

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

FORM 13F COVER PAGE

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

Report for the Calendar Year or Quarter Ended: 03-31-2019

Check here if Amendment  Amendment Number:  
This Amendment (Check only one.):  is a restatement.  
 adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: 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                      05-15-2019  
[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, SEI Investments Canada Company (SEI Canada) and SEI Huntington Steele, LLC. 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. To the extent that such sub-adviser do not meet criteria for filing a Form 13F, SEI, on behalf of its operating subsidiaries, has included such sub-advisers under the "list of other included managers."

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         |
| 028-18355 | Caerus Investors, LLC                  |
| 028-13067 | Cardinal Capital Management            |
| 028-05573 | CastleArk Management LLC               |
| 028-11728 | Causeway                               |
| 028-05577 | CenterSquare Investment Management Inc |
| 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.         |
| 028-11937 | JP Morgan Investment Management        |
| 028-17689 | Kettle Hill Capital Management, LLC    |
| 028-10469 | Lazard Asset Management Ltd            |
| 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        |
| 028-13628 | Montrusco Bolton Investments Inc.      |
| 028-19269 | Moutaineer Partners Management LLC     |
| 028-13573 | Neuberger Berman Group LLC             |
| 028-01474 | NWQ Investment Management Company, LLC |
| 028-00203 | OppenheimerFunds Inc.                  |
| 028-03042 | PanAgora Asset Management Inc.         |
| 028-04558 | Parametric Portfolio Associates LLC    |
| 028-12690 | PCJ Investment Counsel Ltd             |
| 028-13350 | Poplar Forest Capital LLC              |
| 028-14009 | QS Investors LLC                       |
| 028-19339 | Qtron Investments LLC                  |
| 028-11173 | Quantiative Management Associates      |
| 028-10674 | Ramius Advisors LLC                    |
| 028-10467 | Rice Hall James                        |
| 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                             |
| 028-06354 | Victory Capital Management, Inc.       |
| 028-07104 | WCM Investment Management/CA           |
| 028-17022 | William Blair & Co                     |

Form 13F Summary Page

Report Summary:

|   |             |
|---|-------------|
| Number of Other Included Managers:      | 17          |
| Form 13F Information Table Entry Total: | 6,896       |
| Form 13F Information Table Value Total: | 29,776,724  |
|   | (thousands) |

List of Other Included Managers:

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

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

| No. | Form 13F File Number | Name                                  |
|-----|----------------------|---------------------------------------|
| 1   | 028-16475            | SEI Investment Management Corporation |
| 2   | 028-10297            | SEI Trust Company                     |
| 3   | 028-15144            | SEI Huntington Steele, LLC            |
| 26  | 028-16449            | SEI Investments Canada Company        |
| 5   |                      | Caerus Investors LLC                  |
| 6   |                      | Cardinal Capital Management LLC       |
| 8   |                      | Ceredex Value Advisors LLC            |
| 9   |                      | Dynamic Beta Investments LLC          |
| 10  |                      | EAM Investors LLC                     |
| 11  |                      | EARNEST Partners LLC                  |
| 12  |                      | Fred Alger Management Inc.            |
| 13  |                      | Great Lakes Advisors LLC              |
| 14  |                      | Integrity Asset Management LLC        |
| 15  |                      | Jupiter Asset Management Ltd          |
| 16  |                      | KBI Global Investors                  |
| 20  |                      | NWQ Investment Management Company LLC |
| 24  |                      | Sionna Investment Managers Inc.       |

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FORM 13F INFORMATION TABLE

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

| COLUMN 1               | COLUMN 2        | COLUMN 3  | COLUMN 4           | COLUMN 5    |               |                       | COLUMN 6      | COLUMN 7         | COLUMN 8 |      |  |
|------------------------|-----------------|-----------|--------------------|-------------|---------------|-----------------------|---------------|------------------|----------|------|--|
| NAME OF ISSUER         | TITLE OF CLASS  | CUSIP     | VALUE<br>(x\$1000) | SHRS OR PRN | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAGER | VOTING AUTHORITY |          |      |  |
|                        |                 |           |                    | AMT         |               |                       |               | SOLE             | SHARED   | NONE |  |
| 1ST SOURCE CORP        | COM             | 336901103 | 377                | 8,385       | SH            | SOLE                  | 2             | 8,385            | 0        | 0    |  |
| 2U INC                 | COM             | 90214J101 | 3,584              | 50,580      | SH            | SOLE                  | 2             | 50,580           | 0        | 0    |  |
| 3BC HLDGS PLC          | SPON ADR NEW    | 404280406 | 1,767              | 43,249      | SH            | SOLE                  | 1             | 43,249           | 0        | 0    |  |
| 3BC HLDGS PLC          | SPON ADR NEW    | 404280406 | 4,941              | 121,768     | SH            | SOLE                  | 2             | 121,768          | 0        | 0    |  |
| 3BC HLDGS PLC          | SPON ADR NEW    | 404280406 | 12                 | 292         | SH            | DFND                  | 1             | 292              | 0        | 0    |  |
| 3BC HLDGS PLC          | SPON ADR NEW    | 404280406 | 5                  | 130         | SH            | DFND                  | 3,1           | 130              | 0        | 0    |  |
| 3M CO                  | COM             | 88579Y101 | 4,536              | 22,261      | SH            | SOLE                  | 1             | 22,261           | 0        | 0    |  |
| 3M CO                  | COM             | 88579Y101 | 917                | 4,415       | SH            | DFND                  | 1             | 4,415            | 0        | 0    |  |
| 3M CO                  | COM             | 88579Y101 | 16,271             | 78,310      | SH            | SOLE                  | 2             | 78,310           | 0        | 0    |  |
| 3M CO                  | COM             | 88579Y101 | 125                | 600         | SH            | DFND                  | 3,1           | 600              | 0        | 0    |  |
| 3M CO                  | COM             | 88579Y101 | 615                | 2,960       | SH            | DFND                  | 1             | 2,960            | 0        | 0    |  |
| 3M CO                  | COM             | 88579Y101 | 587                | 2,824       | SH            | DFND                  | 1             | 2,824            | 0        | 0    |  |
| 51JOB INC              | SPONSORED ADS   | 316827104 | 1,297              | 16,658      | SH            | SOLE                  | 2             | 16,658           | 0        | 0    |  |
| 58 COM INC             | SPON ADR REP A  | 31680Q104 | 3,639              | 55,400      | SH            | SOLE                  | 2             | 55,400           | 0        | 0    |  |
| AAON INC               | COM PAR \$0.004 | 000360206 | 159                | 3,362       | SH            | SOLE                  | 1             | 3,362            | 0        | 0    |  |
| AAR CORP               | COM             | 000361105 | 371                | 11,415      | SH            | SOLE                  | 2             | 11,415           | 0        | 0    |  |
| AARONS INC             | COM PAR \$0.50  | 002535300 | 618                | 11,756      | SH            | SOLE                  | 2             | 11,756           | 0        | 0    |  |
| AARONS INC             | COM PAR \$0.50  | 002535300 | 1                  | 17          | SH            | DFND                  | 1             | 17               | 0        | 0    |  |
| AARONS INC             | COM PAR \$0.50  | 002535300 | 8                  | 154         | SH            | DFND                  | 3,1           | 154              | 0        | 0    |  |
| ABB LTD                | SPONSORED ADR   | 000375204 | 5,248              | 276,951     | SH            | SOLE                  | 1             | 276,951          | 0        | 0    |  |
| ABB LTD                | SPONSORED ADR   | 000375204 | 16                 | 863         | SH            | DFND                  | 1             | 863              | 0        | 0    |  |
| ABBOTT LABS            | COM             | 002824100 | 54,730             | 684,637     | SH            | SOLE                  | 2             | 684,637          | 0        | 0    |  |
| ABBOTT LABS            | COM             | 002824100 | 2,841              | 35,450      | SH            | SOLE                  | 1             | 35,450           | 0        | 0    |  |
| ABBOTT LABS            | COM             | 002824100 | 14,751             | 184,527     | SH            | DFND                  | 8             | 184,527          | 0        | 0    |  |
| ABBOTT LABS            | COM             | 002824100 | 9,172              | 114,734     | SH            | DFND                  | 12            | 114,734          | 0        | 0    |  |
| ABBOTT LABS            | COM             | 002824100 | 719                | 8,994       | SH            | DFND                  | 1             | 8,994            | 0        | 0    |  |
| ABBOTT LABS            | COM             | 002824100 | 83                 | 1,040       | SH            | DFND                  | 3,1           | 1,040            | 0        | 0    |  |
| ABBVIE INC             | COM             | 00287Y109 | 2,727              | 33,917      | SH            | SOLE                  | 1             | 33,917           | 0        | 0    |  |
| ABBVIE INC             | COM             | 00287Y109 | 101                | 1,252       | SH            | DFND                  | 1             | 1,252            | 0        | 0    |  |
| ABBVIE INC             | COM             | 00287Y109 | 11,882             | 147,432     | SH            | SOLE                  | 2             | 147,432          | 0        | 0    |  |
| ABBVIE INC             | COM             | 00287Y109 | 326                | 4,039       | SH            | DFND                  | 1             | 4,039            | 0        | 0    |  |
| ABBVIE INC             | COM             | 00287Y109 | 20                 | 250         | SH            | DFND                  | 3,1           | 250              | 0        | 0    |  |
| ABERCROMBIE & FITCH CO | CL A            | 002896207 | 1,455              | 53,081      | SH            | SOLE                  | 2             | 53,081           | 0        | 0    |  |
| ABERCROMBIE & FITCH CO | CL A            | 002896207 | 387                | 14,117      | SH            | DFND                  | 1             | 14,117           | 0        | 0    |  |
| ABERCROMBIE & FITCH CO | CL A            | 002896207 | 0                  | 3           | SH            | DFND                  | 1             | 3                | 0        | 0    |  |
| ABERCROMBIE & FITCH CO | CL A            | 002896207 | 2                  | 77          | SH            | DFND                  | 3,1           | 77               | 0        | 0    |  |

|                              |                |           |        |           |    |      |     |           |   |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| ABIOMED INC                  | COM            | 003654100 | 8,542  | 29,909    | SH | SOLE | 2   | 29,909    | 0 | 0 |
| ABM INDS INC                 | COM            | 000957100 | 521    | 14,621    | SH | SOLE | 1   | 14,621    | 0 | 0 |
| ABM INDS INC                 | COM            | 000957100 | 944    | 25,958    | SH | DFND | 13  | 25,958    | 0 | 0 |
| ACACIA COMMUNICATIONS INC    | COM            | 00401C108 | 663    | 11,564    | SH | DFND | 10  | 11,564    | 0 | 0 |
| ACACIA COMMUNICATIONS INC    | COM            | 00401C108 | 305    | 5,323     | SH | SOLE | 2   | 5,323     | 0 | 0 |
| ACADIA HEALTHCARE COMPANY IN | COM            | 00404A109 | 209    | 7,325     | SH | SOLE | 1   | 7,325     | 0 | 0 |
| ACADIA HEALTHCARE COMPANY IN | COM            | 00404A109 | 14,493 | 494,460   | SH | SOLE | 2   | 494,460   | 0 | 0 |
| ACADIA PHARMACEUTICALS INC   | COM            | 004225108 | 2,028  | 75,549    | SH | SOLE | 2   | 75,549    | 0 | 0 |
| ACADIA RLTY TR               | COM SH BEN INT | 004239109 | 5,891  | 216,042   | SH | SOLE | 2   | 216,042   | 0 | 0 |
| ACCELERATE DIAGNOSTICS INC   | COM            | 00430H102 | 52     | 2,470     | SH | DFND | 1   | 2,470     | 0 | 0 |
| ACCELERON PHARMA INC         | COM            | 00434H108 | 1,378  | 29,600    | SH | SOLE | 2   | 29,600    | 0 | 0 |
| ACCENTURE PLC IRELAND        | S3 CLASS A     | G1151C101 | 11,578 | 65,779    | SH | DFND | 1   | 65,779    | 0 | 0 |
| ACCENTURE PLC IRELAND        | S3 CLASS A     | G1151C101 | 3,821  | 21,371    | SH | SOLE | 1   | 21,371    | 0 | 0 |
| ACCENTURE PLC IRELAND        | S3 CLASS A     | G1151C101 | 15,799 | 89,759    | SH | SOLE | 2   | 89,759    | 0 | 0 |
| ACCENTURE PLC IRELAND        | S3 CLASS A     | G1151C101 | 2      | 10        | SH | DFND | 1   | 10        | 0 | 0 |
| ACCENTURE PLC IRELAND        | S3 CLASS A     | G1151C101 | 746    | 4,239     | SH | DFND | 3,1 | 4,239     | 0 | 0 |
| ACCO BRANDS CORP             | COM            | 00081T108 | 1      | 265       | SH | SOLE | 1   | 265       | 0 | 0 |
| ACCO BRANDS CORP             | COM            | 00081T108 | 322    | 37,582    | SH | SOLE | 2   | 37,582    | 0 | 0 |
| ACCO BRANDS CORP             | COM            | 00081T108 | 7      | 840       | SH | DFND | 3,1 | 840       | 0 | 0 |
| ACCURAY INC                  | COM            | 004397105 | 92     | 19,085    | SH | SOLE | 1   | 19,085    | 0 | 0 |
| ACI WORLDWIDE INC            | COM            | 004498101 | 13,337 | 405,757   | SH | SOLE | 2   | 405,757   | 0 | 0 |
| ACI WORLDWIDE INC            | COM            | 004498101 | 126    | 3,732     | SH | SOLE | 1   | 3,732     | 0 | 0 |
| ACI WORLDWIDE INC            | COM            | 004498101 | 718    | 21,836    | SH | DFND | 10  | 21,836    | 0 | 0 |
| ACLARIS THERAPEUTICS INC     | COM            | 00461U105 | 0      | 212       | SH | SOLE | 1   | 212       | 0 | 0 |
| ACLARIS THERAPEUTICS INC     | COM            | 00461U105 | 18     | 3,065     | SH | SOLE | 2   | 3,065     | 0 | 0 |
| ACORDA THERAPEUTICS INC      | COM            | 00484M106 | 1,440  | 108,364   | SH | SOLE | 2   | 108,364   | 0 | 0 |
| ACTIVISION BLIZZARD INC      | COM            | 00507V109 | 1,559  | 33,324    | SH | SOLE | 1   | 33,324    | 0 | 0 |
| ACTIVISION BLIZZARD INC      | COM            | 00507V109 | 47,592 | 1,045,290 | SH | SOLE | 2   | 1,045,290 | 0 | 0 |
| ACTIVISION BLIZZARD INC      | COM            | 00507V109 | 47     | 1,033     | SH | DFND | 3,1 | 1,033     | 0 | 0 |
| ACTUANT CORP                 | CL A NEW       | 00508X203 | 200    | 8,152     | SH | SOLE | 1   | 8,152     | 0 | 0 |
| ACTUANT CORP                 | CL A NEW       | 00508X203 | 2      | 100       | SH | DFND | 3,1 | 100       | 0 | 0 |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 619    | 5,274     | SH | SOLE | 1   | 5,274     | 0 | 0 |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 1,055  | 8,787     | SH | DFND | 13  | 8,787     | 0 | 0 |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 1,475  | 12,292    | SH | SOLE | 2   | 12,292    | 0 | 0 |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 145    | 1,210     | SH | DFND | 3,1 | 1,210     | 0 | 0 |
| ACUSHNET HOLDINGS CORP       | COM            | 005098108 | 330    | 13,010    | SH | SOLE | 1   | 13,010    | 0 | 0 |
| ACUSHNET HOLDINGS CORP       | COM            | 005098108 | 829    | 35,821    | SH | DFND | 3,1 | 35,821    | 0 | 0 |
| ADAMS RES & ENERGY INC       | COM NEW        | 006351308 | 1      | 104       | SH | SOLE | 1   | 104       | 0 | 0 |
| ADDUS HOMECARE CORP          | COM            | 006739106 | 1,661  | 26,114    | SH | SOLE | 2   | 26,114    | 0 | 0 |
| ADDUS HOMECARE CORP          | COM            | 006739106 | 91     | 2,378     | SH | SOLE | 1   | 2,378     | 0 | 0 |
| ADDUS HOMECARE CORP          | COM            | 006739106 | 271    | 4,269     | SH | DFND | 13  | 4,269     | 0 | 0 |

|                            |                |           |         |           |    |      |     |           |   |   |
|----------------------------|----------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| ADECOAGRO S A              | COM            | L00849106 | 431     | 62,512    | SH | SOLE | 2   | 62,512    | 0 | 0 |
| ADIENT PLC                 | ORD S3         | G0084W101 | 295     | 22,745    | SH | SOLE | 2   | 22,745    | 0 | 0 |
| ADIENT PLC                 | ORD S3         | G0084W101 | 4       | 312       | SH | DFND | 1   | 312       | 0 | 0 |
| ADIENT PLC                 | ORD S3         | G0084W101 | 1       | 57        | SH | DFND | 3,1 | 57        | 0 | 0 |
| ADOBE INC                  | COM            | 00724F101 | 4,974   | 18,710    | SH | SOLE | 1   | 18,710    | 0 | 0 |
| ADOBE INC                  | COM            | 00724F101 | 14,736  | 55,297    | SH | DFND | 12  | 55,297    | 0 | 0 |
| ADOBE INC                  | COM            | 00724F101 | 145,918 | 547,557   | SH | SOLE | 2   | 547,557   | 0 | 0 |
| ADOBE INC                  | COM            | 00724F101 | 198     | 744       | SH | DFND | 1   | 744       | 0 | 0 |
| ADOBE INC                  | COM            | 00724F101 | 107     | 400       | SH | DFND | 3,1 | 400       | 0 | 0 |
| ADT INC                    | COM            | 00090Q103 | 19      | 19,098    | SH | SOLE | 1   | 19,098    | 0 | 0 |
| ADT INC                    | COM            | 00090Q103 | 3,544   | 554,588   | SH | DFND | 8   | 554,588   | 0 | 0 |
| ADT INC                    | COM            | 00090Q103 | 534     | 83,621    | SH | DFND | 1   | 83,621    | 0 | 0 |
| ADTALEM GLOBAL ED INC      | COM            | 00737L103 | 123     | 3,234     | SH | SOLE | 1   | 3,234     | 0 | 0 |
| ADTALEM GLOBAL ED INC      | COM            | 00737L103 | 343     | 7,397     | SH | DFND | 1   | 7,397     | 0 | 0 |
| ADTALEM GLOBAL ED INC      | COM            | 00737L103 | 6,918   | 149,352   | SH | SOLE | 2   | 149,352   | 0 | 0 |
| ADTALEM GLOBAL ED INC      | COM            | 00737L103 | 0       | 1         | SH | DFND | 1   | 1         | 0 | 0 |
| ADTALEM GLOBAL ED INC      | COM            | 00737L103 | 2       | 35        | SH | DFND | 3,1 | 35        | 0 | 0 |
| ADVANCE AUTO PARTS INC     | COM            | 00751Y106 | 19      | 100       | SH | SOLE | 1   | 100       | 0 | 0 |
| ADVANCE AUTO PARTS INC     | COM            | 00751Y106 | 10,090  | 59,171    | SH | SOLE | 2   | 59,171    | 0 | 0 |
| ADVANCE AUTO PARTS INC     | COM            | 00751Y106 | 128     | 752       | SH | DFND | 1   | 752       | 0 | 0 |
| ADVANCED DISP SVCS INC DEL | COM            | 00790X101 | 258     | 9,204     | SH | SOLE | 2   | 9,204     | 0 | 0 |
| ADVANCED DISP SVCS INC DEL | COM            | 00790X101 | 174     | 6,200     | SH | DFND | 1   | 6,200     | 0 | 0 |
| ADVANCED ENERGY INDS       | COM            | 007973100 | 6,575   | 132,344   | SH | SOLE | 2   | 132,344   | 0 | 0 |
| ADVANCED ENERGY INDS       | COM            | 007973100 | 528     | 10,622    | SH | DFND | 1   | 10,622    | 0 | 0 |
| ADVANCED ENERGY INDS       | COM            | 007973100 | 10      | 197       | SH | DFND | 3,1 | 197       | 0 | 0 |
| ADVANCED MICRO DEVICES INC | COM            | 007903107 | 51,308  | 2,010,497 | SH | SOLE | 2   | 2,010,497 | 0 | 0 |
| ADVANCED MICRO DEVICES INC | COM            | 007903107 | 343     | 14,581    | SH | SOLE | 1   | 14,581    | 0 | 0 |
| ADVANCED MICRO DEVICES INC | COM            | 007903107 | 370     | 14,491    | SH | DFND | 13  | 14,491    | 0 | 0 |
| ADVANCED MICRO DEVICES INC | COM            | 007903107 | 0       | 7         | SH | DFND | 1   | 7         | 0 | 0 |
| ADVANSIX INC               | COM            | 00773T101 | 230     | 8,040     | SH | DFND | 1   | 8,040     | 0 | 0 |
| ADVANSIX INC               | COM            | 00773T101 | 0       | 8         | SH | DFND | 1   | 8         | 0 | 0 |
| ADVANSIX INC               | COM            | 00773T101 | 0       | 15        | SH | DFND | 3,1 | 15        | 0 | 0 |
| AECOM                      | COM            | 00766T100 | 51      | 1,686     | SH | SOLE | 1   | 1,686     | 0 | 0 |
| AECOM                      | COM            | 00766T100 | 4,083   | 137,618   | SH | SOLE | 2   | 137,618   | 0 | 0 |
| AECOM                      | COM            | 00766T100 | 2       | 62        | SH | DFND | 1   | 62        | 0 | 0 |
| AECOM                      | COM            | 00766T100 | 3       | 86        | SH | DFND | 3,1 | 86        | 0 | 0 |
| AEGION CORP                | COM            | 00770F104 | 3       | 154       | SH | DFND | 3,1 | 154       | 0 | 0 |
| AEGON N V                  | NY REGISTRY S3 | 007924103 | 2,443   | 510,000   | SH | SOLE | 2   | 510,000   | 0 | 0 |
| AEGON N V                  | NY REGISTRY S3 | 007924103 | 4       | 789       | SH | DFND | 3,1 | 789       | 0 | 0 |
| AERCAP HOLDINGS NV         | S3             | N00985106 | 803     | 17,116    | SH | SOLE | 1   | 17,116    | 0 | 0 |
| AERCAP HOLDINGS NV         | S3             | N00985106 | 10,979  | 235,900   | SH | SOLE | 2   | 235,900   | 0 | 0 |
| AERCAP HOLDINGS NV         | S3             | N00985106 | 29      | 614       | SH | DFND | 1   | 614       | 0 | 0 |
| AERIE PHARMACEUTICALS INC  | COM            | 00771V108 | 8       | 186       | SH | SOLE | 1   | 186       | 0 | 0 |
| AERIE                      | COM            | 00771V108 | 205     | 4,321     | SH | SOLE | 2   | 4,321     | 0 | 0 |

|                                 |                    |           |        |         |    |      |     |         |   |   |
|---------------------------------|--------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| PHARMACEUTICALS<br>INC          |                    |           |        |         |    |      |     |         |   |   |
| AEROJET ROCKETDYNE<br>HLDGS INC | COM                | 007800105 | 5,358  | 150,804 | SH | SOLE | 2   | 150,804 | 0 | 0 |
| AEROJET ROCKETDYNE<br>HLDGS INC | NOTE<br>2.250%12/1 | 007800AB1 | 335    | 226,000 | SH | SOLE | 2   | 226,000 | 0 | 0 |
| AEROVIRONMENT INC               | COM                | 008073108 | 289    | 4,229   | SH | DFND | 1   | 4,229   | 0 | 0 |
| AES CORP                        | COM                | 00130H105 | 447    | 24,489  | SH | SOLE | 1   | 24,489  | 0 | 0 |
| AES CORP                        | COM                | 00130H105 | 2,429  | 134,323 | SH | DFND | 1   | 134,323 | 0 | 0 |
| AES CORP                        | COM                | 00130H105 | 3,509  | 194,081 | SH | SOLE | 2   | 194,081 | 0 | 0 |
| AES CORP                        | COM                | 00130H105 | 0      | 18      | SH | DFND | 1   | 18      | 0 | 0 |
| AES CORP                        | COM                | 00130H105 | 4      | 209     | SH | DFND | 3,1 | 209     | 0 | 0 |
| AFFILIATED MANAGERS<br>GROUP IN | COM                | 008252108 | 15,612 | 145,758 | SH | SOLE | 2   | 145,758 | 0 | 0 |
| AFFILIATED MANAGERS<br>GROUP IN | COM                | 008252108 | 78     | 877     | SH | SOLE | 1   | 877     | 0 | 0 |
| AFFILIATED MANAGERS<br>GROUP IN | COM                | 008252108 | 4      | 36      | SH | DFND | 1   | 36      | 0 | 0 |
| AFFILIATED MANAGERS<br>GROUP IN | COM                | 008252108 | 637    | 5,944   | SH | DFND | 3,1 | 5,944   | 0 | 0 |
| AFLAC INC                       | COM                | 001055102 | 8,571  | 171,415 | SH | SOLE | 2   | 171,415 | 0 | 0 |
| AFLAC INC                       | COM                | 001055102 | 3,213  | 63,758  | SH | SOLE | 1   | 63,758  | 0 | 0 |
| AFLAC INC                       | COM                | 001055102 | 20,999 | 419,975 | SH | DFND | 11  | 419,975 | 0 | 0 |
| AFLAC INC                       | COM                | 001055102 | 3,723  | 74,465  | SH | DFND | 1   | 74,465  | 0 | 0 |
| AFLAC INC                       | COM                | 001055102 | 297    | 5,941   | SH | DFND | 1   | 5,941   | 0 | 0 |
| AFLAC INC                       | COM                | 001055102 | 29     | 570     | SH | DFND | 3,1 | 570     | 0 | 0 |
| AG MTG INVT TR INC              | COM                | 001228105 | 861    | 51,144  | SH | SOLE | 2   | 51,144  | 0 | 0 |
| AG MTG INVT TR INC              | COM                | 001228105 | 69     | 4,113   | SH | DFND | 1   | 4,113   | 0 | 0 |
| AGCO CORP                       | COM                | 001084102 | 736    | 10,580  | SH | SOLE | 2   | 10,580  | 0 | 0 |
| AGCO CORP                       | COM                | 001084102 | 918    | 12,918  | SH | SOLE | 1   | 12,918  | 0 | 0 |
| AGCO CORP                       | COM                | 001084102 | 63     | 906     | SH | DFND | 1   | 906     | 0 | 0 |
| AGCO CORP                       | COM                | 001084102 | 5      | 69      | SH | DFND | 1   | 69      | 0 | 0 |
| AGCO CORP                       | COM                | 001084102 | 4      | 59      | SH | DFND | 3,1 | 59      | 0 | 0 |
| AGILENT<br>TECHNOLOGIES INC     | COM                | 00846U101 | 3,436  | 42,924  | SH | SOLE | 1   | 42,924  | 0 | 0 |
| AGILENT<br>TECHNOLOGIES INC     | COM                | 00846U101 | 2,809  | 34,950  | SH | DFND | 1   | 34,950  | 0 | 0 |
| AGILENT<br>TECHNOLOGIES INC     | COM                | 00846U101 | 77,107 | 959,277 | SH | SOLE | 2   | 959,277 | 0 | 0 |
| AGILENT<br>TECHNOLOGIES INC     | COM                | 00846U101 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| AGILYSYS INC                    | COM                | 00847J105 | 766    | 36,181  | SH | SOLE | 2   | 36,181  | 0 | 0 |
| AGIOS<br>PHARMACEUTICALS<br>INC | COM                | 00847X104 | 82     | 1,368   | SH | SOLE | 1   | 1,368   | 0 | 0 |
| AGIOS<br>PHARMACEUTICALS<br>INC | COM                | 00847X104 | 503    | 7,465   | SH | SOLE | 2   | 7,465   | 0 | 0 |
| AGNC INVT CORP                  | COM                | 00123Q104 | 942    | 50,907  | SH | SOLE | 1   | 50,907  | 0 | 0 |
| AGNC INVT CORP                  | COM                | 00123Q104 | 2,575  | 143,063 | SH | SOLE | 2   | 143,063 | 0 | 0 |
| AGNC INVT CORP                  | COM                | 00123Q104 | 27     | 1,499   | SH | DFND | 1   | 1,499   | 0 | 0 |
| AGNICO EAGLE MINES<br>LTD       | COM                | 008474108 | 11     | 250     | SH | DFND | 1   | 250     | 0 | 0 |
| AGREE REALTY CORP               | COM                | 008492100 | 7,998  | 115,349 | SH | SOLE | 2   | 115,349 | 0 | 0 |
| AGREE REALTY CORP               | COM                | 008492100 | 633    | 9,132   | SH | DFND | 10  | 9,132   | 0 | 0 |
| AIMMUNE<br>THERAPEUTICS INC     | COM                | 00900T107 | 1      | 198     | SH | SOLE | 1   | 198     | 0 | 0 |
| AIMMUNE<br>THERAPEUTICS INC     | COM                | 00900T107 | 65     | 2,922   | SH | SOLE | 2   | 2,922   | 0 | 0 |
| AIR LEASE CORP                  | CL A               | 00912X302 | 112    | 3,263   | SH | SOLE | 2   | 3,263   | 0 | 0 |
| AIR LEASE CORP                  | CL A               | 00912X302 | 377    | 10,988  | SH | DFND | 3,1 | 10,988  | 0 | 0 |
| AIR PRODS & CHEMS<br>INC        | COM                | 009158106 | 6,547  | 34,283  | SH | SOLE | 2   | 34,283  | 0 | 0 |
| AIR PRODS & CHEMS<br>INC        | COM                | 009158106 | 64     | 311     | SH | SOLE | 1   | 311     | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| AIR PRODS & CHEMS INC        | COM             | 009158106 | 3,958  | 20,727  | SH | DFND | 12  | 20,727  | 0 | 0 |
| AIR PRODS & CHEMS INC        | COM             | 009158106 | 3,460  | 18,121  | SH | DFND | 1   | 18,121  | 0 | 0 |
| AIR PRODS & CHEMS INC        | COM             | 009158106 | 431    | 2,259   | SH | DFND | 1   | 2,259   | 0 | 0 |
| AIR PRODS & CHEMS INC        | COM             | 009158106 | 34     | 179     | SH | DFND | 3,1 | 179     | 0 | 0 |
| AIR TRANSPORT SERVICES GRP I | COM             | 00922R105 | 31     | 1,303   | SH | SOLE | 1   | 1,303   | 0 | 0 |
| AIR TRANSPORT SERVICES GRP I | COM             | 00922R105 | 1,588  | 68,877  | SH | SOLE | 2   | 68,877  | 0 | 0 |
| AIRCASTLE LTD                | COM             | G0129K104 | 7,149  | 353,233 | SH | SOLE | 2   | 353,233 | 0 | 0 |
| AK STL HLDG CORP             | COM             | 001547108 | 74     | 26,857  | SH | SOLE | 2   | 26,857  | 0 | 0 |
| AK STL HLDG CORP             | COM             | 001547108 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| AK STL HLDG CORP             | COM             | 001547108 | 1      | 271     | SH | DFND | 3,1 | 271     | 0 | 0 |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 32     | 348     | SH | SOLE | 1   | 348     | 0 | 0 |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 207    | 2,880   | SH | DFND | 1   | 2,880   | 0 | 0 |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 5,662  | 78,952  | SH | SOLE | 2   | 78,952  | 0 | 0 |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| AKEBIA THERAPEUTICS INC      | COM             | 00972D105 | 1      | 550     | SH | SOLE | 1   | 550     | 0 | 0 |
| AKEBIA THERAPEUTICS INC      | COM             | 00972D105 | 66     | 8,111   | SH | SOLE | 2   | 8,111   | 0 | 0 |
| ALAMO GROUP INC              | COM             | 011311107 | 129    | 1,292   | SH | SOLE | 2   | 1,292   | 0 | 0 |
| ALAMOS GOLD INC NEW          | COM CL A        | 011532108 | 2,031  | 399,728 | SH | SOLE | 2   | 399,728 | 0 | 0 |
| ALARM COM HLDGS INC          | COM             | 011642105 | 263    | 4,252   | SH | SOLE | 1   | 4,252   | 0 | 0 |
| ALARM COM HLDGS INC          | COM             | 011642105 | 680    | 10,475  | SH | DFND | 10  | 10,475  | 0 | 0 |
| ALASKA AIR GROUP INC         | COM             | 011659109 | 3,452  | 61,517  | SH | SOLE | 2   | 61,517  | 0 | 0 |
| ALASKA AIR GROUP INC         | COM             | 011659109 | 10     | 173     | SH | DFND | 1   | 173     | 0 | 0 |
| ALASKA AIR GROUP INC         | COM             | 011659109 | 15     | 269     | SH | DFND | 3,1 | 269     | 0 | 0 |
| ALASKA COMMUNICATIONS SYS GR | COM             | 01167P101 | 3      | 4,082   | SH | SOLE | 1   | 4,082   | 0 | 0 |
| ALBANY INTL CORP             | CL A            | 012348108 | 7,776  | 108,622 | SH | SOLE | 2   | 108,622 | 0 | 0 |
| ALBEMARLE CORP               | COM             | 012653101 | 11,107 | 135,488 | SH | SOLE | 2   | 135,488 | 0 | 0 |
| ALCOA CORP                   | COM             | 013872106 | 103    | 3,641   | SH | SOLE | 2   | 3,641   | 0 | 0 |
| ALCOA CORP                   | COM             | 013872106 | 14     | 769     | SH | SOLE | 1   | 769     | 0 | 0 |
| ALCOA CORP                   | COM             | 013872106 | 7      | 264     | SH | DFND | 1   | 264     | 0 | 0 |
| ALCOA CORP                   | COM             | 013872106 | 4      | 125     | SH | DFND | 3,1 | 125     | 0 | 0 |
| ALDER BIOPHARMACEUTICALS INC | NOTE 2.500% 2/0 | 014339AA3 | 134    | 140,000 | SH | SOLE | 2   | 140,000 | 0 | 0 |
| ALEXANDER & BALDWIN INC NEW  | COM             | 014491104 | 30     | 1,195   | SH | SOLE | 2   | 1,195   | 0 | 0 |
| ALEXANDER & BALDWIN INC NEW  | COM             | 014491104 | 253    | 9,952   | SH | DFND | 3,1 | 9,952   | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM             | 015271109 | 10,825 | 75,931  | SH | SOLE | 2   | 75,931  | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM             | 015271109 | 1,084  | 7,639   | SH | SOLE | 1   | 7,639   | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM             | 015271109 | 4,772  | 33,474  | SH | DFND | 8   | 33,474  | 0 | 0 |
| ALEXION PHARMACEUTICALS INC  | COM             | 015351109 | 89,137 | 659,395 | SH | SOLE | 2   | 659,395 | 0 | 0 |
| ALEXION PHARMACEUTICALS      | COM             | 015351109 | 226    | 1,763   | SH | SOLE | 1   | 1,763   | 0 | 0 |



|                              |                |           |         |           |    |      |     |           |   |   |  |
|------------------------------|----------------|-----------|---------|-----------|----|------|-----|-----------|---|---|--|
| INC                          |                |           |         |           |    |      |     |           |   |   |  |
| ALEXION PHARMACEUTICALS INC  | COM            | 015351109 | 645     | 4,768     | SH | DFND | 1   | 4,768     | 0 | 0 |  |
| ALEXION PHARMACEUTICALS INC  | COM            | 015351109 | 10      | 77        | SH | DFND | 1   | 77        | 0 | 0 |  |
| ALGONQUIN PWR UTILS CORP     | COM            | 015857105 | 7       | 658       | SH | SOLE | 1   | 658       | 0 | 0 |  |
| ALGONQUIN PWR UTILS CORP     | COM            | 015857105 | 4,599   | 408,048   | SH | DFND | 8   | 408,048   | 0 | 0 |  |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS  | 01609W102 | 2,721   | 14,650    | SH | SOLE | 1   | 14,650    | 0 | 0 |  |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS  | 01609W102 | 11,625  | 63,717    | SH | DFND | 12  | 63,717    | 0 | 0 |  |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS  | 01609W102 | 244,648 | 1,340,904 | SH | SOLE | 2   | 1,340,904 | 0 | 0 |  |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS  | 01609W102 | 6       | 35        | SH | DFND | 1   | 35        | 0 | 0 |  |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS  | 01609W102 | 67      | 367       | SH | DFND | 3,1 | 367       | 0 | 0 |  |
| ALIGN TECHNOLOGY INC         | COM            | 016255101 | 31,699  | 111,485   | SH | SOLE | 2   | 111,485   | 0 | 0 |  |
| ALIGN TECHNOLOGY INC         | COM            | 016255101 | 3,367   | 11,373    | SH | SOLE | 1   | 11,373    | 0 | 0 |  |
| ALIGN TECHNOLOGY INC         | COM            | 016255101 | 7       | 26        | SH | DFND | 1   | 26        | 0 | 0 |  |
| ALKERMES PLC                 | S3             | G01767105 | 4,816   | 131,984   | SH | SOLE | 2   | 131,984   | 0 | 0 |  |
| ALKERMES PLC                 | S3             | G01767105 | 4       | 107       | SH | DFND | 1   | 107       | 0 | 0 |  |
| ALLEGHANY CORP DEL           | COM            | 017175100 | 6,180   | 10,092    | SH | SOLE | 2   | 10,092    | 0 | 0 |  |
| ALLEGHANY CORP DEL           | COM            | 017175100 | 5       | 8         | SH | DFND | 1   | 8         | 0 | 0 |  |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 211     | 7,456     | SH | SOLE | 1   | 7,456     | 0 | 0 |  |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 8,895   | 347,886   | SH | SOLE | 2   | 347,886   | 0 | 0 |  |
| ALLEGIANCE BANCSHARES INC    | COM            | 01748H107 | 216     | 6,410     | SH | DFND | 3,1 | 6,410     | 0 | 0 |  |
| ALLEGIANTRAVEL CO            | COM            | 01748X102 | 153     | 1,122     | SH | SOLE | 1   | 1,122     | 0 | 0 |  |
| ALLEGIANTRAVEL CO            | COM            | 01748X102 | 416     | 3,211     | SH | SOLE | 2   | 3,211     | 0 | 0 |  |
| ALLEGIANTRAVEL CO            | COM            | 01748X102 | 0       | 1         | SH | DFND | 1   | 1         | 0 | 0 |  |
| ALLEGION PUB LTD CO          | ORD S3         | G0176J109 | 679     | 7,655     | SH | SOLE | 1   | 7,655     | 0 | 0 |  |
| ALLEGION PUB LTD CO          | ORD S3         | G0176J109 | 1,244   | 13,717    | SH | DFND | 13  | 13,717    | 0 | 0 |  |
| ALLEGION PUB LTD CO          | ORD S3         | G0176J109 | 3,146   | 34,681    | SH | SOLE | 2   | 34,681    | 0 | 0 |  |
| ALLEGION PUB LTD CO          | ORD S3         | G0176J109 | 19      | 204       | SH | DFND | 1   | 204       | 0 | 0 |  |
| ALLEGION PUB LTD CO          | ORD S3         | G0176J109 | 189     | 2,086     | SH | DFND | 3,1 | 2,086     | 0 | 0 |  |
| ALLERGAN PLC                 | S3             | G0177J108 | 590     | 4,400     | SH | SOLE | 1   | 4,400     | 0 | 0 |  |
| ALLERGAN PLC                 | S3             | G0177J108 | 7,327   | 50,042    | SH | SOLE | 2   | 50,042    | 0 | 0 |  |
| ALLERGAN PLC                 | S3             | G0177J108 | 33      | 226       | SH | DFND | 1   | 226       | 0 | 0 |  |
| ALLERGAN PLC                 | S3             | G0177J108 | 12      | 82        | SH | DFND | 3,1 | 82        | 0 | 0 |  |
| ALLETE INC                   | COM NEW        | 018522300 | 13,743  | 167,132   | SH | SOLE | 2   | 167,132   | 0 | 0 |  |
| ALLETE INC                   | COM NEW        | 018522300 | 419     | 5,240     | SH | SOLE | 1   | 5,240     | 0 | 0 |  |
| ALLIANCE DATA SYSTEMS CORP   | COM            | 018581108 | 184     | 1,054     | SH | SOLE | 2   | 1,054     | 0 | 0 |  |
| ALLIANCE DATA SYSTEMS CORP   | COM            | 018581108 | 4       | 24        | SH | DFND | 1   | 24        | 0 | 0 |  |
| ALLIANCE DATA SYSTEMS CORP   | COM            | 018581108 | 91      | 522       | SH | DFND | 3,1 | 522       | 0 | 0 |  |
| ALLIANCE RES PARTNER L P     | UT LTD PART    | 01877R108 | 36      | 1,779     | SH | SOLE | 2   | 1,779     | 0 | 0 |  |
| ALLIANCE RES PARTNER L P     | UT LTD PART    | 01877R108 | 2       | 82        | SH | DFND | 3,1 | 82        | 0 | 0 |  |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN | 01881G106 | 379     | 13,102    | SH | SOLE | 2   | 13,102    | 0 | 0 |  |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN | 01881G106 | 1       | 35        | SH | DFND | 3,1 | 35        | 0 | 0 |  |
| ALLIANT ENERGY CORP          | COM            | 018802108 | 13,821  | 293,248   | SH | SOLE | 2   | 293,248   | 0 | 0 |  |

|                              |              |           |         |         |    |      |     |         |   |   |
|------------------------------|--------------|-----------|---------|---------|----|------|-----|---------|---|---|
| ALLIANT ENERGY CORP          | COM          | 018802108 | 3       | 67      | SH | DFND | 1   | 67      | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM          | 01973R101 | 2,656   | 59,130  | SH | DFND | 1   | 59,130  | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM          | 01973R101 | 391     | 8,714   | SH | SOLE | 2   | 8,714   | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM          | 01973R101 | 439     | 9,767   | SH | DFND | 3,1 | 9,767   | 0 | 0 |
| ALLOT LTD                    | S3           | M0854Q105 | 43      | 5,416   | SH | SOLE | 2   | 5,416   | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM          | 01988P108 | 145     | 15,001  | SH | SOLE | 1   | 15,001  | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM          | 01988P108 | 1,805   | 189,174 | SH | SOLE | 2   | 189,174 | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM          | 01988P108 | 0       | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM          | 01988P108 | 620     | 65,000  | SH | DFND | 3,1 | 65,000  | 0 | 0 |
| ALLSTATE CORP                | COM          | 020002101 | 19,362  | 205,589 | SH | SOLE | 2   | 205,589 | 0 | 0 |
| ALLSTATE CORP                | COM          | 020002101 | 1,636   | 17,117  | SH | SOLE | 1   | 17,117  | 0 | 0 |
| ALLSTATE CORP                | COM          | 020002101 | 2,901   | 30,800  | SH | DFND | 1   | 30,800  | 0 | 0 |
| ALLSTATE CORP                | COM          | 020002101 | 15      | 160     | SH | DFND | 1   | 160     | 0 | 0 |
| ALLSTATE CORP                | COM          | 020002101 | 21      | 227     | SH | DFND | 3,1 | 227     | 0 | 0 |
| ALLY FINL INC                | COM          | 02005N100 | 1,375   | 48,462  | SH | SOLE | 1   | 48,462  | 0 | 0 |
| ALLY FINL INC                | COM          | 02005N100 | 3,396   | 123,549 | SH | DFND | 1   | 123,549 | 0 | 0 |
| ALLY FINL INC                | COM          | 02005N100 | 4,730   | 172,054 | SH | SOLE | 2   | 172,054 | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC  | COM          | 02043Q107 | 43      | 596     | SH | SOLE | 1   | 596     | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC  | COM          | 02043Q107 | 378     | 4,041   | SH | DFND | 12  | 4,041   | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC  | COM          | 02043Q107 | 4,761   | 50,949  | SH | SOLE | 2   | 50,949  | 0 | 0 |
| ALPHABET INC                 | CAP STK CL C | 02079K107 | 4,160   | 3,590   | SH | SOLE | 1   | 3,590   | 0 | 0 |
| ALPHABET INC                 | CAP STK CL C | 02079K107 | 213,901 | 182,306 | SH | SOLE | 2   | 182,306 | 0 | 0 |
| ALPHABET INC                 | CAP STK CL A | 02079K305 | 17,162  | 14,465  | SH | SOLE | 1   | 14,465  | 0 | 0 |
| ALPHABET INC                 | CAP STK CL A | 02079K305 | 11,635  | 9,886   | SH | DFND | 1   | 9,886   | 0 | 0 |
| ALPHABET INC                 | CAP STK CL A | 02079K305 | 232,932 | 197,922 | SH | SOLE | 2   | 197,922 | 0 | 0 |
| ALPHABET INC                 | CAP STK CL C | 02079K107 | 4       | 3       | SH | DFND | 3,1 | 3       | 0 | 0 |
| ALPHABET INC                 | CAP STK CL C | 02079K107 | 547     | 466     | SH | DFND | 1   | 466     | 0 | 0 |
| ALPHABET INC                 | CAP STK CL A | 02079K305 | 468     | 398     | SH | DFND | 1   | 398     | 0 | 0 |
| ALPHABET INC                 | CAP STK CL C | 02079K107 | 104     | 89      | SH | DFND | 3,1 | 89      | 0 | 0 |
| ALPHABET INC                 | CAP STK CL A | 02079K305 | 105     | 89      | SH | DFND | 3,1 | 89      | 0 | 0 |
| ALTABA INC                   | COM          | 021346101 | 8,740   | 117,917 | SH | SOLE | 2   | 117,917 | 0 | 0 |
| ALTABA INC                   | COM          | 021346101 | 32      | 444     | SH | SOLE | 1   | 444     | 0 | 0 |
| ALTABA INC                   | COM          | 021346101 | 2       | 23      | SH | DFND | 1   | 23      | 0 | 0 |
| ALTAIR ENGR INC              | COM CL A     | 021369103 | 29      | 788     | SH | SOLE | 1   | 788     | 0 | 0 |
| ALTERYX INC                  | COM CL A     | 02156B103 | 516     | 6,155   | SH | DFND | 10  | 6,155   | 0 | 0 |
| ALTERYX INC                  | COM CL A     | 02156B103 | 195     | 2,326   | SH | DFND | 3,1 | 2,326   | 0 | 0 |
| ALTISOURCE PORTFOLIO SOLNS S | REG S3       | L0175J104 | 0       | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| ALTRA INDL MOTION CORP       | COM          | 02208R106 | 543     | 17,500  | SH | DFND | 13  | 17,500  | 0 | 0 |
| ALTRA INDL MOTION CORP       | COM          | 02208R106 | 473     | 13,213  | SH | SOLE | 1   | 13,213  | 0 | 0 |
| ALTRA INDL MOTION CORP       | COM          | 02208R106 | 11,391  | 366,844 | SH | SOLE | 2   | 366,844 | 0 | 0 |
| ALTRA INDL MOTION CORP       | COM          | 02208R106 | 8       | 259     | SH | DFND | 3,1 | 259     | 0 | 0 |
| ALTRIA GROUP INC             | COM          | 02209S103 | 9,111   | 158,326 | SH | SOLE | 1   | 158,326 | 0 | 0 |
| ALTRIA GROUP INC             | COM          | 02209S103 | 2,465   | 42,925  | SH | DFND | 1   | 42,925  | 0 | 0 |
| ALTRIA GROUP INC             | COM          | 02209S103 | 10,548  | 183,659 | SH | SOLE | 2   | 183,659 | 0 | 0 |
| ALTRIA GROUP INC             | COM          | 02209S103 | 34      | 600     | SH | DFND | 3,1 | 600     | 0 | 0 |
| ALTRIA GROUP INC             | COM          | 02209S103 | 1,000   | 17,412  | SH | DFND | 1   | 17,412  | 0 | 0 |

|                                 |                  |           |         |           |    |      |     |           |   |   |
|---------------------------------|------------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| ALTRIA GROUP INC                | COM              | 02209S103 | 32      | 550       | SH | DFND | 3,1 | 550       | 0 | 0 |
| ALTUS MIDSTREAM CO              | CL A             | 02215L100 | 214     | 36,300    | SH | SOLE | 2   | 36,300    | 0 | 0 |
| AMAG<br>PHARMACEUTICALS<br>INC  | COM              | 00163U106 | 1,408   | 109,295   | SH | SOLE | 2   | 109,295   | 0 | 0 |
| AMALGAMATED BK<br>NEW YORK N Y  | CLASS A          | 022663108 | 257     | 16,447    | SH | SOLE | 2   | 16,447    | 0 | 0 |
| AMARIN CORP PLC                 | SPONS ADR<br>NEW | 023111206 | 1,221   | 58,823    | SH | SOLE | 2   | 58,823    | 0 | 0 |
| AMAZON COM INC                  | COM              | 023135106 | 346,993 | 194,858   | SH | SOLE | 2   | 194,858   | 0 | 0 |
| AMAZON COM INC                  | COM              | 023135106 | 19,868  | 11,055    | SH | SOLE | 1   | 11,055    | 0 | 0 |
| AMAZON COM INC                  | COM              | 023135106 | 29,443  | 16,534    | SH | DFND | 12  | 16,534    | 0 | 0 |
| AMAZON COM INC                  | COM              | 023135106 | 25,887  | 14,537    | SH | DFND | 1   | 14,537    | 0 | 0 |
| AMAZON COM INC                  | COM              | 023135106 | 930     | 522       | SH | DFND | 1   | 522       | 0 | 0 |
| AMAZON COM INC                  | COM              | 023135106 | 128,869 | 72,368    | SH | DFND | 3,1 | 72,368    | 0 | 0 |
| AMBAC FINL GROUP<br>INC         | COM NEW          | 023139884 | 224     | 12,350    | SH | SOLE | 2   | 12,350    | 0 | 0 |
| AMBARELLA INC                   | S3               | G037AX101 | 3,768   | 87,230    | SH | SOLE | 2   | 87,230    | 0 | 0 |
| AMBEV SA                        | SPONSORED<br>ADR | 02319V103 | 357     | 83,194    | SH | SOLE | 1   | 83,194    | 0 | 0 |
| AMBEV SA                        | SPONSORED<br>ADR | 02319V103 | 6,500   | 1,511,714 | SH | SOLE | 2   | 1,511,714 | 0 | 0 |
| AMC ENTMT HLDGS INC             | CL A COM         | 00165C104 | 1,555   | 104,720   | SH | SOLE | 2   | 104,720   | 0 | 0 |
| AMC NETWORKS INC                | CL A             | 00164V103 | 505     | 8,889     | SH | DFND | 1   | 8,889     | 0 | 0 |
| AMC NETWORKS INC                | CL A             | 00164V103 | 206     | 3,634     | SH | SOLE | 2   | 3,634     | 0 | 0 |
| AMC NETWORKS INC                | CL A             | 00164V103 | 4       | 76        | SH | DFND | 1   | 76        | 0 | 0 |
| AMC NETWORKS INC                | CL A             | 00164V103 | 542     | 9,551     | SH | DFND | 3,1 | 9,551     | 0 | 0 |
| AMDOCS LTD                      | S3               | G02602103 | 4,549   | 83,086    | SH | SOLE | 1   | 83,086    | 0 | 0 |
| AMDOCS LTD                      | S3               | G02602103 | 635     | 11,729    | SH | DFND | 1   | 11,729    | 0 | 0 |
| AMDOCS LTD                      | S3               | G02602103 | 2,781   | 51,400    | SH | SOLE | 2   | 51,400    | 0 | 0 |
| AMDOCS LTD                      | S3               | G02602103 | 1       | 15        | SH | DFND | 1   | 15        | 0 | 0 |
| AMDOCS LTD                      | S3               | G02602103 | 31      | 569       | SH | DFND | 3,1 | 569       | 0 | 0 |
| AMEDISYS INC                    | COM              | 023436108 | 12,215  | 99,101    | SH | SOLE | 2   | 99,101    | 0 | 0 |
| AMEDISYS INC                    | COM              | 023436108 | 815     | 6,760     | SH | SOLE | 1   | 6,760     | 0 | 0 |
| AMEDISYS INC                    | COM              | 023436108 | 1,356   | 11,000    | SH | DFND | 13  | 11,000    | 0 | 0 |
| AMEDISYS INC                    | COM              | 023436108 | 194     | 1,571     | SH | DFND | 1   | 1,571     | 0 | 0 |
| AMEDISYS INC                    | COM              | 023436108 | 17      | 136       | SH | DFND | 1   | 136       | 0 | 0 |
| AMEREN CORP                     | COM              | 023608102 | 8,149   | 110,802   | SH | SOLE | 2   | 110,802   | 0 | 0 |
| AMEREN CORP                     | COM              | 023608102 | 112     | 1,544     | SH | SOLE | 1   | 1,544     | 0 | 0 |
| AMERICA MOVIL SAB<br>DE CV      | SPON ADR L S3    | 02364W105 | 3,551   | 248,663   | SH | SOLE | 2   | 248,663   | 0 | 0 |
| AMERICA MOVIL SAB<br>DE CV      | SPON ADR L S3    | 02364W105 | 15      | 1,026     | SH | DFND | 1   | 1,026     | 0 | 0 |
| AMERICA MOVIL SAB<br>DE CV      | SPONSORED<br>ADR | 02364W204 | 7       | 516       | SH | DFND | 1   | 516       | 0 | 0 |
| AMERICA MOVIL SAB<br>DE CV      | SPON ADR L S3    | 02364W105 | 12      | 814       | SH | DFND | 3,1 | 814       | 0 | 0 |
| AMERICAN AIRLS<br>GROUP INC     | COM              | 02376R102 | 462     | 16,597    | SH | SOLE | 1   | 16,597    | 0 | 0 |
| AMERICAN AIRLS<br>GROUP INC     | COM              | 02376R102 | 6,517   | 205,184   | SH | SOLE | 2   | 205,184   | 0 | 0 |
| AMERICAN ASSETS TR<br>INC       | COM              | 024013104 | 11,914  | 259,791   | SH | SOLE | 2   | 259,791   | 0 | 0 |
| AMERICAN AXLE &<br>MFG HLDGS IN | COM              | 024061103 | 31      | 2,164     | SH | SOLE | 2   | 2,164     | 0 | 0 |
| AMERICAN AXLE &<br>MFG HLDGS IN | COM              | 024061103 | 1,184   | 82,739    | SH | DFND | 1   | 82,739    | 0 | 0 |
| AMERICAN AXLE &<br>MFG HLDGS IN | COM              | 024061103 | 5       | 355       | SH | DFND | 1   | 355       | 0 | 0 |
| AMERICAN AXLE &<br>MFG HLDGS IN | COM              | 024061103 | 3       | 233       | SH | DFND | 3,1 | 233       | 0 | 0 |
| AMERICAN CAMPUS<br>CMNTYS INC   | COM              | 024835100 | 13,510  | 283,950   | SH | SOLE | 2   | 283,950   | 0 | 0 |
| AMERICAN CAMPUS<br>CMNTYS INC   | COM              | 024835100 | 66      | 1,382     | SH | SOLE | 1   | 1,382     | 0 | 0 |

|                              |                  |           |        |         |    |      |     |         |   |   |
|------------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| AMERICAN EAGLE OUTFITTERS IN | COM              | 02553E106 | 39     | 2,299   | SH | SOLE | 1   | 2,299   | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS IN | COM              | 02553E106 | 1,411  | 63,629  | SH | SOLE | 2   | 63,629  | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS IN | COM              | 02553E106 | 4      | 162     | SH | DFND | 3,1 | 162     | 0 | 0 |
| AMERICAN ELEC PWR CO INC     | COM              | 025537101 | 7,995  | 95,463  | SH | SOLE | 2   | 95,463  | 0 | 0 |
| AMERICAN ELEC PWR CO INC     | COM              | 025537101 | 850    | 10,455  | SH | SOLE | 1   | 10,455  | 0 | 0 |
| AMERICAN ELEC PWR CO INC     | COM              | 025537101 | 10     | 121     | SH | DFND | 1   | 121     | 0 | 0 |
| AMERICAN ELEC PWR CO INC     | COM              | 025537101 | 22     | 265     | SH | DFND | 3,1 | 265     | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD  | COM              | 025676206 | 4,157  | 153,846 | SH | SOLE | 2   | 153,846 | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD  | COM              | 025676206 | 489    | 18,100  | SH | DFND | 1   | 18,100  | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD  | COM              | 025676206 | 11     | 399     | SH | SOLE | 1   | 399     | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD  | COM              | 025676206 | 388    | 14,342  | SH | DFND | 3,1 | 14,342  | 0 | 0 |
| AMERICAN EXPRESS CO          | COM              | 025816109 | 18,423 | 168,550 | SH | SOLE | 2   | 168,550 | 0 | 0 |
| AMERICAN EXPRESS CO          | COM              | 025816109 | 14     | 130     | SH | SOLE | 1   | 130     | 0 | 0 |
| AMERICAN EXPRESS CO          | COM              | 025816109 | 306    | 2,803   | SH | DFND | 1   | 2,803   | 0 | 0 |
| AMERICAN EXPRESS CO          | COM              | 025816109 | 43     | 396     | SH | DFND | 3,1 | 396     | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM              | 025932104 | 2,718  | 28,255  | SH | SOLE | 2   | 28,255  | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM              | 025932104 | 2,472  | 25,426  | SH | SOLE | 1   | 25,426  | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM              | 025932104 | 34     | 350     | SH | DFND | 14  | 350     | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM              | 025932104 | 1,050  | 10,915  | SH | DFND | 1   | 10,915  | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM              | 025932104 | 5      | 55      | SH | DFND | 1   | 55      | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM              | 025932104 | 11     | 112     | SH | DFND | 3,1 | 112     | 0 | 0 |
| AMERICAN HOMES 4 RENT        | CL A             | 02665T306 | 961    | 42,363  | SH | SOLE | 1   | 42,363  | 0 | 0 |
| AMERICAN HOMES 4 RENT        | CL A             | 02665T306 | 15,467 | 680,744 | SH | SOLE | 2   | 680,744 | 0 | 0 |
| AMERICAN INTL GROUP INC      | COM NEW          | 026874784 | 22,656 | 526,147 | SH | SOLE | 2   | 526,147 | 0 | 0 |
| AMERICAN INTL GROUP INC      | COM NEW          | 026874784 | 91     | 2,190   | SH | SOLE | 1   | 2,190   | 0 | 0 |
| AMERICAN INTL GROUP INC      | COM NEW          | 026874784 | 13,256 | 307,859 | SH | DFND | 8   | 307,859 | 0 | 0 |
| AMERICAN INTL GROUP INC      | COM NEW          | 026874784 | 1,440  | 33,448  | SH | DFND | 1   | 33,448  | 0 | 0 |
| AMERICAN INTL GROUP INC      | *W EXP 01/19/202 | 026874156 | 0      | 42      | SH | DFND | 1   | 42      | 0 | 0 |
| AMERICAN INTL GROUP INC      | COM NEW          | 026874784 | 5      | 105     | SH | DFND | 1   | 105     | 0 | 0 |
| AMERICAN INTL GROUP INC      | COM NEW          | 026874784 | 60     | 1,395   | SH | DFND | 3,1 | 1,395   | 0 | 0 |
| AMERICAN NATL BANKSHARES INC | COM              | 027745108 | 104    | 2,976   | SH | SOLE | 2   | 2,976   | 0 | 0 |
| AMERICAN NATL INS CO         | COM              | 028591105 | 1,432  | 11,917  | SH | SOLE | 1   | 11,917  | 0 | 0 |
| AMERICAN NATL INS CO         | COM              | 028591105 | 141    | 1,166   | SH | DFND | 1   | 1,166   | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM              | 02913V103 | 7      | 410     | SH | SOLE | 1   | 410     | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM              | 02913V103 | 116    | 3,840   | SH | DFND | 1   | 3,840   | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM              | 02913V103 | 52     | 1,714   | SH | SOLE | 2   | 1,714   | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| AMERICAN RLTY CAP PPTYS INC  | NOTE 3.750%12/1 | 02917TAB0 | 339    | 340,000 | SH | SOLE | 2   | 340,000 | 0 | 0 |
| AMERICAN SOFTWARE INC        | CL A            | 029683109 | 86     | 7,172   | SH | SOLE | 2   | 7,172   | 0 | 0 |
| AMERICAN STS WTR CO          | COM             | 029899101 | 35     | 497     | SH | SOLE | 2   | 497     | 0 | 0 |
| AMERICAN STS WTR CO          | COM             | 029899101 | 7      | 96      | SH | SOLE | 1   | 96      | 0 | 0 |
| AMERICAN STS WTR CO          | COM             | 029899101 | 5,865  | 82,253  | SH | DFND | 8   | 82,253  | 0 | 0 |
| AMERICAN STS WTR CO          | COM             | 029899101 | 0      | 7       | SH | DFND | 1   | 7       | 0 | 0 |
| AMERICAN SUPERCONDUCTOR CORP | S3 NEW          | 030111207 | 497    | 38,636  | SH | DFND | 10  | 38,636  | 0 | 0 |
| AMERICAN TOWER CORP NEW      | COM             | 03027X100 | 3,573  | 17,990  | SH | SOLE | 1   | 17,990  | 0 | 0 |
| AMERICAN TOWER CORP NEW      | COM             | 03027X100 | 69,186 | 351,090 | SH | SOLE | 2   | 351,090 | 0 | 0 |
| AMERICAN TOWER CORP NEW      | COM             | 03027X100 | 374    | 1,898   | SH | DFND | 1   | 1,898   | 0 | 0 |
| AMERICAN VANGUARD CORP       | COM             | 030371108 | 107    | 6,222   | SH | SOLE | 2   | 6,222   | 0 | 0 |
| AMERICAN WOODMARK CORPORATIO | COM             | 030506109 | 5,064  | 61,283  | SH | SOLE | 2   | 61,283  | 0 | 0 |
| AMERICAN WTR WKS CO INC NEW  | COM             | 030420103 | 11,714 | 112,358 | SH | SOLE | 2   | 112,358 | 0 | 0 |
| AMERICAN WTR WKS CO INC NEW  | COM             | 030420103 | 4,525  | 43,399  | SH | DFND | 8   | 43,399  | 0 | 0 |
| AMERICAN WTR WKS CO INC NEW  | COM             | 030420103 | 10     | 96      | SH | DFND | 1   | 96      | 0 | 0 |
| AMERICAS CAR MART INC        | COM             | 03062T105 | 356    | 3,896   | SH | DFND | 10  | 3,896   | 0 | 0 |
| AMERICAS CAR MART INC        | COM             | 03062T105 | 259    | 2,839   | SH | SOLE | 2   | 2,839   | 0 | 0 |
| AMERICOLD RLTY TR            | COM             | 03064D108 | 307    | 9,325   | SH | SOLE | 1   | 9,325   | 0 | 0 |
| AMERICOLD RLTY TR            | COM             | 03064D108 | 683    | 22,382  | SH | DFND | 10  | 22,382  | 0 | 0 |
| AMERICOLD RLTY TR            | COM             | 03064D108 | 394    | 12,927  | SH | DFND | 1   | 12,927  | 0 | 0 |
| AMERICOLD RLTY TR            | COM             | 03064D108 | 26,685 | 874,632 | SH | SOLE | 2   | 874,632 | 0 | 0 |
| AMERIGAS PARTNERS LP         | UNIT L P INT    | 030975106 | 544    | 17,607  | SH | DFND | 3,1 | 17,607  | 0 | 0 |
| AMERIPRISE FINL INC          | COM             | 03076C106 | 2,963  | 22,768  | SH | SOLE | 1   | 22,768  | 0 | 0 |
| AMERIPRISE FINL INC          | COM             | 03076C106 | 18,435 | 143,913 | SH | SOLE | 2   | 143,913 | 0 | 0 |
| AMERIPRISE FINL INC          | COM             | 03076C106 | 47     | 369     | SH | DFND | 1   | 369     | 0 | 0 |
| AMERIPRISE FINL INC          | COM             | 03076C106 | 41     | 320     | SH | DFND | 3,1 | 320     | 0 | 0 |
| AMERIS BANCORP               | COM             | 03076K108 | 292    | 8,487   | SH | SOLE | 2   | 8,487   | 0 | 0 |
| AMERISAFE INC                | COM             | 03071H100 | 5      | 84      | SH | SOLE | 1   | 84      | 0 | 0 |
| AMERISAFE INC                | COM             | 03071H100 | 1,476  | 24,848  | SH | SOLE | 2   | 24,848  | 0 | 0 |
| AMERISOURCEBERGEN CORP       | COM             | 03073E105 | 2,809  | 34,924  | SH | SOLE | 1   | 34,924  | 0 | 0 |
| AMERISOURCEBERGEN CORP       | COM             | 03073E105 | 13,165 | 165,553 | SH | DFND | 8   | 165,553 | 0 | 0 |
| AMERISOURCEBERGEN CORP       | COM             | 03073E105 | 1,221  | 15,359  | SH | DFND | 1   | 15,359  | 0 | 0 |
| AMERISOURCEBERGEN CORP       | COM             | 03073E105 | 2,349  | 29,546  | SH | SOLE | 2   | 29,546  | 0 | 0 |
| AMERISOURCEBERGEN CORP       | COM             | 03073E105 | 24     | 297     | SH | DFND | 1   | 297     | 0 | 0 |
| AMERISOURCEBERGEN CORP       | COM             | 03073E105 | 55     | 690     | SH | DFND | 3,1 | 690     | 0 | 0 |
| AMETEK INC NEW               | COM             | 031100100 | 12,040 | 145,109 | SH | SOLE | 2   | 145,109 | 0 | 0 |
| AMETEK INC NEW               | COM             | 031100100 | 1,015  | 12,313  | SH | SOLE | 1   | 12,313  | 0 | 0 |
| AMETEK INC NEW               | COM             | 031100100 | 7      | 83      | SH | DFND | 1   | 83      | 0 | 0 |
| AMGEN INC                    | COM             | 031162100 | 42,332 | 222,824 | SH | SOLE | 2   | 222,824 | 0 | 0 |
| AMGEN INC                    | COM             | 031162100 | 5,182  | 27,372  | SH | SOLE | 1   | 27,372  | 0 | 0 |
| AMGEN INC                    | COM             | 031162100 | 12,981 | 68,328  | SH | DFND | 1   | 68,328  | 0 | 0 |
| AMGEN INC                    | COM             | 031162100 | 516    | 2,718   | SH | DFND | 1   | 2,718   | 0 | 0 |
| AMGEN INC                    | COM             | 031162100 | 49     | 260     | SH | DFND | 3,1 | 260     | 0 | 0 |

