

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

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

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F

OMB APPROVAL

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

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 03-31-2020

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: SEI INVESTMENTS CO
Address: 1 FREEDOM VALLEY DRIVE
OAKS, PA 19456-1100
Form 13F File Number: 028-16454

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: Michael N. Peterson
Title: Executive Vice President
Phone: 610-676-1000

Signature, Place, and Date of Signing:

Michael N. Peterson Oaks, PA 05-14-2020
[Signature] [City, State] [Date]

SEI Investments Company (SEI) is the parent holding company of certain institutional investment managers, as defined by Section 13(f) of the Securities Exchange Act of 1934, as amended (the "Act"). For purposes of the reporting requirements under Section 13(f) of the Act, and the rules promulgated thereunder, SEI does not exercise, and therefore disclaims, investment discretion with respect to any Section 13(f) securities positions over which its investment operating subsidiaries exercise such discretion. To the extent, however, that SEI's ownership interest in such subsidiaries may nevertheless give rise to a Form 13F obligation for SEI, the information required by Form 13F is reported herein on behalf of the following subsidiaries: SEI Investments Management Corporation ("SIMC"), SEI Trust Company and SEI Investments Canada Company (SEI Canada). Voting authority with respect to the Section 13(f) securities reported herein resides with and is exercised by SEI's operating subsidiaries, unless otherwise indicated. Although SEI has not been delegated voting authority over such Section 13(f) securities, and disclaims such voting authority, pursuant to instruction 12b.viii of Form 13F, and for that purpose only, such Section 13(f) securities are reported as "Sole Voting Authority." SIMC and SEI Canada each serve as an investment adviser to a number of pooled investment vehicles, which may include mutual funds, hedge funds, private equity funds, collective investment trusts and offshore investment funds (together, the "Pooled Investment Vehicles"). In addition, SIMC sponsor and may serve as adviser to, separately managed account programs (SMA Programs). SIMC and SEI Canada may act as a "manager of managers" whereby each retain, subject to SIMC's and SEI Canada's oversight, respectively, sub-advisers to buy and sell securities on behalf of such Pooled Investment Vehicles and SMA Programs. To the extent that SIMC's and SEI Canada's role as a manager of managers could give rise to a Form 13F obligation, SIMC or SEI Canada has instructed its sub-advisers to file a Form 13F with respect to such securities and has included such sub-advisers in the "list of other managers reporting for this manager" below.

Report Type (Check only one.):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

**List of Other Managers Reporting for this Manager:
[If there are no entries in this list, omit this section.]**

| Form 13F File Number | Name |
|----------------------|--|
| 028-17130 | 361 Capital, LLC |
| 028-05990 | Acadian Asset Management LLC |
| 028-05508 | AJO, LP |
| 028-10562 | AllianceBernstein L.P. |
| 028-04895 | Analytic Investors, LLC |
| 028-10120 | AQR Capital Management LLC |
| 028-17137 | Arcus |
| 028-13791 | ArrowMark Partners |
| 028-05615 | Axiom International Investors |
| 028-18146 | Benefit Street Partners |
| 028-02951 | Beutel Goodman Capital Management |
| 028-18913 | Blackcrane Capital, LLC |
| 028-12820 | Brigade Capital Management, LP |
| 028-11728 | Causeway |
| 028-11563 | Coho Partners |
| 028-14668 | Copeland Capital Management, LLC |
| 028-10492 | Falcon Point Capital |
| 028-14036 | Fiera Capital Corp. |
| 028-18845 | Fondsmaeglerselskabet Maj Invest A/S |
| 028-12836 | Guggenheim Capital Llc |
| 028-11957 | Hillsdale Investment Management Inc. |
| 028-04211 | Intech Investment Management LLC |
| 028-12634 | Investec Asset Management Ltd. |
| 028-14777 | J O HAMBRO CAPITAL MANAGEMENT LTD |
| 028-11937 | JP Morgan Investment Management |
| 028-17689 | Kettle Hill Capital Management, LLC |
| 028-13608 | LMCG Investments, LLC |
| 028-06580 | LSV Asset Management |
| 028-13124 | Macquarie Investment Management |
| 028-03673 | ManuLife Asset Management LLC |
| 028-17488 | Maple-Brown Abbott |
| 028-13243 | Mar Vista Investment Partners, LLC |
| 028-03743 | Marathon Asset Management, LP |
| 028-04632 | Martingale Asset Management L P |
| 028-13573 | Neuberger Berman Group LLC |
| 028-17435 | NN Investment Partners Holdings N.V. |
| 028-01474 | NWQ Investment Management Company, LLC |
| 028-03042 | PanAgora Asset Management Inc. |
| 028-04558 | Parametric Portfolio Associates LLC |
| 028-12690 | PCJ Investment Counsel Ltd |
| 028-13350 | Poplar Forest Capital LLC |
| 028-01549 | PRINCIPAL GLOBAL INVESTORS |
| 028-14009 | QS Investors LLC |
| 028-19339 | Qtron Investments LLC |
| 028-11173 | Quantitative Management Associates |
| 028-10674 | Ramius Advisors LLC |
| 028-14481 | RWC Asset Management LLP |
| 028-04691 | Schafer Cullen Capital Management Inc. |
| 028-10613 | Snow Capital Management LP |
| 028-11300 | Spectrum Asset Management, Inc. |
| 028-00733 | State Street Bank & Trust |

| | |
|-----------|---------------------------------|
| 028-10640 | Towle & Co |
| 028-07104 | WCM Investment Management/CA |
| 028-17022 | William Blair & Co |
| 028-13067 | Cardinal Capital Management LLC |
| 028-869 | Fred Alger Management, LLC |
| 028-5229 | Great Lakes Advisors LLC |

Form 13F Summary Page

Report Summary:

| | |
|---|-------------|
| Number of Other Included Managers: | 12 |
| Form 13F Information Table Entry Total: | 4,719 |
| Form 13F Information Table Value Total: | 27,225,824 |
| | (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 |
|-----|----------------------|--|
| 2 | | CenterSquare |
| 3 | | Ceredex Value Advisors LLC |
| 5 | | EAM Investors LLC |
| 6 | | EARNEST Partners LLC |
| 7 | | Great Lakes Advisors LLC |
| 10 | | Janus Capital Management LLC |
| 11 | | Jupiter Asset Management Ltd |
| 13 | 028-16475 | SEI Investments Management Corporation |
| 14 | 028-10297 | SEI Trust Company |
| 15 | | Sionna Investment Managers Inc. |
| 17 | | Todd Asset Management LLC |
| 18 | 028-16449 | SEI Investments Canada Company |

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| OMB Number: | 3235-0006 |
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FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | COLUMN 7 | COLUMN 8 | | | |
|---------------------------------|-----------------|-----------|-----------|----------|-----|------|------------|------------|------------------|---------|--------|------|
| | | | VALUE | SHRS OR | SH/ | PUT/ | INVESTMENT | OTHER | VOTING AUTHORITY | | | |
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | (x\$1000) | PRN | AMT | PRN | CALL | DISCRETION | MANAGER | SOLE | SHARED | NONE |
| BENEFITFOCUS INC | COM | 08180D106 | 170 | 19,113 | SH | | | SOLE | 14 | 19,113 | 0 | 0 |
| BERKLEY W R CORP | COM | 084423102 | 998 | 19,135 | SH | | | DFND | 13 | 19,135 | 0 | 0 |
| BERKLEY W R CORP | COM | 084423102 | 25 | 580 | SH | | | SOLE | 13 | 580 | 0 | 0 |
| BERKLEY W R CORP | COM | 084423102 | 2,519 | 48,284 | SH | | | SOLE | 14 | 48,284 | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | 9,303 | 51,102 | SH | | | SOLE | 13 | 51,102 | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | 11,486 | 62,824 | SH | | | SOLE | 14 | 62,824 | 0 | 0 |
| BERKSHIRE HILLS BANCORP INC | COM | 084680107 | 2,951 | 198,572 | SH | | | SOLE | 14 | 198,572 | 0 | 0 |
| BERRY GLOBAL GROUP INC | COM | 08579W103 | 269 | 8,329 | SH | | | SOLE | 13 | 8,329 | 0 | 0 |
| BERRY GLOBAL GROUP INC | COM | 08579W103 | 731 | 21,697 | SH | | | SOLE | 14 | 21,697 | 0 | 0 |
| BERRY CORP | COM | 08579X101 | 2 | 1,779 | SH | | | SOLE | 13 | 1,779 | 0 | 0 |
| BERRY CORP | COM | 08579X101 | 154 | 63,900 | SH | | | SOLE | 14 | 63,900 | 0 | 0 |
| BEST BUY INC | COM | 086516101 | 6,190 | 108,596 | SH | | | DFND | 13 | 108,596 | 0 | 0 |
| BEST BUY INC | COM | 086516101 | 2,479 | 44,491 | SH | | | SOLE | 13 | 44,491 | 0 | 0 |
| BEST BUY INC | COM | 086516101 | 6,714 | 117,787 | SH | | | SOLE | 14 | 117,787 | 0 | 0 |
| BHP GROUP LTD | SPONSORED ADS | 088606108 | 8,766 | 238,928 | SH | | | DFND | 6 | 238,928 | 0 | 0 |
| BHP GROUP LTD | SPONSORED ADS | 088606108 | 616 | 16,682 | SH | | | SOLE | 13 | 16,682 | 0 | 0 |
| BHP GROUP LTD | SPONSORED ADS | 088606108 | 8,332 | 227,093 | SH | | | SOLE | 14 | 227,093 | 0 | 0 |
| BEYOND MEAT INC | COM | 08862E109 | 1 | 9 | SH | | | SOLE | 13 | 9 | 0 | 0 |
| BEYOND MEAT INC | COM | 08862E109 | 718 | 10,776 | SH | | | SOLE | 14 | 10,776 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 80 | 5,600 | SH | | | SOLE | 14 | 5,600 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 43 | 8,979 | SH | | | SOLE | 13 | 8,979 | 0 | 0 |
| BILL COM HLDGS INC | COM | 090043100 | 365 | 10,686 | SH | | | DFND | 5 | 10,686 | 0 | 0 |
| BIO RAD LABS INC | CL A | 090572207 | 2,895 | 8,258 | SH | | | SOLE | 14 | 8,258 | 0 | 0 |
| BIO RAD LABS INC | CL A | 090572207 | 3,067 | 8,913 | SH | | | SOLE | 13 | 8,913 | 0 | 0 |
| BIODELIVERY SCIENCES INTL IN | COM | 09060J106 | 64 | 17,009 | SH | | | DFND | 13 | 17,009 | 0 | 0 |
| BIODELIVERY SCIENCES INTL IN | COM | 09060J106 | 3 | 2,695 | SH | | | SOLE | 13 | 2,695 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 273 | 3,467 | SH | | | SOLE | 13 | 3,467 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 28,142 | 333,038 | SH | | | SOLE | 14 | 333,038 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | NOTE 0.599% 8/0 | 09061GAH4 | 350 | 334,000 | SH | | | SOLE | 14 | 334,000 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 8,340 | 26,362 | SH | | | DFND | 13 | 26,362 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 3,938 | 12,436 | SH | | | SOLE | 13 | 12,436 | 0 | 0 |

| | | | | | | | | | | |
|----------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| BIOGEN INC | COM | 09062X103 | 27,624 | 87,313 | SH | SOLE | 14 | 87,313 | 0 | 0 |
| BIOTELEMETRY INC | COM | 090672106 | 231 | 5,994 | SH | DFND | 7 | 5,994 | 0 | 0 |
| BIOTELEMETRY INC | COM | 090672106 | 179 | 6,137 | SH | SOLE | 13 | 6,137 | 0 | 0 |
| BIOTELEMETRY INC | COM | 090672106 | 4,454 | 115,657 | SH | SOLE | 14 | 115,657 | 0 | 0 |
| BIO-TECHNE CORP | COM | 09073M104 | 400 | 2,108 | SH | SOLE | 13 | 2,108 | 0 | 0 |
| BIO-TECHNE CORP | COM | 09073M104 | 43,452 | 229,153 | SH | SOLE | 14 | 229,153 | 0 | 0 |
| BJS RESTAURANTS INC | COM | 09180C106 | 1 | 36 | SH | SOLE | 13 | 36 | 0 | 0 |
| BJS RESTAURANTS INC | COM | 09180C106 | 2,006 | 144,442 | SH | SOLE | 14 | 144,442 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 512 | 7,995 | SH | DFND | 13 | 7,995 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 133 | 2,054 | SH | SOLE | 13 | 2,054 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 9,856 | 153,928 | SH | SOLE | 14 | 153,928 | 0 | 0 |
| BLACK KNIGHT INC | COM | 09215C105 | 109 | 1,878 | SH | SOLE | 13 | 1,878 | 0 | 0 |
| BLACK KNIGHT INC | COM | 09215C105 | 1,480 | 25,489 | SH | SOLE | 14 | 25,489 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 116 | 2,095 | SH | SOLE | 14 | 2,095 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 225 | 3,506 | SH | SOLE | 13 | 3,506 | 0 | 0 |
| BLACKBERRY LTD | COM | 09228F103 | 2,273 | 550,397 | SH | SOLE | 14 | 550,397 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 671 | 12,761 | SH | DFND | 5 | 12,761 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 250 | 4,530 | SH | SOLE | 13 | 4,530 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 4,185 | 79,539 | SH | SOLE | 14 | 79,539 | 0 | 0 |
| BLACKROCK INC | COM | 09247X101 | 812 | 1,892 | SH | SOLE | 13 | 1,892 | 0 | 0 |
| BLACKROCK INC | COM | 09247X101 | 13,017 | 29,587 | SH | SOLE | 14 | 29,587 | 0 | 0 |
| BLACKSTONE MTG TR INC | COM CLA | 09257W100 | 311 | 16,700 | SH | DFND | 13 | 16,700 | 0 | 0 |
| BLACKSTONE MTG TR INC | COM CLA | 09257W100 | 254 | 11,763 | SH | SOLE | 13 | 11,763 | 0 | 0 |
| BLACKSTONE MTG TR INC | COM CLA | 09257W100 | 336 | 18,026 | SH | SOLE | 14 | 18,026 | 0 | 0 |
| BLACKROCK TCP CAPITAL CORP | COM | 09259E108 | 72 | 16,352 | SH | SOLE | 13 | 16,352 | 0 | 0 |
| BLACKSTONE GROUP INC | COM CLA | 09260D107 | 995 | 20,692 | SH | SOLE | 13 | 20,692 | 0 | 0 |
| BLACKSTONE GROUP INC | COM CLA | 09260D107 | 1,648 | 36,168 | SH | SOLE | 14 | 36,168 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 580 | 41,204 | SH | DFND | 13 | 41,204 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 11,686 | 830,000 | SH | DFND | 11 | 830,000 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 309 | 20,772 | SH | SOLE | 13 | 20,772 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 2,735 | 194,222 | SH | SOLE | 14 | 194,222 | 0 | 0 |
| BLOOMIN BRANDS INC | COM | 094235108 | 9 | 1,076 | SH | SOLE | 13 | 1,076 | 0 | 0 |
| BLOOMIN BRANDS INC | COM | 094235108 | 2,690 | 376,712 | SH | SOLE | 14 | 376,712 | 0 | 0 |
| BLUCORA INC | COM | 095229100 | 2,475 | 205,395 | SH | SOLE | 14 | 205,395 | 0 | 0 |
| BLUE BIRD CORP | COM | 095306106 | 69 | 6,328 | SH | SOLE | 13 | 6,328 | 0 | 0 |
| BLUE BIRD CORP | COM | 095306106 | 254 | 23,234 | SH | SOLE | 14 | 23,234 | 0 | 0 |
| BLUEBIRD BIO INC | COM | 09609G100 | 1,326 | 28,859 | SH | SOLE | 14 | 28,859 | 0 | 0 |
| BLUEPRINT MEDICINES CORP | COM | 09627Y109 | 3,343 | 57,164 | SH | SOLE | 14 | 57,164 | 0 | 0 |
| BOEING CO | COM | 097023105 | 809 | 5,551 | SH | SOLE | 13 | 5,551 | 0 | 0 |
| BOEING CO | COM | 097023105 | 13,932 | 93,413 | SH | SOLE | 14 | 93,413 | 0 | 0 |
| BOINGO WIRELESS INC | COM | 09739C102 | 46 | 4,750 | SH | SOLE | 13 | 4,750 | 0 | 0 |
| BOINGO WIRELESS INC | COM | 09739C102 | 89 | 8,428 | SH | SOLE | 14 | 8,428 | 0 | 0 |
| BOINGO WIRELESS INC | NOTE 1.000%10/0 | 09739CAB8 | 120 | 135,000 | SH | SOLE | 14 | 135,000 | 0 | 0 |
| BOISE CASCADE CO DEL | COM | 09739D100 | 76 | 3,189 | SH | DFND | 13 | 3,189 | 0 | 0 |
| BOISE CASCADE CO DEL | COM | 09739D100 | 18 | 897 | SH | SOLE | 13 | 897 | 0 | 0 |
| BOISE CASCADE CO DEL | COM | 09739D100 | 949 | 39,888 | SH | SOLE | 14 | 39,888 | 0 | 0 |
| BONANZA CREEK ENERGY INC | COM NEW | 097793400 | 360 | 32,000 | SH | SOLE | 14 | 32,000 | 0 | 0 |
| BOOKING HLDGS INC | COM | 09857L108 | 3,519 | 2,616 | SH | DFND | 13 | 2,616 | 0 | 0 |

| | | | | | | | | | | |
|---------------------------------|----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| BOOKING HLDGS INC | COM | 09857L108 | 2,639 | 2,098 | SH | SOLE | 13 | 2,098 | 0 | 0 |
| BOOKING HLDGS INC | COM | 09857L108 | 20,912 | 15,544 | SH | SOLE | 14 | 15,544 | 0 | 0 |
| BOOT BARN HLDGS INC | COM | 099406100 | 19 | 1,739 | SH | SOLE | 13 | 1,739 | 0 | 0 |
| BOOT BARN HLDGS INC | COM | 099406100 | 308 | 23,798 | SH | SOLE | 14 | 23,798 | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A | 099502106 | 1,187 | 17,290 | SH | DFND | 13 | 17,290 | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A | 099502106 | 727 | 12,324 | SH | SOLE | 13 | 12,324 | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A | 099502106 | 5,145 | 74,959 | SH | SOLE | 14 | 74,959 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 661 | 27,140 | SH | DFND | 13 | 27,140 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 2,216 | 90,949 | SH | DFND | 3 | 90,949 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 573 | 28,137 | SH | SOLE | 13 | 28,137 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 5,573 | 228,675 | SH | SOLE | 14 | 228,675 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 636 | 1,730 | SH | DFND | 13 | 1,730 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 74 | 200 | SH | SOLE | 13 | 200 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 2,630 | 7,154 | SH | SOLE | 14 | 7,154 | 0 | 0 |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 296 | 41,400 | SH | SOLE | 14 | 41,400 | 0 | 0 |
| BOSTON PROPERTIES INC | COM | 101121101 | 1,674 | 18,150 | SH | DFND | 2 | 18,150 | 0 | 0 |
| BOSTON PROPERTIES INC | COM | 101121101 | 574 | 6,106 | SH | SOLE | 13 | 6,106 | 0 | 0 |
| BOSTON PROPERTIES INC | COM | 101121101 | 17,018 | 184,519 | SH | SOLE | 14 | 184,519 | 0 | 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 4,705 | 142,907 | SH | SOLE | 13 | 142,907 | 0 | 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 88,497 | 2,712,139 | SH | SOLE | 14 | 2,712,139 | 0 | 0 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 229 | 5,618 | SH | SOLE | 13 | 5,618 | 0 | 0 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 13,641 | 372,200 | SH | SOLE | 14 | 372,200 | 0 | 0 |
| BOX INC | CL A | 10316T104 | 764 | 54,416 | SH | DFND | 13 | 54,416 | 0 | 0 |
| BOX INC | CL A | 10316T104 | 138 | 9,999 | SH | SOLE | 13 | 9,999 | 0 | 0 |
| BOX INC | CL A | 10316T104 | 3,747 | 266,866 | SH | SOLE | 14 | 266,866 | 0 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 453 | 31,391 | SH | DFND | 7 | 31,391 | 0 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 507 | 34,167 | SH | SOLE | 13 | 34,167 | 0 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 3,035 | 210,439 | SH | SOLE | 14 | 210,439 | 0 | 0 |
| BRADY CORP | CL A | 104674106 | 1,293 | 28,661 | SH | DFND | 13 | 28,661 | 0 | 0 |
| BRADY CORP | CL A | 104674106 | 268 | 5,937 | SH | SOLE | 14 | 5,937 | 0 | 0 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 209 | 19,906 | SH | DFND | 7 | 19,906 | 0 | 0 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 263 | 24,981 | SH | DFND | 13 | 24,981 | 0 | 0 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 426 | 46,179 | SH | SOLE | 13 | 46,179 | 0 | 0 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 1,103 | 104,891 | SH | SOLE | 14 | 104,891 | 0 | 0 |
| BRF SA | SPONSORED ADR | 10552T107 | 1,693 | 583,874 | SH | SOLE | 14 | 583,874 | 0 | 0 |
| BRIDGE BANCORP INC | COM | 108035106 | 147 | 6,954 | SH | DFND | 13 | 6,954 | 0 | 0 |
| BRIDGE BANCORP INC | COM | 108035106 | 220 | 10,411 | SH | SOLE | 14 | 10,411 | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM | 109194100 | 357 | 3,500 | SH | DFND | 13 | 3,500 | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM | 109194100 | 2,918 | 28,298 | SH | SOLE | 13 | 28,298 | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM | 109194100 | 4,197 | 41,148 | SH | SOLE | 14 | 41,148 | 0 | 0 |
| BRIGHTHOUSE FINL INC | COM | 10922N103 | 3 | 131 | SH | SOLE | 13 | 131 | 0 | 0 |
| BRIGHTHOUSE FINL INC | COM | 10922N103 | 2,256 | 93,346 | SH | SOLE | 14 | 93,346 | 0 | 0 |
| BRIGHTSPHERE INVT GROUP INC | COM | 10948W103 | 20 | 6,394 | SH | SOLE | 13 | 6,394 | 0 | 0 |
| BRIGHTSPHERE INVT GROUP INC | COM | 10948W103 | 1,047 | 163,919 | SH | SOLE | 14 | 163,919 | 0 | 0 |

| | | | | | | | | | | |
|------------------------------|----------------|-----------|--------|---------|----|------|----|---------|---|---|
| BRINKS CO | COM | 109696104 | 228 | 4,387 | SH | SOLE | 13 | 4,387 | 0 | 0 |
| BRINKS CO | COM | 109696104 | 4,097 | 78,707 | SH | SOLE | 14 | 78,707 | 0 | 0 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 9,706 | 174,131 | SH | DFND | 13 | 174,131 | 0 | 0 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 4,443 | 78,889 | SH | SOLE | 13 | 78,889 | 0 | 0 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 24,586 | 441,086 | SH | SOLE | 14 | 441,086 | 0 | 0 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 72 | 2,101 | SH | DFND | 17 | 2,101 | 0 | 0 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 451 | 13,185 | SH | SOLE | 14 | 13,185 | 0 | 0 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 5,104 | 149,026 | SH | SOLE | 13 | 149,026 | 0 | 0 |
| BRIXMOR PPTY GROUP INC | COM | 11120U105 | 594 | 62,540 | SH | DFND | 2 | 62,540 | 0 | 0 |
| BRIXMOR PPTY GROUP INC | COM | 11120U105 | 154 | 21,477 | SH | SOLE | 13 | 21,477 | 0 | 0 |
| BRIXMOR PPTY GROUP INC | COM | 11120U105 | 6,164 | 648,859 | SH | SOLE | 14 | 648,859 | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 67 | 704 | SH | SOLE | 13 | 704 | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 4,118 | 43,427 | SH | SOLE | 14 | 43,427 | 0 | 0 |
| BROADCOM INC | COM | 11135F101 | 695 | 2,976 | SH | SOLE | 13 | 2,976 | 0 | 0 |
| BROADCOM INC | COM | 11135F101 | 21,736 | 91,675 | SH | SOLE | 14 | 91,675 | 0 | 0 |
| BROADWIND ENERGY INC | COM NEW | 11161T207 | 82 | 58,312 | SH | SOLE | 14 | 58,312 | 0 | 0 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 231 | 5,220 | SH | SOLE | 13 | 5,220 | 0 | 0 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 709 | 16,025 | SH | SOLE | 14 | 16,025 | 0 | 0 |
| BROOKFIELD PPTY REIT INC | CL A | 11282X103 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| BROOKFIELD PPTY REIT INC | CL A | 11282X103 | 93 | 12,404 | SH | SOLE | 13 | 12,404 | 0 | 0 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 348 | 30,855 | SH | SOLE | 14 | 30,855 | 0 | 0 |
| BROOKS AUTOMATION INC NEW | COM | 114340102 | 0 | 0 | SH | SOLE | 13 | 0 | 0 | 0 |
| BROOKS AUTOMATION INC NEW | COM | 114340102 | 369 | 12,096 | SH | SOLE | 14 | 12,096 | 0 | 0 |
| BROWN & BROWN INC | COM | 115236101 | 7 | 206 | SH | SOLE | 13 | 206 | 0 | 0 |
| BROWN & BROWN INC | COM | 115236101 | 3,859 | 106,534 | SH | SOLE | 14 | 106,534 | 0 | 0 |
| BROWN FORMAN CORP | CL B | 115637209 | 98 | 1,765 | SH | SOLE | 13 | 1,765 | 0 | 0 |
| BROWN FORMAN CORP | CL B | 115637209 | 4,693 | 84,537 | SH | SOLE | 14 | 84,537 | 0 | 0 |
| BRUKER CORP | COM | 116794108 | 735 | 20,499 | SH | DFND | 13 | 20,499 | 0 | 0 |
| BRUKER CORP | COM | 116794108 | 1,054 | 29,382 | SH | DFND | 7 | 29,382 | 0 | 0 |
| BRUKER CORP | COM | 116794108 | 1,474 | 41,639 | SH | SOLE | 13 | 41,639 | 0 | 0 |
| BRUKER CORP | COM | 116794108 | 3,025 | 84,355 | SH | SOLE | 14 | 84,355 | 0 | 0 |
| BRUNSWICK CORP | COM | 117043109 | 229 | 6,610 | SH | SOLE | 13 | 6,610 | 0 | 0 |
| BRUNSWICK CORP | COM | 117043109 | 2,626 | 74,240 | SH | SOLE | 14 | 74,240 | 0 | 0 |
| BRYN MAWR BK CORP | COM | 117665109 | 87 | 3,070 | SH | DFND | 13 | 3,070 | 0 | 0 |
| BRYN MAWR BK CORP | COM | 117665109 | 1 | 103 | SH | SOLE | 13 | 103 | 0 | 0 |
| BRYN MAWR BK CORP | COM | 117665109 | 162 | 5,700 | SH | SOLE | 14 | 5,700 | 0 | 0 |
| BUCKLE INC | COM | 118440106 | 92 | 6,697 | SH | DFND | 13 | 6,697 | 0 | 0 |
| BUCKLE INC | COM | 118440106 | 160 | 11,701 | SH | DFND | 5 | 11,701 | 0 | 0 |
| BUCKLE INC | COM | 118440106 | 340 | 24,800 | SH | SOLE | 14 | 24,800 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 40 | 3,236 | SH | DFND | 13 | 3,236 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 167 | 13,500 | SH | SOLE | 13 | 13,500 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 2,074 | 169,613 | SH | SOLE | 14 | 169,613 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 1,309 | 8,258 | SH | DFND | 7 | 8,258 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 3,214 | 20,370 | SH | SOLE | 13 | 20,370 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 6,510 | 41,084 | SH | SOLE | 14 | 41,084 | 0 | 0 |

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|----------------------------|--------------|-----------|---------|---------|----|------|----|---------|---|---|
| BYLINE BANCORP INC | COM | 124411109 | 2,108 | 203,310 | SH | SOLE | 14 | 203,310 | 0 | 0 |
| CAI INTERNATIONAL INC | COM | 12477X106 | 2,552 | 180,491 | SH | SOLE | 14 | 180,491 | 0 | 0 |
| CBOE GLOBAL MARKETS INC | COM | 12503M108 | 5,023 | 56,447 | SH | SOLE | 13 | 56,447 | 0 | 0 |
| CBRE GROUP INC | CL A | 12504L109 | 126 | 3,349 | SH | DFND | 13 | 3,349 | 0 | 0 |
| CBRE GROUP INC | CL A | 12504L109 | 275 | 7,283 | SH | SOLE | 14 | 7,283 | 0 | 0 |
| CBRE GROUP INC | CL A | 12504L109 | 697 | 18,310 | SH | SOLE | 13 | 18,310 | 0 | 0 |
| CDK GLOBAL INC | COM | 12508E101 | 1,298 | 37,433 | SH | SOLE | 13 | 37,433 | 0 | 0 |
| CECO ENVIRONMENTAL CORP | COM | 125141101 | 321 | 68,673 | SH | SOLE | 14 | 68,673 | 0 | 0 |
| CDW CORP | COM | 12514G108 | 41 | 435 | SH | DFND | 13 | 435 | 0 | 0 |
| CDW CORP | COM | 12514G108 | 688 | 7,374 | SH | SOLE | 13 | 7,374 | 0 | 0 |
| CDW CORP | COM | 12514G108 | 8,265 | 88,611 | SH | SOLE | 14 | 88,611 | 0 | 0 |
| CF INDS HLDGS INC | COM | 125269100 | 34 | 1,268 | SH | SOLE | 13 | 1,268 | 0 | 0 |
| CF INDS HLDGS INC | COM | 125269100 | 9,790 | 359,925 | SH | SOLE | 14 | 359,925 | 0 | 0 |
| CGI INC | CL A SUB VTG | 12532H104 | 630 | 11,571 | SH | SOLE | 14 | 11,571 | 0 | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 1,131 | 17,078 | SH | DFND | 13 | 17,078 | 0 | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 862 | 13,176 | SH | SOLE | 13 | 13,176 | 0 | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 978 | 14,778 | SH | SOLE | 14 | 14,778 | 0 | 0 |
| CIGNA CORP NEW | COM | 125523100 | 1,177 | 6,666 | SH | SOLE | 13 | 6,666 | 0 | 0 |
| CIGNA CORP NEW | COM | 125523100 | 27,004 | 152,409 | SH | SOLE | 14 | 152,409 | 0 | 0 |
| CIT GROUP INC | COM NEW | 125581801 | 624 | 36,176 | SH | DFND | 13 | 36,176 | 0 | 0 |
| CIT GROUP INC | COM NEW | 125581801 | 23 | 1,320 | SH | SOLE | 13 | 1,320 | 0 | 0 |
| CME GROUP INC | COM | 12572Q105 | 11,093 | 63,951 | SH | SOLE | 13 | 63,951 | 0 | 0 |
| CME GROUP INC | COM | 12572Q105 | 11,797 | 68,229 | SH | SOLE | 14 | 68,229 | 0 | 0 |
| CMS ENERGY CORP | COM | 125896100 | 1,087 | 17,434 | SH | SOLE | 13 | 17,434 | 0 | 0 |
| CMS ENERGY CORP | COM | 125896100 | 10,778 | 183,452 | SH | SOLE | 14 | 183,452 | 0 | 0 |
| D R HORTON INC | COM | 23331A109 | 417 | 13,257 | SH | SOLE | 13 | 13,257 | 0 | 0 |
| DHI GROUP INC | COM | 23331S100 | 108 | 49,960 | SH | SOLE | 14 | 49,960 | 0 | 0 |
| DTE ENERGY CO | COM | 233331107 | 987 | 10,389 | SH | DFND | 13 | 10,389 | 0 | 0 |
| DTE ENERGY CO | COM | 233331107 | 2,796 | 29,663 | SH | SOLE | 13 | 29,663 | 0 | 0 |
| DTE ENERGY CO | COM | 233331107 | 6,562 | 69,097 | SH | SOLE | 14 | 69,097 | 0 | 0 |
| DXP ENTERPRISES INC NEW | COM NEW | 233377407 | 366 | 29,891 | SH | SOLE | 14 | 29,891 | 0 | 0 |
| DXC TECHNOLOGY CO | COM | 23355L106 | 234 | 17,935 | SH | SOLE | 14 | 17,935 | 0 | 0 |
| DXC TECHNOLOGY CO | COM | 23355L106 | 142 | 19,405 | SH | SOLE | 13 | 19,405 | 0 | 0 |
| DANA INCORPORATED | COM | 235825205 | 1 | 189 | SH | SOLE | 13 | 189 | 0 | 0 |
| DANA INCORPORATED | COM | 235825205 | 2,411 | 308,661 | SH | SOLE | 14 | 308,661 | 0 | 0 |
| DANAHER CORPORATION | COM | 235851102 | 3,169 | 22,848 | SH | SOLE | 13 | 22,848 | 0 | 0 |
| DANAHER CORPORATION | COM | 235851102 | 100,756 | 727,952 | SH | SOLE | 14 | 727,952 | 0 | 0 |
| DANAHER CORPORATION | DBC V 1/2 | 235851AF9 | 675 | 128,000 | SH | SOLE | 14 | 128,000 | 0 | 0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 834 | 15,305 | SH | DFND | 13 | 15,305 | 0 | 0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 426 | 9,047 | SH | SOLE | 13 | 9,047 | 0 | 0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 1,173 | 21,538 | SH | SOLE | 14 | 21,538 | 0 | 0 |
| DARLING INGREDIENTS INC | COM | 237266101 | 387 | 20,405 | SH | SOLE | 13 | 20,405 | 0 | 0 |
| DARLING INGREDIENTS INC | COM | 237266101 | 920 | 48,002 | SH | SOLE | 14 | 48,002 | 0 | 0 |
| DATADOG INC | CL A COM | 23804L103 | 2,046 | 56,870 | SH | SOLE | 14 | 56,870 | 0 | 0 |
| DAVITA INC | COM | 23918K108 | 1,731 | 22,759 | SH | DFND | 13 | 22,759 | 0 | 0 |
| DAVITA INC | COM | 23918K108 | 223 | 2,903 | SH | SOLE | 13 | 2,903 | 0 | 0 |
| DAVITA INC | COM | 23918K108 | 1,147 | 15,079 | SH | SOLE | 14 | 15,079 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| DECIPHERA PHARMACEUTICALS IN | COM | 24344T101 | 306 | 7,421 | SH | DFND | 7 | 7,421 | 0 | 0 |
| DECIPHERA PHARMACEUTICALS IN | COM | 24344T101 | 146 | 5,246 | SH | SOLE | 13 | 5,246 | 0 | 0 |
| DECIPHERA PHARMACEUTICALS IN | COM | 24344T101 | 756 | 18,370 | SH | SOLE | 14 | 18,370 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 478 | 3,570 | SH | DFND | 5 | 3,570 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 2,293 | 17,109 | SH | DFND | 13 | 17,109 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 140 | 1,001 | SH | SOLE | 13 | 1,001 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 6,558 | 48,937 | SH | SOLE | 14 | 48,937 | 0 | 0 |
| DEERE & CO | COM | 244199105 | 318 | 2,308 | SH | SOLE | 13 | 2,308 | 0 | 0 |
| DEERE & CO | COM | 244199105 | 5,671 | 41,049 | SH | SOLE | 14 | 41,049 | 0 | 0 |
| DELEK US HLDGS INC NEW | COM | 24665A103 | 199 | 12,654 | SH | DFND | 13 | 12,654 | 0 | 0 |
| DELEK US HLDGS INC NEW | COM | 24665A103 | 0 | 144 | SH | SOLE | 13 | 144 | 0 | 0 |
| DELEK US HLDGS INC NEW | COM | 24665A103 | 1,622 | 102,907 | SH | SOLE | 14 | 102,907 | 0 | 0 |
| DELL TECHNOLOGIES INC | CL C | 24703L202 | 121 | 4,126 | SH | SOLE | 13 | 4,126 | 0 | 0 |
| DELL TECHNOLOGIES INC | CL C | 24703L202 | 5,710 | 144,373 | SH | SOLE | 14 | 144,373 | 0 | 0 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 1,051 | 37,760 | SH | SOLE | 13 | 37,760 | 0 | 0 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 5,538 | 194,127 | SH | SOLE | 14 | 194,127 | 0 | 0 |
| DELUXE CORP | COM | 248019101 | 361 | 13,939 | SH | DFND | 13 | 13,939 | 0 | 0 |
| DELUXE CORP | COM | 248019101 | 4,627 | 178,437 | SH | SOLE | 14 | 178,437 | 0 | 0 |
| DENTSPLY SIRONA INC | COM | 24906P109 | 205 | 5,284 | SH | DFND | 13 | 5,284 | 0 | 0 |
| DENTSPLY SIRONA INC | COM | 24906P109 | 150 | 3,628 | SH | SOLE | 13 | 3,628 | 0 | 0 |
| DENTSPLY SIRONA INC | COM | 24906P109 | 7,973 | 205,326 | SH | SOLE | 14 | 205,326 | 0 | 0 |
| DESCARTES SYS GROUP INC | COM | 249906108 | 248 | 6,898 | SH | SOLE | 13 | 6,898 | 0 | 0 |
| DESIGNER BRANDS INC | CL A | 250565108 | 108 | 21,767 | SH | DFND | 7 | 21,767 | 0 | 0 |
| DESIGNER BRANDS INC | CL A | 250565108 | 48 | 18,017 | SH | SOLE | 13 | 18,017 | 0 | 0 |
| DESIGNER BRANDS INC | CL A | 250565108 | 1,548 | 310,853 | SH | SOLE | 14 | 310,853 | 0 | 0 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 26 | 3,794 | SH | SOLE | 14 | 3,794 | 0 | 0 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 199 | 46,433 | SH | SOLE | 13 | 46,433 | 0 | 0 |
| DEXCOM INC | COM | 252131107 | 1,305 | 4,805 | SH | SOLE | 13 | 4,805 | 0 | 0 |
| DEXCOM INC | COM | 252131107 | 25,181 | 93,517 | SH | SOLE | 14 | 93,517 | 0 | 0 |
| DEXCOM INC | NOTE 0.750%12/0 | 252131AH0 | 262 | 150,000 | SH | SOLE | 14 | 150,000 | 0 | 0 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 2,475 | 19,468 | SH | SOLE | 14 | 19,468 | 0 | 0 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 3,715 | 28,685 | SH | SOLE | 13 | 28,685 | 0 | 0 |
| DIAMOND EAGLE ACQUISITION CO | COM CL A | 25258L109 | 1,340 | 108,559 | SH | SOLE | 14 | 108,559 | 0 | 0 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 241 | 47,350 | SH | DFND | 2 | 47,350 | 0 | 0 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 18 | 10,225 | SH | SOLE | 13 | 10,225 | 0 | 0 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 1,235 | 243,015 | SH | SOLE | 14 | 243,015 | 0 | 0 |
| DIAMONDBACK ENERGY INC | COM | 25278X109 | 63 | 2,729 | SH | SOLE | 13 | 2,729 | 0 | 0 |
| DIAMONDBACK ENERGY INC | COM | 25278X109 | 1,741 | 66,453 | SH | SOLE | 14 | 66,453 | 0 | 0 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 315 | 14,811 | SH | DFND | 13 | 14,811 | 0 | 0 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 831 | 45,992 | SH | SOLE | 13 | 45,992 | 0 | 0 |
| DIEBOLD NXDF INC | COM | 253651103 | 35 | 10,583 | SH | SOLE | 13 | 10,583 | 0 | 0 |
| DIGIMARC CORP NEW | COM | 25381B101 | 210 | 16,121 | SH | SOLE | 14 | 16,121 | 0 | 0 |
| DIGITAL RLTY TR INC | COM | 253868103 | 2,285 | 16,450 | SH | DFND | 2 | 16,450 | 0 | 0 |
| DIGITAL RLTY TR INC | COM | 253868103 | 950 | 6,808 | SH | SOLE | 13 | 6,808 | 0 | 0 |
| DIGITAL RLTY TR INC | COM | 253868103 | 55,386 | 398,721 | SH | SOLE | 14 | 398,721 | 0 | 0 |

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|---------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| DIME CMNTY BANCSHARES | COM | 253922108 | 309 | 22,556 | SH | SOLE | 14 | 22,556 | 0 | 0 |
| DIGITAL TURBINE INC | COM NEW | 25400W102 | 68 | 15,762 | SH | DFND | 13 | 15,762 | 0 | 0 |
| DILLARDS INC | CL A | 254067101 | 67 | 1,800 | SH | SOLE | 14 | 1,800 | 0 | 0 |
| DILLARDS INC | CL A | 254067101 | 190 | 8,592 | SH | SOLE | 13 | 8,592 | 0 | 0 |
| DINE BRANDS GLOBAL INC | COM | 254423106 | 122 | 4,258 | SH | DFND | 7 | 4,258 | 0 | 0 |
| DINE BRANDS GLOBAL INC | COM | 254423106 | 30 | 2,433 | SH | SOLE | 13 | 2,433 | 0 | 0 |
| DINE BRANDS GLOBAL INC | COM | 254423106 | 2,141 | 74,646 | SH | SOLE | 14 | 74,646 | 0 | 0 |
| DIODES INC | COM | 254543101 | 0 | 43 | SH | SOLE | 13 | 43 | 0 | 0 |
| DIODES INC | COM | 254543101 | 1,311 | 32,252 | SH | SOLE | 14 | 32,252 | 0 | 0 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 2,929 | 30,323 | SH | DFND | 3 | 30,323 | 0 | 0 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 6,623 | 68,661 | SH | SOLE | 13 | 68,661 | 0 | 0 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 13,199 | 136,636 | SH | SOLE | 14 | 136,636 | 0 | 0 |
| DISCOVER FINL SVCS | COM | 254709108 | 1,222 | 33,464 | SH | SOLE | 13 | 33,464 | 0 | 0 |
| DISCOVER FINL SVCS | COM | 254709108 | 1,307 | 36,630 | SH | SOLE | 14 | 36,630 | 0 | 0 |
| DISCOVERY INC | COM SER C | 25470F302 | 3 | 155 | SH | SOLE | 14 | 155 | 0 | 0 |
| DISCOVERY INC | COM SER C | 25470F302 | 446 | 33,672 | SH | SOLE | 13 | 33,672 | 0 | 0 |
| DISH NETWORK CORPORATION | CL A | 25470M109 | 457 | 22,883 | SH | DFND | 13 | 22,883 | 0 | 0 |
| DISH NETWORK CORPORATION | CL A | 25470M109 | 105 | 5,568 | SH | SOLE | 13 | 5,568 | 0 | 0 |
| DISH NETWORK CORPORATION | CL A | 25470M109 | 4,038 | 202,008 | SH | SOLE | 14 | 202,008 | 0 | 0 |
| DISH NETWORK CORPORATION | NOTE 3.375% 8/1 | 25470MAB5 | 357 | 440,000 | SH | SOLE | 14 | 440,000 | 0 | 0 |
| DIVERSIFIED HEALTHCARE TR | COM SH BEN INT | 25525P107 | 448 | 123,330 | SH | DFND | 2 | 123,330 | 0 | 0 |
| DIVERSIFIED HEALTHCARE TR | COM SH BEN INT | 25525P107 | 31 | 8,480 | SH | SOLE | 14 | 8,480 | 0 | 0 |
| DIVERSIFIED HEALTHCARE TR | COM SH BEN INT | 25525P107 | 114 | 64,759 | SH | SOLE | 13 | 64,759 | 0 | 0 |
| DR REDDYS LABS LTD | ADR | 256135203 | 5,300 | 131,405 | SH | SOLE | 14 | 131,405 | 0 | 0 |
| DOCUSIGN INC | COM | 256163106 | 787 | 8,522 | SH | DFND | 7 | 8,522 | 0 | 0 |
| DOCUSIGN INC | COM | 256163106 | 1,035 | 10,990 | SH | SOLE | 13 | 10,990 | 0 | 0 |
| DOCUSIGN INC | COM | 256163106 | 5,764 | 62,382 | SH | SOLE | 14 | 62,382 | 0 | 0 |
| DOLBY LABORATORIES INC | COM CL A | 25659T107 | 1,243 | 22,926 | SH | DFND | 13 | 22,926 | 0 | 0 |
| DOLBY LABORATORIES INC | COM CL A | 25659T107 | 827 | 15,642 | SH | SOLE | 13 | 15,642 | 0 | 0 |
| DOLBY LABORATORIES INC | COM CL A | 25659T107 | 938 | 17,305 | SH | SOLE | 14 | 17,305 | 0 | 0 |
| DOLLAR GEN CORP NEW | COM | 256677105 | 6,592 | 43,757 | SH | SOLE | 13 | 43,757 | 0 | 0 |
| DOLLAR GEN CORP NEW | COM | 256677105 | 9,241 | 61,195 | SH | SOLE | 14 | 61,195 | 0 | 0 |
| DOLLAR TREE INC | COM | 256746108 | 225 | 2,963 | SH | SOLE | 13 | 2,963 | 0 | 0 |
| DOLLAR TREE INC | COM | 256746108 | 11,281 | 153,548 | SH | SOLE | 14 | 153,548 | 0 | 0 |
| DOMINION ENERGY INC | COM | 25746U109 | 3,744 | 50,899 | SH | SOLE | 13 | 50,899 | 0 | 0 |
| DOMINION ENERGY INC | COM | 25746U109 | 8,544 | 118,349 | SH | SOLE | 14 | 118,349 | 0 | 0 |
| DOMINOS PIZZA INC | COM | 25754A201 | 763 | 2,353 | SH | DFND | 13 | 2,353 | 0 | 0 |
| DOMINOS PIZZA INC | COM | 25754A201 | 3,406 | 10,161 | SH | SOLE | 13 | 10,161 | 0 | 0 |
| DOMINOS PIZZA INC | COM | 25754A201 | 6,938 | 21,410 | SH | SOLE | 14 | 21,410 | 0 | 0 |
| DOMTAR CORP | COM NEW | 257559203 | 139 | 6,434 | SH | DFND | 13 | 6,434 | 0 | 0 |
| DOMTAR CORP | COM NEW | 257559203 | 22 | 1,155 | SH | SOLE | 13 | 1,155 | 0 | 0 |
| DOMTAR CORP | COM NEW | 257559203 | 1,005 | 46,450 | SH | SOLE | 14 | 46,450 | 0 | 0 |
| DONALDSON INC | COM | 257651109 | 241 | 5,461 | SH | SOLE | 13 | 5,461 | 0 | 0 |
| DONALDSON INC | COM | 257651109 | 1,566 | 40,547 | SH | SOLE | 14 | 40,547 | 0 | 0 |
| DONNELLEY R R & SONS CO | COM | 257867200 | 0 | 3 | SH | SOLE | 13 | 3 | 0 | 0 |
| DONNELLEY R R & SONS CO | COM | 257867200 | 329 | 343,480 | SH | SOLE | 14 | 343,480 | 0 | 0 |

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|------------------------------|---------|-----------|--------|-----------|----|------|----|-----------|---|---|
| DONNELLEY FINL SOLUTIONS INC | COM | 25787G100 | 0 | 4 | SH | SOLE | 13 | 4 | 0 | 0 |
| DONNELLEY FINL SOLUTIONS INC | COM | 25787G100 | 673 | 127,706 | SH | SOLE | 14 | 127,706 | 0 | 0 |
| DORMAN PRODUCTS INC | COM | 258278100 | 280 | 5,071 | SH | DFND | 7 | 5,071 | 0 | 0 |
| DORMAN PRODUCTS INC | COM | 258278100 | 518 | 9,407 | SH | SOLE | 13 | 9,407 | 0 | 0 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 1,316 | 43,130 | SH | DFND | 2 | 43,130 | 0 | 0 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 405 | 12,807 | SH | SOLE | 13 | 12,807 | 0 | 0 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 15,449 | 506,370 | SH | SOLE | 14 | 506,370 | 0 | 0 |
| DOVER CORP | COM | 260003108 | 48 | 512 | SH | SOLE | 13 | 512 | 0 | 0 |
| DOVER CORP | COM | 260003108 | 445 | 5,301 | SH | SOLE | 14 | 5,301 | 0 | 0 |
| DOW INC | COM | 260557103 | 1,722 | 54,905 | SH | SOLE | 13 | 54,905 | 0 | 0 |
| DOW INC | COM | 260557103 | 1,679 | 57,406 | SH | SOLE | 14 | 57,406 | 0 | 0 |
| DRIL QUIP INC | COM | 262037104 | 45 | 1,629 | SH | SOLE | 13 | 1,629 | 0 | 0 |
| DRIL QUIP INC | COM | 262037104 | 1,132 | 37,100 | SH | SOLE | 14 | 37,100 | 0 | 0 |
| DROPBOX INC | CL A | 26210C104 | 785 | 43,343 | SH | DFND | 13 | 43,343 | 0 | 0 |
| DROPBOX INC | CL A | 26210C104 | 1 | 51 | SH | SOLE | 13 | 51 | 0 | 0 |
| DROPBOX INC | CL A | 26210C104 | 1,088 | 60,110 | SH | SOLE | 14 | 60,110 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 88 | 2,717 | SH | DFND | 2 | 2,717 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 575 | 17,759 | SH | DFND | 13 | 17,759 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 41 | 1,252 | SH | SOLE | 13 | 1,252 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 40,363 | 1,246,544 | SH | SOLE | 14 | 1,246,544 | 0 | 0 |
| DUKE ENERGY CORP NEW | COM NEW | 26441C204 | 894 | 11,051 | SH | DFND | 13 | 11,051 | 0 | 0 |
| DUKE ENERGY CORP NEW | COM NEW | 26441C204 | 4,780 | 59,069 | SH | SOLE | 13 | 59,069 | 0 | 0 |
| DUKE ENERGY CORP NEW | COM NEW | 26441C204 | 10,231 | 126,499 | SH | SOLE | 14 | 126,499 | 0 | 0 |
| HACKETT GROUP INC | COM | 404609109 | 50 | 3,891 | SH | DFND | 13 | 3,891 | 0 | 0 |
| HACKETT GROUP INC | COM | 404609109 | 91 | 6,627 | SH | SOLE | 13 | 6,627 | 0 | 0 |
| HAEMONETICS CORP | COM | 405024100 | 1,039 | 10,428 | SH | DFND | 13 | 10,428 | 0 | 0 |
| HAEMONETICS CORP | COM | 405024100 | 147 | 1,405 | SH | SOLE | 13 | 1,405 | 0 | 0 |
| HAEMONETICS CORP | COM | 405024100 | 18,288 | 183,502 | SH | SOLE | 14 | 183,502 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 409 | 14,852 | SH | SOLE | 13 | 14,852 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 1,310 | 50,424 | SH | SOLE | 14 | 50,424 | 0 | 0 |
| HALLIBURTON CO | COM | 406216101 | 28 | 4,100 | SH | SOLE | 13 | 4,100 | 0 | 0 |
| HALLIBURTON CO | COM | 406216101 | 3,789 | 553,134 | SH | SOLE | 14 | 553,134 | 0 | 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 28 | 3,028 | SH | SOLE | 13 | 3,028 | 0 | 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 8,931 | 496,438 | SH | SOLE | 14 | 496,438 | 0 | 0 |
| HAMILTON LANE INC | CL A | 407497106 | 120 | 2,171 | SH | SOLE | 13 | 2,171 | 0 | 0 |
| HAMILTON LANE INC | CL A | 407497106 | 3,543 | 64,056 | SH | SOLE | 14 | 64,056 | 0 | 0 |
| HANCOCK WHITNEY CORPORATION | COM | 410120109 | 3 | 139 | SH | SOLE | 13 | 139 | 0 | 0 |
| HANCOCK WHITNEY CORPORATION | COM | 410120109 | 784 | 40,173 | SH | SOLE | 14 | 40,173 | 0 | 0 |
| HANESBRANDS INC | COM | 410345102 | 323 | 41,092 | SH | SOLE | 13 | 41,092 | 0 | 0 |
| HANESBRANDS INC | COM | 410345102 | 408 | 51,846 | SH | SOLE | 14 | 51,846 | 0 | 0 |
| HANGER INC | COM NEW | 41043F208 | 268 | 17,200 | SH | SOLE | 14 | 17,200 | 0 | 0 |
| HANMI FINL CORP | COM NEW | 410495204 | 280 | 25,800 | SH | SOLE | 14 | 25,800 | 0 | 0 |
| HANNON ARMSTRONG SUST INFR C | COM | 41068X100 | 415 | 20,354 | SH | DFND | 5 | 20,354 | 0 | 0 |
| HANNON ARMSTRONG SUST INFR C | COM | 41068X100 | 2,892 | 141,685 | SH | SOLE | 14 | 141,685 | 0 | 0 |

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|---------------------------------|---------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| HANOVER INS GROUP INC | COM | 410867105 | 468 | 5,172 | SH | DFND | 13 | 5,172 | 0 | 0 |
| HANOVER INS GROUP INC | COM | 410867105 | 1,299 | 14,105 | SH | SOLE | 13 | 14,105 | 0 | 0 |
| HANOVER INS GROUP INC | COM | 410867105 | 6,215 | 68,616 | SH | SOLE | 14 | 68,616 | 0 | 0 |
| HARBORONE BANCORP INC NEW | COM NEW | 41165Y100 | 110 | 18,439 | SH | SOLE | 13 | 18,439 | 0 | 0 |
| HARLEY DAVIDSON INC | COM | 412822108 | 466 | 30,136 | SH | SOLE | 13 | 30,136 | 0 | 0 |
| HARLEY DAVIDSON INC | COM | 412822108 | 964 | 50,900 | SH | SOLE | 14 | 50,900 | 0 | 0 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 954 | 437,564 | SH | SOLE | 14 | 437,564 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 75 | 15,907 | SH | SOLE | 13 | 15,907 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 4,225 | 606,172 | SH | SOLE | 14 | 606,172 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 963 | 27,323 | SH | DFND | 13 | 27,323 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 848 | 24,073 | SH | SOLE | 14 | 24,073 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1,297 | 36,330 | SH | SOLE | 13 | 36,330 | 0 | 0 |
| HASBRO INC | COM | 418056107 | 1,150 | 15,483 | SH | SOLE | 13 | 15,483 | 0 | 0 |
| HASBRO INC | COM | 418056107 | 1,133 | 15,829 | SH | SOLE | 14 | 15,829 | 0 | 0 |
| HAVERTY FURNITURE INC | COM | 419596101 | 28 | 2,383 | SH | DFND | 13 | 2,383 | 0 | 0 |
| HAVERTY FURNITURE INC | COM | 419596101 | 197 | 16,608 | SH | SOLE | 14 | 16,608 | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 269 | 6,241 | SH | DFND | 7 | 6,241 | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 590 | 13,706 | SH | DFND | 13 | 13,706 | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 3,659 | 87,055 | SH | SOLE | 13 | 87,055 | 0 | 0 |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 1 | 95 | SH | SOLE | 13 | 95 | 0 | 0 |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 155 | 14,865 | SH | SOLE | 14 | 14,865 | 0 | 0 |
| HEALTHCARE SVCS GROUP INC | COM | 421906108 | 0 | 4 | SH | SOLE | 13 | 4 | 0 | 0 |
| HEALTHCARE SVCS GROUP INC | COM | 421906108 | 2,031 | 84,954 | SH | SOLE | 14 | 84,954 | 0 | 0 |
| HEALTHCARE RLTY TR | COM | 421946104 | 301 | 10,770 | SH | DFND | 2 | 10,770 | 0 | 0 |
| HEALTHCARE RLTY TR | COM | 421946104 | 7 | 670 | SH | SOLE | 13 | 670 | 0 | 0 |
| HEALTHCARE RLTY TR | COM | 421946104 | 2,212 | 79,211 | SH | SOLE | 14 | 79,211 | 0 | 0 |
| HEADHUNTER GROUP PLC | SPONSORED ADS | 42207L106 | 375 | 23,500 | SH | SOLE | 14 | 23,500 | 0 | 0 |
| HEALTHCARE TR AMER INC | CL A NEW | 42225P501 | 199 | 8,214 | SH | DFND | 13 | 8,214 | 0 | 0 |
| HEALTHCARE TR AMER INC | CL A NEW | 42225P501 | 258 | 10,620 | SH | DFND | 2 | 10,620 | 0 | 0 |
| HEALTHCARE TR AMER INC | CL A NEW | 42225P501 | 11 | 827 | SH | SOLE | 13 | 827 | 0 | 0 |
| HEALTHCARE TR AMER INC | CL A NEW | 42225P501 | 21,953 | 904,176 | SH | SOLE | 14 | 904,176 | 0 | 0 |
| HEALTH EQUITY INC | COM | 42226A107 | 390 | 7,369 | SH | SOLE | 13 | 7,369 | 0 | 0 |
| HEALTH EQUITY INC | COM | 42226A107 | 26,039 | 514,703 | SH | SOLE | 14 | 514,703 | 0 | 0 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 3,482 | 187,480 | SH | SOLE | 14 | 187,480 | 0 | 0 |
| HEARTLAND FINL USA INC | COM | 42234Q102 | 211 | 7,000 | SH | SOLE | 14 | 7,000 | 0 | 0 |
| HEALTHPEAK PROPERTIES INC | COM | 42250P103 | 3,858 | 161,770 | SH | DFND | 2 | 161,770 | 0 | 0 |
| HEALTHPEAK PROPERTIES INC | COM | 42250P103 | 5,545 | 232,148 | SH | SOLE | 13 | 232,148 | 0 | 0 |
| HEALTHPEAK PROPERTIES INC | COM | 42250P103 | 30,719 | 1,288,025 | SH | SOLE | 14 | 1,288,025 | 0 | 0 |
| HEICO CORP NEW | COM | 422806109 | 282 | 3,784 | SH | DFND | 13 | 3,784 | 0 | 0 |
| HEICO CORP NEW | COM | 422806109 | 97 | 1,388 | SH | SOLE | 13 | 1,388 | 0 | 0 |
| HEICO CORP NEW | COM | 422806109 | 3,734 | 50,053 | SH | SOLE | 14 | 50,053 | 0 | 0 |
| HEICO CORP NEW | CL A | 422806208 | 363 | 5,677 | SH | DFND | 13 | 5,677 | 0 | 0 |
| HEICO CORP NEW | CL A | 422806208 | 2,026 | 30,655 | SH | SOLE | 13 | 30,655 | 0 | 0 |
| HEICO CORP NEW | CL A | 422806208 | 3,763 | 58,893 | SH | SOLE | 14 | 58,893 | 0 | 0 |

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|---------------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 2,271 | 100,937 | SH | SOLE | 14 | 100,937 | 0 | 0 |
| HELIOS TECHNOLOGIES INC | COM | 42328H109 | 914 | 24,116 | SH | SOLE | 14 | 24,116 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRPI | COM | 42330P107 | 46 | 28,288 | SH | DFND | 13 | 28,288 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRPI | COM | 42330P107 | 263 | 160,416 | SH | SOLE | 14 | 160,416 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRPI | NOTE 4.125% 9/1 | 42330PAJ6 | 92 | 140,000 | SH | SOLE | 14 | 140,000 | 0 | 0 |
| HELMERICH & PAYNE INC | COM | 423452101 | 145 | 9,251 | SH | DFND | 13 | 9,251 | 0 | 0 |
| HELMERICH & PAYNE INC | COM | 423452101 | 290 | 18,514 | SH | DFND | 7 | 18,514 | 0 | 0 |
| HELMERICH & PAYNE INC | COM | 423452101 | 38 | 2,425 | SH | SOLE | 14 | 2,425 | 0 | 0 |
| HELMERICH & PAYNE INC | COM | 423452101 | 265 | 20,849 | SH | SOLE | 13 | 20,849 | 0 | 0 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 1,585 | 10,212 | SH | DFND | 13 | 10,212 | 0 | 0 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 2,448 | 16,103 | SH | SOLE | 13 | 16,103 | 0 | 0 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 9,317 | 60,016 | SH | SOLE | 14 | 60,016 | 0 | 0 |
| HERCULES CAPITAL INC | COM | 427096508 | 171 | 20,935 | SH | SOLE | 13 | 20,935 | 0 | 0 |
| HERITAGE FINL CORP WASH | COM | 42722X106 | 3 | 171 | SH | SOLE | 13 | 171 | 0 | 0 |
| HERITAGE FINL CORP WASH | COM | 42722X106 | 282 | 14,098 | SH | SOLE | 14 | 14,098 | 0 | 0 |
| HERON THERAPEUTICS INC | COM | 427746102 | 1,499 | 127,701 | SH | SOLE | 14 | 127,701 | 0 | 0 |
| HERSHA HOSPITALITY TR | PR SHS BEN INT | 427825500 | 51 | 14,385 | SH | SOLE | 14 | 14,385 | 0 | 0 |
| HERSHEY CO | COM | 427866108 | 4,289 | 32,371 | SH | DFND | 13 | 32,371 | 0 | 0 |
| HERSHEY CO | COM | 427866108 | 2,882 | 21,752 | SH | SOLE | 14 | 21,752 | 0 | 0 |
| HERSHEY CO | COM | 427866108 | 7,633 | 57,483 | SH | SOLE | 13 | 57,483 | 0 | 0 |
| HERTZ GLOBAL HLDGS INC | COM | 42806J106 | 10 | 1,602 | SH | SOLE | 14 | 1,602 | 0 | 0 |
| HERTZ GLOBAL HLDGS INC | COM | 42806J106 | 51 | 8,778 | SH | SOLE | 13 | 8,778 | 0 | 0 |
| HESS CORP | COM | 42809H107 | 11 | 334 | SH | SOLE | 13 | 334 | 0 | 0 |
| HESS CORP | COM | 42809H107 | 4,109 | 123,401 | SH | SOLE | 14 | 123,401 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM | 42824C109 | 896 | 92,317 | SH | DFND | 13 | 92,317 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM | 42824C109 | 1,085 | 108,768 | SH | SOLE | 13 | 108,768 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM | 42824C109 | 14,283 | 1,470,976 | SH | SOLE | 14 | 1,470,976 | 0 | 0 |
| HEXCEL CORP NEW | COM | 428291108 | 234 | 6,400 | SH | SOLE | 13 | 6,400 | 0 | 0 |
| HEXCEL CORP NEW | COM | 428291108 | 3,829 | 102,969 | SH | SOLE | 14 | 102,969 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 40 | 3,688 | SH | DFND | 13 | 3,688 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 2 | 166 | SH | SOLE | 13 | 166 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 269 | 24,637 | SH | SOLE | 14 | 24,637 | 0 | 0 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 728 | 20,557 | SH | DFND | 2 | 20,557 | 0 | 0 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 892 | 25,177 | SH | DFND | 7 | 25,177 | 0 | 0 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 1,224 | 34,831 | SH | SOLE | 13 | 34,831 | 0 | 0 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 8,082 | 228,176 | SH | SOLE | 14 | 228,176 | 0 | 0 |
| HILL ROM HLDGS INC | COM | 431475102 | 856 | 8,508 | SH | DFND | 7 | 8,508 | 0 | 0 |
| HILL ROM HLDGS INC | COM | 431475102 | 1,524 | 15,065 | SH | SOLE | 13 | 15,065 | 0 | 0 |
| HILL ROM HLDGS INC | COM | 431475102 | 7,517 | 74,720 | SH | SOLE | 14 | 74,720 | 0 | 0 |
| HILLENBRAND INC | COM | 431571108 | 14 | 2,213 | SH | SOLE | 13 | 2,213 | 0 | 0 |
| HILLENBRAND INC | COM | 431571108 | 306 | 16,000 | SH | SOLE | 14 | 16,000 | 0 | 0 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 122 | 8,362 | SH | SOLE | 13 | 8,362 | 0 | 0 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 1,004 | 66,418 | SH | SOLE | 14 | 66,418 | 0 | 0 |
| HILTON GRAND VACATIONS INC | COM | 43283X105 | 20 | 2,964 | SH | SOLE | 13 | 2,964 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| HILTON GRAND VACATIONS INC | COM | 43283X105 | 1,325 | 84,041 | SH | SOLE | 14 | 84,041 | 0 | 0 |
| HILTON WORLDWIDE HLDGS INC | COM | 43300A203 | 919 | 13,131 | SH | SOLE | 13 | 13,131 | 0 | 0 |
| HILTON WORLDWIDE HLDGS INC | COM | 43300A203 | 8,916 | 130,660 | SH | SOLE | 14 | 130,660 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 660 | 26,923 | SH | DFND | 13 | 26,923 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 49 | 2,008 | SH | SOLE | 14 | 2,008 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 595 | 28,734 | SH | SOLE | 13 | 28,734 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 295 | 9,862 | SH | SOLE | 13 | 9,862 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 7,969 | 227,032 | SH | SOLE | 14 | 227,032 | 0 | 0 |
| HOME BANCSHARES INC | COM | 436893200 | 100 | 7,729 | SH | SOLE | 13 | 7,729 | 0 | 0 |
| HOME BANCSHARES INC | COM | 436893200 | 2,925 | 243,948 | SH | SOLE | 14 | 243,948 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 2,166 | 11,603 | SH | DFND | 13 | 11,603 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 6,920 | 37,497 | SH | SOLE | 13 | 37,497 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 49,902 | 267,270 | SH | SOLE | 14 | 267,270 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 259 | 11,649 | SH | DFND | 13 | 11,649 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 0 | 10 | SH | SOLE | 13 | 10 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 620 | 27,900 | SH | SOLE | 14 | 27,900 | 0 | 0 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 398 | 17,329 | SH | SOLE | 13 | 17,329 | 0 | 0 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 2,717 | 120,960 | SH | SOLE | 14 | 120,960 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 7,118 | 53,200 | SH | DFND | 13 | 53,200 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 7,240 | 54,117 | SH | DFND | 3 | 54,117 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 8,755 | 65,796 | SH | SOLE | 13 | 65,796 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 16,837 | 125,848 | SH | SOLE | 14 | 125,848 | 0 | 0 |
| HOOKER FURNITURE CORP | COM | 439038100 | 289 | 18,516 | SH | SOLE | 14 | 18,516 | 0 | 0 |
| HOPE BANCORP INC | COM | 43940T109 | 14 | 2,894 | SH | SOLE | 13 | 2,894 | 0 | 0 |
| HOPE BANCORP INC | COM | 43940T109 | 265 | 32,220 | SH | SOLE | 14 | 32,220 | 0 | 0 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 6,938 | 189,601 | SH | SOLE | 14 | 189,601 | 0 | 0 |
| HORIZON BANCORP INC | COM | 440407104 | 59 | 6,000 | SH | SOLE | 14 | 6,000 | 0 | 0 |
| HORIZON BANCORP INC | COM | 440407104 | 100 | 10,149 | SH | SOLE | 13 | 10,149 | 0 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 96 | 2,053 | SH | SOLE | 13 | 2,053 | 0 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 8,464 | 181,465 | SH | SOLE | 14 | 181,465 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 1,108 | 100,320 | SH | DFND | 2 | 100,320 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 607 | 60,045 | SH | SOLE | 13 | 60,045 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 20,749 | 1,879,399 | SH | SOLE | 14 | 1,879,399 | 0 | 0 |
| HOSTESS BRANDS INC | CL A | 44109J106 | 408 | 38,248 | SH | DFND | 13 | 38,248 | 0 | 0 |
| HOSTESS BRANDS INC | CL A | 44109J106 | 362 | 31,753 | SH | SOLE | 13 | 31,753 | 0 | 0 |
| HOSTESS BRANDS INC | CL A | 44109J106 | 6,135 | 575,498 | SH | SOLE | 14 | 575,498 | 0 | 0 |
| HOUGHTON MIFFLIN HARCOURT CO | COM | 44157R109 | 143 | 76,271 | SH | SOLE | 14 | 76,271 | 0 | 0 |
| HOULIHAN LOKEY INC | CL A | 441593100 | 47 | 820 | SH | SOLE | 13 | 820 | 0 | 0 |
| HOULIHAN LOKEY INC | CL A | 441593100 | 418 | 8,017 | SH | SOLE | 14 | 8,017 | 0 | 0 |
| HOWARD HUGHES CORP | COM | 44267D107 | 201 | 3,926 | SH | SOLE | 13 | 3,926 | 0 | 0 |
| HOWARD HUGHES CORP | COM | 44267D107 | 1,183 | 23,422 | SH | SOLE | 14 | 23,422 | 0 | 0 |
| HUAMI CORP | SPONSORED ADS | 44331K103 | 533 | 40,604 | SH | SOLE | 14 | 40,604 | 0 | 0 |
| HUB GROUP INC | CL A | 443320106 | 742 | 16,315 | SH | SOLE | 14 | 16,315 | 0 | 0 |
| HUAZHU GROUP LTD | SPONSORED ADS | 44332N106 | 1,750 | 60,908 | SH | SOLE | 14 | 60,908 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 791 | 6,897 | SH | DFND | 13 | 6,897 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 22 | 246 | SH | SOLE | 13 | 246 | 0 | 0 |

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|---------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| HUBBELL INC | COM | 443510607 | 11,593 | 101,040 | SH | SOLE | 14 | 101,040 | 0 | 0 |
| HUBSPOT INC | COM | 443573100 | 6,647 | 49,907 | SH | SOLE | 14 | 49,907 | 0 | 0 |
| LOUISIANA PAC CORP | COM | 546347105 | 4 | 243 | SH | SOLE | 13 | 243 | 0 | 0 |
| LOUISIANA PAC CORP | COM | 546347105 | 1,336 | 77,781 | SH | SOLE | 14 | 77,781 | 0 | 0 |
| LOWES COS INC | COM | 548661107 | 12,095 | 138,453 | SH | SOLE | 13 | 138,453 | 0 | 0 |
| LOWES COS INC | COM | 548661107 | 134,343 | 1,561,221 | SH | SOLE | 14 | 1,561,221 | 0 | 0 |
| LUCKIN COFFEE INC | SPONSORED ADS | 54951L109 | 9,565 | 351,800 | SH | SOLE | 14 | 351,800 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 3,285 | 17,331 | SH | DFND | 13 | 17,331 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 2,313 | 11,751 | SH | SOLE | 13 | 11,751 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 15,605 | 82,329 | SH | SOLE | 14 | 82,329 | 0 | 0 |
| LUMENTUM HLDGS INC | COM | 55024U109 | 663 | 9,001 | SH | DFND | 5 | 9,001 | 0 | 0 |
| LUMENTUM HLDGS INC | COM | 55024U109 | 248 | 3,366 | SH | SOLE | 13 | 3,366 | 0 | 0 |
| LUMENTUM HLDGS INC | COM | 55024U109 | 4,383 | 59,473 | SH | SOLE | 14 | 59,473 | 0 | 0 |
| LUMENTUM HLDGS INC | NOTE 0.250% 3/1 | 55024UAB5 | 506 | 375,000 | SH | SOLE | 14 | 375,000 | 0 | 0 |
| LUMINEX CORP DEL | COM | 55027E102 | 235 | 9,688 | SH | SOLE | 13 | 9,688 | 0 | 0 |
| LUMINEX CORP DEL | COM | 55027E102 | 2,643 | 95,993 | SH | SOLE | 14 | 95,993 | 0 | 0 |
| LUTHER BURBANK CORP | COM | 550550107 | 175 | 19,110 | SH | SOLE | 14 | 19,110 | 0 | 0 |
| LYFT INC | CL A COM | 55087P104 | 52 | 2,605 | SH | SOLE | 13 | 2,605 | 0 | 0 |
| LYFT INC | CL A COM | 55087P104 | 14,823 | 552,056 | SH | SOLE | 14 | 552,056 | 0 | 0 |
| M & T BK CORP | COM | 55261F104 | 113 | 1,115 | SH | SOLE | 13 | 1,115 | 0 | 0 |
| M & T BK CORP | COM | 55261F104 | 2,822 | 27,284 | SH | SOLE | 14 | 27,284 | 0 | 0 |
| MBIA INC | COM | 55262C100 | 5 | 737 | SH | SOLE | 13 | 737 | 0 | 0 |
| MBIA INC | COM | 55262C100 | 561 | 78,565 | SH | SOLE | 14 | 78,565 | 0 | 0 |
| M D C HLDGS INC | COM | 552676108 | 46 | 1,995 | SH | SOLE | 13 | 1,995 | 0 | 0 |
| M D C HLDGS INC | COM | 552676108 | 461 | 19,885 | SH | SOLE | 14 | 19,885 | 0 | 0 |
| MDU RES GROUP INC | COM | 552690109 | 880 | 40,930 | SH | DFND | 13 | 40,930 | 0 | 0 |
| MDU RES GROUP INC | COM | 552690109 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| MDU RES GROUP INC | COM | 552690109 | 607 | 27,184 | SH | SOLE | 13 | 27,184 | 0 | 0 |
| MDC PARTNERS INC | CL A SUB VTG | 552697104 | 50 | 34,643 | SH | SOLE | 14 | 34,643 | 0 | 0 |
| MFA FINL INC | COM | 55272X102 | 334 | 215,475 | SH | DFND | 13 | 215,475 | 0 | 0 |
| MFA FINL INC | COM | 55272X102 | 907 | 635,848 | SH | SOLE | 13 | 635,848 | 0 | 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 273 | 42,957 | SH | DFND | 13 | 42,957 | 0 | 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 544 | 85,620 | SH | SOLE | 14 | 85,620 | 0 | 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 652 | 111,823 | SH | SOLE | 13 | 111,823 | 0 | 0 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 53 | 4,524 | SH | SOLE | 13 | 4,524 | 0 | 0 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 335 | 28,365 | SH | SOLE | 14 | 28,365 | 0 | 0 |
| MGM GROWTH PPTYS LLC | CL A COM | 55303A105 | 4,143 | 175,024 | SH | SOLE | 14 | 175,024 | 0 | 0 |
| M/I HOMES INC | COM | 55305B101 | 31 | 4,006 | SH | SOLE | 13 | 4,006 | 0 | 0 |
| M/I HOMES INC | COM | 55305B101 | 884 | 53,475 | SH | SOLE | 14 | 53,475 | 0 | 0 |
| MKS INSTRS INC | COM | 55306N104 | 340 | 4,176 | SH | DFND | 5 | 4,176 | 0 | 0 |
| MKS INSTRS INC | COM | 55306N104 | 5 | 65 | SH | SOLE | 13 | 65 | 0 | 0 |
| MKS INSTRS INC | COM | 55306N104 | 6,534 | 80,221 | SH | SOLE | 14 | 80,221 | 0 | 0 |
| MSA SAFETY INC | COM | 553498106 | 30 | 300 | SH | SOLE | 14 | 300 | 0 | 0 |
| MSA SAFETY INC | COM | 553498106 | 258 | 2,523 | SH | SOLE | 13 | 2,523 | 0 | 0 |
| MSC INDL DIRECT INC | CL A | 553530106 | 72 | 1,331 | SH | SOLE | 13 | 1,331 | 0 | 0 |
| MSC INDL DIRECT INC | CL A | 553530106 | 4,308 | 78,374 | SH | SOLE | 14 | 78,374 | 0 | 0 |
| MSCI INC | COM | 55354G100 | 4,227 | 14,751 | SH | SOLE | 13 | 14,751 | 0 | 0 |
| MSCI INC | COM | 55354G100 | 22,751 | 78,734 | SH | SOLE | 14 | 78,734 | 0 | 0 |

