         | COM    | 747316107 | 728,155    | 10,157  | SH | SOLE     | 1 | 10,157  | 0 | 0       |
| QUALCOMM INC                    | COM    | 747525103 | 56,665,940 | 757,870 | SH | SOLE     | 1 | 757,870 | 0 | 0       |
| QUALCOMM INC                    | OPTION | 747525953 | 1,950      | 6       | SH | Put DFND | 4 | 0       | 0 | 6       |
| QUALCOMM INC                    | COM    | 747525103 | 705,501    | 9,436   | SH | DFND     | 4 | 0       | 0 | 9,436   |
| QUALCOMM INC                    | COM    | 747525103 | 3,043,184  | 40,701  | SH | DFND     | 3 | 0       | 0 | 40,701  |
| QUALCOMM INC                    | COM    | 747525103 | 603,302    | 8,069   | SH | DFND     | 2 | 0       | 0 | 8,069   |
| QUALCOMM INC                    | COM    | 747525103 | 10,842     | 145     | SH | DFND     | 5 | 0       | 0 | 145     |
| QUALITY DISTRIBUTION<br>INC     | COM    | 74756M102 | 228,890    | 17,910  | SH | SOLE     | 1 | 17,910  | 0 | 0       |
| QUALITY SYS INC                 | COM    | 747582104 | 5,508      | 400     | SH | DFND     | 3 | 0       | 0 | 400     |
| QUALITY SYSTEMS INC             | COM    | 747582104 | 517,532    | 37,584  | SH | SOLE     | 1 | 37,584  | 0 | 0       |
| QUALYS INC                      | COM    | 74758T303 | 349,684    | 13,146  | SH | SOLE     | 1 | 13,146  | 0 | 0       |
| QUANEX BUILDING<br>PRODUCTS     | COM    | 747619104 | 520,739    | 28,786  | SH | SOLE     | 1 | 28,786  | 0 | 0       |
| QUANTA SERVICES INC             | COM    | 74762E102 | 3,596,158  | 99,095  | SH | SOLE     | 1 | 99,095  | 0 | 0       |
| QUANTA SVCS INC                 | COM    | 74762E102 | 25,984     | 716     | SH | DFND     | 4 | 0       | 0 | 716     |
| QUANTA SVCS INC                 | COM    | 74762E102 | 103,427    | 2,850   | SH | DFND     | 3 | 0       | 0 | 2,850   |
| QUANTA SVCS INC                 | COM    | 74762E102 | 39,919     | 1,100   | SH | DFND     | 2 | 0       | 0 | 1,100   |
| QUANTUM CORP                    | COM    | 747906204 | 166,316    | 143,376 | SH | SOLE     | 1 | 143,376 | 0 | 0       |
| QUANTUM CORP                    | COM    | 747906204 | 70         | 60      | SH | DFND     | 2 | 0       | 0 | 60      |
| QUANTUM FUEL SYS<br>TECH WORLDW | COM    | 74765E307 | 45         | 12      | SH | DFND     | 3 | 0       | 0 | 12      |
| QUANTUM FUEL SYS<br>TECH WORLDW | COM    | 74765E307 | 463,891    | 124,702 | SH | DFND     | 2 | 0       | 0 | 124,702 |
| QUEST DIAGNOSTICS INC           | COM    | 74834L100 | 7,467,281  | 123,060 | SH | SOLE     | 1 | 123,060 | 0 | 0       |
| QUEST DIAGNOSTICS INC           | COM    | 74834L100 | 103,156    | 1,700   | SH | DFND     | 4 | 0       | 0 | 1,700   |
| QUEST DIAGNOSTICS INC           | COM    | 74834L100 | 148,181    | 2,442   | SH | DFND     | 3 | 0       | 0 | 2,442   |
| QUEST DIAGNOSTICS INC           | COM    | 74834L100 | 28,884     | 476     | SH | DFND     | 2 | 0       | 0 | 476     |
| QUEST DIAGNOSTICS INC           | COM    | 74834L100 | 6,675      | 110     | SH | DFND     | 5 | 0       | 0 | 110     |
| QUEST RESOURCE<br>HOLDING COR   | COM    | 74836W104 | 14,319     | 8,325   | SH | SOLE     | 1 | 8,325   | 0 | 0       |
| QUESTAR CORP                    | COM    | 748356102 | 7,848,175  | 352,094 | SH | SOLE     | 1 | 352,094 | 0 | 0       |
| QUESTAR CORP                    | COM    | 748356102 | 28,620     | 1,284   | SH | DFND     | 4 | 0       | 0 | 1,284   |
| QUESTAR CORP                    | COM    | 748356102 | 2,452      | 110     | SH | DFND     | 3 | 0       | 0 | 110     |
| QUESTAR CORP                    | COM    | 748356102 | 18,962     | 851     | SH | DFND     | 2 | 0       | 0 | 851     |
| QUICKLOGIC CORP                 | COM    | 74837P108 | 107,778    | 36,046  | SH | SOLE     | 1 | 36,046  | 0 | 0       |
| QUICKLOGIC CORP                 | COM    | 74837P108 | 95,411     | 31,910  | SH | DFND     | 3 | 0       | 0 | 31,910  |
| QUICKLOGIC CORP                 | COM    | 74837P108 | 2,152,540  | 719,913 | SH | DFND     | 2 | 0       | 0 | 719,913 |
| QUICKSILVER<br>RESOURCES INC    | COM    | 74837R104 | 49,483     | 82,088  | SH | SOLE     | 1 | 82,088  | 0 | 0       |
| QUICKSILVER<br>RESOURCES INC    | COM    | 74837R104 | 603        | 1,000   | SH | DFND     | 4 | 0       | 0 | 1,000   |
| QUICKSILVER<br>RESOURCES INC    | COM    | 74837R104 | 482        | 800     | SH | DFND     | 2 | 0       | 0 | 800     |
| QUIDEL CORP                     | COM    | 74838J101 | 500,696    | 18,634  | SH | SOLE     | 1 | 18,634  | 0 | 0       |
| QUIKSILVER INC                  | COM    | 74838C106 | 176,883    | 102,839 | SH | SOLE     | 1 | 102,839 | 0 | 0       |
| QUIKSILVER INC                  | COM    | 74838C106 | 516        | 300     | SH | DFND     | 3 | 0       | 0 | 300     |
| QUINSTREET INC                  | COM    | 74874Q100 | 110,282    | 26,574  | SH | SOLE     | 1 | 26,574  | 0 | 0       |
| QUINTILES TRANSNATIO            | COM    | 74876Y101 | 5,578      | 100     | SH | DFND     | 3 | 0       | 0 | 100     |

|                                 |     |           |            |         |    |      |   |         |   |       |
|---------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|-------|
| HLDGS I                         |     |           |            |         |    |      |   |         |   |       |
| QUINTILES TRANSNATIO<br>HLDGS I | COM | 74876Y101 | 2,789      | 50      | SH | DFND | 2 | 0       | 0 | 50    |
| QUINTILES<br>TRANSNATIONAL HO   | COM | 74876Y101 | 84,618     | 1,517   | SH | SOLE | 1 | 1,517   | 0 | 0     |
| QUNAR CAYMAN IS LTD             | COM | 74906P104 | 11,060     | 400     | SH | DFND | 2 | 0       | 0 | 400   |
| RACKSPACE HOSTING<br>INC        | COM | 750086100 | 7,697,977  | 236,497 | SH | SOLE | 1 | 236,497 | 0 | 0     |
| RACKSPACE HOSTING<br>INC        | COM | 750086100 | 28,774     | 884     | SH | DFND | 4 | 0       | 0 | 884   |
| RACKSPACE HOSTING<br>INC        | COM | 750086100 | 3,255      | 100     | SH | DFND | 3 | 0       | 0 | 100   |
| RADIAN GROUP INC                | COM | 750236101 | 1,780,332  | 124,848 | SH | SOLE | 1 | 124,848 | 0 | 0     |
| RADIAN GROUP INC                | COM | 750236101 | 742        | 52      | SH | DFND | 4 | 0       | 0 | 52    |
| RADIAN GROUP INC                | COM | 750236101 | 19,964     | 1,400   | SH | DFND | 3 | 0       | 0 | 1,400 |
| RADIO ONE INC CL D              | COM | 75040P405 | 48,034     | 15,105  | SH | SOLE | 1 | 15,105  | 0 | 0     |
| RADIOSHACK CORP                 | COM | 750438103 | 990        | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000 |
| RADNET INC                      | COM | 750491102 | 141,476    | 21,371  | SH | SOLE | 1 | 21,371  | 0 | 0     |
| RAIT FINANCIAL TRUST            | COM | 749227609 | 399,667    | 53,791  | SH | SOLE | 1 | 53,791  | 0 | 0     |
| RAIT FINANCIAL TRUST            | COM | 749227609 | 966        | 130     | SH | DFND | 2 | 0       | 0 | 130   |
| RALLY SOFTWARE<br>DEVELOPMENT   | COM | 751198102 | 195,150    | 16,249  | SH | SOLE | 1 | 16,249  | 0 | 0     |
| RALPH LAUREN CORP               | COM | 751212101 | 3,538,565  | 21,481  | SH | SOLE | 1 | 21,481  | 0 | 0     |
| RALPH LAUREN CORP               | COM | 751212101 | 21,909     | 133     | SH | DFND | 4 | 0       | 0 | 133   |
| RALPH LAUREN CORP               | COM | 751212101 | 1,977      | 12      | SH | DFND | 3 | 0       | 0 | 12    |
| RAMBUS INC                      | COM | 750917106 | 927,900    | 74,351  | SH | SOLE | 1 | 74,351  | 0 | 0     |
| RAMBUS INC DEL                  | COM | 750917106 | 10,483     | 840     | SH | DFND | 3 | 0       | 0 | 840   |
| RAMBUS INC DEL                  | COM | 750917106 | 29,340     | 2,351   | SH | DFND | 2 | 0       | 0 | 2,351 |
| RAMCO GERSHENSON<br>PROPERTIE   | COM | 751452202 | 728,260    | 44,816  | SH | SOLE | 1 | 44,816  | 0 | 0     |
| RAMCO-GERSHENSON<br>PPTYS TR    | COM | 751452202 | 341        | 21      | SH | DFND | 3 | 0       | 0 | 21    |
| RAMCO-GERSHENSON<br>PPTYS TR    | COM | 751452202 | 12,009     | 739     | SH | DFND | 2 | 0       | 0 | 739   |
| RANDGOLD RES LTD                | COM | 752344309 | 121,662    | 1,800   | SH | DFND | 3 | 0       | 0 | 1,800 |
| RANGE RES CORP                  | COM | 75281A109 | 106,462    | 1,570   | SH | DFND | 3 | 0       | 0 | 1,570 |
| RANGE RES CORP                  | COM | 75281A109 | 16,342     | 241     | SH | DFND | 2 | 0       | 0 | 241   |
| RANGE RESOURCES<br>CORP         | COM | 75281A109 | 4,613,386  | 68,034  | SH | SOLE | 1 | 68,034  | 0 | 0     |
| RAPTOR<br>PHARMACEUTICAL CORP   | COM | 75382F106 | 392,528    | 40,931  | SH | SOLE | 1 | 40,931  | 0 | 0     |
| RARE ELEMENT RES LTD            | COM | 75381M102 | 130        | 200     | SH | DFND | 4 | 0       | 0 | 200   |
| RARE ELEMENT RES LTD            | COM | 75381M102 | 332        | 510     | SH | DFND | 3 | 0       | 0 | 510   |
| RARE ELEMENT RES LTD            | COM | 75381M102 | 195        | 300     | SH | DFND | 2 | 0       | 0 | 300   |
| RAVEN INDS INC                  | COM | 754212108 | 82,350     | 3,375   | SH | DFND | 4 | 0       | 0 | 3,375 |
| RAVEN INDS INC                  | COM | 754212108 | 36,624     | 1,501   | SH | DFND | 3 | 0       | 0 | 1,501 |
| RAVEN INDUSTRIES INC            | COM | 754212108 | 581,037    | 23,813  | SH | SOLE | 1 | 23,813  | 0 | 0     |
| RAYMOND JAMES<br>FINANCIAL IN   | COM | 754730109 | 13,531,040 | 252,539 | SH | SOLE | 1 | 252,539 | 0 | 0     |
| RAYMOND JAMES<br>FINANCIAL INC  | COM | 754730109 | 324,963    | 6,065   | SH | DFND | 3 | 0       | 0 | 6,065 |
| RAYMOND JAMES<br>FINANCIAL INC  | COM | 754730109 | 4,126      | 77      | SH | DFND | 2 | 0       | 0 | 77    |
| RAYONIER ADVANCED<br>MATERIAL   | COM | 75508B104 | 2,813,937  | 85,504  | SH | SOLE | 1 | 85,504  | 0 | 0     |
| RAYONIER ADVANCED<br>MATLS INC  | COM | 75508B104 | 5,068      | 154     | SH | DFND | 4 | 0       | 0 | 154   |
| RAYONIER ADVANCED<br>MATLS INC  | COM | 75508B104 | 11,189     | 340     | SH | DFND | 3 | 0       | 0 | 340   |
| RAYONIER ADVANCED<br>MATLS INC  | COM | 75508B104 | 8,721      | 265     | SH | DFND | 2 | 0       | 0 | 265   |
| RAYONIER INC                    | COM | 754907103 | 7,908,003  | 253,950 | SH | SOLE | 1 | 253,950 | 0 | 0     |
| RAYONIER INC                    | COM | 754907103 | 14,581     | 468     | SH | DFND | 4 | 0       | 0 | 468   |

|                                |     |           |             |           |    |      |   |           |   |        |
|--------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| RAYONIER INC                   | COM | 754907103 | 64,616      | 2,075     | SH | DFND | 3 | 0         | 0 | 2,075  |
| RAYONIER INC                   | COM | 754907103 | 22,047      | 708       | SH | DFND | 2 | 0         | 0 | 708    |
| RAYTHEON CO                    | COM | 755111507 | 578,489     | 5,693     | SH | DFND | 4 | 0         | 0 | 5,693  |
| RAYTHEON CO                    | COM | 755111507 | 247,423     | 2,435     | SH | DFND | 3 | 0         | 0 | 2,435  |
| RAYTHEON CO                    | COM | 755111507 | 408,614     | 4,021     | SH | DFND | 2 | 0         | 0 | 4,021  |
| RAYTHEON COMPANY               | COM | 755111507 | 344,900,008 | 3,394,017 | SH | SOLE | 1 | 3,394,017 | 0 | 0      |
| RBC BEARINGS INC               | COM | 75524B104 | 861,613     | 15,196    | SH | SOLE | 1 | 15,196    | 0 | 0      |
| RCS CAP CORP                   | COM | 74937W102 | 18,016      | 800       | SH | DFND | 4 | 0         | 0 | 800    |
| RCS CAP CORP                   | COM | 74937W102 | 29,276      | 1,300     | SH | DFND | 2 | 0         | 0 | 1,300  |
| RCS CAPITAL CORP<br>CLASS A    | COM | 74937W102 | 138,498     | 6,150     | SH | SOLE | 1 | 6,150     | 0 | 0      |
| RE/MAX HOLDINGS INC<br>CL A    | COM | 75524W108 | 206,802     | 6,956     | SH | SOLE | 1 | 6,956     | 0 | 0      |
| REACHLOCAL INC                 | COM | 75525F104 | 31,205      | 8,644     | SH | SOLE | 1 | 8,644     | 0 | 0      |
| READING<br>INTERNATIONAL INC   | COM | 755408101 | 94,870      | 11,294    | SH | SOLE | 1 | 11,294    | 0 | 0      |
| REALD INC                      | COM | 75604L105 | 246,272     | 26,283    | SH | SOLE | 1 | 26,283    | 0 | 0      |
| REALNETWORKS INC               | COM | 75605L708 | 104,320     | 15,010    | SH | SOLE | 1 | 15,010    | 0 | 0      |
| REALNETWORKS INC               | COM | 75605L708 | 6,950       | 1,000     | SH | DFND | 3 | 0         | 0 | 1,000  |
| REALOGY HOLDINGS<br>CORP       | COM | 75605Y106 | 494,611     | 13,296    | SH | SOLE | 1 | 13,296    | 0 | 0      |
| REALPAGE INC                   | COM | 75606N109 | 524,799     | 33,858    | SH | SOLE | 1 | 33,858    | 0 | 0      |
| REALTY INCOME CORP             | COM | 756109104 | 18,239,656  | 447,160   | SH | SOLE | 1 | 447,160   | 0 | 0      |
| REALTY INCOME CORP             | COM | 756109104 | 879,117     | 21,552    | SH | DFND | 4 | 0         | 0 | 21,552 |
| REALTY INCOME CORP             | COM | 756109104 | 2,718,809   | 66,654    | SH | DFND | 3 | 0         | 0 | 66,654 |
| REALTY INCOME CORP             | COM | 756109104 | 3,827,976   | 93,846    | SH | DFND | 2 | 0         | 0 | 93,846 |
| REALTY INCOME CORP             | COM | 756109104 | 8,325       | 204       | SH | DFND | 5 | 0         | 0 | 204    |
| REAVES UTIL INCOME FD          | COM | 756158101 | 252,009     | 8,681     | SH | DFND | 4 | 0         | 0 | 8,681  |
| REAVES UTIL INCOME FD          | COM | 756158101 | 87          | 3         | SH | DFND | 3 | 0         | 0 | 3      |
| RECEPTOS INC                   | COM | 756207106 | 749,606     | 12,069    | SH | SOLE | 1 | 12,069    | 0 | 0      |
| RECEPTOS INC                   | COM | 756207106 | 24,844      | 400       | SH | DFND | 3 | 0         | 0 | 400    |
| RED HAT INC                    | COM | 756577102 | 3,719,151   | 66,236    | SH | SOLE | 1 | 66,236    | 0 | 0      |
| RED HAT INC                    | COM | 756577102 | 13,139      | 234       | SH | DFND | 4 | 0         | 0 | 234    |
| RED HAT INC                    | COM | 756577102 | 33,690      | 600       | SH | DFND | 2 | 0         | 0 | 600    |
| RED ROBIN GOURMET<br>BURGERS   | COM | 75689M101 | 624,648     | 10,978    | SH | SOLE | 1 | 10,978    | 0 | 0      |
| REDWOOD TR INC                 | COM | 758075402 | 3,202       | 193       | SH | DFND | 4 | 0         | 0 | 193    |
| REDWOOD TR INC                 | COM | 758075402 | 1,658       | 100       | SH | DFND | 3 | 0         | 0 | 100    |
| REDWOOD TRUST INC              | COM | 758075402 | 899,233     | 54,236    | SH | SOLE | 1 | 54,236    | 0 | 0      |
| REED ELSEVIER N V              | COM | 758204200 | 13,015      | 288       | SH | DFND | 4 | 0         | 0 | 288    |
| REED ELSEVIER P L C            | COM | 758205207 | 11,146      | 173       | SH | DFND | 4 | 0         | 0 | 173    |
| REED ELSEVIER P L C            | COM | 758205207 | 6,765       | 105       | SH | DFND | 3 | 0         | 0 | 105    |
| REED ELSEVIER P L C            | COM | 758205207 | 1,224       | 19        | SH | DFND | 2 | 0         | 0 | 19     |
| REGADO BIOSCIENCE INC          | COM | 75874Q107 | 11,411      | 10,098    | SH | SOLE | 1 | 10,098    | 0 | 0      |
| REGAL BELOIT CORP              | COM | 758750103 | 5,831,459   | 90,762    | SH | SOLE | 1 | 90,762    | 0 | 0      |
| REGAL ENTERTAINMENT<br>GROUP   | COM | 758766109 | 49,799      | 2,505     | SH | SOLE | 1 | 2,505     | 0 | 0      |
| REGAL ENTMT GROUP              | COM | 758766109 | 37,096      | 1,866     | SH | DFND | 3 | 0         | 0 | 1,866  |
| REGAL ENTMT GROUP              | COM | 758766109 | 11,928      | 600       | SH | DFND | 2 | 0         | 0 | 600    |
| REGENCY CENTERS CORP           | COM | 758849103 | 9,986,811   | 185,525   | SH | SOLE | 1 | 185,525   | 0 | 0      |
| REGENCY ENERGY<br>PARTNERS L P | COM | 75885Y107 | 543,939     | 16,675    | SH | DFND | 4 | 0         | 0 | 16,675 |
| REGENCY ENERGY<br>PARTNERS L P | COM | 75885Y107 | 58,716      | 1,800     | SH | DFND | 3 | 0         | 0 | 1,800  |
| REGENCY ENERGY<br>PARTNERS L P | COM | 75885Y107 | 73,978      | 2,268     | SH | DFND | 2 | 0         | 0 | 2,268  |
| REGENERON<br>PHARMACEUTICALS   | COM | 75886F107 | 12,129,695  | 33,645    | SH | SOLE | 1 | 33,645    | 0 | 0      |
| REGENERON<br>PHARMACEUTICALS   | COM | 75886F107 | 79,314      | 220       | SH | DFND | 4 | 0         | 0 | 220    |
| REGENERON                      | COM | 75886F107 | 316,897     | 879       | SH | DFND | 3 | 0         | 0 | 879    |

| PHARMACEUTICALS              |     |           |            |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| REGIONAL MANAGEMENT CORP     | COM | 75902K106 | 125,183    | 6,974   | SH | SOLE | 1 | 6,974   | 0 | 0       |
| REGIONS FINANCIAL CORP       | COM | 7591EP100 | 6,012,966  | 598,901 | SH | SOLE | 1 | 598,901 | 0 | 0       |
| REGIONS FINL CORP NEW        | COM | 7591EP100 | 10,622     | 1,058   | SH | DFND | 4 | 0       | 0 | 1,058   |
| REGIONS FINL CORP NEW        | COM | 7591EP100 | 22,490     | 2,240   | SH | DFND | 3 | 0       | 0 | 2,240   |
| REGIONS FINL CORP NEW        | COM | 7591EP100 | 191,393    | 19,063  | SH | DFND | 2 | 0       | 0 | 19,063  |
| REGIS CORP                   | COM | 758932107 | 537,389    | 33,671  | SH | SOLE | 1 | 33,671  | 0 | 0       |
| REGULUS THERAPEUTICS INC     | COM | 75915K101 | 61,265     | 8,970   | SH | SOLE | 1 | 8,970   | 0 | 0       |
| REINSURANCE GROUP AMER INC   | COM | 759351604 | 7,933      | 99      | SH | DFND | 4 | 0       | 0 | 99      |
| REINSURANCE GROUP AMER INC   | COM | 759351604 | 29,247     | 365     | SH | DFND | 3 | 0       | 0 | 365     |
| REINSURANCE GROUP AMER INC   | COM | 759351604 | 3,285      | 41      | SH | DFND | 2 | 0       | 0 | 41      |
| REINSURANCE GROUP OF AMERI   | COM | 759351604 | 11,012,426 | 137,432 | SH | SOLE | 1 | 137,432 | 0 | 0       |
| REIS INC                     | COM | 75936P105 | 127,410    | 5,401   | SH | SOLE | 1 | 5,401   | 0 | 0       |
| REIS INC                     | COM | 75936P105 | 94         | 4       | SH | DFND | 2 | 0       | 0 | 4       |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 25,479     | 373     | SH | DFND | 4 | 0       | 0 | 373     |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 69,543     | 1,017   | SH | DFND | 3 | 0       | 0 | 1,017   |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 30,370     | 444     | SH | DFND | 2 | 0       | 0 | 444     |
| RELIANCE STEEL + ALUMINUM    | COM | 759509102 | 10,712,124 | 156,610 | SH | SOLE | 1 | 156,610 | 0 | 0       |
| RELYPSA INC                  | COM | 759531106 | 233,087    | 11,052  | SH | SOLE | 1 | 11,052  | 0 | 0       |
| REMY INTERNATIONAL INC       | COM | 759663107 | 191,627    | 9,334   | SH | SOLE | 1 | 9,334   | 0 | 0       |
| RENAISSANCERE HOLDINGS LTD   | COM | G7496G103 | 8,351,565  | 83,524  | SH | SOLE | 1 | 83,524  | 0 | 0       |
| RENASANT CORP                | COM | 75970E107 | 556,716    | 20,581  | SH | SOLE | 1 | 20,581  | 0 | 0       |
| RENASANT CORP                | COM | 75970E107 | 4,247      | 157     | SH | DFND | 2 | 0       | 0 | 157     |
| RENEWABLE ENERGY GROUP INC   | COM | 75972A301 | 229,116    | 22,573  | SH | SOLE | 1 | 22,573  | 0 | 0       |
| RENEWABLE ENERGY GROUP INC   | COM | 75972A301 | 2,030      | 200     | SH | DFND | 4 | 0       | 0 | 200     |
| RENEWABLE ENERGY GROUP INC   | COM | 75972A301 | 41         | 4       | SH | DFND | 2 | 0       | 0 | 4       |
| RENREN INC                   | COM | 759892102 | 10,440     | 3,035   | SH | DFND | 4 | 0       | 0 | 3,035   |
| RENREN INC                   | COM | 759892102 | 1,720      | 500     | SH | DFND | 3 | 0       | 0 | 500     |
| RENREN INC                   | COM | 759892102 | 22,360     | 6,500   | SH | DFND | 2 | 0       | 0 | 6,500   |
| RENT A CENTER INC            | COM | 76009N100 | 4,214,340  | 138,858 | SH | SOLE | 1 | 138,858 | 0 | 0       |
| RENT A CTR INC NEW           | COM | 76009N100 | 2,246      | 74      | SH | DFND | 4 | 0       | 0 | 74      |
| RENT A CTR INC NEW           | COM | 76009N100 | 3,155      | 104     | SH | DFND | 5 | 0       | 0 | 104     |
| RENTECH INC                  | COM | 760112102 | 254,523    | 148,844 | SH | SOLE | 1 | 148,844 | 0 | 0       |
| RENTECH INC                  | COM | 760112102 | 855        | 500     | SH | DFND | 3 | 0       | 0 | 500     |
| RENTECH INC                  | COM | 760112102 | 349,524    | 204,400 | SH | DFND | 2 | 0       | 0 | 204,400 |
| RENTECH INC                  | COM | 760112102 | 10,260     | 6,000   | SH | DFND | 5 | 0       | 0 | 6,000   |
| RENTECH NITROGEN PARTNERS L  | COM | 760113100 | 3,732      | 300     | SH | DFND | 3 | 0       | 0 | 300     |
| RENTECH NITROGEN PARTNERS L  | COM | 760113100 | 24,880     | 2,000   | SH | DFND | 5 | 0       | 0 | 2,000   |
| RENTRAK CORP                 | COM | 760174102 | 395,501    | 6,490   | SH | SOLE | 1 | 6,490   | 0 | 0       |
| REPLIGEN CORP                | COM | 759916109 | 486,700    | 24,445  | SH | SOLE | 1 | 24,445  | 0 | 0       |
| REPROS THERAPEUTICS INC      | COM | 76028H209 | 149,460    | 15,097  | SH | SOLE | 1 | 15,097  | 0 | 0       |
| REPROS THERAPEUTICS INC      | COM | 76028H209 | 19,800     | 2,000   | SH | DFND | 2 | 0       | 0 | 2,000   |
| REPUBLIC AIRWAYS HOLDINGS    | COM | 760276105 | 361,519    | 32,540  | SH | SOLE | 1 | 32,540  | 0 | 0       |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| REPUBLIC BANCORP INC CLASS   | COM | 760281204 | 153,559    | 6,482   | SH | SOLE | 1 | 6,482   | 0 | 0      |
| REPUBLIC FIRST BANCORP INC   | COM | 760416107 | 78,648     | 20,218  | SH | SOLE | 1 | 20,218  | 0 | 0      |
| REPUBLIC SERVICES INC        | COM | 760759100 | 7,576,904  | 194,180 | SH | SOLE | 1 | 194,180 | 0 | 0      |
| REPUBLIC SVCS INC            | COM | 760759100 | 9,443      | 242     | SH | DFND | 4 | 0       | 0 | 242    |
| REPUBLIC SVCS INC            | COM | 760759100 | 38,472     | 986     | SH | DFND | 3 | 0       | 0 | 986    |
| REPUBLIC SVCS INC            | COM | 760759100 | 3,512      | 90      | SH | DFND | 2 | 0       | 0 | 90     |
| REPUBLIC SVCS INC            | COM | 760759100 | 80,162     | 2,054   | SH | DFND | 5 | 0       | 0 | 2,054  |
| RESMED INC                   | COM | 761152107 | 14,180,399 | 287,810 | SH | SOLE | 1 | 287,810 | 0 | 0      |
| RESMED INC                   | COM | 761152107 | 20,250     | 411     | SH | DFND | 3 | 0       | 0 | 411    |
| RESMED INC                   | COM | 761152107 | 10,347     | 210     | SH | DFND | 2 | 0       | 0 | 210    |
| RESOLUTE ENERGY CORP         | COM | 76116A108 | 319,356    | 50,934  | SH | SOLE | 1 | 50,934  | 0 | 0      |
| RESOLUTE FOREST PRODUCTS     | COM | 76117W109 | 666,702    | 42,628  | SH | SOLE | 1 | 42,628  | 0 | 0      |
| RESOLUTE FST PRODS INC       | COM | 76117W109 | 297        | 19      | SH | DFND | 3 | 0       | 0 | 19     |
| RESOURCE AMERICA INC CL A    | COM | 761195205 | 82,235     | 8,833   | SH | SOLE | 1 | 8,833   | 0 | 0      |
| RESOURCE CAP CORP            | COM | 76120W302 | 1,461      | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| RESOURCE CAP CORP            | COM | 76120W302 | 9,740      | 2,000   | SH | DFND | 3 | 0       | 0 | 2,000  |
| RESOURCE CAP CORP            | COM | 76120W302 | 26,785     | 5,500   | SH | DFND | 5 | 0       | 0 | 5,500  |
| RESOURCE CAPITAL CORP        | COM | 76120W302 | 1,275,322  | 261,873 | SH | SOLE | 1 | 261,873 | 0 | 0      |
| RESOURCES CONNECTION INC     | COM | 76122Q105 | 414,074    | 29,704  | SH | SOLE | 1 | 29,704  | 0 | 0      |
| RESTORATION HARDWARE HLDGS I | COM | 761283100 | 63,640     | 800     | SH | DFND | 3 | 0       | 0 | 800    |
| RESTORATION HARDWARE HLDGS I | COM | 761283100 | 4,773      | 60      | SH | DFND | 2 | 0       | 0 | 60     |
| RESTORATION HARDWARE HOLDI   | COM | 761283100 | 1,621,149  | 20,379  | SH | SOLE | 1 | 20,379  | 0 | 0      |
| RETAIL OPPORTUNITY INVESTM   | COM | 76131N101 | 1,001,335  | 68,118  | SH | SOLE | 1 | 68,118  | 0 | 0      |
| RETAIL OPPORTUNITY INVTS COR | COM | 76131N101 | 46,040     | 3,132   | SH | DFND | 4 | 0       | 0 | 3,132  |
| RETAIL OPPORTUNITY INVTS COR | COM | 76131N101 | 108,486    | 7,380   | SH | DFND | 3 | 0       | 0 | 7,380  |
| RETAIL OPPORTUNITY INVTS COR | COM | 76131N101 | 79,696     | 5,422   | SH | DFND | 2 | 0       | 0 | 5,422  |
| RETAIL PPTYS AMER INC        | COM | 76131V202 | 288,840    | 19,743  | SH | DFND | 4 | 0       | 0 | 19,743 |
| RETAIL PPTYS AMER INC        | COM | 76131V202 | 1,260,229  | 86,140  | SH | DFND | 3 | 0       | 0 | 86,140 |
| RETAIL PPTYS AMER INC        | COM | 76131V202 | 600,510    | 41,047  | SH | DFND | 2 | 0       | 0 | 41,047 |
| RETAIL PROPERTIES OF AME     | COM | 76131V202 | 119,366    | 8,159   | SH | SOLE | 1 | 8,159   | 0 | 0      |
| RETAILMENOT INC              | COM | 76132B106 | 325,236    | 20,126  | SH | SOLE | 1 | 20,126  | 0 | 0      |
| RETROPHIN INC                | COM | 761299106 | 125,414    | 13,904  | SH | SOLE | 1 | 13,904  | 0 | 0      |
| REVANCE THERAPEUTICS INC     | COM | 761330109 | 87,874     | 4,546   | SH | SOLE | 1 | 4,546   | 0 | 0      |
| REVENUESHARES ETF TR         | COM | 761396209 | 290,782    | 6,374   | SH | DFND | 4 | 0       | 0 | 6,374  |
| REVENUESHARES ETF TR         | COM | 761396308 | 24,014     | 463     | SH | DFND | 4 | 0       | 0 | 463    |
| REVENUESHARES ETF TR         | COM | 761396209 | 359,075    | 7,871   | SH | DFND | 3 | 0       | 0 | 7,871  |
| REVENUESHARES ETF TR         | COM | 761396308 | 349,999    | 6,748   | SH | DFND | 3 | 0       | 0 | 6,748  |
| REVENUESHARES ETF TR         | COM | 761396100 | 9,402      | 243     | SH | DFND | 3 | 0       | 0 | 243    |
| REVENUESHARES ETF TR         | COM | 761396100 | 106,591    | 2,755   | SH | DFND | 2 | 0       | 0 | 2,755  |
| REVLON INC CLASS A           | COM | 761525609 | 235,330    | 7,426   | SH | SOLE | 1 | 7,426   | 0 | 0      |
| REVOLUTION LIGHTING TECHNO   | COM | 76155G107 | 35,955     | 21,402  | SH | SOLE | 1 | 21,402  | 0 | 0      |
| REX AMERICAN RESOURCES COR   | COM | 761624105 | 299,027    | 4,103   | SH | SOLE | 1 | 4,103   | 0 | 0      |
| REX ENERGY CORP              | COM | 761565100 | 398,167    | 31,426  | SH | SOLE | 1 | 31,426  | 0 | 0      |
| REX ENERGY CORPORATION       | COM | 761565100 | 34,982     | 2,761   | SH | DFND | 2 | 0       | 0 | 2,761  |
| REXFORD INDUSTRIAL           | COM | 76169C100 | 262,476    | 18,965  | SH | SOLE | 1 | 18,965  | 0 | 0      |

| REALTY                       |        |           |             |           |    |           |   |           |   |        |
|------------------------------|--------|-----------|-------------|-----------|----|-----------|---|-----------|---|--------|
| REXNORD CORP                 | COM    | 76169B102 | 1,397,208   | 49,111    | SH | SOLE      | 1 | 49,111    | 0 | 0      |
| REYNOLDS AMERICAN INC        | COM    | 761713106 | 317,768,454 | 5,385,906 | SH | SOLE      | 1 | 5,385,906 | 0 | 0      |
| REYNOLDS AMERICAN INC        | COM    | 761713106 | 470,784     | 7,979     | SH | DFND      | 4 | 0         | 0 | 7,979  |
| REYNOLDS AMERICAN INC        | COM    | 761713106 | 686,792     | 11,641    | SH | DFND      | 3 | 0         | 0 | 11,641 |
| REYNOLDS AMERICAN INC        | COM    | 761713106 | 372,467     | 6,313     | SH | DFND      | 2 | 0         | 0 | 6,313  |
| REYNOLDS AMERICAN INC        | COM    | 761713106 | 60,062      | 1,018     | SH | DFND      | 5 | 0         | 0 | 1,018  |
| RF MICRO DEVICES INC         | COM    | 749941100 | 8,711,546   | 754,900   | SH | SOLE      | 1 | 754,900   | 0 | 0      |
| RF MICRODEVICES INC          | COM    | 749941100 | 20,714      | 1,795     | SH | DFND      | 3 | 0         | 0 | 1,795  |
| RF MICRODEVICES INC          | COM    | 749941100 | 3,462       | 300       | SH | DFND      | 2 | 0         | 0 | 300    |
| RF MICRODEVICES INC          | COM    | 749941100 | 3,658       | 317       | SH | DFND      | 5 | 0         | 0 | 317    |
| RHINO RESOURCE PARTNERS LP   | COM    | 76218Y103 | 11,960      | 1,000     | SH | DFND      | 4 | 0         | 0 | 1,000  |
| RHINO RESOURCE PARTNERS LP   | COM    | 76218Y103 | 7,343       | 614       | SH | DFND      | 3 | 0         | 0 | 614    |
| RICE ENERGY INC              | COM    | 762760106 | 25,908      | 974       | SH | SOLE      | 1 | 974       | 0 | 0      |
| RICE ENERGY INC              | COM    | 762760106 | 8,246       | 310       | SH | DFND      | 4 | 0         | 0 | 310    |
| RIGEL PHARMACEUTICALS INC    | COM    | 766559603 | 110,997     | 57,215    | SH | SOLE      | 1 | 57,215    | 0 | 0      |
| RIGHTSIDE GROUP LTD          | COM    | 76658B100 | 55,585      | 5,701     | SH | SOLE      | 1 | 5,701     | 0 | 0      |
| RIGNET INC                   | COM    | 766582100 | 316,076     | 7,814     | SH | SOLE      | 1 | 7,814     | 0 | 0      |
| RING ENERGY INC              | COM    | 76680V108 | 179,769     | 12,196    | SH | SOLE      | 1 | 12,196    | 0 | 0      |
| RING ENERGY INC              | COM    | 76680V108 | 8,844       | 600       | SH | DFND      | 4 | 0         | 0 | 600    |
| RINGCENTRAL INC CLASS A      | COM    | 76680R206 | 232,796     | 18,316    | SH | SOLE      | 1 | 18,316    | 0 | 0      |
| RIO TINTO PLC                | COM    | 767204100 | 159,294     | 3,239     | SH | DFND      | 4 | 0         | 0 | 3,239  |
| RIO TINTO PLC                | COM    | 767204100 | 105,196     | 2,139     | SH | DFND      | 3 | 0         | 0 | 2,139  |
| RIO TINTO PLC                | COM    | 767204100 | 3,197       | 65        | SH | DFND      | 5 | 0         | 0 | 65     |
| RIOCAN REAL ESTATE INVST T   | COM    | 766910954 | 191,204     | 8,342     | SH | SOLE      | 1 | 8,342     | 0 | 0      |
| RITE AID CORP                | COM    | 767754104 | 111,581     | 23,054    | SH | SOLE      | 1 | 23,054    | 0 | 0      |
| RITE AID CORP                | OPTION | 767754904 | 150         | 30        | SH | Call DFND | 4 | 0         | 0 | 30     |
| RITE AID CORP                | COM    | 767754104 | 26,620      | 5,500     | SH | DFND      | 4 | 0         | 0 | 5,500  |
| RITE AID CORP                | COM    | 767754104 | 35,230      | 7,279     | SH | DFND      | 3 | 0         | 0 | 7,279  |
| RITE AID CORP                | COM    | 767754104 | 63,646      | 13,150    | SH | DFND      | 2 | 0         | 0 | 13,150 |
| RIVERBED TECHNOLOGY INC      | COM    | 768573107 | 5,902,095   | 318,258   | SH | SOLE      | 1 | 318,258   | 0 | 0      |
| RIVERBED TECHNOLOGY INC      | COM    | 768573107 | 927         | 50        | SH | DFND      | 4 | 0         | 0 | 50     |
| RIVERBED TECHNOLOGY INC      | COM    | 768573107 | 3,709       | 200       | SH | DFND      | 2 | 0         | 0 | 200    |
| RLI CORP                     | COM    | 749607107 | 1,399,176   | 32,321    | SH | SOLE      | 1 | 32,321    | 0 | 0      |
| RLI CORP                     | COM    | 749607107 | 866         | 20        | SH | DFND      | 3 | 0         | 0 | 20     |
| RLJ LODGING TRUST            | COM    | 74965L101 | 2,436,092   | 85,567    | SH | SOLE      | 1 | 85,567    | 0 | 0      |
| ROADRUNNER TRANSPORTATION    | COM    | 76973Q105 | 487,159     | 21,376    | SH | SOLE      | 1 | 21,376    | 0 | 0      |
| ROBERT HALF INTL INC         | COM    | 770323103 | 2,462,691   | 50,259    | SH | SOLE      | 1 | 50,259    | 0 | 0      |
| ROBERT HALF INTL INC         | COM    | 770323103 | 20,139      | 411       | SH | DFND      | 4 | 0         | 0 | 411    |
| ROBERT HALF INTL INC         | COM    | 770323103 | 4,655       | 95        | SH | DFND      | 2 | 0         | 0 | 95     |
| ROCK CREEK PHARMACEUTICALS I | COM    | 772081105 | 49          | 174       | SH | DFND      | 2 | 0         | 0 | 174    |
| ROCK CREEK PHARMACEUTICALS I | COM    | 772081105 | 792         | 2,830     | SH | DFND      | 5 | 0         | 0 | 2,830  |
| ROCK TENN COMPANY CL A       | COM    | 772739207 | 13,684,341  | 287,607   | SH | SOLE      | 1 | 287,607   | 0 | 0      |
| ROCKET FUEL INC              | COM    | 773111109 | 189,537     | 11,996    | SH | SOLE      | 1 | 11,996    | 0 | 0      |
| ROCK-TENN CO                 | COM    | 772739207 | 3,426       | 72        | SH | DFND      | 4 | 0         | 0 | 72     |
| ROCK-TENN CO                 | COM    | 772739207 | 143,665     | 3,019     | SH | DFND      | 3 | 0         | 0 | 3,019  |

|                              |     |           |           |         |    |      |   |         |   |       |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|-------|
| ROCK-TENN CO                 | COM | 772739207 | 108,482   | 2,280   | SH | DFND | 2 | 0       | 0 | 2,280 |
| ROCKWELL AUTOMATION INC      | COM | 773903109 | 7,085,832 | 64,487  | SH | SOLE | 1 | 64,487  | 0 | 0     |
| ROCKWELL AUTOMATION INC      | COM | 773903109 | 280,853   | 2,556   | SH | DFND | 4 | 0       | 0 | 2,556 |
| ROCKWELL AUTOMATION INC      | COM | 773903109 | 206,245   | 1,877   | SH | DFND | 3 | 0       | 0 | 1,877 |
| ROCKWELL AUTOMATION INC      | COM | 773903109 | 54,940    | 500     | SH | DFND | 2 | 0       | 0 | 500   |
| ROCKWELL AUTOMATION INC      | COM | 773903109 | 32,964    | 300     | SH | DFND | 5 | 0       | 0 | 300   |
| ROCKWELL COLLINS INC         | COM | 774341101 | 3,757,638 | 47,868  | SH | SOLE | 1 | 47,868  | 0 | 0     |
| ROCKWELL COLLINS INC         | COM | 774341101 | 135,020   | 1,720   | SH | DFND | 3 | 0       | 0 | 1,720 |
| ROCKWELL MED INC             | COM | 774374102 | 2,404     | 263     | SH | DFND | 4 | 0       | 0 | 263   |
| ROCKWELL MEDICAL INC         | COM | 774374102 | 243,517   | 26,643  | SH | SOLE | 1 | 26,643  | 0 | 0     |
| ROCKWOOD HLDGS INC           | COM | 774415103 | 2,599     | 34      | SH | DFND | 4 | 0       | 0 | 34    |
| ROCKWOOD HLDGS INC           | COM | 774415103 | 11,468    | 150     | SH | DFND | 3 | 0       | 0 | 150   |
| ROCKWOOD HOLDINGS INC        | COM | 774415103 | 185,544   | 2,427   | SH | SOLE | 1 | 2,427   | 0 | 0     |
| ROFIN SINAR TECHNOLOGIES I   | COM | 775043102 | 496,251   | 21,520  | SH | SOLE | 1 | 21,520  | 0 | 0     |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 4,612     | 200     | SH | DFND | 4 | 0       | 0 | 200   |
| ROGERS COMMUNICATIONS INC    | COM | 775109200 | 130,371   | 3,484   | SH | DFND | 3 | 0       | 0 | 3,484 |
| ROGERS CORP                  | COM | 775133101 | 762,752   | 13,929  | SH | SOLE | 1 | 13,929  | 0 | 0     |
| ROLLINS INC                  | COM | 775711104 | 3,741,076 | 127,769 | SH | SOLE | 1 | 127,769 | 0 | 0     |
| ROPER INDS INC NEW           | COM | 776696106 | 7,461     | 51      | SH | DFND | 4 | 0       | 0 | 51    |
| ROPER INDS INC NEW           | COM | 776696106 | 23,406    | 160     | SH | DFND | 2 | 0       | 0 | 160   |
| ROPER INDUSTRIES INC         | COM | 776696106 | 7,154,020 | 48,903  | SH | SOLE | 1 | 48,903  | 0 | 0     |
| ROSETTA GENOMICS LTD         | COM | M82183126 | 2,106     | 600     | SH | DFND | 2 | 0       | 0 | 600   |
| ROSETTA GENOMICS LTD         | COM | M82183126 | 1,632     | 465     | SH | DFND | 5 | 0       | 0 | 465   |
| ROSETTA RESOURCES INC        | COM | 777779307 | 7,198,178 | 161,539 | SH | SOLE | 1 | 161,539 | 0 | 0     |
| ROSETTA RESOURCES INC        | COM | 777779307 | 223       | 5       | SH | DFND | 4 | 0       | 0 | 5     |
| ROSETTA RESOURCES INC        | COM | 777779307 | 6,729     | 151     | SH | DFND | 3 | 0       | 0 | 151   |
| ROSETTA STONE INC            | COM | 777780107 | 111,694   | 13,875  | SH | SOLE | 1 | 13,875  | 0 | 0     |
| ROSS STORES INC              | COM | 778296103 | 7,531,018 | 99,643  | SH | SOLE | 1 | 99,643  | 0 | 0     |
| ROSS STORES INC              | COM | 778296103 | 1,360     | 18      | SH | DFND | 4 | 0       | 0 | 18    |
| ROSS STORES INC              | COM | 778296103 | 61,673    | 816     | SH | DFND | 3 | 0       | 0 | 816   |
| ROSS STORES INC              | COM | 778296103 | 240,344   | 3,180   | SH | DFND | 2 | 0       | 0 | 3,180 |
| ROUNDY S INC                 | COM | 779268101 | 76,729    | 25,662  | SH | SOLE | 1 | 25,662  | 0 | 0     |
| ROUNDYS INC                  | COM | 779268101 | 598       | 200     | SH | DFND | 5 | 0       | 0 | 200   |
| ROUSE PPTYS INC              | COM | 779287101 | 631       | 39      | SH | DFND | 4 | 0       | 0 | 39    |
| ROUSE PPTYS INC              | COM | 779287101 | 857       | 53      | SH | DFND | 3 | 0       | 0 | 53    |
| ROUSE PPTYS INC              | COM | 779287101 | 28,669    | 1,773   | SH | DFND | 2 | 0       | 0 | 1,773 |
| ROUSE PROPERTIES INC         | COM | 779287101 | 392,478   | 24,272  | SH | SOLE | 1 | 24,272  | 0 | 0     |
| ROVI CORP                    | COM | 779376102 | 3,757,296 | 190,291 | SH | SOLE | 1 | 190,291 | 0 | 0     |
| ROVI CORP                    | COM | 779376102 | 59        | 3       | SH | DFND | 3 | 0       | 0 | 3     |
| ROWAN COMPANIES PLC          | COM | G7665A101 | 67,654    | 2,673   | SH | DFND | 3 | 0       | 0 | 2,673 |
| ROWAN COMPANIES PLC          | COM | G7665A101 | 13,693    | 541     | SH | DFND | 2 | 0       | 0 | 541   |
| ROWAN COMPANIES PLC A        | COM | G7665A101 | 6,329,930 | 250,096 | SH | SOLE | 1 | 250,096 | 0 | 0     |
| ROYAL BK CDA MONTREAL QUE    | COM | 780087102 | 679,776   | 9,514   | SH | DFND | 4 | 0       | 0 | 9,514 |
| ROYAL BK CDA MONTREAL QUE    | COM | 780087102 | 89,527    | 1,253   | SH | DFND | 3 | 0       | 0 | 1,253 |
| ROYAL BK CDA MONTREAL QUE    | COM | 780087102 | 348,462   | 4,877   | SH | DFND | 2 | 0       | 0 | 4,877 |
| ROYAL BK OF SCOTLAND         | COM | 78009P150 | 65,539    | 2,250   | SH | DFND | 3 | 0       | 0 | 2,250 |

|                             |     |           |           |         |    |      |   |         |   |        |  |
|-----------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|--|
| PLC                         |     |           |           |         |    |      |   |         |   |        |  |
| ROYAL BK OF SCOTLAND PLC    | COM | 78009P143 | 363,509   | 9,224   | SH | DFND | 3 | 0       | 0 | 9,224  |  |
| ROYAL BK OF SCOTLAND PLC    | COM | 78009P135 | 10,176    | 200     | SH | DFND | 2 | 0       | 0 | 200    |  |
| ROYAL BK SCOTLAND GROUP PLC | COM | 780097739 | 17,367    | 700     | SH | DFND | 3 | 0       | 0 | 700    |  |
| ROYAL BK SCOTLAND GROUP PLC | COM | 780097796 | 17,395    | 710     | SH | DFND | 3 | 0       | 0 | 710    |  |
| ROYAL BK SCOTLAND GROUP PLC | COM | 780097762 | 44,271    | 1,850   | SH | DFND | 3 | 0       | 0 | 1,850  |  |
| ROYAL BK SCOTLAND GROUP PLC | COM | 780097689 | 9,544     | 800     | SH | DFND | 2 | 0       | 0 | 800    |  |
| ROYAL BK SCOTLAND GROUP PLC | COM | 780097739 | 37,215    | 1,500   | SH | DFND | 2 | 0       | 0 | 1,500  |  |
| ROYAL BK SCOTLAND GROUP PLC | COM | 780097762 | 22,255    | 930     | SH | DFND | 2 | 0       | 0 | 930    |  |
| ROYAL BK SCOTLAND GROUP PLC | COM | 780097754 | 5,002     | 200     | SH | DFND | 2 | 0       | 0 | 200    |  |
| ROYAL BK SCOTLAND GROUP PLC | COM | 780097804 | 10,340    | 400     | SH | DFND | 5 | 0       | 0 | 400    |  |
| ROYAL BK SCOTLAND PLC       | COM | 78009L308 | 2,938,306 | 75,227  | SH | DFND | 3 | 0       | 0 | 75,227 |  |
| ROYAL BK SCOTLAND PLC       | COM | 78009L209 | 294,303   | 8,746   | SH | DFND | 3 | 0       | 0 | 8,746  |  |
| ROYAL BK SCOTLAND PLC       | COM | 78009L308 | 21,131    | 541     | SH | DFND | 2 | 0       | 0 | 541    |  |
| ROYAL BK SCOTLAND PLC       | COM | 78009L407 | 2,501     | 100     | SH | DFND | 5 | 0       | 0 | 100    |  |
| ROYAL CARIBBEAN CRUISES LT  | COM | V7780T103 | 385,437   | 5,728   | SH | SOLE | 1 | 5,728   | 0 | 0      |  |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 16,823    | 250     | SH | DFND | 4 | 0       | 0 | 250    |  |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 6,729     | 100     | SH | DFND | 2 | 0       | 0 | 100    |  |
| ROYAL DUTCH SHELL PLC       | COM | 780259107 | 730,278   | 9,230   | SH | DFND | 4 | 0       | 0 | 9,230  |  |
| ROYAL DUTCH SHELL PLC       | COM | 780259206 | 677,701   | 8,902   | SH | DFND | 4 | 0       | 0 | 8,902  |  |
| ROYAL DUTCH SHELL PLC       | COM | 780259206 | 175,251   | 2,302   | SH | DFND | 3 | 0       | 0 | 2,302  |  |
| ROYAL DUTCH SHELL PLC       | COM | 780259107 | 810,426   | 10,243  | SH | DFND | 3 | 0       | 0 | 10,243 |  |
| ROYAL DUTCH SHELL PLC       | COM | 780259107 | 230,235   | 2,910   | SH | DFND | 2 | 0       | 0 | 2,910  |  |
| ROYAL DUTCH SHELL PLC       | COM | 780259206 | 616,377   | 8,096   | SH | DFND | 2 | 0       | 0 | 8,096  |  |
| ROYAL DUTCH SHELL PLC       | COM | 780259107 | 14,558    | 184     | SH | DFND | 5 | 0       | 0 | 184    |  |
| ROYAL DUTCH SHELL PLC       | COM | 780259206 | 11,952    | 157     | SH | DFND | 5 | 0       | 0 | 157    |  |
| ROYAL GOLD INC              | COM | 780287108 | 8,495,256 | 130,817 | SH | SOLE | 1 | 130,817 | 0 | 0      |  |
| ROYAL GOLD INC              | COM | 780287108 | 520       | 8       | SH | DFND | 4 | 0       | 0 | 8      |  |
| ROYAL GOLD INC              | COM | 780287108 | 842,661   | 12,976  | SH | DFND | 3 | 0       | 0 | 12,976 |  |
| ROYAL GOLD INC              | COM | 780287108 | 8,118     | 125     | SH | DFND | 2 | 0       | 0 | 125    |  |
| ROYALE ENERGY INC           | COM | 78074G200 | 29,000    | 10,000  | SH | DFND | 4 | 0       | 0 | 10,000 |  |
| ROYALE ENERGY INC           | COM | 78074G200 | 4,930     | 1,700   | SH | DFND | 2 | 0       | 0 | 1,700  |  |
| ROYCE FOCUS TR              | COM | 78080N108 | 34,935    | 4,439   | SH | DFND | 2 | 0       | 0 | 4,439  |  |
| ROYCE GLOBAL VALUE TR INC   | COM | 78081T104 | 11,610    | 1,333   | SH | DFND | 4 | 0       | 0 | 1,333  |  |
| ROYCE GLOBAL VALUE TR INC   | COM | 78081T104 | 2,343     | 269     | SH | DFND | 3 | 0       | 0 | 269    |  |
| ROYCE GLOBAL VALUE TR INC   | COM | 78081T104 | 1,071     | 123     | SH | DFND | 2 | 0       | 0 | 123    |  |
| ROYCE MICRO-CAP TR INC      | COM | 780915104 | 198,548   | 16,869  | SH | DFND | 4 | 0       | 0 | 16,869 |  |
| ROYCE MICRO-CAP TR          | COM | 780915104 | 28,366    | 2,410   | SH | DFND | 3 | 0       | 0 | 2,410  |  |