|                               |               |           |        |         |    |      |     |         |   |   |
|-------------------------------|---------------|-----------|--------|---------|----|------|-----|---------|---|---|
| AMICUS THERAPEUTICS INC       | COM           | 03152W109 | 4,504  | 331,151 | SH | SOLE | 2   | 331,151 | 0 | 0 |
| AMKOR TECHNOLOGY INC          | COM           | 031652100 | 309    | 36,189  | SH | SOLE | 2   | 36,189  | 0 | 0 |
| AMKOR TECHNOLOGY INC          | COM           | 031652100 | 91     | 10,622  | SH | DFND | 1   | 10,622  | 0 | 0 |
| AMN HEALTHCARE SERVICES INC   | COM           | 001744101 | 7,128  | 151,379 | SH | SOLE | 2   | 151,379 | 0 | 0 |
| AMN HEALTHCARE SERVICES INC   | COM           | 001744101 | 55     | 1,065   | SH | SOLE | 1   | 1,065   | 0 | 0 |
| AMNEAL PHARMACEUTICALS INC    | COM STK CL A  | 03168L105 | 116    | 7,523   | SH | SOLE | 1   | 7,523   | 0 | 0 |
| AMPHASTAR PHARMACEUTICALS INC | COM           | 03209R103 | 1,273  | 62,295  | SH | SOLE | 2   | 62,295  | 0 | 0 |
| AMPHENOL CORP NEW             | CL A          | 032095101 | 1,780  | 18,848  | SH | SOLE | 2   | 18,848  | 0 | 0 |
| AMPHENOL CORP NEW             | CL A          | 032095101 | 1,392  | 14,675  | SH | SOLE | 1   | 14,675  | 0 | 0 |
| AMPHENOL CORP NEW             | CL A          | 032095101 | 2,382  | 25,223  | SH | DFND | 1   | 25,223  | 0 | 0 |
| AMPHENOL CORP NEW             | CL A          | 032095101 | 6      | 59      | SH | DFND | 1   | 59      | 0 | 0 |
| AMYRIS INC                    | COM NEW       | 03236M200 | 151    | 72,486  | SH | SOLE | 2   | 72,486  | 0 | 0 |
| ANADARKO PETE CORP            | COM           | 032511107 | 14,749 | 324,295 | SH | SOLE | 2   | 324,295 | 0 | 0 |
| ANADARKO PETE CORP            | COM           | 032511107 | 203    | 3,982   | SH | SOLE | 1   | 3,982   | 0 | 0 |
| ANADARKO PETE CORP            | COM           | 032511107 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| ANALOG DEVICES INC            | COM           | 032654105 | 7,653  | 72,701  | SH | SOLE | 2   | 72,701  | 0 | 0 |
| ANALOG DEVICES INC            | COM           | 032654105 | 4,194  | 39,887  | SH | SOLE | 1   | 39,887  | 0 | 0 |
| ANALOG DEVICES INC            | COM           | 032654105 | 4,350  | 41,325  | SH | DFND | 8   | 41,325  | 0 | 0 |
| ANALOG DEVICES INC            | COM           | 032654105 | 1      | 5       | SH | DFND | 1   | 5       | 0 | 0 |
| ANALOG DEVICES INC            | COM           | 032654105 | 3      | 29      | SH | DFND | 3,1 | 29      | 0 | 0 |
| ANAPLAN INC                   | COM           | 03272L108 | 673    | 17,094  | SH | DFND | 10  | 17,094  | 0 | 0 |
| ANAPTYSBIO INC                | COM           | 032724106 | 816    | 11,171  | SH | SOLE | 2   | 11,171  | 0 | 0 |
| ANDERSONS INC                 | COM           | 034164103 | 187    | 5,793   | SH | SOLE | 2   | 5,793   | 0 | 0 |
| ANDERSONS INC                 | COM           | 034164103 | 1      | 72      | SH | SOLE | 1   | 72      | 0 | 0 |
| ANGIODYNAMICS INC             | COM           | 03475V101 | 704    | 30,791  | SH | SOLE | 2   | 30,791  | 0 | 0 |
| ANGLOGOLD ASHANTI LTD         | SPONSORED ADR | 035128206 | 393    | 30,005  | SH | SOLE | 2   | 30,005  | 0 | 0 |
| ANGLOGOLD ASHANTI LTD         | SPONSORED ADR | 035128206 | 3      | 250     | SH | DFND | 3,1 | 250     | 0 | 0 |
| ANHEUSER BUSCH INBEV SA/NV    | SPONSORED ADR | 03524A108 | 2      | 22      | SH | SOLE | 1   | 22      | 0 | 0 |
| ANHEUSER BUSCH INBEV SA/NV    | SPONSORED ADR | 03524A108 | 2,920  | 34,772  | SH | SOLE | 2   | 34,772  | 0 | 0 |
| ANHEUSER BUSCH INBEV SA/NV    | SPONSORED ADR | 03524A108 | 6      | 75      | SH | DFND | 1   | 75      | 0 | 0 |
| ANI PHARMACEUTICALS INC       | COM           | 00182C103 | 57     | 865     | SH | SOLE | 1   | 865     | 0 | 0 |
| ANI PHARMACEUTICALS INC       | COM           | 00182C103 | 121    | 1,709   | SH | SOLE | 2   | 1,709   | 0 | 0 |
| ANIKA THERAPEUTICS INC        | COM           | 035255108 | 281    | 9,279   | SH | SOLE | 2   | 9,279   | 0 | 0 |
| ANIXTER INTL INC              | COM           | 035290105 | 310    | 5,530   | SH | SOLE | 2   | 5,530   | 0 | 0 |
| ANIXTER INTL INC              | COM           | 035290105 | 134    | 2,273   | SH | SOLE | 1   | 2,273   | 0 | 0 |
| ANIXTER INTL INC              | COM           | 035290105 | 2      | 38      | SH | DFND | 3,1 | 38      | 0 | 0 |
| ANNALY CAP MGMT INC           | COM           | 035710409 | 2,606  | 262,747 | SH | SOLE | 1   | 262,747 | 0 | 0 |
| ANNALY CAP MGMT INC           | COM           | 035710409 | 64     | 6,377   | SH | DFND | 1   | 6,377   | 0 | 0 |
| ANNALY CAP MGMT INC           | COM           | 035710409 | 5      | 491     | SH | DFND | 1   | 491     | 0 | 0 |
| ANNALY CAP MGMT INC           | COM           | 035710409 | 5      | 509     | SH | DFND | 3,1 | 509     | 0 | 0 |
| ANSYS INC                     | COM           | 03662Q105 | 714    | 4,015   | SH | SOLE | 1   | 4,015   | 0 | 0 |
| ANSYS INC                     | COM           | 03662Q105 | 21,497 | 117,658 | SH | SOLE | 2   | 117,658 | 0 | 0 |
| ANSYS INC                     | COM           | 03662Q105 | 29     | 157     | SH | DFND | 1   | 157     | 0 | 0 |

|                              |                    |           |         |         |    |      |     |         |   |   |
|------------------------------|--------------------|-----------|---------|---------|----|------|-----|---------|---|---|
| ANTARES PHARMA INC           | COM                | 036642106 | 159     | 52,439  | SH | DFND | 3,1 | 52,439  | 0 | 0 |
| ANTERO MIDSTREAM CORP        | COM                | 03676B102 | 8       | 572     | SH | SOLE | 1   | 572     | 0 | 0 |
| ANTERO MIDSTREAM CORP        | COM                | 03676B102 | 4,283   | 310,816 | SH | DFND | 8   | 310,816 | 0 | 0 |
| ANTERO MIDSTREAM CORP        | COM                | 03676B102 | 1,582   | 114,810 | SH | SOLE | 2   | 114,810 | 0 | 0 |
| ANTERO RES CORP              | COM                | 03674X106 | 59      | 6,633   | SH | SOLE | 2   | 6,633   | 0 | 0 |
| ANTERO RES CORP              | COM                | 03674X106 | 7       | 824     | SH | DFND | 1   | 824     | 0 | 0 |
| ANTHEM INC                   | COM                | 036752103 | 101,323 | 353,067 | SH | SOLE | 2   | 353,067 | 0 | 0 |
| ANTHEM INC                   | COM                | 036752103 | 933     | 3,234   | SH | SOLE | 1   | 3,234   | 0 | 0 |
| ANTHEM INC                   | NOTE<br>2.750%10/1 | 94973VBG1 | 536     | 135,000 | SH | SOLE | 2   | 135,000 | 0 | 0 |
| ANTHEM INC                   | COM                | 036752103 | 88      | 305     | SH | DFND | 1   | 305     | 0 | 0 |
| ANTHEM INC                   | COM                | 036752103 | 121     | 420     | SH | DFND | 3,1 | 420     | 0 | 0 |
| AON PLC                      | S3 CL A            | G0408V102 | 3,208   | 18,780  | SH | SOLE | 1   | 18,780  | 0 | 0 |
| AON PLC                      | S3 CL A            | G0408V102 | 54,199  | 317,511 | SH | SOLE | 2   | 317,511 | 0 | 0 |
| AON PLC                      | S3 CL A            | G0408V102 | 6       | 37      | SH | DFND | 1   | 37      | 0 | 0 |
| AON PLC                      | S3 CL A            | G0408V102 | 60      | 354     | SH | DFND | 3,1 | 354     | 0 | 0 |
| APACHE CORP                  | COM                | 037411105 | 7,915   | 228,365 | SH | SOLE | 2   | 228,365 | 0 | 0 |
| APACHE CORP                  | COM                | 037411105 | 0       | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| APACHE CORP                  | COM                | 037411105 | 2       | 57      | SH | DFND | 3,1 | 57      | 0 | 0 |
| APARTMENT INVT & MGMT CO     | CL A               | 03748R754 | 748     | 14,731  | SH | SOLE | 1   | 14,731  | 0 | 0 |
| APARTMENT INVT & MGMT CO     | CL A               | 03748R754 | 13,780  | 274,012 | SH | SOLE | 2   | 274,012 | 0 | 0 |
| APARTMENT INVT & MGMT CO     | CL A               | 03748R754 | 3       | 57      | SH | DFND | 1   | 57      | 0 | 0 |
| APERGY CORP                  | COM                | 03755L104 | 6       | 338     | SH | SOLE | 1   | 338     | 0 | 0 |
| APERGY CORP                  | COM                | 03755L104 | 819     | 19,942  | SH | SOLE | 2   | 19,942  | 0 | 0 |
| APERGY CORP                  | COM                | 03755L104 | 5       | 118     | SH | DFND | 3,1 | 118     | 0 | 0 |
| APOGEE ENTERPRISES INC       | COM                | 037598109 | 573     | 15,281  | SH | SOLE | 2   | 15,281  | 0 | 0 |
| APOGEE ENTERPRISES INC       | COM                | 037598109 | 34      | 882     | SH | SOLE | 1   | 882     | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM                | 03762U105 | 408     | 19,164  | SH | SOLE | 1   | 19,164  | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM                | 03762U105 | 617     | 33,882  | SH | DFND | 13  | 33,882  | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM                | 03762U105 | 314     | 17,235  | SH | DFND | 1   | 17,235  | 0 | 0 |
| APOLLO GLOBAL MGMT LLC       | CL A S3            | 037612306 | 3,004   | 106,325 | SH | SOLE | 2   | 106,325 | 0 | 0 |
| APOLLO INVT CORP             | COM NEW            | 03761U502 | 1       | 50      | SH | DFND | 3,1 | 50      | 0 | 0 |
| APPFOLIO INC                 | COM CL A           | 03783C100 | 3       | 144     | SH | SOLE | 1   | 144     | 0 | 0 |
| APPLE HOSPITALITY REIT INC   | COM NEW            | 03784Y200 | 554     | 32,686  | SH | SOLE | 1   | 32,686  | 0 | 0 |
| APPLE HOSPITALITY REIT INC   | COM NEW            | 03784Y200 | 822     | 50,442  | SH | DFND | 13  | 50,442  | 0 | 0 |
| APPLE HOSPITALITY REIT INC   | COM NEW            | 03784Y200 | 52      | 3,200   | SH | SOLE | 2   | 3,200   | 0 | 0 |
| APPLE INC                    | COM                | 037833100 | 158,454 | 834,186 | SH | SOLE | 2   | 834,186 | 0 | 0 |
| APPLE INC                    | COM                | 037833100 | 6,430   | 33,852  | SH | DFND | 12  | 33,852  | 0 | 0 |
| APPLE INC                    | COM                | 037833100 | 15,847  | 83,425  | SH | DFND | 1   | 83,425  | 0 | 0 |
| APPLE INC                    | COM                | 037833100 | 13,853  | 72,353  | SH | SOLE | 1   | 72,353  | 0 | 0 |
| APPLE INC                    | COM                | 037833100 | 1,316   | 6,930   | SH | DFND | 1   | 6,930   | 0 | 0 |
| APPLE INC                    | COM                | 037833100 | 645     | 3,393   | SH | DFND | 3,1 | 3,393   | 0 | 0 |
| APPLIED GENETIC TECHNOL CORP | COM                | 03820J100 | 47      | 11,151  | SH | SOLE | 2   | 11,151  | 0 | 0 |
| APPLIED INDL TECHNOLOGIES IN | COM                | 03820C105 | 154     | 2,596   | SH | DFND | 3,1 | 2,596   | 0 | 0 |
| APPLIED MATLS INC            | COM                | 038222105 | 21,345  | 538,197 | SH | SOLE | 2   | 538,197 | 0 | 0 |
| APPLIED MATLS INC            | COM                | 038222105 | 2,705   | 67,518  | SH | SOLE | 1   | 67,518  | 0 | 0 |
| APPLIED MATLS INC            | COM                | 038222105 | 562     | 14,181  | SH | DFND | 1   | 14,181  | 0 | 0 |

|                             |                |           |        |           |    |      |     |           |   |   |
|-----------------------------|----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| APPLIED MATLS INC           | COM            | 038222105 | 18     | 446       | SH | DFND | 1   | 446       | 0 | 0 |
| APPLIED MATLS INC           | COM            | 038222105 | 74     | 1,864     | SH | DFND | 3,1 | 1,864     | 0 | 0 |
| APTARGROUP INC              | COM            | 038336103 | 13,299 | 125,005   | SH | SOLE | 2   | 125,005   | 0 | 0 |
| APTARGROUP INC              | COM            | 038336103 | 3      | 26        | SH | DFND | 1   | 26        | 0 | 0 |
| APTIV PLC                   | S3             | G6095L109 | 1,468  | 17,687    | SH | SOLE | 1   | 17,687    | 0 | 0 |
| APTIV PLC                   | S3             | G6095L109 | 92,182 | 1,159,662 | SH | SOLE | 2   | 1,159,662 | 0 | 0 |
| APTIV PLC                   | S3             | G6095L109 | 0      | 6         | SH | DFND | 1   | 6         | 0 | 0 |
| APTIV PLC                   | S3             | G6095L109 | 32     | 399       | SH | DFND | 3,1 | 399       | 0 | 0 |
| AQUA AMERICA INC            | COM            | 03836W103 | 513    | 14,089    | SH | SOLE | 2   | 14,089    | 0 | 0 |
| AQUANTIA CORP               | COM            | 03842Q108 | 261    | 28,785    | SH | SOLE | 2   | 28,785    | 0 | 0 |
| AQUAVENTURE HLDGS LTD       | S3             | G0443N107 | 67     | 3,471     | SH | SOLE | 2   | 3,471     | 0 | 0 |
| AQUAVENTURE HLDGS LTD       | S3             | G0443N107 | 144    | 7,442     | SH | DFND | 3,1 | 7,442     | 0 | 0 |
| ARAMARK                     | COM            | 03852U106 | 307    | 10,791    | SH | SOLE | 1   | 10,791    | 0 | 0 |
| ARAMARK                     | COM            | 03852U106 | 2,653  | 89,784    | SH | DFND | 1   | 89,784    | 0 | 0 |
| ARAMARK                     | COM            | 03852U106 | 8,435  | 285,455   | SH | SOLE | 2   | 285,455   | 0 | 0 |
| ARBOR RLTY TR INC           | COM            | 038923108 | 242    | 18,657    | SH | DFND | 1   | 18,657    | 0 | 0 |
| ARC DOCUMENT SOLUTIONS INC  | COM            | 00191G103 | 30     | 13,637    | SH | SOLE | 2   | 13,637    | 0 | 0 |
| ARCBEST CORP                | COM            | 03937C105 | 239    | 7,757     | SH | DFND | 1   | 7,757     | 0 | 0 |
| ARCBEST CORP                | COM            | 03937C105 | 1,677  | 54,464    | SH | SOLE | 2   | 54,464    | 0 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L203 | 340    | 16,704    | SH | SOLE | 2   | 16,704    | 0 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L203 | 2      | 89        | SH | DFND | 3,1 | 89        | 0 | 0 |
| ARCH CAP GROUP LTD          | ORD            | G0450A105 | 4,546  | 139,690   | SH | SOLE | 1   | 139,690   | 0 | 0 |
| ARCH CAP GROUP LTD          | ORD            | G0450A105 | 2,178  | 67,395    | SH | DFND | 1   | 67,395    | 0 | 0 |
| ARCH CAP GROUP LTD          | ORD            | G0450A105 | 34     | 1,059     | SH | DFND | 1   | 1,059     | 0 | 0 |
| ARCH CAP GROUP LTD          | ORD            | G0450A105 | 8      | 258       | SH | DFND | 3,1 | 258       | 0 | 0 |
| ARCH COAL INC               | CL A           | 039380407 | 75     | 784       | SH | SOLE | 1   | 784       | 0 | 0 |
| ARCH COAL INC               | CL A           | 039380407 | 1,112  | 12,183    | SH | DFND | 1   | 12,183    | 0 | 0 |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 17,222 | 399,316   | SH | SOLE | 2   | 399,316   | 0 | 0 |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 1,919  | 43,269    | SH | SOLE | 1   | 43,269    | 0 | 0 |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 4      | 93        | SH | DFND | 1   | 93        | 0 | 0 |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 14     | 325       | SH | DFND | 3,1 | 325       | 0 | 0 |
| ARCHROCK INC                | COM            | 03957W106 | 11     | 1,136     | SH | SOLE | 2   | 1,136     | 0 | 0 |
| ARCONIC INC                 | COM            | 03965L100 | 16     | 883       | SH | SOLE | 1   | 883       | 0 | 0 |
| ARCONIC INC                 | COM            | 03965L100 | 10,423 | 545,411   | SH | SOLE | 2   | 545,411   | 0 | 0 |
| ARCONIC INC                 | COM            | 03965L100 | 1      | 66        | SH | DFND | 1   | 66        | 0 | 0 |
| ARCOSA INC                  | COM            | 039653100 | 0      | 0         | SH | SOLE | 2   | 0         | 0 | 0 |
| ARCOSA INC                  | COM            | 039653100 | 38     | 1,880     | SH | SOLE | 1   | 1,880     | 0 | 0 |
| ARCOSA INC                  | COM            | 039653100 | 1      | 32        | SH | DFND | 1   | 32        | 0 | 0 |
| ARCOSA INC                  | COM            | 039653100 | 79     | 2,600     | SH | DFND | 3,1 | 2,600     | 0 | 0 |
| ARDAGH GROUP S A            | CL A           | L0223L101 | 595    | 50,458    | SH | SOLE | 1   | 50,458    | 0 | 0 |
| ARDAGH GROUP S A            | CL A           | L0223L101 | 98     | 7,557     | SH | SOLE | 2   | 7,557     | 0 | 0 |
| ARDMORE SHIPPING CORP       | COM            | Y0207T100 | 2,863  | 464,838   | SH | SOLE | 2   | 464,838   | 0 | 0 |
| ARES COML REAL ESTATE CORP  | COM            | 04013V108 | 56     | 5,839     | SH | SOLE | 1   | 5,839     | 0 | 0 |
| ARES COML REAL ESTATE CORP  | COM            | 04013V108 | 546    | 35,921    | SH | SOLE | 2   | 35,921    | 0 | 0 |
| ARES MANAGEMENT CORPORATION | CL A COM STK   | 03990B101 | 1,714  | 73,865    | SH | SOLE | 2   | 73,865    | 0 | 0 |
| ARGENX SE                   | SPONSORED ADR  | 04016X101 | 1,603  | 12,842    | SH | SOLE | 2   | 12,842    | 0 | 0 |
| ARGO GROUP INTL HLDGS LTD   | COM            | G0464B107 | 3,403  | 48,166    | SH | SOLE | 2   | 48,166    | 0 | 0 |
| ARISTA NETWORKS INC         | COM            | 040413106 | 14,393 | 45,769    | SH | SOLE | 2   | 45,769    | 0 | 0 |



|                              |                 |           |        |           |    |      |     |           |   |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| ARISTA NETWORKS INC          | COM             | 040413106 | 186    | 556       | SH | SOLE | 1   | 556       | 0 | 0 |
| ARISTA NETWORKS INC          | COM             | 040413106 | 961    | 3,056     | SH | DFND | 1   | 3,056     | 0 | 0 |
| ARISTA NETWORKS INC          | COM             | 040413106 | 9      | 30        | SH | DFND | 1   | 30        | 0 | 0 |
| ARLO TECHNOLOGIES INC        | COM             | 04206A101 | 282    | 68,207    | SH | SOLE | 2   | 68,207    | 0 | 0 |
| ARMADA HOFFLER PPTYS INC     | COM             | 04208T108 | 7      | 579       | SH | SOLE | 1   | 579       | 0 | 0 |
| ARMADA HOFFLER PPTYS INC     | COM             | 04208T108 | 770    | 49,397    | SH | SOLE | 2   | 49,397    | 0 | 0 |
| ARMOUR RESIDENTIAL REIT INC  | COM NEW         | 042315507 | 80     | 7,425     | SH | SOLE | 1   | 7,425     | 0 | 0 |
| ARMOUR RESIDENTIAL REIT INC  | COM NEW         | 042315507 | 248    | 12,716    | SH | DFND | 13  | 12,716    | 0 | 0 |
| ARMSTRONG FLOORING INC       | COM             | 04238R106 | 804    | 59,111    | SH | SOLE | 2   | 59,111    | 0 | 0 |
| ARMSTRONG WORLD INDS INC NEW | COM             | 04247X102 | 435    | 4,672     | SH | SOLE | 1   | 4,672     | 0 | 0 |
| ARMSTRONG WORLD INDS INC NEW | COM             | 04247X102 | 653    | 8,222     | SH | DFND | 10  | 8,222     | 0 | 0 |
| ARMSTRONG WORLD INDS INC NEW | COM             | 04247X102 | 612    | 7,700     | SH | DFND | 13  | 7,700     | 0 | 0 |
| ARMSTRONG WORLD INDS INC NEW | COM             | 04247X102 | 2,588  | 32,584    | SH | SOLE | 2   | 32,584    | 0 | 0 |
| ARMSTRONG WORLD INDS INC NEW | COM             | 04247X102 | 25     | 310       | SH | DFND | 1   | 310       | 0 | 0 |
| ARMSTRONG WORLD INDS INC NEW | COM             | 04247X102 | 483    | 6,082     | SH | DFND | 3,1 | 6,082     | 0 | 0 |
| ARRAY BIOPHARMA INC          | COM             | 04269X105 | 41     | 1,573     | SH | SOLE | 1   | 1,573     | 0 | 0 |
| ARRAY BIOPHARMA INC          | COM             | 04269X105 | 904    | 37,068    | SH | DFND | 10  | 37,068    | 0 | 0 |
| ARRAY BIOPHARMA INC          | COM             | 04269X105 | 1,061  | 43,534    | SH | SOLE | 2   | 43,534    | 0 | 0 |
| ARRIS INTERNATIONAL PLC      | S3              | G0551A103 | 5      | 171       | SH | DFND | 3,1 | 171       | 0 | 0 |
| ARROW ELECTRS INC            | COM             | 042735100 | 121    | 1,564     | SH | SOLE | 2   | 1,564     | 0 | 0 |
| ARROW ELECTRS INC            | COM             | 042735100 | 436    | 5,655     | SH | DFND | 3,1 | 5,655     | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT  | CL A            | 04316A108 | 475    | 18,856    | SH | DFND | 1   | 18,856    | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT  | CL A            | 04316A108 | 1,104  | 43,868    | SH | SOLE | 2   | 43,868    | 0 | 0 |
| ASBURY AUTOMOTIVE GROUP INC  | COM             | 043436104 | 467    | 6,735     | SH | SOLE | 2   | 6,735     | 0 | 0 |
| ASBURY AUTOMOTIVE GROUP INC  | COM             | 043436104 | 137    | 1,930     | SH | SOLE | 1   | 1,930     | 0 | 0 |
| ASCENDIS PHARMA A S          | SPONSORED ADR   | 04351P101 | 2,954  | 25,100    | SH | SOLE | 2   | 25,100    | 0 | 0 |
| ASE TECHNOLOGY HOLDING CO LT | SPONSORED ADS   | 00215W100 | 1,189  | 276,059   | SH | SOLE | 1   | 276,059   | 0 | 0 |
| ASE TECHNOLOGY HOLDING CO LT | SPONSORED ADS   | 00215W100 | 17,673 | 4,100,539 | SH | SOLE | 2   | 4,100,539 | 0 | 0 |
| ASGN INC                     | COM             | 00191U102 | 102    | 1,547     | SH | SOLE | 1   | 1,547     | 0 | 0 |
| ASGN INC                     | COM             | 00191U102 | 8,771  | 138,140   | SH | SOLE | 2   | 138,140   | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC     | COM             | 044186104 | 1,325  | 16,962    | SH | SOLE | 2   | 16,962    | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC     | COM             | 044186104 | 40     | 522       | SH | SOLE | 1   | 522       | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC     | COM             | 044186104 | 3      | 35        | SH | DFND | 1   | 35        | 0 | 0 |
| ASML HOLDING N V             | N Y REGISTRY S3 | N07059210 | 3,792  | 20,084    | SH | SOLE | 1   | 20,084    | 0 | 0 |
| ASML HOLDING N V             | N Y REGISTRY S3 | N07059210 | 42,702 | 227,079   | SH | SOLE | 2   | 227,079   | 0 | 0 |
| ASML HOLDING N V             | N Y REGISTRY S3 | N07059210 | 18     | 96        | SH | DFND | 1   | 96        | 0 | 0 |
| ASPEN TECHNOLOGY INC         | COM             | 045327103 | 15,444 | 148,128   | SH | SOLE | 2   | 148,128   | 0 | 0 |
| ASPEN TECHNOLOGY             | COM             | 045327103 | 83     | 775       | SH | SOLE | 1   | 775       | 0 | 0 |

|                              |                  |           |        |           |    |      |     |           |   |   |
|------------------------------|------------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| INC                          |                  |           |        |           |    |      |     |           |   |   |
| ASPEN TECHNOLOGY INC         | COM              | 045327103 | 1,858  | 17,818    | SH | DFND | 1   | 17,818    | 0 | 0 |
| ASSERTIO THERAPEUTICS INC    | COM              | 04545L107 | 341    | 67,347    | SH | SOLE | 2   | 67,347    | 0 | 0 |
| ASSOCIATED BANC CORP         | COM              | 045487105 | 440    | 20,600    | SH | SOLE | 2   | 20,600    | 0 | 0 |
| ASSOCIATED BANC CORP         | COM              | 045487105 | 1,320  | 61,828    | SH | DFND | 1   | 61,828    | 0 | 0 |
| ASSURANT INC                 | COM              | 04621X108 | 0      | 3         | SH | SOLE | 1   | 3         | 0 | 0 |
| ASSURANT INC                 | COM              | 04621X108 | 1,522  | 16,039    | SH | SOLE | 2   | 16,039    | 0 | 0 |
| ASSURANT INC                 | 6.50% CONV PFD D | 04621X207 | 245    | 2,362     | SH | SOLE | 2   | 2,362     | 0 | 0 |
| ASSURANT INC                 | COM              | 04621X108 | 10     | 102       | SH | DFND | 1   | 102       | 0 | 0 |
| ASSURANT INC                 | COM              | 04621X108 | 7      | 70        | SH | DFND | 3,1 | 70        | 0 | 0 |
| ASSURED GUARANTY LTD         | COM              | G0585R106 | 13     | 301       | SH | DFND | 1   | 301       | 0 | 0 |
| ASSURED GUARANTY LTD         | COM              | G0585R106 | 7      | 167       | SH | DFND | 3,1 | 167       | 0 | 0 |
| ASTEC INDS INC               | COM              | 046224101 | 110    | 2,900     | SH | SOLE | 2   | 2,900     | 0 | 0 |
| ASTEC INDS INC               | COM              | 046224101 | 4      | 78        | SH | SOLE | 1   | 78        | 0 | 0 |
| ASTRAZENECA PLC              | SPONSORED ADR    | 046353108 | 50,109 | 1,239,395 | SH | SOLE | 2   | 1,239,395 | 0 | 0 |
| ASTRAZENECA PLC              | SPONSORED ADR    | 046353108 | 5,686  | 139,430   | SH | SOLE | 1   | 139,430   | 0 | 0 |
| ASTRAZENECA PLC              | SPONSORED ADR    | 046353108 | 12     | 292       | SH | DFND | 1   | 292       | 0 | 0 |
| ASTRAZENECA PLC              | SPONSORED ADR    | 046353108 | 5      | 120       | SH | DFND | 3,1 | 120       | 0 | 0 |
| AT HOME GROUP INC            | COM              | 04650Y100 | 24     | 2,898     | SH | SOLE | 1   | 2,898     | 0 | 0 |
| AT HOME GROUP INC            | COM              | 04650Y100 | 482    | 26,986    | SH | SOLE | 2   | 26,986    | 0 | 0 |
| AT&T INC                     | COM              | 00206R102 | 7,413  | 232,088   | SH | SOLE | 1   | 232,088   | 0 | 0 |
| AT&T INC                     | COM              | 00206R102 | 15,592 | 497,186   | SH | DFND | 11  | 497,186   | 0 | 0 |
| AT&T INC                     | COM              | 00206R102 | 9,074  | 289,363   | SH | DFND | 1   | 289,363   | 0 | 0 |
| AT&T INC                     | COM              | 00206R102 | 30,877 | 984,598   | SH | SOLE | 2   | 984,598   | 0 | 0 |
| AT&T INC                     | COM              | 00206R102 | 360    | 11,472    | SH | DFND | 1   | 11,472    | 0 | 0 |
| AT&T INC                     | COM              | 00206R102 | 80     | 2,554     | SH | DFND | 3,1 | 2,554     | 0 | 0 |
| ATENTO S A                   | S3               | L0427L105 | 140    | 38,842    | SH | SOLE | 2   | 38,842    | 0 | 0 |
| ATHENE HLDG LTD              | CL A             | G0684D107 | 188    | 4,613     | SH | SOLE | 1   | 4,613     | 0 | 0 |
| ATHENE HLDG LTD              | CL A             | G0684D107 | 69     | 1,700     | SH | SOLE | 2   | 1,700     | 0 | 0 |
| ATKORE INTL GROUP INC        | COM              | 047649108 | 172    | 7,988     | SH | SOLE | 2   | 7,988     | 0 | 0 |
| ATKORE INTL GROUP INC        | COM              | 047649108 | 243    | 11,255    | SH | SOLE | 1   | 11,255    | 0 | 0 |
| ATKORE INTL GROUP INC        | COM              | 047649108 | 283    | 13,121    | SH | DFND | 1   | 13,121    | 0 | 0 |
| ATLANTIC CAP BANCSHARES INC  | COM              | 048269203 | 247    | 13,864    | SH | DFND | 3,1 | 13,864    | 0 | 0 |
| ATLANTIC PWR CORP            | COM NEW          | 04878Q863 | 68     | 28,916    | SH | SOLE | 1   | 28,916    | 0 | 0 |
| ATLANTICA YIELD PLC          | S3               | G0751N103 | 574    | 29,489    | SH | SOLE | 2   | 29,489    | 0 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW          | 049164205 | 462    | 9,132     | SH | SOLE | 2   | 9,132     | 0 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW          | 049164205 | 11     | 227       | SH | SOLE | 1   | 227       | 0 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | NOTE 2.250% 6/0  | 049164BH8 | 341    | 325,000   | SH | SOLE | 2   | 325,000   | 0 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW          | 049164205 | 269    | 5,327     | SH | DFND | 3,1 | 5,327     | 0 | 0 |
| ATLISSIAN CORP PLC           | CL A             | G06242104 | 64,447 | 573,419   | SH | SOLE | 2   | 573,419   | 0 | 0 |
| ATMOS ENERGY CORP            | COM              | 049560105 | 15,002 | 145,748   | SH | SOLE | 2   | 145,748   | 0 | 0 |
| ATMOS ENERGY CORP            | COM              | 049560105 | 3      | 34        | SH | DFND | 1   | 34        | 0 | 0 |
| ATN INTL INC                 | COM              | 00215F107 | 2,155  | 38,224    | SH | SOLE | 2   | 38,224    | 0 | 0 |
| ATRICURE INC                 | COM              | 04963C209 | 87     | 3,203     | SH | SOLE | 1   | 3,203     | 0 | 0 |
| ATRICURE INC                 | COM              | 04963C209 | 1,106  | 41,272    | SH | SOLE | 2   | 41,272    | 0 | 0 |

|                                 |                     |           |        |         |    |      |     |         |   |   |
|---------------------------------|---------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| ATRION CORP                     | COM                 | 049904105 | 1,801  | 2,050   | SH | SOLE | 2   | 2,050   | 0 | 0 |
| AU OPTRONICS CORP               | SPONSORED<br>ADR    | 002255107 | 1,224  | 336,173 | SH | SOLE | 2   | 336,173 | 0 | 0 |
| AUDICODES LTD                   | ORD                 | M15342104 | 59     | 4,256   | SH | SOLE | 2   | 4,256   | 0 | 0 |
| AUTODESK INC                    | COM                 | 052769106 | 16,893 | 108,412 | SH | SOLE | 2   | 108,412 | 0 | 0 |
| AUTODESK INC                    | COM                 | 052769106 | 1,679  | 10,603  | SH | SOLE | 1   | 10,603  | 0 | 0 |
| AUTODESK INC                    | COM                 | 052769106 | 5      | 33      | SH | DFND | 1   | 33      | 0 | 0 |
| AUTOHOME INC                    | SP ADR RP CL<br>A   | 05278C107 | 254    | 2,498   | SH | SOLE | 1   | 2,498   | 0 | 0 |
| AUTOHOME INC                    | SP ADR RP CL<br>A   | 05278C107 | 707    | 6,723   | SH | DFND | 1   | 6,723   | 0 | 0 |
| AUTOHOME INC                    | SP ADR RP CL<br>A   | 05278C107 | 15,796 | 150,265 | SH | SOLE | 2   | 150,265 | 0 | 0 |
| AUTOLIV INC                     | COM                 | 052800109 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| AUTOLIV INC                     | COM                 | 052800109 | 3      | 47      | SH | DFND | 3,1 | 47      | 0 | 0 |
| AUTOMATIC DATA<br>PROCESSING IN | COM                 | 053015103 | 31,607 | 197,863 | SH | SOLE | 2   | 197,863 | 0 | 0 |
| AUTOMATIC DATA<br>PROCESSING IN | COM                 | 053015103 | 5,263  | 32,928  | SH | SOLE | 1   | 32,928  | 0 | 0 |
| AUTOMATIC DATA<br>PROCESSING IN | COM                 | 053015103 | 3,089  | 19,336  | SH | DFND | 1   | 19,336  | 0 | 0 |
| AUTOMATIC DATA<br>PROCESSING IN | COM                 | 053015103 | 746    | 4,669   | SH | DFND | 1   | 4,669   | 0 | 0 |
| AUTOMATIC DATA<br>PROCESSING IN | COM                 | 053015103 | 4      | 26      | SH | DFND | 3,1 | 26      | 0 | 0 |
| AUTONATION INC                  | COM                 | 05329W102 | 15     | 455     | SH | SOLE | 1   | 455     | 0 | 0 |
| AUTONATION INC                  | COM                 | 05329W102 | 389    | 10,879  | SH | SOLE | 2   | 10,879  | 0 | 0 |
| AUTOZONE INC                    | COM                 | 053332102 | 10,751 | 10,498  | SH | SOLE | 2   | 10,498  | 0 | 0 |
| AUTOZONE INC                    | COM                 | 053332102 | 1,386  | 1,383   | SH | SOLE | 1   | 1,383   | 0 | 0 |
| AUTOZONE INC                    | COM                 | 053332102 | 6,130  | 5,986   | SH | DFND | 1   | 5,986   | 0 | 0 |
| AUTOZONE INC                    | COM                 | 053332102 | 5      | 5       | SH | DFND | 1   | 5       | 0 | 0 |
| AVALARA INC                     | COM                 | 05338G106 | 46     | 747     | SH | SOLE | 1   | 747     | 0 | 0 |
| AVALARA INC                     | COM                 | 05338G106 | 669    | 11,999  | SH | DFND | 10  | 11,999  | 0 | 0 |
| AVALARA INC                     | COM                 | 05338G106 | 2,426  | 43,481  | SH | DFND | 12  | 43,481  | 0 | 0 |
| AVALARA INC                     | COM                 | 05338G106 | 3,596  | 64,449  | SH | SOLE | 2   | 64,449  | 0 | 0 |
| AVALONBAY CMNTYS<br>INC         | COM                 | 053484101 | 37,180 | 185,222 | SH | SOLE | 2   | 185,222 | 0 | 0 |
| AVALONBAY CMNTYS<br>INC         | COM                 | 053484101 | 1,024  | 5,105   | SH | SOLE | 1   | 5,105   | 0 | 0 |
| AVALONBAY CMNTYS<br>INC         | COM                 | 053484101 | 34     | 170     | SH | DFND | 3,1 | 170     | 0 | 0 |
| AVANOS MED INC                  | COM                 | 05350V106 | 158    | 3,705   | SH | SOLE | 2   | 3,705   | 0 | 0 |
| AVANOS MED INC                  | COM                 | 05350V106 | 6      | 136     | SH | DFND | 1   | 136     | 0 | 0 |
| AVANOS MED INC                  | COM                 | 05350V106 | 120    | 2,814   | SH | DFND | 3,1 | 2,814   | 0 | 0 |
| AVERY DENNISON CORP             | COM                 | 053611109 | 271    | 2,396   | SH | SOLE | 2   | 2,396   | 0 | 0 |
| AVERY DENNISON CORP             | COM                 | 053611109 | 1,487  | 14,528  | SH | SOLE | 1   | 14,528  | 0 | 0 |
| AVERY DENNISON CORP             | COM                 | 053611109 | 1,338  | 11,845  | SH | DFND | 13  | 11,845  | 0 | 0 |
| AVERY DENNISON CORP             | COM                 | 053611109 | 1,632  | 14,443  | SH | DFND | 1   | 14,443  | 0 | 0 |
| AVERY DENNISON CORP             | COM                 | 053611109 | 7      | 65      | SH | DFND | 1   | 65      | 0 | 0 |
| AVERY DENNISON CORP             | COM                 | 053611109 | 11     | 98      | SH | DFND | 3,1 | 98      | 0 | 0 |
| AVIANCA HLDGS SA                | SPON ADR REP<br>PFD | 05367G100 | 39     | 9,628   | SH | SOLE | 2   | 9,628   | 0 | 0 |
| AVIS BUDGET GROUP<br>INC        | COM                 | 053774105 | 139    | 3,938   | SH | SOLE | 1   | 3,938   | 0 | 0 |
| AVISTA CORP                     | COM                 | 05379B107 | 398    | 9,735   | SH | SOLE | 1   | 9,735   | 0 | 0 |
| AVISTA CORP                     | COM                 | 05379B107 | 414    | 10,195  | SH | DFND | 1   | 10,195  | 0 | 0 |
| AVISTA CORP                     | COM                 | 05379B107 | 433    | 10,651  | SH | SOLE | 2   | 10,651  | 0 | 0 |
| AVNET INC                       | COM                 | 053807103 | 2,533  | 58,410  | SH | SOLE | 2   | 58,410  | 0 | 0 |
| AVNET INC                       | COM                 | 053807103 | 613    | 13,926  | SH | SOLE | 1   | 13,926  | 0 | 0 |
| AVNET INC                       | COM                 | 053807103 | 3,524  | 81,261  | SH | DFND | 1   | 81,261  | 0 | 0 |
| AVNET INC                       | COM                 | 053807103 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| AVNET INC                       | COM                 | 053807103 | 785    | 18,091  | SH | DFND | 3,1 | 18,091  | 0 | 0 |
| AVON PRODS INC                  | COM                 | 054303102 | 767    | 260,831 | SH | SOLE | 2   | 260,831 | 0 | 0 |

|                              |                |           |        |         |    |      |     |         |   |   |
|------------------------------|----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| AVON PRODS INC               | COM            | 054303102 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| AVX CORP NEW                 | COM            | 002444107 | 338    | 19,501  | SH | SOLE | 2   | 19,501  | 0 | 0 |
| AVX CORP NEW                 | COM            | 002444107 | 35     | 1,588   | SH | SOLE | 1   | 1,588   | 0 | 0 |
| AVX CORP NEW                 | COM            | 002444107 | 163    | 9,422   | SH | DFND | 1   | 9,422   | 0 | 0 |
| AXA EQUITABLE HLDGS INC      | COM            | 054561105 | 2,680  | 133,070 | SH | SOLE | 2   | 133,070 | 0 | 0 |
| AXA EQUITABLE HLDGS INC      | COM            | 054561105 | 2,222  | 111,644 | SH | SOLE | 1   | 111,644 | 0 | 0 |
| AXA EQUITABLE HLDGS INC      | COM            | 054561105 | 1,548  | 76,845  | SH | DFND | 1   | 76,845  | 0 | 0 |
| AXALTA COATING SYS LTD       | COM            | G0750C108 | 688    | 25,746  | SH | SOLE | 1   | 25,746  | 0 | 0 |
| AXALTA COATING SYS LTD       | COM            | G0750C108 | 604    | 23,972  | SH | SOLE | 2   | 23,972  | 0 | 0 |
| AXALTA COATING SYS LTD       | COM            | G0750C108 | 12     | 463     | SH | DFND | 1   | 463     | 0 | 0 |
| AXALTA COATING SYS LTD       | COM            | G0750C108 | 1,337  | 53,018  | SH | DFND | 3,1 | 53,018  | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD    | S3             | G0692U109 | 2,406  | 43,915  | SH | DFND | 1   | 43,915  | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD    | S3             | G0692U109 | 1,416  | 25,845  | SH | SOLE | 2   | 25,845  | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD    | S3             | G0692U109 | 3      | 55      | SH | DFND | 1   | 55      | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD    | S3             | G0692U109 | 7      | 135     | SH | DFND | 3,1 | 135     | 0 | 0 |
| AXOGEN INC                   | COM            | 05463X106 | 288    | 13,680  | SH | SOLE | 2   | 13,680  | 0 | 0 |
| AXON ENTERPRISE INC          | COM            | 05464C101 | 1,098  | 20,182  | SH | SOLE | 2   | 20,182  | 0 | 0 |
| AXOS FINL INC                | COM            | 05465C100 | 145    | 3,781   | SH | SOLE | 1   | 3,781   | 0 | 0 |
| AXOS FINL INC                | COM            | 05465C100 | 257    | 8,883   | SH | SOLE | 2   | 8,883   | 0 | 0 |
| AXSOME THERAPEUTICS INC      | COM            | 05464T104 | 621    | 43,645  | SH | DFND | 10  | 43,645  | 0 | 0 |
| AZZ INC                      | COM            | 002474104 | 2,340  | 57,161  | SH | SOLE | 2   | 57,161  | 0 | 0 |
| B & G FOODS INC NEW          | COM            | 05508R106 | 42     | 1,754   | SH | SOLE | 1   | 1,754   | 0 | 0 |
| B & G FOODS INC NEW          | COM            | 05508R106 | 1,085  | 44,413  | SH | SOLE | 2   | 44,413  | 0 | 0 |
| B & G FOODS INC NEW          | COM            | 05508R106 | 107    | 4,390   | SH | DFND | 3,1 | 4,390   | 0 | 0 |
| B2GOLD CORP                  | COM            | 11777Q209 | 0      | 502     | SH | SOLE | 1   | 502     | 0 | 0 |
| BABCOCK & WILCOX ENTERPRIS I | COM            | 05614L100 | 9      | 30,552  | SH | SOLE | 1   | 30,552  | 0 | 0 |
| BABCOCK & WILCOX ENTERPRIS I | COM            | 05614L100 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| BADGER METER INC             | COM            | 056525108 | 7      | 132     | SH | SOLE | 1   | 132     | 0 | 0 |
| BADGER METER INC             | COM            | 056525108 | 4,909  | 88,229  | SH | DFND | 8   | 88,229  | 0 | 0 |
| BADGER METER INC             | COM            | 056525108 | 603    | 10,836  | SH | DFND | 10  | 10,836  | 0 | 0 |
| BAIDU INC                    | SPON ADR REP A | 056752108 | 33,636 | 204,042 | SH | SOLE | 2   | 204,042 | 0 | 0 |
| BAIDU INC                    | SPON ADR REP A | 056752108 | 12,233 | 74,209  | SH | DFND | 11  | 74,209  | 0 | 0 |
| BAIDU INC                    | SPON ADR REP A | 056752108 | 4,512  | 28,609  | SH | SOLE | 1   | 28,609  | 0 | 0 |
| BAIDU INC                    | SPON ADR REP A | 056752108 | 18     | 109     | SH | DFND | 3,1 | 109     | 0 | 0 |
| BAKER HUGHES A GE CO         | CL A           | 05722G100 | 2      | 42      | SH | SOLE | 1   | 42      | 0 | 0 |
| BAKER HUGHES A GE CO         | CL A           | 05722G100 | 11,066 | 399,224 | SH | SOLE | 2   | 399,224 | 0 | 0 |
| BAKER HUGHES A GE CO         | CL A           | 05722G100 | 10     | 349     | SH | DFND | 1   | 349     | 0 | 0 |
| BAKER HUGHES A GE CO         | CL A           | 05722G100 | 2      | 59      | SH | DFND | 3,1 | 59      | 0 | 0 |
| BALCHEM CORP                 | COM            | 057665200 | 230    | 2,480   | SH | SOLE | 2   | 2,480   | 0 | 0 |
| BALCHEM CORP                 | COM            | 057665200 | 255    | 3,446   | SH | SOLE | 1   | 3,446   | 0 | 0 |
| BALCHEM CORP                 | COM            | 057665200 | 306    | 3,300   | SH | DFND | 13  | 3,300   | 0 | 0 |
| BALL CORP                    | COM            | 058498106 | 10,830 | 187,180 | SH | SOLE | 2   | 187,180 | 0 | 0 |
| BALL CORP                    | COM            | 058498106 | 191    | 3,064   | SH | SOLE | 1   | 3,064   | 0 | 0 |

|                              |                 |           |         |           |    |      |     |           |   |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| BALL CORP                    | COM             | 058498106 | 3,214   | 55,551    | SH | DFND | 1   | 55,551    | 0 | 0 |
| BALL CORP                    | COM             | 058498106 | 0       | 2         | SH | DFND | 1   | 2         | 0 | 0 |
| BANC OF CALIFORNIA INC       | COM             | 05990K106 | 55      | 5,258     | SH | SOLE | 1   | 5,258     | 0 | 0 |
| BANC OF CALIFORNIA INC       | COM             | 05990K106 | 9       | 641       | SH | SOLE | 2   | 641       | 0 | 0 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR   | 05946K101 | 228     | 42,546    | SH | SOLE | 1   | 42,546    | 0 | 0 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR   | 05946K101 | 7,879   | 1,375,000 | SH | SOLE | 2   | 1,375,000 | 0 | 0 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR   | 05946K101 | 1       | 200       | SH | DFND | 1   | 200       | 0 | 0 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR   | 05946K101 | 274     | 47,778    | SH | DFND | 3,1 | 47,778    | 0 | 0 |
| BANCO BRADESCO S A           | SP ADR PFD NEW  | 059460303 | 43,697  | 4,005,211 | SH | SOLE | 2   | 4,005,211 | 0 | 0 |
| BANCO BRADESCO S A           | SP ADR PFD NEW  | 059460303 | 21,763  | 1,994,800 | SH | DFND | 11  | 1,994,800 | 0 | 0 |
| BANCO BRADESCO S A           | SP ADR PFD NEW  | 059460303 | 719     | 65,521    | SH | SOLE | 1   | 65,521    | 0 | 0 |
| BANCO DE CHILE               | SPONSORED ADS   | 059520106 | 511     | 17,346    | SH | SOLE | 2   | 17,346    | 0 | 0 |
| BANCO SANTANDER BRASIL S A   | ADS REP 1 UNIT  | 05967A107 | 817     | 72,755    | SH | SOLE | 2   | 72,755    | 0 | 0 |
| BANCO SANTANDER CHILE NEW    | SP ADR REP COM  | 05965X109 | 17      | 558       | SH | SOLE | 1   | 558       | 0 | 0 |
| BANCO SANTANDER CHILE NEW    | SP ADR REP COM  | 05965X109 | 122     | 4,100     | SH | SOLE | 2   | 4,100     | 0 | 0 |
| BANCO SANTANDER MEXICO S A   | SPONSORED ADS B | 05969B103 | 11      | 1,545     | SH | SOLE | 1   | 1,545     | 0 | 0 |
| BANCO SANTANDER MEXICO S A   | SPONSORED ADS B | 05969B103 | 5,410   | 799,146   | SH | SOLE | 2   | 799,146   | 0 | 0 |
| BANCO SANTANDER SA           | ADR             | 05964H105 | 61      | 12,380    | SH | SOLE | 1   | 12,380    | 0 | 0 |
| BANCO SANTANDER SA           | ADR             | 05964H105 | 8       | 1,774     | SH | DFND | 1   | 1,774     | 0 | 0 |
| BANCO SANTANDER SA           | ADR             | 05964H105 | 1       | 291       | SH | DFND | 3,1 | 291       | 0 | 0 |
| BANCOLOMBIA S A              | SPON ADR PREF   | 05968L102 | 926     | 18,190    | SH | SOLE | 1   | 18,190    | 0 | 0 |
| BANCOLOMBIA S A              | SPON ADR PREF   | 05968L102 | 19,574  | 383,355   | SH | DFND | 11  | 383,355   | 0 | 0 |
| BANCOLOMBIA S A              | SPON ADR PREF   | 05968L102 | 13,538  | 265,131   | SH | SOLE | 2   | 265,131   | 0 | 0 |
| BANCORP INC DEL              | COM             | 05969A105 | 158     | 19,543    | SH | DFND | 1   | 19,543    | 0 | 0 |
| BANCORP INC DEL              | COM             | 05969A105 | 1       | 234       | SH | SOLE | 1   | 234       | 0 | 0 |
| BANCORPSOUTH BK TUPELO MISS  | COM             | 05971J102 | 306     | 9,843     | SH | SOLE | 1   | 9,843     | 0 | 0 |
| BANCORPSOUTH BK TUPELO MISS  | COM             | 05971J102 | 484     | 17,142    | SH | DFND | 13  | 17,142    | 0 | 0 |
| BANDWIDTH INC                | COM CL A        | 05988J103 | 639     | 9,545     | SH | DFND | 10  | 9,545     | 0 | 0 |
| BANDWIDTH INC                | COM CL A        | 05988J103 | 952     | 14,214    | SH | SOLE | 2   | 14,214    | 0 | 0 |
| BANK AMER CORP               | COM             | 060505104 | 183,438 | 6,648,713 | SH | SOLE | 2   | 6,648,713 | 0 | 0 |
| BANK AMER CORP               | COM             | 060505104 | 10,285  | 372,231   | SH | SOLE | 1   | 372,231   | 0 | 0 |
| BANK AMER CORP               | COM             | 060505104 | 14,372  | 520,921   | SH | DFND | 8   | 520,921   | 0 | 0 |
| BANK AMER CORP               | COM             | 060505104 | 958     | 34,713    | SH | DFND | 1   | 34,713    | 0 | 0 |
| BANK AMER CORP               | 7.25%CNV PFD L  | 060505682 | 4,609   | 3,540     | SH | SOLE | 2   | 3,540     | 0 | 0 |
| BANK AMER CORP               | COM             | 060505104 | 1,197   | 43,379    | SH | DFND | 1   | 43,379    | 0 | 0 |
| BANK AMER CORP               | COM             | 060505104 | 58      | 2,107     | SH | DFND | 3,1 | 2,107     | 0 | 0 |
| BANK HAWAII CORP             | COM             | 062540109 | 310     | 3,928     | SH | SOLE | 2   | 3,928     | 0 | 0 |
| BANK HAWAII CORP             | COM             | 062540109 | 828     | 10,105    | SH | SOLE | 1   | 10,105    | 0 | 0 |
| BANK MONTREAL QUE            | COM             | 063671101 | 3       | 37        | SH | SOLE | 2   | 37        | 0 | 0 |
| BANK MONTREAL QUE            | COM             | 063671101 | 16      | 192       | SH | SOLE | 1   | 192       | 0 | 0 |
| BANK MONTREAL QUE            | COM             | 063671101 | 99,915  | 1,335,399 | SH | DFND | 1   | 1,335,399 | 0 | 0 |
| BANK MONTREAL QUE            | COM             | 063671101 | 60      | 800       | SH | DFND | 1   | 800       | 0 | 0 |
| BANK MONTREAL QUE            | COM             | 063671101 | 20      | 269       | SH | DFND | 3,1 | 269       | 0 | 0 |
| BANK N S HALIFAX             | COM             | 064149107 | 17      | 312       | SH | DFND | 3,1 | 312       | 0 | 0 |

|                              |                  |           |        |         |    |      |     |         |   |   |
|------------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| BANK NEW YORK MELLON CORP    | COM              | 064058100 | 31,749 | 629,562 | SH | SOLE | 2   | 629,562 | 0 | 0 |
| BANK NEW YORK MELLON CORP    | COM              | 064058100 | 4      | 73      | SH | SOLE | 1   | 73      | 0 | 0 |
| BANK NEW YORK MELLON CORP    | COM              | 064058100 | 807    | 16,000  | SH | DFND | 1   | 16,000  | 0 | 0 |
| BANK NEW YORK MELLON CORP    | COM              | 064058100 | 11     | 214     | SH | DFND | 1   | 214     | 0 | 0 |
| BANK NEW YORK MELLON CORP    | COM              | 064058100 | 20     | 404     | SH | DFND | 3,1 | 404     | 0 | 0 |
| BANK OF MARIN BANCORP        | COM              | 063425102 | 8      | 401     | SH | SOLE | 1   | 401     | 0 | 0 |
| BANK OF NT BUTTERFIELD&SON L | S3 NEW           | G0772R208 | 201    | 5,404   | SH | SOLE | 1   | 5,404   | 0 | 0 |
| BANK OF NT BUTTERFIELD&SON L | S3 NEW           | G0772R208 | 1,101  | 30,678  | SH | SOLE | 2   | 30,678  | 0 | 0 |
| BANK OZK                     | COM              | 06417N103 | 22     | 717     | SH | SOLE | 1   | 717     | 0 | 0 |
| BANK OZK                     | COM              | 06417N103 | 3,974  | 137,137 | SH | DFND | 8   | 137,137 | 0 | 0 |
| BANK OZK                     | COM              | 06417N103 | 1,295  | 44,701  | SH | SOLE | 2   | 44,701  | 0 | 0 |
| BANK OZK                     | COM              | 06417N103 | 2      | 77      | SH | DFND | 3,1 | 77      | 0 | 0 |
| BANKUNITED INC               | COM              | 06652K103 | 936    | 29,245  | SH | SOLE | 1   | 29,245  | 0 | 0 |
| BANKUNITED INC               | COM              | 06652K103 | 352    | 10,535  | SH | DFND | 13  | 10,535  | 0 | 0 |
| BANKUNITED INC               | COM              | 06652K103 | 8,526  | 255,258 | SH | SOLE | 2   | 255,258 | 0 | 0 |
| BANKUNITED INC               | COM              | 06652K103 | 458    | 13,706  | SH | DFND | 3,1 | 13,706  | 0 | 0 |
| BANNER CORP                  | COM NEW          | 06652V208 | 51     | 920     | SH | SOLE | 1   | 920     | 0 | 0 |
| BANNER CORP                  | COM NEW          | 06652V208 | 2,719  | 50,195  | SH | SOLE | 2   | 50,195  | 0 | 0 |
| BAOZUN INC                   | SPONSORED ADR    | 06684L103 | 1,952  | 46,980  | SH | SOLE | 2   | 46,980  | 0 | 0 |
| BAR HBR BANKSHARES           | COM              | 066849100 | 115    | 4,440   | SH | SOLE | 2   | 4,440   | 0 | 0 |
| BARCLAYS BK PLC              | DJUBS CMDT ETN36 | 06738C778 | 0      | 6       | SH | SOLE | 1   | 6       | 0 | 0 |
| BARCLAYS PLC                 | ADR              | 06738E204 | 4,167  | 521,957 | SH | SOLE | 1   | 521,957 | 0 | 0 |
| BARCLAYS PLC                 | ADR              | 06738E204 | 1      | 139     | SH | DFND | 1   | 139     | 0 | 0 |
| BARCLAYS PLC                 | ADR              | 06738E204 | 2      | 310     | SH | DFND | 3,1 | 310     | 0 | 0 |
| BARNES & NOBLE ED INC        | COM              | 06777U101 | 2      | 439     | SH | DFND | 1   | 439     | 0 | 0 |
| BARNES GROUP INC             | COM              | 067806109 | 5,129  | 99,775  | SH | SOLE | 2   | 99,775  | 0 | 0 |
| BARNES GROUP INC             | COM              | 067806109 | 137    | 2,258   | SH | SOLE | 1   | 2,258   | 0 | 0 |
| BARNES GROUP INC             | COM              | 067806109 | 4      | 86      | SH | DFND | 3,1 | 86      | 0 | 0 |
| BARRETT BUSINESS SERVICES IN | COM              | 068463108 | 502    | 6,491   | SH | SOLE | 2   | 6,491   | 0 | 0 |
| BARRETT BUSINESS SERVICES IN | COM              | 068463108 | 144    | 1,868   | SH | DFND | 1   | 1,868   | 0 | 0 |
| BARRICK GOLD CORPORATION     | COM              | 067901108 | 2,122  | 154,781 | SH | SOLE | 2   | 154,781 | 0 | 0 |
| BARRICK GOLD CORPORATION     | COM              | 067901108 | 0      | 26      | SH | DFND | 3,1 | 26      | 0 | 0 |
| BAUSCH HEALTH COS INC        | COM              | 071734107 | 1      | 30      | SH | DFND | 3,1 | 30      | 0 | 0 |
| BAXTER INTL INC              | COM              | 071813109 | 7,126  | 87,634  | SH | SOLE | 2   | 87,634  | 0 | 0 |
| BAXTER INTL INC              | COM              | 071813109 | 6,547  | 79,746  | SH | SOLE | 1   | 79,746  | 0 | 0 |
| BAXTER INTL INC              | COM              | 071813109 | 12,831 | 157,799 | SH | DFND | 1   | 157,799 | 0 | 0 |
| BAXTER INTL INC              | COM              | 071813109 | 325    | 4,000   | SH | DFND | 1   | 4,000   | 0 | 0 |
| BAXTER INTL INC              | COM              | 071813109 | 54     | 664     | SH | DFND | 1   | 664     | 0 | 0 |
| BAXTER INTL INC              | COM              | 071813109 | 20     | 247     | SH | DFND | 3,1 | 247     | 0 | 0 |
| BAYCOM CORP                  | COM              | 07272M107 | 164    | 7,252   | SH | SOLE | 2   | 7,252   | 0 | 0 |
| BAYCOM CORP                  | COM              | 07272M107 | 11     | 500     | SH | DFND | 1   | 500     | 0 | 0 |
| BB&T CORP                    | COM              | 054937107 | 20,853 | 448,152 | SH | SOLE | 2   | 448,152 | 0 | 0 |
| BB&T CORP                    | COM              | 054937107 | 841    | 16,997  | SH | SOLE | 1   | 16,997  | 0 | 0 |
| BB&T CORP                    | COM              | 054937107 | 64     | 1,370   | SH | DFND | 1   | 1,370   | 0 | 0 |
| BB&T CORP                    | COM              | 054937107 | 26     | 555     | SH | DFND | 3,1 | 555     | 0 | 0 |
| BCE INC                      | COM NEW          | 05534B760 | 2,176  | 49,207  | SH | SOLE | 1   | 49,207  | 0 | 0 |
| BCE INC                      | COM NEW          | 05534B760 | 5,578  | 125,650 | SH | SOLE | 2   | 125,650 | 0 | 0 |
| BEACON ROOFING               | COM              | 073685109 | 6,531  | 203,085 | SH | SOLE | 2   | 203,085 | 0 | 0 |