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|---------------------------------|----------------|-----------|-------|---------|----|------|----|---------|---|---|
| MSG NETWORK INC | CL A | 553573106 | 1 | 126 | SH | SOLE | 13 | 126 | 0 | 0 |
| MSG NETWORK INC | CL A | 553573106 | 306 | 30,002 | SH | SOLE | 14 | 30,002 | 0 | 0 |
| MTS SYS CORP | COM | 553777103 | 1,446 | 64,245 | SH | SOLE | 14 | 64,245 | 0 | 0 |
| MYR GROUP INC DEL | COM | 55405W104 | 268 | 10,220 | SH | SOLE | 14 | 10,220 | 0 | 0 |
| MACOM TECH SOLUTIONS HLDGS I | COM | 55405Y100 | 469 | 24,268 | SH | SOLE | 13 | 24,268 | 0 | 0 |
| MACOM TECH SOLUTIONS HLDGS I | COM | 55405Y100 | 5,812 | 307,046 | SH | SOLE | 14 | 307,046 | 0 | 0 |
| MACERICH CO | COM | 554382101 | 7 | 1,281 | SH | SOLE | 13 | 1,281 | 0 | 0 |
| MACERICH CO | COM | 554382101 | 622 | 110,498 | SH | SOLE | 14 | 110,498 | 0 | 0 |
| MACK CALI RLTY CORP | COM | 554489104 | 1,120 | 73,524 | SH | SOLE | 14 | 73,524 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM | 55608B105 | 6 | 249 | SH | SOLE | 13 | 249 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM | 55608B105 | 2,107 | 83,438 | SH | SOLE | 14 | 83,438 | 0 | 0 |
| MADDEN STEVEN LTD | COM | 556269108 | 50 | 3,456 | SH | SOLE | 13 | 3,456 | 0 | 0 |
| MADDEN STEVEN LTD | COM | 556269108 | 4,052 | 174,415 | SH | SOLE | 14 | 174,415 | 0 | 0 |
| MADISON SQUARE GARDEN CO NEW | CL A | 55825T103 | 306 | 1,449 | SH | DFND | 13 | 1,449 | 0 | 0 |
| MADISON SQUARE GARDEN CO NEW | CL A | 55825T103 | 3,745 | 17,803 | SH | SOLE | 13 | 17,803 | 0 | 0 |
| MAGELLAN HEALTH INC | COM NEW | 559079207 | 16 | 338 | SH | SOLE | 13 | 338 | 0 | 0 |
| MAGELLAN HEALTH INC | COM NEW | 559079207 | 2,283 | 47,463 | SH | SOLE | 14 | 47,463 | 0 | 0 |
| MAGELLAN MIDSTREAM PRTNRS LP | COM UNIT RP LP | 559080106 | 870 | 23,850 | SH | SOLE | 14 | 23,850 | 0 | 0 |
| MAGELLAN MIDSTREAM PRTNRS LP | COM UNIT RP LP | 559080106 | 2,385 | 65,354 | SH | SOLE | 13 | 65,354 | 0 | 0 |
| MAGNA INTL INC | COM | 559222401 | 69 | 2,152 | SH | DFND | 17 | 2,152 | 0 | 0 |
| MAGNA INTL INC | COM | 559222401 | 373 | 11,587 | SH | SOLE | 13 | 11,587 | 0 | 0 |
| MAGNA INTL INC | COM | 559222401 | 1,886 | 59,078 | SH | SOLE | 14 | 59,078 | 0 | 0 |
| MAGNACHIP SEMICONDUCTOR CORP | COM | 55933J203 | 1,420 | 128,487 | SH | SOLE | 14 | 128,487 | 0 | 0 |
| MAGNOLIA OIL & GAS CORP | CL A | 559663109 | 1,121 | 280,249 | SH | SOLE | 14 | 280,249 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 623 | 12,510 | SH | DFND | 7 | 12,510 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 946 | 18,131 | SH | SOLE | 13 | 18,131 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 4,238 | 85,057 | SH | SOLE | 14 | 85,057 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 1,161 | 21,904 | SH | DFND | 13 | 21,904 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 585 | 12,906 | SH | SOLE | 13 | 12,906 | 0 | 0 |
| MANTECH INTL CORP | CL A | 564563104 | 331 | 4,367 | SH | SOLE | 13 | 4,367 | 0 | 0 |
| MANULIFE FINL CORP | COM | 56501R106 | 1,420 | 115,255 | SH | SOLE | 13 | 115,255 | 0 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 18 | 5,442 | SH | SOLE | 13 | 5,442 | 0 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 2,565 | 779,623 | SH | SOLE | 14 | 779,623 | 0 | 0 |
| MARATHON PETE CORP | COM | 56585A102 | 6,272 | 265,522 | SH | DFND | 3 | 265,522 | 0 | 0 |
| MARATHON PETE CORP | COM | 56585A102 | 1,301 | 53,455 | SH | SOLE | 13 | 53,455 | 0 | 0 |
| MARATHON PETE CORP | COM | 56585A102 | 4,842 | 205,015 | SH | SOLE | 14 | 205,015 | 0 | 0 |
| MARCHEX INC | CL B | 56624R108 | 7 | 19,435 | SH | SOLE | 13 | 19,435 | 0 | 0 |
| MARINEMAX INC | COM | 567908108 | 361 | 34,662 | SH | SOLE | 14 | 34,662 | 0 | 0 |
| MARKEL CORP | COM | 570535104 | 894 | 964 | SH | SOLE | 14 | 964 | 0 | 0 |
| MARKEL CORP | COM | 570535104 | 1,636 | 1,746 | SH | SOLE | 13 | 1,746 | 0 | 0 |
| MARKETAXESS HLDGS INC | COM | 57060D108 | 3,049 | 9,167 | SH | SOLE | 14 | 9,167 | 0 | 0 |
| MARKETAXESS HLDGS INC | COM | 57060D108 | 4,762 | 14,351 | SH | SOLE | 13 | 14,351 | 0 | 0 |
| MARRIOTT VACTINS WORLDWID CO | COM | 57164Y107 | 42 | 729 | SH | SOLE | 13 | 729 | 0 | 0 |

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|---------------------------------|-----------|-----------|--------|-----------|----|------|----|-----------|---|---|
| MARRIOTT VACTINS WORLDWID CO | COM | 57164Y107 | 4,012 | 72,178 | SH | SOLE | 14 | 72,178 | 0 | 0 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 2,899 | 33,183 | SH | SOLE | 13 | 33,183 | 0 | 0 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 27,764 | 321,124 | SH | SOLE | 14 | 321,124 | 0 | 0 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 151 | 2,322 | SH | SOLE | 13 | 2,322 | 0 | 0 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 237 | 3,166 | SH | SOLE | 14 | 3,166 | 0 | 0 |
| MARTEN TRANS LTD | COM | 573075108 | 237 | 10,706 | SH | SOLE | 13 | 10,706 | 0 | 0 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 56 | 255 | SH | SOLE | 13 | 255 | 0 | 0 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 17,718 | 93,630 | SH | SOLE | 14 | 93,630 | 0 | 0 |
| NEW YORK TIMES CO | CL A | 650111107 | 113 | 3,801 | SH | SOLE | 13 | 3,801 | 0 | 0 |
| NEW YORK TIMES CO | CL A | 650111107 | 49,751 | 1,620,015 | SH | SOLE | 14 | 1,620,015 | 0 | 0 |
| NEWELL BRANDS INC | COM | 651229106 | 54 | 3,809 | SH | SOLE | 13 | 3,809 | 0 | 0 |
| NEWELL BRANDS INC | COM | 651229106 | 3,588 | 270,193 | SH | SOLE | 14 | 270,193 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 672 | 1,755 | SH | DFND | 13 | 1,755 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 99 | 267 | SH | SOLE | 13 | 267 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 4,649 | 12,142 | SH | SOLE | 14 | 12,142 | 0 | 0 |
| NEWMARK GROUP INC | CL A | 65158N102 | 124 | 29,102 | SH | DFND | 13 | 29,102 | 0 | 0 |
| QTS RLTY TR INC | COM CL A | 74736A103 | 796 | 13,147 | SH | SOLE | 13 | 13,147 | 0 | 0 |
| QTS RLTY TR INC | COM CL A | 74736A103 | 17,373 | 299,475 | SH | SOLE | 14 | 299,475 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 1,916 | 23,766 | SH | DFND | 13 | 23,766 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 181 | 2,276 | SH | SOLE | 13 | 2,276 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 6,863 | 85,120 | SH | SOLE | 14 | 85,120 | 0 | 0 |
| Q2 HLDGS INC | COM | 74736L109 | 404 | 6,436 | SH | SOLE | 13 | 6,436 | 0 | 0 |
| Q2 HLDGS INC | COM | 74736L109 | 5,112 | 86,560 | SH | SOLE | 14 | 86,560 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 272 | 4,021 | SH | DFND | 13 | 4,021 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 8,175 | 120,843 | SH | DFND | 3 | 120,843 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 3,079 | 45,837 | SH | SOLE | 13 | 45,837 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 32,701 | 483,388 | SH | SOLE | 14 | 483,388 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 486 | 5,585 | SH | DFND | 13 | 5,585 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 52 | 609 | SH | SOLE | 13 | 609 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 6,711 | 77,148 | SH | SOLE | 14 | 77,148 | 0 | 0 |
| QUANTA SVCS INC | COM | 74762E102 | 105 | 3,310 | SH | SOLE | 13 | 3,310 | 0 | 0 |
| QUANTA SVCS INC | COM | 74762E102 | 9,145 | 288,207 | SH | SOLE | 14 | 288,207 | 0 | 0 |
| QUDIAN INC | ADR | 747798106 | 112 | 62,040 | SH | SOLE | 14 | 62,040 | 0 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 276 | 3,390 | SH | SOLE | 13 | 3,390 | 0 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 8,861 | 110,344 | SH | SOLE | 14 | 110,344 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 620 | 6,342 | SH | DFND | 5 | 6,342 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 151 | 1,567 | SH | SOLE | 13 | 1,567 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 16,247 | 166,105 | SH | SOLE | 14 | 166,105 | 0 | 0 |
| QURATE RETAIL INC | COM SER A | 74915M100 | 81 | 20,038 | SH | SOLE | 13 | 20,038 | 0 | 0 |
| QURATE RETAIL INC | COM SER A | 74915M100 | 1,675 | 274,365 | SH | SOLE | 14 | 274,365 | 0 | 0 |
| RBB BANCORP | COM | 74930B105 | 140 | 10,226 | SH | SOLE | 14 | 10,226 | 0 | 0 |
| R1 RCM INC | COM | 749397105 | 117 | 12,709 | SH | SOLE | 13 | 12,709 | 0 | 0 |
| R1 RCM INC | COM | 749397105 | 343 | 37,771 | SH | SOLE | 14 | 37,771 | 0 | 0 |
| RLI CORP | COM | 749607107 | 1,738 | 19,761 | SH | SOLE | 14 | 19,761 | 0 | 0 |
| RLJ LODGING TR | COM | 74965L101 | 347 | 44,975 | SH | DFND | 2 | 44,975 | 0 | 0 |
| RLJ LODGING TR | COM | 74965L101 | 7 | 2,629 | SH | SOLE | 13 | 2,629 | 0 | 0 |

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|-----------------------------|-----------|-----------|--------|-----------|----|------|----|-----------|---|---|
| RLJ LODGING TR | COM | 74965L101 | 389 | 50,389 | SH | SOLE | 14 | 50,389 | 0 | 0 |
| RPC INC | COM | 749660106 | 1,084 | 526,403 | SH | SOLE | 14 | 526,403 | 0 | 0 |
| RMR GROUP INC | CL A | 74967R106 | 90 | 3,330 | SH | DFND | 13 | 3,330 | 0 | 0 |
| RMR GROUP INC | CL A | 74967R106 | 38 | 1,546 | SH | SOLE | 13 | 1,546 | 0 | 0 |
| RMR GROUP INC | CL A | 74967R106 | 181 | 6,699 | SH | SOLE | 14 | 6,699 | 0 | 0 |
| RH | COM | 74967X103 | 536 | 5,339 | SH | DFND | 13 | 5,339 | 0 | 0 |
| RH | COM | 74967X103 | 3,461 | 34,452 | SH | SOLE | 14 | 34,452 | 0 | 0 |
| RPM INTL INC | COM | 749685103 | 79 | 1,255 | SH | SOLE | 13 | 1,255 | 0 | 0 |
| RPM INTL INC | COM | 749685103 | 5,602 | 94,159 | SH | SOLE | 14 | 94,159 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 534 | 41,234 | SH | DFND | 13 | 41,234 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 1,194 | 99,023 | SH | SOLE | 13 | 99,023 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 4,202 | 324,494 | SH | SOLE | 14 | 324,494 | 0 | 0 |
| RADIUS HEALTH INC | COM NEW | 750469207 | 0 | 1 | SH | SOLE | 13 | 1 | 0 | 0 |
| RADIUS HEALTH INC | COM NEW | 750469207 | 246 | 18,913 | SH | SOLE | 14 | 18,913 | 0 | 0 |
| RAMBUS INC DEL | COM | 750917106 | 457 | 41,141 | SH | DFND | 5 | 41,141 | 0 | 0 |
| RAMBUS INC DEL | COM | 750917106 | 93 | 8,363 | SH | SOLE | 14 | 8,363 | 0 | 0 |
| RAMBUS INC DEL | COM | 750917106 | 151 | 13,476 | SH | SOLE | 13 | 13,476 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 405 | 6,061 | SH | DFND | 13 | 6,061 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 478 | 7,149 | SH | DFND | 7 | 7,149 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 9,356 | 140,000 | SH | DFND | 11 | 140,000 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 430 | 7,049 | SH | SOLE | 13 | 7,049 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 989 | 14,796 | SH | SOLE | 14 | 14,796 | 0 | 0 |
| RANGE RES CORP | COM | 75281A109 | 66 | 28,980 | SH | SOLE | 13 | 28,980 | 0 | 0 |
| RANGE RES CORP | COM | 75281A109 | 3,144 | 1,378,876 | SH | SOLE | 14 | 1,378,876 | 0 | 0 |
| RAPID7 INC | COM | 753422104 | 88 | 1,956 | SH | SOLE | 13 | 1,956 | 0 | 0 |
| RAPID7 INC | COM | 753422104 | 903 | 20,838 | SH | SOLE | 14 | 20,838 | 0 | 0 |
| RATTLER MIDSTREAM LP | COM UNITS | 75419T103 | 11 | 3,168 | SH | SOLE | 13 | 3,168 | 0 | 0 |
| RATTLER MIDSTREAM LP | COM UNITS | 75419T103 | 180 | 51,760 | SH | SOLE | 14 | 51,760 | 0 | 0 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 1,029 | 16,285 | SH | DFND | 13 | 16,285 | 0 | 0 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 198 | 3,076 | SH | SOLE | 13 | 3,076 | 0 | 0 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 1,185 | 18,755 | SH | SOLE | 14 | 18,755 | 0 | 0 |
| RAYTHEON CO | COM NEW | 755111507 | 3,492 | 26,623 | SH | DFND | 13 | 26,623 | 0 | 0 |
| RAYTHEON CO | COM NEW | 755111507 | 8,515 | 63,163 | SH | SOLE | 13 | 63,163 | 0 | 0 |
| RAYTHEON CO | COM NEW | 755111507 | 13,342 | 101,730 | SH | SOLE | 14 | 101,730 | 0 | 0 |
| RBC BEARINGS INC | COM | 75524B104 | 369 | 3,304 | SH | SOLE | 13 | 3,304 | 0 | 0 |
| RBC BEARINGS INC | COM | 75524B104 | 5,178 | 45,905 | SH | SOLE | 14 | 45,905 | 0 | 0 |
| RE MAX HLDGS INC | CL A | 75524W108 | 0 | 2 | SH | SOLE | 13 | 2 | 0 | 0 |
| RE MAX HLDGS INC | CL A | 75524W108 | 349 | 15,943 | SH | SOLE | 14 | 15,943 | 0 | 0 |
| REALPAGE INC | COM | 75606N109 | 9,698 | 183,219 | SH | SOLE | 14 | 183,219 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 130 | 2,609 | SH | DFND | 13 | 2,609 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 26 | 745 | SH | SOLE | 13 | 745 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 1,342 | 26,921 | SH | SOLE | 14 | 26,921 | 0 | 0 |
| REATA PHARMACEUTICALS INC | CL A | 75615P103 | 399 | 2,766 | SH | DFND | 5 | 2,766 | 0 | 0 |
| REATA PHARMACEUTICALS INC | CL A | 75615P103 | 2 | 28 | SH | SOLE | 13 | 28 | 0 | 0 |
| REATA PHARMACEUTICALS INC | CL A | 75615P103 | 420 | 2,908 | SH | SOLE | 14 | 2,908 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|----|---------|---|---|
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 0 | 45 | SH | SOLE | 13 | 45 | 0 | 0 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 308 | 36,132 | SH | SOLE | 14 | 36,132 | 0 | 0 |
| RED ROCK RESORTS INC | CL A | 75700L108 | 1 | 126 | SH | SOLE | 13 | 126 | 0 | 0 |
| RED ROCK RESORTS INC | CL A | 75700L108 | 759 | 88,787 | SH | SOLE | 14 | 88,787 | 0 | 0 |
| REDFIN CORP | COM | 75737F108 | 0 | 9 | SH | SOLE | 13 | 9 | 0 | 0 |
| REDFIN CORP | COM | 75737F108 | 10,708 | 694,418 | SH | SOLE | 14 | 694,418 | 0 | 0 |
| REGAL BELOIT CORP | COM | 758750103 | 377 | 6,126 | SH | SOLE | 13 | 6,126 | 0 | 0 |
| REGAL BELOIT CORP | COM | 758750103 | 1,726 | 27,415 | SH | SOLE | 14 | 27,415 | 0 | 0 |
| REGENCY CTRS CORP | COM | 758849103 | 176 | 4,570 | SH | DFND | 2 | 4,570 | 0 | 0 |
| REGENCY CTRS CORP | COM | 758849103 | 385 | 10,376 | SH | SOLE | 13 | 10,376 | 0 | 0 |
| REGENCY CTRS CORP | COM | 758849103 | 10,439 | 271,633 | SH | SOLE | 14 | 271,633 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 247 | 505 | SH | DFND | 13 | 505 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 2,028 | 4,540 | SH | SOLE | 13 | 4,540 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 10,606 | 21,720 | SH | SOLE | 14 | 21,720 | 0 | 0 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 5 | 549 | SH | SOLE | 14 | 549 | 0 | 0 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 2,786 | 301,411 | SH | SOLE | 13 | 301,411 | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW | 759351604 | 757 | 8,996 | SH | DFND | 13 | 8,996 | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW | 759351604 | 621 | 8,107 | SH | SOLE | 13 | 8,107 | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW | 759351604 | 4,745 | 56,394 | SH | SOLE | 14 | 56,394 | 0 | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 4,325 | 49,382 | SH | DFND | 13 | 49,382 | 0 | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 1,936 | 22,264 | SH | SOLE | 13 | 22,264 | 0 | 0 |
| RELX PLC | SPONSORED ADR | 759530108 | 4,353 | 201,527 | SH | SOLE | 13 | 201,527 | 0 | 0 |
| RENEWABLE ENERGY GROUP INC | COM NEW | 75972A301 | 21 | 1,044 | SH | DFND | 13 | 1,044 | 0 | 0 |
| RENEWABLE ENERGY GROUP INC | COM NEW | 75972A301 | 562 | 27,393 | SH | SOLE | 14 | 27,393 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 803 | 8,317 | SH | DFND | 5 | 8,317 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 154 | 1,594 | SH | SOLE | 13 | 1,594 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 1,274 | 13,192 | SH | SOLE | 14 | 13,192 | 0 | 0 |
| RENT A CTR INC NEW | COM | 76009N100 | 421 | 29,805 | SH | DFND | 13 | 29,805 | 0 | 0 |
| RENT A CTR INC NEW | COM | 76009N100 | 22 | 1,453 | SH | SOLE | 13 | 1,453 | 0 | 0 |
| RENT A CTR INC NEW | COM | 76009N100 | 796 | 56,271 | SH | SOLE | 14 | 56,271 | 0 | 0 |
| REPUBLIC BANCORP KY | CL A | 760281204 | 200 | 6,066 | SH | SOLE | 14 | 6,066 | 0 | 0 |
| REPUBLIC SVCS INC | COM | 760759100 | 2,030 | 27,047 | SH | DFND | 13 | 27,047 | 0 | 0 |
| REPUBLIC SVCS INC | COM | 760759100 | 3,597 | 47,925 | SH | SOLE | 14 | 47,925 | 0 | 0 |
| REPUBLIC SVCS INC | COM | 760759100 | 3,810 | 50,653 | SH | SOLE | 13 | 50,653 | 0 | 0 |
| RESMED INC | COM | 761152107 | 717 | 4,886 | SH | SOLE | 13 | 4,886 | 0 | 0 |
| RESMED INC | COM | 761152107 | 4,431 | 30,086 | SH | SOLE | 14 | 30,086 | 0 | 0 |
| RESOLUTE FST PRODS INC | COM | 76117W109 | 294 | 233,187 | SH | SOLE | 14 | 233,187 | 0 | 0 |
| RESIDEO TECHNOLOGIES INC | COM | 76118Y104 | 180 | 37,100 | SH | SOLE | 14 | 37,100 | 0 | 0 |
| RESIDEO TECHNOLOGIES INC | COM | 76118Y104 | 197 | 40,935 | SH | SOLE | 13 | 40,935 | 0 | 0 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 1 | 1,310 | SH | SOLE | 13 | 1,310 | 0 | 0 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 347 | 31,676 | SH | SOLE | 14 | 31,676 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|----|---------|---|---|
| RESTAURANT BRANDS INTL INC | COM | 76131D103 | 14,087 | 351,914 | SH | DFND | 6 | 351,914 | 0 | 0 |
| RESTAURANT BRANDS INTL INC | COM | 76131D103 | 263 | 6,381 | SH | SOLE | 13 | 6,381 | 0 | 0 |
| RESTAURANT BRANDS INTL INC | COM | 76131D103 | 14,829 | 370,435 | SH | SOLE | 14 | 370,435 | 0 | 0 |
| RETAIL OPPORTUNITY INVTS COR | COM | 76131N101 | 1,004 | 121,051 | SH | DFND | 2 | 121,051 | 0 | 0 |
| RETAIL OPPORTUNITY INVTS COR | COM | 76131N101 | 64 | 7,282 | SH | SOLE | 13 | 7,282 | 0 | 0 |
| RETAIL PPTYS AMER INC | CL A | 76131V202 | 950 | 183,760 | SH | DFND | 2 | 183,760 | 0 | 0 |
| RETAIL PPTYS AMER INC | CL A | 76131V202 | 72 | 14,717 | SH | SOLE | 13 | 14,717 | 0 | 0 |
| REVANCE THERAPEUTICS INC | COM | 761330109 | 10 | 924 | SH | SOLE | 13 | 924 | 0 | 0 |
| REVANCE THERAPEUTICS INC | COM | 761330109 | 1,562 | 105,507 | SH | SOLE | 14 | 105,507 | 0 | 0 |
| REX AMERICAN RESOURCES CORP | COM | 761624105 | 260 | 5,594 | SH | SOLE | 14 | 5,594 | 0 | 0 |
| REXNORD CORP | COM | 76169B102 | 209 | 8,795 | SH | SOLE | 13 | 8,795 | 0 | 0 |
| REXNORD CORP | COM | 76169B102 | 4,501 | 198,564 | SH | SOLE | 14 | 198,564 | 0 | 0 |
| REXFORD INDL RLTY INC | COM | 76169C100 | 576 | 14,046 | SH | DFND | 5 | 14,046 | 0 | 0 |
| REXFORD INDL RLTY INC | COM | 76169C100 | 1,209 | 29,490 | SH | DFND | 2 | 29,490 | 0 | 0 |
| REXFORD INDL RLTY INC | COM | 76169C100 | 227 | 5,315 | SH | SOLE | 13 | 5,315 | 0 | 0 |
| REXFORD INDL RLTY INC | COM | 76169C100 | 15,808 | 385,464 | SH | SOLE | 14 | 385,464 | 0 | 0 |
| REYNOLDS CONSUMER PRODS INC | COM | 76171L106 | 556 | 19,055 | SH | SOLE | 14 | 19,055 | 0 | 0 |
| RIBBON COMMUNICATIONS INC | COM | 762544104 | 15 | 4,863 | SH | SOLE | 14 | 4,863 | 0 | 0 |
| RIBBON COMMUNICATIONS INC | COM | 762544104 | 38 | 14,452 | SH | SOLE | 13 | 14,452 | 0 | 0 |
| RIGEL PHARMACEUTICALS INC | COM NEW | 766559603 | 96 | 61,509 | SH | SOLE | 14 | 61,509 | 0 | 0 |
| RINGCENTRAL INC | CL A | 76680R206 | 361 | 1,711 | SH | SOLE | 13 | 1,711 | 0 | 0 |
| RINGCENTRAL INC | CL A | 76680R206 | 5,831 | 27,516 | SH | SOLE | 14 | 27,516 | 0 | 0 |
| RINGCENTRAL INC | NOTE 3/1 | 76680RAD9 | 251 | 96,000 | SH | SOLE | 14 | 96,000 | 0 | 0 |
| RING ENERGY INC | COM | 76680V108 | 352 | 535,029 | SH | SOLE | 14 | 535,029 | 0 | 0 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 131 | 2,882 | SH | DFND | 17 | 2,882 | 0 | 0 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 13,430 | 294,768 | SH | DFND | 6 | 294,768 | 0 | 0 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 656 | 14,373 | SH | SOLE | 13 | 14,373 | 0 | 0 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 15,603 | 342,464 | SH | SOLE | 14 | 342,464 | 0 | 0 |
| RITCHIE BROS AUCTIONEERS | COM | 767744105 | 1,904 | 55,708 | SH | SOLE | 14 | 55,708 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 1,635 | 43,311 | SH | DFND | 13 | 43,311 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 227 | 6,166 | SH | SOLE | 13 | 6,166 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 366 | 9,698 | SH | SOLE | 14 | 9,698 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1,083 | 7,177 | SH | DFND | 13 | 7,177 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 2,144 | 14,209 | SH | DFND | 3 | 14,209 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 124 | 819 | SH | SOLE | 13 | 819 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 16,883 | 111,872 | SH | SOLE | 14 | 111,872 | 0 | 0 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 8,797 | 211,833 | SH | DFND | 6 | 211,833 | 0 | 0 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 528 | 12,631 | SH | SOLE | 13 | 12,631 | 0 | 0 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 8,569 | 206,337 | SH | SOLE | 14 | 206,337 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 110 | 1,342 | SH | SOLE | 13 | 1,342 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 6,829 | 72,322 | SH | SOLE | 14 | 72,322 | 0 | 0 |
| ROKU INC | COM CL A | 77543R102 | 361 | 4,130 | SH | SOLE | 14 | 4,130 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|----|---------|---|---|
| ROLLINS INC | COM | 775711104 | 1,066 | 29,499 | SH | DFND | 7 | 29,499 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 1,473 | 40,786 | SH | SOLE | 13 | 40,786 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 3,981 | 110,165 | SH | SOLE | 14 | 110,165 | 0 | 0 |
| ROPER TECHNOLOGIES INC | COM | 776696106 | 4,408 | 13,850 | SH | SOLE | 13 | 13,850 | 0 | 0 |
| ROPER TECHNOLOGIES INC | COM | 776696106 | 8,206 | 26,317 | SH | SOLE | 14 | 26,317 | 0 | 0 |
| ROSETTA STONE INC | COM | 777780107 | 350 | 24,937 | SH | SOLE | 14 | 24,937 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 4,035 | 46,400 | SH | DFND | 13 | 46,400 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 7,844 | 90,189 | SH | SOLE | 14 | 90,189 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 8,061 | 92,621 | SH | SOLE | 13 | 92,621 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 233 | 7,135 | SH | SOLE | 14 | 7,135 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 549 | 16,408 | SH | SOLE | 13 | 16,408 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 85 | 2,441 | SH | DFND | 17 | 2,441 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 478 | 13,697 | SH | SOLE | 14 | 13,697 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 796 | 22,814 | SH | SOLE | 13 | 22,814 | 0 | 0 |
| ROYAL GOLD INC | COM | 780287108 | 275 | 3,134 | SH | SOLE | 14 | 3,134 | 0 | 0 |
| ROYAL GOLD INC | COM | 780287108 | 4,373 | 50,586 | SH | SOLE | 13 | 50,586 | 0 | 0 |
| RUBICON PROJ INC | COM | 78112V102 | 359 | 64,772 | SH | DFND | 5 | 64,772 | 0 | 0 |
| RUBICON PROJ INC | COM | 78112V102 | 16 | 3,775 | SH | SOLE | 13 | 3,775 | 0 | 0 |
| RUBICON PROJ INC | COM | 78112V102 | 760 | 136,934 | SH | SOLE | 14 | 136,934 | 0 | 0 |
| RUSH ENTERPRISES INC | CL A | 781846209 | 341 | 10,676 | SH | SOLE | 14 | 10,676 | 0 | 0 |
| RYANAIR HOLDINGS PLC | SPONSORED ADS | 783513203 | 2,614 | 48,662 | SH | SOLE | 13 | 48,662 | 0 | 0 |
| RYANAIR HOLDINGS PLC | SPONSORED ADS | 783513203 | 29,847 | 562,190 | SH | SOLE | 14 | 562,190 | 0 | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM | 78377T107 | 29 | 1,598 | SH | SOLE | 13 | 1,598 | 0 | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM | 78377T107 | 2,910 | 81,168 | SH | SOLE | 14 | 81,168 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 4,013 | 16,376 | SH | DFND | 13 | 16,376 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 7,941 | 33,308 | SH | SOLE | 13 | 33,308 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 28,641 | 116,880 | SH | SOLE | 14 | 116,880 | 0 | 0 |
| TEXTRON INC | COM | 883203101 | 625 | 24,915 | SH | SOLE | 13 | 24,915 | 0 | 0 |
| TEXTRON INC | COM | 883203101 | 3,926 | 147,210 | SH | SOLE | 14 | 147,210 | 0 | 0 |
| THE TRADE DESK INC | COM CL A | 88339J105 | 184 | 902 | SH | SOLE | 13 | 902 | 0 | 0 |
| THE TRADE DESK INC | COM CL A | 88339J105 | 3,660 | 18,966 | SH | SOLE | 14 | 18,966 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 5,989 | 21,151 | SH | SOLE | 13 | 21,151 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 38,619 | 136,173 | SH | SOLE | 14 | 136,173 | 0 | 0 |
| THERMON GROUP HLDGS INC | COM | 88362T103 | 193 | 12,819 | SH | SOLE | 14 | 12,819 | 0 | 0 |
| THOR INDS INC | COM | 885160101 | 51 | 1,716 | SH | SOLE | 13 | 1,716 | 0 | 0 |
| THOR INDS INC | COM | 885160101 | 3,324 | 78,804 | SH | SOLE | 14 | 78,804 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 1,875 | 13,735 | SH | DFND | 13 | 13,735 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 618 | 4,528 | SH | SOLE | 14 | 4,528 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 4,810 | 35,173 | SH | SOLE | 13 | 35,173 | 0 | 0 |
| TIFFANY & CO NEW | COM | 886547108 | 9 | 70 | SH | SOLE | 13 | 70 | 0 | 0 |
| TIFFANY & CO NEW | COM | 886547108 | 1,690 | 13,051 | SH | SOLE | 14 | 13,051 | 0 | 0 |
| TILLYS INC | CL A | 886885102 | 104 | 25,300 | SH | SOLE | 14 | 25,300 | 0 | 0 |
| TIM PARTICIPACOES S A | SPONSORED ADR | 88706P205 | 2,724 | 224,005 | SH | SOLE | 14 | 224,005 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 171 | 5,416 | SH | SOLE | 13 | 5,416 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 2,521 | 77,946 | SH | SOLE | 14 | 77,946 | 0 | 0 |
| TITAN MACHY INC | COM | 88830R101 | 1,058 | 121,721 | SH | SOLE | 14 | 121,721 | 0 | 0 |
| TIVO CORP | COM | 88870P106 | 103 | 14,071 | SH | SOLE | 13 | 14,071 | 0 | 0 |

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|-------------------------|-------------------|-----------|--------|---------|----|------|----|---------|---|---|
| TIVO CORP | COM | 88870P106 | 1,675 | 236,602 | SH | SOLE | 14 | 236,602 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 383 | 19,887 | SH | DFND | 7 | 19,887 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 943 | 49,008 | SH | DFND | 13 | 49,008 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 522 | 27,463 | SH | SOLE | 13 | 27,463 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 552 | 7,704 | SH | DFND | 13 | 7,704 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 136 | 1,841 | SH | SOLE | 13 | 1,841 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 606 | 8,465 | SH | SOLE | 14 | 8,465 | 0 | 0 |
| TORO CO | COM | 891092108 | 767 | 11,782 | SH | DFND | 13 | 11,782 | 0 | 0 |
| TORO CO | COM | 891092108 | 1,297 | 18,307 | SH | SOLE | 13 | 18,307 | 0 | 0 |
| TORO CO | COM | 891092108 | 4,620 | 70,986 | SH | SOLE | 14 | 70,986 | 0 | 0 |
| TOTAL S.A. | SPONSORED ADS | 89151E109 | 112 | 3,002 | SH | DFND | 17 | 3,002 | 0 | 0 |
| TOTAL S.A. | SPONSORED ADS | 89151E109 | 4,217 | 111,603 | SH | SOLE | 13 | 111,603 | 0 | 0 |
| TOTAL S.A. | SPONSORED ADS | 89151E109 | 10,898 | 292,654 | SH | SOLE | 14 | 292,654 | 0 | 0 |
| TOWNEBANK PORTSMOUTH VA | COM | 89214P109 | 0 | 0 | SH | SOLE | 13 | 0 | 0 | 0 |
| TOWNEBANK PORTSMOUTH VA | COM | 89214P109 | 483 | 26,724 | SH | SOLE | 14 | 26,724 | 0 | 0 |
| TOWNSQUARE MEDIA INC | CL A | 892231101 | 179 | 38,831 | SH | SOLE | 14 | 38,831 | 0 | 0 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 2,598 | 21,655 | SH | SOLE | 13 | 21,655 | 0 | 0 |
| TRACTOR SUPPLY CO | COM | 892356106 | 260 | 2,912 | SH | SOLE | 13 | 2,912 | 0 | 0 |
| TRACTOR SUPPLY CO | COM | 892356106 | 7,886 | 93,275 | SH | SOLE | 14 | 93,275 | 0 | 0 |
| TRADEWEB MKTS INC | CL A | 892672106 | 6,953 | 165,382 | SH | SOLE | 14 | 165,382 | 0 | 0 |
| TRANSDIGM GROUP INC | COM | 893641100 | 2,179 | 6,784 | SH | SOLE | 13 | 6,784 | 0 | 0 |
| TRANSDIGM GROUP INC | COM | 893641100 | 6,861 | 21,427 | SH | SOLE | 14 | 21,427 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 723 | 10,929 | SH | DFND | 13 | 10,929 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 3,792 | 55,142 | SH | SOLE | 13 | 55,142 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 10,094 | 152,525 | SH | SOLE | 14 | 152,525 | 0 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 1,548 | 15,583 | SH | DFND | 13 | 15,583 | 0 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 1,722 | 16,943 | SH | SOLE | 13 | 16,943 | 0 | 0 |
| TRAVELZOO | COM NEW | 89421Q205 | 112 | 28,401 | SH | SOLE | 14 | 28,401 | 0 | 0 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 528 | 12,019 | SH | SOLE | 13 | 12,019 | 0 | 0 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 6,386 | 144,644 | SH | SOLE | 14 | 144,644 | 0 | 0 |
| TREX CO INC | COM | 89531P105 | 446 | 5,622 | SH | SOLE | 13 | 5,622 | 0 | 0 |
| TREX CO INC | COM | 89531P105 | 5,582 | 69,658 | SH | SOLE | 14 | 69,658 | 0 | 0 |
| TRICO BANCSHARES | COM | 896095106 | 258 | 8,639 | SH | SOLE | 14 | 8,639 | 0 | 0 |
| TRIBUNE PUBG CO NEW | COM | 89609W107 | 448 | 55,190 | SH | SOLE | 14 | 55,190 | 0 | 0 |
| TRIMBLE INC | COM | 896239100 | 1,038 | 32,599 | SH | SOLE | 13 | 32,599 | 0 | 0 |
| TRIMBLE INC | COM | 896239100 | 3,689 | 115,905 | SH | SOLE | 14 | 115,905 | 0 | 0 |
| TRINET GROUP INC | COM | 896288107 | 58 | 1,348 | SH | SOLE | 13 | 1,348 | 0 | 0 |
| TRINET GROUP INC | COM | 896288107 | 1,337 | 35,500 | SH | SOLE | 14 | 35,500 | 0 | 0 |
| TRINITY INDS INC | COM | 896522109 | 225 | 13,652 | SH | SOLE | 13 | 13,652 | 0 | 0 |
| TRINITY INDS INC | COM | 896522109 | 915 | 56,914 | SH | SOLE | 14 | 56,914 | 0 | 0 |
| TRIP COM GROUP LTD | ADS | 89677Q107 | 137 | 5,075 | SH | SOLE | 13 | 5,075 | 0 | 0 |
| TRIP COM GROUP LTD | ADS | 89677Q107 | 11,094 | 473,113 | SH | SOLE | 14 | 473,113 | 0 | 0 |
| TRIUMPH BANCORP INC | COM | 89679E300 | 776 | 29,833 | SH | SOLE | 14 | 29,833 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 92 | 7,215 | SH | DFND | 13 | 7,215 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 31 | 4,623 | SH | SOLE | 13 | 4,623 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 1,706 | 133,696 | SH | SOLE | 14 | 133,696 | 0 | 0 |

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|---------------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| TRUIST FINL CORP | COM | 89832Q109 | 2,598 | 87,750 | SH | SOLE | 13 | 87,750 | 0 | 0 |
| TRUIST FINL CORP | COM | 89832Q109 | 16,277 | 527,790 | SH | SOLE | 14 | 527,790 | 0 | 0 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 213 | 39,454 | SH | SOLE | 14 | 39,454 | 0 | 0 |
| TRUSTMARK CORP | COM | 898402102 | 215 | 9,238 | SH | DFND | 7 | 9,238 | 0 | 0 |
| TRUSTMARK CORP | COM | 898402102 | 152 | 6,513 | SH | SOLE | 14 | 6,513 | 0 | 0 |
| TRUSTMARK CORP | COM | 898402102 | 149 | 10,267 | SH | SOLE | 13 | 10,267 | 0 | 0 |
| TTEC HLDGS INC | COM | 89854H102 | 125 | 3,417 | SH | DFND | 13 | 3,417 | 0 | 0 |
| TTEC HLDGS INC | COM | 89854H102 | 555 | 15,119 | SH | SOLE | 14 | 15,119 | 0 | 0 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 651 | 139,900 | SH | SOLE | 14 | 139,900 | 0 | 0 |
| TURQUOISE HILL RES LTD | COM | 900435108 | 2,581 | 6,759,702 | SH | SOLE | 14 | 6,759,702 | 0 | 0 |
| TUTOR PERINI CORP | COM | 901109108 | 200 | 29,689 | SH | SOLE | 14 | 29,689 | 0 | 0 |
| TWILIO INC | CL A | 90138F102 | 1 | 9 | SH | SOLE | 13 | 9 | 0 | 0 |
| TWILIO INC | CL A | 90138F102 | 6,004 | 67,091 | SH | SOLE | 14 | 67,091 | 0 | 0 |
| TWILIO INC | NOTE 0.250% 6/0 | 90138FAB8 | 98 | 70,000 | SH | SOLE | 14 | 70,000 | 0 | 0 |
| TWIN RIV WORLDWIDE HLDGS INC | COM | 90171V204 | 208 | 16,000 | SH | SOLE | 14 | 16,000 | 0 | 0 |
| TWITTER INC | COM | 90184L102 | 15 | 624 | SH | SOLE | 13 | 624 | 0 | 0 |
| TWITTER INC | COM | 90184L102 | 12,019 | 489,356 | SH | SOLE | 14 | 489,356 | 0 | 0 |
| TWO HBRS INVT CORP | COM NEW | 90187B408 | 82 | 22,976 | SH | SOLE | 13 | 22,976 | 0 | 0 |
| TWO HBRS INVT CORP | COM NEW | 90187B408 | 224 | 58,727 | SH | SOLE | 14 | 58,727 | 0 | 0 |
| II VI INC | COM | 902104108 | 147 | 5,307 | SH | SOLE | 13 | 5,307 | 0 | 0 |
| II VI INC | COM | 902104108 | 2,302 | 80,789 | SH | SOLE | 14 | 80,789 | 0 | 0 |
| 2U INC | COM | 90214J101 | 3 | 155 | SH | SOLE | 13 | 155 | 0 | 0 |
| 2U INC | COM | 90214J101 | 1,249 | 58,841 | SH | SOLE | 14 | 58,841 | 0 | 0 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 315 | 1,137 | SH | SOLE | 13 | 1,137 | 0 | 0 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 12,663 | 42,699 | SH | SOLE | 14 | 42,699 | 0 | 0 |
| TYSON FOODS INC | CL A | 902494103 | 264 | 4,559 | SH | DFND | 13 | 4,559 | 0 | 0 |
| TYSON FOODS INC | CL A | 902494103 | 2,414 | 40,496 | SH | SOLE | 13 | 40,496 | 0 | 0 |
| TYSON FOODS INC | CL A | 902494103 | 30,490 | 526,869 | SH | SOLE | 14 | 526,869 | 0 | 0 |
| UDR INC | COM | 902653104 | 2,031 | 55,595 | SH | DFND | 2 | 55,595 | 0 | 0 |
| UDR INC | COM | 902653104 | 151 | 4,474 | SH | SOLE | 13 | 4,474 | 0 | 0 |
| UDR INC | COM | 902653104 | 52,132 | 1,426,723 | SH | SOLE | 14 | 1,426,723 | 0 | 0 |
| UGI CORP NEW | COM | 902681105 | 927 | 34,751 | SH | SOLE | 14 | 34,751 | 0 | 0 |
| UGI CORP NEW | COM | 902681105 | 1,243 | 48,533 | SH | SOLE | 13 | 48,533 | 0 | 0 |
| UMB FINL CORP | COM | 902788108 | 255 | 5,489 | SH | DFND | 7 | 5,489 | 0 | 0 |
| UMB FINL CORP | COM | 902788108 | 126 | 4,028 | SH | SOLE | 13 | 4,028 | 0 | 0 |
| UMB FINL CORP | COM | 902788108 | 2,996 | 64,598 | SH | SOLE | 14 | 64,598 | 0 | 0 |
| US BANCORP DEL | COM NEW | 902973304 | 1,503 | 43,627 | SH | SOLE | 14 | 43,627 | 0 | 0 |
| US BANCORP DEL | COM NEW | 902973304 | 2,265 | 66,781 | SH | SOLE | 13 | 66,781 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 202 | 3,353 | SH | SOLE | 13 | 3,353 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 1,404 | 24,308 | SH | SOLE | 14 | 24,308 | 0 | 0 |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 245 | 3,545 | SH | DFND | 7 | 3,545 | 0 | 0 |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 230 | 4,211 | SH | SOLE | 13 | 4,211 | 0 | 0 |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 319 | 4,620 | SH | SOLE | 14 | 4,620 | 0 | 0 |
| US XPRESS ENTERPRISES INC | COM CL A | 90338N202 | 1,885 | 564,228 | SH | SOLE | 14 | 564,228 | 0 | 0 |
| UBER TECHNOLOGIES INC | COM | 90353T100 | 176 | 6,450 | SH | SOLE | 13 | 6,450 | 0 | 0 |
| UBER TECHNOLOGIES INC | COM | 90353T100 | 18,420 | 659,745 | SH | SOLE | 14 | 659,745 | 0 | 0 |
| ULTA BEAUTY INC | COM | 90384S303 | 597 | 3,398 | SH | DFND | 13 | 3,398 | 0 | 0 |
| ULTA BEAUTY INC | COM | 90384S303 | 4,098 | 22,017 | SH | SOLE | 13 | 22,017 | 0 | 0 |

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|---------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| ULTA BEAUTY INC | COM | 90384S303 | 5,459 | 31,069 | SH | SOLE | 14 | 31,069 | 0 | 0 |
| ULTRA CLEAN HLDGS INC | COM | 90385V107 | 155 | 11,266 | SH | DFND | 5 | 11,266 | 0 | 0 |
| ULTRA CLEAN HLDGS INC | COM | 90385V107 | 874 | 63,344 | SH | SOLE | 14 | 63,344 | 0 | 0 |
| ULTRAGENYX PHARMACEUTICAL IN | COM | 90400D108 | 1,761 | 39,632 | SH | SOLE | 14 | 39,632 | 0 | 0 |
| UMPQUA HLDGS CORP | COM | 904214103 | 410 | 37,635 | SH | DFND | 7 | 37,635 | 0 | 0 |
| UMPQUA HLDGS CORP | COM | 904214103 | 732 | 69,253 | SH | SOLE | 13 | 69,253 | 0 | 0 |
| UMPQUA HLDGS CORP | COM | 904214103 | 4,904 | 449,865 | SH | SOLE | 14 | 449,865 | 0 | 0 |
| UNIFIRST CORP MASS | COM | 904708104 | 1,209 | 8,003 | SH | DFND | 13 | 8,003 | 0 | 0 |
| UNIFIRST CORP MASS | COM | 904708104 | 6,498 | 43,009 | SH | SOLE | 14 | 43,009 | 0 | 0 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 730 | 14,340 | SH | SOLE | 13 | 14,340 | 0 | 0 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 7,823 | 159,677 | SH | SOLE | 13 | 159,677 | 0 | 0 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 9,389 | 192,427 | SH | SOLE | 14 | 192,427 | 0 | 0 |
| UNION PAC CORP | COM | 907818108 | 3,718 | 25,835 | SH | SOLE | 13 | 25,835 | 0 | 0 |
| UNION PAC CORP | COM | 907818108 | 34,782 | 246,612 | SH | SOLE | 14 | 246,612 | 0 | 0 |
| UNISYS CORP | COM NEW | 909214306 | 166 | 13,517 | SH | SOLE | 13 | 13,517 | 0 | 0 |
| UNISYS CORP | COM NEW | 909214306 | 237 | 19,200 | SH | SOLE | 14 | 19,200 | 0 | 0 |
| UNITED CMNTY BKS BLAIRSVLE G | COM | 90984P303 | 80 | 4,372 | SH | SOLE | 13 | 4,372 | 0 | 0 |
| UNITED CMNTY BKS BLAIRSVLE G | COM | 90984P303 | 1,754 | 95,798 | SH | SOLE | 14 | 95,798 | 0 | 0 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 308 | 13,330 | SH | DFND | 7 | 13,330 | 0 | 0 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 376 | 18,729 | SH | SOLE | 13 | 18,729 | 0 | 0 |
| UNITED AIRLS HLDGS INC | COM | 910047109 | 546 | 17,292 | SH | DFND | 13 | 17,292 | 0 | 0 |
| UNITED AIRLS HLDGS INC | COM | 910047109 | 744 | 25,293 | SH | SOLE | 13 | 25,293 | 0 | 0 |
| UNITED AIRLS HLDGS INC | COM | 910047109 | 2,482 | 78,677 | SH | SOLE | 14 | 78,677 | 0 | 0 |
| UNITED FIRE GROUP INC | COM | 910340108 | 251 | 7,700 | SH | SOLE | 14 | 7,700 | 0 | 0 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW | 910873405 | 544 | 250,661 | SH | SOLE | 14 | 250,661 | 0 | 0 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 1,640 | 17,477 | SH | SOLE | 13 | 17,477 | 0 | 0 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 17,740 | 189,893 | SH | SOLE | 14 | 189,893 | 0 | 0 |
| UNITED RENTALS INC | COM | 911363109 | 81 | 792 | SH | SOLE | 13 | 792 | 0 | 0 |
| UNITED RENTALS INC | COM | 911363109 | 441 | 4,287 | SH | SOLE | 14 | 4,287 | 0 | 0 |
| US FOODS HLDG CORP | COM | 912008109 | 502 | 28,340 | SH | DFND | 13 | 28,340 | 0 | 0 |
| US FOODS HLDG CORP | COM | 912008109 | 4 | 199 | SH | SOLE | 13 | 199 | 0 | 0 |
| US FOODS HLDG CORP | COM | 912008109 | 867 | 48,945 | SH | SOLE | 14 | 48,945 | 0 | 0 |
| AAON INC | COM PAR \$0.004 | 000360206 | 47 | 972 | SH | DFND | 13 | 972 | 0 | 0 |
| AAON INC | COM PAR \$0.004 | 000360206 | 276 | 5,604 | SH | SOLE | 13 | 5,604 | 0 | 0 |
| AAR CORP | COM | 000361105 | 1 | 59 | SH | SOLE | 13 | 59 | 0 | 0 |
| AAR CORP | COM | 000361105 | 453 | 25,480 | SH | SOLE | 14 | 25,480 | 0 | 0 |
| ABB LTD | SPONSORED ADR | 000375204 | 5,128 | 297,115 | SH | SOLE | 13 | 297,115 | 0 | 0 |
| ACCO BRANDS CORP | COM | 00081T108 | 184 | 36,482 | SH | SOLE | 14 | 36,482 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 1,331 | 38,878 | SH | DFND | 13 | 38,878 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 3,102 | 90,108 | SH | SOLE | 13 | 90,108 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 5,389 | 157,382 | SH | SOLE | 14 | 157,382 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 82 | 1,727 | SH | SOLE | 14 | 1,727 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 952 | 20,850 | SH | SOLE | 13 | 20,850 | 0 | 0 |
| ACM RESEARCH INC | COM CL A | 00108J109 | 411 | 13,874 | SH | DFND | 5 | 13,874 | 0 | 0 |
| AG MTG INVT TR INC | COM | 001228105 | 108 | 39,566 | SH | SOLE | 14 | 39,566 | 0 | 0 |

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|---------------------------------|----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| AGNC INVT CORP | COM | 00123Q104 | 761 | 71,964 | SH | DFND | 13 | 71,964 | 0 | 0 |
| AGNC INVT CORP | COM | 00123Q104 | 781 | 74,040 | SH | SOLE | 13 | 74,040 | 0 | 0 |
| AGNC INVT CORP | COM | 00123Q104 | 1,405 | 132,796 | SH | SOLE | 14 | 132,796 | 0 | 0 |
| AES CORP | COM | 00130H105 | 856 | 62,951 | SH | DFND | 13 | 62,951 | 0 | 0 |
| AES CORP | COM | 00130H105 | 26 | 2,517 | SH | SOLE | 13 | 2,517 | 0 | 0 |
| AES CORP | COM | 00130H105 | 3,033 | 223,036 | SH | SOLE | 14 | 223,036 | 0 | 0 |
| AMC NETWORKS INC | CL A | 00164V103 | 158 | 6,507 | SH | SOLE | 14 | 6,507 | 0 | 0 |
| AMC NETWORKS INC | CL A | 00164V103 | 324 | 13,336 | SH | SOLE | 13 | 13,336 | 0 | 0 |
| AMN HEALTHCARE SVCS INC | COM | 001744101 | 435 | 7,522 | SH | DFND | 5 | 7,522 | 0 | 0 |
| AMN HEALTHCARE SVCS INC | COM | 001744101 | 162 | 2,775 | SH | SOLE | 13 | 2,775 | 0 | 0 |
| AMN HEALTHCARE SVCS INC | COM | 001744101 | 10,343 | 178,907 | SH | SOLE | 14 | 178,907 | 0 | 0 |
| ANGI HOMESERVICES INC | COM CL A | 00183L102 | 191 | 36,357 | SH | SOLE | 14 | 36,357 | 0 | 0 |
| ASGN INC | COM | 00191U102 | 136 | 3,811 | SH | SOLE | 13 | 3,811 | 0 | 0 |
| ASGN INC | COM | 00191U102 | 6,374 | 180,459 | SH | SOLE | 14 | 180,459 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 9,075 | 311,317 | SH | DFND | 13 | 311,317 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 9,396 | 326,123 | SH | SOLE | 13 | 326,123 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 14,006 | 480,486 | SH | SOLE | 14 | 480,486 | 0 | 0 |
| ATN INTL INC | COM | 00215F107 | 3,398 | 57,876 | SH | SOLE | 14 | 57,876 | 0 | 0 |
| ASE TECHNOLOGY HOLDING CO LT | SPONSORED ADS | 00215W100 | 1,233 | 328,093 | SH | SOLE | 13 | 328,093 | 0 | 0 |
| ASE TECHNOLOGY HOLDING CO LT | SPONSORED ADS | 00215W100 | 13,493 | 3,607,729 | SH | SOLE | 14 | 3,607,729 | 0 | 0 |
| AZZ INC | COM | 002474104 | 2,239 | 79,634 | SH | SOLE | 14 | 79,634 | 0 | 0 |
| ABBOTT LABS | COM | 002824100 | 9,026 | 114,377 | SH | DFND | 3 | 114,377 | 0 | 0 |
| ABBOTT LABS | COM | 002824100 | 3,275 | 41,298 | SH | SOLE | 13 | 41,298 | 0 | 0 |
| ABBOTT LABS | COM | 002824100 | 52,923 | 670,678 | SH | SOLE | 14 | 670,678 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 1,005 | 13,190 | SH | DFND | 13 | 13,190 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 5,458 | 70,784 | SH | SOLE | 13 | 70,784 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 33,722 | 442,601 | SH | SOLE | 14 | 442,601 | 0 | 0 |
| ABIOMED INC | COM | 003654100 | 9 | 65 | SH | SOLE | 13 | 65 | 0 | 0 |
| ABIOMED INC | COM | 003654100 | 11,268 | 77,624 | SH | SOLE | 14 | 77,624 | 0 | 0 |
| ACADIA HEALTHCARE COMPANY IN | COM | 00404A109 | 123 | 7,735 | SH | SOLE | 13 | 7,735 | 0 | 0 |
| ACADIA HEALTHCARE COMPANY IN | COM | 00404A109 | 5,209 | 283,854 | SH | SOLE | 14 | 283,854 | 0 | 0 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 9 | 166 | SH | SOLE | 13 | 166 | 0 | 0 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 4,618 | 109,296 | SH | SOLE | 14 | 109,296 | 0 | 0 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 2,609 | 210,600 | SH | SOLE | 14 | 210,600 | 0 | 0 |
| ACCELERON PHARMA INC | COM | 00434H108 | 762 | 8,476 | SH | DFND | 5 | 8,476 | 0 | 0 |
| ACCELERON PHARMA INC | COM | 00434H108 | 43 | 483 | SH | SOLE | 13 | 483 | 0 | 0 |
| ACCELERON PHARMA INC | COM | 00434H108 | 3,519 | 39,161 | SH | SOLE | 14 | 39,161 | 0 | 0 |
| ACCEL ENTERTAINMENT INC | COM CL A1 | 00436Q106 | 80 | 10,675 | SH | SOLE | 13 | 10,675 | 0 | 0 |
| ACCEL ENTERTAINMENT INC | COM CL A1 | 00436Q106 | 493 | 65,774 | SH | SOLE | 14 | 65,774 | 0 | 0 |
| ACCURAY INC | COM | 004397105 | 35 | 18,252 | SH | DFND | 13 | 18,252 | 0 | 0 |
| ACCURAY INC | COM | 004397105 | 37 | 22,628 | SH | SOLE | 13 | 22,628 | 0 | 0 |
| ACI WORLDWIDE INC | COM | 004498101 | 365 | 15,168 | SH | SOLE | 13 | 15,168 | 0 | 0 |
| ACI WORLDWIDE INC | COM | 004498101 | 11,492 | 475,873 | SH | SOLE | 14 | 475,873 | 0 | 0 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 117 | 125,680 | SH | SOLE | 14 | 125,680 | 0 | 0 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 523 | 8,918 | SH | SOLE | 13 | 8,918 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 89,261 | 1,500,686 | SH | SOLE | 14 | 1,500,686 | 0 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 175 | 2,037 | SH | SOLE | 13 | 2,037 | 0 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 1,384 | 16,158 | SH | SOLE | 14 | 16,158 | 0 | 0 |
| ACUSHNET HOLDINGS CORP | COM | 005098108 | 184 | 7,144 | SH | DFND | 13 | 7,144 | 0 | 0 |
| ACUSHNET HOLDINGS CORP | COM | 005098108 | 225 | 8,399 | SH | SOLE | 13 | 8,399 | 0 | 0 |
| ACUSHNET HOLDINGS CORP | COM | 005098108 | 1,033 | 40,172 | SH | SOLE | 14 | 40,172 | 0 | 0 |
| ADAPTIVE BIOTECHNOLOGIES COR | COM | 00650F109 | 3,305 | 118,962 | SH | SOLE | 14 | 118,962 | 0 | 0 |
| ADDUS HOMECARE CORP | COM | 006739106 | 251 | 3,716 | SH | DFND | 7 | 3,716 | 0 | 0 |
| ADDUS HOMECARE CORP | COM | 006739106 | 402 | 5,944 | SH | DFND | 5 | 5,944 | 0 | 0 |
| ADDUS HOMECARE CORP | COM | 006739106 | 223 | 4,161 | SH | SOLE | 13 | 4,161 | 0 | 0 |
| ADDUS HOMECARE CORP | COM | 006739106 | 3,296 | 48,764 | SH | SOLE | 14 | 48,764 | 0 | 0 |
| ADOBE INC | COM | 00724F101 | 9,327 | 28,910 | SH | SOLE | 13 | 28,910 | 0 | 0 |
| ADOBE INC | COM | 00724F101 | 161,844 | 508,559 | SH | SOLE | 14 | 508,559 | 0 | 0 |
| ADTALEM GLOBAL ED INC | COM | 00737L103 | 0 | 1 | SH | SOLE | 13 | 1 | 0 | 0 |
| ADTALEM GLOBAL ED INC | COM | 00737L103 | 4,024 | 150,221 | SH | SOLE | 14 | 150,221 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 59 | 626 | SH | SOLE | 13 | 626 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 8,996 | 96,404 | SH | SOLE | 14 | 96,404 | 0 | 0 |
| AECOM | COM | 00766T100 | 57 | 1,800 | SH | SOLE | 13 | 1,800 | 0 | 0 |
| AECOM | COM | 00766T100 | 5,425 | 181,750 | SH | SOLE | 14 | 181,750 | 0 | 0 |
| AERIE PHARMACEUTICALS INC | COM | 00771V108 | 1 | 252 | SH | SOLE | 13 | 252 | 0 | 0 |
| AERIE PHARMACEUTICALS INC | COM | 00771V108 | 985 | 72,949 | SH | SOLE | 14 | 72,949 | 0 | 0 |
| AEROJET ROCKETDYNE HLDGS INC | COM | 007800105 | 1,085 | 25,942 | SH | DFND | 13 | 25,942 | 0 | 0 |
| AEROJET ROCKETDYNE HLDGS INC | COM | 007800105 | 5,603 | 133,958 | SH | SOLE | 14 | 133,958 | 0 | 0 |
| AEROJET ROCKETDYNE HLDGS INC | NOTE 2.250%12/1 | 007800AB1 | 239 | 145,000 | SH | SOLE | 14 | 145,000 | 0 | 0 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1,645 | 35,686 | SH | SOLE | 13 | 35,686 | 0 | 0 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 107,811 | 2,370,509 | SH | SOLE | 14 | 2,370,509 | 0 | 0 |
| ADVANCED DRAIN SYS INC DEL | COM | 00790R104 | 37 | 1,267 | SH | DFND | 13 | 1,267 | 0 | 0 |
| ADVANCED DRAIN SYS INC DEL | COM | 00790R104 | 303 | 10,303 | SH | DFND | 5 | 10,303 | 0 | 0 |
| ADVANCED DRAIN SYS INC DEL | COM | 00790R104 | 30 | 888 | SH | SOLE | 13 | 888 | 0 | 0 |
| ADVANCED DRAIN SYS INC DEL | COM | 00790R104 | 413 | 14,045 | SH | SOLE | 14 | 14,045 | 0 | 0 |
| AEGON N V | NY REGISTRY SHS | 007924103 | 22 | 8,775 | SH | SOLE | 13 | 8,775 | 0 | 0 |
| AEGON N V | NY REGISTRY SHS | 007924103 | 1,270 | 510,000 | SH | SOLE | 14 | 510,000 | 0 | 0 |
| ADVANCED ENERGY INDS | COM | 007973100 | 6,713 | 138,442 | SH | SOLE | 14 | 138,442 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1,757 | 24,530 | SH | DFND | 13 | 24,530 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 152 | 2,118 | SH | SOLE | 13 | 2,118 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 62,616 | 874,277 | SH | SOLE | 14 | 874,277 | 0 | 0 |
| AGILYSYS INC | COM | 00847J105 | 70 | 4,193 | SH | DFND | 13 | 4,193 | 0 | 0 |
| AGILYSYS INC | COM | 00847J105 | 6 | 777 | SH | SOLE | 13 | 777 | 0 | 0 |
| AGILYSYS INC | COM | 00847J105 | 1,032 | 61,807 | SH | SOLE | 14 | 61,807 | 0 | 0 |
| AGIOS PHARMACEUTICALS INC | COM | 00847X104 | 35 | 1,721 | SH | SOLE | 13 | 1,721 | 0 | 0 |

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|------------------------------|---------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| AGIOS PHARMACEUTICALS INC | COM | 00847X104 | 249 | 7,027 | SH | SOLE | 14 | 7,027 | 0 | 0 |
| AGREE REALTY CORP | COM | 008492100 | 3,518 | 56,836 | SH | SOLE | 14 | 56,836 | 0 | 0 |
| AIMMUNE THERAPEUTICS INC | COM | 00900T107 | 1 | 230 | SH | SOLE | 13 | 230 | 0 | 0 |
| AIMMUNE THERAPEUTICS INC | COM | 00900T107 | 148 | 10,240 | SH | SOLE | 14 | 10,240 | 0 | 0 |
| AIR LEASE CORP | CL A | 00912X302 | 299 | 12,672 | SH | SOLE | 13 | 12,672 | 0 | 0 |
| AIR LEASE CORP | CL A | 00912X302 | 3,330 | 150,419 | SH | SOLE | 14 | 150,419 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 1,300 | 6,512 | SH | DFND | 13 | 6,512 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 5,858 | 29,347 | SH | DFND | 3 | 29,347 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 504 | 2,544 | SH | SOLE | 13 | 2,544 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 18,597 | 93,165 | SH | SOLE | 14 | 93,165 | 0 | 0 |
| AIR TRANSPORT SERVICES GRP I | COM | 00922R105 | 39 | 2,166 | SH | SOLE | 13 | 2,166 | 0 | 0 |
| AIR TRANSPORT SERVICES GRP I | COM | 00922R105 | 1,562 | 85,468 | SH | SOLE | 14 | 85,468 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 64 | 698 | SH | DFND | 13 | 698 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 322 | 3,587 | SH | SOLE | 13 | 3,587 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 1,696 | 18,535 | SH | SOLE | 14 | 18,535 | 0 | 0 |
| AKEBIA THERAPEUTICS INC | COM | 00972D105 | 0 | 333 | SH | SOLE | 13 | 333 | 0 | 0 |
| AKEBIA THERAPEUTICS INC | COM | 00972D105 | 97 | 12,756 | SH | SOLE | 14 | 12,756 | 0 | 0 |
| ALAMOS GOLD INC NEW | COM CL A | 011532108 | 2,410 | 482,063 | SH | SOLE | 14 | 482,063 | 0 | 0 |
| ALARM COM HLDGS INC | COM | 011642105 | 255 | 6,288 | SH | SOLE | 13 | 6,288 | 0 | 0 |
| ALARM COM HLDGS INC | COM | 011642105 | 1,617 | 41,548 | SH | SOLE | 14 | 41,548 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 70 | 2,454 | SH | SOLE | 13 | 2,454 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 1,124 | 39,496 | SH | SOLE | 14 | 39,496 | 0 | 0 |
| ALBANY INTL CORP | CL A | 012348108 | 7,648 | 161,580 | SH | SOLE | 14 | 161,580 | 0 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 422 | 7,280 | SH | SOLE | 13 | 7,280 | 0 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 3,754 | 66,601 | SH | SOLE | 14 | 66,601 | 0 | 0 |
| ALEXANDER & BALDWIN INC NEW | COM | 014491104 | 138 | 12,341 | SH | SOLE | 14 | 12,341 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 1,148 | 8,378 | SH | DFND | 13 | 8,378 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 3,043 | 22,204 | SH | DFND | 3 | 22,204 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 777 | 5,514 | SH | SOLE | 13 | 5,514 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 16,328 | 119,127 | SH | SOLE | 14 | 119,127 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 964 | 10,737 | SH | DFND | 13 | 10,737 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 524 | 5,690 | SH | SOLE | 13 | 5,690 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 11,066 | 123,248 | SH | SOLE | 14 | 123,248 | 0 | 0 |
| ALIBABA GROUP HLDG LTD | SPONSORED ADS | 01609W102 | 156 | 803 | SH | DFND | 17 | 803 | 0 | 0 |
| ALIBABA GROUP HLDG LTD | SPONSORED ADS | 01609W102 | 7,156 | 36,604 | SH | SOLE | 13 | 36,604 | 0 | 0 |
| ALIBABA GROUP HLDG LTD | SPONSORED ADS | 01609W102 | 335,724 | 1,726,267 | SH | SOLE | 14 | 1,726,267 | 0 | 0 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 583 | 3,354 | SH | DFND | 13 | 3,354 | 0 | 0 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 2,442 | 13,689 | SH | SOLE | 13 | 13,689 | 0 | 0 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 14,218 | 81,737 | SH | SOLE | 14 | 81,737 | 0 | 0 |
| ALLEGHANY CORP DEL | COM | 017175100 | 982 | 1,778 | SH | DFND | 13 | 1,778 | 0 | 0 |
| ALLEGHANY CORP DEL | COM | 017175100 | 46 | 84 | SH | SOLE | 13 | 84 | 0 | 0 |
| ALLEGHANY CORP DEL | COM | 017175100 | 7,477 | 13,537 | SH | SOLE | 14 | 13,537 | 0 | 0 |

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|-----------------------------|----------------|-----------|--------|---------|----|------|----|---------|---|---|
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 104 | 12,192 | SH | DFND | 13 | 12,192 | 0 | 0 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 1 | 149 | SH | SOLE | 13 | 149 | 0 | 0 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 1,973 | 232,061 | SH | SOLE | 14 | 232,061 | 0 | 0 |
| ALLEGIANT TRAVEL CO | COM | 01748X102 | 167 | 1,917 | SH | SOLE | 13 | 1,917 | 0 | 0 |
| ALLEGIANT TRAVEL CO | COM | 01748X102 | 1,042 | 12,739 | SH | SOLE | 14 | 12,739 | 0 | 0 |
| ALLETE INC | COM NEW | 018522300 | 315 | 4,873 | SH | SOLE | 13 | 4,873 | 0 | 0 |
| ALLETE INC | COM NEW | 018522300 | 9,724 | 160,244 | SH | SOLE | 14 | 160,244 | 0 | 0 |
| ALLIANT ENERGY CORP | COM | 018802108 | 64 | 1,321 | SH | SOLE | 13 | 1,321 | 0 | 0 |
| CNOOC LIMITED | SPONSORED ADR | 126132109 | 101 | 973 | SH | DFND | 17 | 973 | 0 | 0 |
| CNOOC LIMITED | SPONSORED ADR | 126132109 | 60 | 579 | SH | SOLE | 14 | 579 | 0 | 0 |
| CNOOC LIMITED | SPONSORED ADR | 126132109 | 442 | 3,944 | SH | SOLE | 13 | 3,944 | 0 | 0 |
| CRA INTL INC | COM | 12618T105 | 52 | 1,544 | SH | DFND | 13 | 1,544 | 0 | 0 |
| CRA INTL INC | COM | 12618T105 | 830 | 24,831 | SH | SOLE | 14 | 24,831 | 0 | 0 |
| CNO FINL GROUP INC | COM | 12621E103 | 19 | 1,468 | SH | SOLE | 13 | 1,468 | 0 | 0 |
| CNO FINL GROUP INC | COM | 12621E103 | 305 | 24,621 | SH | SOLE | 14 | 24,621 | 0 | 0 |
| CRH PLC | ADR | 12626K203 | 92 | 3,441 | SH | DFND | 17 | 3,441 | 0 | 0 |
| CRH PLC | ADR | 12626K203 | 1,207 | 44,785 | SH | SOLE | 13 | 44,785 | 0 | 0 |
| CSG SYS INTL INC | COM | 126349109 | 523 | 12,488 | SH | DFND | 13 | 12,488 | 0 | 0 |
| CSG SYS INTL INC | COM | 126349109 | 262 | 5,503 | SH | SOLE | 13 | 5,503 | 0 | 0 |
| CSG SYS INTL INC | COM | 126349109 | 1,078 | 25,752 | SH | SOLE | 14 | 25,752 | 0 | 0 |
| CSW INDUSTRIALS INC | COM | 126402106 | 314 | 4,845 | SH | DFND | 13 | 4,845 | 0 | 0 |
| CSW INDUSTRIALS INC | COM | 126402106 | 2,381 | 36,719 | SH | SOLE | 14 | 36,719 | 0 | 0 |
| CSX CORP | COM | 126408103 | 1,693 | 29,584 | SH | SOLE | 13 | 29,584 | 0 | 0 |
| CSX CORP | COM | 126408103 | 3,462 | 60,427 | SH | SOLE | 14 | 60,427 | 0 | 0 |
| CNX MIDSTREAM PARTNERS LP | COM UNIT REPST | 12654A101 | 189 | 23,300 | SH | SOLE | 14 | 23,300 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 5,338 | 89,771 | SH | SOLE | 13 | 89,771 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 31,722 | 534,674 | SH | SOLE | 14 | 534,674 | 0 | 0 |
| CABLE ONE INC | COM | 12685J105 | 954 | 580 | SH | SOLE | 14 | 580 | 0 | 0 |
| CABLE ONE INC | COM | 12685J105 | 3,615 | 2,144 | SH | SOLE | 13 | 2,144 | 0 | 0 |
| CABOT CORP | COM | 127055101 | 209 | 8,000 | SH | SOLE | 14 | 8,000 | 0 | 0 |
| CABOT CORP | COM | 127055101 | 389 | 22,097 | SH | SOLE | 13 | 22,097 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 25 | 1,451 | SH | SOLE | 13 | 1,451 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 16,437 | 956,184 | SH | SOLE | 14 | 956,184 | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 103 | 850 | SH | SOLE | 13 | 850 | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 1,323 | 11,592 | SH | SOLE | 14 | 11,592 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 78 | 368 | SH | DFND | 13 | 368 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 670 | 3,175 | SH | DFND | 5 | 3,175 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 608 | 3,060 | SH | SOLE | 13 | 3,060 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 2,067 | 9,788 | SH | SOLE | 14 | 9,788 | 0 | 0 |
| CACTUS INC | CL A | 127203107 | 89 | 7,678 | SH | DFND | 13 | 7,678 | 0 | 0 |
| CACTUS INC | CL A | 127203107 | 194 | 16,720 | SH | DFND | 7 | 16,720 | 0 | 0 |
| CACTUS INC | CL A | 127203107 | 142 | 18,080 | SH | SOLE | 13 | 18,080 | 0 | 0 |
| CACTUS INC | CL A | 127203107 | 564 | 48,661 | SH | SOLE | 14 | 48,661 | 0 | 0 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 2,089 | 31,638 | SH | DFND | 13 | 31,638 | 0 | 0 |
| CADENCE DESIGN SYSTEM | COM | 127387108 | 809 | 12,250 | SH | SOLE | 13 | 12,250 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| INC | | | | | | | | | | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 10,283 | 155,704 | SH | SOLE | 14 | 155,704 | 0 | 0 |
| CADENCE BANCORPORATION | CL A | 12739A100 | 88 | 13,400 | SH | SOLE | 14 | 13,400 | 0 | 0 |
| CADENCE BANCORPORATION | CL A | 12739A100 | 216 | 32,950 | SH | SOLE | 13 | 32,950 | 0 | 0 |
| CAESARS ENTMT CORP | NOTE 5.000%10/0 | 127686AA1 | 85 | 80,000 | SH | SOLE | 14 | 80,000 | 0 | 0 |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 58 | 1,313 | SH | SOLE | 14 | 1,313 | 0 | 0 |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 203 | 4,136 | SH | SOLE | 13 | 4,136 | 0 | 0 |
| CALAMP CORP | COM | 128126109 | 16 | 3,708 | SH | SOLE | 13 | 3,708 | 0 | 0 |
| CALAMP CORP | COM | 128126109 | 1,855 | 412,113 | SH | SOLE | 14 | 412,113 | 0 | 0 |
| CALAVO GROWERS INC | COM | 128246105 | 52 | 888 | SH | SOLE | 13 | 888 | 0 | 0 |
| CALAVO GROWERS INC | COM | 128246105 | 166 | 2,885 | SH | SOLE | 14 | 2,885 | 0 | 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 63 | 8,472 | SH | SOLE | 13 | 8,472 | 0 | 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 2,261 | 221,263 | SH | SOLE | 14 | 221,263 | 0 | 0 |
| CALLON PETE CO DEL | COM | 13123X102 | 2 | 31,273 | SH | SOLE | 13 | 31,273 | 0 | 0 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 576 | 7,270 | SH | DFND | 2 | 7,270 | 0 | 0 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 69 | 1,059 | SH | SOLE | 13 | 1,059 | 0 | 0 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 3,126 | 39,448 | SH | SOLE | 14 | 39,448 | 0 | 0 |
| CAMECO CORP | COM | 13321L108 | 62 | 8,166 | SH | SOLE | 13 | 8,166 | 0 | 0 |
| CAMECO CORP | COM | 13321L108 | 5,896 | 771,723 | SH | SOLE | 14 | 771,723 | 0 | 0 |
| CAMPBELL SOUP CO | COM | 134429109 | 1,338 | 27,179 | SH | SOLE | 13 | 27,179 | 0 | 0 |
| CAMPBELL SOUP CO | COM | 134429109 | 1,627 | 35,249 | SH | SOLE | 14 | 35,249 | 0 | 0 |
| CAMPING WORLD HLDGS INC | CL A | 13462K109 | 423 | 74,427 | SH | SOLE | 14 | 74,427 | 0 | 0 |
| CANADA GOOSE HOLDINGS INC | SHS SUB VTG | 135086106 | 327 | 16,420 | SH | SOLE | 14 | 16,420 | 0 | 0 |
| CANADIAN IMP BK COMM | COM | 136069101 | 899 | 17,512 | SH | SOLE | 13 | 17,512 | 0 | 0 |
| CANADIAN NATL RY CO | COM | 136375102 | 88 | 1,131 | SH | DFND | 17 | 1,131 | 0 | 0 |
| CANADIAN NATL RY CO | COM | 136375102 | 2,057 | 26,814 | SH | SOLE | 13 | 26,814 | 0 | 0 |
| CANADIAN NATL RY CO | COM | 136375102 | 20,171 | 259,835 | SH | SOLE | 14 | 259,835 | 0 | 0 |
| CANADIAN NAT RES LTD | COM | 136385101 | 255 | 18,790 | SH | SOLE | 13 | 18,790 | 0 | 0 |
| CANADIAN NAT RES LTD | COM | 136385101 | 511 | 37,710 | SH | SOLE | 14 | 37,710 | 0 | 0 |
| CANNAE HLDGS INC | COM | 13765N107 | 459 | 13,697 | SH | DFND | 13 | 13,697 | 0 | 0 |
| CANNAE HLDGS INC | COM | 13765N107 | 602 | 17,975 | SH | DFND | 5 | 17,975 | 0 | 0 |
| CANNAE HLDGS INC | COM | 13765N107 | 244 | 7,434 | SH | SOLE | 13 | 7,434 | 0 | 0 |
| CANTEL MEDICAL CORP | COM | 138098108 | 277 | 7,724 | SH | DFND | 7 | 7,724 | 0 | 0 |
| CANTEL MEDICAL CORP | COM | 138098108 | 476 | 14,059 | SH | SOLE | 13 | 14,059 | 0 | 0 |
| CANTEL MEDICAL CORP | COM | 138098108 | 2,411 | 67,151 | SH | SOLE | 14 | 67,151 | 0 | 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 4,306 | 85,405 | SH | DFND | 13 | 85,405 | 0 | 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 3,463 | 68,438 | SH | SOLE | 13 | 68,438 | 0 | 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 20,892 | 414,358 | SH | SOLE | 14 | 414,358 | 0 | 0 |
| CAPITOL FED FINL INC | COM | 14057J101 | 549 | 47,313 | SH | DFND | 13 | 47,313 | 0 | 0 |
| CAPITOL FED FINL INC | COM | 14057J101 | 5 | 466 | SH | SOLE | 13 | 466 | 0 | 0 |
| CAPITOL FED FINL INC | COM | 14057J101 | 5,901 | 508,254 | SH | SOLE | 14 | 508,254 | 0 | 0 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 52 | 12,414 | SH | DFND | 13 | 12,414 | 0 | 0 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 2 | 1,165 | SH | SOLE | 13 | 1,165 | 0 | 0 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 1,695 | 403,597 | SH | SOLE | 14 | 403,597 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 4,020 | 83,863 | SH | DFND | 13 | 83,863 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 851 | 18,116 | SH | SOLE | 13 | 18,116 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 13,492 | 281,436 | SH | SOLE | 14 | 281,436 | 0 | 0 |