|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| INC                          |     |           |            |         |    |      |   |         |   |        |
| ROYCE MICRO-CAP TR INC       | COM | 780915104 | 474,249    | 40,293  | SH | DFND | 2 | 0       | 0 | 40,293 |
| ROYCE VALUE TR INC           | COM | 780910105 | 187,935    | 12,961  | SH | DFND | 4 | 0       | 0 | 12,961 |
| ROYCE VALUE TR INC           | COM | 780910105 | 44,631     | 3,078   | SH | DFND | 3 | 0       | 0 | 3,078  |
| ROYCE VALUE TR INC           | COM | 780910105 | 61,074     | 4,212   | SH | DFND | 2 | 0       | 0 | 4,212  |
| RPC INC                      | COM | 749660106 | 24,661     | 1,123   | SH | SOLE | 1 | 1,123   | 0 | 0      |
| RPC INC                      | COM | 749660106 | 6,768      | 308     | SH | DFND | 4 | 0       | 0 | 308    |
| RPC INC                      | COM | 749660106 | 14,274     | 650     | SH | DFND | 2 | 0       | 0 | 650    |
| RPM INTERNATIONAL INC        | COM | 749685103 | 12,185,583 | 266,177 | SH | SOLE | 1 | 266,177 | 0 | 0      |
| RPM INTL INC                 | COM | 749685103 | 45,780     | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| RPM INTL INC                 | COM | 749685103 | 37,356     | 816     | SH | DFND | 3 | 0       | 0 | 816    |
| RPM INTL INC                 | COM | 749685103 | 7,508      | 164     | SH | DFND | 2 | 0       | 0 | 164    |
| RPX CORP                     | COM | 74972G103 | 475,772    | 34,652  | SH | SOLE | 1 | 34,652  | 0 | 0      |
| RR DONNELLEY + SONS CO       | COM | 257867101 | 6,600,872  | 401,025 | SH | SOLE | 1 | 401,025 | 0 | 0      |
| RSP PERMIAN INC              | COM | 74978Q105 | 366,607    | 14,343  | SH | SOLE | 1 | 14,343  | 0 | 0      |
| RTI INTERNATIONAL METALS I   | COM | 74973W107 | 581,187    | 23,568  | SH | SOLE | 1 | 23,568  | 0 | 0      |
| RTI SURGICAL INC             | COM | 74975N105 | 176,922    | 37,013  | SH | SOLE | 1 | 37,013  | 0 | 0      |
| RUBICON MINERALS CORP        | COM | 780911103 | 3,425      | 2,500   | SH | DFND | 3 | 0       | 0 | 2,500  |
| RUBICON PROJECT INC/THE      | COM | 78112V102 | 60,679     | 5,173   | SH | SOLE | 1 | 5,173   | 0 | 0      |
| RUBICON TECHNOLOGY INC       | COM | 78112T107 | 83,950     | 19,753  | SH | SOLE | 1 | 19,753  | 0 | 0      |
| RUBY TUESDAY INC             | COM | 781182100 | 277,855    | 47,174  | SH | SOLE | 1 | 47,174  | 0 | 0      |
| RUCKUS WIRELESS INC          | COM | 781220108 | 566,197    | 42,380  | SH | SOLE | 1 | 42,380  | 0 | 0      |
| RUDOLPH TECHNOLOGIES INC     | COM | 781270103 | 230,911    | 25,515  | SH | SOLE | 1 | 25,515  | 0 | 0      |
| RUSH ENTERPRISES INC CL A    | COM | 781846209 | 751,086    | 22,454  | SH | SOLE | 1 | 22,454  | 0 | 0      |
| RUSSELL EXCHANGE TRADED FDS  | COM | 782474522 | 22,053     | 611     | SH | DFND | 3 | 0       | 0 | 611    |
| RUTH S HOSPITALITY GROUP I   | COM | 783332109 | 304,903    | 27,618  | SH | SOLE | 1 | 27,618  | 0 | 0      |
| RXI PHARMACEUTICALS CORP NEW | COM | 74979C303 | 6          | 3       | SH | DFND | 4 | 0       | 0 | 3      |
| RXI PHARMACEUTICALS CORP NEW | COM | 74979C303 | 16         | 8       | SH | DFND | 2 | 0       | 0 | 8      |
| RYDER SYS INC                | COM | 783549108 | 16,015     | 178     | SH | DFND | 3 | 0       | 0 | 178    |
| RYDER SYS INC                | COM | 783549108 | 989,760    | 11,001  | SH | DFND | 2 | 0       | 0 | 11,001 |
| RYDER SYSTEM INC             | COM | 783549108 | 1,806,778  | 20,082  | SH | SOLE | 1 | 20,082  | 0 | 0      |
| RYDEX ETF TRUST              | COM | 78355W809 | 37,790     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| RYDEX ETF TRUST              | COM | 78355W304 | 568,751    | 10,758  | SH | DFND | 4 | 0       | 0 | 10,758 |
| RYDEX ETF TRUST              | COM | 78355W601 | 154,320    | 1,262   | SH | DFND | 4 | 0       | 0 | 1,262  |
| RYDEX ETF TRUST              | COM | 78355W403 | 1,802,466  | 23,348  | SH | DFND | 4 | 0       | 0 | 23,348 |
| RYDEX ETF TRUST              | COM | 78355W106 | 4,432,275  | 58,481  | SH | DFND | 4 | 0       | 0 | 58,481 |
| RYDEX ETF TRUST              | COM | 78355W700 | 102,244    | 1,743   | SH | DFND | 4 | 0       | 0 | 1,743  |
| RYDEX ETF TRUST              | COM | 78355W585 | 48,413     | 1,133   | SH | DFND | 4 | 0       | 0 | 1,133  |
| RYDEX ETF TRUST              | COM | 78355W577 | 4,736      | 96      | SH | DFND | 4 | 0       | 0 | 96     |
| RYDEX ETF TRUST              | COM | 78355W841 | 21,035     | 163     | SH | DFND | 4 | 0       | 0 | 163    |
| RYDEX ETF TRUST              | COM | 78355W593 | 21,450     | 435     | SH | DFND | 4 | 0       | 0 | 435    |
| RYDEX ETF TRUST              | COM | 78355W817 | 856,082    | 10,068  | SH | DFND | 4 | 0       | 0 | 10,068 |
| RYDEX ETF TRUST              | COM | 78355W874 | 68,041     | 698     | SH | DFND | 4 | 0       | 0 | 698    |
| RYDEX ETF TRUST              | COM | 78355W809 | 51,092     | 676     | SH | DFND | 3 | 0       | 0 | 676    |
| RYDEX ETF TRUST              | COM | 78355W304 | 11,208     | 212     | SH | DFND | 3 | 0       | 0 | 212    |
| RYDEX ETF TRUST              | COM | 78355W403 | 524,342    | 6,792   | SH | DFND | 3 | 0       | 0 | 6,792  |
| RYDEX ETF TRUST              | COM | 78355W205 | 76,657     | 555     | SH | DFND | 3 | 0       | 0 | 555    |
| RYDEX ETF TRUST              | COM | 78355W106 | 487,072    | 6,427   | SH | DFND | 3 | 0       | 0 | 6,427  |
| RYDEX ETF TRUST              | COM | 78355W601 | 253,101    | 2,069   | SH | DFND | 3 | 0       | 0 | 2,069  |

|                             |     |           |           |        |    |      |   |        |   |        |
|-----------------------------|-----|-----------|-----------|--------|----|------|---|--------|---|--------|
| RYDEX ETF TRUST             | COM | 78355W502 | 35,310    | 691    | SH | DFND | 3 | 0      | 0 | 691    |
| RYDEX ETF TRUST             | COM | 78355W841 | 24,390    | 189    | SH | DFND | 3 | 0      | 0 | 189    |
| RYDEX ETF TRUST             | COM | 78355W874 | 7,238,385 | 74,255 | SH | DFND | 3 | 0      | 0 | 74,255 |
| RYDEX ETF TRUST             | COM | 78355W593 | 71,746    | 1,455  | SH | DFND | 3 | 0      | 0 | 1,455  |
| RYDEX ETF TRUST             | COM | 78355W791 | 28,692    | 400    | SH | DFND | 3 | 0      | 0 | 400    |
| RYDEX ETF TRUST             | COM | 78355W809 | 458,922   | 6,072  | SH | DFND | 2 | 0      | 0 | 6,072  |
| RYDEX ETF TRUST             | COM | 78355W304 | 364,486   | 6,894  | SH | DFND | 2 | 0      | 0 | 6,894  |
| RYDEX ETF TRUST             | COM | 78355W601 | 1,463,625 | 11,965 | SH | DFND | 2 | 0      | 0 | 11,965 |
| RYDEX ETF TRUST             | COM | 78355W403 | 3,550,737 | 45,994 | SH | DFND | 2 | 0      | 0 | 45,994 |
| RYDEX ETF TRUST             | COM | 78355W106 | 2,857,989 | 37,709 | SH | DFND | 2 | 0      | 0 | 37,709 |
| RYDEX ETF TRUST             | COM | 78355W205 | 275,826   | 1,997  | SH | DFND | 2 | 0      | 0 | 1,997  |
| RYDEX ETF TRUST             | COM | 78355W106 | 209,560   | 2,765  | SH | DFND | 5 | 0      | 0 | 2,765  |
| RYDEX ETF TRUST             | COM | 78355W601 | 5,016     | 41     | SH | DFND | 5 | 0      | 0 | 41     |
| RYDEX ETF TRUST             | COM | 78355W585 | 459,348   | 10,750 | SH | DFND | 2 | 0      | 0 | 10,750 |
| RYDEX ETF TRUST             | COM | 78355W874 | 29,244    | 300    | SH | DFND | 2 | 0      | 0 | 300    |
| RYDEX ETF TRUST             | COM | 78355W577 | 29,943    | 607    | SH | DFND | 2 | 0      | 0 | 607    |
| RYDEX ETF TRUST             | COM | 78355W791 | 4,304     | 60     | SH | DFND | 2 | 0      | 0 | 60     |
| RYDEX ETF TRUST             | COM | 78355W833 | 4,263     | 50     | SH | DFND | 2 | 0      | 0 | 50     |
| RYDEX ETF TRUST             | COM | 78355W817 | 5,527     | 65     | SH | DFND | 2 | 0      | 0 | 65     |
| RYDEX ETF TRUST             | COM | 78355W866 | 299,166   | 3,673  | SH | DFND | 2 | 0      | 0 | 3,673  |
| RYDEX ETF TRUST             | COM | 78355W841 | 2,642,815 | 20,479 | SH | DFND | 2 | 0      | 0 | 20,479 |
| RYDEX ETF TRUST             | COM | 78355W882 | 3,133,131 | 39,047 | SH | DFND | 2 | 0      | 0 | 39,047 |
| RYDEX ETF TRUST             | COM | 78355W841 | 120,275   | 932    | SH | DFND | 5 | 0      | 0 | 932    |
| RYDEX ETF TRUST             | COM | 78355W874 | 190,086   | 1,950  | SH | DFND | 5 | 0      | 0 | 1,950  |
| RYLAND GROUP INC            | COM | 783764103 | 28,254    | 850    | SH | DFND | 3 | 0      | 0 | 850    |
| RYLAND GROUP INC/THE        | COM | 783764103 | 1,197,371 | 36,022 | SH | SOLE | 1 | 36,022 | 0 | 0      |
| RYMAN HOSPITALITY PPTYS INC | COM | 78377T107 | 1,845     | 39     | SH | DFND | 4 | 0      | 0 | 39     |
| RYMAN HOSPITALITY PROPERTI  | COM | 78377T107 | 1,343,131 | 28,396 | SH | SOLE | 1 | 28,396 | 0 | 0      |
| S + T BANCORP INC           | COM | 783859101 | 535,428   | 22,823 | SH | SOLE | 1 | 22,823 | 0 | 0      |
| S&W SEED CO                 | COM | 785135104 | 212       | 50     | SH | DFND | 2 | 0      | 0 | 50     |
| SABINE ROYALTY TR           | COM | 785688102 | 35,473    | 654    | SH | DFND | 3 | 0      | 0 | 654    |
| SABINE ROYALTY TR           | COM | 785688102 | 17,698    | 326    | SH | DFND | 2 | 0      | 0 | 326    |
| SABINE ROYALTY TR           | COM | 785688102 | 29,662    | 547    | SH | DFND | 5 | 0      | 0 | 547    |
| SABRA HEALTH CARE REIT INC  | COM | 78573L106 | 882,500   | 36,287 | SH | SOLE | 1 | 36,287 | 0 | 0      |
| SABRA HEALTH CARE REIT INC  | COM | 78573L106 | 8,626     | 355    | SH | DFND | 5 | 0      | 0 | 355    |
| SABRE CORP                  | COM | 78573M104 | 14,762    | 824    | SH | SOLE | 1 | 824    | 0 | 0      |
| SAFE BULKERS INC            | COM | Y7388L103 | 169,390   | 25,434 | SH | SOLE | 1 | 25,434 | 0 | 0      |
| SAFE BULKERS INC            | COM | Y7388L103 | 1,232     | 185    | SH | DFND | 4 | 0      | 0 | 185    |
| SAFEGUARD SCIENTIFICS INC   | COM | 786449207 | 248,142   | 13,486 | SH | SOLE | 1 | 13,486 | 0 | 0      |
| SAFEGUARD SCIENTIFICS INC   | COM | 786449207 | 460       | 25     | SH | DFND | 2 | 0      | 0 | 25     |
| SAFETY INS GROUP INC        | COM | 78648T100 | 2,642     | 49     | SH | DFND | 2 | 0      | 0 | 49     |
| SAFETY INSURANCE GROUP INC  | COM | 78648T100 | 534,625   | 9,917  | SH | SOLE | 1 | 9,917  | 0 | 0      |
| SAFEWAY INC                 | COM | 786514208 | 2,849,130 | 83,065 | SH | SOLE | 1 | 83,065 | 0 | 0      |
| SAFEWAY INC                 | COM | 786514208 | 6,860     | 200    | SH | DFND | 3 | 0      | 0 | 200    |
| SAFEWAY INC                 | COM | 786514208 | 130,340   | 3,800  | SH | DFND | 2 | 0      | 0 | 3,800  |
| SAGA COMMUNICATIONS INC CL  | COM | 786598300 | 79,417    | 2,365  | SH | SOLE | 1 | 2,365  | 0 | 0      |
| SAGENT PHARMACEUTICALS INC  | COM | 786692103 | 525,186   | 16,887 | SH | SOLE | 1 | 16,887 | 0 | 0      |
| SAIA INC                    | COM | 78709Y105 | 938,518   | 18,937 | SH | SOLE | 1 | 18,937 | 0 | 0      |
| SAIA INC                    | COM | 78709Y105 | 37,170    | 750    | SH | DFND | 3 | 0      | 0 | 750    |
| SALEM COMMUNICATIONS CL A   | COM | 794093104 | 54,229    | 7,126  | SH | SOLE | 1 | 7,126  | 0 | 0      |
| SALESFORCE COM INC          | COM | 79466L302 | 117,706   | 2,046  | SH | DFND | 4 | 0      | 0 | 2,046  |

|                              |      |           |            |         |     |      |   |         |   |        |
|------------------------------|------|-----------|------------|---------|-----|------|---|---------|---|--------|
| SALESFORCE COM INC           | COM  | 79466L302 | 202,103    | 3,513   | SH  | DFND | 3 | 0       | 0 | 3,513  |
| SALESFORCE COM INC           | COM  | 79466L302 | 313,539    | 5,450   | SH  | DFND | 2 | 0       | 0 | 5,450  |
| SALESFORCE COM INC           | COM  | 79466L302 | 11,506     | 200     | SH  | DFND | 5 | 0       | 0 | 200    |
| SALESFORCE.COM INC           | COM  | 79466L302 | 12,435,110 | 216,150 | SH  | SOLE | 1 | 216,150 | 0 | 0      |
| SALIX PHARMACEUTICALS INC    | COM  | 795435106 | 49,997     | 320     | SH  | DFND | 3 | 0       | 0 | 320    |
| SALIX PHARMACEUTICALS INC    | COM  | 795435106 | 6,406      | 41      | SH  | DFND | 2 | 0       | 0 | 41     |
| SALIX PHARMACEUTICALS LTD    | COM  | 795435106 | 19,826,700 | 126,899 | SH  | SOLE | 1 | 126,899 | 0 | 0      |
| SALLY BEAUTY HOLDINGS INC    | COM  | 79546E104 | 99,545     | 3,637   | SH  | SOLE | 1 | 3,637   | 0 | 0      |
| SAMSON OIL & GAS LTD         | COM  | 796043107 | 318        | 1,000   | SH  | DFND | 4 | 0       | 0 | 1,000  |
| SAN JUAN BASIN RTY TR        | COM  | 798241105 | 1,900      | 100     | SH  | DFND | 3 | 0       | 0 | 100    |
| SAN JUAN BASIN RTY TR        | COM  | 798241105 | 4,845      | 255     | SH  | DFND | 2 | 0       | 0 | 255    |
| SANCHEZ ENERGY CORP          | COM  | 79970Y105 | 872,016    | 33,207  | SH  | SOLE | 1 | 33,207  | 0 | 0      |
| SANCHEZ ENERGY CORP          | COM  | 79970Y105 | 15,756     | 600     | SH  | DFND | 3 | 0       | 0 | 600    |
| SANDERSON FARMS INC          | COM  | 800013104 | 1,532,441  | 17,424  | SH  | SOLE | 1 | 17,424  | 0 | 0      |
| SANDERSON FARMS INC          | COM  | 800013104 | 15,391     | 175     | SH  | DFND | 4 | 0       | 0 | 175    |
| SANDERSON FARMS INC          | COM  | 800013104 | 109,410    | 1,244   | SH  | DFND | 3 | 0       | 0 | 1,244  |
| SANDISK CORP                 | COM  | 80004C101 | 10,094,041 | 103,053 | SH  | SOLE | 1 | 103,053 | 0 | 0      |
| SANDISK CORP                 | COM  | 80004C101 | 5,975      | 61      | SH  | DFND | 4 | 0       | 0 | 61     |
| SANDISK CORP                 | COM  | 80004C101 | 169,845    | 1,734   | SH  | DFND | 3 | 0       | 0 | 1,734  |
| SANDISK CORP                 | COM  | 80004C101 | 60,827     | 621     | SH  | DFND | 2 | 0       | 0 | 621    |
| SANDISK CORP                 | BOND | 80004CAD3 | 9,616      | 5       | PRN | DFND | 2 | 0       | 0 | 5      |
| SANDRIDGE ENERGY INC         | COM  | 80007P307 | 73,149     | 17,051  | SH  | SOLE | 1 | 17,051  | 0 | 0      |
| SANDRIDGE ENERGY INC         | COM  | 80007P307 | 39,683     | 9,250   | SH  | DFND | 4 | 0       | 0 | 9,250  |
| SANDRIDGE ENERGY INC         | COM  | 80007P307 | 4,290      | 1,000   | SH  | DFND | 3 | 0       | 0 | 1,000  |
| SANDRIDGE ENERGY INC         | COM  | 80007P307 | 399,639    | 93,156  | SH  | DFND | 2 | 0       | 0 | 93,156 |
| SANDRIDGE MISSISSIPPIAN TR I | COM  | 80007T101 | 14,026     | 3,388   | SH  | DFND | 4 | 0       | 0 | 3,388  |
| SANDRIDGE MISSISSIPPIAN TR I | COM  | 80007V106 | 20,818     | 3,310   | SH  | DFND | 4 | 0       | 0 | 3,310  |
| SANDRIDGE MISSISSIPPIAN TR I | COM  | 80007V106 | 2,516      | 400     | SH  | DFND | 3 | 0       | 0 | 400    |
| SANDRIDGE MISSISSIPPIAN TR I | COM  | 80007T101 | 432        | 104     | SH  | DFND | 3 | 0       | 0 | 104    |
| SANDRIDGE MISSISSIPPIAN TR I | COM  | 80007T101 | 642        | 155     | SH  | DFND | 2 | 0       | 0 | 155    |
| SANDRIDGE PERMIAN TR         | COM  | 80007A102 | 14,012     | 1,443   | SH  | DFND | 4 | 0       | 0 | 1,443  |
| SANDRIDGE PERMIAN TR         | COM  | 80007A102 | 133,265    | 13,725  | SH  | DFND | 2 | 0       | 0 | 13,725 |
| SANDRIDGE PERMIAN TR         | COM  | 80007A102 | 27,693     | 2,852   | SH  | DFND | 5 | 0       | 0 | 2,852  |
| SANDSTORM GOLD LTD           | COM  | 80013R206 | 69,230     | 16,100  | SH  | DFND | 3 | 0       | 0 | 16,100 |
| SANDY SPRING BANCORP INC     | COM  | 800363103 | 374,938    | 16,380  | SH  | SOLE | 1 | 16,380  | 0 | 0      |
| SANGAMO BIOSCIENCES INC      | COM  | 800677106 | 479,091    | 44,422  | SH  | SOLE | 1 | 44,422  | 0 | 0      |
| SANKYO CO LTD                | COM  | 677543001 | 139,749    | 3,900   | SH  | SOLE | 1 | 3,900   | 0 | 0      |
| SANMINA CORP                 | COM  | 801056102 | 1,319,124  | 63,237  | SH  | SOLE | 1 | 63,237  | 0 | 0      |
| SANMINA CORPORATION          | COM  | 801056102 | 158,724    | 7,609   | SH  | DFND | 3 | 0       | 0 | 7,609  |
| SANMINA CORPORATION          | COM  | 801056102 | 1,711      | 82      | SH  | DFND | 2 | 0       | 0 | 82     |
| SANOFI                       | COM  | 80105N105 | 22,009     | 390     | SH  | DFND | 4 | 0       | 0 | 390    |
| SANOFI                       | COM  | 80105N113 | 298        | 640     | SH  | DFND | 4 | 0       | 0 | 640    |
| SANOFI                       | COM  | 80105N113 | 256        | 550     | SH  | DFND | 3 | 0       | 0 | 550    |
| SANOFI                       | COM  | 80105N105 | 149,813    | 2,655   | SH  | DFND | 3 | 0       | 0 | 2,655  |
| SANOFI                       | COM  | 80105N105 | 131,425    | 2,329   | SH  | DFND | 2 | 0       | 0 | 2,329  |
| SANOFI                       | COM  | 80105N113 | 56         | 121     | SH  | DFND | 2 | 0       | 0 | 121    |
| SANOFI                       | COM  | 80105N105 | 4,458      | 79      | SH  | DFND | 5 | 0       | 0 | 79     |
| SANRIO CO LTD                | COM  | 677634008 | 159,471    | 5,500   | SH  | SOLE | 1 | 5,500   | 0 | 0      |
| SANTANDER CONSUMER USA HOL   | COM  | 80283M101 | 52,076     | 2,924   | SH  | SOLE | 1 | 2,924   | 0 | 0      |

|                            |     |           |            |         |    |      |   |         |   |        |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| SAP AG                     | COM | 803054204 | 23,596     | 327     | SH | DFND | 4 | 0       | 0 | 327    |
| SAP AG                     | COM | 803054204 | 13,710     | 190     | SH | DFND | 3 | 0       | 0 | 190    |
| SAP AG                     | COM | 803054204 | 42,863     | 594     | SH | DFND | 2 | 0       | 0 | 594    |
| SAP AG                     | COM | 803054204 | 505        | 7       | SH | DFND | 5 | 0       | 0 | 7      |
| SAPIENS INTERNATIONAL CORP | COM | N7716A151 | 118,555    | 16,021  | SH | SOLE | 1 | 16,021  | 0 | 0      |
| SAPIENT CORP               | COM | 803062108 | 4,200      | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| SAPIENT CORP               | COM | 803062108 | 2,212      | 158     | SH | DFND | 2 | 0       | 0 | 158    |
| SAPIENT CORPORATION        | COM | 803062108 | 1,048,810  | 74,915  | SH | SOLE | 1 | 74,915  | 0 | 0      |
| SAPUTO INC                 | COM | 802912956 | 545,558    | 19,502  | SH | SOLE | 1 | 19,502  | 0 | 0      |
| SAREPTA THERAPEUTICS INC   | COM | 803607100 | 561,028    | 26,589  | SH | SOLE | 1 | 26,589  | 0 | 0      |
| SAREPTA THERAPEUTICS INC   | COM | 803607100 | 17,365     | 823     | SH | DFND | 2 | 0       | 0 | 823    |
| SASOL LTD                  | COM | 803866300 | 436        | 8       | SH | DFND | 4 | 0       | 0 | 8      |
| SASOL LTD                  | COM | 803866300 | 19,072     | 350     | SH | DFND | 3 | 0       | 0 | 350    |
| SASOL LTD                  | COM | 803866300 | 19,072     | 350     | SH | DFND | 2 | 0       | 0 | 350    |
| SAUL CENTERS INC           | COM | 804395101 | 357,468    | 7,648   | SH | SOLE | 1 | 7,648   | 0 | 0      |
| SBA COMMUNICATIONS CORP    | COM | 78388J106 | 4,991      | 45      | SH | DFND | 4 | 0       | 0 | 45     |
| SBA COMMUNICATIONS CORP    | COM | 78388J106 | 22,180     | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| SBA COMMUNICATIONS CORP    | COM | 78388J106 | 4,214      | 38      | SH | DFND | 2 | 0       | 0 | 38     |
| SBA COMMUNICATIONS CORP CL | COM | 78388J106 | 1,758,430  | 15,856  | SH | SOLE | 1 | 15,856  | 0 | 0      |
| SCANA CORP                 | COM | 80589M102 | 2,668,621  | 53,792  | SH | SOLE | 1 | 53,792  | 0 | 0      |
| SCANA CORP NEW             | COM | 80589M102 | 69,851     | 1,408   | SH | DFND | 4 | 0       | 0 | 1,408  |
| SCANA CORP NEW             | COM | 80589M102 | 186,706    | 3,764   | SH | DFND | 3 | 0       | 0 | 3,764  |
| SCANA CORP NEW             | COM | 80589M102 | 147,193    | 2,967   | SH | DFND | 2 | 0       | 0 | 2,967  |
| SCANSOURCE INC             | COM | 806037107 | 757,417    | 21,897  | SH | SOLE | 1 | 21,897  | 0 | 0      |
| SCHEIN HENRY INC           | COM | 806407102 | 699        | 6       | SH | DFND | 3 | 0       | 0 | 6      |
| SCHLUMBERGER LTD           | COM | 806857108 | 42,954,568 | 422,407 | SH | SOLE | 1 | 422,407 | 0 | 0      |
| SCHLUMBERGER LTD           | COM | 806857108 | 289,105    | 2,843   | SH | DFND | 4 | 0       | 0 | 2,843  |
| SCHLUMBERGER LTD           | COM | 806857108 | 1,711,646  | 16,832  | SH | DFND | 3 | 0       | 0 | 16,832 |
| SCHLUMBERGER LTD           | COM | 806857108 | 651,121    | 6,403   | SH | DFND | 2 | 0       | 0 | 6,403  |
| SCHLUMBERGER LTD           | COM | 806857108 | 8,135      | 80      | SH | DFND | 5 | 0       | 0 | 80     |
| SCHNITZER STEEL INDS INC A | COM | 806882106 | 413,780    | 17,205  | SH | SOLE | 1 | 17,205  | 0 | 0      |
| SCHNITZER STL INDS         | COM | 806882106 | 7,215      | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| SCHNITZER STL INDS         | COM | 806882106 | 4,810      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| SCHOLASTIC CORP            | COM | 807066105 | 658,035    | 20,360  | SH | SOLE | 1 | 20,360  | 0 | 0      |
| SCHULMAN (A.) INC          | COM | 808194104 | 810,780    | 22,422  | SH | SOLE | 1 | 22,422  | 0 | 0      |
| SCHWAB (CHARLES) CORP      | COM | 808513105 | 13,671,346 | 465,170 | SH | SOLE | 1 | 465,170 | 0 | 0      |
| SCHWAB CHARLES CORP NEW    | COM | 808513105 | 31,548     | 1,073   | SH | DFND | 4 | 0       | 0 | 1,073  |
| SCHWAB CHARLES CORP NEW    | COM | 808513105 | 34,915     | 1,188   | SH | DFND | 3 | 0       | 0 | 1,188  |
| SCHWAB CHARLES CORP NEW    | COM | 808513105 | 61,748     | 2,101   | SH | DFND | 2 | 0       | 0 | 2,101  |
| SCHWAB STRATEGIC TR        | COM | 808524508 | 63,235     | 1,634   | SH | DFND | 4 | 0       | 0 | 1,634  |
| SCHWAB STRATEGIC TR        | COM | 808524607 | 73,965     | 1,439   | SH | DFND | 4 | 0       | 0 | 1,439  |
| SCHWAB STRATEGIC TR        | COM | 808524300 | 36,049     | 733     | SH | DFND | 4 | 0       | 0 | 733    |
| SCHWAB STRATEGIC TR        | COM | 808524201 | 546,118    | 11,622  | SH | DFND | 4 | 0       | 0 | 11,622 |
| SCHWAB STRATEGIC TR        | COM | 808524706 | 36,119     | 1,422   | SH | DFND | 4 | 0       | 0 | 1,422  |
| SCHWAB STRATEGIC TR        | COM | 808524847 | 11,240     | 330     | SH | DFND | 4 | 0       | 0 | 330    |
| SCHWAB STRATEGIC TR        | COM | 808524102 | 179,787    | 3,781   | SH | DFND | 4 | 0       | 0 | 3,781  |
| SCHWAB STRATEGIC TR        | COM | 808524854 | 24,348     | 460     | SH | DFND | 4 | 0       | 0 | 460    |
| SCHWAB STRATEGIC TR        | COM | 808524409 | 32,109     | 753     | SH | DFND | 4 | 0       | 0 | 753    |
| SCHWAB STRATEGIC TR        | COM | 808524797 | 110,474    | 2,865   | SH | DFND | 4 | 0       | 0 | 2,865  |

|                                 |     |           |           |         |    |      |   |         |   |        |
|---------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| SCHWAB STRATEGIC TR             | COM | 808524805 | 250,904   | 8,088   | SH | DFND | 4 | 0       | 0 | 8,088  |
| SCHWAB STRATEGIC TR             | COM | 808524888 | 1,630     | 52      | SH | DFND | 4 | 0       | 0 | 52     |
| SCHWAB STRATEGIC TR             | COM | 808524755 | 12,431    | 450     | SH | DFND | 4 | 0       | 0 | 450    |
| SCHWAB STRATEGIC TR             | COM | 808524789 | 25,904    | 898     | SH | DFND | 4 | 0       | 0 | 898    |
| SCHWAB STRATEGIC TR             | COM | 808524508 | 3,870     | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| SCHWAB STRATEGIC TR             | COM | 808524888 | 367,103   | 11,714  | SH | DFND | 3 | 0       | 0 | 11,714 |
| SCHWAB STRATEGIC TR             | COM | 808524706 | 162,052   | 6,380   | SH | DFND | 3 | 0       | 0 | 6,380  |
| SCHWAB STRATEGIC TR             | COM | 808524409 | 29,764    | 698     | SH | DFND | 3 | 0       | 0 | 698    |
| SCHWAB STRATEGIC TR             | COM | 808524805 | 919,041   | 29,627  | SH | DFND | 3 | 0       | 0 | 29,627 |
| SCHWAB STRATEGIC TR             | COM | 808524797 | 883,659   | 22,917  | SH | DFND | 3 | 0       | 0 | 22,917 |
| SCHWAB STRATEGIC TR             | COM | 808524607 | 59,717    | 1,162   | SH | DFND | 3 | 0       | 0 | 1,162  |
| SCHWAB STRATEGIC TR             | COM | 808524102 | 129,337   | 2,720   | SH | DFND | 3 | 0       | 0 | 2,720  |
| SCHWAB STRATEGIC TR             | COM | 808524201 | 165,546   | 3,523   | SH | DFND | 3 | 0       | 0 | 3,523  |
| SCHWAB STRATEGIC TR             | COM | 808524839 | 51,767    | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| SCHWAB STRATEGIC TR             | COM | 808524409 | 88,482    | 2,075   | SH | DFND | 2 | 0       | 0 | 2,075  |
| SCHWAB STRATEGIC TR             | COM | 808524847 | 498,298   | 14,630  | SH | DFND | 2 | 0       | 0 | 14,630 |
| SCHWAB STRATEGIC TR             | COM | 808524797 | 780,408   | 20,239  | SH | DFND | 2 | 0       | 0 | 20,239 |
| SCHWAB STRATEGIC TR             | COM | 808524607 | 35,466    | 690     | SH | DFND | 2 | 0       | 0 | 690    |
| SCHWAB STRATEGIC TR             | COM | 808524862 | 17,194    | 340     | SH | DFND | 2 | 0       | 0 | 340    |
| SCHWAB STRATEGIC TR             | COM | 808524201 | 62,732    | 1,335   | SH | DFND | 2 | 0       | 0 | 1,335  |
| SCHWAB STRATEGIC TR             | COM | 808524102 | 16,119    | 339     | SH | DFND | 2 | 0       | 0 | 339    |
| SCHWAB STRATEGIC TR             | COM | 808524300 | 40,770    | 829     | SH | DFND | 2 | 0       | 0 | 829    |
| SCHWAB STRATEGIC TR             | COM | 808524508 | 44,814    | 1,158   | SH | DFND | 2 | 0       | 0 | 1,158  |
| SCHWAB STRATEGIC TR             | COM | 808524201 | 11,748    | 250     | SH | DFND | 5 | 0       | 0 | 250    |
| SCHWAB STRATEGIC TR             | COM | 808524797 | 43,072    | 1,117   | SH | DFND | 5 | 0       | 0 | 1,117  |
| SCHWEITZER MAUDUIT<br>INTL IN   | COM | 808541106 | 966,117   | 23,387  | SH | SOLE | 1 | 23,387  | 0 | 0      |
| SCHWEITZER-MAUDUIT<br>INTL INC  | COM | 808541106 | 1,652     | 40      | SH | DFND | 5 | 0       | 0 | 40     |
| SCICLONE<br>PHARMACEUTICALS I   | COM | 80862K104 | 231,924   | 33,661  | SH | SOLE | 1 | 33,661  | 0 | 0      |
| SCIENCE APPLICATIONS<br>INTE    | COM | 808625107 | 4,746,366 | 107,311 | SH | SOLE | 1 | 107,311 | 0 | 0      |
| SCIENCE APPLICATNS<br>INTL CP N | COM | 808625107 | 1,017     | 23      | SH | DFND | 3 | 0       | 0 | 23     |
| SCIENCE APPLICATNS<br>INTL CP N | COM | 808625107 | 21,673    | 490     | SH | DFND | 2 | 0       | 0 | 490    |
| SCIENCE APPLICATNS<br>INTL CP N | COM | 808625107 | 310       | 7       | SH | DFND | 5 | 0       | 0 | 7      |
| SCIENTIFIC GAMES CORP<br>A      | COM | 80874P109 | 417,144   | 38,732  | SH | SOLE | 1 | 38,732  | 0 | 0      |
| SCIQUEST INC                    | COM | 80908T101 | 269,712   | 17,933  | SH | SOLE | 1 | 17,933  | 0 | 0      |
| SCORPIO BULKERS INC             | COM | Y7546A106 | 512,597   | 88,075  | SH | SOLE | 1 | 88,075  | 0 | 0      |
| SCORPIO TANKERS INC             | COM | Y7542C106 | 929,798   | 111,889 | SH | SOLE | 1 | 111,889 | 0 | 0      |
| SCOTTS MIRACLE GRO<br>CO        | COM | 810186106 | 2,200     | 40      | SH | DFND | 2 | 0       | 0 | 40     |
| SCOTTS MIRACLE GRO<br>CO CL A   | COM | 810186106 | 6,120,895 | 111,289 | SH | SOLE | 1 | 111,289 | 0 | 0      |
| SCRIPPS NETWORKS<br>INTER CL    | COM | 811065101 | 3,215,668 | 41,179  | SH | SOLE | 1 | 41,179  | 0 | 0      |
| SCRIPPS NETWORKS<br>INTERACT IN | COM | 811065101 | 59,739    | 765     | SH | DFND | 2 | 0       | 0 | 765    |
| SEABOARD CORP W/D               | COM | 811543107 | 497,548   | 186     | SH | SOLE | 1 | 186     | 0 | 0      |
| SEABRIDGE GOLD INC              | COM | 811916105 | 17,286    | 2,150   | SH | DFND | 4 | 0       | 0 | 2,150  |
| SEABRIDGE GOLD INC              | COM | 811916105 | 9,648     | 1,200   | SH | DFND | 5 | 0       | 0 | 1,200  |
| SEACHANGE<br>INTERNATIONAL IN   | COM | 811699107 | 149,522   | 21,483  | SH | SOLE | 1 | 21,483  | 0 | 0      |
| SEACOAST BANKING<br>CORP/FL     | COM | 811707801 | 138,527   | 12,674  | SH | SOLE | 1 | 12,674  | 0 | 0      |
| SEACOR HOLDINGS INC             | COM | 811904101 | 1,168,825 | 15,626  | SH | SOLE | 1 | 15,626  | 0 | 0      |
| SEACOR HOLDINGS INC             | COM | 811904101 | 3,740     | 50      | SH | DFND | 2 | 0       | 0 | 50     |
| SEADRILL LIMITED                | COM | G7945E105 | 133,452   | 4,987   | SH | DFND | 4 | 0       | 0 | 4,987  |

|                              |     |           |            |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| SEADRILL LIMITED             | COM | G7945E105 | 1,765,330  | 65,969  | SH | DFND | 3 | 0       | 0 | 65,969  |
| SEADRILL LIMITED             | COM | G7945E105 | 1,158,525  | 43,293  | SH | DFND | 2 | 0       | 0 | 43,293  |
| SEADRILL LIMITED             | COM | G7945E105 | 11,591     | 433     | SH | DFND | 5 | 0       | 0 | 433     |
| SEADRILL LTD                 | COM | G7945E105 | 280,391    | 10,478  | SH | SOLE | 1 | 10,478  | 0 | 0       |
| SEAGATE TECHNOLOGY           | COM | G7945M107 | 8,412,047  | 146,884 | SH | SOLE | 1 | 146,884 | 0 | 0       |
| SEAGATE TECHNOLOGY PLC       | COM | G7945M107 | 265,830    | 4,642   | SH | DFND | 4 | 0       | 0 | 4,642   |
| SEAGATE TECHNOLOGY PLC       | COM | G7945M107 | 175,475    | 3,064   | SH | DFND | 3 | 0       | 0 | 3,064   |
| SEAGATE TECHNOLOGY PLC       | COM | G7945M107 | 161,330    | 2,817   | SH | DFND | 2 | 0       | 0 | 2,817   |
| SEAGATE TECHNOLOGY PLC       | COM | G7945M107 | 12,027     | 210     | SH | DFND | 5 | 0       | 0 | 210     |
| SEALED AIR CORP              | COM | 81211K100 | 2,890,854  | 82,880  | SH | SOLE | 1 | 82,880  | 0 | 0       |
| SEALED AIR CORP NEW          | COM | 81211K100 | 355,032    | 10,179  | SH | DFND | 3 | 0       | 0 | 10,179  |
| SEALED AIR CORP NEW          | COM | 81211K100 | 16,952     | 486     | SH | DFND | 2 | 0       | 0 | 486     |
| SEARS HLDGS CORP             | COM | 812350106 | 9,436      | 374     | SH | DFND | 4 | 0       | 0 | 374     |
| SEARS HLDGS CORP             | COM | 812350106 | 429        | 17      | SH | DFND | 3 | 0       | 0 | 17      |
| SEARS HLDGS CORP             | COM | 812350106 | 11,202     | 444     | SH | DFND | 2 | 0       | 0 | 444     |
| SEARS HOLDINGS CORP          | COM | 812350106 | 14,684     | 582     | SH | SOLE | 1 | 582     | 0 | 0       |
| SEARS HOMETOWN & OUTLET STOR | COM | 812362101 | 946        | 61      | SH | DFND | 2 | 0       | 0 | 61      |
| SEARS HOMETOWN AND OUTLET    | COM | 812362101 | 117,568    | 7,585   | SH | SOLE | 1 | 7,585   | 0 | 0       |
| SEASPAN CORP                 | COM | Y75638109 | 59,125     | 2,750   | SH | DFND | 3 | 0       | 0 | 2,750   |
| SEATTLE GENETICS INC         | COM | 812578102 | 68,634     | 1,846   | SH | SOLE | 1 | 1,846   | 0 | 0       |
| SEATTLE GENETICS INC         | COM | 812578102 | 18,590     | 500     | SH | DFND | 3 | 0       | 0 | 500     |
| SEATTLE GENETICS INC         | COM | 812578102 | 3,718      | 100     | SH | DFND | 2 | 0       | 0 | 100     |
| SEAWORLD ENTERTAINMENT INC   | COM | 81282V100 | 23,884     | 1,242   | SH | SOLE | 1 | 1,242   | 0 | 0       |
| SEI INVESTMENTS CO           | COM | 784117103 | 14,464     | 400     | SH | DFND | 4 | 0       | 0 | 400     |
| SEI INVESTMENTS CO           | COM | 784117103 | 13,198     | 365     | SH | DFND | 3 | 0       | 0 | 365     |
| SEI INVESTMENTS CO           | COM | 784117103 | 274,310    | 7,586   | SH | DFND | 2 | 0       | 0 | 7,586   |
| SEI INVESTMENTS COMPANY      | COM | 784117103 | 11,818,643 | 326,843 | SH | SOLE | 1 | 326,843 | 0 | 0       |
| SELECT COMFORT CORP          | COM | 81616X103 | 230,392    | 11,013  | SH | DFND | 2 | 0       | 0 | 11,013  |
| SELECT COMFORT CORPORATION   | COM | 81616X103 | 870,418    | 41,607  | SH | SOLE | 1 | 41,607  | 0 | 0       |
| SELECT INCOME REIT           | COM | 81618T100 | 578,643    | 24,060  | SH | SOLE | 1 | 24,060  | 0 | 0       |
| SELECT INCOME REIT           | COM | 81618T100 | 10,342     | 430     | SH | DFND | 3 | 0       | 0 | 430     |
| SELECT MED HLDGS CORP        | COM | 81619Q105 | 16,481     | 1,370   | SH | DFND | 4 | 0       | 0 | 1,370   |
| SELECT MEDICAL HOLDINGS CO   | COM | 81619Q105 | 619,172    | 51,469  | SH | SOLE | 1 | 51,469  | 0 | 0       |
| SELECT SECTOR SPDR TR        | COM | 81369Y886 | 820,577    | 19,496  | SH | DFND | 4 | 0       | 0 | 19,496  |
| SELECT SECTOR SPDR TR        | COM | 81369Y209 | 2,013,101  | 31,499  | SH | DFND | 4 | 0       | 0 | 31,499  |
| SELECT SECTOR SPDR TR        | COM | 81369Y803 | 2,871,395  | 71,965  | SH | DFND | 4 | 0       | 0 | 71,965  |
| SELECT SECTOR SPDR TR        | COM | 81369Y506 | 557,166    | 6,148   | SH | DFND | 4 | 0       | 0 | 6,148   |
| SELECT SECTOR SPDR TR        | COM | 81369Y100 | 3,633,289  | 73,267  | SH | DFND | 4 | 0       | 0 | 73,267  |
| SELECT SECTOR SPDR TR        | COM | 81369Y605 | 6,255,379  | 269,978 | SH | DFND | 4 | 0       | 0 | 269,978 |
| SELECT SECTOR SPDR TR        | COM | 81369Y704 | 439,485    | 8,269   | SH | DFND | 4 | 0       | 0 | 8,269   |
| SELECT SECTOR SPDR TR        | COM | 81369Y407 | 3,577,919  | 53,650  | SH | DFND | 4 | 0       | 0 | 53,650  |
| SELECT SECTOR SPDR TR        | COM | 81369Y308 | 5,557,966  | 123,209 | SH | DFND | 4 | 0       | 0 | 123,209 |
| SELECT SECTOR SPDR TR        | COM | 81369Y605 | 1,061,137  | 45,798  | SH | DFND | 3 | 0       | 0 | 45,798  |
| SELECT SECTOR SPDR TR        | COM | 81369Y886 | 532,763    | 12,658  | SH | DFND | 3 | 0       | 0 | 12,658  |
| SELECT SECTOR SPDR TR        | COM | 81369Y308 | 834,721    | 18,504  | SH | DFND | 3 | 0       | 0 | 18,504  |
| SELECT SECTOR SPDR TR        | COM | 81369Y803 | 820,868    | 20,573  | SH | DFND | 3 | 0       | 0 | 20,573  |
| SELECT SECTOR SPDR TR        | COM | 81369Y100 | 314,670    | 6,345   | SH | DFND | 3 | 0       | 0 | 6,345   |
| SELECT SECTOR SPDR TR        | COM | 81369Y506 | 585,769    | 6,464   | SH | DFND | 3 | 0       | 0 | 6,464   |
| SELECT SECTOR SPDR TR        | COM | 81369Y209 | 1,208,826  | 18,915  | SH | DFND | 3 | 0       | 0 | 18,915  |
| SELECT SECTOR SPDR TR        | COM | 81369Y407 | 232,013    | 3,479   | SH | DFND | 3 | 0       | 0 | 3,479   |

|                              |     |           |            |         |    |      |   |         |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| SELECT SECTOR SPDR TR        | COM | 81369Y704 | 465,195    | 8,753   | SH | DFND | 3 | 0       | 0 | 8,753   |
| SELECT SECTOR SPDR TR        | COM | 81369Y704 | 232,638    | 4,377   | SH | DFND | 2 | 0       | 0 | 4,377   |
| SELECT SECTOR SPDR TR        | COM | 81369Y407 | 93,099     | 1,396   | SH | DFND | 2 | 0       | 0 | 1,396   |
| SELECT SECTOR SPDR TR        | COM | 81369Y308 | 1,089,363  | 24,149  | SH | DFND | 2 | 0       | 0 | 24,149  |
| SELECT SECTOR SPDR TR        | COM | 81369Y100 | 90,204     | 1,819   | SH | DFND | 2 | 0       | 0 | 1,819   |
| SELECT SECTOR SPDR TR        | COM | 81369Y605 | 4,620,723  | 199,427 | SH | DFND | 2 | 0       | 0 | 199,427 |
| SELECT SECTOR SPDR TR        | COM | 81369Y803 | 1,007,383  | 25,248  | SH | DFND | 2 | 0       | 0 | 25,248  |
| SELECT SECTOR SPDR TR        | COM | 81369Y886 | 2,327,352  | 55,295  | SH | DFND | 2 | 0       | 0 | 55,295  |
| SELECT SECTOR SPDR TR        | COM | 81369Y209 | 1,443,877  | 22,592  | SH | DFND | 2 | 0       | 0 | 22,592  |
| SELECT SECTOR SPDR TR        | COM | 81369Y506 | 1,054,279  | 11,634  | SH | DFND | 2 | 0       | 0 | 11,634  |
| SELECT SECTOR SPDR TR        | COM | 81369Y308 | 30,359     | 673     | SH | DFND | 5 | 0       | 0 | 673     |
| SELECT SECTOR SPDR TR        | COM | 81369Y209 | 25,500     | 399     | SH | DFND | 5 | 0       | 0 | 399     |
| SELECT SECTOR SPDR TR        | COM | 81369Y407 | 2,307,741  | 34,604  | SH | DFND | 5 | 0       | 0 | 34,604  |
| SELECT SECTOR SPDR TR        | COM | 81369Y100 | 71,509     | 1,442   | SH | DFND | 5 | 0       | 0 | 1,442   |
| SELECT SECTOR SPDR TR        | COM | 81369Y605 | 2,385,590  | 102,960 | SH | DFND | 5 | 0       | 0 | 102,960 |
| SELECT SECTOR SPDR TR        | COM | 81369Y506 | 96,148     | 1,061   | SH | DFND | 5 | 0       | 0 | 1,061   |
| SELECT SECTOR SPDR TR        | COM | 81369Y704 | 20,356     | 383     | SH | DFND | 5 | 0       | 0 | 383     |
| SELECT SECTOR SPDR TR        | COM | 81369Y803 | 2,842,350  | 71,237  | SH | DFND | 5 | 0       | 0 | 71,237  |
| SELECTIVE INS GROUP INC      | COM | 816300107 | 163,925    | 7,404   | SH | DFND | 3 | 0       | 0 | 7,404   |
| SELECTIVE INSURANCE GROUP    | COM | 816300107 | 956,005    | 43,180  | SH | SOLE | 1 | 43,180  | 0 | 0       |
| SEMGROUP CORP CLASS A        | COM | 81663A105 | 2,319,486  | 27,855  | SH | SOLE | 1 | 27,855  | 0 | 0       |
| SEMICONDUCTOR MFG INTL CORP  | COM | 81663N206 | 2,545      | 500     | SH | DFND | 4 | 0       | 0 | 500     |
| SEMICONDUCTOR MFG INTL CORP  | COM | 81663N206 | 5,166      | 1,015   | SH | DFND | 3 | 0       | 0 | 1,015   |
| SEMPRA ENERGY                | COM | 816851109 | 12,717,469 | 120,682 | SH | SOLE | 1 | 120,682 | 0 | 0       |
| SEMPRA ENERGY                | COM | 816851109 | 2,845      | 27      | SH | DFND | 4 | 0       | 0 | 27      |
| SEMPRA ENERGY                | COM | 816851109 | 1,980,654  | 18,795  | SH | DFND | 3 | 0       | 0 | 18,795  |
| SEMPRA ENERGY                | COM | 816851109 | 79,381     | 753     | SH | DFND | 2 | 0       | 0 | 753     |
| SEMTECH CORP                 | COM | 816850101 | 4,803,487  | 176,924 | SH | SOLE | 1 | 176,924 | 0 | 0       |
| SEMTECH CORP                 | COM | 816850101 | 27,150     | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000   |
| SENECA FOODS CORP CL A       | COM | 817070501 | 175,919    | 6,151   | SH | SOLE | 1 | 6,151   | 0 | 0       |
| SENIOR HOUSING PROP TRUST    | COM | 81721M109 | 8,562,995  | 409,321 | SH | SOLE | 1 | 409,321 | 0 | 0       |
| SENIOR HSG PPTYS TR          | COM | 81721M109 | 71,337     | 3,410   | SH | DFND | 4 | 0       | 0 | 3,410   |
| SENIOR HSG PPTYS TR          | COM | 81721M109 | 56,212     | 2,687   | SH | DFND | 3 | 0       | 0 | 2,687   |
| SENIOR HSG PPTYS TR          | COM | 81721M109 | 5,565      | 266     | SH | DFND | 2 | 0       | 0 | 266     |
| SENOYX INC                   | COM | 81724Q107 | 227,903    | 27,793  | SH | SOLE | 1 | 27,793  | 0 | 0       |
| SENSATA TECHNOLOGIES HLDG NV | COM | N7902X106 | 757        | 17      | SH | DFND | 2 | 0       | 0 | 17      |
| SENSIENT TECHNOLOGIES CORP   | COM | 81725T100 | 6,676,091  | 127,528 | SH | SOLE | 1 | 127,528 | 0 | 0       |
| SENSIENT TECHNOLOGIES CORP   | COM | 81725T100 | 26,175     | 500     | SH | DFND | 3 | 0       | 0 | 500     |
| SEQUENOM INC                 | COM | 817337405 | 225,958    | 76,080  | SH | SOLE | 1 | 76,080  | 0 | 0       |
| SEQUENOM INC                 | COM | 817337405 | 14,850     | 5,000   | SH | DFND | 4 | 0       | 0 | 5,000   |
| SEQUENOM INC                 | COM | 817337405 | 99,145     | 33,382  | SH | DFND | 3 | 0       | 0 | 33,382  |
| SEQUENOM INC                 | COM | 817337405 | 10,603     | 3,570   | SH | DFND | 2 | 0       | 0 | 3,570   |
| SEQUENTIAL BRANDS GROUP IN   | COM | 817340201 | 137,900    | 11,032  | SH | SOLE | 1 | 11,032  | 0 | 0       |
| SERVICE CORP INTERNATIONAL   | COM | 817565104 | 8,912,391  | 421,589 | SH | SOLE | 1 | 421,589 | 0 | 0       |
| SERVICE CORP INTL            | COM | 817565104 | 42,280     | 2,000   | SH | DFND | 4 | 0       | 0 | 2,000   |
| SERVICE CORP INTL            | COM | 817565104 | 3,382      | 160     | SH | DFND | 3 | 0       | 0 | 160     |
| SERVICENOW INC               | COM | 81762P102 | 208,845    | 3,553   | SH | SOLE | 1 | 3,553   | 0 | 0       |
| SERVICENOW INC               | COM | 81762P102 | 5,878      | 100     | SH | DFND | 3 | 0       | 0 | 100     |
| SERVICENOW INC               | COM | 81762P102 | 21,102     | 359     | SH | DFND | 2 | 0       | 0 | 359     |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| SERVICESTOURCE INTERNATIONAL | COM | 81763U100 | 144,497    | 44,736  | SH | SOLE | 1 | 44,736  | 0 | 0      |
| SERVISFIRST BANCSHARES INC   | COM | 81768T108 | 35,280     | 1,225   | SH | SOLE | 1 | 1,225   | 0 | 0      |
| SEVENTY SEVEN ENERGY INC     | COM | 818097107 | 27,396     | 1,154   | SH | SOLE | 1 | 1,154   | 0 | 0      |
| SEVENTY SEVEN ENERGY INC     | COM | 818097107 | 4,487      | 189     | SH | DFND | 4 | 0       | 0 | 189    |
| SEVENTY SEVEN ENERGY INC     | COM | 818097107 | 25,734     | 1,084   | SH | DFND | 3 | 0       | 0 | 1,084  |
| SEVENTY SEVEN ENERGY INC     | COM | 818097107 | 101,963    | 4,295   | SH | DFND | 2 | 0       | 0 | 4,295  |
| SFX ENTERTAINMENT INC        | COM | 784178303 | 144,973    | 28,879  | SH | SOLE | 1 | 28,879  | 0 | 0      |
| SHAW COMMUNICATIONS INC      | COM | 82028K200 | 73,214     | 2,992   | SH | DFND | 4 | 0       | 0 | 2,992  |
| SHAW COMMUNICATIONS INC      | COM | 82028K200 | 756,098    | 30,899  | SH | DFND | 3 | 0       | 0 | 30,899 |
| SHAW COMMUNICATIONS INC      | COM | 82028K200 | 1,615      | 66      | SH | DFND | 2 | 0       | 0 | 66     |
| SHAW COMMUNICATIONS INC B    | COM | 82028K952 | 756,159    | 30,851  | SH | SOLE | 1 | 30,851  | 0 | 0      |
| SHENANDOAH TELECOMMUNICATI   | COM | 82312B106 | 390,782    | 15,751  | SH | SOLE | 1 | 15,751  | 0 | 0      |
| SHERWIN WILLIAMS CO          | COM | 824348106 | 588,438    | 2,687   | SH | DFND | 4 | 0       | 0 | 2,687  |
| SHERWIN WILLIAMS CO          | COM | 824348106 | 22,994     | 105     | SH | DFND | 3 | 0       | 0 | 105    |
| SHERWIN WILLIAMS CO          | COM | 824348106 | 1,014,678  | 4,633   | SH | DFND | 2 | 0       | 0 | 4,633  |
| SHERWIN WILLIAMS CO/THE      | COM | 824348106 | 7,877,508  | 35,972  | SH | SOLE | 1 | 35,972  | 0 | 0      |
| SHILOH INDUSTRIES INC        | COM | 824543102 | 92,279     | 5,425   | SH | SOLE | 1 | 5,425   | 0 | 0      |
| SHINHAN FINANCIAL GROUP CO L | COM | 824596100 | 7,592      | 167     | SH | DFND | 4 | 0       | 0 | 167    |
| SHINHAN FINANCIAL GROUP CO L | COM | 824596100 | 9,092      | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| SHIP FINANCE INTERNATIONAL L | COM | G81075106 | 50,760     | 3,000   | SH | DFND | 4 | 0       | 0 | 3,000  |
| SHIP FINANCE INTERNATIONAL L | COM | G81075106 | 9,238      | 546     | SH | DFND | 3 | 0       | 0 | 546    |
| SHIP FINANCE INTERNATIONAL L | COM | G81075106 | 880,955    | 52,066  | SH | DFND | 2 | 0       | 0 | 52,066 |
| SHIP FINANCE INTERNATIONAL L | COM | G81075106 | 3,333      | 197     | SH | DFND | 5 | 0       | 0 | 197    |
| SHIP FINANCE INTL LTD        | COM | G81075106 | 653,704    | 38,635  | SH | SOLE | 1 | 38,635  | 0 | 0      |
| SHIRE PLC                    | COM | 82481R106 | 6,994      | 27      | SH | DFND | 4 | 0       | 0 | 27     |
| SHIRE PLC                    | COM | 82481R106 | 31,604     | 122     | SH | DFND | 2 | 0       | 0 | 122    |
| SHOE CARNIVAL INC            | COM | 824889109 | 176,070    | 9,886   | SH | SOLE | 1 | 9,886   | 0 | 0      |
| SHORETEL INC                 | COM | 825211105 | 271,786    | 40,870  | SH | SOLE | 1 | 40,870  | 0 | 0      |
| SHUTTERFLY INC               | COM | 82568P304 | 1,227,371  | 25,182  | SH | SOLE | 1 | 25,182  | 0 | 0      |
| SHUTTERSTOCK INC             | COM | 825690100 | 709,945    | 9,946   | SH | SOLE | 1 | 9,946   | 0 | 0      |
| SIBANYE GOLD LTD             | COM | 825724206 | 8,946      | 1,055   | SH | DFND | 4 | 0       | 0 | 1,055  |
| SIERRA BANCORP               | COM | 82620P102 | 133,007    | 7,936   | SH | SOLE | 1 | 7,936   | 0 | 0      |
| SIERRA WIRELESS INC          | COM | 826516106 | 4,573      | 171     | SH | DFND | 4 | 0       | 0 | 171    |
| SIERRA WIRELESS INC          | COM | 826516106 | 235,312    | 8,800   | SH | DFND | 3 | 0       | 0 | 8,800  |
| SIERRA WIRELESS INC          | COM | 826516106 | 6,819      | 255     | SH | DFND | 2 | 0       | 0 | 255    |
| SIFCO INDUSTRIES             | COM | 826546103 | 49,876     | 1,657   | SH | SOLE | 1 | 1,657   | 0 | 0      |
| SIGMA ALDRICH                | COM | 826552101 | 8,589,848  | 63,156  | SH | SOLE | 1 | 63,156  | 0 | 0      |
| SIGMA ALDRICH CORP           | COM | 826552101 | 634,079    | 4,662   | SH | DFND | 4 | 0       | 0 | 4,662  |
| SIGMA ALDRICH CORP           | COM | 826552101 | 56,988     | 419     | SH | DFND | 3 | 0       | 0 | 419    |
| SIGMA ALDRICH CORP           | COM | 826552101 | 208,609    | 1,534   | SH | DFND | 5 | 0       | 0 | 1,534  |
| SIGMA DESIGNS INC            | COM | 826565103 | 129        | 30      | SH | DFND | 2 | 0       | 0 | 30     |
| SIGNATURE BANK               | COM | 82669G104 | 11,239,954 | 100,303 | SH | SOLE | 1 | 100,303 | 0 | 0      |
| SIGNET JEWELERS LIMITED      | COM | G81276100 | 7,746      | 68      | SH | DFND | 4 | 0       | 0 | 68     |
| SIGNET JEWELERS LTD          | COM | G81276100 | 18,253,280 | 160,243 | SH | SOLE | 1 | 160,243 | 0 | 0      |