|                             |               |           |        |         |    |      |     |         |   |   |
|-----------------------------|---------------|-----------|--------|---------|----|------|-----|---------|---|---|
| SUPPLY INC                  |               |           |        |         |    |      |     |         |   |   |
| BEACON ROOFING SUPPLY INC   | COM           | 073685109 | 186    | 6,176   | SH | SOLE | 1   | 6,176   | 0 | 0 |
| BEAZER HOMES USA INC        | COM NEW       | 07556Q881 | 143    | 12,415  | SH | DFND | 3,1 | 12,415  | 0 | 0 |
| BECTON DICKINSON & CO       | COM           | 075887109 | 27,451 | 109,921 | SH | SOLE | 2   | 109,921 | 0 | 0 |
| BECTON DICKINSON & CO       | COM           | 075887109 | 4,201  | 16,446  | SH | SOLE | 1   | 16,446  | 0 | 0 |
| BECTON DICKINSON & CO       | PFD S3 CONV A | 075887208 | 1,888  | 30,549  | SH | SOLE | 2   | 30,549  | 0 | 0 |
| BECTON DICKINSON & CO       | COM           | 075887109 | 892    | 3,572   | SH | DFND | 1   | 3,572   | 0 | 0 |
| BECTON DICKINSON & CO       | COM           | 075887109 | 48     | 192     | SH | DFND | 3,1 | 192     | 0 | 0 |
| BED BATH & BEYOND INC       | COM           | 075896100 | 777    | 45,709  | SH | DFND | 1   | 45,709  | 0 | 0 |
| BED BATH & BEYOND INC       | COM           | 075896100 | 5      | 322     | SH | DFND | 3,1 | 322     | 0 | 0 |
| BEIGENE LTD                 | SPONSORED ADR | 07725L102 | 19     | 145     | SH | SOLE | 2   | 145     | 0 | 0 |
| BELDEN INC                  | COM           | 077454106 | 7,520  | 140,031 | SH | SOLE | 2   | 140,031 | 0 | 0 |
| BELDEN INC                  | COM           | 077454106 | 80     | 1,680   | SH | SOLE | 1   | 1,680   | 0 | 0 |
| BEMIS CO INC                | COM           | 081437105 | 308    | 5,552   | SH | SOLE | 2   | 5,552   | 0 | 0 |
| BEMIS CO INC                | COM           | 081437105 | 812    | 14,631  | SH | DFND | 1   | 14,631  | 0 | 0 |
| BENCHMARK ELECTRS INC       | COM           | 08160H101 | 180    | 6,852   | SH | DFND | 1   | 6,852   | 0 | 0 |
| BENCHMARK ELECTRS INC       | COM           | 08160H101 | 3,049  | 116,136 | SH | SOLE | 2   | 116,136 | 0 | 0 |
| BENCHMARK ELECTRS INC       | COM           | 08160H101 | 5      | 201     | SH | DFND | 3,1 | 201     | 0 | 0 |
| BENEFITFOCUS INC            | COM           | 08180D106 | 5,583  | 112,746 | SH | SOLE | 2   | 112,746 | 0 | 0 |
| BENEFITFOCUS INC            | COM           | 08180D106 | 203    | 4,098   | SH | DFND | 3,1 | 4,098   | 0 | 0 |
| BERKLEY W R CORP            | COM           | 084423102 | 1,752  | 20,684  | SH | SOLE | 2   | 20,684  | 0 | 0 |
| BERKLEY W R CORP            | COM           | 084423102 | 1,301  | 15,359  | SH | DFND | 1   | 15,359  | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL  | CL B NEW      | 084670702 | 13,318 | 66,296  | SH | SOLE | 2   | 66,296  | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL  | CL B NEW      | 084670702 | 4,276  | 21,396  | SH | SOLE | 1   | 21,396  | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL  | CL B NEW      | 084670702 | 374    | 1,863   | SH | DFND | 1   | 1,863   | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL  | CL B NEW      | 084670702 | 221    | 1,100   | SH | DFND | 3,1 | 1,100   | 0 | 0 |
| BERKSHIRE HILLS BANCORP INC | COM           | 084680107 | 3,793  | 139,229 | SH | SOLE | 2   | 139,229 | 0 | 0 |
| BERKSHIRE HILLS BANCORP INC | COM           | 084680107 | 119    | 4,360   | SH | DFND | 1   | 4,360   | 0 | 0 |
| BERRY GLOBAL GROUP INC      | COM           | 08579W103 | 67     | 1,239   | SH | SOLE | 1   | 1,239   | 0 | 0 |
| BERRY GLOBAL GROUP INC      | COM           | 08579W103 | 991    | 18,394  | SH | SOLE | 2   | 18,394  | 0 | 0 |
| BERRY GLOBAL GROUP INC      | COM           | 08579W103 | 0      | 9       | SH | DFND | 1   | 9       | 0 | 0 |
| BERRY PETE CORP             | COM           | 08579X101 | 641    | 55,530  | SH | SOLE | 2   | 55,530  | 0 | 0 |
| BEST BUY INC                | COM           | 086516101 | 3,278  | 46,126  | SH | SOLE | 2   | 46,126  | 0 | 0 |
| BEST BUY INC                | COM           | 086516101 | 4,076  | 57,174  | SH | SOLE | 1   | 57,174  | 0 | 0 |
| BEST BUY INC                | COM           | 086516101 | 7,602  | 106,981 | SH | DFND | 1   | 106,981 | 0 | 0 |
| BEST BUY INC                | COM           | 086516101 | 21     | 302     | SH | DFND | 3,1 | 302     | 0 | 0 |
| BG STAFFING INC             | COM           | 05544A109 | 256    | 11,711  | SH | SOLE | 2   | 11,711  | 0 | 0 |
| BGC PARTNERS INC            | CL A          | 05541T101 | 48     | 9,393   | SH | SOLE | 1   | 9,393   | 0 | 0 |
| BGC PARTNERS INC            | CL A          | 05541T101 | 1,267  | 238,549 | SH | SOLE | 2   | 238,549 | 0 | 0 |
| BGC PARTNERS INC            | CL A          | 05541T101 | 2      | 356     | SH | DFND | 3,1 | 356     | 0 | 0 |
| BHP GROUP LTD               | SPONSORED ADS | 088606108 | 13,510 | 247,120 | SH | SOLE | 2   | 247,120 | 0 | 0 |
| BHP GROUP LTD               | SPONSORED ADS | 088606108 | 354    | 6,398   | SH | SOLE | 1   | 6,398   | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| BHP GROUP LTD                | SPONSORED ADS   | 088606108 | 15,500 | 283,512 | SH | DFND | 11  | 283,512 | 0 | 0 |
| BHP GROUP LTD                | SPONSORED ADS   | 088606108 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| BHP GROUP LTD                | SPONSORED ADS   | 088606108 | 8      | 151     | SH | DFND | 3,1 | 151     | 0 | 0 |
| BHP GROUP PLC                | SPONSORED ADR   | 05545E209 | 1      | 18      | SH | SOLE | 1   | 18      | 0 | 0 |
| BHP GROUP PLC                | SPONSORED ADR   | 05545E209 | 2,147  | 44,475  | SH | SOLE | 2   | 44,475  | 0 | 0 |
| BHP GROUP PLC                | SPONSORED ADR   | 05545E209 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| BIG 5 SPORTING GOODS CORP    | COM             | 08915P101 | 1      | 250     | SH | DFND | 3,1 | 250     | 0 | 0 |
| BIG LOTS INC                 | COM             | 089302103 | 569    | 16,741  | SH | SOLE | 1   | 16,741  | 0 | 0 |
| BIG LOTS INC                 | COM             | 089302103 | 615    | 16,169  | SH | DFND | 13  | 16,169  | 0 | 0 |
| BIG LOTS INC                 | COM             | 089302103 | 2      | 49      | SH | DFND | 1   | 49      | 0 | 0 |
| BIG LOTS INC                 | COM             | 089302103 | 5      | 136     | SH | DFND | 3,1 | 136     | 0 | 0 |
| BIO RAD LABS INC             | CL A            | 090572207 | 2,716  | 8,886   | SH | SOLE | 2   | 8,886   | 0 | 0 |
| BIO RAD LABS INC             | CL A            | 090572207 | 2,915  | 9,224   | SH | SOLE | 1   | 9,224   | 0 | 0 |
| BIO RAD LABS INC             | CL A            | 090572207 | 11     | 35      | SH | DFND | 1   | 35      | 0 | 0 |
| BIO RAD LABS INC             | CL A            | 090572207 | 10     | 34      | SH | DFND | 3,1 | 34      | 0 | 0 |
| BIO TECHNE CORP              | COM             | 09073M104 | 255    | 1,357   | SH | SOLE | 1   | 1,357   | 0 | 0 |
| BIO TECHNE CORP              | COM             | 09073M104 | 49,274 | 248,170 | SH | SOLE | 2   | 248,170 | 0 | 0 |
| BIO TECHNE CORP              | COM             | 09073M104 | 6      | 31      | SH | DFND | 1   | 31      | 0 | 0 |
| BIOCRIST PHARMACEUTICALS     | COM             | 09058V103 | 483    | 59,358  | SH | DFND | 10  | 59,358  | 0 | 0 |
| BIODELIVERY SCIENCES INTL IN | COM             | 09060J106 | 598    | 112,849 | SH | DFND | 10  | 112,849 | 0 | 0 |
| BIOGEN INC                   | COM             | 09062X103 | 1,029  | 5,003   | SH | SOLE | 1   | 5,003   | 0 | 0 |
| BIOGEN INC                   | COM             | 09062X103 | 2,361  | 9,990   | SH | DFND | 1   | 9,990   | 0 | 0 |
| BIOGEN INC                   | COM             | 09062X103 | 24,091 | 101,915 | SH | SOLE | 2   | 101,915 | 0 | 0 |
| BIOGEN INC                   | COM             | 09062X103 | 14     | 61      | SH | DFND | 1   | 61      | 0 | 0 |
| BIOGEN INC                   | COM             | 09062X103 | 38     | 162     | SH | DFND | 3,1 | 162     | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC  | COM             | 09061G101 | 359    | 3,954   | SH | SOLE | 1   | 3,954   | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC  | COM             | 09061G101 | 11,877 | 133,709 | SH | SOLE | 2   | 133,709 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC  | NOTE 1.500%10/1 | 09061GAF8 | 182    | 160,000 | SH | SOLE | 2   | 160,000 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC  | NOTE 0.599%8/0  | 09061GAH4 | 517    | 505,000 | SH | SOLE | 2   | 505,000 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC  | COM             | 09061G101 | 3      | 29      | SH | DFND | 1   | 29      | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC  | COM             | 09061G101 | 107    | 1,203   | SH | DFND | 3,1 | 1,203   | 0 | 0 |
| BIOSCRIP INC                 | COM             | 09069N108 | 1,359  | 679,687 | SH | SOLE | 2   | 679,687 | 0 | 0 |
| BIOSCRIP INC                 | COM             | 09069N108 | 71     | 35,513  | SH | DFND | 3,1 | 35,513  | 0 | 0 |
| BIOSPECIFICS TECHNOLOGIES CO | COM             | 090931106 | 45     | 725     | SH | SOLE | 2   | 725     | 0 | 0 |
| BIOSPECIFICS TECHNOLOGIES CO | COM             | 090931106 | 28     | 901     | SH | SOLE | 1   | 901     | 0 | 0 |
| BIOSPECIFICS TECHNOLOGIES CO | COM             | 090931106 | 72     | 1,162   | SH | DFND | 1   | 1,162   | 0 | 0 |
| BIOTELEMETRY INC             | COM             | 090672106 | 5,889  | 94,042  | SH | SOLE | 2   | 94,042  | 0 | 0 |
| BIOTELEMETRY INC             | COM             | 090672106 | 77     | 1,150   | SH | SOLE | 1   | 1,150   | 0 | 0 |
| BIOTELEMETRY INC             | COM             | 090672106 | 481    | 7,688   | SH | DFND | 10  | 7,688   | 0 | 0 |
| BJS RESTAURANTS INC          | COM             | 09180C106 | 8,345  | 176,505 | SH | SOLE | 2   | 176,505 | 0 | 0 |
| BJS W3L CLUB HLDGS INC       | COM             | 05550J101 | 0      | 25      | SH | SOLE | 1   | 25      | 0 | 0 |
| BJS W3L CLUB HLDGS INC       | COM             | 05550J101 | 5,477  | 199,907 | SH | SOLE | 2   | 199,907 | 0 | 0 |
| BLACK HILLS CORP             | COM             | 092113109 | 9,617  | 129,838 | SH | SOLE | 2   | 129,838 | 0 | 0 |
| BLACK HILLS CORP             | COM             | 092113109 | 135    | 1,636   | SH | SOLE | 1   | 1,636   | 0 | 0 |
| BLACK HILLS CORP             | COM             | 092113109 | 611    | 8,253   | SH | DFND | 1   | 8,253   | 0 | 0 |



|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| BLACK KNIGHT INC             | COM             | 09215C105 | 4,207  | 77,190  | SH | SOLE | 2   | 77,190  | 0 | 0 |
| BLACK KNIGHT INC             | COM             | 09215C105 | 87     | 1,601   | SH | DFND | 1   | 1,601   | 0 | 0 |
| BLACK KNIGHT INC             | COM             | 09215C105 | 57     | 1,043   | SH | DFND | 3,1 | 1,043   | 0 | 0 |
| BLACKBAUD INC                | COM             | 09227Q100 | 162    | 2,047   | SH | SOLE | 1   | 2,047   | 0 | 0 |
| BLACKBAUD INC                | COM             | 09227Q100 | 4,266  | 53,500  | SH | SOLE | 2   | 53,500  | 0 | 0 |
| BLACKBERRY LTD               | COM             | 09228F103 | 179    | 17,464  | SH | SOLE | 1   | 17,464  | 0 | 0 |
| BLACKBERRY LTD               | COM             | 09228F103 | 5,867  | 581,473 | SH | SOLE | 2   | 581,473 | 0 | 0 |
| BLACKLINE INC                | COM             | 09239B109 | 52     | 1,463   | SH | SOLE | 1   | 1,463   | 0 | 0 |
| BLACKROCK INC                | COM             | 09247X101 | 13     | 32      | SH | SOLE | 1   | 32      | 0 | 0 |
| BLACKROCK INC                | COM             | 09247X101 | 10,796 | 25,261  | SH | SOLE | 2   | 25,261  | 0 | 0 |
| BLACKROCK INC                | COM             | 09247X101 | 103    | 240     | SH | DFND | 1   | 240     | 0 | 0 |
| BLACKROCK INC                | COM             | 09247X101 | 37     | 87      | SH | DFND | 3,1 | 87      | 0 | 0 |
| BLACKROCK TCP CAP CORP       | COM             | 09259E108 | 326    | 20,729  | SH | SOLE | 1   | 20,729  | 0 | 0 |
| BLACKSTONE GROUP LP          | COM UNIT LTD    | 09253U108 | 851    | 24,344  | SH | SOLE | 2   | 24,344  | 0 | 0 |
| BLACKSTONE GSO LNG SHRT CR I | COM S3 BN INT   | 09257D102 | 76     | 5,000   | SH | DFND | 1   | 5,000   | 0 | 0 |
| BLACKSTONE MTG TR INC        | COM CL A        | 09257W100 | 252    | 7,390   | SH | SOLE | 1   | 7,390   | 0 | 0 |
| BLACKSTONE MTG TR INC        | NOTE 4.750% 3/1 | 09257WAC4 | 157    | 156,000 | SH | SOLE | 2   | 156,000 | 0 | 0 |
| BLOCK H & R INC              | COM             | 093671105 | 1,324  | 55,315  | SH | SOLE | 2   | 55,315  | 0 | 0 |
| BLOCK H & R INC              | COM             | 093671105 | 1,503  | 62,485  | SH | SOLE | 1   | 62,485  | 0 | 0 |
| BLOCK H & R INC              | COM             | 093671105 | 13     | 552     | SH | DFND | 3,1 | 552     | 0 | 0 |
| BLOOMIN BRANDS INC           | COM             | 094235108 | 7,674  | 375,281 | SH | SOLE | 2   | 375,281 | 0 | 0 |
| BLOOMIN BRANDS INC           | COM             | 094235108 | 10     | 446     | SH | SOLE | 1   | 446     | 0 | 0 |
| BLUCORA INC                  | COM             | 095229100 | 4,770  | 142,913 | SH | SOLE | 2   | 142,913 | 0 | 0 |
| BLUE BIRD CORP               | COM             | 095306106 | 414    | 24,434  | SH | SOLE | 2   | 24,434  | 0 | 0 |
| BLUEBIRD BIO INC             | COM             | 09609G100 | 618    | 3,930   | SH | SOLE | 2   | 3,930   | 0 | 0 |
| BLUEPRINT MEDICINES CORP     | COM             | 09627Y109 | 22     | 320     | SH | SOLE | 1   | 320     | 0 | 0 |
| BLUEPRINT MEDICINES CORP     | COM             | 09627Y109 | 2,379  | 29,718  | SH | SOLE | 2   | 29,718  | 0 | 0 |
| BMC STK HLDGS INC            | COM             | 05591B109 | 707    | 39,995  | SH | DFND | 1   | 39,995  | 0 | 0 |
| BOEING CO                    | COM             | 097023105 | 74,742 | 195,958 | SH | SOLE | 2   | 195,958 | 0 | 0 |
| BOEING CO                    | COM             | 097023105 | 5,065  | 13,073  | SH | SOLE | 1   | 13,073  | 0 | 0 |
| BOEING CO                    | COM             | 097023105 | 4,768  | 12,500  | SH | DFND | 12  | 12,500  | 0 | 0 |
| BOEING CO                    | COM             | 097023105 | 10,636 | 27,886  | SH | DFND | 1   | 27,886  | 0 | 0 |
| BOEING CO                    | COM             | 097023105 | 191    | 502     | SH | DFND | 1   | 502     | 0 | 0 |
| BOEING CO                    | COM             | 097023105 | 368    | 966     | SH | DFND | 3,1 | 966     | 0 | 0 |
| BOINGO WIRELESS INC          | COM             | 09739C102 | 33     | 1,577   | SH | SOLE | 1   | 1,577   | 0 | 0 |
| BOINGO WIRELESS INC          | COM             | 09739C102 | 367    | 15,767  | SH | SOLE | 2   | 15,767  | 0 | 0 |
| BOISE CASCADE CO DEL         | COM             | 09739D100 | 402    | 15,029  | SH | DFND | 1   | 15,029  | 0 | 0 |
| BOISE CASCADE CO DEL         | COM             | 09739D100 | 1,407  | 52,579  | SH | SOLE | 2   | 52,579  | 0 | 0 |
| BOK FINL CORP                | COM NEW         | 05561Q201 | 6,279  | 77,000  | SH | SOLE | 2   | 77,000  | 0 | 0 |
| BOK FINL CORP                | COM NEW         | 05561Q201 | 0      | 5       | SH | DFND | 1   | 5       | 0 | 0 |
| BOK FINL CORP                | COM NEW         | 05561Q201 | 6      | 68      | SH | DFND | 3,1 | 68      | 0 | 0 |
| BONANZA CREEK ENERGY INC     | COM NEW         | 097793400 | 421    | 18,538  | SH | SOLE | 2   | 18,538  | 0 | 0 |
| BOOKING HLDGS INC            | COM             | 09857L108 | 2,464  | 1,412   | SH | DFND | 1   | 1,412   | 0 | 0 |
| BOOKING HLDGS INC            | COM             | 09857L108 | 2,234  | 1,192   | SH | SOLE | 1   | 1,192   | 0 | 0 |
| BOOKING HLDGS INC            | COM             | 09857L108 | 27,693 | 15,871  | SH | SOLE | 2   | 15,871  | 0 | 0 |
| BOOKING HLDGS INC            | COM             | 09857L108 | 59     | 34      | SH | DFND | 1   | 34      | 0 | 0 |
| BOOKING HLDGS INC            | COM             | 09857L108 | 23     | 13      | SH | DFND | 3,1 | 13      | 0 | 0 |
| BOOT BARN HLDGS INC          | COM             | 099406100 | 57     | 2,075   | SH | SOLE | 1   | 2,075   | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A            | 099502106 | 5,401  | 92,901  | SH | SOLE | 2   | 92,901  | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A            | 099502106 | 3,562  | 61,120  | SH | SOLE | 1   | 61,120  | 0 | 0 |

|                              |                 |           |         |           |    |      |     |           |   |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| BOOZ ALLEN HAMILTON HLDG COR | CL A            | 099502106 | 558     | 9,601     | SH | DFND | 10  | 9,601     | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A            | 099502106 | 1,408   | 24,225    | SH | DFND | 1   | 24,225    | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A            | 099502106 | 1       | 17        | SH | DFND | 1   | 17        | 0 | 0 |
| BORGWARNER INC               | COM             | 099724106 | 6,313   | 164,359   | SH | SOLE | 2   | 164,359   | 0 | 0 |
| BORGWARNER INC               | COM             | 099724106 | 738     | 17,837    | SH | SOLE | 1   | 17,837    | 0 | 0 |
| BORGWARNER INC               | COM             | 099724106 | 120     | 3,115     | SH | DFND | 1   | 3,115     | 0 | 0 |
| BORGWARNER INC               | COM             | 099724106 | 1       | 22        | SH | DFND | 3,1 | 22        | 0 | 0 |
| BOSTON BEER INC              | CL A            | 100557107 | 846     | 2,870     | SH | DFND | 1   | 2,870     | 0 | 0 |
| BOSTON BEER INC              | CL A            | 100557107 | 504     | 1,710     | SH | DFND | 3,1 | 1,710     | 0 | 0 |
| BOSTON PRIVATE FINL HLDGS IN | COM             | 101119105 | 219     | 20,001    | SH | SOLE | 2   | 20,001    | 0 | 0 |
| BOSTON PROPERTIES INC        | COM             | 101121101 | 293     | 2,169     | SH | SOLE | 1   | 2,169     | 0 | 0 |
| BOSTON PROPERTIES INC        | COM             | 101121101 | 42,745  | 319,280   | SH | SOLE | 2   | 319,280   | 0 | 0 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 5,917   | 153,588   | SH | SOLE | 1   | 153,588   | 0 | 0 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 4,218   | 109,912   | SH | DFND | 12  | 109,912   | 0 | 0 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 141,303 | 3,681,671 | SH | SOLE | 2   | 3,681,671 | 0 | 0 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 37      | 966       | SH | DFND | 3,1 | 966       | 0 | 0 |
| BOTTOMLINE TECH DEL INC      | COM             | 101388106 | 175     | 3,506     | SH | SOLE | 1   | 3,506     | 0 | 0 |
| BOTTOMLINE TECH DEL INC      | COM             | 101388106 | 17,110  | 341,589   | SH | SOLE | 2   | 341,589   | 0 | 0 |
| BOX INC                      | CL A            | 10316T104 | 26      | 1,444     | SH | SOLE | 1   | 1,444     | 0 | 0 |
| BOX INC                      | CL A            | 10316T104 | 849     | 43,946    | SH | SOLE | 2   | 43,946    | 0 | 0 |
| BOXWOOD MERGER CORP          | UNIT 11/26/2025 | 10319T200 | 158     | 15,630    | SH | DFND | 3,1 | 15,630    | 0 | 0 |
| BOYD GAMING CORP             | COM             | 103304101 | 56      | 1,990     | SH | SOLE | 1   | 1,990     | 0 | 0 |
| BP PLC                       | SPONSORED ADR   | 055622104 | 1,536   | 35,125    | SH | SOLE | 2   | 35,125    | 0 | 0 |
| BP PLC                       | SPONSORED ADR   | 055622104 | 4,446   | 101,522   | SH | SOLE | 1   | 101,522   | 0 | 0 |
| BP PLC                       | SPONSORED ADR   | 055622104 | 27      | 614       | SH | DFND | 1   | 614       | 0 | 0 |
| BP PLC                       | SPONSORED ADR   | 055622104 | 12      | 269       | SH | DFND | 3,1 | 269       | 0 | 0 |
| BP PRUDHOE BAY RTY TR        | UNIT BEN INT    | 055630107 | 30      | 1,129     | SH | SOLE | 2   | 1,129     | 0 | 0 |
| BRADY CORP                   | CL A            | 104674106 | 1,569   | 33,809    | SH | DFND | 1   | 33,809    | 0 | 0 |
| BRADY CORP                   | CL A            | 104674106 | 237     | 5,109     | SH | SOLE | 2   | 5,109     | 0 | 0 |
| BRADY CORP                   | CL A            | 104674106 | 3       | 72        | SH | DFND | 3,1 | 72        | 0 | 0 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW  | 105368203 | 23      | 1,836     | SH | SOLE | 1   | 1,836     | 0 | 0 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW  | 105368203 | 403     | 25,425    | SH | DFND | 1   | 25,425    | 0 | 0 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW  | 105368203 | 1,131   | 71,289    | SH | SOLE | 2   | 71,289    | 0 | 0 |
| BRASKEM S A                  | SP ADR PFD A    | 105532105 | 842     | 32,600    | SH | SOLE | 2   | 32,600    | 0 | 0 |
| BRF SA                       | SPONSORED ADR   | 10552T107 | 62      | 10,630    | SH | SOLE | 2   | 10,630    | 0 | 0 |
| BRIDGE BANCORP INC           | COM             | 108035106 | 100     | 3,425     | SH | DFND | 1   | 3,425     | 0 | 0 |
| BRIDGE BANCORP INC           | COM             | 108035106 | 226     | 7,711     | SH | SOLE | 2   | 7,711     | 0 | 0 |
| BRIDGEPOINT ED INC           | COM             | 10807M105 | 702     | 114,937   | SH | SOLE | 2   | 114,937   | 0 | 0 |
| BRIGGS & STRATTON CORP       | COM             | 109043109 | 29      | 2,434     | SH | SOLE | 2   | 2,434     | 0 | 0 |
| BRIGGS & STRATTON CORP       | COM             | 109043109 | 1       | 97        | SH | DFND | 3,1 | 97        | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM             | 109194100 | 948     | 7,086     | SH | SOLE | 1   | 7,086     | 0 | 0 |

|                              |                |           |        |         |    |      |     |         |   |   |
|------------------------------|----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| BRIGHT HORIZONS FAM SOL IN D | COM            | 109194100 | 604    | 4,754   | SH | DFND | 10  | 4,754   | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM            | 109194100 | 642    | 5,049   | SH | DFND | 1   | 5,049   | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM            | 109194100 | 5,402  | 42,500  | SH | SOLE | 2   | 42,500  | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM            | 109194100 | 100    | 790     | SH | DFND | 1   | 790     | 0 | 0 |
| BRIGHTHOUSE FINL INC         | COM            | 10922N103 | 107    | 2,591   | SH | SOLE | 1   | 2,591   | 0 | 0 |
| BRIGHTHOUSE FINL INC         | COM            | 10922N103 | 1,322  | 36,442  | SH | DFND | 1   | 36,442  | 0 | 0 |
| BRIGHTHOUSE FINL INC         | COM            | 10922N103 | 2,116  | 58,315  | SH | SOLE | 2   | 58,315  | 0 | 0 |
| BRIGHTHOUSE FINL INC         | COM            | 10922N103 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| BRIGHTHOUSE FINL INC         | COM            | 10922N103 | 4      | 115     | SH | DFND | 3,1 | 115     | 0 | 0 |
| BRIGHTSPHERE INVESTMNT GRP P | S3             | G1644T109 | 2,135  | 157,469 | SH | SOLE | 2   | 157,469 | 0 | 0 |
| BRIGHTVIEW HLDGS INC         | COM            | 10948C107 | 23     | 1,620   | SH | SOLE | 2   | 1,620   | 0 | 0 |
| BRINKER INTL INC             | COM            | 109641100 | 1,259  | 28,358  | SH | SOLE | 2   | 28,358  | 0 | 0 |
| BRINKER INTL INC             | COM            | 109641100 | 7      | 154     | SH | DFND | 3,1 | 154     | 0 | 0 |
| BRINKS CO                    | COM            | 109696104 | 34     | 442     | SH | SOLE | 1   | 442     | 0 | 0 |
| BRINKS CO                    | COM            | 109696104 | 2,065  | 27,382  | SH | SOLE | 2   | 27,382  | 0 | 0 |
| BRINKS CO                    | COM            | 109696104 | 639    | 8,474   | SH | DFND | 3,1 | 8,474   | 0 | 0 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 888    | 17,613  | SH | SOLE | 1   | 17,613  | 0 | 0 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 5,309  | 111,279 | SH | DFND | 1   | 111,279 | 0 | 0 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 20,978 | 439,698 | SH | SOLE | 2   | 439,698 | 0 | 0 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 59     | 1,227   | SH | DFND | 1   | 1,227   | 0 | 0 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 8      | 172     | SH | DFND | 3,1 | 172     | 0 | 0 |
| BRISTOW GROUP INC            | COM            | 110394103 | 1      | 852     | SH | SOLE | 2   | 852     | 0 | 0 |
| BRITISH AMERN TOB PLC        | SPONSORED ADR  | 110448107 | 6,179  | 147,108 | SH | SOLE | 1   | 147,108 | 0 | 0 |
| BRITISH AMERN TOB PLC        | SPONSORED ADR  | 110448107 | 1,000  | 23,960  | SH | SOLE | 2   | 23,960  | 0 | 0 |
| BRITISH AMERN TOB PLC        | SPONSORED ADR  | 110448107 | 22     | 516     | SH | DFND | 1   | 516     | 0 | 0 |
| BRITISH AMERN TOB PLC        | SPONSORED ADR  | 110448107 | 16     | 395     | SH | DFND | 3,1 | 395     | 0 | 0 |
| BRIXMOR PPTY GROUP INC       | COM            | 11120U105 | 308    | 15,561  | SH | SOLE | 1   | 15,561  | 0 | 0 |
| BRIXMOR PPTY GROUP INC       | COM            | 11120U105 | 2,788  | 151,773 | SH | SOLE | 2   | 151,773 | 0 | 0 |
| BROADCOM INC                 | COM            | 11135F101 | 2,669  | 8,657   | SH | SOLE | 1   | 8,657   | 0 | 0 |
| BROADCOM INC                 | COM            | 11135F101 | 5,794  | 19,269  | SH | DFND | 12  | 19,269  | 0 | 0 |
| BROADCOM INC                 | COM            | 11135F101 | 27,802 | 92,455  | SH | SOLE | 2   | 92,455  | 0 | 0 |
| BROADCOM INC                 | COM            | 11135F101 | 106    | 353     | SH | DFND | 1   | 353     | 0 | 0 |
| BROADCOM INC                 | COM            | 11135F101 | 45     | 151     | SH | DFND | 3,1 | 151     | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 444    | 4,214   | SH | SOLE | 1   | 4,214   | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 4,195  | 40,455  | SH | DFND | 8   | 40,455  | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 2,089  | 20,148  | SH | DFND | 1   | 20,148  | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 9,929  | 95,757  | SH | SOLE | 2   | 95,757  | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 12     | 112     | SH | DFND | 1   | 112     | 0 | 0 |
| BROADWIND ENERGY INC         | COM NEW        | 11161T207 | 47     | 28,269  | SH | SOLE | 2   | 28,269  | 0 | 0 |
| BROOKDALE SR LIVING INC      | COM            | 112463104 | 770    | 116,962 | SH | SOLE | 2   | 116,962 | 0 | 0 |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 1,143  | 24,500  | SH | SOLE | 2   | 24,500  | 0 | 0 |

|                              |                |           |       |         |    |      |     |         |   |   |
|------------------------------|----------------|-----------|-------|---------|----|------|-----|---------|---|---|
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 524   | 11,231  | SH | DFND | 3,1 | 11,231  | 0 | 0 |
| BROOKFIELD INFRAST PARTNERS  | LP INT UNIT    | G16252101 | 508   | 12,139  | SH | SOLE | 2   | 12,139  | 0 | 0 |
| BROOKFIELD PROPERTY REIT INC | CL A           | 11282X103 | 0     | 6       | SH | SOLE | 1   | 6       | 0 | 0 |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 562   | 39,044  | SH | SOLE | 2   | 39,044  | 0 | 0 |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 429   | 14,640  | SH | SOLE | 2   | 14,640  | 0 | 0 |
| BROWN & BROWN INC            | COM            | 115236101 | 323   | 14,301  | SH | SOLE | 1   | 14,301  | 0 | 0 |
| BROWN & BROWN INC            | COM            | 115236101 | 2,437 | 82,587  | SH | SOLE | 2   | 82,587  | 0 | 0 |
| BROWN FORMAN CORP            | CL B           | 115637209 | 4     | 78      | SH | SOLE | 1   | 78      | 0 | 0 |
| BROWN FORMAN CORP            | CL B           | 115637209 | 7,136 | 135,209 | SH | SOLE | 2   | 135,209 | 0 | 0 |
| BROWN FORMAN CORP            | CL B           | 115637209 | 94    | 1,780   | SH | DFND | 1   | 1,780   | 0 | 0 |
| BRT APARTMENTS CORP          | COM            | 055645303 | 140   | 10,122  | SH | SOLE | 2   | 10,122  | 0 | 0 |
| BRUKER CORP                  | COM            | 116794108 | 1,348 | 35,938  | SH | SOLE | 1   | 35,938  | 0 | 0 |
| BRUKER CORP                  | COM            | 116794108 | 1,199 | 31,200  | SH | DFND | 13  | 31,200  | 0 | 0 |
| BRUKER CORP                  | COM            | 116794108 | 805   | 20,946  | SH | DFND | 1   | 20,946  | 0 | 0 |
| BRUKER CORP                  | COM            | 116794108 | 5,260 | 136,834 | SH | SOLE | 2   | 136,834 | 0 | 0 |
| BRUKER CORP                  | COM            | 116794108 | 16    | 406     | SH | DFND | 1   | 406     | 0 | 0 |
| BRUNSWICK CORP               | COM            | 117043109 | 3,498 | 69,509  | SH | SOLE | 2   | 69,509  | 0 | 0 |
| BRUNSWICK CORP               | COM            | 117043109 | 120   | 2,386   | SH | DFND | 3,1 | 2,386   | 0 | 0 |
| BRYN MAWR BK CORP            | COM            | 117665109 | 105   | 2,900   | SH | SOLE | 2   | 2,900   | 0 | 0 |
| BT GROUP PLC                 | ADR            | 05577E101 | 2     | 142     | SH | SOLE | 1   | 142     | 0 | 0 |
| BT GROUP PLC                 | ADR            | 05577E101 | 36    | 2,429   | SH | DFND | 1   | 2,429   | 0 | 0 |
| BT GROUP PLC                 | ADR            | 05577E101 | 8     | 558     | SH | DFND | 3,1 | 558     | 0 | 0 |
| BUCKEYE PARTNERS L P         | UNIT LTD PARTN | 118230101 | 5     | 137     | SH | SOLE | 2   | 137     | 0 | 0 |
| BUCKEYE PARTNERS L P         | UNIT LTD PARTN | 118230101 | 45    | 1,314   | SH | DFND | 1   | 1,314   | 0 | 0 |
| BUCKLE INC                   | COM            | 118440106 | 112   | 6,000   | SH | SOLE | 2   | 6,000   | 0 | 0 |
| BUCKLE INC                   | COM            | 118440106 | 2     | 88      | SH | DFND | 3,1 | 88      | 0 | 0 |
| BUILDERS FIRSTSOURCE INC     | COM            | 12008R107 | 129   | 9,643   | SH | SOLE | 2   | 9,643   | 0 | 0 |
| BUILDERS FIRSTSOURCE INC     | COM            | 12008R107 | 214   | 16,051  | SH | DFND | 3,1 | 16,051  | 0 | 0 |
| BUNGE LIMITED                | COM            | G16962105 | 160   | 3,951   | SH | SOLE | 1   | 3,951   | 0 | 0 |
| BUNGE LIMITED                | COM            | G16962105 | 980   | 18,466  | SH | DFND | 1   | 18,466  | 0 | 0 |
| BUNGE LIMITED                | COM            | G16962105 | 7,728 | 145,613 | SH | SOLE | 2   | 145,613 | 0 | 0 |
| BUNGE LIMITED                | COM            | G16962105 | 53    | 1,000   | SH | DFND | 3,1 | 1,000   | 0 | 0 |
| BUNGE LIMITED                | COM            | G16962105 | 0     | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| BUNGE LIMITED                | COM            | G16962105 | 8     | 149     | SH | DFND | 3,1 | 149     | 0 | 0 |
| BURLINGTON STORES INC        | COM            | 122017106 | 2,049 | 13,753  | SH | SOLE | 1   | 13,753  | 0 | 0 |
| BURLINGTON STORES INC        | COM            | 122017106 | 1,112 | 7,100   | SH | DFND | 13  | 7,100   | 0 | 0 |
| BURLINGTON STORES INC        | COM            | 122017106 | 2,113 | 13,483  | SH | SOLE | 2   | 13,483  | 0 | 0 |
| BURLINGTON STORES INC        | COM            | 122017106 | 22    | 142     | SH | DFND | 1   | 142     | 0 | 0 |
| BWX TECHNOLOGIES INC         | COM            | 05605H100 | 1,512 | 30,587  | SH | SOLE | 1   | 30,587  | 0 | 0 |
| BWX TECHNOLOGIES INC         | COM            | 05605H100 | 4,329 | 87,311  | SH | DFND | 8   | 87,311  | 0 | 0 |
| BWX TECHNOLOGIES INC         | COM            | 05605H100 | 3,857 | 77,791  | SH | SOLE | 2   | 77,791  | 0 | 0 |
| BWX TECHNOLOGIES INC         | COM            | 05605H100 | 5     | 98      | SH | DFND | 1   | 98      | 0 | 0 |
| BWX TECHNOLOGIES INC         | COM            | 05605H100 | 778   | 15,700  | SH | DFND | 3,1 | 15,700  | 0 | 0 |
| BYLINE BANCORP INC           | COM            | 124411109 | 2,853 | 154,376 | SH | SOLE | 2   | 154,376 | 0 | 0 |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 3,335 | 38,337  | SH | DFND | 1   | 38,337  | 0 | 0 |

|                             |                 |           |       |         |    |      |     |         |   |   |
|-----------------------------|-----------------|-----------|-------|---------|----|------|-----|---------|---|---|
| C H ROBINSON WORLDWIDE INC  | COM NEW         | 12541W209 | 2,662 | 30,598  | SH | SOLE | 2   | 30,598  | 0 | 0 |
| C H ROBINSON WORLDWIDE INC  | COM NEW         | 12541W209 | 0     | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| C&J ENERGY SVCS INC NEW     | COM             | 12674R100 | 567   | 36,511  | SH | SOLE | 2   | 36,511  | 0 | 0 |
| CABLE ONE INC               | COM             | 12685J105 | 1,802 | 1,803   | SH | SOLE | 1   | 1,803   | 0 | 0 |
| CABLE ONE INC               | COM             | 12685J105 | 5,771 | 5,880   | SH | DFND | 8   | 5,880   | 0 | 0 |
| CABLE ONE INC               | COM             | 12685J105 | 1,991 | 2,029   | SH | SOLE | 2   | 2,029   | 0 | 0 |
| CABLE ONE INC               | COM             | 12685J105 | 211   | 215     | SH | DFND | 3,1 | 215     | 0 | 0 |
| CABOT CORP                  | COM             | 127055101 | 326   | 9,403   | SH | SOLE | 1   | 9,403   | 0 | 0 |
| CABOT CORP                  | COM             | 127055101 | 1,330 | 31,944  | SH | SOLE | 2   | 31,944  | 0 | 0 |
| CABOT CORP                  | COM             | 127055101 | 5     | 111     | SH | DFND | 1   | 111     | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM             | 12709P103 | 59    | 512     | SH | SOLE | 1   | 512     | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM             | 12709P103 | 4,095 | 36,572  | SH | DFND | 8   | 36,572  | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM             | 12709P103 | 2,284 | 20,404  | SH | SOLE | 2   | 20,404  | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM             | 12709P103 | 2     | 18      | SH | DFND | 3,1 | 18      | 0 | 0 |
| CABOT OIL & GAS CORP        | COM             | 127097103 | 4,284 | 164,148 | SH | DFND | 8   | 164,148 | 0 | 0 |
| CABOT OIL & GAS CORP        | COM             | 127097103 | 598   | 22,911  | SH | DFND | 1   | 22,911  | 0 | 0 |
| CABOT OIL & GAS CORP        | COM             | 127097103 | 727   | 27,866  | SH | SOLE | 2   | 27,866  | 0 | 0 |
| CABOT OIL & GAS CORP        | COM             | 127097103 | 166   | 6,369   | SH | DFND | 1   | 6,369   | 0 | 0 |
| CACI INTL INC               | CL A            | 127190304 | 274   | 1,503   | SH | DFND | 1   | 1,503   | 0 | 0 |
| CACI INTL INC               | CL A            | 127190304 | 233   | 1,336   | SH | SOLE | 1   | 1,336   | 0 | 0 |
| CACI INTL INC               | CL A            | 127190304 | 3,531 | 19,400  | SH | SOLE | 2   | 19,400  | 0 | 0 |
| CACI INTL INC               | CL A            | 127190304 | 507   | 2,788   | SH | DFND | 3,1 | 2,788   | 0 | 0 |
| CACTUS INC                  | CL A            | 127203107 | 316   | 8,873   | SH | DFND | 1   | 8,873   | 0 | 0 |
| CACTUS INC                  | CL A            | 127203107 | 1,615 | 45,360  | SH | SOLE | 2   | 45,360  | 0 | 0 |
| CADENCE BANCORPORATION      | CL A            | 12739A100 | 30    | 1,642   | SH | SOLE | 2   | 1,642   | 0 | 0 |
| CADENCE DESIGN SYSTEM INC   | COM             | 127387108 | 1,223 | 19,466  | SH | SOLE | 1   | 19,466  | 0 | 0 |
| CADENCE DESIGN SYSTEM INC   | COM             | 127387108 | 1,893 | 29,806  | SH | DFND | 13  | 29,806  | 0 | 0 |
| CADENCE DESIGN SYSTEM INC   | COM             | 127387108 | 4,933 | 77,674  | SH | DFND | 1   | 77,674  | 0 | 0 |
| CADENCE DESIGN SYSTEM INC   | COM             | 127387108 | 7,949 | 125,168 | SH | SOLE | 2   | 125,168 | 0 | 0 |
| CADENCE DESIGN SYSTEM INC   | COM             | 127387108 | 63    | 988     | SH | DFND | 1   | 988     | 0 | 0 |
| CAESARS ENTMT CORP          | COM             | 127686103 | 1,438 | 165,422 | SH | SOLE | 2   | 165,422 | 0 | 0 |
| CAESARS ENTMT CORP          | NOTE 5.000%10/0 | 127686AA1 | 114   | 80,000  | SH | SOLE | 2   | 80,000  | 0 | 0 |
| CAESARS ENTMT CORP          | COM             | 127686103 | 753   | 86,700  | SH | DFND | 3,1 | 86,700  | 0 | 0 |
| CAESARSTONE LTD             | ORD S3          | M20598104 | 437   | 28,008  | SH | SOLE | 2   | 28,008  | 0 | 0 |
| CAI INTERNATIONAL INC       | COM             | 12477X106 | 3,907 | 168,390 | SH | SOLE | 2   | 168,390 | 0 | 0 |
| CAL MAINE FOODS INC         | COM NEW         | 128030202 | 92    | 2,065   | SH | SOLE | 2   | 2,065   | 0 | 0 |
| CAL MAINE FOODS INC         | COM NEW         | 128030202 | 4     | 96      | SH | DFND | 3,1 | 96      | 0 | 0 |
| CALAMP CORP                 | COM             | 128126109 | 23    | 1,926   | SH | SOLE | 1   | 1,926   | 0 | 0 |
| CALAMP CORP                 | COM             | 128126109 | 4,039 | 321,091 | SH | SOLE | 2   | 321,091 | 0 | 0 |
| CALAVO GROWERS INC          | COM             | 128246105 | 7     | 78      | SH | SOLE | 1   | 78      | 0 | 0 |
| CALAVO GROWERS INC          | COM             | 128246105 | 4,597 | 54,826  | SH | DFND | 8   | 54,826  | 0 | 0 |
| CALAVO GROWERS INC          | COM             | 128246105 | 217   | 2,590   | SH | SOLE | 2   | 2,590   | 0 | 0 |
| CALERES INC                 | COM             | 129500104 | 1,221 | 49,436  | SH | SOLE | 2   | 49,436  | 0 | 0 |
| CALERES INC                 | COM             | 129500104 | 5     | 215     | SH | DFND | 3,1 | 215     | 0 | 0 |
| CALIFORNIA RES CORP         | COM NEW         | 13057Q206 | 16    | 632     | SH | SOLE | 2   | 632     | 0 | 0 |

|                              |                  |           |        |         |    |      |     |         |   |   |
|------------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| CALIFORNIA RES CORP          | COM NEW          | 13057Q206 | 0      | 2       | SH | DFND | 3,1 | 2       | 0 | 0 |
| CALIFORNIA RES CORP          | COM NEW          | 13057Q206 | 1      | 27      | SH | DFND | 3,1 | 27      | 0 | 0 |
| CALIFORNIA WTR SVC GROUP     | COM              | 130788102 | 410    | 7,549   | SH | SOLE | 2   | 7,549   | 0 | 0 |
| CALLAWAY GOLF CO             | COM              | 131193104 | 34     | 4,737   | SH | SOLE | 1   | 4,737   | 0 | 0 |
| CALLAWAY GOLF CO             | COM              | 131193104 | 1,309  | 82,201  | SH | DFND | 1   | 82,201  | 0 | 0 |
| CALLAWAY GOLF CO             | COM              | 131193104 | 1,370  | 85,971  | SH | SOLE | 2   | 85,971  | 0 | 0 |
| CALLAWAY GOLF CO             | COM              | 131193104 | 187    | 11,737  | SH | DFND | 3,1 | 11,737  | 0 | 0 |
| CALLON PETE CO DEL           | COM              | 13123X102 | 159    | 18,845  | SH | SOLE | 1   | 18,845  | 0 | 0 |
| CALLON PETE CO DEL           | COM              | 13123X102 | 829    | 109,846 | SH | SOLE | 2   | 109,846 | 0 | 0 |
| CAMBREX CORP                 | COM              | 132011107 | 482    | 12,396  | SH | SOLE | 2   | 12,396  | 0 | 0 |
| CAMBREX CORP                 | COM              | 132011107 | 15     | 375     | SH | DFND | 3,1 | 375     | 0 | 0 |
| CAMBRIDGE BANCORP            | COM              | 132152109 | 64     | 775     | SH | DFND | 1   | 775     | 0 | 0 |
| CAMDEN NATL CORP             | COM              | 133034108 | 235    | 5,630   | SH | SOLE | 2   | 5,630   | 0 | 0 |
| CAMDEN PPTY TR               | SH BEN INT       | 133131102 | 214    | 2,081   | SH | SOLE | 1   | 2,081   | 0 | 0 |
| CAMDEN PPTY TR               | SH BEN INT       | 133131102 | 22,052 | 217,261 | SH | SOLE | 2   | 217,261 | 0 | 0 |
| CAMECO CORP                  | COM              | 13321L108 | 2,224  | 188,650 | SH | SOLE | 2   | 188,650 | 0 | 0 |
| CAMECO CORP                  | COM              | 13321L108 | 204    | 17,314  | SH | DFND | 3,1 | 17,314  | 0 | 0 |
| CAMPBELL SOUP CO             | COM              | 134429109 | 2      | 85      | SH | SOLE | 1   | 85      | 0 | 0 |
| CAMPBELL SOUP CO             | COM              | 134429109 | 3,324  | 87,165  | SH | SOLE | 2   | 87,165  | 0 | 0 |
| CAMPBELL SOUP CO             | COM              | 134429109 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| CAMPING WORLD HLDGS INC      | CL A             | 13462K109 | 1,719  | 123,584 | SH | SOLE | 2   | 123,584 | 0 | 0 |
| CANADA GOOSE HOLDINGS INC    | S3 SUB VTG       | 135086106 | 64     | 1,347   | SH | SOLE | 1   | 1,347   | 0 | 0 |
| CANADA GOOSE HOLDINGS INC    | S3 SUB VTG       | 135086106 | 6,881  | 143,291 | SH | SOLE | 2   | 143,291 | 0 | 0 |
| CANADIAN NAT RES LTD         | COM              | 136385101 | 165    | 6,011   | SH | SOLE | 1   | 6,011   | 0 | 0 |
| CANADIAN NAT RES LTD         | COM              | 136385101 | 1,191  | 43,300  | SH | SOLE | 2   | 43,300  | 0 | 0 |
| CANADIAN NAT RES LTD         | COM              | 136385101 | 136    | 4,945   | SH | DFND | 1   | 4,945   | 0 | 0 |
| CANADIAN NATL RY CO          | COM              | 136375102 | 10,151 | 113,441 | SH | DFND | 11  | 113,441 | 0 | 0 |
| CANADIAN NATL RY CO          | COM              | 136375102 | 1,116  | 12,254  | SH | SOLE | 1   | 12,254  | 0 | 0 |
| CANADIAN NATL RY CO          | COM              | 136375102 | 31,133 | 347,936 | SH | SOLE | 2   | 347,936 | 0 | 0 |
| CANADIAN NATL RY CO          | COM              | 136375102 | 2      | 20      | SH | DFND | 3,1 | 20      | 0 | 0 |
| CANADIAN PAC RY LTD          | COM              | 13645T100 | 0      | 1       | SH | SOLE | 1   | 1       | 0 | 0 |
| CANADIAN PAC RY LTD          | COM              | 13645T100 | 6,745  | 32,738  | SH | SOLE | 2   | 32,738  | 0 | 0 |
| CANADIAN SOLAR INC           | COM              | 136635109 | 124    | 6,636   | SH | SOLE | 2   | 6,636   | 0 | 0 |
| CANNAE HLDGS INC             | COM              | 13765N107 | 345    | 14,208  | SH | DFND | 1   | 14,208  | 0 | 0 |
| CANNAE HLDGS INC             | COM              | 13765N107 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| CANNAE HLDGS INC             | COM              | 13765N107 | 960    | 39,570  | SH | DFND | 3,1 | 39,570  | 0 | 0 |
| CANON INC                    | SPONSORED ADR    | 138006309 | 4      | 150     | SH | DFND | 3,1 | 150     | 0 | 0 |
| CANTEL MEDICAL CORP          | COM              | 138098108 | 567    | 7,504   | SH | SOLE | 1   | 7,504   | 0 | 0 |
| CANTEL MEDICAL CORP          | COM              | 138098108 | 2,918  | 43,624  | SH | DFND | 8   | 43,624  | 0 | 0 |
| CANTEL MEDICAL CORP          | COM              | 138098108 | 564    | 8,431   | SH | DFND | 13  | 8,431   | 0 | 0 |
| CANTEL MEDICAL CORP          | COM              | 138098108 | 5,047  | 75,455  | SH | SOLE | 2   | 75,455  | 0 | 0 |
| CANTEL MEDICAL CORP          | COM              | 138098108 | 2      | 25      | SH | DFND | 1   | 25      | 0 | 0 |
| CAPITAL ONE FINL CORP        | COM              | 14040H105 | 1,501  | 17,914  | SH | SOLE | 1   | 17,914  | 0 | 0 |
| CAPITAL ONE FINL CORP        | COM              | 14040H105 | 9,212  | 112,764 | SH | DFND | 1   | 112,764 | 0 | 0 |
| CAPITAL ONE FINL CORP        | COM              | 14040H105 | 29,962 | 366,778 | SH | SOLE | 2   | 366,778 | 0 | 0 |
| CAPITAL ONE FINL CORP        | COM              | 14040H105 | 6      | 78      | SH | DFND | 1   | 78      | 0 | 0 |
| CAPITAL ONE FINL CORP        | COM              | 14040H105 | 24     | 299     | SH | DFND | 3,1 | 299     | 0 | 0 |
| CAPITAL PRODUCT PARTNERS L P | PARTNERSHP UNITS | Y11082206 | 647    | 61,763  | SH | SOLE | 2   | 61,763  | 0 | 0 |
| CAPITAL SR LIVING            | COM              | 140475104 | 9      | 2,153   | SH | SOLE | 2   | 2,153   | 0 | 0 |

|                            |                 |           |        |         |    |      |     |         |   |   |
|----------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| CORP                       |                 |           |        |         |    |      |     |         |   |   |
| CAPITOL FED FINL INC       | COM             | 14057J101 | 716    | 53,610  | SH | DFND | 1   | 53,610  | 0 | 0 |
| CAPITOL FED FINL INC       | COM             | 14057J101 | 4,630  | 346,829 | SH | SOLE | 2   | 346,829 | 0 | 0 |
| CAPITOL FED FINL INC       | COM             | 14057J101 | 2      | 157     | SH | DFND | 1   | 157     | 0 | 0 |
| CAPRI HOLDINGS LIMITED     | S3              | G1890L107 | 5,846  | 127,788 | SH | SOLE | 2   | 127,788 | 0 | 0 |
| CAPRI HOLDINGS LIMITED     | S3              | G1890L107 | 26     | 561     | SH | DFND | 3,1 | 561     | 0 | 0 |
| CAPSTEAD MTG CORP          | COM NO PAR      | 14067E506 | 110    | 12,816  | SH | DFND | 1   | 12,816  | 0 | 0 |
| CAPSTEAD MTG CORP          | COM NO PAR      | 14067E506 | 395    | 45,935  | SH | SOLE | 2   | 45,935  | 0 | 0 |
| CARBON BLACK INC           | COM             | 14081R103 | 426    | 30,507  | SH | SOLE | 2   | 30,507  | 0 | 0 |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 575    | 12,364  | SH | SOLE | 1   | 12,364  | 0 | 0 |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 1,773  | 36,828  | SH | DFND | 1   | 36,828  | 0 | 0 |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 14,588 | 302,971 | SH | SOLE | 2   | 302,971 | 0 | 0 |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 3      | 54      | SH | DFND | 1   | 54      | 0 | 0 |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 10     | 198     | SH | DFND | 3,1 | 198     | 0 | 0 |
| CARDIOVASCULAR SYS INC DEL | COM             | 141619106 | 43     | 1,069   | SH | SOLE | 1   | 1,069   | 0 | 0 |
| CARDIOVASCULAR SYS INC DEL | COM             | 141619106 | 264    | 6,823   | SH | DFND | 1   | 6,823   | 0 | 0 |
| CARDTRONICS PLC            | S3 CL A         | G1991C105 | 6,759  | 189,973 | SH | SOLE | 2   | 189,973 | 0 | 0 |
| CARDTRONICS PLC            | S3 CL A         | G1991C105 | 6      | 182     | SH | DFND | 1   | 182     | 0 | 0 |
| CARE COM INC               | COM             | 141633107 | 55     | 2,801   | SH | DFND | 1   | 2,801   | 0 | 0 |
| CARE COM INC               | COM             | 141633107 | 1,820  | 92,086  | SH | SOLE | 2   | 92,086  | 0 | 0 |
| CAREDX INC                 | COM             | 14167L103 | 57     | 1,823   | SH | SOLE | 1   | 1,823   | 0 | 0 |
| CAREDX INC                 | COM             | 14167L103 | 1,192  | 37,810  | SH | SOLE | 2   | 37,810  | 0 | 0 |
| CAREER EDUCATION CORP      | COM             | 141665109 | 1      | 183     | SH | SOLE | 1   | 183     | 0 | 0 |
| CAREER EDUCATION CORP      | COM             | 141665109 | 247    | 14,948  | SH | SOLE | 2   | 14,948  | 0 | 0 |
| CARETRUST REIT INC         | COM             | 14174T107 | 669    | 28,496  | SH | DFND | 10  | 28,496  | 0 | 0 |
| CARETRUST REIT INC         | COM             | 14174T107 | 384    | 16,358  | SH | DFND | 1   | 16,358  | 0 | 0 |
| CARETRUST REIT INC         | COM             | 14174T107 | 5,096  | 217,213 | SH | SOLE | 2   | 217,213 | 0 | 0 |
| CARGURUS INC               | COM CL A        | 141788109 | 405    | 10,101  | SH | DFND | 1   | 10,101  | 0 | 0 |
| CARLISLE COS INC           | COM             | 142339100 | 1,779  | 14,509  | SH | DFND | 1   | 14,509  | 0 | 0 |
| CARLISLE COS INC           | COM             | 142339100 | 511    | 4,170   | SH | SOLE | 2   | 4,170   | 0 | 0 |
| CARLISLE COS INC           | COM             | 142339100 | 424    | 3,455   | SH | DFND | 3,1 | 3,455   | 0 | 0 |
| CARMAX INC                 | COM             | 143130102 | 430    | 6,145   | SH | SOLE | 1   | 6,145   | 0 | 0 |
| CARMAX INC                 | COM             | 143130102 | 4,434  | 63,518  | SH | SOLE | 2   | 63,518  | 0 | 0 |
| CARMAX INC                 | COM             | 143130102 | 630    | 9,031   | SH | DFND | 3,1 | 9,031   | 0 | 0 |
| CARNIVAL CORP              | UNIT 99/99/9999 | 143658300 | 776    | 14,649  | SH | SOLE | 1   | 14,649  | 0 | 0 |
| CARNIVAL CORP              | UNIT 99/99/9999 | 143658300 | 23,116 | 455,748 | SH | DFND | 11  | 455,748 | 0 | 0 |
| CARNIVAL CORP              | UNIT 99/99/9999 | 143658300 | 3,327  | 65,597  | SH | DFND | 1   | 65,597  | 0 | 0 |
| CARNIVAL CORP              | UNIT 99/99/9999 | 143658300 | 33,460 | 659,700 | SH | SOLE | 2   | 659,700 | 0 | 0 |
| CARNIVAL CORP              | UNIT 99/99/9999 | 143658300 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| CARNIVAL CORP              | UNIT 99/99/9999 | 143658300 | 11     | 224     | SH | DFND | 3,1 | 224     | 0 | 0 |
| CARNIVAL PLC               | ADR             | 14365C103 | 1,841  | 33,833  | SH | SOLE | 1   | 33,833  | 0 | 0 |
| CARNIVAL PLC               | ADR             | 14365C103 | 2      | 47      | SH | DFND | 1   | 47      | 0 | 0 |
| CAROLINA FINL CORP NEW     | COM             | 143873107 | 453    | 13,088  | SH | SOLE | 2   | 13,088  | 0 | 0 |
| CARPENTER TECHNOLOGY CORP  | COM             | 144285103 | 1,500  | 32,712  | SH | SOLE | 2   | 32,712  | 0 | 0 |
| CARPENTER TECHNOLOGY CORP  | COM             | 144285103 | 167    | 3,648   | SH | DFND | 3,1 | 3,648   | 0 | 0 |
| CARRIAGE SVCS INC          | COM             | 143905107 | 45     | 3,409   | SH | SOLE | 1   | 3,409   | 0 | 0 |
| CARRIZO OIL & GAS INC      | COM             | 144577103 | 472    | 43,075  | SH | SOLE | 1   | 43,075  | 0 | 0 |
| CARRIZO OIL & GAS INC      | COM             | 144577103 | 120    | 9,609   | SH | SOLE | 2   | 9,609   | 0 | 0 |