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|----------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| CARDIOVASCULAR SYS INC DEL | COM | 141619106 | 143 | 4,059 | SH | SOLE | 13 | 4,059 | 0 | 0 |
| CARDIOVASCULAR SYS INC DEL | COM | 141619106 | 1,008 | 28,639 | SH | SOLE | 14 | 28,639 | 0 | 0 |
| CARETRUST REIT INC | COM | 14174T107 | 197 | 13,334 | SH | SOLE | 14 | 13,334 | 0 | 0 |
| CARGURUS INC | COM CL A | 141788109 | 190 | 10,012 | SH | DFND | 13 | 10,012 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 3,273 | 26,124 | SH | DFND | 13 | 26,124 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 383 | 3,108 | SH | SOLE | 13 | 3,108 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 1,601 | 12,783 | SH | SOLE | 14 | 12,783 | 0 | 0 |
| CARMAX INC | COM | 143130102 | 227 | 4,208 | SH | SOLE | 13 | 4,208 | 0 | 0 |
| CARMAX INC | COM | 143130102 | 4,471 | 83,055 | SH | SOLE | 14 | 83,055 | 0 | 0 |
| CARLYLE GROUP INC | COM | 14316J108 | 13,699 | 632,761 | SH | SOLE | 14 | 632,761 | 0 | 0 |
| CARNIVAL CORP | UNIT 99/99/9999 | 143658300 | 5,059 | 384,108 | SH | DFND | 6 | 384,108 | 0 | 0 |
| CARNIVAL CORP | UNIT 99/99/9999 | 143658300 | 422 | 40,769 | SH | SOLE | 13 | 40,769 | 0 | 0 |
| CARNIVAL CORP | UNIT 99/99/9999 | 143658300 | 6,895 | 523,570 | SH | SOLE | 14 | 523,570 | 0 | 0 |
| CARRIAGE SVCS INC | COM | 143905107 | 172 | 12,848 | SH | SOLE | 13 | 12,848 | 0 | 0 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 64 | 3,260 | SH | SOLE | 13 | 3,260 | 0 | 0 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 777 | 39,856 | SH | SOLE | 14 | 39,856 | 0 | 0 |
| CARTERS INC | COM | 146229109 | 628 | 9,851 | SH | SOLE | 13 | 9,851 | 0 | 0 |
| CARTERS INC | COM | 146229109 | 8,578 | 130,508 | SH | SOLE | 14 | 130,508 | 0 | 0 |
| CARVANA CO | CL A | 146869102 | 518 | 9,405 | SH | DFND | 7 | 9,405 | 0 | 0 |
| CARVANA CO | CL A | 146869102 | 334 | 6,058 | SH | SOLE | 14 | 6,058 | 0 | 0 |
| CARVANA CO | CL A | 146869102 | 618 | 11,095 | SH | SOLE | 13 | 11,095 | 0 | 0 |
| CASA SYS INC | COM | 14713L102 | 125 | 35,718 | SH | SOLE | 14 | 35,718 | 0 | 0 |
| CASELLA WASTE SYS INC | CL A | 147448104 | 513 | 13,133 | SH | DFND | 5 | 13,133 | 0 | 0 |
| CASELLA WASTE SYS INC | CL A | 147448104 | 3,579 | 91,618 | SH | SOLE | 14 | 91,618 | 0 | 0 |
| CASEYS GEN STORES INC | COM | 147528103 | 997 | 7,522 | SH | DFND | 13 | 7,522 | 0 | 0 |
| CASEYS GEN STORES INC | COM | 147528103 | 362 | 2,730 | SH | SOLE | 14 | 2,730 | 0 | 0 |
| DUNKIN BRANDS GROUP INC | COM | 265504100 | 479 | 10,174 | SH | SOLE | 13 | 10,174 | 0 | 0 |
| DUNKIN BRANDS GROUP INC | COM | 265504100 | 28,133 | 529,809 | SH | SOLE | 14 | 529,809 | 0 | 0 |
| DUPONT DE NEMOURS INC | COM | 26614N102 | 269 | 8,122 | SH | SOLE | 13 | 8,122 | 0 | 0 |
| DUPONT DE NEMOURS INC | COM | 26614N102 | 11,715 | 343,542 | SH | SOLE | 14 | 343,542 | 0 | 0 |
| DYCOM INDS INC | COM | 267475101 | 16 | 770 | SH | SOLE | 13 | 770 | 0 | 0 |
| DYCOM INDS INC | COM | 267475101 | 4,877 | 190,140 | SH | SOLE | 14 | 190,140 | 0 | 0 |
| DYNATRACE INC | COM | 268150109 | 514 | 21,577 | SH | DFND | 5 | 21,577 | 0 | 0 |
| E L F BEAUTY INC | COM | 26856L103 | 57 | 5,841 | SH | DFND | 13 | 5,841 | 0 | 0 |
| E L F BEAUTY INC | COM | 26856L103 | 68 | 6,953 | SH | SOLE | 14 | 6,953 | 0 | 0 |
| E L F BEAUTY INC | COM | 26856L103 | 110 | 11,141 | SH | SOLE | 13 | 11,141 | 0 | 0 |
| EOG RES INC | COM | 26875P101 | 298 | 8,300 | SH | DFND | 13 | 8,300 | 0 | 0 |
| EOG RES INC | COM | 26875P101 | 824 | 26,543 | SH | SOLE | 13 | 26,543 | 0 | 0 |
| EOG RES INC | COM | 26875P101 | 1,348 | 37,514 | SH | SOLE | 14 | 37,514 | 0 | 0 |
| EAGLE BANCORP INC MD | COM | 268948106 | 719 | 23,814 | SH | SOLE | 14 | 23,814 | 0 | 0 |
| E TRADE FINANCIAL CORP | COM NEW | 269246401 | 187 | 5,444 | SH | SOLE | 13 | 5,444 | 0 | 0 |
| E TRADE FINANCIAL CORP | COM NEW | 269246401 | 272 | 7,923 | SH | SOLE | 14 | 7,923 | 0 | 0 |
| EVO PMTS INC | CL A COM | 26927E104 | 154 | 9,147 | SH | SOLE | 13 | 9,147 | 0 | 0 |
| EVO PMTS INC | CL A COM | 26927E104 | 1,069 | 69,872 | SH | SOLE | 14 | 69,872 | 0 | 0 |
| EAGLE MATERIALS INC | COM | 26969P108 | 64 | 1,031 | SH | SOLE | 13 | 1,031 | 0 | 0 |
| EAGLE MATERIALS INC | COM | 26969P108 | 3,249 | 55,617 | SH | SOLE | 14 | 55,617 | 0 | 0 |

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|---------------------------|---------------|-----------|--------|---------|----|------|----|---------|---|---|
| EAGLE PHARMACEUTICALS INC | COM | 269796108 | 325 | 7,055 | SH | SOLE | 14 | 7,055 | 0 | 0 |
| EARTHSTONE ENERGY INC | CL A | 27032D304 | 255 | 144,805 | SH | SOLE | 14 | 144,805 | 0 | 0 |
| EAST WEST BANCORP INC | COM | 27579R104 | 59 | 3,381 | SH | SOLE | 13 | 3,381 | 0 | 0 |
| EAST WEST BANCORP INC | COM | 27579R104 | 6,751 | 262,281 | SH | SOLE | 14 | 262,281 | 0 | 0 |
| EASTERLY GOVT PPTYS INC | COM | 27616P103 | 373 | 15,151 | SH | DFND | 13 | 15,151 | 0 | 0 |
| EASTERLY GOVT PPTYS INC | COM | 27616P103 | 0 | 15 | SH | SOLE | 13 | 15 | 0 | 0 |
| EASTGROUP PPTY INC | COM | 277276101 | 642 | 6,140 | SH | DFND | 13 | 6,140 | 0 | 0 |
| EASTGROUP PPTY INC | COM | 277276101 | 187 | 1,666 | SH | SOLE | 13 | 1,666 | 0 | 0 |
| EASTMAN CHEM CO | COM | 277432100 | 332 | 15,327 | SH | DFND | 13 | 15,327 | 0 | 0 |
| EASTMAN CHEM CO | COM | 277432100 | 69 | 1,477 | SH | SOLE | 14 | 1,477 | 0 | 0 |
| EASTMAN CHEM CO | COM | 277432100 | 1,292 | 27,127 | SH | SOLE | 13 | 27,127 | 0 | 0 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 6 | 173 | SH | SOLE | 13 | 173 | 0 | 0 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 2,071 | 64,222 | SH | SOLE | 14 | 64,222 | 0 | 0 |
| EBAY INC | COM | 278642103 | 8,876 | 295,266 | SH | DFND | 13 | 295,266 | 0 | 0 |
| EBAY INC | COM | 278642103 | 1,584 | 52,690 | SH | SOLE | 14 | 52,690 | 0 | 0 |
| EBAY INC | COM | 278642103 | 1,665 | 54,904 | SH | SOLE | 13 | 54,904 | 0 | 0 |
| EBIX INC | COM NEW | 278715206 | 255 | 16,766 | SH | SOLE | 14 | 16,766 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 1,530 | 9,817 | SH | DFND | 13 | 9,817 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 717 | 4,598 | SH | SOLE | 14 | 4,598 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 5,355 | 35,860 | SH | SOLE | 13 | 35,860 | 0 | 0 |
| ECOPETROL S A | SPONSORED ADS | 279158109 | 2,241 | 235,617 | SH | SOLE | 14 | 235,617 | 0 | 0 |
| EDGEWELL PERS CARE CO | COM | 28035Q102 | 2,466 | 102,425 | SH | SOLE | 14 | 102,425 | 0 | 0 |
| EDISON INTL | COM | 281020107 | 2,837 | 51,785 | SH | DFND | 13 | 51,785 | 0 | 0 |
| EDISON INTL | COM | 281020107 | 83 | 1,517 | SH | SOLE | 13 | 1,517 | 0 | 0 |
| EDISON INTL | COM | 281020107 | 29,677 | 541,647 | SH | SOLE | 14 | 541,647 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 117 | 621 | SH | DFND | 13 | 621 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 305 | 1,661 | SH | SOLE | 13 | 1,661 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 19,725 | 104,575 | SH | SOLE | 14 | 104,575 | 0 | 0 |
| EGAIN CORP | COM NEW | 28225C806 | 216 | 29,507 | SH | SOLE | 14 | 29,507 | 0 | 0 |
| EHEALTH INC | COM | 28238P109 | 874 | 6,208 | SH | DFND | 5 | 6,208 | 0 | 0 |
| EHEALTH INC | COM | 28238P109 | 2 | 12 | SH | SOLE | 13 | 12 | 0 | 0 |
| EHEALTH INC | COM | 28238P109 | 438 | 3,113 | SH | SOLE | 14 | 3,113 | 0 | 0 |
| EIDOS THERAPEUTICS INC | COM | 28249H104 | 449 | 9,160 | SH | DFND | 5 | 9,160 | 0 | 0 |
| EIDOS THERAPEUTICS INC | COM | 28249H104 | 998 | 20,380 | SH | SOLE | 14 | 20,380 | 0 | 0 |
| 8X8 INC NEW | COM | 282914100 | 94 | 6,749 | SH | SOLE | 13 | 6,749 | 0 | 0 |
| 8X8 INC NEW | COM | 282914100 | 101 | 7,288 | SH | SOLE | 14 | 7,288 | 0 | 0 |
| EL PASO ELEC CO | COM NEW | 283677854 | 275 | 4,043 | SH | SOLE | 14 | 4,043 | 0 | 0 |
| ELANCO ANIMAL HEALTH INC | COM | 28414H103 | 1,833 | 81,770 | SH | SOLE | 13 | 81,770 | 0 | 0 |
| ELANCO ANIMAL HEALTH INC | COM | 28414H103 | 14,970 | 668,614 | SH | SOLE | 14 | 668,614 | 0 | 0 |
| ELDORADO RESORTS INC | COM | 28470R102 | 332 | 23,077 | SH | DFND | 7 | 23,077 | 0 | 0 |
| ELDORADO RESORTS INC | COM | 28470R102 | 224 | 15,554 | SH | SOLE | 14 | 15,554 | 0 | 0 |
| ELDORADO RESORTS INC | COM | 28470R102 | 376 | 29,448 | SH | SOLE | 13 | 29,448 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1,630 | 16,274 | SH | SOLE | 14 | 16,274 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1,770 | 16,939 | SH | SOLE | 13 | 16,939 | 0 | 0 |
| ELEMENT SOLUTIONS INC | COM | 28618M106 | 179 | 21,382 | SH | SOLE | 13 | 21,382 | 0 | 0 |
| ELEMENT SOLUTIONS INC | COM | 28618M106 | 823 | 98,394 | SH | SOLE | 14 | 98,394 | 0 | 0 |
| ELLINGTON FINANCIAL INC | COM | 28852N109 | 98 | 17,160 | SH | DFND | 7 | 17,160 | 0 | 0 |

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|----------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| ELLINGTON FINANCIAL INC | COM | 28852N109 | 38 | 17,959 | SH | SOLE | 13 | 17,959 | 0 | 0 |
| EMBRAER S.A. | SPONSORED ADS | 29082A107 | 119 | 16,597 | SH | SOLE | 13 | 16,597 | 0 | 0 |
| EMBRAER S.A. | SPONSORED ADS | 29082A107 | 1,953 | 263,969 | SH | SOLE | 14 | 263,969 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 1,272 | 20,742 | SH | DFND | 13 | 20,742 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 199 | 3,699 | SH | SOLE | 13 | 3,699 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 6,819 | 111,211 | SH | SOLE | 14 | 111,211 | 0 | 0 |
| EMERGENT BIOSOLUTIONS INC | COM | 29089Q105 | 294 | 5,056 | SH | SOLE | 13 | 5,056 | 0 | 0 |
| EMERGENT BIOSOLUTIONS INC | COM | 29089Q105 | 1,268 | 21,919 | SH | SOLE | 14 | 21,919 | 0 | 0 |
| EMERSON ELEC CO | COM | 291011104 | 713 | 14,970 | SH | DFND | 13 | 14,970 | 0 | 0 |
| EMERSON ELEC CO | COM | 291011104 | 110 | 2,515 | SH | SOLE | 13 | 2,515 | 0 | 0 |
| EMERSON ELEC CO | COM | 291011104 | 14,393 | 302,054 | SH | SOLE | 14 | 302,054 | 0 | 0 |
| EMERALD HOLDING INC | COM | 29103W104 | 159 | 61,200 | SH | SOLE | 14 | 61,200 | 0 | 0 |
| EMPIRE ST RLTY TR INC | CL A | 292104106 | 1,019 | 113,721 | SH | DFND | 2 | 113,721 | 0 | 0 |
| EMPIRE ST RLTY TR INC | CL A | 292104106 | 76 | 7,517 | SH | SOLE | 13 | 7,517 | 0 | 0 |
| EMPIRE ST RLTY TR INC | CL A | 292104106 | 4,549 | 507,647 | SH | SOLE | 14 | 507,647 | 0 | 0 |
| EMPLOYERS HOLDINGS INC | COM | 292218104 | 340 | 8,395 | SH | SOLE | 14 | 8,395 | 0 | 0 |
| ENBRIDGE INC | COM | 29250N105 | 1,038 | 37,538 | SH | SOLE | 13 | 37,538 | 0 | 0 |
| ENBRIDGE INC | COM | 29250N105 | 4,451 | 153,001 | SH | SOLE | 14 | 153,001 | 0 | 0 |
| ENANTA PHARMACEUTICALS INC | COM | 29251M106 | 894 | 17,378 | SH | SOLE | 14 | 17,378 | 0 | 0 |
| ENCORE WIRE CORP | COM | 292562105 | 238 | 5,657 | SH | SOLE | 14 | 5,657 | 0 | 0 |
| ENCOMPASS HEALTH CORP | COM | 29261A100 | 244 | 4,386 | SH | SOLE | 13 | 4,386 | 0 | 0 |
| ENCOMPASS HEALTH CORP | COM | 29261A100 | 6,729 | 105,088 | SH | SOLE | 14 | 105,088 | 0 | 0 |
| ENERGIZER HLDGS INC NEW | COM | 29272W109 | 440 | 14,531 | SH | DFND | 7 | 14,531 | 0 | 0 |
| ENERGIZER HLDGS INC NEW | COM | 29272W109 | 668 | 21,604 | SH | SOLE | 13 | 21,604 | 0 | 0 |
| ENERGIZER HLDGS INC NEW | COM | 29272W109 | 875 | 28,923 | SH | SOLE | 14 | 28,923 | 0 | 0 |
| ENERGY TRANSFER LP | COM UT LTD PTN | 29273V100 | 2 | 387 | SH | SOLE | 14 | 387 | 0 | 0 |
| ENERGY TRANSFER LP | COM UT LTD PTN | 29273V100 | 845 | 183,772 | SH | SOLE | 13 | 183,772 | 0 | 0 |
| ENEL AMERICAS S A | SPONSORED ADR | 29274F104 | 2,088 | 344,581 | SH | SOLE | 14 | 344,581 | 0 | 0 |
| ENERSYS | COM | 29275Y102 | 326 | 6,585 | SH | DFND | 7 | 6,585 | 0 | 0 |
| ENERSYS | COM | 29275Y102 | 383 | 8,406 | SH | SOLE | 13 | 8,406 | 0 | 0 |
| ENERSYS | COM | 29275Y102 | 1,997 | 40,336 | SH | SOLE | 14 | 40,336 | 0 | 0 |
| ENERPAC TOOL GROUP CORP | CL A COM | 292765104 | 249 | 16,312 | SH | SOLE | 13 | 16,312 | 0 | 0 |
| ENNIS INC | COM | 293389102 | 165 | 8,774 | SH | DFND | 13 | 8,774 | 0 | 0 |
| ENNIS INC | COM | 293389102 | 457 | 24,325 | SH | SOLE | 14 | 24,325 | 0 | 0 |
| ENPHASE ENERGY INC | COM | 29355A107 | 536 | 16,614 | SH | DFND | 13 | 16,614 | 0 | 0 |
| ENPHASE ENERGY INC | COM | 29355A107 | 575 | 17,811 | SH | DFND | 5 | 17,811 | 0 | 0 |
| ENPHASE ENERGY INC | COM | 29355A107 | 71 | 2,797 | SH | SOLE | 13 | 2,797 | 0 | 0 |
| ENPHASE ENERGY INC | COM | 29355A107 | 397 | 12,295 | SH | SOLE | 14 | 12,295 | 0 | 0 |
| ENPRO INDS INC | COM | 29355X107 | 110 | 3,079 | SH | SOLE | 13 | 3,079 | 0 | 0 |
| ENPRO INDS INC | COM | 29355X107 | 3,884 | 98,126 | SH | SOLE | 14 | 98,126 | 0 | 0 |
| ENOVA INTL INC | COM | 29357K103 | 110 | 7,602 | SH | DFND | 13 | 7,602 | 0 | 0 |
| ENOVA INTL INC | COM | 29357K103 | 37 | 2,561 | SH | SOLE | 14 | 2,561 | 0 | 0 |
| ENSIGN GROUP INC | COM | 29358P101 | 165 | 4,382 | SH | SOLE | 13 | 4,382 | 0 | 0 |
| ENSIGN GROUP INC | COM | 29358P101 | 1,978 | 52,594 | SH | SOLE | 14 | 52,594 | 0 | 0 |
| ENSCO JERSEY FIN LTD | NOTE 3.000% 1/3 | 29359WAB1 | 38 | 146,000 | SH | SOLE | 14 | 146,000 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 492 | 10,987 | SH | DFND | 7 | 10,987 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 508 | 11,346 | SH | DFND | 5 | 11,346 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| ENTEGRIS INC | COM | 29362U104 | 1,163 | 25,612 | SH | SOLE | 13 | 25,612 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 9,486 | 211,884 | SH | SOLE | 14 | 211,884 | 0 | 0 |
| ENERGY CORP NEW | COM | 29364G103 | 889 | 9,459 | SH | DFND | 13 | 9,459 | 0 | 0 |
| ENERGY CORP NEW | COM | 29364G103 | 592 | 6,246 | SH | SOLE | 13 | 6,246 | 0 | 0 |
| ENERGY CORP NEW | COM | 29364G103 | 2,759 | 29,358 | SH | SOLE | 14 | 29,358 | 0 | 0 |
| ENTERPRISE FINL SVCS CORP | COM | 293712105 | 1,303 | 46,679 | SH | SOLE | 14 | 46,679 | 0 | 0 |
| ENTERPRISE PRODS PARTNERS L | COM | 293792107 | 1,393 | 97,390 | SH | SOLE | 13 | 97,390 | 0 | 0 |
| ENTERPRISE PRODS PARTNERS L | COM | 293792107 | 4,026 | 281,552 | SH | SOLE | 14 | 281,552 | 0 | 0 |
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 906 | 446,081 | SH | SOLE | 14 | 446,081 | 0 | 0 |
| ENVESTNET INC | COM | 29404K106 | 267 | 4,938 | SH | SOLE | 13 | 4,938 | 0 | 0 |
| ENVESTNET INC | COM | 29404K106 | 2,260 | 42,016 | SH | SOLE | 14 | 42,016 | 0 | 0 |
| EPAM SYS INC | COM | 29414B104 | 21 | 143 | SH | SOLE | 13 | 143 | 0 | 0 |
| EPAM SYS INC | COM | 29414B104 | 1,529 | 8,235 | SH | SOLE | 14 | 8,235 | 0 | 0 |
| ENVISTA HOLDINGS CORPORATION | COM | 29415F104 | 425 | 26,733 | SH | SOLE | 13 | 26,733 | 0 | 0 |
| ENVISTA HOLDINGS CORPORATION | COM | 29415F104 | 7,993 | 535,003 | SH | SOLE | 14 | 535,003 | 0 | 0 |
| EPLUS INC | COM | 294268107 | 88 | 1,400 | SH | SOLE | 14 | 1,400 | 0 | 0 |
| EPLUS INC | COM | 294268107 | 230 | 3,274 | SH | SOLE | 13 | 3,274 | 0 | 0 |
| EPIZYME INC | COM | 29428V104 | 440 | 28,369 | SH | DFND | 5 | 28,369 | 0 | 0 |
| EQUIFAX INC | COM | 294429105 | 190 | 1,787 | SH | SOLE | 13 | 1,787 | 0 | 0 |
| EQUIFAX INC | COM | 294429105 | 4,000 | 33,490 | SH | SOLE | 14 | 33,490 | 0 | 0 |
| EQUINIX INC | COM | 29444U700 | 8,769 | 14,040 | SH | DFND | 2 | 14,040 | 0 | 0 |
| EQUINIX INC | COM | 29444U700 | 1,983 | 3,173 | SH | SOLE | 13 | 3,173 | 0 | 0 |
| EQUINIX INC | COM | 29444U700 | 72,546 | 116,153 | SH | SOLE | 14 | 116,153 | 0 | 0 |
| EQUINOR ASA | SPONSORED ADR | 29446M102 | 11,549 | 948,202 | SH | DFND | 6 | 948,202 | 0 | 0 |
| EQUINOR ASA | SPONSORED ADR | 29446M102 | 274 | 27,460 | SH | SOLE | 13 | 27,460 | 0 | 0 |
| EQUINOR ASA | SPONSORED ADR | 29446M102 | 9,733 | 799,062 | SH | SOLE | 14 | 799,062 | 0 | 0 |
| EQUITABLE HLDGS INC | COM | 29452E101 | 1,095 | 75,806 | SH | DFND | 13 | 75,806 | 0 | 0 |
| EQUITABLE HLDGS INC | COM | 29452E101 | 2,160 | 148,061 | SH | SOLE | 13 | 148,061 | 0 | 0 |
| EQUITABLE HLDGS INC | COM | 29452E101 | 3,023 | 209,194 | SH | SOLE | 14 | 209,194 | 0 | 0 |
| EQUITRANS MIDSTREAM CORP | COM | 294600101 | 1 | 143 | SH | SOLE | 13 | 143 | 0 | 0 |
| EQUITRANS MIDSTREAM CORP | COM | 294600101 | 1,526 | 303,398 | SH | SOLE | 14 | 303,398 | 0 | 0 |
| EQUITY BANCSHARES INC | COM CL A | 29460X109 | 259 | 15,000 | SH | SOLE | 14 | 15,000 | 0 | 0 |
| EQUITY COMWLTH | COM SH BEN INT | 294628102 | 1,177 | 37,112 | SH | DFND | 13 | 37,112 | 0 | 0 |
| EQUITY COMWLTH | COM SH BEN INT | 294628102 | 595 | 17,505 | SH | SOLE | 13 | 17,505 | 0 | 0 |
| EQUITY COMWLTH | COM SH BEN INT | 294628102 | 43,169 | 1,361,372 | SH | SOLE | 14 | 1,361,372 | 0 | 0 |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 5 | 91 | SH | SOLE | 13 | 91 | 0 | 0 |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 20,487 | 356,426 | SH | SOLE | 14 | 356,426 | 0 | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 4,489 | 72,736 | SH | DFND | 2 | 72,736 | 0 | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 911 | 14,847 | SH | SOLE | 13 | 14,847 | 0 | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 32,048 | 519,330 | SH | SOLE | 14 | 519,330 | 0 | 0 |
| ERICSSON | ADR B SEK 10 | 294821608 | 300 | 37,064 | SH | SOLE | 13 | 37,064 | 0 | 0 |
| ERICSSON | ADR B SEK 10 | 294821608 | 5,153 | 637,016 | SH | SOLE | 14 | 637,016 | 0 | 0 |
| ERIE INDTY CO | CL A | 29530P102 | 1,038 | 7,001 | SH | SOLE | 14 | 7,001 | 0 | 0 |
| ERIE INDTY CO | CL A | 29530P102 | 1,324 | 9,124 | SH | SOLE | 13 | 9,124 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 565 | 7,445 | SH | DFND | 5 | 7,445 | 0 | 0 |

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|---------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| ESCO TECHNOLOGIES INC | COM | 296315104 | 214 | 2,193 | SH | SOLE | 13 | 2,193 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 355 | 4,671 | SH | SOLE | 14 | 4,671 | 0 | 0 |
| ESPERION THERAPEUTICS INC NE | COM | 29664W105 | 3,324 | 105,439 | SH | SOLE | 14 | 105,439 | 0 | 0 |
| ESSA BANCORP INC | COM | 29667D104 | 198 | 14,164 | SH | SOLE | 13 | 14,164 | 0 | 0 |
| ESSENTIAL UTILS INC | COM | 29670G102 | 14 | 347 | SH | SOLE | 13 | 347 | 0 | 0 |
| ESSENTIAL UTILS INC | COM | 29670G102 | 615 | 15,110 | SH | SOLE | 14 | 15,110 | 0 | 0 |
| ESSEX PPTY TR INC | COM | 297178105 | 2,206 | 10,018 | SH | DFND | 2 | 10,018 | 0 | 0 |
| ESSEX PPTY TR INC | COM | 297178105 | 510 | 2,417 | SH | SOLE | 13 | 2,417 | 0 | 0 |
| ESSEX PPTY TR INC | COM | 297178105 | 33,924 | 154,032 | SH | SOLE | 14 | 154,032 | 0 | 0 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 28 | 2,777 | SH | DFND | 13 | 2,777 | 0 | 0 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 547 | 53,489 | SH | SOLE | 14 | 53,489 | 0 | 0 |
| ETSY INC | COM | 29786A106 | 9 | 190 | SH | SOLE | 13 | 190 | 0 | 0 |
| ETSY INC | COM | 29786A106 | 1,664 | 43,284 | SH | SOLE | 14 | 43,284 | 0 | 0 |
| ETSY INC | NOTE 3/0 | 29786AAC0 | 253 | 201,000 | SH | SOLE | 14 | 201,000 | 0 | 0 |
| EURONET WORLDWIDE INC | COM | 298736109 | 439 | 5,114 | SH | SOLE | 13 | 5,114 | 0 | 0 |
| EURONET WORLDWIDE INC | COM | 298736109 | 11,615 | 135,505 | SH | SOLE | 14 | 135,505 | 0 | 0 |
| EURONET WORLDWIDE INC | NOTE 0.750% 3/1 | 298736AL3 | 204 | 225,000 | SH | SOLE | 14 | 225,000 | 0 | 0 |
| EVERCORE INC | CLASS A | 29977A105 | 933 | 20,249 | SH | DFND | 13 | 20,249 | 0 | 0 |
| EVERCORE INC | CLASS A | 29977A105 | 199 | 4,130 | SH | SOLE | 13 | 4,130 | 0 | 0 |
| EVERCORE INC | CLASS A | 29977A105 | 3,146 | 68,292 | SH | SOLE | 14 | 68,292 | 0 | 0 |
| EVERBRIDGE INC | COM | 29978A104 | 882 | 8,294 | SH | DFND | 5 | 8,294 | 0 | 0 |
| EVERBRIDGE INC | COM | 29978A104 | 134 | 1,276 | SH | SOLE | 13 | 1,276 | 0 | 0 |
| EVERBRIDGE INC | COM | 29978A104 | 243 | 2,285 | SH | SOLE | 14 | 2,285 | 0 | 0 |
| EVERI HLDGS INC | COM | 30034T103 | 50 | 15,016 | SH | DFND | 13 | 15,016 | 0 | 0 |
| EVERI HLDGS INC | COM | 30034T103 | 20 | 7,016 | SH | SOLE | 13 | 7,016 | 0 | 0 |
| EVERI HLDGS INC | COM | 30034T103 | 202 | 61,216 | SH | SOLE | 14 | 61,216 | 0 | 0 |
| EVERGY INC | COM | 30034W106 | 907 | 16,480 | SH | DFND | 13 | 16,480 | 0 | 0 |
| EVERGY INC | COM | 30034W106 | 759 | 13,952 | SH | SOLE | 13 | 13,952 | 0 | 0 |
| EVERGY INC | COM | 30034W106 | 4,454 | 80,907 | SH | SOLE | 14 | 80,907 | 0 | 0 |
| EVERTEC INC | COM | 30040P103 | 288 | 12,664 | SH | DFND | 13 | 12,664 | 0 | 0 |
| EVERTEC INC | COM | 30040P103 | 1,217 | 53,527 | SH | SOLE | 14 | 53,527 | 0 | 0 |
| EVERSOURCE ENERGY | COM | 30040W108 | 4,021 | 51,125 | SH | SOLE | 13 | 51,125 | 0 | 0 |
| EVERSOURCE ENERGY | COM | 30040W108 | 4,303 | 55,013 | SH | SOLE | 14 | 55,013 | 0 | 0 |
| EVERQUOTE INC | COM CLA | 30041R108 | 53 | 2,019 | SH | DFND | 13 | 2,019 | 0 | 0 |
| EVERQUOTE INC | COM CLA | 30041R108 | 589 | 22,425 | SH | DFND | 5 | 22,425 | 0 | 0 |
| EVERQUOTE INC | COM CLA | 30041R108 | 1 | 80 | SH | SOLE | 13 | 80 | 0 | 0 |
| EVOLENT HEALTH INC | CL A | 30050B101 | 1 | 104 | SH | SOLE | 13 | 104 | 0 | 0 |
| EVOLENT HEALTH INC | CL A | 30050B101 | 651 | 119,849 | SH | SOLE | 14 | 119,849 | 0 | 0 |
| EVOQUA WATER TECHNOLOGIES CO | COM | 30057T105 | 87 | 7,781 | SH | SOLE | 13 | 7,781 | 0 | 0 |
| EVOQUA WATER TECHNOLOGIES CO | COM | 30057T105 | 277 | 24,705 | SH | SOLE | 14 | 24,705 | 0 | 0 |
| EXACT SCIENCES CORP | COM | 30063P105 | 222 | 3,664 | SH | SOLE | 13 | 3,664 | 0 | 0 |
| EXACT SCIENCES CORP | COM | 30063P105 | 7,412 | 127,793 | SH | SOLE | 14 | 127,793 | 0 | 0 |
| EXACT SCIENCES CORP | NOTE 1.000% 1/1 | 30063PAA3 | 287 | 265,000 | SH | SOLE | 14 | 265,000 | 0 | 0 |
| EXANTAS CAP CORP | COM NEW | 30068N105 | 17 | 6,114 | SH | DFND | 13 | 6,114 | 0 | 0 |
| EXANTAS CAP CORP | COM NEW | 30068N105 | 175 | 63,490 | SH | SOLE | 14 | 63,490 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 8,850 | 240,437 | SH | DFND | 13 | 240,437 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 523 | 14,200 | SH | SOLE | 14 | 14,200 | 0 | 0 |

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|-----------------------------|------------------|-----------|--------|---------|----|------|----|---------|---|---|
| EXELON CORP | COM | 30161N101 | 3,244 | 86,742 | SH | SOLE | 13 | 86,742 | 0 | 0 |
| EXLSERVICE HOLDINGS INC | COM | 302081104 | 450 | 7,981 | SH | SOLE | 13 | 7,981 | 0 | 0 |
| EXPEDIA GROUP INC | COM NEW | 30212P303 | 2,057 | 36,562 | SH | DFND | 13 | 36,562 | 0 | 0 |
| EXPEDIA GROUP INC | COM NEW | 30212P303 | 143 | 2,650 | SH | SOLE | 13 | 2,650 | 0 | 0 |
| EXPEDIA GROUP INC | COM NEW | 30212P303 | 2,719 | 48,328 | SH | SOLE | 14 | 48,328 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 6,523 | 97,760 | SH | DFND | 13 | 97,760 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 121 | 1,808 | SH | SOLE | 14 | 1,808 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 825 | 12,411 | SH | SOLE | 13 | 12,411 | 0 | 0 |
| EXPONENT INC | COM | 30214U102 | 785 | 10,679 | SH | SOLE | 13 | 10,679 | 0 | 0 |
| EXPONENT INC | COM | 30214U102 | 1,798 | 25,003 | SH | SOLE | 14 | 25,003 | 0 | 0 |
| EXTENDED STAY AMER INC | UNIT 99/99/9999B | 30224P200 | 620 | 84,816 | SH | DFND | 13 | 84,816 | 0 | 0 |
| EXTENDED STAY AMER INC | UNIT 99/99/9999B | 30224P200 | 120 | 22,054 | SH | SOLE | 13 | 22,054 | 0 | 0 |
| EXTENDED STAY AMER INC | UNIT 99/99/9999B | 30224P200 | 762 | 104,174 | SH | SOLE | 14 | 104,174 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 2,722 | 28,420 | SH | DFND | 2 | 28,420 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 434 | 4,517 | SH | SOLE | 13 | 4,517 | 0 | 0 |
| HUDBAY MINERALS INC | COM | 443628102 | 44 | 23,336 | SH | SOLE | 14 | 23,336 | 0 | 0 |
| HUDSON PAC PPTYS INC | COM | 444097109 | 223 | 8,780 | SH | DFND | 2 | 8,780 | 0 | 0 |
| HUDSON PAC PPTYS INC | COM | 444097109 | 476 | 18,991 | SH | SOLE | 13 | 18,991 | 0 | 0 |
| HUDSON PAC PPTYS INC | COM | 444097109 | 9,146 | 360,638 | SH | SOLE | 14 | 360,638 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 10,099 | 32,161 | SH | DFND | 3 | 32,161 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 8,797 | 27,273 | SH | SOLE | 13 | 27,273 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 12,539 | 39,929 | SH | SOLE | 14 | 39,929 | 0 | 0 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 52 | 564 | SH | SOLE | 13 | 564 | 0 | 0 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 170 | 1,843 | SH | SOLE | 14 | 1,843 | 0 | 0 |
| HUNTINGTON INGALLS INDS INC | COM | 446413106 | 5 | 25 | SH | SOLE | 14 | 25 | 0 | 0 |
| HUNTINGTON INGALLS INDS INC | COM | 446413106 | 1,512 | 8,294 | SH | SOLE | 13 | 8,294 | 0 | 0 |
| HUNTSMAN CORP | COM | 447011107 | 1,092 | 76,866 | SH | SOLE | 13 | 76,866 | 0 | 0 |
| HUNTSMAN CORP | COM | 447011107 | 1,492 | 103,405 | SH | SOLE | 14 | 103,405 | 0 | 0 |
| HURCO COMPANIES INC | COM | 447324104 | 337 | 11,595 | SH | SOLE | 14 | 11,595 | 0 | 0 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 214 | 4,719 | SH | DFND | 5 | 4,719 | 0 | 0 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 215 | 4,320 | SH | SOLE | 13 | 4,320 | 0 | 0 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 2,019 | 44,507 | SH | SOLE | 14 | 44,507 | 0 | 0 |
| HUYA INC | ADS REP SHS A | 44852D108 | 272 | 16,040 | SH | SOLE | 14 | 16,040 | 0 | 0 |
| HYATT HOTELS CORP | COM CL A | 448579102 | 292 | 6,100 | SH | DFND | 2 | 6,100 | 0 | 0 |
| HYATT HOTELS CORP | COM CL A | 448579102 | 762 | 15,903 | SH | DFND | 7 | 15,903 | 0 | 0 |
| HYATT HOTELS CORP | COM CL A | 448579102 | 931 | 19,346 | SH | SOLE | 13 | 19,346 | 0 | 0 |
| IAC INTERACTIVECORP | COM | 44919P508 | 1,181 | 6,590 | SH | DFND | 13 | 6,590 | 0 | 0 |
| IAC INTERACTIVECORP | COM | 44919P508 | 659 | 3,678 | SH | SOLE | 14 | 3,678 | 0 | 0 |
| IAC INTERACTIVECORP | COM | 44919P508 | 3,860 | 21,562 | SH | SOLE | 13 | 21,562 | 0 | 0 |
| IAA INC | COM | 449253103 | 313 | 10,544 | SH | SOLE | 13 | 10,544 | 0 | 0 |
| IAA INC | COM | 449253103 | 2,776 | 92,660 | SH | SOLE | 14 | 92,660 | 0 | 0 |
| ICF INTL INC | COM | 44925C103 | 143 | 2,046 | SH | SOLE | 13 | 2,046 | 0 | 0 |
| ICF INTL INC | COM | 44925C103 | 7,822 | 113,854 | SH | SOLE | 14 | 113,854 | 0 | 0 |
| ICU MED INC | COM | 44930G107 | 4 | 18 | SH | SOLE | 13 | 18 | 0 | 0 |
| ICU MED INC | COM | 44930G107 | 1,035 | 5,132 | SH | SOLE | 14 | 5,132 | 0 | 0 |
| IPG PHOTONICS CORP | COM | 44980X109 | 240 | 2,202 | SH | SOLE | 13 | 2,202 | 0 | 0 |

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|----------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| IPG PHOTONICS CORP | COM | 44980X109 | 1,701 | 15,424 | SH | SOLE | 14 | 15,424 | 0 | 0 |
| IRSA INVERSIONES Y REP S A | GLOBL DEP RCPT | 450047204 | 223 | 64,100 | SH | SOLE | 14 | 64,100 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 740 | 9,094 | SH | DFND | 5 | 9,094 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 1,019 | 12,524 | SH | DFND | 7 | 12,524 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 1,177 | 14,506 | SH | SOLE | 13 | 14,506 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 1,789 | 21,996 | SH | SOLE | 14 | 21,996 | 0 | 0 |
| ISTAR INC | COM | 45031U101 | 1,482 | 139,688 | SH | SOLE | 14 | 139,688 | 0 | 0 |
| ITT INC | COM | 45073V108 | 257 | 5,253 | SH | SOLE | 13 | 5,253 | 0 | 0 |
| ITT INC | COM | 45073V108 | 6,305 | 138,998 | SH | SOLE | 14 | 138,998 | 0 | 0 |
| IBERIABANK CORP | COM | 450828108 | 392 | 10,833 | SH | DFND | 7 | 10,833 | 0 | 0 |
| IBERIABANK CORP | COM | 450828108 | 605 | 16,735 | SH | SOLE | 13 | 16,735 | 0 | 0 |
| IBERIABANK CORP | COM | 450828108 | 4,149 | 114,738 | SH | SOLE | 14 | 114,738 | 0 | 0 |
| ICICI BANK LIMITED | ADR | 45104G104 | 12,878 | 1,515,041 | SH | DFND | 6 | 1,515,041 | 0 | 0 |
| ICICI BANK LIMITED | ADR | 45104G104 | 588 | 67,875 | SH | SOLE | 13 | 67,875 | 0 | 0 |
| ICICI BANK LIMITED | ADR | 45104G104 | 18,812 | 2,213,178 | SH | SOLE | 14 | 2,213,178 | 0 | 0 |
| IDACORP INC | COM | 451107106 | 366 | 4,163 | SH | SOLE | 13 | 4,163 | 0 | 0 |
| IDACORP INC | COM | 451107106 | 571 | 6,503 | SH | SOLE | 14 | 6,503 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 1,205 | 8,724 | SH | DFND | 13 | 8,724 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 3,535 | 25,599 | SH | DFND | 3 | 25,599 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 121 | 856 | SH | SOLE | 13 | 856 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 8,706 | 63,040 | SH | SOLE | 14 | 63,040 | 0 | 0 |
| IDEXX LABS INC | COM | 45168D104 | 1,023 | 4,223 | SH | DFND | 13 | 4,223 | 0 | 0 |
| IDEXX LABS INC | COM | 45168D104 | 427 | 1,762 | SH | SOLE | 14 | 1,762 | 0 | 0 |
| IDEXX LABS INC | COM | 45168D104 | 4,135 | 17,116 | SH | SOLE | 13 | 17,116 | 0 | 0 |
| IHEARTMEDIA INC | COM CL A | 45174J509 | 76 | 10,399 | SH | SOLE | 14 | 10,399 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1,399 | 9,846 | SH | DFND | 13 | 9,846 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 3,416 | 24,034 | SH | DFND | 3 | 24,034 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1,764 | 12,273 | SH | SOLE | 13 | 12,273 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 6,244 | 43,935 | SH | SOLE | 14 | 43,935 | 0 | 0 |
| ILLUMINA INC | COM | 452327109 | 2,046 | 7,576 | SH | SOLE | 13 | 7,576 | 0 | 0 |
| ILLUMINA INC | COM | 452327109 | 87,637 | 320,874 | SH | SOLE | 14 | 320,874 | 0 | 0 |
| ILLUMINA INC | NOTE 0.500% 6/1 | 452327AH2 | 232 | 190,000 | SH | SOLE | 14 | 190,000 | 0 | 0 |
| ILLUMINA INC | NOTE 8/1 | 452327AK5 | 67 | 70,000 | SH | SOLE | 14 | 70,000 | 0 | 0 |
| IMAX CORP | COM | 45245E109 | 11 | 1,263 | SH | SOLE | 14 | 1,263 | 0 | 0 |
| IMAX CORP | COM | 45245E109 | 227 | 27,230 | SH | SOLE | 13 | 27,230 | 0 | 0 |
| IMMUNOMEDICS INC | COM | 452907108 | 24 | 1,934 | SH | SOLE | 13 | 1,934 | 0 | 0 |
| IMMUNOMEDICS INC | COM | 452907108 | 664 | 49,244 | SH | SOLE | 14 | 49,244 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 903 | 12,328 | SH | DFND | 13 | 12,328 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 94 | 1,307 | SH | SOLE | 13 | 1,307 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 6,430 | 87,802 | SH | SOLE | 14 | 87,802 | 0 | 0 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 45 | 617 | SH | SOLE | 13 | 617 | 0 | 0 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 1,140 | 17,711 | SH | SOLE | 14 | 17,711 | 0 | 0 |
| INDEPENDENT BK GROUP INC | COM | 45384B106 | 578 | 24,413 | SH | SOLE | 14 | 24,413 | 0 | 0 |
| INFINERA CORP | COM | 45667G103 | 400 | 75,463 | SH | DFND | 5 | 75,463 | 0 | 0 |
| INFINERA CORP | COM | 45667G103 | 102 | 18,287 | SH | SOLE | 13 | 18,287 | 0 | 0 |
| INFINERA CORP | COM | 45667G103 | 1,330 | 250,866 | SH | SOLE | 14 | 250,866 | 0 | 0 |
| INFOSYS LTD | SPONSORED ADR | 456788108 | 64 | 7,797 | SH | DFND | 17 | 7,797 | 0 | 0 |
| INFOSYS LTD | SPONSORED ADR | 456788108 | 543 | 63,958 | SH | SOLE | 13 | 63,958 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| INFOSYS LTD | SPONSORED ADR | 456788108 | 30,668 | 3,735,473 | SH | SOLE | 14 | 3,735,473 | 0 | 0 |
| ING GROEP N.V. | SPONSORED ADR | 456837103 | 37 | 7,219 | SH | DFND | 17 | 7,219 | 0 | 0 |
| ING GROEP N.V. | SPONSORED ADR | 456837103 | 126 | 24,534 | SH | SOLE | 14 | 24,534 | 0 | 0 |
| ING GROEP N.V. | SPONSORED ADR | 456837103 | 1,987 | 364,814 | SH | SOLE | 13 | 364,814 | 0 | 0 |
| INGERSOLL RAND INC | COM | 45687V106 | 117 | 5,200 | SH | SOLE | 13 | 5,200 | 0 | 0 |
| INGERSOLL RAND INC | COM | 45687V106 | 6,825 | 275,192 | SH | SOLE | 14 | 275,192 | 0 | 0 |
| INGEVITY CORP | COM | 45688C107 | 36 | 1,831 | SH | SOLE | 13 | 1,831 | 0 | 0 |
| INGEVITY CORP | COM | 45688C107 | 451 | 12,803 | SH | SOLE | 14 | 12,803 | 0 | 0 |
| INGLES MKTS INC | CL A | 457030104 | 200 | 5,531 | SH | DFND | 13 | 5,531 | 0 | 0 |
| INGLES MKTS INC | CL A | 457030104 | 106 | 2,943 | SH | SOLE | 14 | 2,943 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 180 | 2,386 | SH | DFND | 13 | 2,386 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 505 | 6,692 | SH | SOLE | 14 | 6,692 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 1,093 | 15,077 | SH | SOLE | 13 | 15,077 | 0 | 0 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 38 | 905 | SH | DFND | 13 | 905 | 0 | 0 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 2,880 | 68,353 | SH | SOLE | 14 | 68,353 | 0 | 0 |
| INSMED INC | COM PAR \$.01 | 457669307 | 0 | 118 | SH | SOLE | 13 | 118 | 0 | 0 |
| INSMED INC | COM PAR \$.01 | 457669307 | 472 | 29,425 | SH | SOLE | 14 | 29,425 | 0 | 0 |
| INNOSPEC INC | COM | 45768S105 | 341 | 4,908 | SH | DFND | 13 | 4,908 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 790 | 9,982 | SH | DFND | 5 | 9,982 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 340 | 4,464 | SH | SOLE | 13 | 4,464 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 1,415 | 17,878 | SH | SOLE | 14 | 17,878 | 0 | 0 |
| INPHI CORP | NOTE 1.125%12/0 | 45772FAB3 | 536 | 270,000 | SH | SOLE | 14 | 270,000 | 0 | 0 |
| INSPIRE MED SYS INC | COM | 457730109 | 571 | 9,480 | SH | DFND | 5 | 9,480 | 0 | 0 |
| INSPIRE MED SYS INC | COM | 457730109 | 372 | 6,175 | SH | SOLE | 14 | 6,175 | 0 | 0 |
| INNERWORKINGS INC | COM | 45773Y105 | 978 | 836,275 | SH | SOLE | 14 | 836,275 | 0 | 0 |
| INSTEEL INDUSTRIES INC | COM | 45774W108 | 268 | 20,200 | SH | SOLE | 14 | 20,200 | 0 | 0 |
| INSPERITY INC | COM | 45778Q107 | 305 | 8,187 | SH | SOLE | 14 | 8,187 | 0 | 0 |
| INOGEN INC | COM | 45780L104 | 261 | 5,044 | SH | SOLE | 14 | 5,044 | 0 | 0 |
| INSTALLED BLDG PRODS INC | COM | 45780R101 | 507 | 12,724 | SH | SOLE | 14 | 12,724 | 0 | 0 |
| INOVALON HLDGS INC | COM CL A | 45781D101 | 247 | 14,824 | SH | DFND | 13 | 14,824 | 0 | 0 |
| INNOVIVA INC | COM | 45781M101 | 2 | 132 | SH | SOLE | 13 | 132 | 0 | 0 |
| INNOVIVA INC | COM | 45781M101 | 451 | 38,380 | SH | SOLE | 14 | 38,380 | 0 | 0 |
| INNOVATIVE INDL PPTYS INC | COM | 45781V101 | 79 | 1,034 | SH | DFND | 13 | 1,034 | 0 | 0 |
| INNOVATIVE INDL PPTYS INC | COM | 45781V101 | 858 | 11,300 | SH | SOLE | 14 | 11,300 | 0 | 0 |
| INSULET CORP | COM | 45784P101 | 576 | 3,475 | SH | DFND | 5 | 3,475 | 0 | 0 |
| INSULET CORP | COM | 45784P101 | 516 | 3,117 | SH | SOLE | 14 | 3,117 | 0 | 0 |
| INSULET CORP | COM | 45784P101 | 812 | 4,817 | SH | SOLE | 13 | 4,817 | 0 | 0 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 258 | 6,274 | SH | SOLE | 13 | 6,274 | 0 | 0 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 4,551 | 101,885 | SH | SOLE | 14 | 101,885 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 15,284 | 282,403 | SH | DFND | 13 | 282,403 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 14,748 | 272,207 | SH | SOLE | 13 | 272,207 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 52,286 | 966,106 | SH | SOLE | 14 | 966,106 | 0 | 0 |
| INTEGER HLDGS CORP | COM | 45826H109 | 1 | 13 | SH | SOLE | 13 | 13 | 0 | 0 |
| INTEGER HLDGS CORP | COM | 45826H109 | 584 | 9,285 | SH | SOLE | 14 | 9,285 | 0 | 0 |
| INTER PARFUMS INC | COM | 458334109 | 199 | 4,287 | SH | SOLE | 14 | 4,287 | 0 | 0 |
| INTER PARFUMS INC | COM | 458334109 | 212 | 4,490 | SH | SOLE | 13 | 4,490 | 0 | 0 |
| INTERACTIVE BROKERS GROUP IN | COM CL A | 45841N107 | 50 | 1,156 | SH | SOLE | 13 | 1,156 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| INTERACTIVE BROKERS GROUP IN | COM CLA | 45841N107 | 1,139 | 26,374 | SH | SOLE | 14 | 26,374 | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | COM | 45845P108 | 24 | 771 | SH | SOLE | 13 | 771 | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | COM | 45845P108 | 255 | 4,049 | SH | SOLE | 14 | 4,049 | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | NOTE 3.250% 7/0 | 45845PAA6 | 136 | 170,000 | SH | SOLE | 14 | 170,000 | 0 | 0 |
| INTERFACE INC | COM | 458665304 | 213 | 28,200 | SH | SOLE | 14 | 28,200 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM | 45866F104 | 12,215 | 151,263 | SH | SOLE | 13 | 151,263 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM | 45866F104 | 32,625 | 404,027 | SH | SOLE | 14 | 404,027 | 0 | 0 |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 216 | 8,038 | SH | SOLE | 14 | 8,038 | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 5,711 | 51,481 | SH | DFND | 13 | 51,481 | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1,959 | 17,435 | SH | SOLE | 13 | 17,435 | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 7,501 | 67,623 | SH | SOLE | 14 | 67,623 | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 98 | 961 | SH | SOLE | 13 | 961 | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 2,696 | 26,412 | SH | SOLE | 14 | 26,412 | 0 | 0 |
| INTL PAPER CO | COM | 460146103 | 676 | 23,479 | SH | SOLE | 13 | 23,479 | 0 | 0 |
| INTL PAPER CO | COM | 460146103 | 5,248 | 168,596 | SH | SOLE | 14 | 168,596 | 0 | 0 |
| INTERNATIONAL TOWER HILL MIN | COM | 46050R102 | 49 | 131,114 | SH | SOLE | 14 | 131,114 | 0 | 0 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 2,252 | 139,071 | SH | DFND | 3 | 139,071 | 0 | 0 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 395 | 23,440 | SH | SOLE | 13 | 23,440 | 0 | 0 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 9,047 | 558,823 | SH | SOLE | 14 | 558,823 | 0 | 0 |
| INTERSECT ENT INC | COM | 46071F103 | 187 | 15,810 | SH | DFND | 7 | 15,810 | 0 | 0 |
| INTERSECT ENT INC | COM | 46071F103 | 8 | 650 | SH | SOLE | 14 | 650 | 0 | 0 |
| INTERSECT ENT INC | COM | 46071F103 | 166 | 19,907 | SH | SOLE | 13 | 19,907 | 0 | 0 |
| INTRA CELLULAR THERAPIES INC | COM | 46116X101 | 175 | 11,385 | SH | SOLE | 14 | 11,385 | 0 | 0 |
| INTUIT | COM | 461202103 | 11,900 | 51,741 | SH | DFND | 13 | 51,741 | 0 | 0 |
| INTUIT | COM | 461202103 | 8,440 | 36,696 | SH | SOLE | 13 | 36,696 | 0 | 0 |
| INTUIT | COM | 461202103 | 47,183 | 205,144 | SH | SOLE | 14 | 205,144 | 0 | 0 |
| INVACARE CORP | COM | 461203101 | 134 | 17,970 | SH | SOLE | 14 | 17,970 | 0 | 0 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 3,782 | 7,978 | SH | SOLE | 13 | 7,978 | 0 | 0 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 35,487 | 71,660 | SH | SOLE | 14 | 71,660 | 0 | 0 |
| INVESCO MORTGAGE CAPITAL INC | COM | 46131B100 | 1,379 | 404,266 | SH | SOLE | 14 | 404,266 | 0 | 0 |
| INVESCO VALUE MUN INCOME TR | COM | 46132P108 | 161 | 11,386 | SH | SOLE | 13 | 11,386 | 0 | 0 |
| INVESCO EXCHANGE TRADED FD T | S&P500 BUY WRT | 46137V399 | 726 | 43,524 | SH | SOLE | 13 | 43,524 | 0 | 0 |
| INVESCO EXCHANGE-TRADED FD T | S&P SMLCP HELT | 46138E149 | 310 | 3,000 | SH | SOLE | 13 | 3,000 | 0 | 0 |
| INVESCO EXCHANGE-TRADED FD T | S&P INTL LOW | 46138E230 | 29,176 | 1,110,215 | SH | SOLE | 13 | 1,110,215 | 0 | 0 |
| INVESCO EXCHANGE-TRADED FD T | S&P500 LOW VOL | 46138E354 | 37,451 | 797,802 | SH | SOLE | 13 | 797,802 | 0 | 0 |
| INVESCO EXCHANGE-TRADED FD T | PFD ETF | 46138E511 | 930 | 70,919 | SH | SOLE | 13 | 70,919 | 0 | 0 |
| INVESCO EXCHANGE-TRADED FD T | EMRNG MKT SVRG | 46138E784 | 14,567 | 610,928 | SH | SOLE | 13 | 610,928 | 0 | 0 |

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|---------------------------------|-------------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| INVESCO EXCHANGE-TRADED FD T | SR LN ETF | 46138G508 | 48,158 | 2,356,811 | SH | SOLE | 13 | 2,356,811 | 0 | 0 |
| INVESCO EXCHANGE-TRADED FD T | TREAS COLATERL | 46138G888 | 255 | 2,399 | SH | SOLE | 13 | 2,399 | 0 | 0 |
| INVESCO DB US DLR INDEX TR | BULLISH FD | 46141D203 | 263 | 9,711 | SH | SOLE | 13 | 9,711 | 0 | 0 |
| INVESTORS BANCORP INC NEW | COM | 46146L101 | 6,704 | 839,028 | SH | SOLE | 14 | 839,028 | 0 | 0 |
| INVITATION HOMES INC | COM | 46187W107 | 2,341 | 109,531 | SH | DFND | 13 | 109,531 | 0 | 0 |
| INVITATION HOMES INC | COM | 46187W107 | 3,223 | 150,797 | SH | DFND | 2 | 150,797 | 0 | 0 |
| INVITATION HOMES INC | COM | 46187W107 | 662 | 31,646 | SH | SOLE | 13 | 31,646 | 0 | 0 |
| INVITATION HOMES INC | COM | 46187W107 | 29,193 | 1,366,087 | SH | SOLE | 14 | 1,366,087 | 0 | 0 |
| IONIS PHARMACEUTICALS INC | COM | 462222100 | 10 | 222 | SH | SOLE | 13 | 222 | 0 | 0 |
| IONIS PHARMACEUTICALS INC | COM | 462222100 | 4,268 | 90,261 | SH | SOLE | 14 | 90,261 | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 768 | 25,654 | SH | DFND | 5 | 25,654 | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 2 | 133 | SH | SOLE | 13 | 133 | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 7,644 | 255,338 | SH | SOLE | 14 | 255,338 | 0 | 0 |
| IQVIA HLDGS INC | COM | 46266C105 | 2,006 | 18,164 | SH | SOLE | 13 | 18,164 | 0 | 0 |
| IQVIA HLDGS INC | COM | 46266C105 | 6,665 | 61,795 | SH | SOLE | 14 | 61,795 | 0 | 0 |
| IRIDIUM COMMUNICATIONS INC | COM | 46269C102 | 431 | 19,294 | SH | DFND | 5 | 19,294 | 0 | 0 |
| IRIDIUM COMMUNICATIONS INC | COM | 46269C102 | 57 | 2,540 | SH | SOLE | 14 | 2,540 | 0 | 0 |
| IRON MTN INC NEW | COM | 46284V101 | 452 | 18,980 | SH | DFND | 2 | 18,980 | 0 | 0 |
| IRON MTN INC NEW | COM | 46284V101 | 26 | 1,641 | SH | SOLE | 13 | 1,641 | 0 | 0 |
| IRON MTN INC NEW | COM | 46284V101 | 1,114 | 46,817 | SH | SOLE | 14 | 46,817 | 0 | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A | 46333X108 | 235 | 23,330 | SH | DFND | 13 | 23,330 | 0 | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A | 46333X108 | 620 | 61,459 | SH | SOLE | 14 | 61,459 | 0 | 0 |
| MASCO CORP | COM | 574599106 | 51 | 1,475 | SH | SOLE | 13 | 1,475 | 0 | 0 |
| MASCO CORP | COM | 574599106 | 2,537 | 73,391 | SH | SOLE | 14 | 73,391 | 0 | 0 |
| MASIMO CORP | COM | 574795100 | 611 | 3,450 | SH | DFND | 5 | 3,450 | 0 | 0 |
| MASIMO CORP | COM | 574795100 | 831 | 4,653 | SH | SOLE | 13 | 4,653 | 0 | 0 |
| MASIMO CORP | COM | 574795100 | 3,638 | 20,541 | SH | SOLE | 14 | 20,541 | 0 | 0 |
| MASONITE INTL CORP NEW | COM | 575385109 | 147 | 3,090 | SH | DFND | 13 | 3,090 | 0 | 0 |
| MASONITE INTL CORP NEW | COM | 575385109 | 78 | 2,083 | SH | SOLE | 13 | 2,083 | 0 | 0 |
| MASONITE INTL CORP NEW | COM | 575385109 | 1,378 | 29,042 | SH | SOLE | 14 | 29,042 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 277 | 8,455 | SH | DFND | 13 | 8,455 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 124 | 3,814 | SH | SOLE | 13 | 3,814 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 5,122 | 156,500 | SH | SOLE | 14 | 156,500 | 0 | 0 |
| MASTERCARD INC | CL A | 57636Q104 | 3,430 | 14,200 | SH | DFND | 13 | 14,200 | 0 | 0 |
| MASTERCARD INC | CL A | 57636Q104 | 14,739 | 61,406 | SH | SOLE | 13 | 61,406 | 0 | 0 |
| MASTERCARD INC | CL A | 57636Q104 | 141,468 | 585,642 | SH | SOLE | 14 | 585,642 | 0 | 0 |
| MATCH GROUP INC | COM | 57665R106 | 535 | 8,097 | SH | DFND | 13 | 8,097 | 0 | 0 |
| MATCH GROUP INC | COM | 57665R106 | 33 | 500 | SH | SOLE | 13 | 500 | 0 | 0 |
| MATCH GROUP INC | COM | 57665R106 | 1,745 | 26,424 | SH | SOLE | 14 | 26,424 | 0 | 0 |
| MATRIX SVC CO | COM | 576853105 | 4 | 1,152 | SH | SOLE | 13 | 1,152 | 0 | 0 |
| MATRIX SVC CO | COM | 576853105 | 209 | 22,100 | SH | SOLE | 14 | 22,100 | 0 | 0 |
| MATSON INC | COM | 57686G105 | 7 | 225 | SH | SOLE | 13 | 225 | 0 | 0 |

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|----------------------------|-------------|-----------|--------|---------|----|------|----|---------|---|---|
| MATSON INC | COM | 57686G105 | 377 | 12,314 | SH | SOLE | 14 | 12,314 | 0 | 0 |
| MATTEL INC | COM | 577081102 | 0 | 6 | SH | SOLE | 13 | 6 | 0 | 0 |
| MATTEL INC | COM | 577081102 | 2,333 | 264,776 | SH | SOLE | 14 | 264,776 | 0 | 0 |
| MATTHEWS INTL CORP | CL A | 577128101 | 4,153 | 171,697 | SH | SOLE | 14 | 171,697 | 0 | 0 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 39 | 794 | SH | SOLE | 13 | 794 | 0 | 0 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 9,846 | 202,554 | SH | SOLE | 14 | 202,554 | 0 | 0 |
| MAXLINEAR INC | COM | 57776J100 | 654 | 56,000 | SH | SOLE | 14 | 56,000 | 0 | 0 |
| MAXAR TECHNOLOGIES INC | COM | 57778K105 | 152 | 14,216 | SH | SOLE | 13 | 14,216 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 219 | 3,767 | SH | DFND | 13 | 3,767 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 198 | 3,891 | SH | SOLE | 13 | 3,891 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 436 | 7,488 | SH | SOLE | 14 | 7,488 | 0 | 0 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 2,781 | 19,693 | SH | SOLE | 14 | 19,693 | 0 | 0 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 5,995 | 42,352 | SH | SOLE | 13 | 42,352 | 0 | 0 |
| MCDONALDS CORP | COM | 580135101 | 1,888 | 11,417 | SH | DFND | 13 | 11,417 | 0 | 0 |
| MCDONALDS CORP | COM | 580135101 | 9,892 | 60,339 | SH | SOLE | 13 | 60,339 | 0 | 0 |
| MCDONALDS CORP | COM | 580135101 | 11,495 | 69,518 | SH | SOLE | 14 | 69,518 | 0 | 0 |
| MCGRATH RENTCORP | COM | 580589109 | 295 | 5,633 | SH | SOLE | 14 | 5,633 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 10,853 | 80,238 | SH | DFND | 13 | 80,238 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 1,631 | 11,729 | SH | SOLE | 13 | 11,729 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 4,878 | 36,066 | SH | SOLE | 14 | 36,066 | 0 | 0 |
| MEDALLIA INC | COM | 584021109 | 41 | 3,226 | SH | SOLE | 13 | 3,226 | 0 | 0 |
| MEDALLIA INC | COM | 584021109 | 4,246 | 211,866 | SH | SOLE | 14 | 211,866 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 2,400 | 138,783 | SH | DFND | 13 | 138,783 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 2,917 | 168,695 | SH | DFND | 3 | 168,695 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 664 | 38,867 | SH | SOLE | 13 | 38,867 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 11,906 | 688,614 | SH | SOLE | 14 | 688,614 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 11 | 195 | SH | SOLE | 13 | 195 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 1,656 | 26,488 | SH | SOLE | 14 | 26,488 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 379 | 32,518 | SH | DFND | 7 | 32,518 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 472 | 42,197 | SH | SOLE | 13 | 42,197 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 2,555 | 219,517 | SH | SOLE | 14 | 219,517 | 0 | 0 |
| MEDPACE HLDGS INC | COM | 58506Q109 | 462 | 6,295 | SH | DFND | 13 | 6,295 | 0 | 0 |
| MEDPACE HLDGS INC | COM | 58506Q109 | 615 | 8,384 | SH | DFND | 5 | 8,384 | 0 | 0 |
| MEDPACE HLDGS INC | COM | 58506Q109 | 74 | 1,081 | SH | SOLE | 13 | 1,081 | 0 | 0 |
| MEDPACE HLDGS INC | COM | 58506Q109 | 4,700 | 64,052 | SH | SOLE | 14 | 64,052 | 0 | 0 |
| MEET GROUP INC | COM | 58513U101 | 83 | 14,113 | SH | DFND | 13 | 14,113 | 0 | 0 |
| MEET GROUP INC | COM | 58513U101 | 1,936 | 329,763 | SH | SOLE | 14 | 329,763 | 0 | 0 |
| MERCADOLIBRE INC | COM | 58733R102 | 4,698 | 10,215 | SH | SOLE | 13 | 10,215 | 0 | 0 |
| MERCADOLIBRE INC | COM | 58733R102 | 32,415 | 66,345 | SH | SOLE | 14 | 66,345 | 0 | 0 |
| MERCER INTL INC | COM | 588056101 | 605 | 83,569 | SH | SOLE | 14 | 83,569 | 0 | 0 |
| MERCHANTS BANCORP IND | COM | 58844R108 | 155 | 10,184 | SH | SOLE | 14 | 10,184 | 0 | 0 |
| MERCK & CO. INC | COM | 58933Y105 | 17,225 | 223,871 | SH | DFND | 13 | 223,871 | 0 | 0 |
| MERCK & CO. INC | COM | 58933Y105 | 20,028 | 261,443 | SH | SOLE | 13 | 261,443 | 0 | 0 |
| MERCK & CO. INC | COM | 58933Y105 | 64,106 | 833,201 | SH | SOLE | 14 | 833,201 | 0 | 0 |
| MERCURY SYS INC | COM | 589378108 | 288 | 3,890 | SH | SOLE | 13 | 3,890 | 0 | 0 |
| MERCURY SYS INC | COM | 589378108 | 8,725 | 122,298 | SH | SOLE | 14 | 122,298 | 0 | 0 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 232 | 27,610 | SH | SOLE | 14 | 27,610 | 0 | 0 |
| MERIDIAN BANCORP INC MD | COM | 58958U103 | 121 | 10,777 | SH | DFND | 13 | 10,777 | 0 | 0 |

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|--------------------------------|---------------------|-----------|---------|---------|----|------|----|---------|---|---|
| MERIDIAN BANCORP INC MD | COM | 58958U103 | 169 | 15,105 | SH | SOLE | 14 | 15,105 | 0 | 0 |
| MERIT MED SYS INC | COM | 589889104 | 4 | 124 | SH | SOLE | 13 | 124 | 0 | 0 |
| MERIT MED SYS INC | COM | 589889104 | 10,793 | 345,385 | SH | SOLE | 14 | 345,385 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 821 | 22,490 | SH | DFND | 13 | 22,490 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 139 | 3,836 | SH | SOLE | 13 | 3,836 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 2,089 | 57,228 | SH | SOLE | 14 | 57,228 | 0 | 0 |
| MERITOR INC | COM | 59001K100 | 2 | 150 | SH | SOLE | 13 | 150 | 0 | 0 |
| MERITOR INC | COM | 59001K100 | 1,180 | 89,023 | SH | SOLE | 14 | 89,023 | 0 | 0 |
| MESA LABS INC | COM | 59064R109 | 732 | 3,237 | SH | SOLE | 14 | 3,237 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 5,643 | 184,580 | SH | DFND | 13 | 184,580 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 1,526 | 52,235 | SH | SOLE | 13 | 52,235 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 14,015 | 458,441 | SH | SOLE | 14 | 458,441 | 0 | 0 |
| METROPOLITAN BK HLDG CORP | COM | 591774104 | 110 | 4,087 | SH | DFND | 13 | 4,087 | 0 | 0 |
| METROPOLITAN BK HLDG CORP | COM | 591774104 | 142 | 5,290 | SH | SOLE | 14 | 5,290 | 0 | 0 |
| NEWMARK GROUP INC | CL A | 65158N102 | 38 | 12,880 | SH | SOLE | 13 | 12,880 | 0 | 0 |
| NEWMARK GROUP INC | CL A | 65158N102 | 216 | 50,799 | SH | SOLE | 14 | 50,799 | 0 | 0 |
| NEWMONT CORP | COM | 651639106 | 2,758 | 62,002 | SH | SOLE | 13 | 62,002 | 0 | 0 |
| NEWMONT CORP | COM | 651639106 | 7,184 | 158,649 | SH | SOLE | 14 | 158,649 | 0 | 0 |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 51 | 56,400 | SH | SOLE | 14 | 56,400 | 0 | 0 |
| NEWS CORP NEW | CL A | 65249B109 | 1,248 | 139,060 | SH | DFND | 13 | 139,060 | 0 | 0 |
| NEWS CORP NEW | CL A | 65249B109 | 327 | 34,517 | SH | SOLE | 13 | 34,517 | 0 | 0 |
| NEWS CORP NEW | CL A | 65249B109 | 3,466 | 386,142 | SH | SOLE | 14 | 386,142 | 0 | 0 |
| NEWS CORP NEW | CL B | 65249B208 | 414 | 46,020 | SH | DFND | 13 | 46,020 | 0 | 0 |
| NEWS CORP NEW | CL B | 65249B208 | 92 | 10,232 | SH | SOLE | 13 | 10,232 | 0 | 0 |
| NEWS CORP NEW | CL B | 65249B208 | 413 | 45,886 | SH | SOLE | 14 | 45,886 | 0 | 0 |
| NEXTIER OILFIELD SOLUTIONS | COM | 65290C105 | 770 | 658,337 | SH | SOLE | 14 | 658,337 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC | CL A | 65336K103 | 309 | 5,355 | SH | SOLE | 13 | 5,355 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC | CL A | 65336K103 | 3,258 | 56,433 | SH | SOLE | 14 | 56,433 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 10,097 | 41,964 | SH | DFND | 3 | 41,964 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 12,776 | 53,207 | SH | SOLE | 13 | 53,207 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 115,545 | 480,195 | SH | SOLE | 14 | 480,195 | 0 | 0 |
| NEXTERA ENERGY PARTNERS LP | COM UNIT PART IN | 65341B106 | 702 | 16,320 | SH | SOLE | 14 | 16,320 | 0 | 0 |
| NEXPOINT RESIDENTIAL TR INC | COM | 65341D102 | 378 | 15,000 | SH | DFND | 2 | 15,000 | 0 | 0 |
| NEXPOINT RESIDENTIAL TR INC | COM | 65341D102 | 20 | 1,505 | SH | SOLE | 13 | 1,505 | 0 | 0 |
| NEXPOINT RESIDENTIAL TR INC | COM | 65341D102 | 1,355 | 53,759 | SH | SOLE | 14 | 53,759 | 0 | 0 |
| NEXTGEN HEALTHCARE INC | COM | 65343C102 | 7 | 1,117 | SH | SOLE | 13 | 1,117 | 0 | 0 |
| NEXTGEN HEALTHCARE INC | COM | 65343C102 | 737 | 70,578 | SH | SOLE | 14 | 70,578 | 0 | 0 |
| NICE LTD | SPONSORED ADR | 653656108 | 747 | 5,228 | SH | SOLE | 13 | 5,228 | 0 | 0 |
| NICE LTD | SPONSORED ADR | 653656108 | 22,242 | 154,933 | SH | SOLE | 14 | 154,933 | 0 | 0 |
| NICE SYS INC | NOTE 1.250% 1/1 | 65366HAB9 | 502 | 285,000 | SH | SOLE | 14 | 285,000 | 0 | 0 |
| NIKE INC | CL B | 654106103 | 1,895 | 22,901 | SH | DFND | 13 | 22,901 | 0 | 0 |
| NIKE INC | CL B | 654106103 | 7,992 | 96,847 | SH | SOLE | 13 | 96,847 | 0 | 0 |
| NIKE INC | CL B | 654106103 | 65,243 | 788,532 | SH | SOLE | 14 | 788,532 | 0 | 0 |
| NISOURCE INC | COM | 65473P105 | 98 | 3,939 | SH | SOLE | 13 | 3,939 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| NISOURCE INC | COM | 65473P105 | 1,714 | 68,643 | SH | SOLE | 14 | 68,643 | 0 | 0 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 9 | 2,969 | SH | SOLE | 13 | 2,969 | 0 | 0 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 1,909 | 615,835 | SH | SOLE | 14 | 615,835 | 0 | 0 |
| NOBLE ENERGY INC | COM | 655044105 | 0 | 3 | SH | SOLE | 13 | 3 | 0 | 0 |
| NOBLE ENERGY INC | COM | 655044105 | 1,751 | 289,915 | SH | SOLE | 14 | 289,915 | 0 | 0 |
| NOBLE MIDSTREAM PARTNERS LP | COM UNIT REPST | 65506L105 | 50 | 14,400 | SH | SOLE | 14 | 14,400 | 0 | 0 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 66 | 15,547 | SH | SOLE | 13 | 15,547 | 0 | 0 |
| NORDSON CORP | COM | 655663102 | 869 | 6,430 | SH | DFND | 7 | 6,430 | 0 | 0 |
| NORDSON CORP | COM | 655663102 | 1,087 | 7,876 | SH | SOLE | 13 | 7,876 | 0 | 0 |
| NORDSON CORP | COM | 655663102 | 7,185 | 53,191 | SH | SOLE | 14 | 53,191 | 0 | 0 |
| NORDSTROM INC | COM | 655664100 | 68 | 4,443 | SH | SOLE | 14 | 4,443 | 0 | 0 |
| NORDSTROM INC | COM | 655664100 | 128 | 8,367 | SH | SOLE | 13 | 8,367 | 0 | 0 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2,510 | 17,293 | SH | SOLE | 13 | 17,293 | 0 | 0 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 14,074 | 96,398 | SH | SOLE | 14 | 96,398 | 0 | 0 |
| NORTHERN DYNASTY MINERALS LT | COM NEW | 66510M204 | 1 | 2,350 | SH | SOLE | 13 | 2,350 | 0 | 0 |
| NORTHERN DYNASTY MINERALS LT | COM NEW | 66510M204 | 365 | 948,458 | SH | SOLE | 14 | 948,458 | 0 | 0 |
| NORTHERN TR CORP | COM | 665859104 | 3 | 36 | SH | SOLE | 13 | 36 | 0 | 0 |
| NORTHERN TR CORP | COM | 665859104 | 16,344 | 216,586 | SH | SOLE | 14 | 216,586 | 0 | 0 |
| NORTHFIELD BANCORP INC DEL | COM | 66611T108 | 67 | 5,955 | SH | DFND | 13 | 5,955 | 0 | 0 |
| NORTHFIELD BANCORP INC DEL | COM | 66611T108 | 0 | 125 | SH | SOLE | 13 | 125 | 0 | 0 |
| NORTHFIELD BANCORP INC DEL | COM | 66611T108 | 900 | 80,449 | SH | SOLE | 14 | 80,449 | 0 | 0 |
| NORTHRIM BANCORP INC | COM | 666762109 | 208 | 7,695 | SH | SOLE | 14 | 7,695 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1,795 | 5,932 | SH | DFND | 13 | 5,932 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 5,152 | 16,793 | SH | SOLE | 13 | 16,793 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 9,926 | 32,809 | SH | SOLE | 14 | 32,809 | 0 | 0 |
| NORTHWEST BANCSHARES INC MD | COM | 667340103 | 411 | 35,552 | SH | DFND | 13 | 35,552 | 0 | 0 |
| NORTHWEST BANCSHARES INC MD | COM | 667340103 | 67 | 7,862 | SH | SOLE | 13 | 7,862 | 0 | 0 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 444 | 7,426 | SH | DFND | 13 | 7,426 | 0 | 0 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 10,348 | 172,950 | SH | SOLE | 14 | 172,950 | 0 | 0 |
| NORTONLIFELOCK INC | COM | 668771108 | 35 | 2,311 | SH | SOLE | 13 | 2,311 | 0 | 0 |
| NORTONLIFELOCK INC | COM | 668771108 | 160 | 8,532 | SH | SOLE | 14 | 8,532 | 0 | 0 |
| NOVAGOLD RES INC | COM NEW | 66987E206 | 1 | 68 | SH | SOLE | 13 | 68 | 0 | 0 |
| NOVAGOLD RES INC | COM NEW | 66987E206 | 1,288 | 174,517 | SH | SOLE | 14 | 174,517 | 0 | 0 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 21,768 | 264,012 | SH | DFND | 6 | 264,012 | 0 | 0 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 13,131 | 159,589 | SH | SOLE | 13 | 159,589 | 0 | 0 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 59,805 | 725,353 | SH | SOLE | 14 | 725,353 | 0 | 0 |
| NOVELLUS SYS INC | NOTE 2.625% 5/1 | 670008AD3 | 151 | 20,000 | SH | SOLE | 14 | 20,000 | 0 | 0 |
| NOVANTA INC | COM | 67000B104 | 287 | 3,205 | SH | SOLE | 13 | 3,205 | 0 | 0 |
| NOVANTA INC | COM | 67000B104 | 8,555 | 107,101 | SH | SOLE | 14 | 107,101 | 0 | 0 |
| NOVO-NORDISK A S | ADR | 670100205 | 535 | 8,885 | SH | SOLE | 13 | 8,885 | 0 | 0 |
| NOVO-NORDISK A S | ADR | 670100205 | 8,981 | 149,193 | SH | SOLE | 14 | 149,193 | 0 | 0 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 411 | 18,814 | SH | DFND | 13 | 18,814 | 0 | 0 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 2 | 87 | SH | SOLE | 13 | 87 | 0 | 0 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 2,599 | 118,962 | SH | SOLE | 14 | 118,962 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 657 | 39,144 | SH | DFND | 5 | 39,144 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 347 | 20,356 | SH | SOLE | 13 | 20,356 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 8,751 | 521,519 | SH | SOLE | 14 | 521,519 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | NOTE 1.250% 4/0 | 67020YAN0 | 215 | 200,000 | SH | SOLE | 14 | 200,000 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 2,350 | 65,255 | SH | DFND | 13 | 65,255 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 3,455 | 95,915 | SH | DFND | 3 | 95,915 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 104 | 2,837 | SH | SOLE | 13 | 2,837 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 1,422 | 39,471 | SH | SOLE | 14 | 39,471 | 0 | 0 |
| NUTANIX INC | CL A | 67059N108 | 6 | 389 | SH | SOLE | 13 | 389 | 0 | 0 |
| NUTANIX INC | CL A | 67059N108 | 1,588 | 100,500 | SH | SOLE | 14 | 100,500 | 0 | 0 |
| NVIDIA CORP | COM | 67066G104 | 1,597 | 6,008 | SH | SOLE | 13 | 6,008 | 0 | 0 |
| NVIDIA CORP | COM | 67066G104 | 98,760 | 374,659 | SH | SOLE | 14 | 374,659 | 0 | 0 |
| NUVASIVE INC | COM | 670704105 | 2,530 | 49,933 | SH | SOLE | 14 | 49,933 | 0 | 0 |
| NUVASIVE INC | NOTE 2.250% 3/1 | 670704AG0 | 161 | 155,000 | SH | SOLE | 14 | 155,000 | 0 | 0 |
| NUTRIEN LTD | COM | 67077M108 | 6,891 | 203,027 | SH | SOLE | 14 | 203,027 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 920 | 29,947 | SH | DFND | 13 | 29,947 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 1,180 | 37,525 | SH | SOLE | 13 | 37,525 | 0 | 0 |
| O-I GLASS INC | COM | 67098H104 | 31 | 8,339 | SH | SOLE | 13 | 8,339 | 0 | 0 |
| O-I GLASS INC | COM | 67098H104 | 216 | 30,414 | SH | SOLE | 14 | 30,414 | 0 | 0 |
| O REILLY AUTOMOTIVE INC NEW | COM | 67103H107 | 315 | 1,047 | SH | SOLE | 14 | 1,047 | 0 | 0 |
| O REILLY AUTOMOTIVE INC NEW | COM | 67103H107 | 3,142 | 10,172 | SH | SOLE | 13 | 10,172 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 230 | 3,341 | SH | DFND | 13 | 3,341 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 99 | 1,477 | SH | SOLE | 13 | 1,477 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 1,138 | 16,509 | SH | SOLE | 14 | 16,509 | 0 | 0 |
| OP BANCORP | COM | 67109R109 | 110 | 14,741 | SH | SOLE | 14 | 14,741 | 0 | 0 |
| OAKTREE STRATEGIC INCOME COR | COM | 67402D104 | 34 | 12,642 | SH | SOLE | 13 | 12,642 | 0 | 0 |
| OASIS MIDSTREAM PARTNERS LP | COM UNITS REPS | 67420T206 | 103 | 20,900 | SH | SOLE | 14 | 20,900 | 0 | 0 |
| OASIS PETROLEUM INC | NOTE 2.625% 9/1 | 674215AJ7 | 9 | 75,000 | SH | SOLE | 14 | 75,000 | 0 | 0 |
| OCCIDENTAL PETE CORP | COM | 674599105 | 17 | 1,529 | SH | SOLE | 13 | 1,529 | 0 | 0 |
| OCCIDENTAL PETE CORP | COM | 674599105 | 10,132 | 874,952 | SH | SOLE | 14 | 874,952 | 0 | 0 |
| OCEANEERING INTL INC | COM | 675232102 | 526 | 178,963 | SH | SOLE | 14 | 178,963 | 0 | 0 |
| OCEANFIRST FINL CORP | COM | 675234108 | 32 | 1,999 | SH | DFND | 13 | 1,999 | 0 | 0 |
| OCEANFIRST FINL CORP | COM | 675234108 | 281 | 17,663 | SH | SOLE | 14 | 17,663 | 0 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 35 | 23,682 | SH | SOLE | 13 | 23,682 | 0 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 235 | 143,022 | SH | SOLE | 14 | 143,022 | 0 | 0 |
| OKTA INC | CL A | 679295105 | 657 | 5,375 | SH | DFND | 7 | 5,375 | 0 | 0 |
| OKTA INC | CL A | 679295105 | 1,148 | 9,122 | SH | SOLE | 13 | 9,122 | 0 | 0 |
| OKTA INC | CL A | 679295105 | 3,240 | 26,500 | SH | SOLE | 14 | 26,500 | 0 | 0 |
| OLD DOMINION FREIGHT LINE IN | COM | 679580100 | 567 | 4,056 | SH | SOLE | 13 | 4,056 | 0 | 0 |
| OLD DOMINION FREIGHT LINE IN | COM | 679580100 | 7,208 | 54,913 | SH | SOLE | 14 | 54,913 | 0 | 0 |
| OLD NATL BANCORP IND | COM | 680033107 | 298 | 22,597 | SH | DFND | 7 | 22,597 | 0 | 0 |
| OLD NATL BANCORP IND | COM | 680033107 | 237 | 22,338 | SH | SOLE | 13 | 22,338 | 0 | 0 |
| OLD NATL BANCORP IND | COM | 680033107 | 1,617 | 122,578 | SH | SOLE | 14 | 122,578 | 0 | 0 |