|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| SILGAN HOLDINGS INC          | COM | 827048109 | 4,097,319  | 87,177  | SH | SOLE | 1 | 87,177  | 0 | 0      |
| SILICOM LTD                  | COM | M84116108 | 228,303    | 7,832   | SH | DFND | 3 | 0       | 0 | 7,832  |
| SILICOM LTD                  | COM | M84116108 | 395,099    | 13,554  | SH | DFND | 2 | 0       | 0 | 13,554 |
| SILICON GRAPHICS INTERNATI   | COM | 82706L108 | 208,496    | 22,589  | SH | SOLE | 1 | 22,589  | 0 | 0      |
| SILICON IMAGE INC            | COM | 82705T102 | 258,073    | 51,205  | SH | SOLE | 1 | 51,205  | 0 | 0      |
| SILICON LABORATORIES INC     | COM | 826919102 | 4,394,322  | 108,128 | SH | SOLE | 1 | 108,128 | 0 | 0      |
| SILICON LABORATORIES INC     | COM | 826919102 | 935        | 23      | SH | DFND | 2 | 0       | 0 | 23     |
| SILICON MOTION TECHNOLOGY CO | COM | 82706C108 | 10,776     | 400     | SH | DFND | 4 | 0       | 0 | 400    |
| SILICON MOTION TECHNOLOGY CO | COM | 82706C108 | 59,268     | 2,200   | SH | DFND | 3 | 0       | 0 | 2,200  |
| SILICONWARE PRECISION INDS L | COM | 827084864 | 17,091     | 2,506   | SH | DFND | 4 | 0       | 0 | 2,506  |
| SILICONWARE PRECISION INDS L | COM | 827084864 | 14,990     | 2,198   | SH | DFND | 2 | 0       | 0 | 2,198  |
| SILVER BAY REALTY TRUST CO   | COM | 82735Q102 | 407,503    | 25,139  | SH | SOLE | 1 | 25,139  | 0 | 0      |
| SILVER BAY RLTY TR CORP      | COM | 82735Q102 | 1,216      | 75      | SH | DFND | 4 | 0       | 0 | 75     |
| SILVER BAY RLTY TR CORP      | COM | 82735Q102 | 308        | 19      | SH | DFND | 5 | 0       | 0 | 19     |
| SILVER BULL RES INC          | COM | 827458100 | 660        | 3,000   | SH | DFND | 3 | 0       | 0 | 3,000  |
| SILVER SPRING NETWORKS INC   | COM | 82817Q103 | 220,860    | 22,887  | SH | SOLE | 1 | 22,887  | 0 | 0      |
| SILVER STD RES INC           | COM | 82823L106 | 293        | 48      | SH | DFND | 4 | 0       | 0 | 48     |
| SILVER STD RES INC           | COM | 82823L106 | 100,650    | 16,500  | SH | DFND | 3 | 0       | 0 | 16,500 |
| SILVER WHEATON CORP          | COM | 828336958 | 97,004     | 4,863   | SH | SOLE | 1 | 4,863   | 0 | 0      |
| SILVER WHEATON CORP          | COM | 828336107 | 54,867     | 2,753   | SH | DFND | 4 | 0       | 0 | 2,753  |
| SILVER WHEATON CORP          | COM | 828336107 | 244,451    | 12,266  | SH | DFND | 3 | 0       | 0 | 12,266 |
| SILVER WHEATON CORP          | COM | 828336107 | 90,200     | 4,526   | SH | DFND | 2 | 0       | 0 | 4,526  |
| SILVERCORP METALS INC        | COM | 82835P103 | 6,837      | 4,300   | SH | DFND | 3 | 0       | 0 | 4,300  |
| SILVERCORP METALS INC        | COM | 82835P103 | 8,287      | 5,212   | SH | DFND | 2 | 0       | 0 | 5,212  |
| SILVERCREST ASSET MANAGEME   | COM | 828359109 | 50,149     | 3,682   | SH | SOLE | 1 | 3,682   | 0 | 0      |
| SIMMONS FIRST NATL CORP CL   | COM | 828730200 | 482,502    | 12,526  | SH | SOLE | 1 | 12,526  | 0 | 0      |
| SIMON PPTY GROUP INC NEW     | COM | 828806109 | 122,657    | 746     | SH | DFND | 4 | 0       | 0 | 746    |
| SIMON PPTY GROUP INC NEW     | COM | 828806109 | 133,673    | 813     | SH | DFND | 3 | 0       | 0 | 813    |
| SIMON PPTY GROUP INC NEW     | COM | 828806109 | 15,291     | 93      | SH | DFND | 2 | 0       | 0 | 93     |
| SIMON PPTY GROUP INC NEW     | COM | 828806109 | 329        | 2       | SH | DFND | 5 | 0       | 0 | 2      |
| SIMON PROPERTY GROUP INC     | COM | 828806109 | 17,038,187 | 103,626 | SH | SOLE | 1 | 103,626 | 0 | 0      |
| SIMPSON MANUFACTURING CO I   | COM | 829073105 | 925,950    | 31,765  | SH | SOLE | 1 | 31,765  | 0 | 0      |
| SINA CORP                    | COM | G81477104 | 12,342     | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| SINCLAIR BROADCAST GROUP     | COM | 829226109 | 1,171,076  | 44,886  | SH | SOLE | 1 | 44,886  | 0 | 0      |
| SINCLAIR BROADCAST GROUP INC | COM | 829226109 | 216,547    | 8,300   | SH | DFND | 3 | 0       | 0 | 8,300  |
| SINOCOKING COAL & COKE CH IN | COM | 829357102 | 30         | 8       | SH | DFND | 3 | 0       | 0 | 8      |
| SINOVAC BIOTECH LTD          | COM | P8696W104 | 24,531     | 5,100   | SH | DFND | 3 | 0       | 0 | 5,100  |
| SIRIUS XM HLDGS INC          | COM | 82968B103 | 112,647    | 32,277  | SH | DFND | 4 | 0       | 0 | 32,277 |
| SIRIUS XM HLDGS INC          | COM | 82968B103 | 55,892     | 16,015  | SH | DFND | 3 | 0       | 0 | 16,015 |
| SIRIUS XM HLDGS INC          | COM | 82968B103 | 100,798    | 28,882  | SH | DFND | 2 | 0       | 0 | 28,882 |
| SIRIUS XM HLDGS INC          | COM | 82968B103 | 2,094      | 600     | SH | DFND | 5 | 0       | 0 | 600    |
| SIRIUS XM HOLDINGS INC       | COM | 82968B103 | 1,400,282  | 401,227 | SH | SOLE | 1 | 401,227 | 0 | 0      |

|                             |     |           |            |         |    |      |   |         |   |        |
|-----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| SIRONA DENTAL SYSTEMS INC   | COM | 82966C103 | 8,487,249  | 110,684 | SH | SOLE | 1 | 110,684 | 0 | 0      |
| SIRONA DENTAL SYSTEMS INC   | COM | 82966C103 | 24,001     | 313     | SH | DFND | 4 | 0       | 0 | 313    |
| SIX FLAGS ENTERTAINMENT CO  | COM | 83001A102 | 45,739     | 1,330   | SH | SOLE | 1 | 1,330   | 0 | 0      |
| SIX FLAGS ENTMT CORP NEW    | COM | 83001A102 | 9,560      | 278     | SH | DFND | 4 | 0       | 0 | 278    |
| SIX FLAGS ENTMT CORP NEW    | COM | 83001A102 | 1,926      | 56      | SH | DFND | 3 | 0       | 0 | 56     |
| SIX FLAGS ENTMT CORP NEW    | COM | 83001A102 | 1,926      | 56      | SH | DFND | 2 | 0       | 0 | 56     |
| SIZMEK INC                  | COM | 83013P105 | 131,077    | 16,935  | SH | SOLE | 1 | 16,935  | 0 | 0      |
| SJW CORP                    | COM | 784305104 | 275,364    | 10,248  | SH | SOLE | 1 | 10,248  | 0 | 0      |
| SJW CORP                    | COM | 784305104 | 914        | 34      | SH | DFND | 3 | 0       | 0 | 34     |
| SK TELECOM LTD              | COM | 78440P108 | 1,365      | 45      | SH | DFND | 4 | 0       | 0 | 45     |
| SKECHERS U S A INC          | COM | 830566105 | 34,652     | 650     | SH | DFND | 3 | 0       | 0 | 650    |
| SKECHERS U S A INC          | COM | 830566105 | 70,849     | 1,329   | SH | DFND | 2 | 0       | 0 | 1,329  |
| SKECHERS USA INC CL A       | COM | 830566105 | 1,608,363  | 30,170  | SH | SOLE | 1 | 30,170  | 0 | 0      |
| SKILLED HEALTHCARE GROUP CL | COM | 83066R107 | 101,026    | 15,307  | SH | SOLE | 1 | 15,307  | 0 | 0      |
| SKULLCANDY INC              | COM | 83083J104 | 101,511    | 13,031  | SH | SOLE | 1 | 13,031  | 0 | 0      |
| SKULLCANDY INC              | COM | 83083J104 | 382        | 49      | SH | DFND | 3 | 0       | 0 | 49     |
| SKYLINE CORP                | COM | 830830105 | 1,033      | 250     | SH | DFND | 2 | 0       | 0 | 250    |
| SKYWEST INC                 | COM | 830879102 | 305,233    | 39,233  | SH | SOLE | 1 | 39,233  | 0 | 0      |
| SKYWORKS SOLUTIONS INC      | COM | 83088M102 | 21,922,118 | 377,642 | SH | SOLE | 1 | 377,642 | 0 | 0      |
| SKYWORKS SOLUTIONS INC      | COM | 83088M102 | 48,878     | 842     | SH | DFND | 4 | 0       | 0 | 842    |
| SKYWORKS SOLUTIONS INC      | COM | 83088M102 | 140,075    | 2,413   | SH | DFND | 3 | 0       | 0 | 2,413  |
| SKYWORKS SOLUTIONS INC      | COM | 83088M102 | 9,752      | 168     | SH | DFND | 2 | 0       | 0 | 168    |
| SKYWORKS SOLUTIONS INC      | COM | 83088M102 | 144,254    | 2,485   | SH | DFND | 5 | 0       | 0 | 2,485  |
| SL GREEN REALTY CORP        | COM | 78440X101 | 19,456,581 | 192,031 | SH | SOLE | 1 | 192,031 | 0 | 0      |
| SL GREEN RLTY CORP          | COM | 78440X101 | 3,648      | 36      | SH | DFND | 2 | 0       | 0 | 36     |
| SLM CORP                    | COM | 78442P106 | 7,252,443  | 847,248 | SH | SOLE | 1 | 847,248 | 0 | 0      |
| SLM CORP                    | COM | 78442P106 | 515,440    | 60,215  | SH | DFND | 4 | 0       | 0 | 60,215 |
| SLM CORP                    | COM | 78442P106 | 1,284      | 150     | SH | DFND | 3 | 0       | 0 | 150    |
| SLM CORP                    | COM | 78442P106 | 8,560      | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| SM ENERGY CO                | COM | 78454L100 | 10,470,408 | 134,236 | SH | SOLE | 1 | 134,236 | 0 | 0      |
| SM ENERGY CO                | COM | 78454L100 | 42,198     | 541     | SH | DFND | 4 | 0       | 0 | 541    |
| SM ENERGY CO                | COM | 78454L100 | 721,110    | 9,245   | SH | DFND | 3 | 0       | 0 | 9,245  |
| SM ENERGY CO                | COM | 78454L100 | 3,588      | 46      | SH | DFND | 2 | 0       | 0 | 46     |
| SMART TECHNOLOGIES INC      | COM | 83172R108 | 164        | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| SMITH & NEPHEW PLC          | COM | 83175M205 | 27,377     | 325     | SH | DFND | 4 | 0       | 0 | 325    |
| SMITH & NEPHEW PLC          | COM | 83175M205 | 6,398      | 76      | SH | DFND | 3 | 0       | 0 | 76     |
| SMITH & WESSON HLDG CORP    | COM | 831756101 | 2,832      | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| SMITH & WESSON HLDG CORP    | COM | 831756101 | 236,802    | 25,085  | SH | DFND | 3 | 0       | 0 | 25,085 |
| SMITH & WESSON HLDG CORP    | COM | 831756101 | 9,298      | 985     | SH | DFND | 2 | 0       | 0 | 985    |
| SMITH (A.O.) CORP           | COM | 831865209 | 7,156,301  | 151,360 | SH | SOLE | 1 | 151,360 | 0 | 0      |
| SMITH + WESSON HOLDING COR  | COM | 831756101 | 339,056    | 35,917  | SH | SOLE | 1 | 35,917  | 0 | 0      |
| SMITH A O                   | COM | 831865209 | 2,459      | 52      | SH | DFND | 4 | 0       | 0 | 52     |
| SMITH A O                   | COM | 831865209 | 86,664     | 1,833   | SH | DFND | 3 | 0       | 0 | 1,833  |
| SMITH MICRO SOFTWARE INC    | COM | 832154108 | 223        | 250     | SH | DFND | 4 | 0       | 0 | 250    |
| SMITH MICRO SOFTWARE        | COM | 832154108 | 267        | 300     | SH | DFND | 2 | 0       | 0 | 300    |

| INC                          |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| SMUCKER J M CO               | COM | 832696405 | 166,209   | 1,679   | SH | DFND | 4 | 0       | 0 | 1,679  |
| SMUCKER J M CO               | COM | 832696405 | 268,350   | 2,711   | SH | DFND | 3 | 0       | 0 | 2,711  |
| SMUCKER J M CO               | COM | 832696405 | 27,143    | 274     | SH | DFND | 2 | 0       | 0 | 274    |
| SMUCKER J M CO               | COM | 832696405 | 594       | 6       | SH | DFND | 5 | 0       | 0 | 6      |
| SNAP ON INC                  | COM | 833034101 | 6,917,664 | 57,133  | SH | SOLE | 1 | 57,133  | 0 | 0      |
| SNAP ON INC                  | COM | 833034101 | 127,255   | 1,051   | SH | DFND | 3 | 0       | 0 | 1,051  |
| SNAP ON INC                  | COM | 833034101 | 5,449     | 45      | SH | DFND | 2 | 0       | 0 | 45     |
| SNAP ON INC                  | COM | 833034101 | 77,733    | 642     | SH | DFND | 5 | 0       | 0 | 642    |
| SNYDERS LANCE INC            | COM | 833551104 | 981,799   | 37,049  | SH | SOLE | 1 | 37,049  | 0 | 0      |
| SNYDERS-LANCE INC            | COM | 833551104 | 16,087    | 607     | SH | DFND | 2 | 0       | 0 | 607    |
| SOCIEDAD QUIMICA MINERA DE C | COM | 833635105 | 2,431     | 93      | SH | DFND | 4 | 0       | 0 | 93     |
| SOCIEDAD QUIMICA MINERA DE C | COM | 833635105 | 2,614     | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| SODASTREAM INTERNATIONAL LTD | COM | M9068E105 | 5,898     | 200     | SH | DFND | 4 | 0       | 0 | 200    |
| SODASTREAM INTERNATIONAL LTD | COM | M9068E105 | 10,322    | 350     | SH | DFND | 3 | 0       | 0 | 350    |
| SODASTREAM INTERNATIONAL LTD | COM | M9068E105 | 120,909   | 4,100   | SH | DFND | 2 | 0       | 0 | 4,100  |
| SOHU COM INC                 | COM | 83408W103 | 14,717    | 293     | SH | DFND | 2 | 0       | 0 | 293    |
| SOLAR CAP LTD                | COM | 83413U100 | 68,257    | 3,654   | SH | DFND | 3 | 0       | 0 | 3,654  |
| SOLAR SR CAP LTD             | COM | 83416M105 | 30,780    | 2,000   | SH | DFND | 4 | 0       | 0 | 2,000  |
| SOLARCITY CORP               | COM | 83416T100 | 46,190    | 775     | SH | SOLE | 1 | 775     | 0 | 0      |
| SOLARCITY CORP               | COM | 83416T100 | 95,777    | 1,607   | SH | DFND | 4 | 0       | 0 | 1,607  |
| SOLARCITY CORP               | COM | 83416T100 | 72,772    | 1,221   | SH | DFND | 3 | 0       | 0 | 1,221  |
| SOLARCITY CORP               | COM | 83416T100 | 20,741    | 348     | SH | DFND | 2 | 0       | 0 | 348    |
| SOLARWINDS INC               | COM | 83416B109 | 5,495,851 | 130,698 | SH | SOLE | 1 | 130,698 | 0 | 0      |
| SOLARWINDS INC               | COM | 83416B109 | 21,025    | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| SOLARWINDS INC               | COM | 83416B109 | 16,820    | 400     | SH | DFND | 3 | 0       | 0 | 400    |
| SOLAZYME INC                 | COM | 83415T101 | 370,471   | 49,661  | SH | SOLE | 1 | 49,661  | 0 | 0      |
| SOLAZYME INC                 | COM | 83415T101 | 625,148   | 83,800  | SH | DFND | 2 | 0       | 0 | 83,800 |
| SOLERA HOLDINGS INC          | COM | 83421A104 | 7,704,976 | 136,710 | SH | SOLE | 1 | 136,710 | 0 | 0      |
| SOLITARIO EXPL & RTY CORP    | COM | 8342EP107 | 4,025     | 3,354   | SH | DFND | 3 | 0       | 0 | 3,354  |
| SONIC AUTOMOTIVE INC         | COM | 83545G102 | 10,417    | 425     | SH | DFND | 2 | 0       | 0 | 425    |
| SONIC AUTOMOTIVE INC CLASS   | COM | 83545G102 | 734,271   | 29,958  | SH | SOLE | 1 | 29,958  | 0 | 0      |
| SONIC CORP                   | COM | 835451105 | 925,413   | 41,387  | SH | SOLE | 1 | 41,387  | 0 | 0      |
| SONIC CORP                   | COM | 835451105 | 33,942    | 1,518   | SH | DFND | 4 | 0       | 0 | 1,518  |
| SONIC CORP                   | COM | 835451105 | 83,515    | 3,735   | SH | DFND | 2 | 0       | 0 | 3,735  |
| SONOCO PRODS CO              | COM | 835495102 | 30,921    | 787     | SH | DFND | 3 | 0       | 0 | 787    |
| SONOCO PRODS CO              | COM | 835495102 | 139,990   | 3,563   | SH | DFND | 2 | 0       | 0 | 3,563  |
| SONOCO PRODS CO              | COM | 835495102 | 11,080    | 282     | SH | DFND | 5 | 0       | 0 | 282    |
| SONOCO PRODUCTS CO           | COM | 835495102 | 8,029,894 | 204,375 | SH | SOLE | 1 | 204,375 | 0 | 0      |
| SONUS NETWORKS INC           | COM | 835916107 | 549,461   | 160,661 | SH | SOLE | 1 | 160,661 | 0 | 0      |
| SONUS NETWORKS INC           | COM | 835916107 | 342       | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| SONY CORP                    | COM | 682150008 | 1,829,886 | 100,800 | SH | SOLE | 1 | 100,800 | 0 | 0      |
| SONY CORP                    | COM | 835699307 | 4,510     | 250     | SH | DFND | 3 | 0       | 0 | 250    |
| SONY CORP                    | COM | 835699307 | 1,804     | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| SOTHEBY S                    | COM | 835898107 | 5,752,742 | 161,051 | SH | SOLE | 1 | 161,051 | 0 | 0      |
| SOTHEBYS                     | COM | 835898107 | 393       | 11      | SH | DFND | 4 | 0       | 0 | 11     |
| SOTHERLY HOTELS INC          | COM | 83600C103 | 33,540    | 4,300   | SH | DFND | 3 | 0       | 0 | 4,300  |
| SOUFUN HLDGS LTD             | COM | 836034108 | 19,900    | 2,000   | SH | DFND | 2 | 0       | 0 | 2,000  |
| SOUTH JERSEY INDS INC        | COM | 838518108 | 27,747    | 520     | SH | DFND | 4 | 0       | 0 | 520    |
| SOUTH JERSEY INDS INC        | COM | 838518108 | 314,594   | 5,896   | SH | DFND | 2 | 0       | 0 | 5,896  |
| SOUTH JERSEY INDUSTRIES      | COM | 838518108 | 1,352,036 | 25,338  | SH | SOLE | 1 | 25,338  | 0 | 0      |
| SOUTH STATE CORP             | COM | 840441109 | 881,747   | 15,768  | SH | SOLE | 1 | 15,768  | 0 | 0      |

|                              |        |           |            |         |    |      |      |         |   |        |     |
|------------------------------|--------|-----------|------------|---------|----|------|------|---------|---|--------|-----|
| SOUTHCROSS ENERGY PARTNERS L | COM    | 84130C100 | 10,910     | 511     | SH | DFND | 5    | 0       | 0 | 511    |     |
| SOUTHERN CO                  | COM    | 842587107 | 1,459,238  | 33,430  | SH | DFND | 4    | 0       | 0 | 33,430 |     |
| SOUTHERN CO                  | COM    | 842587107 | 1,267,088  | 29,028  | SH | DFND | 3    | 0       | 0 | 29,028 |     |
| SOUTHERN CO                  | COM    | 842587107 | 1,593,904  | 36,516  | SH | DFND | 2    | 0       | 0 | 36,516 |     |
| SOUTHERN CO                  | COM    | 842587107 | 8,491      | 195     | SH | DFND | 5    | 0       | 0 | 195    |     |
| SOUTHERN CO/THE              | COM    | 842587107 | 13,450,180 | 308,137 | SH | SOLE | 1    | 308,137 | 0 | 0      |     |
| SOUTHERN COPPER CORP         | COM    | 84265V105 | 83,643     | 2,821   | SH | DFND | 4    | 0       | 0 | 2,821  |     |
| SOUTHERN COPPER CORP         | COM    | 84265V105 | 123,107    | 4,152   | SH | DFND | 3    | 0       | 0 | 4,152  |     |
| SOUTHERN COPPER CORP         | COM    | 84265V105 | 158,657    | 5,351   | SH | DFND | 2    | 0       | 0 | 5,351  |     |
| SOUTHSIDE BANCSHARES INC     | COM    | 84470P109 | 409,141    | 12,305  | SH | SOLE | 1    | 12,305  | 0 | 0      |     |
| SOUTHWEST AIRLINES CO        | COM    | 844741108 | 8,544,215  | 253,012 | SH | SOLE | 1    | 253,012 | 0 | 0      |     |
| SOUTHWEST AIRLS CO           | COM    | 844741108 | 27,658     | 819     | SH | DFND | 4    | 0       | 0 | 819    |     |
| SOUTHWEST AIRLS CO           | COM    | 844741108 | 447,801    | 13,260  | SH | DFND | 3    | 0       | 0 | 13,260 |     |
| SOUTHWEST AIRLS CO           | COM    | 844741108 | 277,860    | 8,228   | SH | DFND | 2    | 0       | 0 | 8,228  |     |
| SOUTHWEST AIRLS CO           | COM    | 844741108 | 15,061     | 446     | SH | DFND | 5    | 0       | 0 | 446    |     |
| SOUTHWEST BANCORP INC/OKLA   | COM    | 844767103 | 212,134    | 12,935  | SH | SOLE | 1    | 12,935  | 0 | 0      |     |
| SOUTHWEST GAS CORP           | COM    | 844895102 | 1,734,500  | 35,704  | SH | SOLE | 1    | 35,704  | 0 | 0      |     |
| SOUTHWEST GAS CORP           | COM    | 844895102 | 11,328     | 233     | SH | DFND | 4    | 0       | 0 | 233    |     |
| SOUTHWEST GAS CORP           | COM    | 844895102 | 7,676      | 158     | SH | DFND | 3    | 0       | 0 | 158    |     |
| SOUTHWESTERN ENERGY CO       | COM    | 845467109 | 5,176,969  | 148,125 | SH | SOLE | 1    | 148,125 | 0 | 0      |     |
| SOUTHWESTERN ENERGY CO       | COM    | 845467109 | 1,817      | 52      | SH | DFND | 4    | 0       | 0 | 52     |     |
| SOUTHWESTERN ENERGY CO       | COM    | 845467109 | 66,405     | 1,900   | SH | DFND | 3    | 0       | 0 | 1,900  |     |
| SOUTHWESTERN ENERGY CO       | COM    | 845467109 | 8,738      | 250     | SH | DFND | 2    | 0       | 0 | 250    |     |
| SOVRAN SELF STORAGE INC      | COM    | 84610H108 | 1,885,547  | 25,357  | SH | SOLE | 1    | 25,357  | 0 | 0      |     |
| SOVRAN SELF STORAGE INC      | COM    | 84610H108 | 11,154     | 150     | SH | DFND | 4    | 0       | 0 | 150    |     |
| SP BANCORP INC               | COM    | 78468K106 | 5,820      | 200     | SH | DFND | 2    | 0       | 0 | 200    |     |
| SP PLUS CORP                 | COM    | 78469C103 | 190,567    | 10,051  | SH | SOLE | 1    | 10,051  | 0 | 0      |     |
| SPANSION INC CLASS A         | COM    | 84649R200 | 899,339    | 39,462  | SH | SOLE | 1    | 39,462  | 0 | 0      |     |
| SPARK NETWORKS INC           | COM    | 84651P100 | 4,640      | 1,000   | SH | DFND | 3    | 0       | 0 | 1,000  |     |
| SPARTAN MOTORS INC           | COM    | 846819100 | 105,210    | 22,529  | SH | SOLE | 1    | 22,529  | 0 | 0      |     |
| SPARTANNASH CO               | COM    | 847215100 | 563,291    | 28,961  | SH | SOLE | 1    | 28,961  | 0 | 0      |     |
| SPARTON CORP                 | COM    | 847235108 | 163,183    | 6,620   | SH | SOLE | 1    | 6,620   | 0 | 0      |     |
| SPARTON CORP                 | COM    | 847235108 | 5,300      | 215     | SH | DFND | 3    | 0       | 0 | 215    |     |
| SPDR DOW JONES INDL AVRG ETF | COM    | 78467X109 | 485,431    | 2,854   | SH | DFND | 4    | 0       | 0 | 2,854  |     |
| SPDR DOW JONES INDL AVRG ETF | COM    | 78467X109 | 1,139,677  | 6,701   | SH | DFND | 3    | 0       | 0 | 6,701  |     |
| SPDR DOW JONES INDL AVRG ETF | COM    | 78467X109 | 530,108    | 3,117   | SH | DFND | 2    | 0       | 0 | 3,117  |     |
| SPDR DOW JONES INDL AVRG ETF | COM    | 78467X109 | 20,068     | 118     | SH | DFND | 5    | 0       | 0 | 118    |     |
| SPDR GOLD TRUST              | COM    | 78463V107 | 2,670,390  | 22,979  | SH | DFND | 4    | 0       | 0 | 22,979 |     |
| SPDR GOLD TRUST              | OPTION | 78463V907 | 760        | 190     | SH | Call | DFND | 3       | 0 | 0      | 190 |
| SPDR GOLD TRUST              | COM    | 78463V107 | 2,473,065  | 21,281  | SH | DFND | 3    | 0       | 0 | 21,281 |     |
| SPDR GOLD TRUST              | COM    | 78463V107 | 4,137,192  | 35,601  | SH | DFND | 2    | 0       | 0 | 35,601 |     |
| SPDR GOLD TRUST              | COM    | 78463V107 | 340,263    | 2,928   | SH | DFND | 5    | 0       | 0 | 2,928  |     |
| SPDR INDEX SHS FDS           | COM    | 78463X202 | 69,038     | 1,739   | SH | DFND | 4    | 0       | 0 | 1,739  |     |
| SPDR INDEX SHS FDS           | COM    | 78463X541 | 18,997     | 390     | SH | DFND | 4    | 0       | 0 | 390    |     |
| SPDR INDEX SHS FDS           | COM    | 78463X855 | 34,034     | 700     | SH | DFND | 4    | 0       | 0 | 700    |     |
| SPDR INDEX SHS FDS           | COM    | 78463X889 | 20,880     | 736     | SH | DFND | 4    | 0       | 0 | 736    |     |
| SPDR INDEX SHS FDS           | COM    | 78463X830 | 9,066      | 200     | SH | DFND | 4    | 0       | 0 | 200    |     |
| SPDR INDEX SHS FDS           | COM    | 78463X863 | 8,613      | 208     | SH | DFND | 4    | 0       | 0 | 208    |     |

|                            |        |           |            |         |    |           |   |   |   |         |
|----------------------------|--------|-----------|------------|---------|----|-----------|---|---|---|---------|
| SPDR INDEX SHS FDS         | COM    | 78463X640 | 51,320     | 2,000   | SH | DFND      | 4 | 0 | 0 | 2,000   |
| SPDR INDEX SHS FDS         | COM    | 78463X103 | 18,522     | 504     | SH | DFND      | 4 | 0 | 0 | 504     |
| SPDR INDEX SHS FDS         | COM    | 78463X848 | 2,234,607  | 63,706  | SH | DFND      | 4 | 0 | 0 | 63,706  |
| SPDR INDEX SHS FDS         | COM    | 78463X509 | 39,893     | 600     | SH | DFND      | 3 | 0 | 0 | 600     |
| SPDR INDEX SHS FDS         | COM    | 78463X749 | 23,362     | 527     | SH | DFND      | 3 | 0 | 0 | 527     |
| SPDR INDEX SHS FDS         | COM    | 78463X756 | 20,871     | 435     | SH | DFND      | 3 | 0 | 0 | 435     |
| SPDR INDEX SHS FDS         | COM    | 78463X772 | 497,261    | 10,745  | SH | DFND      | 3 | 0 | 0 | 10,745  |
| SPDR INDEX SHS FDS         | COM    | 78463X541 | 9,742      | 200     | SH | DFND      | 3 | 0 | 0 | 200     |
| SPDR INDEX SHS FDS         | COM    | 78463X202 | 993        | 25      | SH | DFND      | 3 | 0 | 0 | 25      |
| SPDR INDEX SHS FDS         | COM    | 78463X533 | 18,807     | 514     | SH | DFND      | 3 | 0 | 0 | 514     |
| SPDR INDEX SHS FDS         | COM    | 78463X863 | 13,955     | 337     | SH | DFND      | 3 | 0 | 0 | 337     |
| SPDR INDEX SHS FDS         | COM    | 78463X400 | 7,895      | 103     | SH | DFND      | 3 | 0 | 0 | 103     |
| SPDR INDEX SHS FDS         | COM    | 78463X889 | 4,000      | 141     | SH | DFND      | 3 | 0 | 0 | 141     |
| SPDR INDEX SHS FDS         | COM    | 78463X632 | 5,401      | 287     | SH | DFND      | 3 | 0 | 0 | 287     |
| SPDR INDEX SHS FDS         | COM    | 78463X681 | 179,854    | 3,666   | SH | DFND      | 3 | 0 | 0 | 3,666   |
| SPDR INDEX SHS FDS         | COM    | 78463X749 | 84,260     | 1,901   | SH | DFND      | 2 | 0 | 0 | 1,901   |
| SPDR INDEX SHS FDS         | COM    | 78463X400 | 58,714     | 766     | SH | DFND      | 2 | 0 | 0 | 766     |
| SPDR INDEX SHS FDS         | COM    | 78463X202 | 4,804      | 121     | SH | DFND      | 2 | 0 | 0 | 121     |
| SPDR INDEX SHS FDS         | COM    | 78463X533 | 4,757      | 130     | SH | DFND      | 2 | 0 | 0 | 130     |
| SPDR INDEX SHS FDS         | COM    | 78463X806 | 303,473    | 4,364   | SH | DFND      | 2 | 0 | 0 | 4,364   |
| SPDR INDEX SHS FDS         | COM    | 78463X756 | 105,076    | 2,190   | SH | DFND      | 2 | 0 | 0 | 2,190   |
| SPDR INDEX SHS FDS         | COM    | 78463X772 | 75,945     | 1,641   | SH | DFND      | 2 | 0 | 0 | 1,641   |
| SPDR INDEX SHS FDS         | COM    | 78463X863 | 10,518     | 254     | SH | DFND      | 2 | 0 | 0 | 254     |
| SPDR INDEX SHS FDS         | COM    | 78463X202 | 10,203     | 257     | SH | DFND      | 5 | 0 | 0 | 257     |
| SPDR INDEX SHS FDS         | COM    | 78463X301 | 2,683      | 32      | SH | DFND      | 5 | 0 | 0 | 32      |
| SPDR INDEX SHS FDS         | COM    | 78463X889 | 13,731     | 484     | SH | DFND      | 5 | 0 | 0 | 484     |
| SPDR INDEX SHS FDS         | COM    | 78463X863 | 20,084     | 485     | SH | DFND      | 5 | 0 | 0 | 485     |
| SPDR INDEX SHS FDS         | COM    | 78463X103 | 15,803     | 430     | SH | DFND      | 2 | 0 | 0 | 430     |
| SPDR INDEX SHS FDS         | COM    | 78463X632 | 4,893      | 260     | SH | DFND      | 5 | 0 | 0 | 260     |
| SPDR S&P 500 ETF TR        | COM    | 78462F103 | 24,525,532 | 124,482 | SH | DFND      | 4 | 0 | 0 | 124,482 |
| SPDR S&P 500 ETF TR        | OPTION | 78462F903 | 695        | 4       | SH | Call DFND | 3 | 0 | 0 | 4       |
| SPDR S&P 500 ETF TR        | COM    | 78462F103 | 6,704,671  | 34,030  | SH | DFND      | 3 | 0 | 0 | 34,030  |
| SPDR S&P 500 ETF TR        | COM    | 78462F103 | 5,537,395  | 28,106  | SH | DFND      | 2 | 0 | 0 | 28,106  |
| SPDR S&P 500 ETF TR        | OPTION | 78462F903 | 192        | 8       | SH | Call DFND | 5 | 0 | 0 | 8       |
| SPDR S&P 500 ETF TR        | COM    | 78462F103 | 4,078,834  | 20,703  | SH | DFND      | 5 | 0 | 0 | 20,703  |
| SPDR S&P MIDCAP 400 ETF TR | COM    | 78467Y107 | 2,454,326  | 9,844   | SH | DFND      | 4 | 0 | 0 | 9,844   |
| SPDR S&P MIDCAP 400 ETF TR | COM    | 78467Y107 | 309,639    | 1,242   | SH | DFND      | 3 | 0 | 0 | 1,242   |
| SPDR S&P MIDCAP 400 ETF TR | COM    | 78467Y107 | 959,411    | 3,848   | SH | DFND      | 2 | 0 | 0 | 3,848   |
| SPDR S&P MIDCAP 400 ETF TR | COM    | 78467Y107 | 231,369    | 928     | SH | DFND      | 5 | 0 | 0 | 928     |
| SPDR SER TR                | COM    | 78468R408 | 229,204    | 7,658   | SH | DFND      | 4 | 0 | 0 | 7,658   |
| SPDR SER TR                | COM    | 78468R408 | 2,834,072  | 94,690  | SH | DFND      | 3 | 0 | 0 | 94,690  |
| SPDR SER TR                | COM    | 78468R200 | 73,591     | 2,401   | SH | DFND      | 3 | 0 | 0 | 2,401   |
| SPDR SER TR                | COM    | 78468R408 | 3,442,938  | 115,033 | SH | DFND      | 2 | 0 | 0 | 115,033 |
| SPDR SER TR                | COM    | 78468R408 | 106,850    | 3,570   | SH | DFND      | 5 | 0 | 0 | 3,570   |
| SPDR SER TR                | COM    | 78468R200 | 965,383    | 31,497  | SH | DFND      | 2 | 0 | 0 | 31,497  |
| SPDR SER TR                | COM    | 78468R606 | 894,321    | 34,122  | SH | DFND      | 2 | 0 | 0 | 34,122  |
| SPDR SERIES TRUST          | COM    | 78464A706 | 10,518     | 150     | SH | DFND      | 4 | 0 | 0 | 150     |
| SPDR SERIES TRUST          | COM    | 78464A417 | 269,426    | 6,705   | SH | DFND      | 4 | 0 | 0 | 6,705   |
| SPDR SERIES TRUST          | COM    | 78464A821 | 32,368     | 287     | SH | DFND      | 4 | 0 | 0 | 287     |
| SPDR SERIES TRUST          | COM    | 78464A797 | 364,316    | 11,417  | SH | DFND      | 4 | 0 | 0 | 11,417  |
| SPDR SERIES TRUST          | COM    | 78464A284 | 61,302     | 1,079   | SH | DFND      | 4 | 0 | 0 | 1,079   |
| SPDR SERIES TRUST          | COM    | 78464A607 | 4,070      | 51      | SH | DFND      | 4 | 0 | 0 | 51      |
| SPDR SERIES TRUST          | COM    | 78464A771 | 910,320    | 18,965  | SH | DFND      | 4 | 0 | 0 | 18,965  |
| SPDR SERIES TRUST          | COM    | 78464A870 | 43,516     | 279     | SH | DFND      | 4 | 0 | 0 | 279     |
| SPDR SERIES TRUST          | COM    | 78464A516 | 4,245      | 74      | SH | DFND      | 4 | 0 | 0 | 74      |

|                   |     |           |           |        |    |      |   |   |   |        |
|-------------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| SPDR SERIES TRUST | COM | 78464A755 | 40,395    | 1,098  | SH | DFND | 4 | 0 | 0 | 1,098  |
| SPDR SERIES TRUST | COM | 78464A698 | 257,069   | 6,790  | SH | DFND | 4 | 0 | 0 | 6,790  |
| SPDR SERIES TRUST | COM | 78464A680 | 330,433   | 7,221  | SH | DFND | 4 | 0 | 0 | 7,221  |
| SPDR SERIES TRUST | COM | 78464A888 | 206,982   | 6,995  | SH | DFND | 4 | 0 | 0 | 6,995  |
| SPDR SERIES TRUST | COM | 78464A730 | 41,298    | 600    | SH | DFND | 4 | 0 | 0 | 600    |
| SPDR SERIES TRUST | COM | 78464A763 | 1,888,236 | 25,197 | SH | DFND | 4 | 0 | 0 | 25,197 |
| SPDR SERIES TRUST | COM | 78464A664 | 195,074   | 2,884  | SH | DFND | 4 | 0 | 0 | 2,884  |
| SPDR SERIES TRUST | COM | 78464A839 | 8,210     | 100    | SH | DFND | 4 | 0 | 0 | 100    |
| SPDR SERIES TRUST | COM | 78464A425 | 153,833   | 6,303  | SH | DFND | 4 | 0 | 0 | 6,303  |
| SPDR SERIES TRUST | COM | 78464A359 | 1,915,149 | 38,573 | SH | DFND | 4 | 0 | 0 | 38,573 |
| SPDR SERIES TRUST | COM | 78464A805 | 625,976   | 4,234  | SH | DFND | 4 | 0 | 0 | 4,234  |
| SPDR SERIES TRUST | COM | 78464A862 | 12,113    | 165    | SH | DFND | 4 | 0 | 0 | 165    |
| SPDR SERIES TRUST | COM | 78464A490 | 23,492    | 400    | SH | DFND | 4 | 0 | 0 | 400    |
| SPDR SERIES TRUST | COM | 78464A201 | 51,039    | 300    | SH | DFND | 4 | 0 | 0 | 300    |
| SPDR SERIES TRUST | COM | 78464A532 | 8,384     | 90     | SH | DFND | 4 | 0 | 0 | 90     |
| SPDR SERIES TRUST | COM | 78464A300 | 213,316   | 2,085  | SH | DFND | 4 | 0 | 0 | 2,085  |
| SPDR SERIES TRUST | COM | 78464A276 | 195,403   | 3,196  | SH | DFND | 4 | 0 | 0 | 3,196  |
| SPDR SERIES TRUST | COM | 78464A649 | 109,168   | 1,892  | SH | DFND | 4 | 0 | 0 | 1,892  |
| SPDR SERIES TRUST | COM | 78464A508 | 9,780     | 100    | SH | DFND | 4 | 0 | 0 | 100    |
| SPDR SERIES TRUST | COM | 78464A367 | 1,388,938 | 34,299 | SH | DFND | 4 | 0 | 0 | 34,299 |
| SPDR SERIES TRUST | COM | 78464A524 | 10,464    | 200    | SH | DFND | 4 | 0 | 0 | 200    |
| SPDR SERIES TRUST | COM | 78464A375 | 1,833,941 | 53,734 | SH | DFND | 4 | 0 | 0 | 53,734 |
| SPDR SERIES TRUST | COM | 78464A441 | 4,754     | 200    | SH | DFND | 4 | 0 | 0 | 200    |
| SPDR SERIES TRUST | COM | 78464A151 | 1,383,008 | 39,057 | SH | DFND | 4 | 0 | 0 | 39,057 |
| SPDR SERIES TRUST | COM | 78464A656 | 6,190     | 111    | SH | DFND | 3 | 0 | 0 | 111    |
| SPDR SERIES TRUST | COM | 78464A730 | 3,097     | 45     | SH | DFND | 3 | 0 | 0 | 45     |
| SPDR SERIES TRUST | COM | 78464A607 | 3,511     | 44     | SH | DFND | 3 | 0 | 0 | 44     |
| SPDR SERIES TRUST | COM | 78464A763 | 1,960,484 | 26,161 | SH | DFND | 3 | 0 | 0 | 26,161 |
| SPDR SERIES TRUST | COM | 78464A805 | 2,957     | 20     | SH | DFND | 3 | 0 | 0 | 20     |
| SPDR SERIES TRUST | COM | 78464A870 | 331,904   | 2,128  | SH | DFND | 3 | 0 | 0 | 2,128  |
| SPDR SERIES TRUST | COM | 78464A516 | 486,784   | 8,485  | SH | DFND | 3 | 0 | 0 | 8,485  |
| SPDR SERIES TRUST | COM | 78464A813 | 16,704    | 170    | SH | DFND | 3 | 0 | 0 | 170    |
| SPDR SERIES TRUST | COM | 78464A698 | 18,532    | 490    | SH | DFND | 3 | 0 | 0 | 490    |
| SPDR SERIES TRUST | COM | 78464A748 | 13,658    | 340    | SH | DFND | 3 | 0 | 0 | 340    |
| SPDR SERIES TRUST | COM | 78464A722 | 187,334   | 1,767  | SH | DFND | 3 | 0 | 0 | 1,767  |
| SPDR SERIES TRUST | COM | 78464A680 | 5,995     | 131    | SH | DFND | 3 | 0 | 0 | 131    |
| SPDR SERIES TRUST | COM | 78464A706 | 7,222     | 103    | SH | DFND | 3 | 0 | 0 | 103    |
| SPDR SERIES TRUST | COM | 78464A474 | 99,743    | 3,250  | SH | DFND | 3 | 0 | 0 | 3,250  |
| SPDR SERIES TRUST | COM | 78464A755 | 6,659     | 181    | SH | DFND | 3 | 0 | 0 | 181    |
| SPDR SERIES TRUST | COM | 78464A417 | 463,155   | 11,527 | SH | DFND | 3 | 0 | 0 | 11,527 |
| SPDR SERIES TRUST | COM | 78464A847 | 24,768    | 300    | SH | DFND | 3 | 0 | 0 | 300    |
| SPDR SERIES TRUST | COM | 78464A888 | 95,773    | 3,237  | SH | DFND | 3 | 0 | 0 | 3,237  |
| SPDR SERIES TRUST | COM | 78464A359 | 9,930     | 200    | SH | DFND | 3 | 0 | 0 | 200    |
| SPDR SERIES TRUST | COM | 78464A292 | 1,131     | 26     | SH | DFND | 3 | 0 | 0 | 26     |
| SPDR SERIES TRUST | COM | 78464A300 | 32,944    | 322    | SH | DFND | 3 | 0 | 0 | 322    |
| SPDR SERIES TRUST | COM | 78464A367 | 113,184   | 2,795  | SH | DFND | 3 | 0 | 0 | 2,795  |
| SPDR SERIES TRUST | COM | 78464A490 | 156,809   | 2,670  | SH | DFND | 3 | 0 | 0 | 2,670  |
| SPDR SERIES TRUST | COM | 78464A334 | 48,656    | 1,430  | SH | DFND | 3 | 0 | 0 | 1,430  |
| SPDR SERIES TRUST | COM | 78464A532 | 18,630    | 200    | SH | DFND | 3 | 0 | 0 | 200    |
| SPDR SERIES TRUST | COM | 78464A201 | 55,825    | 328    | SH | DFND | 3 | 0 | 0 | 328    |
| SPDR SERIES TRUST | COM | 78464A797 | 2,712     | 85     | SH | DFND | 2 | 0 | 0 | 85     |
| SPDR SERIES TRUST | COM | 78464A722 | 31,803    | 300    | SH | DFND | 2 | 0 | 0 | 300    |
| SPDR SERIES TRUST | COM | 78464A607 | 4,868     | 61     | SH | DFND | 2 | 0 | 0 | 61     |
| SPDR SERIES TRUST | COM | 78464A714 | 23,449    | 274    | SH | DFND | 2 | 0 | 0 | 274    |
| SPDR SERIES TRUST | COM | 78464A516 | 296,718   | 5,172  | SH | DFND | 2 | 0 | 0 | 5,172  |
| SPDR SERIES TRUST | COM | 78464A425 | 9,762     | 400    | SH | DFND | 2 | 0 | 0 | 400    |
| SPDR SERIES TRUST | COM | 78464A755 | 51,506    | 1,400  | SH | DFND | 2 | 0 | 0 | 1,400  |
| SPDR SERIES TRUST | COM | 78464A417 | 758,116   | 18,868 | SH | DFND | 2 | 0 | 0 | 18,868 |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| SPDR SERIES TRUST            | COM | 78464A458 | 22,488     | 937     | SH | DFND | 2 | 0       | 0 | 937    |
| SPDR SERIES TRUST            | COM | 78464A680 | 5,720      | 125     | SH | DFND | 2 | 0       | 0 | 125    |
| SPDR SERIES TRUST            | COM | 78464A813 | 107,595    | 1,095   | SH | DFND | 2 | 0       | 0 | 1,095  |
| SPDR SERIES TRUST            | COM | 78464A730 | 176,011    | 2,557   | SH | DFND | 2 | 0       | 0 | 2,557  |
| SPDR SERIES TRUST            | COM | 78464A748 | 98,818     | 2,460   | SH | DFND | 2 | 0       | 0 | 2,460  |
| SPDR SERIES TRUST            | COM | 78464A870 | 953,445    | 6,113   | SH | DFND | 2 | 0       | 0 | 6,113  |
| SPDR SERIES TRUST            | COM | 78464A763 | 2,534,123  | 33,815  | SH | DFND | 2 | 0       | 0 | 33,815 |
| SPDR SERIES TRUST            | COM | 78464A359 | 212,850    | 4,287   | SH | DFND | 2 | 0       | 0 | 4,287  |
| SPDR SERIES TRUST            | COM | 78464A698 | 141,369    | 3,734   | SH | DFND | 2 | 0       | 0 | 3,734  |
| SPDR SERIES TRUST            | COM | 78464A789 | 56,412     | 896     | SH | DFND | 2 | 0       | 0 | 896    |
| SPDR SERIES TRUST            | COM | 78464A474 | 1,457,223  | 47,482  | SH | DFND | 2 | 0       | 0 | 47,482 |
| SPDR SERIES TRUST            | COM | 78464A805 | 17,741     | 120     | SH | DFND | 2 | 0       | 0 | 120    |
| SPDR SERIES TRUST            | COM | 78464A888 | 3,403      | 115     | SH | DFND | 2 | 0       | 0 | 115    |
| SPDR SERIES TRUST            | COM | 78464A284 | 73,342     | 1,291   | SH | DFND | 2 | 0       | 0 | 1,291  |
| SPDR SERIES TRUST            | COM | 78464A821 | 11,278     | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| SPDR SERIES TRUST            | COM | 78464A870 | 27,607     | 177     | SH | DFND | 5 | 0       | 0 | 177    |
| SPDR SERIES TRUST            | COM | 78464A888 | 3,995      | 135     | SH | DFND | 5 | 0       | 0 | 135    |
| SPDR SERIES TRUST            | COM | 78464A656 | 223        | 4       | SH | DFND | 5 | 0       | 0 | 4      |
| SPDR SERIES TRUST            | COM | 78464A417 | 89,762     | 2,234   | SH | DFND | 5 | 0       | 0 | 2,234  |
| SPDR SERIES TRUST            | COM | 78464A862 | 9,617      | 131     | SH | DFND | 5 | 0       | 0 | 131    |
| SPDR SERIES TRUST            | COM | 78464A763 | 45,713     | 610     | SH | DFND | 5 | 0       | 0 | 610    |
| SPDR SERIES TRUST            | COM | 78464A359 | 1,253,195  | 25,241  | SH | DFND | 5 | 0       | 0 | 25,241 |
| SPDR SERIES TRUST            | COM | 78464A151 | 69,262     | 1,956   | SH | DFND | 2 | 0       | 0 | 1,956  |
| SPDR SERIES TRUST            | COM | 78464A201 | 528,080    | 3,104   | SH | DFND | 2 | 0       | 0 | 3,104  |
| SPDR SERIES TRUST            | COM | 78464A292 | 8,702      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| SPDR SERIES TRUST            | COM | 78464A490 | 29,659     | 505     | SH | DFND | 2 | 0       | 0 | 505    |
| SPDR SERIES TRUST            | COM | 78464A532 | 23,288     | 250     | SH | DFND | 2 | 0       | 0 | 250    |
| SPDR SERIES TRUST            | COM | 78464A441 | 121,702    | 5,120   | SH | DFND | 2 | 0       | 0 | 5,120  |
| SPDR SERIES TRUST            | COM | 78464A599 | 20,396     | 237     | SH | DFND | 2 | 0       | 0 | 237    |
| SPDR SERIES TRUST            | COM | 78464A367 | 70,988     | 1,753   | SH | DFND | 5 | 0       | 0 | 1,753  |
| SPDR SERIES TRUST            | COM | 78464A532 | 13,229     | 142     | SH | DFND | 5 | 0       | 0 | 142    |
| SPECTRA ENERGY CORP          | COM | 847560109 | 14,086,488 | 358,800 | SH | SOLE | 1 | 358,800 | 0 | 0      |
| SPECTRA ENERGY CORP          | COM | 847560109 | 28,790     | 733     | SH | DFND | 4 | 0       | 0 | 733    |
| SPECTRA ENERGY CORP          | COM | 847560109 | 1,178,144  | 30,009  | SH | DFND | 3 | 0       | 0 | 30,009 |
| SPECTRA ENERGY CORP          | COM | 847560109 | 603,375    | 15,369  | SH | DFND | 2 | 0       | 0 | 15,369 |
| SPECTRA ENERGY CORP          | COM | 847560109 | 18,531     | 472     | SH | DFND | 5 | 0       | 0 | 472    |
| SPECTRA ENERGY PARTNERS LP   | COM | 84756N109 | 15,897     | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| SPECTRA ENERGY PARTNERS LP   | COM | 84756N109 | 214,610    | 4,050   | SH | DFND | 3 | 0       | 0 | 4,050  |
| SPECTRA ENERGY PARTNERS LP   | COM | 84756N109 | 18,651     | 352     | SH | DFND | 2 | 0       | 0 | 352    |
| SPECTRANETICS CORP           | COM | 84760C107 | 722,146    | 27,179  | SH | SOLE | 1 | 27,179  | 0 | 0      |
| SPECTRANETICS CORP           | COM | 84760C107 | 46,498     | 1,750   | SH | DFND | 2 | 0       | 0 | 1,750  |
| SPECTRUM BRANDS HOLDINGS I   | COM | 84763R101 | 35,035     | 387     | SH | SOLE | 1 | 387     | 0 | 0      |
| SPECTRUM PHARMACEUTICALS I   | COM | 84763A108 | 402,661    | 49,467  | SH | SOLE | 1 | 49,467  | 0 | 0      |
| SPECTRUM PHARMACEUTICALS INC | COM | 84763A108 | 585,722    | 71,956  | SH | DFND | 2 | 0       | 0 | 71,956 |
| SPEED COMMERCE INC           | COM | 84764T106 | 87,687     | 31,886  | SH | SOLE | 1 | 31,886  | 0 | 0      |
| SPEEDWAY MOTORSPORTS INC     | COM | 847788106 | 129,810    | 7,609   | SH | SOLE | 1 | 7,609   | 0 | 0      |
| SPEEDWAY MOTORSPORTS INC     | COM | 847788106 | 5,118      | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| SPIRIT AEROSYSTEMS HLDGS INC | COM | 848574109 | 11,418     | 300     | SH | DFND | 3 | 0       | 0 | 300    |
| SPIRIT AEROSYSTEMS HOLD CL   | COM | 848574109 | 88,832     | 2,334   | SH | SOLE | 1 | 2,334   | 0 | 0      |
| SPIRIT AIRLINES INC          | COM | 848577102 | 91,818     | 1,328   | SH | SOLE | 1 | 1,328   | 0 | 0      |
| SPIRIT AIRLS INC             | COM | 848577102 | 126,941    | 1,836   | SH | DFND | 4 | 0       | 0 | 1,836  |