|                              |      |           |        |         |    |      |     |         |   |   |
|------------------------------|------|-----------|--------|---------|----|------|-----|---------|---|---|
| CARROLS RESTAURANT GROUP INC | COM  | 14574X104 | 615    | 61,676  | SH | SOLE | 2   | 61,676  | 0 | 0 |
| CARS COM INC                 | COM  | 14575E105 | 20,011 | 877,696 | SH | SOLE | 2   | 877,696 | 0 | 0 |
| CARS COM INC                 | COM  | 14575E105 | 69     | 3,007   | SH | DFND | 1   | 3,007   | 0 | 0 |
| CARS COM INC                 | COM  | 14575E105 | 5      | 211     | SH | DFND | 3,1 | 211     | 0 | 0 |
| CARTERS INC                  | COM  | 146229109 | 312    | 2,795   | SH | SOLE | 1   | 2,795   | 0 | 0 |
| CARTERS INC                  | COM  | 146229109 | 12,918 | 128,166 | SH | SOLE | 2   | 128,166 | 0 | 0 |
| CASA SYS INC                 | COM  | 14713L102 | 1,068  | 128,615 | SH | SOLE | 2   | 128,615 | 0 | 0 |
| CASELLA WASTE SYS INC        | CL A | 147448104 | 643    | 18,072  | SH | DFND | 10  | 18,072  | 0 | 0 |
| CASELLA WASTE SYS INC        | CL A | 147448104 | 4,380  | 123,161 | SH | SOLE | 2   | 123,161 | 0 | 0 |
| CASEYS GEN STORES INC        | COM  | 147528103 | 6      | 47      | SH | SOLE | 1   | 47      | 0 | 0 |
| CASEYS GEN STORES INC        | COM  | 147528103 | 3,683  | 28,603  | SH | DFND | 8   | 28,603  | 0 | 0 |
| CASEYS GEN STORES INC        | COM  | 147528103 | 700    | 5,436   | SH | DFND | 1   | 5,436   | 0 | 0 |
| CASEYS GEN STORES INC        | COM  | 147528103 | 458    | 3,555   | SH | SOLE | 2   | 3,555   | 0 | 0 |
| CASEYS GEN STORES INC        | COM  | 147528103 | 312    | 2,425   | SH | DFND | 3,1 | 2,425   | 0 | 0 |
| CATALENT INC                 | COM  | 148806102 | 94     | 2,273   | SH | SOLE | 1   | 2,273   | 0 | 0 |
| CATALENT INC                 | COM  | 148806102 | 6,661  | 164,104 | SH | SOLE | 2   | 164,104 | 0 | 0 |
| CATALYST PHARMACEUTICALS INC | COM  | 14888U101 | 572    | 112,169 | SH | DFND | 10  | 112,169 | 0 | 0 |
| CATCHMARK TIMBER TR INC      | CL A | 14912Y202 | 28     | 2,809   | SH | SOLE | 2   | 2,809   | 0 | 0 |
| CATERPILLAR INC DEL          | COM  | 149123101 | 8      | 51      | SH | SOLE | 1   | 51      | 0 | 0 |
| CATERPILLAR INC DEL          | COM  | 149123101 | 8,432  | 62,235  | SH | SOLE | 2   | 62,235  | 0 | 0 |
| CATERPILLAR INC DEL          | COM  | 149123101 | 6      | 47      | SH | DFND | 1   | 47      | 0 | 0 |
| CATERPILLAR INC DEL          | COM  | 149123101 | 164    | 1,213   | SH | DFND | 3,1 | 1,213   | 0 | 0 |
| CATHAY GEN BANCORP           | COM  | 149150104 | 171    | 6,055   | SH | SOLE | 1   | 6,055   | 0 | 0 |
| CATHAY GEN BANCORP           | COM  | 149150104 | 361    | 10,643  | SH | DFND | 13  | 10,643  | 0 | 0 |
| CATHAY GEN BANCORP           | COM  | 149150104 | 1,898  | 55,976  | SH | SOLE | 2   | 55,976  | 0 | 0 |
| CATHAY GEN BANCORP           | COM  | 149150104 | 1      | 38      | SH | DFND | 1   | 38      | 0 | 0 |
| CATO CORP NEW                | CL A | 149205106 | 1,309  | 87,409  | SH | SOLE | 2   | 87,409  | 0 | 0 |
| CATO CORP NEW                | CL A | 149205106 | 1      | 99      | SH | DFND | 3,1 | 99      | 0 | 0 |
| CAVCO INDS INC DEL           | COM  | 149568107 | 159    | 1,355   | SH | SOLE | 2   | 1,355   | 0 | 0 |
| CBIZ INC                     | COM  | 124805102 | 2      | 824     | SH | SOLE | 1   | 824     | 0 | 0 |
| CBOE GLOBAL MARKETS INC      | COM  | 12503M108 | 4,006  | 41,889  | SH | SOLE | 1   | 41,889  | 0 | 0 |
| CBOE GLOBAL MARKETS INC      | COM  | 12503M108 | 7,810  | 81,828  | SH | SOLE | 2   | 81,828  | 0 | 0 |
| CBOE GLOBAL MARKETS INC      | COM  | 12503M108 | 54     | 561     | SH | DFND | 1   | 561     | 0 | 0 |
| CBRE GROUP INC               | CL A | 12504L109 | 167    | 3,367   | SH | DFND | 1   | 3,367   | 0 | 0 |
| CBRE GROUP INC               | CL A | 12504L109 | 713    | 14,426  | SH | SOLE | 1   | 14,426  | 0 | 0 |
| CBRE GROUP INC               | CL A | 12504L109 | 2,512  | 50,800  | SH | SOLE | 2   | 50,800  | 0 | 0 |
| CBRE GROUP INC               | CL A | 12504L109 | 1      | 13      | SH | DFND | 1   | 13      | 0 | 0 |
| CBRE GROUP INC               | CL A | 12504L109 | 626    | 12,657  | SH | DFND | 3,1 | 12,657  | 0 | 0 |
| CBS CORP NEW                 | CL B | 124857202 | 338    | 7,169   | SH | SOLE | 1   | 7,169   | 0 | 0 |
| CBS CORP NEW                 | CL B | 124857202 | 946    | 19,895  | SH | SOLE | 2   | 19,895  | 0 | 0 |
| CBS CORP NEW                 | CL B | 124857202 | 12     | 243     | SH | DFND | 1   | 243     | 0 | 0 |
| CBS CORP NEW                 | CL B | 124857202 | 410    | 8,621   | SH | DFND | 3,1 | 8,621   | 0 | 0 |
| CBTX INC                     | COM  | 12481V104 | 126    | 3,874   | SH | DFND | 1   | 3,874   | 0 | 0 |
| CBTX INC                     | COM  | 12481V104 | 2      | 45      | SH | SOLE | 1   | 45      | 0 | 0 |
| CDK GLOBAL INC               | COM  | 12508E101 | 2,221  | 38,072  | SH | SOLE | 1   | 38,072  | 0 | 0 |
| CDK GLOBAL INC               | COM  | 12508E101 | 78     | 1,322   | SH | SOLE | 2   | 1,322   | 0 | 0 |
| CDK GLOBAL INC               | COM  | 12508E101 | 90     | 1,533   | SH | DFND | 1   | 1,533   | 0 | 0 |
| CDN IMPERIAL BK COMM TORONTO | COM  | 136069101 | 1,178  | 15,295  | SH | SOLE | 1   | 15,295  | 0 | 0 |



|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| CDN IMPERIAL BK COMM TORONTO | COM             | 136069101 | 19     | 244     | SH | DFND | 3,1 | 244     | 0 | 0 |
| CDW CORP                     | COM             | 12514G108 | 277    | 2,816   | SH | SOLE | 1   | 2,816   | 0 | 0 |
| CDW CORP                     | COM             | 12514G108 | 13,199 | 136,958 | SH | SOLE | 2   | 136,958 | 0 | 0 |
| CDW CORP                     | COM             | 12514G108 | 35     | 359     | SH | DFND | 3,1 | 359     | 0 | 0 |
| CECO ENVIRONMENTAL CORP      | COM             | 125141101 | 416    | 57,842  | SH | SOLE | 2   | 57,842  | 0 | 0 |
| CEDAR FAIR L P               | DEPOSITRY UNIT  | 150185106 | 939    | 17,849  | SH | SOLE | 2   | 17,849  | 0 | 0 |
| CELANESE CORP DEL            | COM             | 150870103 | 918    | 9,195   | SH | SOLE | 1   | 9,195   | 0 | 0 |
| CELANESE CORP DEL            | COM             | 150870103 | 5,838  | 59,200  | SH | SOLE | 2   | 59,200  | 0 | 0 |
| CELANESE CORP DEL            | COM             | 150870103 | 1      | 15      | SH | DFND | 1   | 15      | 0 | 0 |
| CELESTICA INC                | SUB VTG S3      | 15101Q108 | 61     | 7,170   | SH | DFND | 1   | 7,170   | 0 | 0 |
| CELESTICA INC                | SUB VTG S3      | 15101Q108 | 2      | 191     | SH | DFND | 3,1 | 191     | 0 | 0 |
| CELGENE CORP                 | COM             | 151020104 | 1,480  | 15,242  | SH | SOLE | 1   | 15,242  | 0 | 0 |
| CELGENE CORP                 | COM             | 151020104 | 787    | 8,343   | SH | DFND | 1   | 8,343   | 0 | 0 |
| CELGENE CORP                 | COM             | 151020104 | 432    | 4,579   | SH | SOLE | 2   | 4,579   | 0 | 0 |
| CELGENE CORP                 | COM             | 151020104 | 82     | 874     | SH | DFND | 1   | 874     | 0 | 0 |
| CELGENE CORP                 | COM             | 151020104 | 49     | 518     | SH | DFND | 3,1 | 518     | 0 | 0 |
| CELLDEX THERAPEUTICS INC NEW | COM NEW         | 15117B202 | 0      | 14      | SH | DFND | 1   | 14      | 0 | 0 |
| CEMEX SAB DE CV              | NOTE 3.720% 3/1 | 151290BR3 | 248    | 250,000 | SH | SOLE | 2   | 250,000 | 0 | 0 |
| CEMEX SAB DE CV              | NOTE 3.720% 3/1 | 151290BT9 | 130    | 131,000 | SH | SOLE | 2   | 131,000 | 0 | 0 |
| CEMEX SAB DE CV              | SPON ADR NEW    | 151290889 | 2      | 365     | SH | DFND | 1   | 365     | 0 | 0 |
| CENTENE CORP DEL             | COM             | 15135B101 | 1,976  | 36,821  | SH | SOLE | 1   | 36,821  | 0 | 0 |
| CENTENE CORP DEL             | COM             | 15135B101 | 2,232  | 42,036  | SH | DFND | 1   | 42,036  | 0 | 0 |
| CENTENE CORP DEL             | COM             | 15135B101 | 4,188  | 78,872  | SH | SOLE | 2   | 78,872  | 0 | 0 |
| CENTENE CORP DEL             | COM             | 15135B101 | 7      | 126     | SH | DFND | 1   | 126     | 0 | 0 |
| CENTENE CORP DEL             | COM             | 15135B101 | 9      | 166     | SH | DFND | 3,1 | 166     | 0 | 0 |
| CENTENNIAL RESOURCE DEV INC  | CL A            | 15136A102 | 30     | 3,394   | SH | SOLE | 2   | 3,394   | 0 | 0 |
| CENTENNIAL RESOURCE DEV INC  | CL A            | 15136A102 | 11     | 1,237   | SH | DFND | 1   | 1,237   | 0 | 0 |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 876    | 33,306  | SH | SOLE | 1   | 33,306  | 0 | 0 |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 7,333  | 238,861 | SH | DFND | 1   | 238,861 | 0 | 0 |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 1,376  | 44,825  | SH | SOLE | 2   | 44,825  | 0 | 0 |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 65     | 2,109   | SH | DFND | 1   | 2,109   | 0 | 0 |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 1      | 35      | SH | DFND | 3,1 | 35      | 0 | 0 |
| CENTERSTATE BK CORP          | COM             | 15201P109 | 55     | 2,204   | SH | SOLE | 1   | 2,204   | 0 | 0 |
| CENTERSTATE BK CORP          | COM             | 15201P109 | 1,822  | 76,536  | SH | SOLE | 2   | 76,536  | 0 | 0 |
| CENTERSTATE BK CORP          | COM             | 15201P109 | 323    | 13,584  | SH | DFND | 3,1 | 13,584  | 0 | 0 |
| CENTRAL GARDEN & PET CO      | COM             | 153527106 | 3      | 76      | SH | SOLE | 1   | 76      | 0 | 0 |
| CENTRAL GARDEN & PET CO      | CL A NON-VTG    | 153527205 | 26     | 1,109   | SH | SOLE | 1   | 1,109   | 0 | 0 |
| CENTRAL GARDEN & PET CO      | CL A NON-VTG    | 153527205 | 4,967  | 213,617 | SH | SOLE | 2   | 213,617 | 0 | 0 |
| CENTRAL GARDEN & PET CO      | CL A NON-VTG    | 153527205 | 90     | 3,879   | SH | DFND | 3,1 | 3,879   | 0 | 0 |
| CENTRAL PAC FINL CORP        | COM NEW         | 154760409 | 169    | 5,870   | SH | DFND | 1   | 5,870   | 0 | 0 |
| CENTRAL PAC FINL CORP        | COM NEW         | 154760409 | 108    | 3,762   | SH | SOLE | 2   | 3,762   | 0 | 0 |
| CENTURY ALUM CO              | COM             | 156431108 | 0      | 165     | SH | SOLE | 1   | 165     | 0 | 0 |
| CENTURY ALUM CO              | COM             | 156431108 | 91     | 10,233  | SH | SOLE | 2   | 10,233  | 0 | 0 |
| CENTURY BANCORP INC          | CL A NON VTG    | 156432106 | 9      | 125     | SH | SOLE | 2   | 125     | 0 | 0 |

| MASS                         |                |           |        |         |    |      |     |         |   |   |
|------------------------------|----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| CENTURY CMNTYS INC           | COM            | 156504300 | 304    | 12,680  | SH | DFND | 13  | 12,680  | 0 | 0 |
| CENTURY CMNTYS INC           | COM            | 156504300 | 107    | 6,999   | SH | SOLE | 1   | 6,999   | 0 | 0 |
| CENTURY CMNTYS INC           | COM            | 156504300 | 505    | 21,065  | SH | SOLE | 2   | 21,065  | 0 | 0 |
| CENTURYLINK INC              | COM            | 156700106 | 34     | 3,169   | SH | SOLE | 1   | 3,169   | 0 | 0 |
| CENTURYLINK INC              | COM            | 156700106 | 327    | 27,313  | SH | DFND | 1   | 27,313  | 0 | 0 |
| CENTURYLINK INC              | COM            | 156700106 | 2,235  | 186,443 | SH | SOLE | 2   | 186,443 | 0 | 0 |
| CENTURYLINK INC              | COM            | 156700106 | 0      | 16      | SH | DFND | 1   | 16      | 0 | 0 |
| CENTURYLINK INC              | COM            | 156700106 | 301    | 25,087  | SH | DFND | 3,1 | 25,087  | 0 | 0 |
| CERAGON NETWORKS LTD         | ORD            | M22013102 | 239    | 66,669  | SH | SOLE | 2   | 66,669  | 0 | 0 |
| CERIDIAN HCM HLDG INC        | COM            | 15677J108 | 1,761  | 34,325  | SH | SOLE | 2   | 34,325  | 0 | 0 |
| CERNER CORP                  | COM            | 156782104 | 702    | 11,242  | SH | SOLE | 1   | 11,242  | 0 | 0 |
| CERNER CORP                  | COM            | 156782104 | 546    | 9,541   | SH | DFND | 1   | 9,541   | 0 | 0 |
| CERNER CORP                  | COM            | 156782104 | 10,842 | 189,509 | SH | SOLE | 2   | 189,509 | 0 | 0 |
| CERUS CORP                   | COM            | 157085101 | 349    | 56,086  | SH | SOLE | 2   | 56,086  | 0 | 0 |
| CERUS CORP                   | COM            | 157085101 | 207    | 33,262  | SH | DFND | 3,1 | 33,262  | 0 | 0 |
| CEVA INC                     | COM            | 157210105 | 49     | 2,077   | SH | SOLE | 1   | 2,077   | 0 | 0 |
| CEVA INC                     | COM            | 157210105 | 156    | 5,787   | SH | SOLE | 2   | 5,787   | 0 | 0 |
| CF INDS HLDGS INC            | COM            | 125269100 | 781    | 18,940  | SH | SOLE | 1   | 18,940  | 0 | 0 |
| CF INDS HLDGS INC            | COM            | 125269100 | 1,369  | 33,500  | SH | DFND | 13  | 33,500  | 0 | 0 |
| CF INDS HLDGS INC            | COM            | 125269100 | 11,096 | 271,430 | SH | SOLE | 2   | 271,430 | 0 | 0 |
| CF INDS HLDGS INC            | COM            | 125269100 | 5      | 131     | SH | DFND | 1   | 131     | 0 | 0 |
| CF INDS HLDGS INC            | COM            | 125269100 | 4      | 105     | SH | DFND | 3,1 | 105     | 0 | 0 |
| CHANGYOU COM LTD             | ADS REP CL A   | 15911M107 | 1,350  | 78,942  | SH | SOLE | 2   | 78,942  | 0 | 0 |
| CHANNELADVISOR CORP          | COM            | 159179100 | 5      | 1,026   | SH | SOLE | 1   | 1,026   | 0 | 0 |
| CHANNELADVISOR CORP          | COM            | 159179100 | 66     | 5,393   | SH | DFND | 1   | 5,393   | 0 | 0 |
| CHANNELADVISOR CORP          | COM            | 159179100 | 245    | 20,114  | SH | SOLE | 2   | 20,114  | 0 | 0 |
| CHANNELADVISOR CORP          | COM            | 159179100 | 295    | 24,200  | SH | DFND | 3,1 | 24,200  | 0 | 0 |
| CHARAH SOLUTIONS INC         | COM            | 15957P105 | 607    | 94,904  | SH | SOLE | 2   | 94,904  | 0 | 0 |
| CHARLES RIV LABS INTL INC    | COM            | 159864107 | 2,007  | 14,179  | SH | SOLE | 1   | 14,179  | 0 | 0 |
| CHARLES RIV LABS INTL INC    | COM            | 159864107 | 1,191  | 8,200   | SH | DFND | 13  | 8,200   | 0 | 0 |
| CHARLES RIV LABS INTL INC    | COM            | 159864107 | 24,958 | 171,826 | SH | SOLE | 2   | 171,826 | 0 | 0 |
| CHARLES RIV LABS INTL INC    | COM            | 159864107 | 10     | 69      | SH | DFND | 1   | 69      | 0 | 0 |
| CHART INDS INC               | COM PAR \$0.01 | 16115Q308 | 630    | 6,964   | SH | DFND | 10  | 6,964   | 0 | 0 |
| CHART INDS INC               | COM PAR \$0.01 | 16115Q308 | 464    | 5,125   | SH | DFND | 1   | 5,125   | 0 | 0 |
| CHART INDS INC               | COM PAR \$0.01 | 16115Q308 | 3,270  | 36,130  | SH | SOLE | 2   | 36,130  | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A           | 16119P108 | 4      | 17      | SH | SOLE | 1   | 17      | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A           | 16119P108 | 1,842  | 5,309   | SH | DFND | 12  | 5,309   | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A           | 16119P108 | 40,754 | 117,476 | SH | SOLE | 2   | 117,476 | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A           | 16119P108 | 11     | 31      | SH | DFND | 1   | 31      | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A           | 16119P108 | 24     | 68      | SH | DFND | 3,1 | 68      | 0 | 0 |
| CHATHAM LODGING TR           | COM            | 16208T102 | 25     | 1,284   | SH | SOLE | 2   | 1,284   | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD            | M22465104 | 1,160  | 9,100   | SH | SOLE | 1   | 9,100   | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| CHECK POINT SOFTWARE TECH LT | ORD             | M22465104 | 21,070 | 166,574 | SH | DFND | 11  | 166,574 | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD             | M22465104 | 19,361 | 153,060 | SH | SOLE | 2   | 153,060 | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD             | M22465104 | 190    | 1,500   | SH | DFND | 1   | 1,500   | 0 | 0 |
| CHEESECAKE FACTORY INC       | COM             | 163072101 | 6      | 178     | SH | SOLE | 1   | 178     | 0 | 0 |
| CHEESECAKE FACTORY INC       | COM             | 163072101 | 144    | 2,944   | SH | SOLE | 2   | 2,944   | 0 | 0 |
| CHEETAH MOBILE INC           | ADR             | 163075104 | 246    | 38,340  | SH | SOLE | 2   | 38,340  | 0 | 0 |
| CHEFS W3E INC                | COM             | 163086101 | 51     | 1,438   | SH | SOLE | 1   | 1,438   | 0 | 0 |
| CHEFS W3E INC                | COM             | 163086101 | 132    | 4,259   | SH | DFND | 1   | 4,259   | 0 | 0 |
| CHEFS W3E INC                | COM             | 163086101 | 3,000  | 96,628  | SH | SOLE | 2   | 96,628  | 0 | 0 |
| CHEGG INC                    | COM             | 163092109 | 675    | 17,702  | SH | DFND | 10  | 17,702  | 0 | 0 |
| CHEGG INC                    | COM             | 163092109 | 3,027  | 79,407  | SH | SOLE | 2   | 79,407  | 0 | 0 |
| CHEGG INC                    | COM             | 163092109 | 255    | 6,696   | SH | DFND | 3,1 | 6,696   | 0 | 0 |
| CHEMED CORP NEW              | COM             | 16359R103 | 1,124  | 3,392   | SH | SOLE | 1   | 3,392   | 0 | 0 |
| CHEMED CORP NEW              | COM             | 16359R103 | 4,777  | 14,924  | SH | DFND | 8   | 14,924  | 0 | 0 |
| CHEMED CORP NEW              | COM             | 16359R103 | 832    | 2,600   | SH | DFND | 13  | 2,600   | 0 | 0 |
| CHEMED CORP NEW              | COM             | 16359R103 | 2,681  | 8,378   | SH | DFND | 1   | 8,378   | 0 | 0 |
| CHEMED CORP NEW              | COM             | 16359R103 | 9,688  | 30,267  | SH | SOLE | 2   | 30,267  | 0 | 0 |
| CHEMED CORP NEW              | COM             | 16359R103 | 7      | 21      | SH | DFND | 1   | 21      | 0 | 0 |
| CHEMICAL FINL CORP           | COM             | 163731102 | 70     | 2,075   | SH | SOLE | 1   | 2,075   | 0 | 0 |
| CHEMICAL FINL CORP           | COM             | 163731102 | 11,205 | 272,223 | SH | SOLE | 2   | 272,223 | 0 | 0 |
| CHEMOCENTRYX INC             | COM             | 16383L106 | 71     | 4,687   | SH | SOLE | 1   | 4,687   | 0 | 0 |
| CHEMOCENTRYX INC             | COM             | 16383L106 | 915    | 65,907  | SH | SOLE | 2   | 65,907  | 0 | 0 |
| CHEMOURS CO                  | COM             | 163851108 | 9,169  | 246,732 | SH | SOLE | 2   | 246,732 | 0 | 0 |
| CHEMOURS CO                  | COM             | 163851108 | 6      | 166     | SH | DFND | 1   | 166     | 0 | 0 |
| CHEMOURS CO                  | COM             | 163851108 | 5      | 140     | SH | DFND | 3,1 | 140     | 0 | 0 |
| CHENIERE ENERGY INC          | COM NEW         | 16411R208 | 14,274 | 208,804 | SH | SOLE | 2   | 208,804 | 0 | 0 |
| CHENIERE ENERGY INC          | NOTE 4.250% 3/1 | 16411RAG4 | 305    | 390,000 | SH | SOLE | 2   | 390,000 | 0 | 0 |
| CHENIERE ENERGY INC          | COM NEW         | 16411R208 | 3      | 44      | SH | DFND | 1   | 44      | 0 | 0 |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 296    | 95,467  | SH | SOLE | 2   | 95,467  | 0 | 0 |
| CHESAPEAKE ENERGY CORP       | NOTE 5.500% 9/1 | 165167CY1 | 79     | 85,000  | SH | SOLE | 2   | 85,000  | 0 | 0 |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 0      | 5       | SH | DFND | 1   | 5       | 0 | 0 |
| CHESAPEAKE LODGING TR        | SH BEN INT      | 165240102 | 27     | 1,074   | SH | SOLE | 1   | 1,074   | 0 | 0 |
| CHESAPEAKE LODGING TR        | SH BEN INT      | 165240102 | 568    | 20,413  | SH | SOLE | 2   | 20,413  | 0 | 0 |
| CHESAPEAKE UTILS CORP        | COM             | 165303108 | 57     | 647     | SH | SOLE | 1   | 647     | 0 | 0 |
| CHESAPEAKE UTILS CORP        | COM             | 165303108 | 374    | 4,100   | SH | SOLE | 2   | 4,100   | 0 | 0 |
| CHESAPEAKE UTILS CORP        | COM             | 165303108 | 67     | 732     | SH | DFND | 1   | 732     | 0 | 0 |
| CHEVRON CORP NEW             | COM             | 166764100 | 11,276 | 91,934  | SH | SOLE | 1   | 91,934  | 0 | 0 |
| CHEVRON CORP NEW             | COM             | 166764100 | 15,765 | 127,986 | SH | DFND | 8   | 127,986 | 0 | 0 |
| CHEVRON CORP NEW             | COM             | 166764100 | 5,988  | 48,610  | SH | DFND | 1   | 48,610  | 0 | 0 |
| CHEVRON CORP NEW             | COM             | 166764100 | 25,498 | 206,996 | SH | SOLE | 2   | 206,996 | 0 | 0 |
| CHEVRON CORP NEW             | COM             | 166764100 | 261    | 2,118   | SH | DFND | 1   | 2,118   | 0 | 0 |
| CHEVRON CORP NEW             | COM             | 166764100 | 420    | 3,412   | SH | DFND | 3,1 | 3,412   | 0 | 0 |
| CHICOS FAS INC               | COM             | 168615102 | 31     | 9,020   | SH | SOLE | 1   | 9,020   | 0 | 0 |
| CHILDRENS PL INC             | COM             | 168905107 | 44     | 541     | SH | SOLE | 1   | 541     | 0 | 0 |
| CHILDRENS PL INC             | COM             | 168905107 | 1,426  | 14,654  | SH | DFND | 1   | 14,654  | 0 | 0 |
| CHILDRENS PL INC             | COM             | 168905107 | 5,158  | 53,022  | SH | SOLE | 2   | 53,022  | 0 | 0 |
| CHILDRENS PL INC             | COM             | 168905107 | 7      | 77      | SH | DFND | 3,1 | 77      | 0 | 0 |
| CHIMERA INVT CORP            | COM NEW         | 16934Q208 | 45     | 1,937   | SH | SOLE | 1   | 1,937   | 0 | 0 |
| CHIMERA INVT CORP            | COM NEW         | 16934Q208 | 59     | 3,135   | SH | SOLE | 2   | 3,135   | 0 | 0 |

|                              |               |           |        |         |    |      |     |         |   |   |
|------------------------------|---------------|-----------|--------|---------|----|------|-----|---------|---|---|
| CHINA MOBILE LIMITED         | SPONSORED ADR | 16941M109 | 5,257  | 102,354 | SH | SOLE | 1   | 102,354 | 0 | 0 |
| CHINA MOBILE LIMITED         | SPONSORED ADR | 16941M109 | 1,667  | 32,700  | SH | SOLE | 2   | 32,700  | 0 | 0 |
| CHINA PETE & CHEM CORP       | SPON ADR H S3 | 16941R108 | 478    | 5,949   | SH | SOLE | 1   | 5,949   | 0 | 0 |
| CHINA PETE & CHEM CORP       | SPON ADR H S3 | 16941R108 | 431    | 5,416   | SH | SOLE | 2   | 5,416   | 0 | 0 |
| CHINA TELECOM CORP LTD       | SPON ADR H S3 | 169426103 | 517    | 9,230   | SH | SOLE | 2   | 9,230   | 0 | 0 |
| CHINA UNICOM (HONG KONG) LTD | SPONSORED ADR | 16945R104 | 563    | 44,000  | SH | SOLE | 2   | 44,000  | 0 | 0 |
| CHINA YUCHAI INTL LTD        | COM           | G21082105 | 669    | 42,199  | SH | SOLE | 2   | 42,199  | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC   | COM           | 169656105 | 13,141 | 18,501  | SH | SOLE | 2   | 18,501  | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC   | COM           | 169656105 | 1,298  | 1,827   | SH | DFND | 1   | 1,827   | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC   | COM           | 169656105 | 1      | 2       | SH | DFND | 3,1 | 2       | 0 | 0 |
| CHOICE HOTELS INTL INC       | COM           | 169905106 | 513    | 6,600   | SH | DFND | 13  | 6,600   | 0 | 0 |
| CHOICE HOTELS INTL INC       | COM           | 169905106 | 319    | 3,716   | SH | SOLE | 1   | 3,716   | 0 | 0 |
| CHOICE HOTELS INTL INC       | COM           | 169905106 | 2,398  | 30,840  | SH | SOLE | 2   | 30,840  | 0 | 0 |
| CHOICE HOTELS INTL INC       | COM           | 169905106 | 6      | 74      | SH | DFND | 1   | 74      | 0 | 0 |
| CHUBB LIMITED                | COM           | H1467J104 | 3,089  | 21,679  | SH | SOLE | 1   | 21,679  | 0 | 0 |
| CHUBB LIMITED                | COM           | H1467J104 | 27,402 | 195,616 | SH | SOLE | 2   | 195,616 | 0 | 0 |
| CHUBB LIMITED                | COM           | H1467J104 | 12     | 89      | SH | DFND | 1   | 89      | 0 | 0 |
| CHUBB LIMITED                | COM           | H1467J104 | 84     | 600     | SH | DFND | 3,1 | 600     | 0 | 0 |
| CHURCH & DWIGHT INC          | COM           | 171340102 | 3,319  | 46,430  | SH | SOLE | 1   | 46,430  | 0 | 0 |
| CHURCH & DWIGHT INC          | COM           | 171340102 | 5,666  | 79,546  | SH | DFND | 8   | 79,546  | 0 | 0 |
| CHURCH & DWIGHT INC          | COM           | 171340102 | 64     | 894     | SH | DFND | 1   | 894     | 0 | 0 |
| CHURCH & DWIGHT INC          | COM           | 171340102 | 678    | 9,517   | SH | SOLE | 2   | 9,517   | 0 | 0 |
| CHURCH & DWIGHT INC          | COM           | 171340102 | 65     | 907     | SH | DFND | 1   | 907     | 0 | 0 |
| CHURCHILL DOWNS INC          | COM           | 171484108 | 504    | 5,665   | SH | SOLE | 1   | 5,665   | 0 | 0 |
| CIENA CORP                   | COM NEW       | 171779309 | 403    | 10,757  | SH | SOLE | 1   | 10,757  | 0 | 0 |
| CIENA CORP                   | COM NEW       | 171779309 | 415    | 11,124  | SH | DFND | 10  | 11,124  | 0 | 0 |
| CIENA CORP                   | COM NEW       | 171779309 | 1,022  | 27,372  | SH | DFND | 1   | 27,372  | 0 | 0 |
| CIENA CORP                   | COM NEW       | 171779309 | 10,848 | 290,529 | SH | SOLE | 2   | 290,529 | 0 | 0 |
| CIENA CORP                   | COM NEW       | 171779309 | 602    | 16,126  | SH | DFND | 3,1 | 16,126  | 0 | 0 |
| CIGNA CORP NEW               | COM           | 125523100 | 2,037  | 12,984  | SH | SOLE | 1   | 12,984  | 0 | 0 |
| CIGNA CORP NEW               | COM           | 125523100 | 12,486 | 77,637  | SH | DFND | 8   | 77,637  | 0 | 0 |
| CIGNA CORP NEW               | COM           | 125523100 | 14,870 | 92,461  | SH | DFND | 11  | 92,461  | 0 | 0 |
| CIGNA CORP NEW               | COM           | 125523100 | 1,286  | 7,999   | SH | DFND | 12  | 7,999   | 0 | 0 |
| CIGNA CORP NEW               | COM           | 125523100 | 2,288  | 14,224  | SH | DFND | 1   | 14,224  | 0 | 0 |
| CIGNA CORP NEW               | COM           | 125523100 | 26,024 | 161,823 | SH | SOLE | 2   | 161,823 | 0 | 0 |
| CIGNA CORP NEW               | COM           | 125523100 | 34     | 209     | SH | DFND | 1   | 209     | 0 | 0 |
| CIGNA CORP NEW               | COM           | 125523100 | 81     | 505     | SH | DFND | 3,1 | 505     | 0 | 0 |
| CIMAREX ENERGY CO            | COM           | 171798101 | 105    | 1,706   | SH | SOLE | 1   | 1,706   | 0 | 0 |
| CIMAREX ENERGY CO            | COM           | 171798101 | 204    | 2,921   | SH | DFND | 1   | 2,921   | 0 | 0 |
| CIMAREX ENERGY CO            | COM           | 171798101 | 2,516  | 35,993  | SH | SOLE | 2   | 35,993  | 0 | 0 |
| CIMAREX ENERGY CO            | COM           | 171798101 | 9      | 122     | SH | DFND | 1   | 122     | 0 | 0 |
| CIMAREX ENERGY CO            | COM           | 171798101 | 208    | 2,981   | SH | DFND | 3,1 | 2,981   | 0 | 0 |
| CIMPRESS N V                 | S3 EURO       | N20146101 | 441    | 4,909   | SH | SOLE | 1   | 4,909   | 0 | 0 |
| CIMPRESS N V                 | S3 EURO       | N20146101 | 178    | 2,223   | SH | SOLE | 2   | 2,223   | 0 | 0 |
| CIMPRESS N V                 | S3 EURO       | N20146101 | 9      | 108     | SH | DFND | 1   | 108     | 0 | 0 |
| CINCINNATI FINL CORP         | COM           | 172062101 | 1,586  | 18,573  | SH | SOLE | 1   | 18,573  | 0 | 0 |
| CINCINNATI FINL CORP         | COM           | 172062101 | 2,919  | 33,976  | SH | SOLE | 2   | 33,976  | 0 | 0 |
| CINCINNATI FINL CORP         | COM           | 172062101 | 4      | 52      | SH | DFND | 1   | 52      | 0 | 0 |
| CINCINNATI FINL CORP         | COM           | 172062101 | 2      | 26      | SH | DFND | 3,1 | 26      | 0 | 0 |

|                         |                    |           |        |           |    |      |     |           |   |   |
|-------------------------|--------------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| CINEMARK HOLDINGS INC   | COM                | 17243V102 | 1,716  | 43,534    | SH | SOLE | 1   | 43,534    | 0 | 0 |
| CINEMARK HOLDINGS INC   | COM                | 17243V102 | 1,827  | 45,695    | SH | SOLE | 2   | 45,695    | 0 | 0 |
| CINTAS CORP             | COM                | 172908105 | 743    | 3,744     | SH | SOLE | 1   | 3,744     | 0 | 0 |
| CINTAS CORP             | COM                | 172908105 | 9,798  | 48,479    | SH | DFND | 12  | 48,479    | 0 | 0 |
| CINTAS CORP             | COM                | 172908105 | 3,071  | 15,196    | SH | DFND | 1   | 15,196    | 0 | 0 |
| CINTAS CORP             | COM                | 172908105 | 11,084 | 54,843    | SH | SOLE | 2   | 54,843    | 0 | 0 |
| CIRCOR INTL INC         | COM                | 17273K109 | 35     | 1,803     | SH | SOLE | 1   | 1,803     | 0 | 0 |
| CIRCOR INTL INC         | COM                | 17273K109 | 493    | 15,109    | SH | SOLE | 2   | 15,109    | 0 | 0 |
| CIRRUS LOGIC INC        | COM                | 172755100 | 708    | 17,067    | SH | SOLE | 1   | 17,067    | 0 | 0 |
| CIRRUS LOGIC INC        | COM                | 172755100 | 1,267  | 30,109    | SH | DFND | 13  | 30,109    | 0 | 0 |
| CIRRUS LOGIC INC        | COM                | 172755100 | 374    | 8,896     | SH | SOLE | 2   | 8,896     | 0 | 0 |
| CIRRUS LOGIC INC        | COM                | 172755100 | 432    | 10,266    | SH | DFND | 3,1 | 10,266    | 0 | 0 |
| CISCO SYS INC           | COM                | 17275R102 | 18,103 | 335,695   | SH | SOLE | 1   | 335,695   | 0 | 0 |
| CISCO SYS INC           | COM                | 17275R102 | 18,897 | 350,000   | SH | DFND | 15  | 350,000   | 0 | 0 |
| CISCO SYS INC           | COM                | 17275R102 | 19,622 | 363,432   | SH | DFND | 1   | 363,432   | 0 | 0 |
| CISCO SYS INC           | COM                | 17275R102 | 67,941 | 1,258,392 | SH | SOLE | 2   | 1,258,392 | 0 | 0 |
| CISCO SYS INC           | COM                | 17275R102 | 121    | 2,248     | SH | DFND | 3,1 | 2,248     | 0 | 0 |
| CISCO SYS INC           | COM                | 17275R102 | 270    | 5,000     | SH | DFND | 1   | 5,000     | 0 | 0 |
| CISCO SYS INC           | COM                | 17275R102 | 1,678  | 31,071    | SH | DFND | 1   | 31,071    | 0 | 0 |
| CISCO SYS INC           | COM                | 17275R102 | 91     | 1,693     | SH | DFND | 3,1 | 1,693     | 0 | 0 |
| CISION LTD              | S3                 | G1992S109 | 1,445  | 104,942   | SH | SOLE | 2   | 104,942   | 0 | 0 |
| CIT GROUP INC           | COM NEW            | 125581801 | 1,916  | 39,932    | SH | DFND | 1   | 39,932    | 0 | 0 |
| CIT GROUP INC           | COM NEW            | 125581801 | 1,932  | 40,275    | SH | SOLE | 2   | 40,275    | 0 | 0 |
| CIT GROUP INC           | COM NEW            | 125581801 | 2      | 50        | SH | DFND | 3,1 | 50        | 0 | 0 |
| CITI TRENDS INC         | COM                | 17306X102 | 36     | 1,857     | SH | SOLE | 2   | 1,857     | 0 | 0 |
| CITIGROUP INC           | COM NEW            | 172967424 | 4,179  | 67,292    | SH | SOLE | 1   | 67,292    | 0 | 0 |
| CITIGROUP INC           | COM NEW            | 172967424 | 12,871 | 206,857   | SH | DFND | 8   | 206,857   | 0 | 0 |
| CITIGROUP INC           | COM NEW            | 172967424 | 4,825  | 77,548    | SH | DFND | 12  | 77,548    | 0 | 0 |
| CITIGROUP INC           | COM NEW            | 172967424 | 13,363 | 214,774   | SH | DFND | 1   | 214,774   | 0 | 0 |
| CITIGROUP INC           | COM NEW            | 172967424 | 39,944 | 641,976   | SH | SOLE | 2   | 641,976   | 0 | 0 |
| CITIGROUP INC           | COM NEW            | 172967424 | 167    | 2,678     | SH | DFND | 1   | 2,678     | 0 | 0 |
| CITIGROUP INC           | COM NEW            | 172967424 | 15     | 243       | SH | DFND | 3,1 | 243       | 0 | 0 |
| CITIZENS FINL GROUP INC | COM                | 174610105 | 2,214  | 67,446    | SH | SOLE | 1   | 67,446    | 0 | 0 |
| CITIZENS FINL GROUP INC | COM                | 174610105 | 1,865  | 57,387    | SH | DFND | 1   | 57,387    | 0 | 0 |
| CITIZENS FINL GROUP INC | COM                | 174610105 | 2,593  | 79,797    | SH | SOLE | 2   | 79,797    | 0 | 0 |
| CITIZENS FINL GROUP INC | COM                | 174610105 | 0      | 11        | SH | DFND | 1   | 11        | 0 | 0 |
| CITRIX SYS INC          | COM                | 177376100 | 981    | 9,645     | SH | SOLE | 1   | 9,645     | 0 | 0 |
| CITRIX SYS INC          | COM                | 177376100 | 8,783  | 88,130    | SH | DFND | 1   | 88,130    | 0 | 0 |
| CITRIX SYS INC          | COM                | 177376100 | 5,350  | 53,678    | SH | SOLE | 2   | 53,678    | 0 | 0 |
| CITRIX SYS INC          | NOTE 0.500%<br>4/1 | 177376AD2 | 184    | 130,000   | SH | SOLE | 2   | 130,000   | 0 | 0 |
| CITRIX SYS INC          | COM                | 177376100 | 3      | 30        | SH | DFND | 1   | 30        | 0 | 0 |
| CITRIX SYS INC          | COM                | 177376100 | 2      | 16        | SH | DFND | 3,1 | 16        | 0 | 0 |
| CITY HLDG CO            | COM                | 177835105 | 170    | 2,233     | SH | DFND | 1   | 2,233     | 0 | 0 |
| CITY HLDG CO            | COM                | 177835105 | 237    | 3,106     | SH | SOLE | 2   | 3,106     | 0 | 0 |
| CIVEO CORP CDA          | COM                | 17878Y108 | 0      | 3         | SH | DFND | 1   | 3         | 0 | 0 |
| CIVEO CORP CDA          | COM                | 17878Y108 | 64     | 30,276    | SH | DFND | 3,1 | 30,276    | 0 | 0 |
| CLEAN HARBORS INC       | COM                | 184496107 | 543    | 7,389     | SH | SOLE | 1   | 7,389     | 0 | 0 |
| CLEAN HARBORS INC       | COM                | 184496107 | 5,267  | 73,632    | SH | SOLE | 2   | 73,632    | 0 | 0 |
| CLEARWATER PAPER CORP   | COM                | 18538R103 | 206    | 10,599    | SH | SOLE | 2   | 10,599    | 0 | 0 |
| CLEARWAY ENERGY INC     | CL A               | 18539C105 | 0      | 11        | SH | SOLE | 1   | 11        | 0 | 0 |
| CLEARWAY ENERGY INC     | CL C               | 18539C204 | 0      | 17        | SH | SOLE | 1   | 17        | 0 | 0 |
| CLEARWAY ENERGY         | CL C               | 18539C204 | 141    | 9,355     | SH | SOLE | 2   | 9,355     | 0 | 0 |

|                                   |                    |           |        |         |    |      |     |         |   |   |
|-----------------------------------|--------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| INC                               |                    |           |        |         |    |      |     |         |   |   |
| CLEVELAND CLIFFS INC              | COM                | 185899101 | 128    | 12,179  | SH | SOLE | 1   | 12,179  | 0 | 0 |
| CLEVELAND CLIFFS INC              | COM                | 185899101 | 162    | 16,244  | SH | DFND | 1   | 16,244  | 0 | 0 |
| CLEVELAND CLIFFS INC              | COM                | 185899101 | 400    | 40,079  | SH | SOLE | 2   | 40,079  | 0 | 0 |
| CLEVELAND CLIFFS INC              | DBCV 1.500%<br>1/1 | 185899AA9 | 109    | 80,000  | SH | SOLE | 2   | 80,000  | 0 | 0 |
| CLEVELAND CLIFFS INC              | COM                | 185899101 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| CLOROX CO DEL                     | COM                | 189054109 | 2,664  | 16,693  | SH | SOLE | 1   | 16,693  | 0 | 0 |
| CLOROX CO DEL                     | COM                | 189054109 | 3,487  | 21,730  | SH | DFND | 1   | 21,730  | 0 | 0 |
| CLOROX CO DEL                     | COM                | 189054109 | 1,697  | 10,573  | SH | SOLE | 2   | 10,573  | 0 | 0 |
| CLOROX CO DEL                     | COM                | 189054109 | 46     | 285     | SH | DFND | 1   | 285     | 0 | 0 |
| CLOROX CO DEL                     | COM                | 189054109 | 294    | 1,833   | SH | DFND | 3,1 | 1,833   | 0 | 0 |
| CLOUDERA INC                      | COM                | 18914U100 | 143    | 13,267  | SH | SOLE | 1   | 13,267  | 0 | 0 |
| CLOUDERA INC                      | COM                | 18914U100 | 510    | 46,613  | SH | SOLE | 2   | 46,613  | 0 | 0 |
| CLOUDERA INC                      | COM                | 18914U100 | 144    | 13,196  | SH | DFND | 3,1 | 13,196  | 0 | 0 |
| CLOVIS ONCOLOGY INC               | COM                | 189464100 | 1      | 110     | SH | SOLE | 1   | 110     | 0 | 0 |
| CLOVIS ONCOLOGY INC               | COM                | 189464100 | 143    | 5,764   | SH | SOLE | 2   | 5,764   | 0 | 0 |
| CM FIN INC                        | COM                | 12574Q103 | 52     | 7,067   | SH | SOLE | 2   | 7,067   | 0 | 0 |
| CME GROUP INC                     | COM CL A           | 12572Q105 | 6,503  | 39,851  | SH | SOLE | 1   | 39,851  | 0 | 0 |
| CME GROUP INC                     | COM CL A           | 12572Q105 | 17,794 | 108,119 | SH | SOLE | 2   | 108,119 | 0 | 0 |
| CME GROUP INC                     | COM CL A           | 12572Q105 | 12     | 71      | SH | DFND | 1   | 71      | 0 | 0 |
| CME GROUP INC                     | COM CL A           | 12572Q105 | 31     | 186     | SH | DFND | 3,1 | 186     | 0 | 0 |
| CMS ENERGY CORP                   | COM                | 125896100 | 299    | 6,914   | SH | SOLE | 1   | 6,914   | 0 | 0 |
| CMS ENERGY CORP                   | COM                | 125896100 | 10,794 | 194,353 | SH | SOLE | 2   | 194,353 | 0 | 0 |
| CMS ENERGY CORP                   | COM                | 125896100 | 8      | 150     | SH | DFND | 1   | 150     | 0 | 0 |
| CMS ENERGY CORP                   | COM                | 125896100 | 3      | 53      | SH | DFND | 3,1 | 53      | 0 | 0 |
| CNA FINL CORP                     | COM                | 126117100 | 61     | 1,401   | SH | DFND | 3,1 | 1,401   | 0 | 0 |
| CNH INDL N V                      | S3                 | N20944109 | 57     | 5,630   | SH | SOLE | 2   | 5,630   | 0 | 0 |
| CNH INDL N V                      | S3                 | N20944109 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| CNO FINL GROUP INC                | COM                | 12621E103 | 35     | 2,126   | SH | SOLE | 1   | 2,126   | 0 | 0 |
| CNO FINL GROUP INC                | COM                | 12621E103 | 395    | 24,421  | SH | SOLE | 2   | 24,421  | 0 | 0 |
| CNOOC LTD                         | SPONSORED<br>ADR   | 126132109 | 442    | 2,393   | SH | SOLE | 1   | 2,393   | 0 | 0 |
| CNOOC LTD                         | SPONSORED<br>ADR   | 126132109 | 279    | 1,501   | SH | SOLE | 2   | 1,501   | 0 | 0 |
| CNX RESOURCES<br>CORPORATION      | COM                | 12653C108 | 10     | 970     | SH | SOLE | 2   | 970     | 0 | 0 |
| COCA COLA CO                      | COM                | 191216100 | 2,120  | 45,237  | SH | DFND | 1   | 45,237  | 0 | 0 |
| COCA COLA CO                      | COM                | 191216100 | 12,047 | 256,251 | SH | SOLE | 1   | 256,251 | 0 | 0 |
| COCA COLA CO                      | COM                | 191216100 | 26,428 | 563,979 | SH | SOLE | 2   | 563,979 | 0 | 0 |
| COCA COLA CO                      | COM                | 191216100 | 302    | 6,438   | SH | DFND | 1   | 6,438   | 0 | 0 |
| COCA COLA CO                      | COM                | 191216100 | 14     | 308     | SH | DFND | 3,1 | 308     | 0 | 0 |
| COCA COLA<br>CONSOLIDATED INC     | COM                | 191098102 | 233    | 810     | SH | SOLE | 2   | 810     | 0 | 0 |
| COCA COLA EUROPEAN<br>PARTNERS    | S3                 | G25839104 | 3,010  | 58,166  | SH | SOLE | 2   | 58,166  | 0 | 0 |
| COCA COLA EUROPEAN<br>PARTNERS    | S3                 | G25839104 | 1      | 28      | SH | DFND | 1   | 28      | 0 | 0 |
| COCA COLA EUROPEAN<br>PARTNERS    | S3                 | G25839104 | 501    | 9,688   | SH | DFND | 3,1 | 9,688   | 0 | 0 |
| CODEXIS INC                       | COM                | 192005106 | 498    | 24,243  | SH | DFND | 10  | 24,243  | 0 | 0 |
| COEUR MNG INC                     | COM NEW            | 192108504 | 149    | 47,901  | SH | SOLE | 1   | 47,901  | 0 | 0 |
| COEUR MNG INC                     | COM NEW            | 192108504 | 342    | 83,800  | SH | DFND | 13  | 83,800  | 0 | 0 |
| COGENT<br>COMMUNICATIONS<br>HLDGS | COM NEW            | 19239V302 | 416    | 7,216   | SH | SOLE | 1   | 7,216   | 0 | 0 |
| COGENT<br>COMMUNICATIONS<br>HLDGS | COM NEW            | 19239V302 | 4,486  | 82,696  | SH | DFND | 8   | 82,696  | 0 | 0 |
| COGENT<br>COMMUNICATIONS<br>HLDGS | COM NEW            | 19239V302 | 477    | 8,800   | SH | DFND | 13  | 8,800   | 0 | 0 |
| COGENT                            | COM NEW            | 19239V302 | 240    | 4,422   | SH | SOLE | 2   | 4,422   | 0 | 0 |

| COMMUNICATIONS HLDGS         |                    |           |        |         |    |      |     |         |   |   |
|------------------------------|--------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| COGNEX CORP                  | COM                | 192422103 | 4,320  | 84,930  | SH | DFND | 8   | 84,930  | 0 | 0 |
| COGNEX CORP                  | COM                | 192422103 | 8,359  | 164,349 | SH | SOLE | 2   | 164,349 | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A               | 192446102 | 1,572  | 21,629  | SH | SOLE | 1   | 21,629  | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A               | 192446102 | 2,799  | 38,635  | SH | DFND | 1   | 38,635  | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A               | 192446102 | 6,655  | 91,859  | SH | SOLE | 2   | 91,859  | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A               | 192446102 | 27     | 372     | SH | DFND | 1   | 372     | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A               | 192446102 | 64     | 889     | SH | DFND | 3,1 | 889     | 0 | 0 |
| COHEN & CO INC NEW           | COM                | 19249M102 | 0      | 28      | SH | DFND | 1   | 28      | 0 | 0 |
| COHEN & STEERS INC           | COM                | 19247A100 | 7      | 166     | SH | SOLE | 1   | 166     | 0 | 0 |
| COHEN & STEERS INC           | COM                | 19247A100 | 4,024  | 95,208  | SH | DFND | 8   | 95,208  | 0 | 0 |
| COHEN & STEERS INC           | COM                | 19247A100 | 343    | 8,103   | SH | DFND | 1   | 8,103   | 0 | 0 |
| COHEN & STEERS INC           | COM                | 19247A100 | 2,900  | 68,617  | SH | SOLE | 2   | 68,617  | 0 | 0 |
| COHEN & STEERS QUALITY RLTY  | COM                | 19247L106 | 4      | 300     | SH | DFND | 3,1 | 300     | 0 | 0 |
| COHERENT INC                 | COM                | 192479103 | 2,408  | 16,994  | SH | SOLE | 2   | 16,994  | 0 | 0 |
| COHERENT INC                 | COM                | 192479103 | 13     | 89      | SH | DFND | 3,1 | 89      | 0 | 0 |
| COLFAX CORP                  | COM                | 194014106 | 79     | 2,659   | SH | SOLE | 2   | 2,659   | 0 | 0 |
| COLGATE PALMOLIVE CO         | COM                | 194162103 | 5,255  | 76,025  | SH | SOLE | 1   | 76,025  | 0 | 0 |
| COLGATE PALMOLIVE CO         | COM                | 194162103 | 4,663  | 68,030  | SH | DFND | 8   | 68,030  | 0 | 0 |
| COLGATE PALMOLIVE CO         | COM                | 194162103 | 4,156  | 60,637  | SH | DFND | 1   | 60,637  | 0 | 0 |
| COLGATE PALMOLIVE CO         | COM                | 194162103 | 3,061  | 44,653  | SH | SOLE | 2   | 44,653  | 0 | 0 |
| COLGATE PALMOLIVE CO         | COM                | 194162103 | 685    | 10,000  | SH | DFND | 1   | 10,000  | 0 | 0 |
| COLGATE PALMOLIVE CO         | COM                | 194162103 | 310    | 4,529   | SH | DFND | 1   | 4,529   | 0 | 0 |
| COLGATE PALMOLIVE CO         | COM                | 194162103 | 340    | 4,964   | SH | DFND | 3,1 | 4,964   | 0 | 0 |
| COLLEGIUM PHARMACEUTICAL INC | COM                | 19459J104 | 1      | 271     | SH | SOLE | 1   | 271     | 0 | 0 |
| COLLEGIUM PHARMACEUTICAL INC | COM                | 19459J104 | 61     | 4,010   | SH | SOLE | 2   | 4,010   | 0 | 0 |
| COLONY CAP INC               | NOTE 3.875%<br>1/1 | 19624RAB2 | 477    | 500,000 | SH | SOLE | 2   | 500,000 | 0 | 0 |
| COLONY CAP INC NEW           | CL A COM           | 19626G108 | 414    | 77,872  | SH | SOLE | 2   | 77,872  | 0 | 0 |
| COLONY CR REAL ESTATE INC    | COM CL A           | 19625T101 | 398    | 25,440  | SH | SOLE | 2   | 25,440  | 0 | 0 |
| COLUMBIA BKG SYS INC         | COM                | 197236102 | 71     | 2,140   | SH | SOLE | 1   | 2,140   | 0 | 0 |
| COLUMBIA BKG SYS INC         | COM                | 197236102 | 3,301  | 100,985 | SH | SOLE | 2   | 100,985 | 0 | 0 |
| COLUMBIA PPTY TR INC         | COM NEW            | 198287203 | 205    | 8,580   | SH | SOLE | 1   | 8,580   | 0 | 0 |
| COLUMBIA PPTY TR INC         | COM NEW            | 198287203 | 606    | 26,938  | SH | SOLE | 2   | 26,938  | 0 | 0 |
| COLUMBIA SPORTSWEAR CO       | COM                | 198516106 | 320    | 2,878   | SH | SOLE | 1   | 2,878   | 0 | 0 |
| COLUMBIA SPORTSWEAR CO       | COM                | 198516106 | 604    | 5,799   | SH | DFND | 10  | 5,799   | 0 | 0 |
| COLUMBIA SPORTSWEAR CO       | COM                | 198516106 | 1,585  | 15,210  | SH | SOLE | 2   | 15,210  | 0 | 0 |
| COLUMBUS MCKINNON CORP N Y   | COM                | 199333105 | 4,096  | 119,246 | SH | SOLE | 2   | 119,246 | 0 | 0 |
| COLUMBUS MCKINNON CORP N Y   | COM                | 199333105 | 4      | 103     | SH | DFND | 3,1 | 103     | 0 | 0 |
| COMCAST CORP NEW             | CL A               | 20030N101 | 3,120  | 78,026  | SH | SOLE | 1   | 78,026  | 0 | 0 |
| COMCAST CORP NEW             | CL A               | 20030N101 | 1,944  | 48,612  | SH | DFND | 1   | 48,612  | 0 | 0 |
| COMCAST CORP NEW             | CL A               | 20030N101 | 32,531 | 813,672 | SH | SOLE | 2   | 813,672 | 0 | 0 |

|                                    |                  |           |        |         |    |      |     |         |   |   |
|------------------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| COMCAST CORP NEW                   | CL A             | 20030N101 | 766    | 19,153  | SH | DFND | 1   | 19,153  | 0 | 0 |
| COMCAST CORP NEW                   | CL A             | 20030N101 | 81     | 2,034   | SH | DFND | 3,1 | 2,034   | 0 | 0 |
| COMERICA INC                       | COM              | 200340107 | 903    | 12,164  | SH | SOLE | 1   | 12,164  | 0 | 0 |
| COMERICA INC                       | COM              | 200340107 | 2,562  | 34,943  | SH | DFND | 1   | 34,943  | 0 | 0 |
| COMERICA INC                       | COM              | 200340107 | 10,370 | 141,438 | SH | SOLE | 2   | 141,438 | 0 | 0 |
| COMERICA INC                       | COM              | 200340107 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| COMFORT SYS USA INC                | COM              | 199908104 | 62     | 1,108   | SH | SOLE | 1   | 1,108   | 0 | 0 |
| COMFORT SYS USA INC                | COM              | 199908104 | 646    | 12,321  | SH | DFND | 1   | 12,321  | 0 | 0 |
| COMFORT SYS USA INC                | COM              | 199908104 | 115    | 2,195   | SH | SOLE | 2   | 2,195   | 0 | 0 |
| COMMERCE<br>BANCSHARES INC         | COM              | 200525103 | 1,978  | 34,027  | SH | SOLE | 1   | 34,027  | 0 | 0 |
| COMMERCE<br>BANCSHARES INC         | COM              | 200525103 | 6,231  | 107,314 | SH | SOLE | 2   | 107,314 | 0 | 0 |
| COMMERCE<br>BANCSHARES INC         | COM              | 200525103 | 3      | 52      | SH | DFND | 1   | 52      | 0 | 0 |
| COMMERCE<br>BANCSHARES INC         | COM              | 200525103 | 7      | 127     | SH | DFND | 3,1 | 127     | 0 | 0 |
| COMMERCIAL METALS<br>CO            | COM              | 201723103 | 7      | 461     | SH | SOLE | 1   | 461     | 0 | 0 |
| COMMERCIAL METALS<br>CO            | COM              | 201723103 | 765    | 44,771  | SH | DFND | 1   | 44,771  | 0 | 0 |
| COMMERCIAL METALS<br>CO            | COM              | 201723103 | 2,928  | 171,441 | SH | SOLE | 2   | 171,441 | 0 | 0 |
| COMMERCIAL METALS<br>CO            | COM              | 201723103 | 3      | 173     | SH | DFND | 3,1 | 173     | 0 | 0 |
| COMMERCIAL VEH<br>GROUP INC        | COM              | 202608105 | 3,057  | 398,583 | SH | SOLE | 2   | 398,583 | 0 | 0 |
| COMMSCOPE HLDG CO<br>INC           | COM              | 20337X109 | 298    | 13,031  | SH | SOLE | 1   | 13,031  | 0 | 0 |
| COMMSCOPE HLDG CO<br>INC           | COM              | 20337X109 | 419    | 19,300  | SH | SOLE | 2   | 19,300  | 0 | 0 |
| COMMSCOPE HLDG CO<br>INC           | COM              | 20337X109 | 326    | 14,991  | SH | DFND | 3,1 | 14,991  | 0 | 0 |
| COMMUNITY HEALTH<br>SYS INC NEW    | COM              | 203668108 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| COMMUNITY<br>HEALTHCARE TR INC     | COM              | 20369C106 | 4,192  | 116,802 | SH | SOLE | 2   | 116,802 | 0 | 0 |
| COMMUNITY TR<br>BANCORP INC        | COM              | 204149108 | 210    | 5,117   | SH | SOLE | 2   | 5,117   | 0 | 0 |
| COMMVAULT SYSTEMS<br>INC           | COM              | 204166102 | 684    | 11,104  | SH | SOLE | 1   | 11,104  | 0 | 0 |
| COMMVAULT SYSTEMS<br>INC           | COM              | 204166102 | 1,211  | 18,700  | SH | DFND | 13  | 18,700  | 0 | 0 |
| COMMVAULT SYSTEMS<br>INC           | COM              | 204166102 | 325    | 5,025   | SH | DFND | 1   | 5,025   | 0 | 0 |
| COMMVAULT SYSTEMS<br>INC           | COM              | 204166102 | 7,647  | 118,112 | SH | SOLE | 2   | 118,112 | 0 | 0 |
| COMMVAULT SYSTEMS<br>INC           | COM              | 204166102 | 15     | 234     | SH | DFND | 1   | 234     | 0 | 0 |
| COMPANHIA DE<br>SANEAMENTO BASI    | SPONSORED<br>ADR | 20441A102 | 89     | 8,429   | SH | SOLE | 2   | 8,429   | 0 | 0 |
| COMPANIA<br>CERVECERIAS UNIDAS     | SPONSORED<br>ADR | 204429104 | 1,134  | 38,501  | SH | SOLE | 2   | 38,501  | 0 | 0 |
| COMPASS DIVERSIFIED<br>HOLDINGS    | SH BEN INT       | 20451Q104 | 2,733  | 174,217 | SH | SOLE | 2   | 174,217 | 0 | 0 |
| COMPASS MINERALS<br>INTL INC       | COM              | 20451N101 | 455    | 8,366   | SH | SOLE | 2   | 8,366   | 0 | 0 |
| COMPASS MINERALS<br>INTL INC       | COM              | 20451N101 | 669    | 12,300  | SH | DFND | 3,1 | 12,300  | 0 | 0 |
| COMPUTER PROGRAMS<br>& SYS INC     | COM              | 205306103 | 110    | 3,711   | SH | DFND | 1   | 3,711   | 0 | 0 |
| COMPUTER TASK<br>GROUP INC         | COM              | 205477102 | 54     | 12,550  | SH | SOLE | 2   | 12,550  | 0 | 0 |
| COMSTOCK RES INC                   | COM              | 205768302 | 6      | 919     | SH | SOLE | 2   | 919     | 0 | 0 |
| COMTECH<br>TELECOMMUNICATIONS<br>C | COM NEW          | 205826209 | 94     | 4,036   | SH | SOLE | 2   | 4,036   | 0 | 0 |
| CONAGRA BRANDS INC                 | COM              | 205887102 | 1,629  | 58,436  | SH | SOLE | 1   | 58,436  | 0 | 0 |