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|---------------------------------|---------------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| OLD REP INTL CORP | COM | 680223104 | 101 | 6,619 | SH | SOLE | 13 | 6,619 | 0 | 0 |
| OLD REP INTL CORP | COM | 680223104 | 5,031 | 329,914 | SH | SOLE | 14 | 329,914 | 0 | 0 |
| OLIN CORP | COM PAR \$1 | 680665205 | 132 | 11,307 | SH | SOLE | 14 | 11,307 | 0 | 0 |
| OLIN CORP | COM PAR \$1 | 680665205 | 107 | 11,575 | SH | SOLE | 13 | 11,575 | 0 | 0 |
| OLLIES BARGAIN OUTLT HLDGS I | COM | 681116109 | 731 | 15,780 | SH | DFND | 7 | 15,780 | 0 | 0 |
| OLLIES BARGAIN OUTLT HLDGS I | COM | 681116109 | 1,300 | 26,159 | SH | SOLE | 13 | 26,159 | 0 | 0 |
| OLLIES BARGAIN OUTLT HLDGS I | COM | 681116109 | 8,129 | 175,429 | SH | SOLE | 14 | 175,429 | 0 | 0 |
| OMNICOM GROUP INC | COM | 681919106 | 7,007 | 127,631 | SH | DFND | 13 | 127,631 | 0 | 0 |
| OMNICOM GROUP INC | COM | 681919106 | 2,528 | 45,972 | SH | SOLE | 13 | 45,972 | 0 | 0 |
| OMNICOM GROUP INC | COM | 681919106 | 4,236 | 77,161 | SH | SOLE | 14 | 77,161 | 0 | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A | 78410G104 | 67 | 247 | SH | DFND | 13 | 247 | 0 | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A | 78410G104 | 1,269 | 4,700 | SH | DFND | 2 | 4,700 | 0 | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A | 78410G104 | 5,979 | 21,849 | SH | SOLE | 13 | 21,849 | 0 | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A | 78410G104 | 34,006 | 125,962 | SH | SOLE | 14 | 125,962 | 0 | 0 |
| SEI INVESTMENTS CO | COM | 784117103 | 338,553 | 7,305,838 | SH | SOLE | 13 | 7,305,838 | 0 | 0 |
| SJW GROUP | COM | 784305104 | 87 | 1,608 | SH | SOLE | 13 | 1,608 | 0 | 0 |
| SJW GROUP | COM | 784305104 | 304 | 5,255 | SH | SOLE | 14 | 5,255 | 0 | 0 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 2,838 | 173,033 | SH | SOLE | 13 | 173,033 | 0 | 0 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 8,135 | 500,010 | SH | SOLE | 14 | 500,010 | 0 | 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 120 | 2,776 | SH | DFND | 13 | 2,776 | 0 | 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 344 | 7,990 | SH | DFND | 2 | 7,990 | 0 | 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 253 | 6,187 | SH | SOLE | 13 | 6,187 | 0 | 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 3,618 | 83,946 | SH | SOLE | 14 | 83,946 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 621 | 86,390 | SH | DFND | 13 | 86,390 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 214 | 29,800 | SH | SOLE | 14 | 29,800 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 214 | 29,821 | SH | SOLE | 13 | 29,821 | 0 | 0 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 83 | 321 | SH | SOLE | 14 | 321 | 0 | 0 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 11,738 | 45,524 | SH | SOLE | 13 | 45,524 | 0 | 0 |
| SPX CORP | COM | 784635104 | 289 | 8,861 | SH | DFND | 13 | 8,861 | 0 | 0 |
| SPX CORP | COM | 784635104 | 0 | 12 | SH | SOLE | 13 | 12 | 0 | 0 |
| SPX CORP | COM | 784635104 | 7,121 | 218,179 | SH | SOLE | 14 | 218,179 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 314 | 6,741 | SH | DFND | 13 | 6,741 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 380 | 8,162 | SH | DFND | 7 | 8,162 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 506 | 11,532 | SH | SOLE | 13 | 11,532 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 9,766 | 209,985 | SH | SOLE | 14 | 209,985 | 0 | 0 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 1,526 | 10,308 | SH | SOLE | 13 | 10,308 | 0 | 0 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 9,288 | 62,737 | SH | SOLE | 14 | 62,737 | 0 | 0 |
| SPDR SER TR | NUVEEN BBG BRCLY | 78464A284 | 52,169 | 953,803 | SH | SOLE | 13 | 953,803 | 0 | 0 |
| SPDR SER TR | BLMBRG BRC CNVRT | 78464A359 | 103 | 2,186 | SH | SOLE | 13 | 2,186 | 0 | 0 |
| SPDR SER TR | BLMBRG BRC CNVRT | 78464A359 | 7,684 | 160,543 | SH | SOLE | 14 | 160,543 | 0 | 0 |
| SPDR SER TR | BLOMBRG BRC EMRG | 78464A391 | 13,489 | 552,119 | SH | SOLE | 13 | 552,119 | 0 | 0 |
| SPDR SER TR | PORTFOLIO SHORT | 78464A474 | 207 | 6,818 | SH | SOLE | 13 | 6,818 | 0 | 0 |

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|-------------------------------|------------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| SS&C TECHNOLOGIES HLDGS INC | COM | 78467J100 | 1,707 | 38,950 | SH | DFND | 13 | 38,950 | 0 | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM | 78467J100 | 160 | 4,053 | SH | SOLE | 13 | 4,053 | 0 | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM | 78467J100 | 2,531 | 57,761 | SH | SOLE | 14 | 57,761 | 0 | 0 |
| SSGA ACTIVE ETF TR | BLKSTN GSOSRLN | 78467V608 | 2,431 | 60,771 | SH | SOLE | 13 | 60,771 | 0 | 0 |
| SPDR S&P MIDCAP 400 ETF TR | UTSER1 S&PDCRP | 78467Y107 | 444 | 1,689 | SH | SOLE | 13 | 1,689 | 0 | 0 |
| SPDR SER TR | BLOMBERG BRC INV | 78468R200 | 278 | 9,418 | SH | SOLE | 13 | 9,418 | 0 | 0 |
| SPDR SER TR | BLOOMBERG BRCLYS | 78468R622 | 257,155 | 2,713,602 | SH | SOLE | 13 | 2,713,602 | 0 | 0 |
| SPDR SER TR | SPDR BLOOMBERG | 78468R663 | 141,755 | 1,546,798 | SH | SOLE | 13 | 1,546,798 | 0 | 0 |
| SPDR SER TR | NUVEEN BLMBRG SR | 78468R739 | 13,229 | 270,568 | SH | SOLE | 13 | 270,568 | 0 | 0 |
| SPDR SER TR | SPDR S&P 500 ETF | 78468R796 | 634 | 9,883 | SH | SOLE | 13 | 9,883 | 0 | 0 |
| SPDR SER TR | PORTFOLIO S&P600 | 78468R853 | 423 | 19,461 | SH | SOLE | 13 | 19,461 | 0 | 0 |
| SP PLUS CORP | COM | 78469C103 | 3,990 | 192,296 | SH | SOLE | 14 | 192,296 | 0 | 0 |
| SVB FINANCIAL GROUP | COM | 78486Q101 | 178 | 1,179 | SH | SOLE | 13 | 1,179 | 0 | 0 |
| SVB FINANCIAL GROUP | COM | 78486Q101 | 4,861 | 32,173 | SH | SOLE | 14 | 32,173 | 0 | 0 |
| SVMK INC | COM | 78489X103 | 1,094 | 81,003 | SH | SOLE | 14 | 81,003 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 1,003 | 91,880 | SH | DFND | 2 | 91,880 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 59 | 5,266 | SH | SOLE | 13 | 5,266 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 254 | 23,217 | SH | SOLE | 14 | 23,217 | 0 | 0 |
| SABRE CORP | COM | 78573M104 | 2 | 282 | SH | SOLE | 13 | 282 | 0 | 0 |
| SABRE CORP | COM | 78573M104 | 1,135 | 191,479 | SH | SOLE | 14 | 191,479 | 0 | 0 |
| SAGE THERAPEUTICS INC | COM | 78667J108 | 4 | 1,030 | SH | SOLE | 13 | 1,030 | 0 | 0 |
| SAGE THERAPEUTICS INC | COM | 78667J108 | 602 | 20,970 | SH | SOLE | 14 | 20,970 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 53 | 720 | SH | DFND | 13 | 720 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 83 | 1,124 | SH | SOLE | 13 | 1,124 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 1,952 | 26,542 | SH | SOLE | 14 | 26,542 | 0 | 0 |
| SAILPOINT TECHNLOGIES HLDGS I | COM | 78781P105 | 12,501 | 821,368 | SH | SOLE | 14 | 821,368 | 0 | 0 |
| SALESFORCE COM INC | COM | 79466L302 | 8,028 | 57,041 | SH | SOLE | 13 | 57,041 | 0 | 0 |
| SALESFORCE COM INC | COM | 79466L302 | 109,795 | 762,573 | SH | SOLE | 14 | 762,573 | 0 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 49 | 399 | SH | SOLE | 14 | 399 | 0 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 195 | 1,628 | SH | SOLE | 13 | 1,628 | 0 | 0 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 292 | 12,916 | SH | SOLE | 14 | 12,916 | 0 | 0 |
| SANMINA CORPORATION | COM | 801056102 | 0 | 2 | SH | SOLE | 13 | 2 | 0 | 0 |
| SANMINA CORPORATION | COM | 801056102 | 422 | 15,456 | SH | SOLE | 14 | 15,456 | 0 | 0 |
| SANOFI | SPONSORED ADR | 80105N105 | 788 | 17,922 | SH | SOLE | 13 | 17,922 | 0 | 0 |
| SANOFI | SPONSORED ADR | 80105N105 | 15,938 | 364,538 | SH | SOLE | 14 | 364,538 | 0 | 0 |
| SAP SE | SPON ADR | 803054204 | 6,336 | 57,672 | SH | SOLE | 13 | 57,672 | 0 | 0 |
| SAP SE | SPON ADR | 803054204 | 17,619 | 159,451 | SH | SOLE | 14 | 159,451 | 0 | 0 |
| SAREPTA THERAPEUTICS INC | COM | 803607100 | 4 | 101 | SH | SOLE | 13 | 101 | 0 | 0 |
| SAREPTA THERAPEUTICS INC | COM | 803607100 | 5,244 | 53,606 | SH | SOLE | 14 | 53,606 | 0 | 0 |
| SCANSOURCE INC | COM | 806037107 | 635 | 29,698 | SH | SOLE | 14 | 29,698 | 0 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 46 | 1,022 | SH | SOLE | 13 | 1,022 | 0 | 0 |

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|------------------------------|----------------|-----------|-----------|------------|----|------|----|------------|---|---|
| HENRY SCHEIN INC | COM | 806407102 | 4,403 | 87,158 | SH | SOLE | 14 | 87,158 | 0 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 420 | 42,370 | SH | SOLE | 13 | 42,370 | 0 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 6,220 | 461,077 | SH | SOLE | 14 | 461,077 | 0 | 0 |
| SCHNITZER STL INDS | CL A | 806882106 | 0 | 3 | SH | SOLE | 13 | 3 | 0 | 0 |
| SCHNITZER STL INDS | CL A | 806882106 | 161 | 12,343 | SH | SOLE | 14 | 12,343 | 0 | 0 |
| SCHNEIDER NATIONAL INC | CL B | 80689H102 | 166 | 8,605 | SH | SOLE | 13 | 8,605 | 0 | 0 |
| SCHNEIDER NATIONAL INC | CL B | 80689H102 | 1,223 | 63,256 | SH | SOLE | 14 | 63,256 | 0 | 0 |
| SCHOLASTIC CORP | COM | 807066105 | 211 | 8,269 | SH | DFND | 13 | 8,269 | 0 | 0 |
| SCHOLASTIC CORP | COM | 807066105 | 231 | 8,549 | SH | SOLE | 13 | 8,549 | 0 | 0 |
| SCHWAB CHARLES CORP | COM | 808513105 | 920 | 27,575 | SH | SOLE | 13 | 27,575 | 0 | 0 |
| SCHWAB CHARLES CORP | COM | 808513105 | 30,019 | 892,882 | SH | SOLE | 14 | 892,882 | 0 | 0 |
| SCHWAB STRATEGIC TR | US LRG CAP ETF | 808524201 | 1,149,018 | 18,756,597 | SH | SOLE | 13 | 18,756,597 | 0 | 0 |
| SCHWAB STRATEGIC TR | US LCAP GR ETF | 808524300 | 65,621 | 823,425 | SH | SOLE | 13 | 823,425 | 0 | 0 |
| SCHWAB STRATEGIC TR | US LCAP VA ETF | 808524409 | 107,328 | 2,423,268 | SH | SOLE | 13 | 2,423,268 | 0 | 0 |
| SCHWAB STRATEGIC TR | US SML CAP ETF | 808524607 | 204,650 | 3,973,613 | SH | SOLE | 13 | 3,973,613 | 0 | 0 |
| SCHWAB STRATEGIC TR | US DIVIDEND EQ | 808524797 | 1,010 | 22,516 | SH | SOLE | 13 | 22,516 | 0 | 0 |
| SCHWAB STRATEGIC TR | SHT TM US TRES | 808524862 | 240,987 | 4,658,062 | SH | SOLE | 13 | 4,658,062 | 0 | 0 |
| SCIENCE APPLICATNS INTL CP N | COM | 808625107 | 0 | 1 | SH | SOLE | 13 | 1 | 0 | 0 |
| SCIENCE APPLICATNS INTL CP N | COM | 808625107 | 1,241 | 16,625 | SH | SOLE | 14 | 16,625 | 0 | 0 |
| SCIPLAY CORP | CL A | 809087109 | 101 | 10,609 | SH | SOLE | 14 | 10,609 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 340 | 3,325 | SH | DFND | 13 | 3,325 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 555 | 5,422 | SH | DFND | 5 | 5,422 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 83 | 789 | SH | SOLE | 13 | 789 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 12,138 | 118,532 | SH | SOLE | 14 | 118,532 | 0 | 0 |
| SCRIPPS E W CO OHIO | CL A NEW | 811054402 | 293 | 38,849 | SH | SOLE | 14 | 38,849 | 0 | 0 |
| SCULPTOR CAP MGMT | COM CL A | 811246107 | 141 | 10,385 | SH | SOLE | 14 | 10,385 | 0 | 0 |
| SEA LTD | SPONSORED ADS | 81141R100 | 80 | 1,617 | SH | SOLE | 13 | 1,617 | 0 | 0 |
| SEA LTD | SPONSORED ADS | 81141R100 | 10,236 | 231,007 | SH | SOLE | 14 | 231,007 | 0 | 0 |
| SEACOAST BKG CORP FLA | COM NEW | 811707801 | 195 | 10,651 | SH | SOLE | 14 | 10,651 | 0 | 0 |
| SEALED AIR CORP NEW | COM | 81211K100 | 8 | 309 | SH | SOLE | 14 | 309 | 0 | 0 |
| SEALED AIR CORP NEW | COM | 81211K100 | 388 | 15,596 | SH | SOLE | 13 | 15,596 | 0 | 0 |
| SEATTLE GENETICS INC | COM | 812578102 | 1,624 | 14,077 | SH | DFND | 7 | 14,077 | 0 | 0 |
| SEATTLE GENETICS INC | COM | 812578102 | 2,127 | 18,182 | SH | SOLE | 13 | 18,182 | 0 | 0 |
| SEATTLE GENETICS INC | COM | 812578102 | 2,317 | 20,083 | SH | SOLE | 14 | 20,083 | 0 | 0 |
| SEAWORLD ENTMT INC | COM | 81282V100 | 35 | 3,545 | SH | SOLE | 13 | 3,545 | 0 | 0 |
| SEAWORLD ENTMT INC | COM | 81282V100 | 2,728 | 247,516 | SH | SOLE | 14 | 247,516 | 0 | 0 |
| SELECT ENERGY SVCS INC | CL A COM | 81617J301 | 6 | 6,893 | SH | SOLE | 13 | 6,893 | 0 | 0 |
| SELECT ENERGY SVCS INC | CL A COM | 81617J301 | 116 | 35,915 | SH | SOLE | 14 | 35,915 | 0 | 0 |
| SELECT MED HLDGS CORP | COM | 81619Q105 | 783 | 52,225 | SH | SOLE | 14 | 52,225 | 0 | 0 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 3,000 | 31,806 | SH | DFND | 13 | 31,806 | 0 | 0 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 3,606 | 38,575 | SH | SOLE | 13 | 38,575 | 0 | 0 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 18,042 | 191,266 | SH | SOLE | 14 | 191,266 | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 253 | 2,820 | SH | SOLE | 13 | 2,820 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 8,780 | 35,209 | SH | DFND | 13 | 35,209 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 19,271 | 78,035 | SH | SOLE | 13 | 78,035 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 83,765 | 335,893 | SH | SOLE | 14 | 335,893 | 0 | 0 |
| UNITIL CORP | COM | 913259107 | 107 | 2,042 | SH | DFND | 13 | 2,042 | 0 | 0 |

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|---------------------------------|-------------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| UNITIL CORP | COM | 913259107 | 576 | 11,011 | SH | SOLE | 13 | 11,011 | 0 | 0 |
| UNITIL CORP | COM | 913259107 | 4,930 | 94,225 | SH | SOLE | 14 | 94,225 | 0 | 0 |
| UNIVAR SOLUTIONS INC | COM | 91336L107 | 209 | 19,468 | SH | DFND | 7 | 19,468 | 0 | 0 |
| UNIVAR SOLUTIONS INC | COM | 91336L107 | 233 | 27,825 | SH | SOLE | 13 | 27,825 | 0 | 0 |
| UNIVAR SOLUTIONS INC | COM | 91336L107 | 3,077 | 287,053 | SH | SOLE | 14 | 287,053 | 0 | 0 |
| UNIVERSAL CORP VA | COM | 913456109 | 145 | 3,274 | SH | DFND | 13 | 3,274 | 0 | 0 |
| UNIVERSAL CORP VA | COM | 913456109 | 0 | 1 | SH | SOLE | 13 | 1 | 0 | 0 |
| UNIVERSAL CORP VA | COM | 913456109 | 305 | 6,900 | SH | SOLE | 14 | 6,900 | 0 | 0 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 300 | 2,166 | SH | SOLE | 13 | 2,166 | 0 | 0 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 6,666 | 50,585 | SH | SOLE | 14 | 50,585 | 0 | 0 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 310 | 8,345 | SH | DFND | 5 | 8,345 | 0 | 0 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 115 | 3,320 | SH | SOLE | 13 | 3,320 | 0 | 0 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 1,541 | 41,435 | SH | SOLE | 14 | 41,435 | 0 | 0 |
| UNIVERSAL LOGISTICS HLDGS IN | COM | 91388P105 | 238 | 18,200 | SH | SOLE | 14 | 18,200 | 0 | 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 476 | 4,735 | SH | SOLE | 13 | 4,735 | 0 | 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 4,657 | 47,006 | SH | SOLE | 14 | 47,006 | 0 | 0 |
| UNIVEST FINANCIAL CORPORATIO | COM | 915271100 | 77 | 4,700 | SH | SOLE | 14 | 4,700 | 0 | 0 |
| UNIVEST FINANCIAL CORPORATIO | COM | 915271100 | 146 | 8,971 | SH | SOLE | 13 | 8,971 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 380 | 25,314 | SH | DFND | 13 | 25,314 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 113 | 7,503 | SH | SOLE | 14 | 7,503 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 309 | 30,509 | SH | SOLE | 13 | 30,509 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 505 | 35,464 | SH | DFND | 13 | 35,464 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 253 | 17,795 | SH | SOLE | 14 | 17,795 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 350 | 24,524 | SH | SOLE | 13 | 24,524 | 0 | 0 |
| URBAN EDGE PPTYs | COM | 91704F104 | 581 | 65,930 | SH | DFND | 2 | 65,930 | 0 | 0 |
| URBAN EDGE PPTYs | COM | 91704F104 | 20 | 4,155 | SH | SOLE | 13 | 4,155 | 0 | 0 |
| URBAN EDGE PPTYs | COM | 91704F104 | 391 | 44,426 | SH | SOLE | 14 | 44,426 | 0 | 0 |
| US ECOLOGY INC | COM | 91734M103 | 2,782 | 91,500 | SH | SOLE | 14 | 91,500 | 0 | 0 |
| V F CORP | COM | 918204108 | 1,232 | 22,780 | SH | SOLE | 14 | 22,780 | 0 | 0 |
| V F CORP | COM | 918204108 | 2,270 | 42,244 | SH | SOLE | 13 | 42,244 | 0 | 0 |
| VEON LTD | SPONSORED ADR | 91822M106 | 891 | 590,155 | SH | SOLE | 14 | 590,155 | 0 | 0 |
| VAIL RESORTS INC | COM | 91879Q109 | 91 | 612 | SH | SOLE | 13 | 612 | 0 | 0 |
| VAIL RESORTS INC | COM | 91879Q109 | 690 | 4,671 | SH | SOLE | 14 | 4,671 | 0 | 0 |
| VALE S A | SPONSORED ADS | 91912E105 | 13,400 | 1,616,364 | SH | SOLE | 14 | 1,616,364 | 0 | 0 |
| VALERO ENERGY CORP | COM | 91913Y100 | 1,635 | 35,108 | SH | SOLE | 13 | 35,108 | 0 | 0 |
| VALERO ENERGY CORP | COM | 91913Y100 | 8,383 | 184,805 | SH | SOLE | 14 | 184,805 | 0 | 0 |
| VALLEY NATL BANCORP | COM | 919794107 | 0 | 2 | SH | SOLE | 13 | 2 | 0 | 0 |
| VALLEY NATL BANCORP | COM | 919794107 | 1,696 | 231,949 | SH | SOLE | 14 | 231,949 | 0 | 0 |
| VALMONT INDS INC | COM | 920253101 | 335 | 3,162 | SH | DFND | 7 | 3,162 | 0 | 0 |
| VALMONT INDS INC | COM | 920253101 | 277 | 3,081 | SH | SOLE | 13 | 3,081 | 0 | 0 |
| VALMONT INDS INC | COM | 920253101 | 1,626 | 15,347 | SH | SOLE | 14 | 15,347 | 0 | 0 |
| VALVOLINE INC | COM | 92047W101 | 701 | 65,453 | SH | SOLE | 13 | 65,453 | 0 | 0 |
| VALVOLINE INC | COM | 92047W101 | 2,064 | 157,675 | SH | SOLE | 14 | 157,675 | 0 | 0 |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 1,146 | 110,598 | SH | SOLE | 14 | 110,598 | 0 | 0 |
| VANECK VECTORS ETF TR | JP MORGAN MKTS | 92189H300 | 152,572 | 5,346,906 | SH | SOLE | 13 | 5,346,906 | 0 | 0 |
| VANECK VECTORS ETF TR | HIGH YLD MUN | 92189H409 | 111,425 | 2,131,718 | SH | SOLE | 13 | 2,131,718 | 0 | 0 |

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|------------------------------|------------------|-----------|-----------|------------|----|------|----|------------|---|---|
| | ETF | | | | | | | | | |
| VANGUARD BD INDEX FDS | SHORT TRM BOND | 921937827 | 313 | 3,789 | SH | SOLE | 13 | 3,789 | 0 | 0 |
| VANGUARD BD INDEX FDS | TOTAL BND MRKT | 921937835 | 1,018,891 | 11,936,824 | SH | SOLE | 13 | 11,936,824 | 0 | 0 |
| VANGUARD TAX-MANAGED INTL FD | FTSE DEV MKT ETF | 921943858 | 275 | 8,260 | SH | SOLE | 14 | 8,260 | 0 | 0 |
| VANGUARD TAX-MANAGED INTL FD | FTSE DEV MKT ETF | 921943858 | 933,494 | 27,984,153 | SH | SOLE | 13 | 27,984,153 | 0 | 0 |
| VANGUARD WHITEHALL FDS | HIGH DIV YLD | 921946406 | 2,788 | 39,412 | SH | SOLE | 13 | 39,412 | 0 | 0 |
| VANGUARD MALVERN FDS | STRM INFPROIDX | 922020805 | 248,621 | 5,099,823 | SH | SOLE | 13 | 5,099,823 | 0 | 0 |
| VANGUARD CHARLOTTE FDS | INTL BD IDX ETF | 92203J407 | 316 | 5,613 | SH | SOLE | 13 | 5,613 | 0 | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE SMCAP ETF | 922042718 | 247 | 3,197 | SH | SOLE | 13 | 3,197 | 0 | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE EMR MKT ETF | 922042858 | 256,508 | 7,641,897 | SH | SOLE | 13 | 7,641,897 | 0 | 0 |
| VANGUARD WORLD FDS | HEALTH CAR ETF | 92204A504 | 249 | 1,500 | SH | SOLE | 13 | 1,500 | 0 | 0 |
| VANGUARD SCOTTSDALE FDS | TOTAL WLD BD ETF | 92206C565 | 292 | 3,675 | SH | SOLE | 13 | 3,675 | 0 | 0 |
| VANGUARD SCOTTSDALE FDS | MORTG-BACK SEC | 92206C771 | 8,284 | 151,895 | SH | SOLE | 13 | 151,895 | 0 | 0 |
| VAREX IMAGING CORP | COM | 92214X106 | 220 | 9,700 | SH | SOLE | 13 | 9,700 | 0 | 0 |
| VARIAN MED SYS INC | COM | 92220P105 | 2,039 | 19,858 | SH | DFND | 13 | 19,858 | 0 | 0 |
| VARIAN MED SYS INC | COM | 92220P105 | 2,303 | 22,340 | SH | SOLE | 13 | 22,340 | 0 | 0 |
| VARIAN MED SYS INC | COM | 92220P105 | 4,229 | 41,193 | SH | SOLE | 14 | 41,193 | 0 | 0 |
| VARONIS SYS INC | COM | 922280102 | 580 | 9,112 | SH | DFND | 5 | 9,112 | 0 | 0 |
| VARONIS SYS INC | COM | 922280102 | 803 | 12,614 | SH | DFND | 7 | 12,614 | 0 | 0 |
| VARONIS SYS INC | COM | 922280102 | 1,006 | 15,611 | SH | SOLE | 13 | 15,611 | 0 | 0 |
| VARONIS SYS INC | COM | 922280102 | 23,968 | 376,448 | SH | SOLE | 14 | 376,448 | 0 | 0 |
| VECTOR GROUP LTD | COM | 92240M108 | 102 | 10,798 | SH | DFND | 13 | 10,798 | 0 | 0 |
| VECTOR GROUP LTD | COM | 92240M108 | 0 | 7 | SH | SOLE | 13 | 7 | 0 | 0 |
| VECTRUS INC | COM | 92242T101 | 175 | 4,218 | SH | DFND | 13 | 4,218 | 0 | 0 |
| VECTRUS INC | COM | 92242T101 | 5 | 119 | SH | SOLE | 13 | 119 | 0 | 0 |
| VECTRUS INC | COM | 92242T101 | 1,281 | 30,946 | SH | SOLE | 14 | 30,946 | 0 | 0 |
| VEEVA SYS INC | CL A COM | 922475108 | 3,213 | 20,550 | SH | DFND | 13 | 20,550 | 0 | 0 |
| VEEVA SYS INC | CL A COM | 922475108 | 243 | 1,493 | SH | SOLE | 13 | 1,493 | 0 | 0 |
| VEEVA SYS INC | CL A COM | 922475108 | 154,842 | 990,227 | SH | SOLE | 14 | 990,227 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 467 | 17,429 | SH | DFND | 13 | 17,429 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 2,727 | 101,754 | SH | DFND | 2 | 101,754 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 252 | 9,651 | SH | SOLE | 13 | 9,651 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 4,900 | 182,853 | SH | SOLE | 14 | 182,853 | 0 | 0 |
| VANGUARD MUN BD FD INC | TAX EXEMPT BD | 922907746 | 63,983 | 1,209,540 | SH | SOLE | 13 | 1,209,540 | 0 | 0 |
| VANGUARD INDEX FDS | SML CP GRW ETF | 922908595 | 36,801 | 244,415 | SH | SOLE | 13 | 244,415 | 0 | 0 |
| VANGUARD INDEX FDS | SM CP VAL ETF | 922908611 | 27,694 | 311,489 | SH | SOLE | 13 | 311,489 | 0 | 0 |
| VANGUARD INDEX FDS | LARGE CAP ETF | 922908637 | 1,120 | 9,469 | SH | SOLE | 13 | 9,469 | 0 | 0 |
| VANGUARD INDEX FDS | GROWTH ETF | 922908736 | 218,316 | 1,393,129 | SH | SOLE | 13 | 1,393,129 | 0 | 0 |
| VANGUARD INDEX FDS | VALUE ETF | 922908744 | 146,446 | 1,643,998 | SH | SOLE | 13 | 1,643,998 | 0 | 0 |
| VANGUARD INDEX FDS | SMALL CP ETF | 922908751 | 1,589 | 13,766 | SH | SOLE | 13 | 13,766 | 0 | 0 |
| VERA BRADLEY INC | COM | 92335C106 | 718 | 174,169 | SH | SOLE | 14 | 174,169 | 0 | 0 |
| VERACYTE INC | COM | 92337F107 | 81 | 3,350 | SH | SOLE | 13 | 3,350 | 0 | 0 |
| VERACYTE INC | COM | 92337F107 | 1,099 | 45,216 | SH | SOLE | 14 | 45,216 | 0 | 0 |
| VEREIT INC | COM | 92339V100 | 869 | 177,790 | SH | DFND | 2 | 177,790 | 0 | 0 |

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|----------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| VEREIT INC | COM | 92339V100 | 1,975 | 403,961 | SH | DFND | 13 | 403,961 | 0 | 0 |
| VEREIT INC | COM | 92339V100 | 954 | 204,051 | SH | SOLE | 13 | 204,051 | 0 | 0 |
| VEREIT INC | COM | 92339V100 | 16,952 | 3,466,727 | SH | SOLE | 14 | 3,466,727 | 0 | 0 |
| VERISIGN INC | COM | 92343E102 | 2,642 | 14,669 | SH | DFND | 13 | 14,669 | 0 | 0 |
| VERISIGN INC | COM | 92343E102 | 193 | 1,060 | SH | SOLE | 13 | 1,060 | 0 | 0 |
| VERISIGN INC | COM | 92343E102 | 9,430 | 52,361 | SH | SOLE | 14 | 52,361 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 8,930 | 166,198 | SH | DFND | 13 | 166,198 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 9,196 | 171,150 | SH | DFND | 3 | 171,150 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 12,497 | 233,455 | SH | SOLE | 13 | 233,455 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 38,853 | 723,123 | SH | SOLE | 14 | 723,123 | 0 | 0 |
| VERINT SYS INC | COM | 92343X100 | 338 | 7,817 | SH | SOLE | 13 | 7,817 | 0 | 0 |
| VERINT SYS INC | COM | 92343X100 | 4,549 | 105,781 | SH | SOLE | 14 | 105,781 | 0 | 0 |
| VERINT SYS INC | NOTE 1.500% 6/0 | 92343XAA8 | 155 | 161,000 | SH | SOLE | 14 | 161,000 | 0 | 0 |
| VERITEX HLDGS INC | COM | 923451108 | 2,205 | 157,855 | SH | SOLE | 14 | 157,855 | 0 | 0 |
| VERISK ANALYTICS INC | COM | 92345Y106 | 1,610 | 11,677 | SH | SOLE | 13 | 11,677 | 0 | 0 |
| VERISK ANALYTICS INC | COM | 92345Y106 | 10,978 | 78,760 | SH | SOLE | 14 | 78,760 | 0 | 0 |
| VERICEL CORP | COM | 92346J108 | 41 | 4,447 | SH | SOLE | 13 | 4,447 | 0 | 0 |
| VERICEL CORP | COM | 92346J108 | 99 | 10,770 | SH | SOLE | 14 | 10,770 | 0 | 0 |
| VERRA MOBILITY CORP | COM | 92511U102 | 439 | 61,480 | SH | SOLE | 14 | 61,480 | 0 | 0 |
| VERSO CORP | CL A | 92531L207 | 310 | 27,515 | SH | SOLE | 14 | 27,515 | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 3,831 | 16,101 | SH | DFND | 13 | 16,101 | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 5,114 | 21,508 | SH | SOLE | 13 | 21,508 | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 23,450 | 98,551 | SH | SOLE | 14 | 98,551 | 0 | 0 |
| VERTIV HOLDINGS CO | COM CL A | 92537N108 | 1,365 | 157,799 | SH | SOLE | 14 | 157,799 | 0 | 0 |
| VIASAT INC | COM | 92552V100 | 631 | 19,415 | SH | SOLE | 13 | 19,415 | 0 | 0 |
| VIAVI SOLUTIONS INC | COM | 925550105 | 523 | 46,641 | SH | DFND | 13 | 46,641 | 0 | 0 |
| VIAVI SOLUTIONS INC | COM | 925550105 | 686 | 60,317 | SH | SOLE | 13 | 60,317 | 0 | 0 |
| VIAVI SOLUTIONS INC | COM | 925550105 | 8,207 | 732,138 | SH | SOLE | 14 | 732,138 | 0 | 0 |
| VIAVI SOLUTIONS INC | NOTE 1.000% 3/0 | 925550AB1 | 290 | 275,000 | SH | SOLE | 14 | 275,000 | 0 | 0 |
| VIACOMCBS INC | CL B | 92556H206 | 316 | 32,065 | SH | SOLE | 13 | 32,065 | 0 | 0 |
| VIACOMCBS INC | CL B | 92556H206 | 732 | 52,265 | SH | SOLE | 14 | 52,265 | 0 | 0 |
| VICI PPTYS INC | COM | 925652109 | 3,784 | 228,831 | SH | SOLE | 13 | 228,831 | 0 | 0 |
| VICI PPTYS INC | COM | 925652109 | 32,201 | 1,935,128 | SH | SOLE | 14 | 1,935,128 | 0 | 0 |
| VICOR CORP | COM | 925815102 | 0 | 0 | SH | SOLE | 13 | 0 | 0 | 0 |
| VICOR CORP | COM | 925815102 | 867 | 19,476 | SH | SOLE | 14 | 19,476 | 0 | 0 |
| DEUTSCHE BANK A G | NAMEN AKT | D18190898 | 80 | 12,491 | SH | SOLE | 13 | 12,491 | 0 | 0 |
| CONSTELLIUM SE | CL A SHS | F21107101 | 413 | 79,213 | SH | SOLE | 14 | 79,213 | 0 | 0 |
| ADIANT PLC | ORD SHS | G0084W101 | 4 | 418 | SH | SOLE | 13 | 418 | 0 | 0 |
| ADIANT PLC | ORD SHS | G0084W101 | 148 | 16,345 | SH | SOLE | 14 | 16,345 | 0 | 0 |
| ALKERMES PLC | SHS | G01767105 | 8 | 1,000 | SH | SOLE | 13 | 1,000 | 0 | 0 |
| ALKERMES PLC | SHS | G01767105 | 543 | 37,670 | SH | SOLE | 14 | 37,670 | 0 | 0 |
| ALLEGION PLC | ORD SHS | G0176J109 | 1,225 | 13,309 | SH | DFND | 7 | 13,309 | 0 | 0 |
| ALLEGION PLC | ORD SHS | G0176J109 | 1,791 | 19,674 | SH | SOLE | 13 | 19,674 | 0 | 0 |
| ALLEGION PLC | ORD SHS | G0176J109 | 14,255 | 154,915 | SH | SOLE | 14 | 154,915 | 0 | 0 |
| ALLERGAN PLC | SHS | G0177J108 | 548 | 3,084 | SH | SOLE | 13 | 3,084 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|---------|----|------|----|---------|---|---|
| ALLERGAN PLC | SHS | G0177J108 | 1,009 | 5,699 | SH | SOLE | 14 | 5,699 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 97 | 1,761 | SH | DFND | 17 | 1,761 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 1,424 | 25,905 | SH | DFND | 13 | 25,905 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 1,829 | 33,269 | SH | SOLE | 14 | 33,269 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 4,513 | 82,108 | SH | SOLE | 13 | 82,108 | 0 | 0 |
| AMBARELLA INC | SHS | G037AX101 | 0 | 1 | SH | SOLE | 13 | 1 | 0 | 0 |
| AMBARELLA INC | SHS | G037AX101 | 700 | 14,408 | SH | SOLE | 14 | 14,408 | 0 | 0 |
| AON PLC | SHS CL A | G0408V102 | 3,581 | 22,112 | SH | SOLE | 13 | 22,112 | 0 | 0 |
| AON PLC | SHS CL A | G0408V102 | 54,528 | 330,392 | SH | SOLE | 14 | 330,392 | 0 | 0 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 1,431 | 50,297 | SH | DFND | 13 | 50,297 | 0 | 0 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 463 | 16,277 | SH | SOLE | 14 | 16,277 | 0 | 0 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 3,492 | 128,620 | SH | SOLE | 13 | 128,620 | 0 | 0 |
| ARCO PLATFORM LTD | COM CL A | G04553106 | 10 | 346 | SH | SOLE | 13 | 346 | 0 | 0 |
| ARCO PLATFORM LTD | COM CL A | G04553106 | 3,005 | 71,097 | SH | SOLE | 14 | 71,097 | 0 | 0 |
| ARCOS DORADOS HOLDINGS INC | SHS CLASS -A - | G0457F107 | 986 | 295,265 | SH | SOLE | 14 | 295,265 | 0 | 0 |
| ARGO GROUP INTL HLDGS LTD | COM | G0464B107 | 1,964 | 52,991 | SH | SOLE | 14 | 52,991 | 0 | 0 |
| ATLISSIAN CORP PLC | CL A | G06242104 | 59 | 431 | SH | SOLE | 13 | 431 | 0 | 0 |
| ATLISSIAN CORP PLC | CL A | G06242104 | 64,203 | 467,744 | SH | SOLE | 14 | 467,744 | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD | SHS | G0692U109 | 1,137 | 29,427 | SH | DFND | 13 | 29,427 | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD | SHS | G0692U109 | 42 | 1,074 | SH | SOLE | 13 | 1,074 | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD | SHS | G0692U109 | 2,127 | 55,024 | SH | SOLE | 14 | 55,024 | 0 | 0 |
| AXALTA COATING SYS LTD | COM | G0750C108 | 725 | 42,006 | SH | DFND | 13 | 42,006 | 0 | 0 |
| AXALTA COATING SYS LTD | COM | G0750C108 | 1,171 | 68,808 | SH | SOLE | 13 | 68,808 | 0 | 0 |
| AXALTA COATING SYS LTD | COM | G0750C108 | 4,011 | 232,274 | SH | SOLE | 14 | 232,274 | 0 | 0 |
| ATLANTICA YIELD PLC | SHS | G0751N103 | 1,799 | 80,667 | SH | SOLE | 14 | 80,667 | 0 | 0 |
| BANK OF NT BUTTERFIELD&SON L | SHS NEW | G0772R208 | 135 | 8,240 | SH | SOLE | 13 | 8,240 | 0 | 0 |
| BANK OF NT BUTTERFIELD&SON L | SHS NEW | G0772R208 | 584 | 34,275 | SH | SOLE | 14 | 34,275 | 0 | 0 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 8,783 | 53,797 | SH | DFND | 13 | 53,797 | 0 | 0 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 4,037 | 25,217 | SH | SOLE | 13 | 25,217 | 0 | 0 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 19,144 | 117,263 | SH | SOLE | 14 | 117,263 | 0 | 0 |
| MIMECAST LTD | ORD SHS | G14838109 | 919 | 26,032 | SH | SOLE | 14 | 26,032 | 0 | 0 |
| BUNGE LIMITED | COM | G16962105 | 1,230 | 29,980 | SH | DFND | 13 | 29,980 | 0 | 0 |
| BUNGE LIMITED | COM | G16962105 | 425 | 12,264 | SH | SOLE | 13 | 12,264 | 0 | 0 |
| BUNGE LIMITED | COM | G16962105 | 6,032 | 147,019 | SH | SOLE | 14 | 147,019 | 0 | 0 |
| CAPRI HOLDINGS LIMITED | SHS | G1890L107 | 6 | 541 | SH | SOLE | 13 | 541 | 0 | 0 |
| CAPRI HOLDINGS LIMITED | SHS | G1890L107 | 381 | 35,300 | SH | SOLE | 14 | 35,300 | 0 | 0 |
| CARDTRONICS PLC | SHS CL A | G1991C105 | 3 | 145 | SH | SOLE | 13 | 145 | 0 | 0 |
| CARDTRONICS PLC | SHS CL A | G1991C105 | 5,358 | 256,123 | SH | SOLE | 14 | 256,123 | 0 | 0 |
| CENTRAL EUROPEAN MEDIA ENTRP | CL A NEW | G20045202 | 55 | 17,691 | SH | DFND | 13 | 17,691 | 0 | 0 |
| CHINA YUCHAI INTL LTD | COM | G21082105 | 603 | 56,072 | SH | SOLE | 14 | 56,072 | 0 | 0 |
| CIMPRESS PLC | SHS EURO | G2143T103 | 513 | 9,817 | SH | SOLE | 13 | 9,817 | 0 | 0 |
| CIMPRESS PLC | SHS EURO | G2143T103 | 1,158 | 21,770 | SH | SOLE | 14 | 21,770 | 0 | 0 |
| CLARIVATE ANALYTICS PLC | COM | G21810109 | 12,023 | 579,404 | SH | SOLE | 14 | 579,404 | 0 | 0 |
| CONSOLIDATED WATER CO INC | ORD | G23773107 | 166 | 10,129 | SH | SOLE | 14 | 10,129 | 0 | 0 |
| CREDICORP LTD | COM | G2519Y108 | 222 | 1,577 | SH | SOLE | 13 | 1,577 | 0 | 0 |

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|------------------------------|---------|-----------|---------|-----------|----|------|----|-----------|---|---|
| CREDICORP LTD | COM | G2519Y108 | 6,222 | 43,489 | SH | SOLE | 14 | 43,489 | 0 | 0 |
| COSAN LTD | SHS A | G25343107 | 609 | 49,514 | SH | SOLE | 14 | 49,514 | 0 | 0 |
| COCA COLA EUROPEAN PARTNERS | SHS | G25839104 | 601 | 22,513 | SH | SOLE | 13 | 22,513 | 0 | 0 |
| COCA COLA EUROPEAN PARTNERS | SHS | G25839104 | 7,447 | 198,427 | SH | SOLE | 14 | 198,427 | 0 | 0 |
| DELPHI TECHNOLOGIES PL | SHS | G2709G107 | 0 | 2 | SH | SOLE | 13 | 2 | 0 | 0 |
| DELPHI TECHNOLOGIES PL | SHS | G2709G107 | 143 | 17,804 | SH | SOLE | 14 | 17,804 | 0 | 0 |
| CUSHMAN WAKEFIELD PLC | SHS | G2717B108 | 2,225 | 189,500 | SH | SOLE | 14 | 189,500 | 0 | 0 |
| EATON CORP PLC | SHS | G29183103 | 1,833 | 23,129 | SH | SOLE | 13 | 23,129 | 0 | 0 |
| EATON CORP PLC | SHS | G29183103 | 3,234 | 41,623 | SH | SOLE | 14 | 41,623 | 0 | 0 |
| ENSTAR GROUP LIMITED | SHS | G3075P101 | 168 | 1,056 | SH | SOLE | 14 | 1,056 | 0 | 0 |
| ENSTAR GROUP LIMITED | SHS | G3075P101 | 1,573 | 9,888 | SH | SOLE | 13 | 9,888 | 0 | 0 |
| ESSENT GROUP LTD | COM | G3198U102 | 80 | 2,873 | SH | SOLE | 13 | 2,873 | 0 | 0 |
| ESSENT GROUP LTD | COM | G3198U102 | 1,619 | 61,482 | SH | SOLE | 14 | 61,482 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 938 | 4,876 | SH | DFND | 13 | 4,876 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 17,134 | 89,043 | SH | DFND | 6 | 89,043 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 3,075 | 15,464 | SH | SOLE | 13 | 15,464 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 27,487 | 142,851 | SH | SOLE | 14 | 142,851 | 0 | 0 |
| FABRINET | SHS | G3323L100 | 70 | 2,600 | SH | SOLE | 13 | 2,600 | 0 | 0 |
| FABRINET | SHS | G3323L100 | 2,561 | 46,945 | SH | SOLE | 14 | 46,945 | 0 | 0 |
| FGL HLDGS | ORD SHS | G3402M102 | 258 | 26,348 | SH | SOLE | 14 | 26,348 | 0 | 0 |
| GASLOG LTD | SHS | G37585109 | 1 | 195 | SH | SOLE | 13 | 195 | 0 | 0 |
| GASLOG LTD | SHS | G37585109 | 182 | 50,183 | SH | SOLE | 14 | 50,183 | 0 | 0 |
| GATES INDUSTRIAL CORPRATIN P | ORD SHS | G39108108 | 147 | 20,334 | SH | SOLE | 13 | 20,334 | 0 | 0 |
| GENPACT LIMITED | SHS | G3922B107 | 676 | 23,134 | SH | DFND | 7 | 23,134 | 0 | 0 |
| GENPACT LIMITED | SHS | G3922B107 | 692 | 23,713 | SH | DFND | 13 | 23,713 | 0 | 0 |
| GENPACT LIMITED | SHS | G3922B107 | 469 | 16,078 | SH | SOLE | 14 | 16,078 | 0 | 0 |
| GENPACT LIMITED | SHS | G3922B107 | 2,646 | 87,877 | SH | SOLE | 13 | 87,877 | 0 | 0 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 101 | 781 | SH | SOLE | 13 | 781 | 0 | 0 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 6,398 | 44,422 | SH | SOLE | 14 | 44,422 | 0 | 0 |
| HERBALIFE NUTRITION LTD | COM SHS | G4412G101 | 150 | 5,301 | SH | SOLE | 13 | 5,301 | 0 | 0 |
| HERBALIFE NUTRITION LTD | COM SHS | G4412G101 | 4,842 | 166,066 | SH | SOLE | 14 | 166,066 | 0 | 0 |
| JANUS HENDERSON GROUP PLC | ORD SHS | G4474Y214 | 509 | 33,200 | SH | SOLE | 14 | 33,200 | 0 | 0 |
| JANUS HENDERSON GROUP PLC | ORD SHS | G4474Y214 | 827 | 52,655 | SH | SOLE | 13 | 52,655 | 0 | 0 |
| HORIZON THERAPEUTICS PUB LTD | SHS | G46188101 | 169 | 6,772 | SH | SOLE | 13 | 6,772 | 0 | 0 |
| HORIZON THERAPEUTICS PUB LTD | SHS | G46188101 | 9,802 | 330,933 | SH | SOLE | 14 | 330,933 | 0 | 0 |
| ICON PLC | SHS | G4705A100 | 747 | 5,509 | SH | SOLE | 13 | 5,509 | 0 | 0 |
| ICON PLC | SHS | G4705A100 | 32,194 | 236,722 | SH | SOLE | 14 | 236,722 | 0 | 0 |
| ICHOR HOLDINGS | SHS | G4740B105 | 106 | 5,524 | SH | SOLE | 13 | 5,524 | 0 | 0 |
| ICHOR HOLDINGS | SHS | G4740B105 | 298 | 15,576 | SH | SOLE | 14 | 15,576 | 0 | 0 |
| IHS MARKIT LTD | SHS | G47567105 | 277 | 4,485 | SH | SOLE | 13 | 4,485 | 0 | 0 |
| IHS MARKIT LTD | SHS | G47567105 | 213,081 | 3,551,349 | SH | SOLE | 14 | 3,551,349 | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | SHS USD | G4863A108 | 35 | 7,268 | SH | SOLE | 13 | 7,268 | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | SHS USD | G4863A108 | 484 | 81,302 | SH | SOLE | 14 | 81,302 | 0 | 0 |
| JAMES RIV GROUP LTD | COM | G5005R107 | 88 | 2,415 | SH | SOLE | 13 | 2,415 | 0 | 0 |

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|------------------------------|-------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| JAMES RIV GROUP LTD | COM | G5005R107 | 1,273 | 35,129 | SH | SOLE | 14 | 35,129 | 0 | 0 |
| JAZZ PHARMACEUTICALS PLC | SHS USD | G50871105 | 1,154 | 11,370 | SH | SOLE | 13 | 11,370 | 0 | 0 |
| JAZZ PHARMACEUTICALS PLC | SHS USD | G50871105 | 4,434 | 44,452 | SH | SOLE | 14 | 44,452 | 0 | 0 |
| JOHNSON CTLS INTL PLC | SHS | G51502105 | 1,967 | 73,333 | SH | SOLE | 13 | 73,333 | 0 | 0 |
| JOHNSON CTLS INTL PLC | SHS | G51502105 | 33,138 | 1,229,164 | SH | SOLE | 14 | 1,229,164 | 0 | 0 |
| LAZARD LTD | SHS A | G54050102 | 561 | 23,816 | SH | SOLE | 14 | 23,816 | 0 | 0 |
| LIBERTY GLOBAL PLC | SHS CL A | G5480U104 | 1 | 77 | SH | SOLE | 13 | 77 | 0 | 0 |
| LIBERTY GLOBAL PLC | SHS CL A | G5480U104 | 13,196 | 799,290 | SH | SOLE | 14 | 799,290 | 0 | 0 |
| LIBERTY GLOBAL PLC | SHS CL C | G5480U120 | 6 | 353 | SH | SOLE | 13 | 353 | 0 | 0 |
| LIBERTY GLOBAL PLC | SHS CL C | G5480U120 | 4,233 | 269,438 | SH | SOLE | 14 | 269,438 | 0 | 0 |
| LINDE PLC | SHS | G5494J103 | 10,266 | 59,282 | SH | SOLE | 13 | 59,282 | 0 | 0 |
| LINDE PLC | SHS | G5494J103 | 23,583 | 136,317 | SH | SOLE | 14 | 136,317 | 0 | 0 |
| LIVANOVA PLC | SHS | G5509L101 | 835 | 18,442 | SH | SOLE | 14 | 18,442 | 0 | 0 |
| LUXFER HOLDINGS PLC | SHS | G5698W116 | 218 | 15,397 | SH | SOLE | 14 | 15,397 | 0 | 0 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 294 | 13,139 | SH | SOLE | 13 | 13,139 | 0 | 0 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 2,168 | 95,810 | SH | SOLE | 14 | 95,810 | 0 | 0 |
| MEDTRONIC PLC | SHS | G5960L103 | 9,174 | 100,510 | SH | SOLE | 13 | 100,510 | 0 | 0 |
| MEDTRONIC PLC | SHS | G5960L103 | 72,356 | 802,354 | SH | SOLE | 14 | 802,354 | 0 | 0 |
| APTIV PLC | SHS | G6095L109 | 481 | 12,592 | SH | SOLE | 13 | 12,592 | 0 | 0 |
| APTIV PLC | SHS | G6095L109 | 46,676 | 947,923 | SH | SOLE | 14 | 947,923 | 0 | 0 |
| NIELSEN HLDGS PLC | SHS EUR | G6518L108 | 3 | 237 | SH | SOLE | 13 | 237 | 0 | 0 |
| NIELSEN HLDGS PLC | SHS EUR | G6518L108 | 2,299 | 183,315 | SH | SOLE | 14 | 183,315 | 0 | 0 |
| NOMAD FOODS LTD | USD ORD SHS | G6564A105 | 790 | 42,544 | SH | SOLE | 14 | 42,544 | 0 | 0 |
| NORDIC AMERICAN TANKERS LIMI | COM | G65773106 | 311 | 68,567 | SH | DFND | 5 | 68,567 | 0 | 0 |
| NORDIC AMERICAN TANKERS LIMI | COM | G65773106 | 4 | 776 | SH | SOLE | 13 | 776 | 0 | 0 |
| NORDIC AMERICAN TANKERS LIMI | COM | G65773106 | 345 | 76,108 | SH | SOLE | 14 | 76,108 | 0 | 0 |
| NORWEGIAN CRUISE LINE HLDG L | SHS | G66721104 | 6 | 858 | SH | SOLE | 13 | 858 | 0 | 0 |
| NORWEGIAN CRUISE LINE HLDG L | SHS | G66721104 | 782 | 71,372 | SH | SOLE | 14 | 71,372 | 0 | 0 |
| NOVOCURE LTD | ORD SHS | G6674U108 | 183 | 2,719 | SH | SOLE | 13 | 2,719 | 0 | 0 |
| NOVOCURE LTD | ORD SHS | G6674U108 | 2,119 | 31,463 | SH | SOLE | 14 | 31,463 | 0 | 0 |
| NVENT ELECTRIC PLC | SHS | G6700G107 | 17 | 1,124 | SH | SOLE | 13 | 1,124 | 0 | 0 |
| NVENT ELECTRIC PLC | SHS | G6700G107 | 6,379 | 378,119 | SH | SOLE | 14 | 378,119 | 0 | 0 |
| PAGSEGURO DIGITAL LTD | COM CL A | G68707101 | 215 | 11,200 | SH | SOLE | 13 | 11,200 | 0 | 0 |
| PAGSEGURO DIGITAL LTD | COM CL A | G68707101 | 30,439 | 1,574,719 | SH | SOLE | 14 | 1,574,719 | 0 | 0 |
| QUOTIENT LTD | SHS | G73268107 | 874 | 221,320 | SH | SOLE | 14 | 221,320 | 0 | 0 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 776 | 5,194 | SH | DFND | 13 | 5,194 | 0 | 0 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 1,728 | 11,574 | SH | SOLE | 14 | 11,574 | 0 | 0 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 3,675 | 24,716 | SH | SOLE | 13 | 24,716 | 0 | 0 |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 324 | 6,635 | SH | DFND | 13 | 6,635 | 0 | 0 |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 1,409 | 27,896 | SH | SOLE | 13 | 27,896 | 0 | 0 |
| PENTAIR PLC | SHS | G7S00T104 | 901 | 29,657 | SH | SOLE | 13 | 29,657 | 0 | 0 |
| PENTAIR PLC | SHS | G7S00T104 | 1,411 | 47,407 | SH | SOLE | 14 | 47,407 | 0 | 0 |
| SAPIENS INTL CORP N V | SHS | G7T16G103 | 368 | 19,350 | SH | SOLE | 14 | 19,350 | 0 | 0 |

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|------------------------------|----------|-----------|--------|---------|----|------|----|---------|---|---|
| SENSATA TECHNOLOGIES HLDNG P | SHS | G8060N102 | 857 | 28,390 | SH | SOLE | 13 | 28,390 | 0 | 0 |
| SENSATA TECHNOLOGIES HLDNG P | SHS | G8060N102 | 3,042 | 105,135 | SH | SOLE | 14 | 105,135 | 0 | 0 |
| SINA CORP | ORD | G81477104 | 4,428 | 139,072 | SH | SOLE | 14 | 139,072 | 0 | 0 |
| SMART GLOBAL HLDGS INC | SHS | G8232Y101 | 327 | 13,452 | SH | SOLE | 14 | 13,452 | 0 | 0 |
| STERIS PLC | SHS USD | G8473T100 | 2,385 | 16,942 | SH | SOLE | 13 | 16,942 | 0 | 0 |
| STERIS PLC | SHS USD | G8473T100 | 3,214 | 22,965 | SH | SOLE | 14 | 22,965 | 0 | 0 |
| STONECO LTD | COM CL A | G85158106 | 191 | 8,002 | SH | SOLE | 13 | 8,002 | 0 | 0 |
| STONECO LTD | COM CL A | G85158106 | 3,549 | 163,009 | SH | SOLE | 14 | 163,009 | 0 | 0 |
| TECHNIPFMC PLC | COM | G87110105 | 0 | 4 | SH | SOLE | 13 | 4 | 0 | 0 |
| TECHNIPFMC PLC | COM | G87110105 | 791 | 117,340 | SH | SOLE | 14 | 117,340 | 0 | 0 |
| TECNOGLASS INC | SHS | G87264100 | 334 | 86,530 | SH | SOLE | 14 | 86,530 | 0 | 0 |
| THIRD PT REINS LTD | COM | G8827U100 | 139 | 18,705 | SH | DFND | 13 | 18,705 | 0 | 0 |
| THIRD PT REINS LTD | COM | G8827U100 | 293 | 39,563 | SH | SOLE | 14 | 39,563 | 0 | 0 |
| TRANE TECHNOLOGIES PLC | SHS | G8994E103 | 988 | 11,837 | SH | SOLE | 13 | 11,837 | 0 | 0 |
| TRANE TECHNOLOGIES PLC | SHS | G8994E103 | 3,971 | 48,075 | SH | SOLE | 14 | 48,075 | 0 | 0 |
| TRONOX HOLDINGS PLC | SHS | G9087Q102 | 455 | 91,460 | SH | SOLE | 14 | 91,460 | 0 | 0 |
| TSAKOS ENERGY NAVIGATION LTD | SHS | G9108L108 | 838 | 257,063 | SH | SOLE | 14 | 257,063 | 0 | 0 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 369 | 405 | SH | DFND | 13 | 405 | 0 | 0 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 1,455 | 1,599 | SH | SOLE | 14 | 1,599 | 0 | 0 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 1,876 | 2,012 | SH | SOLE | 13 | 2,012 | 0 | 0 |
| WILLIS TOWERS WATSON PLC LTD | SHS | G96629103 | 965 | 5,466 | SH | SOLE | 13 | 5,466 | 0 | 0 |
| WILLIS TOWERS WATSON PLC LTD | SHS | G96629103 | 28,939 | 170,377 | SH | SOLE | 14 | 170,377 | 0 | 0 |
| PERRIGO CO PLC | SHS | G97822103 | 287 | 6,017 | SH | SOLE | 13 | 6,017 | 0 | 0 |
| PERRIGO CO PLC | SHS | G97822103 | 8,067 | 167,741 | SH | SOLE | 14 | 167,741 | 0 | 0 |
| ALCON INC | ORD SHS | H01301128 | 2,112 | 42,023 | SH | SOLE | 13 | 42,023 | 0 | 0 |
| ALCON INC | ORD SHS | H01301128 | 18,051 | 355,188 | SH | SOLE | 14 | 355,188 | 0 | 0 |
| CHUBB LIMITED | COM | H1467J104 | 3,660 | 33,228 | SH | SOLE | 13 | 33,228 | 0 | 0 |
| CHUBB LIMITED | COM | H1467J104 | 28,282 | 253,219 | SH | SOLE | 14 | 253,219 | 0 | 0 |
| GARMIN LTD | SHS | H2906T109 | 1,037 | 15,321 | SH | SOLE | 13 | 15,321 | 0 | 0 |
| GARMIN LTD | SHS | H2906T109 | 1,728 | 23,055 | SH | SOLE | 14 | 23,055 | 0 | 0 |
| UBS GROUP AG | SHS | H42097107 | 48 | 5,210 | SH | DFND | 17 | 5,210 | 0 | 0 |
| UBS GROUP AG | SHS | H42097107 | 282 | 30,400 | SH | SOLE | 14 | 30,400 | 0 | 0 |
| UBS GROUP AG | SHS | H42097107 | 1,298 | 137,759 | SH | SOLE | 13 | 137,759 | 0 | 0 |
| TE CONNECTIVITY LTD | REG SHS | H84989104 | 6 | 90 | SH | SOLE | 13 | 90 | 0 | 0 |
| TE CONNECTIVITY LTD | REG SHS | H84989104 | 31,427 | 499,007 | SH | SOLE | 14 | 499,007 | 0 | 0 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 1 | 671 | SH | SOLE | 13 | 671 | 0 | 0 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 349 | 300,438 | SH | SOLE | 14 | 300,438 | 0 | 0 |
| ADECOAGRO S A | COM | L00849106 | 255 | 65,624 | SH | SOLE | 14 | 65,624 | 0 | 0 |
| ARDAGH GROUP S A | CL A | L0223L101 | 120 | 10,139 | SH | SOLE | 14 | 10,139 | 0 | 0 |
| ARDAGH GROUP S A | CL A | L0223L101 | 135 | 22,216 | SH | SOLE | 13 | 22,216 | 0 | 0 |
| GLOBANT S A | COM | L44385109 | 9,462 | 107,666 | SH | SOLE | 14 | 107,666 | 0 | 0 |
| ORION ENGINEERED CARBONS S A | COM | L72967109 | 1 | 113 | SH | SOLE | 13 | 113 | 0 | 0 |
| ORION ENGINEERED CARBONS S A | COM | L72967109 | 704 | 94,430 | SH | SOLE | 14 | 94,430 | 0 | 0 |
| SPOTIFY TECHNOLOGY S A | SHS | L8681T102 | 218 | 1,752 | SH | SOLE | 13 | 1,752 | 0 | 0 |
| SPOTIFY TECHNOLOGY S A | SHS | L8681T102 | 27,825 | 229,128 | SH | SOLE | 14 | 229,128 | 0 | 0 |

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|---------------------------------|---------------------|-----------|--------|---------|----|------|----|---------|---|---|
| TRINSEO S A | SHS | L9340P101 | 321 | 17,700 | SH | SOLE | 14 | 17,700 | 0 | 0 |
| AUDICODES LTD | ORD | M15342104 | 401 | 16,796 | SH | SOLE | 14 | 16,796 | 0 | 0 |
| CAESARSTONE LTD | ORD SHS | M20598104 | 1 | 102 | SH | SOLE | 13 | 102 | 0 | 0 |
| CAESARSTONE LTD | ORD SHS | M20598104 | 2,306 | 218,208 | SH | SOLE | 14 | 218,208 | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 19,985 | 198,775 | SH | DFND | 6 | 198,775 | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 2,009 | 19,915 | SH | SOLE | 13 | 19,915 | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 33,964 | 337,816 | SH | SOLE | 14 | 337,816 | 0 | 0 |
| CYBERARK SOFTWARE LTD | SHS | M2682V108 | 7,223 | 84,417 | SH | SOLE | 14 | 84,417 | 0 | 0 |
| ITURAN LOCATION AND CONTROL | SHS | M6158M104 | 790 | 55,600 | SH | SOLE | 14 | 55,600 | 0 | 0 |
| KORNIT DIGITAL LTD | SHS | M6372Q113 | 837 | 33,628 | SH | SOLE | 14 | 33,628 | 0 | 0 |
| NOVA MEASURING INSTRUMENTS L | COM | M7516K103 | 64 | 1,861 | SH | SOLE | 13 | 1,861 | 0 | 0 |
| NOVA MEASURING INSTRUMENTS L | COM | M7516K103 | 768 | 23,532 | SH | SOLE | 14 | 23,532 | 0 | 0 |
| PERION NETWORK LTD | SHS NEW | M78673114 | 53 | 10,772 | SH | SOLE | 14 | 10,772 | 0 | 0 |
| RADWARE LTD | ORD | M81873107 | 33 | 1,917 | SH | SOLE | 13 | 1,917 | 0 | 0 |
| RADWARE LTD | ORD | M81873107 | 1,303 | 61,854 | SH | SOLE | 14 | 61,854 | 0 | 0 |
| TARO PHARMACEUTICAL INDS LTD | SHS | M8737E108 | 533 | 8,705 | SH | SOLE | 14 | 8,705 | 0 | 0 |
| TOWER SEMICONDUCTOR LTD | SHS NEW | M87915274 | 175 | 11,000 | SH | SOLE | 14 | 11,000 | 0 | 0 |
| WIX COM LTD | SHS | M98068105 | 16 | 170 | SH | SOLE | 13 | 170 | 0 | 0 |
| WIX COM LTD | SHS | M98068105 | 38,865 | 385,492 | SH | SOLE | 14 | 385,492 | 0 | 0 |
| AERCAP HOLDINGS NV | SHS | N00985106 | 546 | 23,944 | SH | SOLE | 13 | 23,944 | 0 | 0 |
| AERCAP HOLDINGS NV | SHS | N00985106 | 5,163 | 226,567 | SH | SOLE | 14 | 226,567 | 0 | 0 |
| AFFIMED N V | COM | N01045108 | 51 | 32,043 | SH | SOLE | 14 | 32,043 | 0 | 0 |
| ASML HOLDING N V | N Y REGISTRY SHS | N07059210 | 7,201 | 27,526 | SH | SOLE | 13 | 27,526 | 0 | 0 |
| ASML HOLDING N V | N Y REGISTRY SHS | N07059210 | 12,518 | 47,846 | SH | SOLE | 14 | 47,846 | 0 | 0 |
| ELASTIC N V | ORD SHS | N14506104 | 2,145 | 38,430 | SH | SOLE | 14 | 38,430 | 0 | 0 |
| CNH INDL N V | SHS | N20944109 | 0 | 4 | SH | SOLE | 13 | 4 | 0 | 0 |
| CNH INDL N V | SHS | N20944109 | 98 | 17,397 | SH | SOLE | 14 | 17,397 | 0 | 0 |
| CORE LABORATORIES N V | COM | N22717107 | 2,969 | 287,181 | SH | DFND | 6 | 287,181 | 0 | 0 |
| CORE LABORATORIES N V | COM | N22717107 | 74 | 9,454 | SH | SOLE | 13 | 9,454 | 0 | 0 |
| CORE LABORATORIES N V | COM | N22717107 | 3,029 | 292,970 | SH | SOLE | 14 | 292,970 | 0 | 0 |
| FERRARI N V | COM | N3167Y103 | 2,049 | 14,363 | SH | SOLE | 13 | 14,363 | 0 | 0 |
| FERRARI N V | COM | N3167Y103 | 20,774 | 136,162 | SH | SOLE | 14 | 136,162 | 0 | 0 |
| FIAT CHRYSLER AUTOMOBILES N | SHS | N31738102 | 3 | 439 | SH | SOLE | 13 | 439 | 0 | 0 |
| FIAT CHRYSLER AUTOMOBILES N | SHS | N31738102 | 266 | 36,970 | SH | SOLE | 14 | 36,970 | 0 | 0 |
| FRANKS INTL N V | COM | N33462107 | 374 | 144,282 | SH | SOLE | 14 | 144,282 | 0 | 0 |
| LYONDELLBASELL INDUSTRIES N | SHS - A - | N53745100 | 729 | 14,687 | SH | SOLE | 14 | 14,687 | 0 | 0 |
| LYONDELLBASELL INDUSTRIES N | SHS - A - | N53745100 | 1,406 | 27,845 | SH | SOLE | 13 | 27,845 | 0 | 0 |
| MYLAN NV | SHS EURO | N59465109 | 82 | 5,362 | SH | SOLE | 13 | 5,362 | 0 | 0 |
| MYLAN NV | SHS EURO | N59465109 | 1,438 | 96,427 | SH | SOLE | 14 | 96,427 | 0 | 0 |
| NXP SEMICONDUCTORS N V | COM | N6596X109 | 1,316 | 15,908 | SH | SOLE | 13 | 15,908 | 0 | 0 |
| NXP SEMICONDUCTORS N V | COM | N6596X109 | 17,118 | 206,417 | SH | SOLE | 14 | 206,417 | 0 | 0 |
| QIAGEN NV | SHS NEW | N72482123 | 942 | 21,722 | SH | SOLE | 13 | 21,722 | 0 | 0 |