|                             |     |           |           |         |    |      |   |         |   |         |
|-----------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|---------|
| SPIRIT AIRLS INC            | COM | 848577102 | 56,764    | 821     | SH | DFND | 3 | 0       | 0 | 821     |
| SPIRIT REALTY CAPITAL INC   | COM | 84860W102 | 150,870   | 13,753  | SH | SOLE | 1 | 13,753  | 0 | 0       |
| SPIRIT RLTY CAP INC NEW     | COM | 84860W102 | 265,770   | 24,227  | SH | DFND | 4 | 0       | 0 | 24,227  |
| SPIRIT RLTY CAP INC NEW     | COM | 84860W102 | 1,560,532 | 142,255 | SH | DFND | 3 | 0       | 0 | 142,255 |
| SPIRIT RLTY CAP INC NEW     | COM | 84860W102 | 1,820,921 | 165,991 | SH | DFND | 2 | 0       | 0 | 165,991 |
| SPLUNK INC                  | COM | 848637104 | 119,522   | 2,159   | SH | SOLE | 1 | 2,159   | 0 | 0       |
| SPLUNK INC                  | COM | 848637104 | 2,159     | 39      | SH | DFND | 4 | 0       | 0 | 39      |
| SPLUNK INC                  | COM | 848637104 | 182,688   | 3,300   | SH | DFND | 3 | 0       | 0 | 3,300   |
| SPLUNK INC                  | COM | 848637104 | 617,264   | 11,150  | SH | DFND | 2 | 0       | 0 | 11,150  |
| SPOK HOLDINGS INC           | COM | 84863T106 | 216,421   | 16,635  | SH | SOLE | 1 | 16,635  | 0 | 0       |
| SPORTSMAN S WAREHOUSE HOLD  | COM | 84920Y106 | 42,862    | 6,364   | SH | SOLE | 1 | 6,364   | 0 | 0       |
| SPRINGLEAF HOLDINGS INC     | COM | 85172J101 | 512,189   | 16,041  | SH | SOLE | 1 | 16,041  | 0 | 0       |
| SPRINT CORP                 | COM | 85207U105 | 87,188    | 13,752  | SH | SOLE | 1 | 13,752  | 0 | 0       |
| SPRINT CORP                 | COM | 85207U105 | 14,696    | 2,318   | SH | DFND | 4 | 0       | 0 | 2,318   |
| SPRINT CORP                 | COM | 85207U105 | 81,735    | 12,892  | SH | DFND | 3 | 0       | 0 | 12,892  |
| SPRINT CORP                 | COM | 85207U105 | 12,128    | 1,913   | SH | DFND | 2 | 0       | 0 | 1,913   |
| SPRINT CORP                 | COM | 85207U105 | 2,536     | 400     | SH | DFND | 5 | 0       | 0 | 400     |
| SPROTT PHYSICAL GOLD TRUST  | COM | 85207H104 | 6,979     | 700     | SH | DFND | 4 | 0       | 0 | 700     |
| SPROTT PHYSICAL GOLD TRUST  | COM | 85207H104 | 34,556    | 3,466   | SH | DFND | 3 | 0       | 0 | 3,466   |
| SPROTT PHYSICAL GOLD TRUST  | COM | 85207H104 | 200,108   | 20,071  | SH | DFND | 2 | 0       | 0 | 20,071  |
| SPROTT PHYSICAL PLAT PALLAD | COM | 85207Q104 | 1,929     | 218     | SH | DFND | 3 | 0       | 0 | 218     |
| SPROTT PHYSICAL SILVER TR   | COM | 85207K107 | 4,816     | 700     | SH | DFND | 4 | 0       | 0 | 700     |
| SPROTT PHYSICAL SILVER TR   | COM | 85207K107 | 34,682    | 5,041   | SH | DFND | 3 | 0       | 0 | 5,041   |
| SPROTT PHYSICAL SILVER TR   | COM | 85207K107 | 204,735   | 29,758  | SH | DFND | 2 | 0       | 0 | 29,758  |
| SPROUTS FARMERS MARKET INC  | COM | 85208M102 | 51,861    | 1,784   | SH | SOLE | 1 | 1,784   | 0 | 0       |
| SPROUTS FMRS MKT INC        | COM | 85208M102 | 618,174   | 21,265  | SH | DFND | 3 | 0       | 0 | 21,265  |
| SPROUTS FMRS MKT INC        | COM | 85208M102 | 14,535    | 500     | SH | DFND | 2 | 0       | 0 | 500     |
| SPS COMMERCE INC            | COM | 78463M107 | 562,912   | 10,591  | SH | SOLE | 1 | 10,591  | 0 | 0       |
| SPX CORP                    | COM | 784635104 | 8,110,010 | 86,341  | SH | SOLE | 1 | 86,341  | 0 | 0       |
| SPX CORP                    | COM | 784635104 | 1,785     | 19      | SH | DFND | 4 | 0       | 0 | 19      |
| SPX CORP                    | COM | 784635104 | 6,012     | 64      | SH | DFND | 3 | 0       | 0 | 64      |
| SQUARE 1 FINANCIAL INC A    | COM | 85223W101 | 75,420    | 3,922   | SH | SOLE | 1 | 3,922   | 0 | 0       |
| SS+C TECHNOLOGIES HOLDINGS  | COM | 78467J100 | 1,954,246 | 44,526  | SH | SOLE | 1 | 44,526  | 0 | 0       |
| SSGA ACTIVE ETF TR          | COM | 78467V202 | 1,583     | 50      | SH | DFND | 3 | 0       | 0 | 50      |
| SSGA ACTIVE ETF TR          | COM | 78467V608 | 157,592   | 3,207   | SH | DFND | 3 | 0       | 0 | 3,207   |
| SSGA ACTIVE ETF TR          | COM | 78467V400 | 48,294    | 1,400   | SH | DFND | 3 | 0       | 0 | 1,400   |
| SSGA ACTIVE ETF TR          | COM | 78467V608 | 2,365,550 | 48,139  | SH | DFND | 2 | 0       | 0 | 48,139  |
| ST JOE CO                   | COM | 790148100 | 518       | 26      | SH | DFND | 2 | 0       | 0 | 26      |
| ST JOE CO/THE               | COM | 790148100 | 823,348   | 41,312  | SH | SOLE | 1 | 41,312  | 0 | 0       |
| ST JUDE MED INC             | COM | 790849103 | 6,013     | 100     | SH | DFND | 4 | 0       | 0 | 100     |
| ST JUDE MED INC             | COM | 790849103 | 100,357   | 1,669   | SH | DFND | 3 | 0       | 0 | 1,669   |
| ST JUDE MED INC             | COM | 790849103 | 3,608     | 60      | SH | DFND | 2 | 0       | 0 | 60      |
| ST JUDE MED INC             | COM | 790849103 | 9,020     | 150     | SH | DFND | 5 | 0       | 0 | 150     |
| ST JUDE MEDICAL INC         | COM | 790849103 | 6,776,711 | 112,701 | SH | SOLE | 1 | 112,701 | 0 | 0       |
| STAAR SURGICAL CO           | COM | 852312305 | 266,760   | 25,095  | SH | SOLE | 1 | 25,095  | 0 | 0       |
| STAG INDL INC               | COM | 85254J102 | 49,067    | 2,369   | SH | DFND | 3 | 0       | 0 | 2,369   |



|                              |     |           |             |            |    |      |   |            |   |        |
|------------------------------|-----|-----------|-------------|------------|----|------|---|------------|---|--------|
| STAG INDL INC                | COM | 85254J102 | 45,793      | 2,211      | SH | DFND | 2 | 0          | 0 | 2,211  |
| STAG INDUSTRIAL INC          | COM | 85254J102 | 701,137     | 33,855     | SH | SOLE | 1 | 33,855     | 0 | 0      |
| STAGE STORES INC             | COM | 85254C305 | 416,543     | 24,345     | SH | SOLE | 1 | 24,345     | 0 | 0      |
| STAMPS.COM INC               | COM | 852857200 | 347,836     | 10,952     | SH | SOLE | 1 | 10,952     | 0 | 0      |
| STANCORP FINANCIAL GROUP     | COM | 852891100 | 6,683,686   | 105,788    | SH | SOLE | 1 | 105,788    | 0 | 0      |
| STANCORP FINL GROUP INC      | COM | 852891100 | 16,680      | 264        | SH | DFND | 4 | 0          | 0 | 264    |
| STANCORP FINL GROUP INC      | COM | 852891100 | 10,425      | 165        | SH | DFND | 3 | 0          | 0 | 165    |
| STANCORP FINL GROUP INC      | COM | 852891100 | 107,406     | 1,700      | SH | DFND | 2 | 0          | 0 | 1,700  |
| STANDARD CHARTERED PLC       | COM | 040828907 | 4,394,240   | 237,665    | SH | SOLE | 1 | 237,665    | 0 | 0      |
| STANDARD MOTOR PRODS         | COM | 853666105 | 527,330     | 15,316     | SH | SOLE | 1 | 15,316     | 0 | 0      |
| STANDARD MTR PRODS INC       | COM | 853666105 | 482         | 14         | SH | DFND | 4 | 0          | 0 | 14     |
| STANDARD PAC CORP NEW        | COM | 85375C101 | 14,231      | 1,900      | SH | DFND | 4 | 0          | 0 | 1,900  |
| STANDARD PAC CORP NEW        | COM | 85375C101 | 3,745       | 500        | SH | DFND | 3 | 0          | 0 | 500    |
| STANDARD PAC CORP NEW        | COM | 85375C101 | 6,359       | 849        | SH | DFND | 2 | 0          | 0 | 849    |
| STANDARD PACIFIC CORP        | COM | 85375C101 | 837,682     | 111,840    | SH | SOLE | 1 | 111,840    | 0 | 0      |
| STANDEX INTERNATIONAL CORP   | COM | 854231107 | 727,017     | 9,806      | SH | SOLE | 1 | 9,806      | 0 | 0      |
| STANLEY BLACK & DECKER INC   | COM | 854502101 | 4,440       | 50         | SH | DFND | 4 | 0          | 0 | 50     |
| STANLEY BLACK & DECKER INC   | COM | 854502101 | 10,033      | 113        | SH | DFND | 3 | 0          | 0 | 113    |
| STANLEY BLACK + DECKER INC   | COM | 854502101 | 6,682,158   | 75,258     | SH | SOLE | 1 | 75,258     | 0 | 0      |
| STANTEC INC                  | COM | 85472N109 | 9,785       | 150        | SH | DFND | 4 | 0          | 0 | 150    |
| STAPLES INC                  | COM | 855030102 | 211,131,194 | 17,448,859 | SH | SOLE | 1 | 17,448,859 | 0 | 0      |
| STAPLES INC                  | COM | 855030102 | 181,198     | 14,975     | SH | DFND | 4 | 0          | 0 | 14,975 |
| STAPLES INC                  | COM | 855030102 | 11,689      | 966        | SH | DFND | 3 | 0          | 0 | 966    |
| STAPLES INC                  | COM | 855030102 | 17,109      | 1,414      | SH | DFND | 2 | 0          | 0 | 1,414  |
| STAPLES INC                  | COM | 855030102 | 15,210      | 1,257      | SH | DFND | 5 | 0          | 0 | 1,257  |
| STARBUCKS CORP               | COM | 855244109 | 21,786,208  | 288,712    | SH | SOLE | 1 | 288,712    | 0 | 0      |
| STARBUCKS CORP               | COM | 855244109 | 317,462     | 4,207      | SH | DFND | 4 | 0          | 0 | 4,207  |
| STARBUCKS CORP               | COM | 855244109 | 2,236,004   | 29,632     | SH | DFND | 3 | 0          | 0 | 29,632 |
| STARBUCKS CORP               | COM | 855244109 | 776,106     | 10,285     | SH | DFND | 2 | 0          | 0 | 10,285 |
| STARBUCKS CORP               | COM | 855244109 | 55,539      | 736        | SH | DFND | 5 | 0          | 0 | 736    |
| STARWOOD HOTELS + RESORTS    | COM | 85590A401 | 5,600,199   | 67,302     | SH | SOLE | 1 | 67,302     | 0 | 0      |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 28,541      | 343        | SH | DFND | 4 | 0          | 0 | 343    |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 39,729      | 478        | SH | DFND | 3 | 0          | 0 | 478    |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 48,761      | 586        | SH | DFND | 2 | 0          | 0 | 586    |
| STARWOOD PPTY TR INC         | COM | 85571B105 | 85,644      | 3,900      | SH | DFND | 4 | 0          | 0 | 3,900  |
| STARWOOD PPTY TR INC         | COM | 85571B105 | 25,706      | 1,171      | SH | DFND | 3 | 0          | 0 | 1,171  |
| STARWOOD PPTY TR INC         | COM | 85571B105 | 2,196       | 100        | SH | DFND | 2 | 0          | 0 | 100    |
| STARWOOD PROPERTY TRUST IN   | COM | 85571B105 | 167,665     | 7,635      | SH | SOLE | 1 | 7,635      | 0 | 0      |
| STARWOOD WAYPOINT RESIDE     | COM | 85571W109 | 664,946     | 25,565     | SH | SOLE | 1 | 25,565     | 0 | 0      |
| STARWOOD WAYPOINT RESIDENTL  | COM | 85571W109 | 16,126      | 620        | SH | DFND | 4 | 0          | 0 | 620    |
| STARZ                        | COM | 85571Q102 | 29,673      | 897        | SH | DFND | 4 | 0          | 0 | 897    |
| STARZ                        | COM | 85571Q201 | 1,815       | 55         | SH | DFND | 4 | 0          | 0 | 55     |
| STARZ                        | COM | 85571Q102 | 595         | 18         | SH | DFND | 3 | 0          | 0 | 18     |

|                            |     |           |            |         |    |      |   |         |   |         |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|---------|
| STARZ                      | COM | 85571Q102 | 28,019     | 847     | SH | DFND | 2 | 0       | 0 | 847     |
| STARZ A                    | COM | 85571Q102 | 62,687     | 1,895   | SH | SOLE | 1 | 1,895   | 0 | 0       |
| STATE AUTO FINANCIAL CORP  | COM | 855707105 | 203,111    | 9,903   | SH | SOLE | 1 | 9,903   | 0 | 0       |
| STATE AUTO FINL CORP       | COM | 855707105 | 1,026      | 50      | SH | DFND | 2 | 0       | 0 | 50      |
| STATE BANK FINANCIAL CORP  | COM | 856190103 | 341,024    | 20,999  | SH | SOLE | 1 | 20,999  | 0 | 0       |
| STATE STR CORP             | COM | 857477103 | 8,760      | 119     | SH | DFND | 4 | 0       | 0 | 119     |
| STATE STR CORP             | COM | 857477103 | 28,045     | 381     | SH | DFND | 3 | 0       | 0 | 381     |
| STATE STR CORP             | COM | 857477103 | 15,016     | 204     | SH | DFND | 2 | 0       | 0 | 204     |
| STATE STREET CORP          | COM | 857477103 | 13,314,577 | 180,880 | SH | SOLE | 1 | 180,880 | 0 | 0       |
| STATOIL ASA                | COM | 85771P102 | 15,782     | 581     | SH | DFND | 4 | 0       | 0 | 581     |
| STATOIL ASA                | COM | 85771P102 | 54,320     | 2,000   | SH | DFND | 3 | 0       | 0 | 2,000   |
| STATOIL ASA                | COM | 85771P102 | 170,185    | 6,266   | SH | DFND | 2 | 0       | 0 | 6,266   |
| STEALTHGAS INC             | COM | Y81669106 | 11,615     | 1,275   | SH | DFND | 3 | 0       | 0 | 1,275   |
| STEEL DYNAMICS INC         | COM | 858119100 | 10,902,135 | 482,182 | SH | SOLE | 1 | 482,182 | 0 | 0       |
| STEEL DYNAMICS INC         | COM | 858119100 | 21,480     | 950     | SH | DFND | 3 | 0       | 0 | 950     |
| STEEL DYNAMICS INC         | COM | 858119100 | 72,352     | 3,200   | SH | DFND | 2 | 0       | 0 | 3,200   |
| STEELCASE INC CL A         | COM | 858155203 | 874,810    | 54,034  | SH | SOLE | 1 | 54,034  | 0 | 0       |
| STEIN MART INC             | COM | 858375108 | 246,870    | 21,374  | SH | SOLE | 1 | 21,374  | 0 | 0       |
| STEINER LEISURE LTD        | COM | P8744Y102 | 361,240    | 9,610   | SH | SOLE | 1 | 9,610   | 0 | 0       |
| STEMLINE THERAPEUTICS INC  | COM | 85858C107 | 94,073     | 7,550   | SH | SOLE | 1 | 7,550   | 0 | 0       |
| STEMLINE THERAPEUTICS INC  | COM | 85858C107 | 25         | 2       | SH | DFND | 2 | 0       | 0 | 2       |
| STEPAN CO                  | COM | 858586100 | 654,871    | 14,756  | SH | SOLE | 1 | 14,756  | 0 | 0       |
| STEPAN CO                  | COM | 858586100 | 754        | 17      | SH | DFND | 3 | 0       | 0 | 17      |
| STEREOTAXIS INC            | COM | 85916J409 | 4,640      | 2,000   | SH | DFND | 3 | 0       | 0 | 2,000   |
| STERICYCLE INC             | COM | 858912108 | 4,736,299  | 40,634  | SH | SOLE | 1 | 40,634  | 0 | 0       |
| STERICYCLE INC             | COM | 858912108 | 214,354    | 1,839   | SH | DFND | 3 | 0       | 0 | 1,839   |
| STERICYCLE INC             | COM | 858912108 | 8,742      | 75      | SH | DFND | 5 | 0       | 0 | 75      |
| STERIS CORP                | COM | 859152100 | 8,405,673  | 155,776 | SH | SOLE | 1 | 155,776 | 0 | 0       |
| STERIS CORP                | COM | 859152100 | 17,267     | 320     | SH | DFND | 4 | 0       | 0 | 320     |
| STERIS CORP                | COM | 859152100 | 5,396      | 100     | SH | DFND | 2 | 0       | 0 | 100     |
| STERLING BANCORP/DE        | COM | 85917A100 | 820,875    | 64,181  | SH | SOLE | 1 | 64,181  | 0 | 0       |
| STERLING CONSTRUCTION CO   | COM | 859241101 | 94,119     | 12,271  | SH | SOLE | 1 | 12,271  | 0 | 0       |
| STEVEN MADDEN LTD          | COM | 556269108 | 1,438,941  | 44,646  | SH | SOLE | 1 | 44,646  | 0 | 0       |
| STEWART INFORMATION SERVIC | COM | 860372101 | 481,340    | 16,400  | SH | SOLE | 1 | 16,400  | 0 | 0       |
| STIFEL FINANCIAL CORP      | COM | 860630102 | 2,358,333  | 50,295  | SH | SOLE | 1 | 50,295  | 0 | 0       |
| STIFEL FINL CORP           | COM | 860630102 | 19,741     | 421     | SH | DFND | 3 | 0       | 0 | 421     |
| STIFEL FINL CORP           | COM | 860630102 | 3,095      | 66      | SH | DFND | 2 | 0       | 0 | 66      |
| STILLWATER MINING CO       | COM | 86074Q102 | 1,382,790  | 92,002  | SH | SOLE | 1 | 92,002  | 0 | 0       |
| STILLWATER MNG CO          | COM | 86074Q102 | 15,992     | 1,064   | SH | DFND | 3 | 0       | 0 | 1,064   |
| STILLWATER MNG CO          | COM | 86074Q102 | 11,273     | 750     | SH | DFND | 2 | 0       | 0 | 750     |
| STMICROELECTRONICS NV      | COM | 861012102 | 1,151,956  | 149,799 | SH | DFND | 2 | 0       | 0 | 149,799 |
| STOCK BUILDING SUPPLY HOLD | COM | 86101X104 | 149,685    | 9,528   | SH | SOLE | 1 | 9,528   | 0 | 0       |
| STOCK YARDS BANCORP INC    | COM | 861025104 | 288,509    | 9,585   | SH | SOLE | 1 | 9,585   | 0 | 0       |
| STONE ENERGY CORP          | COM | 861642106 | 1,352,275  | 43,121  | SH | SOLE | 1 | 43,121  | 0 | 0       |
| STONEGATE BANK             | COM | 861811107 | 167,504    | 6,505   | SH | SOLE | 1 | 6,505   | 0 | 0       |
| STONEGATE MORTGAGE CORP    | COM | 86181Q300 | 121,366    | 9,343   | SH | SOLE | 1 | 9,343   | 0 | 0       |
| STONEMOR PARTNERS LP       | COM | 86183Q100 | 18,053     | 700     | SH | DFND | 4 | 0       | 0 | 700     |
| STONEMOR PARTNERS LP       | COM | 86183Q100 | 122,585    | 4,753   | SH | DFND | 3 | 0       | 0 | 4,753   |
| STONEMOR PARTNERS LP       | COM | 86183Q100 | 135,372    | 5,249   | SH | DFND | 2 | 0       | 0 | 5,249   |

|                              |     |           |           |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| STONERIDGE INC               | COM | 86183P102 | 208,067   | 18,462  | SH | SOLE | 1 | 18,462  | 0 | 0      |
| STRAIGHT PATH COMMUNICATNS I | COM | 862578101 | 520       | 33      | SH | DFND | 4 | 0       | 0 | 33     |
| STRAIGHT PATH COMMUNICATNS I | COM | 862578101 | 520       | 33      | SH | DFND | 2 | 0       | 0 | 33     |
| STRATASYS LTD                | COM | M85548101 | 150,733   | 1,248   | SH | SOLE | 1 | 1,248   | 0 | 0      |
| STRATASYS LTD                | COM | M85548101 | 54,593    | 452     | SH | DFND | 4 | 0       | 0 | 452    |
| STRATASYS LTD                | COM | M85548101 | 356,422   | 2,951   | SH | DFND | 3 | 0       | 0 | 2,951  |
| STRATASYS LTD                | COM | M85548101 | 78,749    | 652     | SH | DFND | 2 | 0       | 0 | 652    |
| STRATEGIC GLOBAL INCOME FD   | COM | 862719101 | 8,830     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| STRATEGIC HOTELS + RESORTS   | COM | 86272T106 | 1,882,896 | 161,622 | SH | SOLE | 1 | 161,622 | 0 | 0      |
| STRATTEC SECURITY CORP       | COM | 863111100 | 184,420   | 2,267   | SH | SOLE | 1 | 2,267   | 0 | 0      |
| STRAYER EDUCATION INC        | COM | 863236105 | 498,860   | 8,331   | SH | SOLE | 1 | 8,331   | 0 | 0      |
| STRYKER CORP                 | COM | 863667101 | 9,015,092 | 111,642 | SH | SOLE | 1 | 111,642 | 0 | 0      |
| STRYKER CORP                 | COM | 863667101 | 40,214    | 498     | SH | DFND | 4 | 0       | 0 | 498    |
| STRYKER CORP                 | COM | 863667101 | 360,278   | 4,462   | SH | DFND | 3 | 0       | 0 | 4,462  |
| STRYKER CORP                 | COM | 863667101 | 175,389   | 2,172   | SH | DFND | 2 | 0       | 0 | 2,172  |
| STUDENT TRANSN INC           | COM | 86388A108 | 146,250   | 23,400  | SH | DFND | 4 | 0       | 0 | 23,400 |
| STURM RUGER & CO INC         | COM | 864159108 | 8,277     | 170     | SH | DFND | 4 | 0       | 0 | 170    |
| STURM RUGER & CO INC         | COM | 864159108 | 245,707   | 5,046   | SH | DFND | 3 | 0       | 0 | 5,046  |
| STURM RUGER & CO INC         | COM | 864159108 | 59,264    | 1,217   | SH | DFND | 2 | 0       | 0 | 1,217  |
| STURM RUGER + CO INC         | COM | 864159108 | 725,238   | 14,895  | SH | SOLE | 1 | 14,895  | 0 | 0      |
| SUBSEA 7 SA                  | COM | 525824900 | 593,549   | 41,563  | SH | SOLE | 1 | 41,563  | 0 | 0      |
| SUBURBAN PROPANE PARTNERS L  | COM | 864482104 | 26,544    | 596     | SH | DFND | 4 | 0       | 0 | 596    |
| SUBURBAN PROPANE PARTNERS L  | COM | 864482104 | 299,421   | 6,721   | SH | DFND | 3 | 0       | 0 | 6,721  |
| SUBURBAN PROPANE PARTNERS L  | COM | 864482104 | 259,877   | 5,833   | SH | DFND | 2 | 0       | 0 | 5,833  |
| SUBURBAN PROPANE PARTNERS L  | COM | 864482104 | 8,910     | 200     | SH | DFND | 5 | 0       | 0 | 200    |
| SUCAMPO PHARMACEUTICALS CL   | COM | 864909106 | 75,355    | 11,593  | SH | SOLE | 1 | 11,593  | 0 | 0      |
| SUFFOLK BANCORP              | COM | 864739107 | 146,837   | 7,565   | SH | SOLE | 1 | 7,565   | 0 | 0      |
| SUMITOMO MITSUI FINL GROUP I | COM | 86562M209 | 2,526     | 308     | SH | DFND | 4 | 0       | 0 | 308    |
| SUMITOMO MITSUI FINL GROUP I | COM | 86562M209 | 45,034    | 5,492   | SH | DFND | 2 | 0       | 0 | 5,492  |
| SUMITOMO MITSUI FINL GROUP I | COM | 86562M209 | 3,247     | 396     | SH | DFND | 5 | 0       | 0 | 396    |
| SUMMIT HOTEL PROPERTIES IN   | COM | 866082100 | 602,872   | 55,925  | SH | SOLE | 1 | 55,925  | 0 | 0      |
| SUMMIT MIDSTREAM PARTNERS LP | COM | 866142102 | 5,086     | 100     | SH | DFND | 3 | 0       | 0 | 100    |
| SUMMIT ST BK SANTA ROSA CALI | COM | 866264203 | 40,207    | 3,100   | SH | DFND | 3 | 0       | 0 | 3,100  |
| SUN BANCORP INC NJ           | COM | 86663B201 | 100,420   | 5,545   | SH | SOLE | 1 | 5,545   | 0 | 0      |
| SUN CMNTYS INC               | COM | 866674104 | 3,737     | 74      | SH | DFND | 3 | 0       | 0 | 74     |
| SUN COMMUNITIES INC          | COM | 866674104 | 1,354,208 | 26,816  | SH | SOLE | 1 | 26,816  | 0 | 0      |
| SUN HYDRAULICS CORP          | COM | 866942105 | 546,747   | 14,545  | SH | SOLE | 1 | 14,545  | 0 | 0      |
| SUN LIFE FINANCIAL INC       | COM | 866796956 | 751,170   | 20,721  | SH | SOLE | 1 | 20,721  | 0 | 0      |
| SUN LIFE FINL INC            | COM | 866796105 | 65,359    | 1,802   | SH | DFND | 3 | 0       | 0 | 1,802  |
| SUN LIFE FINL INC            | COM | 866796105 | 24,301    | 670     | SH | DFND | 2 | 0       | 0 | 670    |
| SUNCOKE ENERGY INC           | COM | 86722A103 | 1,201,502 | 53,519  | SH | SOLE | 1 | 53,519  | 0 | 0      |
| SUNCOKE ENERGY INC           | COM | 86722A103 | 60,211    | 2,682   | SH | DFND | 4 | 0       | 0 | 2,682  |
| SUNCOKE ENERGY PARTNERS L P  | COM | 86722Y101 | 13,832    | 470     | SH | DFND | 3 | 0       | 0 | 470    |
| SUNCOKE ENERGY PARTNERS L P  | COM | 86722Y101 | 5,886     | 200     | SH | DFND | 2 | 0       | 0 | 200    |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| SUNCOR ENERGY INC NEW        | COM | 867224107 | 11,930     | 330     | SH | DFND | 4 | 0       | 0 | 330    |
| SUNCOR ENERGY INC NEW        | COM | 867224107 | 70,493     | 1,950   | SH | DFND | 3 | 0       | 0 | 1,950  |
| SUNCOR ENERGY INC NEW        | COM | 867224107 | 141,528    | 3,915   | SH | DFND | 2 | 0       | 0 | 3,915  |
| SUNCOR ENERGY INC NEW        | COM | 867224107 | 4,013      | 111     | SH | DFND | 5 | 0       | 0 | 111    |
| SUNEDISON INC                | COM | 86732Y109 | 9,469,094  | 501,541 | SH | SOLE | 1 | 501,541 | 0 | 0      |
| SUNEDISON INC                | COM | 86732Y109 | 5,758      | 305     | SH | DFND | 3 | 0       | 0 | 305    |
| SUNEDISON INC                | COM | 86732Y109 | 111,940    | 5,929   | SH | DFND | 2 | 0       | 0 | 5,929  |
| SUNESIS PHARMACEUTICALS INC  | COM | 867328601 | 230,908    | 32,340  | SH | SOLE | 1 | 32,340  | 0 | 0      |
| SUNESIS PHARMACEUTICALS INC  | COM | 867328601 | 549,466    | 76,956  | SH | DFND | 4 | 0       | 0 | 76,956 |
| SUNOCO LOGISTICS PARTNRS L P | COM | 86764L108 | 86,868     | 1,800   | SH | DFND | 3 | 0       | 0 | 1,800  |
| SUNOCO LOGISTICS PARTNRS L P | COM | 86764L108 | 44,213     | 916     | SH | DFND | 2 | 0       | 0 | 916    |
| SUNPOWER CORP                | COM | 867652406 | 51,125     | 1,509   | SH | SOLE | 1 | 1,509   | 0 | 0      |
| SUNPOWER CORP                | COM | 867652406 | 1,016      | 30      | SH | DFND | 4 | 0       | 0 | 30     |
| SUNPOWER CORP                | COM | 867652406 | 37,268     | 1,100   | SH | DFND | 3 | 0       | 0 | 1,100  |
| SUNSTONE HOTEL INVESTORS I   | COM | 867892101 | 1,849,420  | 133,822 | SH | SOLE | 1 | 133,822 | 0 | 0      |
| SUNTRUST BANKS INC           | COM | 867914103 | 9,665,819  | 254,163 | SH | SOLE | 1 | 254,163 | 0 | 0      |
| SUNTRUST BKS INC             | COM | 867914103 | 133,333    | 3,506   | SH | DFND | 4 | 0       | 0 | 3,506  |
| SUNTRUST BKS INC             | COM | 867914103 | 68,758     | 1,808   | SH | DFND | 3 | 0       | 0 | 1,808  |
| SUNTRUST BKS INC             | COM | 867914103 | 471,949    | 12,410  | SH | DFND | 2 | 0       | 0 | 12,410 |
| SUPER MICRO COMPUTER INC     | COM | 86800U104 | 778,306    | 26,455  | SH | SOLE | 1 | 26,455  | 0 | 0      |
| SUPER MICRO COMPUTER INC     | COM | 86800U104 | 17,652     | 600     | SH | DFND | 4 | 0       | 0 | 600    |
| SUPER MICRO COMPUTER INC     | COM | 86800U104 | 175,431    | 5,963   | SH | DFND | 3 | 0       | 0 | 5,963  |
| SUPERCOM LTD NEW             | COM | M87095119 | 41,990     | 3,400   | SH | DFND | 4 | 0       | 0 | 3,400  |
| SUPERCONDUCTOR TECHNOLOGIES  | COM | 867931404 | 45         | 16      | SH | DFND | 4 | 0       | 0 | 16     |
| SUPERIOR ENERGY SERVICES I   | COM | 868157108 | 10,484,215 | 318,960 | SH | SOLE | 1 | 318,960 | 0 | 0      |
| SUPERIOR INDS INTL INC       | COM | 868168105 | 7,012      | 400     | SH | DFND | 3 | 0       | 0 | 400    |
| SUPERIOR INDUSTRIES INTL     | COM | 868168105 | 317,100    | 18,089  | SH | SOLE | 1 | 18,089  | 0 | 0      |
| SUPERNUS PHARMACEUTICALS I   | COM | 868459108 | 166,344    | 19,142  | SH | SOLE | 1 | 19,142  | 0 | 0      |
| SUPERVALU INC                | COM | 868536103 | 4,470      | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| SUPERVALU INC                | COM | 868536103 | 17,880     | 2,000   | SH | DFND | 5 | 0       | 0 | 2,000  |
| SUPERVALU INC W/D            | COM | 868536103 | 4,820,841  | 539,244 | SH | SOLE | 1 | 539,244 | 0 | 0      |
| SUPPORT COM INC              | COM | 86858W101 | 21,600     | 10,000  | SH | DFND | 3 | 0       | 0 | 10,000 |
| SUPPORT COM INC              | COM | 86858W101 | 4,320      | 2,000   | SH | DFND | 2 | 0       | 0 | 2,000  |
| SURGICAL CARE AFFILIATES I   | COM | 86881L106 | 219,640    | 8,217   | SH | SOLE | 1 | 8,217   | 0 | 0      |
| SURMODICS INC                | COM | 868873100 | 189,554    | 10,438  | SH | SOLE | 1 | 10,438  | 0 | 0      |
| SUSQUEHANNA BANCSHARES INC   | COM | 869099101 | 1,440,580  | 144,058 | SH | SOLE | 1 | 144,058 | 0 | 0      |
| SVB FINANCIAL GROUP          | COM | 78486Q101 | 11,413,788 | 101,827 | SH | SOLE | 1 | 101,827 | 0 | 0      |
| SVB FINL GROUP               | COM | 78486Q101 | 3,923      | 35      | SH | DFND | 3 | 0       | 0 | 35     |
| SVB FINL GROUP               | COM | 78486Q101 | 897        | 8       | SH | DFND | 2 | 0       | 0 | 8      |
| SWEDISH EXPT CR CORP         | COM | 870297801 | 3,599      | 478     | SH | DFND | 4 | 0       | 0 | 478    |
| SWEDISH EXPT CR CORP         | COM | 870297801 | 8,727      | 1,159   | SH | DFND | 2 | 0       | 0 | 1,159  |
| SWIFT ENERGY CO              | COM | 870738101 | 322,877    | 33,633  | SH | SOLE | 1 | 33,633  | 0 | 0      |
| SWIFT ENERGY CO              | COM | 870738101 | 26,582     | 2,769   | SH | DFND | 3 | 0       | 0 | 2,769  |
| SWIFT ENERGY CO              | COM | 870738101 | 292,205    | 30,438  | SH | DFND | 2 | 0       | 0 | 30,438 |
| SWIFT TRANSN CO              | COM | 87074U101 | 1,196      | 57      | SH | DFND | 2 | 0       | 0 | 57     |

|                              |     |           |             |            |    |      |   |            |   |         |
|------------------------------|-----|-----------|-------------|------------|----|------|---|------------|---|---------|
| SWIFT TRANSPORTATION CO      | COM | 87074U101 | 1,166,215   | 55,587     | SH | SOLE | 1 | 55,587     | 0 | 0       |
| SWISHER HYGIENE INC          | COM | 870808300 | 91          | 30         | SH | DFND | 4 | 0          | 0 | 30      |
| SWISHER HYGIENE INC          | COM | 870808300 | 608         | 200        | SH | DFND | 2 | 0          | 0 | 200     |
| SWISS LIFE HOLDING AG REG    | COM | 743780900 | 1,127,495   | 4,717      | SH | SOLE | 1 | 4,717      | 0 | 0       |
| SWS GROUP INC                | COM | 78503N107 | 149,913     | 21,758     | SH | SOLE | 1 | 21,758     | 0 | 0       |
| SYKES ENTERPRISES INC        | COM | 871237103 | 604,315     | 30,246     | SH | SOLE | 1 | 30,246     | 0 | 0       |
| SYMANTEC CORP                | COM | 871503108 | 282,250,833 | 12,005,565 | SH | SOLE | 1 | 12,005,565 | 0 | 0       |
| SYMANTEC CORP                | COM | 871503108 | 3,527       | 150        | SH | DFND | 4 | 0          | 0 | 150     |
| SYMANTEC CORP                | COM | 871503108 | 34,325      | 1,460      | SH | DFND | 3 | 0          | 0 | 1,460   |
| SYMANTEC CORP                | COM | 871503108 | 25,861      | 1,100      | SH | DFND | 2 | 0          | 0 | 1,100   |
| SYMETRA FINANCIAL CORP       | COM | 87151Q106 | 1,149,399   | 49,267     | SH | SOLE | 1 | 49,267     | 0 | 0       |
| SYMETRA FINL CORP            | COM | 87151Q106 | 4,666       | 200        | SH | DFND | 3 | 0          | 0 | 200     |
| SYMMETRY MEDICAL INC         | COM | 871546206 | 290,511     | 28,792     | SH | SOLE | 1 | 28,792     | 0 | 0       |
| SYNAGEVA BIOPHARMA CORP      | COM | 87159A103 | 961,957     | 13,986     | SH | SOLE | 1 | 13,986     | 0 | 0       |
| SYNAGEVA BIOPHARMA CORP      | COM | 87159A103 | 825         | 12         | SH | DFND | 4 | 0          | 0 | 12      |
| SYNALLOY CP DEL              | COM | 871565107 | 17,400      | 1,000      | SH | DFND | 2 | 0          | 0 | 1,000   |
| SYNALLOY CP DEL              | COM | 871565107 | 1,740       | 100        | SH | DFND | 5 | 0          | 0 | 100     |
| SYNAPTICS INC                | COM | 87157D109 | 2,030,348   | 27,737     | SH | SOLE | 1 | 27,737     | 0 | 0       |
| SYNAPTICS INC                | COM | 87157D109 | 26,352      | 360        | SH | DFND | 4 | 0          | 0 | 360     |
| SYNAPTICS INC                | COM | 87157D109 | 8,125       | 111        | SH | DFND | 3 | 0          | 0 | 111     |
| SYNAPTICS INC                | COM | 87157D109 | 125,684     | 1,717      | SH | DFND | 2 | 0          | 0 | 1,717   |
| SYNAPTICS INC                | COM | 87157D109 | 3,660       | 50         | SH | DFND | 5 | 0          | 0 | 50      |
| SYNCHRONOSS TECHNOLOGIES I   | COM | 87157B103 | 1,241,416   | 27,117     | SH | SOLE | 1 | 27,117     | 0 | 0       |
| SYNCHRONOSS TECHNOLOGIES INC | COM | 87157B103 | 6,867       | 150        | SH | DFND | 3 | 0          | 0 | 150     |
| SYNCHRONOSS TECHNOLOGIES INC | COM | 87157B103 | 7,325       | 160        | SH | DFND | 2 | 0          | 0 | 160     |
| SYNCHRONY FINL               | COM | 87165B103 | 31,915      | 1,300      | SH | DFND | 4 | 0          | 0 | 1,300   |
| SYNERGY PHARMACEUTICALS DEL  | COM | 871639308 | 8,021       | 2,880      | SH | DFND | 3 | 0          | 0 | 2,880   |
| SYNERGY PHARMACEUTICALS IN   | COM | 871639308 | 170,578     | 61,249     | SH | SOLE | 1 | 61,249     | 0 | 0       |
| SYNERGY RESOURCES CORP       | COM | 87164P103 | 624,372     | 51,220     | SH | SOLE | 1 | 51,220     | 0 | 0       |
| SYNGENTA AG                  | COM | 87160A100 | 6,337       | 100        | SH | DFND | 2 | 0          | 0 | 100     |
| SYNEX CORP                   | COM | 87162W100 | 1,409,063   | 21,802     | SH | SOLE | 1 | 21,802     | 0 | 0       |
| SYNEX CORP                   | COM | 87162W100 | 18,613      | 288        | SH | DFND | 3 | 0          | 0 | 288     |
| SYNOPSIS INC                 | COM | 871607107 | 12,423,820  | 312,982    | SH | SOLE | 1 | 312,982    | 0 | 0       |
| SYNOVUS FINANCIAL CORP       | COM | 87161C501 | 6,602,510   | 279,294    | SH | SOLE | 1 | 279,294    | 0 | 0       |
| SYNOVUS FINL CORP            | COM | 87161C501 | 3,357       | 142        | SH | DFND | 4 | 0          | 0 | 142     |
| SYNOVUS FINL CORP            | COM | 87161C501 | 23,829      | 1,008      | SH | DFND | 2 | 0          | 0 | 1,008   |
| SYNTA PHARMACEUTICALS CORP   | COM | 87162T206 | 114,383     | 38,001     | SH | SOLE | 1 | 38,001     | 0 | 0       |
| SYNTA PHARMACEUTICALS CORP   | COM | 87162T206 | 36,120      | 12,000     | SH | DFND | 4 | 0          | 0 | 12,000  |
| SYNTA PHARMACEUTICALS CORP   | COM | 87162T206 | 417,779     | 138,797    | SH | DFND | 2 | 0          | 0 | 138,797 |
| SYNTEL INC                   | COM | 87162H103 | 892,063     | 10,144     | SH | SOLE | 1 | 10,144     | 0 | 0       |
| SYNTEL INC                   | COM | 87162H103 | 1,495       | 17         | SH | DFND | 3 | 0          | 0 | 17      |
| SYNTHESIS ENERGY SYS INC     | COM | 871628103 | 2,394       | 2,100      | SH | DFND | 4 | 0          | 0 | 2,100   |
| SYNUTRA INTERNATIONAL INC    | COM | 87164C102 | 51,216      | 11,306     | SH | SOLE | 1 | 11,306     | 0 | 0       |

|                              |        |           |            |         |    |           |   |         |   |        |
|------------------------------|--------|-----------|------------|---------|----|-----------|---|---------|---|--------|
| SYSCO CORP                   | COM    | 871829107 | 16,587,907 | 437,099 | SH | SOLE      | 1 | 437,099 | 0 | 0      |
| SYSCO CORP                   | COM    | 871829107 | 682,113    | 17,974  | SH | DFND      | 4 | 0       | 0 | 17,974 |
| SYSCO CORP                   | COM    | 871829107 | 561,763    | 14,803  | SH | DFND      | 3 | 0       | 0 | 14,803 |
| SYSCO CORP                   | COM    | 871829107 | 417,972    | 11,014  | SH | DFND      | 2 | 0       | 0 | 11,014 |
| SYSCO CORP                   | COM    | 871829107 | 16,508     | 435     | SH | DFND      | 5 | 0       | 0 | 435    |
| SYSTEMAX INC                 | COM    | 871851101 | 92,228     | 7,396   | SH | SOLE      | 1 | 7,396   | 0 | 0      |
| T MOBILE US INC              | COM    | 872590104 | 68,595     | 2,376   | SH | SOLE      | 1 | 2,376   | 0 | 0      |
| T ROWE PRICE GROUP INC       | COM    | 74144T108 | 9,489,458  | 121,039 | SH | SOLE      | 1 | 121,039 | 0 | 0      |
| TABLEAU SOFTWARE INC         | COM    | 87336U105 | 193,976    | 2,670   | SH | DFND      | 3 | 0       | 0 | 2,670  |
| TABLEAU SOFTWARE INC         | COM    | 87336U105 | 21,069     | 290     | SH | DFND      | 2 | 0       | 0 | 290    |
| TABLEAU SOFTWARE INC         | COM    | 87336U105 | 2,470      | 34      | SH | DFND      | 5 | 0       | 0 | 34     |
| TABLEAU SOFTWARE INC CL A    | COM    | 87336U105 | 50,564     | 696     | SH | SOLE      | 1 | 696     | 0 | 0      |
| TAHOE RESOURCES INC          | COM    | 873868103 | 54,404     | 2,680   | SH | SOLE      | 1 | 2,680   | 0 | 0      |
| TAIWAN SEMICONDUCTOR MFG LTD | COM    | 874039100 | 1,897      | 94      | SH | DFND      | 4 | 0       | 0 | 94     |
| TAIWAN SEMICONDUCTOR MFG LTD | COM    | 874039100 | 363,482    | 18,012  | SH | DFND      | 3 | 0       | 0 | 18,012 |
| TAIWAN SEMICONDUCTOR MFG LTD | COM    | 874039100 | 33,337     | 1,652   | SH | DFND      | 2 | 0       | 0 | 1,652  |
| TAKE TWO INTERACTIVE SOFTW   | COM    | 874054109 | 1,706,857  | 73,986  | SH | SOLE      | 1 | 73,986  | 0 | 0      |
| TAKE-TWO INTERACTIVE SOFTWAR | COM    | 874054109 | 23,070     | 1,000   | SH | DFND      | 4 | 0       | 0 | 1,000  |
| TAL ED GROUP                 | COM    | 874080104 | 40,181     | 1,150   | SH | DFND      | 4 | 0       | 0 | 1,150  |
| TAL ED GROUP                 | COM    | 874080104 | 8,735      | 250     | SH | DFND      | 5 | 0       | 0 | 250    |
| TAL INTERNATIONAL GROUP IN   | COM    | 874083108 | 916,658    | 22,222  | SH | SOLE      | 1 | 22,222  | 0 | 0      |
| TAL INTL GROUP INC           | COM    | 874083108 | 41,250     | 1,000   | SH | DFND      | 3 | 0       | 0 | 1,000  |
| TAL INTL GROUP INC           | COM    | 874083108 | 43,849     | 1,063   | SH | DFND      | 2 | 0       | 0 | 1,063  |
| TALISMAN ENERGY INC          | OPTION | 87425E903 | 30         | 10      | SH | Call DFND | 4 | 0       | 0 | 10     |
| TALISMAN ENERGY INC          | COM    | 87425E103 | 14,013     | 1,620   | SH | DFND      | 4 | 0       | 0 | 1,620  |
| TALISMAN ENERGY INC          | COM    | 87425E103 | 8,650      | 1,000   | SH | DFND      | 3 | 0       | 0 | 1,000  |
| TALLGRASS ENERGY PARTNERS LP | COM    | 874697105 | 13,593     | 300     | SH | DFND      | 4 | 0       | 0 | 300    |
| TALMER BANCORP INC CL A      | COM    | 87482X101 | 161,811    | 11,700  | SH | SOLE      | 1 | 11,700  | 0 | 0      |
| TAMINCO CORP                 | COM    | 87509U106 | 486,347    | 18,634  | SH | SOLE      | 1 | 18,634  | 0 | 0      |
| TANDEM DIABETES CARE INC     | COM    | 875372104 | 73,528     | 5,479   | SH | SOLE      | 1 | 5,479   | 0 | 0      |
| TANGER FACTORY OUTLET CENT   | COM    | 875465106 | 430,301    | 13,151  | SH | SOLE      | 1 | 13,151  | 0 | 0      |
| TANGER FACTORY OUTLET CTRS I | COM    | 875465106 | 1,636      | 50      | SH | DFND      | 4 | 0       | 0 | 50     |
| TANGER FACTORY OUTLET CTRS I | COM    | 875465106 | 33,194     | 1,015   | SH | DFND      | 3 | 0       | 0 | 1,015  |
| TANGER FACTORY OUTLET CTRS I | COM    | 875465106 | 24,900     | 761     | SH | DFND      | 2 | 0       | 0 | 761    |
| TANGOE INC/CT                | COM    | 87582Y108 | 398,980    | 29,445  | SH | SOLE      | 1 | 29,445  | 0 | 0      |
| TANZANIAN ROYALTY EXPL CORP  | COM    | 87600U104 | 74,061     | 35,100  | SH | DFND      | 3 | 0       | 0 | 35,100 |
| TANZANIAN ROYALTY EXPL CORP  | COM    | 87600U104 | 281        | 133     | SH | DFND      | 2 | 0       | 0 | 133    |
| TARGA RES CORP               | COM    | 87612G101 | 13,617     | 100     | SH | DFND      | 3 | 0       | 0 | 100    |
| TARGA RES CORP               | COM    | 87612G101 | 51,200     | 376     | SH | DFND      | 2 | 0       | 0 | 376    |
| TARGA RESOURCES CORP         | COM    | 87612G101 | 93,685     | 688     | SH | SOLE      | 1 | 688     | 0 | 0      |
| TARGA RESOURCES PARTNERS LP  | COM    | 87611X105 | 253,225    | 3,500   | SH | DFND      | 4 | 0       | 0 | 3,500  |
| TARGA RESOURCES PARTNERS LP  | COM    | 87611X105 | 36,175     | 500     | SH | DFND      | 3 | 0       | 0 | 500    |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| TARGA RESOURCES PARTNERS LP  | COM | 87611X105 | 86,713     | 1,199   | SH | DFND | 2 | 0       | 0 | 1,199  |
| TARGA RESOURCES PARTNERS LP  | COM | 87611X105 | 17,436     | 241     | SH | DFND | 5 | 0       | 0 | 241    |
| TARGACEPT INC                | COM | 87611R306 | 1,265      | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| TARGET CORP                  | COM | 87612E106 | 24,563,289 | 391,884 | SH | SOLE | 1 | 391,884 | 0 | 0      |
| TARGET CORP                  | COM | 87612E106 | 53,278     | 850     | SH | DFND | 4 | 0       | 0 | 850    |
| TARGET CORP                  | COM | 87612E106 | 1,554,869  | 24,807  | SH | DFND | 3 | 0       | 0 | 24,807 |
| TARGET CORP                  | COM | 87612E106 | 289,958    | 4,626   | SH | DFND | 2 | 0       | 0 | 4,626  |
| TARGET CORP                  | COM | 87612E106 | 437,546    | 6,981   | SH | DFND | 5 | 0       | 0 | 6,981  |
| TARO PHARMACEUTICAL INDS LTD | COM | M8737E108 | 8,462      | 55      | SH | DFND | 2 | 0       | 0 | 55     |
| TASER INTERNATIONAL INC      | COM | 87651B104 | 636,174    | 41,203  | SH | SOLE | 1 | 41,203  | 0 | 0      |
| TASER INTL INC               | COM | 87651B104 | 7,720      | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| TASER INTL INC               | COM | 87651B104 | 19,485     | 1,262   | SH | DFND | 3 | 0       | 0 | 1,262  |
| TATA MTRS LTD                | COM | 876568502 | 14,337     | 328     | SH | DFND | 4 | 0       | 0 | 328    |
| TATA MTRS LTD                | COM | 876568502 | 240,667    | 5,506   | SH | DFND | 3 | 0       | 0 | 5,506  |
| TATA MTRS LTD                | COM | 876568502 | 21,855     | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| TAUBMAN CENTERS INC          | COM | 876664103 | 9,214,863  | 126,231 | SH | SOLE | 1 | 126,231 | 0 | 0      |
| TAUBMAN CTRS INC             | COM | 876664103 | 1,095      | 15      | SH | DFND | 4 | 0       | 0 | 15     |
| TAUBMAN CTRS INC             | COM | 876664103 | 1,460      | 20      | SH | DFND | 3 | 0       | 0 | 20     |
| TAYLOR MORRISON HOME CORP    | COM | 87724P106 | 18,134     | 1,118   | SH | SOLE | 1 | 1,118   | 0 | 0      |
| TAYLOR MORRISON HOME CORP    | COM | 87724P106 | 4,866      | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| TC PIPELINES LP              | COM | 87233Q108 | 124,350    | 1,837   | SH | DFND | 4 | 0       | 0 | 1,837  |
| TC PIPELINES LP              | COM | 87233Q108 | 189,588    | 2,800   | SH | DFND | 3 | 0       | 0 | 2,800  |
| TC PIPELINES LP              | COM | 87233Q108 | 177,265    | 2,618   | SH | DFND | 2 | 0       | 0 | 2,618  |
| TC PIPELINES LP              | COM | 87233Q108 | 34,261     | 506     | SH | DFND | 5 | 0       | 0 | 506    |
| TCF FINANCIAL CORP           | COM | 872275102 | 5,204,833  | 335,147 | SH | SOLE | 1 | 335,147 | 0 | 0      |
| TCF FINL CORP                | COM | 872275102 | 37,288     | 2,401   | SH | DFND | 2 | 0       | 0 | 2,401  |
| TCP CAP CORP                 | COM | 87238Q103 | 548,871    | 34,155  | SH | DFND | 4 | 0       | 0 | 34,155 |
| TCP CAP CORP                 | COM | 87238Q103 | 28,090     | 1,748   | SH | DFND | 2 | 0       | 0 | 1,748  |
| TCW STRATEGIC INCOME FUND IN | COM | 872340104 | 11,260     | 2,000   | SH | DFND | 3 | 0       | 0 | 2,000  |
| TCW STRATEGIC INCOME FUND IN | COM | 872340104 | 4,752      | 844     | SH | DFND | 5 | 0       | 0 | 844    |
| TD AMERITRADE HLDG CORP      | COM | 87236Y108 | 1,835      | 55      | SH | DFND | 4 | 0       | 0 | 55     |
| TD AMERITRADE HLDG CORP      | COM | 87236Y108 | 58,398     | 1,750   | SH | DFND | 3 | 0       | 0 | 1,750  |
| TD AMERITRADE HLDG CORP      | COM | 87236Y108 | 9,243      | 277     | SH | DFND | 5 | 0       | 0 | 277    |
| TD AMERITRADE HOLDING CORP   | COM | 87236Y108 | 474,855    | 14,230  | SH | SOLE | 1 | 14,230  | 0 | 0      |
| TE CONNECTIVITY LTD          | COM | H84989104 | 7,542,883  | 136,424 | SH | SOLE | 1 | 136,424 | 0 | 0      |
| TE CONNECTIVITY LTD          | COM | H84989104 | 4,257      | 77      | SH | DFND | 4 | 0       | 0 | 77     |
| TE CONNECTIVITY LTD          | COM | H84989104 | 81,659     | 1,477   | SH | DFND | 3 | 0       | 0 | 1,477  |
| TE CONNECTIVITY LTD          | COM | H84989104 | 19,296     | 349     | SH | DFND | 2 | 0       | 0 | 349    |
| TEAM HEALTH HOLDINGS INC     | COM | 87817A107 | 2,662,437  | 45,912  | SH | SOLE | 1 | 45,912  | 0 | 0      |
| TEAM HEALTH HOLDINGS INC     | COM | 87817A107 | 9,046      | 156     | SH | DFND | 3 | 0       | 0 | 156    |
| TEAM HEALTH HOLDINGS INC     | COM | 87817A107 | 249,299    | 4,299   | SH | DFND | 2 | 0       | 0 | 4,299  |
| TEAM INC                     | COM | 878155100 | 506,667    | 13,365  | SH | SOLE | 1 | 13,365  | 0 | 0      |
| TEARLAB CORP                 | COM | 878193101 | 6,800      | 2,000   | SH | DFND | 5 | 0       | 0 | 2,000  |
| TECH DATA CORP               | COM | 878237106 | 4,522,332  | 76,832  | SH | SOLE | 1 | 76,832  | 0 | 0      |
| TECH DATA CORP               | COM | 878237106 | 647        | 11      | SH | DFND | 3 | 0       | 0 | 11     |
| TECHNE CORP                  | COM | 878377100 | 6,927,003  | 74,046  | SH | SOLE | 1 | 74,046  | 0 | 0      |
| TECHTARGET                   | COM | 87874R100 | 93,073     | 10,835  | SH | SOLE | 1 | 10,835  | 0 | 0      |