|                                |          |           |        |         |    |      |     |         |   |   |
|--------------------------------|----------|-----------|--------|---------|----|------|-----|---------|---|---|
| CONAGRA BRANDS INC             | COM      | 205887102 | 8,455  | 304,782 | SH | SOLE | 2   | 304,782 | 0 | 0 |
| CONAGRA BRANDS INC             | COM      | 205887102 | 0      | 5       | SH | DFND | 1   | 5       | 0 | 0 |
| CONAGRA BRANDS INC             | COM      | 205887102 | 28     | 1,000   | SH | DFND | 3,1 | 1,000   | 0 | 0 |
| CONCHO RES INC                 | COM      | 20605P101 | 873    | 8,040   | SH | SOLE | 1   | 8,040   | 0 | 0 |
| CONCHO RES INC                 | COM      | 20605P101 | 4,201  | 37,864  | SH | SOLE | 2   | 37,864  | 0 | 0 |
| CONDUENT INC                   | COM      | 206787103 | 283    | 19,793  | SH | SOLE | 1   | 19,793  | 0 | 0 |
| CONDUENT INC                   | COM      | 206787103 | 728    | 52,643  | SH | DFND | 1   | 52,643  | 0 | 0 |
| CONDUENT INC                   | COM      | 206787103 | 3,450  | 249,468 | SH | SOLE | 2   | 249,468 | 0 | 0 |
| CONDUENT INC                   | COM      | 206787103 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| CONDUENT INC                   | COM      | 206787103 | 1      | 51      | SH | DFND | 3,1 | 51      | 0 | 0 |
| CONMED CORP                    | COM      | 207410101 | 1,506  | 18,100  | SH | SOLE | 2   | 18,100  | 0 | 0 |
| CONNECTONE<br>BANCORP INC NEW  | COM      | 20786W107 | 346    | 17,576  | SH | SOLE | 2   | 17,576  | 0 | 0 |
| CONNIS INC                     | COM      | 208242107 | 26     | 1,234   | SH | SOLE | 1   | 1,234   | 0 | 0 |
| CONOCOPHILLIPS                 | COM      | 20825C104 | 5,715  | 85,092  | SH | SOLE | 1   | 85,092  | 0 | 0 |
| CONOCOPHILLIPS                 | COM      | 20825C104 | 9,184  | 137,606 | SH | DFND | 1   | 137,606 | 0 | 0 |
| CONOCOPHILLIPS                 | COM      | 20825C104 | 19,285 | 288,964 | SH | SOLE | 2   | 288,964 | 0 | 0 |
| CONOCOPHILLIPS                 | COM      | 20825C104 | 16     | 246     | SH | DFND | 1   | 246     | 0 | 0 |
| CONOCOPHILLIPS                 | COM      | 20825C104 | 20     | 296     | SH | DFND | 3,1 | 296     | 0 | 0 |
| CONSOL ENERGY INC<br>NEW       | COM      | 20854L108 | 124    | 3,609   | SH | SOLE | 1   | 3,609   | 0 | 0 |
| CONSOL ENERGY INC<br>NEW       | COM      | 20854L108 | 256    | 7,474   | SH | DFND | 1   | 7,474   | 0 | 0 |
| CONSOL ENERGY INC<br>NEW       | COM      | 20854L108 | 715    | 20,904  | SH | SOLE | 2   | 20,904  | 0 | 0 |
| CONSOLIDATED COMM<br>HLDGS INC | COM      | 209034107 | 20     | 1,822   | SH | SOLE | 2   | 1,822   | 0 | 0 |
| CONSOLIDATED EDISON<br>INC     | COM      | 209115104 | 2,324  | 28,310  | SH | SOLE | 1   | 28,310  | 0 | 0 |
| CONSOLIDATED EDISON<br>INC     | COM      | 209115104 | 647    | 7,627   | SH | DFND | 1   | 7,627   | 0 | 0 |
| CONSOLIDATED EDISON<br>INC     | COM      | 209115104 | 1,195  | 14,093  | SH | SOLE | 2   | 14,093  | 0 | 0 |
| CONSOLIDATED EDISON<br>INC     | COM      | 209115104 | 29     | 339     | SH | DFND | 1   | 339     | 0 | 0 |
| CONSOLIDATED WATER<br>CO INC   | ORD      | G23773107 | 165    | 12,787  | SH | SOLE | 2   | 12,787  | 0 | 0 |
| CONSTELLATION<br>BRANDS INC    | CL A     | 21036P108 | 3,746  | 20,560  | SH | SOLE | 1   | 20,560  | 0 | 0 |
| CONSTELLATION<br>BRANDS INC    | CL A     | 21036P108 | 19,975 | 113,930 | SH | SOLE | 2   | 113,930 | 0 | 0 |
| CONSTELLATION<br>BRANDS INC    | CL A     | 21036P108 | 4      | 24      | SH | DFND | 1   | 24      | 0 | 0 |
| CONSTRUCTION<br>PARTNERS INC   | COM CL A | 21044C107 | 17     | 1,330   | SH | DFND | 3,1 | 1,330   | 0 | 0 |
| CONTANGO OIL & GAS<br>COMPANY  | COM NEW  | 21075N204 | 201    | 63,900  | SH | SOLE | 2   | 63,900  | 0 | 0 |
| CONTINENTAL BLDG<br>PRODS INC  | COM      | 211171103 | 17     | 1,111   | SH | SOLE | 1   | 1,111   | 0 | 0 |
| CONTINENTAL BLDG<br>PRODS INC  | COM      | 211171103 | 1,321  | 53,279  | SH | SOLE | 2   | 53,279  | 0 | 0 |
| CONTINENTAL<br>RESOURCES INC   | COM      | 212015101 | 114    | 2,551   | SH | SOLE | 2   | 2,551   | 0 | 0 |
| CONTURA ENERGY INC             | COM      | 21241B100 | 104    | 1,802   | SH | SOLE | 2   | 1,802   | 0 | 0 |
| COOPER COS INC                 | COM NEW  | 216648402 | 1,390  | 4,758   | SH | SOLE | 1   | 4,758   | 0 | 0 |
| COOPER COS INC                 | COM NEW  | 216648402 | 18,241 | 61,591  | SH | SOLE | 2   | 61,591  | 0 | 0 |
| COOPER COS INC                 | COM NEW  | 216648402 | 9      | 29      | SH | DFND | 1   | 29      | 0 | 0 |
| COOPER COS INC                 | COM NEW  | 216648402 | 10     | 35      | SH | DFND | 3,1 | 35      | 0 | 0 |
| COOPER STD HLDGS<br>INC        | COM      | 21676P103 | 43     | 906     | SH | DFND | 1   | 906     | 0 | 0 |
| COOPER STD HLDGS<br>INC        | COM      | 21676P103 | 1,928  | 41,059  | SH | SOLE | 2   | 41,059  | 0 | 0 |
| COOPER TIRE & RUBR<br>CO       | COM      | 216831107 | 4      | 100     | SH | SOLE | 1   | 100     | 0 | 0 |
| COOPER TIRE & RUBR             | COM      | 216831107 | 292    | 9,761   | SH | SOLE | 2   | 9,761   | 0 | 0 |

|                              |            |           |        |         |    |      |     |         |   |   |
|------------------------------|------------|-----------|--------|---------|----|------|-----|---------|---|---|
| CO                           |            |           |        |         |    |      |     |         |   |   |
| COOPER TIRE & RUBBR CO       | COM        | 216831107 | 4      | 121     | SH | DFND | 3,1 | 121     | 0 | 0 |
| COPA HOLDINGS SA             | CL A       | P31076105 | 15,070 | 186,953 | SH | SOLE | 2   | 186,953 | 0 | 0 |
| COPA HOLDINGS SA             | CL A       | P31076105 | 3      | 37      | SH | DFND | 1   | 37      | 0 | 0 |
| COPA HOLDINGS SA             | CL A       | P31076105 | 4      | 53      | SH | DFND | 3,1 | 53      | 0 | 0 |
| COPART INC                   | COM        | 217204106 | 171    | 2,761   | SH | SOLE | 1   | 2,761   | 0 | 0 |
| COPART INC                   | COM        | 217204106 | 703    | 11,608  | SH | DFND | 1   | 11,608  | 0 | 0 |
| COPART INC                   | COM        | 217204106 | 9,400  | 155,141 | SH | SOLE | 2   | 155,141 | 0 | 0 |
| COPART INC                   | COM        | 217204106 | 7      | 113     | SH | DFND | 1   | 113     | 0 | 0 |
| COPART INC                   | COM        | 217204106 | 591    | 9,748   | SH | DFND | 3,1 | 9,748   | 0 | 0 |
| CORCEPT THERAPEUTICS INC     | COM        | 218352102 | 364    | 31,016  | SH | SOLE | 2   | 31,016  | 0 | 0 |
| CORE LABORATORIES NV         | COM        | N22717107 | 729    | 11,064  | SH | SOLE | 1   | 11,064  | 0 | 0 |
| CORE LABORATORIES NV         | COM        | N22717107 | 16,068 | 233,105 | SH | DFND | 11  | 233,105 | 0 | 0 |
| CORE LABORATORIES NV         | COM        | N22717107 | 14,143 | 205,176 | SH | SOLE | 2   | 205,176 | 0 | 0 |
| CORE LABORATORIES NV         | COM        | N22717107 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| CORE MARK HOLDING CO INC     | COM        | 218681104 | 80     | 2,471   | SH | SOLE | 1   | 2,471   | 0 | 0 |
| CORE MARK HOLDING CO INC     | COM        | 218681104 | 3,770  | 101,539 | SH | DFND | 8   | 101,539 | 0 | 0 |
| CORE MARK HOLDING CO INC     | COM        | 218681104 | 917    | 24,685  | SH | SOLE | 2   | 24,685  | 0 | 0 |
| CORE MARK HOLDING CO INC     | COM        | 218681104 | 664    | 17,874  | SH | DFND | 3,1 | 17,874  | 0 | 0 |
| CORECIVIC INC                | COM        | 21871N101 | 229    | 11,217  | SH | SOLE | 1   | 11,217  | 0 | 0 |
| CORELOGIC INC                | COM        | 21871D103 | 208    | 6,003   | SH | SOLE | 1   | 6,003   | 0 | 0 |
| CORELOGIC INC                | COM        | 21871D103 | 5,505  | 147,735 | SH | SOLE | 2   | 147,735 | 0 | 0 |
| COREENERGY INFRASTRUCTURE TR | COM NEW    | 21870U502 | 64     | 1,755   | SH | DFND | 1   | 1,755   | 0 | 0 |
| COREPOINT LODGING INC        | COM        | 21872L104 | 76     | 6,809   | SH | SOLE | 2   | 6,809   | 0 | 0 |
| CORESITE RLTY CORP           | COM        | 21870Q105 | 1,106  | 10,494  | SH | SOLE | 1   | 10,494  | 0 | 0 |
| CORESITE RLTY CORP           | COM        | 21870Q105 | 4,206  | 39,305  | SH | DFND | 8   | 39,305  | 0 | 0 |
| CORESITE RLTY CORP           | COM        | 21870Q105 | 1,134  | 10,600  | SH | DFND | 13  | 10,600  | 0 | 0 |
| CORESITE RLTY CORP           | COM        | 21870Q105 | 316    | 2,954   | SH | SOLE | 2   | 2,954   | 0 | 0 |
| CORESITE RLTY CORP           | COM        | 21870Q105 | 279    | 2,611   | SH | DFND | 3,1 | 2,611   | 0 | 0 |
| CORNERSTONE ONDEMAND INC     | COM        | 21925Y103 | 36     | 633     | SH | SOLE | 1   | 633     | 0 | 0 |
| CORNERSTONE ONDEMAND INC     | COM        | 21925Y103 | 1,467  | 26,781  | SH | SOLE | 2   | 26,781  | 0 | 0 |
| CORNING INC                  | COM        | 219350105 | 3,526  | 106,504 | SH | SOLE | 1   | 106,504 | 0 | 0 |
| CORNING INC                  | COM        | 219350105 | 1,737  | 52,478  | SH | SOLE | 2   | 52,478  | 0 | 0 |
| CORNING INC                  | COM        | 219350105 | 331    | 10,000  | SH | DFND | 1   | 10,000  | 0 | 0 |
| CORNING INC                  | COM        | 219350105 | 13     | 385     | SH | DFND | 1   | 385     | 0 | 0 |
| CORNING INC                  | COM        | 219350105 | 94     | 2,825   | SH | DFND | 3,1 | 2,825   | 0 | 0 |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT | 22002T108 | 167    | 5,487   | SH | SOLE | 1   | 5,487   | 0 | 0 |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT | 22002T108 | 6,637  | 243,124 | SH | SOLE | 2   | 243,124 | 0 | 0 |
| CORVEL CORP                  | COM        | 221006109 | 59     | 910     | SH | SOLE | 2   | 910     | 0 | 0 |
| COSAN LTD                    | S3 A       | G25343107 | 272    | 23,500  | SH | SOLE | 2   | 23,500  | 0 | 0 |
| COSTAMARE INC                | S3         | Y1771G102 | 460    | 88,500  | SH | SOLE | 2   | 88,500  | 0 | 0 |
| COSTAR GROUP INC             | COM        | 22160N109 | 2,819  | 6,152   | SH | SOLE | 1   | 6,152   | 0 | 0 |
| COSTAR GROUP INC             | COM        | 22160N109 | 22,971 | 49,250  | SH | SOLE | 2   | 49,250  | 0 | 0 |
| COSTCO W3L CORP NEW          | COM        | 22160K105 | 7,663  | 31,777  | SH | SOLE | 1   | 31,777  | 0 | 0 |
| COSTCO W3L CORP NEW          | COM        | 22160K105 | 3,628  | 14,985  | SH | DFND | 1   | 14,985  | 0 | 0 |
| COSTCO W3L CORP              | COM        | 22160K105 | 37,197 | 153,619 | SH | SOLE | 2   | 153,619 | 0 | 0 |

| NEW                          |                 |           |        |           |    |      |     |           |   |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| COSTCO W3L CORP NEW          | COM             | 22160K105 | 73     | 300       | SH | DFND | 3,1 | 300       | 0 | 0 |
| COSTCO W3L CORP NEW          | COM             | 22160K105 | 369    | 1,523     | SH | DFND | 1   | 1,523     | 0 | 0 |
| COSTCO W3L CORP NEW          | COM             | 22160K105 | 598    | 2,471     | SH | DFND | 3,1 | 2,471     | 0 | 0 |
| COTT CORP QUE                | COM             | 22163N106 | 727    | 49,753    | SH | DFND | 1   | 49,753    | 0 | 0 |
| COTY INC                     | COM CL A        | 222070203 | 170    | 14,740    | SH | SOLE | 2   | 14,740    | 0 | 0 |
| COUPA SOFTWARE INC           | COM             | 22266L106 | 482    | 4,891     | SH | SOLE | 1   | 4,891     | 0 | 0 |
| COUPA SOFTWARE INC           | COM             | 22266L106 | 707    | 7,773     | SH | DFND | 10  | 7,773     | 0 | 0 |
| COUPA SOFTWARE INC           | COM             | 22266L106 | 697    | 7,661     | SH | DFND | 13  | 7,661     | 0 | 0 |
| COUPA SOFTWARE INC           | COM             | 22266L106 | 32,202 | 353,943   | SH | SOLE | 2   | 353,943   | 0 | 0 |
| COUPA SOFTWARE INC           | COM             | 22266L106 | 16     | 176       | SH | DFND | 1   | 176       | 0 | 0 |
| COUSINS PTYS INC             | COM             | 222795106 | 3,378  | 349,685   | SH | SOLE | 2   | 349,685   | 0 | 0 |
| COVANTA HLDG CORP            | COM             | 22282E102 | 119    | 6,572     | SH | SOLE | 1   | 6,572     | 0 | 0 |
| COVANTA HLDG CORP            | COM             | 22282E102 | 358    | 20,706    | SH | SOLE | 2   | 20,706    | 0 | 0 |
| COVENANT TRANSN GROUP INC    | CL A            | 22284P105 | 19     | 2,312     | SH | SOLE | 1   | 2,312     | 0 | 0 |
| COVENANT TRANSN GROUP INC    | CL A            | 22284P105 | 271    | 14,300    | SH | SOLE | 2   | 14,300    | 0 | 0 |
| COVETRUS INC                 | COM             | 22304C100 | 0      | 138       | SH | SOLE | 1   | 138       | 0 | 0 |
| COVETRUS INC                 | COM             | 22304C100 | 1,082  | 33,985    | SH | SOLE | 2   | 33,985    | 0 | 0 |
| COVETRUS INC                 | COM             | 22304C100 | 0      | 11        | SH | DFND | 1   | 11        | 0 | 0 |
| COWEN INC                    | CL A NEW        | 223622606 | 5      | 248       | SH | SOLE | 1   | 248       | 0 | 0 |
| COWEN INC                    | CL A NEW        | 223622606 | 62     | 4,294     | SH | DFND | 1   | 4,294     | 0 | 0 |
| COWEN INC                    | CL A NEW        | 223622606 | 4      | 304       | SH | DFND | 1   | 304       | 0 | 0 |
| CRA INTL INC                 | COM             | 12618T105 | 1,150  | 22,746    | SH | SOLE | 2   | 22,746    | 0 | 0 |
| CRACKER BARREL OLD CTRY STOR | COM             | 22410J106 | 647    | 4,004     | SH | DFND | 1   | 4,004     | 0 | 0 |
| CRACKER BARREL OLD CTRY STOR | COM             | 22410J106 | 2      | 13        | SH | DFND | 3,1 | 13        | 0 | 0 |
| CRANE CO                     | COM             | 224399105 | 110    | 1,305     | SH | SOLE | 2   | 1,305     | 0 | 0 |
| CRANE CO                     | COM             | 224399105 | 7      | 87        | SH | DFND | 3,1 | 87        | 0 | 0 |
| CRAWFORD & CO                | CL B            | 224633107 | 3      | 299       | SH | DFND | 3,1 | 299       | 0 | 0 |
| CRAY INC                     | COM NEW         | 225223304 | 1,041  | 39,962    | SH | SOLE | 2   | 39,962    | 0 | 0 |
| CREDICORP LTD                | COM             | G2519Y108 | 346    | 1,447     | SH | SOLE | 1   | 1,447     | 0 | 0 |
| CREDICORP LTD                | COM             | G2519Y108 | 24,095 | 100,417   | SH | SOLE | 2   | 100,417   | 0 | 0 |
| CREDIT SUISSE GROUP          | SPONSORED ADR   | 225401108 | 15,585 | 1,337,726 | SH | DFND | 11  | 1,337,726 | 0 | 0 |
| CREDIT SUISSE GROUP          | SPONSORED ADR   | 225401108 | 260    | 22,848    | SH | SOLE | 1   | 22,848    | 0 | 0 |
| CREDIT SUISSE GROUP          | SPONSORED ADR   | 225401108 | 15,962 | 1,370,149 | SH | SOLE | 2   | 1,370,149 | 0 | 0 |
| CREDIT SUISSE GROUP          | SPONSORED ADR   | 225401108 | 0      | 2         | SH | DFND | 1   | 2         | 0 | 0 |
| CREDIT SUISSE GROUP          | SPONSORED ADR   | 225401108 | 3      | 258       | SH | DFND | 3,1 | 258       | 0 | 0 |
| CREE INC                     | COM             | 225447101 | 689    | 12,033    | SH | DFND | 10  | 12,033    | 0 | 0 |
| CREE INC                     | COM             | 225447101 | 59,054 | 1,032,050 | SH | SOLE | 2   | 1,032,050 | 0 | 0 |
| CREE INC                     | COM             | 225447101 | 3      | 50        | SH | DFND | 1   | 50        | 0 | 0 |
| CRESCENT ACQUISITION CORP    | UNIT 99/99/9999 | 22564L204 | 143    | 14,285    | SH | DFND | 3,1 | 14,285    | 0 | 0 |
| CRH PLC                      | ADR             | 12626K203 | 513    | 15,839    | SH | SOLE | 1   | 15,839    | 0 | 0 |
| CRH PLC                      | ADR             | 12626K203 | 5      | 165       | SH | DFND | 3,1 | 165       | 0 | 0 |
| CRITEO S A                   | SPONS ADS       | 226718104 | 72     | 3,907     | SH | SOLE | 1   | 3,907     | 0 | 0 |
| CRITEO S A                   | SPONS ADS       | 226718104 | 2,255  | 112,575   | SH | SOLE | 2   | 112,575   | 0 | 0 |
| CROCS INC                    | COM             | 227046109 | 31     | 989       | SH | SOLE | 1   | 989       | 0 | 0 |
| CROCS INC                    | COM             | 227046109 | 429    | 16,664    | SH | DFND | 10  | 16,664    | 0 | 0 |
| CROCS INC                    | COM             | 227046109 | 577    | 22,414    | SH | DFND | 1   | 22,414    | 0 | 0 |
| CROCS INC                    | COM             | 227046109 | 2,009  | 78,012    | SH | SOLE | 2   | 78,012    | 0 | 0 |
| CROSS CTRY HEALTHCARE INC    | COM             | 227483104 | 2,605  | 370,512   | SH | SOLE | 2   | 370,512   | 0 | 0 |

|                              |                  |           |        |         |    |      |     |         |   |   |
|------------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| CROWN CASTLE INTL CORP NEW   | COM              | 22822V101 | 13,546 | 105,825 | SH | DFND | 8   | 105,825 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW   | COM              | 22822V101 | 2,169  | 16,942  | SH | DFND | 12  | 16,942  | 0 | 0 |
| CROWN CASTLE INTL CORP NEW   | COM              | 22822V101 | 333    | 2,604   | SH | DFND | 1   | 2,604   | 0 | 0 |
| CROWN CASTLE INTL CORP NEW   | COM              | 22822V101 | 1,109  | 8,498   | SH | SOLE | 1   | 8,498   | 0 | 0 |
| CROWN CASTLE INTL CORP NEW   | COM              | 22822V101 | 39,508 | 308,653 | SH | SOLE | 2   | 308,653 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW   | 6.875% CON PFD A | 22822V309 | 527    | 445     | SH | SOLE | 2   | 445     | 0 | 0 |
| CROWN CASTLE INTL CORP NEW   | COM              | 22822V101 | 301    | 2,350   | SH | DFND | 1   | 2,350   | 0 | 0 |
| CROWN HOLDINGS INC           | COM              | 228368106 | 897    | 16,007  | SH | SOLE | 1   | 16,007  | 0 | 0 |
| CROWN HOLDINGS INC           | COM              | 228368106 | 673    | 12,330  | SH | SOLE | 2   | 12,330  | 0 | 0 |
| CROWN HOLDINGS INC           | COM              | 228368106 | 0      | 7       | SH | DFND | 1   | 7       | 0 | 0 |
| CROWN HOLDINGS INC           | COM              | 228368106 | 687    | 12,594  | SH | DFND | 3,1 | 12,594  | 0 | 0 |
| CSG SYS INTL INC             | COM              | 126349109 | 278    | 5,798   | SH | SOLE | 1   | 5,798   | 0 | 0 |
| CSG SYS INTL INC             | COM              | 126349109 | 559    | 13,216  | SH | SOLE | 2   | 13,216  | 0 | 0 |
| CSG SYS INTL INC             | NOTE 4.250% 3/1  | 126349AF6 | 209    | 199,000 | SH | SOLE | 2   | 199,000 | 0 | 0 |
| CSW INDUSTRIALS INC          | COM              | 126402106 | 340    | 5,940   | SH | DFND | 1   | 5,940   | 0 | 0 |
| CSW INDUSTRIALS INC          | COM              | 126402106 | 2,315  | 40,400  | SH | SOLE | 2   | 40,400  | 0 | 0 |
| CSX CORP                     | COM              | 126408103 | 335    | 4,319   | SH | SOLE | 1   | 4,319   | 0 | 0 |
| CSX CORP                     | COM              | 126408103 | 6,598  | 88,184  | SH | SOLE | 2   | 88,184  | 0 | 0 |
| CSX CORP                     | COM              | 126408103 | 748    | 10,000  | SH | DFND | 1   | 10,000  | 0 | 0 |
| CSX CORP                     | COM              | 126408103 | 10     | 132     | SH | DFND | 1   | 132     | 0 | 0 |
| CSX CORP                     | COM              | 126408103 | 56     | 750     | SH | DFND | 3,1 | 750     | 0 | 0 |
| CTRIP COM INTL LTD           | SPONSORED ADS    | 22943F100 | 25,689 | 587,982 | SH | SOLE | 2   | 587,982 | 0 | 0 |
| CUBESMART                    | COM              | 229663109 | 100    | 3,127   | SH | SOLE | 1   | 3,127   | 0 | 0 |
| CUBESMART                    | COM              | 229663109 | 17,232 | 537,840 | SH | SOLE | 2   | 537,840 | 0 | 0 |
| CULLEN FROST BANKERS INC     | COM              | 229899109 | 316    | 3,794   | SH | SOLE | 1   | 3,794   | 0 | 0 |
| CULLEN FROST BANKERS INC     | COM              | 229899109 | 10,522 | 108,400 | SH | SOLE | 2   | 108,400 | 0 | 0 |
| CULLEN FROST BANKERS INC     | COM              | 229899109 | 2      | 20      | SH | DFND | 1   | 20      | 0 | 0 |
| CULLEN FROST BANKERS INC     | COM              | 229899109 | 9      | 96      | SH | DFND | 3,1 | 96      | 0 | 0 |
| CULP INC                     | COM              | 230215105 | 7      | 350     | SH | DFND | 3,1 | 350     | 0 | 0 |
| CUMBERLAND PHARMACEUTICALS I | COM              | 230770109 | 2      | 1,040   | SH | SOLE | 1   | 1,040   | 0 | 0 |
| CUMMINS INC                  | COM              | 231021106 | 1,738  | 11,045  | SH | SOLE | 1   | 11,045  | 0 | 0 |
| CUMMINS INC                  | COM              | 231021106 | 2,644  | 16,749  | SH | DFND | 1   | 16,749  | 0 | 0 |
| CUMMINS INC                  | COM              | 231021106 | 5,382  | 34,094  | SH | SOLE | 2   | 34,094  | 0 | 0 |
| CUMMINS INC                  | COM              | 231021106 | 7      | 46      | SH | DFND | 1   | 46      | 0 | 0 |
| CUMMINS INC                  | COM              | 231021106 | 13     | 82      | SH | DFND | 3,1 | 82      | 0 | 0 |
| CURTISS WRIGHT CORP          | COM              | 231561101 | 91     | 851     | SH | SOLE | 1   | 851     | 0 | 0 |
| CURTISS WRIGHT CORP          | COM              | 231561101 | 8,144  | 71,855  | SH | SOLE | 2   | 71,855  | 0 | 0 |
| CUSHMAN WAKEFIELD PLC        | S3               | G2717B108 | 2,517  | 141,380 | SH | SOLE | 2   | 141,380 | 0 | 0 |
| CUSTOMERS BANCORP INC        | COM              | 23204G100 | 3,210  | 175,339 | SH | SOLE | 2   | 175,339 | 0 | 0 |
| CUTERA INC                   | COM              | 232109108 | 175    | 9,912   | SH | DFND | 3,1 | 9,912   | 0 | 0 |
| CVS HEALTH CORP              | COM              | 126650100 | 15,926 | 295,309 | SH | DFND | 11  | 295,309 | 0 | 0 |
| CVS HEALTH CORP              | COM              | 126650100 | 3,548  | 66,492  | SH | SOLE | 1   | 66,492  | 0 | 0 |
| CVS HEALTH CORP              | COM              | 126650100 | 25,991 | 481,939 | SH | SOLE | 2   | 481,939 | 0 | 0 |
| CVS HEALTH CORP              | COM              | 126650100 | 333    | 6,169   | SH | DFND | 1   | 6,169   | 0 | 0 |
| CVS HEALTH CORP              | COM              | 126650100 | 25     | 468     | SH | DFND | 3,1 | 468     | 0 | 0 |
| CYBERARK SOFTWARE LTD        | S3               | M2682V108 | 440    | 3,700   | SH | DFND | 1   | 3,700   | 0 | 0 |
| CYBERARK SOFTWARE            | S3               | M2682V108 | 7,928  | 66,596  | SH | SOLE | 2   | 66,596  | 0 | 0 |

|                            |                  |           |        |         |    |      |     |         |   |   |  |
|----------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|--|
| LTD                        |                  |           |        |         |    |      |     |         |   |   |  |
| CYPRESS SEMICONDUCTOR CORP | COM              | 232806109 | 202    | 12,887  | SH | SOLE | 1   | 12,887  | 0 | 0 |  |
| CYPRESS SEMICONDUCTOR CORP | COM              | 232806109 | 7,385  | 494,952 | SH | SOLE | 2   | 494,952 | 0 | 0 |  |
| CYPRESS SEMICONDUCTOR CORP | NOTE 2.000% 2/0  | 232806AP4 | 123    | 120,000 | SH | SOLE | 2   | 120,000 | 0 | 0 |  |
| CYPRESS SEMICONDUCTOR CORP | COM              | 232806109 | 214    | 14,372  | SH | DFND | 3,1 | 14,372  | 0 | 0 |  |
| CYRUSONE INC               | COM              | 23283R100 | 332    | 6,293   | SH | SOLE | 1   | 6,293   | 0 | 0 |  |
| CYRUSONE INC               | COM              | 23283R100 | 18,270 | 348,392 | SH | SOLE | 2   | 348,392 | 0 | 0 |  |
| CYRUSONE INC               | COM              | 23283R100 | 10     | 190     | SH | DFND | 1   | 190     | 0 | 0 |  |
| D R HORTON INC             | COM              | 23331A109 | 669    | 16,078  | SH | SOLE | 1   | 16,078  | 0 | 0 |  |
| D R HORTON INC             | COM              | 23331A109 | 91     | 2,193   | SH | SOLE | 2   | 2,193   | 0 | 0 |  |
| D R HORTON INC             | COM              | 23331A109 | 2      | 59      | SH | DFND | 1   | 59      | 0 | 0 |  |
| D R HORTON INC             | COM              | 23331A109 | 7      | 165     | SH | DFND | 3,1 | 165     | 0 | 0 |  |
| DAKTRONICS INC             | COM              | 234264109 | 210    | 28,186  | SH | SOLE | 2   | 28,186  | 0 | 0 |  |
| DANA INCORPORATED          | COM              | 235825205 | 2      | 90      | SH | DFND | 3,1 | 90      | 0 | 0 |  |
| DANAHER CORPORATION        | COM              | 235851102 | 3,677  | 27,779  | SH | SOLE | 1   | 27,779  | 0 | 0 |  |
| DANAHER CORPORATION        | COM              | 235851102 | 10,143 | 76,832  | SH | DFND | 12  | 76,832  | 0 | 0 |  |
| DANAHER CORPORATION        | COM              | 235851102 | 38,489 | 291,539 | SH | SOLE | 2   | 291,539 | 0 | 0 |  |
| DANAHER CORPORATION        | DBCV 1/2         | 235851AF9 | 782    | 155,000 | SH | SOLE | 2   | 155,000 | 0 | 0 |  |
| DANAHER CORPORATION        | COM              | 235851102 | 101    | 763     | SH | DFND | 1   | 763     | 0 | 0 |  |
| DANAHER CORPORATION        | COM              | 235851102 | 32     | 245     | SH | DFND | 3,1 | 245     | 0 | 0 |  |
| DANAOS CORPORATION         | S3               | Y1968P105 | 2      | 6,177   | SH | SOLE | 1   | 6,177   | 0 | 0 |  |
| DAQO NEW ENERGY CORP       | SPNSRD ADR NEW   | 23703Q203 | 152    | 4,601   | SH | SOLE | 2   | 4,601   | 0 | 0 |  |
| DARDEN RESTAURANTS INC     | COM              | 237194105 | 603    | 4,909   | SH | SOLE | 1   | 4,909   | 0 | 0 |  |
| DARDEN RESTAURANTS INC     | COM              | 237194105 | 4,333  | 35,672  | SH | DFND | 1   | 35,672  | 0 | 0 |  |
| DARDEN RESTAURANTS INC     | COM              | 237194105 | 1,674  | 13,779  | SH | SOLE | 2   | 13,779  | 0 | 0 |  |
| DARLING INGREDIENTS INC    | COM              | 237266101 | 299    | 14,179  | SH | SOLE | 1   | 14,179  | 0 | 0 |  |
| DARLING INGREDIENTS INC    | COM              | 237266101 | 1,004  | 46,359  | SH | SOLE | 2   | 46,359  | 0 | 0 |  |
| DAVE & BUSTERS ENTMT INC   | COM              | 238337109 | 19     | 367     | SH | SOLE | 1   | 367     | 0 | 0 |  |
| DAVE & BUSTERS ENTMT INC   | COM              | 238337109 | 860    | 17,247  | SH | SOLE | 2   | 17,247  | 0 | 0 |  |
| DAVITA INC                 | COM              | 23918K108 | 366    | 8,928   | SH | SOLE | 1   | 8,928   | 0 | 0 |  |
| DAVITA INC                 | COM              | 23918K108 | 81     | 1,486   | SH | SOLE | 2   | 1,486   | 0 | 0 |  |
| DAVITA INC                 | COM              | 23918K108 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |  |
| DBX ETF TR                 | XTRACK USD HIGH  | 233051432 | 0      | 3       | SH | SOLE | 1   | 3       | 0 | 0 |  |
| DBX ETF TR                 | XTRACK MSCI JAPN | 233051507 | 159    | 3,957   | SH | SOLE | 1   | 3,957   | 0 | 0 |  |
| DBX ETF TR                 | XTRACK MSCI EURP | 233051853 | 178    | 6,290   | SH | SOLE | 1   | 6,290   | 0 | 0 |  |
| DEAN FOODS CO NEW          | COM NEW          | 242370203 | 74     | 24,295  | SH | DFND | 1   | 24,295  | 0 | 0 |  |
| DEAN FOODS CO NEW          | COM NEW          | 242370203 | 34     | 11,316  | SH | SOLE | 2   | 11,316  | 0 | 0 |  |
| DECKERS OUTDOOR CORP       | COM              | 243537107 | 596    | 4,174   | SH | SOLE | 1   | 4,174   | 0 | 0 |  |
| DECKERS OUTDOOR CORP       | COM              | 243537107 | 820    | 5,577   | SH | DFND | 10  | 5,577   | 0 | 0 |  |
| DECKERS OUTDOOR CORP       | COM              | 243537107 | 985    | 6,703   | SH | DFND | 13  | 6,703   | 0 | 0 |  |
| DECKERS OUTDOOR CORP       | COM              | 243537107 | 2,102  | 14,299  | SH | DFND | 1   | 14,299  | 0 | 0 |  |

|                              |              |           |        |         |    |      |     |         |   |   |
|------------------------------|--------------|-----------|--------|---------|----|------|-----|---------|---|---|
| DECKERS OUTDOOR CORP         | COM          | 243537107 | 52     | 356     | SH | DFND | 1   | 356     | 0 | 0 |
| DEERE & CO                   | COM          | 244199105 | 2,074  | 13,193  | SH | SOLE | 1   | 13,193  | 0 | 0 |
| DEERE & CO                   | COM          | 244199105 | 12,575 | 78,674  | SH | SOLE | 2   | 78,674  | 0 | 0 |
| DEERE & CO                   | COM          | 244199105 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| DEERE & CO                   | COM          | 244199105 | 112    | 698     | SH | DFND | 3,1 | 698     | 0 | 0 |
| DEL FRISCOS RESTAURANT GROUP | COM          | 245077102 | 27     | 7,542   | SH | SOLE | 1   | 7,542   | 0 | 0 |
| DEL FRISCOS RESTAURANT GROUP | COM          | 245077102 | 0      | 0       | SH | SOLE | 2   | 0       | 0 | 0 |
| DEL TACO RESTAURANTS INC     | COM          | 245496104 | 870    | 86,455  | SH | SOLE | 2   | 86,455  | 0 | 0 |
| DELEK US HLDGS INC NEW       | COM          | 24665A103 | 44     | 935     | SH | SOLE | 1   | 935     | 0 | 0 |
| DELEK US HLDGS INC NEW       | COM          | 24665A103 | 469    | 12,876  | SH | DFND | 1   | 12,876  | 0 | 0 |
| DELEK US HLDGS INC NEW       | COM          | 24665A103 | 1,809  | 49,675  | SH | SOLE | 2   | 49,675  | 0 | 0 |
| DELL TECHNOLOGIES INC        | CL C         | 24703L202 | 294    | 5,053   | SH | SOLE | 1   | 5,053   | 0 | 0 |
| DELL TECHNOLOGIES INC        | CL C         | 24703L202 | 1,256  | 21,393  | SH | DFND | 1   | 21,393  | 0 | 0 |
| DELL TECHNOLOGIES INC        | CL C         | 24703L202 | 4,308  | 73,409  | SH | SOLE | 2   | 73,409  | 0 | 0 |
| DELL TECHNOLOGIES INC        | CL C         | 24703L202 | 209    | 3,569   | SH | DFND | 1   | 3,569   | 0 | 0 |
| DELL TECHNOLOGIES INC        | CL C         | 24703L202 | 15     | 251     | SH | DFND | 3,1 | 251     | 0 | 0 |
| DELPHI TECHNOLOGIES PLC      | S3           | G2709G107 | 384    | 19,943  | SH | SOLE | 2   | 19,943  | 0 | 0 |
| DELPHI TECHNOLOGIES PLC      | S3           | G2709G107 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| DELPHI TECHNOLOGIES PLC      | S3           | G2709G107 | 3      | 133     | SH | DFND | 3,1 | 133     | 0 | 0 |
| DELTA AIR LINES INC DEL      | COM NEW      | 247361702 | 2,200  | 41,113  | SH | SOLE | 1   | 41,113  | 0 | 0 |
| DELTA AIR LINES INC DEL      | COM NEW      | 247361702 | 7,146  | 138,356 | SH | SOLE | 2   | 138,356 | 0 | 0 |
| DELTA AIR LINES INC DEL      | COM NEW      | 247361702 | 4      | 73      | SH | DFND | 1   | 73      | 0 | 0 |
| DELTA AIR LINES INC DEL      | COM NEW      | 247361702 | 84     | 1,621   | SH | DFND | 3,1 | 1,621   | 0 | 0 |
| DELUXE CORP                  | COM          | 248019101 | 5,757  | 131,669 | SH | SOLE | 2   | 131,669 | 0 | 0 |
| DELUXE CORP                  | COM          | 248019101 | 6      | 142     | SH | DFND | 3,1 | 142     | 0 | 0 |
| DENNYS CORP                  | COM          | 24869P104 | 38     | 4,090   | SH | SOLE | 1   | 4,090   | 0 | 0 |
| DENNYS CORP                  | COM          | 24869P104 | 519    | 28,261  | SH | DFND | 10  | 28,261  | 0 | 0 |
| DENNYS CORP                  | COM          | 24869P104 | 194    | 10,562  | SH | DFND | 1   | 10,562  | 0 | 0 |
| DENTSPLY SIRONA INC          | COM          | 24906P109 | 98     | 2,042   | SH | SOLE | 1   | 2,042   | 0 | 0 |
| DENTSPLY SIRONA INC          | COM          | 24906P109 | 186    | 3,753   | SH | DFND | 1   | 3,753   | 0 | 0 |
| DENTSPLY SIRONA INC          | COM          | 24906P109 | 6,500  | 131,083 | SH | SOLE | 2   | 131,083 | 0 | 0 |
| DENTSPLY SIRONA INC          | COM          | 24906P109 | 52     | 1,055   | SH | DFND | 1   | 1,055   | 0 | 0 |
| DERMIRA INC                  | COM          | 24983L104 | 570    | 42,076  | SH | DFND | 10  | 42,076  | 0 | 0 |
| DESCARTES SYS GROUP INC      | COM          | 249906108 | 157    | 4,280   | SH | SOLE | 1   | 4,280   | 0 | 0 |
| DEUTSCHE BANK AG             | NAMEN AKT    | D18190898 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| DEVON ENERGY CORP NEW        | COM          | 25179M103 | 4,927  | 156,119 | SH | SOLE | 2   | 156,119 | 0 | 0 |
| DEXCOM INC                   | COM          | 252131107 | 135    | 1,094   | SH | SOLE | 1   | 1,094   | 0 | 0 |
| DEXCOM INC                   | COM          | 252131107 | 999    | 8,387   | SH | DFND | 12  | 8,387   | 0 | 0 |
| DEXCOM INC                   | COM          | 252131107 | 5,378  | 45,157  | SH | SOLE | 2   | 45,157  | 0 | 0 |
| DEXCOM INC                   | COM          | 252131107 | 5      | 45      | SH | DFND | 1   | 45      | 0 | 0 |
| DEXCOM INC                   | COM          | 252131107 | 241    | 2,027   | SH | DFND | 3,1 | 2,027   | 0 | 0 |
| DIAGEO P L C                 | SPON ADR NEW | 25243Q205 | 2,777  | 17,329  | SH | SOLE | 1   | 17,329  | 0 | 0 |
| DIAGEO P L C                 | SPON ADR NEW | 25243Q205 | 5,075  | 31,019  | SH | SOLE | 2   | 31,019  | 0 | 0 |

|                                 |                 |           |        |         |    |      |     |         |   |   |
|---------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| DIAGEO P L C                    | SPON ADR<br>NEW | 25243Q205 | 42     | 257     | SH | DFND | 1   | 257     | 0 | 0 |
| DIAGEO P L C                    | SPON ADR<br>NEW | 25243Q205 | 13     | 80      | SH | DFND | 3,1 | 80      | 0 | 0 |
| DIAMOND HILL<br>INVESTMENT GROU | COM NEW         | 25264R207 | 174    | 1,245   | SH | DFND | 1   | 1,245   | 0 | 0 |
| DIAMOND OFFSHORE<br>DRILLING IN | COM             | 25271C102 | 24     | 2,323   | SH | SOLE | 2   | 2,323   | 0 | 0 |
| DIAMOND S SHIPPING<br>INC       | COM             | Y20676105 | 441    | 42,422  | SH | SOLE | 2   | 42,422  | 0 | 0 |
| DIAMONDBACK<br>ENERGY INC       | COM             | 25278X109 | 54     | 485     | SH | SOLE | 1   | 485     | 0 | 0 |
| DIAMONDBACK<br>ENERGY INC       | COM             | 25278X109 | 6,321  | 62,261  | SH | DFND | 8   | 62,261  | 0 | 0 |
| DIAMONDBACK<br>ENERGY INC       | COM             | 25278X109 | 9,613  | 94,679  | SH | SOLE | 2   | 94,679  | 0 | 0 |
| DIAMONDBACK<br>ENERGY INC       | COM             | 25278X109 | 187    | 1,842   | SH | DFND | 1   | 1,842   | 0 | 0 |
| DIAMONDROCK<br>HOSPITALITY CO   | COM             | 252784301 | 78     | 7,757   | SH | SOLE | 1   | 7,757   | 0 | 0 |
| DIAMONDROCK<br>HOSPITALITY CO   | COM             | 252784301 | 2,419  | 223,345 | SH | SOLE | 2   | 223,345 | 0 | 0 |
| DIANA SHIPPING INC              | COM             | Y2066G104 | 355    | 126,039 | SH | SOLE | 2   | 126,039 | 0 | 0 |
| DICKS SPORTING<br>GOODS INC     | COM             | 253393102 | 1,148  | 30,919  | SH | SOLE | 1   | 30,919  | 0 | 0 |
| DIEBOLD NXDF INC                | COM             | 253651103 | 407    | 37,700  | SH | SOLE | 1   | 37,700  | 0 | 0 |
| DIEBOLD NXDF INC                | COM             | 253651103 | 446    | 40,282  | SH | DFND | 13  | 40,282  | 0 | 0 |
| DIGI INTL INC                   | COM             | 253798102 | 231    | 18,256  | SH | SOLE | 2   | 18,256  | 0 | 0 |
| DIGIMARC CORP NEW               | COM             | 25381B101 | 940    | 29,955  | SH | SOLE | 2   | 29,955  | 0 | 0 |
| DIGITAL RLTY TR INC             | COM             | 253868103 | 225    | 1,877   | SH | SOLE | 1   | 1,877   | 0 | 0 |
| DIGITAL RLTY TR INC             | COM             | 253868103 | 42,209 | 354,696 | SH | SOLE | 2   | 354,696 | 0 | 0 |
| DIGITAL RLTY TR INC             | COM             | 253868103 | 190    | 1,600   | SH | DFND | 1   | 1,600   | 0 | 0 |
| DILLARDS INC                    | CL A            | 254067101 | 399    | 6,105   | SH | SOLE | 1   | 6,105   | 0 | 0 |
| DILLARDS INC                    | CL A            | 254067101 | 238    | 3,300   | SH | SOLE | 2   | 3,300   | 0 | 0 |
| DILLARDS INC                    | CL A            | 254067101 | 5      | 71      | SH | DFND | 1   | 71      | 0 | 0 |
| DILLARDS INC                    | CL A            | 254067101 | 216    | 3,000   | SH | DFND | 3,1 | 3,000   | 0 | 0 |
| DIME CMNTY<br>BANCSHARES        | COM             | 253922108 | 445    | 23,756  | SH | SOLE | 2   | 23,756  | 0 | 0 |
| DINE BRANDS GLOBAL<br>INC       | COM             | 254423106 | 568    | 6,220   | SH | DFND | 10  | 6,220   | 0 | 0 |
| DINE BRANDS GLOBAL<br>INC       | COM             | 254423106 | 1,278  | 14,000  | SH | DFND | 13  | 14,000  | 0 | 0 |
| DINE BRANDS GLOBAL<br>INC       | COM             | 254423106 | 38     | 417     | SH | DFND | 1   | 417     | 0 | 0 |
| DINE BRANDS GLOBAL<br>INC       | COM             | 254423106 | 781    | 8,583   | SH | SOLE | 1   | 8,583   | 0 | 0 |
| DINE BRANDS GLOBAL<br>INC       | COM             | 254423106 | 468    | 5,125   | SH | SOLE | 2   | 5,125   | 0 | 0 |
| DINE BRANDS GLOBAL<br>INC       | COM             | 254423106 | 21     | 229     | SH | DFND | 1   | 229     | 0 | 0 |
| DIODES INC                      | COM             | 254543101 | 515    | 14,837  | SH | DFND | 10  | 14,837  | 0 | 0 |
| DIODES INC                      | COM             | 254543101 | 637    | 18,352  | SH | DFND | 1   | 18,352  | 0 | 0 |
| DIODES INC                      | COM             | 254543101 | 421    | 12,146  | SH | SOLE | 2   | 12,146  | 0 | 0 |
| DIPLOMAT PHARMACY<br>INC        | COM             | 25456K101 | 59     | 10,231  | SH | SOLE | 2   | 10,231  | 0 | 0 |
| DISCOVER FINL SVCS              | COM             | 254709108 | 1,494  | 21,118  | SH | SOLE | 1   | 21,118  | 0 | 0 |
| DISCOVER FINL SVCS              | COM             | 254709108 | 5,628  | 79,096  | SH | SOLE | 2   | 79,096  | 0 | 0 |
| DISCOVER FINL SVCS              | COM             | 254709108 | 24     | 335     | SH | DFND | 1   | 335     | 0 | 0 |
| DISCOVER FINL SVCS              | COM             | 254709108 | 95     | 1,329   | SH | DFND | 3,1 | 1,329   | 0 | 0 |
| DISCOVERY INC                   | COM SER A       | 25470F104 | 713    | 26,376  | SH | SOLE | 2   | 26,376  | 0 | 0 |
| DISCOVERY INC                   | COM SER C       | 25470F302 | 1,880  | 73,942  | SH | SOLE | 2   | 73,942  | 0 | 0 |
| DISCOVERY INC                   | COM SER A       | 25470F104 | 237    | 8,788   | SH | DFND | 3,1 | 8,788   | 0 | 0 |
| DISH NETWORK CORP               | CL A            | 25470M109 | 1,072  | 33,841  | SH | DFND | 1   | 33,841  | 0 | 0 |
| DISH NETWORK CORP               | CL A            | 25470M109 | 752    | 22,673  | SH | SOLE | 1   | 22,673  | 0 | 0 |
| DISH NETWORK CORP               | CL A            | 25470M109 | 3,719  | 117,344 | SH | SOLE | 2   | 117,344 | 0 | 0 |

|                                 |                    |           |        |         |    |      |     |         |   |   |
|---------------------------------|--------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| DISH NETWORK CORP               | NOTE 3.375%<br>8/1 | 25470MAB5 | 823    | 969,000 | SH | SOLE | 2   | 969,000 | 0 | 0 |
| DISH NETWORK CORP               | NOTE 2.375%<br>3/1 | 25470MAD1 | 101    | 123,000 | SH | SOLE | 2   | 123,000 | 0 | 0 |
| DISH NETWORK CORP               | CL A               | 25470M109 | 2      | 63      | SH | DFND | 1   | 63      | 0 | 0 |
| DISH NETWORK CORP               | CL A               | 25470M109 | 13     | 399     | SH | DFND | 3,1 | 399     | 0 | 0 |
| DISNEY WALT CO                  | COM DISNEY         | 254687106 | 13,309 | 119,865 | SH | DFND | 8   | 119,865 | 0 | 0 |
| DISNEY WALT CO                  | COM DISNEY         | 254687106 | 2,055  | 18,506  | SH | DFND | 1   | 18,506  | 0 | 0 |
| DISNEY WALT CO                  | COM DISNEY         | 254687106 | 2,850  | 25,535  | SH | SOLE | 1   | 25,535  | 0 | 0 |
| DISNEY WALT CO                  | COM DISNEY         | 254687106 | 15,269 | 137,525 | SH | SOLE | 2   | 137,525 | 0 | 0 |
| DISNEY WALT CO                  | COM DISNEY         | 254687106 | 459    | 4,130   | SH | DFND | 1   | 4,130   | 0 | 0 |
| DISNEY WALT CO                  | COM DISNEY         | 254687106 | 368    | 3,311   | SH | DFND | 3,1 | 3,311   | 0 | 0 |
| DMC GLOBAL INC                  | COM                | 23291C103 | 655    | 13,197  | SH | DFND | 10  | 13,197  | 0 | 0 |
| DMC GLOBAL INC                  | COM                | 23291C103 | 25     | 507     | SH | DFND | 1   | 507     | 0 | 0 |
| DOCUSIGN INC                    | COM                | 256163106 | 45     | 1,094   | SH | SOLE | 1   | 1,094   | 0 | 0 |
| DOCUSIGN INC                    | COM                | 256163106 | 3,517  | 67,838  | SH | SOLE | 2   | 67,838  | 0 | 0 |
| DOLBY LABORATORIES<br>INC       | COM CL A           | 25659T107 | 1,468  | 23,317  | SH | DFND | 1   | 23,317  | 0 | 0 |
| DOLBY LABORATORIES<br>INC       | COM CL A           | 25659T107 | 1,263  | 19,122  | SH | SOLE | 1   | 19,122  | 0 | 0 |
| DOLBY LABORATORIES<br>INC       | COM CL A           | 25659T107 | 1,147  | 18,212  | SH | SOLE | 2   | 18,212  | 0 | 0 |
| DOLLAR GEN CORP<br>NEW          | COM                | 256677105 | 2,906  | 24,816  | SH | SOLE | 1   | 24,816  | 0 | 0 |
| DOLLAR GEN CORP<br>NEW          | COM                | 256677105 | 18,735 | 157,040 | SH | SOLE | 2   | 157,040 | 0 | 0 |
| DOLLAR GEN CORP<br>NEW          | COM                | 256677105 | 194    | 1,630   | SH | DFND | 1   | 1,630   | 0 | 0 |
| DOLLAR GEN CORP<br>NEW          | COM                | 256677105 | 236    | 1,976   | SH | DFND | 3,1 | 1,976   | 0 | 0 |
| DOLLAR TREE INC                 | COM                | 256746108 | 1,197  | 10,310  | SH | SOLE | 1   | 10,310  | 0 | 0 |
| DOLLAR TREE INC                 | COM                | 256746108 | 3,417  | 32,526  | SH | DFND | 12  | 32,526  | 0 | 0 |
| DOLLAR TREE INC                 | COM                | 256746108 | 28,705 | 273,277 | SH | SOLE | 2   | 273,277 | 0 | 0 |
| DOLLAR TREE INC                 | COM                | 256746108 | 8      | 75      | SH | DFND | 1   | 75      | 0 | 0 |
| DOLLAR TREE INC                 | COM                | 256746108 | 282    | 2,686   | SH | DFND | 3,1 | 2,686   | 0 | 0 |
| DOMINION ENERGY INC             | COM                | 25746U109 | 310    | 4,149   | SH | SOLE | 1   | 4,149   | 0 | 0 |
| DOMINION ENERGY INC             | COM                | 25746U109 | 6,685  | 87,199  | SH | SOLE | 2   | 87,199  | 0 | 0 |
| DOMINION ENERGY INC             | COM                | 25746U109 | 48     | 623     | SH | DFND | 1   | 623     | 0 | 0 |
| DOMINION ENERGY INC             | COM                | 25746U109 | 32     | 418     | SH | DFND | 3,1 | 418     | 0 | 0 |
| DOMINOS PIZZA INC               | COM                | 25754A201 | 2,328  | 8,716   | SH | SOLE | 1   | 8,716   | 0 | 0 |
| DOMINOS PIZZA INC               | COM                | 25754A201 | 4,855  | 18,811  | SH | DFND | 8   | 18,811  | 0 | 0 |
| DOMINOS PIZZA INC               | COM                | 25754A201 | 1,265  | 4,900   | SH | DFND | 1   | 4,900   | 0 | 0 |
| DOMINOS PIZZA INC               | COM                | 25754A201 | 1,469  | 5,692   | SH | SOLE | 2   | 5,692   | 0 | 0 |
| DOMINOS PIZZA INC               | COM                | 25754A201 | 11     | 44      | SH | DFND | 1   | 44      | 0 | 0 |
| DOMO INC                        | COM CL B           | 257554105 | 406    | 10,072  | SH | DFND | 13  | 10,072  | 0 | 0 |
| DOMO INC                        | COM CL B           | 257554105 | 185    | 5,401   | SH | SOLE | 1   | 5,401   | 0 | 0 |
| DOMTAR CORP                     | COM NEW            | 257559203 | 179    | 3,636   | SH | SOLE | 1   | 3,636   | 0 | 0 |
| DOMTAR CORP                     | COM NEW            | 257559203 | 306    | 6,158   | SH | DFND | 1   | 6,158   | 0 | 0 |
| DOMTAR CORP                     | COM NEW            | 257559203 | 1,976  | 39,789  | SH | SOLE | 2   | 39,789  | 0 | 0 |
| DOMTAR CORP                     | COM NEW            | 257559203 | 7      | 138     | SH | DFND | 1   | 138     | 0 | 0 |
| DOMTAR CORP                     | COM NEW            | 257559203 | 5      | 101     | SH | DFND | 3,1 | 101     | 0 | 0 |
| DONALDSON INC                   | COM                | 257651109 | 176    | 3,499   | SH | SOLE | 1   | 3,499   | 0 | 0 |
| DONALDSON INC                   | COM                | 257651109 | 1,288  | 25,720  | SH | SOLE | 2   | 25,720  | 0 | 0 |
| DONNELLEY FINL<br>SOLUTIONS INC | COM                | 25787G100 | 1,540  | 103,497 | SH | SOLE | 2   | 103,497 | 0 | 0 |
| DONNELLEY FINL<br>SOLUTIONS INC | COM                | 25787G100 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| DONNELLEY FINL<br>SOLUTIONS INC | COM                | 25787G100 | 0      | 8       | SH | DFND | 3,1 | 8       | 0 | 0 |
| DONNELLEY R R &<br>SONS CO      | COM                | 257867200 | 5      | 10,823  | SH | SOLE | 1   | 10,823  | 0 | 0 |
| DONNELLEY R R &<br>SONS CO      | COM                | 257867200 | 260    | 54,996  | SH | SOLE | 2   | 54,996  | 0 | 0 |



|                         |                 |           |        |         |    |      |     |         |   |   |
|-------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| DONNELLEY R R & SONS CO | COM             | 257867200 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| DORCHESTER MINERALS LP  | COM UNIT        | 25820R105 | 334    | 18,274  | SH | SOLE | 2   | 18,274  | 0 | 0 |
| DORMAN PRODUCTS INC     | COM             | 258278100 | 474    | 4,852   | SH | SOLE | 1   | 4,852   | 0 | 0 |
| DORMAN PRODUCTS INC     | COM             | 258278100 | 467    | 5,300   | SH | DFND | 13  | 5,300   | 0 | 0 |
| DORMAN PRODUCTS INC     | COM             | 258278100 | 186    | 2,115   | SH | SOLE | 2   | 2,115   | 0 | 0 |
| DORMAN PRODUCTS INC     | COM             | 258278100 | 6      | 71      | SH | DFND | 1   | 71      | 0 | 0 |
| DOUGLAS EMMETT INC      | COM             | 25960P109 | 691    | 17,144  | SH | SOLE | 1   | 17,144  | 0 | 0 |
| DOUGLAS EMMETT INC      | COM             | 25960P109 | 22,738 | 562,538 | SH | SOLE | 2   | 562,538 | 0 | 0 |
| DOUGLAS EMMETT INC      | COM             | 25960P109 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| DOVER CORP              | COM             | 260003108 | 66     | 686     | SH | SOLE | 1   | 686     | 0 | 0 |
| DOVER CORP              | COM             | 260003108 | 2,276  | 24,261  | SH | SOLE | 2   | 24,261  | 0 | 0 |
| DOVER CORP              | COM             | 260003108 | 4      | 43      | SH | DFND | 3,1 | 43      | 0 | 0 |
| DOWDUPONT INC           | COM             | 26078J100 | 4,135  | 77,461  | SH | SOLE | 1   | 77,461  | 0 | 0 |
| DOWDUPONT INC           | COM             | 26078J100 | 17,543 | 329,078 | SH | DFND | 8   | 329,078 | 0 | 0 |
| DOWDUPONT INC           | COM             | 26078J100 | 21,973 | 412,183 | SH | SOLE | 2   | 412,183 | 0 | 0 |
| DOWDUPONT INC           | WHEN ISSUED     | 26078J118 | 0      | 2,800   | SH | SOLE | 2   | 2,800   | 0 | 0 |
| DOWDUPONT INC           | COM             | 26078J100 | 20     | 375     | SH | DFND | 3,1 | 375     | 0 | 0 |
| DOWDUPONT INC           | COM             | 26078J100 | 378    | 7,090   | SH | DFND | 1   | 7,090   | 0 | 0 |
| DOWDUPONT INC           | COM             | 26078J100 | 10     | 187     | SH | DFND | 3,1 | 187     | 0 | 0 |
| DR REDDYS LABS LTD      | ADR             | 256135203 | 470    | 11,600  | SH | SOLE | 2   | 11,600  | 0 | 0 |
| DRIL QUIP INC           | COM             | 262037104 | 55     | 1,298   | SH | SOLE | 1   | 1,298   | 0 | 0 |
| DRIL QUIP INC           | COM             | 262037104 | 2,710  | 59,108  | SH | SOLE | 2   | 59,108  | 0 | 0 |
| DRIL QUIP INC           | COM             | 262037104 | 2      | 50      | SH | DFND | 1   | 50      | 0 | 0 |
| DSW INC                 | CL A            | 23334L102 | 232    | 10,430  | SH | DFND | 1   | 10,430  | 0 | 0 |
| DSW INC                 | CL A            | 23334L102 | 4,276  | 192,422 | SH | SOLE | 2   | 192,422 | 0 | 0 |
| DSW INC                 | CL A            | 23334L102 | 114    | 5,147   | SH | DFND | 3,1 | 5,147   | 0 | 0 |
| DTE ENERGY CO           | COM             | 233331107 | 1,910  | 15,301  | SH | SOLE | 1   | 15,301  | 0 | 0 |
| DTE ENERGY CO           | COM             | 233331107 | 1,114  | 8,932   | SH | DFND | 1   | 8,932   | 0 | 0 |
| DTE ENERGY CO           | COM             | 233331107 | 9,639  | 77,272  | SH | SOLE | 2   | 77,272  | 0 | 0 |
| DTE ENERGY CO           | UNIT 99/99/9999 | 233331883 | 274    | 4,955   | SH | SOLE | 2   | 4,955   | 0 | 0 |
| DTE ENERGY CO           | COM             | 233331107 | 45     | 359     | SH | DFND | 1   | 359     | 0 | 0 |
| DTE ENERGY CO           | COM             | 233331107 | 19     | 150     | SH | DFND | 3,1 | 150     | 0 | 0 |
| DUKE ENERGY CORP NEW    | COM NEW         | 26441C204 | 3,332  | 37,049  | SH | SOLE | 1   | 37,049  | 0 | 0 |
| DUKE ENERGY CORP NEW    | COM NEW         | 26441C204 | 17,589 | 195,433 | SH | SOLE | 2   | 195,433 | 0 | 0 |
| DUKE ENERGY CORP NEW    | COM NEW         | 26441C204 | 23     | 250     | SH | DFND | 3,1 | 250     | 0 | 0 |
| DUKE ENERGY CORP NEW    | COM NEW         | 26441C204 | 55     | 609     | SH | DFND | 1   | 609     | 0 | 0 |
| DUKE ENERGY CORP NEW    | COM NEW         | 26441C204 | 3      | 33      | SH | DFND | 3,1 | 33      | 0 | 0 |
| DUKE REALTY CORP        | COM NEW         | 264411505 | 80     | 2,640   | SH | SOLE | 1   | 2,640   | 0 | 0 |
| DUKE REALTY CORP        | COM NEW         | 264411505 | 553    | 18,080  | SH | DFND | 1   | 18,080  | 0 | 0 |
| DUKE REALTY CORP        | COM NEW         | 264411505 | 26,522 | 867,313 | SH | SOLE | 2   | 867,313 | 0 | 0 |
| DUKE REALTY CORP        | COM NEW         | 264411505 | 7      | 245     | SH | DFND | 1   | 245     | 0 | 0 |
| DULUTH HLDGS INC        | COM CL B        | 26443V101 | 50     | 2,089   | SH | SOLE | 2   | 2,089   | 0 | 0 |
| DUNKIN BRANDS GROUP INC | COM             | 265504100 | 287    | 4,275   | SH | SOLE | 1   | 4,275   | 0 | 0 |
| DUNKIN BRANDS GROUP INC | COM             | 265504100 | 32,513 | 432,924 | SH | SOLE | 2   | 432,924 | 0 | 0 |
| DUNKIN BRANDS GROUP INC | COM             | 265504100 | 13     | 172     | SH | DFND | 1   | 172     | 0 | 0 |
| DXC TECHNOLOGY CO       | COM             | 23355L106 | 3,115  | 47,392  | SH | SOLE | 1   | 47,392  | 0 | 0 |
| DXC TECHNOLOGY CO       | COM             | 23355L106 | 6,204  | 96,475  | SH | DFND | 1   | 96,475  | 0 | 0 |
| DXC TECHNOLOGY CO       | COM             | 23355L106 | 1,744  | 27,123  | SH | SOLE | 2   | 27,123  | 0 | 0 |