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|------------------------------|---------------|-----------|---------|---------|----|------|----|---------|---|---|
| UNIQURE NV | SHS | N90064101 | 1,065 | 22,444 | SH | SOLE | 14 | 22,444 | 0 | 0 |
| YANDEX N V | SHS CLASS A | N97284108 | 473 | 13,626 | SH | SOLE | 13 | 13,626 | 0 | 0 |
| YANDEX N V | SHS CLASS A | N97284108 | 13,422 | 394,176 | SH | SOLE | 14 | 394,176 | 0 | 0 |
| COPA HOLDINGS SA | CL A | P31076105 | 50 | 1,110 | SH | DFND | 13 | 1,110 | 0 | 0 |
| COPA HOLDINGS SA | CL A | P31076105 | 50 | 1,097 | SH | SOLE | 13 | 1,097 | 0 | 0 |
| COPA HOLDINGS SA | CL A | P31076105 | 9,977 | 220,300 | SH | SOLE | 14 | 220,300 | 0 | 0 |
| ALLIANT ENERGY CORP | COM | 018802108 | 11,480 | 237,729 | SH | SOLE | 14 | 237,729 | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM | 01973R101 | 151 | 4,632 | SH | DFND | 13 | 4,632 | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM | 01973R101 | 126 | 3,856 | SH | SOLE | 14 | 3,856 | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM | 01973R101 | 916 | 28,697 | SH | SOLE | 13 | 28,697 | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM | 01988P108 | 375 | 53,301 | SH | SOLE | 13 | 53,301 | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM | 01988P108 | 2,166 | 307,644 | SH | SOLE | 14 | 307,644 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 2,241 | 24,429 | SH | DFND | 13 | 24,429 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 3,254 | 35,493 | SH | SOLE | 13 | 35,493 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 9,939 | 108,351 | SH | SOLE | 14 | 108,351 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 1,423 | 98,625 | SH | DFND | 13 | 98,625 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 515 | 42,467 | SH | SOLE | 13 | 42,467 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 971 | 67,300 | SH | SOLE | 14 | 67,300 | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 301 | 2,811 | SH | SOLE | 13 | 2,811 | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 2,906 | 26,698 | SH | SOLE | 14 | 26,698 | 0 | 0 |
| ALPHABET INC | CAP STK CL C | 02079K107 | 4,305 | 3,789 | SH | SOLE | 13 | 3,789 | 0 | 0 |
| ALPHABET INC | CAP STK CL C | 02079K107 | 182,518 | 156,963 | SH | SOLE | 14 | 156,963 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 457 | 393 | SH | DFND | 10 | 393 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 11,215 | 9,652 | SH | DFND | 13 | 9,652 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 21,929 | 19,418 | SH | SOLE | 13 | 19,418 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 214,509 | 184,611 | SH | SOLE | 14 | 184,611 | 0 | 0 |
| ALTAIR ENGR INC | COM CL A | 021369103 | 202 | 7,638 | SH | SOLE | 14 | 7,638 | 0 | 0 |
| ALTERYX INC | COM CL A | 02156B103 | 215 | 2,264 | SH | SOLE | 13 | 2,264 | 0 | 0 |
| ALTERYX INC | COM CL A | 02156B103 | 305 | 3,210 | SH | SOLE | 14 | 3,210 | 0 | 0 |
| ALTICE USA INC | CL A | 02156K103 | 654 | 29,108 | SH | SOLE | 13 | 29,108 | 0 | 0 |
| ALTRA INDL MOTION CORP | COM | 02208R106 | 224 | 12,835 | SH | DFND | 7 | 12,835 | 0 | 0 |
| ALTRA INDL MOTION CORP | COM | 02208R106 | 229 | 18,160 | SH | SOLE | 13 | 18,160 | 0 | 0 |
| ALTRA INDL MOTION CORP | COM | 02208R106 | 8,013 | 458,156 | SH | SOLE | 14 | 458,156 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 7,140 | 184,646 | SH | SOLE | 14 | 184,646 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 8,387 | 214,071 | SH | SOLE | 13 | 214,071 | 0 | 0 |
| ALTUS MIDSTREAM CO | CL A | 02215L100 | 133 | 177,100 | SH | SOLE | 14 | 177,100 | 0 | 0 |
| AMALGAMATED BK NEW YORK N Y | CLASS A | 022663108 | 174 | 16,066 | SH | SOLE | 14 | 16,066 | 0 | 0 |
| AMARIN CORP PLC | SPONS ADR NEW | 023111206 | 3,918 | 979,519 | SH | SOLE | 14 | 979,519 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 446 | 229 | SH | DFND | 10 | 229 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 9,782 | 5,017 | SH | DFND | 13 | 5,017 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 151,445 | 77,473 | SH | SOLE | 13 | 77,473 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 319,444 | 163,841 | SH | SOLE | 14 | 163,841 | 0 | 0 |
| AMBAC FINL GROUP INC | COM NEW | 023139884 | 249 | 20,150 | SH | SOLE | 14 | 20,150 | 0 | 0 |
| AMBEV SA | SPONSORED ADR | 02319V103 | 201 | 81,518 | SH | SOLE | 13 | 81,518 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| AMBEV SA | SPONSORED ADR | 02319V103 | 4,122 | 1,792,200 | SH | SOLE | 14 | 1,792,200 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 71 | 388 | SH | DFND | 13 | 388 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 957 | 5,213 | SH | DFND | 5 | 5,213 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 1,505 | 8,198 | SH | DFND | 7 | 8,198 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 1,922 | 10,617 | SH | SOLE | 13 | 10,617 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 16,490 | 89,845 | SH | SOLE | 14 | 89,845 | 0 | 0 |
| AMEREN CORP | COM | 023608102 | 152 | 2,134 | SH | SOLE | 13 | 2,134 | 0 | 0 |
| AMEREN CORP | COM | 023608102 | 7,285 | 100,023 | SH | SOLE | 14 | 100,023 | 0 | 0 |
| AMERESCO INC | CL A | 02361E108 | 495 | 29,039 | SH | DFND | 5 | 29,039 | 0 | 0 |
| AMERESCO INC | CL A | 02361E108 | 40 | 2,350 | SH | SOLE | 14 | 2,350 | 0 | 0 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 2,942 | 249,761 | SH | SOLE | 14 | 249,761 | 0 | 0 |
| AMERICAN AIRLS GROUP INC | COM | 02376R102 | 120 | 19,544 | SH | SOLE | 13 | 19,544 | 0 | 0 |
| AMERICAN AIRLS GROUP INC | COM | 02376R102 | 1,573 | 129,047 | SH | SOLE | 14 | 129,047 | 0 | 0 |
| AMERICAN ASSETS TR INC | COM | 024013104 | 6,458 | 258,322 | SH | SOLE | 14 | 258,322 | 0 | 0 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 542 | 19,541 | SH | DFND | 2 | 19,541 | 0 | 0 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 78 | 2,955 | SH | SOLE | 13 | 2,955 | 0 | 0 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 1,291 | 46,536 | SH | SOLE | 14 | 46,536 | 0 | 0 |
| AMERICAN ELEC PWR CO INC | COM | 025537101 | 3,377 | 42,221 | SH | DFND | 3 | 42,221 | 0 | 0 |
| AMERICAN ELEC PWR CO INC | COM | 025537101 | 1,653 | 20,498 | SH | SOLE | 13 | 20,498 | 0 | 0 |
| AMERICAN ELEC PWR CO INC | COM | 025537101 | 5,172 | 64,662 | SH | SOLE | 14 | 64,662 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS IN | COM | 02553E106 | 470 | 59,078 | SH | DFND | 13 | 59,078 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS IN | COM | 02553E106 | 7 | 769 | SH | SOLE | 13 | 769 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS IN | COM | 02553E106 | 839 | 105,561 | SH | SOLE | 14 | 105,561 | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 131 | 8,081 | SH | SOLE | 13 | 8,081 | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 3,444 | 183,185 | SH | SOLE | 14 | 183,185 | 0 | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 779 | 10,896 | SH | SOLE | 13 | 10,896 | 0 | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 21,658 | 252,989 | SH | SOLE | 14 | 252,989 | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 1,323 | 18,882 | SH | SOLE | 14 | 18,882 | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 2,000 | 28,890 | SH | SOLE | 13 | 28,890 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 318 | 13,727 | SH | DFND | 13 | 13,727 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 585 | 25,197 | SH | DFND | 2 | 25,197 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 2,954 | 127,341 | SH | DFND | 3 | 127,341 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 932 | 40,675 | SH | SOLE | 13 | 40,675 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 10,873 | 468,678 | SH | SOLE | 14 | 468,678 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 794 | 32,746 | SH | DFND | 13 | 32,746 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 3,478 | 143,417 | SH | DFND | 3 | 143,417 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 206 | 8,796 | SH | SOLE | 13 | 8,796 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 19,391 | 799,639 | SH | SOLE | 14 | 799,639 | 0 | 0 |
| AMERICAN NATL INS CO | COM | 028591105 | 93 | 1,129 | SH | DFND | 13 | 1,129 | 0 | 0 |
| AMERICAN NATL INS CO | COM | 028591105 | 369 | 6,306 | SH | SOLE | 13 | 6,306 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 90 | 3,780 | SH | DFND | 13 | 3,780 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 41 | 1,714 | SH | SOLE | 14 | 1,714 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 83 | 4,468 | SH | SOLE | 13 | 4,468 | 0 | 0 |
| AMERICAN RLTY CAP PPTYS INC | NOTE 3.750%12/1 | 02917TAB0 | 892 | 915,000 | SH | SOLE | 14 | 915,000 | 0 | 0 |
| AMERICAN SOFTWARE INC | CL A | 029683109 | 206 | 14,505 | SH | SOLE | 14 | 14,505 | 0 | 0 |
| AMERICAN TOWER CORP NEW | COM | 03027X100 | 3,033 | 13,930 | SH | DFND | 2 | 13,930 | 0 | 0 |
| AMERICAN TOWER CORP NEW | COM | 03027X100 | 6,340 | 29,743 | SH | SOLE | 13 | 29,743 | 0 | 0 |
| AMERICAN TOWER CORP NEW | COM | 03027X100 | 92,083 | 422,883 | SH | SOLE | 14 | 422,883 | 0 | 0 |
| AMERICAN VANGUARD CORP | COM | 030371108 | 224 | 15,522 | SH | SOLE | 14 | 15,522 | 0 | 0 |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 227 | 1,902 | SH | SOLE | 13 | 1,902 | 0 | 0 |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 12,553 | 104,995 | SH | SOLE | 14 | 104,995 | 0 | 0 |
| AMERICAN WOODMARK CORPORATIO | COM | 030506109 | 10 | 662 | SH | SOLE | 13 | 662 | 0 | 0 |
| AMERICAN WOODMARK CORPORATIO | COM | 030506109 | 3,177 | 69,708 | SH | SOLE | 14 | 69,708 | 0 | 0 |
| AMERICAS CAR MART INC | COM | 03062T105 | 189 | 3,352 | SH | DFND | 7 | 3,352 | 0 | 0 |
| AMERICAS CAR MART INC | COM | 03062T105 | 72 | 2,251 | SH | SOLE | 13 | 2,251 | 0 | 0 |
| AMERICAS CAR MART INC | COM | 03062T105 | 611 | 10,849 | SH | SOLE | 14 | 10,849 | 0 | 0 |
| AMERICOLD RLTY TR | COM | 03064D108 | 696 | 20,440 | SH | DFND | 2 | 20,440 | 0 | 0 |
| AMERICOLD RLTY TR | COM | 03064D108 | 170 | 5,084 | SH | SOLE | 13 | 5,084 | 0 | 0 |
| AMERICOLD RLTY TR | COM | 03064D108 | 22,795 | 669,655 | SH | SOLE | 14 | 669,655 | 0 | 0 |
| AMERISAFE INC | COM | 03071H100 | 53 | 788 | SH | SOLE | 13 | 788 | 0 | 0 |
| AMERISAFE INC | COM | 03071H100 | 1,014 | 15,723 | SH | SOLE | 14 | 15,723 | 0 | 0 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 4,489 | 50,723 | SH | DFND | 13 | 50,723 | 0 | 0 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 3 | 29 | SH | SOLE | 14 | 29 | 0 | 0 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 2,913 | 32,626 | SH | SOLE | 13 | 32,626 | 0 | 0 |
| AMERIPRISE FINL INC | COM | 03076C106 | 3,288 | 31,083 | SH | SOLE | 13 | 31,083 | 0 | 0 |
| AMERIPRISE FINL INC | COM | 03076C106 | 16,261 | 158,675 | SH | SOLE | 14 | 158,675 | 0 | 0 |
| AMERIS BANCORP | COM | 03076K108 | 49 | 2,036 | SH | SOLE | 13 | 2,036 | 0 | 0 |
| AMERIS BANCORP | COM | 03076K108 | 271 | 11,426 | SH | SOLE | 14 | 11,426 | 0 | 0 |
| AMETEK INC | COM | 031100100 | 944 | 12,717 | SH | SOLE | 13 | 12,717 | 0 | 0 |
| AMETEK INC | COM | 031100100 | 9,291 | 129,002 | SH | SOLE | 14 | 129,002 | 0 | 0 |
| AMGEN INC | COM | 031162100 | 12,292 | 60,634 | SH | DFND | 13 | 60,634 | 0 | 0 |
| AMGEN INC | COM | 031162100 | 8,305 | 41,334 | SH | SOLE | 13 | 41,334 | 0 | 0 |
| AMGEN INC | COM | 031162100 | 62,504 | 308,313 | SH | SOLE | 14 | 308,313 | 0 | 0 |
| AMICUS THERAPEUTICS INC | COM | 03152W109 | 5,556 | 601,314 | SH | SOLE | 14 | 601,314 | 0 | 0 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 103 | 13,203 | SH | DFND | 13 | 13,203 | 0 | 0 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 755 | 96,902 | SH | SOLE | 14 | 96,902 | 0 | 0 |
| AMNEAL PHARMACEUTICALS INC | COM STK CL A | 03168L105 | 45 | 14,062 | SH | SOLE | 13 | 14,062 | 0 | 0 |
| AMPHENOL CORP NEW | CL A | 032095101 | 1,274 | 17,477 | SH | DFND | 13 | 17,477 | 0 | 0 |
| AMPHENOL CORP NEW | CL A | 032095101 | 49 | 679 | SH | SOLE | 14 | 679 | 0 | 0 |
| AMPHENOL CORP NEW | CL A | 032095101 | 1,476 | 20,189 | SH | SOLE | 13 | 20,189 | 0 | 0 |
| AMPHASTAR PHARMACEUTICALS IN | COM | 03209R103 | 1,099 | 74,049 | SH | SOLE | 14 | 74,049 | 0 | 0 |
| ANALOG DEVICES INC | COM | 032654105 | 6,615 | 73,789 | SH | SOLE | 14 | 73,789 | 0 | 0 |
| ANALOG DEVICES INC | COM | 032654105 | 7,196 | 79,295 | SH | SOLE | 13 | 79,295 | 0 | 0 |
| ANGIODYNAMICS INC | COM | 03475V101 | 534 | 51,231 | SH | SOLE | 14 | 51,231 | 0 | 0 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 4,272 | 256,875 | SH | SOLE | 14 | 256,875 | 0 | 0 |
| ANHEUSER BUSCH INBEV SA/NV | SPONSORED ADR | 03524A108 | 688 | 18,192 | SH | SOLE | 13 | 18,192 | 0 | 0 |

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|------------------------------|---------|-----------|---------|---------|----|------|----|---------|---|---|
| ANIKA THERAPEUTICS INC | COM | 035255108 | 4 | 844 | SH | SOLE | 13 | 844 | 0 | 0 |
| ANIKA THERAPEUTICS INC | COM | 035255108 | 923 | 31,914 | SH | SOLE | 14 | 31,914 | 0 | 0 |
| ANIXTER INTL INC | COM | 035290105 | 712 | 8,101 | SH | SOLE | 14 | 8,101 | 0 | 0 |
| ANNALY CAPITAL MANAGEMENT IN | COM | 035710409 | 455 | 114,890 | SH | SOLE | 13 | 114,890 | 0 | 0 |
| ANSYS INC | COM | 03662Q105 | 2,174 | 9,456 | SH | SOLE | 13 | 9,456 | 0 | 0 |
| ANSYS INC | COM | 03662Q105 | 25,112 | 108,022 | SH | SOLE | 14 | 108,022 | 0 | 0 |
| ANTARES PHARMA INC | COM | 036642106 | 78 | 32,919 | SH | DFND | 13 | 32,919 | 0 | 0 |
| ANTARES PHARMA INC | COM | 036642106 | 2 | 2,005 | SH | SOLE | 13 | 2,005 | 0 | 0 |
| ANTHEM INC | COM | 036752103 | 2,314 | 10,498 | SH | SOLE | 13 | 10,498 | 0 | 0 |
| ANTHEM INC | COM | 036752103 | 9,959 | 43,865 | SH | SOLE | 14 | 43,865 | 0 | 0 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 17 | 14,754 | SH | DFND | 13 | 14,754 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 229 | 54,725 | SH | DFND | 13 | 54,725 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 2 | 367 | SH | SOLE | 13 | 367 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 1,016 | 243,054 | SH | SOLE | 14 | 243,054 | 0 | 0 |
| APARTMENT INVT & MGMT CO | CL A | 03748R754 | 804 | 22,870 | SH | DFND | 7 | 22,870 | 0 | 0 |
| APARTMENT INVT & MGMT CO | CL A | 03748R754 | 1,064 | 30,272 | SH | DFND | 13 | 30,272 | 0 | 0 |
| APARTMENT INVT & MGMT CO | CL A | 03748R754 | 1,277 | 36,324 | SH | DFND | 2 | 36,324 | 0 | 0 |
| APARTMENT INVT & MGMT CO | CL A | 03748R754 | 1,771 | 49,068 | SH | SOLE | 13 | 49,068 | 0 | 0 |
| APARTMENT INVT & MGMT CO | CL A | 03748R754 | 5,230 | 148,804 | SH | SOLE | 14 | 148,804 | 0 | 0 |
| APELLIS PHARMACEUTICALS INC | COM | 03753U106 | 209 | 7,785 | SH | SOLE | 14 | 7,785 | 0 | 0 |
| APERGY CORP | COM | 03755L104 | 9 | 1,494 | SH | SOLE | 13 | 1,494 | 0 | 0 |
| APERGY CORP | COM | 03755L104 | 258 | 44,842 | SH | SOLE | 14 | 44,842 | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | 236 | 31,837 | SH | DFND | 7 | 31,837 | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | 306 | 41,242 | SH | DFND | 13 | 41,242 | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | 224 | 39,941 | SH | SOLE | 13 | 39,941 | 0 | 0 |
| APPLE INC | COM | 037833100 | 449 | 1,766 | SH | DFND | 10 | 1,766 | 0 | 0 |
| APPLE INC | COM | 037833100 | 30,469 | 119,820 | SH | DFND | 13 | 119,820 | 0 | 0 |
| APPLE INC | COM | 037833100 | 26,776 | 104,592 | SH | SOLE | 13 | 104,592 | 0 | 0 |
| APPLE INC | COM | 037833100 | 249,131 | 979,714 | SH | SOLE | 14 | 979,714 | 0 | 0 |
| APPLE HOSPITALITY REIT INC | COM NEW | 03784Y200 | 199 | 21,746 | SH | DFND | 2 | 21,746 | 0 | 0 |
| APPLE HOSPITALITY REIT INC | COM NEW | 03784Y200 | 438 | 47,715 | SH | DFND | 7 | 47,715 | 0 | 0 |
| APPLE HOSPITALITY REIT INC | COM NEW | 03784Y200 | 641 | 68,629 | SH | SOLE | 13 | 68,629 | 0 | 0 |
| APPLIED GENETIC TECHNOL CORP | COM | 03820J100 | 65 | 19,834 | SH | SOLE | 14 | 19,834 | 0 | 0 |
| APPLIED MATLS INC | COM | 038222105 | 638 | 13,930 | SH | DFND | 13 | 13,930 | 0 | 0 |
| APPLIED MATLS INC | COM | 038222105 | 5,873 | 132,854 | SH | SOLE | 13 | 132,854 | 0 | 0 |
| APPLIED MATLS INC | COM | 038222105 | 16,176 | 353,043 | SH | SOLE | 14 | 353,043 | 0 | 0 |
| APTARGROUP INC | COM | 038336103 | 1,779 | 18,127 | SH | SOLE | 13 | 18,127 | 0 | 0 |
| APTARGROUP INC | COM | 038336103 | 10,145 | 101,922 | SH | SOLE | 14 | 101,922 | 0 | 0 |
| APREA THERAPEUTICS INC | COM | 03836J102 | 477 | 13,728 | SH | DFND | 5 | 13,728 | 0 | 0 |
| APTINYX INC | COM | 03836N103 | 35 | 16,336 | SH | SOLE | 14 | 16,336 | 0 | 0 |
| ARAMARK | COM | 03852U106 | 2 | 97 | SH | SOLE | 13 | 97 | 0 | 0 |
| ARAMARK | COM | 03852U106 | 5,181 | 259,429 | SH | SOLE | 14 | 259,429 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|---------|----|------|----|---------|---|---|
| ARCBEST CORP | COM | 03937C105 | 133 | 7,603 | SH | DFND | 13 | 7,603 | 0 | 0 |
| ARCBEST CORP | COM | 03937C105 | 569 | 32,479 | SH | SOLE | 14 | 32,479 | 0 | 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1,804 | 50,306 | SH | SOLE | 13 | 50,306 | 0 | 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 18,527 | 526,644 | SH | SOLE | 14 | 526,644 | 0 | 0 |
| ARCOSA INC | COM | 039653100 | 183 | 4,600 | SH | DFND | 13 | 4,600 | 0 | 0 |
| ARCOSA INC | COM | 039653100 | 610 | 15,357 | SH | DFND | 5 | 15,357 | 0 | 0 |
| ARCOSA INC | COM | 039653100 | 63 | 1,588 | SH | SOLE | 13 | 1,588 | 0 | 0 |
| ARCOSA INC | COM | 039653100 | 164 | 4,135 | SH | SOLE | 14 | 4,135 | 0 | 0 |
| ARCONIC INC | COM | 03965L100 | 1,404 | 87,410 | SH | DFND | 13 | 87,410 | 0 | 0 |
| ARCONIC INC | COM | 03965L100 | 1,132 | 68,181 | SH | SOLE | 13 | 68,181 | 0 | 0 |
| ARCONIC INC | COM | 03965L100 | 9,532 | 593,530 | SH | SOLE | 14 | 593,530 | 0 | 0 |
| ARES MANAGEMENT CORPORATION | CL A COM STK | 03990B101 | 519 | 16,776 | SH | DFND | 5 | 16,776 | 0 | 0 |
| ARES MANAGEMENT CORPORATION | CL A COM STK | 03990B101 | 672 | 21,714 | SH | SOLE | 14 | 21,714 | 0 | 0 |
| ARGENX SE | SPONSORED ADR | 04016X101 | 4,848 | 36,801 | SH | SOLE | 14 | 36,801 | 0 | 0 |
| ARISTA NETWORKS INC | COM | 040413106 | 265 | 1,250 | SH | SOLE | 13 | 1,250 | 0 | 0 |
| ARISTA NETWORKS INC | COM | 040413106 | 69,223 | 341,758 | SH | SOLE | 14 | 341,758 | 0 | 0 |
| ARLO TECHNOLOGIES INC | COM | 04206A101 | 173 | 71,050 | SH | SOLE | 14 | 71,050 | 0 | 0 |
| ARMADA HOFFLER PPTYS INC | COM | 04208T108 | 1,113 | 104,055 | SH | SOLE | 14 | 104,055 | 0 | 0 |
| ARMOUR RESIDENTIAL REIT INC | COM NEW | 042315507 | 136 | 15,476 | SH | DFND | 7 | 15,476 | 0 | 0 |
| ARMOUR RESIDENTIAL REIT INC | COM NEW | 042315507 | 47 | 11,476 | SH | SOLE | 13 | 11,476 | 0 | 0 |
| ARMSTRONG FLOORING INC | COM | 04238R106 | 0 | 6 | SH | SOLE | 13 | 6 | 0 | 0 |
| ARMSTRONG FLOORING INC | COM | 04238R106 | 105 | 73,762 | SH | SOLE | 14 | 73,762 | 0 | 0 |
| ARMSTRONG WORLD INDS INC | COM | 04247X102 | 697 | 8,779 | SH | DFND | 13 | 8,779 | 0 | 0 |
| ARMSTRONG WORLD INDS INC | COM | 04247X102 | 737 | 9,283 | SH | DFND | 7 | 9,283 | 0 | 0 |
| ARMSTRONG WORLD INDS INC | COM | 04247X102 | 1,140 | 14,145 | SH | SOLE | 13 | 14,145 | 0 | 0 |
| ARMSTRONG WORLD INDS INC | COM | 04247X102 | 2,661 | 33,505 | SH | SOLE | 14 | 33,505 | 0 | 0 |
| ARROW ELECTRS INC | COM | 042735100 | 94 | 1,810 | SH | SOLE | 13 | 1,810 | 0 | 0 |
| CASEYS GEN STORES INC | COM | 147528103 | 678 | 5,703 | SH | SOLE | 13 | 5,703 | 0 | 0 |
| CASS INFORMATION SYS INC | COM | 14808P109 | 509 | 14,466 | SH | SOLE | 14 | 14,466 | 0 | 0 |
| CASTLE BIOSCIENCES INC | COM | 14843C105 | 494 | 16,566 | SH | DFND | 5 | 16,566 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 114 | 2,108 | SH | SOLE | 13 | 2,108 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 16,360 | 314,927 | SH | SOLE | 14 | 314,927 | 0 | 0 |
| CATALYST PHARMACEUTICALS INC | COM | 14888U101 | 297 | 77,084 | SH | SOLE | 14 | 77,084 | 0 | 0 |
| CATERPILLAR INC DEL | COM | 149123101 | 3,778 | 31,900 | SH | SOLE | 13 | 31,900 | 0 | 0 |
| CATERPILLAR INC DEL | COM | 149123101 | 9,891 | 85,237 | SH | SOLE | 14 | 85,237 | 0 | 0 |
| CATHAY GEN BANCORP | COM | 149150104 | 233 | 10,162 | SH | DFND | 7 | 10,162 | 0 | 0 |
| CATHAY GEN BANCORP | COM | 149150104 | 119 | 7,848 | SH | SOLE | 13 | 7,848 | 0 | 0 |
| CATHAY GEN BANCORP | COM | 149150104 | 1,501 | 65,392 | SH | SOLE | 14 | 65,392 | 0 | 0 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 329 | 17,964 | SH | SOLE | 14 | 17,964 | 0 | 0 |
| CELANESE CORP DEL | COM | 150870103 | 1,084 | 14,167 | SH | SOLE | 13 | 14,167 | 0 | 0 |
| CELANESE CORP DEL | COM | 150870103 | 4,853 | 66,127 | SH | SOLE | 14 | 66,127 | 0 | 0 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 1 | 365 | SH | SOLE | 13 | 365 | 0 | 0 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 565 | 266,464 | SH | SOLE | 14 | 266,464 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| CENTENE CORP DEL | COM | 15135B101 | 683 | 11,497 | SH | DFND | 13 | 11,497 | 0 | 0 |
| CENTENE CORP DEL | COM | 15135B101 | 737 | 12,467 | SH | SOLE | 13 | 12,467 | 0 | 0 |
| CENTENE CORP DEL | COM | 15135B101 | 12,765 | 214,855 | SH | SOLE | 14 | 214,855 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 556 | 35,962 | SH | DFND | 13 | 35,962 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 191 | 13,168 | SH | SOLE | 13 | 13,168 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 4,012 | 259,704 | SH | SOLE | 14 | 259,704 | 0 | 0 |
| CENTERSTATE BK CORP | COM | 15201P109 | 112 | 6,033 | SH | SOLE | 13 | 6,033 | 0 | 0 |
| CENTERSTATE BK CORP | COM | 15201P109 | 1,251 | 72,587 | SH | SOLE | 14 | 72,587 | 0 | 0 |
| CENTURY ALUM CO | COM | 156431108 | 0 | 700 | SH | SOLE | 13 | 700 | 0 | 0 |
| CENTURY ALUM CO | COM | 156431108 | 180 | 49,607 | SH | SOLE | 14 | 49,607 | 0 | 0 |
| CENTURY CMNTYS INC | COM | 156504300 | 104 | 7,177 | SH | SOLE | 13 | 7,177 | 0 | 0 |
| CENTURY CMNTYS INC | COM | 156504300 | 211 | 14,576 | SH | SOLE | 14 | 14,576 | 0 | 0 |
| CENTURYLINK INC | COM | 156700106 | 254 | 26,825 | SH | DFND | 13 | 26,825 | 0 | 0 |
| CENTURYLINK INC | COM | 156700106 | 184 | 19,392 | SH | SOLE | 13 | 19,392 | 0 | 0 |
| CENTURYLINK INC | COM | 156700106 | 787 | 83,228 | SH | SOLE | 14 | 83,228 | 0 | 0 |
| CERENCE INC | COM | 156727109 | 67 | 5,526 | SH | SOLE | 13 | 5,526 | 0 | 0 |
| CERENCE INC | COM | 156727109 | 152 | 9,887 | SH | SOLE | 14 | 9,887 | 0 | 0 |
| CERIDIAN HCM HLDG INC | COM | 15677J108 | 100 | 2,000 | SH | SOLE | 13 | 2,000 | 0 | 0 |
| CERIDIAN HCM HLDG INC | COM | 15677J108 | 51,038 | 1,019,334 | SH | SOLE | 14 | 1,019,334 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 1,738 | 27,590 | SH | DFND | 13 | 27,590 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 239 | 4,056 | SH | SOLE | 13 | 4,056 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 4,814 | 76,431 | SH | SOLE | 14 | 76,431 | 0 | 0 |
| CERUS CORP | COM | 157085101 | 0 | 47 | SH | SOLE | 13 | 47 | 0 | 0 |
| CERUS CORP | COM | 157085101 | 391 | 84,119 | SH | SOLE | 14 | 84,119 | 0 | 0 |
| CEVA INC | COM | 157210105 | 55 | 2,416 | SH | SOLE | 13 | 2,416 | 0 | 0 |
| CEVA INC | COM | 157210105 | 330 | 13,236 | SH | SOLE | 14 | 13,236 | 0 | 0 |
| CHANGE HEALTHCARE INC | COM | 15912K100 | 94 | 8,684 | SH | SOLE | 13 | 8,684 | 0 | 0 |
| CHANGE HEALTHCARE INC | COM | 15912K100 | 1,064 | 106,525 | SH | SOLE | 14 | 106,525 | 0 | 0 |
| CHANNELADVISOR CORP | COM | 159179100 | 39 | 5,376 | SH | DFND | 13 | 5,376 | 0 | 0 |
| CHANNELADVISOR CORP | COM | 159179100 | 111 | 15,300 | SH | SOLE | 13 | 15,300 | 0 | 0 |
| CHANNELADVISOR CORP | COM | 159179100 | 146 | 20,114 | SH | SOLE | 14 | 20,114 | 0 | 0 |
| CHARAH SOLUTIONS INC | COM | 15957P105 | 236 | 137,948 | SH | SOLE | 14 | 137,948 | 0 | 0 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 543 | 4,300 | SH | DFND | 5 | 4,300 | 0 | 0 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 1,009 | 7,995 | SH | DFND | 7 | 7,995 | 0 | 0 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 1,826 | 14,675 | SH | SOLE | 13 | 14,675 | 0 | 0 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 22,389 | 177,392 | SH | SOLE | 14 | 177,392 | 0 | 0 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 97 | 3,082 | SH | SOLE | 13 | 3,082 | 0 | 0 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 585 | 20,191 | SH | SOLE | 14 | 20,191 | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A | 16119P108 | 3,179 | 7,287 | SH | DFND | 13 | 7,287 | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A | 16119P108 | 770 | 1,804 | SH | SOLE | 13 | 1,804 | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A | 16119P108 | 43,648 | 100,039 | SH | SOLE | 14 | 100,039 | 0 | 0 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 9 | 492 | SH | SOLE | 13 | 492 | 0 | 0 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 190 | 11,102 | SH | SOLE | 14 | 11,102 | 0 | 0 |
| CHEFS WHSE INC | COM | 163086101 | 1,032 | 102,434 | SH | SOLE | 14 | 102,434 | 0 | 0 |
| CHEGG INC | COM | 163092109 | 140 | 3,889 | SH | SOLE | 13 | 3,889 | 0 | 0 |
| CHEGG INC | COM | 163092109 | 3,877 | 108,362 | SH | SOLE | 14 | 108,362 | 0 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 1,084 | 2,502 | SH | DFND | 7 | 2,502 | 0 | 0 |

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|----------------------------|----------------|-----------|--------|---------|----|------|----|---------|---|---|
| CHEMED CORP NEW | COM | 16359R103 | 2,314 | 5,341 | SH | DFND | 13 | 5,341 | 0 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 4,142 | 9,697 | SH | SOLE | 13 | 9,697 | 0 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 20,114 | 46,431 | SH | SOLE | 14 | 46,431 | 0 | 0 |
| CHEMOCENTRYX INC | COM | 16383L106 | 526 | 13,082 | SH | DFND | 5 | 13,082 | 0 | 0 |
| CHENIERE ENERGY INC | COM NEW | 16411R208 | 11 | 320 | SH | SOLE | 13 | 320 | 0 | 0 |
| CHENIERE ENERGY INC | COM NEW | 16411R208 | 761 | 22,728 | SH | SOLE | 14 | 22,728 | 0 | 0 |
| CHESAPEAKE UTILS CORP | COM | 165303108 | 153 | 1,650 | SH | SOLE | 13 | 1,650 | 0 | 0 |
| CHESAPEAKE UTILS CORP | COM | 165303108 | 444 | 5,180 | SH | SOLE | 14 | 5,180 | 0 | 0 |
| CHEVRON CORP NEW | COM | 166764100 | 1,753 | 24,188 | SH | DFND | 13 | 24,188 | 0 | 0 |
| CHEVRON CORP NEW | COM | 166764100 | 4,901 | 67,899 | SH | SOLE | 13 | 67,899 | 0 | 0 |
| CHEVRON CORP NEW | COM | 166764100 | 15,377 | 212,220 | SH | SOLE | 14 | 212,220 | 0 | 0 |
| CHEWY INC | CL A | 16679L109 | 442 | 11,795 | SH | SOLE | 14 | 11,795 | 0 | 0 |
| CHILDRENS PL INC | COM | 168905107 | 21 | 1,424 | SH | SOLE | 13 | 1,424 | 0 | 0 |
| CHILDRENS PL INC | COM | 168905107 | 1,150 | 58,797 | SH | SOLE | 14 | 58,797 | 0 | 0 |
| CHIMERA INVT CORP | COM NEW | 16934Q208 | 225 | 24,772 | SH | DFND | 13 | 24,772 | 0 | 0 |
| CHIMERA INVT CORP | COM NEW | 16934Q208 | 274 | 30,126 | SH | DFND | 7 | 30,126 | 0 | 0 |
| CHIMERA INVT CORP | COM NEW | 16934Q208 | 95 | 10,474 | SH | SOLE | 14 | 10,474 | 0 | 0 |
| CHIMERA INVT CORP | COM NEW | 16934Q208 | 343 | 45,767 | SH | SOLE | 13 | 45,767 | 0 | 0 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 4,404 | 117,671 | SH | SOLE | 13 | 117,671 | 0 | 0 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 9,839 | 261,198 | SH | SOLE | 14 | 261,198 | 0 | 0 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 1 | 23 | SH | SOLE | 13 | 23 | 0 | 0 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 1,011 | 20,759 | SH | SOLE | 14 | 20,759 | 0 | 0 |
| CHINA UNICOM HONG KONG | SPONSORED ADR | 16945R104 | 633 | 107,669 | SH | SOLE | 14 | 107,669 | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 210 | 288 | SH | SOLE | 13 | 288 | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 18,492 | 28,258 | SH | SOLE | 14 | 28,258 | 0 | 0 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 527 | 8,609 | SH | DFND | 7 | 8,609 | 0 | 0 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 37 | 610 | SH | SOLE | 14 | 610 | 0 | 0 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 573 | 9,663 | SH | SOLE | 13 | 9,663 | 0 | 0 |
| CHURCH & DWIGHT INC | COM | 171340102 | 1,376 | 21,441 | SH | DFND | 13 | 21,441 | 0 | 0 |
| CHURCH & DWIGHT INC | COM | 171340102 | 2,329 | 36,283 | SH | SOLE | 14 | 36,283 | 0 | 0 |
| CHURCH & DWIGHT INC | COM | 171340102 | 8,130 | 126,301 | SH | SOLE | 13 | 126,301 | 0 | 0 |
| CHURCHILL DOWNS INC | COM | 171484108 | 794 | 7,716 | SH | SOLE | 14 | 7,716 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 1,316 | 33,060 | SH | DFND | 13 | 33,060 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 885 | 22,234 | SH | SOLE | 13 | 22,234 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 7,257 | 182,283 | SH | SOLE | 14 | 182,283 | 0 | 0 |
| CIMAREX ENERGY CO | COM | 171798101 | 48 | 3,150 | SH | SOLE | 13 | 3,150 | 0 | 0 |
| CIMAREX ENERGY CO | COM | 171798101 | 116 | 6,870 | SH | SOLE | 14 | 6,870 | 0 | 0 |
| CINCINNATI FINL CORP | COM | 172062101 | 1,103 | 14,616 | SH | DFND | 13 | 14,616 | 0 | 0 |
| CINCINNATI FINL CORP | COM | 172062101 | 1,426 | 18,937 | SH | SOLE | 13 | 18,937 | 0 | 0 |
| CINCINNATI FINL CORP | COM | 172062101 | 2,408 | 31,921 | SH | SOLE | 14 | 31,921 | 0 | 0 |
| CINEMARK HOLDINGS INC | COM | 17243V102 | 413 | 40,551 | SH | SOLE | 14 | 40,551 | 0 | 0 |
| CINEMARK HOLDINGS INC | COM | 17243V102 | 579 | 63,755 | SH | SOLE | 13 | 63,755 | 0 | 0 |
| CIRCOR INTL INC | COM | 17273K109 | 22 | 3,919 | SH | SOLE | 13 | 3,919 | 0 | 0 |
| CIRCOR INTL INC | COM | 17273K109 | 172 | 14,760 | SH | SOLE | 14 | 14,760 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 361 | 5,494 | SH | DFND | 13 | 5,494 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 492 | 7,495 | SH | DFND | 5 | 7,495 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 110 | 1,651 | SH | SOLE | 13 | 1,651 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 684 | 10,424 | SH | SOLE | 14 | 10,424 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| CISCO SYS INC | COM | 17275R102 | 12,786 | 325,248 | SH | DFND | 13 | 325,248 | 0 | 0 |
| CISCO SYS INC | COM | 17275R102 | 13,307 | 340,164 | SH | SOLE | 13 | 340,164 | 0 | 0 |
| CISCO SYS INC | COM | 17275R102 | 58,838 | 1,496,764 | SH | SOLE | 14 | 1,496,764 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 1,822 | 10,518 | SH | DFND | 13 | 10,518 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 170 | 974 | SH | SOLE | 13 | 974 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 6,562 | 37,883 | SH | SOLE | 14 | 37,883 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 10,411 | 247,165 | SH | DFND | 13 | 247,165 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 5,124 | 123,312 | SH | SOLE | 13 | 123,312 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 23,376 | 554,996 | SH | SOLE | 14 | 554,996 | 0 | 0 |
| CITIZENS FINANCIAL GROUP INC | COM | 174610105 | 3 | 161 | SH | SOLE | 14 | 161 | 0 | 0 |
| CITIZENS FINANCIAL GROUP INC | COM | 174610105 | 1,417 | 76,958 | SH | SOLE | 13 | 76,958 | 0 | 0 |
| CITRIX SYS INC | COM | 177376100 | 9,010 | 63,654 | SH | DFND | 13 | 63,654 | 0 | 0 |
| CITRIX SYS INC | COM | 177376100 | 3,181 | 22,470 | SH | SOLE | 14 | 22,470 | 0 | 0 |
| CITRIX SYS INC | COM | 177376100 | 4,862 | 34,207 | SH | SOLE | 13 | 34,207 | 0 | 0 |
| CITY HLDG CO | COM | 177835105 | 224 | 3,365 | SH | SOLE | 14 | 3,365 | 0 | 0 |
| CIVEO CORP CDA | COM | 17878Y108 | 5 | 11,308 | SH | SOLE | 13 | 11,308 | 0 | 0 |
| CLEAN HARBORS INC | COM | 184496107 | 409 | 7,655 | SH | SOLE | 13 | 7,655 | 0 | 0 |
| CLEAN HARBORS INC | COM | 184496107 | 4,744 | 92,410 | SH | SOLE | 14 | 92,410 | 0 | 0 |
| CLEAR CHANNEL OUTDOOR HLDGS | COM | 18453H106 | 16 | 24,945 | SH | SOLE | 14 | 24,945 | 0 | 0 |
| CLEARWAY ENERGY INC | CL C | 18539C204 | 422 | 22,429 | SH | SOLE | 14 | 22,429 | 0 | 0 |
| CLEVELAND CLIFFS INC | COM | 185899101 | 30 | 8,762 | SH | SOLE | 13 | 8,762 | 0 | 0 |
| CLEVELAND CLIFFS INC | COM | 185899101 | 319 | 80,674 | SH | SOLE | 14 | 80,674 | 0 | 0 |
| CLEVELAND CLIFFS INC | DBC V 1.500% 1/1 | 185899AA9 | 65 | 92,000 | SH | SOLE | 14 | 92,000 | 0 | 0 |
| CLOROX CO DEL | COM | 189054109 | 3,451 | 19,920 | SH | DFND | 13 | 19,920 | 0 | 0 |
| CLOROX CO DEL | COM | 189054109 | 2,562 | 14,786 | SH | SOLE | 14 | 14,786 | 0 | 0 |
| CLOROX CO DEL | COM | 189054109 | 4,350 | 24,925 | SH | SOLE | 13 | 24,925 | 0 | 0 |
| CLOUDERA INC | COM | 18914U100 | 313 | 40,014 | SH | SOLE | 13 | 40,014 | 0 | 0 |
| CLOUDERA INC | COM | 18914U100 | 414 | 52,625 | SH | SOLE | 14 | 52,625 | 0 | 0 |
| CLOUDFLARE INC | CL A COM | 18915M107 | 762 | 32,450 | SH | DFND | 5 | 32,450 | 0 | 0 |
| COCA COLA CO | COM | 191216100 | 1,929 | 43,585 | SH | DFND | 13 | 43,585 | 0 | 0 |
| COCA COLA CO | COM | 191216100 | 13,673 | 310,010 | SH | SOLE | 13 | 310,010 | 0 | 0 |
| COCA COLA CO | COM | 191216100 | 27,244 | 615,674 | SH | SOLE | 14 | 615,674 | 0 | 0 |
| COCA COLA FEMSA S A B DE C V | SPONSORD ADR REP | 191241108 | 4,610 | 114,598 | SH | SOLE | 14 | 114,598 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 681 | 8,305 | SH | DFND | 13 | 8,305 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 714 | 8,711 | SH | DFND | 7 | 8,711 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 906 | 11,050 | SH | DFND | 5 | 11,050 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 1,299 | 15,387 | SH | SOLE | 13 | 15,387 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 1,555 | 18,975 | SH | SOLE | 14 | 18,975 | 0 | 0 |
| COGNEX CORP | COM | 192422103 | 19 | 458 | SH | SOLE | 13 | 458 | 0 | 0 |
| COGNEX CORP | COM | 192422103 | 7,313 | 173,200 | SH | SOLE | 14 | 173,200 | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 6,801 | 146,362 | SH | DFND | 13 | 146,362 | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 413 | 8,691 | SH | SOLE | 13 | 8,691 | 0 | 0 |

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|---------------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 8,077 | 173,821 | SH | SOLE | 14 | 173,821 | 0 | 0 |
| COHERENT INC | COM | 192479103 | 3 | 32 | SH | SOLE | 13 | 32 | 0 | 0 |
| COHERENT INC | COM | 192479103 | 1,758 | 16,524 | SH | SOLE | 14 | 16,524 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 634 | 13,949 | SH | DFND | 13 | 13,949 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 89 | 1,868 | SH | SOLE | 13 | 1,868 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 4,236 | 93,194 | SH | SOLE | 14 | 93,194 | 0 | 0 |
| COHERUS BIOSCIENCES INC | COM | 19249H103 | 48 | 2,713 | SH | SOLE | 13 | 2,713 | 0 | 0 |
| COHERUS BIOSCIENCES INC | COM | 19249H103 | 263 | 16,229 | SH | SOLE | 14 | 16,229 | 0 | 0 |
| COLFAX CORP | COM | 194014106 | 188 | 9,626 | SH | SOLE | 13 | 9,626 | 0 | 0 |
| COLFAX CORP | COM | 194014106 | 3,149 | 159,043 | SH | SOLE | 14 | 159,043 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3,019 | 45,492 | SH | DFND | 13 | 45,492 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 23,786 | 248,396 | SH | SOLE | 14 | 248,396 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 1,252 | 32,968 | SH | DFND | 13 | 32,968 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 1,971 | 51,525 | SH | SOLE | 13 | 51,525 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 8,782 | 231,283 | SH | SOLE | 14 | 231,283 | 0 | 0 |
| FLIR SYS INC | COM | 302445101 | 84 | 2,487 | SH | SOLE | 13 | 2,487 | 0 | 0 |
| FLIR SYS INC | COM | 302445101 | 4,077 | 127,847 | SH | SOLE | 14 | 127,847 | 0 | 0 |
| F M C CORP | COM NEW | 302491303 | 48 | 582 | SH | DFND | 13 | 582 | 0 | 0 |
| F M C CORP | COM NEW | 302491303 | 507 | 6,214 | SH | SOLE | 13 | 6,214 | 0 | 0 |
| F M C CORP | COM NEW | 302491303 | 10,319 | 126,321 | SH | SOLE | 14 | 126,321 | 0 | 0 |
| F N B CORP | COM | 302520101 | 358 | 48,612 | SH | DFND | 7 | 48,612 | 0 | 0 |
| F N B CORP | COM | 302520101 | 198 | 26,900 | SH | SOLE | 14 | 26,900 | 0 | 0 |
| F N B CORP | COM | 302520101 | 864 | 120,408 | SH | SOLE | 13 | 120,408 | 0 | 0 |
| FS KKR CAPITAL CORP | COM | 302635107 | 3 | 7,026 | SH | SOLE | 13 | 7,026 | 0 | 0 |
| FS KKR CAPITAL CORP | COM | 302635107 | 47 | 15,619 | SH | SOLE | 14 | 15,619 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 755 | 6,305 | SH | DFND | 5 | 6,305 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 1,205 | 10,058 | SH | DFND | 13 | 10,058 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 208 | 1,693 | SH | SOLE | 13 | 1,693 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 15,773 | 131,690 | SH | SOLE | 14 | 131,690 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 455 | 2,726 | SH | DFND | 10 | 2,726 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 9,646 | 57,832 | SH | DFND | 13 | 57,832 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 17,824 | 105,613 | SH | SOLE | 13 | 105,613 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 149,716 | 897,577 | SH | SOLE | 14 | 897,577 | 0 | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 1,246 | 4,778 | SH | DFND | 13 | 4,778 | 0 | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 1,366 | 5,218 | SH | SOLE | 13 | 5,218 | 0 | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 1,674 | 6,420 | SH | SOLE | 14 | 6,420 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 231 | 750 | SH | DFND | 13 | 750 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 482 | 1,606 | SH | SOLE | 13 | 1,606 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 2,303 | 7,486 | SH | SOLE | 14 | 7,486 | 0 | 0 |
| FARFETCH LTD | ORD SH CL A | 30744W107 | 11,154 | 1,411,913 | SH | SOLE | 14 | 1,411,913 | 0 | 0 |
| FATE THERAPEUTICS INC | COM | 31189P102 | 538 | 24,206 | SH | DFND | 5 | 24,206 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 2,995 | 95,846 | SH | DFND | 3 | 95,846 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 260 | 8,232 | SH | SOLE | 13 | 8,232 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 12,672 | 405,514 | SH | SOLE | 14 | 405,514 | 0 | 0 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 389 | 5,252 | SH | SOLE | 13 | 5,252 | 0 | 0 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 6,131 | 82,179 | SH | SOLE | 14 | 82,179 | 0 | 0 |
| FEDERATED HERMES INC | CL B | 314211103 | 1,066 | 55,960 | SH | DFND | 13 | 55,960 | 0 | 0 |
| FEDERATED HERMES INC | CL B | 314211103 | 78 | 4,095 | SH | SOLE | 13 | 4,095 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| FEDEX CORP | COM | 31428X106 | 1,124 | 9,599 | SH | SOLE | 13 | 9,599 | 0 | 0 |
| FEDEX CORP | COM | 31428X106 | 24,939 | 205,663 | SH | SOLE | 14 | 205,663 | 0 | 0 |
| F5 NETWORKS INC | COM | 315616102 | 425 | 3,852 | SH | SOLE | 13 | 3,852 | 0 | 0 |
| F5 NETWORKS INC | COM | 315616102 | 2,601 | 24,391 | SH | SOLE | 14 | 24,391 | 0 | 0 |
| FIBROGEN INC | COM | 31572Q808 | 1,915 | 55,113 | SH | SOLE | 14 | 55,113 | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 1,127 | 10,416 | SH | SOLE | 13 | 10,416 | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 156,568 | 1,287,146 | SH | SOLE | 14 | 1,287,146 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | FNF GROUP COM | 31620R303 | 1,061 | 42,630 | SH | DFND | 13 | 42,630 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | FNF GROUP COM | 31620R303 | 472 | 18,990 | SH | SOLE | 14 | 18,990 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | FNF GROUP COM | 31620R303 | 383 | 20,359 | SH | SOLE | 13 | 20,359 | 0 | 0 |
| FIDUS INVT CORP | COM | 316500107 | 228 | 34,466 | SH | SOLE | 14 | 34,466 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 4,093 | 275,650 | SH | DFND | 13 | 275,650 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 1,106 | 77,042 | SH | SOLE | 13 | 77,042 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 5,100 | 343,448 | SH | SOLE | 14 | 343,448 | 0 | 0 |
| 51JOB INC | SPONSORED ADS | 316827104 | 278 | 4,536 | SH | SOLE | 14 | 4,536 | 0 | 0 |
| FINANCIAL INSTNS INC | COM | 317585404 | 85 | 4,681 | SH | DFND | 13 | 4,681 | 0 | 0 |
| FINANCIAL INSTNS INC | COM | 317585404 | 175 | 9,667 | SH | SOLE | 14 | 9,667 | 0 | 0 |
| FINVOLUTION GROUP | SPONSORED ADS | 31810T101 | 113 | 63,267 | SH | SOLE | 14 | 63,267 | 0 | 0 |
| FIREEYE INC | COM | 31816Q101 | 635 | 59,953 | SH | SOLE | 13 | 59,953 | 0 | 0 |
| FIREEYE INC | NOTE 0.875% 6/0 | 31816QAF8 | 92 | 110,000 | SH | SOLE | 14 | 110,000 | 0 | 0 |
| FIRST AMERN FINL CORP | COM | 31847R102 | 93 | 2,193 | SH | SOLE | 13 | 2,193 | 0 | 0 |
| FIRST AMERN FINL CORP | COM | 31847R102 | 1,320 | 31,132 | SH | SOLE | 14 | 31,132 | 0 | 0 |
| FIRST BANCORP P R | COM NEW | 318672706 | 226 | 42,403 | SH | SOLE | 14 | 42,403 | 0 | 0 |
| FIRST FINL BANCORP OH | COM | 320209109 | 3,189 | 213,861 | SH | SOLE | 14 | 213,861 | 0 | 0 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 315 | 11,735 | SH | DFND | 7 | 11,735 | 0 | 0 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 364 | 15,667 | SH | SOLE | 13 | 15,667 | 0 | 0 |
| FIRST FINL CORP IND | COM | 320218100 | 281 | 8,324 | SH | SOLE | 14 | 8,324 | 0 | 0 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 135 | 18,124 | SH | SOLE | 13 | 18,124 | 0 | 0 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 335 | 41,549 | SH | SOLE | 14 | 41,549 | 0 | 0 |
| FIRST HAWAIIAN INC | COM | 32051X108 | 374 | 22,652 | SH | DFND | 7 | 22,652 | 0 | 0 |
| FIRST HAWAIIAN INC | COM | 32051X108 | 442 | 26,766 | SH | DFND | 13 | 26,766 | 0 | 0 |
| FIRST HAWAIIAN INC | COM | 32051X108 | 565 | 36,195 | SH | SOLE | 13 | 36,195 | 0 | 0 |
| FIRST HAWAIIAN INC | COM | 32051X108 | 5,049 | 305,439 | SH | SOLE | 14 | 305,439 | 0 | 0 |
| FIRST INDL RLTY TR INC | COM | 32054K103 | 140 | 4,218 | SH | DFND | 13 | 4,218 | 0 | 0 |
| FIRST INDL RLTY TR INC | COM | 32054K103 | 523 | 15,741 | SH | DFND | 5 | 15,741 | 0 | 0 |
| FIRST INDL RLTY TR INC | COM | 32054K103 | 1,125 | 33,869 | SH | DFND | 2 | 33,869 | 0 | 0 |
| FIRST INDL RLTY TR INC | COM | 32054K103 | 109 | 2,766 | SH | SOLE | 13 | 2,766 | 0 | 0 |
| FIRST INDL RLTY TR INC | COM | 32054K103 | 4,473 | 134,618 | SH | SOLE | 14 | 134,618 | 0 | 0 |
| FIRST INTST BANCSYSTEM INC | COM CL A | 32055Y201 | 180 | 6,247 | SH | DFND | 7 | 6,247 | 0 | 0 |
| FIRST INTST BANCSYSTEM INC | COM CL A | 32055Y201 | 268 | 9,285 | SH | SOLE | 14 | 9,285 | 0 | 0 |
| FIRST INTST BANCSYSTEM INC | COM CL A | 32055Y201 | 209 | 9,446 | SH | SOLE | 13 | 9,446 | 0 | 0 |
| FIRST LONG IS CORP | COM | 320734106 | 239 | 13,800 | SH | SOLE | 14 | 13,800 | 0 | 0 |
| FIRST MERCHANTS CORP | COM | 320817109 | 73 | 2,672 | SH | SOLE | 13 | 2,672 | 0 | 0 |
| FIRST MERCHANTS CORP | COM | 320817109 | 581 | 21,931 | SH | SOLE | 14 | 21,931 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|---------|----|------|----|---------|---|---|
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 221 | 16,711 | SH | SOLE | 13 | 16,711 | 0 | 0 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 340 | 25,715 | SH | SOLE | 14 | 25,715 | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM | 33616C100 | 1,389 | 16,880 | SH | SOLE | 14 | 16,880 | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM | 33616C100 | 2,683 | 32,793 | SH | SOLE | 13 | 32,793 | 0 | 0 |
| FIRST SOLAR INC | COM | 336433107 | 673 | 18,661 | SH | SOLE | 14 | 18,661 | 0 | 0 |
| 1ST SOURCE CORP | COM | 336901103 | 16 | 1,015 | SH | SOLE | 13 | 1,015 | 0 | 0 |
| 1ST SOURCE CORP | COM | 336901103 | 230 | 7,086 | SH | SOLE | 14 | 7,086 | 0 | 0 |
| FIRSTCASH INC | COM | 33767D105 | 816 | 11,371 | SH | SOLE | 14 | 11,371 | 0 | 0 |
| FISERV INC | COM | 337738108 | 2,617 | 27,601 | SH | SOLE | 13 | 27,601 | 0 | 0 |
| FISERV INC | COM | 337738108 | 26,855 | 282,715 | SH | SOLE | 14 | 282,715 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM PAR .001 | 337930705 | 168 | 8,474 | SH | DFND | 7 | 8,474 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM PAR .001 | 337930705 | 268 | 13,497 | SH | DFND | 13 | 13,497 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM PAR .001 | 337930705 | 92 | 7,493 | SH | SOLE | 13 | 7,493 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 2,069 | 51,641 | SH | DFND | 13 | 51,641 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 1,688 | 42,010 | SH | SOLE | 13 | 42,010 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 5,961 | 148,764 | SH | SOLE | 14 | 148,764 | 0 | 0 |
| FIVE BELOW INC | COM | 33829M101 | 660 | 9,371 | SH | DFND | 7 | 9,371 | 0 | 0 |
| FIVE BELOW INC | COM | 33829M101 | 1,078 | 14,911 | SH | SOLE | 13 | 14,911 | 0 | 0 |
| FIVE BELOW INC | COM | 33829M101 | 13,805 | 196,149 | SH | SOLE | 14 | 196,149 | 0 | 0 |
| FIVE9 INC | COM | 338307101 | 848 | 11,087 | SH | DFND | 5 | 11,087 | 0 | 0 |
| FIVE9 INC | COM | 338307101 | 153 | 2,013 | SH | SOLE | 13 | 2,013 | 0 | 0 |
| FIVE9 INC | COM | 338307101 | 3,468 | 45,356 | SH | SOLE | 14 | 45,356 | 0 | 0 |
| FLEETCOR TECHNOLOGIES INC | COM | 339041105 | 231 | 1,185 | SH | SOLE | 13 | 1,185 | 0 | 0 |
| FLEETCOR TECHNOLOGIES INC | COM | 339041105 | 10,127 | 54,290 | SH | SOLE | 14 | 54,290 | 0 | 0 |
| FLEXION THERAPEUTICS INC | COM | 33938J106 | 277 | 35,252 | SH | SOLE | 14 | 35,252 | 0 | 0 |
| FLOOR & DECOR HLDGS INC | CL A | 339750101 | 440 | 13,699 | SH | DFND | 7 | 13,699 | 0 | 0 |
| FLOOR & DECOR HLDGS INC | CL A | 339750101 | 848 | 25,904 | SH | SOLE | 13 | 25,904 | 0 | 0 |
| FLOOR & DECOR HLDGS INC | CL A | 339750101 | 2,172 | 67,673 | SH | SOLE | 14 | 67,673 | 0 | 0 |
| FLUOR CORP NEW | COM | 343412102 | 3 | 386 | SH | SOLE | 13 | 386 | 0 | 0 |
| FLUOR CORP NEW | COM | 343412102 | 269 | 39,000 | SH | SOLE | 14 | 39,000 | 0 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 1,662 | 79,795 | SH | SOLE | 13 | 79,795 | 0 | 0 |
| FLOWERVE CORP | COM | 34354P105 | 49 | 1,850 | SH | SOLE | 13 | 1,850 | 0 | 0 |
| FLOWERVE CORP | COM | 34354P105 | 1,033 | 43,257 | SH | SOLE | 14 | 43,257 | 0 | 0 |
| FLUIDIGM CORP DEL | COM | 34385P108 | 55 | 23,290 | SH | SOLE | 13 | 23,290 | 0 | 0 |
| FLUIDIGM CORP DEL | COM | 34385P108 | 353 | 139,040 | SH | SOLE | 14 | 139,040 | 0 | 0 |
| FLUSHING FINL CORP | COM | 343873105 | 141 | 10,543 | SH | DFND | 13 | 10,543 | 0 | 0 |
| FLUSHING FINL CORP | COM | 343873105 | 271 | 20,261 | SH | SOLE | 14 | 20,261 | 0 | 0 |
| FLY LEASING LTD | SPONSORED ADR | 34407D109 | 739 | 105,042 | SH | SOLE | 14 | 105,042 | 0 | 0 |
| FOCUS FINL PARTNERS INC | COM CL A | 34417P100 | 81 | 3,500 | SH | SOLE | 13 | 3,500 | 0 | 0 |
| FOCUS FINL PARTNERS INC | COM CL A | 34417P100 | 669 | 29,095 | SH | SOLE | 14 | 29,095 | 0 | 0 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 10,365 | 171,290 | SH | SOLE | 14 | 171,290 | 0 | 0 |
| FOOT LOCKER INC | COM | 344849104 | 464 | 24,829 | SH | SOLE | 13 | 24,829 | 0 | 0 |
| FOOT LOCKER INC | COM | 344849104 | 757 | 34,337 | SH | SOLE | 14 | 34,337 | 0 | 0 |
| FORD MTR CO DEL | COM | 345370860 | 691 | 160,735 | SH | SOLE | 13 | 160,735 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 421 | 20,976 | SH | DFND | 5 | 20,976 | 0 | 0 |

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|------------------------------|------------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| FORMFACTOR INC | COM | 346375108 | 992 | 49,401 | SH | SOLE | 14 | 49,401 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 2,759 | 27,272 | SH | DFND | 13 | 27,272 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 705 | 6,930 | SH | SOLE | 13 | 6,930 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 4,461 | 44,094 | SH | SOLE | 14 | 44,094 | 0 | 0 |
| FORTIVE CORP | COM | 34959J108 | 781 | 14,248 | SH | SOLE | 13 | 14,248 | 0 | 0 |
| FORTIVE CORP | COM | 34959J108 | 65,380 | 1,184,627 | SH | SOLE | 14 | 1,184,627 | 0 | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM | 34964C106 | 326 | 7,579 | SH | SOLE | 13 | 7,579 | 0 | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM | 34964C106 | 3,575 | 82,648 | SH | SOLE | 14 | 82,648 | 0 | 0 |
| FOSSIL GROUP INC | COM | 34988V106 | 286 | 87,049 | SH | SOLE | 14 | 87,049 | 0 | 0 |
| FOUNDATION BLDG MATLS INC | COM | 350392106 | 1,307 | 126,997 | SH | SOLE | 14 | 126,997 | 0 | 0 |
| FOUR CORNERS PPTY TR INC | COM | 35086T109 | 154 | 8,214 | SH | DFND | 13 | 8,214 | 0 | 0 |
| FOUR CORNERS PPTY TR INC | COM | 35086T109 | 0 | 25 | SH | SOLE | 13 | 25 | 0 | 0 |
| FOUR CORNERS PPTY TR INC | COM | 35086T109 | 220 | 11,765 | SH | SOLE | 14 | 11,765 | 0 | 0 |
| FOX CORP | CL A COM | 35137L105 | 108 | 4,572 | SH | SOLE | 13 | 4,572 | 0 | 0 |
| FOX CORP | CL A COM | 35137L105 | 3,249 | 137,500 | SH | SOLE | 14 | 137,500 | 0 | 0 |
| FOX CORP | CL B COM | 35137L204 | 624 | 26,799 | SH | SOLE | 13 | 26,799 | 0 | 0 |
| FOX CORP | CL B COM | 35137L204 | 6,414 | 280,314 | SH | SOLE | 14 | 280,314 | 0 | 0 |
| FOX FACTORY HLDG CORP | COM | 35138V102 | 261 | 6,124 | SH | SOLE | 13 | 6,124 | 0 | 0 |
| FOX FACTORY HLDG CORP | COM | 35138V102 | 533 | 12,693 | SH | SOLE | 14 | 12,693 | 0 | 0 |
| FRANKLIN FINL NETWORK INC | COM | 35352P104 | 225 | 11,014 | SH | SOLE | 14 | 11,014 | 0 | 0 |
| FRANKLIN RESOURCES INC | COM | 354613101 | 24 | 1,419 | SH | SOLE | 13 | 1,419 | 0 | 0 |
| FRANKLIN RESOURCES INC | COM | 354613101 | 2,084 | 124,880 | SH | SOLE | 14 | 124,880 | 0 | 0 |
| FRANKLIN STR PPTYS CORP | COM | 35471R106 | 107 | 18,680 | SH | SOLE | 14 | 18,680 | 0 | 0 |
| ISHARES GOLD TRUST | ISHARES | 464285105 | 860 | 57,104 | SH | SOLE | 13 | 57,104 | 0 | 0 |
| ISHARES GOLD TRUST | ISHARES | 464285105 | 14,411 | 956,265 | SH | SOLE | 14 | 956,265 | 0 | 0 |
| ISHARES INC | MIN VOL GBL ETF | 464286525 | 159,186 | 1,980,747 | SH | SOLE | 13 | 1,980,747 | 0 | 0 |
| ISHARES INC | MSCI EURZONE ETF | 464286608 | 799 | 26,200 | SH | SOLE | 14 | 26,200 | 0 | 0 |
| ISHARES TR | SELECT DIVID ETF | 464287168 | 706 | 9,597 | SH | SOLE | 13 | 9,597 | 0 | 0 |
| ISHARES TR | CORE S&P500 ETF | 464287200 | 2,859 | 11,064 | SH | SOLE | 13 | 11,064 | 0 | 0 |
| ISHARES TR | CORE US AGGBD ET | 464287226 | 365 | 3,166 | SH | SOLE | 13 | 3,166 | 0 | 0 |
| ISHARES TR | MSCI EMG MKT ETF | 464287234 | 593 | 17,373 | SH | SOLE | 13 | 17,373 | 0 | 0 |
| ISHARES TR | MSCI EMG MKT ETF | 464287234 | 4,829 | 141,487 | SH | SOLE | 14 | 141,487 | 0 | 0 |
| ISHARES TR | IBOXX INV CP ETF | 464287242 | 4,905 | 39,658 | SH | SOLE | 13 | 39,658 | 0 | 0 |
| ISHARES TR | IBOXX INV CP ETF | 464287242 | 46,598 | 377,280 | SH | SOLE | 14 | 377,280 | 0 | 0 |
| ISHARES TR | S&P 500 GRWT ETF | 464287309 | 18,899 | 114,514 | SH | SOLE | 13 | 114,514 | 0 | 0 |
| ISHARES TR | S&P 500 VAL ETF | 464287408 | 6,241 | 64,781 | SH | SOLE | 13 | 64,781 | 0 | 0 |
| ISHARES TR | MSCI EAFE ETF | 464287465 | 2,556 | 47,812 | SH | SOLE | 13 | 47,812 | 0 | 0 |
| ISHARES TR | MSCI EAFE ETF | 464287465 | 4,012 | 75,040 | SH | SOLE | 14 | 75,040 | 0 | 0 |
| ISHARES TR | RUS MDCP VAL ETF | 464287473 | 1,483 | 23,147 | SH | SOLE | 14 | 23,147 | 0 | 0 |
| ISHARES TR | RUS MDCP VAL ETF | 464287473 | 1,873 | 29,209 | SH | SOLE | 13 | 29,209 | 0 | 0 |

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|------------|---------------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| ISHARES TR | RUS MD CP GR ETF | 464287481 | 3,029 | 24,910 | SH | SOLE | 13 | 24,910 | 0 | 0 |
| ISHARES TR | RUS MID CAP ETF | 464287499 | 2,417 | 55,989 | SH | SOLE | 14 | 55,989 | 0 | 0 |
| ISHARES TR | RUS MID CAP ETF | 464287499 | 2,600 | 60,233 | SH | SOLE | 13 | 60,233 | 0 | 0 |
| ISHARES TR | NASDAQ BIOTECH | 464287556 | 330 | 3,061 | SH | SOLE | 13 | 3,061 | 0 | 0 |
| ISHARES TR | RUS 1000 VAL ETF | 464287598 | 9,660 | 97,400 | SH | SOLE | 14 | 97,400 | 0 | 0 |
| ISHARES TR | RUS 1000 VAL ETF | 464287598 | 35,684 | 359,787 | SH | SOLE | 13 | 359,787 | 0 | 0 |
| ISHARES TR | S&P MC 400GR ETF | 464287606 | 254 | 1,425 | SH | SOLE | 13 | 1,425 | 0 | 0 |
| ISHARES TR | RUS 1000 GRW ETF | 464287614 | 381 | 2,532 | SH | SOLE | 14 | 2,532 | 0 | 0 |
| ISHARES TR | RUS 1000 GRW ETF | 464287614 | 25,925 | 172,028 | SH | SOLE | 13 | 172,028 | 0 | 0 |
| ISHARES TR | RUS 1000 ETF | 464287622 | 3,754 | 26,515 | SH | SOLE | 13 | 26,515 | 0 | 0 |
| ISHARES TR | RUS 2000 VAL ETF | 464287630 | 3,378 | 41,177 | SH | SOLE | 14 | 41,177 | 0 | 0 |
| ISHARES TR | RUS 2000 VAL ETF | 464287630 | 28,107 | 342,659 | SH | SOLE | 13 | 342,659 | 0 | 0 |
| ISHARES TR | RUS 2000 GRW ETF | 464287648 | 40,551 | 256,730 | SH | SOLE | 13 | 256,730 | 0 | 0 |
| ISHARES TR | RUSSELL 2000 ETF | 464287655 | 2,775 | 24,236 | SH | SOLE | 13 | 24,236 | 0 | 0 |
| ISHARES TR | RUSSELL 2000 ETF | 464287655 | 5,936 | 51,859 | SH | SOLE | 14 | 51,859 | 0 | 0 |
| ISHARES TR | RUSSELL 3000 ETF | 464287689 | 1,297 | 8,744 | SH | SOLE | 13 | 8,744 | 0 | 0 |
| ISHARES TR | CORE S&P SCP ETF | 464287804 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| ISHARES TR | CORE S&P SCP ETF | 464287804 | 330 | 5,882 | SH | SOLE | 13 | 5,882 | 0 | 0 |
| ISHARES TR | SP SMCP600VL ETF | 464287879 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| ISHARES TR | SP SMCP600VL ETF | 464287879 | 1,517 | 15,183 | SH | SOLE | 13 | 15,183 | 0 | 0 |
| ISHARES TR | SHRT NAT MUN ETF | 464288158 | 167,491 | 1,575,478 | SH | SOLE | 13 | 1,575,478 | 0 | 0 |
| ISHARES TR | MSCI ACWI ETF | 464288257 | 1,426 | 22,806 | SH | SOLE | 13 | 22,806 | 0 | 0 |
| ISHARES TR | MSCI ACWI ETF | 464288257 | 5,771 | 92,232 | SH | SOLE | 14 | 92,232 | 0 | 0 |
| ISHARES TR | JPMORGAN USD EMG | 464288281 | 2,522 | 26,088 | SH | SOLE | 14 | 26,088 | 0 | 0 |
| ISHARES TR | JPMORGAN USD EMG | 464288281 | 149,280 | 1,543,165 | SH | SOLE | 13 | 1,543,165 | 0 | 0 |
| ISHARES TR | NATIONAL MUN ETF | 464288414 | 418,201 | 3,700,525 | SH | SOLE | 13 | 3,700,525 | 0 | 0 |
| ISHARES TR | IBOXX HI YD ETF | 464288513 | 1 | 19 | SH | SOLE | 13 | 19 | 0 | 0 |
| ISHARES TR | IBOXX HI YD ETF | 464288513 | 44,834 | 581,733 | SH | SOLE | 14 | 581,733 | 0 | 0 |
| ISHARES TR | MSCI KLD400 SOC | 464288570 | 4,721 | 48,428 | SH | SOLE | 13 | 48,428 | 0 | 0 |
| ISHARES TR | MBS ETF | 464288588 | 373 | 3,442 | SH | SOLE | 13 | 3,442 | 0 | 0 |
| ISHARES TR | MBS ETF | 464288588 | 40,464 | 366,390 | SH | SOLE | 14 | 366,390 | 0 | 0 |
| ISHARES TR | SHORT TREAS BD | 464288679 | 659 | 5,939 | SH | SOLE | 13 | 5,939 | 0 | 0 |
| ISHARES TR | U.S. MED DVC ETF | 464288810 | 338 | 1,500 | SH | SOLE | 13 | 1,500 | 0 | 0 |
| ISHARES TR | MSCI INDIA ETF | 46429B598 | 1,075 | 44,586 | SH | SOLE | 14 | 44,586 | 0 | 0 |

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|---------------------------------|---------------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| ISHARES TR | FLTG RATE NT ETF | 46429B655 | 241 | 4,942 | SH | SOLE | 13 | 4,942 | 0 | 0 |
| ISHARES TR | CORE HIGH DV ETF | 46429B663 | 711 | 9,941 | SH | SOLE | 13 | 9,941 | 0 | 0 |
| ISHARES TR | MIN VOL EAFE ETF | 46429B689 | 24,004 | 386,616 | SH | SOLE | 13 | 386,616 | 0 | 0 |
| ISHARES TR | MSCI MIN VOL ETF | 46429B697 | 133,742 | 2,475,100 | SH | SOLE | 13 | 2,475,100 | 0 | 0 |
| ISHARES U S ETF TR | SHT MAT BD ETF | 46431W507 | 17,769 | 365,934 | SH | SOLE | 13 | 365,934 | 0 | 0 |
| ISHARES TR | CORE MSCI TOTAL | 46432F834 | 2 | 33 | SH | SOLE | 13 | 33 | 0 | 0 |
| ISHARES TR | CORE MSCI TOTAL | 46432F834 | 837 | 17,800 | SH | SOLE | 14 | 17,800 | 0 | 0 |
| ISHARES TR | CORE MSCI EAFE | 46432F842 | 125,489 | 2,514,777 | SH | SOLE | 13 | 2,514,777 | 0 | 0 |
| ISIS PHARMACEUTICALS INC DEL | NOTE 1.000%11/1 | 464337AJ3 | 288 | 285,000 | SH | SOLE | 14 | 285,000 | 0 | 0 |
| ISHARES INC | CORE MSCI EMKT | 46434G103 | 4 | 105 | SH | SOLE | 14 | 105 | 0 | 0 |
| ISHARES INC | CORE MSCI EMKT | 46434G103 | 27,360 | 675,128 | SH | SOLE | 13 | 675,128 | 0 | 0 |
| ISHARES TR | CORE DIV GRWTH | 46434V621 | 1,033 | 31,702 | SH | SOLE | 13 | 31,702 | 0 | 0 |
| ISHARES TR | ESG MSCI USA ETF | 46435G425 | 1,152 | 20,054 | SH | SOLE | 13 | 20,054 | 0 | 0 |
| ISHARES TR | ESG MSCI EAFE | 46435G516 | 3,835 | 72,191 | SH | SOLE | 13 | 72,191 | 0 | 0 |
| ISHARES TR | ESG US AGR BD | 46435U549 | 513 | 9,236 | SH | SOLE | 13 | 9,236 | 0 | 0 |
| ISHARES TR | ESG MSCI USA SML | 46435U663 | 323 | 16,173 | SH | SOLE | 13 | 16,173 | 0 | 0 |
| ITAU UNIBANCO HLDG S A | SPON ADR REP PFD | 465562106 | 50 | 11,222 | SH | DFND | 17 | 11,222 | 0 | 0 |
| ITAU UNIBANCO HLDG S A | SPON ADR REP PFD | 465562106 | 262 | 55,415 | SH | SOLE | 13 | 55,415 | 0 | 0 |
| ITAU UNIBANCO HLDG S A | SPON ADR REP PFD | 465562106 | 8,472 | 1,886,954 | SH | SOLE | 14 | 1,886,954 | 0 | 0 |
| ITRON INC | COM | 465741106 | 308 | 5,510 | SH | DFND | 5 | 5,510 | 0 | 0 |
| ITRON INC | COM | 465741106 | 386 | 6,919 | SH | DFND | 13 | 6,919 | 0 | 0 |
| ITRON INC | COM | 465741106 | 322 | 5,451 | SH | SOLE | 13 | 5,451 | 0 | 0 |
| ITRON INC | COM | 465741106 | 14,497 | 259,667 | SH | SOLE | 14 | 259,667 | 0 | 0 |
| IVERIC BIO INC | COM | 46583P102 | 41 | 11,947 | SH | SOLE | 14 | 11,947 | 0 | 0 |
| JBG SMITH PPTYS | COM | 46590V100 | 2,366 | 74,323 | SH | DFND | 2 | 74,323 | 0 | 0 |
| JBG SMITH PPTYS | COM | 46590V100 | 148 | 4,742 | SH | SOLE | 13 | 4,742 | 0 | 0 |
| JBG SMITH PPTYS | COM | 46590V100 | 3,361 | 105,606 | SH | SOLE | 14 | 105,606 | 0 | 0 |
| JOYY INC | ADS REPSTG COM A | 46591M109 | 8 | 161 | SH | SOLE | 13 | 161 | 0 | 0 |
| JOYY INC | ADS REPSTG COM A | 46591M109 | 975 | 18,315 | SH | SOLE | 14 | 18,315 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 181 | 1,493 | SH | DFND | 13 | 1,493 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 86 | 709 | SH | SOLE | 14 | 709 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 588 | 4,563 | SH | SOLE | 13 | 4,563 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 5,617 | 62,392 | SH | DFND | 13 | 62,392 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 21,505 | 237,528 | SH | SOLE | 13 | 237,528 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 50,908 | 565,457 | SH | SOLE | 14 | 565,457 | 0 | 0 |
| JABIL INC | COM | 466313103 | 1,468 | 59,738 | SH | DFND | 13 | 59,738 | 0 | 0 |
| JABIL INC | COM | 466313103 | 110 | 4,509 | SH | SOLE | 13 | 4,509 | 0 | 0 |
| JABIL INC | COM | 466313103 | 4,852 | 197,389 | SH | SOLE | 14 | 197,389 | 0 | 0 |
| JACOBS ENGR GROUP INC | COM | 469814107 | 278 | 3,511 | SH | SOLE | 13 | 3,511 | 0 | 0 |
| JACOBS ENGR GROUP INC | COM | 469814107 | 8,211 | 103,579 | SH | SOLE | 14 | 103,579 | 0 | 0 |