|                                    |      |           |           |         |     |      |   |         |   |        |
|------------------------------------|------|-----------|-----------|---------|-----|------|---|---------|---|--------|
| TECK RESOURCES LTD                 | COM  | 878742204 | 6,328     | 335     | SH  | DFND | 3 | 0       | 0 | 335    |
| TECK RESOURCES LTD                 | COM  | 878742204 | 9,445     | 500     | SH  | DFND | 2 | 0       | 0 | 500    |
| TECK RESOURCES LTD<br>CLS B        | COM  | 878742956 | 449,824   | 23,752  | SH  | SOLE | 1 | 23,752  | 0 | 0      |
| TECO ENERGY INC                    | COM  | 872375100 | 1,859,139 | 106,970 | SH  | SOLE | 1 | 106,970 | 0 | 0      |
| TECO ENERGY INC                    | COM  | 872375100 | 17,380    | 1,000   | SH  | DFND | 4 | 0       | 0 | 1,000  |
| TECO ENERGY INC                    | COM  | 872375100 | 36,174    | 2,081   | SH  | DFND | 3 | 0       | 0 | 2,081  |
| TECO ENERGY INC                    | COM  | 872375100 | 28,851    | 1,660   | SH  | DFND | 2 | 0       | 0 | 1,660  |
| TECO ENERGY INC                    | COM  | 872375100 | 42,581    | 2,450   | SH  | DFND | 5 | 0       | 0 | 2,450  |
| TECOGEN INC NEW                    | COM  | 87876P201 | 5,600     | 1,000   | SH  | DFND | 2 | 0       | 0 | 1,000  |
| TEEKAY CORP                        | COM  | Y8564W103 | 81,556    | 1,229   | SH  | SOLE | 1 | 1,229   | 0 | 0      |
| TEEKAY CORPORATION                 | COM  | Y8564W103 | 4,844     | 73      | SH  | DFND | 4 | 0       | 0 | 73     |
| TEEKAY CORPORATION                 | COM  | Y8564W103 | 28,402    | 428     | SH  | DFND | 2 | 0       | 0 | 428    |
| TEEKAY LNG PARTNERS L<br>P         | COM  | Y8564M105 | 30,928    | 710     | SH  | DFND | 4 | 0       | 0 | 710    |
| TEEKAY LNG PARTNERS L<br>P         | COM  | Y8564M105 | 75,086    | 1,724   | SH  | DFND | 3 | 0       | 0 | 1,724  |
| TEEKAY LNG PARTNERS L<br>P         | COM  | Y8564M105 | 27,225    | 625     | SH  | DFND | 2 | 0       | 0 | 625    |
| TEEKAY OFFSHORE<br>PARTNERS L P    | COM  | Y8565J101 | 151,200   | 4,500   | SH  | DFND | 4 | 0       | 0 | 4,500  |
| TEEKAY OFFSHORE<br>PARTNERS L P    | COM  | Y8565J101 | 36,960    | 1,100   | SH  | DFND | 3 | 0       | 0 | 1,100  |
| TEEKAY OFFSHORE<br>PARTNERS L P    | COM  | Y8565J101 | 48,629    | 1,447   | SH  | DFND | 2 | 0       | 0 | 1,447  |
| TEEKAY TANKERS LTD                 | COM  | Y8565N102 | 3,730     | 1,000   | SH  | DFND | 3 | 0       | 0 | 1,000  |
| TEEKAY TANKERS LTD                 | COM  | Y8565N102 | 1,119     | 300     | SH  | DFND | 2 | 0       | 0 | 300    |
| TEEKAY TANKERS LTD<br>CLASS A      | COM  | Y8565N102 | 151,759   | 40,686  | SH  | SOLE | 1 | 40,686  | 0 | 0      |
| TEJON RANCH CO                     | COM  | 879080109 | 250,783   | 10,210  | SH  | SOLE | 1 | 10,210  | 0 | 0      |
| TEJON RANCH CO                     | COM  | 879080109 | 505       | 18      | SH  | DFND | 3 | 0       | 0 | 18     |
| TEKMIRA<br>PHARMACEUTICALS<br>CORP | COM  | 87911B209 | 23,254    | 1,100   | SH  | DFND | 4 | 0       | 0 | 1,100  |
| TEKMIRA<br>PHARMACEUTICALS<br>CORP | COM  | 87911B209 | 20,548    | 972     | SH  | DFND | 3 | 0       | 0 | 972    |
| TELECOM ITALIA S P A<br>NEW        | COM  | 87927Y102 | 14,872    | 1,300   | SH  | DFND | 4 | 0       | 0 | 1,300  |
| TELECOM ITALIA S P A<br>NEW        | COM  | 87927Y201 | 333       | 38      | SH  | DFND | 4 | 0       | 0 | 38     |
| TELECOM ITALIA S P A<br>NEW        | COM  | 87927Y102 | 5,720     | 500     | SH  | DFND | 2 | 0       | 0 | 500    |
| TELECOMMUNICATION<br>SYSTEMS       | COM  | 87929J103 | 87,801    | 31,470  | SH  | SOLE | 1 | 31,470  | 0 | 0      |
| TELEDYNE<br>TECHNOLOGIES INC       | COM  | 879360105 | 2,708,710 | 28,813  | SH  | SOLE | 1 | 28,813  | 0 | 0      |
| TELEDYNE<br>TECHNOLOGIES INC       | COM  | 879360105 | 5,359     | 57      | SH  | DFND | 3 | 0       | 0 | 57     |
| TELEDYNE<br>TECHNOLOGIES INC       | COM  | 879360105 | 3,290     | 35      | SH  | DFND | 2 | 0       | 0 | 35     |
| TELEFLEX INC                       | COM  | 879369106 | 8,734,391 | 83,153  | SH  | SOLE | 1 | 83,153  | 0 | 0      |
| TELEFLEX INC                       | COM  | 879369106 | 5,252     | 50      | SH  | DFND | 5 | 0       | 0 | 50     |
| TELEFLEX INC                       | BOND | 879369AA4 | 10,339    | 6       | PRN | DFND | 2 | 0       | 0 | 6      |
| TELEFONICA BRASIL SA               | COM  | 87936R106 | 1,207,270 | 61,345  | SH  | DFND | 3 | 0       | 0 | 61,345 |
| TELEFONICA BRASIL SA               | COM  | 87936R106 | 54,258    | 2,757   | SH  | DFND | 2 | 0       | 0 | 2,757  |
| TELEFONICA S A                     | COM  | 879382208 | 8,623     | 561     | SH  | DFND | 4 | 0       | 0 | 561    |
| TELEFONICA S A                     | COM  | 879382208 | 46,694    | 3,038   | SH  | DFND | 3 | 0       | 0 | 3,038  |
| TELEFONICA S A                     | COM  | 879382208 | 17,676    | 1,150   | SH  | DFND | 2 | 0       | 0 | 1,150  |
| TELEFONICA S A                     | COM  | 879382208 | 12,296    | 800     | SH  | DFND | 5 | 0       | 0 | 800    |
| TELENAV INC                        | COM  | 879455103 | 119,267   | 17,801  | SH  | SOLE | 1 | 17,801  | 0 | 0      |
| TELEPHONE & DATA SYS<br>INC        | COM  | 879433829 | 3,067     | 128     | SH  | DFND | 3 | 0       | 0 | 128    |
| TELEPHONE AND DATA                 | COM  | 879433829 | 6,317,150 | 263,654 | SH  | SOLE | 1 | 263,654 | 0 | 0      |



| SYSTEMS                      |        |           |           |         |    |           |   |         |   |        |
|------------------------------|--------|-----------|-----------|---------|----|-----------|---|---------|---|--------|
| TELETECH HOLDINGS INC        | COM    | 879939106 | 331,486   | 13,486  | SH | SOLE      | 1 | 13,486  | 0 | 0      |
| TELUS CORP                   | COM    | 87971M103 | 1,046,995 | 30,632  | SH | DFND      | 3 | 0       | 0 | 30,632 |
| TEMPLETON DRAGON FD INC      | COM    | 88018T101 | 1,289     | 50      | SH | DFND      | 3 | 0       | 0 | 50     |
| TEMPLETON DRAGON FD INC      | COM    | 88018T101 | 28,120    | 1,091   | SH | DFND      | 2 | 0       | 0 | 1,091  |
| TEMPLETON EMERG MKTS INCOME  | COM    | 880192109 | 54,874    | 4,314   | SH | DFND      | 3 | 0       | 0 | 4,314  |
| TEMPLETON EMERG MKTS INCOME  | COM    | 880192109 | 21,624    | 1,700   | SH | DFND      | 2 | 0       | 0 | 1,700  |
| TEMPLETON EMERGING MKTS FD I | COM    | 880191101 | 12,418    | 700     | SH | DFND      | 3 | 0       | 0 | 700    |
| TEMPLETON EMERGING MKTS FD I | COM    | 880191101 | 10,165    | 573     | SH | DFND      | 2 | 0       | 0 | 573    |
| TEMPLETON GLOBAL INCOME FD   | COM    | 880198106 | 3,744     | 471     | SH | DFND      | 4 | 0       | 0 | 471    |
| TEMPLETON GLOBAL INCOME FD   | COM    | 880198106 | 2,290     | 288     | SH | DFND      | 3 | 0       | 0 | 288    |
| TEMPUR SEALY INTERNATIONAL   | COM    | 88023U101 | 6,816,567 | 121,356 | SH | SOLE      | 1 | 121,356 | 0 | 0      |
| TEMPUR SEALY INTL INC        | COM    | 88023U101 | 9,268     | 165     | SH | DFND      | 2 | 0       | 0 | 165    |
| TENARIS S A                  | COM    | 88031M109 | 22,775    | 500     | SH | DFND      | 3 | 0       | 0 | 500    |
| TENAX THERAPEUTICS INC       | COM    | 88032L100 | 5,109     | 1,300   | SH | DFND      | 3 | 0       | 0 | 1,300  |
| TENAX THERAPEUTICS INC       | COM    | 88032L100 | 11,790    | 3,000   | SH | DFND      | 2 | 0       | 0 | 3,000  |
| TENET HEALTHCARE CORP        | COM    | 88033G407 | 2,063,684 | 34,748  | SH | SOLE      | 1 | 34,748  | 0 | 0      |
| TENET HEALTHCARE CORP        | COM    | 88033G407 | 41,573    | 700     | SH | DFND      | 3 | 0       | 0 | 700    |
| TENET HEALTHCARE CORP        | COM    | 88033G407 | 356       | 6       | SH | DFND      | 2 | 0       | 0 | 6      |
| TENNANT CO                   | COM    | 880345103 | 948,518   | 14,138  | SH | SOLE      | 1 | 14,138  | 0 | 0      |
| TENNANT CO                   | COM    | 880345103 | 1,006     | 15      | SH | DFND      | 3 | 0       | 0 | 15     |
| TENNECO INC                  | COM    | 880349105 | 2,081,676 | 39,795  | SH | SOLE      | 1 | 39,795  | 0 | 0      |
| TENNECO INC                  | COM    | 880349105 | 1,046     | 20      | SH | DFND      | 4 | 0       | 0 | 20     |
| TENNECO INC                  | COM    | 880349105 | 31,595    | 604     | SH | DFND      | 3 | 0       | 0 | 604    |
| TERADATA CORP                | COM    | 88076W103 | 2,649,386 | 63,201  | SH | SOLE      | 1 | 63,201  | 0 | 0      |
| TERADATA CORP DEL            | COM    | 88076W103 | 7,252     | 173     | SH | DFND      | 4 | 0       | 0 | 173    |
| TERADATA CORP DEL            | COM    | 88076W103 | 16,684    | 398     | SH | DFND      | 3 | 0       | 0 | 398    |
| TERADATA CORP DEL            | COM    | 88076W103 | 487,697   | 11,634  | SH | DFND      | 2 | 0       | 0 | 11,634 |
| TERADYNE INC                 | COM    | 880770102 | 7,964,656 | 410,761 | SH | SOLE      | 1 | 410,761 | 0 | 0      |
| TERADYNE INC                 | COM    | 880770102 | 8,759     | 452     | SH | DFND      | 3 | 0       | 0 | 452    |
| TERADYNE INC                 | COM    | 880770102 | 22,454    | 1,158   | SH | DFND      | 2 | 0       | 0 | 1,158  |
| TEREX CORP                   | COM    | 880779103 | 7,032,957 | 221,371 | SH | SOLE      | 1 | 221,371 | 0 | 0      |
| TEREX CORP NEW               | COM    | 880779103 | 3,558     | 112     | SH | DFND      | 4 | 0       | 0 | 112    |
| TEREX CORP NEW               | COM    | 880779103 | 29,546    | 930     | SH | DFND      | 3 | 0       | 0 | 930    |
| TEREX CORP NEW               | COM    | 880779103 | 12,708    | 400     | SH | DFND      | 2 | 0       | 0 | 400    |
| TERNIUM SA                   | COM    | 880890108 | 49,663    | 2,065   | SH | DFND      | 4 | 0       | 0 | 2,065  |
| TERRA NITROGEN CO L P        | COM    | 881005201 | 68,231    | 473     | SH | DFND      | 2 | 0       | 0 | 473    |
| TERRENO REALTY CORP          | COM    | 88146M101 | 407,368   | 21,634  | SH | SOLE      | 1 | 21,634  | 0 | 0      |
| TERRITORIAL BANCORP INC      | COM    | 88145X108 | 115,856   | 5,710   | SH | SOLE      | 1 | 5,710   | 0 | 0      |
| TESARO INC                   | COM    | 881569107 | 339,192   | 12,600  | SH | SOLE      | 1 | 12,600  | 0 | 0      |
| TESCO CORP                   | COM    | 88157K101 | 532,834   | 26,843  | SH | SOLE      | 1 | 26,843  | 0 | 0      |
| TESLA MOTORS INC             | COM    | 88160R101 | 2,483,344 | 10,233  | SH | SOLE      | 1 | 10,233  | 0 | 0      |
| TESLA MTRS INC               | COM    | 88160R101 | 43,925    | 181     | SH | DFND      | 4 | 0       | 0 | 181    |
| TESLA MTRS INC               | COM    | 88160R101 | 898,644   | 3,703   | SH | DFND      | 3 | 0       | 0 | 3,703  |
| TESLA MTRS INC               | OPTION | 88160R901 | 22,275    | 5       | SH | Call DFND | 2 | 0       | 0 | 5      |
| TESLA MTRS INC               | COM    | 88160R101 | 195,600   | 806     | SH | DFND      | 2 | 0       | 0 | 806    |
| TESORO CORP                  | COM    | 881609101 | 2,904,538 | 47,631  | SH | SOLE      | 1 | 47,631  | 0 | 0      |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| TESORO CORP                  | COM | 881609101 | 24,697     | 405     | SH | DFND | 4 | 0       | 0 | 405    |
| TESORO CORP                  | COM | 881609101 | 28,966     | 475     | SH | DFND | 3 | 0       | 0 | 475    |
| TESORO CORP                  | COM | 881609101 | 89,458     | 1,467   | SH | DFND | 2 | 0       | 0 | 1,467  |
| TESORO LOGISTICS LP          | COM | 88160T107 | 24,062     | 340     | SH | DFND | 4 | 0       | 0 | 340    |
| TESSCO TECHNOLOGIES INC      | COM | 872386107 | 108,104    | 3,729   | SH | SOLE | 1 | 3,729   | 0 | 0      |
| TESSCO TECHNOLOGIES INC      | COM | 872386107 | 17,394     | 600     | SH | DFND | 4 | 0       | 0 | 600    |
| TESSCO TECHNOLOGIES INC      | COM | 872386107 | 261        | 9       | SH | DFND | 5 | 0       | 0 | 9      |
| TESSERA TECHNOLOGIES INC     | COM | 88164L100 | 1,070,536  | 40,276  | SH | SOLE | 1 | 40,276  | 0 | 0      |
| TETRA TECH INC               | COM | 88162G103 | 1,243,729  | 49,789  | SH | SOLE | 1 | 49,789  | 0 | 0      |
| TETRA TECH INC NEW           | COM | 88162G103 | 2,423      | 97      | SH | DFND | 4 | 0       | 0 | 97     |
| TETRA TECH INC NEW           | COM | 88162G103 | 275        | 11      | SH | DFND | 5 | 0       | 0 | 11     |
| TETRA TECHNOLOGIES INC       | COM | 88162F105 | 656,428    | 60,668  | SH | SOLE | 1 | 60,668  | 0 | 0      |
| TETRAPHASE PHARMACEUTICALS   | COM | 88165N105 | 287,519    | 14,412  | SH | SOLE | 1 | 14,412  | 0 | 0      |
| TETRAPHASE PHARMACEUTICALS I | COM | 88165N105 | 19,950     | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| TEVA PHARMACEUTICAL INDS LTD | COM | 881624209 | 133,408    | 2,482   | SH | DFND | 4 | 0       | 0 | 2,482  |
| TEVA PHARMACEUTICAL INDS LTD | COM | 881624209 | 653,096    | 12,151  | SH | DFND | 3 | 0       | 0 | 12,151 |
| TEVA PHARMACEUTICAL INDS LTD | COM | 881624209 | 20,350     | 379     | SH | DFND | 2 | 0       | 0 | 379    |
| TEVA PHARMACEUTICAL INDS LTD | COM | 881624209 | 161        | 3       | SH | DFND | 5 | 0       | 0 | 3      |
| TEXAS CAPITAL BANCSHARES I   | COM | 88224Q107 | 1,907,132  | 33,064  | SH | SOLE | 1 | 33,064  | 0 | 0      |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 2,999      | 52      | SH | DFND | 4 | 0       | 0 | 52     |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 11,536     | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| TEXAS INSTRS INC             | COM | 882508104 | 60,725     | 1,273   | SH | DFND | 4 | 0       | 0 | 1,273  |
| TEXAS INSTRS INC             | COM | 882508104 | 176,040    | 3,691   | SH | DFND | 3 | 0       | 0 | 3,691  |
| TEXAS INSTRS INC             | COM | 882508104 | 357,588    | 7,498   | SH | DFND | 2 | 0       | 0 | 7,498  |
| TEXAS INSTRUMENTS INC        | COM | 882508104 | 19,941,335 | 418,145 | SH | SOLE | 1 | 418,145 | 0 | 0      |
| TEXAS ROADHOUSE INC          | COM | 882681109 | 1,467,224  | 52,702  | SH | SOLE | 1 | 52,702  | 0 | 0      |
| TEXAS ROADHOUSE INC          | COM | 882681109 | 5,095      | 183     | SH | DFND | 3 | 0       | 0 | 183    |
| TEXTAINER GROUP HOLDINGS L   | COM | G8766E109 | 438,979    | 14,106  | SH | SOLE | 1 | 14,106  | 0 | 0      |
| TEXTAINER GROUP HOLDINGS LTD | COM | G8766E109 | 180,496    | 5,800   | SH | DFND | 4 | 0       | 0 | 5,800  |
| TEXTAINER GROUP HOLDINGS LTD | COM | G8766E109 | 1,555,958  | 49,999  | SH | DFND | 3 | 0       | 0 | 49,999 |
| TEXTAINER GROUP HOLDINGS LTD | COM | G8766E109 | 154,625    | 4,969   | SH | DFND | 2 | 0       | 0 | 4,969  |
| TEXTAINER GROUP HOLDINGS LTD | COM | G8766E109 | 1,556      | 50      | SH | DFND | 5 | 0       | 0 | 50     |
| TEXTRON INC                  | COM | 883203101 | 3,621,602  | 100,628 | SH | SOLE | 1 | 100,628 | 0 | 0      |
| TEXTRON INC                  | COM | 883203101 | 16,879     | 469     | SH | DFND | 4 | 0       | 0 | 469    |
| TEXTRON INC                  | COM | 883203101 | 126,636    | 3,519   | SH | DFND | 3 | 0       | 0 | 3,519  |
| TEXTRON INC                  | COM | 883203101 | 58,232     | 1,618   | SH | DFND | 2 | 0       | 0 | 1,618  |
| TEXTURA CORP                 | COM | 883211104 | 321,684    | 12,185  | SH | SOLE | 1 | 12,185  | 0 | 0      |
| TFS FINANCIAL CORP           | COM | 87240R107 | 37,261     | 2,602   | SH | SOLE | 1 | 2,602   | 0 | 0      |
| TG THERAPEUTICS INC          | COM | 88322Q108 | 163,752    | 15,347  | SH | SOLE | 1 | 15,347  | 0 | 0      |
| TG THERAPEUTICS INC          | COM | 88322Q108 | 6,562      | 615     | SH | DFND | 5 | 0       | 0 | 615    |
| THE ADT CORPORATION          | COM | 00101J106 | 20,531     | 579     | SH | DFND | 4 | 0       | 0 | 579    |
| THE ADT CORPORATION          | COM | 00101J106 | 1,174,577  | 33,124  | SH | DFND | 3 | 0       | 0 | 33,124 |
| THE ADT CORPORATION          | COM | 00101J106 | 2,482      | 70      | SH | DFND | 2 | 0       | 0 | 70     |
| THERAPEUTICSMD INC           | COM | 88338N107 | 305,558    | 65,853  | SH | SOLE | 1 | 65,853  | 0 | 0      |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| THERAPEUTICSMD INC           | COM | 88338N107 | 9,280      | 2,000   | SH | DFND | 4 | 0       | 0 | 2,000  |
| THERAPEUTICSMD INC           | COM | 88338N107 | 15,771     | 3,399   | SH | DFND | 2 | 0       | 0 | 3,399  |
| THERAVANCE BIOPHARMA INC     | COM | G8807B106 | 354,486    | 15,379  | SH | SOLE | 1 | 15,379  | 0 | 0      |
| THERAVANCE INC               | COM | 88338T104 | 919,989    | 53,832  | SH | SOLE | 1 | 53,832  | 0 | 0      |
| THERAVANCE INC               | COM | 88338T104 | 13,672     | 800     | SH | DFND | 4 | 0       | 0 | 800    |
| THERMO FISHER SCIENTIFIC I   | COM | 883556102 | 19,650,777 | 161,469 | SH | SOLE | 1 | 161,469 | 0 | 0      |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 37,240     | 306     | SH | DFND | 4 | 0       | 0 | 306    |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 34,685     | 285     | SH | DFND | 3 | 0       | 0 | 285    |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 29,817     | 245     | SH | DFND | 2 | 0       | 0 | 245    |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 1,826      | 15      | SH | DFND | 5 | 0       | 0 | 15     |
| THERMON GROUP HOLDINGS INC   | COM | 88362T103 | 509,719    | 20,873  | SH | SOLE | 1 | 20,873  | 0 | 0      |
| THIRD POINT REINSURANCE LT   | COM | G8827U100 | 539,965    | 37,111  | SH | SOLE | 1 | 37,111  | 0 | 0      |
| THIRD PT REINS LTD           | COM | G8827U100 | 21,825     | 1,500   | SH | DFND | 4 | 0       | 0 | 1,500  |
| THIRD PT REINS LTD           | COM | G8827U100 | 13,095     | 900     | SH | DFND | 3 | 0       | 0 | 900    |
| THL CR INC                   | COM | 872438106 | 10,939     | 848     | SH | DFND | 3 | 0       | 0 | 848    |
| THOMSON REUTERS CORP         | COM | 884903956 | 563,393    | 15,465  | SH | SOLE | 1 | 15,465  | 0 | 0      |
| THOMSON REUTERS CORP         | COM | 884903105 | 16,385     | 450     | SH | DFND | 4 | 0       | 0 | 450    |
| THOMSON REUTERS CORP         | COM | 884903105 | 69,179     | 1,900   | SH | DFND | 3 | 0       | 0 | 1,900  |
| THOMSON REUTERS CORP         | COM | 884903105 | 239,651    | 6,582   | SH | DFND | 2 | 0       | 0 | 6,582  |
| THOR INDUSTRIES INC          | COM | 885160101 | 4,758,446  | 92,397  | SH | SOLE | 1 | 92,397  | 0 | 0      |
| THORATEC CORP                | COM | 885175307 | 3,963,551  | 148,281 | SH | SOLE | 1 | 148,281 | 0 | 0      |
| THORATEC CORP                | COM | 885175307 | 668        | 25      | SH | DFND | 4 | 0       | 0 | 25     |
| THORATEC CORP                | COM | 885175307 | 26,730     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| THRESHOLD PHARMACEUTICAL INC | COM | 885807206 | 36,100     | 10,000  | SH | DFND | 4 | 0       | 0 | 10,000 |
| THRESHOLD PHARMACEUTICAL INC | COM | 885807206 | 2,888      | 800     | SH | DFND | 3 | 0       | 0 | 800    |
| THRESHOLD PHARMACEUTICALS    | COM | 885807206 | 123,263    | 34,145  | SH | SOLE | 1 | 34,145  | 0 | 0      |
| TIBCO SOFTWARE INC           | COM | 88632Q103 | 7,181,110  | 303,898 | SH | SOLE | 1 | 303,898 | 0 | 0      |
| TIBCO SOFTWARE INC           | COM | 88632Q103 | 992        | 42      | SH | DFND | 4 | 0       | 0 | 42     |
| TIBCO SOFTWARE INC           | COM | 88632Q103 | 118        | 5       | SH | DFND | 2 | 0       | 0 | 5      |
| TICC CAPITAL CORP            | COM | 87244T109 | 270,542    | 30,639  | SH | DFND | 4 | 0       | 0 | 30,639 |
| TICC CAPITAL CORP            | COM | 87244T109 | 72,264     | 8,184   | SH | DFND | 3 | 0       | 0 | 8,184  |
| TICC CAPITAL CORP            | COM | 87244T109 | 175,425    | 19,867  | SH | DFND | 2 | 0       | 0 | 19,867 |
| TIDEWATER INC                | COM | 886423102 | 3,898,238  | 99,878  | SH | SOLE | 1 | 99,878  | 0 | 0      |
| TIDEWATER INC                | COM | 886423102 | 5,855      | 150     | SH | DFND | 4 | 0       | 0 | 150    |
| TIFFANY & CO NEW             | COM | 886547108 | 24,078     | 250     | SH | DFND | 4 | 0       | 0 | 250    |
| TIFFANY & CO NEW             | COM | 886547108 | 11,076     | 115     | SH | DFND | 3 | 0       | 0 | 115    |
| TIFFANY & CO NEW             | COM | 886547108 | 19,840     | 206     | SH | DFND | 2 | 0       | 0 | 206    |
| TIFFANY & CO NEW             | COM | 886547108 | 289        | 3       | SH | DFND | 5 | 0       | 0 | 3      |
| TIFFANY + CO                 | COM | 886547108 | 4,285,699  | 44,499  | SH | SOLE | 1 | 44,499  | 0 | 0      |
| TILE SHOP HLDGS INC          | COM | 88677Q109 | 169,571    | 18,332  | SH | SOLE | 1 | 18,332  | 0 | 0      |
| TILE SHOP HLDGS INC          | COM | 88677Q109 | 4,348      | 470     | SH | DFND | 2 | 0       | 0 | 470    |
| TILLY S INC CLASS A SHRS     | COM | 886885102 | 52,091     | 6,927   | SH | SOLE | 1 | 6,927   | 0 | 0      |
| TIM HORTONS INC              | COM | 88706M954 | 472,468    | 6,000   | SH | SOLE | 1 | 6,000   | 0 | 0      |
| TIM HORTONS INC              | COM | 88706M103 | 13,319     | 169     | SH | DFND | 4 | 0       | 0 | 169    |
| TIM HORTONS INC              | COM | 88706M103 | 21,279     | 270     | SH | DFND | 3 | 0       | 0 | 270    |
| TIM HORTONS INC              | COM | 88706M103 | 15,762     | 200     | SH | DFND | 2 | 0       | 0 | 200    |

|                              |     |           |            |         |    |      |   |         |   |       |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|-------|
| TIM PARTICIPACOES S A        | COM | 88706P205 | 13,100     | 500     | SH | DFND | 2 | 0       | 0 | 500   |
| TIME INC                     | COM | 887228104 | 6,864,498  | 292,979 | SH | SOLE | 1 | 292,979 | 0 | 0     |
| TIME INC NEW                 | COM | 887228104 | 19,541     | 834     | SH | DFND | 4 | 0       | 0 | 834   |
| TIME INC NEW                 | COM | 887228104 | 21,673     | 925     | SH | DFND | 3 | 0       | 0 | 925   |
| TIME INC NEW                 | COM | 887228104 | 3,866      | 165     | SH | DFND | 2 | 0       | 0 | 165   |
| TIME INC NEW                 | COM | 887228104 | 937        | 40      | SH | DFND | 5 | 0       | 0 | 40    |
| TIME WARNER CABLE            | COM | 88732J207 | 16,509,098 | 115,054 | SH | SOLE | 1 | 115,054 | 0 | 0     |
| TIME WARNER CABLE INC        | COM | 88732J207 | 59,559     | 415     | SH | DFND | 4 | 0       | 0 | 415   |
| TIME WARNER CABLE INC        | COM | 88732J207 | 35,873     | 250     | SH | DFND | 3 | 0       | 0 | 250   |
| TIME WARNER CABLE INC        | COM | 88732J207 | 67,297     | 469     | SH | DFND | 2 | 0       | 0 | 469   |
| TIME WARNER CABLE INC        | COM | 88732J207 | 8,609      | 60      | SH | DFND | 5 | 0       | 0 | 60    |
| TIME WARNER INC              | COM | 887317303 | 32,703,940 | 434,835 | SH | SOLE | 1 | 434,835 | 0 | 0     |
| TIME WARNER INC              | COM | 887317303 | 495,278    | 6,585   | SH | DFND | 4 | 0       | 0 | 6,585 |
| TIME WARNER INC              | COM | 887317303 | 635,675    | 8,452   | SH | DFND | 3 | 0       | 0 | 8,452 |
| TIME WARNER INC              | COM | 887317303 | 219,839    | 2,923   | SH | DFND | 2 | 0       | 0 | 2,923 |
| TIME WARNER INC              | COM | 887317303 | 24,594     | 327     | SH | DFND | 5 | 0       | 0 | 327   |
| TIMKEN CO                    | COM | 887389104 | 6,496,946  | 153,266 | SH | SOLE | 1 | 153,266 | 0 | 0     |
| TIMKEN CO                    | COM | 887389104 | 25,430     | 600     | SH | DFND | 3 | 0       | 0 | 600   |
| TIMKEN CO                    | COM | 887389104 | 7,680      | 181     | SH | DFND | 2 | 0       | 0 | 181   |
| TIMKENSTEEL CORP             | COM | 887399103 | 3,562,389  | 76,627  | SH | SOLE | 1 | 76,627  | 0 | 0     |
| TIMKENSTEEL CORP             | COM | 887399103 | 13,901     | 299     | SH | DFND | 3 | 0       | 0 | 299   |
| TIMKENSTEEL CORP             | COM | 887399103 | 4,184      | 90      | SH | DFND | 2 | 0       | 0 | 90    |
| TIPTREE FINANCIAL INC A      | COM | 88822Q103 | 42,299     | 5,121   | SH | SOLE | 1 | 5,121   | 0 | 0     |
| TITAN INTERNATIONAL INC      | COM | 88830M102 | 412,624    | 34,909  | SH | SOLE | 1 | 34,909  | 0 | 0     |
| TITAN MACHINERY INC          | COM | 88830R101 | 147,229    | 11,334  | SH | SOLE | 1 | 11,334  | 0 | 0     |
| TIVO INC                     | COM | 888706108 | 960,559    | 75,073  | SH | SOLE | 1 | 75,073  | 0 | 0     |
| TJX COMPANIES INC            | COM | 872540109 | 17,665,795 | 298,560 | SH | SOLE | 1 | 298,560 | 0 | 0     |
| TJX COS INC NEW              | COM | 872540109 | 58,933     | 996     | SH | DFND | 4 | 0       | 0 | 996   |
| TJX COS INC NEW              | COM | 872540109 | 460,385    | 7,781   | SH | DFND | 3 | 0       | 0 | 7,781 |
| TJX COS INC NEW              | COM | 872540109 | 21,834     | 369     | SH | DFND | 2 | 0       | 0 | 369   |
| T-MOBILE US INC              | COM | 872590104 | 2,887      | 100     | SH | DFND | 3 | 0       | 0 | 100   |
| T-MOBILE US INC              | COM | 872590104 | 1,992      | 69      | SH | DFND | 5 | 0       | 0 | 69    |
| TOLL BROTHERS INC            | COM | 889478103 | 10,456,735 | 335,582 | SH | SOLE | 1 | 335,582 | 0 | 0     |
| TOLL BROTHERS INC            | COM | 889478103 | 18,696     | 600     | SH | DFND | 4 | 0       | 0 | 600   |
| TOLL BROTHERS INC            | COM | 889478103 | 9,535      | 306     | SH | DFND | 3 | 0       | 0 | 306   |
| TOLL BROTHERS INC            | COM | 889478103 | 12,464     | 400     | SH | DFND | 2 | 0       | 0 | 400   |
| TOMPKINS FINANCIAL CORP      | COM | 890110109 | 487,833    | 11,067  | SH | SOLE | 1 | 11,067  | 0 | 0     |
| TOMPKINS FINANCIAL CORPORATI | COM | 890110109 | 56,466     | 1,281   | SH | DFND | 2 | 0       | 0 | 1,281 |
| TOOTSIE ROLL INDS            | COM | 890516107 | 1,450,834  | 51,834  | SH | SOLE | 1 | 51,834  | 0 | 0     |
| TOOTSIE ROLL INDS INC        | COM | 890516107 | 1,763      | 63      | SH | DFND | 3 | 0       | 0 | 63    |
| TOP SHIPS INC                | COM | Y8897Y149 | 99         | 50      | SH | DFND | 4 | 0       | 0 | 50    |
| TORCHMARK CORP               | COM | 891027104 | 6,666,282  | 127,292 | SH | SOLE | 1 | 127,292 | 0 | 0     |
| TORCHMARK CORP               | COM | 891027104 | 4,242      | 81      | SH | DFND | 4 | 0       | 0 | 81    |
| TORCHMARK CORP               | COM | 891027104 | 1,205      | 23      | SH | DFND | 3 | 0       | 0 | 23    |
| TORCHMARK CORP               | COM | 891027104 | 75,622     | 1,444   | SH | DFND | 2 | 0       | 0 | 1,444 |
| TORNIER NV                   | COM | N87237108 | 555,412    | 23,239  | SH | SOLE | 1 | 23,239  | 0 | 0     |
| TORO CO                      | COM | 891092108 | 437,117    | 7,380   | SH | SOLE | 1 | 7,380   | 0 | 0     |
| TORO CO                      | COM | 891092108 | 5,923      | 100     | SH | DFND | 4 | 0       | 0 | 100   |
| TORO CO                      | COM | 891092108 | 43,593     | 736     | SH | DFND | 3 | 0       | 0 | 736   |
| TORO CO                      | COM | 891092108 | 3,554      | 60      | SH | DFND | 2 | 0       | 0 | 60    |
| TORONTO DOMINION BK ONT      | COM | 891160509 | 84,477     | 1,710   | SH | DFND | 4 | 0       | 0 | 1,710 |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| TORONTO DOMINION BK ONT      | COM | 891160509 | 24,399     | 494     | SH | DFND | 3 | 0       | 0 | 494    |
| TORONTO DOMINION BK ONT      | COM | 891160509 | 1,070,661  | 21,678  | SH | DFND | 2 | 0       | 0 | 21,678 |
| TORTOISE ENERGY INDEPENDENC  | COM | 89148K101 | 375,744    | 15,200  | SH | DFND | 4 | 0       | 0 | 15,200 |
| TORTOISE ENERGY INFRSTRCTR C | COM | 89147L100 | 629,646    | 13,090  | SH | DFND | 4 | 0       | 0 | 13,090 |
| TORTOISE ENERGY INFRSTRCTR C | COM | 89147L100 | 104,841    | 2,180   | SH | DFND | 3 | 0       | 0 | 2,180  |
| TORTOISE MLP FD INC          | COM | 89148B101 | 14,520     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| TORTOISE MLP FD INC          | COM | 89148B101 | 30,899     | 1,064   | SH | DFND | 3 | 0       | 0 | 1,064  |
| TORTOISE MLP FD INC          | COM | 89148B101 | 31,131     | 1,072   | SH | DFND | 2 | 0       | 0 | 1,072  |
| TORTOISE PWR & ENERGY INFRAS | COM | 89147X104 | 23,877     | 850     | SH | DFND | 4 | 0       | 0 | 850    |
| TORTOISE PWR & ENERGY INFRAS | COM | 89147X104 | 29,888     | 1,064   | SH | DFND | 3 | 0       | 0 | 1,064  |
| TORTOISE PWR & ENERGY INFRAS | COM | 89147X104 | 16,854     | 600     | SH | DFND | 2 | 0       | 0 | 600    |
| TOTAL S A                    | COM | 89151E109 | 186,583    | 2,895   | SH | DFND | 4 | 0       | 0 | 2,895  |
| TOTAL S A                    | COM | 89151E109 | 546,391    | 8,478   | SH | DFND | 3 | 0       | 0 | 8,478  |
| TOTAL S A                    | COM | 89151E109 | 1,014,314  | 15,738  | SH | DFND | 2 | 0       | 0 | 15,738 |
| TOTAL SYS SVCS INC           | COM | 891906109 | 78,329     | 2,530   | SH | DFND | 2 | 0       | 0 | 2,530  |
| TOTAL SYSTEM SERVICES INC    | COM | 891906109 | 2,173,144  | 70,192  | SH | SOLE | 1 | 70,192  | 0 | 0      |
| TOWER INTERNATIONAL INC      | COM | 891826109 | 339,183    | 13,465  | SH | SOLE | 1 | 13,465  | 0 | 0      |
| TOWERS WATSON & CO           | COM | 891894107 | 4,279      | 43      | SH | DFND | 4 | 0       | 0 | 43     |
| TOWERS WATSON & CO           | COM | 891894107 | 1,095      | 11      | SH | DFND | 3 | 0       | 0 | 11     |
| TOWERS WATSON & CO           | COM | 891894107 | 40,298     | 405     | SH | DFND | 2 | 0       | 0 | 405    |
| TOWERS WATSON + CO CL A      | COM | 891894107 | 14,234,769 | 143,063 | SH | SOLE | 1 | 143,063 | 0 | 0      |
| TOWNE BANK                   | COM | 89214P109 | 262,189    | 19,307  | SH | SOLE | 1 | 19,307  | 0 | 0      |
| TOYOTA MOTOR CORP            | COM | 892331307 | 21,743     | 185     | SH | DFND | 4 | 0       | 0 | 185    |
| TOYOTA MOTOR CORP            | COM | 892331307 | 239,648    | 2,039   | SH | DFND | 3 | 0       | 0 | 2,039  |
| TOYOTA MOTOR CORP            | COM | 892331307 | 858,674    | 7,306   | SH | DFND | 2 | 0       | 0 | 7,306  |
| TOYOTA MOTOR CORP            | COM | 892331307 | 10,578     | 90      | SH | DFND | 5 | 0       | 0 | 90     |
| TRACTOR SUPPLY CO            | COM | 892356106 | 169,449    | 2,755   | SH | DFND | 4 | 0       | 0 | 2,755  |
| TRACTOR SUPPLY CO            | COM | 892356106 | 40,105     | 652     | SH | DFND | 3 | 0       | 0 | 652    |
| TRACTOR SUPPLY CO            | COM | 892356106 | 109,242    | 1,776   | SH | DFND | 2 | 0       | 0 | 1,776  |
| TRACTOR SUPPLY COMPANY       | COM | 892356106 | 3,883,495  | 63,136  | SH | SOLE | 1 | 63,136  | 0 | 0      |
| TRADE STREET RESIDENTIAL I   | COM | 89255N203 | 86,630     | 12,133  | SH | SOLE | 1 | 12,133  | 0 | 0      |
| TRANSALTA CORP               | COM | 89346D958 | 240,980    | 22,969  | SH | SOLE | 1 | 22,969  | 0 | 0      |
| TRANSALTA CORP               | COM | 89346D107 | 51,062     | 4,863   | SH | DFND | 2 | 0       | 0 | 4,863  |
| TRANSAMERICA INCOME SHS INC  | COM | 893506105 | 1,366      | 67      | SH | DFND | 5 | 0       | 0 | 67     |
| TRANSATLANTIC PETROLEUM LT   | COM | G89982113 | 133,007    | 14,795  | SH | SOLE | 1 | 14,795  | 0 | 0      |
| TRANSATLANTIC PETROLEUM LTD  | COM | G89982113 | 276,784    | 30,788  | SH | DFND | 4 | 0       | 0 | 30,788 |
| TRANSATLANTIC PETROLEUM LTD  | COM | G89982113 | 47,018     | 5,230   | SH | DFND | 2 | 0       | 0 | 5,230  |
| TRANSCANADA CORP             | COM | 89353D107 | 223,808    | 4,343   | SH | DFND | 4 | 0       | 0 | 4,343  |
| TRANSCANADA CORP             | COM | 89353D107 | 286,328    | 5,557   | SH | DFND | 3 | 0       | 0 | 5,557  |
| TRANSCANADA CORP             | COM | 89353D107 | 22,158     | 430     | SH | DFND | 2 | 0       | 0 | 430    |
| TRANSCONTINENTAL RLTY INVS   | COM | 893617209 | 1,480      | 148     | SH | DFND | 2 | 0       | 0 | 148    |
| TRANSDIGM GROUP INC          | COM | 893641100 | 178,063    | 966     | SH | SOLE | 1 | 966     | 0 | 0      |
| TRANSDIGM GROUP INC          | COM | 893641100 | 2,949      | 16      | SH | DFND | 4 | 0       | 0 | 16     |
| TRANSDIGM GROUP INC          | COM | 893641100 | 6,083      | 33      | SH | DFND | 3 | 0       | 0 | 33     |
| TRANSDIGM GROUP INC          | COM | 893641100 | 4,055      | 22      | SH | DFND | 2 | 0       | 0 | 22     |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| TRANSENTERIX INC             | COM | 89366M201 | 81,693     | 18,737  | SH | SOLE | 1 | 18,737  | 0 | 0      |
| TRANSMONTAIGNE PARTNERS L P  | COM | 89376V100 | 78,975     | 1,915   | SH | DFND | 3 | 0       | 0 | 1,915  |
| TRANSOCEAN LTD               | COM | H8817H100 | 4,658,189  | 145,705 | SH | SOLE | 1 | 145,705 | 0 | 0      |
| TRANSOCEAN LTD               | COM | H8817H100 | 175,323    | 5,484   | SH | DFND | 4 | 0       | 0 | 5,484  |
| TRANSOCEAN LTD               | COM | H8817H100 | 184,946    | 5,785   | SH | DFND | 3 | 0       | 0 | 5,785  |
| TRANSOCEAN LTD               | COM | H8817H100 | 361,261    | 11,300  | SH | DFND | 2 | 0       | 0 | 11,300 |
| TRANSOCEAN LTD               | COM | H8817H100 | 21,804     | 682     | SH | DFND | 5 | 0       | 0 | 682    |
| TRAVELCENTERS OF AMERICA LLC | COM | 894174101 | 4,940      | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| TRAVELCENTERS OF AMERICA LLC | COM | 894174101 | 494        | 50      | SH | DFND | 3 | 0       | 0 | 50     |
| TRAVELCENTERS OF AMERICA LLC | COM | 894174101 | 662        | 67      | SH | DFND | 2 | 0       | 0 | 67     |
| TRAVELERS COMPANIES INC      | COM | 89417E109 | 916,612    | 9,757   | SH | DFND | 4 | 0       | 0 | 9,757  |
| TRAVELERS COMPANIES INC      | COM | 89417E109 | 429,617    | 4,573   | SH | DFND | 3 | 0       | 0 | 4,573  |
| TRAVELERS COMPANIES INC      | COM | 89417E109 | 184,301    | 1,962   | SH | DFND | 2 | 0       | 0 | 1,962  |
| TRAVELERS COS INC/THE        | COM | 89417E109 | 17,751,184 | 188,963 | SH | SOLE | 1 | 188,963 | 0 | 0      |
| TRAVELZOO INC                | COM | 89421Q205 | 74,679     | 4,818   | SH | SOLE | 1 | 4,818   | 0 | 0      |
| TRECORA RES                  | COM | 894648104 | 65,614     | 5,300   | SH | DFND | 3 | 0       | 0 | 5,300  |
| TRECORA RESOURCES            | COM | 894648104 | 158,761    | 12,824  | SH | SOLE | 1 | 12,824  | 0 | 0      |
| TREDEGAR CORP                | COM | 894650100 | 352,772    | 19,162  | SH | SOLE | 1 | 19,162  | 0 | 0      |
| TREE.COM INC                 | COM | 894675107 | 108        | 3       | SH | DFND | 5 | 0       | 0 | 3      |
| TREE.COM INC                 | COM | 894675107 | 150,020    | 4,180   | SH | SOLE | 1 | 4,180   | 0 | 0      |
| TREEHOUSE FOODS INC          | COM | 89469A104 | 2,587,914  | 32,148  | SH | SOLE | 1 | 32,148  | 0 | 0      |
| TREMOR VIDEO INC             | COM | 89484Q100 | 54,251     | 23,184  | SH | SOLE | 1 | 23,184  | 0 | 0      |
| TREMOR VIDEO INC             | COM | 89484Q100 | 117        | 50      | SH | DFND | 2 | 0       | 0 | 50     |
| TREX COMPANY INC             | COM | 89531P105 | 759,123    | 21,959  | SH | SOLE | 1 | 21,959  | 0 | 0      |
| TRI POINTE HOMES INC         | COM | 87265H109 | 1,233,531  | 95,327  | SH | SOLE | 1 | 95,327  | 0 | 0      |
| TRI POINTE HOMES INC         | COM | 87265H109 | 1,216      | 94      | SH | DFND | 4 | 0       | 0 | 94     |
| TRI POINTE HOMES INC         | COM | 87265H109 | 17,573     | 1,358   | SH | DFND | 2 | 0       | 0 | 1,358  |
| TRIANGLE CAP CORP            | COM | 895848109 | 105,331    | 4,160   | SH | DFND | 3 | 0       | 0 | 4,160  |
| TRIANGLE CAP CORP            | COM | 895848109 | 17,724     | 700     | SH | DFND | 2 | 0       | 0 | 700    |
| TRIANGLE CAP CORP            | COM | 895848109 | 13,217     | 522     | SH | DFND | 5 | 0       | 0 | 522    |
| TRIANGLE PETE CORP           | COM | 89600B201 | 41,838     | 3,800   | SH | DFND | 3 | 0       | 0 | 3,800  |
| TRIANGLE PETROLEUM CORP      | COM | 89600B201 | 544,356    | 49,442  | SH | SOLE | 1 | 49,442  | 0 | 0      |
| TRICO BANCSHARES             | COM | 896095106 | 238,415    | 10,540  | SH | SOLE | 1 | 10,540  | 0 | 0      |
| TRIMAS CORP                  | COM | 896215209 | 719,268    | 29,563  | SH | SOLE | 1 | 29,563  | 0 | 0      |
| TRIMBLE NAVIGATION LTD       | COM | 896239100 | 16,119,708 | 528,515 | SH | SOLE | 1 | 528,515 | 0 | 0      |
| TRIMBLE NAVIGATION LTD       | COM | 896239100 | 1,617      | 53      | SH | DFND | 4 | 0       | 0 | 53     |
| TRIMBLE NAVIGATION LTD       | COM | 896239100 | 21,350     | 700     | SH | DFND | 3 | 0       | 0 | 700    |
| TRINA SOLAR LIMITED          | COM | 89628E104 | 6,457      | 535     | SH | DFND | 4 | 0       | 0 | 535    |
| TRINA SOLAR LIMITED          | COM | 89628E104 | 97         | 8       | SH | DFND | 3 | 0       | 0 | 8      |
| TRINET GROUP INC             | COM | 896288107 | 264,633    | 10,277  | SH | SOLE | 1 | 10,277  | 0 | 0      |
| TRINET GROUP INC             | COM | 896288107 | 5,150      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| TRINITY BIOTECH PLC          | COM | 896438306 | 8,341      | 457     | SH | DFND | 4 | 0       | 0 | 457    |
| TRINITY BIOTECH PLC          | COM | 896438306 | 7,399      | 405     | SH | DFND | 5 | 0       | 0 | 405    |
| TRINITY INDS INC             | COM | 896522109 | 100,448    | 2,150   | SH | DFND | 4 | 0       | 0 | 2,150  |
| TRINITY INDS INC             | COM | 896522109 | 692,811    | 14,829  | SH | DFND | 3 | 0       | 0 | 14,829 |
| TRINITY INDS INC             | COM | 896522109 | 402,477    | 8,615   | SH | DFND | 2 | 0       | 0 | 8,615  |
| TRINITY INDUSTRIES INC       | COM | 896522109 | 14,554,448 | 311,525 | SH | SOLE | 1 | 311,525 | 0 | 0      |
| TRIPADVISOR INC              | COM | 896945201 | 4,478,300  | 48,986  | SH | SOLE | 1 | 48,986  | 0 | 0      |
| TRIPADVISOR INC              | COM | 896945201 | 65,822     | 720     | SH | DFND | 3 | 0       | 0 | 720    |
| TRIPADVISOR INC              | COM | 896945201 | 3,657      | 40      | SH | DFND | 5 | 0       | 0 | 40     |