|                           |                 |           |        |         |    |      |     |         |   |   |
|---------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| DXC TECHNOLOGY CO         | COM             | 23355L106 | 0      | 3       | SH | DFND | 3,1 | 3       | 0 | 0 |
| DXC TECHNOLOGY CO         | COM             | 23355L106 | 1      | 12      | SH | DFND | 3,1 | 12      | 0 | 0 |
| DXC TECHNOLOGY CO         | COM             | 23355L106 | 1      | 11      | SH | DFND | 3,1 | 11      | 0 | 0 |
| DXC TECHNOLOGY CO         | COM             | 23355L106 | 2      | 33      | SH | DFND | 3,1 | 33      | 0 | 0 |
| DXC TECHNOLOGY CO         | COM             | 23355L106 | 0      | 1       | SH | DFND | 3,1 | 1       | 0 | 0 |
| DXC TECHNOLOGY CO         | COM             | 23355L106 | 15     | 240     | SH | DFND | 3,1 | 240     | 0 | 0 |
| DXC TECHNOLOGY CO         | COM             | 23355L106 | 22     | 349     | SH | DFND | 1   | 349     | 0 | 0 |
| DXC TECHNOLOGY CO         | COM             | 23355L106 | 25     | 383     | SH | DFND | 3,1 | 383     | 0 | 0 |
| DXP ENTERPRISES INC NEW   | COM NEW         | 233377407 | 2      | 99      | SH | SOLE | 1   | 99      | 0 | 0 |
| DXP ENTERPRISES INC NEW   | COM NEW         | 233377407 | 83     | 2,138   | SH | SOLE | 2   | 2,138   | 0 | 0 |
| DYCOM INDS INC            | COM             | 267475101 | 16     | 305     | SH | SOLE | 1   | 305     | 0 | 0 |
| DYCOM INDS INC            | COM             | 267475101 | 7,524  | 163,779 | SH | SOLE | 2   | 163,779 | 0 | 0 |
| DYCOM INDS INC            | NOTE 0.750% 9/1 | 267475AB7 | 268    | 291,000 | SH | SOLE | 2   | 291,000 | 0 | 0 |
| DYNEX CAP INC             | COM NEW         | 26817Q506 | 40     | 6,527   | SH | DFND | 1   | 6,527   | 0 | 0 |
| E TRADE FINANCIAL CORP    | COM NEW         | 269246401 | 464    | 9,698   | SH | SOLE | 1   | 9,698   | 0 | 0 |
| E TRADE FINANCIAL CORP    | COM NEW         | 269246401 | 4,167  | 89,754  | SH | SOLE | 2   | 89,754  | 0 | 0 |
| E TRADE FINANCIAL CORP    | COM NEW         | 269246401 | 17     | 374     | SH | DFND | 1   | 374     | 0 | 0 |
| E TRADE FINANCIAL CORP    | COM NEW         | 269246401 | 523    | 11,275  | SH | DFND | 3,1 | 11,275  | 0 | 0 |
| EAGLE BANCORP INC MD      | COM             | 268948106 | 236    | 5,514   | SH | SOLE | 1   | 5,514   | 0 | 0 |
| EAGLE BANCORP INC MD      | COM             | 268948106 | 267    | 5,313   | SH | DFND | 13  | 5,313   | 0 | 0 |
| EAGLE BANCORP INC MD      | COM             | 268948106 | 2,080  | 41,440  | SH | SOLE | 2   | 41,440  | 0 | 0 |
| EAGLE MATERIALS INC       | COM             | 26969P108 | 278    | 3,300   | SH | SOLE | 2   | 3,300   | 0 | 0 |
| EAGLE PHARMACEUTICALS INC | COM             | 269796108 | 62     | 1,221   | SH | SOLE | 2   | 1,221   | 0 | 0 |
| EART3TONE ENERGY INC      | CL A            | 27032D304 | 857    | 121,028 | SH | SOLE | 2   | 121,028 | 0 | 0 |
| EAST WEST BANCORP INC     | COM             | 27579R104 | 249    | 5,552   | SH | SOLE | 1   | 5,552   | 0 | 0 |
| EAST WEST BANCORP INC     | COM             | 27579R104 | 12,213 | 254,590 | SH | SOLE | 2   | 254,590 | 0 | 0 |
| EAST WEST BANCORP INC     | COM             | 27579R104 | 0      | 9       | SH | DFND | 1   | 9       | 0 | 0 |
| EAST WEST BANCORP INC     | COM             | 27579R104 | 6      | 122     | SH | DFND | 3,1 | 122     | 0 | 0 |
| EASTERLY GOVT PPTYS INC   | COM             | 27616P103 | 4,834  | 268,386 | SH | SOLE | 2   | 268,386 | 0 | 0 |
| EASTGROUP PPTY INC        | COM             | 277276101 | 52     | 494     | SH | SOLE | 1   | 494     | 0 | 0 |
| EASTGROUP PPTY INC        | COM             | 277276101 | 798    | 7,151   | SH | DFND | 1   | 7,151   | 0 | 0 |
| EASTGROUP PPTY INC        | COM             | 277276101 | 485    | 4,343   | SH | SOLE | 2   | 4,343   | 0 | 0 |
| EASTMAN CHEMICAL CO       | COM             | 277432100 | 1,282  | 16,090  | SH | SOLE | 1   | 16,090  | 0 | 0 |
| EASTMAN CHEMICAL CO       | COM             | 277432100 | 794    | 15,990  | SH | DFND | 1   | 15,990  | 0 | 0 |
| EASTMAN CHEMICAL CO       | COM             | 277432100 | 796    | 10,496  | SH | SOLE | 2   | 10,496  | 0 | 0 |
| EASTMAN CHEMICAL CO       | COM             | 277432100 | 9      | 122     | SH | DFND | 1   | 122     | 0 | 0 |
| EASTMAN CHEMICAL CO       | COM             | 277432100 | 7      | 97      | SH | DFND | 3,1 | 97      | 0 | 0 |
| EATON CORP PLC            | S3              | G29183103 | 2,852  | 34,343  | SH | SOLE | 1   | 34,343  | 0 | 0 |
| EATON CORP PLC            | S3              | G29183103 | 6,629  | 82,289  | SH | SOLE | 2   | 82,289  | 0 | 0 |
| EATON CORP PLC            | S3              | G29183103 | 109    | 1,352   | SH | DFND | 1   | 1,352   | 0 | 0 |
| EATON CORP PLC            | S3              | G29183103 | 28     | 351     | SH | DFND | 3,1 | 351     | 0 | 0 |
| EATON VANCE CORP          | COM NON VTG     | 278265103 | 2,051  | 50,880  | SH | SOLE | 2   | 50,880  | 0 | 0 |
| EATON VANCE CORP          | COM NON VTG     | 278265103 | 7      | 173     | SH | DFND | 1   | 173     | 0 | 0 |

|                             |                 |           |        |         |    |      |     |         |   |   |
|-----------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| EATON VANCE CORP            | COM NON VTG     | 278265103 | 5      | 124     | SH | DFND | 3,1 | 124     | 0 | 0 |
| EBAY INC                    | COM             | 278642103 | 2,110  | 56,044  | SH | SOLE | 1   | 56,044  | 0 | 0 |
| EBAY INC                    | COM             | 278642103 | 6,220  | 167,475 | SH | DFND | 1   | 167,475 | 0 | 0 |
| EBAY INC                    | COM             | 278642103 | 3,944  | 106,191 | SH | SOLE | 2   | 106,191 | 0 | 0 |
| EBAY INC                    | COM             | 278642103 | 39     | 1,041   | SH | DFND | 1   | 1,041   | 0 | 0 |
| EBAY INC                    | COM             | 278642103 | 584    | 15,715  | SH | DFND | 3,1 | 15,715  | 0 | 0 |
| EBIX INC                    | COM NEW         | 278715206 | 332    | 6,720   | SH | SOLE | 2   | 6,720   | 0 | 0 |
| ECHO GLOBAL LOGISTICS INC   | COM             | 27875T101 | 57     | 2,157   | SH | SOLE | 1   | 2,157   | 0 | 0 |
| ECHO GLOBAL LOGISTICS INC   | COM             | 27875T101 | 87     | 3,520   | SH | SOLE | 2   | 3,520   | 0 | 0 |
| ECHO GLOBAL LOGISTICS INC   | NOTE 2.500% 5/0 | 27875TAA9 | 218    | 220,000 | SH | SOLE | 2   | 220,000 | 0 | 0 |
| ECHOSTAR CORP               | CL A            | 278768106 | 8      | 280     | SH | SOLE | 1   | 280     | 0 | 0 |
| ECHOSTAR CORP               | CL A            | 278768106 | 2,547  | 69,870  | SH | SOLE | 2   | 69,870  | 0 | 0 |
| ECOLAB INC                  | COM             | 278865100 | 4,233  | 23,564  | SH | SOLE | 1   | 23,564  | 0 | 0 |
| ECOLAB INC                  | COM             | 278865100 | 995    | 5,636   | SH | SOLE | 2   | 5,636   | 0 | 0 |
| ECOLAB INC                  | COM             | 278865100 | 237    | 1,344   | SH | DFND | 1   | 1,344   | 0 | 0 |
| ECOPETROL S A               | SPONSORED ADS   | 279158109 | 9,803  | 457,240 | SH | SOLE | 2   | 457,240 | 0 | 0 |
| EDGEWELL PERS CARE CO       | COM             | 28035Q102 | 527    | 12,006  | SH | SOLE | 2   | 12,006  | 0 | 0 |
| EDGEWELL PERS CARE CO       | COM             | 28035Q102 | 2      | 50      | SH | DFND | 3,1 | 50      | 0 | 0 |
| EDISON INTL                 | COM             | 281020107 | 45     | 632     | SH | SOLE | 1   | 632     | 0 | 0 |
| EDISON INTL                 | COM             | 281020107 | 19,027 | 307,291 | SH | SOLE | 2   | 307,291 | 0 | 0 |
| EDISON INTL                 | COM             | 281020107 | 2      | 33      | SH | DFND | 1   | 33      | 0 | 0 |
| EDITAS MEDICINE INC         | COM             | 28106W103 | 401    | 14,947  | SH | SOLE | 1   | 14,947  | 0 | 0 |
| EDITAS MEDICINE INC         | COM             | 28106W103 | 652    | 26,678  | SH | DFND | 13  | 26,678  | 0 | 0 |
| EDWARDS LIFESCIENCES CORP   | COM             | 28176E108 | 156    | 760     | SH | SOLE | 1   | 760     | 0 | 0 |
| EDWARDS LIFESCIENCES CORP   | COM             | 28176E108 | 23,239 | 121,458 | SH | SOLE | 2   | 121,458 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP   | COM             | 28176E108 | 10     | 53      | SH | DFND | 1   | 53      | 0 | 0 |
| EGAIN CORP                  | COM NEW         | 28225C806 | 121    | 11,620  | SH | SOLE | 2   | 11,620  | 0 | 0 |
| EHEALTH INC                 | COM             | 28238P109 | 595    | 9,539   | SH | DFND | 10  | 9,539   | 0 | 0 |
| EHEALTH INC                 | COM             | 28238P109 | 395    | 6,331   | SH | SOLE | 2   | 6,331   | 0 | 0 |
| EL PASO ELEC CO             | COM NEW         | 283677854 | 255    | 4,343   | SH | SOLE | 2   | 4,343   | 0 | 0 |
| EL PASO ENERGY CAP TR I     | PFD CV TR SECS  | 283678209 | 286    | 5,281   | SH | SOLE | 2   | 5,281   | 0 | 0 |
| ELANCO ANIMAL HEALTH INC    | COM             | 28414H103 | 3,340  | 102,625 | SH | SOLE | 1   | 102,625 | 0 | 0 |
| ELANCO ANIMAL HEALTH INC    | COM             | 28414H103 | 8,686  | 270,832 | SH | SOLE | 2   | 270,832 | 0 | 0 |
| ELASTIC N V                 | ORD S3          | N14506104 | 495    | 6,200   | SH | SOLE | 2   | 6,200   | 0 | 0 |
| ELDORADO RESORTS INC        | COM             | 28470R102 | 59     | 1,224   | SH | SOLE | 1   | 1,224   | 0 | 0 |
| ELDORADO RESORTS INC        | COM             | 28470R102 | 3,514  | 75,260  | SH | SOLE | 2   | 75,260  | 0 | 0 |
| ELECTRONIC ARTS INC         | COM             | 285512109 | 3,427  | 32,186  | SH | SOLE | 1   | 32,186  | 0 | 0 |
| ELECTRONIC ARTS INC         | COM             | 285512109 | 18,117 | 178,266 | SH | SOLE | 2   | 178,266 | 0 | 0 |
| ELECTRONIC ARTS INC         | COM             | 285512109 | 22     | 217     | SH | DFND | 1   | 217     | 0 | 0 |
| ELECTRONIC ARTS INC         | COM             | 285512109 | 9      | 92      | SH | DFND | 3,1 | 92      | 0 | 0 |
| ELECTRONICS FOR IMAGING INC | COM             | 286082102 | 6,904  | 256,636 | SH | SOLE | 2   | 256,636 | 0 | 0 |
| ELEMENT SOLUTIONS INC       | COM             | 28618M106 | 558    | 55,253  | SH | SOLE | 2   | 55,253  | 0 | 0 |
| ELEMENT SOLUTIONS INC       | COM             | 28618M106 | 383    | 37,920  | SH | DFND | 3,1 | 37,920  | 0 | 0 |
| ELLIE MAE INC               | COM             | 28849P100 | 132    | 1,111   | SH | SOLE | 1   | 1,111   | 0 | 0 |
| ELLINGTON FINANCIAL INC     | COM             | 28852N109 | 473    | 26,420  | SH | SOLE | 2   | 26,420  | 0 | 0 |
| EMBRAER S A                 | SPONSORED       | 29082A107 | 226    | 11,859  | SH | SOLE | 1   | 11,859  | 0 | 0 |

|                                  |                    |           |        |         |    |      |     |         |   |   |
|----------------------------------|--------------------|-----------|--------|---------|----|------|-----|---------|---|---|
|                                  | ADS                |           |        |         |    |      |     |         |   |   |
| EMBRAER S A                      | SPONSORED<br>ADS   | 29082A107 | 4,511  | 237,294 | SH | SOLE | 2   | 237,294 | 0 | 0 |
| EMCOR GROUP INC                  | COM                | 29084Q100 | 287    | 3,617   | SH | SOLE | 1   | 3,617   | 0 | 0 |
| EMCOR GROUP INC                  | COM                | 29084Q100 | 1,544  | 21,131  | SH | DFND | 1   | 21,131  | 0 | 0 |
| EMCOR GROUP INC                  | COM                | 29084Q100 | 11,949 | 163,500 | SH | SOLE | 2   | 163,500 | 0 | 0 |
| EMCOR GROUP INC                  | COM                | 29084Q100 | 8      | 104     | SH | DFND | 3,1 | 104     | 0 | 0 |
| EMERALD EXPOSITIONS<br>EVENTS I  | COM                | 29103B100 | 390    | 30,712  | SH | SOLE | 2   | 30,712  | 0 | 0 |
| EMERALD EXPOSITIONS<br>EVENTS I  | COM                | 29103B100 | 200    | 15,745  | SH | DFND | 3,1 | 15,745  | 0 | 0 |
| EMERGENT<br>BIOSOLUTIONS INC     | COM                | 29089Q105 | 143    | 3,408   | SH | SOLE | 1   | 3,408   | 0 | 0 |
| EMERGENT<br>BIOSOLUTIONS INC     | COM                | 29089Q105 | 972    | 19,248  | SH | SOLE | 2   | 19,248  | 0 | 0 |
| EMERGENT<br>BIOSOLUTIONS INC     | COM                | 29089Q105 | 385    | 7,621   | SH | DFND | 3,1 | 7,621   | 0 | 0 |
| EMERSON ELEC CO                  | COM                | 291011104 | 201    | 2,893   | SH | SOLE | 1   | 2,893   | 0 | 0 |
| EMERSON ELEC CO                  | COM                | 291011104 | 6,642  | 97,012  | SH | DFND | 8   | 97,012  | 0 | 0 |
| EMERSON ELEC CO                  | COM                | 291011104 | 1,797  | 26,248  | SH | DFND | 1   | 26,248  | 0 | 0 |
| EMERSON ELEC CO                  | COM                | 291011104 | 8,524  | 124,493 | SH | SOLE | 2   | 124,493 | 0 | 0 |
| EMERSON ELEC CO                  | COM                | 291011104 | 60     | 870     | SH | DFND | 1   | 870     | 0 | 0 |
| EMERSON ELEC CO                  | COM                | 291011104 | 8      | 110     | SH | DFND | 3,1 | 110     | 0 | 0 |
| EMPIRE ST RLTY OP L P            | UNIT LTD<br>PRTNSP | 292102100 | 48     | 2,986   | SH | SOLE | 2   | 2,986   | 0 | 0 |
| EMPIRE ST RLTY TR INC            | CL A               | 292104106 | 64     | 3,868   | SH | SOLE | 1   | 3,868   | 0 | 0 |
| EMPIRE ST RLTY TR INC            | CL A               | 292104106 | 12,061 | 763,375 | SH | SOLE | 2   | 763,375 | 0 | 0 |
| EMPLOYERS HOLDINGS<br>INC        | COM                | 292218104 | 192    | 4,795   | SH | SOLE | 2   | 4,795   | 0 | 0 |
| ENANTA<br>PHARMACEUTICALS<br>INC | COM                | 29251M106 | 1,971  | 20,639  | SH | SOLE | 2   | 20,639  | 0 | 0 |
| ENBRIDGE INC                     | COM                | 29250N105 | 291    | 7,734   | SH | SOLE | 1   | 7,734   | 0 | 0 |
| ENBRIDGE INC                     | COM                | 29250N105 | 7,121  | 196,395 | SH | SOLE | 2   | 196,395 | 0 | 0 |
| ENBRIDGE INC                     | COM                | 29250N105 | 799    | 22,044  | SH | DFND | 3,1 | 22,044  | 0 | 0 |
| ENCANA CORP                      | COM                | 292505104 | 3,511  | 488,408 | SH | SOLE | 1   | 488,408 | 0 | 0 |
| ENCANA CORP                      | COM                | 292505104 | 2,912  | 402,187 | SH | SOLE | 2   | 402,187 | 0 | 0 |
| ENCOMPASS HEALTH<br>CORP         | COM                | 29261A100 | 416    | 6,847   | SH | SOLE | 1   | 6,847   | 0 | 0 |
| ENCOMPASS HEALTH<br>CORP         | COM                | 29261A100 | 3,924  | 67,200  | SH | DFND | 8   | 67,200  | 0 | 0 |
| ENCOMPASS HEALTH<br>CORP         | COM                | 29261A100 | 9,088  | 155,619 | SH | SOLE | 2   | 155,619 | 0 | 0 |
| ENCOMPASS HEALTH<br>CORP         | COM                | 29261A100 | 359    | 6,149   | SH | DFND | 3,1 | 6,149   | 0 | 0 |
| ENCORE CAP GROUP<br>INC          | COM                | 292554102 | 28     | 1,045   | SH | SOLE | 2   | 1,045   | 0 | 0 |
| ENCORE WIRE CORP                 | COM                | 292562105 | 17     | 468     | SH | SOLE | 1   | 468     | 0 | 0 |
| ENCORE WIRE CORP                 | COM                | 292562105 | 240    | 4,200   | SH | DFND | 1   | 4,200   | 0 | 0 |
| ENCORE WIRE CORP                 | COM                | 292562105 | 225    | 3,932   | SH | SOLE | 2   | 3,932   | 0 | 0 |
| ENDO INTL PLC                    | S3                 | G30401106 | 97     | 12,038  | SH | SOLE | 2   | 12,038  | 0 | 0 |
| ENDO INTL PLC                    | S3                 | G30401106 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| ENDO INTL PLC                    | S3                 | G30401106 | 5      | 618     | SH | DFND | 3,1 | 618     | 0 | 0 |
| ENEL AMERICAS S A                | SPONSORED<br>ADR   | 29274F104 | 851    | 95,300  | SH | SOLE | 2   | 95,300  | 0 | 0 |
| ENEL CHILE S A                   | SPONSORED<br>ADR   | 29278D105 | 596    | 114,971 | SH | SOLE | 2   | 114,971 | 0 | 0 |
| ENERGIZER HLDGS INC<br>NEW       | COM                | 29272W109 | 32     | 857     | SH | SOLE | 1   | 857     | 0 | 0 |
| ENERGIZER HLDGS INC<br>NEW       | COM                | 29272W109 | 4,202  | 93,522  | SH | SOLE | 2   | 93,522  | 0 | 0 |
| ENERGIZER HLDGS INC<br>NEW       | COM                | 29272W109 | 16     | 367     | SH | DFND | 1   | 367     | 0 | 0 |
| ENERGIZER HLDGS INC<br>NEW       | COM                | 29272W109 | 2      | 50      | SH | DFND | 3,1 | 50      | 0 | 0 |

|                                 |                    |           |       |         |    |      |     |         |   |   |
|---------------------------------|--------------------|-----------|-------|---------|----|------|-----|---------|---|---|
| ENERGY RECOVERY INC             | COM                | 29270J100 | 64    | 7,274   | SH | DFND | 1   | 7,274   | 0 | 0 |
| ENERGY RECOVERY INC             | COM                | 29270J100 | 27    | 3,113   | SH | SOLE | 2   | 3,113   | 0 | 0 |
| ENERGY TRANSFER LP              | COM UT LTD<br>PTN  | 29273V100 | 694   | 45,161  | SH | SOLE | 2   | 45,161  | 0 | 0 |
| ENERGY TRANSFER LP              | COM UT LTD<br>PTN  | 29273V100 | 2,975 | 193,564 | SH | DFND | 3,1 | 193,564 | 0 | 0 |
| ENERSYS                         | COM                | 29275Y102 | 3,543 | 54,367  | SH | SOLE | 2   | 54,367  | 0 | 0 |
| ENERSYS                         | COM                | 29275Y102 | 5     | 84      | SH | DFND | 3,1 | 84      | 0 | 0 |
| ENI S P A                       | SPONSORED<br>ADR   | 26874R108 | 21    | 619     | SH | SOLE | 1   | 619     | 0 | 0 |
| ENI S P A                       | SPONSORED<br>ADR   | 26874R108 | 29    | 823     | SH | SOLE | 2   | 823     | 0 | 0 |
| ENNIS INC                       | COM                | 293389102 | 211   | 10,155  | SH | DFND | 1   | 10,155  | 0 | 0 |
| ENNIS INC                       | COM                | 293389102 | 813   | 39,142  | SH | SOLE | 2   | 39,142  | 0 | 0 |
| ENNIS INC                       | COM                | 293389102 | 141   | 6,795   | SH | DFND | 3,1 | 6,795   | 0 | 0 |
| ENOVA INTL INC                  | COM                | 29357K103 | 245   | 10,735  | SH | DFND | 1   | 10,735  | 0 | 0 |
| ENOVA INTL INC                  | COM                | 29357K103 | 945   | 41,414  | SH | SOLE | 2   | 41,414  | 0 | 0 |
| ENOVA INTL INC                  | COM                | 29357K103 | 1     | 56      | SH | DFND | 3,1 | 56      | 0 | 0 |
| ENPHASE ENERGY INC              | COM                | 29355A107 | 637   | 69,027  | SH | DFND | 10  | 69,027  | 0 | 0 |
| ENPHASE ENERGY INC              | COM                | 29355A107 | 58    | 6,247   | SH | SOLE | 2   | 6,247   | 0 | 0 |
| ENPRO INDS INC                  | COM                | 29355X107 | 163   | 2,163   | SH | SOLE | 1   | 2,163   | 0 | 0 |
| ENPRO INDS INC                  | COM                | 29355X107 | 5,249 | 81,442  | SH | SOLE | 2   | 81,442  | 0 | 0 |
| ENSCO JERSEY FIN LTD            | NOTE 3.000%<br>1/3 | 29359WAB1 | 285   | 370,000 | SH | SOLE | 2   | 370,000 | 0 | 0 |
| ENSCO PLC                       | S3 CLASS A         | G3157S106 | 6     | 1,402   | SH | SOLE | 2   | 1,402   | 0 | 0 |
| ENSIGN GROUP INC                | COM                | 29358P101 | 6,473 | 126,455 | SH | DFND | 8   | 126,455 | 0 | 0 |
| ENSIGN GROUP INC                | COM                | 29358P101 | 620   | 12,104  | SH | DFND | 10  | 12,104  | 0 | 0 |
| ENSIGN GROUP INC                | COM                | 29358P101 | 106   | 2,064   | SH | SOLE | 1   | 2,064   | 0 | 0 |
| ENSTAR GROUP<br>LIMITED         | S3                 | G3075P101 | 445   | 2,556   | SH | SOLE | 2   | 2,556   | 0 | 0 |
| ENSTAR GROUP<br>LIMITED         | S3                 | G3075P101 | 1,322 | 7,600   | SH | DFND | 1   | 7,600   | 0 | 0 |
| ENSTAR GROUP<br>LIMITED         | S3                 | G3075P101 | 742   | 4,266   | SH | DFND | 3,1 | 4,266   | 0 | 0 |
| ENTEGRIS INC                    | COM                | 29362U104 | 65    | 1,986   | SH | SOLE | 1   | 1,986   | 0 | 0 |
| ENTEGRIS INC                    | COM                | 29362U104 | 6,204 | 173,839 | SH | SOLE | 2   | 173,839 | 0 | 0 |
| ENTEGRIS INC                    | COM                | 29362U104 | 614   | 17,200  | SH | DFND | 3,1 | 17,200  | 0 | 0 |
| ENTERGY CORP NEW                | COM                | 29364G103 | 2,072 | 21,691  | SH | SOLE | 1   | 21,691  | 0 | 0 |
| ENTERGY CORP NEW                | COM                | 29364G103 | 171   | 1,791   | SH | DFND | 1   | 1,791   | 0 | 0 |
| ENTERGY CORP NEW                | COM                | 29364G103 | 6,758 | 70,665  | SH | SOLE | 2   | 70,665  | 0 | 0 |
| ENTERGY CORP NEW                | COM                | 29364G103 | 4     | 42      | SH | DFND | 1   | 42      | 0 | 0 |
| ENTERPRISE FINL SVCS<br>CORP    | COM                | 293712105 | 1,392 | 34,152  | SH | SOLE | 2   | 34,152  | 0 | 0 |
| ENTERPRISE PRODS<br>PARTNERS L  | COM                | 293792107 | 7,972 | 273,952 | SH | SOLE | 2   | 273,952 | 0 | 0 |
| ENTERPRISE PRODS<br>PARTNERS L  | COM                | 293792107 | 3,644 | 125,232 | SH | DFND | 3,1 | 125,232 | 0 | 0 |
| ENTRAVISION<br>COMMUNICATIONS C | CL A               | 29382R107 | 1,207 | 372,635 | SH | SOLE | 2   | 372,635 | 0 | 0 |
| ENVESTNET INC                   | COM                | 29404K106 | 184   | 2,972   | SH | SOLE | 1   | 2,972   | 0 | 0 |
| ENVESTNET INC                   | COM                | 29404K106 | 711   | 10,872  | SH | DFND | 10  | 10,872  | 0 | 0 |
| ENVESTNET INC                   | COM                | 29404K106 | 303   | 4,641   | SH | SOLE | 2   | 4,641   | 0 | 0 |
| ENZO BIOCHEM INC                | COM                | 294100102 | 66    | 24,225  | SH | SOLE | 2   | 24,225  | 0 | 0 |
| EOG RES INC                     | COM                | 26875P101 | 3,171 | 33,426  | SH | SOLE | 1   | 33,426  | 0 | 0 |
| EOG RES INC                     | COM                | 26875P101 | 797   | 8,370   | SH | DFND | 1   | 8,370   | 0 | 0 |
| EOG RES INC                     | COM                | 26875P101 | 5,726 | 60,157  | SH | SOLE | 2   | 60,157  | 0 | 0 |
| EOG RES INC                     | COM                | 26875P101 | 36    | 380     | SH | DFND | 1   | 380     | 0 | 0 |
| EOG RES INC                     | COM                | 26875P101 | 10    | 102     | SH | DFND | 3,1 | 102     | 0 | 0 |
| EPAM SYS INC                    | COM                | 29414B104 | 7     | 36      | SH | SOLE | 1   | 36      | 0 | 0 |
| EPAM SYS INC                    | COM                | 29414B104 | 1,602 | 9,474   | SH | DFND | 12  | 9,474   | 0 | 0 |
| EPAM SYS INC                    | COM                | 29414B104 | 995   | 5,881   | SH | SOLE | 2   | 5,881   | 0 | 0 |
| EPLUS INC                       | COM                | 294268107 | 162   | 1,739   | SH | SOLE | 1   | 1,739   | 0 | 0 |

|                              |                |           |        |           |    |      |     |           |   |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| EPLUS INC                    | COM            | 294268107 | 110    | 1,247     | SH | SOLE | 2   | 1,247     | 0 | 0 |
| EQM MIDSTREAM PARTNERS LP    | UNIT LTD PARTN | 26885B100 | 225    | 4,881     | SH | SOLE | 2   | 4,881     | 0 | 0 |
| EQT CORP                     | COM            | 26884L109 | 25     | 1,303     | SH | SOLE | 1   | 1,303     | 0 | 0 |
| EQT CORP                     | COM            | 26884L109 | 725    | 34,941    | SH | DFND | 1   | 34,941    | 0 | 0 |
| EQT CORP                     | COM            | 26884L109 | 4,027  | 194,165   | SH | SOLE | 2   | 194,165   | 0 | 0 |
| EQUIFAX INC                  | COM            | 294429105 | 1,195  | 10,085    | SH | SOLE | 2   | 10,085    | 0 | 0 |
| EQUIFAX INC                  | COM            | 294429105 | 82     | 690       | SH | DFND | 1   | 690       | 0 | 0 |
| EQUINIX INC                  | COM            | 29444U700 | 1,412  | 3,113     | SH | SOLE | 1   | 3,113     | 0 | 0 |
| EQUINIX INC                  | COM            | 29444U700 | 39,018 | 86,103    | SH | SOLE | 2   | 86,103    | 0 | 0 |
| EQUINIX INC                  | COM            | 29444U700 | 22     | 48        | SH | DFND | 1   | 48        | 0 | 0 |
| EQUINOR ASA                  | SPONSORED ADR  | 29446M102 | 346    | 18,531    | SH | SOLE | 1   | 18,531    | 0 | 0 |
| EQUINOR ASA                  | SPONSORED ADR  | 29446M102 | 24,717 | 1,125,050 | SH | DFND | 11  | 1,125,050 | 0 | 0 |
| EQUINOR ASA                  | SPONSORED ADR  | 29446M102 | 17,783 | 809,409   | SH | SOLE | 2   | 809,409   | 0 | 0 |
| EQUINOR ASA                  | SPONSORED ADR  | 29446M102 | 0      | 1         | SH | DFND | 1   | 1         | 0 | 0 |
| EQUITRANS MIDSTREAM CORPORAT | COM            | 294600101 | 13     | 793       | SH | SOLE | 1   | 793       | 0 | 0 |
| EQUITRANS MIDSTREAM CORPORAT | COM            | 294600101 | 6,265  | 287,632   | SH | SOLE | 2   | 287,632   | 0 | 0 |
| EQUITRANS MIDSTREAM CORPORAT | COM            | 294600101 | 1      | 49        | SH | DFND | 3,1 | 49        | 0 | 0 |
| EQUITY COMWLTH               | COM SH BEN INT | 294628102 | 199    | 6,469     | SH | SOLE | 1   | 6,469     | 0 | 0 |
| EQUITY COMWLTH               | COM SH BEN INT | 294628102 | 1,490  | 45,583    | SH | DFND | 1   | 45,583    | 0 | 0 |
| EQUITY COMWLTH               | COM SH BEN INT | 294628102 | 44,998 | 1,376,506 | SH | SOLE | 2   | 1,376,506 | 0 | 0 |
| EQUITY COMWLTH               | COM SH BEN INT | 294628102 | 296    | 9,055     | SH | DFND | 3,1 | 9,055     | 0 | 0 |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 39,240 | 343,307   | SH | SOLE | 2   | 343,307   | 0 | 0 |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 929    | 12,313    | SH | SOLE | 1   | 12,313    | 0 | 0 |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 25,216 | 334,781   | SH | SOLE | 2   | 334,781   | 0 | 0 |
| ERICSSON                     | ADR B SEK 10   | 294821608 | 6,130  | 667,716   | SH | SOLE | 2   | 667,716   | 0 | 0 |
| ERICSSON                     | ADR B SEK 10   | 294821608 | 0      | 4         | SH | DFND | 1   | 4         | 0 | 0 |
| ERICSSON                     | ADR B SEK 10   | 294821608 | 16     | 1,796     | SH | DFND | 3,1 | 1,796     | 0 | 0 |
| ERIE INDTY CO                | CL A           | 29530P102 | 2,661  | 14,503    | SH | SOLE | 1   | 14,503    | 0 | 0 |
| ERIE INDTY CO                | CL A           | 29530P102 | 3,771  | 21,121    | SH | SOLE | 2   | 21,121    | 0 | 0 |
| ESCO TECHNOLOGIES INC        | COM            | 296315104 | 235    | 3,505     | SH | SOLE | 2   | 3,505     | 0 | 0 |
| ESSA BANCORP INC             | COM            | 29667D104 | 243    | 14,924    | SH | SOLE | 1   | 14,924    | 0 | 0 |
| ESSA BANCORP INC             | COM            | 29667D104 | 0      | 5         | SH | DFND | 1   | 5         | 0 | 0 |
| ESSENT GROUP LTD             | COM            | G3198U102 | 279    | 6,104     | SH | SOLE | 1   | 6,104     | 0 | 0 |
| ESSENT GROUP LTD             | COM            | G3198U102 | 468    | 10,771    | SH | DFND | 13  | 10,771    | 0 | 0 |
| ESSENT GROUP LTD             | COM            | G3198U102 | 8,198  | 188,673   | SH | SOLE | 2   | 188,673   | 0 | 0 |
| ESSENT GROUP LTD             | COM            | G3198U102 | 3      | 62        | SH | DFND | 3,1 | 62        | 0 | 0 |
| ESSENTIAL PPTYS RLTY TR INC  | COM            | 29670E107 | 141    | 7,241     | SH | DFND | 1   | 7,241     | 0 | 0 |
| ESSENTIAL PPTYS RLTY TR INC  | COM            | 29670E107 | 1,692  | 86,677    | SH | SOLE | 2   | 86,677    | 0 | 0 |
| ESSEX PPTY TR INC            | COM            | 297178105 | 60     | 191       | SH | SOLE | 1   | 191       | 0 | 0 |
| ESSEX PPTY TR INC            | COM            | 297178105 | 57,360 | 198,314   | SH | SOLE | 2   | 198,314   | 0 | 0 |
| ETHAN ALLEN INTERIORS INC    | COM            | 297602104 | 222    | 11,610    | SH | SOLE | 2   | 11,610    | 0 | 0 |
| ETSY INC                     | COM            | 29786A106 | 791    | 11,762    | SH | DFND | 10  | 11,762    | 0 | 0 |
| ETSY INC                     | COM            | 29786A106 | 272    | 4,041     | SH | DFND | 12  | 4,041     | 0 | 0 |
| ETSY INC                     | COM            | 29786A106 | 2,872  | 42,722    | SH | SOLE | 2   | 42,722    | 0 | 0 |
| ETSY INC                     | NOTE 3/0       | 29786AAC0 | 434    | 225,000   | SH | SOLE | 2   | 225,000   | 0 | 0 |
| ETSY INC                     | COM            | 29786A106 | 0      | 2         | SH | DFND | 3,1 | 2         | 0 | 0 |
| EURONET WORLDWIDE            | COM            | 298736109 | 187    | 1,312     | SH | SOLE | 1   | 1,312     | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| INC                          |                 |           |        |         |    |      |     |         |   |   |
| EURONET WORLDWIDE INC        | COM             | 298736109 | 866    | 6,076   | SH | DFND | 10  | 6,076   | 0 | 0 |
| EURONET WORLDWIDE INC        | COM             | 298736109 | 20,467 | 143,536 | SH | SOLE | 2   | 143,536 | 0 | 0 |
| EURONET WORLDWIDE INC        | COM             | 298736109 | 678    | 4,753   | SH | DFND | 3,1 | 4,753   | 0 | 0 |
| EVERBRIDGE INC               | COM             | 29978A104 | 144    | 1,878   | SH | SOLE | 1   | 1,878   | 0 | 0 |
| EVERBRIDGE INC               | COM             | 29978A104 | 816    | 10,878  | SH | DFND | 10  | 10,878  | 0 | 0 |
| EVERBRIDGE INC               | COM             | 29978A104 | 863    | 11,507  | SH | SOLE | 2   | 11,507  | 0 | 0 |
| EVERCORE INC                 | CLASS A         | 29977A105 | 3,660  | 40,224  | SH | DFND | 8   | 40,224  | 0 | 0 |
| EVERCORE INC                 | CLASS A         | 29977A105 | 762    | 8,373   | SH | DFND | 1   | 8,373   | 0 | 0 |
| EVERCORE INC                 | CLASS A         | 29977A105 | 8      | 87      | SH | SOLE | 1   | 87      | 0 | 0 |
| EVERCORE INC                 | CLASS A         | 29977A105 | 5,412  | 59,468  | SH | SOLE | 2   | 59,468  | 0 | 0 |
| EVERCORE INC                 | CLASS A         | 29977A105 | 3      | 29      | SH | DFND | 1   | 29      | 0 | 0 |
| EVERCORE INC                 | CLASS A         | 29977A105 | 507    | 5,568   | SH | DFND | 3,1 | 5,568   | 0 | 0 |
| EVEREST RE GROUP LTD         | COM             | G3223R108 | 2,248  | 10,106  | SH | SOLE | 1   | 10,106  | 0 | 0 |
| EVEREST RE GROUP LTD         | COM             | G3223R108 | 22,816 | 105,651 | SH | DFND | 11  | 105,651 | 0 | 0 |
| EVEREST RE GROUP LTD         | COM             | G3223R108 | 1,521  | 7,043   | SH | DFND | 1   | 7,043   | 0 | 0 |
| EVEREST RE GROUP LTD         | COM             | G3223R108 | 33,064 | 153,101 | SH | SOLE | 2   | 153,101 | 0 | 0 |
| EVEREST RE GROUP LTD         | COM             | G3223R108 | 19     | 89      | SH | DFND | 1   | 89      | 0 | 0 |
| EVEREST RE GROUP LTD         | COM             | G3223R108 | 32     | 146     | SH | DFND | 3,1 | 146     | 0 | 0 |
| EVERGY INC                   | COM             | 30034W106 | 302    | 5,537   | SH | SOLE | 1   | 5,537   | 0 | 0 |
| EVERGY INC                   | COM             | 30034W106 | 573    | 9,878   | SH | DFND | 1   | 9,878   | 0 | 0 |
| EVERGY INC                   | COM             | 30034W106 | 13,567 | 233,717 | SH | SOLE | 2   | 233,717 | 0 | 0 |
| EVERGY INC                   | COM             | 30034W106 | 0      | 8       | SH | DFND | 1   | 8       | 0 | 0 |
| EVERI HLDGS INC              | COM             | 30034T103 | 647    | 61,486  | SH | DFND | 10  | 61,486  | 0 | 0 |
| EVERI HLDGS INC              | COM             | 30034T103 | 144    | 13,672  | SH | DFND | 1   | 13,672  | 0 | 0 |
| EVERSOURCE ENERGY            | COM             | 30040W108 | 2,115  | 29,704  | SH | SOLE | 1   | 29,704  | 0 | 0 |
| EVERSOURCE ENERGY            | COM             | 30040W108 | 5,384  | 75,884  | SH | SOLE | 2   | 75,884  | 0 | 0 |
| EVERSOURCE ENERGY            | COM             | 30040W108 | 54     | 765     | SH | DFND | 1   | 765     | 0 | 0 |
| EVERTEC INC                  | COM             | 30040P103 | 561    | 20,189  | SH | DFND | 1   | 20,189  | 0 | 0 |
| EVERTEC INC                  | COM             | 30040P103 | 1,504  | 54,076  | SH | SOLE | 2   | 54,076  | 0 | 0 |
| EVO PMTS INC                 | CL A COM        | 26927E104 | 1,066  | 36,700  | SH | SOLE | 2   | 36,700  | 0 | 0 |
| EVOLENT HEALTH INC           | CL A            | 30050B101 | 413    | 32,801  | SH | SOLE | 2   | 32,801  | 0 | 0 |
| EVOLUS INC                   | COM             | 30052C107 | 416    | 18,428  | SH | DFND | 10  | 18,428  | 0 | 0 |
| EVOQUA WATER TECHNOLOGIES CO | COM             | 30057T105 | 399    | 31,710  | SH | SOLE | 2   | 31,710  | 0 | 0 |
| EXACT SCIENCES CORP          | COM             | 30063P105 | 211    | 2,293   | SH | SOLE | 1   | 2,293   | 0 | 0 |
| EXACT SCIENCES CORP          | COM             | 30063P105 | 18,843 | 217,540 | SH | SOLE | 2   | 217,540 | 0 | 0 |
| EXACT SCIENCES CORP          | NOTE 1.000% 1/1 | 30063PAA3 | 362    | 265,000 | SH | SOLE | 2   | 265,000 | 0 | 0 |
| EXANTAS CAP CORP             | COM NEW         | 30068N105 | 105    | 9,890   | SH | DFND | 1   | 9,890   | 0 | 0 |
| EXANTAS CAP CORP             | COM NEW         | 30068N105 | 1,295  | 121,800 | SH | SOLE | 2   | 121,800 | 0 | 0 |
| EXELIXIS INC                 | COM             | 30161Q104 | 786    | 33,340  | SH | SOLE | 1   | 33,340  | 0 | 0 |
| EXELIXIS INC                 | COM             | 30161Q104 | 1,181  | 49,614  | SH | DFND | 13  | 49,614  | 0 | 0 |
| EXELIXIS INC                 | COM             | 30161Q104 | 657    | 27,592  | SH | DFND | 1   | 27,592  | 0 | 0 |
| EXELIXIS INC                 | COM             | 30161Q104 | 604    | 25,373  | SH | SOLE | 2   | 25,373  | 0 | 0 |
| EXELIXIS INC                 | COM             | 30161Q104 | 4      | 189     | SH | DFND | 3,1 | 189     | 0 | 0 |
| EXELON CORP                  | COM             | 30161N101 | 4,338  | 84,925  | SH | SOLE | 1   | 84,925  | 0 | 0 |
| EXELON CORP                  | COM             | 30161N101 | 10,166 | 202,793 | SH | DFND | 1   | 202,793 | 0 | 0 |
| EXELON CORP                  | COM             | 30161N101 | 3,351  | 66,842  | SH | SOLE | 2   | 66,842  | 0 | 0 |
| EXELON CORP                  | COM             | 30161N101 | 43     | 852     | SH | DFND | 1   | 852     | 0 | 0 |
| EXELON CORP                  | COM             | 30161N101 | 17     | 341     | SH | DFND | 3,1 | 341     | 0 | 0 |
| EXLSERVICE HOLDINGS INC      | COM             | 302081104 | 286    | 4,434   | SH | SOLE | 1   | 4,434   | 0 | 0 |

|                            |                  |           |         |         |    |      |     |         |   |   |
|----------------------------|------------------|-----------|---------|---------|----|------|-----|---------|---|---|
| EXLSERVICE HOLDINGS INC    | COM              | 302081104 | 405     | 6,756   | SH | SOLE | 2   | 6,756   | 0 | 0 |
| EXPEDIA GROUP INC          | COM NEW          | 30212P303 | 374     | 3,171   | SH | SOLE | 1   | 3,171   | 0 | 0 |
| EXPEDIA GROUP INC          | COM NEW          | 30212P303 | 3,631   | 30,510  | SH | DFND | 1   | 30,510  | 0 | 0 |
| EXPEDIA GROUP INC          | COM NEW          | 30212P303 | 19,685  | 165,418 | SH | SOLE | 2   | 165,418 | 0 | 0 |
| EXPEDIA GROUP INC          | COM NEW          | 30212P303 | 34      | 288     | SH | DFND | 3,1 | 288     | 0 | 0 |
| EXPEDITORS INTL WASH INC   | COM              | 302130109 | 11,149  | 146,894 | SH | DFND | 1   | 146,894 | 0 | 0 |
| EXPEDITORS INTL WASH INC   | COM              | 302130109 | 1,538   | 19,016  | SH | SOLE | 1   | 19,016  | 0 | 0 |
| EXPEDITORS INTL WASH INC   | COM              | 302130109 | 23,180  | 305,401 | SH | SOLE | 2   | 305,401 | 0 | 0 |
| EXPEDITORS INTL WASH INC   | COM              | 302130109 | 607     | 8,000   | SH | DFND | 1   | 8,000   | 0 | 0 |
| EXPEDITORS INTL WASH INC   | COM              | 302130109 | 36      | 471     | SH | DFND | 1   | 471     | 0 | 0 |
| EXPONENT INC               | COM              | 30214U102 | 350     | 6,026   | SH | SOLE | 1   | 6,026   | 0 | 0 |
| EXPONENT INC               | COM              | 30214U102 | 5       | 90      | SH | SOLE | 2   | 90      | 0 | 0 |
| EXPRESS INC                | COM              | 30219E103 | 34      | 9,804   | SH | SOLE | 1   | 9,804   | 0 | 0 |
| EXPRESS INC                | COM              | 30219E103 | 0       | 114     | SH | DFND | 3,1 | 114     | 0 | 0 |
| EXTENDED STAY AMER INC     | UNIT 99/99/9999B | 30224P200 | 27      | 1,371   | SH | SOLE | 1   | 1,371   | 0 | 0 |
| EXTENDED STAY AMER INC     | UNIT 99/99/9999B | 30224P200 | 1,774   | 98,819  | SH | DFND | 1   | 98,819  | 0 | 0 |
| EXTENDED STAY AMER INC     | UNIT 99/99/9999B | 30224P200 | 11,091  | 617,908 | SH | SOLE | 2   | 617,908 | 0 | 0 |
| EXTENDED STAY AMER INC     | UNIT 99/99/9999B | 30224P200 | 51      | 2,850   | SH | DFND | 3,1 | 2,850   | 0 | 0 |
| EXTERRAN CORP              | COM              | 30227H106 | 27      | 1,627   | SH | SOLE | 2   | 1,627   | 0 | 0 |
| EXTRA SPACE STORAGE INC    | COM              | 30225T102 | 925     | 9,018   | SH | SOLE | 1   | 9,018   | 0 | 0 |
| EXTRA SPACE STORAGE INC    | COM              | 30225T102 | 32,200  | 315,969 | SH | SOLE | 2   | 315,969 | 0 | 0 |
| EXTRACTION OIL AND GAS INC | COM              | 30227M105 | 79      | 20,500  | SH | SOLE | 1   | 20,500  | 0 | 0 |
| EXTRACTION OIL AND GAS INC | COM              | 30227M105 | 356     | 84,267  | SH | SOLE | 2   | 84,267  | 0 | 0 |
| EXTREME NETWORKS INC       | COM              | 30226D106 | 351     | 46,817  | SH | SOLE | 2   | 46,817  | 0 | 0 |
| EXXON MOBIL CORP           | COM              | 30231G102 | 5,510   | 68,042  | SH | SOLE | 1   | 68,042  | 0 | 0 |
| EXXON MOBIL CORP           | COM              | 30231G102 | 5,111   | 63,253  | SH | DFND | 1   | 63,253  | 0 | 0 |
| EXXON MOBIL CORP           | COM              | 30231G102 | 23,518  | 291,060 | SH | SOLE | 2   | 291,060 | 0 | 0 |
| EXXON MOBIL CORP           | COM              | 30231G102 | 81      | 1,000   | SH | DFND | 3,1 | 1,000   | 0 | 0 |
| EXXON MOBIL CORP           | COM              | 30231G102 | 381     | 4,713   | SH | DFND | 1   | 4,713   | 0 | 0 |
| EXXON MOBIL CORP           | COM              | 30231G102 | 312     | 3,857   | SH | DFND | 3,1 | 3,857   | 0 | 0 |
| F M C CORP                 | COM NEW          | 302491303 | 171     | 2,193   | SH | SOLE | 1   | 2,193   | 0 | 0 |
| F M C CORP                 | COM NEW          | 302491303 | 69      | 893     | SH | DFND | 1   | 893     | 0 | 0 |
| F M C CORP                 | COM NEW          | 302491303 | 6,791   | 88,407  | SH | SOLE | 2   | 88,407  | 0 | 0 |
| F M C CORP                 | COM NEW          | 302491303 | 2       | 32      | SH | DFND | 1   | 32      | 0 | 0 |
| F5 NETWORKS INC            | COM              | 315616102 | 206     | 1,412   | SH | SOLE | 1   | 1,412   | 0 | 0 |
| F5 NETWORKS INC            | COM              | 315616102 | 1,089   | 6,942   | SH | DFND | 1   | 6,942   | 0 | 0 |
| F5 NETWORKS INC            | COM              | 315616102 | 3,118   | 19,866  | SH | SOLE | 2   | 19,866  | 0 | 0 |
| F5 NETWORKS INC            | COM              | 315616102 | 5       | 35      | SH | DFND | 1   | 35      | 0 | 0 |
| F5 NETWORKS INC            | COM              | 315616102 | 67      | 430     | SH | DFND | 3,1 | 430     | 0 | 0 |
| FABRINET                   | S3               | G3323L100 | 37      | 562     | SH | SOLE | 1   | 562     | 0 | 0 |
| FACEBOOK INC               | CL A             | 30303M102 | 8,829   | 52,964  | SH | DFND | 12  | 52,964  | 0 | 0 |
| FACEBOOK INC               | CL A             | 30303M102 | 9,002   | 54,002  | SH | DFND | 1   | 54,002  | 0 | 0 |
| FACEBOOK INC               | CL A             | 30303M102 | 9,390   | 55,233  | SH | SOLE | 1   | 55,233  | 0 | 0 |
| FACEBOOK INC               | CL A             | 30303M102 | 132,246 | 793,366 | SH | SOLE | 2   | 793,366 | 0 | 0 |
| FACEBOOK INC               | CL A             | 30303M102 | 237     | 1,422   | SH | DFND | 1   | 1,422   | 0 | 0 |
| FACEBOOK INC               | CL A             | 30303M102 | 173     | 1,038   | SH | DFND | 3,1 | 1,038   | 0 | 0 |
| FACTSET RESH SYS INC       | COM              | 303075105 | 672     | 2,868   | SH | SOLE | 1   | 2,868   | 0 | 0 |
| FACTSET RESH SYS INC       | COM              | 303075105 | 4,825   | 19,435  | SH | DFND | 8   | 19,435  | 0 | 0 |



|                              |                |           |        |         |    |      |     |         |   |   |
|------------------------------|----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| FACTSET RESH SYS INC         | COM            | 303075105 | 1,006  | 4,053   | SH | DFND | 1   | 4,053   | 0 | 0 |
| FACTSET RESH SYS INC         | COM            | 303075105 | 2,504  | 10,084  | SH | SOLE | 2   | 10,084  | 0 | 0 |
| FACTSET RESH SYS INC         | COM            | 303075105 | 3      | 12      | SH | DFND | 1   | 12      | 0 | 0 |
| FAIR ISAAC CORP              | COM            | 303250104 | 395    | 1,400   | SH | SOLE | 1   | 1,400   | 0 | 0 |
| FAIR ISAAC CORP              | COM            | 303250104 | 652    | 2,402   | SH | DFND | 10  | 2,402   | 0 | 0 |
| FAIR ISAAC CORP              | COM            | 303250104 | 1,988  | 7,320   | SH | SOLE | 2   | 7,320   | 0 | 0 |
| FASTENAL CO                  | COM            | 311900104 | 1,578  | 24,737  | SH | SOLE | 1   | 24,737  | 0 | 0 |
| FASTENAL CO                  | COM            | 311900104 | 2,524  | 39,244  | SH | SOLE | 2   | 39,244  | 0 | 0 |
| FASTENAL CO                  | COM            | 311900104 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| FEDERAL AGRIC MTG CORP       | CL C           | 313148306 | 6      | 88      | SH | SOLE | 1   | 88      | 0 | 0 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 36     | 241     | SH | SOLE | 1   | 241     | 0 | 0 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 14,854 | 107,758 | SH | SOLE | 2   | 107,758 | 0 | 0 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 83     | 600     | SH | DFND | 1   | 600     | 0 | 0 |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 4      | 167     | SH | DFND | 3,1 | 167     | 0 | 0 |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 524    | 18,614  | SH | SOLE | 1   | 18,614  | 0 | 0 |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 874    | 29,813  | SH | DFND | 13  | 29,813  | 0 | 0 |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 362    | 12,365  | SH | SOLE | 2   | 12,365  | 0 | 0 |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 3      | 119     | SH | DFND | 1   | 119     | 0 | 0 |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 475    | 16,202  | SH | DFND | 3,1 | 16,202  | 0 | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 1,003  | 5,204   | SH | SOLE | 1   | 5,204   | 0 | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 4,568  | 25,183  | SH | DFND | 8   | 25,183  | 0 | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 28,256 | 155,757 | SH | SOLE | 2   | 155,757 | 0 | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 374    | 2,060   | SH | DFND | 1   | 2,060   | 0 | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 94     | 517     | SH | DFND | 3,1 | 517     | 0 | 0 |
| FEDNAT HLDG CO               | COM            | 31431B109 | 7      | 419     | SH | SOLE | 2   | 419     | 0 | 0 |
| FERRARI N V                  | COM            | N3167Y103 | 20,510 | 153,290 | SH | SOLE | 2   | 153,290 | 0 | 0 |
| FERRARI N V                  | COM            | N3167Y103 | 13     | 100     | SH | DFND | 1   | 100     | 0 | 0 |
| FERRARI N V                  | COM            | N3167Y103 | 201    | 1,500   | SH | DFND | 3,1 | 1,500   | 0 | 0 |
| FERRELLGAS PARTNERS L.P.     | UNIT LTD PART  | 315293100 | 32     | 24,158  | SH | DFND | 3,1 | 24,158  | 0 | 0 |
| FERRO CORP                   | COM            | 315405100 | 50     | 2,262   | SH | SOLE | 1   | 2,262   | 0 | 0 |
| FERRO CORP                   | COM            | 315405100 | 96     | 5,070   | SH | SOLE | 2   | 5,070   | 0 | 0 |
| FERRO CORP                   | COM            | 315405100 | 170    | 9,000   | SH | DFND | 3,1 | 9,000   | 0 | 0 |
| FERROGLOBE PLC               | S3             | G33856108 | 53     | 25,679  | SH | SOLE | 2   | 25,679  | 0 | 0 |
| FGL HLDGS                    | ORD S3         | G3402M102 | 451    | 57,348  | SH | SOLE | 2   | 57,348  | 0 | 0 |
| FIAT CHRYSLER AUTOMOBILES N  | S3             | N31738102 | 572    | 38,490  | SH | SOLE | 2   | 38,490  | 0 | 0 |
| FIAT CHRYSLER AUTOMOBILES N  | S3             | N31738102 | 3      | 175     | SH | DFND | 1   | 175     | 0 | 0 |
| FIBROGEN INC                 | COM            | 31572Q808 | 1,351  | 24,860  | SH | SOLE | 2   | 24,860  | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL  | FNF GROUP COM  | 31620R303 | 138    | 3,765   | SH | SOLE | 2   | 3,765   | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL  | FNF GROUP COM  | 31620R303 | 0      | 5       | SH | DFND | 1   | 5       | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL  | FNF GROUP COM  | 31620R303 | 56     | 1,542   | SH | DFND | 3,1 | 1,542   | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 1,034  | 9,159   | SH | SOLE | 1   | 9,159   | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 13,148 | 116,251 | SH | DFND | 8   | 116,251 | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 6,723  | 59,446  | SH | SOLE | 2   | 59,446  | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 3      | 24      | SH | DFND | 1   | 24      | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 486    | 4,299   | SH | DFND | 3,1 | 4,299   | 0 | 0 |