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|-----------------------------|------------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| JD COM INC | SPON ADR CL A | 47215P106 | 353 | 8,712 | SH | DFND | 13 | 8,712 | 0 | 0 |
| JD COM INC | SPON ADR CL A | 47215P106 | 53,813 | 1,328,715 | SH | SOLE | 14 | 1,328,715 | 0 | 0 |
| JEFFERIES FINL GROUP INC | COM | 47233W109 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| JEFFERIES FINL GROUP INC | COM | 47233W109 | 346 | 25,952 | SH | SOLE | 13 | 25,952 | 0 | 0 |
| JETBLUE AWYS CORP | COM | 477143101 | 21 | 2,340 | SH | SOLE | 13 | 2,340 | 0 | 0 |
| JETBLUE AWYS CORP | COM | 477143101 | 603 | 67,427 | SH | SOLE | 14 | 67,427 | 0 | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 36 | 486 | SH | SOLE | 13 | 486 | 0 | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 1,420 | 19,119 | SH | SOLE | 14 | 19,119 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 10,860 | 82,815 | SH | DFND | 13 | 82,815 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 28,261 | 215,449 | SH | SOLE | 13 | 215,449 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 51,937 | 396,072 | SH | SOLE | 14 | 396,072 | 0 | 0 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 64 | 1,023 | SH | DFND | 13 | 1,023 | 0 | 0 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 4 | 302 | SH | SOLE | 13 | 302 | 0 | 0 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 950 | 15,145 | SH | SOLE | 14 | 15,145 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 14 | 139 | SH | DFND | 13 | 139 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 307 | 3,029 | SH | SOLE | 13 | 3,029 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 3,608 | 35,731 | SH | SOLE | 14 | 35,731 | 0 | 0 |
| JOUNCE THERAPEUTICS INC | COM | 481116101 | 507 | 106,832 | SH | SOLE | 14 | 106,832 | 0 | 0 |
| J2 GLOBAL INC | COM | 48123V102 | 549 | 7,053 | SH | SOLE | 13 | 7,053 | 0 | 0 |
| J2 GLOBAL INC | COM | 48123V102 | 37,544 | 501,585 | SH | SOLE | 14 | 501,585 | 0 | 0 |
| JUMEI INTL HLDG LTD | SPONSRED ADS NEW | 48138L206 | 332 | 17,980 | SH | SOLE | 14 | 17,980 | 0 | 0 |
| JUMIA TECHNOLOGIES AG | SPONSORED ADS | 48138M105 | 126 | 42,999 | SH | SOLE | 14 | 42,999 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 68 | 5,215 | SH | SOLE | 13 | 5,215 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 3,110 | 162,500 | SH | SOLE | 14 | 162,500 | 0 | 0 |
| KAR AUCTION SVCS INC | COM | 48238T109 | 126 | 10,328 | SH | SOLE | 13 | 10,328 | 0 | 0 |
| KAR AUCTION SVCS INC | COM | 48238T109 | 2,178 | 181,482 | SH | SOLE | 14 | 181,482 | 0 | 0 |
| KB FINL GROUP INC | SPONSORED ADR | 48241A105 | 3,167 | 116,479 | SH | SOLE | 14 | 116,479 | 0 | 0 |
| KBR INC | COM | 48242W106 | 154 | 7,466 | SH | SOLE | 13 | 7,466 | 0 | 0 |
| KBR INC | COM | 48242W106 | 1,279 | 61,827 | SH | SOLE | 14 | 61,827 | 0 | 0 |
| KLA CORPORATION | COM NEW | 482480100 | 387 | 2,689 | SH | DFND | 13 | 2,689 | 0 | 0 |
| KLA CORPORATION | COM NEW | 482480100 | 219 | 1,452 | SH | SOLE | 13 | 1,452 | 0 | 0 |
| KLA CORPORATION | COM NEW | 482480100 | 7,688 | 53,484 | SH | SOLE | 14 | 53,484 | 0 | 0 |
| KKR REAL ESTATE FIN TR INC | COM | 48251K100 | 15 | 972 | SH | SOLE | 14 | 972 | 0 | 0 |
| KKR REAL ESTATE FIN TR INC | COM | 48251K100 | 192 | 12,502 | SH | SOLE | 13 | 12,502 | 0 | 0 |
| KKR & CO INC | CL A | 48251W104 | 30 | 1,239 | SH | SOLE | 13 | 1,239 | 0 | 0 |
| KKR & CO INC | CL A | 48251W104 | 8,355 | 355,998 | SH | SOLE | 14 | 355,998 | 0 | 0 |
| KT CORP | SPONSORED ADR | 48268K101 | 9,659 | 1,241,499 | SH | SOLE | 14 | 1,241,499 | 0 | 0 |
| K12 INC | COM | 48273U102 | 214 | 11,322 | SH | DFND | 13 | 11,322 | 0 | 0 |
| K12 INC | COM | 48273U102 | 98 | 6,520 | SH | SOLE | 13 | 6,520 | 0 | 0 |
| K12 INC | COM | 48273U102 | 1,403 | 74,415 | SH | SOLE | 14 | 74,415 | 0 | 0 |
| KADANT INC | COM | 48282T104 | 1,350 | 18,089 | SH | SOLE | 14 | 18,089 | 0 | 0 |
| KAISER ALUMINUM CORP | COM PAR \$0.01 | 483007704 | 169 | 2,443 | SH | DFND | 13 | 2,443 | 0 | 0 |
| KAISER ALUMINUM CORP | COM PAR \$0.01 | 483007704 | 3,640 | 52,545 | SH | SOLE | 14 | 52,545 | 0 | 0 |
| KAMAN CORP | COM | 483548103 | 135 | 3,503 | SH | DFND | 13 | 3,503 | 0 | 0 |
| KAMAN CORP | COM | 483548103 | 100 | 2,375 | SH | SOLE | 13 | 2,375 | 0 | 0 |
| KAMAN CORP | COM | 483548103 | 579 | 15,044 | SH | SOLE | 14 | 15,044 | 0 | 0 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 118 | 924 | SH | SOLE | 13 | 924 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 6,064 | 47,681 | SH | SOLE | 14 | 47,681 | 0 | 0 |
| KARUNA THERAPEUTICS INC | COM | 48576A100 | 501 | 6,959 | SH | DFND | 5 | 6,959 | 0 | 0 |
| KARUNA THERAPEUTICS INC | COM | 48576A100 | 275 | 3,819 | SH | SOLE | 14 | 3,819 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 27 | 1,390 | SH | DFND | 13 | 1,390 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 500 | 26,037 | SH | DFND | 5 | 26,037 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 1 | 173 | SH | SOLE | 13 | 173 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 556 | 28,946 | SH | SOLE | 14 | 28,946 | 0 | 0 |
| KB HOME | COM | 48666K109 | 90 | 4,990 | SH | DFND | 13 | 4,990 | 0 | 0 |
| KB HOME | COM | 48666K109 | 18 | 1,019 | SH | SOLE | 13 | 1,019 | 0 | 0 |
| KB HOME | COM | 48666K109 | 3,442 | 190,159 | SH | SOLE | 14 | 190,159 | 0 | 0 |
| KEARNY FINL CORP MD | COM | 48716P108 | 92 | 10,721 | SH | DFND | 13 | 10,721 | 0 | 0 |
| KEARNY FINL CORP MD | COM | 48716P108 | 1 | 404 | SH | SOLE | 13 | 404 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 1,809 | 30,162 | SH | DFND | 13 | 30,162 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 7,499 | 125,009 | SH | DFND | 3 | 125,009 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 104 | 1,818 | SH | SOLE | 13 | 1,818 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 2,745 | 45,751 | SH | SOLE | 14 | 45,751 | 0 | 0 |
| KELLY SVCS INC | CL A | 488152208 | 28 | 4,391 | SH | SOLE | 13 | 4,391 | 0 | 0 |
| KELLY SVCS INC | CL A | 488152208 | 395 | 31,114 | SH | SOLE | 14 | 31,114 | 0 | 0 |
| KEMPER CORP DEL | COM | 488401100 | 192 | 2,581 | SH | DFND | 13 | 2,581 | 0 | 0 |
| KEMPER CORP DEL | COM | 488401100 | 224 | 2,694 | SH | SOLE | 13 | 2,694 | 0 | 0 |
| KEMPER CORP DEL | COM | 488401100 | 2,431 | 32,682 | SH | SOLE | 14 | 32,682 | 0 | 0 |
| KENNAMETAL INC | COM | 489170100 | 0 | 3 | SH | SOLE | 13 | 3 | 0 | 0 |
| KENNAMETAL INC | COM | 489170100 | 216 | 11,580 | SH | SOLE | 14 | 11,580 | 0 | 0 |
| KENNEDY-WILSON HLDGS INC | COM | 489398107 | 47 | 2,998 | SH | SOLE | 13 | 2,998 | 0 | 0 |
| KENNEDY-WILSON HLDGS INC | COM | 489398107 | 175 | 13,044 | SH | SOLE | 14 | 13,044 | 0 | 0 |
| KEURIG DR PEPPER INC | COM | 49271V100 | 659 | 27,158 | SH | DFND | 13 | 27,158 | 0 | 0 |
| KEURIG DR PEPPER INC | COM | 49271V100 | 2,533 | 105,852 | SH | SOLE | 13 | 105,852 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 169 | 245 | SH | SOLE | 14 | 245 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 3,552 | 5,290 | SH | SOLE | 13 | 5,290 | 0 | 0 |
| MICHAELS COS INC | COM | 59408Q106 | 20 | 12,438 | SH | SOLE | 14 | 12,438 | 0 | 0 |
| MICRO FOCUS INTL PLC | SPON ADR NEW | 594837403 | 334 | 115,471 | SH | SOLE | 13 | 115,471 | 0 | 0 |
| MICRO FOCUS INTL PLC | SPON ADR NEW | 594837403 | 828 | 163,324 | SH | SOLE | 14 | 163,324 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 439 | 2,786 | SH | DFND | 10 | 2,786 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 7,440 | 47,178 | SH | DFND | 3 | 47,178 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 50,414 | 319,660 | SH | DFND | 13 | 319,660 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 118,982 | 754,446 | SH | SOLE | 13 | 754,446 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 628,017 | 3,982,100 | SH | SOLE | 14 | 3,982,100 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 2,378 | 36,089 | SH | SOLE | 13 | 36,089 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 22,914 | 337,967 | SH | SOLE | 14 | 337,967 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC | NOTE 1.625% 2/1 | 595017AD6 | 261 | 180,000 | SH | SOLE | 14 | 180,000 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC | NOTE 1.625% 2/1 | 595017AF1 | 2,722 | 2,646,000 | SH | SOLE | 14 | 2,646,000 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1,335 | 31,751 | SH | DFND | 13 | 31,751 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 110 | 2,669 | SH | SOLE | 13 | 2,669 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 12,435 | 295,642 | SH | SOLE | 14 | 295,642 | 0 | 0 |
| MICRON TECHNOLOGY INC | NOTE 3.125% 5/0 | 595112AX1 | 194 | 46,000 | SH | SOLE | 14 | 46,000 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| MID AMER APT CMNTYS INC | COM | 59522J103 | 315 | 3,053 | SH | DFND | 13 | 3,053 | 0 | 0 |
| MID AMER APT CMNTYS INC | COM | 59522J103 | 1,066 | 10,350 | SH | DFND | 2 | 10,350 | 0 | 0 |
| MID AMER APT CMNTYS INC | COM | 59522J103 | 294 | 2,745 | SH | SOLE | 13 | 2,745 | 0 | 0 |
| MID AMER APT CMNTYS INC | COM | 59522J103 | 8,779 | 85,208 | SH | SOLE | 14 | 85,208 | 0 | 0 |
| MIDDLEBY CORP | COM | 596278101 | 574 | 9,638 | SH | SOLE | 13 | 9,638 | 0 | 0 |
| MIDDLEBY CORP | COM | 596278101 | 980 | 17,223 | SH | SOLE | 14 | 17,223 | 0 | 0 |
| MIDLAND STS BANCORP INC ILL | COM | 597742105 | 6 | 606 | SH | SOLE | 13 | 606 | 0 | 0 |
| MIDLAND STS BANCORP INC ILL | COM | 597742105 | 286 | 16,378 | SH | SOLE | 14 | 16,378 | 0 | 0 |
| MILLER HERMAN INC | COM | 600544100 | 905 | 40,782 | SH | DFND | 13 | 40,782 | 0 | 0 |
| MILLER HERMAN INC | COM | 600544100 | 403 | 18,167 | SH | SOLE | 14 | 18,167 | 0 | 0 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 1,206 | 33,248 | SH | SOLE | 14 | 33,248 | 0 | 0 |
| MIRATI THERAPEUTICS INC | COM | 60468T105 | 780 | 10,141 | SH | SOLE | 14 | 10,141 | 0 | 0 |
| mitsubishi UFJ FINL GROUP IN | SPONSORED ADS | 606822104 | 43 | 11,676 | SH | DFND | 17 | 11,676 | 0 | 0 |
| mitsubishi UFJ FINL GROUP IN | SPONSORED ADS | 606822104 | 246 | 67,272 | SH | SOLE | 13 | 67,272 | 0 | 0 |
| mitsubishi UFJ FINL GROUP IN | SPONSORED ADS | 606822104 | 5,552 | 1,517,000 | SH | SOLE | 14 | 1,517,000 | 0 | 0 |
| MIZUHO FINL GROUP INC | SPONSORED ADR | 60687Y109 | 84 | 36,198 | SH | SOLE | 13 | 36,198 | 0 | 0 |
| MIX TELEMATICS LTD | SPONSORED ADR | 60688N102 | 122 | 14,155 | SH | SOLE | 14 | 14,155 | 0 | 0 |
| MOBILE TELESYSTEMS PJSC | SPONSORED ADR | 607409109 | 106 | 13,928 | SH | DFND | 17 | 13,928 | 0 | 0 |
| MOBILE TELESYSTEMS PJSC | SPONSORED ADR | 607409109 | 13 | 1,818 | SH | SOLE | 13 | 1,818 | 0 | 0 |
| MOBILE TELESYSTEMS PJSC | SPONSORED ADR | 607409109 | 7,299 | 960,446 | SH | SOLE | 14 | 960,446 | 0 | 0 |
| MODEL N INC | COM | 607525102 | 320 | 14,403 | SH | DFND | 5 | 14,403 | 0 | 0 |
| MODEL N INC | COM | 607525102 | 325 | 14,648 | SH | SOLE | 14 | 14,648 | 0 | 0 |
| MOELIS & CO | CL A | 60786M105 | 3 | 112 | SH | SOLE | 13 | 112 | 0 | 0 |
| MOELIS & CO | CL A | 60786M105 | 1,698 | 60,440 | SH | SOLE | 14 | 60,440 | 0 | 0 |
| MOHAWK INDS INC | COM | 608190104 | 573 | 7,520 | SH | DFND | 13 | 7,520 | 0 | 0 |
| MOHAWK INDS INC | COM | 608190104 | 103 | 1,348 | SH | SOLE | 13 | 1,348 | 0 | 0 |
| MOHAWK INDS INC | COM | 608190104 | 593 | 7,777 | SH | SOLE | 14 | 7,777 | 0 | 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 148 | 1,042 | SH | SOLE | 13 | 1,042 | 0 | 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 5,767 | 41,277 | SH | SOLE | 14 | 41,277 | 0 | 0 |
| MOLSON COORS BEVERAGE CO | CL B | 60871R209 | 1,110 | 27,749 | SH | SOLE | 13 | 27,749 | 0 | 0 |
| MOLSON COORS BEVERAGE CO | CL B | 60871R209 | 5,617 | 144,000 | SH | SOLE | 14 | 144,000 | 0 | 0 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 585 | 21,514 | SH | DFND | 5 | 21,514 | 0 | 0 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 673 | 24,731 | SH | SOLE | 14 | 24,731 | 0 | 0 |
| MOMO INC | ADR | 60879B107 | 74 | 3,428 | SH | DFND | 17 | 3,428 | 0 | 0 |
| MOMO INC | ADR | 60879B107 | 287 | 13,519 | SH | SOLE | 13 | 13,519 | 0 | 0 |
| MOMO INC | ADR | 60879B107 | 3,089 | 142,405 | SH | SOLE | 14 | 142,405 | 0 | 0 |
| MONDELEZ INTL INC | CL A | 609207105 | 4,851 | 95,889 | SH | SOLE | 13 | 95,889 | 0 | 0 |
| MONDELEZ INTL INC | CL A | 609207105 | 17,023 | 339,922 | SH | SOLE | 14 | 339,922 | 0 | 0 |
| MONMOUTH REAL ESTATE INVT CO | CL A | 609720107 | 1,707 | 141,619 | SH | SOLE | 14 | 141,619 | 0 | 0 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 1,045 | 6,153 | SH | SOLE | 13 | 6,153 | 0 | 0 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 7,067 | 42,204 | SH | SOLE | 14 | 42,204 | 0 | 0 |
| MONRO INC | COM | 610236101 | 46 | 932 | SH | SOLE | 13 | 932 | 0 | 0 |
| MONRO INC | COM | 610236101 | 8,567 | 195,545 | SH | SOLE | 14 | 195,545 | 0 | 0 |

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|---------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| MONSTER BEVERAGE CORP NEW | COM | 61174X109 | 3,670 | 65,237 | SH | DFND | 13 | 65,237 | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM | 61174X109 | 250 | 4,389 | SH | SOLE | 13 | 4,389 | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM | 61174X109 | 5,970 | 106,113 | SH | SOLE | 14 | 106,113 | 0 | 0 |
| MOODYS CORP | COM | 615369105 | 4,249 | 20,082 | SH | SOLE | 13 | 20,082 | 0 | 0 |
| MOODYS CORP | COM | 615369105 | 25,902 | 122,467 | SH | SOLE | 14 | 122,467 | 0 | 0 |
| MORGAN STANLEY | COM NEW | 617446448 | 3,296 | 96,946 | SH | DFND | 13 | 96,946 | 0 | 0 |
| MORGAN STANLEY | COM NEW | 617446448 | 2,323 | 66,188 | SH | SOLE | 13 | 66,188 | 0 | 0 |
| MORGAN STANLEY | COM NEW | 617446448 | 18,589 | 546,730 | SH | SOLE | 14 | 546,730 | 0 | 0 |
| MORNINGSTAR INC | COM | 617700109 | 2,061 | 17,730 | SH | SOLE | 14 | 17,730 | 0 | 0 |
| MORNINGSTAR INC | COM | 617700109 | 2,529 | 21,816 | SH | SOLE | 13 | 21,816 | 0 | 0 |
| MORPHOSYS AG | SPONSORED ADS | 617760202 | 116 | 4,706 | SH | SOLE | 13 | 4,706 | 0 | 0 |
| MORPHOSYS AG | SPONSORED ADS | 617760202 | 1,209 | 49,200 | SH | SOLE | 14 | 49,200 | 0 | 0 |
| MOSAIC CO NEW | COM | 61945C103 | 432 | 39,882 | SH | SOLE | 14 | 39,882 | 0 | 0 |
| MOTORCAR PTS AMER INC | COM | 620071100 | 210 | 16,690 | SH | SOLE | 14 | 16,690 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 1,675 | 12,599 | SH | DFND | 13 | 12,599 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 6,857 | 51,585 | SH | DFND | 3 | 51,585 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 8,914 | 67,070 | SH | SOLE | 13 | 67,070 | 0 | 0 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 16 | 919 | SH | SOLE | 13 | 919 | 0 | 0 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 4,261 | 160,567 | SH | SOLE | 14 | 160,567 | 0 | 0 |
| OMNICELL INC | COM | 68213N109 | 460 | 7,035 | SH | SOLE | 13 | 7,035 | 0 | 0 |
| OMNICELL INC | COM | 68213N109 | 1,242 | 18,940 | SH | SOLE | 14 | 18,940 | 0 | 0 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 756 | 66,565 | SH | SOLE | 13 | 66,565 | 0 | 0 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 6,180 | 496,749 | SH | SOLE | 14 | 496,749 | 0 | 0 |
| ON SEMICONDUCTOR CORP | NOTE 1.000%12/0 | 682189AK1 | 224 | 225,000 | SH | SOLE | 14 | 225,000 | 0 | 0 |
| ON SEMICONDUCTOR CORP | NOTE 1.625%10/1 | 682189AP0 | 166 | 167,000 | SH | SOLE | 14 | 167,000 | 0 | 0 |
| ONE GAS INC | COM | 68235P108 | 3 | 33 | SH | SOLE | 13 | 33 | 0 | 0 |
| ONE GAS INC | COM | 68235P108 | 4,808 | 57,498 | SH | SOLE | 14 | 57,498 | 0 | 0 |
| FLWS/I-800 FLOWERS | CL A | 68243Q106 | 5,554 | 419,788 | SH | SOLE | 14 | 419,788 | 0 | 0 |
| ONEOK INC NEW | COM | 682680103 | 533 | 24,708 | SH | SOLE | 13 | 24,708 | 0 | 0 |
| ONEOK INC NEW | COM | 682680103 | 2,794 | 128,127 | SH | SOLE | 14 | 128,127 | 0 | 0 |
| ONEMAIN HLDGS INC | COM | 68268W103 | 284 | 14,840 | SH | DFND | 13 | 14,840 | 0 | 0 |
| ONEMAIN HLDGS INC | COM | 68268W103 | 26 | 1,891 | SH | SOLE | 13 | 1,891 | 0 | 0 |
| ONEMAIN HLDGS INC | COM | 68268W103 | 472 | 24,684 | SH | SOLE | 14 | 24,684 | 0 | 0 |
| ILIFE HEALTHCARE INC | COM | 68269G107 | 857 | 47,201 | SH | SOLE | 14 | 47,201 | 0 | 0 |
| ONEWATER MARINE INC | CL A COM | 68280L101 | 175 | 22,908 | SH | SOLE | 14 | 22,908 | 0 | 0 |
| ONTO INNOVATION INC | COM | 683344105 | 113 | 3,824 | SH | SOLE | 13 | 3,824 | 0 | 0 |
| ONTO INNOVATION INC | COM | 683344105 | 715 | 24,115 | SH | SOLE | 14 | 24,115 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 14,885 | 307,983 | SH | DFND | 13 | 307,983 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 5,528 | 113,769 | SH | SOLE | 13 | 113,769 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 56,070 | 1,160,156 | SH | SOLE | 14 | 1,160,156 | 0 | 0 |
| OPUS BK IRVINE CALIF | COM | 684000102 | 77 | 4,429 | SH | DFND | 13 | 4,429 | 0 | 0 |
| OPUS BK IRVINE CALIF | COM | 684000102 | 8 | 858 | SH | SOLE | 13 | 858 | 0 | 0 |
| OPUS BK IRVINE CALIF | COM | 684000102 | 6,564 | 378,752 | SH | SOLE | 14 | 378,752 | 0 | 0 |
| OPTION CARE HEALTH INC | COM NEW | 68404L201 | 2,599 | 274,423 | SH | SOLE | 14 | 274,423 | 0 | 0 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 299 | 28,163 | SH | SOLE | 13 | 28,163 | 0 | 0 |
| ORCHARD THERAPEUTICS | ADS | 68570P101 | 299 | 39,714 | SH | SOLE | 14 | 39,714 | 0 | 0 |

| PLC | | | | | | | | | | |
|---------------------------|---------------|-----------|--------|---------|----|------|----|---------|---|---|
| ORIGIN BANCORP INC | COM | 68621T102 | 725 | 35,820 | SH | SOLE | 14 | 35,820 | 0 | 0 |
| ORION ENERGY SYSTEMS INC | COM | 686275108 | 113 | 30,413 | SH | SOLE | 14 | 30,413 | 0 | 0 |
| ORIX CORP | SPONSORED ADR | 686330101 | 92 | 1,556 | SH | DFND | 17 | 1,556 | 0 | 0 |
| ORIX CORP | SPONSORED ADR | 686330101 | 228 | 3,850 | SH | SOLE | 13 | 3,850 | 0 | 0 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 179 | 2,571 | SH | SOLE | 13 | 2,571 | 0 | 0 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 286 | 4,225 | SH | SOLE | 14 | 4,225 | 0 | 0 |
| ORTHOPEDIATRICS CORP | COM | 68752L100 | 666 | 16,794 | SH | SOLE | 14 | 16,794 | 0 | 0 |
| ORTHOFIX MED INC | COM | 68752M108 | 1 | 374 | SH | SOLE | 13 | 374 | 0 | 0 |
| ORTHOFIX MED INC | COM | 68752M108 | 1,103 | 39,384 | SH | SOLE | 14 | 39,384 | 0 | 0 |
| OSHKOSH CORP | COM | 688239201 | 1,074 | 16,765 | SH | SOLE | 13 | 16,765 | 0 | 0 |
| OSHKOSH CORP | COM | 688239201 | 13,949 | 216,831 | SH | SOLE | 14 | 216,831 | 0 | 0 |
| OTTER TAIL CORP | COM | 689648103 | 251 | 5,643 | SH | DFND | 13 | 5,643 | 0 | 0 |
| OTTER TAIL CORP | COM | 689648103 | 207 | 4,512 | SH | SOLE | 13 | 4,512 | 0 | 0 |
| OTTER TAIL CORP | COM | 689648103 | 311 | 7,000 | SH | SOLE | 14 | 7,000 | 0 | 0 |
| OUTFRONT MEDIA INC | COM | 69007J106 | 42 | 2,335 | SH | SOLE | 13 | 2,335 | 0 | 0 |
| OUTFRONT MEDIA INC | COM | 69007J106 | 478 | 35,442 | SH | SOLE | 14 | 35,442 | 0 | 0 |
| OVINTIV INC | COM | 69047Q102 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| OVINTIV INC | COM | 69047Q102 | 31 | 11,472 | SH | SOLE | 13 | 11,472 | 0 | 0 |
| OWENS CORNING NEW | COM | 690742101 | 18 | 457 | SH | SOLE | 13 | 457 | 0 | 0 |
| OWENS CORNING NEW | COM | 690742101 | 375 | 9,673 | SH | SOLE | 14 | 9,673 | 0 | 0 |
| OXFORD INDS INC | COM | 691497309 | 190 | 5,253 | SH | DFND | 7 | 5,253 | 0 | 0 |
| OXFORD INDS INC | COM | 691497309 | 130 | 3,593 | SH | SOLE | 14 | 3,593 | 0 | 0 |
| OXFORD INDS INC | COM | 691497309 | 150 | 6,624 | SH | SOLE | 13 | 6,624 | 0 | 0 |
| PBF ENERGY INC | CL A | 69318G106 | 81 | 11,400 | SH | SOLE | 14 | 11,400 | 0 | 0 |
| PBF ENERGY INC | CL A | 69318G106 | 59 | 12,179 | SH | SOLE | 13 | 12,179 | 0 | 0 |
| PC CONNECTION INC | COM | 69318J100 | 55 | 1,331 | SH | DFND | 13 | 1,331 | 0 | 0 |
| PC CONNECTION INC | COM | 69318J100 | 1,107 | 26,858 | SH | SOLE | 14 | 26,858 | 0 | 0 |
| PDC ENERGY INC | COM | 69327R101 | 3 | 1,850 | SH | SOLE | 13 | 1,850 | 0 | 0 |
| PDC ENERGY INC | COM | 69327R101 | 370 | 59,538 | SH | SOLE | 14 | 59,538 | 0 | 0 |
| PICO HLDGS INC | COM NEW | 693366205 | 264 | 33,918 | SH | SOLE | 14 | 33,918 | 0 | 0 |
| PGT INNOVATIONS INC | COM | 69336V101 | 308 | 36,755 | SH | SOLE | 14 | 36,755 | 0 | 0 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 1,820 | 19,286 | SH | SOLE | 13 | 19,286 | 0 | 0 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 9,043 | 94,478 | SH | SOLE | 14 | 94,478 | 0 | 0 |
| PNM RES INC | COM | 69349H107 | 4 | 111 | SH | SOLE | 13 | 111 | 0 | 0 |
| PNM RES INC | COM | 69349H107 | 1,773 | 46,647 | SH | SOLE | 14 | 46,647 | 0 | 0 |
| PPG INDS INC | COM | 693506107 | 173 | 1,860 | SH | SOLE | 13 | 1,860 | 0 | 0 |
| PPG INDS INC | COM | 693506107 | 415 | 4,959 | SH | SOLE | 14 | 4,959 | 0 | 0 |
| PPL CORP | COM | 69351T106 | 136 | 6,577 | SH | SOLE | 13 | 6,577 | 0 | 0 |
| PPL CORP | COM | 69351T106 | 1,823 | 73,885 | SH | SOLE | 14 | 73,885 | 0 | 0 |
| PRA HEALTH SCIENCES INC | COM | 69354M108 | 58 | 661 | SH | SOLE | 13 | 661 | 0 | 0 |
| PRA HEALTH SCIENCES INC | COM | 69354M108 | 5,372 | 64,687 | SH | SOLE | 14 | 64,687 | 0 | 0 |
| PRA GROUP INC | COM | 69354N106 | 282 | 10,185 | SH | DFND | 13 | 10,185 | 0 | 0 |
| PRA GROUP INC | COM | 69354N106 | 738 | 26,622 | SH | SOLE | 14 | 26,622 | 0 | 0 |
| PPD INC | COM | 69355F102 | 31 | 12,464 | SH | SOLE | 13 | 12,464 | 0 | 0 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 313 | 2,306 | SH | DFND | 2 | 2,306 | 0 | 0 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 5 | 94 | SH | SOLE | 13 | 94 | 0 | 0 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 2,082 | 15,365 | SH | SOLE | 14 | 15,365 | 0 | 0 |
| PTC THERAPEUTICS INC | COM | 69366J200 | 2,904 | 65,087 | SH | SOLE | 14 | 65,087 | 0 | 0 |

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|--------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| PTC INC | COM | 69370C100 | 288 | 8,769 | SH | SOLE | 13 | 8,769 | 0 | 0 |
| PTC INC | COM | 69370C100 | 2,476 | 40,449 | SH | SOLE | 14 | 40,449 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 9,259 | 151,459 | SH | DFND | 13 | 151,459 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 251 | 3,926 | SH | SOLE | 13 | 3,926 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 3,557 | 58,192 | SH | SOLE | 14 | 58,192 | 0 | 0 |
| PACIFIC PREMIER BANCORP | COM | 69478X105 | 110 | 6,571 | SH | SOLE | 13 | 6,571 | 0 | 0 |
| PACIFIC PREMIER BANCORP | COM | 69478X105 | 685 | 36,376 | SH | SOLE | 14 | 36,376 | 0 | 0 |
| PACIRA BIOSCIENCES | COM | 695127100 | 445 | 13,286 | SH | DFND | 7 | 13,286 | 0 | 0 |
| PACIRA BIOSCIENCES | COM | 695127100 | 575 | 16,559 | SH | SOLE | 13 | 16,559 | 0 | 0 |
| PACIRA BIOSCIENCES | COM | 695127100 | 1,009 | 30,103 | SH | SOLE | 14 | 30,103 | 0 | 0 |
| PACIRA BIOSCIENCES | NOTE 2.375% 4/0 | 695127AD2 | 140 | 145,000 | SH | SOLE | 14 | 145,000 | 0 | 0 |
| PACKAGING CORP AMER | COM | 695156109 | 1,080 | 12,443 | SH | SOLE | 13 | 12,443 | 0 | 0 |
| PACKAGING CORP AMER | COM | 695156109 | 3,185 | 36,677 | SH | SOLE | 14 | 36,677 | 0 | 0 |
| PACWEST BANCORP DEL | COM | 695263103 | 191 | 11,069 | SH | SOLE | 13 | 11,069 | 0 | 0 |
| PACWEST BANCORP DEL | COM | 695263103 | 6,896 | 384,847 | SH | SOLE | 14 | 384,847 | 0 | 0 |
| PAGERDUTY INC | COM | 69553P100 | 1 | 47 | SH | SOLE | 13 | 47 | 0 | 0 |
| PAGERDUTY INC | COM | 69553P100 | 714 | 41,294 | SH | SOLE | 14 | 41,294 | 0 | 0 |
| PALATIN TECHNOLOGIES INC | COM PAR \$.01 | 696077403 | 42 | 98,366 | SH | SOLE | 14 | 98,366 | 0 | 0 |
| PALO ALTO NETWORKS INC | COM | 697435105 | 691 | 4,872 | SH | SOLE | 13 | 4,872 | 0 | 0 |
| PALO ALTO NETWORKS INC | COM | 697435105 | 4,144 | 25,272 | SH | SOLE | 14 | 25,272 | 0 | 0 |
| PALO ALTO NETWORKS INC | NOTE 0.750% 7/0 | 697435AD7 | 290 | 300,000 | SH | SOLE | 14 | 300,000 | 0 | 0 |
| PALOMAR HLDGS INC | COM | 69753M105 | 113 | 1,874 | SH | SOLE | 13 | 1,874 | 0 | 0 |
| PALOMAR HLDGS INC | COM | 69753M105 | 1,943 | 33,412 | SH | SOLE | 14 | 33,412 | 0 | 0 |
| PAPA JOHNS INTL INC | COM | 698813102 | 423 | 7,935 | SH | DFND | 5 | 7,935 | 0 | 0 |
| PAPA JOHNS INTL INC | COM | 698813102 | 29,761 | 557,643 | SH | SOLE | 14 | 557,643 | 0 | 0 |
| PAR PACIFIC HOLDINGS INC | COM NEW | 69888T207 | 6 | 1,463 | SH | SOLE | 13 | 1,463 | 0 | 0 |
| PAR PACIFIC HOLDINGS INC | COM NEW | 69888T207 | 65 | 9,100 | SH | SOLE | 14 | 9,100 | 0 | 0 |
| PARAMOUNT GROUP INC | COM | 69924R108 | 621 | 70,556 | SH | DFND | 13 | 70,556 | 0 | 0 |
| PARAMOUNT GROUP INC | COM | 69924R108 | 30 | 4,047 | SH | SOLE | 13 | 4,047 | 0 | 0 |
| PARAMOUNT GROUP INC | COM | 69924R108 | 287 | 32,601 | SH | SOLE | 14 | 32,601 | 0 | 0 |
| PARK HOTELS RESORTS INC | COM | 700517105 | 120 | 15,150 | SH | DFND | 2 | 15,150 | 0 | 0 |
| PARK HOTELS RESORTS INC | COM | 700517105 | 16 | 4,000 | SH | SOLE | 13 | 4,000 | 0 | 0 |
| PARK HOTELS RESORTS INC | COM | 700517105 | 2,712 | 342,800 | SH | SOLE | 14 | 342,800 | 0 | 0 |
| PARKER HANNIFIN CORP | COM | 701094104 | 105 | 796 | SH | SOLE | 13 | 796 | 0 | 0 |
| PARKER HANNIFIN CORP | COM | 701094104 | 13,476 | 103,878 | SH | SOLE | 14 | 103,878 | 0 | 0 |
| PARSLEY ENERGY INC | CL A | 701877102 | 39 | 8,070 | SH | SOLE | 13 | 8,070 | 0 | 0 |
| PARSLEY ENERGY INC | CL A | 701877102 | 1,304 | 227,546 | SH | SOLE | 14 | 227,546 | 0 | 0 |
| PARSONS CORPORATION | COM | 70202L102 | 330 | 10,336 | SH | DFND | 5 | 10,336 | 0 | 0 |
| PARSONS CORPORATION | COM | 70202L102 | 170 | 5,305 | SH | SOLE | 14 | 5,305 | 0 | 0 |
| PATRICK INDS INC | COM | 703343103 | 133 | 4,715 | SH | SOLE | 13 | 4,715 | 0 | 0 |
| PATRICK INDS INC | COM | 703343103 | 196 | 6,964 | SH | SOLE | 14 | 6,964 | 0 | 0 |
| PATRICK INDS INC | DBCV 1.000% 2/0 | 703343AB9 | 211 | 269,000 | SH | SOLE | 14 | 269,000 | 0 | 0 |
| PATTERSON COS INC | COM | 703395103 | 103 | 6,614 | SH | SOLE | 13 | 6,614 | 0 | 0 |
| PATTERSON COS INC | COM | 703395103 | 1,043 | 68,211 | SH | SOLE | 14 | 68,211 | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 37 | 15,874 | SH | SOLE | 14 | 15,874 | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 102 | 51,276 | SH | SOLE | 13 | 51,276 | 0 | 0 |
| PAYCHEX INC | COM | 704326107 | 2,311 | 37,415 | SH | SOLE | 13 | 37,415 | 0 | 0 |
| PAYCHEX INC | COM | 704326107 | 5,367 | 85,306 | SH | SOLE | 14 | 85,306 | 0 | 0 |
| PAYCOM SOFTWARE INC | COM | 70432V102 | 191 | 825 | SH | SOLE | 13 | 825 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| PAYCOM SOFTWARE INC | COM | 70432V102 | 6,238 | 30,880 | SH | SOLE | 14 | 30,880 | 0 | 0 |
| PAYLOCITY HLDG CORP | COM | 70438V106 | 488 | 5,527 | SH | DFND | 5 | 5,527 | 0 | 0 |
| PAYLOCITY HLDG CORP | COM | 70438V106 | 6,517 | 73,783 | SH | SOLE | 14 | 73,783 | 0 | 0 |
| PAYPAL HLDGS INC | COM | 70450Y103 | 3,578 | 37,372 | SH | DFND | 13 | 37,372 | 0 | 0 |
| PAYPAL HLDGS INC | COM | 70450Y103 | 3,520 | 36,451 | SH | SOLE | 13 | 36,451 | 0 | 0 |
| PAYPAL HLDGS INC | COM | 70450Y103 | 79,183 | 827,063 | SH | SOLE | 14 | 827,063 | 0 | 0 |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 266 | 14,796 | SH | SOLE | 14 | 14,796 | 0 | 0 |
| PEBBLEBROOK HOTEL TR | COM | 70509V100 | 3,694 | 339,213 | SH | SOLE | 14 | 339,213 | 0 | 0 |
| PEGASYSTEMS INC | COM | 705573103 | 585 | 8,216 | SH | DFND | 5 | 8,216 | 0 | 0 |
| PEGASYSTEMS INC | COM | 705573103 | 2,625 | 36,852 | SH | SOLE | 14 | 36,852 | 0 | 0 |
| PENN NATL GAMING INC | COM | 707569109 | 463 | 36,564 | SH | DFND | 7 | 36,564 | 0 | 0 |
| PENN NATL GAMING INC | COM | 707569109 | 689 | 54,087 | SH | SOLE | 13 | 54,087 | 0 | 0 |
| PENNANT GROUP INC | COM | 70805E109 | 431 | 30,441 | SH | SOLE | 14 | 30,441 | 0 | 0 |
| PENNEY J C CORP INC | COM | 708160106 | 24 | 66,261 | SH | DFND | 13 | 66,261 | 0 | 0 |
| PENNYMAC MTG INVT TR | COM | 70931T103 | 220 | 20,734 | SH | DFND | 13 | 20,734 | 0 | 0 |
| PENNYMAC MTG INVT TR | COM | 70931T103 | 0 | 0 | SH | SOLE | 13 | 0 | 0 | 0 |
| PENNYMAC MTG INVT TR | COM | 70931T103 | 137 | 12,943 | SH | SOLE | 14 | 12,943 | 0 | 0 |
| PENNYMAC FINL SVCS INC | COM | 70932M107 | 111 | 5,023 | SH | DFND | 13 | 5,023 | 0 | 0 |
| PENNYMAC FINL SVCS INC | COM | 70932M107 | 298 | 13,487 | SH | DFND | 5 | 13,487 | 0 | 0 |
| PENNYMAC FINL SVCS INC | COM | 70932M107 | 21 | 1,004 | SH | SOLE | 13 | 1,004 | 0 | 0 |
| PENSKE AUTOMOTIVE GRP INC | COM | 70959W103 | 30 | 1,061 | SH | SOLE | 13 | 1,061 | 0 | 0 |
| PENSKE AUTOMOTIVE GRP INC | COM | 70959W103 | 1,008 | 35,989 | SH | SOLE | 14 | 35,989 | 0 | 0 |
| PENUMBRA INC | COM | 70975L107 | 522 | 3,236 | SH | DFND | 13 | 3,236 | 0 | 0 |
| PENUMBRA INC | COM | 70975L107 | 424 | 2,628 | SH | SOLE | 14 | 2,628 | 0 | 0 |
| PEOPLES UTD FINL INC | COM | 712704105 | 742 | 67,153 | SH | DFND | 7 | 67,153 | 0 | 0 |
| PEOPLES UTD FINL INC | COM | 712704105 | 991 | 85,882 | SH | SOLE | 13 | 85,882 | 0 | 0 |
| PEOPLES UTD FINL INC | COM | 712704105 | 1,828 | 165,414 | SH | SOLE | 14 | 165,414 | 0 | 0 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 2,027 | 40,789 | SH | SOLE | 14 | 40,789 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 43 | 1,985 | SH | SOLE | 13 | 1,985 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 1,178 | 31,403 | SH | SOLE | 14 | 31,403 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 491 | 4,259 | SH | SOLE | 13 | 4,259 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 5,941 | 52,582 | SH | SOLE | 14 | 52,582 | 0 | 0 |
| SEMPRA ENERGY | 6% PFD CONV A | 816851406 | 2,724 | 29,447 | SH | SOLE | 14 | 29,447 | 0 | 0 |
| SEMPRA ENERGY | 6.75% CNV PFD B | 816851505 | 666 | 7,089 | SH | SOLE | 14 | 7,089 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 234 | 5,376 | SH | DFND | 13 | 5,376 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 206 | 5,243 | SH | SOLE | 13 | 5,243 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 358 | 8,220 | SH | SOLE | 14 | 8,220 | 0 | 0 |
| SERITAGE GROWTH PPTYS | CL A | 81752R100 | 1,408 | 154,592 | SH | SOLE | 14 | 154,592 | 0 | 0 |
| SERVICE CORP INTL | COM | 817565104 | 501 | 12,948 | SH | SOLE | 13 | 12,948 | 0 | 0 |
| SERVICE CORP INTL | COM | 817565104 | 6,277 | 160,502 | SH | SOLE | 14 | 160,502 | 0 | 0 |
| SERVICE PPTYS TR | COM SH BEN INT | 81761L102 | 171 | 53,719 | SH | SOLE | 13 | 53,719 | 0 | 0 |
| SERVICEMASTER GLOBAL HLDGS I | COM | 81761R109 | 484 | 17,940 | SH | DFND | 13 | 17,940 | 0 | 0 |
| SERVICEMASTER GLOBAL HLDGS I | COM | 81761R109 | 17 | 642 | SH | SOLE | 13 | 642 | 0 | 0 |
| SERVICEMASTER GLOBAL HLDGS I | COM | 81761R109 | 7,053 | 261,225 | SH | SOLE | 14 | 261,225 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| SERVICENOW INC | COM | 81762P102 | 6,293 | 21,901 | SH | SOLE | 13 | 21,901 | 0 | 0 |
| SERVICENOW INC | COM | 81762P102 | 32,361 | 112,922 | SH | SOLE | 14 | 112,922 | 0 | 0 |
| SERVICENOW INC | NOTE 6/0 | 81762PAC6 | 362 | 170,000 | SH | SOLE | 14 | 170,000 | 0 | 0 |
| SHELL MIDSTREAM PARTNERS LP | UNIT LTD INT | 822634101 | 468 | 46,934 | SH | SOLE | 14 | 46,934 | 0 | 0 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 6,276 | 13,837 | SH | SOLE | 13 | 13,837 | 0 | 0 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 19,041 | 41,436 | SH | SOLE | 14 | 41,436 | 0 | 0 |
| SHOPIFY INC | CL A | 82509L107 | 4,130 | 10,258 | SH | SOLE | 13 | 10,258 | 0 | 0 |
| SHOPIFY INC | CL A | 82509L107 | 4,624 | 11,091 | SH | SOLE | 14 | 11,091 | 0 | 0 |
| SIBANYE STILLWATER LTD | SPONSORED ADR | 82575P107 | 66 | 13,916 | SH | SOLE | 14 | 13,916 | 0 | 0 |
| SIENRA INC | COM | 82621J105 | 1 | 276 | SH | SOLE | 13 | 276 | 0 | 0 |
| SIENRA INC | COM | 82621J105 | 34 | 17,188 | SH | SOLE | 14 | 17,188 | 0 | 0 |
| SIGNATURE BK NEW YORK NY | COM | 82669G104 | 634 | 7,888 | SH | DFND | 13 | 7,888 | 0 | 0 |
| SIGNATURE BK NEW YORK NY | COM | 82669G104 | 957 | 11,703 | SH | SOLE | 13 | 11,703 | 0 | 0 |
| SIGNATURE BK NEW YORK NY | COM | 82669G104 | 5,677 | 70,617 | SH | SOLE | 14 | 70,617 | 0 | 0 |
| SILICON LABORATORIES INC | COM | 826919102 | 132 | 1,556 | SH | SOLE | 13 | 1,556 | 0 | 0 |
| SILICON LABORATORIES INC | COM | 826919102 | 6,933 | 81,170 | SH | SOLE | 14 | 81,170 | 0 | 0 |
| SILICON LABORATORIES INC | NOTE 1.375% 3/0 | 826919AB8 | 293 | 265,000 | SH | SOLE | 14 | 265,000 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 286 | 9,854 | SH | DFND | 13 | 9,854 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 479 | 16,842 | SH | SOLE | 13 | 16,842 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 9,664 | 333,027 | SH | SOLE | 14 | 333,027 | 0 | 0 |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR | 82706C108 | 618 | 16,666 | SH | SOLE | 13 | 16,666 | 0 | 0 |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR | 82706C108 | 2,944 | 80,306 | SH | SOLE | 14 | 80,306 | 0 | 0 |
| SILK RD MED INC | COM | 82710M100 | 0 | 3 | SH | SOLE | 13 | 3 | 0 | 0 |
| SILK RD MED INC | COM | 82710M100 | 1,759 | 55,861 | SH | SOLE | 14 | 55,861 | 0 | 0 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 1,268 | 23,110 | SH | DFND | 2 | 23,110 | 0 | 0 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 394 | 7,232 | SH | SOLE | 13 | 7,232 | 0 | 0 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 22,732 | 414,364 | SH | SOLE | 14 | 414,364 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 290 | 4,685 | SH | DFND | 7 | 4,685 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 1,240 | 20,012 | SH | DFND | 13 | 20,012 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 201 | 4,115 | SH | SOLE | 13 | 4,115 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 2,019 | 32,569 | SH | SOLE | 14 | 32,569 | 0 | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 1 | 54 | SH | SOLE | 13 | 54 | 0 | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 3,006 | 186,957 | SH | SOLE | 14 | 186,957 | 0 | 0 |
| SIRIUS XM HLDGS INC | COM | 82968B103 | 900 | 182,116 | SH | DFND | 13 | 182,116 | 0 | 0 |
| SIRIUS XM HLDGS INC | COM | 82968B103 | 13 | 2,585 | SH | SOLE | 13 | 2,585 | 0 | 0 |
| SITE CENTERS CORP | COM | 82981J109 | 2 | 401 | SH | SOLE | 13 | 401 | 0 | 0 |
| SITE CENTERS CORP | COM | 82981J109 | 1,587 | 304,605 | SH | SOLE | 14 | 304,605 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 353 | 4,791 | SH | DFND | 5 | 4,791 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 512 | 6,955 | SH | DFND | 7 | 6,955 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 958 | 12,346 | SH | SOLE | 13 | 12,346 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|---------|----|------|----|---------|---|---|
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 2,849 | 38,692 | SH | SOLE | 14 | 38,692 | 0 | 0 |
| SIX FLAGS ENTMT CORP NEW | COM | 83001A102 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| SIX FLAGS ENTMT CORP NEW | COM | 83001A102 | 100 | 18,525 | SH | SOLE | 13 | 18,525 | 0 | 0 |
| SKYLINE CHAMPION CORPORATION | COM | 830830105 | 98 | 6,230 | SH | SOLE | 13 | 6,230 | 0 | 0 |
| SKYLINE CHAMPION CORPORATION | COM | 830830105 | 893 | 56,922 | SH | SOLE | 14 | 56,922 | 0 | 0 |
| SKYWEST INC | COM | 830879102 | 11 | 408 | SH | SOLE | 13 | 408 | 0 | 0 |
| SKYWEST INC | COM | 830879102 | 3,531 | 134,813 | SH | SOLE | 14 | 134,813 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 665 | 7,436 | SH | DFND | 13 | 7,436 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 1,756 | 18,946 | SH | SOLE | 13 | 18,946 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 5,250 | 58,741 | SH | SOLE | 14 | 58,741 | 0 | 0 |
| SLEEP NUMBER CORP | COM | 83125X103 | 2,934 | 153,124 | SH | SOLE | 14 | 153,124 | 0 | 0 |
| SMITH & NEPHEW GROUP PLC | SPDN ADR NEW | 83175M205 | 878 | 24,907 | SH | SOLE | 13 | 24,907 | 0 | 0 |
| SMITH & NEPHEW GROUP PLC | SPDN ADR NEW | 83175M205 | 2,300 | 64,124 | SH | SOLE | 14 | 64,124 | 0 | 0 |
| SMITH A O CORP | COM | 831865209 | 498 | 13,179 | SH | DFND | 7 | 13,179 | 0 | 0 |
| SMITH A O CORP | COM | 831865209 | 627 | 15,494 | SH | SOLE | 13 | 15,494 | 0 | 0 |
| SMITH A O CORP | COM | 831865209 | 1,786 | 47,239 | SH | SOLE | 14 | 47,239 | 0 | 0 |
| SMARTSHEET INC | COM CL A | 83200N103 | 1,777 | 42,803 | SH | SOLE | 14 | 42,803 | 0 | 0 |
| SMUCKER J M CO | COM NEW | 832696405 | 5,603 | 50,237 | SH | SOLE | 13 | 50,237 | 0 | 0 |
| SMUCKER J M CO | COM NEW | 832696405 | 9,192 | 82,807 | SH | SOLE | 14 | 82,807 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 697 | 6,406 | SH | DFND | 13 | 6,406 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 51 | 415 | SH | SOLE | 13 | 415 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 650 | 5,974 | SH | SOLE | 14 | 5,974 | 0 | 0 |
| SNAP INC | CL A | 83304A106 | 268 | 23,036 | SH | SOLE | 13 | 23,036 | 0 | 0 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 6,795 | 301,345 | SH | DFND | 6 | 301,345 | 0 | 0 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 1 | 66 | SH | SOLE | 13 | 66 | 0 | 0 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 9,149 | 405,714 | SH | SOLE | 14 | 405,714 | 0 | 0 |
| SOHU COM LTD | SPONSORED ADS | 83410S108 | 892 | 143,200 | SH | SOLE | 14 | 143,200 | 0 | 0 |
| SOLAR CAP LTD | COM | 83413U100 | 103 | 10,771 | SH | SOLE | 13 | 10,771 | 0 | 0 |
| SOLAR CAP LTD | COM | 83413U100 | 3,846 | 330,381 | SH | SOLE | 14 | 330,381 | 0 | 0 |
| SOLAREEDGE TECHNOLOGIES INC | COM | 83417M104 | 23 | 283 | SH | DFND | 13 | 283 | 0 | 0 |
| SOLAREEDGE TECHNOLOGIES INC | COM | 83417M104 | 214 | 2,609 | SH | SOLE | 14 | 2,609 | 0 | 0 |
| SOLARIS OILFIELD INFRSTR INC | COM CL A | 83418M103 | 11 | 2,086 | SH | SOLE | 13 | 2,086 | 0 | 0 |
| SOLARIS OILFIELD INFRSTR INC | COM CL A | 83418M103 | 243 | 46,334 | SH | SOLE | 14 | 46,334 | 0 | 0 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 73 | 5,492 | SH | DFND | 13 | 5,492 | 0 | 0 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 66 | 6,296 | SH | SOLE | 13 | 6,296 | 0 | 0 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 185 | 13,894 | SH | SOLE | 14 | 13,894 | 0 | 0 |
| SONOCO PRODS CO | COM | 835495102 | 511 | 11,032 | SH | DFND | 13 | 11,032 | 0 | 0 |
| SONOCO PRODS CO | COM | 835495102 | 1,246 | 24,912 | SH | SOLE | 13 | 24,912 | 0 | 0 |
| SONOCO PRODS CO | COM | 835495102 | 3,577 | 77,171 | SH | SOLE | 14 | 77,171 | 0 | 0 |
| SONY CORP | SPONSORED ADR | 835699307 | 1,300 | 21,982 | SH | SOLE | 13 | 21,982 | 0 | 0 |
| SONY CORP | SPONSORED ADR | 835699307 | 22,481 | 379,872 | SH | SOLE | 14 | 379,872 | 0 | 0 |
| SONOS INC | COM | 83570H108 | 2,309 | 272,331 | SH | SOLE | 14 | 272,331 | 0 | 0 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 586 | 23,435 | SH | SOLE | 14 | 23,435 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| SOUTH ST CORP | COM | 840441109 | 268 | 4,561 | SH | DFND | 7 | 4,561 | 0 | 0 |
| SOUTH ST CORP | COM | 840441109 | 152 | 3,689 | SH | SOLE | 13 | 3,689 | 0 | 0 |
| SOUTH ST CORP | COM | 840441109 | 293 | 4,987 | SH | SOLE | 14 | 4,987 | 0 | 0 |
| SOUTHERN CO | COM | 842587107 | 1,125 | 20,785 | SH | DFND | 13 | 20,785 | 0 | 0 |
| SOUTHERN CO | COM | 842587107 | 3,581 | 66,426 | SH | SOLE | 13 | 66,426 | 0 | 0 |
| SOUTHERN CO | COM | 842587107 | 15,594 | 288,040 | SH | SOLE | 14 | 288,040 | 0 | 0 |
| SOUTHERN CO | UNIT 08/01/2022 | 842587602 | 1,842 | 41,479 | SH | SOLE | 14 | 41,479 | 0 | 0 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 93 | 3,333 | SH | SOLE | 13 | 3,333 | 0 | 0 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 900 | 31,964 | SH | SOLE | 14 | 31,964 | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM | 843395104 | 46 | 4,690 | SH | DFND | 13 | 4,690 | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM | 843395104 | 144 | 14,668 | SH | SOLE | 14 | 14,668 | 0 | 0 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 3,065 | 86,069 | SH | DFND | 13 | 86,069 | 0 | 0 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 76 | 2,367 | SH | SOLE | 13 | 2,367 | 0 | 0 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 24,489 | 687,713 | SH | SOLE | 14 | 687,713 | 0 | 0 |
| SOUTHWEST GAS HOLDINGS INC | COM | 844895102 | 48 | 651 | SH | SOLE | 13 | 651 | 0 | 0 |
| SOUTHWEST GAS HOLDINGS INC | COM | 844895102 | 6,969 | 100,188 | SH | SOLE | 14 | 100,188 | 0 | 0 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 63 | 37,365 | SH | SOLE | 13 | 37,365 | 0 | 0 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 3,538 | 2,093,701 | SH | SOLE | 14 | 2,093,701 | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC NE | COM | 84790A105 | 246 | 7,448 | SH | SOLE | 13 | 7,448 | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC NE | COM | 84790A105 | 1,864 | 51,245 | SH | SOLE | 14 | 51,245 | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 290 | 17,714 | SH | SOLE | 13 | 17,714 | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 3,231 | 135,004 | SH | SOLE | 14 | 135,004 | 0 | 0 |
| SPIRIT AIRLS INC | COM | 848577102 | 141 | 10,900 | SH | SOLE | 14 | 10,900 | 0 | 0 |
| SPIRE INC | COM | 84857L101 | 239 | 2,798 | SH | SOLE | 13 | 2,798 | 0 | 0 |
| SPIRE INC | COM | 84857L101 | 8,167 | 109,648 | SH | SOLE | 14 | 109,648 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM NEW | 84860W300 | 356 | 13,608 | SH | DFND | 7 | 13,608 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM NEW | 84860W300 | 1,545 | 59,095 | SH | DFND | 13 | 59,095 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM NEW | 84860W300 | 543 | 21,018 | SH | SOLE | 13 | 21,018 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM NEW | 84860W300 | 5,282 | 201,983 | SH | SOLE | 14 | 201,983 | 0 | 0 |
| SPLUNK INC | COM | 848637104 | 656 | 5,195 | SH | DFND | 13 | 5,195 | 0 | 0 |
| SPLUNK INC | COM | 848637104 | 257 | 1,894 | SH | SOLE | 13 | 1,894 | 0 | 0 |
| SPLUNK INC | COM | 848637104 | 15,897 | 125,935 | SH | SOLE | 14 | 125,935 | 0 | 0 |
| SPLUNK INC | NOTE 0.500% 9/1 | 848637AC8 | 263 | 245,000 | SH | SOLE | 14 | 245,000 | 0 | 0 |
| SPORTSMANS WHSE HLDGS INC | COM | 84920Y106 | 176 | 28,537 | SH | SOLE | 14 | 28,537 | 0 | 0 |
| SPRINT CORPORATION | COM | 85207U105 | 2 | 236 | SH | SOLE | 13 | 236 | 0 | 0 |
| SPRINT CORPORATION | COM | 85207U105 | 3,714 | 430,903 | SH | SOLE | 14 | 430,903 | 0 | 0 |
| SPROUTS FMRS MKT INC | COM | 85208M102 | 51 | 2,487 | SH | SOLE | 13 | 2,487 | 0 | 0 |
| SPROUTS FMRS MKT INC | COM | 85208M102 | 4,286 | 230,570 | SH | SOLE | 14 | 230,570 | 0 | 0 |
| SPROUT SOCIAL INC | COM CL A | 85209W109 | 440 | 27,542 | SH | DFND | 5 | 27,542 | 0 | 0 |
| SPROUT SOCIAL INC | COM CL A | 85209W109 | 338 | 21,201 | SH | SOLE | 14 | 21,201 | 0 | 0 |
| SQUARE INC | CL A | 852234103 | 227 | 4,797 | SH | SOLE | 13 | 4,797 | 0 | 0 |
| SQUARE INC | CL A | 852234103 | 6,196 | 118,290 | SH | SOLE | 14 | 118,290 | 0 | 0 |
| SQUARE INC | NOTE 0.500% 5/1 | 852234AD5 | 212 | 205,000 | SH | SOLE | 14 | 205,000 | 0 | 0 |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 138 | 4,293 | SH | DFND | 13 | 4,293 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 111 | 3,428 | SH | SOLE | 14 | 3,428 | 0 | 0 |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 246 | 7,172 | SH | SOLE | 13 | 7,172 | 0 | 0 |
| STAG INDL INC | COM | 85254J102 | 1,366 | 60,653 | SH | DFND | 2 | 60,653 | 0 | 0 |
| STAG INDL INC | COM | 85254J102 | 143 | 5,685 | SH | SOLE | 13 | 5,685 | 0 | 0 |
| STAG INDL INC | COM | 85254J102 | 4,475 | 198,717 | SH | SOLE | 14 | 198,717 | 0 | 0 |
| STANDARD MTR PRODS INC | COM | 853666105 | 48 | 1,059 | SH | SOLE | 13 | 1,059 | 0 | 0 |
| STANDARD MTR PRODS INC | COM | 853666105 | 168 | 4,046 | SH | SOLE | 14 | 4,046 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 2,151 | 21,511 | SH | DFND | 3 | 21,511 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 956 | 9,564 | SH | SOLE | 14 | 9,564 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 1,267 | 12,035 | SH | SOLE | 13 | 12,035 | 0 | 0 |
| STANLEY BLACK & DECKER INC | UNIT 11/15/2022 | 854502846 | 287 | 4,100 | SH | SOLE | 14 | 4,100 | 0 | 0 |
| STANLEY BLACK & DECKER INC | UNIT 05/15/2020 | 854502887 | 1,464 | 20,149 | SH | SOLE | 14 | 20,149 | 0 | 0 |
| STAR GROUP L P | UNIT LTD PARTNR | 85512C105 | 54 | 7,067 | SH | DFND | 13 | 7,067 | 0 | 0 |
| STAR GROUP L P | UNIT LTD PARTNR | 85512C105 | 170 | 22,112 | SH | SOLE | 14 | 22,112 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 2,063 | 31,377 | SH | DFND | 13 | 31,377 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 2,219 | 33,665 | SH | SOLE | 13 | 33,665 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 35,996 | 547,555 | SH | SOLE | 14 | 547,555 | 0 | 0 |
| VICTORY CAP HLDGS INC | COM CL A | 92645B103 | 7 | 422 | SH | DFND | 13 | 422 | 0 | 0 |
| VICTORY CAP HLDGS INC | COM CL A | 92645B103 | 458 | 28,017 | SH | DFND | 5 | 28,017 | 0 | 0 |
| VICTORY CAP HLDGS INC | COM CL A | 92645B103 | 349 | 21,355 | SH | SOLE | 14 | 21,355 | 0 | 0 |
| VIEWRAY INC | COM | 92672L107 | 83 | 33,008 | SH | SOLE | 13 | 33,008 | 0 | 0 |
| VIEWRAY INC | COM | 92672L107 | 786 | 314,322 | SH | SOLE | 14 | 314,322 | 0 | 0 |
| VILLAGE SUPER MKT INC | CL A NEW | 927107409 | 28 | 1,136 | SH | DFND | 13 | 1,136 | 0 | 0 |
| VILLAGE SUPER MKT INC | CL A NEW | 927107409 | 0 | 1 | SH | SOLE | 13 | 1 | 0 | 0 |
| VILLAGE SUPER MKT INC | CL A NEW | 927107409 | 236 | 9,585 | SH | SOLE | 14 | 9,585 | 0 | 0 |
| VIPER ENERGY PARTNERS LP | COM UNT RP INT | 92763M105 | 10 | 2,693 | SH | SOLE | 13 | 2,693 | 0 | 0 |
| VIPER ENERGY PARTNERS LP | COM UNT RP INT | 92763M105 | 224 | 33,796 | SH | SOLE | 14 | 33,796 | 0 | 0 |
| VIPSHOP HLDGS LTD | SPONSORED ADS A | 92763W103 | 143 | 9,149 | SH | DFND | 17 | 9,149 | 0 | 0 |
| VIPSHOP HLDGS LTD | SPONSORED ADS A | 92763W103 | 183 | 11,727 | SH | DFND | 13 | 11,727 | 0 | 0 |
| VIPSHOP HLDGS LTD | SPONSORED ADS A | 92763W103 | 20 | 1,144 | SH | SOLE | 13 | 1,144 | 0 | 0 |
| VIPSHOP HLDGS LTD | SPONSORED ADS A | 92763W103 | 10,741 | 689,416 | SH | SOLE | 14 | 689,416 | 0 | 0 |
| VIRGIN GALACTIC HOLDINGS INC | COM | 92766K106 | 455 | 30,769 | SH | DFND | 5 | 30,769 | 0 | 0 |
| VIRGIN GALACTIC HOLDINGS INC | COM | 92766K106 | 0 | 13 | SH | SOLE | 13 | 13 | 0 | 0 |
| VIRTU FINL INC | CL A | 928254101 | 2,094 | 96,439 | SH | SOLE | 13 | 96,439 | 0 | 0 |
| VIRTU FINL INC | CL A | 928254101 | 5,766 | 276,927 | SH | SOLE | 14 | 276,927 | 0 | 0 |
| VISA INC | COM CL A | 92826C839 | 7,788 | 48,336 | SH | DFND | 13 | 48,336 | 0 | 0 |
| VISA INC | COM CL A | 92826C839 | 21,774 | 135,171 | SH | SOLE | 13 | 135,171 | 0 | 0 |
| VISA INC | COM CL A | 92826C839 | 181,508 | 1,126,538 | SH | SOLE | 14 | 1,126,538 | 0 | 0 |
| VIRTUSA CORP | COM | 92827P102 | 229 | 7,355 | SH | SOLE | 13 | 7,355 | 0 | 0 |
| VIRTUSA CORP | COM | 92827P102 | 653 | 23,006 | SH | SOLE | 14 | 23,006 | 0 | 0 |
| VIRTUS INVT PARTNERS INC | COM | 92828Q109 | 2 | 32 | SH | SOLE | 13 | 32 | 0 | 0 |
| VIRTUS INVT PARTNERS INC | COM | 92828Q109 | 1,214 | 15,955 | SH | SOLE | 14 | 15,955 | 0 | 0 |

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|----------------------------|---------------|-----------|--------|---------|----|------|----|---------|---|---|
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 1,716 | 119,096 | SH | SOLE | 14 | 119,096 | 0 | 0 |
| VISHAY PRECISION GROUP INC | COM | 92835K103 | 200 | 9,972 | SH | SOLE | 14 | 9,972 | 0 | 0 |
| VISTA OUTDOOR INC | COM | 928377100 | 108 | 13,468 | SH | SOLE | 13 | 13,468 | 0 | 0 |
| VISTA OUTDOOR INC | COM | 928377100 | 199 | 22,606 | SH | SOLE | 14 | 22,606 | 0 | 0 |
| VISTEON CORP | COM NEW | 92839U206 | 94 | 1,956 | SH | SOLE | 13 | 1,956 | 0 | 0 |
| VISTEON CORP | COM NEW | 92839U206 | 2,301 | 47,950 | SH | SOLE | 14 | 47,950 | 0 | 0 |
| VISTRA ENERGY CORP | COM | 92840M102 | 254 | 15,897 | SH | DFND | 13 | 15,897 | 0 | 0 |
| VISTRA ENERGY CORP | COM | 92840M102 | 401 | 25,101 | SH | SOLE | 14 | 25,101 | 0 | 0 |
| VISTRA ENERGY CORP | COM | 92840M102 | 1,205 | 74,204 | SH | SOLE | 13 | 74,204 | 0 | 0 |
| VMWARE INC | CL A COM | 928563402 | 436 | 3,600 | SH | SOLE | 14 | 3,600 | 0 | 0 |
| VMWARE INC | CL A COM | 928563402 | 1,504 | 12,422 | SH | SOLE | 13 | 12,422 | 0 | 0 |
| VOCERA COMMUNICATIONS INC | COM | 92857F107 | 236 | 10,357 | SH | SOLE | 13 | 10,357 | 0 | 0 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W308 | 2,998 | 216,312 | SH | SOLE | 13 | 216,312 | 0 | 0 |
| VONAGE HLDGS CORP | COM | 92886T201 | 1,011 | 139,819 | SH | DFND | 13 | 139,819 | 0 | 0 |
| VONAGE HLDGS CORP | COM | 92886T201 | 195 | 27,210 | SH | SOLE | 13 | 27,210 | 0 | 0 |
| VONAGE HLDGS CORP | COM | 92886T201 | 4,174 | 577,377 | SH | SOLE | 14 | 577,377 | 0 | 0 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 9 | 239 | SH | SOLE | 13 | 239 | 0 | 0 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 1,324 | 36,574 | SH | SOLE | 14 | 36,574 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 2,086 | 51,442 | SH | DFND | 13 | 51,442 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 1,444 | 35,059 | SH | SOLE | 13 | 35,059 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 1,647 | 40,612 | SH | SOLE | 14 | 40,612 | 0 | 0 |
| VULCAN MATLS CO | COM | 929160109 | 3,307 | 30,604 | SH | DFND | 3 | 30,604 | 0 | 0 |
| VULCAN MATLS CO | COM | 929160109 | 1,936 | 17,817 | SH | SOLE | 13 | 17,817 | 0 | 0 |
| VULCAN MATLS CO | COM | 929160109 | 2,982 | 27,590 | SH | SOLE | 14 | 27,590 | 0 | 0 |
| WD-40 CO | COM | 929236107 | 612 | 3,049 | SH | DFND | 5 | 3,049 | 0 | 0 |
| WD-40 CO | COM | 929236107 | 778 | 3,875 | SH | DFND | 13 | 3,875 | 0 | 0 |
| WD-40 CO | COM | 929236107 | 38 | 187 | SH | SOLE | 14 | 187 | 0 | 0 |
| WD-40 CO | COM | 929236107 | 45 | 456 | SH | SOLE | 13 | 456 | 0 | 0 |
| WABCO HLDGS INC | COM | 92927K102 | 51 | 380 | SH | SOLE | 13 | 380 | 0 | 0 |
| WABCO HLDGS INC | COM | 92927K102 | 610 | 4,519 | SH | SOLE | 14 | 4,519 | 0 | 0 |
| WSFS FINL CORP | COM | 929328102 | 2,125 | 85,265 | SH | SOLE | 14 | 85,265 | 0 | 0 |
| WNS HOLDINGS LTD | SPON ADR | 92932M101 | 58 | 1,348 | SH | DFND | 17 | 1,348 | 0 | 0 |
| WNS HOLDINGS LTD | SPON ADR | 92932M101 | 91 | 2,076 | SH | SOLE | 13 | 2,076 | 0 | 0 |
| WNS HOLDINGS LTD | SPON ADR | 92932M101 | 2,730 | 63,522 | SH | SOLE | 14 | 63,522 | 0 | 0 |
| WP CAREY INC | COM | 92936U109 | 2,166 | 37,375 | SH | SOLE | 13 | 37,375 | 0 | 0 |
| WEC ENERGY GROUP INC | COM | 92939U106 | 4,694 | 53,356 | SH | SOLE | 13 | 53,356 | 0 | 0 |
| WEC ENERGY GROUP INC | COM | 92939U106 | 7,233 | 82,069 | SH | SOLE | 14 | 82,069 | 0 | 0 |
| WIX COM LTD | NOTE 7/0 | 92940WAB5 | 345 | 350,000 | SH | SOLE | 14 | 350,000 | 0 | 0 |
| WABASH NATL CORP | COM | 929566107 | 2,094 | 290,091 | SH | SOLE | 14 | 290,091 | 0 | 0 |
| WABTEC | COM | 929740108 | 151 | 3,127 | SH | SOLE | 13 | 3,127 | 0 | 0 |
| WABTEC | COM | 929740108 | 4,433 | 92,111 | SH | SOLE | 14 | 92,111 | 0 | 0 |
| WADDELL & REED FINL INC | CL A | 930059100 | 275 | 24,204 | SH | DFND | 13 | 24,204 | 0 | 0 |
| WADDELL & REED FINL INC | CL A | 930059100 | 0 | 1 | SH | SOLE | 13 | 1 | 0 | 0 |
| WADDELL & REED FINL INC | CL A | 930059100 | 316 | 27,761 | SH | SOLE | 14 | 27,761 | 0 | 0 |
| WALMART INC | COM | 931142103 | 17,084 | 150,358 | SH | DFND | 13 | 150,358 | 0 | 0 |
| WALMART INC | COM | 931142103 | 4,901 | 43,103 | SH | SOLE | 13 | 43,103 | 0 | 0 |
| WALMART INC | COM | 931142103 | 29,695 | 261,354 | SH | SOLE | 14 | 261,354 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 6,427 | 140,181 | SH | SOLE | 13 | 140,181 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 8,883 | 194,174 | SH | SOLE | 14 | 194,174 | 0 | 0 |
| WARRIOR MET COAL INC | COM | 93627C101 | 291 | 27,397 | SH | DFND | 7 | 27,397 | 0 | 0 |
| WARRIOR MET COAL INC | COM | 93627C101 | 423 | 39,793 | SH | DFND | 13 | 39,793 | 0 | 0 |
| WARRIOR MET COAL INC | COM | 93627C101 | 188 | 17,721 | SH | SOLE | 14 | 17,721 | 0 | 0 |
| WARRIOR MET COAL INC | COM | 93627C101 | 314 | 35,178 | SH | SOLE | 13 | 35,178 | 0 | 0 |
| WASHINGTON FED INC | COM | 938824109 | 252 | 9,710 | SH | DFND | 7 | 9,710 | 0 | 0 |
| WASHINGTON FED INC | COM | 938824109 | 578 | 22,284 | SH | DFND | 13 | 22,284 | 0 | 0 |
| WASHINGTON FED INC | COM | 938824109 | 227 | 11,904 | SH | SOLE | 13 | 11,904 | 0 | 0 |
| WASHINGTON FED INC | COM | 938824109 | 334 | 12,873 | SH | SOLE | 14 | 12,873 | 0 | 0 |
| WASTE CONNECTIONS INC | COM | 94106B101 | 1,611 | 19,947 | SH | SOLE | 13 | 19,947 | 0 | 0 |
| WASTE CONNECTIONS INC | COM | 94106B101 | 5,413 | 69,848 | SH | SOLE | 14 | 69,848 | 0 | 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1,992 | 21,526 | SH | DFND | 13 | 21,526 | 0 | 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 5,363 | 58,683 | SH | SOLE | 13 | 58,683 | 0 | 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 10,132 | 109,469 | SH | SOLE | 14 | 109,469 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 3,823 | 21,001 | SH | DFND | 13 | 21,001 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 164 | 898 | SH | SOLE | 13 | 898 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 4,482 | 24,621 | SH | SOLE | 14 | 24,621 | 0 | 0 |
| WATERSTONE FINL INC MD | COM | 94188P101 | 51 | 3,480 | SH | DFND | 13 | 3,480 | 0 | 0 |
| WATERSTONE FINL INC MD | COM | 94188P101 | 1 | 1,319 | SH | SOLE | 13 | 1,319 | 0 | 0 |
| WATERSTONE FINL INC MD | COM | 94188P101 | 188 | 12,901 | SH | SOLE | 14 | 12,901 | 0 | 0 |
| WATSCO INC | COM | 942622200 | 21 | 134 | SH | SOLE | 13 | 134 | 0 | 0 |
| WATSCO INC | COM | 942622200 | 1,717 | 10,868 | SH | SOLE | 14 | 10,868 | 0 | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 540 | 6,384 | SH | DFND | 7 | 6,384 | 0 | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 538 | 6,352 | SH | SOLE | 14 | 6,352 | 0 | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 833 | 9,007 | SH | SOLE | 13 | 9,007 | 0 | 0 |
| WAYFAIR INC | CL A | 94419L101 | 656 | 12,276 | SH | SOLE | 14 | 12,276 | 0 | 0 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 1,209 | 52,812 | SH | SOLE | 14 | 52,812 | 0 | 0 |
| WEIBO CORP | SPONSORED ADR | 948596101 | 54 | 2,339 | SH | SOLE | 13 | 2,339 | 0 | 0 |
| WEIBO CORP | SPONSORED ADR | 948596101 | 1,989 | 60,084 | SH | SOLE | 14 | 60,084 | 0 | 0 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 10 | 715 | SH | DFND | 13 | 715 | 0 | 0 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 260 | 17,745 | SH | SOLE | 13 | 17,745 | 0 | 0 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 874 | 60,557 | SH | SOLE | 14 | 60,557 | 0 | 0 |
| WEIS MKTS INC | COM | 948849104 | 198 | 4,756 | SH | DFND | 13 | 4,756 | 0 | 0 |
| WEIS MKTS INC | COM | 948849104 | 0 | 2 | SH | SOLE | 13 | 2 | 0 | 0 |
| WEIS MKTS INC | COM | 948849104 | 633 | 15,206 | SH | SOLE | 14 | 15,206 | 0 | 0 |
| WELLPOINT INC | NOTE 2.750%10/1 | 94973VBG1 | 490 | 155,000 | SH | SOLE | 14 | 155,000 | 0 | 0 |
| WELLS FARGO CO NEW | COM | 949746101 | 5,447 | 189,783 | SH | DFND | 13 | 189,783 | 0 | 0 |
| WELLS FARGO CO NEW | COM | 949746101 | 8,188 | 285,297 | SH | DFND | 3 | 285,297 | 0 | 0 |
| WELLS FARGO CO NEW | COM | 949746101 | 2,934 | 105,272 | SH | SOLE | 13 | 105,272 | 0 | 0 |
| WELLS FARGO CO NEW | COM | 949746101 | 42,173 | 1,469,445 | SH | SOLE | 14 | 1,469,445 | 0 | 0 |
| WELLS FARGO CO NEW | PERP PFD CNV A | 949746804 | 0 | 20 | SH | SOLE | 13 | 20 | 0 | 0 |
| WELLS FARGO CO NEW | PERP PFD CNV A | 949746804 | 1,841 | 1,445 | SH | SOLE | 14 | 1,445 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 742 | 16,209 | SH | DFND | 13 | 16,209 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 2,188 | 48,037 | SH | SOLE | 13 | 48,037 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 54,483 | 1,190,097 | SH | SOLE | 14 | 1,190,097 | 0 | 0 |