|                            |     |           |            |         |    |      |   |         |   |       |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|-------|
| TRIPLE S MANAGEMENT CORP B | COM | 896749108 | 324,072    | 16,285  | SH | SOLE | 1 | 16,285  | 0 | 0     |
| TRIPLE-S MGMT CORP         | COM | 896749108 | 1,294      | 65      | SH | DFND | 3 | 0       | 0 | 65    |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 2,516,096  | 131,940 | SH | SOLE | 1 | 131,940 | 0 | 0     |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 5,263      | 276     | SH | DFND | 2 | 0       | 0 | 276   |
| TRISTATE CAPITAL HLDGS INC | COM | 89678F100 | 130,907    | 14,433  | SH | SOLE | 1 | 14,433  | 0 | 0     |
| TRIUMPH GROUP INC          | COM | 896818101 | 6,708,216  | 103,124 | SH | SOLE | 1 | 103,124 | 0 | 0     |
| TRIUMPH GROUP INC NEW      | COM | 896818101 | 65,050     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000 |
| TRIUMPH GROUP INC NEW      | COM | 896818101 | 2,407      | 37      | SH | DFND | 2 | 0       | 0 | 37    |
| TRIVASCULAR TECHNOLOGIES I | COM | 89685A102 | 70,329     | 4,857   | SH | SOLE | 1 | 4,857   | 0 | 0     |
| TRONOX LTD CL A            | COM | Q9235V101 | 1,046,455  | 40,171  | SH | SOLE | 1 | 40,171  | 0 | 0     |
| TRUEBLUE INC               | COM | 89785X101 | 802,157    | 31,756  | SH | SOLE | 1 | 31,756  | 0 | 0     |
| TRUEBLUE INC               | COM | 89785X101 | 556        | 22      | SH | DFND | 3 | 0       | 0 | 22    |
| TRUECAR INC                | COM | 89785L107 | 91,222     | 5,082   | SH | SOLE | 1 | 5,082   | 0 | 0     |
| TRUETT-HURST INC           | COM | 897871109 | 16,650     | 3,000   | SH | DFND | 5 | 0       | 0 | 3,000 |
| TRULIA INC                 | COM | 897888103 | 1,180,250  | 24,136  | SH | SOLE | 1 | 24,136  | 0 | 0     |
| TRUSTCO BANK CORP NY       | COM | 898349105 | 468,079    | 72,683  | SH | SOLE | 1 | 72,683  | 0 | 0     |
| TRUSTCO BK CORP N Y        | COM | 898349105 | 32,200     | 5,000   | SH | DFND | 4 | 0       | 0 | 5,000 |
| TRUSTMARK CORP             | COM | 898402102 | 4,082,470  | 177,229 | SH | SOLE | 1 | 177,229 | 0 | 0     |
| TRUSTMARK CORP             | COM | 898402102 | 2,304      | 100     | SH | DFND | 3 | 0       | 0 | 100   |
| TRUSTMARK CORP             | COM | 898402102 | 4,308      | 187     | SH | DFND | 2 | 0       | 0 | 187   |
| TRW AUTOMOTIVE HLDGS CORP  | COM | 87264S106 | 78,874     | 779     | SH | DFND | 4 | 0       | 0 | 779   |
| TRW AUTOMOTIVE HLDGS CORP  | COM | 87264S106 | 214,043    | 2,114   | SH | DFND | 3 | 0       | 0 | 2,114 |
| TRW AUTOMOTIVE HLDGS CORP  | COM | 87264S106 | 24,705     | 244     | SH | DFND | 2 | 0       | 0 | 244   |
| TRW AUTOMOTIVE HOLDINGS CO | COM | 87264S106 | 611,044    | 6,035   | SH | SOLE | 1 | 6,035   | 0 | 0     |
| TTM TECHNOLOGIES           | COM | 87305R109 | 282,349    | 41,461  | SH | SOLE | 1 | 41,461  | 0 | 0     |
| TUCOWS INC                 | COM | 898697206 | 72,351     | 4,846   | SH | DFND | 3 | 0       | 0 | 4,846 |
| TUESDAY MORNING CORP       | COM | 899035505 | 648,049    | 33,396  | SH | SOLE | 1 | 33,396  | 0 | 0     |
| TUMI HOLDINGS INC          | COM | 89969Q104 | 673,727    | 33,107  | SH | SOLE | 1 | 33,107  | 0 | 0     |
| TUPPERWARE BRANDS CORP     | COM | 899896104 | 8,040,122  | 116,456 | SH | SOLE | 1 | 116,456 | 0 | 0     |
| TUPPERWARE BRANDS CORP     | COM | 899896104 | 2,002      | 29      | SH | DFND | 4 | 0       | 0 | 29    |
| TUPPERWARE BRANDS CORP     | COM | 899896104 | 136,699    | 1,980   | SH | DFND | 3 | 0       | 0 | 1,980 |
| TUPPERWARE BRANDS CORP     | COM | 899896104 | 1,864      | 27      | SH | DFND | 2 | 0       | 0 | 27    |
| TURKISH INVT FD INC        | COM | 900145103 | 3,150      | 302     | SH | DFND | 2 | 0       | 0 | 302   |
| TURTLE BEACH CORP          | COM | 900450107 | 35,068     | 4,584   | SH | SOLE | 1 | 4,584   | 0 | 0     |
| TURTLE BEACH CORP          | COM | 900450107 | 765        | 100     | SH | DFND | 3 | 0       | 0 | 100   |
| TUTOR PERINI CORP          | COM | 901109108 | 643,130    | 24,361  | SH | SOLE | 1 | 24,361  | 0 | 0     |
| TW TELECOM INC             | COM | 87311L104 | 11,447,119 | 275,105 | SH | SOLE | 1 | 275,105 | 0 | 0     |
| TW TELECOM INC             | COM | 87311L104 | 832        | 20      | SH | DFND | 4 | 0       | 0 | 20    |
| TWENTY FIRST CENTURY FOX A | COM | 90130A101 | 30,680,943 | 894,749 | SH | SOLE | 1 | 894,749 | 0 | 0     |
| TWENTY FIRST CENTY FOX INC | COM | 90130A101 | 4,732      | 138     | SH | DFND | 4 | 0       | 0 | 138   |
| TWENTY FIRST CENTY FOX INC | COM | 90130A200 | 1,666      | 50      | SH | DFND | 4 | 0       | 0 | 50    |
| TWENTY FIRST CENTY FOX INC | COM | 90130A101 | 62,615     | 1,826   | SH | DFND | 3 | 0       | 0 | 1,826 |
| TWENTY FIRST CENTY FOX INC | COM | 90130A200 | 4,330      | 130     | SH | DFND | 3 | 0       | 0 | 130   |

|                            |     |           |            |         |    |      |   |         |   |        |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| TWENTY FIRST CENY FOX INC  | COM | 90130A101 | 47,252     | 1,378   | SH | DFND | 2 | 0       | 0 | 1,378  |
| TWIN DISC INC              | COM | 901476101 | 145,584    | 5,400   | SH | SOLE | 1 | 5,400   | 0 | 0      |
| TWITTER INC                | COM | 90184L102 | 521,990    | 10,120  | SH | SOLE | 1 | 10,120  | 0 | 0      |
| TWITTER INC                | COM | 90184L102 | 49,001     | 950     | SH | DFND | 4 | 0       | 0 | 950    |
| TWITTER INC                | COM | 90184L102 | 594,666    | 11,529  | SH | DFND | 3 | 0       | 0 | 11,529 |
| TWITTER INC                | COM | 90184L102 | 389,429    | 7,550   | SH | DFND | 2 | 0       | 0 | 7,550  |
| TWO HARBORS INVESTMENT COR | COM | 90187B101 | 122,093    | 12,626  | SH | SOLE | 1 | 12,626  | 0 | 0      |
| TWO HBRS INVT CORP         | COM | 90187B101 | 39,927     | 4,129   | SH | DFND | 4 | 0       | 0 | 4,129  |
| TWO HBRS INVT CORP         | COM | 90187B101 | 75,739     | 7,832   | SH | DFND | 2 | 0       | 0 | 7,832  |
| TWO HBRS INVT CORP         | COM | 90187B101 | 3,955      | 409     | SH | DFND | 5 | 0       | 0 | 409    |
| TYCO INTERNATIONAL LTD     | COM | H89128104 | 7,021,335  | 157,535 | SH | SOLE | 1 | 157,535 | 0 | 0      |
| TYCO INTERNATIONAL LTD     | COM | H89128104 | 6,463      | 145     | SH | DFND | 4 | 0       | 0 | 145    |
| TYCO INTERNATIONAL LTD     | COM | H89128104 | 32,001     | 718     | SH | DFND | 3 | 0       | 0 | 718    |
| TYCO INTERNATIONAL LTD     | COM | H89128104 | 5,126      | 115     | SH | DFND | 2 | 0       | 0 | 115    |
| TYCO INTERNATIONAL LTD     | COM | H89128104 | 2,318      | 52      | SH | DFND | 5 | 0       | 0 | 52     |
| TYLER TECHNOLOGIES INC     | COM | 902252105 | 2,238,642  | 25,324  | SH | SOLE | 1 | 25,324  | 0 | 0      |
| TYSON FOODS INC            | COM | 902494103 | 19,921     | 506     | SH | DFND | 4 | 0       | 0 | 506    |
| TYSON FOODS INC            | COM | 902494103 | 41,521     | 1,055   | SH | DFND | 3 | 0       | 0 | 1,055  |
| TYSON FOODS INC            | COM | 902494103 | 38,031     | 966     | SH | DFND | 2 | 0       | 0 | 966    |
| TYSON FOODS INC CL A       | COM | 902494103 | 4,349,007  | 110,465 | SH | SOLE | 1 | 110,465 | 0 | 0      |
| U M H PROPERTIES INC       | COM | 903002103 | 3,563      | 375     | SH | DFND | 2 | 0       | 0 | 375    |
| U S CONCRETE INC           | COM | 90333L201 | 206,689    | 7,907   | SH | DFND | 3 | 0       | 0 | 7,907  |
| U S G CORP                 | COM | 903293405 | 528,468    | 19,224  | SH | DFND | 4 | 0       | 0 | 19,224 |
| U S G CORP                 | COM | 903293405 | 6,378      | 232     | SH | DFND | 3 | 0       | 0 | 232    |
| U S G CORP                 | COM | 903293405 | 3,546      | 129     | SH | DFND | 2 | 0       | 0 | 129    |
| U S GEOTHERMAL INC         | COM | 90338S102 | 2,803      | 5,000   | SH | DFND | 3 | 0       | 0 | 5,000  |
| U S SILICA HLDGS INC       | COM | 90346E103 | 102,141    | 1,634   | SH | DFND | 3 | 0       | 0 | 1,634  |
| U S SILICA HLDGS INC       | COM | 90346E103 | 2,500      | 40      | SH | DFND | 5 | 0       | 0 | 40     |
| U.S. PHYSICAL THERAPY INC  | COM | 90337L108 | 282,483    | 7,982   | SH | SOLE | 1 | 7,982   | 0 | 0      |
| UBIQUITI NETWORKS INC      | COM | 90347A100 | 729,020    | 19,425  | SH | SOLE | 1 | 19,425  | 0 | 0      |
| UBIQUITI NETWORKS INC      | COM | 90347A100 | 18,765     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| UBIQUITI NETWORKS INC      | COM | 90347A100 | 93,825     | 2,500   | SH | DFND | 3 | 0       | 0 | 2,500  |
| UBS AG                     | COM | H89231338 | 1,025      | 59      | SH | DFND | 4 | 0       | 0 | 59     |
| UBS AG                     | COM | H89231338 | 1,146      | 66      | SH | DFND | 2 | 0       | 0 | 66     |
| UBS AG JERSEY BRANCH       | COM | 902664408 | 8,863      | 225     | SH | DFND | 4 | 0       | 0 | 225    |
| UBS AG JERSEY BRANCH       | COM | 902664200 | 2,199      | 30      | SH | DFND | 2 | 0       | 0 | 30     |
| UBS AG JERSEY BRH          | COM | 902641786 | 7,190      | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| UBS AG JERSEY BRH          | COM | 902641646 | 11,430     | 250     | SH | DFND | 4 | 0       | 0 | 250    |
| UBS AG JERSEY BRH          | COM | 902641588 | 123,764    | 5,089   | SH | DFND | 4 | 0       | 0 | 5,089  |
| UBS AG JERSEY BRH          | COM | 902641737 | 10,795     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| UBS AG JERSEY BRH          | COM | 902641588 | 462,445    | 19,015  | SH | DFND | 3 | 0       | 0 | 19,015 |
| UBS AG JERSEY BRH          | COM | 902641786 | 3,768      | 262     | SH | DFND | 2 | 0       | 0 | 262    |
| UBS AG JERSEY BRH          | COM | 902641646 | 184,572    | 4,037   | SH | DFND | 2 | 0       | 0 | 4,037  |
| UBS AG JERSEY BRH          | COM | 902641646 | 4,572      | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| UBS AG JERSEY BRH          | COM | 902641620 | 324,851    | 7,753   | SH | DFND | 2 | 0       | 0 | 7,753  |
| UBS AG JERSEY BRH          | COM | 902641620 | 10,266     | 245     | SH | DFND | 5 | 0       | 0 | 245    |
| UBS AG LONDON BRH          | COM | 90273A108 | 8,607      | 365     | SH | DFND | 4 | 0       | 0 | 365    |
| UBS AG LONDON BRH          | COM | 90273A207 | 7,653      | 340     | SH | DFND | 4 | 0       | 0 | 340    |
| UBS AG LONDON BRH          | COM | 90267B765 | 183,540    | 7,600   | SH | DFND | 4 | 0       | 0 | 7,600  |
| UCP INC CL A               | COM | 90265Y106 | 61,088     | 5,112   | SH | SOLE | 1 | 5,112   | 0 | 0      |
| UDR INC                    | COM | 902653104 | 13,777,600 | 505,600 | SH | SOLE | 1 | 505,600 | 0 | 0      |



|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| UDR INC                      | COM | 902653104 | 9,728      | 357     | SH | DFND | 2 | 0       | 0 | 357    |
| UFP TECHNOLOGIES INC         | COM | 902673102 | 87,195     | 3,967   | SH | SOLE | 1 | 3,967   | 0 | 0      |
| UGI CORP                     | COM | 902681105 | 11,805,009 | 346,290 | SH | SOLE | 1 | 346,290 | 0 | 0      |
| UGI CORP NEW                 | COM | 902681105 | 88,566     | 2,598   | SH | DFND | 3 | 0       | 0 | 2,598  |
| UGI CORP NEW                 | COM | 902681105 | 137,597    | 4,036   | SH | DFND | 2 | 0       | 0 | 4,036  |
| UGI CORP NEW                 | COM | 902681105 | 21,229     | 623     | SH | DFND | 5 | 0       | 0 | 623    |
| UIL HLDG CORP                | COM | 902748102 | 3,540      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| UIL HLDG CORP                | COM | 902748102 | 64,994     | 1,836   | SH | DFND | 3 | 0       | 0 | 1,836  |
| UIL HOLDINGS CORP            | COM | 902748102 | 1,536,431  | 43,402  | SH | SOLE | 1 | 43,402  | 0 | 0      |
| ULTA SALON COSMETCS & FRAG I | COM | 90384S303 | 1,064      | 9       | SH | DFND | 4 | 0       | 0 | 9      |
| ULTA SALON COSMETCS & FRAG I | COM | 90384S303 | 535,901    | 4,535   | SH | DFND | 3 | 0       | 0 | 4,535  |
| ULTA SALON COSMETICS + FRA   | COM | 90384S303 | 138,850    | 1,175   | SH | SOLE | 1 | 1,175   | 0 | 0      |
| ULTIMATE SOFTWARE GROUP IN   | COM | 90385D107 | 10,517,731 | 74,325  | SH | SOLE | 1 | 74,325  | 0 | 0      |
| ULTIMATE SOFTWARE GROUP INC  | COM | 90385D107 | 1,981      | 14      | SH | DFND | 4 | 0       | 0 | 14     |
| ULTIMATE SOFTWARE GROUP INC  | COM | 90385D107 | 2,830      | 20      | SH | DFND | 2 | 0       | 0 | 20     |
| ULTRA CLEAN HLDGS INC        | COM | 90385V107 | 15,215     | 1,700   | SH | DFND | 4 | 0       | 0 | 1,700  |
| ULTRA CLEAN HOLDINGS INC     | COM | 90385V107 | 172,243    | 19,245  | SH | SOLE | 1 | 19,245  | 0 | 0      |
| ULTRA PETROLEUM CORP         | COM | 903914109 | 105,554    | 4,538   | SH | SOLE | 1 | 4,538   | 0 | 0      |
| ULTRA PETROLEUM CORP         | COM | 903914109 | 44,194     | 1,900   | SH | DFND | 4 | 0       | 0 | 1,900  |
| ULTRA PETROLEUM CORP         | COM | 903914109 | 402,793    | 17,317  | SH | DFND | 3 | 0       | 0 | 17,317 |
| ULTRA PETROLEUM CORP         | COM | 903914109 | 784,257    | 33,717  | SH | DFND | 2 | 0       | 0 | 33,717 |
| ULTRAGENYX PHARMACEUTICAL    | COM | 90400D108 | 246,436    | 4,354   | SH | SOLE | 1 | 4,354   | 0 | 0      |
| ULTRAPETROL (BAHAMAS) LTD    | COM | P94398107 | 43,574     | 13,966  | SH | SOLE | 1 | 13,966  | 0 | 0      |
| ULTRATECH INC                | COM | 904034105 | 490,240    | 21,549  | SH | SOLE | 1 | 21,549  | 0 | 0      |
| ULTRATECH INC                | COM | 904034105 | 2,275      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| UMB FINANCIAL CORP           | COM | 902788108 | 1,580,314  | 28,970  | SH | SOLE | 1 | 28,970  | 0 | 0      |
| UMH PROPERTIES INC           | COM | 903002103 | 119,235    | 12,551  | SH | SOLE | 1 | 12,551  | 0 | 0      |
| UMPQUA HLDGS CORP            | COM | 904214103 | 6,341      | 385     | SH | DFND | 4 | 0       | 0 | 385    |
| UMPQUA HLDGS CORP            | COM | 904214103 | 65,880     | 4,000   | SH | DFND | 3 | 0       | 0 | 4,000  |
| UMPQUA HOLDINGS CORP         | COM | 904214103 | 7,868,674  | 477,758 | SH | SOLE | 1 | 477,758 | 0 | 0      |
| UNDER ARMOUR INC             | COM | 904311107 | 257,743    | 3,730   | SH | DFND | 4 | 0       | 0 | 3,730  |
| UNDER ARMOUR INC             | COM | 904311107 | 206,402    | 2,987   | SH | DFND | 3 | 0       | 0 | 2,987  |
| UNDER ARMOUR INC             | COM | 904311107 | 240,675    | 3,483   | SH | DFND | 2 | 0       | 0 | 3,483  |
| UNDER ARMOUR INC             | COM | 904311107 | 553        | 8       | SH | DFND | 5 | 0       | 0 | 8      |
| UNDER ARMOUR INC CLASS A     | COM | 904311107 | 4,129,762  | 59,765  | SH | SOLE | 1 | 59,765  | 0 | 0      |
| UNI PIXEL INC                | COM | 904572203 | 317        | 50      | SH | DFND | 3 | 0       | 0 | 50     |
| UNIFI INC                    | COM | 904677200 | 248,122    | 9,580   | SH | SOLE | 1 | 9,580   | 0 | 0      |
| UNIFIRST CORP MASS           | COM | 904708104 | 97         | 1       | SH | DFND | 3 | 0       | 0 | 1      |
| UNIFIRST CORP/MA             | COM | 904708104 | 1,103,734  | 11,427  | SH | SOLE | 1 | 11,427  | 0 | 0      |
| UNILEVER N V                 | COM | 904784709 | 85,471     | 2,154   | SH | DFND | 4 | 0       | 0 | 2,154  |
| UNILEVER N V                 | COM | 904784709 | 226,414    | 5,706   | SH | DFND | 3 | 0       | 0 | 5,706  |
| UNILEVER N V                 | COM | 904784709 | 34,164     | 861     | SH | DFND | 2 | 0       | 0 | 861    |
| UNILEVER PLC                 | COM | 904767704 | 1,023,799  | 24,434  | SH | DFND | 4 | 0       | 0 | 24,434 |
| UNILEVER PLC                 | COM | 904767704 | 497,353    | 11,870  | SH | DFND | 3 | 0       | 0 | 11,870 |
| UNILEVER PLC                 | COM | 904767704 | 213,634    | 5,099   | SH | DFND | 2 | 0       | 0 | 5,099  |
| UNILIFE CORP                 | COM | 90478E103 | 154,217    | 67,197  | SH | SOLE | 1 | 67,197  | 0 | 0      |
| UNILIFE CORP NEW             | COM | 90478E103 | 3,213      | 1,400   | SH | DFND | 4 | 0       | 0 | 1,400  |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| UNILIFE CORP NEW             | COM | 90478E103 | 2,474      | 1,078   | SH | DFND | 2 | 0       | 0 | 1,078  |
| UNION BANKSHARES CORP        | COM | 90539J109 | 698,660    | 30,245  | SH | SOLE | 1 | 30,245  | 0 | 0      |
| UNION BANKSHARES CORP NEW    | COM | 90539J109 | 3,003      | 130     | SH | DFND | 2 | 0       | 0 | 130    |
| UNION BANKSHARES INC         | COM | 905400107 | 2,397      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| UNION PAC CORP               | COM | 907818108 | 858,795    | 7,921   | SH | DFND | 4 | 0       | 0 | 7,921  |
| UNION PAC CORP               | COM | 907818108 | 1,312,353  | 12,104  | SH | DFND | 3 | 0       | 0 | 12,104 |
| UNION PAC CORP               | COM | 907818108 | 1,747,628  | 16,119  | SH | DFND | 2 | 0       | 0 | 16,119 |
| UNION PAC CORP               | COM | 907818108 | 4,445      | 41      | SH | DFND | 5 | 0       | 0 | 41     |
| UNION PACIFIC CORP           | COM | 907818108 | 40,609,145 | 374,554 | SH | SOLE | 1 | 374,554 | 0 | 0      |
| UNISYS CORP                  | COM | 909214306 | 782,081    | 33,408  | SH | SOLE | 1 | 33,408  | 0 | 0      |
| UNISYS CORP                  | COM | 909214306 | 117        | 5       | SH | DFND | 4 | 0       | 0 | 5      |
| UNISYS CORP                  | COM | 909214306 | 2,809      | 120     | SH | DFND | 2 | 0       | 0 | 120    |
| UNIT CORP                    | COM | 909218109 | 6,183,235  | 105,426 | SH | SOLE | 1 | 105,426 | 0 | 0      |
| UNIT CORP                    | COM | 909218109 | 48,621     | 829     | SH | DFND | 3 | 0       | 0 | 829    |
| UNITED BANKSHARES INC        | COM | 909907107 | 1,621,103  | 52,412  | SH | SOLE | 1 | 52,412  | 0 | 0      |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 10,391     | 336     | SH | DFND | 3 | 0       | 0 | 336    |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 2,227      | 72      | SH | DFND | 2 | 0       | 0 | 72     |
| UNITED CMNTY FINL CORP OHIO  | COM | 909839102 | 7,824      | 1,672   | SH | DFND | 4 | 0       | 0 | 1,672  |
| UNITED CMNTY FINL CORP OHIO  | COM | 909839102 | 33,944     | 7,253   | SH | DFND | 3 | 0       | 0 | 7,253  |
| UNITED COMMUNITY BANKS/GA    | COM | 90984P303 | 622,797    | 37,837  | SH | SOLE | 1 | 37,837  | 0 | 0      |
| UNITED COMMUNITY FINANCIAL   | COM | 909839102 | 154,772    | 33,071  | SH | SOLE | 1 | 33,071  | 0 | 0      |
| UNITED CONTINENTAL HOLDING   | COM | 910047109 | 319,108    | 6,820   | SH | SOLE | 1 | 6,820   | 0 | 0      |
| UNITED CONTL HLDGS INC       | COM | 910047109 | 98,820     | 2,112   | SH | DFND | 3 | 0       | 0 | 2,112  |
| UNITED CONTL HLDGS INC       | COM | 910047109 | 3,416      | 73      | SH | DFND | 2 | 0       | 0 | 73     |
| UNITED CONTL HLDGS INC       | COM | 910047109 | 7,720      | 165     | SH | DFND | 5 | 0       | 0 | 165    |
| UNITED DEV FDG IV            | COM | 910187103 | 196,555    | 9,917   | SH | DFND | 3 | 0       | 0 | 9,917  |
| UNITED DEV FDG IV            | COM | 910187103 | 196,762    | 9,928   | SH | DFND | 2 | 0       | 0 | 9,928  |
| UNITED FINANCIAL BANCORP I   | COM | 910304104 | 437,132    | 34,447  | SH | SOLE | 1 | 34,447  | 0 | 0      |
| UNITED FIRE GROUP INC        | COM | 910340108 | 441,654    | 15,904  | SH | SOLE | 1 | 15,904  | 0 | 0      |
| UNITED FIRE GROUP INC        | COM | 910340108 | 2,444      | 88      | SH | DFND | 2 | 0       | 0 | 88     |
| UNITED INS HLDGS CORP        | COM | 910710102 | 21,000     | 1,400   | SH | DFND | 4 | 0       | 0 | 1,400  |
| UNITED INS HLDGS CORP        | COM | 910710102 | 65,940     | 4,396   | SH | DFND | 3 | 0       | 0 | 4,396  |
| UNITED INSURANCE HOLDINGS    | COM | 910710102 | 163,050    | 10,870  | SH | SOLE | 1 | 10,870  | 0 | 0      |
| UNITED MICROELECTRONICS CORP | COM | 910873405 | 995        | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| UNITED NAT FOODS INC         | COM | 911163103 | 2,458      | 40      | SH | DFND | 4 | 0       | 0 | 40     |
| UNITED NATURAL FOODS INC     | COM | 911163103 | 8,018,317  | 130,464 | SH | SOLE | 1 | 130,464 | 0 | 0      |
| UNITED ONLINE INC            | COM | 911268209 | 504        | 46      | SH | DFND | 3 | 0       | 0 | 46     |
| UNITED ONLINE INC            | COM | 911268209 | 7,534      | 688     | SH | DFND | 2 | 0       | 0 | 688    |
| UNITED PARCEL SERVICE CL B   | COM | 911312106 | 22,531,705 | 229,237 | SH | SOLE | 1 | 229,237 | 0 | 0      |
| UNITED PARCEL SERVICE INC    | COM | 911312106 | 883,605    | 8,990   | SH | DFND | 4 | 0       | 0 | 8,990  |
| UNITED PARCEL SERVICE INC    | COM | 911312106 | 4,202,684  | 42,758  | SH | DFND | 3 | 0       | 0 | 42,758 |
| UNITED PARCEL SERVICE INC    | COM | 911312106 | 885,376    | 9,008   | SH | DFND | 2 | 0       | 0 | 9,008  |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| UNITED PARCEL SERVICE INC    | COM | 911312106 | 294,182    | 2,993   | SH | DFND | 5 | 0       | 0 | 2,993  |
| UNITED RENTALS INC           | COM | 911363109 | 3,867,613  | 34,812  | SH | SOLE | 1 | 34,812  | 0 | 0      |
| UNITED RENTALS INC           | COM | 911363109 | 150,985    | 1,359   | SH | DFND | 4 | 0       | 0 | 1,359  |
| UNITED RENTALS INC           | COM | 911363109 | 326,079    | 2,935   | SH | DFND | 3 | 0       | 0 | 2,935  |
| UNITED RENTALS INC           | COM | 911363109 | 79,214     | 713     | SH | DFND | 2 | 0       | 0 | 713    |
| UNITED STATES LIME + MINER   | COM | 911922102 | 74,465     | 1,281   | SH | SOLE | 1 | 1,281   | 0 | 0      |
| UNITED STATES NATL GAS FUND  | COM | 912318201 | 72,786     | 3,292   | SH | DFND | 3 | 0       | 0 | 3,292  |
| UNITED STATES NATL GAS FUND  | COM | 912318201 | 118,023    | 5,338   | SH | DFND | 2 | 0       | 0 | 5,338  |
| UNITED STATES OIL FUND LP    | COM | 91232N108 | 6,125      | 178     | SH | DFND | 3 | 0       | 0 | 178    |
| UNITED STATES OIL FUND LP    | COM | 91232N108 | 15,209     | 442     | SH | DFND | 2 | 0       | 0 | 442    |
| UNITED STATES STEEL CORP     | COM | 912909108 | 11,418,368 | 291,508 | SH | SOLE | 1 | 291,508 | 0 | 0      |
| UNITED STATES STL CORP NEW   | COM | 912909108 | 1,998      | 51      | SH | DFND | 3 | 0       | 0 | 51     |
| UNITED STATES STL CORP NEW   | COM | 912909108 | 811,560    | 20,719  | SH | DFND | 2 | 0       | 0 | 20,719 |
| UNITED STATES STL CORP NEW   | COM | 912909108 | 21,113     | 539     | SH | DFND | 5 | 0       | 0 | 539    |
| UNITED STATIONERS INC        | COM | 913004107 | 1,134,238  | 30,190  | SH | SOLE | 1 | 30,190  | 0 | 0      |
| UNITED STS 12 MONTH OIL FD L | COM | 91288V103 | 1,005      | 24      | SH | DFND | 2 | 0       | 0 | 24     |
| UNITED STS BRENT OIL FD LP   | COM | 91167Q100 | 30,240     | 800     | SH | DFND | 4 | 0       | 0 | 800    |
| UNITED STS COMMODITY INDEX F | COM | 911717106 | 8,264      | 150     | SH | DFND | 4 | 0       | 0 | 150    |
| UNITED STS COMMODITY INDEX F | COM | 911717106 | 11,018     | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| UNITED STS DIESEL HEATING OI | COM | 911783108 | 7,400      | 250     | SH | DFND | 4 | 0       | 0 | 250    |
| UNITED STS GASOLINE FD LP    | COM | 91201T102 | 33,827     | 620     | SH | DFND | 2 | 0       | 0 | 620    |
| UNITED TECH CORP             | COM | 913017109 | 29,995,786 | 284,051 | SH | SOLE | 1 | 284,051 | 0 | 0      |
| UNITED TECHNOLOGIES CORP     | COM | 913017109 | 271,603    | 2,572   | SH | DFND | 4 | 0       | 0 | 2,572  |
| UNITED TECHNOLOGIES CORP     | COM | 913017109 | 1,753,068  | 16,601  | SH | DFND | 3 | 0       | 0 | 16,601 |
| UNITED TECHNOLOGIES CORP     | COM | 913017117 | 509,939    | 8,659   | SH | DFND | 3 | 0       | 0 | 8,659  |
| UNITED TECHNOLOGIES CORP     | COM | 913017109 | 666,507    | 6,312   | SH | DFND | 2 | 0       | 0 | 6,312  |
| UNITED TECHNOLOGIES CORP     | COM | 913017109 | 16,896     | 160     | SH | DFND | 5 | 0       | 0 | 160    |
| UNITED TECHNOLOGIES CORP     | COM | 913017117 | 5,889      | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| UNITED THERAPEUTICS CORP     | COM | 91307C102 | 12,118,573 | 94,198  | SH | SOLE | 1 | 94,198  | 0 | 0      |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 48,115     | 374     | SH | DFND | 4 | 0       | 0 | 374    |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 498,519    | 3,875   | SH | DFND | 3 | 0       | 0 | 3,875  |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 62,653     | 487     | SH | DFND | 2 | 0       | 0 | 487    |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 37,857,368 | 438,926 | SH | SOLE | 1 | 438,926 | 0 | 0      |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 900,878    | 10,445  | SH | DFND | 4 | 0       | 0 | 10,445 |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 477,365    | 5,535   | SH | DFND | 3 | 0       | 0 | 5,535  |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 441,600    | 5,120   | SH | DFND | 2 | 0       | 0 | 5,120  |
| UNITEDHEALTH GROUP           | COM | 91324P102 | 30,446     | 353     | SH | DFND | 5 | 0       | 0 | 353    |

|                              |     |           |            |         |    |      |   |         |   |        |  |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|--|
| INC                          |     |           |            |         |    |      |   |         |   |        |  |
| UNITIL CORP                  | COM | 913259107 | 282,235    | 9,078   | SH | SOLE | 1 | 9,078   | 0 | 0      |  |
| UNITIL CORP                  | COM | 913259107 | 3,109      | 100     | SH | DFND | 3 | 0       | 0 | 100    |  |
| UNIVERSAL AMERICAN CORP      | COM | 91338E101 | 222,073    | 27,621  | SH | SOLE | 1 | 27,621  | 0 | 0      |  |
| UNIVERSAL CORP VA            | COM | 913456109 | 133,170    | 3,000   | SH | DFND | 4 | 0       | 0 | 3,000  |  |
| UNIVERSAL CORP VA            | COM | 913456109 | 1,465      | 33      | SH | DFND | 3 | 0       | 0 | 33     |  |
| UNIVERSAL CORP/VA            | COM | 913456109 | 2,704,416  | 60,924  | SH | SOLE | 1 | 60,924  | 0 | 0      |  |
| UNIVERSAL DISPLAY CORP       | COM | 91347P105 | 865,025    | 26,502  | SH | SOLE | 1 | 26,502  | 0 | 0      |  |
| UNIVERSAL DISPLAY CORP       | COM | 91347P105 | 3,264      | 100     | SH | DFND | 4 | 0       | 0 | 100    |  |
| UNIVERSAL ELECTRONICS INC    | COM | 913483103 | 601,919    | 12,192  | SH | SOLE | 1 | 12,192  | 0 | 0      |  |
| UNIVERSAL ELECTRS INC        | COM | 913483103 | 24,685     | 500     | SH | DFND | 4 | 0       | 0 | 500    |  |
| UNIVERSAL FOREST PRODUCTS    | COM | 913543104 | 657,520    | 15,395  | SH | SOLE | 1 | 15,395  | 0 | 0      |  |
| UNIVERSAL FST PRODS INC      | COM | 913543104 | 980,579    | 22,959  | SH | DFND | 2 | 0       | 0 | 22,959 |  |
| UNIVERSAL HEALTH RLTY INCM T | COM | 91359E105 | 25,595     | 614     | SH | DFND | 3 | 0       | 0 | 614    |  |
| UNIVERSAL HEALTH RLTY INCM T | COM | 91359E105 | 5,293      | 127     | SH | DFND | 2 | 0       | 0 | 127    |  |
| UNIVERSAL HEALTH RLTY INCO   | COM | 91359E105 | 391,959    | 9,404   | SH | SOLE | 1 | 9,404   | 0 | 0      |  |
| UNIVERSAL HEALTH SERVICES    | COM | 913903100 | 3,669,204  | 35,112  | SH | SOLE | 1 | 35,112  | 0 | 0      |  |
| UNIVERSAL HLTH SVCS INC      | COM | 913903100 | 10,137     | 97      | SH | DFND | 4 | 0       | 0 | 97     |  |
| UNIVERSAL HLTH SVCS INC      | COM | 913903100 | 41,800     | 400     | SH | DFND | 3 | 0       | 0 | 400    |  |
| UNIVERSAL INS HLDGS INC      | COM | 91359V107 | 3,788      | 293     | SH | DFND | 3 | 0       | 0 | 293    |  |
| UNIVERSAL INS HLDGS INC      | COM | 91359V107 | 2,211      | 171     | SH | DFND | 2 | 0       | 0 | 171    |  |
| UNIVERSAL INSURANCE HOLDIN   | COM | 91359V107 | 307,049    | 23,747  | SH | SOLE | 1 | 23,747  | 0 | 0      |  |
| UNIVERSAL STAINLESS & ALLOY  | COM | 913837100 | 9,437      | 358     | SH | DFND | 3 | 0       | 0 | 358    |  |
| UNIVERSAL STAINLESS + ALLO   | COM | 913837100 | 121,651    | 4,615   | SH | SOLE | 1 | 4,615   | 0 | 0      |  |
| UNIVERSAL TECHNICAL INSTIT   | COM | 913915104 | 155,322    | 16,612  | SH | SOLE | 1 | 16,612  | 0 | 0      |  |
| UNIVERSAL TRUCKLOAD SERVIC   | COM | 91388P105 | 104,178    | 4,296   | SH | SOLE | 1 | 4,296   | 0 | 0      |  |
| UNIVEST CORP OF PENNSYLVAN   | COM | 915271100 | 199,050    | 10,616  | SH | SOLE | 1 | 10,616  | 0 | 0      |  |
| UNUM GROUP                   | COM | 91529Y106 | 3,818,483  | 111,067 | SH | SOLE | 1 | 111,067 | 0 | 0      |  |
| UNUM GROUP                   | COM | 91529Y106 | 214,256    | 6,232   | SH | DFND | 4 | 0       | 0 | 6,232  |  |
| UNUM GROUP                   | COM | 91529Y106 | 10,864     | 316     | SH | DFND | 3 | 0       | 0 | 316    |  |
| UNUM GROUP                   | COM | 91529Y106 | 11,380     | 331     | SH | DFND | 2 | 0       | 0 | 331    |  |
| UNWIRED PLANET INC           | COM | 91531F103 | 119,124    | 64,045  | SH | SOLE | 1 | 64,045  | 0 | 0      |  |
| UR ENERGY INC                | COM | 91688R108 | 10,200     | 10,000  | SH | DFND | 3 | 0       | 0 | 10,000 |  |
| URANIUM ENERGY CORP          | COM | 916896103 | 9,375      | 7,500   | SH | DFND | 4 | 0       | 0 | 7,500  |  |
| URBAN OUTFITTERS INC         | COM | 917047102 | 1,337,201  | 36,436  | SH | SOLE | 1 | 36,436  | 0 | 0      |  |
| URBAN OUTFITTERS INC         | COM | 917047102 | 5,689      | 155     | SH | DFND | 2 | 0       | 0 | 155    |  |
| URS CORP                     | COM | 903236107 | 7,999,091  | 138,849 | SH | SOLE | 1 | 138,849 | 0 | 0      |  |
| URS CORP NEW                 | COM | 903236107 | 11,061     | 192     | SH | DFND | 4 | 0       | 0 | 192    |  |
| URS CORP NEW                 | COM | 903236107 | 21,687     | 376     | SH | DFND | 3 | 0       | 0 | 376    |  |
| URS CORP NEW                 | COM | 903236107 | 14,287     | 248     | SH | DFND | 2 | 0       | 0 | 248    |  |
| URSTADT BIDDLE CLASS A       | COM | 917286205 | 390,288    | 19,226  | SH | SOLE | 1 | 19,226  | 0 | 0      |  |
| US BANCORP                   | COM | 902973304 | 32,502,663 | 777,018 | SH | SOLE | 1 | 777,018 | 0 | 0      |  |
| US BANCORP DEL               | COM | 902973304 | 231,125    | 5,525   | SH | DFND | 4 | 0       | 0 | 5,525  |  |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| US BANCORP DEL               | COM | 902973304 | 580,463    | 13,877  | SH | DFND | 3 | 0       | 0 | 13,877 |
| US BANCORP DEL               | COM | 902973304 | 727,124    | 17,383  | SH | DFND | 2 | 0       | 0 | 17,383 |
| US BANCORP DEL               | COM | 902973304 | 4,898      | 117     | SH | DFND | 5 | 0       | 0 | 117    |
| US CELLULAR CORP             | COM | 911684108 | 16,250     | 458     | SH | SOLE | 1 | 458     | 0 | 0      |
| US CONCRETE INC              | COM | 90333L201 | 242,370    | 9,272   | SH | SOLE | 1 | 9,272   | 0 | 0      |
| US ECOLOGY INC               | COM | 91732J102 | 658,661    | 14,086  | SH | SOLE | 1 | 14,086  | 0 | 0      |
| US SILICA HOLDINGS INC       | COM | 90346E103 | 2,580,538  | 41,282  | SH | SOLE | 1 | 41,282  | 0 | 0      |
| USA COMPRESSION PARTNERS LP  | COM | 90290N109 | 24,290     | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| USA COMPRESSION PARTNERS LP  | COM | 90290N109 | 75,299     | 3,100   | SH | DFND | 3 | 0       | 0 | 3,100  |
| USA TRUCK INC                | COM | 902925106 | 71,768     | 4,094   | SH | SOLE | 1 | 4,094   | 0 | 0      |
| USANA HEALTH SCIENCES INC    | COM | 90328M107 | 309,740    | 4,205   | SH | SOLE | 1 | 4,205   | 0 | 0      |
| USANA HEALTH SCIENCES INC    | COM | 90328M107 | 810        | 11      | SH | DFND | 3 | 0       | 0 | 11     |
| USANA HEALTH SCIENCES INC    | COM | 90328M107 | 7,366      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| USG CORP                     | COM | 903293405 | 46,733     | 1,700   | SH | SOLE | 1 | 1,700   | 0 | 0      |
| UTAH MEDICAL PRODUCTS INC    | COM | 917488108 | 119,803    | 2,457   | SH | SOLE | 1 | 2,457   | 0 | 0      |
| UTI WORLDWIDE INC            | COM | G87210103 | 746,970    | 70,270  | SH | SOLE | 1 | 70,270  | 0 | 0      |
| UTSTARCOM HOLDINGS CORP      | COM | G9310A114 | 10,166     | 3,333   | SH | DFND | 4 | 0       | 0 | 3,333  |
| UTSTARCOM HOLDINGS CORP      | COM | G9310A114 | 64         | 21      | SH | DFND | 3 | 0       | 0 | 21     |
| V F CORP                     | COM | 918204108 | 115,751    | 1,753   | SH | DFND | 4 | 0       | 0 | 1,753  |
| V F CORP                     | COM | 918204108 | 137,276    | 2,079   | SH | DFND | 3 | 0       | 0 | 2,079  |
| V F CORP                     | COM | 918204108 | 1,385,045  | 20,976  | SH | DFND | 2 | 0       | 0 | 20,976 |
| VAALCO ENERGY INC            | COM | 91851C201 | 276,854    | 32,571  | SH | SOLE | 1 | 32,571  | 0 | 0      |
| VAIL RESORTS INC             | COM | 91879Q109 | 2,049,792  | 23,626  | SH | SOLE | 1 | 23,626  | 0 | 0      |
| VAIL RESORTS INC             | COM | 91879Q109 | 101,336    | 1,168   | SH | DFND | 3 | 0       | 0 | 1,168  |
| VALE S A                     | COM | 91912E105 | 61,436     | 5,580   | SH | DFND | 4 | 0       | 0 | 5,580  |
| VALE S A                     | COM | 91912E105 | 277,507    | 25,205  | SH | DFND | 3 | 0       | 0 | 25,205 |
| VALE S A                     | COM | 91912E105 | 499,006    | 45,323  | SH | DFND | 2 | 0       | 0 | 45,323 |
| VALE S A                     | COM | 91912E105 | 3,986      | 362     | SH | DFND | 5 | 0       | 0 | 362    |
| VALEANT PHARMACEUTICALS IN   | COM | 91911K953 | 589,647    | 4,500   | SH | SOLE | 1 | 4,500   | 0 | 0      |
| VALEANT PHARMACEUTICALS INTL | COM | 91911K102 | 918        | 7       | SH | DFND | 4 | 0       | 0 | 7      |
| VALEANT PHARMACEUTICALS INTL | COM | 91911K102 | 488,195    | 3,721   | SH | DFND | 3 | 0       | 0 | 3,721  |
| VALEANT PHARMACEUTICALS INTL | COM | 91911K102 | 177,514    | 1,353   | SH | DFND | 2 | 0       | 0 | 1,353  |
| VALERO ENERGY CORP           | COM | 91913Y100 | 9,623,096  | 207,977 | SH | SOLE | 1 | 207,977 | 0 | 0      |
| VALERO ENERGY CORP NEW       | COM | 91913Y100 | 119,499    | 2,583   | SH | DFND | 4 | 0       | 0 | 2,583  |
| VALERO ENERGY CORP NEW       | COM | 91913Y100 | 401,693    | 8,682   | SH | DFND | 3 | 0       | 0 | 8,682  |
| VALERO ENERGY CORP NEW       | COM | 91913Y100 | 311,305    | 6,728   | SH | DFND | 2 | 0       | 0 | 6,728  |
| VALERO ENERGY CORP NEW       | COM | 91913Y100 | 9,254      | 200     | SH | DFND | 5 | 0       | 0 | 200    |
| VALIDUS HOLDINGS LTD         | COM | G9319H102 | 122,547    | 3,131   | SH | SOLE | 1 | 3,131   | 0 | 0      |
| VALLEY NATIONAL BANCORP      | COM | 919794107 | 4,915,301  | 507,255 | SH | SOLE | 1 | 507,255 | 0 | 0      |
| VALLEY NATL BANCORP          | COM | 919794107 | 56,932     | 5,875   | SH | DFND | 4 | 0       | 0 | 5,875  |
| VALLEY NATL BANCORP          | COM | 919794107 | 14,884     | 1,536   | SH | DFND | 2 | 0       | 0 | 1,536  |
| VALMONT INDS INC             | COM | 920253101 | 51,273     | 380     | SH | DFND | 3 | 0       | 0 | 380    |
| VALMONT INDS INC             | COM | 920253101 | 26,986     | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| VALMONT INDUSTRIES           | COM | 920253101 | 7,099,072  | 52,613  | SH | SOLE | 1 | 52,613  | 0 | 0      |
| VALSPAR CORP                 | COM | 920355104 | 12,010,193 | 152,047 | SH | SOLE | 1 | 152,047 | 0 | 0      |
| VALSPAR CORP                 | COM | 920355104 | 2,528      | 32      | SH | DFND | 4 | 0       | 0 | 32     |

|                           |     |           |           |        |    |      |   |        |   |        |
|---------------------------|-----|-----------|-----------|--------|----|------|---|--------|---|--------|
| VALSPAR CORP              | COM | 920355104 | 1,106     | 14     | SH | DFND | 3 | 0      | 0 | 14     |
| VALSPAR CORP              | COM | 920355104 | 5,134     | 65     | SH | DFND | 2 | 0      | 0 | 65     |
| VALUEVISION MEDIA INC     | COM | 92047K107 | 3,078     | 600    | SH | DFND | 3 | 0      | 0 | 600    |
| VALUEVISION MEDIA INC A   | COM | 92047K107 | 143,189   | 27,912 | SH | SOLE | 1 | 27,912 | 0 | 0      |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 229,834   | 22,142 | SH | SOLE | 1 | 22,142 | 0 | 0      |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 10,380    | 1,000  | SH | DFND | 3 | 0      | 0 | 1,000  |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 2,387     | 230    | SH | DFND | 2 | 0      | 0 | 230    |
| VANGUARD ADMIRAL FDS INC  | COM | 921932869 | 33,933    | 363    | SH | DFND | 4 | 0      | 0 | 363    |
| VANGUARD ADMIRAL FDS INC  | COM | 921932885 | 151,236   | 1,629  | SH | DFND | 4 | 0      | 0 | 1,629  |
| VANGUARD ADMIRAL FDS INC  | COM | 921932828 | 32,472    | 343    | SH | DFND | 4 | 0      | 0 | 343    |
| VANGUARD ADMIRAL FDS INC  | COM | 921932869 | 32,718    | 350    | SH | DFND | 3 | 0      | 0 | 350    |
| VANGUARD ADMIRAL FDS INC  | COM | 921932828 | 6,154     | 65     | SH | DFND | 2 | 0      | 0 | 65     |
| VANGUARD ADMIRAL FDS INC  | COM | 921932703 | 23,201    | 268    | SH | DFND | 2 | 0      | 0 | 268    |
| VANGUARD ADMIRAL FDS INC  | COM | 921932505 | 42,987    | 449    | SH | DFND | 2 | 0      | 0 | 449    |
| VANGUARD ADMIRAL FDS INC  | COM | 921932828 | 4,923     | 52     | SH | DFND | 5 | 0      | 0 | 52     |
| VANGUARD BD INDEX FD INC  | COM | 921937819 | 25,025    | 297    | SH | DFND | 4 | 0      | 0 | 297    |
| VANGUARD BD INDEX FD INC  | COM | 921937835 | 1,006,867 | 12,289 | SH | DFND | 4 | 0      | 0 | 12,289 |
| VANGUARD BD INDEX FD INC  | COM | 921937827 | 1,267,912 | 15,835 | SH | DFND | 4 | 0      | 0 | 15,835 |
| VANGUARD BD INDEX FD INC  | COM | 921937793 | 94,290    | 1,045  | SH | DFND | 4 | 0      | 0 | 1,045  |
| VANGUARD BD INDEX FD INC  | COM | 921937827 | 955,483   | 11,933 | SH | DFND | 3 | 0      | 0 | 11,933 |
| VANGUARD BD INDEX FD INC  | COM | 921937793 | 3,339     | 37     | SH | DFND | 3 | 0      | 0 | 37     |
| VANGUARD BD INDEX FD INC  | COM | 921937835 | 152,652   | 1,863  | SH | DFND | 3 | 0      | 0 | 1,863  |
| VANGUARD BD INDEX FD INC  | COM | 921937819 | 125,042   | 1,484  | SH | DFND | 3 | 0      | 0 | 1,484  |
| VANGUARD BD INDEX FD INC  | COM | 921937827 | 3,182,542 | 39,747 | SH | DFND | 2 | 0      | 0 | 39,747 |
| VANGUARD BD INDEX FD INC  | COM | 921937835 | 716,724   | 8,748  | SH | DFND | 2 | 0      | 0 | 8,748  |
| VANGUARD BD INDEX FD INC  | COM | 921937793 | 121,630   | 1,348  | SH | DFND | 2 | 0      | 0 | 1,348  |
| VANGUARD BD INDEX FD INC  | COM | 921937819 | 102,881   | 1,221  | SH | DFND | 2 | 0      | 0 | 1,221  |
| VANGUARD BD INDEX FD INC  | COM | 921937827 | 2,322     | 29     | SH | DFND | 5 | 0      | 0 | 29     |
| VANGUARD BD INDEX FD INC  | COM | 921937835 | 241,366   | 2,946  | SH | DFND | 5 | 0      | 0 | 2,946  |
| VANGUARD CHARLOTTE FDS    | COM | 92203J407 | 244,917   | 4,700  | SH | DFND | 3 | 0      | 0 | 4,700  |
| VANGUARD CHARLOTTE FDS    | COM | 92203J407 | 247,106   | 4,742  | SH | DFND | 2 | 0      | 0 | 4,742  |
| VANGUARD INDEX FDS        | COM | 922908736 | 528,062   | 5,298  | SH | DFND | 4 | 0      | 0 | 5,298  |
| VANGUARD INDEX FDS        | COM | 922908553 | 2,116,928 | 29,463 | SH | DFND | 4 | 0      | 0 | 29,463 |
| VANGUARD INDEX FDS        | COM | 922908611 | 2,153,798 | 21,594 | SH | DFND | 4 | 0      | 0 | 21,594 |
| VANGUARD INDEX FDS        | COM | 922908595 | 68,479    | 569    | SH | DFND | 4 | 0      | 0 | 569    |
| VANGUARD INDEX FDS        | COM | 922908538 | 108,219   | 1,124  | SH | DFND | 4 | 0      | 0 | 1,124  |
| VANGUARD INDEX FDS        | COM | 922908512 | 2,957,831 | 34,839 | SH | DFND | 4 | 0      | 0 | 34,839 |
| VANGUARD INDEX FDS        | COM | 922908629 | 809,087   | 6,897  | SH | DFND | 4 | 0      | 0 | 6,897  |

|                              |     |           |           |        |    |      |   |   |   |        |
|------------------------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| VANGUARD INDEX FDS           | COM | 922908363 | 167,020   | 925    | SH | DFND | 4 | 0 | 0 | 925    |
| VANGUARD INDEX FDS           | COM | 922908744 | 7,147,375 | 88,022 | SH | DFND | 4 | 0 | 0 | 88,022 |
| VANGUARD INDEX FDS           | COM | 922908751 | 692,613   | 6,261  | SH | DFND | 4 | 0 | 0 | 6,261  |
| VANGUARD INDEX FDS           | COM | 922908637 | 258,173   | 2,854  | SH | DFND | 4 | 0 | 0 | 2,854  |
| VANGUARD INDEX FDS           | COM | 922908652 | 1,306,407 | 15,631 | SH | DFND | 4 | 0 | 0 | 15,631 |
| VANGUARD INDEX FDS           | COM | 922908769 | 5,658,796 | 55,895 | SH | DFND | 4 | 0 | 0 | 55,895 |
| VANGUARD INDEX FDS           | COM | 922908744 | 1,887,900 | 23,250 | SH | DFND | 3 | 0 | 0 | 23,250 |
| VANGUARD INDEX FDS           | COM | 922908611 | 574,901   | 5,764  | SH | DFND | 3 | 0 | 0 | 5,764  |
| VANGUARD INDEX FDS           | COM | 922908652 | 128,901   | 1,542  | SH | DFND | 3 | 0 | 0 | 1,542  |
| VANGUARD INDEX FDS           | COM | 922908363 | 1,123,392 | 6,221  | SH | DFND | 3 | 0 | 0 | 6,221  |
| VANGUARD INDEX FDS           | COM | 922908538 | 183,709   | 1,908  | SH | DFND | 3 | 0 | 0 | 1,908  |
| VANGUARD INDEX FDS           | COM | 922908512 | 519,160   | 6,115  | SH | DFND | 3 | 0 | 0 | 6,115  |
| VANGUARD INDEX FDS           | COM | 922908769 | 2,943,051 | 29,070 | SH | DFND | 3 | 0 | 0 | 29,070 |
| VANGUARD INDEX FDS           | COM | 922908629 | 760,990   | 6,487  | SH | DFND | 3 | 0 | 0 | 6,487  |
| VANGUARD INDEX FDS           | COM | 922908595 | 515,820   | 4,286  | SH | DFND | 3 | 0 | 0 | 4,286  |
| VANGUARD INDEX FDS           | COM | 922908736 | 2,361,481 | 23,693 | SH | DFND | 3 | 0 | 0 | 23,693 |
| VANGUARD INDEX FDS           | COM | 922908751 | 752,991   | 6,806  | SH | DFND | 3 | 0 | 0 | 6,806  |
| VANGUARD INDEX FDS           | COM | 922908553 | 1,616,585 | 22,499 | SH | DFND | 3 | 0 | 0 | 22,499 |
| VANGUARD INDEX FDS           | COM | 922908637 | 38,084    | 421    | SH | DFND | 3 | 0 | 0 | 421    |
| VANGUARD INDEX FDS           | COM | 922908629 | 72,967    | 622    | SH | DFND | 2 | 0 | 0 | 622    |
| VANGUARD INDEX FDS           | COM | 922908637 | 223,436   | 2,470  | SH | DFND | 2 | 0 | 0 | 2,470  |
| VANGUARD INDEX FDS           | COM | 922908744 | 195,448   | 2,407  | SH | DFND | 2 | 0 | 0 | 2,407  |
| VANGUARD INDEX FDS           | COM | 922908363 | 672,156   | 3,722  | SH | DFND | 2 | 0 | 0 | 3,722  |
| VANGUARD INDEX FDS           | COM | 922908611 | 460,235   | 4,614  | SH | DFND | 2 | 0 | 0 | 4,614  |
| VANGUARD INDEX FDS           | COM | 922908652 | 51,151    | 612    | SH | DFND | 2 | 0 | 0 | 612    |
| VANGUARD INDEX FDS           | COM | 922908769 | 8,962,595 | 88,528 | SH | DFND | 2 | 0 | 0 | 88,528 |
| VANGUARD INDEX FDS           | COM | 922908512 | 401,991   | 4,735  | SH | DFND | 2 | 0 | 0 | 4,735  |
| VANGUARD INDEX FDS           | COM | 922908751 | 545,997   | 4,935  | SH | DFND | 2 | 0 | 0 | 4,935  |
| VANGUARD INDEX FDS           | COM | 922908553 | 2,047,136 | 28,492 | SH | DFND | 2 | 0 | 0 | 28,492 |
| VANGUARD INDEX FDS           | COM | 922908736 | 218,434   | 2,192  | SH | DFND | 2 | 0 | 0 | 2,192  |
| VANGUARD INDEX FDS           | COM | 922908538 | 113,182   | 1,176  | SH | DFND | 2 | 0 | 0 | 1,176  |
| VANGUARD INDEX FDS           | COM | 922908595 | 85,481    | 710    | SH | DFND | 2 | 0 | 0 | 710    |
| VANGUARD INDEX FDS           | COM | 922908637 | 99,506    | 1,100  | SH | DFND | 5 | 0 | 0 | 1,100  |
| VANGUARD INDEX FDS           | COM | 922908736 | 4,112,676 | 41,263 | SH | DFND | 5 | 0 | 0 | 41,263 |
| VANGUARD INDEX FDS           | COM | 922908595 | 18,775    | 156    | SH | DFND | 5 | 0 | 0 | 156    |
| VANGUARD INDEX FDS           | COM | 922908769 | 2,650,058 | 26,176 | SH | DFND | 5 | 0 | 0 | 26,176 |
| VANGUARD INDEX FDS           | COM | 922908751 | 120,712   | 1,091  | SH | DFND | 5 | 0 | 0 | 1,091  |
| VANGUARD INDEX FDS           | COM | 922908629 | 48,684    | 415    | SH | DFND | 5 | 0 | 0 | 415    |
| VANGUARD INDEX FDS           | COM | 922908744 | 4,009,737 | 49,381 | SH | DFND | 5 | 0 | 0 | 49,381 |
| VANGUARD INDEX FDS           | COM | 922908512 | 124,548   | 1,467  | SH | DFND | 5 | 0 | 0 | 1,467  |
| VANGUARD INDEX FDS           | COM | 922908553 | 278,203   | 3,872  | SH | DFND | 5 | 0 | 0 | 3,872  |
| VANGUARD INDEX FDS           | COM | 922908611 | 144,922   | 1,453  | SH | DFND | 5 | 0 | 0 | 1,453  |
| VANGUARD INDEX FDS           | COM | 922908363 | 2,475,528 | 13,708 | SH | DFND | 5 | 0 | 0 | 13,708 |
| VANGUARD INTL EQUITY INDEX F | COM | 922042676 | 11,489    | 211    | SH | DFND | 4 | 0 | 0 | 211    |
| VANGUARD INTL EQUITY INDEX F | COM | 922042858 | 752,514   | 18,042 | SH | DFND | 4 | 0 | 0 | 18,042 |
| VANGUARD INTL EQUITY INDEX F | COM | 922042874 | 301,238   | 5,455  | SH | DFND | 4 | 0 | 0 | 5,455  |
| VANGUARD INTL EQUITY INDEX F | COM | 922042775 | 343,252   | 6,971  | SH | DFND | 4 | 0 | 0 | 6,971  |
| VANGUARD INTL EQUITY INDEX F | COM | 922042718 | 180,872   | 1,771  | SH | DFND | 4 | 0 | 0 | 1,771  |
| VANGUARD INTL EQUITY INDEX F | COM | 922042742 | 93,589    | 1,550  | SH | DFND | 4 | 0 | 0 | 1,550  |
| VANGUARD INTL EQUITY INDEX F | COM | 922042742 | 322,369   | 5,339  | SH | DFND | 3 | 0 | 0 | 5,339  |
| VANGUARD INTL EQUITY INDEX F | COM | 922042874 | 956,057   | 17,314 | SH | DFND | 3 | 0 | 0 | 17,314 |
| VANGUARD INTL EQUITY INDEX F | COM | 922042858 | 1,724,706 | 41,350 | SH | DFND | 3 | 0 | 0 | 41,350 |