|                              |          |           |        |         |    |      |     |         |   |   |
|------------------------------|----------|-----------|--------|---------|----|------|-----|---------|---|---|
| FIFTH THIRD BANCORP          | COM      | 316773100 | 1,592  | 59,516  | SH | SOLE | 1   | 59,516  | 0 | 0 |
| FIFTH THIRD BANCORP          | COM      | 316773100 | 7,034  | 278,895 | SH | DFND | 1   | 278,895 | 0 | 0 |
| FIFTH THIRD BANCORP          | COM      | 316773100 | 10,896 | 432,046 | SH | SOLE | 2   | 432,046 | 0 | 0 |
| FIFTH THIRD BANCORP          | COM      | 316773100 | 2      | 89      | SH | DFND | 1   | 89      | 0 | 0 |
| FIFTH THIRD BANCORP          | COM      | 316773100 | 17     | 684     | SH | DFND | 3,1 | 684     | 0 | 0 |
| FINANCIAL INSTNS INC         | COM      | 317585404 | 164    | 6,041   | SH | DFND | 1   | 6,041   | 0 | 0 |
| FINANCIAL INSTNS INC         | COM      | 317585404 | 226    | 8,299   | SH | SOLE | 2   | 8,299   | 0 | 0 |
| FINJAN HLDGS INC             | COM NEW  | 31788H303 | 209    | 71,392  | SH | SOLE | 2   | 71,392  | 0 | 0 |
| FIREEYE INC                  | COM      | 31816Q101 | 342    | 20,762  | SH | SOLE | 1   | 20,762  | 0 | 0 |
| FIREEYE INC                  | COM      | 31816Q101 | 2      | 100     | SH | DFND | 3,1 | 100     | 0 | 0 |
| FIREEYE INC                  | COM      | 31816Q101 | 890    | 53,007  | SH | DFND | 3,1 | 53,007  | 0 | 0 |
| FIRST AMERN FINL CORP        | COM      | 31847R102 | 411    | 6,953   | SH | SOLE | 1   | 6,953   | 0 | 0 |
| FIRST AMERN FINL CORP        | COM      | 31847R102 | 3,852  | 74,788  | SH | DFND | 8   | 74,788  | 0 | 0 |
| FIRST AMERN FINL CORP        | COM      | 31847R102 | 614    | 11,927  | SH | DFND | 13  | 11,927  | 0 | 0 |
| FIRST AMERN FINL CORP        | COM      | 31847R102 | 2      | 48      | SH | DFND | 1   | 48      | 0 | 0 |
| FIRST AMERN FINL CORP        | COM      | 31847R102 | 4      | 69      | SH | DFND | 3,1 | 69      | 0 | 0 |
| FIRST BANCORP N C            | COM      | 318910106 | 54     | 1,523   | SH | SOLE | 1   | 1,523   | 0 | 0 |
| FIRST BANCORP N C            | COM      | 318910106 | 533    | 15,332  | SH | SOLE | 2   | 15,332  | 0 | 0 |
| FIRST BANCORP P R            | COM NEW  | 318672706 | 798    | 69,651  | SH | DFND | 1   | 69,651  | 0 | 0 |
| FIRST BANCORP P R            | COM NEW  | 318672706 | 38     | 2,893   | SH | SOLE | 1   | 2,893   | 0 | 0 |
| FIRST BANCORP P R            | COM NEW  | 318672706 | 452    | 39,403  | SH | SOLE | 2   | 39,403  | 0 | 0 |
| FIRST BUS FINL SVCS INC WIS  | COM      | 319390100 | 102    | 5,072   | SH | SOLE | 2   | 5,072   | 0 | 0 |
| FIRST COMWLTH FINL CORP PA   | COM      | 319829107 | 9      | 685     | SH | SOLE | 1   | 685     | 0 | 0 |
| FIRST COMWLTH FINL CORP PA   | COM      | 319829107 | 7      | 553     | SH | DFND | 3,1 | 553     | 0 | 0 |
| FIRST CTZNS BANCSHARES INC N | CL A     | 31946M103 | 294    | 722     | SH | SOLE | 2   | 722     | 0 | 0 |
| FIRST CTZNS BANCSHARES INC N | CL A     | 31946M103 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| FIRST DATA CORP NEW          | COM CL A | 32008D106 | 739    | 25,451  | SH | SOLE | 1   | 25,451  | 0 | 0 |
| FIRST DATA CORP NEW          | COM CL A | 32008D106 | 203    | 7,745   | SH | SOLE | 2   | 7,745   | 0 | 0 |
| FIRST DATA CORP NEW          | COM CL A | 32008D106 | 105    | 3,987   | SH | DFND | 3,1 | 3,987   | 0 | 0 |
| FIRST DEFIANCE FINL CORP     | COM      | 32006W106 | 86     | 3,002   | SH | DFND | 1   | 3,002   | 0 | 0 |
| FIRST FINL BANCORP OH        | COM      | 320209109 | 5,004  | 207,997 | SH | SOLE | 2   | 207,997 | 0 | 0 |
| FIRST FINL BANKSHARES        | COM      | 32020R109 | 387    | 6,700   | SH | DFND | 13  | 6,700   | 0 | 0 |
| FIRST FINL BANKSHARES        | COM      | 32020R109 | 191    | 3,790   | SH | SOLE | 1   | 3,790   | 0 | 0 |
| FIRST FINL CORP IND          | COM      | 320218100 | 22     | 471     | SH | SOLE | 1   | 471     | 0 | 0 |
| FIRST FINL CORP IND          | COM      | 320218100 | 104    | 2,473   | SH | DFND | 1   | 2,473   | 0 | 0 |
| FIRST FINL CORP IND          | COM      | 320218100 | 249    | 5,924   | SH | SOLE | 2   | 5,924   | 0 | 0 |
| FIRST HAWAIIAN INC           | COM      | 32051X108 | 712    | 27,313  | SH | DFND | 1   | 27,313  | 0 | 0 |
| FIRST HAWAIIAN INC           | COM      | 32051X108 | 5,844  | 224,344 | SH | SOLE | 2   | 224,344 | 0 | 0 |
| FIRST HORIZON NATL CORP      | COM      | 320517105 | 165    | 10,434  | SH | SOLE | 1   | 10,434  | 0 | 0 |
| FIRST HORIZON NATL CORP      | COM      | 320517105 | 133    | 9,524   | SH | SOLE | 2   | 9,524   | 0 | 0 |
| FIRST HORIZON NATL CORP      | COM      | 320517105 | 9      | 672     | SH | DFND | 3,1 | 672     | 0 | 0 |
| FIRST INDUSTRIAL REALTY TRUS | COM      | 32054K103 | 1,012  | 28,617  | SH | DFND | 1   | 28,617  | 0 | 0 |
| FIRST INDUSTRIAL REALTY TRUS | COM      | 32054K103 | 3,418  | 96,669  | SH | SOLE | 2   | 96,669  | 0 | 0 |
| FIRST INDUSTRIAL REALTY TRUS | COM      | 32054K103 | 16     | 464     | SH | DFND | 1   | 464     | 0 | 0 |
| FIRST INTERNET               | COM      | 320557101 | 1      | 42      | SH | DFND | 1   | 42      | 0 | 0 |

|                              |              |           |        |         |    |      |     |         |   |   |
|------------------------------|--------------|-----------|--------|---------|----|------|-----|---------|---|---|
| BANCORP                      |              |           |        |         |    |      |     |         |   |   |
| FIRST INTERNET BANCORP       | COM          | 320557101 | 278    | 14,382  | SH | SOLE | 2   | 14,382  | 0 | 0 |
| FIRST INTST BANCSYSTEM INC   | COM CL A     | 32055Y201 | 271    | 6,800   | SH | DFND | 13  | 6,800   | 0 | 0 |
| FIRST INTST BANCSYSTEM INC   | COM CL A     | 32055Y201 | 92     | 4,020   | SH | SOLE | 1   | 4,020   | 0 | 0 |
| FIRST INTST BANCSYSTEM INC   | COM CL A     | 32055Y201 | 823    | 20,664  | SH | SOLE | 2   | 20,664  | 0 | 0 |
| FIRST MERCHANTS CORP         | COM          | 320817109 | 95     | 2,538   | SH | SOLE | 1   | 2,538   | 0 | 0 |
| FIRST MERCHANTS CORP         | COM          | 320817109 | 1,162  | 31,545  | SH | SOLE | 2   | 31,545  | 0 | 0 |
| FIRST MID ILL BANCSHARES INC | COM          | 320866106 | 100    | 2,999   | SH | SOLE | 2   | 2,999   | 0 | 0 |
| FIRST MIDWEST BANCORP DEL    | COM          | 320867104 | 1,440  | 70,369  | SH | SOLE | 2   | 70,369  | 0 | 0 |
| FIRST MIDWEST BANCORP DEL    | COM          | 320867104 | 342    | 16,711  | SH | DFND | 1   | 16,711  | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM          | 33616C100 | 2,534  | 24,628  | SH | SOLE | 1   | 24,628  | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM          | 33616C100 | 8,476  | 84,371  | SH | SOLE | 2   | 84,371  | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM          | 33616C100 | 7      | 65      | SH | DFND | 1   | 65      | 0 | 0 |
| FIRST SOLAR INC              | COM          | 336433107 | 1,457  | 27,583  | SH | DFND | 1   | 27,583  | 0 | 0 |
| FIRST SOLAR INC              | COM          | 336433107 | 2,982  | 56,433  | SH | SOLE | 2   | 56,433  | 0 | 0 |
| FIRST SOLAR INC              | COM          | 336433107 | 3      | 59      | SH | DFND | 3,1 | 59      | 0 | 0 |
| FIRSTCASH INC                | COM          | 33767D105 | 511    | 5,913   | SH | DFND | 1   | 5,913   | 0 | 0 |
| FIRSTCASH INC                | COM          | 33767D105 | 2,346  | 27,116  | SH | SOLE | 2   | 27,116  | 0 | 0 |
| FIRSTCASH INC                | COM          | 33767D105 | 10     | 116     | SH | DFND | 3,1 | 116     | 0 | 0 |
| FIRSTENERGY CORP             | COM          | 337932107 | 1,052  | 24,074  | SH | SOLE | 1   | 24,074  | 0 | 0 |
| FIRSTENERGY CORP             | COM          | 337932107 | 11,883 | 285,590 | SH | SOLE | 2   | 285,590 | 0 | 0 |
| FIRSTENERGY CORP             | COM          | 337932107 | 14     | 329     | SH | DFND | 1   | 329     | 0 | 0 |
| FIRSTENERGY CORP             | COM          | 337932107 | 19     | 464     | SH | DFND | 3,1 | 464     | 0 | 0 |
| FISERV INC                   | COM          | 337738108 | 1,588  | 17,847  | SH | SOLE | 1   | 17,847  | 0 | 0 |
| FISERV INC                   | COM          | 337738108 | 2,855  | 32,339  | SH | DFND | 1   | 32,339  | 0 | 0 |
| FISERV INC                   | COM          | 337738108 | 18,283 | 207,104 | SH | SOLE | 2   | 207,104 | 0 | 0 |
| FISERV INC                   | COM          | 337738108 | 14     | 160     | SH | DFND | 3,1 | 160     | 0 | 0 |
| FIVE BELOW INC               | COM          | 33829M101 | 524    | 4,398   | SH | SOLE | 1   | 4,398   | 0 | 0 |
| FIVE BELOW INC               | COM          | 33829M101 | 433    | 3,483   | SH | DFND | 10  | 3,483   | 0 | 0 |
| FIVE BELOW INC               | COM          | 33829M101 | 945    | 7,605   | SH | DFND | 13  | 7,605   | 0 | 0 |
| FIVE BELOW INC               | COM          | 33829M101 | 1,221  | 9,824   | SH | DFND | 1   | 9,824   | 0 | 0 |
| FIVE BELOW INC               | COM          | 33829M101 | 600    | 4,830   | SH | SOLE | 2   | 4,830   | 0 | 0 |
| FIVE BELOW INC               | COM          | 33829M101 | 37     | 295     | SH | DFND | 1   | 295     | 0 | 0 |
| FIVE BELOW INC               | COM          | 33829M101 | 374    | 3,010   | SH | DFND | 3,1 | 3,010   | 0 | 0 |
| FIVE POINT HOLDINGS LLC      | COM CL A     | 33833Q106 | 200    | 27,700  | SH | SOLE | 2   | 27,700  | 0 | 0 |
| FIVE STAR SENIOR LIVING INC  | COM          | 33832D106 | 0      | 2,393   | SH | SOLE | 1   | 2,393   | 0 | 0 |
| FIVE9 INC                    | COM          | 338307101 | 91     | 1,639   | SH | SOLE | 1   | 1,639   | 0 | 0 |
| FIVE9 INC                    | COM          | 338307101 | 632    | 11,959  | SH | DFND | 10  | 11,959  | 0 | 0 |
| FIVE9 INC                    | COM          | 338307101 | 886    | 16,762  | SH | SOLE | 2   | 16,762  | 0 | 0 |
| FLAGSTAR BANCORP INC         | COM PAR .001 | 337930705 | 294    | 8,925   | SH | DFND | 1   | 8,925   | 0 | 0 |
| FLEETCOR TECHNOLOGIES INC    | COM          | 339041105 | 9      | 37      | SH | SOLE | 1   | 37      | 0 | 0 |
| FLEETCOR TECHNOLOGIES INC    | COM          | 339041105 | 12,739 | 51,659  | SH | SOLE | 2   | 51,659  | 0 | 0 |
| FLEX LTD                     | ORD          | Y2573F102 | 8,353  | 835,318 | SH | SOLE | 2   | 835,318 | 0 | 0 |
| FLEX LTD                     | ORD          | Y2573F102 | 14     | 1,383   | SH | DFND | 3,1 | 1,383   | 0 | 0 |
| FLEXION THERAPEUTICS INC     | COM          | 33938J106 | 328    | 26,262  | SH | SOLE | 2   | 26,262  | 0 | 0 |
| FLEXSHARES TR                | MORNSTAR     | 33939L407 | 12     | 616     | SH | SOLE | 1   | 616     | 0 | 0 |

|                              |                   |           |        |         |    |      |     |         |   |   |
|------------------------------|-------------------|-----------|--------|---------|----|------|-----|---------|---|---|
|                              | UPSTR             |           |        |         |    |      |     |         |   |   |
| FLEXSTEEL INDS INC           | COM               | 339382103 | 97     | 4,181   | SH | SOLE | 2   | 4,181   | 0 | 0 |
| FLIR SYS INC                 | COM               | 302445101 | 1,852  | 39,214  | SH | SOLE | 1   | 39,214  | 0 | 0 |
| FLIR SYS INC                 | COM               | 302445101 | 7,719  | 162,226 | SH | SOLE | 2   | 162,226 | 0 | 0 |
| FLIR SYS INC                 | COM               | 302445101 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| FLOOR & DECOR HLDGS INC      | CL A              | 339750101 | 2,039  | 49,455  | SH | SOLE | 2   | 49,455  | 0 | 0 |
| FLOWERS FOODS INC            | COM               | 343498101 | 55     | 4,189   | SH | SOLE | 1   | 4,189   | 0 | 0 |
| FLOWERS FOODS INC            | COM               | 343498101 | 6,044  | 283,500 | SH | SOLE | 2   | 283,500 | 0 | 0 |
| FLOWERS FOODS INC            | COM               | 343498101 | 2      | 82      | SH | DFND | 1   | 82      | 0 | 0 |
| FLOWERVE CORP                | COM               | 34354P105 | 3      | 67      | SH | SOLE | 1   | 67      | 0 | 0 |
| FLOWERVE CORP                | COM               | 34354P105 | 2,228  | 49,357  | SH | SOLE | 2   | 49,357  | 0 | 0 |
| FLOWERVE CORP                | COM               | 34354P105 | 3      | 68      | SH | DFND | 3,1 | 68      | 0 | 0 |
| FLUIDIGM CORP DEL            | COM               | 34385P108 | 836    | 62,899  | SH | DFND | 10  | 62,899  | 0 | 0 |
| FLUIDIGM CORP DEL            | COM               | 34385P108 | 300    | 22,473  | SH | SOLE | 1   | 22,473  | 0 | 0 |
| FLUIDIGM CORP DEL            | COM               | 34385P108 | 920    | 69,243  | SH | SOLE | 2   | 69,243  | 0 | 0 |
| FLUOR CORP NEW               | COM               | 343412102 | 24     | 707     | SH | SOLE | 1   | 707     | 0 | 0 |
| FLUOR CORP NEW               | COM               | 343412102 | 1,269  | 34,471  | SH | SOLE | 2   | 34,471  | 0 | 0 |
| FLUOR CORP NEW               | COM               | 343412102 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| FLUOR CORP NEW               | COM               | 343412102 | 16     | 442     | SH | DFND | 3,1 | 442     | 0 | 0 |
| FLUSHING FINL CORP           | COM               | 343873105 | 313    | 14,261  | SH | SOLE | 2   | 14,261  | 0 | 0 |
| FLWS/1-800 FLOWERS           | CL A              | 68243Q106 | 8,939  | 490,322 | SH | SOLE | 2   | 490,322 | 0 | 0 |
| FLY LEASING LTD              | SPONSORED<br>ADR  | 34407D109 | 474    | 34,269  | SH | SOLE | 2   | 34,269  | 0 | 0 |
| FNB CORP PA                  | COM               | 302520101 | 320    | 30,143  | SH | DFND | 13  | 30,143  | 0 | 0 |
| FNB CORP PA                  | COM               | 302520101 | 350    | 36,994  | SH | SOLE | 1   | 36,994  | 0 | 0 |
| FNB CORP PA                  | COM               | 302520101 | 1,254  | 118,269 | SH | SOLE | 2   | 118,269 | 0 | 0 |
| FNB CORP PA                  | COM               | 302520101 | 144    | 13,614  | SH | DFND | 3,1 | 13,614  | 0 | 0 |
| FOCUS FINL PARTNERS INC      | COM CL A          | 34417P100 | 192    | 5,398   | SH | SOLE | 2   | 5,398   | 0 | 0 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR<br>UNITS | 344419106 | 207    | 2,222   | SH | SOLE | 1   | 2,222   | 0 | 0 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR<br>UNITS | 344419106 | 18,387 | 199,257 | SH | SOLE | 2   | 199,257 | 0 | 0 |
| FOOT LOCKER INC              | COM               | 344849104 | 626    | 11,467  | SH | SOLE | 1   | 11,467  | 0 | 0 |
| FOOT LOCKER INC              | COM               | 344849104 | 1,348  | 22,250  | SH | DFND | 1   | 22,250  | 0 | 0 |
| FOOT LOCKER INC              | COM               | 344849104 | 2,391  | 39,456  | SH | SOLE | 2   | 39,456  | 0 | 0 |
| FOOT LOCKER INC              | COM               | 344849104 | 7      | 113     | SH | DFND | 1   | 113     | 0 | 0 |
| FOOT LOCKER INC              | COM               | 344849104 | 7      | 123     | SH | DFND | 3,1 | 123     | 0 | 0 |
| FORD MTR CO DEL              | COM               | 345370860 | 837    | 89,977  | SH | SOLE | 1   | 89,977  | 0 | 0 |
| FORD MTR CO DEL              | COM               | 345370860 | 336    | 38,260  | SH | SOLE | 2   | 38,260  | 0 | 0 |
| FORD MTR CO DEL              | COM               | 345370860 | 2      | 210     | SH | DFND | 1   | 210     | 0 | 0 |
| FORD MTR CO DEL              | COM               | 345370860 | 50     | 5,643   | SH | DFND | 3,1 | 5,643   | 0 | 0 |
| FORESCOUT TECHNOLOGIES INC   | COM               | 34553D101 | 610    | 14,563  | SH | DFND | 10  | 14,563  | 0 | 0 |
| FORMFACTOR INC               | COM               | 346375108 | 501    | 31,126  | SH | SOLE | 2   | 31,126  | 0 | 0 |
| FORRESTER RESH INC           | COM               | 346563109 | 107    | 2,206   | SH | SOLE | 2   | 2,206   | 0 | 0 |
| FORTINET INC                 | COM               | 34959E109 | 600    | 7,154   | SH | SOLE | 1   | 7,154   | 0 | 0 |
| FORTINET INC                 | COM               | 34959E109 | 1,104  | 13,142  | SH | DFND | 13  | 13,142  | 0 | 0 |
| FORTINET INC                 | COM               | 34959E109 | 2,306  | 27,459  | SH | DFND | 1   | 27,459  | 0 | 0 |
| FORTINET INC                 | COM               | 34959E109 | 4,575  | 54,488  | SH | SOLE | 2   | 54,488  | 0 | 0 |
| FORTIS INC                   | COM               | 349553107 | 2      | 54      | SH | DFND | 1   | 54      | 0 | 0 |
| FORTIVE CORP                 | COM               | 34959J108 | 675    | 7,920   | SH | SOLE | 1   | 7,920   | 0 | 0 |
| FORTIVE CORP                 | COM               | 34959J108 | 73,899 | 880,899 | SH | SOLE | 2   | 880,899 | 0 | 0 |
| FORTIVE CORP                 | COM               | 34959J108 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| FORTIVE CORP                 | COM               | 34959J108 | 10     | 122     | SH | DFND | 3,1 | 122     | 0 | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM               | 34964C106 | 73     | 1,619   | SH | SOLE | 1   | 1,619   | 0 | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM               | 34964C106 | 5,829  | 122,442 | SH | SOLE | 2   | 122,442 | 0 | 0 |
| FORTUNE BRANDS               | COM               | 34964C106 | 2      | 38      | SH | DFND | 1   | 38      | 0 | 0 |

|                              |          |           |       |         |    |      |     |         |   |   |
|------------------------------|----------|-----------|-------|---------|----|------|-----|---------|---|---|
| HOME & SEC IN                |          |           |       |         |    |      |     |         |   |   |
| FORTUNE BRANDS HOME & SEC IN | COM      | 34964C106 | 415   | 8,723   | SH | DFND | 3,1 | 8,723   | 0 | 0 |
| FORUM ENERGY TECHNOLOGIES IN | COM      | 34984V100 | 34    | 8,305   | SH | SOLE | 1   | 8,305   | 0 | 0 |
| FORWARD AIR CORP             | COM      | 349853101 | 157   | 2,420   | SH | SOLE | 2   | 2,420   | 0 | 0 |
| FOSSIL GROUP INC             | COM      | 34988V106 | 141   | 10,266  | SH | SOLE | 2   | 10,266  | 0 | 0 |
| FOSTER L B CO                | COM      | 350060109 | 0     | 65      | SH | SOLE | 1   | 65      | 0 | 0 |
| FOUNDATION BLDG MATLS INC    | COM      | 350392106 | 1,335 | 135,720 | SH | SOLE | 2   | 135,720 | 0 | 0 |
| FOUR CORNERS PPTY TR INC     | COM      | 35086T109 | 247   | 8,360   | SH | DFND | 1   | 8,360   | 0 | 0 |
| FOX CORP                     | CL A COM | 35137L105 | 0     | 6       | SH | SOLE | 1   | 6       | 0 | 0 |
| FOX CORP                     | CL A COM | 35137L105 | 2,818 | 76,766  | SH | SOLE | 2   | 76,766  | 0 | 0 |
| FOX CORP                     | CL B COM | 35137L204 | 0     | 3       | SH | SOLE | 1   | 3       | 0 | 0 |
| FOX CORP                     | CL B COM | 35137L204 | 4,229 | 117,860 | SH | SOLE | 2   | 117,860 | 0 | 0 |
| FOX CORP                     | CL A COM | 35137L105 | 2     | 63      | SH | DFND | 1   | 63      | 0 | 0 |
| FOX FACTORY HLDG CORP        | COM      | 35138V102 | 542   | 8,453   | SH | SOLE | 1   | 8,453   | 0 | 0 |
| FOX FACTORY HLDG CORP        | COM      | 35138V102 | 370   | 5,300   | SH | DFND | 13  | 5,300   | 0 | 0 |
| FOX FACTORY HLDG CORP        | COM      | 35138V102 | 672   | 9,610   | SH | DFND | 1   | 9,610   | 0 | 0 |
| FOX FACTORY HLDG CORP        | COM      | 35138V102 | 655   | 9,368   | SH | SOLE | 2   | 9,368   | 0 | 0 |
| FRANKLIN ELEC INC            | COM      | 353514102 | 71    | 1,398   | SH | SOLE | 2   | 1,398   | 0 | 0 |
| FRANKLIN FINL NETWORK INC    | COM      | 35352P104 | 502   | 17,317  | SH | SOLE | 2   | 17,317  | 0 | 0 |
| FRANKLIN RES INC             | COM      | 354613101 | 60    | 1,628   | SH | SOLE | 1   | 1,628   | 0 | 0 |
| FRANKLIN RES INC             | COM      | 354613101 | 3,881 | 117,107 | SH | DFND | 1   | 117,107 | 0 | 0 |
| FRANKLIN RES INC             | COM      | 354613101 | 5,726 | 172,778 | SH | SOLE | 2   | 172,778 | 0 | 0 |
| FRANKLIN RES INC             | COM      | 354613101 | 21    | 619     | SH | DFND | 1   | 619     | 0 | 0 |
| FRANKLIN RES INC             | COM      | 354613101 | 17    | 514     | SH | DFND | 3,1 | 514     | 0 | 0 |
| FRANKLIN STREET PPTYS CORP   | COM      | 35471R106 | 50    | 6,888   | SH | SOLE | 2   | 6,888   | 0 | 0 |
| FRANKS INTL N V              | COM      | N33462107 | 471   | 75,843  | SH | SOLE | 2   | 75,843  | 0 | 0 |
| FREEPORT-MCMORAN INC         | CL B     | 35671D857 | 228   | 15,626  | SH | SOLE | 1   | 15,626  | 0 | 0 |
| FREEPORT-MCMORAN INC         | CL B     | 35671D857 | 1,959 | 151,991 | SH | SOLE | 2   | 151,991 | 0 | 0 |
| FREEPORT-MCMORAN INC         | CL B     | 35671D857 | 0     | 14      | SH | DFND | 1   | 14      | 0 | 0 |
| FREEPORT-MCMORAN INC         | CL B     | 35671D857 | 4     | 349     | SH | DFND | 3,1 | 349     | 0 | 0 |
| FRESH DEL MONTE PRODUCE INC  | ORD      | G36738105 | 18    | 661     | SH | SOLE | 2   | 661     | 0 | 0 |
| FRESHPET INC                 | COM      | 358039105 | 86    | 2,012   | SH | SOLE | 1   | 2,012   | 0 | 0 |
| FRESHPET INC                 | COM      | 358039105 | 538   | 12,724  | SH | DFND | 10  | 12,724  | 0 | 0 |
| FRONT YD RESIDENTIAL CORP    | COM      | 35904G107 | 25    | 2,703   | SH | SOLE | 2   | 2,703   | 0 | 0 |
| FRONTDOOR INC                | COM      | 35905A109 | 3,422 | 99,433  | SH | SOLE | 2   | 99,433  | 0 | 0 |
| FRONTIER COMMUNICATIONS CORP | COM NEW  | 35906A306 | 0     | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| FS BANCORP INC               | COM      | 30263Y104 | 111   | 2,200   | SH | SOLE | 2   | 2,200   | 0 | 0 |
| FS KKR CAPITAL CORP          | COM      | 302635107 | 114   | 18,803  | SH | DFND | 1   | 18,803  | 0 | 0 |
| FTI CONSULTING INC           | COM      | 302941109 | 45    | 566     | SH | SOLE | 1   | 566     | 0 | 0 |
| FTI CONSULTING INC           | COM      | 302941109 | 1,069 | 13,912  | SH | DFND | 1   | 13,912  | 0 | 0 |
| FTI CONSULTING INC           | COM      | 302941109 | 7,227 | 94,075  | SH | SOLE | 2   | 94,075  | 0 | 0 |
| FTS INTERNATIONAL INC        | COM      | 30283W104 | 172   | 17,177  | SH | SOLE | 2   | 17,177  | 0 | 0 |
| FUELCELL ENERGY INC          | COM NEW  | 35952H502 | 0     | 24      | SH | DFND | 1   | 24      | 0 | 0 |
| FULLER H B CO                | COM      | 359694106 | 126   | 2,445   | SH | SOLE | 1   | 2,445   | 0 | 0 |
| FULLER H B CO                | COM      | 359694106 | 354   | 7,268   | SH | SOLE | 2   | 7,268   | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| FULTON FINL CORP PA          | COM             | 360271100 | 1,575  | 101,763 | SH | SOLE | 2   | 101,763 | 0 | 0 |
| FUTUREFUEL CORPORATION       | COM             | 36116M106 | 117    | 8,734   | SH | DFND | 1   | 8,734   | 0 | 0 |
| FUTUREFUEL CORPORATION       | COM             | 36116M106 | 16     | 1,196   | SH | SOLE | 2   | 1,196   | 0 | 0 |
| GAIN CAP HLDGS INC           | COM             | 36268W100 | 103    | 16,400  | SH | SOLE | 2   | 16,400  | 0 | 0 |
| GAIN CAP HLDGS INC           | NOTE 5.000% 8/1 | 36268WAF7 | 270    | 272,000 | SH | SOLE | 2   | 272,000 | 0 | 0 |
| GALAPAGOS NV                 | SPON ADR        | 36315X101 | 1,267  | 10,759  | SH | SOLE | 2   | 10,759  | 0 | 0 |
| GALLAGHER ARTHUR J & CO      | COM             | 363576109 | 14,514 | 185,845 | SH | SOLE | 2   | 185,845 | 0 | 0 |
| GALLAGHER ARTHUR J & CO      | COM             | 363576109 | 2      | 29      | SH | DFND | 3,1 | 29      | 0 | 0 |
| GAMCO INVESTORS INC          | CL A COM        | 361438104 | 120    | 5,848   | SH | SOLE | 2   | 5,848   | 0 | 0 |
| GAMESTOP CORP NEW            | CL A            | 36467W109 | 9      | 7,042   | SH | SOLE | 1   | 7,042   | 0 | 0 |
| GAMESTOP CORP NEW            | CL A            | 36467W109 | 272    | 26,724  | SH | DFND | 1   | 26,724  | 0 | 0 |
| GAMESTOP CORP NEW            | CL A            | 36467W109 | 69     | 6,779   | SH | SOLE | 2   | 6,779   | 0 | 0 |
| GAMESTOP CORP NEW            | CL A            | 36467W109 | 0      | 5       | SH | DFND | 1   | 5       | 0 | 0 |
| GAMESTOP CORP NEW            | CL A            | 36467W109 | 1      | 68      | SH | DFND | 3,1 | 68      | 0 | 0 |
| GAMING & LEISURE PPTYS INC   | COM             | 36467J108 | 688    | 17,468  | SH | SOLE | 1   | 17,468  | 0 | 0 |
| GAMING & LEISURE PPTYS INC   | COM             | 36467J108 | 6,517  | 168,964 | SH | SOLE | 2   | 168,964 | 0 | 0 |
| GANNETT CO INC               | COM             | 36473H104 | 21     | 9,822   | SH | SOLE | 1   | 9,822   | 0 | 0 |
| GANNETT CO INC               | COM             | 36473H104 | 1      | 141     | SH | DFND | 1   | 141     | 0 | 0 |
| GANNETT CO INC               | COM             | 36473H104 | 1      | 64      | SH | DFND | 3,1 | 64      | 0 | 0 |
| GAP INC                      | COM             | 364760108 | 266    | 10,170  | SH | DFND | 1   | 10,170  | 0 | 0 |
| GAP INC                      | COM             | 364760108 | 683    | 24,417  | SH | SOLE | 1   | 24,417  | 0 | 0 |
| GAP INC                      | COM             | 364760108 | 3,586  | 136,992 | SH | SOLE | 2   | 136,992 | 0 | 0 |
| GAP INC                      | COM             | 364760108 | 2      | 73      | SH | DFND | 1   | 73      | 0 | 0 |
| GAP INC                      | COM             | 364760108 | 37     | 1,427   | SH | DFND | 3,1 | 1,427   | 0 | 0 |
| GARDNER DENVER HLDGS INC     | COM             | 36555P107 | 10,072 | 362,157 | SH | SOLE | 2   | 362,157 | 0 | 0 |
| GARMIN LTD                   | S3              | H2906T109 | 97     | 1,141   | SH | SOLE | 1   | 1,141   | 0 | 0 |
| GARMIN LTD                   | S3              | H2906T109 | 777    | 9,002   | SH | SOLE | 2   | 9,002   | 0 | 0 |
| GARRETT MOTION INC           | COM             | 366505105 | 0      | 7       | SH | SOLE | 1   | 7       | 0 | 0 |
| GARRETT MOTION INC           | COM             | 366505105 | 6      | 419     | SH | SOLE | 2   | 419     | 0 | 0 |
| GARRETT MOTION INC           | COM             | 366505105 | 1      | 99      | SH | DFND | 1   | 99      | 0 | 0 |
| GARRETT MOTION INC           | COM             | 366505105 | 1      | 59      | SH | DFND | 3,1 | 59      | 0 | 0 |
| GARRISON CAP INC             | COM             | 366554103 | 106    | 14,717  | SH | SOLE | 2   | 14,717  | 0 | 0 |
| GARTNER INC                  | COM             | 366651107 | 112    | 691     | SH | SOLE | 1   | 691     | 0 | 0 |
| GARTNER INC                  | COM             | 366651107 | 17,378 | 114,572 | SH | SOLE | 2   | 114,572 | 0 | 0 |
| GARTNER INC                  | COM             | 366651107 | 8      | 55      | SH | DFND | 1   | 55      | 0 | 0 |
| GASLOG LTD                   | S3              | G37585109 | 505    | 28,897  | SH | SOLE | 2   | 28,897  | 0 | 0 |
| GATES INDUSTRIAL CORPRATIN P | ORD S3          | G39108108 | 87     | 6,427   | SH | SOLE | 1   | 6,427   | 0 | 0 |
| GATES INDUSTRIAL CORPRATIN P | ORD S3          | G39108108 | 4,036  | 281,474 | SH | SOLE | 2   | 281,474 | 0 | 0 |
| GATX CORP                    | COM             | 361448103 | 99     | 1,290   | SH | SOLE | 2   | 1,290   | 0 | 0 |
| GATX CORP                    | COM             | 361448103 | 20     | 260     | SH | DFND | 1   | 260     | 0 | 0 |
| GCI LIBERTY INC              | COM CLASS A     | 36164V305 | 27,666 | 497,497 | SH | SOLE | 2   | 497,497 | 0 | 0 |
| GCI LIBERTY INC              | COM CLASS A     | 36164V305 | 31     | 558     | SH | DFND | 1   | 558     | 0 | 0 |
| GCI LIBERTY INC              | COM CLASS A     | 36164V305 | 0      | 1       | SH | DFND | 3,1 | 1       | 0 | 0 |
| GDS HLDGS LTD                | SPONSORED ADS   | 36165L108 | 3,341  | 93,612  | SH | SOLE | 2   | 93,612  | 0 | 0 |
| GENERAC HLDGS INC            | COM             | 368736104 | 166    | 2,854   | SH | SOLE | 1   | 2,854   | 0 | 0 |
| GENERAC HLDGS INC            | COM             | 368736104 | 1,029  | 20,088  | SH | DFND | 1   | 20,088  | 0 | 0 |
| GENERAC HLDGS INC            | COM             | 368736104 | 6,751  | 131,780 | SH | SOLE | 2   | 131,780 | 0 | 0 |
| GENERAL DYNAMICS CORP        | COM             | 369550108 | 1,035  | 5,951   | SH | SOLE | 1   | 5,951   | 0 | 0 |
| GENERAL DYNAMICS CORP        | COM             | 369550108 | 6,609  | 39,043  | SH | DFND | 8   | 39,043  | 0 | 0 |
| GENERAL DYNAMICS             | COM             | 369550108 | 13,642 | 80,586  | SH | SOLE | 2   | 80,586  | 0 | 0 |

|                         |                     |           |        |         |    |      |     |         |   |   |
|-------------------------|---------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| CORP                    |                     |           |        |         |    |      |     |         |   |   |
| GENERAL DYNAMICS CORP   | COM                 | 369550108 | 7      | 40      | SH | DFND | 1   | 40      | 0 | 0 |
| GENERAL DYNAMICS CORP   | COM                 | 369550108 | 26     | 151     | SH | DFND | 3,1 | 151     | 0 | 0 |
| GENERAL ELECTRIC CO     | COM                 | 369604103 | 308    | 29,945  | SH | SOLE | 1   | 29,945  | 0 | 0 |
| GENERAL ELECTRIC CO     | COM                 | 369604103 | 9,130  | 913,896 | SH | SOLE | 2   | 913,896 | 0 | 0 |
| GENERAL ELECTRIC CO     | COM                 | 369604103 | 587    | 58,799  | SH | DFND | 1   | 58,799  | 0 | 0 |
| GENERAL ELECTRIC CO     | COM                 | 369604103 | 41     | 4,132   | SH | DFND | 3,1 | 4,132   | 0 | 0 |
| GENERAL MLS INC         | COM                 | 370334104 | 8      | 153     | SH | SOLE | 1   | 153     | 0 | 0 |
| GENERAL MLS INC         | COM                 | 370334104 | 1,412  | 27,283  | SH | SOLE | 2   | 27,283  | 0 | 0 |
| GENERAL MLS INC         | COM                 | 370334104 | 15     | 285     | SH | DFND | 1   | 285     | 0 | 0 |
| GENERAL MLS INC         | COM                 | 370334104 | 11     | 216     | SH | DFND | 3,1 | 216     | 0 | 0 |
| GENERAL MTRS CO         | COM                 | 37045V100 | 21,485 | 579,119 | SH | DFND | 11  | 579,119 | 0 | 0 |
| GENERAL MTRS CO         | COM                 | 37045V100 | 2,802  | 75,533  | SH | DFND | 1   | 75,533  | 0 | 0 |
| GENERAL MTRS CO         | COM                 | 37045V100 | 2,726  | 71,468  | SH | SOLE | 1   | 71,468  | 0 | 0 |
| GENERAL MTRS CO         | COM                 | 37045V100 | 27,891 | 751,774 | SH | SOLE | 2   | 751,774 | 0 | 0 |
| GENERAL MTRS CO         | *W EXP<br>07/10/201 | 37045V126 | 0      | 8       | SH | SOLE | 1   | 8       | 0 | 0 |
| GENERAL MTRS CO         | COM                 | 37045V100 | 59     | 1,586   | SH | DFND | 1   | 1,586   | 0 | 0 |
| GENERAL MTRS CO         | COM                 | 37045V100 | 56     | 1,500   | SH | DFND | 3,1 | 1,500   | 0 | 0 |
| GENESCO INC             | COM                 | 371532102 | 489    | 10,740  | SH | DFND | 1   | 10,740  | 0 | 0 |
| GENESCO INC             | COM                 | 371532102 | 1,054  | 23,129  | SH | SOLE | 2   | 23,129  | 0 | 0 |
| GENESEE & WYO INC       | CL A                | 371559105 | 210    | 2,261   | SH | SOLE | 1   | 2,261   | 0 | 0 |
| GENESEE & WYO INC       | CL A                | 371559105 | 12,980 | 148,958 | SH | SOLE | 2   | 148,958 | 0 | 0 |
| GENESIS HEALTHCARE INC  | CL A COM            | 37185X106 | 0      | 1,801   | SH | SOLE | 1   | 1,801   | 0 | 0 |
| GENESIS HEALTHCARE INC  | CL A COM            | 37185X106 | 18     | 12,505  | SH | SOLE | 2   | 12,505  | 0 | 0 |
| GENOMIC HEALTH INC      | COM                 | 37244C101 | 239    | 3,699   | SH | SOLE | 1   | 3,699   | 0 | 0 |
| GENOMIC HEALTH INC      | COM                 | 37244C101 | 406    | 5,797   | SH | DFND | 10  | 5,797   | 0 | 0 |
| GENOMIC HEALTH INC      | COM                 | 37244C101 | 494    | 7,055   | SH | DFND | 1   | 7,055   | 0 | 0 |
| GENOMIC HEALTH INC      | COM                 | 37244C101 | 2,541  | 36,268  | SH | SOLE | 2   | 36,268  | 0 | 0 |
| GENPACT LIMITED         | S3                  | G3922B107 | 1,324  | 36,991  | SH | SOLE | 1   | 36,991  | 0 | 0 |
| GENPACT LIMITED         | S3                  | G3922B107 | 314    | 8,924   | SH | DFND | 13  | 8,924   | 0 | 0 |
| GENPACT LIMITED         | S3                  | G3922B107 | 168    | 4,773   | SH | DFND | 3,1 | 4,773   | 0 | 0 |
| GENTEX CORP             | COM                 | 371901109 | 11,209 | 542,034 | SH | DFND | 11  | 542,034 | 0 | 0 |
| GENTEX CORP             | COM                 | 371901109 | 139    | 6,700   | SH | SOLE | 2   | 6,700   | 0 | 0 |
| GENTEX CORP             | COM                 | 371901109 | 489    | 23,638  | SH | DFND | 3,1 | 23,638  | 0 | 0 |
| GENTHERM INC            | COM                 | 37253A103 | 0      | 39      | SH | SOLE | 1   | 39      | 0 | 0 |
| GENTHERM INC            | COM                 | 37253A103 | 179    | 4,866   | SH | SOLE | 2   | 4,866   | 0 | 0 |
| GENUINE PARTS CO        | COM                 | 372460105 | 2,488  | 22,511  | SH | SOLE | 1   | 22,511  | 0 | 0 |
| GENUINE PARTS CO        | COM                 | 372460105 | 660    | 5,895   | SH | DFND | 1   | 5,895   | 0 | 0 |
| GENUINE PARTS CO        | COM                 | 372460105 | 3,329  | 29,712  | SH | SOLE | 2   | 29,712  | 0 | 0 |
| GENUINE PARTS CO        | COM                 | 372460105 | 1      | 6       | SH | DFND | 1   | 6       | 0 | 0 |
| GENWORTH FINL INC       | COM CL A            | 37247D106 | 42     | 11,005  | SH | SOLE | 2   | 11,005  | 0 | 0 |
| GENWORTH FINL INC       | COM CL A            | 37247D106 | 1      | 188     | SH | DFND | 1   | 188     | 0 | 0 |
| GENWORTH FINL INC       | COM CL A            | 37247D106 | 2      | 420     | SH | DFND | 3,1 | 420     | 0 | 0 |
| GEO GROUP INC NEW       | COM                 | 36162J106 | 121    | 6,389   | SH | SOLE | 1   | 6,389   | 0 | 0 |
| GEO GROUP INC NEW       | COM                 | 36162J106 | 375    | 19,516  | SH | SOLE | 2   | 19,516  | 0 | 0 |
| GEOPARK LTD             | USD S3              | G38327105 | 16     | 905     | SH | SOLE | 2   | 905     | 0 | 0 |
| GERDAU S A              | SPON ADR REP<br>PFD | 373737105 | 21     | 5,360   | SH | SOLE | 2   | 5,360   | 0 | 0 |
| GIBRALTAR INDS INC      | COM                 | 374689107 | 665    | 16,375  | SH | SOLE | 2   | 16,375  | 0 | 0 |
| G-III APPAREL GROUP LTD | COM                 | 36237H101 | 58     | 1,498   | SH | SOLE | 1   | 1,498   | 0 | 0 |
| G-III APPAREL GROUP LTD | COM                 | 36237H101 | 6,372  | 159,462 | SH | SOLE | 2   | 159,462 | 0 | 0 |
| G-III APPAREL GROUP LTD | COM                 | 36237H101 | 516    | 12,916  | SH | DFND | 3,1 | 12,916  | 0 | 0 |
| GILDAN ACTIVEWEAR INC   | COM                 | 375916103 | 2,848  | 79,917  | SH | SOLE | 1   | 79,917  | 0 | 0 |

|                              |                  |           |        |         |    |      |     |         |   |   |
|------------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| GILDAN ACTIVEWEAR INC        | COM              | 375916103 | 348    | 9,670   | SH | SOLE | 2   | 9,670   | 0 | 0 |
| GILDAN ACTIVEWEAR INC        | COM              | 375916103 | 7      | 188     | SH | DFND | 3,1 | 188     | 0 | 0 |
| GILEAD SCIENCES INC          | COM              | 375558103 | 3,252  | 47,186  | SH | SOLE | 1   | 47,186  | 0 | 0 |
| GILEAD SCIENCES INC          | COM              | 375558103 | 2,013  | 30,962  | SH | DFND | 1   | 30,962  | 0 | 0 |
| GILEAD SCIENCES INC          | COM              | 375558103 | 15,935 | 245,117 | SH | SOLE | 2   | 245,117 | 0 | 0 |
| GILEAD SCIENCES INC          | COM              | 375558103 | 25     | 383     | SH | DFND | 1   | 383     | 0 | 0 |
| GILEAD SCIENCES INC          | COM              | 375558103 | 66     | 1,008   | SH | DFND | 3,1 | 1,008   | 0 | 0 |
| GLACIER BANCORP INC NEW      | COM              | 37637Q105 | 252    | 6,279   | SH | SOLE | 2   | 6,279   | 0 | 0 |
| GLACIER BANCORP INC NEW      | COM              | 37637Q105 | 6      | 144     | SH | DFND | 1   | 144     | 0 | 0 |
| GLADSTONE CAPITAL CORP       | COM              | 376535100 | 1      | 158     | SH | DFND | 3,1 | 158     | 0 | 0 |
| GLADSTONE COML CORP          | COM              | 376536108 | 119    | 5,721   | SH | DFND | 1   | 5,721   | 0 | 0 |
| GLADSTONE LD CORP            | COM              | 376549101 | 359    | 28,388  | SH | SOLE | 2   | 28,388  | 0 | 0 |
| GLATFELTER                   | COM              | 377316104 | 3      | 203     | SH | DFND | 3,1 | 203     | 0 | 0 |
| GLAUKOS CORP                 | COM              | 377322102 | 750    | 9,568   | SH | DFND | 10  | 9,568   | 0 | 0 |
| GLAUKOS CORP                 | COM              | 377322102 | 1,215  | 15,508  | SH | SOLE | 2   | 15,508  | 0 | 0 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR    | 37733W105 | 605    | 14,705  | SH | SOLE | 1   | 14,705  | 0 | 0 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR    | 37733W105 | 18,666 | 446,665 | SH | SOLE | 2   | 446,665 | 0 | 0 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR    | 37733W105 | 0      | 0       | SH | DFND | 3,1 | 0       | 0 | 0 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR    | 37733W105 | 13     | 300     | SH | DFND | 3,1 | 300     | 0 | 0 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR    | 37733W105 | 42     | 1,005   | SH | DFND | 1   | 1,005   | 0 | 0 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR    | 37733W105 | 20     | 487     | SH | DFND | 3,1 | 487     | 0 | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM              | 37890U108 | 183    | 3,460   | SH | SOLE | 2   | 3,460   | 0 | 0 |
| GLOBAL BRASS & COPPR HLDGS I | COM              | 37953G103 | 230    | 6,583   | SH | SOLE | 1   | 6,583   | 0 | 0 |
| GLOBAL BRASS & COPPR HLDGS I | COM              | 37953G103 | 1,682  | 48,829  | SH | SOLE | 2   | 48,829  | 0 | 0 |
| GLOBAL INDTY LTD CAYMAN      | USD CL A S3      | G3933F105 | 185    | 6,088   | SH | SOLE | 2   | 6,088   | 0 | 0 |
| GLOBAL NET LEASE INC         | COM NEW          | 379378201 | 14     | 737     | SH | SOLE | 2   | 737     | 0 | 0 |
| GLOBAL PMTS INC              | COM              | 37940X102 | 1,695  | 12,348  | SH | SOLE | 1   | 12,348  | 0 | 0 |
| GLOBAL PMTS INC              | COM              | 37940X102 | 21,837 | 159,954 | SH | SOLE | 2   | 159,954 | 0 | 0 |
| GLOBAL PMTS INC              | COM              | 37940X102 | 8      | 61      | SH | DFND | 1   | 61      | 0 | 0 |
| GLOBAL X FDS                 | S&P 500 CATHOLIC | 37954Y889 | 475    | 13,647  | SH | SOLE | 1   | 13,647  | 0 | 0 |
| GLOBANT S A                  | COM              | L44385109 | 1,735  | 24,302  | SH | SOLE | 2   | 24,302  | 0 | 0 |
| GLOBUS MED INC               | CL A             | 379577208 | 159    | 3,142   | SH | SOLE | 1   | 3,142   | 0 | 0 |
| GLOBUS MED INC               | CL A             | 379577208 | 274    | 5,540   | SH | SOLE | 2   | 5,540   | 0 | 0 |
| GLOBUS MED INC               | CL A             | 379577208 | 195    | 3,941   | SH | DFND | 3,1 | 3,941   | 0 | 0 |
| GLU MOBILE INC               | COM              | 379890106 | 526    | 48,055  | SH | DFND | 10  | 48,055  | 0 | 0 |
| GLU MOBILE INC               | COM              | 379890106 | 3,097  | 283,113 | SH | SOLE | 2   | 283,113 | 0 | 0 |
| GMS INC                      | COM              | 36251C103 | 656    | 43,407  | SH | SOLE | 2   | 43,407  | 0 | 0 |
| GODADDY INC                  | CL A             | 380237107 | 915    | 12,116  | SH | SOLE | 1   | 12,116  | 0 | 0 |
| GODADDY INC                  | CL A             | 380237107 | 20,897 | 277,916 | SH | SOLE | 2   | 277,916 | 0 | 0 |
| GOLD FIELDS LTD NEW          | SPONSORED ADR    | 38059T106 | 416    | 111,457 | SH | SOLE | 2   | 111,457 | 0 | 0 |
| GOLDCORP INC NEW             | COM              | 380956409 | 1,233  | 107,755 | SH | SOLE | 2   | 107,755 | 0 | 0 |
| GOLDEN ENTMT INC             | COM              | 381013101 | 0      | 0       | SH | SOLE | 2   | 0       | 0 | 0 |
| GOLDMAN SAC3 ETF TR          | ACCES TREASURY   | 381430529 | 265    | 2,573   | SH | SOLE | 1   | 2,573   | 0 | 0 |
| GOLDMAN SAC3 GROUP INC       | COM              | 38141G104 | 1,207  | 5,914   | SH | SOLE | 1   | 5,914   | 0 | 0 |
| GOLDMAN SAC3 GROUP           | COM              | 38141G104 | 22,858 | 119,057 | SH | DFND | 11  | 119,057 | 0 | 0 |



|                              |                  |           |        |         |    |      |     |         |   |   |
|------------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| INC                          |                  |           |        |         |    |      |     |         |   |   |
| GOLDMAN SAC3 GROUP INC       | COM              | 38141G104 | 12,139 | 63,226  | SH | SOLE | 2   | 63,226  | 0 | 0 |
| GOLDMAN SAC3 GROUP INC       | COM              | 38141G104 | 33     | 173     | SH | DFND | 1   | 173     | 0 | 0 |
| GOLDMAN SAC3 GROUP INC       | COM              | 38141G104 | 24     | 125     | SH | DFND | 3,1 | 125     | 0 | 0 |
| GOLUB CAP BDC INC            | COM              | 38173M102 | 155    | 8,674   | SH | SOLE | 2   | 8,674   | 0 | 0 |
| GOODYEAR TIRE & RUBR CO      | COM              | 382550101 | 782    | 43,524  | SH | SOLE | 1   | 43,524  | 0 | 0 |
| GOODYEAR TIRE & RUBR CO      | COM              | 382550101 | 527    | 29,051  | SH | DFND | 13  | 29,051  | 0 | 0 |
| GOODYEAR TIRE & RUBR CO      | COM              | 382550101 | 2      | 134     | SH | DFND | 1   | 134     | 0 | 0 |
| GOPRO INC                    | CL A             | 38268T103 | 349    | 53,659  | SH | SOLE | 2   | 53,659  | 0 | 0 |
| GORMAN RUPP CO               | COM              | 383082104 | 221    | 6,525   | SH | SOLE | 2   | 6,525   | 0 | 0 |
| GP STRATEGIES CORP           | COM              | 36225V104 | 246    | 20,233  | SH | SOLE | 2   | 20,233  | 0 | 0 |
| GPO AEROPORTUARIO DEL PAC SA | SPON ADR B       | 400506101 | 4,644  | 52,202  | SH | SOLE | 2   | 52,202  | 0 | 0 |
| GRACE W R & CO DEL NEW       | COM              | 38388F108 | 240    | 3,069   | SH | DFND | 1   | 3,069   | 0 | 0 |
| GRACE W R & CO DEL NEW       | COM              | 38388F108 | 239    | 2,880   | SH | SOLE | 1   | 2,880   | 0 | 0 |
| GRACE W R & CO DEL NEW       | COM              | 38388F108 | 6,641  | 85,091  | SH | SOLE | 2   | 85,091  | 0 | 0 |
| GRACE W R & CO DEL NEW       | COM              | 38388F108 | 5      | 62      | SH | DFND | 1   | 62      | 0 | 0 |
| GRACE W R & CO DEL NEW       | COM              | 38388F108 | 39     | 505     | SH | DFND | 3,1 | 505     | 0 | 0 |
| GRACO INC                    | COM              | 384109104 | 1,750  | 35,698  | SH | SOLE | 1   | 35,698  | 0 | 0 |
| GRACO INC                    | COM              | 384109104 | 1,323  | 26,725  | SH | DFND | 1   | 26,725  | 0 | 0 |
| GRACO INC                    | COM              | 384109104 | 26,818 | 541,569 | SH | SOLE | 2   | 541,569 | 0 | 0 |
| GRAFTECH INTL LTD            | COM              | 384313508 | 1,119  | 81,456  | SH | SOLE | 1   | 81,456  | 0 | 0 |
| GRAFTECH INTL LTD            | COM              | 384313508 | 521    | 40,774  | SH | SOLE | 2   | 40,774  | 0 | 0 |
| GRAHAM CORP                  | COM              | 384556106 | 241    | 12,296  | SH | SOLE | 2   | 12,296  | 0 | 0 |
| GRAHAM HLDGS CO              | COM              | 384637104 | 572    | 837     | SH | DFND | 1   | 837     | 0 | 0 |
| GRAHAM HLDGS CO              | COM              | 384637104 | 383    | 530     | SH | SOLE | 1   | 530     | 0 | 0 |
| GRAHAM HLDGS CO              | COM              | 384637104 | 139    | 204     | SH | SOLE | 2   | 204     | 0 | 0 |
| GRAHAM HLDGS CO              | COM              | 384637104 | 422    | 617     | SH | DFND | 3,1 | 617     | 0 | 0 |
| GRAINGER W W INC             | COM              | 384802104 | 2,705  | 8,731   | SH | SOLE | 1   | 8,731   | 0 | 0 |
| GRAINGER W W INC             | COM              | 384802104 | 5,026  | 16,700  | SH | DFND | 1   | 16,700  | 0 | 0 |
| GRAINGER W W INC             | COM              | 384802104 | 1,977  | 6,568   | SH | SOLE | 2   | 6,568   | 0 | 0 |
| GRAINGER W W INC             | COM              | 384802104 | 5      | 18      | SH | DFND | 1   | 18      | 0 | 0 |
| GRAN TIERRA ENERGY INC       | COM              | 38500T101 | 14     | 6,378   | SH | SOLE | 2   | 6,378   | 0 | 0 |
| GRAND CANYON ED INC          | COM              | 38526M106 | 1      | 41      | SH | SOLE | 1   | 41      | 0 | 0 |
| GRAND CANYON ED INC          | COM              | 38526M106 | 5,224  | 45,619  | SH | SOLE | 2   | 45,619  | 0 | 0 |
| GRANITE CONSTR INC           | COM              | 387328107 | 1,093  | 25,322  | SH | SOLE | 2   | 25,322  | 0 | 0 |
| GRANITE CONSTR INC           | COM              | 387328107 | 118    | 2,735   | SH | DFND | 3,1 | 2,735   | 0 | 0 |
| GRANITE PT MTG TR INC        | COM              | 38741L107 | 180    | 9,670   | SH | SOLE | 2   | 9,670   | 0 | 0 |
| GRANITE REAL ESTATE INVT TR  | UNIT 99/99/9999  | 387437114 | 53     | 1,104   | SH | SOLE | 2   | 1,104   | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO    | COM              | 388689101 | 179    | 13,769  | SH | SOLE | 1   | 13,769  | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO    | COM              | 388689101 | 2,840  | 224,878 | SH | DFND | 1   | 224,878 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO    | COM              | 388689101 | 10,990 | 870,117 | SH | SOLE | 2   | 870,117 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO    | COM              | 388689101 | 864    | 68,400  | SH | DFND | 3,1 | 68,400  | 0 | 0 |
| GRAVITY CO LTD               | SPONSORED ADS NE | 38911N206 | 19     | 300     | SH | SOLE | 2   | 300     | 0 | 0 |

|                              |                  |           |        |           |    |      |     |           |   |   |
|------------------------------|------------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| GRAY TELEVISION INC          | COM              | 389375106 | 329    | 15,379    | SH | DFND | 1   | 15,379    | 0 | 0 |
| GRAY TELEVISION INC          | COM              | 389375106 | 309    | 14,454    | SH | SOLE | 2   | 14,454    | 0 | 0 |
| GRAY TELEVISION INC          | COM              | 389375106 | 595    | 27,849    | SH | DFND | 3,1 | 27,849    | 0 | 0 |
| GREAT AJAX CORP              | COM              | 38983D300 | 108    | 7,837     | SH | SOLE | 2   | 7,837     | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM              | 390607109 | 3      | 1,051     | SH | SOLE | 1   | 1,051     | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM              | 390607109 | 164    | 18,429    | SH | DFND | 1   | 18,429    | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM              | 390607109 | 210    | 23,534    | SH | SOLE | 2   | 23,534    | 0 | 0 |
| GREAT SOUTHN BANCORP INC     | COM              | 390905107 | 195    | 3,757     | SH | SOLE | 2   | 3,757     | 0 | 0 |
| GREAT WESTN BANCORP INC      | COM              | 391416104 | 7      | 251       | SH | SOLE | 1   | 251       | 0 | 0 |
| GREAT WESTN BANCORP INC      | COM              | 391416104 | 301    | 9,513     | SH | SOLE | 2   | 9,513     | 0 | 0 |
| GREEN BRICK PARTNERS INC     | COM              | 392709101 | 114    | 12,982    | SH | SOLE | 2   | 12,982    | 0 | 0 |
| GREEN DOT CORP               | CL A             | 39304D102 | 617    | 10,175    | SH | DFND | 1   | 10,175    | 0 | 0 |
| GREEN DOT CORP               | CL A             | 39304D102 | 33     | 648       | SH | SOLE | 1   | 648       | 0 | 0 |
| GREEN DOT CORP               | CL A             | 39304D102 | 7,639  | 125,959   | SH | SOLE | 2   | 125,959   | 0 | 0 |
| GREEN PLAINS INC             | COM              | 393222104 | 39     | 2,332     | SH | SOLE | 2   | 2,332     | 0 | 0 |
| GREENBRIER COS INC           | COM              | 393657101 | 349    | 10,838    | SH | SOLE | 2   | 10,838    | 0 | 0 |
| GREENBRIER COS INC           | COM              | 393657101 | 6      | 180       | SH | DFND | 3,1 | 180       | 0 | 0 |
| GREENHILL & CO INC           | COM              | 395259104 | 79     | 3,665     | SH | DFND | 1   | 3,665     | 0 | 0 |
| GREENHILL & CO INC           | COM              | 395259104 | 434    | 20,154    | SH | SOLE | 2   | 20,154    | 0 | 0 |
| GREENLIGHT CAPITAL RE LTD    | CLASS A          | G4095J109 | 15     | 1,341     | SH | DFND | 3,1 | 1,341     | 0 | 0 |
| GREENSKY INC                 | CL A             | 39572G100 | 686    | 53,000    | SH | DFND | 3,1 | 53,000    | 0 | 0 |
| GREIF INC                    | CL A             | 397624107 | 1,499  | 36,333    | SH | SOLE | 2   | 36,333    | 0 | 0 |
| GRIFOLS S A                  | SP ADR REP B NVT | 398438408 | 14     | 659       | SH | SOLE | 1   | 659       | 0 | 0 |
| GRIFOLS S A                  | SP ADR REP B NVT | 398438408 | 2,515  | 125,043   | SH | SOLE | 2   | 125,043   | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC       | COM              | 398905109 | 459    | 7,090     | SH | SOLE | 2   | 7,090     | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC       | COM              | 398905109 | 5      | 70        | SH | DFND | 3,1 | 70        | 0 | 0 |
| GROUPON INC                  | COM              | 399473107 | 698    | 196,597   | SH | DFND | 1   | 196,597   | 0 | 0 |
| GRUBHUB INC                  | COM              | 400110102 | 7      | 123       | SH | SOLE | 1   | 123       | 0 | 0 |
| GRUBHUB INC                  | COM              | 400110102 | 4,834  | 69,578    | SH | SOLE | 2   | 69,578    | 0 | 0 |
| GRUPO AEROPORTUARIO CTR NORT | SPON ADR         | 400501102 | 430    | 9,531     | SH | SOLE | 2   | 9,531     | 0 | 0 |
| GRUPO AEROPORTUARIO DEL SURE | SPON ADR SER B   | 40051E202 | 1,445  | 8,931     | SH | SOLE | 2   | 8,931     | 0 | 0 |
| GRUPO FINANCIERO GALICIA S A | SPONSORED ADR    | 399909100 | 4,389  | 172,000   | SH | SOLE | 2   | 172,000   | 0 | 0 |
| GRUPO SUPERVIELLE S A        | SPONSORED ADR    | 40054A108 | 76     | 12,493    | SH | SOLE | 2   | 12,493    | 0 | 0 |
| GRUPO TELEVISA SA            | SPON ADR REP ORD | 40049J206 | 16,076 | 1,453,568 | SH | SOLE | 2   | 1,453,568 | 0 | 0 |
| GSV CAP CORP                 | COM              | 36191J101 | 128    | 16,844    | SH | SOLE | 2   | 16,844    | 0 | 0 |
| GTT COMMUNICATIONS INC       | COM              | 362393100 | 547    | 15,774    | SH | SOLE | 2   | 15,774    | 0 | 0 |
| GUARDANT HEALTH INC          | COM              | 40131M109 | 494    | 6,440     | SH | DFND | 10  | 6,440     | 0 | 0 |
| GUESS INC                    | COM              | 401617105 | 72     | 3,658     | SH | DFND | 1   | 3,658     | 0 | 0 |
| GUESS INC                    | COM              | 401617105 | 1      | 58        | SH | DFND | 3,1 | 58        | 0 | 0 |
| GUIDEWIRE SOFTWARE INC       | COM              | 40171V100 | 16,890 | 173,833   | SH | SOLE | 2   | 173,833   | 0 | 0 |
| GULFPORT ENERGY CORP         | COM NEW          | 402635304 | 6      | 856       | SH | SOLE | 1   | 856       | 0 | 0 |
| GULFPORT ENERGY CORP         | COM NEW          | 402635304 | 269    | 33,587    | SH | SOLE | 2   | 33,587    | 0 | 0 |