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|---------------------------------|----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| WENDYS CO | COM | 95058W100 | 113 | 8,051 | SH | SOLE | 13 | 8,051 | 0 | 0 |
| WENDYS CO | COM | 95058W100 | 717 | 48,163 | SH | SOLE | 14 | 48,163 | 0 | 0 |
| WERNER ENTERPRISES INC | COM | 950755108 | 518 | 14,293 | SH | DFND | 5 | 14,293 | 0 | 0 |
| WERNER ENTERPRISES INC | COM | 950755108 | 5,476 | 151,012 | SH | SOLE | 14 | 151,012 | 0 | 0 |
| WESBANCO INC | COM | 950810101 | 0 | 0 | SH | SOLE | 13 | 0 | 0 | 0 |
| WESBANCO INC | COM | 950810101 | 1,174 | 49,550 | SH | SOLE | 14 | 49,550 | 0 | 0 |
| WESCO INTL INC | COM | 95082P105 | 164 | 7,186 | SH | SOLE | 14 | 7,186 | 0 | 0 |
| WESCO INTL INC | COM | 95082P105 | 153 | 8,002 | SH | SOLE | 13 | 8,002 | 0 | 0 |
| ARROW ELECTRS INC | COM | 042735100 | 1,556 | 29,990 | SH | SOLE | 14 | 29,990 | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT | CL A | 04316A108 | 555 | 25,823 | SH | DFND | 13 | 25,823 | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT | CL A | 04316A108 | 1,264 | 58,837 | SH | SOLE | 14 | 58,837 | 0 | 0 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 27 | 484 | SH | DFND | 13 | 484 | 0 | 0 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 251 | 4,539 | SH | SOLE | 14 | 4,539 | 0 | 0 |
| ASCENDIS PHARMA A S | SPONSORED ADR | 04351P101 | 9,705 | 86,186 | SH | SOLE | 14 | 86,186 | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC | COM | 044186104 | 817 | 16,318 | SH | DFND | 7 | 16,318 | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC | COM | 044186104 | 1,076 | 21,126 | SH | SOLE | 13 | 21,126 | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC | COM | 044186104 | 2,715 | 54,234 | SH | SOLE | 14 | 54,234 | 0 | 0 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 127 | 1,337 | SH | DFND | 13 | 1,337 | 0 | 0 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 14,642 | 154,010 | SH | SOLE | 14 | 154,010 | 0 | 0 |
| ASSERTIO THERAPEUTICS INC | COM | 04545L107 | 124 | 190,197 | SH | SOLE | 14 | 190,197 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 761 | 59,509 | SH | DFND | 13 | 59,509 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 2 | 174 | SH | SOLE | 13 | 174 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 284 | 22,200 | SH | SOLE | 14 | 22,200 | 0 | 0 |
| ASSURANT INC | COM | 04621X108 | 1,005 | 9,434 | SH | SOLE | 13 | 9,434 | 0 | 0 |
| ASSURANT INC | COM | 04621X108 | 4,153 | 39,898 | SH | SOLE | 14 | 39,898 | 0 | 0 |
| ASTEC INDS INC | COM | 046224101 | 395 | 11,300 | SH | SOLE | 14 | 11,300 | 0 | 0 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 8,012 | 179,960 | SH | SOLE | 13 | 179,960 | 0 | 0 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 56,420 | 1,263,318 | SH | SOLE | 14 | 1,263,318 | 0 | 0 |
| ATKORE INTL GROUP INC | COM | 047649108 | 229 | 10,862 | SH | DFND | 13 | 10,862 | 0 | 0 |
| ATKORE INTL GROUP INC | COM | 047649108 | 253 | 12,080 | SH | SOLE | 13 | 12,080 | 0 | 0 |
| ATKORE INTL GROUP INC | COM | 047649108 | 757 | 35,919 | SH | SOLE | 14 | 35,919 | 0 | 0 |
| ATLANTIC POWER CORP | COM NEW | 04878Q863 | 60 | 30,244 | SH | SOLE | 13 | 30,244 | 0 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 59 | 590 | SH | SOLE | 13 | 590 | 0 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 12,133 | 122,272 | SH | SOLE | 14 | 122,272 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 551 | 16,415 | SH | DFND | 5 | 16,415 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 123 | 3,450 | SH | SOLE | 13 | 3,450 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 1,224 | 36,445 | SH | SOLE | 14 | 36,445 | 0 | 0 |
| ATRION CORP | COM | 049904105 | 1,248 | 1,920 | SH | SOLE | 14 | 1,920 | 0 | 0 |
| AUTODESK INC | COM | 052769106 | 2,323 | 14,776 | SH | SOLE | 13 | 14,776 | 0 | 0 |
| AUTODESK INC | COM | 052769106 | 21,074 | 135,000 | SH | SOLE | 14 | 135,000 | 0 | 0 |
| AUTOHOME INC | SP ADR RP CL A | 05278C107 | 3,692 | 51,990 | SH | SOLE | 14 | 51,990 | 0 | 0 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1,585 | 11,596 | SH | DFND | 13 | 11,596 | 0 | 0 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 4,183 | 30,571 | SH | SOLE | 13 | 30,571 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|----|---------|---|---|
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 25,334 | 185,349 | SH | SOLE | 14 | 185,349 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 3,068 | 3,626 | SH | DFND | 13 | 3,626 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 1,581 | 1,805 | SH | SOLE | 13 | 1,805 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 13,978 | 16,522 | SH | SOLE | 14 | 16,522 | 0 | 0 |
| AVALARA INC | COM | 05338G106 | 171 | 2,374 | SH | SOLE | 13 | 2,374 | 0 | 0 |
| AVALARA INC | COM | 05338G106 | 7,144 | 95,767 | SH | SOLE | 14 | 95,767 | 0 | 0 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 1,609 | 10,930 | SH | DFND | 2 | 10,930 | 0 | 0 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 805 | 5,377 | SH | SOLE | 13 | 5,377 | 0 | 0 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 25,762 | 175,049 | SH | SOLE | 14 | 175,049 | 0 | 0 |
| AVAYA HLDGS CORP | COM | 05351X101 | 3,944 | 487,566 | SH | SOLE | 14 | 487,566 | 0 | 0 |
| AVANTOR INC | COM | 05352A100 | 10 | 1,259 | SH | SOLE | 13 | 1,259 | 0 | 0 |
| AVANTOR INC | COM | 05352A100 | 845 | 67,629 | SH | SOLE | 14 | 67,629 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 1,018 | 9,996 | SH | DFND | 13 | 9,996 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 1,170 | 11,485 | SH | DFND | 7 | 11,485 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 1,367 | 13,418 | SH | SOLE | 14 | 13,418 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 4,163 | 40,128 | SH | SOLE | 13 | 40,128 | 0 | 0 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 1,062 | 157,764 | SH | SOLE | 14 | 157,764 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 420 | 9,875 | SH | DFND | 13 | 9,875 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 396 | 9,440 | SH | SOLE | 13 | 9,440 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 530 | 12,478 | SH | SOLE | 14 | 12,478 | 0 | 0 |
| AVNET INC | COM | 053807103 | 914 | 36,397 | SH | DFND | 13 | 36,397 | 0 | 0 |
| AVNET INC | COM | 053807103 | 277 | 11,173 | SH | SOLE | 13 | 11,173 | 0 | 0 |
| AVNET INC | COM | 053807103 | 932 | 37,113 | SH | SOLE | 14 | 37,113 | 0 | 0 |
| AXCELIS TECHNOLOGIES INC | COM NEW | 054540208 | 223 | 12,169 | SH | SOLE | 14 | 12,169 | 0 | 0 |
| AXOGEN INC | COM | 05463X106 | 318 | 30,571 | SH | SOLE | 14 | 30,571 | 0 | 0 |
| AXON ENTERPRISE INC | COM | 05464C101 | 623 | 8,802 | SH | DFND | 5 | 8,802 | 0 | 0 |
| AXON ENTERPRISE INC | COM | 05464C101 | 7 | 104 | SH | SOLE | 13 | 104 | 0 | 0 |
| AXSOME THERAPEUTICS INC | COM | 05464T104 | 525 | 8,931 | SH | DFND | 5 | 8,931 | 0 | 0 |
| AXSOME THERAPEUTICS INC | COM | 05464T104 | 2,635 | 44,784 | SH | SOLE | 14 | 44,784 | 0 | 0 |
| AXOS FINL INC | COM | 05465C100 | 62 | 5,554 | SH | SOLE | 13 | 5,554 | 0 | 0 |
| AXOS FINL INC | COM | 05465C100 | 746 | 41,136 | SH | SOLE | 14 | 41,136 | 0 | 0 |
| AXONICS MODULATION TECHNOLOG | COM | 05465P101 | 709 | 27,893 | SH | SOLE | 14 | 27,893 | 0 | 0 |
| BCE INC | COM NEW | 05534B760 | 2,626 | 64,932 | SH | SOLE | 13 | 64,932 | 0 | 0 |
| BCE INC | COM NEW | 05534B760 | 5,134 | 125,650 | SH | SOLE | 14 | 125,650 | 0 | 0 |
| BGC PARTNERS INC | CL A | 05541T101 | 103 | 38,729 | SH | SOLE | 13 | 38,729 | 0 | 0 |
| BGC PARTNERS INC | CL A | 05541T101 | 726 | 288,241 | SH | SOLE | 14 | 288,241 | 0 | 0 |
| BG STAFFING INC | COM | 05544A109 | 194 | 25,958 | SH | SOLE | 14 | 25,958 | 0 | 0 |
| BHP GROUP PLC | SPONSORED ADR | 05545E209 | 108 | 3,571 | SH | SOLE | 13 | 3,571 | 0 | 0 |
| BHP GROUP PLC | SPONSORED ADR | 05545E209 | 1,266 | 41,732 | SH | SOLE | 14 | 41,732 | 0 | 0 |
| BJS WHSL CLUB HLDGS INC | COM | 05550J101 | 238 | 8,798 | SH | SOLE | 13 | 8,798 | 0 | 0 |
| BJS WHSL CLUB HLDGS INC | COM | 05550J101 | 10,044 | 394,363 | SH | SOLE | 14 | 394,363 | 0 | 0 |
| BOK FINL CORP | COM NEW | 05561Q201 | 3 | 69 | SH | SOLE | 13 | 69 | 0 | 0 |
| BOK FINL CORP | COM NEW | 05561Q201 | 4,239 | 99,600 | SH | SOLE | 14 | 99,600 | 0 | 0 |
| BP PLC | SPONSORED ADR | 055622104 | 423 | 17,324 | SH | SOLE | 14 | 17,324 | 0 | 0 |
| BP PLC | SPONSORED ADR | 055622104 | 2,793 | 112,436 | SH | SOLE | 13 | 112,436 | 0 | 0 |
| BRT APARTMENTS CORP | COM | 055645303 | 104 | 10,122 | SH | SOLE | 14 | 10,122 | 0 | 0 |
| BRP GROUP INC | COM CL A | 05589G102 | 267 | 25,277 | SH | SOLE | 14 | 25,277 | 0 | 0 |
| BMC STK HLDGS INC | COM | 05591B109 | 720 | 40,596 | SH | DFND | 13 | 40,596 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| BMC STK HLDGS INC | COM | 05591B109 | 295 | 16,192 | SH | SOLE | 13 | 16,192 | 0 | 0 |
| BMC STK HLDGS INC | COM | 05591B109 | 761 | 42,915 | SH | SOLE | 14 | 42,915 | 0 | 0 |
| BWX TECHNOLOGIES INC | COM | 05605H100 | 1,533 | 31,016 | SH | SOLE | 13 | 31,016 | 0 | 0 |
| BWX TECHNOLOGIES INC | COM | 05605H100 | 2,230 | 45,787 | SH | SOLE | 14 | 45,787 | 0 | 0 |
| BAIDU INC | SPON ADR REP A | 056752108 | 9,335 | 92,615 | SH | DFND | 6 | 92,615 | 0 | 0 |
| BAIDU INC | SPON ADR REP A | 056752108 | 4,057 | 40,136 | SH | SOLE | 13 | 40,136 | 0 | 0 |
| BAIDU INC | SPON ADR REP A | 056752108 | 40,365 | 400,488 | SH | SOLE | 14 | 400,488 | 0 | 0 |
| BAKER HUGHES COMPANY | CL A | 05722G100 | 214 | 29,632 | SH | SOLE | 13 | 29,632 | 0 | 0 |
| BAKER HUGHES COMPANY | CL A | 05722G100 | 6,036 | 574,822 | SH | SOLE | 14 | 574,822 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 319 | 3,236 | SH | DFND | 7 | 3,236 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 491 | 5,800 | SH | SOLE | 13 | 5,800 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 3,171 | 32,123 | SH | SOLE | 14 | 32,123 | 0 | 0 |
| BALL CORP | COM | 058498106 | 1,589 | 24,573 | SH | DFND | 13 | 24,573 | 0 | 0 |
| BALL CORP | COM | 058498106 | 2,497 | 38,415 | SH | SOLE | 13 | 38,415 | 0 | 0 |
| BALL CORP | COM | 058498106 | 28,871 | 446,505 | SH | SOLE | 14 | 446,505 | 0 | 0 |
| BANCO BBVA ARGENTINA S A | SPONSORED ADS | 058934100 | 49 | 18,800 | SH | SOLE | 14 | 18,800 | 0 | 0 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 8,187 | 2,016,535 | SH | DFND | 6 | 2,016,535 | 0 | 0 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 408 | 92,141 | SH | SOLE | 13 | 92,141 | 0 | 0 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 27,199 | 6,699,283 | SH | SOLE | 14 | 6,699,283 | 0 | 0 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 1,596 | 511,761 | SH | SOLE | 13 | 511,761 | 0 | 0 |
| BANCO SANTANDER SA | ADR | 05964H105 | 156 | 68,993 | SH | SOLE | 13 | 68,993 | 0 | 0 |
| BANCO SANTANDER BRASIL S A | ADS REP 1 UNIT | 05967A107 | 1,370 | 265,075 | SH | SOLE | 14 | 265,075 | 0 | 0 |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 8,053 | 322,652 | SH | DFND | 6 | 322,652 | 0 | 0 |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 432 | 16,081 | SH | SOLE | 13 | 16,081 | 0 | 0 |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 6,479 | 259,595 | SH | SOLE | 14 | 259,595 | 0 | 0 |
| BANCORP INC DEL | COM | 05969A105 | 64 | 10,510 | SH | DFND | 13 | 10,510 | 0 | 0 |
| BANCORP INC DEL | COM | 05969A105 | 9 | 3,000 | SH | SOLE | 13 | 3,000 | 0 | 0 |
| BANCORP INC DEL | COM | 05969A105 | 286 | 47,147 | SH | SOLE | 14 | 47,147 | 0 | 0 |
| BANCO SANTANDER MEXICO S A | SPONSORED ADS B | 05969B103 | 1,955 | 603,449 | SH | SOLE | 14 | 603,449 | 0 | 0 |
| BANCORPSOUTH BK TUPELO MISS | COM | 05971J102 | 286 | 15,091 | SH | DFND | 7 | 15,091 | 0 | 0 |
| BANCORPSOUTH BK TUPELO MISS | COM | 05971J102 | 18 | 953 | SH | SOLE | 14 | 953 | 0 | 0 |
| BANCORPSOUTH BK TUPELO MISS | COM | 05971J102 | 247 | 15,904 | SH | SOLE | 13 | 15,904 | 0 | 0 |
| BANDWIDTH INC | COM CL A | 05988J103 | 21 | 311 | SH | SOLE | 13 | 311 | 0 | 0 |
| BANDWIDTH INC | COM CL A | 05988J103 | 2,320 | 34,471 | SH | SOLE | 14 | 34,471 | 0 | 0 |
| BK OF AMERICA CORP | COM | 060505104 | 198 | 9,337 | SH | DFND | 13 | 9,337 | 0 | 0 |
| BK OF AMERICA CORP | COM | 060505104 | 9,669 | 455,460 | SH | DFND | 3 | 455,460 | 0 | 0 |
| BK OF AMERICA CORP | COM | 060505104 | 13,265 | 623,882 | SH | SOLE | 13 | 623,882 | 0 | 0 |
| BK OF AMERICA CORP | COM | 060505104 | 121,917 | 5,742,698 | SH | SOLE | 14 | 5,742,698 | 0 | 0 |
| BK OF AMERICA CORP | 7.25%CNV PFD L | 060505682 | 1,066 | 842 | SH | SOLE | 14 | 842 | 0 | 0 |
| BANK HAWAII CORP | COM | 062540109 | 130 | 2,356 | SH | SOLE | 14 | 2,356 | 0 | 0 |
| BANK HAWAII CORP | COM | 062540109 | 1,006 | 17,697 | SH | SOLE | 13 | 17,697 | 0 | 0 |
| BANK MONTREAL | COM | 063671101 | 66 | 1,314 | SH | DFND | 17 | 1,314 | 0 | 0 |
| BANK MONTREAL | COM | 063671101 | 62,947 | 1,252,425 | SH | SOLE | 13 | 1,252,425 | 0 | 0 |
| BANK NEW YORK MELLON CORP | COM | 064058100 | 1,764 | 52,382 | SH | DFND | 13 | 52,382 | 0 | 0 |
| BANK NEW YORK MELLON | COM | 064058100 | 3,164 | 96,203 | SH | SOLE | 13 | 96,203 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| CORP | | | | | | | | | | |
| BANK NEW YORK MELLON CORP | COM | 064058100 | 23,236 | 689,899 | SH | SOLE | 14 | 689,899 | 0 | 0 |
| BANK OZK | COM | 06417N103 | 60 | 3,123 | SH | SOLE | 13 | 3,123 | 0 | 0 |
| BANK OZK | COM | 06417N103 | 1,189 | 71,207 | SH | SOLE | 14 | 71,207 | 0 | 0 |
| BANKUNITED INC | COM | 06652K103 | 504 | 26,973 | SH | DFND | 7 | 26,973 | 0 | 0 |
| BANKUNITED INC | COM | 06652K103 | 1,480 | 79,784 | SH | SOLE | 13 | 79,784 | 0 | 0 |
| BANKUNITED INC | COM | 06652K103 | 3,838 | 205,214 | SH | SOLE | 14 | 205,214 | 0 | 0 |
| BANNER CORP | COM NEW | 06652V208 | 2,056 | 62,223 | SH | SOLE | 14 | 62,223 | 0 | 0 |
| BARCLAYS PLC | ADR | 06738E204 | 3,600 | 800,290 | SH | SOLE | 13 | 800,290 | 0 | 0 |
| BARNES GROUP INC | COM | 067806109 | 197 | 3,617 | SH | SOLE | 13 | 3,617 | 0 | 0 |
| BARNES GROUP INC | COM | 067806109 | 4,956 | 118,483 | SH | SOLE | 14 | 118,483 | 0 | 0 |
| BARRICK GOLD CORPORATION | COM | 067901108 | 0 | 26 | SH | SOLE | 13 | 26 | 0 | 0 |
| BARRICK GOLD CORPORATION | COM | 067901108 | 5,492 | 299,760 | SH | SOLE | 14 | 299,760 | 0 | 0 |
| BARRETT BUSINESS SVCS INC | COM | 068463108 | 73 | 1,833 | SH | DFND | 13 | 1,833 | 0 | 0 |
| BARRETT BUSINESS SVCS INC | COM | 068463108 | 4 | 531 | SH | SOLE | 13 | 531 | 0 | 0 |
| BARRETT BUSINESS SVCS INC | COM | 068463108 | 278 | 7,006 | SH | SOLE | 14 | 7,006 | 0 | 0 |
| BAXTER INTL INC | COM | 071813109 | 14,348 | 176,727 | SH | DFND | 13 | 176,727 | 0 | 0 |
| BAXTER INTL INC | COM | 071813109 | 263 | 3,240 | SH | SOLE | 14 | 3,240 | 0 | 0 |
| BAXTER INTL INC | COM | 071813109 | 3,371 | 41,237 | SH | SOLE | 13 | 41,237 | 0 | 0 |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 2,751 | 166,313 | SH | SOLE | 14 | 166,313 | 0 | 0 |
| BEAZER HOMES USA INC | COM NEW | 07556Q881 | 98 | 15,279 | SH | SOLE | 13 | 15,279 | 0 | 0 |
| BEAZER HOMES USA INC | COM NEW | 07556Q881 | 772 | 119,832 | SH | SOLE | 14 | 119,832 | 0 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 9,651 | 42,001 | SH | DFND | 3 | 42,001 | 0 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 3,462 | 15,145 | SH | SOLE | 13 | 15,145 | 0 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 9,300 | 40,476 | SH | SOLE | 14 | 40,476 | 0 | 0 |
| BECTON DICKINSON & CO | PFD SHS CONV A | 075887208 | 5,595 | 102,362 | SH | SOLE | 14 | 102,362 | 0 | 0 |
| BED BATH & BEYOND INC | COM | 075896100 | 123 | 29,192 | SH | SOLE | 14 | 29,192 | 0 | 0 |
| BEIGENE LTD | SPONSORED ADR | 07725L102 | 0 | 3 | SH | SOLE | 13 | 3 | 0 | 0 |
| BEIGENE LTD | SPONSORED ADR | 07725L102 | 1,291 | 10,483 | SH | SOLE | 14 | 10,483 | 0 | 0 |
| BELDEN INC | COM | 077454106 | 67 | 2,602 | SH | SOLE | 13 | 2,602 | 0 | 0 |
| BELDEN INC | COM | 077454106 | 6,781 | 187,935 | SH | SOLE | 14 | 187,935 | 0 | 0 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 224 | 11,229 | SH | DFND | 13 | 11,229 | 0 | 0 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 2,626 | 131,375 | SH | SOLE | 14 | 131,375 | 0 | 0 |
| BENEFITFOCUS INC | COM | 08180D106 | 50 | 5,654 | SH | SOLE | 13 | 5,654 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 6,363 | 94,729 | SH | SOLE | 13 | 94,729 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 6,322 | 95,274 | SH | SOLE | 14 | 95,274 | 0 | 0 |
| COLLEGIUM PHARMACEUTICAL INC | COM | 19459J104 | 0 | 168 | SH | SOLE | 13 | 168 | 0 | 0 |
| COLLEGIUM PHARMACEUTICAL INC | COM | 19459J104 | 639 | 39,100 | SH | SOLE | 14 | 39,100 | 0 | 0 |
| COLONY CAP INC | NOTE 3.875% 1/1 | 19624RAB2 | 564 | 705,000 | SH | SOLE | 14 | 705,000 | 0 | 0 |
| COLONY CR REAL ESTATE INC | COM CL A | 19625T101 | 35 | 13,887 | SH | SOLE | 13 | 13,887 | 0 | 0 |
| COLONY CR REAL ESTATE INC | COM CL A | 19625T101 | 128 | 32,440 | SH | SOLE | 14 | 32,440 | 0 | 0 |
| COLONY CAP INC NEW | CL A COM | 19626G108 | 11 | 6,029 | SH | SOLE | 13 | 6,029 | 0 | 0 |
| COLONY CAP INC NEW | CL A COM | 19626G108 | 175 | 99,872 | SH | SOLE | 14 | 99,872 | 0 | 0 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 166 | 6,262 | SH | SOLE | 13 | 6,262 | 0 | 0 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 1,668 | 62,241 | SH | SOLE | 14 | 62,241 | 0 | 0 |
| COLUMBIA FINL INC | COM | 197641103 | 153 | 10,591 | SH | DFND | 13 | 10,591 | 0 | 0 |

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|---------------------------------|---------------|-----------|--------|---------|----|------|----|---------|---|---|
| COLUMBIA FINL INC | COM | 197641103 | 52 | 5,786 | SH | SOLE | 13 | 5,786 | 0 | 0 |
| COLUMBIA PPTY TR INC | COM NEW | 198287203 | 1,170 | 93,617 | SH | DFND | 2 | 93,617 | 0 | 0 |
| COLUMBIA PPTY TR INC | COM NEW | 198287203 | 137 | 10,934 | SH | SOLE | 14 | 10,934 | 0 | 0 |
| COLUMBIA PPTY TR INC | COM NEW | 198287203 | 517 | 37,589 | SH | SOLE | 13 | 37,589 | 0 | 0 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 129 | 1,851 | SH | SOLE | 14 | 1,851 | 0 | 0 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 242 | 3,573 | SH | SOLE | 13 | 3,573 | 0 | 0 |
| COLUMBUS MCKINNON CORP N Y | COM | 199333105 | 2,620 | 104,791 | SH | SOLE | 14 | 104,791 | 0 | 0 |
| COMFORT SYS USA INC | COM | 199908104 | 99 | 2,470 | SH | SOLE | 13 | 2,470 | 0 | 0 |
| COMFORT SYS USA INC | COM | 199908104 | 506 | 13,852 | SH | SOLE | 14 | 13,852 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 2,718 | 79,048 | SH | DFND | 13 | 79,048 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 5,389 | 156,123 | SH | SOLE | 13 | 156,123 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 30,991 | 901,416 | SH | SOLE | 14 | 901,416 | 0 | 0 |
| COMERICA INC | COM | 200340107 | 130 | 5,218 | SH | SOLE | 13 | 5,218 | 0 | 0 |
| COMERICA INC | COM | 200340107 | 4,555 | 155,256 | SH | SOLE | 14 | 155,256 | 0 | 0 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 2,746 | 52,397 | SH | SOLE | 13 | 52,397 | 0 | 0 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 13,723 | 272,547 | SH | SOLE | 14 | 272,547 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 428 | 27,081 | SH | DFND | 13 | 27,081 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 18 | 1,183 | SH | SOLE | 13 | 1,183 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 1,565 | 99,119 | SH | SOLE | 14 | 99,119 | 0 | 0 |
| COMMERCIAL VEH GROUP INC | COM | 202608105 | 45 | 29,725 | SH | SOLE | 14 | 29,725 | 0 | 0 |
| COMMSCOPE HLDG CO INC | COM | 20337X109 | 21 | 2,333 | SH | SOLE | 13 | 2,333 | 0 | 0 |
| COMMSCOPE HLDG CO INC | COM | 20337X109 | 149 | 16,400 | SH | SOLE | 14 | 16,400 | 0 | 0 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 0 | 2 | SH | SOLE | 13 | 2 | 0 | 0 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 317 | 95,043 | SH | SOLE | 14 | 95,043 | 0 | 0 |
| COMMUNITY HEALTHCARE TR INC | COM | 20369C106 | 4,163 | 108,739 | SH | SOLE | 14 | 108,739 | 0 | 0 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 236 | 7,417 | SH | SOLE | 14 | 7,417 | 0 | 0 |
| COMMVault SYSTEMS INC | COM | 204166102 | 68 | 2,454 | SH | SOLE | 13 | 2,454 | 0 | 0 |
| COMMVault SYSTEMS INC | COM | 204166102 | 4,752 | 117,393 | SH | SOLE | 14 | 117,393 | 0 | 0 |
| COMPANHIA BRASILEIRA DE DIST | SPONSORED ADR | 20440T300 | 2,521 | 199,914 | SH | SOLE | 14 | 199,914 | 0 | 0 |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR | 20441A102 | 402 | 54,511 | SH | SOLE | 14 | 54,511 | 0 | 0 |
| COMPANHIA PARANAENSE ENERG C | SPON ADR PFD | 20441B407 | 710 | 68,200 | SH | SOLE | 14 | 68,200 | 0 | 0 |
| COMPANIA CERVECERIAS UNIDAS | SPONSORED ADR | 204429104 | 1,020 | 76,222 | SH | SOLE | 14 | 76,222 | 0 | 0 |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR | 204448104 | 1,618 | 221,957 | SH | SOLE | 14 | 221,957 | 0 | 0 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 322 | 8,363 | SH | DFND | 7 | 8,363 | 0 | 0 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 486 | 12,644 | SH | SOLE | 14 | 12,644 | 0 | 0 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 671 | 18,814 | SH | SOLE | 13 | 18,814 | 0 | 0 |
| COMPASS DIVERSIFIED HOLDINGS | SH BEN INT | 20451Q104 | 2,001 | 149,293 | SH | SOLE | 14 | 149,293 | 0 | 0 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 0 | 142 | SH | SOLE | 13 | 142 | 0 | 0 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 289 | 12,995 | SH | SOLE | 14 | 12,995 | 0 | 0 |
| COMPUTER TASK GROUP INC | COM | 205477102 | 48 | 12,550 | SH | SOLE | 14 | 12,550 | 0 | 0 |

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|---------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| CONAGRA BRANDS INC | COM | 205887102 | 2,182 | 74,415 | SH | SOLE | 13 | 74,415 | 0 | 0 |
| CONAGRA BRANDS INC | COM | 205887102 | 19,109 | 651,306 | SH | SOLE | 14 | 651,306 | 0 | 0 |
| CONCHO RES INC | COM | 20605P101 | 1 | 13 | SH | SOLE | 13 | 13 | 0 | 0 |
| CONCHO RES INC | COM | 20605P101 | 2,983 | 69,605 | SH | SOLE | 14 | 69,605 | 0 | 0 |
| CONDUENT INC | COM | 206787103 | 18 | 10,756 | SH | SOLE | 13 | 10,756 | 0 | 0 |
| CONDUENT INC | COM | 206787103 | 1,097 | 447,957 | SH | SOLE | 14 | 447,957 | 0 | 0 |
| CONMED CORP | NOTE 2.625% 2/0 | 207410AF8 | 106 | 115,000 | SH | SOLE | 14 | 115,000 | 0 | 0 |
| CONNECTONE BANCORP INC NEW | COM | 20786W107 | 1,438 | 107,029 | SH | SOLE | 14 | 107,029 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 6,843 | 222,160 | SH | DFND | 13 | 222,160 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 4,436 | 142,558 | SH | SOLE | 13 | 142,558 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 13,802 | 448,130 | SH | SOLE | 14 | 448,130 | 0 | 0 |
| CONSOLIDATED COMM HLDGS INC | COM | 209034107 | 668 | 146,803 | SH | SOLE | 14 | 146,803 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 921 | 11,808 | SH | DFND | 13 | 11,808 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 1,280 | 16,415 | SH | SOLE | 14 | 16,415 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 2,891 | 36,957 | SH | SOLE | 13 | 36,957 | 0 | 0 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 4,026 | 27,368 | SH | SOLE | 13 | 27,368 | 0 | 0 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 8,930 | 62,290 | SH | SOLE | 14 | 62,290 | 0 | 0 |
| CONTROLADORA VUELA CIA DE AV | SPON ADR RP 10 | 21240E105 | 46 | 13,500 | SH | SOLE | 14 | 13,500 | 0 | 0 |
| COOPER COS INC | COM NEW | 216648402 | 1,156 | 4,267 | SH | SOLE | 13 | 4,267 | 0 | 0 |
| COOPER COS INC | COM NEW | 216648402 | 11,248 | 40,803 | SH | SOLE | 14 | 40,803 | 0 | 0 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 5 | 329 | SH | SOLE | 13 | 329 | 0 | 0 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 252 | 15,461 | SH | SOLE | 14 | 15,461 | 0 | 0 |
| COPART INC | COM | 217204106 | 1,666 | 24,315 | SH | DFND | 13 | 24,315 | 0 | 0 |
| COPART INC | COM | 217204106 | 408 | 5,813 | SH | SOLE | 13 | 5,813 | 0 | 0 |
| COPART INC | COM | 217204106 | 7,407 | 108,096 | SH | SOLE | 14 | 108,096 | 0 | 0 |
| CORCEPT THERAPEUTICS INC | COM | 218352102 | 70 | 5,899 | SH | DFND | 13 | 5,899 | 0 | 0 |
| CORCEPT THERAPEUTICS INC | COM | 218352102 | 840 | 70,651 | SH | SOLE | 14 | 70,651 | 0 | 0 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 377 | 13,179 | SH | SOLE | 13 | 13,179 | 0 | 0 |
| CORESITE RLTY CORP | COM | 21870Q105 | 655 | 5,650 | SH | DFND | 2 | 5,650 | 0 | 0 |
| CORESITE RLTY CORP | COM | 21870Q105 | 1,194 | 10,303 | SH | DFND | 7 | 10,303 | 0 | 0 |
| CORESITE RLTY CORP | COM | 21870Q105 | 1,108 | 9,561 | SH | SOLE | 14 | 9,561 | 0 | 0 |
| CORESITE RLTY CORP | COM | 21870Q105 | 2,162 | 18,783 | SH | SOLE | 13 | 18,783 | 0 | 0 |
| CORELOGIC INC | COM | 21871D103 | 143 | 4,619 | SH | SOLE | 13 | 4,619 | 0 | 0 |
| CORELOGIC INC | COM | 21871D103 | 4,802 | 157,244 | SH | SOLE | 14 | 157,244 | 0 | 0 |
| CORNERSTONE ONDEMAND INC | COM | 21925Y103 | 57 | 1,817 | SH | SOLE | 13 | 1,817 | 0 | 0 |
| CORNERSTONE ONDEMAND INC | COM | 21925Y103 | 4,218 | 132,838 | SH | SOLE | 14 | 132,838 | 0 | 0 |
| CORNING INC | COM | 219350105 | 696 | 40,548 | SH | SOLE | 13 | 40,548 | 0 | 0 |
| CORNING INC | COM | 219350105 | 1,164 | 56,684 | SH | SOLE | 14 | 56,684 | 0 | 0 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 219 | 9,242 | SH | SOLE | 13 | 9,242 | 0 | 0 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 8,768 | 396,196 | SH | SOLE | 14 | 396,196 | 0 | 0 |
| CORTEVA INC | COM | 22052L104 | 277 | 11,547 | SH | SOLE | 13 | 11,547 | 0 | 0 |
| CORTEVA INC | COM | 22052L104 | 18,516 | 787,927 | SH | SOLE | 14 | 787,927 | 0 | 0 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 2,557 | 8,967 | SH | DFND | 13 | 8,967 | 0 | 0 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 8,187 | 28,675 | SH | SOLE | 13 | 28,675 | 0 | 0 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 42,692 | 149,728 | SH | SOLE | 14 | 149,728 | 0 | 0 |
| COSTAR GROUP INC | COM | 22160N109 | 6,080 | 10,050 | SH | SOLE | 13 | 10,050 | 0 | 0 |

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|----------------------------|------------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| COSTAR GROUP INC | COM | 22160N109 | 25,883 | 44,078 | SH | SOLE | 14 | 44,078 | 0 | 0 |
| COTY INC | COM CL A | 222070203 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| COTY INC | COM CL A | 222070203 | 134 | 30,094 | SH | SOLE | 13 | 30,094 | 0 | 0 |
| COUPA SOFTWARE INC | COM | 22266L106 | 1,309 | 9,367 | SH | DFND | 7 | 9,367 | 0 | 0 |
| COUPA SOFTWARE INC | COM | 22266L106 | 1,779 | 12,716 | SH | SOLE | 13 | 12,716 | 0 | 0 |
| COUPA SOFTWARE INC | COM | 22266L106 | 35,546 | 254,389 | SH | SOLE | 14 | 254,389 | 0 | 0 |
| COUSINS PPTYS INC | COM NEW | 222795502 | 1,504 | 51,367 | SH | DFND | 2 | 51,367 | 0 | 0 |
| COUSINS PPTYS INC | COM NEW | 222795502 | 237 | 7,706 | SH | SOLE | 13 | 7,706 | 0 | 0 |
| COUSINS PPTYS INC | COM NEW | 222795502 | 8,188 | 279,745 | SH | SOLE | 14 | 279,745 | 0 | 0 |
| COVANTA HLDG CORP | COM | 22282E102 | 55 | 6,954 | SH | SOLE | 13 | 6,954 | 0 | 0 |
| COVANTA HLDG CORP | COM | 22282E102 | 288 | 33,642 | SH | SOLE | 14 | 33,642 | 0 | 0 |
| COVENANT TRANSN GROUP INC | CL A | 22284P105 | 197 | 22,700 | SH | SOLE | 14 | 22,700 | 0 | 0 |
| COVETRUS INC | COM | 22304C100 | 976 | 116,535 | SH | SOLE | 13 | 116,535 | 0 | 0 |
| COWEN INC | CL A NEW | 223622606 | 38 | 3,943 | SH | DFND | 13 | 3,943 | 0 | 0 |
| COWEN INC | CL A NEW | 223622606 | 1 | 151 | SH | SOLE | 13 | 151 | 0 | 0 |
| COWEN INC | CL A NEW | 223622606 | 262 | 27,094 | SH | SOLE | 14 | 27,094 | 0 | 0 |
| CRANE CO | COM | 224399105 | 63 | 1,692 | SH | SOLE | 13 | 1,692 | 0 | 0 |
| CRANE CO | COM | 224399105 | 381 | 7,740 | SH | SOLE | 14 | 7,740 | 0 | 0 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 9,121 | 1,127,449 | SH | DFND | 6 | 1,127,449 | 0 | 0 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 339 | 40,338 | SH | SOLE | 13 | 40,338 | 0 | 0 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 8,955 | 1,106,957 | SH | SOLE | 14 | 1,106,957 | 0 | 0 |
| CREE INC | COM | 225447101 | 2 | 50 | SH | SOLE | 13 | 50 | 0 | 0 |
| CREE INC | COM | 225447101 | 3,391 | 95,617 | SH | SOLE | 14 | 95,617 | 0 | 0 |
| CRESUD S A C I F Y A | SPONSORED ADR | 226406106 | 319 | 91,661 | SH | SOLE | 14 | 91,661 | 0 | 0 |
| CRITEO S A | SPONS ADS | 226718104 | 68 | 8,820 | SH | SOLE | 13 | 8,820 | 0 | 0 |
| CRITEO S A | SPONS ADS | 226718104 | 334 | 41,971 | SH | SOLE | 14 | 41,971 | 0 | 0 |
| CROCS INC | COM | 227046109 | 247 | 14,552 | SH | DFND | 13 | 14,552 | 0 | 0 |
| CROCS INC | COM | 227046109 | 12 | 1,060 | SH | SOLE | 13 | 1,060 | 0 | 0 |
| CROCS INC | COM | 227046109 | 542 | 31,899 | SH | SOLE | 14 | 31,899 | 0 | 0 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 3,399 | 504,305 | SH | SOLE | 14 | 504,305 | 0 | 0 |
| CROSSFIRST BANKSHARES INC | COM | 22766M109 | 523 | 62,223 | SH | SOLE | 14 | 62,223 | 0 | 0 |
| CROWDSTRIKE HLDGS INC | CL A | 22788C105 | 119 | 2,084 | SH | SOLE | 13 | 2,084 | 0 | 0 |
| CROWDSTRIKE HLDGS INC | CL A | 22788C105 | 3,555 | 63,848 | SH | SOLE | 14 | 63,848 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | COM | 22822V101 | 8,282 | 57,355 | SH | DFND | 3 | 57,355 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | COM | 22822V101 | 3,080 | 21,388 | SH | SOLE | 13 | 21,388 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | COM | 22822V101 | 35,177 | 243,609 | SH | SOLE | 14 | 243,609 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | 6.875% CON PFD A | 22822V309 | 556 | 445 | SH | SOLE | 14 | 445 | 0 | 0 |
| CROWN HLDGS INC | COM | 228368106 | 501 | 8,636 | SH | SOLE | 14 | 8,636 | 0 | 0 |
| CROWN HLDGS INC | COM | 228368106 | 883 | 15,002 | SH | SOLE | 13 | 15,002 | 0 | 0 |
| CUBESMART | COM | 229663109 | 588 | 21,959 | SH | DFND | 2 | 21,959 | 0 | 0 |
| CUBESMART | COM | 229663109 | 224 | 8,702 | SH | SOLE | 13 | 8,702 | 0 | 0 |
| CUBESMART | COM | 229663109 | 12,085 | 451,115 | SH | SOLE | 14 | 451,115 | 0 | 0 |
| CUBIC CORP | COM | 229669106 | 47 | 918 | SH | SOLE | 13 | 918 | 0 | 0 |
| CUBIC CORP | COM | 229669106 | 679 | 16,446 | SH | SOLE | 14 | 16,446 | 0 | 0 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 359 | 7,185 | SH | SOLE | 13 | 7,185 | 0 | 0 |

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|----------------------------|---------------|-----------|--------|---------|----|------|----|---------|---|---|
| CULLEN FROST BANKERS INC | COM | 229899109 | 7,822 | 140,200 | SH | SOLE | 14 | 140,200 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 113 | 833 | SH | DFND | 13 | 833 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 2,189 | 16,275 | SH | SOLE | 13 | 16,275 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 8,013 | 59,214 | SH | SOLE | 14 | 59,214 | 0 | 0 |
| CURTISS WRIGHT CORP | COM | 231561101 | 1,467 | 15,486 | SH | SOLE | 13 | 15,486 | 0 | 0 |
| CURTISS WRIGHT CORP | COM | 231561101 | 6,106 | 66,079 | SH | SOLE | 14 | 66,079 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 121 | 11,062 | SH | DFND | 13 | 11,062 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 2,459 | 224,997 | SH | SOLE | 14 | 224,997 | 0 | 0 |
| CUTERA INC | COM | 232109108 | 112 | 8,598 | SH | SOLE | 13 | 8,598 | 0 | 0 |
| CUTERA INC | COM | 232109108 | 695 | 53,235 | SH | SOLE | 14 | 53,235 | 0 | 0 |
| CYMABAY THERAPEUTICS INC | COM | 23257D103 | 93 | 62,875 | SH | SOLE | 14 | 62,875 | 0 | 0 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 145 | 6,333 | SH | SOLE | 13 | 6,333 | 0 | 0 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 546 | 23,410 | SH | SOLE | 14 | 23,410 | 0 | 0 |
| CYRUSONE INC | COM | 23283R100 | 1,942 | 31,450 | SH | DFND | 2 | 31,450 | 0 | 0 |
| CYRUSONE INC | COM | 23283R100 | 127 | 2,048 | SH | SOLE | 13 | 2,048 | 0 | 0 |
| CYRUSONE INC | COM | 23283R100 | 8,687 | 140,673 | SH | SOLE | 14 | 140,673 | 0 | 0 |
| FREEPORT-MCMORAN INC | CL B | 35671D857 | 354 | 52,455 | SH | DFND | 13 | 52,455 | 0 | 0 |
| FREEPORT-MCMORAN INC | CL B | 35671D857 | 94 | 13,780 | SH | SOLE | 13 | 13,780 | 0 | 0 |
| FREEPORT-MCMORAN INC | CL B | 35671D857 | 454 | 67,300 | SH | SOLE | 14 | 67,300 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 400 | 6,260 | SH | DFND | 13 | 6,260 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 784 | 12,280 | SH | DFND | 5 | 12,280 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 140 | 2,228 | SH | SOLE | 13 | 2,228 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 593 | 9,279 | SH | SOLE | 14 | 9,279 | 0 | 0 |
| FRONTDOOR INC | COM | 35905A109 | 2,370 | 65,679 | SH | SOLE | 13 | 65,679 | 0 | 0 |
| FRONTDOOR INC | COM | 35905A109 | 3,115 | 89,567 | SH | SOLE | 14 | 89,567 | 0 | 0 |
| FULGENT GENETICS INC | COM | 359664109 | 178 | 16,525 | SH | SOLE | 14 | 16,525 | 0 | 0 |
| FULLER H B CO | COM | 359694106 | 84 | 3,759 | SH | SOLE | 13 | 3,759 | 0 | 0 |
| FULLER H B CO | COM | 359694106 | 208 | 7,453 | SH | SOLE | 14 | 7,453 | 0 | 0 |
| FULTON FINL CORP PA | COM | 360271100 | 1,334 | 116,121 | SH | SOLE | 14 | 116,121 | 0 | 0 |
| FUNKO INC | COM CL A | 361008105 | 201 | 50,400 | SH | SOLE | 14 | 50,400 | 0 | 0 |
| FUTUREFUEL CORP | COM | 36116M106 | 208 | 18,500 | SH | SOLE | 14 | 18,500 | 0 | 0 |
| GCI LIBERTY INC | COM CLASS A | 36164V305 | 366 | 6,185 | SH | SOLE | 13 | 6,185 | 0 | 0 |
| GCI LIBERTY INC | COM CLASS A | 36164V305 | 30,965 | 543,527 | SH | SOLE | 14 | 543,527 | 0 | 0 |
| GDS HLDGS LTD | SPONSORED ADS | 36165L108 | 12,019 | 207,325 | SH | SOLE | 14 | 207,325 | 0 | 0 |
| GFL ENVIRONMENTAL INC | SUB VTG SHS | 36168Q104 | 4,145 | 275,395 | SH | SOLE | 14 | 275,395 | 0 | 0 |
| GW PHARMACEUTICALS PLC | ADS | 36197T103 | 9 | 142 | SH | SOLE | 13 | 142 | 0 | 0 |
| GW PHARMACEUTICALS PLC | ADS | 36197T103 | 1,791 | 20,456 | SH | SOLE | 14 | 20,456 | 0 | 0 |
| GP STRATEGIES CORP | COM | 36225V104 | 112 | 17,233 | SH | SOLE | 14 | 17,233 | 0 | 0 |
| G III APPAREL GROUP LTD | COM | 36237H101 | 11 | 1,391 | SH | SOLE | 13 | 1,391 | 0 | 0 |
| G III APPAREL GROUP LTD | COM | 36237H101 | 361 | 46,896 | SH | SOLE | 14 | 46,896 | 0 | 0 |
| GMS INC | COM | 36251C103 | 102 | 6,484 | SH | DFND | 13 | 6,484 | 0 | 0 |
| GMS INC | COM | 36251C103 | 19 | 2,568 | SH | SOLE | 13 | 2,568 | 0 | 0 |
| GMS INC | COM | 36251C103 | 202 | 12,836 | SH | SOLE | 14 | 12,836 | 0 | 0 |
| GAIN CAP HLDGS INC | COM | 36268W100 | 134 | 24,000 | SH | SOLE | 14 | 24,000 | 0 | 0 |
| GALAPAGOS NV | SPON ADR | 36315X101 | 5 | 24 | SH | SOLE | 13 | 24 | 0 | 0 |
| GALAPAGOS NV | SPON ADR | 36315X101 | 1,373 | 7,007 | SH | SOLE | 14 | 7,007 | 0 | 0 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 9 | 106 | SH | SOLE | 13 | 106 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 8,375 | 102,748 | SH | SOLE | 14 | 102,748 | 0 | 0 |
| GAMING & LEISURE PPTYS INC | COM | 36467J108 | 2,699 | 97,419 | SH | SOLE | 14 | 97,419 | 0 | 0 |
| GAMING & LEISURE PPTYS INC | COM | 36467J108 | 2,675 | 100,235 | SH | SOLE | 13 | 100,235 | 0 | 0 |
| GAP INC | COM | 364760108 | 6 | 857 | SH | SOLE | 13 | 857 | 0 | 0 |
| GAP INC | COM | 364760108 | 865 | 122,900 | SH | SOLE | 14 | 122,900 | 0 | 0 |
| GARTNER INC | COM | 366651107 | 53 | 536 | SH | SOLE | 13 | 536 | 0 | 0 |
| GARTNER INC | COM | 366651107 | 7,021 | 70,510 | SH | SOLE | 14 | 70,510 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 976 | 10,472 | SH | DFND | 5 | 10,472 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 1,311 | 14,069 | SH | DFND | 13 | 14,069 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 488 | 5,288 | SH | SOLE | 13 | 5,288 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 7,306 | 78,412 | SH | SOLE | 14 | 78,412 | 0 | 0 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 2,793 | 20,501 | SH | SOLE | 13 | 20,501 | 0 | 0 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 13,959 | 105,503 | SH | SOLE | 14 | 105,503 | 0 | 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 817 | 103,714 | SH | SOLE | 13 | 103,714 | 0 | 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 15,300 | 1,926,893 | SH | SOLE | 14 | 1,926,893 | 0 | 0 |
| GENERAL MLS INC | COM | 370334104 | 555 | 10,518 | SH | DFND | 13 | 10,518 | 0 | 0 |
| GENERAL MLS INC | COM | 370334104 | 269 | 5,095 | SH | SOLE | 14 | 5,095 | 0 | 0 |
| GENERAL MLS INC | COM | 370334104 | 583 | 13,373 | SH | SOLE | 13 | 13,373 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 2,056 | 102,352 | SH | SOLE | 13 | 102,352 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 22,205 | 1,068,583 | SH | SOLE | 14 | 1,068,583 | 0 | 0 |
| GENESIS HEALTHCARE INC | CL A COM | 37185X106 | 11 | 12,505 | SH | SOLE | 14 | 12,505 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 481 | 21,689 | SH | DFND | 5 | 21,689 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 554 | 25,013 | SH | DFND | 13 | 25,013 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 153 | 6,923 | SH | SOLE | 13 | 6,923 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 3,454 | 155,852 | SH | SOLE | 14 | 155,852 | 0 | 0 |
| GENMAB A/S | SPONSORED ADS | 372303206 | 25 | 1,167 | SH | SOLE | 13 | 1,167 | 0 | 0 |
| GENMAB A/S | SPONSORED ADS | 372303206 | 972 | 45,887 | SH | SOLE | 14 | 45,887 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 275 | 4,088 | SH | DFND | 13 | 4,088 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 1,893 | 28,481 | SH | SOLE | 13 | 28,481 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 4,065 | 60,367 | SH | SOLE | 14 | 60,367 | 0 | 0 |
| GIBRALTAR INDS INC | COM | 374689107 | 512 | 11,925 | SH | DFND | 5 | 11,925 | 0 | 0 |
| GIBRALTAR INDS INC | COM | 374689107 | 46 | 940 | SH | SOLE | 13 | 940 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 4,917 | 65,769 | SH | DFND | 13 | 65,769 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 4,233 | 55,582 | SH | SOLE | 13 | 55,582 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 17,307 | 231,499 | SH | SOLE | 14 | 231,499 | 0 | 0 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 4,558 | 134,047 | SH | SOLE | 14 | 134,047 | 0 | 0 |
| GLADSTONE LD CORP | COM | 376549101 | 397 | 33,492 | SH | SOLE | 14 | 33,492 | 0 | 0 |
| GLAUKOS CORP | COM | 377322102 | 1,218 | 39,454 | SH | SOLE | 14 | 39,454 | 0 | 0 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 1,009 | 26,880 | SH | SOLE | 13 | 26,880 | 0 | 0 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 17,285 | 456,195 | SH | SOLE | 14 | 456,195 | 0 | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM | 37890U108 | 423 | 8,270 | SH | DFND | 5 | 8,270 | 0 | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM | 37890U108 | 0 | 67 | SH | SOLE | 13 | 67 | 0 | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM | 37890U108 | 2,517 | 49,268 | SH | SOLE | 14 | 49,268 | 0 | 0 |
| GLOBAL NET LEASE INC | COM NEW | 379378201 | 110 | 13,352 | SH | SOLE | 13 | 13,352 | 0 | 0 |
| GLOBAL PMTS INC | COM | 37940X102 | 3,133 | 21,928 | SH | SOLE | 13 | 21,928 | 0 | 0 |
| GLOBAL PMTS INC | COM | 37940X102 | 19,596 | 135,864 | SH | SOLE | 14 | 135,864 | 0 | 0 |

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|---------------------------------|---------------------|-----------|--------|---------|----|------|----|---------|---|---|
| GLOBAL X FDS | S&P 500 CATHOLIC | 37954Y889 | 487 | 15,260 | SH | SOLE | 13 | 15,260 | 0 | 0 |
| GLOBUS MED INC | CL A | 379577208 | 128 | 3,010 | SH | SOLE | 14 | 3,010 | 0 | 0 |
| GLOBUS MED INC | CL A | 379577208 | 411 | 9,217 | SH | SOLE | 13 | 9,217 | 0 | 0 |
| GLOBE LIFE INC | COM | 37959E102 | 907 | 12,598 | SH | DFND | 7 | 12,598 | 0 | 0 |
| GLOBE LIFE INC | COM | 37959E102 | 972 | 13,510 | SH | DFND | 13 | 13,510 | 0 | 0 |
| GLOBE LIFE INC | COM | 37959E102 | 1,086 | 15,092 | SH | SOLE | 14 | 15,092 | 0 | 0 |
| GLOBE LIFE INC | COM | 37959E102 | 1,235 | 17,056 | SH | SOLE | 13 | 17,056 | 0 | 0 |
| GLU MOBILE INC | COM | 379890106 | 148 | 22,907 | SH | SOLE | 13 | 22,907 | 0 | 0 |
| GLU MOBILE INC | COM | 379890106 | 5,462 | 868,362 | SH | SOLE | 14 | 868,362 | 0 | 0 |
| GODADDY INC | CL A | 380237107 | 473 | 8,286 | SH | DFND | 13 | 8,286 | 0 | 0 |
| GODADDY INC | CL A | 380237107 | 1,372 | 24,118 | SH | SOLE | 13 | 24,118 | 0 | 0 |
| GODADDY INC | CL A | 380237107 | 22,502 | 394,004 | SH | SOLE | 14 | 394,004 | 0 | 0 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 1,615 | 339,991 | SH | SOLE | 14 | 339,991 | 0 | 0 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1,890 | 12,317 | SH | SOLE | 13 | 12,317 | 0 | 0 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 12,094 | 78,234 | SH | SOLE | 14 | 78,234 | 0 | 0 |
| GOLDMAN SACHS ETF TR | ACCES TREASURY | 381430529 | 280 | 2,784 | SH | SOLE | 13 | 2,784 | 0 | 0 |
| GOLUB CAP BDC INC | COM | 38173M102 | 134 | 10,695 | SH | SOLE | 14 | 10,695 | 0 | 0 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 226 | 38,900 | SH | SOLE | 14 | 38,900 | 0 | 0 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 113 | 39,426 | SH | SOLE | 13 | 39,426 | 0 | 0 |
| GOOSEHEAD INS INC | COM CL A | 38267D109 | 887 | 19,879 | SH | SOLE | 14 | 19,879 | 0 | 0 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 108 | 3,042 | SH | DFND | 13 | 3,042 | 0 | 0 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 199 | 5,865 | SH | SOLE | 13 | 5,865 | 0 | 0 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 3,538 | 99,395 | SH | SOLE | 14 | 99,395 | 0 | 0 |
| GRACO INC | COM | 384109104 | 890 | 18,270 | SH | DFND | 13 | 18,270 | 0 | 0 |
| GRACO INC | COM | 384109104 | 3,091 | 63,061 | SH | SOLE | 13 | 63,061 | 0 | 0 |
| GRACO INC | COM | 384109104 | 24,465 | 502,044 | SH | SOLE | 14 | 502,044 | 0 | 0 |
| GRAFTECH INTL LTD | COM | 384313508 | 369 | 45,400 | SH | SOLE | 14 | 45,400 | 0 | 0 |
| GRAHAM CORP | COM | 384556106 | 420 | 32,547 | SH | SOLE | 14 | 32,547 | 0 | 0 |
| GRAHAM HLDGS CO | COM CL B | 384637104 | 285 | 836 | SH | DFND | 13 | 836 | 0 | 0 |
| GRAHAM HLDGS CO | COM CL B | 384637104 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| GRAHAM HLDGS CO | COM CL B | 384637104 | 1,322 | 4,494 | SH | SOLE | 13 | 4,494 | 0 | 0 |
| GRAINGER W W INC | COM | 384802104 | 597 | 2,403 | SH | DFND | 13 | 2,403 | 0 | 0 |
| GRAINGER W W INC | COM | 384802104 | 7 | 29 | SH | SOLE | 14 | 29 | 0 | 0 |
| GRAINGER W W INC | COM | 384802104 | 1,709 | 7,216 | SH | SOLE | 13 | 7,216 | 0 | 0 |
| GRAND CANYON ED INC | COM | 38526M106 | 1,748 | 22,854 | SH | SOLE | 13 | 22,854 | 0 | 0 |
| GRAND CANYON ED INC | COM | 38526M106 | 3,641 | 47,726 | SH | SOLE | 14 | 47,726 | 0 | 0 |
| GRANITE CONSTR INC | COM | 387328107 | 61 | 4,015 | SH | SOLE | 13 | 4,015 | 0 | 0 |
| GRANITE CONSTR INC | COM | 387328107 | 137 | 9,019 | SH | SOLE | 14 | 9,019 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 455 | 37,292 | SH | DFND | 13 | 37,292 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 413 | 33,877 | SH | SOLE | 13 | 33,877 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 10,105 | 828,307 | SH | SOLE | 14 | 828,307 | 0 | 0 |
| GRAVITY CO LTD | SPONSORED ADS NE | 38911N206 | 264 | 8,679 | SH | SOLE | 14 | 8,679 | 0 | 0 |
| GREAT AJAX CORP | COM | 38983D300 | 0 | 0 | SH | SOLE | 13 | 0 | 0 | 0 |
| GREAT AJAX CORP | COM | 38983D300 | 146 | 22,937 | SH | SOLE | 14 | 22,937 | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 316 | 38,054 | SH | DFND | 13 | 38,054 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 19 | 2,484 | SH | SOLE | 13 | 2,484 | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 1,404 | 169,125 | SH | SOLE | 14 | 169,125 | 0 | 0 |
| GREAT SOUTHN BANCORP INC | COM | 390905107 | 392 | 9,711 | SH | SOLE | 14 | 9,711 | 0 | 0 |
| GREAT WESTN BANCORP INC | COM | 391416104 | 9 | 525 | SH | SOLE | 13 | 525 | 0 | 0 |
| GREAT WESTN BANCORP INC | COM | 391416104 | 1,432 | 69,919 | SH | SOLE | 14 | 69,919 | 0 | 0 |
| GREENBRIER COS INC | COM | 393657101 | 313 | 17,638 | SH | SOLE | 14 | 17,638 | 0 | 0 |
| GREENHILL & CO INC | COM | 395259104 | 213 | 21,596 | SH | SOLE | 14 | 21,596 | 0 | 0 |
| GREENSKY INC | CL A | 39572G100 | 125 | 32,800 | SH | SOLE | 13 | 32,800 | 0 | 0 |
| GRID DYNAMICS HLDGS INC | COM CL A | 39813G109 | 0 | 648 | SH | SOLE | 13 | 648 | 0 | 0 |
| GRID DYNAMICS HLDGS INC | COM CL A | 39813G109 | 620 | 77,517 | SH | SOLE | 14 | 77,517 | 0 | 0 |
| GRIFOLS S A | SP ADR REP B NVT | 398438408 | 19 | 908 | SH | SOLE | 13 | 908 | 0 | 0 |
| GRIFOLS S A | SP ADR REP B NVT | 398438408 | 3,151 | 156,467 | SH | SOLE | 14 | 156,467 | 0 | 0 |
| GROCERY OUTLET HLDG CORP | COM | 39874R101 | 33,580 | 977,864 | SH | SOLE | 14 | 977,864 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 178 | 4,026 | SH | DFND | 13 | 4,026 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 315 | 7,124 | SH | SOLE | 14 | 7,124 | 0 | 0 |
| GRUPO TELEVISIA SA | SPON ADR REP ORD | 40049J206 | 10,823 | 1,865,961 | SH | SOLE | 14 | 1,865,961 | 0 | 0 |
| GRUPO AEROPORTUARIO DEL CENT | SPON ADR | 400501102 | 428 | 15,905 | SH | SOLE | 14 | 15,905 | 0 | 0 |
| GPO AEROPORTUARIO DEL PAC SA | SPON ADR B | 400506101 | 4,263 | 79,027 | SH | SOLE | 14 | 79,027 | 0 | 0 |
| GRUPO AEROPORTUARIO DEL SURE | SPON ADR SER B | 40051E202 | 614 | 6,518 | SH | SOLE | 14 | 6,518 | 0 | 0 |
| GUARDANT HEALTH INC | COM | 40131M109 | 2 | 114 | SH | SOLE | 13 | 114 | 0 | 0 |
| GUARDANT HEALTH INC | COM | 40131M109 | 3,038 | 43,656 | SH | SOLE | 14 | 43,656 | 0 | 0 |
| GUIDEWIRE SOFTWARE INC | COM | 40171V100 | 2 | 31 | SH | SOLE | 13 | 31 | 0 | 0 |
| GUIDEWIRE SOFTWARE INC | COM | 40171V100 | 43,392 | 547,116 | SH | SOLE | 14 | 547,116 | 0 | 0 |
| HCA HEALTHCARE INC | COM | 40412C101 | 2,134 | 23,765 | SH | SOLE | 13 | 23,765 | 0 | 0 |
| HCA HEALTHCARE INC | COM | 40412C101 | 5,407 | 60,176 | SH | SOLE | 14 | 60,176 | 0 | 0 |
| HDFC BANK LTD | SPONSORED ADS | 40415F101 | 87 | 2,270 | SH | DFND | 17 | 2,270 | 0 | 0 |
| HDFC BANK LTD | SPONSORED ADS | 40415F101 | 13,323 | 346,421 | SH | DFND | 6 | 346,421 | 0 | 0 |
| HDFC BANK LTD | SPONSORED ADS | 40415F101 | 2,234 | 58,467 | SH | SOLE | 13 | 58,467 | 0 | 0 |
| HDFC BANK LTD | SPONSORED ADS | 40415F101 | 56,630 | 1,472,433 | SH | SOLE | 14 | 1,472,433 | 0 | 0 |
| HD SUPPLY HLDGS INC | COM | 40416M105 | 56 | 1,982 | SH | SOLE | 13 | 1,982 | 0 | 0 |
| HD SUPPLY HLDGS INC | COM | 40416M105 | 5,986 | 210,564 | SH | SOLE | 14 | 210,564 | 0 | 0 |
| HMS HLDGS CORP | COM | 40425J101 | 49 | 1,821 | SH | SOLE | 13 | 1,821 | 0 | 0 |
| HMS HLDGS CORP | COM | 40425J101 | 8,410 | 332,803 | SH | SOLE | 14 | 332,803 | 0 | 0 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 30 | 1,066 | SH | SOLE | 14 | 1,066 | 0 | 0 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 631 | 22,032 | SH | SOLE | 13 | 22,032 | 0 | 0 |
| HP INC | COM | 40434L105 | 8,183 | 471,382 | SH | DFND | 13 | 471,382 | 0 | 0 |
| HP INC | COM | 40434L105 | 1,643 | 92,246 | SH | SOLE | 13 | 92,246 | 0 | 0 |
| HP INC | COM | 40434L105 | 25,085 | 1,444,978 | SH | SOLE | 14 | 1,444,978 | 0 | 0 |
| KEYCORP | COM | 493267108 | 154 | 14,808 | SH | SOLE | 14 | 14,808 | 0 | 0 |
| KEYCORP | COM | 493267108 | 1,100 | 104,616 | SH | SOLE | 13 | 104,616 | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM | 49338L103 | 2,425 | 28,985 | SH | DFND | 13 | 28,985 | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM | 49338L103 | 2,406 | 27,239 | SH | SOLE | 13 | 27,239 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|----|---------|---|---|
| KEYSIGHT TECHNOLOGIES INC | COM | 49338L103 | 2,831 | 33,831 | SH | SOLE | 14 | 33,831 | 0 | 0 |
| KFORCE INC | COM | 493732101 | 46 | 2,681 | SH | SOLE | 13 | 2,681 | 0 | 0 |
| KFORCE INC | COM | 493732101 | 2,108 | 82,432 | SH | SOLE | 14 | 82,432 | 0 | 0 |
| KIMBALL INTL INC | CL B | 494274103 | 251 | 21,114 | SH | DFND | 13 | 21,114 | 0 | 0 |
| KILROY RLTY CORP | COM | 49427F108 | 2,062 | 32,372 | SH | DFND | 2 | 32,372 | 0 | 0 |
| KILROY RLTY CORP | COM | 49427F108 | 214 | 3,430 | SH | SOLE | 13 | 3,430 | 0 | 0 |
| KILROY RLTY CORP | COM | 49427F108 | 18,698 | 293,528 | SH | SOLE | 14 | 293,528 | 0 | 0 |
| KIMBALL ELECTRONICS INC | COM | 49428J109 | 114 | 10,473 | SH | SOLE | 13 | 10,473 | 0 | 0 |
| KIMBALL ELECTRONICS INC | COM | 49428J109 | 209 | 19,100 | SH | SOLE | 14 | 19,100 | 0 | 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 3,221 | 25,193 | SH | DFND | 13 | 25,193 | 0 | 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 6,354 | 48,693 | SH | SOLE | 13 | 48,693 | 0 | 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 15,094 | 118,043 | SH | SOLE | 14 | 118,043 | 0 | 0 |
| KIMCO RLTY CORP | COM | 49446R109 | 10 | 1,043 | SH | SOLE | 13 | 1,043 | 0 | 0 |
| KIMCO RLTY CORP | COM | 49446R109 | 6,419 | 663,835 | SH | SOLE | 14 | 663,835 | 0 | 0 |
| KINDER MORGAN INC DEL | COM | 49456B101 | 326 | 23,450 | SH | DFND | 13 | 23,450 | 0 | 0 |
| KINDER MORGAN INC DEL | COM | 49456B101 | 1,576 | 113,542 | SH | SOLE | 13 | 113,542 | 0 | 0 |
| KINDER MORGAN INC DEL | COM | 49456B101 | 12,037 | 864,707 | SH | SOLE | 14 | 864,707 | 0 | 0 |
| KINSALE CAP GROUP INC | COM | 49714P108 | 681 | 6,518 | SH | DFND | 5 | 6,518 | 0 | 0 |
| KINSALE CAP GROUP INC | COM | 49714P108 | 563 | 5,326 | SH | SOLE | 13 | 5,326 | 0 | 0 |
| KINSALE CAP GROUP INC | COM | 49714P108 | 713 | 6,819 | SH | SOLE | 14 | 6,819 | 0 | 0 |
| KIRBY CORP | COM | 497266106 | 5 | 112 | SH | SOLE | 13 | 112 | 0 | 0 |
| KIRBY CORP | COM | 497266106 | 226 | 5,191 | SH | SOLE | 14 | 5,191 | 0 | 0 |
| KITE RLTY GROUP TR | COM NEW | 49803T300 | 697 | 73,556 | SH | SOLE | 14 | 73,556 | 0 | 0 |
| KNIGHT SWIFT TRANSN HLDGS IN | CL A | 499049104 | 5 | 145 | SH | SOLE | 13 | 145 | 0 | 0 |
| KNIGHT SWIFT TRANSN HLDGS IN | CL A | 499049104 | 4,931 | 150,332 | SH | SOLE | 14 | 150,332 | 0 | 0 |
| KNOWLES CORP | COM | 49926D109 | 5,488 | 410,148 | SH | SOLE | 14 | 410,148 | 0 | 0 |
| KOHL'S CORP | COM | 500255104 | 240 | 25,628 | SH | SOLE | 13 | 25,628 | 0 | 0 |
| KOHL'S CORP | COM | 500255104 | 804 | 55,077 | SH | SOLE | 14 | 55,077 | 0 | 0 |
| KONTOOR BRANDS INC | COM | 50050N103 | 24 | 1,277 | SH | DFND | 13 | 1,277 | 0 | 0 |
| KONTOOR BRANDS INC | COM | 50050N103 | 394 | 20,564 | SH | SOLE | 14 | 20,564 | 0 | 0 |
| KONTOOR BRANDS INC | COM | 50050N103 | 388 | 22,789 | SH | SOLE | 13 | 22,789 | 0 | 0 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 613 | 81,129 | SH | SOLE | 14 | 81,129 | 0 | 0 |
| KORN FERRY | COM NEW | 500643200 | 120 | 5,304 | SH | SOLE | 13 | 5,304 | 0 | 0 |
| KORN FERRY | COM NEW | 500643200 | 705 | 29,001 | SH | SOLE | 14 | 29,001 | 0 | 0 |
| KOSMOS ENERGY LTD | COM | 500688106 | 91 | 101,311 | SH | SOLE | 14 | 101,311 | 0 | 0 |
| KRAFT HEINZ CO | COM | 500754106 | 119 | 5,760 | SH | SOLE | 13 | 5,760 | 0 | 0 |
| KRAFT HEINZ CO | COM | 500754106 | 1,886 | 76,229 | SH | SOLE | 14 | 76,229 | 0 | 0 |
| KRATOS DEFENSE & SEC SOLUTIO | COM NEW | 50077B207 | 1,237 | 89,372 | SH | SOLE | 14 | 89,372 | 0 | 0 |
| KRATOS DEFENSE & SEC SOLUTIO | COM NEW | 50077B207 | 5,847 | 422,446 | SH | SOLE | 13 | 422,446 | 0 | 0 |
| KRATON CORPORATION | COM | 50077C106 | 0 | 0 | SH | SOLE | 13 | 0 | 0 | 0 |
| KRATON CORPORATION | COM | 50077C106 | 1,816 | 224,204 | SH | SOLE | 14 | 224,204 | 0 | 0 |
| KROGER CO | COM | 501044101 | 810 | 26,899 | SH | DFND | 13 | 26,899 | 0 | 0 |
| KROGER CO | COM | 501044101 | 1,704 | 56,577 | SH | SOLE | 14 | 56,577 | 0 | 0 |
| KROGER CO | COM | 501044101 | 5,622 | 186,689 | SH | SOLE | 13 | 186,689 | 0 | 0 |
| KRYSTAL BIOTECH INC | COM | 501147102 | 415 | 9,590 | SH | DFND | 5 | 9,590 | 0 | 0 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 1,922 | 92,080 | SH | SOLE | 14 | 92,080 | 0 | 0 |

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|----------------------------|---------------|-----------|---------|---------|----|------|----|---------|---|---|
| L BRANDS INC | COM | 501797104 | 10 | 845 | SH | SOLE | 13 | 845 | 0 | 0 |
| L BRANDS INC | COM | 501797104 | 1,305 | 112,888 | SH | SOLE | 14 | 112,888 | 0 | 0 |
| LHC GROUP INC | COM | 50187A107 | 875 | 6,241 | SH | DFND | 5 | 6,241 | 0 | 0 |
| LHC GROUP INC | COM | 50187A107 | 407 | 2,889 | SH | SOLE | 13 | 2,889 | 0 | 0 |
| LHC GROUP INC | COM | 50187A107 | 11,623 | 82,901 | SH | SOLE | 14 | 82,901 | 0 | 0 |
| LGI HOMES INC | COM | 50187T106 | 280 | 6,212 | SH | DFND | 5 | 6,212 | 0 | 0 |
| LGI HOMES INC | COM | 50187T106 | 333 | 7,368 | SH | DFND | 7 | 7,368 | 0 | 0 |
| LGI HOMES INC | COM | 50187T106 | 338 | 8,367 | SH | SOLE | 13 | 8,367 | 0 | 0 |
| LGI HOMES INC | COM | 50187T106 | 516 | 11,427 | SH | SOLE | 14 | 11,427 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 731 | 35,637 | SH | DFND | 13 | 35,637 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 412 | 18,769 | SH | SOLE | 13 | 18,769 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 2,117 | 103,204 | SH | SOLE | 14 | 103,204 | 0 | 0 |
| LCI INDS | COM | 50189K103 | 9 | 124 | SH | SOLE | 13 | 124 | 0 | 0 |
| LCI INDS | COM | 50189K103 | 314 | 4,697 | SH | SOLE | 14 | 4,697 | 0 | 0 |
| LPL FINL HLDGS INC | COM | 50212V100 | 933 | 17,134 | SH | DFND | 13 | 17,134 | 0 | 0 |
| LPL FINL HLDGS INC | COM | 50212V100 | 643 | 12,834 | SH | SOLE | 13 | 12,834 | 0 | 0 |
| LPL FINL HLDGS INC | COM | 50212V100 | 1,899 | 34,891 | SH | SOLE | 14 | 34,891 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 2,163 | 12,010 | SH | DFND | 13 | 12,010 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 7,742 | 42,984 | SH | DFND | 3 | 42,984 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 1,164 | 6,340 | SH | SOLE | 13 | 6,340 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 136,078 | 755,487 | SH | SOLE | 14 | 755,487 | 0 | 0 |
| LA Z BOY INC | COM | 505336107 | 502 | 24,451 | SH | SOLE | 14 | 24,451 | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1,416 | 11,206 | SH | DFND | 13 | 11,206 | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 2,458 | 18,290 | SH | SOLE | 13 | 18,290 | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 7,043 | 55,728 | SH | SOLE | 14 | 55,728 | 0 | 0 |
| LAKELAND BANCORP INC | COM | 511637100 | 0 | 0 | SH | SOLE | 13 | 0 | 0 | 0 |
| LAKELAND BANCORP INC | COM | 511637100 | 218 | 20,200 | SH | SOLE | 14 | 20,200 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 7,283 | 30,346 | SH | DFND | 13 | 30,346 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 3,825 | 16,399 | SH | SOLE | 13 | 16,399 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 14,565 | 60,688 | SH | SOLE | 14 | 60,688 | 0 | 0 |
| LAMAR ADVERTISING CO NEW | CL A | 512816109 | 36 | 706 | SH | SOLE | 13 | 706 | 0 | 0 |
| LAMAR ADVERTISING CO NEW | CL A | 512816109 | 4,814 | 93,870 | SH | SOLE | 14 | 93,870 | 0 | 0 |
| LAMB WESTON HLDGS INC | COM | 513272104 | 274 | 4,801 | SH | DFND | 7 | 4,801 | 0 | 0 |
| LAMB WESTON HLDGS INC | COM | 513272104 | 2,506 | 45,505 | SH | SOLE | 13 | 45,505 | 0 | 0 |
| LAMB WESTON HLDGS INC | COM | 513272104 | 11,978 | 209,770 | SH | SOLE | 14 | 209,770 | 0 | 0 |
| LANDSTAR SYS INC | COM | 515098101 | 1,373 | 14,322 | SH | DFND | 13 | 14,322 | 0 | 0 |
| LANDSTAR SYS INC | COM | 515098101 | 168 | 1,843 | SH | SOLE | 13 | 1,843 | 0 | 0 |
| LANDSTAR SYS INC | COM | 515098101 | 3,231 | 33,701 | SH | SOLE | 14 | 33,701 | 0 | 0 |
| LAREDO PETROLEUM INC | COM | 516806106 | 5 | 74,834 | SH | SOLE | 13 | 74,834 | 0 | 0 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 418 | 9,751 | SH | SOLE | 13 | 9,751 | 0 | 0 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 4,094 | 96,396 | SH | SOLE | 14 | 96,396 | 0 | 0 |
| LATAM AIRLS GROUP S A | SPONSORED ADR | 51817R106 | 185 | 69,987 | SH | SOLE | 14 | 69,987 | 0 | 0 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 471 | 26,418 | SH | DFND | 13 | 26,418 | 0 | 0 |

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|----------------------------|------------------|-----------|--------|---------|----|------|----|---------|---|---|
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 1,982 | 111,197 | SH | SOLE | 14 | 111,197 | 0 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 7,984 | 50,107 | SH | DFND | 13 | 50,107 | 0 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 661 | 4,358 | SH | SOLE | 13 | 4,358 | 0 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 15,364 | 96,422 | SH | SOLE | 14 | 96,422 | 0 | 0 |
| LAUREATE EDUCATION INC | CL A | 518613203 | 207 | 19,651 | SH | DFND | 13 | 19,651 | 0 | 0 |
| LAUREATE EDUCATION INC | CL A | 518613203 | 66 | 6,248 | SH | SOLE | 13 | 6,248 | 0 | 0 |
| LAUREATE EDUCATION INC | CL A | 518613203 | 226 | 21,500 | SH | SOLE | 14 | 21,500 | 0 | 0 |
| LEAR CORP | COM NEW | 521865204 | 824 | 10,140 | SH | SOLE | 14 | 10,140 | 0 | 0 |
| LEAR CORP | COM NEW | 521865204 | 1,066 | 13,284 | SH | SOLE | 13 | 13,284 | 0 | 0 |
| LEGGETT & PLATT INC | COM | 524660107 | 57 | 2,129 | SH | SOLE | 13 | 2,129 | 0 | 0 |
| LEGGETT & PLATT INC | COM | 524660107 | 577 | 21,611 | SH | SOLE | 14 | 21,611 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 2,327 | 47,641 | SH | DFND | 13 | 47,641 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 43 | 1,112 | SH | SOLE | 13 | 1,112 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 2,122 | 23,156 | SH | DFND | 13 | 23,156 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 762 | 8,127 | SH | SOLE | 13 | 8,127 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 9,192 | 100,296 | SH | SOLE | 14 | 100,296 | 0 | 0 |
| LENDINGTREE INC NEW | COM | 52603B107 | 14 | 75 | SH | SOLE | 13 | 75 | 0 | 0 |
| LENDINGTREE INC NEW | COM | 52603B107 | 13,589 | 74,101 | SH | SOLE | 14 | 74,101 | 0 | 0 |
| LENDINGTREE INC NEW | NOTE 0.625% 6/0 | 52603BAA5 | 62 | 57,000 | SH | SOLE | 14 | 57,000 | 0 | 0 |
| LENNAR CORP | CL A | 526057104 | 407 | 10,654 | SH | DFND | 13 | 10,654 | 0 | 0 |
| LENNAR CORP | CL A | 526057104 | 226 | 6,442 | SH | SOLE | 13 | 6,442 | 0 | 0 |
| LENNAR CORP | CL A | 526057104 | 12,574 | 329,150 | SH | SOLE | 14 | 329,150 | 0 | 0 |
| LENNOX INTL INC | COM | 526107107 | 336 | 1,847 | SH | DFND | 13 | 1,847 | 0 | 0 |
| LENNOX INTL INC | COM | 526107107 | 129 | 712 | SH | SOLE | 13 | 712 | 0 | 0 |
| LENNOX INTL INC | COM | 526107107 | 2,743 | 15,090 | SH | SOLE | 14 | 15,090 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 462 | 46,478 | SH | DFND | 13 | 46,478 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 103 | 11,123 | SH | SOLE | 13 | 11,123 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 1,506 | 151,640 | SH | SOLE | 14 | 151,640 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER A | 530307107 | 54 | 500 | SH | SOLE | 14 | 500 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER A | 530307107 | 189 | 1,763 | SH | SOLE | 13 | 1,763 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER C | 530307305 | 33 | 297 | SH | SOLE | 13 | 297 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER C | 530307305 | 1,005 | 9,075 | SH | SOLE | 14 | 9,075 | 0 | 0 |
| LIBERTY MEDIA CORP | DEB 4.000%11/1 | 530715AG6 | 613 | 875,000 | SH | SOLE | 14 | 875,000 | 0 | 0 |
| LIBERTY MEDIA CORP | DEB 3.750% 2/1 | 530715AL5 | 598 | 919,279 | SH | SOLE | 14 | 919,279 | 0 | 0 |
| LIBERTY OILFIELD SVCS INC | COM CL A | 53115L104 | 201 | 74,600 | SH | SOLE | 14 | 74,600 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM A SIRIUSXM | 531229409 | 13 | 400 | SH | SOLE | 13 | 400 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM A SIRIUSXM | 531229409 | 614 | 19,370 | SH | SOLE | 14 | 19,370 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM C SIRIUSXM | 531229607 | 330 | 9,628 | SH | SOLE | 13 | 9,628 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM SER C FRMLA | 531229854 | 40 | 1,472 | SH | SOLE | 13 | 1,472 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM SER C FRMLA | 531229854 | 1,580 | 58,028 | SH | SOLE | 14 | 58,028 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM C BRAVES GRP | 531229888 | 220 | 12,991 | SH | SOLE | 13 | 12,991 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | NOTE 1.375%10/1 | 531229AB8 | 198 | 210,000 | SH | SOLE | 14 | 210,000 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | NOTE 1.000% 1/3 | 531229AF9 | 151 | 160,000 | SH | SOLE | 14 | 160,000 | 0 | 0 |
| LIGAND PHARMACEUTICALS INC | COM NEW | 53220K504 | 407 | 5,777 | SH | SOLE | 13 | 5,777 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| LIGAND PHARMACEUTICALS INC | COM NEW | 53220K504 | 2,352 | 32,340 | SH | SOLE | 14 | 32,340 | 0 | 0 |
| LIFEVANTAGE CORP | COM NEW | 53222K205 | 0 | 329 | SH | SOLE | 13 | 329 | 0 | 0 |
| LIFEVANTAGE CORP | COM NEW | 53222K205 | 179 | 17,412 | SH | SOLE | 14 | 17,412 | 0 | 0 |
| LIFE STORAGE INC | COM | 53223X107 | 1,246 | 13,176 | SH | DFND | 2 | 13,176 | 0 | 0 |
| LIFE STORAGE INC | COM | 53223X107 | 112 | 1,158 | SH | SOLE | 13 | 1,158 | 0 | 0 |
| LIFE STORAGE INC | COM | 53223X107 | 18,551 | 196,203 | SH | SOLE | 14 | 196,203 | 0 | 0 |
| LILLY ELI & CO | COM | 532457108 | 984 | 7,091 | SH | DFND | 13 | 7,091 | 0 | 0 |
| LILLY ELI & CO | COM | 532457108 | 4,499 | 32,277 | SH | SOLE | 13 | 32,277 | 0 | 0 |
| LILLY ELI & CO | COM | 532457108 | 67,045 | 483,315 | SH | SOLE | 14 | 483,315 | 0 | 0 |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 184 | 32,276 | SH | SOLE | 13 | 32,276 | 0 | 0 |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 1,882 | 330,111 | SH | SOLE | 14 | 330,111 | 0 | 0 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 33 | 472 | SH | SOLE | 13 | 472 | 0 | 0 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 966 | 14,000 | SH | SOLE | 14 | 14,000 | 0 | 0 |
| LINCOLN NATL CORP IND | COM | 534187109 | 428 | 16,268 | SH | SOLE | 14 | 16,268 | 0 | 0 |
| LINCOLN NATL CORP IND | COM | 534187109 | 824 | 35,482 | SH | SOLE | 13 | 35,482 | 0 | 0 |
| LIONS GATE ENTMNT CORP | CL B NON VTG | 535919500 | 300 | 53,795 | SH | SOLE | 13 | 53,795 | 0 | 0 |
| LIONS GATE ENTMNT CORP | CL B NON VTG | 535919500 | 910 | 163,083 | SH | SOLE | 14 | 163,083 | 0 | 0 |
| LIQUIDITY SERVICES INC | COM | 53635B107 | 585 | 150,894 | SH | SOLE | 14 | 150,894 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 86 | 1,057 | SH | DFND | 13 | 1,057 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 149 | 1,834 | SH | SOLE | 13 | 1,834 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 5,973 | 73,023 | SH | SOLE | 14 | 73,023 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 53 | 392 | SH | SOLE | 13 | 392 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 2,828 | 21,198 | SH | SOLE | 14 | 21,198 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | COM | 538034109 | 273 | 6,880 | SH | SOLE | 13 | 6,880 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | COM | 538034109 | 8,650 | 190,284 | SH | SOLE | 14 | 190,284 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | NOTE 2.500% 3/1 | 538034AQ2 | 38 | 40,000 | SH | SOLE | 14 | 40,000 | 0 | 0 |
| LIVE OAK BANCSHARES INC | COM | 53803X105 | 294 | 23,610 | SH | SOLE | 14 | 23,610 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 169 | 7,433 | SH | DFND | 7 | 7,433 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 100 | 7,045 | SH | SOLE | 13 | 7,045 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 1,535 | 67,476 | SH | SOLE | 14 | 67,476 | 0 | 0 |
| LIVENT CORP | COM | 53814L108 | 81 | 21,841 | SH | SOLE | 13 | 21,841 | 0 | 0 |
| LIVENT CORP | COM | 53814L108 | 632 | 120,442 | SH | SOLE | 14 | 120,442 | 0 | 0 |
| LIVERAMP HLDGS INC | COM | 53815P108 | 39,068 | 1,186,761 | SH | SOLE | 14 | 1,186,761 | 0 | 0 |
| LLOYDS BANKING GROUP PLC | SPONSORED ADR | 539439109 | 238 | 152,621 | SH | SOLE | 13 | 152,621 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 2,376 | 7,011 | SH | DFND | 13 | 7,011 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 10,703 | 31,896 | SH | SOLE | 13 | 31,896 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 12,758 | 37,641 | SH | SOLE | 14 | 37,641 | 0 | 0 |
| LOEWS CORP | COM | 540424108 | 1,178 | 33,828 | SH | DFND | 13 | 33,828 | 0 | 0 |
| LOEWS CORP | COM | 540424108 | 7 | 900 | SH | SOLE | 13 | 900 | 0 | 0 |
| LOGMEIN INC | COM | 54142L109 | 4 | 54 | SH | SOLE | 13 | 54 | 0 | 0 |
| LOGMEIN INC | COM | 54142L109 | 836 | 10,034 | SH | SOLE | 14 | 10,034 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 11,198 | 84,243 | SH | SOLE | 14 | 84,243 | 0 | 0 |
| MOVADO GROUP INC | COM | 624580106 | 337 | 28,516 | SH | SOLE | 14 | 28,516 | 0 | 0 |
| MUELLER WTR PRODS INC | COM SER A | 624758108 | 477 | 59,505 | SH | SOLE | 14 | 59,505 | 0 | 0 |
| MR COOPER GROUP INC | COM | 62482R107 | 113 | 15,446 | SH | DFND | 13 | 15,446 | 0 | 0 |
| MURPHY OIL CORP | COM | 626717102 | 15 | 2,375 | SH | SOLE | 13 | 2,375 | 0 | 0 |
| MURPHY OIL CORP | COM | 626717102 | 220 | 35,824 | SH | SOLE | 14 | 35,824 | 0 | 0 |