| INDEX F                      |     |           |            |         |    |      |   |   |   |         |
|------------------------------|-----|-----------|------------|---------|----|------|---|---|---|---------|
| VANGUARD INTL EQUITY INDEX F | COM | 922042866 | 503,518    | 8,491   | SH | DFND | 3 | 0 | 0 | 8,491   |
| VANGUARD INTL EQUITY INDEX F | COM | 922042775 | 803,586    | 16,320  | SH | DFND | 3 | 0 | 0 | 16,320  |
| VANGUARD INTL EQUITY INDEX F | COM | 922042718 | 115,073    | 1,127   | SH | DFND | 3 | 0 | 0 | 1,127   |
| VANGUARD INTL EQUITY INDEX F | COM | 922042858 | 1,607,366  | 38,537  | SH | DFND | 2 | 0 | 0 | 38,537  |
| VANGUARD INTL EQUITY INDEX F | COM | 922042676 | 249,653    | 4,585   | SH | DFND | 2 | 0 | 0 | 4,585   |
| VANGUARD INTL EQUITY INDEX F | COM | 922042775 | 369,202    | 7,498   | SH | DFND | 2 | 0 | 0 | 7,498   |
| VANGUARD INTL EQUITY INDEX F | COM | 922042718 | 58,520     | 573     | SH | DFND | 2 | 0 | 0 | 573     |
| VANGUARD INTL EQUITY INDEX F | COM | 922042874 | 638,326    | 11,560  | SH | DFND | 2 | 0 | 0 | 11,560  |
| VANGUARD INTL EQUITY INDEX F | COM | 922042742 | 439,023    | 7,271   | SH | DFND | 2 | 0 | 0 | 7,271   |
| VANGUARD INTL EQUITY INDEX F | COM | 922042742 | 219,964    | 3,643   | SH | DFND | 5 | 0 | 0 | 3,643   |
| VANGUARD INTL EQUITY INDEX F | COM | 922042858 | 285,330    | 6,841   | SH | DFND | 5 | 0 | 0 | 6,841   |
| VANGUARD MALVERN FDS         | COM | 922020805 | 43,347     | 878     | SH | DFND | 3 | 0 | 0 | 878     |
| VANGUARD MALVERN FDS         | COM | 922020805 | 59,935     | 1,214   | SH | DFND | 2 | 0 | 0 | 1,214   |
| VANGUARD NAT RES LLC         | COM | 92205F106 | 819,145    | 29,831  | SH | DFND | 4 | 0 | 0 | 29,831  |
| VANGUARD NAT RES LLC         | COM | 92205F106 | 164,087    | 5,976   | SH | DFND | 3 | 0 | 0 | 5,976   |
| VANGUARD NAT RES LLC         | COM | 92205F106 | 63,158     | 2,300   | SH | DFND | 2 | 0 | 0 | 2,300   |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C664 | 1,760      | 20      | SH | DFND | 4 | 0 | 0 | 20      |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C409 | 1,074,883  | 13,458  | SH | DFND | 4 | 0 | 0 | 13,458  |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C870 | 630,817    | 7,355   | SH | DFND | 4 | 0 | 0 | 7,355   |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C714 | 15,321     | 175     | SH | DFND | 4 | 0 | 0 | 175     |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C680 | 29,687     | 315     | SH | DFND | 4 | 0 | 0 | 315     |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C664 | 8,802      | 100     | SH | DFND | 3 | 0 | 0 | 100     |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C870 | 106,360    | 1,240   | SH | DFND | 3 | 0 | 0 | 1,240   |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C409 | 1,410,053  | 17,654  | SH | DFND | 3 | 0 | 0 | 17,654  |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C771 | 26,338     | 501     | SH | DFND | 3 | 0 | 0 | 501     |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C409 | 144,085    | 1,804   | SH | DFND | 2 | 0 | 0 | 1,804   |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C870 | 42,885     | 500     | SH | DFND | 2 | 0 | 0 | 500     |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C409 | 196,001    | 2,454   | SH | DFND | 5 | 0 | 0 | 2,454   |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C714 | 203,379    | 2,323   | SH | DFND | 2 | 0 | 0 | 2,323   |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C680 | 131,469    | 1,395   | SH | DFND | 2 | 0 | 0 | 1,395   |
| VANGUARD SCOTTSDALE FDS      | COM | 92206C680 | 7,728      | 82      | SH | DFND | 5 | 0 | 0 | 82      |
| VANGUARD SPECIALIZED PORTFOL | COM | 921908844 | 868,394    | 11,285  | SH | DFND | 4 | 0 | 0 | 11,285  |
| VANGUARD SPECIALIZED PORTFOL | COM | 921908844 | 4,600,984  | 59,792  | SH | DFND | 3 | 0 | 0 | 59,792  |
| VANGUARD SPECIALIZED PORTFOL | COM | 921908844 | 13,252,529 | 172,223 | SH | DFND | 2 | 0 | 0 | 172,223 |
| VANGUARD SPECIALIZED PORTFOL | COM | 921908844 | 391,214    | 5,084   | SH | DFND | 5 | 0 | 0 | 5,084   |



|                                 |     |           |           |        |    |      |   |   |   |        |
|---------------------------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| VANGUARD STAR FD                | COM | 921909768 | 121,431   | 2,381  | SH | DFND | 4 | 0 | 0 | 2,381  |
| VANGUARD STAR FD                | COM | 921909768 | 158,384   | 3,106  | SH | DFND | 3 | 0 | 0 | 3,106  |
| VANGUARD STAR FD                | COM | 921909768 | 77,265    | 1,515  | SH | DFND | 2 | 0 | 0 | 1,515  |
| VANGUARD STAR FD                | COM | 921909768 | 6,834     | 134    | SH | DFND | 5 | 0 | 0 | 134    |
| VANGUARD TAX<br>MANAGED INTL FD | COM | 921943858 | 392,003   | 9,862  | SH | DFND | 4 | 0 | 0 | 9,862  |
| VANGUARD TAX<br>MANAGED INTL FD | COM | 921943858 | 349,544   | 8,794  | SH | DFND | 3 | 0 | 0 | 8,794  |
| VANGUARD TAX<br>MANAGED INTL FD | COM | 921943858 | 3,436,427 | 86,451 | SH | DFND | 2 | 0 | 0 | 86,451 |
| VANGUARD TAX<br>MANAGED INTL FD | COM | 921943858 | 48,734    | 1,226  | SH | DFND | 5 | 0 | 0 | 1,226  |
| VANGUARD WHITEHALL<br>FDS INC   | COM | 921946406 | 4,667,677 | 70,286 | SH | DFND | 4 | 0 | 0 | 70,286 |
| VANGUARD WHITEHALL<br>FDS INC   | COM | 921946406 | 667,421   | 10,050 | SH | DFND | 3 | 0 | 0 | 10,050 |
| VANGUARD WHITEHALL<br>FDS INC   | COM | 921946406 | 1,407,256 | 21,190 | SH | DFND | 2 | 0 | 0 | 21,190 |
| VANGUARD WHITEHALL<br>FDS INC   | COM | 921946406 | 437,642   | 6,590  | SH | DFND | 5 | 0 | 0 | 6,590  |
| VANGUARD WHITEHALL<br>FDS INC   | COM | 921946885 | 1,656,323 | 21,030 | SH | DFND | 2 | 0 | 0 | 21,030 |
| VANGUARD WORLD FD               | COM | 921910816 | 4,433     | 57     | SH | DFND | 4 | 0 | 0 | 57     |
| VANGUARD WORLD FD               | COM | 921910816 | 152,060   | 1,955  | SH | DFND | 3 | 0 | 0 | 1,955  |
| VANGUARD WORLD FD               | COM | 921910873 | 525,539   | 7,780  | SH | DFND | 3 | 0 | 0 | 7,780  |
| VANGUARD WORLD FD               | COM | 921910873 | 1,768,969 | 26,188 | SH | DFND | 2 | 0 | 0 | 26,188 |
| VANGUARD WORLD FD               | COM | 921910840 | 424,888   | 7,242  | SH | DFND | 2 | 0 | 0 | 7,242  |
| VANGUARD WORLD FD               | COM | 921910816 | 48,301    | 621    | SH | DFND | 5 | 0 | 0 | 621    |
| VANGUARD WORLD FDS              | COM | 92204A702 | 1,621,819 | 16,205 | SH | DFND | 4 | 0 | 0 | 16,205 |
| VANGUARD WORLD FDS              | COM | 92204A603 | 77,865    | 768    | SH | DFND | 4 | 0 | 0 | 768    |
| VANGUARD WORLD FDS              | COM | 92204A801 | 69,636    | 632    | SH | DFND | 4 | 0 | 0 | 632    |
| VANGUARD WORLD FDS              | COM | 92204A306 | 83,523    | 637    | SH | DFND | 4 | 0 | 0 | 637    |
| VANGUARD WORLD FDS              | COM | 92204A405 | 9,286     | 200    | SH | DFND | 4 | 0 | 0 | 200    |
| VANGUARD WORLD FDS              | COM | 92204A504 | 1,126,388 | 9,628  | SH | DFND | 4 | 0 | 0 | 9,628  |
| VANGUARD WORLD FDS              | COM | 92204A108 | 31,031    | 286    | SH | DFND | 4 | 0 | 0 | 286    |
| VANGUARD WORLD FDS              | COM | 92204A876 | 238,163   | 2,608  | SH | DFND | 4 | 0 | 0 | 2,608  |
| VANGUARD WORLD FDS              | COM | 92204A207 | 35,603    | 303    | SH | DFND | 4 | 0 | 0 | 303    |
| VANGUARD WORLD FDS              | COM | 92204A603 | 86,283    | 851    | SH | DFND | 3 | 0 | 0 | 851    |
| VANGUARD WORLD FDS              | COM | 92204A207 | 200,559   | 1,707  | SH | DFND | 3 | 0 | 0 | 1,707  |
| VANGUARD WORLD FDS              | COM | 92204A876 | 239,165   | 2,619  | SH | DFND | 3 | 0 | 0 | 2,619  |
| VANGUARD WORLD FDS              | COM | 92204A306 | 365,778   | 2,790  | SH | DFND | 3 | 0 | 0 | 2,790  |
| VANGUARD WORLD FDS              | COM | 92204A884 | 232,731   | 2,666  | SH | DFND | 3 | 0 | 0 | 2,666  |
| VANGUARD WORLD FDS              | COM | 92204A504 | 508,671   | 4,348  | SH | DFND | 3 | 0 | 0 | 4,348  |
| VANGUARD WORLD FDS              | COM | 92204A108 | 32,716    | 302    | SH | DFND | 3 | 0 | 0 | 302    |
| VANGUARD WORLD FDS              | COM | 92204A801 | 27,435    | 249    | SH | DFND | 3 | 0 | 0 | 249    |
| VANGUARD WORLD FDS              | COM | 92204A702 | 115,976   | 1,159  | SH | DFND | 3 | 0 | 0 | 1,159  |
| VANGUARD WORLD FDS              | COM | 92204A884 | 33,696    | 386    | SH | DFND | 2 | 0 | 0 | 386    |
| VANGUARD WORLD FDS              | COM | 92204A108 | 113,166   | 1,043  | SH | DFND | 2 | 0 | 0 | 1,043  |
| VANGUARD WORLD FDS              | COM | 92204A504 | 535,586   | 4,578  | SH | DFND | 2 | 0 | 0 | 4,578  |
| VANGUARD WORLD FDS              | COM | 92204A603 | 126,568   | 1,248  | SH | DFND | 2 | 0 | 0 | 1,248  |
| VANGUARD WORLD FDS              | COM | 92204A801 | 176,839   | 1,605  | SH | DFND | 2 | 0 | 0 | 1,605  |
| VANGUARD WORLD FDS              | COM | 92204A306 | 442,137   | 3,372  | SH | DFND | 2 | 0 | 0 | 3,372  |
| VANGUARD WORLD FDS              | COM | 92204A702 | 568,454   | 5,680  | SH | DFND | 2 | 0 | 0 | 5,680  |
| VANGUARD WORLD FDS              | COM | 92204A876 | 69,130    | 757    | SH | DFND | 2 | 0 | 0 | 757    |
| VANGUARD WORLD FDS              | COM | 92204A207 | 1,822,230 | 15,508 | SH | DFND | 2 | 0 | 0 | 15,508 |
| VANGUARD WORLD FDS              | COM | 92204A405 | 34,497    | 743    | SH | DFND | 2 | 0 | 0 | 743    |
| VANGUARD WORLD FDS              | COM | 92204A884 | 1,746     | 20     | SH | DFND | 5 | 0 | 0 | 20     |
| VANGUARD WORLD FDS              | COM | 92204A207 | 14,218    | 121    | SH | DFND | 5 | 0 | 0 | 121    |
| VANGUARD WORLD FDS              | COM | 92204A876 | 72,051    | 789    | SH | DFND | 5 | 0 | 0 | 789    |
| VANGUARD WORLD FDS              | COM | 92204A702 | 45,436    | 454    | SH | DFND | 5 | 0 | 0 | 454    |

|                            |     |           |           |         |    |      |   |         |   |        |
|----------------------------|-----|-----------|-----------|---------|----|------|---|---------|---|--------|
| VANGUARD WORLD FDS         | COM | 92204A108 | 4,774     | 44      | SH | DFND | 5 | 0       | 0 | 44     |
| VANGUARD WORLD FDS         | COM | 92204A405 | 7,429     | 160     | SH | DFND | 5 | 0       | 0 | 160    |
| VANTAGE DRILLING CO        | COM | G93205113 | 170,614   | 134,342 | SH | SOLE | 1 | 134,342 | 0 | 0      |
| VANTAGE DRILLING COMPANY   | COM | G93205113 | 3,433     | 2,703   | SH | DFND | 2 | 0       | 0 | 2,703  |
| VANTIV INC CL A            | COM | 92210H105 | 288,822   | 9,347   | SH | SOLE | 1 | 9,347   | 0 | 0      |
| VARIAN MED SYS INC         | COM | 92220P105 | 15,383    | 192     | SH | DFND | 4 | 0       | 0 | 192    |
| VARIAN MED SYS INC         | COM | 92220P105 | 28,042    | 350     | SH | DFND | 3 | 0       | 0 | 350    |
| VARIAN MEDICAL SYSTEMS INC | COM | 92220P105 | 3,170,348 | 39,570  | SH | SOLE | 1 | 39,570  | 0 | 0      |
| VARONIS SYSTEMS INC        | COM | 922280102 | 73,449    | 3,481   | SH | SOLE | 1 | 3,481   | 0 | 0      |
| VASCO DATA SEC INTL INC    | COM | 92230Y104 | 49,767    | 2,650   | SH | DFND | 3 | 0       | 0 | 2,650  |
| VASCO DATA SEC INTL INC    | COM | 92230Y104 | 93,900    | 5,000   | SH | DFND | 5 | 0       | 0 | 5,000  |
| VASCO DATA SECURITY INTL   | COM | 92230Y104 | 424,315   | 22,594  | SH | SOLE | 1 | 22,594  | 0 | 0      |
| VASCULAR SOLUTIONS INC     | COM | 92231M109 | 276,492   | 11,194  | SH | SOLE | 1 | 11,194  | 0 | 0      |
| VCA INC                    | COM | 918194101 | 6,814,198 | 173,257 | SH | SOLE | 1 | 173,257 | 0 | 0      |
| VCA INC                    | COM | 918194101 | 9,439     | 240     | SH | DFND | 3 | 0       | 0 | 240    |
| VECTOR GROUP LTD           | COM | 92240M108 | 1,001,148 | 45,137  | SH | SOLE | 1 | 45,137  | 0 | 0      |
| VECTOR GROUP LTD           | COM | 92240M108 | 1,134,840 | 51,165  | SH | DFND | 4 | 0       | 0 | 51,165 |
| VECTOR GROUP LTD           | COM | 92240M108 | 119,018   | 5,366   | SH | DFND | 3 | 0       | 0 | 5,366  |
| VECTOR GROUP LTD           | COM | 92240M108 | 199,006   | 8,972   | SH | DFND | 2 | 0       | 0 | 8,972  |
| VECTREN CORP               | COM | 92240G101 | 6,612,627 | 165,730 | SH | SOLE | 1 | 165,730 | 0 | 0      |
| VECTREN CORP               | COM | 92240G101 | 53,187    | 1,333   | SH | DFND | 4 | 0       | 0 | 1,333  |
| VECTREN CORP               | COM | 92240G101 | 275,830   | 6,913   | SH | DFND | 3 | 0       | 0 | 6,913  |
| VECTREN CORP               | COM | 92240G101 | 19,950    | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| VECTRUS INC                | COM | 92242T101 | 410,505   | 21,019  | SH | SOLE | 1 | 21,019  | 0 | 0      |
| VEECO INSTRS INC DEL       | COM | 922417100 | 7,864     | 225     | SH | DFND | 3 | 0       | 0 | 225    |
| VEECO INSTRS INC DEL       | COM | 922417100 | 17,475    | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| VEECO INSTRUMENTS INC      | COM | 922417100 | 1,075,132 | 30,762  | SH | SOLE | 1 | 30,762  | 0 | 0      |
| VEEVA SYS INC              | COM | 922475108 | 7,606     | 270     | SH | DFND | 4 | 0       | 0 | 270    |
| VEEVA SYS INC              | COM | 922475108 | 33,804    | 1,200   | SH | DFND | 3 | 0       | 0 | 1,200  |
| VEEVA SYSTEMS INC CLASS A  | COM | 922475108 | 19,437    | 690     | SH | SOLE | 1 | 690     | 0 | 0      |
| VENTAS INC                 | COM | 92276F100 | 8,237,863 | 132,976 | SH | SOLE | 1 | 132,976 | 0 | 0      |
| VENTAS INC                 | COM | 92276F100 | 92,306    | 1,490   | SH | DFND | 4 | 0       | 0 | 1,490  |
| VENTAS INC                 | COM | 92276F100 | 114,979   | 1,856   | SH | DFND | 3 | 0       | 0 | 1,856  |
| VENTAS INC                 | COM | 92276F100 | 7,434     | 120     | SH | DFND | 2 | 0       | 0 | 120    |
| VEOLIA ENVIRONNEMENT       | COM | 92334N103 | 4,563     | 260     | SH | DFND | 4 | 0       | 0 | 260    |
| VEOLIA ENVIRONNEMENT       | COM | 92334N103 | 29,098    | 1,658   | SH | DFND | 3 | 0       | 0 | 1,658  |
| VEOLIA ENVIRONNEMENT       | COM | 92334N103 | 16,093    | 917     | SH | DFND | 2 | 0       | 0 | 917    |
| VERA BRADLEY INC           | COM | 92335C106 | 294,752   | 14,253  | SH | SOLE | 1 | 14,253  | 0 | 0      |
| VERACYTE INC               | COM | 92337F107 | 41,418    | 4,248   | SH | SOLE | 1 | 4,248   | 0 | 0      |
| VERASTEM INC               | COM | 92337C104 | 116,622   | 13,688  | SH | SOLE | 1 | 13,688  | 0 | 0      |
| VERIFONE SYS INC           | COM | 92342Y109 | 963       | 28      | SH | DFND | 4 | 0       | 0 | 28     |
| VERIFONE SYS INC           | COM | 92342Y109 | 8,595     | 250     | SH | DFND | 3 | 0       | 0 | 250    |
| VERIFONE SYSTEMS INC       | COM | 92342Y109 | 7,743,889 | 225,244 | SH | SOLE | 1 | 225,244 | 0 | 0      |
| VERINT SYS INC             | COM | 92343X100 | 21,354    | 384     | SH | DFND | 2 | 0       | 0 | 384    |
| VERINT SYSTEMS INC         | COM | 92343X100 | 2,164,397 | 38,921  | SH | SOLE | 1 | 38,921  | 0 | 0      |
| VERISIGN INC               | COM | 92343E102 | 2,139,814 | 38,821  | SH | SOLE | 1 | 38,821  | 0 | 0      |
| VERISK ANALYTICS INC       | COM | 92345Y106 | 82,689    | 1,358   | SH | DFND | 3 | 0       | 0 | 1,358  |
| VERISK ANALYTICS INC CLASS | COM | 92345Y106 | 1,372,948 | 22,548  | SH | SOLE | 1 | 22,548  | 0 | 0      |
| VERITIV CORP               | COM | 923454102 | 59,722    | 1,193   | SH | SOLE | 1 | 1,193   | 0 | 0      |

|                            |     |           |             |           |    |      |   |           |   |         |
|----------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|---------|
| VERITIV CORP               | COM | 923454102 | 951         | 19        | SH | DFND | 4 | 0         | 0 | 19      |
| VERITIV CORP               | COM | 923454102 | 2,803       | 56        | SH | DFND | 3 | 0         | 0 | 56      |
| VERITIV CORP               | COM | 923454102 | 2,203       | 44        | SH | DFND | 2 | 0         | 0 | 44      |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 347,715,793 | 6,955,707 | SH | SOLE | 1 | 6,955,707 | 0 | 0       |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 8,077,020   | 161,573   | SH | DFND | 4 | 0         | 0 | 161,573 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 6,742,947   | 134,886   | SH | DFND | 3 | 0         | 0 | 134,886 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 3,169,986   | 63,412    | SH | DFND | 2 | 0         | 0 | 63,412  |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 117,695     | 2,354     | SH | DFND | 5 | 0         | 0 | 2,354   |
| VERMILION ENERGY INC       | COM | 923725956 | 590,149     | 9,694     | SH | SOLE | 1 | 9,694     | 0 | 0       |
| VERMILION ENERGY INC       | COM | 923725105 | 15,716      | 259       | SH | DFND | 3 | 0         | 0 | 259     |
| VERSARTIS INC              | COM | 92529L102 | 86,025      | 4,530     | SH | SOLE | 1 | 4,530     | 0 | 0       |
| VERTEX ENERGY INC          | COM | 92534K107 | 53,801      | 7,730     | SH | SOLE | 1 | 7,730     | 0 | 0       |
| VERTEX ENERGY INC          | COM | 92534K107 | 16,704      | 2,400     | SH | DFND | 4 | 0         | 0 | 2,400   |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 11,910,251  | 106,048   | SH | SOLE | 1 | 106,048   | 0 | 0       |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 7,412       | 66        | SH | DFND | 4 | 0         | 0 | 66      |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 449         | 4         | SH | DFND | 3 | 0         | 0 | 4       |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 17,071      | 152       | SH | DFND | 2 | 0         | 0 | 152     |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 2,808       | 25        | SH | DFND | 5 | 0         | 0 | 25      |
| VF CORP                    | COM | 918204108 | 10,084,696  | 152,729   | SH | SOLE | 1 | 152,729   | 0 | 0       |
| VIACOM INC CLASS B         | COM | 92553P201 | 14,664,533  | 190,597   | SH | SOLE | 1 | 190,597   | 0 | 0       |
| VIACOM INC NEW             | COM | 92553P201 | 351,942     | 4,574     | SH | DFND | 4 | 0         | 0 | 4,574   |
| VIACOM INC NEW             | COM | 92553P201 | 161,574     | 2,100     | SH | DFND | 3 | 0         | 0 | 2,100   |
| VIACOM INC NEW             | COM | 92553P201 | 153,572     | 1,996     | SH | DFND | 2 | 0         | 0 | 1,996   |
| VIAD CORP                  | COM | 92552R406 | 323,111     | 15,647    | SH | SOLE | 1 | 15,647    | 0 | 0       |
| VIASAT INC                 | COM | 92552V100 | 1,760,864   | 31,946    | SH | SOLE | 1 | 31,946    | 0 | 0       |
| VIASAT INC                 | COM | 92552V100 | 3,473       | 63        | SH | DFND | 2 | 0         | 0 | 63      |
| VIASYSTEMS GROUP INC       | COM | 92553H803 | 53,097      | 3,382     | SH | SOLE | 1 | 3,382     | 0 | 0       |
| VICAL INC                  | COM | 925602104 | 4,480       | 4,000     | SH | DFND | 4 | 0         | 0 | 4,000   |
| VICOR CORP                 | COM | 925815102 | 118,684     | 12,626    | SH | SOLE | 1 | 12,626    | 0 | 0       |
| VIDEO DISPLAY CORP         | COM | 926555103 | 3,675       | 1,250     | SH | DFND | 2 | 0         | 0 | 1,250   |
| VIEWPOINT FINANCIAL GROUP  | COM | 92672A101 | 724,137     | 30,248    | SH | SOLE | 1 | 30,248    | 0 | 0       |
| VILLAGE SUPER MARKET CLASS | COM | 927107409 | 100,414     | 4,408     | SH | SOLE | 1 | 4,408     | 0 | 0       |
| VIMPELCOM LTD SPON ADR     | ADR | 92719A106 | 698,145     | 96,696    | SH | SOLE | 1 | 96,696    | 0 | 0       |
| VINCE HOLDING CORP         | COM | 92719W108 | 220,989     | 7,303     | SH | SOLE | 1 | 7,303     | 0 | 0       |
| VIOLIN MEMORY INC          | COM | 92763A101 | 255,193     | 52,401    | SH | SOLE | 1 | 52,401    | 0 | 0       |
| VIOLIN MEMORY INC          | COM | 92763A101 | 455,243     | 93,479    | SH | DFND | 2 | 0         | 0 | 93,479  |
| VIPSHOP HLDGS LTD          | COM | 92763W103 | 67,477      | 357       | SH | DFND | 4 | 0         | 0 | 357     |
| VIPSHOP HLDGS LTD          | COM | 92763W103 | 23,248      | 123       | SH | DFND | 3 | 0         | 0 | 123     |
| VIPSHOP HLDGS LTD          | COM | 92763W103 | 37,802      | 200       | SH | DFND | 2 | 0         | 0 | 200     |
| VIRNETX HLDG CORP          | COM | 92823T108 | 57,360      | 9,560     | SH | DFND | 3 | 0         | 0 | 9,560   |
| VIRNETX HOLDING CORP       | COM | 92823T108 | 166,794     | 27,799    | SH | SOLE | 1 | 27,799    | 0 | 0       |
| VIRTUS INVESTMENT PARTNERS | COM | 92828Q109 | 943,886     | 5,434     | SH | SOLE | 1 | 5,434     | 0 | 0       |
| VIRTUS INVT PARTNERS INC   | COM | 92828Q109 | 695         | 4         | SH | DFND | 4 | 0         | 0 | 4       |
| VIRTUS TOTAL RETURN FD     | COM | 92829A103 | 78,120      | 16,800    | SH | DFND | 4 | 0         | 0 | 16,800  |
| VIRTUS TOTAL RETURN FD     | COM | 92829A103 | 65,100      | 14,000    | SH | DFND | 3 | 0         | 0 | 14,000  |
| VIRTUSA CORP               | COM | 92827P102 | 712,125     | 20,026    | SH | SOLE | 1 | 20,026    | 0 | 0       |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| VISA INC                     | COM | 92826C839 | 295,560    | 1,385   | SH | DFND | 4 | 0       | 0 | 1,385  |
| VISA INC                     | COM | 92826C839 | 1,539,041  | 7,213   | SH | DFND | 3 | 0       | 0 | 7,213  |
| VISA INC                     | COM | 92826C839 | 842,166    | 3,947   | SH | DFND | 2 | 0       | 0 | 3,947  |
| VISA INC                     | COM | 92826C839 | 45,661     | 214     | SH | DFND | 5 | 0       | 0 | 214    |
| VISA INC CLASS A SHARES      | COM | 92826C839 | 41,742,000 | 195,632 | SH | SOLE | 1 | 195,632 | 0 | 0      |
| VISHAY INTERTECHNOLOGY INC   | COM | 928298108 | 3,893,811  | 272,485 | SH | SOLE | 1 | 272,485 | 0 | 0      |
| VISHAY PRECISION GROUP       | COM | 92835K103 | 124,286    | 8,319   | SH | SOLE | 1 | 8,319   | 0 | 0      |
| VISIONCHINA MEDIA INC        | COM | 92833U202 | 11,260     | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| VISTAPRINT N V               | COM | N93540107 | 6,575      | 120     | SH | DFND | 2 | 0       | 0 | 120    |
| VISTAPRINT NV                | COM | N93540107 | 1,192,066  | 21,757  | SH | SOLE | 1 | 21,757  | 0 | 0      |
| VISTEON CORP                 | COM | 92839U206 | 147,431    | 1,516   | SH | SOLE | 1 | 1,516   | 0 | 0      |
| VISTEON CORP                 | COM | 92839U206 | 11,281     | 116     | SH | DFND | 3 | 0       | 0 | 116    |
| VISTEON CORP                 | COM | 92839U206 | 778        | 8       | SH | DFND | 2 | 0       | 0 | 8      |
| VITAL THERAPIES INC          | COM | 92847R104 | 69,027     | 3,382   | SH | SOLE | 1 | 3,382   | 0 | 0      |
| VITAMIN SHOPPE INC           | COM | 92849E101 | 1,049,557  | 23,644  | SH | SOLE | 1 | 23,644  | 0 | 0      |
| VITAMIN SHOPPE INC           | COM | 92849E101 | 13,317     | 300     | SH | DFND | 4 | 0       | 0 | 300    |
| VITESSE SEMICONDUCTOR CORP   | COM | 928497304 | 113,713    | 31,587  | SH | SOLE | 1 | 31,587  | 0 | 0      |
| VITESSE SEMICONDUCTOR CORP   | COM | 928497304 | 36         | 10      | SH | DFND | 3 | 0       | 0 | 10     |
| VIVUS INC                    | COM | 928551100 | 226,856    | 58,771  | SH | SOLE | 1 | 58,771  | 0 | 0      |
| VIVUS INC                    | COM | 928551100 | 1,258      | 326     | SH | DFND | 4 | 0       | 0 | 326    |
| VIVUS INC                    | COM | 928551100 | 6,786      | 1,758   | SH | DFND | 3 | 0       | 0 | 1,758  |
| VIVUS INC                    | COM | 928551100 | 1,930      | 500     | SH | DFND | 2 | 0       | 0 | 500    |
| VMWARE INC                   | COM | 928563402 | 20,176     | 215     | SH | DFND | 4 | 0       | 0 | 215    |
| VMWARE INC                   | COM | 928563402 | 286,024    | 3,048   | SH | DFND | 3 | 0       | 0 | 3,048  |
| VMWARE INC                   | COM | 928563402 | 79,764     | 850     | SH | DFND | 2 | 0       | 0 | 850    |
| VOC ENERGY TR                | COM | 91829B103 | 61,593     | 4,900   | SH | DFND | 4 | 0       | 0 | 4,900  |
| VOC ENERGY TR                | COM | 91829B103 | 8,885      | 707     | SH | DFND | 3 | 0       | 0 | 707    |
| VOCERA COMMUNICATIONS INC    | COM | 92857F107 | 119,113    | 14,760  | SH | SOLE | 1 | 14,760  | 0 | 0      |
| VODAFONE GROUP PLC NEW       | COM | 92857W308 | 658,856    | 20,032  | SH | DFND | 4 | 0       | 0 | 20,032 |
| VODAFONE GROUP PLC NEW       | COM | 92857W308 | 626,330    | 19,043  | SH | DFND | 3 | 0       | 0 | 19,043 |
| VODAFONE GROUP PLC NEW       | COM | 92857W308 | 198,287    | 6,029   | SH | DFND | 2 | 0       | 0 | 6,029  |
| VODAFONE GROUP PLC NEW       | COM | 92857W308 | 4,440      | 135     | SH | DFND | 5 | 0       | 0 | 135    |
| VODAFONE GROUP PLC SP ADR    | ADR | 92857W308 | 964,828    | 29,335  | SH | SOLE | 1 | 29,335  | 0 | 0      |
| VOLCANO CORP                 | COM | 928645100 | 356,291    | 33,486  | SH | SOLE | 1 | 33,486  | 0 | 0      |
| VOLCANO CORPORATION          | COM | 928645100 | 532        | 50      | SH | DFND | 4 | 0       | 0 | 50     |
| VONAGE HLDGS CORP            | COM | 92886T201 | 820        | 250     | SH | DFND | 2 | 0       | 0 | 250    |
| VONAGE HOLDINGS CORP         | COM | 92886T201 | 373,510    | 113,875 | SH | SOLE | 1 | 113,875 | 0 | 0      |
| VORNADO REALTY TRUST         | COM | 929042109 | 6,977,708  | 69,805  | SH | SOLE | 1 | 69,805  | 0 | 0      |
| VORNADO RLTY TR              | COM | 929042109 | 33,716     | 337     | SH | DFND | 4 | 0       | 0 | 337    |
| VOXELJET AG                  | COM | 92912L107 | 8,322      | 600     | SH | DFND | 4 | 0       | 0 | 600    |
| VOXELJET AG                  | COM | 92912L107 | 1,248      | 90      | SH | DFND | 3 | 0       | 0 | 90     |
| VOXELJET AG                  | COM | 92912L107 | 1,387      | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| VOXX INTERNATIONAL CORP      | COM | 91829F104 | 139,630    | 15,014  | SH | SOLE | 1 | 15,014  | 0 | 0      |
| VOYA ASIA PAC DIVID EQUITY I | COM | 92912J102 | 164,320    | 13,000  | SH | DFND | 4 | 0       | 0 | 13,000 |
| VOYA ASIA PAC DIVID EQUITY I | COM | 92912J102 | 872        | 69      | SH | DFND | 5 | 0       | 0 | 69     |
| VOYA FINANCIAL INC           | COM | 929089100 | 427,168    | 10,925  | SH | SOLE | 1 | 10,925  | 0 | 0      |
| VOYA GLBL ADV & PREM         | COM | 92912R104 | 237,021    | 19,270  | SH | DFND | 4 | 0       | 0 | 19,270 |

|                              |      |           |            |         |     |      |   |         |   |         |
|------------------------------|------|-----------|------------|---------|-----|------|---|---------|---|---------|
| OPP FD                       |      |           |            |         |     |      |   |         |   |         |
| VOYA GLBL EQTY DIV & PREM OP | COM  | 92912T100 | 66,049     | 7,049   | SH  | DFND | 4 | 0       | 0 | 7,049   |
| VOYA GLBL EQTY DIV & PREM OP | COM  | 92912T100 | 92,847     | 9,909   | SH  | DFND | 3 | 0       | 0 | 9,909   |
| VOYA GLBL EQTY DIV & PREM OP | COM  | 92912T100 | 25,768     | 2,750   | SH  | DFND | 2 | 0       | 0 | 2,750   |
| VOYA GLBL EQTY DIV & PREM OP | COM  | 92912T100 | 14,055     | 1,500   | SH  | DFND | 5 | 0       | 0 | 1,500   |
| VOYA INFRASTRUCTURE INDLS &  | COM  | 92912X101 | 17,140     | 1,000   | SH  | DFND | 4 | 0       | 0 | 1,000   |
| VOYA INTL HIGH DIVID EQTY IN | COM  | 92912Y109 | 55,800     | 6,000   | SH  | DFND | 3 | 0       | 0 | 6,000   |
| VOYA PRIME RATE TR           | COM  | 92913A100 | 11,792     | 2,144   | SH  | DFND | 4 | 0       | 0 | 2,144   |
| VOYA RISK MANAGED NAT RES FD | COM  | 92913C106 | 322,196    | 31,100  | SH  | DFND | 4 | 0       | 0 | 31,100  |
| VRINGO INC                   | COM  | 92911N104 | 44,141     | 46,700  | SH  | SOLE | 1 | 46,700  | 0 | 0       |
| VRINGO INC                   | COM  | 92911N104 | 7,609      | 8,050   | SH  | DFND | 3 | 0       | 0 | 8,050   |
| VRINGO INC                   | COM  | 92911N104 | 210,871    | 223,097 | SH  | DFND | 2 | 0       | 0 | 223,097 |
| VSE CORP                     | COM  | 918284100 | 132,991    | 2,713   | SH  | SOLE | 1 | 2,713   | 0 | 0       |
| VULCAN MATERIALS CO          | COM  | 929160109 | 3,227,123  | 53,580  | SH  | SOLE | 1 | 53,580  | 0 | 0       |
| VULCAN MATLS CO              | COM  | 929160109 | 39,032     | 648     | SH  | DFND | 3 | 0       | 0 | 648     |
| VULCAN MATLS CO              | COM  | 929160109 | 193,700    | 3,216   | SH  | DFND | 2 | 0       | 0 | 3,216   |
| W P CAREY INC                | COM  | 92936U109 | 481,719    | 7,554   | SH  | DFND | 4 | 0       | 0 | 7,554   |
| W P CAREY INC                | COM  | 92936U109 | 260,564    | 4,086   | SH  | DFND | 3 | 0       | 0 | 4,086   |
| W P CAREY INC                | COM  | 92936U109 | 190,226    | 2,983   | SH  | DFND | 2 | 0       | 0 | 2,983   |
| W+T OFFSHORE INC             | COM  | 92922P106 | 251,196    | 22,836  | SH  | SOLE | 1 | 22,836  | 0 | 0       |
| WABASH NATIONAL CORP         | COM  | 929566107 | 600,039    | 45,048  | SH  | SOLE | 1 | 45,048  | 0 | 0       |
| WABASH NATL CORP             | COM  | 929566107 | 41,292     | 3,100   | SH  | DFND | 4 | 0       | 0 | 3,100   |
| WABASH NATL CORP             | BOND | 929566AH0 | 13,144     | 10      | PRN | DFND | 2 | 0       | 0 | 10      |
| WABCO HLDGS INC              | COM  | 92927K102 | 2,547      | 28      | SH  | DFND | 4 | 0       | 0 | 28      |
| WABCO HLDGS INC              | COM  | 92927K102 | 3,365      | 37      | SH  | DFND | 2 | 0       | 0 | 37      |
| WABCO HLDGS INC              | COM  | 92927K102 | 7,458      | 82      | SH  | DFND | 5 | 0       | 0 | 82      |
| WABCO HOLDINGS INC           | COM  | 92927K102 | 94,042     | 1,034   | SH  | SOLE | 1 | 1,034   | 0 | 0       |
| WABTEC CORP                  | COM  | 929740108 | 15,552,143 | 191,907 | SH  | SOLE | 1 | 191,907 | 0 | 0       |
| WABTEC CORP                  | COM  | 929740108 | 756,508    | 9,335   | SH  | DFND | 3 | 0       | 0 | 9,335   |
| WABTEC CORP                  | COM  | 929740108 | 53,324     | 658     | SH  | DFND | 2 | 0       | 0 | 658     |
| WADDELL & REED FINL INC      | COM  | 930059100 | 5,169      | 100     | SH  | DFND | 4 | 0       | 0 | 100     |
| WADDELL + REED FINANCIAL A   | COM  | 930059100 | 8,699,789  | 168,307 | SH  | SOLE | 1 | 168,307 | 0 | 0       |
| WAGWORKS INC                 | COM  | 930427109 | 1,214,786  | 26,681  | SH  | SOLE | 1 | 26,681  | 0 | 0       |
| WAL MART STORES INC          | COM  | 931142103 | 43,750,246 | 572,123 | SH  | SOLE | 1 | 572,123 | 0 | 0       |
| WALGREEN CO                  | COM  | 931422109 | 21,572,739 | 363,974 | SH  | SOLE | 1 | 363,974 | 0 | 0       |
| WALGREEN CO                  | COM  | 931422109 | 456,813    | 7,707   | SH  | DFND | 4 | 0       | 0 | 7,707   |
| WALGREEN CO                  | COM  | 931422109 | 1,389,372  | 23,441  | SH  | DFND | 3 | 0       | 0 | 23,441  |
| WALGREEN CO                  | COM  | 931422109 | 376,898    | 6,359   | SH  | DFND | 2 | 0       | 0 | 6,359   |
| WALGREEN CO                  | COM  | 931422109 | 34,969     | 590     | SH  | DFND | 5 | 0       | 0 | 590     |
| WALKER + DUNLOP INC          | COM  | 93148P102 | 160,915    | 12,108  | SH  | SOLE | 1 | 12,108  | 0 | 0       |
| WAL-MART STORES INC          | COM  | 931142103 | 463,617    | 6,063   | SH  | DFND | 4 | 0       | 0 | 6,063   |
| WAL-MART STORES INC          | COM  | 931142103 | 1,068,316  | 13,970  | SH  | DFND | 3 | 0       | 0 | 13,970  |
| WAL-MART STORES INC          | COM  | 931142103 | 1,098,624  | 14,367  | SH  | DFND | 2 | 0       | 0 | 14,367  |
| WAL-MART STORES INC          | COM  | 931142103 | 49,629     | 649     | SH  | DFND | 5 | 0       | 0 | 649     |
| WALT DISNEY CO/THE           | COM  | 254687106 | 62,707,746 | 704,344 | SH  | SOLE | 1 | 704,344 | 0 | 0       |
| WALTER ENERGY INC            | COM  | 93317Q105 | 100,683    | 43,027  | SH  | SOLE | 1 | 43,027  | 0 | 0       |
| WALTER ENERGY INC            | COM  | 93317Q105 | 35         | 15      | SH  | DFND | 4 | 0       | 0 | 15      |
| WALTER ENERGY INC            | COM  | 93317Q105 | 7,020      | 3,000   | SH  | DFND | 3 | 0       | 0 | 3,000   |
| WALTER ENERGY INC            | COM  | 93317Q105 | 3,744      | 1,600   | SH  | DFND | 2 | 0       | 0 | 1,600   |
| WALTER ENERGY INC            | COM  | 93317Q105 | 77         | 33      | SH  | DFND | 5 | 0       | 0 | 33      |
| WALTER INVESTMENT            | COM  | 93317W102 | 540,102    | 24,606  | SH  | SOLE | 1 | 24,606  | 0 | 0       |

| MANAGEMENT                   |     |           |             |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|-------------|-----------|----|------|---|-----------|---|--------|
| WALTER INVT MGMT CORP        | COM | 93317W102 | 329         | 15        | SH | DFND | 4 | 0         | 0 | 15     |
| WALTER INVT MGMT CORP        | COM | 93317W102 | 7,924       | 361       | SH | DFND | 2 | 0         | 0 | 361    |
| WARREN RES INC               | COM | 93564A100 | 2,650       | 500       | SH | DFND | 2 | 0         | 0 | 500    |
| WARREN RESOURCES INC         | COM | 93564A100 | 255,116     | 48,135    | SH | SOLE | 1 | 48,135    | 0 | 0      |
| WARTSILA OYJ ABP             | COM | 452518905 | 665,744     | 14,877    | SH | SOLE | 1 | 14,877    | 0 | 0      |
| WASHINGTON FED INC           | COM | 938824109 | 68,837      | 3,381     | SH | DFND | 3 | 0         | 0 | 3,381  |
| WASHINGTON FEDERAL INC       | COM | 938824109 | 7,086,298   | 348,050   | SH | SOLE | 1 | 348,050   | 0 | 0      |
| WASHINGTON PRIME GROUP       | COM | 939647103 | 5,448,411   | 311,694   | SH | SOLE | 1 | 311,694   | 0 | 0      |
| WASHINGTON PRIME GROUP INC   | COM | 939647103 | 12,900      | 738       | SH | DFND | 4 | 0         | 0 | 738    |
| WASHINGTON PRIME GROUP INC   | COM | 939647103 | 7,149       | 409       | SH | DFND | 3 | 0         | 0 | 409    |
| WASHINGTON PRIME GROUP INC   | COM | 939647103 | 437         | 25        | SH | DFND | 2 | 0         | 0 | 25     |
| WASHINGTON REAL ESTATE INVT  | COM | 939653101 | 3,807       | 150       | SH | DFND | 2 | 0         | 0 | 150    |
| WASHINGTON REIT              | COM | 939653101 | 1,105,401   | 43,554    | SH | SOLE | 1 | 43,554    | 0 | 0      |
| WASHINGTON TRUST BANCORP     | COM | 940610108 | 316,704     | 9,600     | SH | SOLE | 1 | 9,600     | 0 | 0      |
| WASTE CONNECTIONS INC        | COM | 941053100 | 12,037,618  | 248,096   | SH | SOLE | 1 | 248,096   | 0 | 0      |
| WASTE CONNECTIONS INC        | COM | 941053100 | 2,377       | 49        | SH | DFND | 4 | 0         | 0 | 49     |
| WASTE MANAGEMENT INC         | COM | 94106L109 | 301,088,766 | 6,334,710 | SH | SOLE | 1 | 6,334,710 | 0 | 0      |
| WASTE MGMT INC DEL           | COM | 94106L109 | 539,747     | 11,356    | SH | DFND | 4 | 0         | 0 | 11,356 |
| WASTE MGMT INC DEL           | COM | 94106L109 | 579,495     | 12,192    | SH | DFND | 3 | 0         | 0 | 12,192 |
| WASTE MGMT INC DEL           | COM | 94106L109 | 469,664     | 9,881     | SH | DFND | 2 | 0         | 0 | 9,881  |
| WASTE MGMT INC DEL           | COM | 94106L109 | 37,644      | 792       | SH | DFND | 5 | 0         | 0 | 792    |
| WATERS CORP                  | COM | 941848103 | 2,928,401   | 29,544    | SH | SOLE | 1 | 29,544    | 0 | 0      |
| WATERS CORP                  | COM | 941848103 | 19,824      | 200       | SH | DFND | 4 | 0         | 0 | 200    |
| WATERS CORP                  | COM | 941848103 | 6,641       | 67        | SH | DFND | 3 | 0         | 0 | 67     |
| WATERSTONE FINANCIAL INC     | COM | 94188P101 | 259,725     | 22,487    | SH | SOLE | 1 | 22,487    | 0 | 0      |
| WATSCO INC                   | COM | 942622200 | 6,094,736   | 70,721    | SH | SOLE | 1 | 70,721    | 0 | 0      |
| WATTS WATER TECHNOLOGIES A   | COM | 942749102 | 1,273,986   | 21,871    | SH | SOLE | 1 | 21,871    | 0 | 0      |
| WATTS WATER TECHNOLOGIES INC | COM | 942749102 | 87,375      | 1,500     | SH | DFND | 4 | 0         | 0 | 1,500  |
| WATTS WATER TECHNOLOGIES INC | COM | 942749102 | 7,281       | 125       | SH | DFND | 3 | 0         | 0 | 125    |
| WAUSAU PAPER CORP            | COM | 943315101 | 263,990     | 33,290    | SH | SOLE | 1 | 33,290    | 0 | 0      |
| WCI CMNTYS INC               | COM | 92923C807 | 5,532       | 300       | SH | DFND | 3 | 0         | 0 | 300    |
| WCI CMNTYS INC               | COM | 92923C807 | 3,688       | 200       | SH | DFND | 2 | 0         | 0 | 200    |
| WCI COMMUNITIES INC          | COM | 92923C807 | 141,324     | 7,664     | SH | SOLE | 1 | 7,664     | 0 | 0      |
| WD 40 CO                     | COM | 929236107 | 773,725     | 11,385    | SH | SOLE | 1 | 11,385    | 0 | 0      |
| WD-40 CO                     | COM | 929236107 | 25,145      | 370       | SH | DFND | 3 | 0         | 0 | 370    |
| WEATHERFORD INTL PLC         | COM | G48833100 | 2,642       | 127       | SH | DFND | 4 | 0         | 0 | 127    |
| WEATHERFORD INTL PLC         | COM | G48833100 | 4,160       | 200       | SH | DFND | 3 | 0         | 0 | 200    |
| WEATHERFORD INTL PLC         | COM | G48833100 | 140,150     | 6,738     | SH | DFND | 2 | 0         | 0 | 6,738  |
| WEB COM GROUP INC            | COM | 94733A104 | 136,447     | 6,836     | SH | DFND | 3 | 0         | 0 | 6,836  |
| WEB.COM GROUP INC            | COM | 94733A104 | 675,546     | 33,845    | SH | SOLE | 1 | 33,845    | 0 | 0      |
| WEBMD HEALTH CORP            | COM | 94770V102 | 1,058,838   | 25,325    | SH | SOLE | 1 | 25,325    | 0 | 0      |
| WEBSTER FINANCIAL CORP       | COM | 947890109 | 6,913,319   | 237,245   | SH | SOLE | 1 | 237,245   | 0 | 0      |
| WEIBO CORP                   | COM | 948596101 | 5,607       | 300       | SH | DFND | 3 | 0         | 0 | 300    |
| WEIGHT WATCHERS INTL INC     | COM | 948626106 | 496,582     | 18,097    | SH | SOLE | 1 | 18,097    | 0 | 0      |

|                              |     |           |            |           |    |      |   |           |   |        |
|------------------------------|-----|-----------|------------|-----------|----|------|---|-----------|---|--------|
| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 87,808     | 3,200     | SH | DFND | 4 | 0         | 0 | 3,200  |
| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 68,957     | 2,513     | SH | DFND | 3 | 0         | 0 | 2,513  |
| WEINGARTEN REALTY INVESTOR   | COM | 948741103 | 7,127,064  | 226,256   | SH | SOLE | 1 | 226,256   | 0 | 0      |
| WEINGARTEN RLTY INVS         | COM | 948741103 | 43,638     | 1,385     | SH | DFND | 3 | 0         | 0 | 1,385  |
| WEINGARTEN RLTY INVS         | COM | 948741103 | 9,450      | 300       | SH | DFND | 2 | 0         | 0 | 300    |
| WEIS MARKETS INC             | COM | 948849104 | 280,977    | 7,199     | SH | SOLE | 1 | 7,199     | 0 | 0      |
| WELLCARE HEALTH PLANS INC    | COM | 94946T106 | 6,958,409  | 115,320   | SH | SOLE | 1 | 115,320   | 0 | 0      |
| WELLCARE HEALTH PLANS INC    | COM | 94946T106 | 32,523     | 539       | SH | DFND | 2 | 0         | 0 | 539    |
| WELLPOINT INC                | COM | 94973V107 | 14,376,889 | 120,188   | SH | SOLE | 1 | 120,188   | 0 | 0      |
| WELLPOINT INC                | COM | 94973V107 | 360,654    | 3,015     | SH | DFND | 4 | 0         | 0 | 3,015  |
| WELLPOINT INC                | COM | 94973V107 | 629,972    | 5,266     | SH | DFND | 3 | 0         | 0 | 5,266  |
| WELLPOINT INC                | COM | 94973V107 | 84,930     | 710       | SH | DFND | 2 | 0         | 0 | 710    |
| WELLPOINT INC                | COM | 94973V107 | 1,794      | 15        | SH | DFND | 5 | 0         | 0 | 15     |
| WELLS FARGO & CO NEW         | COM | 949746101 | 1,755,285  | 33,840    | SH | DFND | 4 | 0         | 0 | 33,840 |
| WELLS FARGO & CO NEW         | COM | 949746101 | 3,729,500  | 71,901    | SH | DFND | 3 | 0         | 0 | 71,901 |
| WELLS FARGO & CO NEW         | COM | 949746804 | 236,894    | 197       | SH | DFND | 3 | 0         | 0 | 197    |
| WELLS FARGO & CO NEW         | COM | 949746101 | 1,986,538  | 38,298    | SH | DFND | 2 | 0         | 0 | 38,298 |
| WELLS FARGO & CO NEW         | COM | 949746101 | 11,567     | 223       | SH | DFND | 5 | 0         | 0 | 223    |
| WELLS FARGO & CO NEW         | COM | 949746804 | 116,643    | 97        | SH | DFND | 2 | 0         | 0 | 97     |
| WELLS FARGO + CO             | COM | 949746101 | 91,434,984 | 1,762,772 | SH | SOLE | 1 | 1,762,772 | 0 | 0      |
| WELLS FARGO ADV GLB DIV OPP  | COM | 94987C103 | 267,066    | 33,300    | SH | DFND | 4 | 0         | 0 | 33,300 |
| WELLS FARGO ADVANTAGE INCOME | COM | 94987B105 | 147,968    | 16,350    | SH | DFND | 4 | 0         | 0 | 16,350 |
| WELLS FARGO ADVANTAGE INCOME | COM | 94987B105 | 29,782     | 3,291     | SH | DFND | 3 | 0         | 0 | 3,291  |
| WELLS FARGO ADVANTAGE INCOME | COM | 94987B105 | 3,620      | 400       | SH | DFND | 2 | 0         | 0 | 400    |
| WELLS FARGO ADVANTAGE MULTI  | COM | 94987D101 | 255,971    | 18,336    | SH | DFND | 4 | 0         | 0 | 18,336 |
| WELLS FARGO ADVANTAGE MULTI  | COM | 94987D101 | 10,540     | 755       | SH | DFND | 3 | 0         | 0 | 755    |
| WELLS FARGO ADVANTAGE UTILS  | COM | 94987E109 | 2,578      | 200       | SH | DFND | 4 | 0         | 0 | 200    |
| WENDY S CO/THE               | COM | 95058W100 | 4,564,699  | 552,627   | SH | SOLE | 1 | 552,627   | 0 | 0      |
| WENDYS CO                    | COM | 95058W100 | 18,015     | 2,181     | SH | DFND | 4 | 0         | 0 | 2,181  |
| WENDYS CO                    | COM | 95058W100 | 50,824     | 6,153     | SH | DFND | 2 | 0         | 0 | 6,153  |
| WERNER ENTERPRISES INC       | COM | 950755108 | 2,952,734  | 117,172   | SH | SOLE | 1 | 117,172   | 0 | 0      |
| WESBANCO INC                 | COM | 950810101 | 525,414    | 17,176    | SH | SOLE | 1 | 17,176    | 0 | 0      |
| WESCO AIRCRAFT HOLDINGS IN   | COM | 950814103 | 596,420    | 34,277    | SH | SOLE | 1 | 34,277    | 0 | 0      |
| WESCO INTERNATIONAL INC      | COM | 95082P105 | 119,894    | 1,532     | SH | SOLE | 1 | 1,532     | 0 | 0      |
| WESCO INTL INC               | COM | 95082P105 | 1,800      | 23        | SH | DFND | 4 | 0         | 0 | 23     |
| WEST BANCORPORATION          | COM | 95123P106 | 147,644    | 10,449    | SH | SOLE | 1 | 10,449    | 0 | 0      |
| WEST CORP                    | COM | 952355204 | 741,302    | 25,163    | SH | SOLE | 1 | 25,163    | 0 | 0      |
| WEST MARINE INC              | COM | 954235107 | 102,888    | 11,432    | SH | SOLE | 1 | 11,432    | 0 | 0      |
| WEST PHARMACEUTICAL SERVIC   | COM | 955306105 | 2,428,499  | 54,256    | SH | SOLE | 1 | 54,256    | 0 | 0      |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 269        | 6         | SH | DFND | 5 | 0         | 0 | 6      |
| WESTAMERICA BANCORPORATION   | COM | 957090103 | 938,401    | 20,172    | SH | SOLE | 1 | 20,172    | 0 | 0      |
| WESTAR ENERGY INC            | COM | 95709T100 | 8,887,953  | 260,491   | SH | SOLE | 1 | 260,491   | 0 | 0      |
| WESTAR ENERGY INC            | COM | 95709T100 | 35,949     | 1,054     | SH | DFND | 4 | 0         | 0 | 1,054  |
| WESTAR ENERGY INC            | COM | 95709T100 | 74,552     | 2,185     | SH | DFND | 3 | 0         | 0 | 2,185  |
| WESTAR ENERGY INC            | COM | 95709T100 | 14,569     | 427       | SH | DFND | 2 | 0         | 0 | 427    |

|                              |     |           |           |        |    |      |   |        |   |        |
|------------------------------|-----|-----------|-----------|--------|----|------|---|--------|---|--------|
| WESTAR ENERGY INC            | COM | 95709T100 | 11,054    | 324    | SH | DFND | 5 | 0      | 0 | 324    |
| WESTERN ALLIANCE BANCORP     | COM | 957638109 | 1,178,724 | 49,319 | SH | SOLE | 1 | 49,319 | 0 | 0      |
| WESTERN ALLIANCE BANCORP     | COM | 957638109 | 76,480    | 3,200  | SH | DFND | 2 | 0      | 0 | 3,200  |
| WESTERN ASSET CLYM INFL OPP  | COM | 95766R104 | 23,180    | 2,000  | SH | DFND | 4 | 0      | 0 | 2,000  |
| WESTERN ASSET CLYM INFL OPP  | COM | 95766R104 | 20,283    | 1,750  | SH | DFND | 3 | 0      | 0 | 1,750  |
| WESTERN ASSET CLYM INFL OPP  | COM | 95766R104 | 63,838    | 5,508  | SH | DFND | 2 | 0      | 0 | 5,508  |
| WESTERN ASSET CLYM INFL SEC  | COM | 95766Q106 | 58        | 5      | SH | DFND | 3 | 0      | 0 | 5      |
| WESTERN ASSET EMRG MKT DEBT  | COM | 95766A101 | 150,568   | 8,800  | SH | DFND | 4 | 0      | 0 | 8,800  |
| WESTERN ASSET EMRG MKT DEBT  | COM | 95766A101 | 6,964     | 407    | SH | DFND | 3 | 0      | 0 | 407    |
| WESTERN ASSET EMRG MKT DEBT  | COM | 95766A101 | 1,198     | 70     | SH | DFND | 2 | 0      | 0 | 70     |
| WESTERN ASSET EMRG MKT INCM  | COM | 95766E103 | 28,872    | 2,400  | SH | DFND | 4 | 0      | 0 | 2,400  |
| WESTERN ASSET GLB HI INCOME  | COM | 95766B109 | 269,521   | 22,110 | SH | DFND | 2 | 0      | 0 | 22,110 |
| WESTERN ASSET GLB PTNRS INCO | COM | 95766G108 | 14,456    | 1,390  | SH | DFND | 4 | 0      | 0 | 1,390  |
| WESTERN ASSET GLOBAL CP DEFI | COM | 95790C107 | 137,353   | 7,551  | SH | DFND | 4 | 0      | 0 | 7,551  |
| WESTERN ASSET HGH YLD DFNDFD | COM | 95768B107 | 52,155    | 3,140  | SH | DFND | 3 | 0      | 0 | 3,140  |
| WESTERN ASSET HIGH INCM FD I | COM | 95766J102 | 202,274   | 22,550 | SH | DFND | 4 | 0      | 0 | 22,550 |
| WESTERN ASSET HIGH INCM FD I | COM | 95766J102 | 25,080    | 2,796  | SH | DFND | 3 | 0      | 0 | 2,796  |
| WESTERN ASSET HIGH INCM FD I | COM | 95766J102 | 65,822    | 7,338  | SH | DFND | 2 | 0      | 0 | 7,338  |
| WESTERN ASSET HIGH INCM FD I | COM | 95766J102 | 239,122   | 26,658 | SH | DFND | 5 | 0      | 0 | 26,658 |
| WESTERN ASSET HIGH INCM OPP  | COM | 95766K109 | 171,002   | 29,534 | SH | DFND | 4 | 0      | 0 | 29,534 |
| WESTERN ASSET HIGH INCM OPP  | COM | 95766K109 | 9,837     | 1,699  | SH | DFND | 3 | 0      | 0 | 1,699  |
| WESTERN ASSET HIGH INCM OPP  | COM | 95766K109 | 23,681    | 4,090  | SH | DFND | 2 | 0      | 0 | 4,090  |
| WESTERN ASSET MGD HI INCM FD | COM | 95766L107 | 295,855   | 53,500 | SH | DFND | 4 | 0      | 0 | 53,500 |
| WESTERN ASSET MGD HI INCM FD | COM | 95766L107 | 5,807     | 1,050  | SH | DFND | 3 | 0      | 0 | 1,050  |
| WESTERN ASSET MGD HI INCM FD | COM | 95766L107 | 12,166    | 2,200  | SH | DFND | 2 | 0      | 0 | 2,200  |
| WESTERN ASSET MORTGAGE CAP   | COM | 95790D105 | 403,021   | 27,268 | SH | SOLE | 1 | 27,268 | 0 | 0      |
| WESTERN ASSET MTG CAP CORP   | COM | 95790D105 | 16,214    | 1,097  | SH | DFND | 3 | 0      | 0 | 1,097  |
| WESTERN ASSET MTG CAP CORP   | COM | 95790D105 | 14,780    | 1,000  | SH | DFND | 2 | 0      | 0 | 1,000  |
| WESTERN ASSET MTG DEF OPPTY  | COM | 95790B109 | 24,040    | 1,000  | SH | DFND | 4 | 0      | 0 | 1,000  |
| WESTERN ASSET MTG DEF OPPTY  | COM | 95790B109 | 4,375     | 182    | SH | DFND | 5 | 0      | 0 | 182    |
| WESTERN ASSET MUN DEF OPP TR | COM | 95768A109 | 148,040   | 6,565  | SH | DFND | 4 | 0      | 0 | 6,565  |
| WESTERN ASSET MUN DEF OPP TR | COM | 95768A109 | 74,167    | 3,289  | SH | DFND | 3 | 0      | 0 | 3,289  |
| WESTERN ASSET MUN HI INCM FD | COM | 95766N103 | 72,600    | 10,000 | SH | DFND | 4 | 0      | 0 | 10,000 |
| WESTERN ASSET MUN HI INCM FD | COM | 95766N103 | 24,786    | 3,414  | SH | DFND | 3 | 0      | 0 | 3,414  |
| WESTERN ASSET                | COM | 957668106 | 48,960    | 4,000  | SH | DFND | 4 | 0      | 0 | 4,000  |



|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| WORLDWIDE INCO               |     |           |            |         |    |      |   |         |   |        |
| WESTERN ASST MNGD MUN FD INC | COM | 95766M105 | 4,575      | 350     | SH | DFND | 5 | 0       | 0 | 350    |
| WESTERN DIGITAL CORP         | COM | 958102105 | 10,460,051 | 107,481 | SH | SOLE | 1 | 107,481 | 0 | 0      |
| WESTERN DIGITAL CORP         | COM | 958102105 | 2,628      | 27      | SH | DFND | 4 | 0       | 0 | 27     |
| WESTERN DIGITAL CORP         | COM | 958102105 | 35,716     | 367     | SH | DFND | 3 | 0       | 0 | 367    |
| WESTERN DIGITAL CORP         | COM | 958102105 | 57,682     | 593     | SH | DFND | 2 | 0       | 0 | 593    |
| WESTERN GAS PARTNERS LP      | COM | 958254104 | 16,875     | 225     | SH | DFND | 3 | 0       | 0 | 225    |
| WESTERN REFINING INC         | COM | 959319104 | 1,460,076  | 34,772  | SH | SOLE | 1 | 34,772  | 0 | 0      |
| WESTERN REFNG INC            | COM | 959319104 | 8,398      | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| WESTERN REFNG INC            | COM | 959319104 | 54,587     | 1,300   | SH | DFND | 2 | 0       | 0 | 1,300  |
| WESTERN UN CO                | COM | 959802109 | 56,413     | 3,517   | SH | DFND | 3 | 0       | 0 | 3,517  |
| WESTERN UN CO                | COM | 959802109 | 802        | 50      | SH | DFND | 2 | 0       | 0 | 50     |
| WESTERN UNION CO             | COM | 959802109 | 5,818,061  | 362,722 | SH | SOLE | 1 | 362,722 | 0 | 0      |
| WESTLAKE CHEM CORP           | COM | 960413102 | 4,330      | 50      | SH | DFND | 4 | 0       | 0 | 50     |
| WESTLAKE CHEM CORP           | COM | 960413102 | 69,532     | 803     | SH | DFND | 3 | 0       | 0 | 803    |
| WESTLAKE CHEMICAL CORP       | COM | 960413102 | 73,428     | 848     | SH | SOLE | 1 | 848     | 0 | 0      |
| WESTMORELAND COAL CO         | COM | 960878106 | 326,851    | 8,737   | SH | SOLE | 1 | 8,737   | 0 | 0      |
| WESTPAC BKG CORP             | COM | 961214301 | 38,033     | 1,353   | SH | DFND | 2 | 0       | 0 | 1,353  |
| WESTPORT INNOVATIONS INC     | COM | 960908309 | 17,867     | 1,700   | SH | DFND | 4 | 0       | 0 | 1,700  |
| WESTPORT INNOVATIONS INC     | COM | 960908309 | 473,055    | 45,010  | SH | DFND | 3 | 0       | 0 | 45,010 |
| WESTPORT INNOVATIONS INC     | COM | 960908309 | 37,678     | 3,585   | SH | DFND | 2 | 0       | 0 | 3,585  |
| WESTWOOD HOLDINGS GROUP IN   | COM | 961765104 | 271,375    | 4,787   | SH | SOLE | 1 | 4,787   | 0 | 0      |
| WEX INC                      | COM | 96208T104 | 11,235,761 | 101,847 | SH | SOLE | 1 | 101,847 | 0 | 0      |
| WEX INC                      | COM | 96208T104 | 4,082      | 37      | SH | DFND | 4 | 0       | 0 | 37     |
| WEYCO GROUP INC              | COM | 962149100 | 108,350    | 4,315   | SH | SOLE | 1 | 4,315   | 0 | 0      |
| WEYCO GROUP INC              | COM | 962149100 | 879        | 35      | SH | DFND | 3 | 0       | 0 | 35     |
| WEYERHAEUSER CO              | COM | 962166104 | 6,341,383  | 199,039 | SH | SOLE | 1 | 199,039 | 0 | 0      |
| WEYERHAEUSER CO              | COM | 962166104 | 4,747      | 149     | SH | DFND | 4 | 0       | 0 | 149    |
| WEYERHAEUSER CO              | COM | 962166104 | 44,031     | 1,382   | SH | DFND | 3 | 0       | 0 | 1,382  |
| WEYERHAEUSER CO              | COM | 962166872 | 27,015     | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| WEYERHAEUSER CO              | COM | 962166104 | 409,565    | 12,855  | SH | DFND | 2 | 0       | 0 | 12,855 |
| WEYERHAEUSER CO              | COM | 962166104 | 12,585     | 395     | SH | DFND | 5 | 0       | 0 | 395    |
| WGL HLDGS INC                | COM | 92924F106 | 17,859     | 424     | SH | DFND | 3 | 0       | 0 | 424    |
| WGL HLDGS INC                | COM | 92924F106 | 11,836     | 281     | SH | DFND | 2 | 0       | 0 | 281    |
| WGL HOLDINGS INC             | COM | 92924F106 | 5,748,201  | 136,472 | SH | SOLE | 1 | 136,472 | 0 | 0      |
| WHIRLPOOL CORP               | COM | 963320106 | 5,310,253  | 36,459  | SH | SOLE | 1 | 36,459  | 0 | 0      |
| WHIRLPOOL CORP               | COM | 963320106 | 16,238     | 111     | SH | DFND | 4 | 0       | 0 | 111    |
| WHIRLPOOL CORP               | COM | 963320106 | 114,190    | 784     | SH | DFND | 3 | 0       | 0 | 784    |
| WHIRLPOOL CORP               | COM | 963320106 | 204,172    | 1,402   | SH | DFND | 2 | 0       | 0 | 1,402  |
| WHITE MOUNTAINS INSURANCE    | COM | G9618E107 | 133,575    | 212     | SH | SOLE | 1 | 212     | 0 | 0      |
| WHITESTONE REIT              | COM | 966084204 | 204,207    | 14,649  | SH | SOLE | 1 | 14,649  | 0 | 0      |
| WHITESTONE REIT              | COM | 966084204 | 20,910     | 1,500   | SH | DFND | 2 | 0       | 0 | 1,500  |
| WHITEWAVE FOODS CO           | COM | 966244105 | 12,604,003 | 346,931 | SH | SOLE | 1 | 346,931 | 0 | 0      |
| WHITEWAVE FOODS CO           | COM | 966244105 | 33,642     | 926     | SH | DFND | 4 | 0       | 0 | 926    |
| WHITEWAVE FOODS CO           | COM | 966244105 | 388,477    | 10,693  | SH | DFND | 3 | 0       | 0 | 10,693 |
| WHITEWAVE FOODS CO           | COM | 966244105 | 12,970     | 357     | SH | DFND | 2 | 0       | 0 | 357    |
| WHITING PETE CORP NEW        | COM | 966387102 | 3,335      | 43      | SH | DFND | 4 | 0       | 0 | 43     |
| WHITING PETE CORP NEW        | COM | 966387102 | 233        | 3       | SH | DFND | 3 | 0       | 0 | 3      |
| WHITING PETE CORP NEW        | COM | 966387102 | 4,575      | 59      | SH | DFND | 2 | 0       | 0 | 59     |

|                              |     |           |            |         |    |      |   |         |   |        |
|------------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| WHITING PETROLEUM CORP       | COM | 966387102 | 591,939    | 7,633   | SH | SOLE | 1 | 7,633   | 0 | 0      |
| WHITING USA TR I             | COM | 966389108 | 371        | 140     | SH | DFND | 3 | 0       | 0 | 140    |
| WHOLE FOODS MARKET INC       | COM | 966837106 | 6,873,139  | 180,350 | SH | SOLE | 1 | 180,350 | 0 | 0      |
| WHOLE FOODS MKT INC          | COM | 966837106 | 223,757    | 5,871   | SH | DFND | 4 | 0       | 0 | 5,871  |
| WHOLE FOODS MKT INC          | COM | 966837106 | 609,569    | 15,995  | SH | DFND | 3 | 0       | 0 | 15,995 |
| WHOLE FOODS MKT INC          | COM | 966837106 | 436,093    | 11,443  | SH | DFND | 2 | 0       | 0 | 11,443 |
| WILEY (JOHN) + SONS CLASS    | COM | 968223206 | 5,282,757  | 94,150  | SH | SOLE | 1 | 94,150  | 0 | 0      |
| WILLBROS GROUP INC           | COM | 969203108 | 217,854    | 26,153  | SH | SOLE | 1 | 26,153  | 0 | 0      |
| WILLDAN GROUP INC            | COM | 96924N100 | 50,321     | 3,480   | SH | DFND | 5 | 0       | 0 | 3,480  |
| WILLIAM LYON HOMES CL A      | COM | 552074700 | 253,465    | 11,469  | SH | SOLE | 1 | 11,469  | 0 | 0      |
| WILLIAMS COS INC             | COM | 969457100 | 16,196,406 | 292,618 | SH | SOLE | 1 | 292,618 | 0 | 0      |
| WILLIAMS COS INC DEL         | COM | 969457100 | 722,207    | 13,048  | SH | DFND | 4 | 0       | 0 | 13,048 |
| WILLIAMS COS INC DEL         | COM | 969457100 | 1,052,896  | 19,023  | SH | DFND | 3 | 0       | 0 | 19,023 |
| WILLIAMS COS INC DEL         | COM | 969457100 | 245,256    | 4,431   | SH | DFND | 2 | 0       | 0 | 4,431  |
| WILLIAMS COS INC DEL         | COM | 969457100 | 4,428      | 80      | SH | DFND | 5 | 0       | 0 | 80     |
| WILLIAMS PARTNERS L P        | COM | 96950F104 | 5,305      | 100     | SH | DFND | 4 | 0       | 0 | 100    |
| WILLIAMS PARTNERS L P        | COM | 96950F104 | 257,346    | 4,851   | SH | DFND | 3 | 0       | 0 | 4,851  |
| WILLIAMS PARTNERS L P        | COM | 96950F104 | 168,820    | 3,182   | SH | DFND | 2 | 0       | 0 | 3,182  |
| WILLIAMS SONOMA INC          | COM | 969904101 | 13,050,649 | 196,044 | SH | SOLE | 1 | 196,044 | 0 | 0      |
| WILLIAMS SONOMA INC          | COM | 969904101 | 33,285     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| WILLIAMS SONOMA INC          | COM | 969904101 | 7,056      | 106     | SH | DFND | 3 | 0       | 0 | 106    |
| WILLIAMS SONOMA INC          | COM | 969904101 | 3,329      | 50      | SH | DFND | 5 | 0       | 0 | 50     |
| WILLIS GROUP HOLDINGS PUBLIC | COM | G96666105 | 7,079      | 171     | SH | DFND | 4 | 0       | 0 | 171    |
| WILSHIRE BANCORP INC         | COM | 97186T108 | 498,032    | 53,958  | SH | SOLE | 1 | 53,958  | 0 | 0      |
| WINDSTREAM HLDGS INC         | COM | 97382A101 | 119,442    | 11,080  | SH | DFND | 4 | 0       | 0 | 11,080 |
| WINDSTREAM HLDGS INC         | COM | 97382A101 | 538,889    | 49,990  | SH | DFND | 3 | 0       | 0 | 49,990 |
| WINDSTREAM HLDGS INC         | COM | 97382A101 | 750,099    | 69,583  | SH | DFND | 2 | 0       | 0 | 69,583 |
| WINDSTREAM HLDGS INC         | COM | 97382A101 | 4,172      | 387     | SH | DFND | 5 | 0       | 0 | 387    |
| WINDSTREAM HOLDINGS INC      | COM | 97382A101 | 3,285,313  | 304,760 | SH | SOLE | 1 | 304,760 | 0 | 0      |
| WINMARK CORP                 | COM | 974250102 | 112,970    | 1,537   | SH | SOLE | 1 | 1,537   | 0 | 0      |
| WINNEBAGO INDUSTRIES         | COM | 974637100 | 454,797    | 20,891  | SH | SOLE | 1 | 20,891  | 0 | 0      |
| WINTRUST FINANCIAL CORP      | COM | 97650W108 | 1,596,327  | 35,736  | SH | SOLE | 1 | 35,736  | 0 | 0      |
| WISCONSIN ENERGY CORP        | COM | 976657106 | 5,396,758  | 125,506 | SH | SOLE | 1 | 125,506 | 0 | 0      |
| WISCONSIN ENERGY CORP        | COM | 976657106 | 132,139    | 3,073   | SH | DFND | 4 | 0       | 0 | 3,073  |
| WISCONSIN ENERGY CORP        | COM | 976657106 | 837,741    | 19,482  | SH | DFND | 3 | 0       | 0 | 19,482 |
| WISCONSIN ENERGY CORP        | COM | 976657106 | 248,368    | 5,776   | SH | DFND | 2 | 0       | 0 | 5,776  |
| WISCONSIN ENERGY CORP        | COM | 976657106 | 8,600      | 200     | SH | DFND | 5 | 0       | 0 | 200    |
| WISDOMTREE INVESTMENTS INC   | COM | 97717P104 | 800,606    | 70,352  | SH | SOLE | 1 | 70,352  | 0 | 0      |
| WISDOMTREE INVTS INC         | COM | 97717P104 | 5,690      | 500     | SH | DFND | 3 | 0       | 0 | 500    |
| WISDOMTREE TR                | COM | 97717W836 | 35,037     | 681     | SH | DFND | 4 | 0       | 0 | 681    |
| WISDOMTREE TR                | COM | 97717W869 | 60,871     | 1,161   | SH | DFND | 4 | 0       | 0 | 1,161  |
| WISDOMTREE TR                | COM | 97717W315 | 179,892    | 3,765   | SH | DFND | 4 | 0       | 0 | 3,765  |
| WISDOMTREE TR                | COM | 97717W406 | 521,614    | 7,106   | SH | DFND | 4 | 0       | 0 | 7,106  |
| WISDOMTREE TR                | COM | 97717X669 | 14,630     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| WISDOMTREE TR                | COM | 97717X867 | 43,574     | 977     | SH | DFND | 4 | 0       | 0 | 977    |
| WISDOMTREE TR                | COM | 97717W182 | 12,660     | 500     | SH | DFND | 4 | 0       | 0 | 500    |

|               |     |           |           |        |    |      |   |   |   |        |
|---------------|-----|-----------|-----------|--------|----|------|---|---|---|--------|
| WISDOMTREE TR | COM | 97717W109 | 58,541    | 820    | SH | DFND | 4 | 0 | 0 | 820    |
| WISDOMTREE TR | COM | 97717W281 | 591,071   | 12,788 | SH | DFND | 4 | 0 | 0 | 12,788 |
| WISDOMTREE TR | COM | 97717W604 | 169,688   | 2,613  | SH | DFND | 4 | 0 | 0 | 2,613  |
| WISDOMTREE TR | COM | 97717W422 | 13,146    | 600    | SH | DFND | 4 | 0 | 0 | 600    |
| WISDOMTREE TR | COM | 97717W505 | 511,371   | 6,533  | SH | DFND | 4 | 0 | 0 | 6,533  |
| WISDOMTREE TR | COM | 97717X701 | 10,400    | 180    | SH | DFND | 4 | 0 | 0 | 180    |
| WISDOMTREE TR | COM | 97717W208 | 275,923   | 4,653  | SH | DFND | 4 | 0 | 0 | 4,653  |
| WISDOMTREE TR | COM | 97717W307 | 355,565   | 4,996  | SH | DFND | 4 | 0 | 0 | 4,996  |
| WISDOMTREE TR | COM | 97717W851 | 699,222   | 13,364 | SH | DFND | 4 | 0 | 0 | 13,364 |
| WISDOMTREE TR | COM | 97717W570 | 94,445    | 1,079  | SH | DFND | 4 | 0 | 0 | 1,079  |
| WISDOMTREE TR | COM | 97717W562 | 778,609   | 10,235 | SH | DFND | 4 | 0 | 0 | 10,235 |
| WISDOMTREE TR | COM | 97717W547 | 30,570    | 500    | SH | DFND | 4 | 0 | 0 | 500    |
| WISDOMTREE TR | COM | 97717W760 | 10,652    | 180    | SH | DFND | 4 | 0 | 0 | 180    |
| WISDOMTREE TR | COM | 97717W794 | 6,045     | 121    | SH | DFND | 4 | 0 | 0 | 121    |
| WISDOMTREE TR | COM | 97717W810 | 4,186     | 75     | SH | DFND | 4 | 0 | 0 | 75     |
| WISDOMTREE TR | COM | 97717W588 | 88,732    | 1,289  | SH | DFND | 4 | 0 | 0 | 1,289  |
| WISDOMTREE TR | COM | 97717W778 | 46,080    | 815    | SH | DFND | 4 | 0 | 0 | 815    |
| WISDOMTREE TR | COM | 97717W851 | 85,054    | 1,626  | SH | DFND | 3 | 0 | 0 | 1,626  |
| WISDOMTREE TR | COM | 97717X867 | 4,460     | 100    | SH | DFND | 3 | 0 | 0 | 100    |
| WISDOMTREE TR | COM | 97717W307 | 52,766    | 741    | SH | DFND | 3 | 0 | 0 | 741    |
| WISDOMTREE TR | COM | 97717W422 | 38,386    | 1,752  | SH | DFND | 3 | 0 | 0 | 1,752  |
| WISDOMTREE TR | COM | 97717W406 | 598,430   | 8,153  | SH | DFND | 3 | 0 | 0 | 8,153  |
| WISDOMTREE TR | COM | 97717W216 | 59        | 3      | SH | DFND | 3 | 0 | 0 | 3      |
| WISDOMTREE TR | COM | 97717W315 | 704,774   | 14,750 | SH | DFND | 3 | 0 | 0 | 14,750 |
| WISDOMTREE TR | COM | 97717X669 | 43,890    | 1,500  | SH | DFND | 3 | 0 | 0 | 1,500  |
| WISDOMTREE TR | COM | 97717W604 | 54,809    | 844    | SH | DFND | 3 | 0 | 0 | 844    |
| WISDOMTREE TR | COM | 97717W869 | 117,968   | 2,250  | SH | DFND | 3 | 0 | 0 | 2,250  |
| WISDOMTREE TR | COM | 97717W505 | 253,812   | 3,243  | SH | DFND | 3 | 0 | 0 | 3,243  |
| WISDOMTREE TR | COM | 97717X701 | 30,508    | 528    | SH | DFND | 3 | 0 | 0 | 528    |
| WISDOMTREE TR | COM | 97717W836 | 10,290    | 200    | SH | DFND | 3 | 0 | 0 | 200    |
| WISDOMTREE TR | COM | 97717W281 | 68,544    | 1,483  | SH | DFND | 3 | 0 | 0 | 1,483  |
| WISDOMTREE TR | COM | 97717W828 | 16,831    | 252    | SH | DFND | 3 | 0 | 0 | 252    |
| WISDOMTREE TR | COM | 97717W778 | 5,654     | 100    | SH | DFND | 3 | 0 | 0 | 100    |
| WISDOMTREE TR | COM | 97717W562 | 95,088    | 1,250  | SH | DFND | 3 | 0 | 0 | 1,250  |
| WISDOMTREE TR | COM | 97717W570 | 8,570,318 | 97,913 | SH | DFND | 3 | 0 | 0 | 97,913 |
| WISDOMTREE TR | COM | 97717W810 | 1,451     | 26     | SH | DFND | 3 | 0 | 0 | 26     |
| WISDOMTREE TR | COM | 97717W794 | 176,009   | 3,523  | SH | DFND | 3 | 0 | 0 | 3,523  |
| WISDOMTREE TR | COM | 97717W588 | 62,800    | 912    | SH | DFND | 3 | 0 | 0 | 912    |
| WISDOMTREE TR | COM | 97717W760 | 239,975   | 4,055  | SH | DFND | 3 | 0 | 0 | 4,055  |
| WISDOMTREE TR | COM | 97717W604 | 556,990   | 8,577  | SH | DFND | 2 | 0 | 0 | 8,577  |
| WISDOMTREE TR | COM | 97717W869 | 29,361    | 560    | SH | DFND | 2 | 0 | 0 | 560    |
| WISDOMTREE TR | COM | 97717W281 | 105,919   | 2,292  | SH | DFND | 2 | 0 | 0 | 2,292  |
| WISDOMTREE TR | COM | 97717W505 | 1,630,781 | 20,834 | SH | DFND | 2 | 0 | 0 | 20,834 |
| WISDOMTREE TR | COM | 97717W307 | 1,158,363 | 16,276 | SH | DFND | 2 | 0 | 0 | 16,276 |
| WISDOMTREE TR | COM | 97717W828 | 5,811     | 87     | SH | DFND | 2 | 0 | 0 | 87     |
| WISDOMTREE TR | COM | 97717W851 | 1,611,561 | 30,802 | SH | DFND | 2 | 0 | 0 | 30,802 |
| WISDOMTREE TR | COM | 97717X701 | 976,713   | 16,904 | SH | DFND | 2 | 0 | 0 | 16,904 |
| WISDOMTREE TR | COM | 97717W406 | 1,198,989 | 16,335 | SH | DFND | 2 | 0 | 0 | 16,335 |
| WISDOMTREE TR | COM | 97717W315 | 531,033   | 11,114 | SH | DFND | 2 | 0 | 0 | 11,114 |
| WISDOMTREE TR | COM | 97717W422 | 23,006    | 1,050  | SH | DFND | 2 | 0 | 0 | 1,050  |
| WISDOMTREE TR | COM | 97717W208 | 30,540    | 515    | SH | DFND | 2 | 0 | 0 | 515    |
| WISDOMTREE TR | COM | 97717W109 | 155,078   | 2,172  | SH | DFND | 2 | 0 | 0 | 2,172  |
| WISDOMTREE TR | COM | 97717W836 | 122,348   | 2,378  | SH | DFND | 2 | 0 | 0 | 2,378  |
| WISDOMTREE TR | COM | 97717X867 | 10,659    | 239    | SH | DFND | 2 | 0 | 0 | 239    |
| WISDOMTREE TR | COM | 97717W182 | 10,128    | 400    | SH | DFND | 2 | 0 | 0 | 400    |
| WISDOMTREE TR | COM | 97717W869 | 4,194     | 80     | SH | DFND | 5 | 0 | 0 | 80     |
| WISDOMTREE TR | COM | 97717W505 | 52,039    | 665    | SH | DFND | 5 | 0 | 0 | 665    |
| WISDOMTREE TR | COM | 97717W604 | 1,429     | 22     | SH | DFND | 5 | 0 | 0 | 22     |

|                            |     |           |            |         |    |      |   |         |   |        |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| WISDOMTREE TR              | COM | 97717W406 | 49,545     | 675     | SH | DFND | 5 | 0       | 0 | 675    |
| WISDOMTREE TR              | COM | 97717X305 | 40,798     | 1,690   | SH | DFND | 2 | 0       | 0 | 1,690  |
| WISDOMTREE TR              | COM | 97717W547 | 21,399     | 350     | SH | DFND | 2 | 0       | 0 | 350    |
| WISDOMTREE TR              | COM | 97717W778 | 520,677    | 9,209   | SH | DFND | 2 | 0       | 0 | 9,209  |
| WISDOMTREE TR              | COM | 97717W844 | 4,865      | 96      | SH | DFND | 2 | 0       | 0 | 96     |
| WISDOMTREE TR              | COM | 97717W760 | 589,551    | 9,962   | SH | DFND | 2 | 0       | 0 | 9,962  |
| WISDOMTREE TR              | COM | 97717W331 | 78,135     | 2,759   | SH | DFND | 2 | 0       | 0 | 2,759  |
| WISDOMTREE TR              | COM | 97717W877 | 10,431     | 225     | SH | DFND | 2 | 0       | 0 | 225    |
| WISDOMTREE TR              | COM | 97717W562 | 41,626     | 547     | SH | DFND | 2 | 0       | 0 | 547    |
| WISDOMTREE TR              | COM | 97717W794 | 678,307    | 13,577  | SH | DFND | 2 | 0       | 0 | 13,577 |
| WISDOMTREE TR              | COM | 97717W703 | 31,200     | 597     | SH | DFND | 2 | 0       | 0 | 597    |
| WISDOMTREE TR              | COM | 97717W570 | 496,824    | 5,676   | SH | DFND | 2 | 0       | 0 | 5,676  |
| WISDOMTREE TR              | COM | 97717W570 | 31,861     | 364     | SH | DFND | 5 | 0       | 0 | 364    |
| WIX.COM LTD                | COM | M98068105 | 147,274    | 9,063   | SH | SOLE | 1 | 9,063   | 0 | 0      |
| WOLVERINE WORLD WIDE INC   | COM | 978097103 | 1,951,472  | 77,872  | SH | SOLE | 1 | 77,872  | 0 | 0      |
| WOLVERINE WORLD WIDE INC   | COM | 978097103 | 7,017      | 280     | SH | DFND | 4 | 0       | 0 | 280    |
| WOODWARD INC               | COM | 980745103 | 7,543,675  | 158,414 | SH | SOLE | 1 | 158,414 | 0 | 0      |
| WOODWARD INC               | COM | 980745103 | 30,905     | 649     | SH | DFND | 4 | 0       | 0 | 649    |
| WOODWARD INC               | COM | 980745103 | 2,429      | 51      | SH | DFND | 3 | 0       | 0 | 51     |
| WOODWARD INC               | COM | 980745103 | 4,762      | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| WORKDAY INC                | COM | 98138H101 | 9,405      | 114     | SH | DFND | 4 | 0       | 0 | 114    |
| WORKDAY INC                | COM | 98138H101 | 28,875     | 350     | SH | DFND | 3 | 0       | 0 | 350    |
| WORKDAY INC                | COM | 98138H101 | 9,900      | 120     | SH | DFND | 2 | 0       | 0 | 120    |
| WORKDAY INC CLASS A        | COM | 98138H101 | 141,075    | 1,710   | SH | SOLE | 1 | 1,710   | 0 | 0      |
| WORLD ACCEPTANCE CORP      | COM | 981419104 | 439,628    | 6,513   | SH | SOLE | 1 | 6,513   | 0 | 0      |
| WORLD FUEL SERVICES CORP   | COM | 981475106 | 5,785,566  | 144,929 | SH | SOLE | 1 | 144,929 | 0 | 0      |
| WORLD FUEL SVCS CORP       | COM | 981475106 | 7,984      | 200     | SH | DFND | 2 | 0       | 0 | 200    |
| WORLD PT TERMS LP          | COM | 98159G107 | 19,010     | 1,000   | SH | DFND | 2 | 0       | 0 | 1,000  |
| WORLD WRESTLING ENTERTAIN  | COM | 98156Q108 | 267,634    | 19,436  | SH | SOLE | 1 | 19,436  | 0 | 0      |
| WORLD WRESTLING ENTMT INC  | COM | 98156Q108 | 13,770     | 1,000   | SH | DFND | 4 | 0       | 0 | 1,000  |
| WORLD WRESTLING ENTMT INC  | COM | 98156Q108 | 2,754      | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| WORTHINGTON INDS INC       | COM | 981811102 | 22,258     | 598     | SH | DFND | 4 | 0       | 0 | 598    |
| WORTHINGTON INDUSTRIES     | COM | 981811102 | 4,986,512  | 133,974 | SH | SOLE | 1 | 133,974 | 0 | 0      |
| WP CAREY INC               | COM | 92936U109 | 218,476    | 3,426   | SH | SOLE | 1 | 3,426   | 0 | 0      |
| WPP PLC NEW                | COM | 92937A102 | 1,406      | 14      | SH | DFND | 4 | 0       | 0 | 14     |
| WPX ENERGY INC             | COM | 98212B103 | 9,806,880  | 407,601 | SH | SOLE | 1 | 407,601 | 0 | 0      |
| WPX ENERGY INC             | COM | 98212B103 | 50,959     | 2,118   | SH | DFND | 4 | 0       | 0 | 2,118  |
| WPX ENERGY INC             | COM | 98212B103 | 57,744     | 2,400   | SH | DFND | 3 | 0       | 0 | 2,400  |
| WPX ENERGY INC             | COM | 98212B103 | 46,652     | 1,939   | SH | DFND | 2 | 0       | 0 | 1,939  |
| WR BERKLEY CORP            | COM | 084423102 | 10,180,396 | 212,979 | SH | SOLE | 1 | 212,979 | 0 | 0      |
| WR GRACE + CO              | COM | 38388F108 | 142,139    | 1,563   | SH | SOLE | 1 | 1,563   | 0 | 0      |
| WRIGHT MEDICAL GROUP INC   | COM | 98235T107 | 988,416    | 32,621  | SH | SOLE | 1 | 32,621  | 0 | 0      |
| WSFS FINANCIAL CORP        | COM | 929328102 | 417,200    | 5,826   | SH | SOLE | 1 | 5,826   | 0 | 0      |
| WUXI PHARMATECH CAYMAN INC | COM | 929352102 | 35,020     | 1,000   | SH | DFND | 3 | 0       | 0 | 1,000  |
| WW GRAINGER INC            | COM | 384802104 | 6,177,253  | 24,547  | SH | SOLE | 1 | 24,547  | 0 | 0      |
| WYNDHAM WORLDWIDE CORP     | COM | 98310W108 | 4,446,547  | 54,720  | SH | SOLE | 1 | 54,720  | 0 | 0      |
| WYNDHAM WORLDWIDE CORP     | COM | 98310W108 | 11,620     | 143     | SH | DFND | 4 | 0       | 0 | 143    |
| WYNDHAM WORLDWIDE CORP     | COM | 98310W108 | 17,227     | 212     | SH | DFND | 3 | 0       | 0 | 212    |
| WYNN RESORTS LTD           | COM | 983134107 | 6,321,620  | 33,791  | SH | SOLE | 1 | 33,791  | 0 | 0      |

|                             |        |           |            |         |    |           |   |         |   |        |
|-----------------------------|--------|-----------|------------|---------|----|-----------|---|---------|---|--------|
| WYNN RESORTS LTD            | COM    | 983134107 | 1,684      | 9       | SH | DFND      | 4 | 0       | 0 | 9      |
| WYNN RESORTS LTD            | COM    | 983134107 | 386,881    | 2,068   | SH | DFND      | 3 | 0       | 0 | 2,068  |
| WYNN RESORTS LTD            | COM    | 983134107 | 42,280     | 226     | SH | DFND      | 2 | 0       | 0 | 226    |
| XCEL ENERGY INC             | COM    | 98389B100 | 5,813,362  | 191,229 | SH | SOLE      | 1 | 191,229 | 0 | 0      |
| XCEL ENERGY INC             | COM    | 98389B100 | 171,362    | 5,637   | SH | DFND      | 4 | 0       | 0 | 5,637  |
| XCEL ENERGY INC             | COM    | 98389B100 | 1,720,366  | 56,591  | SH | DFND      | 3 | 0       | 0 | 56,591 |
| XCEL ENERGY INC             | COM    | 98389B100 | 47,912     | 1,576   | SH | DFND      | 2 | 0       | 0 | 1,576  |
| XCEL ENERGY INC             | COM    | 98389B100 | 49,886     | 1,641   | SH | DFND      | 5 | 0       | 0 | 1,641  |
| XCERRA CORP                 | COM    | 98400J108 | 309,521    | 31,616  | SH | SOLE      | 1 | 31,616  | 0 | 0      |
| XENCOR INC                  | COM    | 98401F105 | 89,162     | 9,577   | SH | SOLE      | 1 | 9,577   | 0 | 0      |
| XENOPORT INC                | COM    | 98411C100 | 203,477    | 37,821  | SH | SOLE      | 1 | 37,821  | 0 | 0      |
| XERIUM TECHNOLOGIES INC     | COM    | 98416J118 | 104,125    | 7,127   | SH | SOLE      | 1 | 7,127   | 0 | 0      |
| XEROX CORP                  | COM    | 984121103 | 5,467,218  | 413,244 | SH | SOLE      | 1 | 413,244 | 0 | 0      |
| XEROX CORP                  | COM    | 984121103 | 10,703     | 809     | SH | DFND      | 4 | 0       | 0 | 809    |
| XEROX CORP                  | COM    | 984121103 | 2,646      | 200     | SH | DFND      | 3 | 0       | 0 | 200    |
| XEROX CORP                  | COM    | 984121103 | 2,990      | 226     | SH | DFND      | 2 | 0       | 0 | 226    |
| XILINX INC                  | COM    | 983919101 | 4,673,238  | 110,348 | SH | SOLE      | 1 | 110,348 | 0 | 0      |
| XILINX INC                  | COM    | 983919101 | 86,902     | 2,052   | SH | DFND      | 4 | 0       | 0 | 2,052  |
| XILINX INC                  | COM    | 983919101 | 64,287     | 1,518   | SH | DFND      | 3 | 0       | 0 | 1,518  |
| XILINX INC                  | COM    | 983919101 | 191,846    | 4,530   | SH | DFND      | 2 | 0       | 0 | 4,530  |
| XILINX INC                  | COM    | 983919101 | 1,694      | 40      | SH | DFND      | 5 | 0       | 0 | 40     |
| XL GROUP PLC                | COM    | G98290102 | 4,607,612  | 138,909 | SH | SOLE      | 1 | 138,909 | 0 | 0      |
| XO GROUP INC                | COM    | 983772104 | 228,180    | 20,355  | SH | SOLE      | 1 | 20,355  | 0 | 0      |
| XO GROUP INC                | COM    | 983772104 | 2,690      | 240     | SH | DFND      | 3 | 0       | 0 | 240    |
| XOMA CORP                   | COM    | 98419J107 | 230,784    | 54,818  | SH | SOLE      | 1 | 54,818  | 0 | 0      |
| XOMA CORP DEL               | COM    | 98419J107 | 2,947      | 700     | SH | DFND      | 3 | 0       | 0 | 700    |
| XOMA CORP DEL               | COM    | 98419J107 | 410,681    | 97,549  | SH | DFND      | 2 | 0       | 0 | 97,549 |
| XOOM CORP                   | COM    | 98419Q101 | 443,522    | 20,206  | SH | SOLE      | 1 | 20,206  | 0 | 0      |
| XPO LOGISTICS INC           | COM    | 983793100 | 1,293,249  | 34,331  | SH | SOLE      | 1 | 34,331  | 0 | 0      |
| XPO LOGISTICS INC           | COM    | 983793100 | 113        | 3       | SH | DFND      | 2 | 0       | 0 | 3      |
| XYLEM INC                   | COM    | 98419M100 | 3,001,567  | 84,575  | SH | SOLE      | 1 | 84,575  | 0 | 0      |
| XYLEM INC                   | COM    | 98419M100 | 25,908     | 730     | SH | DFND      | 4 | 0       | 0 | 730    |
| XYLEM INC                   | COM    | 98419M100 | 36,555     | 1,030   | SH | DFND      | 2 | 0       | 0 | 1,030  |
| YADKIN FINANCIAL CORP       | COM    | 984305102 | 241,401    | 13,293  | SH | SOLE      | 1 | 13,293  | 0 | 0      |
| YADKIN FINL CORP            | COM    | 984305102 | 22,609     | 1,245   | SH | DFND      | 3 | 0       | 0 | 1,245  |
| YAHOO INC                   | COM    | 984332106 | 17,298,538 | 424,504 | SH | SOLE      | 1 | 424,504 | 0 | 0      |
| YAHOO INC                   | OPTION | 984332906 | 4,098      | 38      | SH | Call DFND | 4 | 0       | 0 | 38     |
| YAHOO INC                   | COM    | 984332106 | 224,899    | 5,519   | SH | DFND      | 4 | 0       | 0 | 5,519  |
| YAHOO INC                   | COM    | 984332106 | 202,079    | 4,959   | SH | DFND      | 3 | 0       | 0 | 4,959  |
| YAHOO INC                   | COM    | 984332106 | 260,841    | 6,401   | SH | DFND      | 2 | 0       | 0 | 6,401  |
| YAHOO INC                   | COM    | 984332106 | 56,561     | 1,388   | SH | DFND      | 5 | 0       | 0 | 1,388  |
| YAMANA GOLD INC             | COM    | 98462Y100 | 216        | 36      | SH | DFND      | 4 | 0       | 0 | 36     |
| YAMANA GOLD INC             | COM    | 98462Y100 | 117,438    | 19,573  | SH | DFND      | 3 | 0       | 0 | 19,573 |
| YAMANA GOLD INC             | COM    | 98462Y100 | 3,426      | 571     | SH | DFND      | 2 | 0       | 0 | 571    |
| YANDEX N V                  | COM    | N97284108 | 445        | 16      | SH | DFND      | 4 | 0       | 0 | 16     |
| YANDEX N V                  | COM    | N97284108 | 15,287     | 550     | SH | DFND      | 3 | 0       | 0 | 550    |
| YANDEX N V                  | COM    | N97284108 | 4,753      | 171     | SH | DFND      | 5 | 0       | 0 | 171    |
| YELP INC                    | COM    | 985817105 | 63,268     | 927     | SH | SOLE      | 1 | 927     | 0 | 0      |
| YELP INC                    | COM    | 985817105 | 2,048      | 30      | SH | DFND      | 3 | 0       | 0 | 30     |
| YINGLI GREEN ENERGY HLDG CO | COM    | 98584B103 | 622        | 200     | SH | DFND      | 4 | 0       | 0 | 200    |
| YINGLI GREEN ENERGY HLDG CO | COM    | 98584B103 | 311        | 100     | SH | DFND      | 2 | 0       | 0 | 100    |
| YORK WATER CO               | COM    | 987184108 | 169,180    | 8,459   | SH | SOLE      | 1 | 8,459   | 0 | 0      |
| YORK WTR CO                 | COM    | 987184108 | 58,000     | 2,900   | SH | DFND      | 4 | 0       | 0 | 2,900  |
| YORK WTR CO                 | COM    | 987184108 | 7,000      | 350     | SH | DFND      | 3 | 0       | 0 | 350    |
| YPF SOCIEDAD ANONIMA        | COM    | 984245100 | 11,282     | 305     | SH | DFND      | 2 | 0       | 0 | 305    |

|                            |     |           |            |         |    |      |   |         |   |        |
|----------------------------|-----|-----------|------------|---------|----|------|---|---------|---|--------|
| YRC WORLDWIDE INC          | COM | 984249607 | 415,280    | 20,437  | SH | SOLE | 1 | 20,437  | 0 | 0      |
| YUM BRANDS INC             | COM | 988498101 | 10,540,535 | 146,437 | SH | SOLE | 1 | 146,437 | 0 | 0      |
| YUM BRANDS INC             | COM | 988498101 | 254,941    | 3,542   | SH | DFND | 4 | 0       | 0 | 3,542  |
| YUM BRANDS INC             | COM | 988498101 | 621,468    | 8,634   | SH | DFND | 3 | 0       | 0 | 8,634  |
| YUM BRANDS INC             | COM | 988498101 | 420,543    | 5,843   | SH | DFND | 2 | 0       | 0 | 5,843  |
| YUM BRANDS INC             | COM | 988498101 | 3,383      | 47      | SH | DFND | 5 | 0       | 0 | 47     |
| YUME INC                   | COM | 98872B104 | 59,245     | 11,849  | SH | SOLE | 1 | 11,849  | 0 | 0      |
| YY INC                     | COM | 98426T106 | 26,212     | 350     | SH | DFND | 4 | 0       | 0 | 350    |
| ZAZA ENERGY CORP           | COM | 98919T407 | 363        | 100     | SH | DFND | 2 | 0       | 0 | 100    |
| ZEBRA TECHNOLOGIES CORP    | COM | 989207105 | 14,194     | 200     | SH | DFND | 3 | 0       | 0 | 200    |
| ZEBRA TECHNOLOGIES CORP CL | COM | 989207105 | 7,179,041  | 101,156 | SH | SOLE | 1 | 101,156 | 0 | 0      |
| ZELTIQ AESTHETICS INC      | COM | 98933Q108 | 429,993    | 19,001  | SH | SOLE | 1 | 19,001  | 0 | 0      |
| ZENDESK INC                | COM | 98936J101 | 160,349    | 7,427   | SH | SOLE | 1 | 7,427   | 0 | 0      |
| ZEP INC                    | COM | 98944B108 | 247,425    | 17,648  | SH | SOLE | 1 | 17,648  | 0 | 0      |
| ZHAOPIN LTD                | COM | 98954L103 | 5,318      | 410     | SH | DFND | 2 | 0       | 0 | 410    |
| ZHONE TECHNOLOGIES INC NEW | COM | 98950P884 | 1,148      | 425     | SH | DFND | 3 | 0       | 0 | 425    |
| ZILLOW INC                 | COM | 98954A107 | 14,847     | 128     | SH | DFND | 3 | 0       | 0 | 128    |
| ZILLOW INC CLASS A         | COM | 98954A107 | 65,766     | 567     | SH | SOLE | 1 | 567     | 0 | 0      |
| ZIMMER HLDGS INC           | COM | 98956P102 | 93,411     | 929     | SH | DFND | 4 | 0       | 0 | 929    |
| ZIMMER HLDGS INC           | COM | 98956P102 | 46,253     | 460     | SH | DFND | 3 | 0       | 0 | 460    |
| ZIMMER HLDGS INC           | COM | 98956P102 | 22,925     | 228     | SH | DFND | 2 | 0       | 0 | 228    |
| ZIMMER HLDGS INC           | COM | 98956P102 | 5,128      | 51      | SH | DFND | 5 | 0       | 0 | 51     |
| ZIMMER HOLDINGS INC        | COM | 98956P102 | 6,473,007  | 64,376  | SH | SOLE | 1 | 64,376  | 0 | 0      |
| ZION OIL & GAS INC         | COM | 989696109 | 25,590     | 14,878  | SH | DFND | 3 | 0       | 0 | 14,878 |
| ZION OIL & GAS INC         | COM | 989696109 | 765        | 445     | SH | DFND | 2 | 0       | 0 | 445    |
| ZIONS BANCORPORATION       | COM | 989701107 | 2,227,507  | 76,652  | SH | SOLE | 1 | 76,652  | 0 | 0      |
| ZIONS BANCORPORATION       | COM | 989701107 | 2,877      | 99      | SH | DFND | 4 | 0       | 0 | 99     |
| ZIOPHARM ONCOLOGY INC      | COM | 98973P101 | 140,086    | 53,063  | SH | SOLE | 1 | 53,063  | 0 | 0      |
| ZIOPHARM ONCOLOGY INC      | COM | 98973P101 | 52,800     | 20,000  | SH | DFND | 4 | 0       | 0 | 20,000 |
| ZIX CORP                   | COM | 98974P100 | 132,470    | 38,734  | SH | SOLE | 1 | 38,734  | 0 | 0      |
| ZIX CORP                   | COM | 98974P100 | 20,520     | 6,000   | SH | DFND | 3 | 0       | 0 | 6,000  |
| ZIX CORP                   | COM | 98974P100 | 14,850     | 4,342   | SH | DFND | 2 | 0       | 0 | 4,342  |
| ZOE S KITCHEN INC          | COM | 98979J109 | 117,288    | 3,813   | SH | SOLE | 1 | 3,813   | 0 | 0      |
| ZOES KITCHEN INC           | COM | 98979J109 | 31,375     | 1,020   | SH | DFND | 2 | 0       | 0 | 1,020  |
| ZOES KITCHEN INC           | COM | 98979J109 | 6,767      | 220     | SH | DFND | 5 | 0       | 0 | 220    |
| ZOETIS INC                 | COM | 98978V103 | 8,972,716  | 242,834 | SH | SOLE | 1 | 242,834 | 0 | 0      |
| ZOETIS INC                 | COM | 98978V103 | 47,841     | 1,295   | SH | DFND | 4 | 0       | 0 | 1,295  |
| ZOETIS INC                 | COM | 98978V103 | 66,141     | 1,790   | SH | DFND | 3 | 0       | 0 | 1,790  |
| ZOGENIX INC                | COM | 98978L105 | 92,343     | 80,298  | SH | SOLE | 1 | 80,298  | 0 | 0      |
| ZULILY INC                 | COM | 989774104 | 18,945     | 500     | SH | DFND | 4 | 0       | 0 | 500    |
| ZULILY INC                 | COM | 989774104 | 28,418     | 750     | SH | DFND | 2 | 0       | 0 | 750    |
| ZULILY INC CL A            | COM | 989774104 | 9,169      | 242     | SH | SOLE | 1 | 242     | 0 | 0      |
| ZUMIEZ INC                 | COM | 989817101 | 450,190    | 16,021  | SH | SOLE | 1 | 16,021  | 0 | 0      |
| ZUMIEZ INC                 | COM | 989817101 | 2,810      | 100     | SH | DFND | 5 | 0       | 0 | 100    |
| ZWEIG TOTAL RETURN FD INC  | COM | 989837208 | 19,861     | 1,434   | SH | DFND | 4 | 0       | 0 | 1,434  |
| ZWEIG TOTAL RETURN FD INC  | COM | 989837208 | 13,670     | 987     | SH | DFND | 3 | 0       | 0 | 987    |
| ZYNGA INC                  | COM | 98986T108 | 20,939     | 7,755   | SH | DFND | 4 | 0       | 0 | 7,755  |
| ZYNGA INC                  | COM | 98986T108 | 23,085     | 8,550   | SH | DFND | 3 | 0       | 0 | 8,550  |
| ZYNGA INC                  | COM | 98986T108 | 135        | 50      | SH | DFND | 2 | 0       | 0 | 50     |
| ZYNGA INC                  | COM | 98986T108 | 10,800     | 4,000   | SH | DFND | 5 | 0       | 0 | 4,000  |
| ZYNGA INC CL A             | COM | 98986T108 | 67,276     | 24,917  | SH | SOLE | 1 | 24,917  | 0 | 0      |