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|------------------------------|---------------------|-----------|-------|---------|----|------|----|---------|---|---|
| MURPHY USA INC | COM | 626755102 | 969 | 11,489 | SH | DFND | 13 | 11,489 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 111 | 1,320 | SH | SOLE | 14 | 1,320 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 394 | 4,612 | SH | SOLE | 13 | 4,612 | 0 | 0 |
| MYOKARDIA INC | COM | 62857M105 | 383 | 8,164 | SH | DFND | 5 | 8,164 | 0 | 0 |
| MYOKARDIA INC | COM | 62857M105 | 13 | 276 | SH | SOLE | 13 | 276 | 0 | 0 |
| MYOKARDIA INC | COM | 62857M105 | 193 | 4,120 | SH | SOLE | 14 | 4,120 | 0 | 0 |
| NCR CORP NEW | COM | 62886E108 | 154 | 8,759 | SH | SOLE | 13 | 8,759 | 0 | 0 |
| NCR CORP NEW | COM | 62886E108 | 2,188 | 123,591 | SH | SOLE | 14 | 123,591 | 0 | 0 |
| NCS MULTISTAGE HLDGS INC | COM | 628877102 | 74 | 115,720 | SH | SOLE | 14 | 115,720 | 0 | 0 |
| NIC INC | COM | 62914B100 | 408 | 17,759 | SH | DFND | 13 | 17,759 | 0 | 0 |
| NIC INC | COM | 62914B100 | 1,856 | 80,681 | SH | SOLE | 14 | 80,681 | 0 | 0 |
| NIO INC | SPON ADS | 62914V106 | 338 | 121,521 | SH | SOLE | 14 | 121,521 | 0 | 0 |
| NN INC | COM | 629337106 | 94 | 54,200 | SH | SOLE | 14 | 54,200 | 0 | 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 52 | 1,691 | SH | SOLE | 13 | 1,691 | 0 | 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 155 | 5,703 | SH | SOLE | 14 | 5,703 | 0 | 0 |
| NRG ENERGY INC | DBC V 2.750% 6/0 | 629377CG5 | 310 | 325,000 | SH | SOLE | 14 | 325,000 | 0 | 0 |
| NVR INC | COM | 62944T105 | 1,040 | 405 | SH | DFND | 13 | 405 | 0 | 0 |
| NVR INC | COM | 62944T105 | 24 | 9 | SH | SOLE | 13 | 9 | 0 | 0 |
| NVR INC | COM | 62944T105 | 5,935 | 2,310 | SH | SOLE | 14 | 2,310 | 0 | 0 |
| NV5 GLOBAL INC | COM | 62945V109 | 402 | 9,741 | SH | SOLE | 14 | 9,741 | 0 | 0 |
| NANOSTRING TECHNOLOGIES INC | COM | 63009R109 | 344 | 14,306 | SH | DFND | 5 | 14,306 | 0 | 0 |
| NANOSTRING TECHNOLOGIES INC | COM | 63009R109 | 95 | 3,851 | SH | SOLE | 13 | 3,851 | 0 | 0 |
| NASDAQ INC | COM | 631103108 | 374 | 3,776 | SH | SOLE | 13 | 3,776 | 0 | 0 |
| NASDAQ INC | COM | 631103108 | 4,048 | 42,631 | SH | SOLE | 14 | 42,631 | 0 | 0 |
| NATERA INC | COM | 632307104 | 315 | 10,535 | SH | SOLE | 13 | 10,535 | 0 | 0 |
| NATERA INC | COM | 632307104 | 1,196 | 40,065 | SH | SOLE | 14 | 40,065 | 0 | 0 |
| NATIONAL BK HLDGS CORP | CL A | 633707104 | 6,753 | 282,553 | SH | SOLE | 14 | 282,553 | 0 | 0 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 227 | 3,163 | SH | DFND | 13 | 3,163 | 0 | 0 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 261 | 3,273 | SH | SOLE | 13 | 3,273 | 0 | 0 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 414 | 11,098 | SH | DFND | 13 | 11,098 | 0 | 0 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 135 | 3,628 | SH | SOLE | 14 | 3,628 | 0 | 0 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 1,379 | 36,026 | SH | SOLE | 13 | 36,026 | 0 | 0 |
| NATIONAL GRID PLC | SPONSORED ADR NE | 636274409 | 197 | 3,375 | SH | SOLE | 13 | 3,375 | 0 | 0 |
| NATIONAL GRID PLC | SPONSORED ADR NE | 636274409 | 2,164 | 37,139 | SH | SOLE | 14 | 37,139 | 0 | 0 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 249 | 5,022 | SH | SOLE | 14 | 5,022 | 0 | 0 |
| NATIONAL INSTRS CORP | COM | 636518102 | 121 | 3,664 | SH | DFND | 13 | 3,664 | 0 | 0 |
| NATIONAL INSTRS CORP | COM | 636518102 | 596 | 20,405 | SH | SOLE | 13 | 20,405 | 0 | 0 |
| NATIONAL INSTRS CORP | COM | 636518102 | 1,703 | 51,470 | SH | SOLE | 14 | 51,470 | 0 | 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 511 | 52,009 | SH | DFND | 13 | 52,009 | 0 | 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 4 | 383 | SH | SOLE | 13 | 383 | 0 | 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 4,716 | 479,727 | SH | SOLE | 14 | 479,727 | 0 | 0 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 286 | 4,032 | SH | SOLE | 14 | 4,032 | 0 | 0 |
| NATIONAL RETAIL PROPERTIES I | COM | 637417106 | 3 | 88 | SH | SOLE | 13 | 88 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| NATIONAL RETAIL PROPERTIES I | COM | 637417106 | 7,802 | 242,375 | SH | SOLE | 14 | 242,375 | 0 | 0 |
| NATIONAL STORAGE AFFILIATES | COM SHS BEN IN | 637870106 | 358 | 12,090 | SH | DFND | 13 | 12,090 | 0 | 0 |
| NATIONAL STORAGE AFFILIATES | COM SHS BEN IN | 637870106 | 4,168 | 140,809 | SH | SOLE | 14 | 140,809 | 0 | 0 |
| NATIONAL VISION HLDGS INC | COM | 63845R107 | 108 | 6,470 | SH | SOLE | 13 | 6,470 | 0 | 0 |
| NATIONAL VISION HLDGS INC | COM | 63845R107 | 2,504 | 128,914 | SH | SOLE | 14 | 128,914 | 0 | 0 |
| NATIONAL WESTN LIFE GROUP IN | CL A | 638517102 | 72 | 527 | SH | SOLE | 13 | 527 | 0 | 0 |
| NATIONAL WESTN LIFE GROUP IN | CL A | 638517102 | 255 | 1,482 | SH | SOLE | 14 | 1,482 | 0 | 0 |
| NATUS MED INC DEL | COM | 639050103 | 314 | 13,575 | SH | SOLE | 14 | 13,575 | 0 | 0 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 187 | 11,321 | SH | SOLE | 14 | 11,321 | 0 | 0 |
| NAVIENT CORPORATION | COM | 63938C108 | 344 | 45,324 | SH | DFND | 13 | 45,324 | 0 | 0 |
| NAVIENT CORPORATION | COM | 63938C108 | 68 | 13,281 | SH | SOLE | 13 | 13,281 | 0 | 0 |
| NAVIENT CORPORATION | COM | 63938C108 | 369 | 48,643 | SH | SOLE | 14 | 48,643 | 0 | 0 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 1 | 212 | SH | SOLE | 13 | 212 | 0 | 0 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 331 | 18,542 | SH | SOLE | 14 | 18,542 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 555 | 8,286 | SH | DFND | 7 | 8,286 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 1,048 | 14,901 | SH | SOLE | 13 | 14,901 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 3,706 | 55,326 | SH | SOLE | 14 | 55,326 | 0 | 0 |
| NEOGENOMICS INC | COM NEW | 64049M209 | 748 | 27,096 | SH | DFND | 5 | 27,096 | 0 | 0 |
| NEOGENOMICS INC | COM NEW | 64049M209 | 172 | 6,260 | SH | SOLE | 13 | 6,260 | 0 | 0 |
| NEOGENOMICS INC | COM NEW | 64049M209 | 1,980 | 71,696 | SH | SOLE | 14 | 71,696 | 0 | 0 |
| NEOPHOTONICS CORP | COM | 64051T100 | 872 | 120,282 | SH | SOLE | 14 | 120,282 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 2,483 | 59,556 | SH | DFND | 13 | 59,556 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 63 | 1,481 | SH | SOLE | 13 | 1,481 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 5,146 | 123,427 | SH | SOLE | 14 | 123,427 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 451 | 1,202 | SH | DFND | 10 | 1,202 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 9,497 | 24,923 | SH | SOLE | 13 | 24,923 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 78,292 | 208,501 | SH | SOLE | 14 | 208,501 | 0 | 0 |
| NETEASE INC | SPONSORED ADS | 64110W102 | 135 | 420 | SH | DFND | 17 | 420 | 0 | 0 |
| NETEASE INC | SPONSORED ADS | 64110W102 | 397 | 1,187 | SH | SOLE | 13 | 1,187 | 0 | 0 |
| NETEASE INC | SPONSORED ADS | 64110W102 | 43,900 | 136,778 | SH | SOLE | 14 | 136,778 | 0 | 0 |
| NETGEAR INC | COM | 64111Q104 | 831 | 36,387 | SH | SOLE | 14 | 36,387 | 0 | 0 |
| NETSCOUT SYS INC | COM | 64115T104 | 375 | 15,832 | SH | DFND | 7 | 15,832 | 0 | 0 |
| NETSCOUT SYS INC | COM | 64115T104 | 518 | 23,168 | SH | SOLE | 13 | 23,168 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 78 | 1,027 | SH | SOLE | 13 | 1,027 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 5,967 | 68,942 | SH | SOLE | 14 | 68,942 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | NOTE 2.250% 5/1 | 64125CAD1 | 205 | 160,000 | SH | SOLE | 14 | 160,000 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 286 | 2,857 | SH | DFND | 7 | 2,857 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 583 | 5,827 | SH | DFND | 5 | 5,827 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 174 | 2,170 | SH | SOLE | 13 | 2,170 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 14,195 | 141,978 | SH | SOLE | 14 | 141,978 | 0 | 0 |
| NEW GOLD INC CDA | COM | 644535106 | 1,171 | 2,293,388 | SH | SOLE | 14 | 2,293,388 | 0 | 0 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 99 | 919 | SH | DFND | 17 | 919 | 0 | 0 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 482 | 4,477 | SH | SOLE | 13 | 4,477 | 0 | 0 |

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|---------------------------------|----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| NEW ORIENTAL ED & TECH GRPI | SPON ADR | 647581107 | 10,277 | 94,944 | SH | SOLE | 14 | 94,944 | 0 | 0 |
| NEW RELIC INC | COM | 64829B100 | 2,081 | 45,000 | SH | SOLE | 14 | 45,000 | 0 | 0 |
| NEW SR INVT GROUP INC | COM | 648691103 | 44 | 17,068 | SH | DFND | 13 | 17,068 | 0 | 0 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 1,755 | 186,863 | SH | DFND | 13 | 186,863 | 0 | 0 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 25 | 2,637 | SH | SOLE | 13 | 2,637 | 0 | 0 |
| NEW YORK MTG TR INC | COM PAR \$.02 | 649604501 | 52 | 33,254 | SH | SOLE | 13 | 33,254 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 7,723 | 64,302 | SH | DFND | 13 | 64,302 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 13,206 | 111,204 | SH | SOLE | 13 | 111,204 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 17,859 | 148,705 | SH | SOLE | 14 | 148,705 | 0 | 0 |
| PERDOCEO ED CORP | COM | 71363P106 | 352 | 32,581 | SH | DFND | 13 | 32,581 | 0 | 0 |
| PERDOCEO ED CORP | COM | 71363P106 | 132 | 14,885 | SH | SOLE | 13 | 14,885 | 0 | 0 |
| PERDOCEO ED CORP | COM | 71363P106 | 161 | 14,948 | SH | SOLE | 14 | 14,948 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 199 | 7,347 | SH | DFND | 13 | 7,347 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 153 | 5,348 | SH | SOLE | 13 | 5,348 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 880 | 32,497 | SH | SOLE | 14 | 32,497 | 0 | 0 |
| PERFORMANCE FOOD GROUP CO | COM | 71377A103 | 1,163 | 47,048 | SH | DFND | 13 | 47,048 | 0 | 0 |
| PERFORMANCE FOOD GROUP CO | COM | 71377A103 | 8,867 | 358,703 | SH | SOLE | 14 | 358,703 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 866 | 11,499 | SH | DFND | 7 | 11,499 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 1,332 | 17,597 | SH | SOLE | 13 | 17,597 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 1,406 | 18,675 | SH | SOLE | 14 | 18,675 | 0 | 0 |
| PERSPECTA INC | COM | 715347100 | 189 | 11,556 | SH | SOLE | 13 | 11,556 | 0 | 0 |
| PERSPECTA INC | COM | 715347100 | 250 | 13,718 | SH | SOLE | 14 | 13,718 | 0 | 0 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | 715684106 | 832 | 43,200 | SH | SOLE | 14 | 43,200 | 0 | 0 |
| PETMED EXPRESS INC | COM | 716382106 | 273 | 9,500 | SH | SOLE | 14 | 9,500 | 0 | 0 |
| PETIQ INC | COM CL A | 71639T106 | 201 | 6,917 | SH | SOLE | 13 | 6,917 | 0 | 0 |
| PETIQ INC | COM CL A | 71639T106 | 885 | 38,092 | SH | SOLE | 14 | 38,092 | 0 | 0 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 182 | 29,265 | SH | SOLE | 13 | 29,265 | 0 | 0 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 16,225 | 2,949,961 | SH | SOLE | 14 | 2,949,961 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 8,512 | 260,784 | SH | DFND | 13 | 260,784 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 14,535 | 444,884 | SH | SOLE | 13 | 444,884 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 25,939 | 794,696 | SH | SOLE | 14 | 794,696 | 0 | 0 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 5,534 | 75,855 | SH | DFND | 13 | 75,855 | 0 | 0 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 12,215 | 165,580 | SH | SOLE | 13 | 165,580 | 0 | 0 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 12,877 | 176,496 | SH | SOLE | 14 | 176,496 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 3,923 | 73,125 | SH | DFND | 13 | 73,125 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 1,596 | 29,248 | SH | SOLE | 13 | 29,248 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 12,799 | 238,556 | SH | SOLE | 14 | 238,556 | 0 | 0 |
| PHOTRONICS INC | COM | 719405102 | 21 | 2,005 | SH | SOLE | 14 | 2,005 | 0 | 0 |
| PHOTRONICS INC | COM | 719405102 | 92 | 8,954 | SH | SOLE | 13 | 8,954 | 0 | 0 |
| PHYSICIANS RLTY TR | COM | 71943U104 | 695 | 49,844 | SH | SOLE | 14 | 49,844 | 0 | 0 |
| PHREESIA INC | COM | 71944F106 | 492 | 23,392 | SH | SOLE | 14 | 23,392 | 0 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A | 720190206 | 374 | 21,186 | SH | DFND | 13 | 21,186 | 0 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A | 720190206 | 385 | 21,798 | SH | DFND | 7 | 21,798 | 0 | 0 |

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|---------------------------------|---------------------|-----------|--------|---------|----|------|----|---------|---|---|
| PIEDMONT OFFICE REALTY TR IN | COM CL A | 720190206 | 496 | 28,912 | SH | SOLE | 13 | 28,912 | 0 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A | 720190206 | 10,549 | 597,360 | SH | SOLE | 14 | 597,360 | 0 | 0 |
| PILGRIMS PRIDE CORP | COM | 72147K108 | 476 | 33,727 | SH | SOLE | 13 | 33,727 | 0 | 0 |
| PILGRIMS PRIDE CORP | COM | 72147K108 | 773 | 42,649 | SH | SOLE | 14 | 42,649 | 0 | 0 |
| PIMCO ETF TR | ENHAN SHRT MA AC | 72201R833 | 31,068 | 315,034 | SH | SOLE | 13 | 315,034 | 0 | 0 |
| PINDUODUO INC | SPONSORED ADS | 722304102 | 1,245 | 34,563 | SH | SOLE | 14 | 34,563 | 0 | 0 |
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 103 | 3,213 | SH | SOLE | 13 | 3,213 | 0 | 0 |
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 666 | 17,742 | SH | SOLE | 14 | 17,742 | 0 | 0 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 91 | 1,204 | SH | DFND | 13 | 1,204 | 0 | 0 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 690 | 9,108 | SH | DFND | 7 | 9,108 | 0 | 0 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 3,964 | 51,441 | SH | SOLE | 13 | 51,441 | 0 | 0 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 7,122 | 93,967 | SH | SOLE | 14 | 93,967 | 0 | 0 |
| PINTEREST INC | CL A | 72352L106 | 19 | 1,369 | SH | SOLE | 13 | 1,369 | 0 | 0 |
| PINTEREST INC | CL A | 72352L106 | 4,495 | 291,095 | SH | SOLE | 14 | 291,095 | 0 | 0 |
| PIONEER NAT RES CO | COM | 723787107 | 214 | 3,412 | SH | SOLE | 13 | 3,412 | 0 | 0 |
| PIONEER NAT RES CO | COM | 723787107 | 9,227 | 131,538 | SH | SOLE | 14 | 131,538 | 0 | 0 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 1 | 241 | SH | SOLE | 14 | 241 | 0 | 0 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 167 | 31,669 | SH | SOLE | 13 | 31,669 | 0 | 0 |
| PLANET FITNESS INC | CL A | 72703H101 | 819 | 16,814 | SH | DFND | 13 | 16,814 | 0 | 0 |
| PLANET FITNESS INC | CL A | 72703H101 | 407 | 11,291 | SH | SOLE | 13 | 11,291 | 0 | 0 |
| PLANET FITNESS INC | CL A | 72703H101 | 1,701 | 34,935 | SH | SOLE | 14 | 34,935 | 0 | 0 |
| PLANTRONICS INC NEW | COM | 727493108 | 246 | 24,443 | SH | DFND | 7 | 24,443 | 0 | 0 |
| PLANTRONICS INC NEW | COM | 727493108 | 131 | 19,146 | SH | SOLE | 13 | 19,146 | 0 | 0 |
| PLANTRONICS INC NEW | COM | 727493108 | 302 | 29,986 | SH | SOLE | 14 | 29,986 | 0 | 0 |
| PLEXUS CORP | COM | 729132100 | 240 | 4,391 | SH | SOLE | 14 | 4,391 | 0 | 0 |
| PLUG POWER INC | COM NEW | 72919P202 | 625 | 176,627 | SH | DFND | 5 | 176,627 | 0 | 0 |
| PLUG POWER INC | COM NEW | 72919P202 | 24 | 6,871 | SH | SOLE | 14 | 6,871 | 0 | 0 |
| PLUG POWER INC | COM NEW | 72919P202 | 49 | 13,830 | SH | SOLE | 13 | 13,830 | 0 | 0 |
| PLURALSIGHT INC | COM CL A | 72941B106 | 1 | 109 | SH | SOLE | 13 | 109 | 0 | 0 |
| PLURALSIGHT INC | COM CL A | 72941B106 | 1,711 | 155,826 | SH | SOLE | 14 | 155,826 | 0 | 0 |
| POLYONE CORP | COM | 73179P106 | 21 | 1,311 | SH | SOLE | 13 | 1,311 | 0 | 0 |
| POLYONE CORP | COM | 73179P106 | 3,428 | 180,728 | SH | SOLE | 14 | 180,728 | 0 | 0 |
| POOL CORPORATION | COM | 73278L105 | 963 | 4,892 | SH | DFND | 13 | 4,892 | 0 | 0 |
| POOL CORPORATION | COM | 73278L105 | 92 | 478 | SH | SOLE | 13 | 478 | 0 | 0 |
| POOL CORPORATION | COM | 73278L105 | 9,843 | 50,022 | SH | SOLE | 14 | 50,022 | 0 | 0 |
| POPULAR INC | COM NEW | 733174700 | 28 | 797 | SH | DFND | 13 | 797 | 0 | 0 |
| POPULAR INC | COM NEW | 733174700 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| POPULAR INC | COM NEW | 733174700 | 2,396 | 69,962 | SH | SOLE | 13 | 69,962 | 0 | 0 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 1,265 | 26,385 | SH | DFND | 13 | 26,385 | 0 | 0 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 609 | 12,204 | SH | SOLE | 13 | 12,204 | 0 | 0 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 8,600 | 179,387 | SH | SOLE | 14 | 179,387 | 0 | 0 |
| PORTOLA PHARMACEUTICALS INC | COM | 737010108 | 4,557 | 639,100 | SH | SOLE | 14 | 639,100 | 0 | 0 |
| POST HLDGS INC | COM | 737446104 | 0 | 6 | SH | SOLE | 13 | 6 | 0 | 0 |
| POST HLDGS INC | COM | 737446104 | 12,767 | 153,871 | SH | SOLE | 14 | 153,871 | 0 | 0 |

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|---------------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| POTLATCHDELTA CORPORATION | COM | 737630103 | 256 | 8,159 | SH | DFND | 7 | 8,159 | 0 | 0 |
| POTLATCHDELTA CORPORATION | COM | 737630103 | 582 | 20,135 | SH | SOLE | 13 | 20,135 | 0 | 0 |
| POTLATCHDELTA CORPORATION | COM | 737630103 | 1,257 | 40,039 | SH | SOLE | 14 | 40,039 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 481 | 5,440 | SH | DFND | 5 | 5,440 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 511 | 5,780 | SH | DFND | 7 | 5,780 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 117 | 1,322 | SH | SOLE | 14 | 1,322 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 479 | 5,801 | SH | SOLE | 13 | 5,801 | 0 | 0 |
| PQ GROUP HLDGS INC | COM | 73943T103 | 48 | 4,362 | SH | DFND | 13 | 4,362 | 0 | 0 |
| PQ GROUP HLDGS INC | COM | 73943T103 | 286 | 26,200 | SH | SOLE | 13 | 26,200 | 0 | 0 |
| PREFERRED BK LOS ANGELES CA | COM NEW | 740367404 | 95 | 2,805 | SH | DFND | 13 | 2,805 | 0 | 0 |
| PREFERRED BK LOS ANGELES CA | COM NEW | 740367404 | 159 | 4,712 | SH | SOLE | 14 | 4,712 | 0 | 0 |
| PREMIER INC | CL A | 74051N102 | 616 | 18,825 | SH | DFND | 7 | 18,825 | 0 | 0 |
| PREMIER INC | CL A | 74051N102 | 2,169 | 66,293 | SH | SOLE | 14 | 66,293 | 0 | 0 |
| PREMIER INC | CL A | 74051N102 | 2,528 | 75,802 | SH | SOLE | 13 | 75,802 | 0 | 0 |
| PRESTIGE CONSMR HEALTHCARE I | COM | 74112D101 | 629 | 15,944 | SH | SOLE | 13 | 15,944 | 0 | 0 |
| PRESTIGE CONSMR HEALTHCARE I | COM | 74112D101 | 7,627 | 207,924 | SH | SOLE | 14 | 207,924 | 0 | 0 |
| PRETIUM RES INC | COM | 74139C102 | 117 | 20,692 | SH | SOLE | 14 | 20,692 | 0 | 0 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 13,560 | 138,859 | SH | DFND | 13 | 138,859 | 0 | 0 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 1,387 | 14,039 | SH | SOLE | 13 | 14,039 | 0 | 0 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 8,552 | 87,573 | SH | SOLE | 14 | 87,573 | 0 | 0 |
| PRICELINE GRP INC | NOTE 0.900% 9/1 | 741503AX4 | 364 | 365,000 | SH | SOLE | 14 | 365,000 | 0 | 0 |
| PRICESMART INC | COM | 741511109 | 1,132 | 21,540 | SH | SOLE | 14 | 21,540 | 0 | 0 |
| PRIMORIS SVCS CORP | COM | 74164F103 | 237 | 14,879 | SH | SOLE | 14 | 14,879 | 0 | 0 |
| PRIMERICA INC | COM | 74164M108 | 45 | 464 | SH | SOLE | 13 | 464 | 0 | 0 |
| PRIMERICA INC | COM | 74164M108 | 5,176 | 58,500 | SH | SOLE | 14 | 58,500 | 0 | 0 |
| PRIMO WATER CORPORATION | COM | 74167P108 | 104 | 11,531 | SH | SOLE | 14 | 11,531 | 0 | 0 |
| PRINCIPAL FINL GROUP INC | COM | 74251V102 | 3,387 | 108,085 | SH | DFND | 13 | 108,085 | 0 | 0 |
| PRINCIPAL FINL GROUP INC | COM | 74251V102 | 153 | 4,993 | SH | SOLE | 13 | 4,993 | 0 | 0 |
| PRINCIPIA BIOPHARMA INC | COM | 74257L108 | 598 | 10,074 | SH | DFND | 5 | 10,074 | 0 | 0 |
| PROASSURANCE CORP | COM | 74267C106 | 266 | 10,632 | SH | DFND | 7 | 10,632 | 0 | 0 |
| PROASSURANCE CORP | COM | 74267C106 | 372 | 16,469 | SH | SOLE | 13 | 16,469 | 0 | 0 |
| PROASSURANCE CORP | COM | 74267C106 | 4,689 | 187,552 | SH | SOLE | 14 | 187,552 | 0 | 0 |
| PROCTER & GAMBLE CO | COM | 742718109 | 19,702 | 179,107 | SH | DFND | 13 | 179,107 | 0 | 0 |
| PROCTER & GAMBLE CO | COM | 742718109 | 15,377 | 138,588 | SH | SOLE | 13 | 138,588 | 0 | 0 |
| PROCTER & GAMBLE CO | COM | 742718109 | 29,628 | 269,347 | SH | SOLE | 14 | 269,347 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 220 | 6,860 | SH | DFND | 7 | 6,860 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 340 | 13,560 | SH | SOLE | 13 | 13,560 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 2,697 | 84,296 | SH | SOLE | 14 | 84,296 | 0 | 0 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 790 | 10,702 | SH | DFND | 13 | 10,702 | 0 | 0 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 3,636 | 48,457 | SH | SOLE | 13 | 48,457 | 0 | 0 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 22,015 | 298,139 | SH | SOLE | 14 | 298,139 | 0 | 0 |
| PROLOGIS INC. | COM | 74340W103 | 7,247 | 90,172 | SH | DFND | 13 | 90,172 | 0 | 0 |
| PROLOGIS INC. | COM | 74340W103 | 7,955 | 98,975 | SH | DFND | 2 | 98,975 | 0 | 0 |
| PROLOGIS INC. | COM | 74340W103 | 11,019 | 137,464 | SH | SOLE | 13 | 137,464 | 0 | 0 |
| PROLOGIS INC. | COM | 74340W103 | 82,310 | 1,024,142 | SH | SOLE | 14 | 1,024,142 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|---------|----|------|----|---------|---|---|
| PROOFPOINT INC | COM | 743424103 | 272 | 2,634 | SH | SOLE | 13 | 2,634 | 0 | 0 |
| PROOFPOINT INC | COM | 743424103 | 6,026 | 58,742 | SH | SOLE | 14 | 58,742 | 0 | 0 |
| PROS HOLDINGS INC | COM | 74346Y103 | 1,483 | 47,777 | SH | SOLE | 14 | 47,777 | 0 | 0 |
| PROPETRO HLDG CORP | COM | 74347M108 | 3 | 1,133 | SH | SOLE | 13 | 1,133 | 0 | 0 |
| PROPETRO HLDG CORP | COM | 74347M108 | 115 | 46,100 | SH | SOLE | 14 | 46,100 | 0 | 0 |
| PROSIGHT GLOBAL INC | COM | 74349J103 | 292 | 29,976 | SH | SOLE | 14 | 29,976 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 542 | 11,231 | SH | DFND | 7 | 11,231 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 816 | 15,817 | SH | SOLE | 13 | 15,817 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 4,605 | 95,433 | SH | SOLE | 14 | 95,433 | 0 | 0 |
| PROTO LABS INC | COM | 743713109 | 216 | 2,284 | SH | SOLE | 13 | 2,284 | 0 | 0 |
| PROTO LABS INC | COM | 743713109 | 3,097 | 40,676 | SH | SOLE | 14 | 40,676 | 0 | 0 |
| PROVIDENCE SVC CORP | COM | 743815102 | 5,395 | 98,298 | SH | SOLE | 14 | 98,298 | 0 | 0 |
| PROVIDENT FINL HLDGS INC | COM | 743868101 | 137 | 10,248 | SH | SOLE | 13 | 10,248 | 0 | 0 |
| PRUDENTIAL FINL INC | COM | 744320102 | 3,631 | 69,641 | SH | DFND | 13 | 69,641 | 0 | 0 |
| PRUDENTIAL FINL INC | COM | 744320102 | 0 | 0 | SH | SOLE | 14 | 0 | 0 | 0 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1,468 | 27,343 | SH | SOLE | 13 | 27,343 | 0 | 0 |
| PRUDENTIAL PLC | ADR | 74435K204 | 3,081 | 117,690 | SH | SOLE | 13 | 117,690 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM | 744573106 | 350 | 7,793 | SH | DFND | 13 | 7,793 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM | 744573106 | 478 | 10,493 | SH | SOLE | 13 | 10,493 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM | 744573106 | 875 | 19,480 | SH | SOLE | 14 | 19,480 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 110 | 556 | SH | DFND | 13 | 556 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 3,233 | 16,278 | SH | DFND | 2 | 16,278 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 956 | 4,751 | SH | SOLE | 13 | 4,751 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 36,192 | 182,228 | SH | SOLE | 14 | 182,228 | 0 | 0 |
| PULTE GROUP INC | COM | 745867101 | 3,429 | 153,647 | SH | DFND | 13 | 153,647 | 0 | 0 |
| PULTE GROUP INC | COM | 745867101 | 1,398 | 62,006 | SH | SOLE | 13 | 62,006 | 0 | 0 |
| PULTE GROUP INC | COM | 745867101 | 1,820 | 81,540 | SH | SOLE | 14 | 81,540 | 0 | 0 |
| PUMA BIOTECHNOLOGY INC | COM | 74587V107 | 0 | 101 | SH | SOLE | 13 | 101 | 0 | 0 |
| PUMA BIOTECHNOLOGY INC | COM | 74587V107 | 1,260 | 149,243 | SH | SOLE | 14 | 149,243 | 0 | 0 |
| PURE STORAGE INC | CL A | 74624M102 | 270 | 21,937 | SH | SOLE | 13 | 21,937 | 0 | 0 |
| PURE STORAGE INC | CL A | 74624M102 | 3,192 | 259,500 | SH | SOLE | 14 | 259,500 | 0 | 0 |
| PURPLE INNOVATION INC | COM | 74640Y106 | 725 | 127,676 | SH | SOLE | 14 | 127,676 | 0 | 0 |
| QAD INC | CL A | 74727D306 | 46 | 1,975 | SH | SOLE | 13 | 1,975 | 0 | 0 |
| QAD INC | CL A | 74727D306 | 494 | 12,376 | SH | SOLE | 14 | 12,376 | 0 | 0 |
| QEP RESOURCES INC | COM | 74733V100 | 73 | 218,258 | SH | SOLE | 14 | 218,258 | 0 | 0 |
| QIWI PLC | SPON ADR REP B | 74735M108 | 538 | 50,207 | SH | SOLE | 14 | 50,207 | 0 | 0 |
| QTS RLTY TR INC | COM CL A | 74736A103 | 653 | 11,256 | SH | DFND | 7 | 11,256 | 0 | 0 |
| QTS RLTY TR INC | COM CL A | 74736A103 | 876 | 15,104 | SH | DFND | 5 | 15,104 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 442 | 43,110 | SH | DFND | 13 | 43,110 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 511 | 65,852 | SH | SOLE | 13 | 65,852 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 923 | 90,077 | SH | SOLE | 14 | 90,077 | 0 | 0 |
| STATE STR CORP | COM | 857477103 | 2,124 | 39,867 | SH | DFND | 13 | 39,867 | 0 | 0 |
| STATE STR CORP | COM | 857477103 | 3,287 | 62,600 | SH | SOLE | 13 | 62,600 | 0 | 0 |
| STATE STR CORP | COM | 857477103 | 10,562 | 198,269 | SH | SOLE | 14 | 198,269 | 0 | 0 |
| STEEL DYNAMICS INC | COM | 858119100 | 720 | 31,931 | SH | SOLE | 14 | 31,931 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| STEEL DYNAMICS INC | COM | 858119100 | 880 | 40,572 | SH | SOLE | 13 | 40,572 | 0 | 0 |
| STEELCASE INC | CL A | 858155203 | 503 | 50,921 | SH | DFND | 13 | 50,921 | 0 | 0 |
| STEELCASE INC | CL A | 858155203 | 259 | 26,234 | SH | SOLE | 14 | 26,234 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 682 | 7,715 | SH | DFND | 13 | 7,715 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 1,008 | 11,394 | SH | SOLE | 14 | 11,394 | 0 | 0 |
| STERICYCLE INC | COM | 858912108 | 243 | 4,884 | SH | SOLE | 13 | 4,884 | 0 | 0 |
| STERICYCLE INC | COM | 858912108 | 6,209 | 127,817 | SH | SOLE | 14 | 127,817 | 0 | 0 |
| STERLING BANCORP DEL | COM | 85917A100 | 330 | 30,149 | SH | SOLE | 13 | 30,149 | 0 | 0 |
| STERLING BANCORP DEL | COM | 85917A100 | 1,198 | 114,632 | SH | SOLE | 14 | 114,632 | 0 | 0 |
| STERLING BANCORP INC | COM | 85917W102 | 137 | 31,788 | SH | SOLE | 14 | 31,788 | 0 | 0 |
| STERLING CONSTRUCTION CO INC | COM | 859241101 | 150 | 15,800 | SH | SOLE | 14 | 15,800 | 0 | 0 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 293 | 10,998 | SH | SOLE | 14 | 10,998 | 0 | 0 |
| STIFEL FINL CORP | COM | 860630102 | 282 | 6,843 | SH | SOLE | 13 | 6,843 | 0 | 0 |
| STIFEL FINL CORP | COM | 860630102 | 2,612 | 63,264 | SH | SOLE | 14 | 63,264 | 0 | 0 |
| STITCH FIX INC | COM CL A | 860897107 | 14,244 | 1,121,597 | SH | SOLE | 14 | 1,121,597 | 0 | 0 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 63 | 2,946 | SH | SOLE | 13 | 2,946 | 0 | 0 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 246 | 11,500 | SH | SOLE | 14 | 11,500 | 0 | 0 |
| STORE CAP CORP | COM | 862121100 | 890 | 49,119 | SH | DFND | 13 | 49,119 | 0 | 0 |
| STORE CAP CORP | COM | 862121100 | 123 | 6,761 | SH | SOLE | 13 | 6,761 | 0 | 0 |
| STORE CAP CORP | COM | 862121100 | 9,670 | 533,669 | SH | SOLE | 14 | 533,669 | 0 | 0 |
| STRATEGIC ED INC | COM | 86272C103 | 9 | 58 | SH | SOLE | 13 | 58 | 0 | 0 |
| STRATEGIC ED INC | COM | 86272C103 | 2,868 | 20,518 | SH | SOLE | 14 | 20,518 | 0 | 0 |
| STRYKER CORP | COM | 863667101 | 2,301 | 13,515 | SH | SOLE | 13 | 13,515 | 0 | 0 |
| STRYKER CORP | COM | 863667101 | 6,206 | 37,277 | SH | SOLE | 14 | 37,277 | 0 | 0 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 298 | 21,090 | SH | SOLE | 14 | 21,090 | 0 | 0 |
| SUMITOMO MITSUI FINL GROUP I | SPONSORED ADR | 86562M209 | 41 | 8,464 | SH | DFND | 17 | 8,464 | 0 | 0 |
| SUMITOMO MITSUI FINL GROUP I | SPONSORED ADR | 86562M209 | 2,235 | 442,981 | SH | SOLE | 13 | 442,981 | 0 | 0 |
| SUMMIT HOTEL PPTYS INC | COM | 866082100 | 0 | 58 | SH | SOLE | 13 | 58 | 0 | 0 |
| SUMMIT HOTEL PPTYS INC | COM | 866082100 | 172 | 40,859 | SH | SOLE | 14 | 40,859 | 0 | 0 |
| SUMMIT MATLS INC | CL A | 86614U100 | 1,340 | 89,350 | SH | SOLE | 14 | 89,350 | 0 | 0 |
| SUN CMNTYS INC | COM | 866674104 | 2,784 | 22,297 | SH | DFND | 2 | 22,297 | 0 | 0 |
| SUN CMNTYS INC | COM | 866674104 | 184 | 1,445 | SH | SOLE | 13 | 1,445 | 0 | 0 |
| SUN CMNTYS INC | COM | 866674104 | 23,079 | 184,853 | SH | SOLE | 14 | 184,853 | 0 | 0 |
| SUN LIFE FINL INC | COM | 866796105 | 88 | 2,740 | SH | DFND | 17 | 2,740 | 0 | 0 |
| SUN LIFE FINL INC | COM | 866796105 | 187 | 5,818 | SH | DFND | 13 | 5,818 | 0 | 0 |
| SUN LIFE FINL INC | COM | 866796105 | 12 | 338 | SH | SOLE | 13 | 338 | 0 | 0 |
| SUN LIFE FINL INC | COM | 866796105 | 786 | 24,490 | SH | SOLE | 14 | 24,490 | 0 | 0 |
| SUNCOR ENERGY INC NEW | COM | 867224107 | 3,224 | 201,204 | SH | SOLE | 13 | 201,204 | 0 | 0 |
| SUNNOVA ENERGY INTL INC | COM | 86745K104 | 1 | 56 | SH | SOLE | 13 | 56 | 0 | 0 |
| SUNNOVA ENERGY INTL INC | COM | 86745K104 | 183 | 18,140 | SH | SOLE | 14 | 18,140 | 0 | 0 |
| SUNPOWER CORP | COM | 867652406 | 4 | 767 | SH | SOLE | 14 | 767 | 0 | 0 |
| SUNPOWER CORP | COM | 867652406 | 144 | 28,489 | SH | SOLE | 13 | 28,489 | 0 | 0 |
| SUNOPTA INC | COM | 8676EP108 | 46 | 26,836 | SH | SOLE | 13 | 26,836 | 0 | 0 |
| SUNRUN INC | COM | 86771W105 | 213 | 21,081 | SH | SOLE | 14 | 21,081 | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 712 | 81,750 | SH | DFND | 2 | 81,750 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|----|---------|---|---|
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 24 | 4,520 | SH | SOLE | 13 | 4,520 | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 648 | 74,363 | SH | SOLE | 14 | 74,363 | 0 | 0 |
| SUPER MICRO COMPUTER INC | COM | 86800U104 | 18 | 1,009 | SH | SOLE | 13 | 1,009 | 0 | 0 |
| SUPER MICRO COMPUTER INC | COM | 86800U104 | 624 | 29,311 | SH | SOLE | 14 | 29,311 | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM | 868459108 | 3 | 251 | SH | SOLE | 13 | 251 | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM | 868459108 | 2,848 | 158,291 | SH | SOLE | 14 | 158,291 | 0 | 0 |
| SURMODICS INC | COM | 868873100 | 2,040 | 61,228 | SH | SOLE | 14 | 61,228 | 0 | 0 |
| SWITCH INC | CL A | 87105L104 | 123 | 8,528 | SH | SOLE | 13 | 8,528 | 0 | 0 |
| SWITCH INC | CL A | 87105L104 | 129 | 8,930 | SH | SOLE | 14 | 8,930 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 309 | 11,377 | SH | DFND | 13 | 11,377 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 1 | 32 | SH | SOLE | 13 | 32 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 1,009 | 37,203 | SH | SOLE | 14 | 37,203 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 441 | 7,618 | SH | DFND | 13 | 7,618 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 581 | 10,032 | SH | DFND | 5 | 10,032 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 1,642 | 28,374 | SH | SOLE | 14 | 28,374 | 0 | 0 |
| SYNOPSIS INC | COM | 871607107 | 1,559 | 12,046 | SH | SOLE | 13 | 12,046 | 0 | 0 |
| SYNOPSIS INC | COM | 871607107 | 14,462 | 112,289 | SH | SOLE | 14 | 112,289 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 107 | 1,422 | SH | SOLE | 13 | 1,422 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 1,534 | 20,987 | SH | SOLE | 14 | 20,987 | 0 | 0 |
| SYNCHRONY FINL | COM | 87165B103 | 4,066 | 252,675 | SH | DFND | 13 | 252,675 | 0 | 0 |
| SYNCHRONY FINL | COM | 87165B103 | 194 | 13,315 | SH | SOLE | 13 | 13,315 | 0 | 0 |
| SYNCHRONY FINL | COM | 87165B103 | 1,946 | 120,929 | SH | SOLE | 14 | 120,929 | 0 | 0 |
| SYNEOS HEALTH INC | CL A | 87166B102 | 229 | 5,898 | SH | SOLE | 13 | 5,898 | 0 | 0 |
| SYNEOS HEALTH INC | CL A | 87166B102 | 8,040 | 203,966 | SH | SOLE | 14 | 203,966 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 3,508 | 76,876 | SH | DFND | 13 | 76,876 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 3,073 | 67,348 | SH | SOLE | 14 | 67,348 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 3,323 | 74,020 | SH | SOLE | 13 | 74,020 | 0 | 0 |
| SYSTEMAX INC | COM | 871851101 | 244 | 13,745 | SH | SOLE | 14 | 13,745 | 0 | 0 |
| TCF FINANCIAL CORPORATION NE | COM | 872307103 | 110 | 4,643 | SH | SOLE | 13 | 4,643 | 0 | 0 |
| TCF FINANCIAL CORPORATION NE | COM | 872307103 | 6,367 | 280,992 | SH | SOLE | 14 | 280,992 | 0 | 0 |
| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 69 | 2,580 | SH | SOLE | 13 | 2,580 | 0 | 0 |
| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 308 | 8,900 | SH | SOLE | 14 | 8,900 | 0 | 0 |
| TFS FINL CORP | COM | 87240R107 | 1,666 | 115,530 | SH | SOLE | 13 | 115,530 | 0 | 0 |
| TFI INTL INC | COM | 87241L109 | 619 | 28,034 | SH | SOLE | 14 | 28,034 | 0 | 0 |
| TJX COS INC NEW | COM | 872540109 | 3,218 | 67,300 | SH | DFND | 13 | 67,300 | 0 | 0 |
| TJX COS INC NEW | COM | 872540109 | 4,181 | 86,056 | SH | SOLE | 13 | 86,056 | 0 | 0 |
| TJX COS INC NEW | COM | 872540109 | 12,604 | 263,621 | SH | SOLE | 14 | 263,621 | 0 | 0 |
| T MOBILE US INC | COM | 872590104 | 670 | 7,980 | SH | DFND | 13 | 7,980 | 0 | 0 |
| T MOBILE US INC | COM | 872590104 | 183 | 2,182 | SH | SOLE | 13 | 2,182 | 0 | 0 |
| T MOBILE US INC | COM | 872590104 | 9,896 | 117,946 | SH | SOLE | 14 | 117,946 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 10 | 1,150 | SH | SOLE | 13 | 1,150 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 1,231 | 140,418 | SH | SOLE | 14 | 140,418 | 0 | 0 |
| TPI COMPOSITES INC | COM | 87266J104 | 266 | 18,013 | SH | SOLE | 14 | 18,013 | 0 | 0 |
| TPG RE FIN TR INC | COM | 87266M107 | 70 | 12,777 | SH | DFND | 13 | 12,777 | 0 | 0 |
| TPG RE FIN TR INC | COM | 87266M107 | 5 | 5,215 | SH | SOLE | 13 | 5,215 | 0 | 0 |

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|-------------------------------|---------------|-----------|---------|-----------|----|------|----|-----------|---|---|
| TABULA RASA HEALTHCARE INC | COM | 873379101 | 275 | 5,159 | SH | SOLE | 13 | 5,159 | 0 | 0 |
| TABULA RASA HEALTHCARE INC | COM | 873379101 | 5,057 | 96,702 | SH | SOLE | 14 | 96,702 | 0 | 0 |
| TACTILE SYS TECHNOLOGY INC | COM | 87357P100 | 142 | 3,545 | SH | DFND | 13 | 3,545 | 0 | 0 |
| TACTILE SYS TECHNOLOGY INC | COM | 87357P100 | 273 | 6,888 | SH | SOLE | 13 | 6,888 | 0 | 0 |
| TACTILE SYS TECHNOLOGY INC | COM | 87357P100 | 594 | 14,786 | SH | SOLE | 14 | 14,786 | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADS | 874039100 | 168 | 3,521 | SH | DFND | 17 | 3,521 | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADS | 874039100 | 4,260 | 88,694 | SH | SOLE | 13 | 88,694 | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADS | 874039100 | 174,066 | 3,642,313 | SH | SOLE | 14 | 3,642,313 | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 1,383 | 11,660 | SH | DFND | 13 | 11,660 | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 342 | 2,832 | SH | SOLE | 13 | 2,832 | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 11,589 | 97,708 | SH | SOLE | 14 | 97,708 | 0 | 0 |
| TAKEDA PHARMACEUTICAL CO LTD | SPONSORED ADS | 874060205 | 5,397 | 353,670 | SH | SOLE | 13 | 353,670 | 0 | 0 |
| TAL EDUCATION GROUP | SPONSORED ADS | 874080104 | 25,442 | 477,697 | SH | SOLE | 14 | 477,697 | 0 | 0 |
| TALEND S A | ADS | 874224207 | 37 | 1,910 | SH | SOLE | 13 | 1,910 | 0 | 0 |
| TALEND S A | ADS | 874224207 | 247 | 10,992 | SH | SOLE | 14 | 10,992 | 0 | 0 |
| TALOS ENERGY INC | COM | 87484T108 | 170 | 29,640 | SH | SOLE | 14 | 29,640 | 0 | 0 |
| TANDEM DIABETES CARE INC | COM NEW | 875372203 | 744 | 11,562 | SH | DFND | 5 | 11,562 | 0 | 0 |
| TANDEM DIABETES CARE INC | COM NEW | 875372203 | 3,099 | 48,158 | SH | SOLE | 14 | 48,158 | 0 | 0 |
| TAPESTRY INC | COM | 876030107 | 12 | 943 | SH | SOLE | 13 | 943 | 0 | 0 |
| TAPESTRY INC | COM | 876030107 | 940 | 72,595 | SH | SOLE | 14 | 72,595 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 7,161 | 77,027 | SH | DFND | 13 | 77,027 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 6,560 | 71,122 | SH | SOLE | 13 | 71,122 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 11,351 | 122,096 | SH | SOLE | 14 | 122,096 | 0 | 0 |
| TARGA RES CORP | COM | 87612G101 | 177 | 25,589 | SH | DFND | 7 | 25,589 | 0 | 0 |
| TARGA RES CORP | COM | 87612G101 | 169 | 24,470 | SH | SOLE | 14 | 24,470 | 0 | 0 |
| TARGA RES CORP | COM | 87612G101 | 278 | 49,404 | SH | SOLE | 13 | 49,404 | 0 | 0 |
| TAYLOR MORRISON HOME CORP | COM | 87724P106 | 236 | 21,496 | SH | DFND | 13 | 21,496 | 0 | 0 |
| TAYLOR MORRISON HOME CORP | COM | 87724P106 | 0 | 4 | SH | SOLE | 13 | 4 | 0 | 0 |
| TAYLOR MORRISON HOME CORP | COM | 87724P106 | 183 | 16,635 | SH | SOLE | 14 | 16,635 | 0 | 0 |
| TC ENERGY CORP | COM | 87807B107 | 3 | 60 | SH | SOLE | 13 | 60 | 0 | 0 |
| TC ENERGY CORP | COM | 87807B107 | 8,537 | 192,709 | SH | SOLE | 14 | 192,709 | 0 | 0 |
| TEAM INC | COM | 878155100 | 82 | 15,825 | SH | SOLE | 13 | 15,825 | 0 | 0 |
| TEAM INC | COM | 878155100 | 2,395 | 368,415 | SH | SOLE | 14 | 368,415 | 0 | 0 |
| TECH DATA CORP | COM | 878237106 | 1,804 | 13,785 | SH | DFND | 13 | 13,785 | 0 | 0 |
| TECH DATA CORP | COM | 878237106 | 5 | 38 | SH | SOLE | 13 | 38 | 0 | 0 |
| TECH DATA CORP | COM | 878237106 | 768 | 5,869 | SH | SOLE | 14 | 5,869 | 0 | 0 |
| TECK RESOURCES LTD | CL B | 878742204 | 138 | 18,268 | SH | SOLE | 14 | 18,268 | 0 | 0 |
| TECHTARGET INC | COM | 87874R100 | 95 | 4,608 | SH | DFND | 13 | 4,608 | 0 | 0 |
| TECHTARGET INC | COM | 87874R100 | 223 | 11,088 | SH | SOLE | 13 | 11,088 | 0 | 0 |
| TEGNA INC | COM | 87901J105 | 86 | 7,891 | SH | SOLE | 14 | 7,891 | 0 | 0 |
| TEGNA INC | COM | 87901J105 | 527 | 55,806 | SH | SOLE | 13 | 55,806 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---|---|
| TELADOC HEALTH INC | COM | 87918A105 | 1,415 | 9,129 | SH | DFND | 5 | 9,129 | 0 | 0 |
| TELADOC HEALTH INC | COM | 87918A105 | 419 | 2,692 | SH | SOLE | 13 | 2,692 | 0 | 0 |
| TELADOC HEALTH INC | COM | 87918A105 | 7,337 | 47,330 | SH | SOLE | 14 | 47,330 | 0 | 0 |
| TELADOC HEALTH INC | NOTE 1.375% 5/1 | 87918AAC9 | 450 | 155,000 | SH | SOLE | 14 | 155,000 | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 633 | 2,095 | SH | SOLE | 13 | 2,095 | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 12,759 | 42,920 | SH | SOLE | 14 | 42,920 | 0 | 0 |
| TELEFLEX INCORPORATED | COM | 879369106 | 1,198 | 4,087 | SH | SOLE | 13 | 4,087 | 0 | 0 |
| TELEFLEX INCORPORATED | COM | 879369106 | 5,224 | 17,837 | SH | SOLE | 14 | 17,837 | 0 | 0 |
| TELEFONICA BRASIL SA | SPONSORED ADR | 87936R106 | 407 | 41,354 | SH | SOLE | 13 | 41,354 | 0 | 0 |
| TELEFONICA BRASIL SA | SPONSORED ADR | 87936R106 | 3,853 | 404,297 | SH | SOLE | 14 | 404,297 | 0 | 0 |
| TELEPHONE & DATA SYS INC | COM NEW | 879433829 | 347 | 20,706 | SH | DFND | 13 | 20,706 | 0 | 0 |
| TELEPHONE & DATA SYS INC | COM NEW | 879433829 | 117 | 6,990 | SH | SOLE | 13 | 6,990 | 0 | 0 |
| TELEPHONE & DATA SYS INC | COM NEW | 879433829 | 1,268 | 75,638 | SH | SOLE | 14 | 75,638 | 0 | 0 |
| TELENAV INC | COM | 879455103 | 139 | 32,093 | SH | SOLE | 14 | 32,093 | 0 | 0 |
| TELUS CORPORATION | COM | 87971M103 | 4,791 | 306,508 | SH | DFND | 15 | 306,508 | 0 | 0 |
| TEMPUR SEALY INTL INC | COM | 88023U101 | 22 | 502 | SH | DFND | 13 | 502 | 0 | 0 |
| TEMPUR SEALY INTL INC | COM | 88023U101 | 110 | 2,539 | SH | SOLE | 13 | 2,539 | 0 | 0 |
| TEMPUR SEALY INTL INC | COM | 88023U101 | 119 | 2,730 | SH | SOLE | 14 | 2,730 | 0 | 0 |
| TENABLE HLDGS INC | COM | 88025T102 | 479 | 21,901 | SH | DFND | 13 | 21,901 | 0 | 0 |
| TENARIS S A | SPONSORED ADS | 88031M109 | 12 | 1,009 | SH | SOLE | 13 | 1,009 | 0 | 0 |
| TENARIS S A | SPONSORED ADS | 88031M109 | 456 | 37,820 | SH | SOLE | 14 | 37,820 | 0 | 0 |
| TENET HEALTHCARE CORP | COM NEW | 88033G407 | 73 | 5,535 | SH | SOLE | 13 | 5,535 | 0 | 0 |
| TENET HEALTHCARE CORP | COM NEW | 88033G407 | 5,925 | 411,464 | SH | SOLE | 14 | 411,464 | 0 | 0 |
| TENNANT CO | COM | 880345103 | 212 | 3,651 | SH | DFND | 13 | 3,651 | 0 | 0 |
| TENCENT MUSIC ENTMT GROUP | SPON ADS | 88034P109 | 136 | 13,484 | SH | SOLE | 14 | 13,484 | 0 | 0 |
| TERADATA CORP DEL | COM | 88076W103 | 128 | 6,597 | SH | SOLE | 13 | 6,597 | 0 | 0 |
| TERADATA CORP DEL | COM | 88076W103 | 1,371 | 66,931 | SH | SOLE | 14 | 66,931 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 2,317 | 42,771 | SH | DFND | 13 | 42,771 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 334 | 6,169 | SH | SOLE | 13 | 6,169 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 10,463 | 193,145 | SH | SOLE | 14 | 193,145 | 0 | 0 |
| TERNIUM SA | SPONSORED ADS | 880890108 | 933 | 78,434 | SH | SOLE | 14 | 78,434 | 0 | 0 |
| TERRITORIAL BANCORP INC | COM | 88145X108 | 92 | 3,741 | SH | SOLE | 14 | 3,741 | 0 | 0 |
| TERRITORIAL BANCORP INC | COM | 88145X108 | 243 | 9,338 | SH | SOLE | 13 | 9,338 | 0 | 0 |
| TERRENO RLTY CORP | COM | 88146M101 | 565 | 10,916 | SH | DFND | 5 | 10,916 | 0 | 0 |
| TERRENO RLTY CORP | COM | 88146M101 | 1,739 | 33,599 | SH | SOLE | 14 | 33,599 | 0 | 0 |
| TESLA INC | COM | 88160R101 | 95 | 181 | SH | DFND | 13 | 181 | 0 | 0 |
| TESLA INC | COM | 88160R101 | 499 | 787 | SH | SOLE | 13 | 787 | 0 | 0 |
| TESLA INC | COM | 88160R101 | 23,884 | 45,580 | SH | SOLE | 14 | 45,580 | 0 | 0 |
| TESLA INC | NOTE 1.250% 3/0 | 88160RAC5 | 209 | 136,000 | SH | SOLE | 14 | 136,000 | 0 | 0 |
| TETRA TECH INC NEW | COM | 88162G103 | 523 | 7,410 | SH | DFND | 5 | 7,410 | 0 | 0 |
| TETRA TECH INC NEW | COM | 88162G103 | 73 | 1,015 | SH | SOLE | 13 | 1,015 | 0 | 0 |
| TETRA TECH INC NEW | COM | 88162G103 | 169 | 2,396 | SH | SOLE | 14 | 2,396 | 0 | 0 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 97 | 6,337 | SH | SOLE | 13 | 6,337 | 0 | 0 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 2,551 | 115,063 | SH | SOLE | 14 | 115,063 | 0 | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 929 | 9,294 | SH | DFND | 13 | 9,294 | 0 | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 4,475 | 43,515 | SH | SOLE | 13 | 43,515 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|---------|----|------|----|---------|---|---|
| TEXAS INSTRS INC | COM | 882508104 | 37,010 | 370,356 | SH | SOLE | 14 | 370,356 | 0 | 0 |
| TEXAS PAC LD TR | SUB CTF PROP I T | 882610108 | 342 | 900 | SH | SOLE | 13 | 900 | 0 | 0 |
| TEXAS PAC LD TR | SUB CTF PROP I T | 882610108 | 425 | 1,119 | SH | SOLE | 14 | 1,119 | 0 | 0 |
| TEXAS ROADHOUSE INC | COM | 882681109 | 244 | 5,918 | SH | DFND | 7 | 5,918 | 0 | 0 |
| TEXAS ROADHOUSE INC | COM | 882681109 | 406 | 10,931 | SH | SOLE | 13 | 10,931 | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 592 | 3,891 | SH | DFND | 7 | 3,891 | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 6,501 | 42,337 | SH | SOLE | 13 | 42,337 | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 12,049 | 79,138 | SH | SOLE | 14 | 79,138 | 0 | 0 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 2,022 | 34,400 | SH | SOLE | 14 | 34,400 | 0 | 0 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 66 | 2,853 | SH | SOLE | 13 | 2,853 | 0 | 0 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 7,165 | 234,062 | SH | SOLE | 14 | 234,062 | 0 | 0 |
| WESTERN ASSET MTG CAP CORP | COM | 95790D105 | 15 | 6,580 | SH | DFND | 13 | 6,580 | 0 | 0 |
| WESTERN ASSET MTG CAP CORP | COM | 95790D105 | 194 | 84,782 | SH | SOLE | 14 | 84,782 | 0 | 0 |
| WESTERN DIGITAL CORP. | COM | 958102105 | 114 | 2,658 | SH | SOLE | 13 | 2,658 | 0 | 0 |
| WESTERN DIGITAL CORP. | COM | 958102105 | 2,311 | 55,535 | SH | SOLE | 14 | 55,535 | 0 | 0 |
| WESTERN DIGITAL CORP. | NOTE 1.500% 2/0 | 958102AP0 | 122 | 140,000 | SH | SOLE | 14 | 140,000 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 3,942 | 217,408 | SH | DFND | 13 | 217,408 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 9,790 | 540,000 | SH | DFND | 11 | 540,000 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 830 | 49,154 | SH | SOLE | 13 | 49,154 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 3,029 | 167,093 | SH | SOLE | 14 | 167,093 | 0 | 0 |
| WESTPAC BKG CORP | SPONSORED ADR | 961214301 | 104 | 10,188 | SH | SOLE | 13 | 10,188 | 0 | 0 |
| WESTROCK CO | COM | 96145D105 | 704 | 26,240 | SH | SOLE | 13 | 26,240 | 0 | 0 |
| WESTROCK CO | COM | 96145D105 | 1,867 | 66,058 | SH | SOLE | 14 | 66,058 | 0 | 0 |
| WESTWOOD HLDGS GROUP INC | COM | 961765104 | 205 | 11,200 | SH | SOLE | 14 | 11,200 | 0 | 0 |
| WEX INC | COM | 96208T104 | 3,385 | 32,380 | SH | SOLE | 14 | 32,380 | 0 | 0 |
| WEYERHAEUSER CO | COM | 962166104 | 188 | 11,100 | SH | DFND | 13 | 11,100 | 0 | 0 |
| WEYERHAEUSER CO | COM | 962166104 | 1,023 | 57,742 | SH | SOLE | 13 | 57,742 | 0 | 0 |
| WEYERHAEUSER CO | COM | 962166104 | 11,289 | 666,000 | SH | SOLE | 14 | 666,000 | 0 | 0 |
| WHEATON PRECIOUS METALS CORP | COM | 962879102 | 4,924 | 178,845 | SH | SOLE | 14 | 178,845 | 0 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 1,159 | 12,810 | SH | SOLE | 13 | 12,810 | 0 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 3,697 | 43,086 | SH | SOLE | 14 | 43,086 | 0 | 0 |
| WHITEHORSE FIN INC | COM | 96524V106 | 0 | 983 | SH | SOLE | 13 | 983 | 0 | 0 |
| WHITEHORSE FIN INC | COM | 96524V106 | 191 | 26,939 | SH | SOLE | 14 | 26,939 | 0 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 566 | 15,101 | SH | DFND | 13 | 15,101 | 0 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 1,270 | 34,752 | SH | SOLE | 13 | 34,752 | 0 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 4,214 | 112,416 | SH | SOLE | 14 | 112,416 | 0 | 0 |
| WILLIAMS COS INC | COM | 969457100 | 695 | 51,062 | SH | SOLE | 13 | 51,062 | 0 | 0 |
| WILLIAMS COS INC | COM | 969457100 | 1,595 | 112,702 | SH | SOLE | 14 | 112,702 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 588 | 13,832 | SH | DFND | 13 | 13,832 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 65 | 1,517 | SH | SOLE | 13 | 1,517 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 157 | 3,700 | SH | SOLE | 14 | 3,700 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 375 | 4,701 | SH | DFND | 13 | 4,701 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 20 | 249 | SH | SOLE | 13 | 249 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| WINGSTOP INC | COM | 974155103 | 328 | 4,116 | SH | SOLE | 14 | 4,116 | 0 | 0 |
| WINMARK CORP | COM | 974250102 | 110 | 866 | SH | DFND | 13 | 866 | 0 | 0 |
| WINMARK CORP | COM | 974250102 | 932 | 7,318 | SH | SOLE | 14 | 7,318 | 0 | 0 |
| WINTRUST FINL CORP | COM | 97650W108 | 98 | 2,927 | SH | SOLE | 13 | 2,927 | 0 | 0 |
| WINTRUST FINL CORP | COM | 97650W108 | 2,520 | 76,701 | SH | SOLE | 14 | 76,701 | 0 | 0 |
| WIPRO LTD | SPON ADR 1 SH | 97651M109 | 5,382 | 1,736,055 | SH | SOLE | 14 | 1,736,055 | 0 | 0 |
| WISDOMTREE INVTS INC | COM | 97717P104 | 396 | 170,008 | SH | SOLE | 14 | 170,008 | 0 | 0 |
| WISDOMTREE TR | CBOE S&P 500 | 97717X560 | 3,060 | 136,395 | SH | SOLE | 13 | 136,395 | 0 | 0 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 2,155 | 141,797 | SH | SOLE | 14 | 141,797 | 0 | 0 |
| WOODWARD INC | COM | 980745103 | 1,498 | 25,204 | SH | SOLE | 14 | 25,204 | 0 | 0 |
| WORKDAY INC | CL A | 98138H101 | 151 | 1,156 | SH | SOLE | 13 | 1,156 | 0 | 0 |
| WORKDAY INC | CL A | 98138H101 | 19,554 | 150,161 | SH | SOLE | 14 | 150,161 | 0 | 0 |
| WORKDAY INC | NOTE 0.250%10/0 | 98138HAF8 | 332 | 300,000 | SH | SOLE | 14 | 300,000 | 0 | 0 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 190 | 7,534 | SH | DFND | 13 | 7,534 | 0 | 0 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 80 | 3,188 | SH | SOLE | 14 | 3,188 | 0 | 0 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 132 | 5,300 | SH | SOLE | 13 | 5,300 | 0 | 0 |
| WORLD GOLD TR | SPDR GLD MINIS | 98149E204 | 0 | 51 | SH | SOLE | 13 | 51 | 0 | 0 |
| WORLD GOLD TR | SPDR GLD MINIS | 98149E204 | 21,164 | 1,346,300 | SH | SOLE | 14 | 1,346,300 | 0 | 0 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 975 | 28,729 | SH | DFND | 7 | 28,729 | 0 | 0 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 1,232 | 36,445 | SH | SOLE | 13 | 36,445 | 0 | 0 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 3,313 | 97,656 | SH | SOLE | 14 | 97,656 | 0 | 0 |
| WORTHINGTON INDS INC | COM | 981811102 | 231 | 8,800 | SH | SOLE | 14 | 8,800 | 0 | 0 |
| WPX ENERGY INC | COM | 98212B103 | 32 | 10,532 | SH | DFND | 13 | 10,532 | 0 | 0 |
| WPX ENERGY INC | COM | 98212B103 | 195 | 66,867 | SH | SOLE | 13 | 66,867 | 0 | 0 |
| WPX ENERGY INC | COM | 98212B103 | 1,057 | 346,605 | SH | SOLE | 14 | 346,605 | 0 | 0 |
| WYNDHAM DESTINATIONS INC | COM | 98310W108 | 133 | 6,121 | SH | DFND | 13 | 6,121 | 0 | 0 |
| WYNDHAM DESTINATIONS INC | COM | 98310W108 | 342 | 21,476 | SH | SOLE | 13 | 21,476 | 0 | 0 |
| WYNDHAM DESTINATIONS INC | COM | 98310W108 | 4,111 | 189,424 | SH | SOLE | 14 | 189,424 | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM | 98311A105 | 667 | 21,163 | SH | DFND | 7 | 21,163 | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM | 98311A105 | 1,971 | 59,976 | SH | SOLE | 13 | 59,976 | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM | 98311A105 | 23,796 | 755,177 | SH | SOLE | 14 | 755,177 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 6 | 99 | SH | SOLE | 13 | 99 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 809 | 13,445 | SH | SOLE | 14 | 13,445 | 0 | 0 |
| XPO LOGISTICS INC | COM | 983793100 | 226 | 4,384 | SH | SOLE | 13 | 4,384 | 0 | 0 |
| XPO LOGISTICS INC | COM | 983793100 | 870 | 17,846 | SH | SOLE | 14 | 17,846 | 0 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 2,358 | 39,436 | SH | SOLE | 13 | 39,436 | 0 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 12,009 | 199,150 | SH | SOLE | 14 | 199,150 | 0 | 0 |
| XILINX INC | COM | 983919101 | 8,640 | 110,850 | SH | DFND | 3 | 110,850 | 0 | 0 |
| XILINX INC | COM | 983919101 | 474 | 5,975 | SH | SOLE | 13 | 5,975 | 0 | 0 |
| XILINX INC | COM | 983919101 | 4,437 | 56,926 | SH | SOLE | 14 | 56,926 | 0 | 0 |
| XYLEM INC | COM | 98419M100 | 252 | 3,865 | SH | SOLE | 13 | 3,865 | 0 | 0 |
| XYLEM INC | COM | 98419M100 | 14,348 | 220,295 | SH | SOLE | 14 | 220,295 | 0 | 0 |
| XPERI CORP | COM | 98421B100 | 714 | 51,298 | SH | SOLE | 14 | 51,298 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|---------|----|------|----|---------|---|---|
| XEROX HOLDINGS CORP | COM NEW | 98421M106 | 1,869 | 98,670 | SH | DFND | 13 | 98,670 | 0 | 0 |
| XEROX HOLDINGS CORP | COM NEW | 98421M106 | 610 | 36,877 | SH | SOLE | 13 | 36,877 | 0 | 0 |
| XEROX HOLDINGS CORP | COM NEW | 98421M106 | 947 | 50,013 | SH | SOLE | 14 | 50,013 | 0 | 0 |
| Y-MABS THERAPEUTICS INC | COM | 984241109 | 226 | 8,663 | SH | SOLE | 14 | 8,663 | 0 | 0 |
| YELP INC | CL A | 985817105 | 167 | 9,275 | SH | DFND | 7 | 9,275 | 0 | 0 |
| YELP INC | CL A | 985817105 | 489 | 27,122 | SH | DFND | 13 | 27,122 | 0 | 0 |
| YELP INC | CL A | 985817105 | 193 | 14,014 | SH | SOLE | 13 | 14,014 | 0 | 0 |
| YELP INC | CL A | 985817105 | 3,301 | 183,079 | SH | SOLE | 14 | 183,079 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 1,748 | 25,513 | SH | DFND | 13 | 25,513 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 194 | 2,890 | SH | SOLE | 13 | 2,890 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 8,566 | 124,992 | SH | SOLE | 14 | 124,992 | 0 | 0 |
| YUM CHINA HLDGS INC | COM | 98850P109 | 1,963 | 46,051 | SH | DFND | 13 | 46,051 | 0 | 0 |
| YUM CHINA HLDGS INC | COM | 98850P109 | 112 | 2,913 | SH | SOLE | 13 | 2,913 | 0 | 0 |
| YUM CHINA HLDGS INC | COM | 98850P109 | 4,111 | 96,429 | SH | SOLE | 14 | 96,429 | 0 | 0 |
| YUNJI INC | ADS RP CL A | 98873N107 | 568 | 155,142 | SH | SOLE | 14 | 155,142 | 0 | 0 |
| ZAGG INC | COM | 98884U108 | 178 | 57,381 | SH | SOLE | 14 | 57,381 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 266 | 1,447 | SH | DFND | 13 | 1,447 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 303 | 1,642 | SH | SOLE | 13 | 1,642 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 7,436 | 40,503 | SH | SOLE | 14 | 40,503 | 0 | 0 |
| ZENDESK INC | COM | 98936J101 | 243 | 3,804 | SH | DFND | 7 | 3,804 | 0 | 0 |
| ZENDESK INC | COM | 98936J101 | 131 | 2,986 | SH | SOLE | 13 | 2,986 | 0 | 0 |
| ZENDESK INC | COM | 98936J101 | 5,053 | 78,940 | SH | SOLE | 14 | 78,940 | 0 | 0 |
| ZENDESK INC | NOTE 0.250% 3/1 | 98936JAB7 | 41 | 35,000 | SH | SOLE | 14 | 35,000 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 297 | 2,941 | SH | DFND | 13 | 2,941 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 9,929 | 98,228 | SH | DFND | 3 | 98,228 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 3,120 | 31,134 | SH | SOLE | 13 | 31,134 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 16,847 | 166,668 | SH | SOLE | 14 | 166,668 | 0 | 0 |
| ZIONS BANCORPORATION N A | COM | 989701107 | 445 | 16,628 | SH | DFND | 7 | 16,628 | 0 | 0 |
| ZIONS BANCORPORATION N A | COM | 989701107 | 506 | 18,893 | SH | SOLE | 14 | 18,893 | 0 | 0 |
| ZIONS BANCORPORATION N A | COM | 989701107 | 1,871 | 68,020 | SH | SOLE | 13 | 68,020 | 0 | 0 |
| ZIX CORP | COM | 98974P100 | 25 | 5,708 | SH | SOLE | 14 | 5,708 | 0 | 0 |
| ZIX CORP | COM | 98974P100 | 116 | 26,927 | SH | SOLE | 13 | 26,927 | 0 | 0 |
| ZOGENIX INC | COM NEW | 98978L204 | 0 | 90 | SH | SOLE | 13 | 90 | 0 | 0 |
| ZOGENIX INC | COM NEW | 98978L204 | 236 | 9,556 | SH | SOLE | 14 | 9,556 | 0 | 0 |
| ZOETIS INC | CL A | 98978V103 | 612 | 5,197 | SH | DFND | 13 | 5,197 | 0 | 0 |
| ZOETIS INC | CL A | 98978V103 | 5,494 | 45,975 | SH | SOLE | 13 | 45,975 | 0 | 0 |
| ZOETIS INC | CL A | 98978V103 | 32,751 | 278,282 | SH | SOLE | 14 | 278,282 | 0 | 0 |
| ZTO EXPRESS CAYMAN INC | SPONSORED ADS A | 98980A105 | 165 | 6,234 | SH | DFND | 17 | 6,234 | 0 | 0 |
| ZTO EXPRESS CAYMAN INC | SPONSORED ADS A | 98980A105 | 413 | 15,283 | SH | SOLE | 13 | 15,283 | 0 | 0 |
| ZSCALER INC | COM | 98980G102 | 473 | 7,772 | SH | DFND | 5 | 7,772 | 0 | 0 |
| ZSCALER INC | COM | 98980G102 | 79 | 1,572 | SH | SOLE | 13 | 1,572 | 0 | 0 |
| ZSCALER INC | COM | 98980G102 | 9,567 | 157,198 | SH | SOLE | 14 | 157,198 | 0 | 0 |
| ZOOM VIDEO COMMUNICATIONS IN | CL A | 98980L101 | 237 | 1,623 | SH | SOLE | 13 | 1,623 | 0 | 0 |
| ZOOM VIDEO COMMUNICATIONS IN | CL A | 98980L101 | 127,777 | 874,465 | SH | SOLE | 14 | 874,465 | 0 | 0 |

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|-----------------------------|-------------------|-----------|--------|-----------|----|------|----|-----------|---|---|
| ZUMIEZ INC | COM | 989817101 | 78 | 4,476 | SH | DFND | 13 | 4,476 | 0 | 0 |
| ZUMIEZ INC | COM | 989817101 | 142 | 8,204 | SH | SOLE | 14 | 8,204 | 0 | 0 |
| ZUORA INC | COM CLA | 98983V106 | 550 | 68,385 | SH | SOLE | 14 | 68,385 | 0 | 0 |
| ZYMEWORKS INC | COM | 98985W102 | 319 | 9,000 | SH | SOLE | 14 | 9,000 | 0 | 0 |
| ZYNGA INC | CL A | 98986T108 | 642 | 93,651 | SH | DFND | 5 | 93,651 | 0 | 0 |
| ZYNGA INC | CL A | 98986T108 | 2,571 | 375,400 | SH | DFND | 13 | 375,400 | 0 | 0 |
| ZYNGA INC | CL A | 98986T108 | 21,967 | 3,206,917 | SH | SOLE | 14 | 3,206,917 | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 179 | 10,232 | SH | SOLE | 13 | 10,232 | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 1,523 | 47,350 | SH | SOLE | 14 | 47,350 | 0 | 0 |
| ARDMORE SHIPPING CORP | COM | Y0207T100 | 1 | 1,200 | SH | SOLE | 13 | 1,200 | 0 | 0 |
| ARDMORE SHIPPING CORP | COM | Y0207T100 | 3,185 | 606,584 | SH | SOLE | 14 | 606,584 | 0 | 0 |
| CAPITAL PRODUCT PARTNERS LP | PARTNERSHIP UNITS | Y11082206 | 585 | 79,925 | SH | SOLE | 14 | 79,925 | 0 | 0 |
| DIANA SHIPPING INC | COM | Y2066G104 | 500 | 337,610 | SH | SOLE | 14 | 337,610 | 0 | 0 |
| DIAMOND S SHIPPING INC | COM | Y20676105 | 648 | 54,904 | SH | SOLE | 14 | 54,904 | 0 | 0 |
| DORIAN LPG LTD | SHS USD | Y2106R110 | 49 | 5,643 | SH | DFND | 13 | 5,643 | 0 | 0 |
| DORIAN LPG LTD | SHS USD | Y2106R110 | 88 | 9,618 | SH | SOLE | 13 | 9,618 | 0 | 0 |
| FLEX LTD | ORD | Y2573F102 | 97 | 10,617 | SH | SOLE | 13 | 10,617 | 0 | 0 |
| FLEX LTD | ORD | Y2573F102 | 12,187 | 1,455,182 | SH | SOLE | 14 | 1,455,182 | 0 | 0 |
| HOEGH LNG PARTNERS LP | COM UNIT LTD | Y3262R100 | 79 | 10,800 | SH | SOLE | 14 | 10,800 | 0 | 0 |
| SCORPIO TANKERS INC | SHS | Y7542C130 | 1 | 65 | SH | SOLE | 13 | 65 | 0 | 0 |
| SCORPIO TANKERS INC | SHS | Y7542C130 | 344 | 17,972 | SH | SOLE | 14 | 17,972 | 0 | 0 |