|                              |               |           |        |         |    |      |     |         |   |   |
|------------------------------|---------------|-----------|--------|---------|----|------|-----|---------|---|---|
| GW PHARMACEUTICALS PLC       | ADS           | 36197T103 | 1      | 16      | SH | SOLE | 1   | 16      | 0 | 0 |
| GW PHARMACEUTICALS PLC       | ADS           | 36197T103 | 1,321  | 7,836   | SH | SOLE | 2   | 7,836   | 0 | 0 |
| HABIT RESTAURANTS INC        | COM CL A      | 40449J103 | 28     | 2,568   | SH | SOLE | 2   | 2,568   | 0 | 0 |
| HAEMONETICS CORP             | COM           | 405024100 | 44     | 447     | SH | SOLE | 1   | 447     | 0 | 0 |
| HAEMONETICS CORP             | COM           | 405024100 | 513    | 5,868   | SH | DFND | 1   | 5,868   | 0 | 0 |
| HAEMONETICS CORP             | COM           | 405024100 | 14,262 | 163,034 | SH | SOLE | 2   | 163,034 | 0 | 0 |
| HAIN CELESTIAL GROUP INC     | COM           | 405217100 | 324    | 12,504  | SH | SOLE | 1   | 12,504  | 0 | 0 |
| HAIN CELESTIAL GROUP INC     | COM           | 405217100 | 2,177  | 94,146  | SH | SOLE | 2   | 94,146  | 0 | 0 |
| HALLADOR ENERGY COMPANY      | COM           | 40609P105 | 11     | 3,177   | SH | SOLE | 1   | 3,177   | 0 | 0 |
| HALLIBURTON CO               | COM           | 406216101 | 1,159  | 36,464  | SH | SOLE | 1   | 36,464  | 0 | 0 |
| HALLIBURTON CO               | COM           | 406216101 | 23,387 | 798,181 | SH | SOLE | 2   | 798,181 | 0 | 0 |
| HALLIBURTON CO               | COM           | 406216101 | 0      | 9       | SH | DFND | 1   | 9       | 0 | 0 |
| HALLIBURTON CO               | COM           | 406216101 | 13     | 451     | SH | DFND | 3,1 | 451     | 0 | 0 |
| HALOZYME THERAPEUTICS INC    | COM           | 40637H109 | 2,473  | 153,595 | SH | SOLE | 2   | 153,595 | 0 | 0 |
| HAMILTON LANE INC            | CL A          | 407497106 | 29     | 538     | SH | SOLE | 1   | 538     | 0 | 0 |
| HAMILTON LANE INC            | CL A          | 407497106 | 2,223  | 51,000  | SH | SOLE | 2   | 51,000  | 0 | 0 |
| HANCOCK WHITNEY CORPORATION  | COM           | 410120109 | 1,592  | 39,399  | SH | SOLE | 2   | 39,399  | 0 | 0 |
| HANCOCK WHITNEY CORPORATION  | COM           | 410120109 | 6      | 139     | SH | DFND | 1   | 139     | 0 | 0 |
| HANESBRANDS INC              | COM           | 410345102 | 844    | 47,209  | SH | SOLE | 2   | 47,209  | 0 | 0 |
| HANESBRANDS INC              | COM           | 410345102 | 0      | 12      | SH | DFND | 1   | 12      | 0 | 0 |
| HANESBRANDS INC              | COM           | 410345102 | 942    | 52,699  | SH | DFND | 3,1 | 52,699  | 0 | 0 |
| HANGER INC                   | COM NEW       | 41043F208 | 408    | 21,400  | SH | SOLE | 2   | 21,400  | 0 | 0 |
| HANGER INC                   | COM NEW       | 41043F208 | 103    | 5,400   | SH | DFND | 1   | 5,400   | 0 | 0 |
| HANMI FINL CORP              | COM NEW       | 410495204 | 434    | 20,400  | SH | SOLE | 2   | 20,400  | 0 | 0 |
| HANNON ARMSTRONG SUST INFR C | COM           | 41068X100 | 314    | 12,242  | SH | DFND | 1   | 12,242  | 0 | 0 |
| HANNON ARMSTRONG SUST INFR C | COM           | 41068X100 | 3,891  | 151,772 | SH | SOLE | 2   | 151,772 | 0 | 0 |
| HANOVER INS GROUP INC        | COM           | 410867105 | 45     | 596     | SH | SOLE | 1   | 596     | 0 | 0 |
| HANOVER INS GROUP INC        | COM           | 410867105 | 8,426  | 73,800  | SH | SOLE | 2   | 73,800  | 0 | 0 |
| HANOVER INS GROUP INC        | COM           | 410867105 | 6      | 52      | SH | DFND | 1   | 52      | 0 | 0 |
| HANOVER INS GROUP INC        | COM           | 410867105 | 460    | 4,029   | SH | DFND | 3,1 | 4,029   | 0 | 0 |
| HARLEY DAVIDSON INC          | COM           | 412822108 | 418    | 12,892  | SH | SOLE | 1   | 12,892  | 0 | 0 |
| HARLEY DAVIDSON INC          | COM           | 412822108 | 1,787  | 50,100  | SH | SOLE | 2   | 50,100  | 0 | 0 |
| HARLEY DAVIDSON INC          | COM           | 412822108 | 12     | 327     | SH | DFND | 3,1 | 327     | 0 | 0 |
| HARMONY GOLD MNG LTD         | SPONSORED ADR | 413216300 | 168    | 88,500  | SH | SOLE | 2   | 88,500  | 0 | 0 |
| HARRIS CORP DEL              | COM           | 413875105 | 4,273  | 26,755  | SH | DFND | 8   | 26,755  | 0 | 0 |
| HARRIS CORP DEL              | COM           | 413875105 | 4,664  | 29,201  | SH | DFND | 8   | 29,201  | 0 | 0 |
| HARRIS CORP DEL              | COM           | 413875105 | 645    | 4,039   | SH | DFND | 1   | 4,039   | 0 | 0 |
| HARRIS CORP DEL              | COM           | 413875105 | 87,417 | 547,351 | SH | SOLE | 2   | 547,351 | 0 | 0 |
| HARRIS CORP DEL              | COM           | 413875105 | 5      | 30      | SH | DFND | 1   | 30      | 0 | 0 |
| HARRIS CORP DEL              | COM           | 413875105 | 1      | 5       | SH | DFND | 3,1 | 5       | 0 | 0 |
| HARSCO CORP                  | COM           | 415864107 | 106    | 5,305   | SH | SOLE | 1   | 5,305   | 0 | 0 |
| HARSCO CORP                  | COM           | 415864107 | 8,763  | 434,657 | SH | SOLE | 2   | 434,657 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 1,364  | 27,433  | SH | DFND | 1   | 27,433  | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 1,038  | 19,757  | SH | SOLE | 1   | 19,757  | 0 | 0 |
| HARTFORD FINL SVCS           | COM           | 416515104 | 4,909  | 98,733  | SH | SOLE | 2   | 98,733  | 0 | 0 |

|                              |               |           |         |           |    |      |     |           |   |   |
|------------------------------|---------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| GROUP INC                    |               |           |         |           |    |      |     |           |   |   |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 3       | 58        | SH | DFND | 1   | 58        | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 8       | 154       | SH | DFND | 3,1 | 154       | 0 | 0 |
| HASBRO INC                   | COM           | 418056107 | 1,155   | 13,783    | SH | SOLE | 1   | 13,783    | 0 | 0 |
| HASBRO INC                   | COM           | 418056107 | 9,730   | 114,445   | SH | SOLE | 2   | 114,445   | 0 | 0 |
| HASBRO INC                   | COM           | 418056107 | 3       | 41        | SH | DFND | 1   | 41        | 0 | 0 |
| HASBRO INC                   | COM           | 418056107 | 38      | 452       | SH | DFND | 3,1 | 452       | 0 | 0 |
| HAVERTY FURNITURE INC        | COM           | 419596101 | 8       | 738       | SH | SOLE | 1   | 738       | 0 | 0 |
| HAVERTY FURNITURE INC        | COM           | 419596101 | 243     | 11,127    | SH | DFND | 1   | 11,127    | 0 | 0 |
| HAVERTY FURNITURE INC        | COM           | 419596101 | 285     | 13,045    | SH | SOLE | 2   | 13,045    | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES     | COM           | 419870100 | 3,314   | 81,707    | SH | SOLE | 1   | 81,707    | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES     | COM           | 419870100 | 351     | 8,598     | SH | DFND | 13  | 8,598     | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES     | COM           | 419870100 | 577     | 14,149    | SH | DFND | 1   | 14,149    | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES     | COM           | 419870100 | 1       | 24        | SH | DFND | 1   | 24        | 0 | 0 |
| HAWAIIAN HOLDINGS INC        | COM           | 419879101 | 581     | 22,122    | SH | SOLE | 2   | 22,122    | 0 | 0 |
| HAWAIIAN HOLDINGS INC        | COM           | 419879101 | 10      | 392       | SH | DFND | 3,1 | 392       | 0 | 0 |
| HAWKINS INC                  | COM           | 420261109 | 151     | 4,091     | SH | DFND | 3,1 | 4,091     | 0 | 0 |
| HC2 HLDGS INC                | COM           | 404139107 | 43      | 17,426    | SH | SOLE | 2   | 17,426    | 0 | 0 |
| HC2 HLDGS INC                | COM           | 404139107 | 0       | 118       | SH | DFND | 1   | 118       | 0 | 0 |
| HCA HEALTHCARE INC           | COM           | 40412C101 | 2,337   | 17,795    | SH | SOLE | 1   | 17,795    | 0 | 0 |
| HCA HEALTHCARE INC           | COM           | 40412C101 | 6,431   | 49,327    | SH | SOLE | 2   | 49,327    | 0 | 0 |
| HCA HEALTHCARE INC           | COM           | 40412C101 | 5       | 35        | SH | DFND | 1   | 35        | 0 | 0 |
| HCI GROUP INC                | COM           | 40416E103 | 146     | 3,415     | SH | DFND | 3,1 | 3,415     | 0 | 0 |
| HCP INC                      | COM           | 40414L109 | 2,494   | 80,024    | SH | SOLE | 1   | 80,024    | 0 | 0 |
| HCP INC                      | COM           | 40414L109 | 1,202   | 38,403    | SH | DFND | 1   | 38,403    | 0 | 0 |
| HCP INC                      | COM           | 40414L109 | 33,421  | 1,067,778 | SH | SOLE | 2   | 1,067,778 | 0 | 0 |
| HD SUPPLY HLDGS INC          | COM           | 40416M105 | 2,609   | 60,181    | SH | DFND | 1   | 60,181    | 0 | 0 |
| HD SUPPLY HLDGS INC          | COM           | 40416M105 | 7,431   | 171,410   | SH | SOLE | 2   | 171,410   | 0 | 0 |
| HDFC BANK LTD                | SPONSORED ADS | 40415F101 | 23,824  | 205,536   | SH | DFND | 11  | 205,536   | 0 | 0 |
| HDFC BANK LTD                | SPONSORED ADS | 40415F101 | 2,073   | 17,873    | SH | SOLE | 1   | 17,873    | 0 | 0 |
| HDFC BANK LTD                | SPONSORED ADS | 40415F101 | 169,913 | 1,465,903 | SH | SOLE | 2   | 1,465,903 | 0 | 0 |
| HEALT3TREAM INC              | COM           | 42222N103 | 48      | 1,696     | SH | SOLE | 2   | 1,696     | 0 | 0 |
| HEALTH INS INNOVATIONS INC   | COM CL A      | 42225K106 | 22      | 719       | SH | SOLE | 1   | 719       | 0 | 0 |
| HEALTH INS INNOVATIONS INC   | COM CL A      | 42225K106 | 34      | 1,282     | SH | DFND | 1   | 1,282     | 0 | 0 |
| HEALTH INS INNOVATIONS INC   | COM CL A      | 42225K106 | 927     | 34,562    | SH | SOLE | 2   | 34,562    | 0 | 0 |
| HEALTHCARE RLTY TR           | COM           | 421946104 | 1,644   | 51,188    | SH | SOLE | 2   | 51,188    | 0 | 0 |
| HEALTHCARE SVCS GRP INC      | COM           | 421906108 | 1,787   | 54,087    | SH | SOLE | 1   | 54,087    | 0 | 0 |
| HEALTHCARE SVCS GRP INC      | COM           | 421906108 | 2,413   | 73,132    | SH | DFND | 8   | 73,132    | 0 | 0 |
| HEALTHCARE SVCS GRP INC      | COM           | 421906108 | 805     | 24,400    | SH | DFND | 13  | 24,400    | 0 | 0 |
| HEALTHCARE SVCS GRP INC      | COM           | 421906108 | 59      | 1,797     | SH | SOLE | 2   | 1,797     | 0 | 0 |
| HEALTHCARE TR AMER INC       | CL A NEW      | 42225P501 | 85      | 3,004     | SH | SOLE | 1   | 3,004     | 0 | 0 |
| HEALTHCARE TR AMER INC       | CL A NEW      | 42225P501 | 239     | 8,360     | SH | DFND | 1   | 8,360     | 0 | 0 |
| HEALTHCARE TR AMER           | CL A NEW      | 42225P501 | 13,899  | 486,162   | SH | SOLE | 2   | 486,162   | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| INC                          |                 |           |        |         |    |      |     |         |   |   |
| HEALTHEQUITY INC             | COM             | 42226A107 | 178    | 2,470   | SH | SOLE | 1   | 2,470   | 0 | 0 |
| HEALTHEQUITY INC             | COM             | 42226A107 | 19,842 | 268,204 | SH | SOLE | 2   | 268,204 | 0 | 0 |
| HEALTHEQUITY INC             | COM             | 42226A107 | 223    | 3,011   | SH | DFND | 3,1 | 3,011   | 0 | 0 |
| HEARTLAND EXPRESS INC        | COM             | 422347104 | 2,840  | 147,322 | SH | SOLE | 2   | 147,322 | 0 | 0 |
| HECLA MNG CO                 | COM             | 422704106 | 127    | 78,895  | SH | SOLE | 1   | 78,895  | 0 | 0 |
| HECLA MNG CO                 | COM             | 422704106 | 325    | 141,405 | SH | DFND | 13  | 141,405 | 0 | 0 |
| HEICO CORP NEW               | COM             | 422806109 | 4,557  | 48,030  | SH | DFND | 8   | 48,030  | 0 | 0 |
| HEICO CORP NEW               | COM             | 422806109 | 967    | 10,190  | SH | SOLE | 2   | 10,190  | 0 | 0 |
| HEICO CORP NEW               | CL A            | 422806208 | 158    | 1,825   | SH | SOLE | 1   | 1,825   | 0 | 0 |
| HEICO CORP NEW               | CL A            | 422806208 | 4,962  | 59,026  | SH | SOLE | 2   | 59,026  | 0 | 0 |
| HEIDRICK & STRUGGLES INTL IN | COM             | 422819102 | 361    | 9,416   | SH | DFND | 1   | 9,416   | 0 | 0 |
| HEIDRICK & STRUGGLES INTL IN | COM             | 422819102 | 184    | 4,760   | SH | SOLE | 1   | 4,760   | 0 | 0 |
| HEIDRICK & STRUGGLES INTL IN | COM             | 422819102 | 1,583  | 41,311  | SH | SOLE | 2   | 41,311  | 0 | 0 |
| HELEN OF TROY CORP LTD       | COM             | G4388N106 | 197    | 1,699   | SH | DFND | 1   | 1,699   | 0 | 0 |
| HELEN OF TROY CORP LTD       | COM             | G4388N106 | 4,052  | 34,945  | SH | SOLE | 2   | 34,945  | 0 | 0 |
| HELEN OF TROY CORP LTD       | COM             | G4388N106 | 2      | 20      | SH | DFND | 3,1 | 20      | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | COM             | 42330P107 | 225    | 28,389  | SH | DFND | 1   | 28,389  | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | COM             | 42330P107 | 6,075  | 767,965 | SH | SOLE | 2   | 767,965 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | NOTE 4.250% 5/0 | 42330PAH0 | 549    | 556,000 | SH | SOLE | 2   | 556,000 | 0 | 0 |
| HELMERICH & PAYNE INC        | COM             | 423452101 | 600    | 10,939  | SH | SOLE | 1   | 10,939  | 0 | 0 |
| HELMERICH & PAYNE INC        | COM             | 423452101 | 1,062  | 19,117  | SH | DFND | 13  | 19,117  | 0 | 0 |
| HELMERICH & PAYNE INC        | COM             | 423452101 | 6,008  | 108,142 | SH | SOLE | 2   | 108,142 | 0 | 0 |
| HEMISPHERE MEDIA GROUP INC   | CL A            | 42365Q103 | 28     | 1,974   | SH | SOLE | 2   | 1,974   | 0 | 0 |
| HENRY JACK & ASSOC INC       | COM             | 426281101 | 2,329  | 16,481  | SH | SOLE | 1   | 16,481  | 0 | 0 |
| HENRY JACK & ASSOC INC       | COM             | 426281101 | 3,881  | 27,972  | SH | DFND | 8   | 27,972  | 0 | 0 |
| HENRY JACK & ASSOC INC       | COM             | 426281101 | 1,727  | 12,447  | SH | DFND | 1   | 12,447  | 0 | 0 |
| HENRY JACK & ASSOC INC       | COM             | 426281101 | 10,328 | 74,441  | SH | SOLE | 2   | 74,441  | 0 | 0 |
| HENRY SCHEIN INC             | COM             | 806407102 | 20     | 387     | SH | SOLE | 1   | 387     | 0 | 0 |
| HENRY SCHEIN INC             | COM             | 806407102 | 5,069  | 84,322  | SH | SOLE | 2   | 84,322  | 0 | 0 |
| HENRY SCHEIN INC             | COM             | 806407102 | 2      | 28      | SH | DFND | 1   | 28      | 0 | 0 |
| HERBALIFE LTD                | NOTE 2.625% 3/1 | 42703MAD5 | 174    | 165,000 | SH | SOLE | 2   | 165,000 | 0 | 0 |
| HERBALIFE NUTRITION LTD      | COM S3          | G4412G101 | 469    | 10,351  | SH | SOLE | 1   | 10,351  | 0 | 0 |
| HERBALIFE NUTRITION LTD      | COM S3          | G4412G101 | 1,385  | 26,145  | SH | DFND | 1   | 26,145  | 0 | 0 |
| HERBALIFE NUTRITION LTD      | COM S3          | G4412G101 | 6,894  | 130,108 | SH | SOLE | 2   | 130,108 | 0 | 0 |
| HERBALIFE NUTRITION LTD      | COM S3          | G4412G101 | 7      | 124     | SH | DFND | 1   | 124     | 0 | 0 |
| HERC HLDGS INC               | COM             | 42704L104 | 24     | 618     | SH | SOLE | 2   | 618     | 0 | 0 |
| HERCULES CAPITAL INC         | COM             | 427096508 | 206    | 15,756  | SH | SOLE | 1   | 15,756  | 0 | 0 |
| HERITAGE FINL CORP WASH      | COM             | 42722X106 | 179    | 5,951   | SH | SOLE | 2   | 5,951   | 0 | 0 |
| HERITAGE FINL CORP WASH      | COM             | 42722X106 | 489    | 16,208  | SH | DFND | 3,1 | 16,208  | 0 | 0 |
| HERITAGE INS HLDGS INC       | COM             | 42727J102 | 816    | 55,905  | SH | SOLE | 2   | 55,905  | 0 | 0 |

|                              |                 |           |        |           |    |      |     |           |   |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| HERITAGE INS HLDGS INC       | COM             | 42727J102 | 4      | 289       | SH | DFND | 1   | 289       | 0 | 0 |
| HERITAGE INS HLDGS INC       | COM             | 42727J102 | 124    | 8,514     | SH | DFND | 3,1 | 8,514     | 0 | 0 |
| HERSHA HOSPITALITY TR        | PR S3 BEN INT   | 427825500 | 181    | 10,539    | SH | SOLE | 2   | 10,539    | 0 | 0 |
| HERSHEY CO                   | COM             | 427866108 | 5,346  | 46,538    | SH | SOLE | 1   | 46,538    | 0 | 0 |
| HERSHEY CO                   | COM             | 427866108 | 8,447  | 73,564    | SH | SOLE | 2   | 73,564    | 0 | 0 |
| HERSHEY CO                   | COM             | 427866108 | 41     | 357       | SH | DFND | 1   | 357       | 0 | 0 |
| HERSHEY CO                   | COM             | 427866108 | 10     | 89        | SH | DFND | 3,1 | 89        | 0 | 0 |
| HERTZ GLOBAL HLDGS INC       | COM             | 42806J106 | 112    | 6,023     | SH | SOLE | 1   | 6,023     | 0 | 0 |
| HERTZ GLOBAL HLDGS INC       | COM             | 42806J106 | 37     | 2,129     | SH | SOLE | 2   | 2,129     | 0 | 0 |
| HESS CORP                    | COM             | 42809H107 | 7,785  | 129,251   | SH | SOLE | 2   | 129,251   | 0 | 0 |
| HESS CORP                    | COM             | 42809H107 | 0      | 4         | SH | DFND | 1   | 4         | 0 | 0 |
| HESS MIDSTREAM PARTNERS LP   | UNIT LTD PR INT | 428104103 | 899    | 42,407    | SH | SOLE | 2   | 42,407    | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 146    | 9,436     | SH | DFND | 1   | 9,436     | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 1,437  | 90,876    | SH | SOLE | 1   | 90,876    | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 17,196 | 1,114,445 | SH | SOLE | 2   | 1,114,445 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 1      | 41        | SH | DFND | 3,1 | 41        | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 0      | 11        | SH | DFND | 3,1 | 11        | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 2      | 150       | SH | DFND | 3,1 | 150       | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 2      | 136       | SH | DFND | 3,1 | 136       | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 6      | 385       | SH | DFND | 3,1 | 385       | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 0      | 8         | SH | DFND | 3,1 | 8         | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 0      | 9         | SH | DFND | 3,1 | 9         | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 0      | 14        | SH | DFND | 3,1 | 14        | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 43     | 2,800     | SH | DFND | 3,1 | 2,800     | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 63     | 4,095     | SH | DFND | 1   | 4,095     | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM             | 42824C109 | 19     | 1,246     | SH | DFND | 3,1 | 1,246     | 0 | 0 |
| HEXCEL CORP NEW              | COM             | 428291108 | 174    | 2,356     | SH | SOLE | 1   | 2,356     | 0 | 0 |
| HEXCEL CORP NEW              | COM             | 428291108 | 7,762  | 112,234   | SH | SOLE | 2   | 112,234   | 0 | 0 |
| HEXCEL CORP NEW              | COM             | 428291108 | 178    | 2,580     | SH | DFND | 3,1 | 2,580     | 0 | 0 |
| HFF INC                      | CL A            | 40418F108 | 230    | 4,807     | SH | DFND | 1   | 4,807     | 0 | 0 |
| HFF INC                      | CL A            | 40418F108 | 2,078  | 43,514    | SH | SOLE | 2   | 43,514    | 0 | 0 |
| HFF INC                      | CL A            | 40418F108 | 434    | 9,080     | SH | DFND | 3,1 | 9,080     | 0 | 0 |
| HIBBETT SPORTS INC           | COM             | 428567101 | 116    | 5,096     | SH | DFND | 1   | 5,096     | 0 | 0 |
| HIBBETT SPORTS INC           | COM             | 428567101 | 583    | 25,549    | SH | SOLE | 2   | 25,549    | 0 | 0 |
| HI-CRUSH PARTNERS LP         | COM UNIT LTD    | 428337109 | 120    | 26,938    | SH | SOLE | 2   | 26,938    | 0 | 0 |
| HIGHLAND FLOATNG RATE OPPRT  | S3 BEN INT      | 43010E404 | 3      | 186       | SH | DFND | 3,1 | 186       | 0 | 0 |
| HIGHPOINT RES CORP           | COM             | 43114K108 | 153    | 69,206    | SH | SOLE | 2   | 69,206    | 0 | 0 |
| HIGHWOODS PPTYS INC          | COM             | 431284108 | 308    | 7,709     | SH | SOLE | 1   | 7,709     | 0 | 0 |
| HIGHWOODS PPTYS INC          | COM             | 431284108 | 308    | 6,594     | SH | DFND | 13  | 6,594     | 0 | 0 |
| HIGHWOODS PPTYS INC          | COM             | 431284108 | 6,897  | 147,445   | SH | SOLE | 2   | 147,445   | 0 | 0 |
| HILL ROM HLDGS INC           | COM             | 431475102 | 584    | 5,767     | SH | SOLE | 1   | 5,767     | 0 | 0 |
| HILL ROM HLDGS INC           | COM             | 431475102 | 629    | 5,942     | SH | DFND | 10  | 5,942     | 0 | 0 |
| HILL ROM HLDGS INC           | COM             | 431475102 | 927    | 8,759     | SH | DFND | 13  | 8,759     | 0 | 0 |
| HILL ROM HLDGS INC           | COM             | 431475102 | 11,091 | 104,775   | SH | SOLE | 2   | 104,775   | 0 | 0 |

|                              |              |           |        |         |    |      |     |         |   |   |
|------------------------------|--------------|-----------|--------|---------|----|------|-----|---------|---|---|
| HILL ROM HLDGS INC           | COM          | 431475102 | 22     | 211     | SH | DFND | 1   | 211     | 0 | 0 |
| HILLENBRAND INC              | COM          | 431571108 | 518    | 12,479  | SH | DFND | 1   | 12,479  | 0 | 0 |
| HILLENBRAND INC              | COM          | 431571108 | 39     | 947     | SH | SOLE | 2   | 947     | 0 | 0 |
| HILLTOP HOLDINGS INC         | COM          | 432748101 | 1,664  | 91,160  | SH | SOLE | 2   | 91,160  | 0 | 0 |
| HILLTOP HOLDINGS INC         | COM          | 432748101 | 379    | 20,775  | SH | DFND | 3,1 | 20,775  | 0 | 0 |
| HILTON GRAND VACATIONS INC   | COM          | 43283X105 | 2,455  | 79,588  | SH | SOLE | 2   | 79,588  | 0 | 0 |
| HILTON WORLDWIDE HLDGS INC   | COM          | 43300A203 | 1,135  | 13,731  | SH | SOLE | 1   | 13,731  | 0 | 0 |
| HILTON WORLDWIDE HLDGS INC   | COM          | 43300A203 | 1,904  | 22,912  | SH | SOLE | 2   | 22,912  | 0 | 0 |
| HMS HLDGS CORP               | COM          | 40425J101 | 54     | 1,728   | SH | SOLE | 1   | 1,728   | 0 | 0 |
| HMS HLDGS CORP               | COM          | 40425J101 | 249    | 8,420   | SH | DFND | 1   | 8,420   | 0 | 0 |
| HMS HLDGS CORP               | COM          | 40425J101 | 9,227  | 311,614 | SH | SOLE | 2   | 311,614 | 0 | 0 |
| HOEGH LNG PARTNERS LP        | COM UNIT LTD | Y3262R100 | 420    | 21,490  | SH | SOLE | 2   | 21,490  | 0 | 0 |
| HOLLYFRONTIER CORP           | COM          | 436106108 | 23     | 444     | SH | SOLE | 1   | 444     | 0 | 0 |
| HOLLYFRONTIER CORP           | COM          | 436106108 | 1,607  | 32,614  | SH | DFND | 1   | 32,614  | 0 | 0 |
| HOLLYFRONTIER CORP           | COM          | 436106108 | 2,827  | 57,378  | SH | SOLE | 2   | 57,378  | 0 | 0 |
| HOLLYFRONTIER CORP           | COM          | 436106108 | 19     | 379     | SH | DFND | 1   | 379     | 0 | 0 |
| HOLLYFRONTIER CORP           | COM          | 436106108 | 11     | 227     | SH | DFND | 3,1 | 227     | 0 | 0 |
| HOLLYSYS AUTOMATION TECHNOLO | S3           | G45667105 | 11     | 495     | SH | SOLE | 1   | 495     | 0 | 0 |
| HOLOGIC INC                  | COM          | 436440101 | 7,886  | 162,932 | SH | SOLE | 2   | 162,932 | 0 | 0 |
| HOLOGIC INC                  | COM          | 436440101 | 45     | 937     | SH | DFND | 1   | 937     | 0 | 0 |
| HOLOGIC INC                  | COM          | 436440101 | 10     | 213     | SH | DFND | 3,1 | 213     | 0 | 0 |
| HOME BANCORP INC             | COM          | 43689E107 | 4      | 759     | SH | SOLE | 1   | 759     | 0 | 0 |
| HOME BANCSHARES INC          | COM          | 436893200 | 27     | 1,476   | SH | SOLE | 1   | 1,476   | 0 | 0 |
| HOME BANCSHARES INC          | COM          | 436893200 | 2,958  | 168,369 | SH | DFND | 8   | 168,369 | 0 | 0 |
| HOME BANCSHARES INC          | COM          | 436893200 | 3,990  | 227,095 | SH | SOLE | 2   | 227,095 | 0 | 0 |
| HOME DEPOT INC               | COM          | 437076102 | 3,051  | 15,885  | SH | SOLE | 1   | 15,885  | 0 | 0 |
| HOME DEPOT INC               | COM          | 437076102 | 2,761  | 14,391  | SH | DFND | 12  | 14,391  | 0 | 0 |
| HOME DEPOT INC               | COM          | 437076102 | 4,212  | 21,952  | SH | DFND | 1   | 21,952  | 0 | 0 |
| HOME DEPOT INC               | COM          | 437076102 | 59,875 | 312,029 | SH | SOLE | 2   | 312,029 | 0 | 0 |
| HOME DEPOT INC               | COM          | 437076102 | 361    | 1,880   | SH | DFND | 1   | 1,880   | 0 | 0 |
| HOME DEPOT INC               | COM          | 437076102 | 84     | 440     | SH | DFND | 3,1 | 440     | 0 | 0 |
| HOMESTREET INC               | COM          | 43785V102 | 191    | 7,247   | SH | DFND | 1   | 7,247   | 0 | 0 |
| HOMESTREET INC               | COM          | 43785V102 | 442    | 16,764  | SH | SOLE | 2   | 16,764  | 0 | 0 |
| HOMESTREET INC               | COM          | 43785V102 | 0      | 10      | SH | DFND | 1   | 10      | 0 | 0 |
| HOMETRUST BANCSHARES INC     | COM          | 437872104 | 66     | 2,621   | SH | DFND | 1   | 2,621   | 0 | 0 |
| HOMETRUST BANCSHARES INC     | COM          | 437872104 | 116    | 4,593   | SH | SOLE | 2   | 4,593   | 0 | 0 |
| HONDA MOTOR LTD              | AMERN S3     | 438128308 | 602    | 21,937  | SH | SOLE | 1   | 21,937  | 0 | 0 |
| HONDA MOTOR LTD              | AMERN S3     | 438128308 | 2,550  | 93,869  | SH | SOLE | 2   | 93,869  | 0 | 0 |
| HONDA MOTOR LTD              | AMERN S3     | 438128308 | 4      | 133     | SH | DFND | 1   | 133     | 0 | 0 |
| HONEYWELL INTL INC           | COM          | 438516106 | 7,954  | 49,992  | SH | SOLE | 1   | 49,992  | 0 | 0 |
| HONEYWELL INTL INC           | COM          | 438516106 | 11,085 | 69,753  | SH | DFND | 8   | 69,753  | 0 | 0 |
| HONEYWELL INTL INC           | COM          | 438516106 | 6,822  | 42,926  | SH | DFND | 12  | 42,926  | 0 | 0 |
| HONEYWELL INTL INC           | COM          | 438516106 | 8,623  | 54,260  | SH | DFND | 1   | 54,260  | 0 | 0 |
| HONEYWELL INTL INC           | COM          | 438516106 | 37,434 | 235,554 | SH | SOLE | 2   | 235,554 | 0 | 0 |
| HONEYWELL INTL INC           | COM          | 438516106 | 353    | 2,219   | SH | DFND | 1   | 2,219   | 0 | 0 |
| HONEYWELL INTL INC           | COM          | 438516106 | 98     | 617     | SH | DFND | 3,1 | 617     | 0 | 0 |
| HOOKER FURNITURE CORP        | COM          | 439038100 | 211    | 7,316   | SH | SOLE | 2   | 7,316   | 0 | 0 |
| HOPE BANCORP INC             | COM          | 43940T109 | 421    | 32,220  | SH | SOLE | 2   | 32,220  | 0 | 0 |
| HORACE MANN EDUCATORS CORP N | COM          | 440327104 | 4,237  | 120,324 | SH | SOLE | 2   | 120,324 | 0 | 0 |
| HORIZON BANCORP INC          | COM          | 440407104 | 103    | 6,400   | SH | SOLE | 2   | 6,400   | 0 | 0 |

|                              |                |           |        |           |    |      |     |           |   |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| HORIZON BANCORP INC          | COM            | 440407104 | 437    | 27,183    | SH | DFND | 3,1 | 27,183    | 0 | 0 |
| HORIZON PHARMA PLC           | S3             | G4617B105 | 105    | 3,492     | SH | SOLE | 1   | 3,492     | 0 | 0 |
| HORIZON PHARMA PLC           | S3             | G4617B105 | 8,051  | 304,626   | SH | SOLE | 2   | 304,626   | 0 | 0 |
| HORMEL FOODS CORP            | COM            | 440452100 | 9      | 200       | SH | SOLE | 1   | 200       | 0 | 0 |
| HORMEL FOODS CORP            | COM            | 440452100 | 8,149  | 182,060   | SH | SOLE | 2   | 182,060   | 0 | 0 |
| HORMEL FOODS CORP            | COM            | 440452100 | 10     | 233       | SH | DFND | 1   | 233       | 0 | 0 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT | 44106M102 | 698    | 25,114    | SH | SOLE | 1   | 25,114    | 0 | 0 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT | 44106M102 | 1,269  | 48,234    | SH | DFND | 1   | 48,234    | 0 | 0 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT | 44106M102 | 6      | 218       | SH | DFND | 3,1 | 218       | 0 | 0 |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 1,479  | 76,306    | SH | SOLE | 1   | 76,306    | 0 | 0 |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 1,242  | 65,730    | SH | DFND | 1   | 65,730    | 0 | 0 |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 24,625 | 1,302,917 | SH | SOLE | 2   | 1,302,917 | 0 | 0 |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 9      | 458       | SH | DFND | 1   | 458       | 0 | 0 |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 5      | 263       | SH | DFND | 3,1 | 263       | 0 | 0 |
| HOSTESS BRANDS INC           | CL A           | 44109J106 | 217    | 16,435    | SH | SOLE | 1   | 16,435    | 0 | 0 |
| HOSTESS BRANDS INC           | CL A           | 44109J106 | 6,244  | 499,481   | SH | SOLE | 2   | 499,481   | 0 | 0 |
| HOUGHTON MIFFLIN HARCOURT CO | COM            | 44157R109 | 154    | 18,666    | SH | SOLE | 1   | 18,666    | 0 | 0 |
| HOUGHTON MIFFLIN HARCOURT CO | COM            | 44157R109 | 326    | 44,856    | SH | SOLE | 2   | 44,856    | 0 | 0 |
| HOULIHAN LOKEY INC           | CL A           | 441593100 | 89     | 1,949     | SH | SOLE | 2   | 1,949     | 0 | 0 |
| HOWARD HUGHES CORP           | COM            | 44267D107 | 39     | 317       | SH | SOLE | 1   | 317       | 0 | 0 |
| HOWARD HUGHES CORP           | COM            | 44267D107 | 7,123  | 64,759    | SH | SOLE | 2   | 64,759    | 0 | 0 |
| HOWARD HUGHES CORP           | COM            | 44267D107 | 564    | 5,130     | SH | DFND | 3,1 | 5,130     | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 1,597  | 78,029    | SH | SOLE | 1   | 78,029    | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 8,173  | 420,622   | SH | DFND | 1   | 420,622   | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 21,491 | 1,106,071 | SH | SOLE | 2   | 1,106,071 | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 1      | 41        | SH | DFND | 3,1 | 41        | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 0      | 11        | SH | DFND | 3,1 | 11        | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 3      | 136       | SH | DFND | 3,1 | 136       | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 8      | 385       | SH | DFND | 3,1 | 385       | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 0      | 8         | SH | DFND | 3,1 | 8         | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 0      | 9         | SH | DFND | 3,1 | 9         | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 0      | 14        | SH | DFND | 3,1 | 14        | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 54     | 2,800     | SH | DFND | 3,1 | 2,800     | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 80     | 4,120     | SH | DFND | 1   | 4,120     | 0 | 0 |
| HP INC                       | COM            | 40434L105 | 24     | 1,246     | SH | DFND | 3,1 | 1,246     | 0 | 0 |
| HUANENG PWR INTL INC         | SPON ADR H S3  | 443304100 | 78     | 3,375     | SH | SOLE | 2   | 3,375     | 0 | 0 |
| HUAZHU GROUP LTD             | SPONSORED ADS  | 44332N106 | 9,600  | 227,804   | SH | SOLE | 2   | 227,804   | 0 | 0 |
| HUB GROUP INC                | CL A           | 443320106 | 426    | 10,417    | SH | SOLE | 2   | 10,417    | 0 | 0 |
| HUBBELL INC                  | COM            | 443510607 | 13,928 | 118,054   | SH | SOLE | 2   | 118,054   | 0 | 0 |
| HUBBELL INC                  | COM            | 443510607 | 5      | 40        | SH | DFND | 3,1 | 40        | 0 | 0 |
| HUBSPOT INC                  | COM            | 443573100 | 418    | 2,515     | SH | DFND | 10  | 2,515     | 0 | 0 |
| HUBSPOT INC                  | COM            | 443573100 | 5,102  | 30,697    | SH | SOLE | 2   | 30,697    | 0 | 0 |
| HUDBAY MINERALS INC          | COM            | 443628102 | 108    | 15,125    | SH | SOLE | 2   | 15,125    | 0 | 0 |
| HUDSON LTD                   | COM CL A       | G46408103 | 483    | 35,162    | SH | SOLE | 2   | 35,162    | 0 | 0 |
| HUDSON PAC PPTYS INC         | COM            | 444097109 | 372    | 10,879    | SH | SOLE | 1   | 10,879    | 0 | 0 |
| HUDSON PAC PPTYS INC         | COM            | 444097109 | 18,415 | 535,005   | SH | SOLE | 2   | 535,005   | 0 | 0 |
| HUMANA INC                   | COM            | 444859102 | 6,379  | 23,538    | SH | SOLE | 1   | 23,538    | 0 | 0 |
| HUMANA INC                   | COM            | 444859102 | 12,584 | 47,310    | SH | DFND | 8   | 47,310    | 0 | 0 |
| HUMANA INC                   | COM            | 444859102 | 1,141  | 4,291     | SH | DFND | 1   | 4,291     | 0 | 0 |
| HUMANA INC                   | COM            | 444859102 | 7,466  | 28,068    | SH | SOLE | 2   | 28,068    | 0 | 0 |



|                              |                 |           |         |           |    |      |     |           |   |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| HUMANA INC                   | COM             | 444859102 | 33      | 125       | SH | DFND | 1   | 125       | 0 | 0 |
| HUMANA INC                   | COM             | 444859102 | 63      | 235       | SH | DFND | 3,1 | 235       | 0 | 0 |
| HUNT J B TRANS SVCS INC      | COM             | 445658107 | 283     | 2,795     | SH | SOLE | 2   | 2,795     | 0 | 0 |
| HUNT J B TRANS SVCS INC      | COM             | 445658107 | 3       | 29        | SH | DFND | 1   | 29        | 0 | 0 |
| HUNTINGTON BANCSHARES INC    | COM             | 446150104 | 92      | 7,542     | SH | SOLE | 1   | 7,542     | 0 | 0 |
| HUNTINGTON BANCSHARES INC    | COM             | 446150104 | 227     | 17,885    | SH | SOLE | 2   | 17,885    | 0 | 0 |
| HUNTINGTON BANCSHARES INC    | COM             | 446150104 | 150     | 11,800    | SH | DFND | 1   | 11,800    | 0 | 0 |
| HUNTINGTON BANCSHARES INC    | COM             | 446150104 | 43      | 3,365     | SH | DFND | 3,1 | 3,365     | 0 | 0 |
| HUNTINGTON INGALLS INDS INC  | COM             | 446413106 | 755     | 3,739     | SH | SOLE | 1   | 3,739     | 0 | 0 |
| HUNTINGTON INGALLS INDS INC  | COM             | 446413106 | 3,174   | 15,320    | SH | SOLE | 2   | 15,320    | 0 | 0 |
| HUNTINGTON INGALLS INDS INC  | COM             | 446413106 | 5       | 25        | SH | DFND | 1   | 25        | 0 | 0 |
| HUNTSMAN CORP                | COM             | 447011107 | 941     | 39,223    | SH | SOLE | 1   | 39,223    | 0 | 0 |
| HUNTSMAN CORP                | COM             | 447011107 | 814     | 36,216    | SH | DFND | 1   | 36,216    | 0 | 0 |
| HUNTSMAN CORP                | COM             | 447011107 | 2,620   | 116,509   | SH | SOLE | 2   | 116,509   | 0 | 0 |
| HUNTSMAN CORP                | COM             | 447011107 | 4       | 187       | SH | DFND | 1   | 187       | 0 | 0 |
| HUNTSMAN CORP                | COM             | 447011107 | 5       | 209       | SH | DFND | 3,1 | 209       | 0 | 0 |
| HURCO COMPANIES INC          | COM             | 447324104 | 87      | 2,158     | SH | DFND | 1   | 2,158     | 0 | 0 |
| HURCO COMPANIES INC          | COM             | 447324104 | 276     | 6,852     | SH | SOLE | 2   | 6,852     | 0 | 0 |
| HURON CONSULTING GROUP INC   | COM             | 447462102 | 167     | 3,241     | SH | SOLE | 1   | 3,241     | 0 | 0 |
| HURON CONSULTING GROUP INC   | COM             | 447462102 | 1,014   | 21,470    | SH | SOLE | 2   | 21,470    | 0 | 0 |
| HURON CONSULTING GROUP INC   | NOTE 1.250%10/0 | 447462AB8 | 285     | 290,000   | SH | SOLE | 2   | 290,000   | 0 | 0 |
| HURON CONSULTING GROUP INC   | COM             | 447462102 | 2       | 45        | SH | DFND | 3,1 | 45        | 0 | 0 |
| HYATT HOTELS CORP            | COM CL A        | 448579102 | 176     | 2,269     | SH | SOLE | 1   | 2,269     | 0 | 0 |
| HYATT HOTELS CORP            | COM CL A        | 448579102 | 508     | 6,999     | SH | DFND | 1   | 6,999     | 0 | 0 |
| HYSTER YALE MATLS HANDLING I | CL A            | 449172105 | 327     | 5,247     | SH | SOLE | 2   | 5,247     | 0 | 0 |
| I3 MARKIT LTD                | S3              | G47567105 | 21      | 397       | SH | SOLE | 1   | 397       | 0 | 0 |
| I3 MARKIT LTD                | S3              | G47567105 | 253,085 | 4,654,014 | SH | SOLE | 2   | 4,654,014 | 0 | 0 |
| IAC INTERACTIVECORP          | COM             | 44919P508 | 1,927   | 9,091     | SH | SOLE | 1   | 9,091     | 0 | 0 |
| IAC INTERACTIVECORP          | COM             | 44919P508 | 344     | 1,638     | SH | DFND | 1   | 1,638     | 0 | 0 |
| IAC INTERACTIVECORP          | COM             | 44919P508 | 3,493   | 16,623    | SH | SOLE | 2   | 16,623    | 0 | 0 |
| IAC INTERACTIVECORP          | COM             | 44919P508 | 6       | 30        | SH | DFND | 1   | 30        | 0 | 0 |
| IAC INTERACTIVECORP          | COM             | 44919P508 | 254     | 1,209     | SH | DFND | 3,1 | 1,209     | 0 | 0 |
| IBERIABANK CORP              | COM             | 450828108 | 238     | 3,350     | SH | SOLE | 1   | 3,350     | 0 | 0 |
| IBERIABANK CORP              | COM             | 450828108 | 9,564   | 133,368   | SH | SOLE | 2   | 133,368   | 0 | 0 |
| IBERIABANK CORP              | COM             | 450828108 | 3       | 40        | SH | DFND | 3,1 | 40        | 0 | 0 |
| ICF INTL INC                 | COM             | 44925C103 | 23      | 300       | SH | SOLE | 1   | 300       | 0 | 0 |
| ICF INTL INC                 | COM             | 44925C103 | 8,495   | 111,664   | SH | SOLE | 2   | 111,664   | 0 | 0 |
| ICHOR HOLDINGS               | S3              | G4740B105 | 553     | 24,495    | SH | SOLE | 2   | 24,495    | 0 | 0 |
| ICHOR HOLDINGS               | S3              | G4740B105 | 139     | 6,177     | SH | DFND | 3,1 | 6,177     | 0 | 0 |
| ICICI BK LTD                 | ADR             | 45104G104 | 23,697  | 2,067,770 | SH | DFND | 11  | 2,067,770 | 0 | 0 |
| ICICI BK LTD                 | ADR             | 45104G104 | 942     | 82,175    | SH | SOLE | 1   | 82,175    | 0 | 0 |
| ICICI BK LTD                 | ADR             | 45104G104 | 38,706  | 3,377,487 | SH | SOLE | 2   | 3,377,487 | 0 | 0 |
| ICON PLC                     | S3              | G4705A100 | 742     | 5,381     | SH | SOLE | 1   | 5,381     | 0 | 0 |
| ICON PLC                     | S3              | G4705A100 | 48,609  | 355,903   | SH | SOLE | 2   | 355,903   | 0 | 0 |
| ICU MED INC                  | COM             | 44930G107 | 1,547   | 6,462     | SH | SOLE | 2   | 6,462     | 0 | 0 |
| IDACORP INC                  | COM             | 451107106 | 278     | 2,706     | SH | SOLE | 1   | 2,706     | 0 | 0 |
| IDACORP INC                  | COM             | 451107106 | 258     | 2,591     | SH | SOLE | 2   | 2,591     | 0 | 0 |
| IDEX CORP                    | COM             | 45167R104 | 1,914   | 12,612    | SH | DFND | 1   | 12,612    | 0 | 0 |
| IDEX CORP                    | COM             | 45167R104 | 12,388  | 81,641    | SH | SOLE | 2   | 81,641    | 0 | 0 |

|                                 |                    |           |        |           |    |      |     |           |   |   |
|---------------------------------|--------------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| IDEX CORP                       | COM                | 45167R104 | 7      | 45        | SH | DFND | 1   | 45        | 0 | 0 |
| IDEXX LABS INC                  | COM                | 45168D104 | 1,368  | 6,062     | SH | SOLE | 1   | 6,062     | 0 | 0 |
| IDEXX LABS INC                  | COM                | 45168D104 | 2,491  | 11,142    | SH | DFND | 1   | 11,142    | 0 | 0 |
| IDEXX LABS INC                  | COM                | 45168D104 | 8,016  | 35,851    | SH | SOLE | 2   | 35,851    | 0 | 0 |
| IDEXX LABS INC                  | COM                | 45168D104 | 5,066  | 22,655    | SH | DFND | 1   | 22,655    | 0 | 0 |
| IDT CORP                        | CL B NEW           | 448947507 | 60     | 8,981     | SH | SOLE | 2   | 8,981     | 0 | 0 |
| II VI INC                       | COM                | 902104108 | 54     | 1,596     | SH | SOLE | 1   | 1,596     | 0 | 0 |
| II VI INC                       | COM                | 902104108 | 235    | 6,300     | SH | SOLE | 2   | 6,300     | 0 | 0 |
| II VI INC                       | COM                | 902104108 | 3      | 75        | SH | DFND | 3,1 | 75        | 0 | 0 |
| ILLINOIS TOOL WKS INC           | COM                | 452308109 | 3,739  | 26,161    | SH | SOLE | 1   | 26,161    | 0 | 0 |
| ILLINOIS TOOL WKS INC           | COM                | 452308109 | 2,970  | 20,690    | SH | DFND | 1   | 20,690    | 0 | 0 |
| ILLINOIS TOOL WKS INC           | COM                | 452308109 | 10,449 | 72,802    | SH | SOLE | 2   | 72,802    | 0 | 0 |
| ILLINOIS TOOL WKS INC           | COM                | 452308109 | 236    | 1,643     | SH | DFND | 1   | 1,643     | 0 | 0 |
| ILLINOIS TOOL WKS INC           | COM                | 452308109 | 45     | 312       | SH | DFND | 3,1 | 312       | 0 | 0 |
| ILLUMINA INC                    | COM                | 452327109 | 2,648  | 8,405     | SH | SOLE | 1   | 8,405     | 0 | 0 |
| ILLUMINA INC                    | COM                | 452327109 | 2,045  | 6,582     | SH | DFND | 12  | 6,582     | 0 | 0 |
| ILLUMINA INC                    | COM                | 452327109 | 52,511 | 169,015   | SH | SOLE | 2   | 169,015   | 0 | 0 |
| ILLUMINA INC                    | NOTE 0.500%<br>6/1 | 452327AH2 | 257    | 190,000   | SH | SOLE | 2   | 190,000   | 0 | 0 |
| ILLUMINA INC                    | COM                | 452327109 | 12     | 39        | SH | DFND | 1   | 39        | 0 | 0 |
| ILLUMINA INC                    | COM                | 452327109 | 663    | 2,133     | SH | DFND | 3,1 | 2,133     | 0 | 0 |
| IMAX CORP                       | COM                | 45245E109 | 979    | 43,182    | SH | SOLE | 2   | 43,182    | 0 | 0 |
| IMAX CORP                       | COM                | 45245E109 | 767    | 33,800    | SH | DFND | 3,1 | 33,800    | 0 | 0 |
| IMMERSION CORP                  | COM                | 452521107 | 66     | 7,814     | SH | DFND | 1   | 7,814     | 0 | 0 |
| IMMUNOGEN INC                   | COM                | 45253H101 | 1      | 540       | SH | DFND | 1   | 540       | 0 | 0 |
| IMMUNOMEDICS INC                | COM                | 452907108 | 2      | 244       | SH | SOLE | 1   | 244       | 0 | 0 |
| IMMUNOMEDICS INC                | COM                | 452907108 | 1,420  | 73,918    | SH | SOLE | 2   | 73,918    | 0 | 0 |
| IMPINJ INC                      | COM                | 453204109 | 26     | 2,012     | SH | SOLE | 1   | 2,012     | 0 | 0 |
| INCYTE CORP                     | COM                | 45337C102 | 3,299  | 38,353    | SH | SOLE | 2   | 38,353    | 0 | 0 |
| INDEPENDENT BANK<br>CORP MASS   | COM                | 453836108 | 53     | 655       | SH | SOLE | 1   | 655       | 0 | 0 |
| INDEPENDENT BANK<br>CORP MASS   | COM                | 453836108 | 287    | 3,540     | SH | SOLE | 2   | 3,540     | 0 | 0 |
| INDEPENDENT BK<br>GROUP INC     | COM                | 45384B106 | 25     | 494       | SH | SOLE | 2   | 494       | 0 | 0 |
| INDEXIQ ETF TR                  | HEDGE MLTI<br>ETF  | 45409B107 | 4      | 133       | SH | DFND | 1   | 133       | 0 | 0 |
| INDEXIQ ETF TR                  | HEDGE MLTI<br>ETF  | 45409B107 | 5      | 150       | SH | DFND | 3,1 | 150       | 0 | 0 |
| INDUSTRIAL LOGISTICS<br>PPTYS T | COM S3 BEN<br>INT  | 456237106 | 1,624  | 80,540    | SH | SOLE | 2   | 80,540    | 0 | 0 |
| INFINERA<br>CORPORATION         | COM                | 45667G103 | 65     | 16,084    | SH | SOLE | 1   | 16,084    | 0 | 0 |
| INFINERA<br>CORPORATION         | COM                | 45667G103 | 907    | 208,878   | SH | SOLE | 2   | 208,878   | 0 | 0 |
| INFOSYS LTD                     | SPONSORED<br>ADR   | 456788108 | 14     | 1,167     | SH | SOLE | 1   | 1,167     | 0 | 0 |
| INFOSYS LTD                     | SPONSORED<br>ADR   | 456788108 | 37,709 | 3,450,002 | SH | SOLE | 2   | 3,450,002 | 0 | 0 |
| INFOSYS LTD                     | SPONSORED<br>ADR   | 456788108 | 92     | 8,388     | SH | DFND | 3,1 | 8,388     | 0 | 0 |
| ING GROEP N V                   | SPONSORED<br>ADR   | 456837103 | 1,900  | 145,415   | SH | SOLE | 1   | 145,415   | 0 | 0 |
| ING GROEP N V                   | SPONSORED<br>ADR   | 456837103 | 6      | 534       | SH | DFND | 1   | 534       | 0 | 0 |
| ING GROEP N V                   | SPONSORED<br>ADR   | 456837103 | 392    | 32,284    | SH | DFND | 3,1 | 32,284    | 0 | 0 |
| INGERSOLL-RAND PLC              | S3                 | G47791101 | 715    | 6,634     | SH | SOLE | 1   | 6,634     | 0 | 0 |
| INGERSOLL-RAND PLC              | S3                 | G47791101 | 2,429  | 22,497    | SH | SOLE | 2   | 22,497    | 0 | 0 |
| INGERSOLL-RAND PLC              | S3                 | G47791101 | 85     | 789       | SH | DFND | 1   | 789       | 0 | 0 |
| INGERSOLL-RAND PLC              | S3                 | G47791101 | 46     | 422       | SH | DFND | 3,1 | 422       | 0 | 0 |
| INGEVITY CORP                   | COM                | 45688C107 | 148    | 1,527     | SH | SOLE | 1   | 1,527     | 0 | 0 |
| INGEVITY CORP                   | COM                | 45688C107 | 411    | 3,891     | SH | DFND | 10  | 3,891     | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| INGEVITY CORP                | COM             | 45688C107 | 242    | 2,294   | SH | DFND | 1   | 2,294   | 0 | 0 |
| INGEVITY CORP                | COM             | 45688C107 | 2,496  | 23,634  | SH | SOLE | 2   | 23,634  | 0 | 0 |
| INGEVITY CORP                | COM             | 45688C107 | 208    | 1,971   | SH | DFND | 3,1 | 1,971   | 0 | 0 |
| INGLES MKTS INC              | CL A            | 457030104 | 23     | 831     | SH | SOLE | 2   | 831     | 0 | 0 |
| INGREDION INC                | COM             | 457187102 | 788    | 9,484   | SH | SOLE | 1   | 9,484   | 0 | 0 |
| INGREDION INC                | COM             | 457187102 | 231    | 2,435   | SH | DFND | 1   | 2,435   | 0 | 0 |
| INGREDION INC                | COM             | 457187102 | 1,343  | 14,185  | SH | SOLE | 2   | 14,185  | 0 | 0 |
| INGREDION INC                | COM             | 457187102 | 9      | 98      | SH | DFND | 1   | 98      | 0 | 0 |
| INNERWORKINGS INC            | COM             | 45773Y105 | 2,641  | 729,661 | SH | SOLE | 2   | 729,661 | 0 | 0 |
| INNOPHOS HOLDINGS INC        | COM             | 45774N108 | 1,519  | 50,410  | SH | SOLE | 2   | 50,410  | 0 | 0 |
| INNOSPEC INC                 | COM             | 45768S105 | 415    | 4,975   | SH | DFND | 1   | 4,975   | 0 | 0 |
| INNOSPEC INC                 | COM             | 45768S105 | 283    | 3,399   | SH | SOLE | 2   | 3,399   | 0 | 0 |
| INNOVIVA INC                 | COM             | 45781M101 | 249    | 17,735  | SH | SOLE | 2   | 17,735  | 0 | 0 |
| INOGEN INC                   | COM             | 45780L104 | 768    | 8,053   | SH | SOLE | 2   | 8,053   | 0 | 0 |
| INPHI CORP                   | COM             | 45772F107 | 133    | 2,403   | SH | SOLE | 1   | 2,403   | 0 | 0 |
| INPHI CORP                   | COM             | 45772F107 | 362    | 8,278   | SH | SOLE | 2   | 8,278   | 0 | 0 |
| INPHI CORP                   | NOTE 1.125%12/0 | 45772FAB3 | 332    | 270,000 | SH | SOLE | 2   | 270,000 | 0 | 0 |
| INSIGHT ENTERPRISES INC      | COM             | 45765U103 | 18     | 339     | SH | SOLE | 1   | 339     | 0 | 0 |
| INSIGHT ENTERPRISES INC      | COM             | 45765U103 | 589    | 10,692  | SH | DFND | 10  | 10,692  | 0 | 0 |
| INSIGHT ENTERPRISES INC      | COM             | 45765U103 | 890    | 16,159  | SH | DFND | 1   | 16,159  | 0 | 0 |
| INSIGHT ENTERPRISES INC      | COM             | 45765U103 | 4,407  | 80,049  | SH | SOLE | 2   | 80,049  | 0 | 0 |
| INSIGHT ENTERPRISES INC      | COM             | 45765U103 | 7      | 124     | SH | DFND | 3,1 | 124     | 0 | 0 |
| INSMED INC                   | COM PAR \$.01   | 457669307 | 3      | 194     | SH | SOLE | 1   | 194     | 0 | 0 |
| INSMED INC                   | COM PAR \$.01   | 457669307 | 1,086  | 37,362  | SH | SOLE | 2   | 37,362  | 0 | 0 |
| INSMED INC                   | NOTE 1.750% 1/1 | 457669AA7 | 313    | 310,000 | SH | SOLE | 2   | 310,000 | 0 | 0 |
| INSPERITY INC                | COM             | 45778Q107 | 379    | 3,058   | SH | SOLE | 1   | 3,058   | 0 | 0 |
| INSPERITY INC                | COM             | 45778Q107 | 775    | 6,268   | SH | DFND | 10  | 6,268   | 0 | 0 |
| INSPERITY INC                | COM             | 45778Q107 | 1,781  | 14,401  | SH | DFND | 1   | 14,401  | 0 | 0 |
| INSPERITY INC                | COM             | 45778Q107 | 15,729 | 127,199 | SH | SOLE | 2   | 127,199 | 0 | 0 |
| INSPIRE MED SYS INC          | COM             | 457730109 | 616    | 10,843  | SH | DFND | 10  | 10,843  | 0 | 0 |
| INSULET CORP                 | COM             | 45784P101 | 160    | 1,680   | SH | SOLE | 1   | 1,680   | 0 | 0 |
| INSULET CORP                 | COM             | 45784P101 | 3,521  | 37,028  | SH | SOLE | 2   | 37,028  | 0 | 0 |
| INSULET CORP                 | NOTE 1.250% 9/1 | 45784PAF8 | 135    | 82,000  | SH | SOLE | 2   | 82,000  | 0 | 0 |
| INSULET CORP                 | COM             | 45784P101 | 308    | 3,240   | SH | DFND | 3,1 | 3,240   | 0 | 0 |
| INTEGER HLDGS CORP           | COM             | 45826H109 | 2,298  | 30,470  | SH | SOLE | 2   | 30,470  | 0 | 0 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW         | 457985208 | 44     | 761     | SH | SOLE | 1   | 761     | 0 | 0 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW         | 457985208 | 8,169  | 146,608 | SH | SOLE | 2   | 146,608 | 0 | 0 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW         | 457985208 | 15     | 265     | SH | DFND | 1   | 265     | 0 | 0 |
| INTEGRATED DEVICE TECHNOLOGY | COM             | 458118106 | 0      | 3       | SH | SOLE | 1   | 3       | 0 | 0 |
| INTEL CORP                   | COM             | 458140100 | 7,325  | 136,318 | SH | SOLE | 1   | 136,318 | 0 | 0 |
| INTEL CORP                   | COM             | 458140100 | 24,551 | 457,186 | SH | DFND | 11  | 457,186 | 0 | 0 |
| INTEL CORP                   | COM             | 458140100 | 8,819  | 164,234 | SH | DFND | 1   | 164,234 | 0 | 0 |
| INTEL CORP                   | COM             | 458140100 | 40,131 | 747,322 | SH | SOLE | 2   | 747,322 | 0 | 0 |
| INTEL CORP                   | COM             | 458140100 | 1,803  | 33,571  | SH | DFND | 1   | 33,571  | 0 | 0 |
| INTEL CORP                   | COM             | 458140100 | 469    | 8,735   | SH | DFND | 3,1 | 8,735   | 0 | 0 |
| INTER PARFUMS INC            | COM             | 458334109 | 350    | 4,410   | SH | SOLE | 1   | 4,410   | 0 | 0 |
| INTER PARFUMS INC            | COM             | 458334109 | 267    | 3,523   | SH | DFND | 1   | 3,523   | 0 | 0 |
| INTER PARFUMS INC            | COM             | 458334109 | 222    | 2,930   | SH | SOLE | 2   | 2,930   | 0 | 0 |
| INTERACTIVE BROKERS GROUP IN | COM CL A        | 45841N107 | 1,363  | 26,281  | SH | SOLE | 2   | 26,281  | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| INTERACTIVE BROKERS GROUP IN | COM CL A        | 45841N107 | 11     | 218     | SH | DFND | 1   | 218     | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | COM             | 45845P108 | 3      | 222     | SH | SOLE | 1   | 222     | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | COM             | 45845P108 | 367    | 3,283   | SH | SOLE | 2   | 3,283   | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | NOTE 3.250% 7/0 | 45845PAA6 | 168    | 170,000 | SH | SOLE | 2   | 170,000 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM             | 45866F104 | 5,813  | 75,665  | SH | SOLE | 1   | 75,665  | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM             | 45866F104 | 42,646 | 560,105 | SH | SOLE | 2   | 560,105 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM             | 45866F104 | 33     | 437     | SH | DFND | 1   | 437     | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM             | 45866F104 | 20     | 264     | SH | DFND | 3,1 | 264     | 0 | 0 |
| INTERDIGITAL INC             | COM             | 45867G101 | 30     | 460     | SH | SOLE | 2   | 460     | 0 | 0 |
| INTERDIGITAL INC             | COM             | 45867G101 | 6      | 98      | SH | DFND | 3,1 | 98      | 0 | 0 |
| INTERFACE INC                | COM             | 458665304 | 239    | 15,601  | SH | SOLE | 2   | 15,601  | 0 | 0 |
| INTERFACE INC                | COM             | 458665304 | 5      | 315     | SH | DFND | 3,1 | 315     | 0 | 0 |
| INTERNATIONAL BANCSHARES COR | COM             | 459044103 | 329    | 8,638   | SH | SOLE | 2   | 8,638   | 0 | 0 |
| INTERNATIONAL BUSINESS MAC3  | COM             | 459200101 | 11,822 | 83,787  | SH | DFND | 1   | 83,787  | 0 | 0 |
| INTERNATIONAL BUSINESS MAC3  | COM             | 459200101 | 1,331  | 8,884   | SH | SOLE | 1   | 8,884   | 0 | 0 |
| INTERNATIONAL BUSINESS MAC3  | COM             | 459200101 | 6,832  | 48,422  | SH | SOLE | 2   | 48,422  | 0 | 0 |
| INTERNATIONAL BUSINESS MAC3  | COM             | 459200101 | 333    | 2,361   | SH | DFND | 1   | 2,361   | 0 | 0 |
| INTERNATIONAL BUSINESS MAC3  | COM             | 459200101 | 85     | 605     | SH | DFND | 3,1 | 605     | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM             | 459506101 | 2,988  | 23,202  | SH | DFND | 8   | 23,202  | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM             | 459506101 | 13     | 75      | SH | SOLE | 1   | 75      | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM             | 459506101 | 6,203  | 48,165  | SH | SOLE | 2   | 48,165  | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | UNIT 09/15/2021 | 459506309 | 1,300  | 26,028  | SH | SOLE | 2   | 26,028  | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM             | 459506101 | 6      | 43      | SH | DFND | 1   | 43      | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | S3 USD          | G4863A108 | 225    | 17,894  | SH | SOLE | 1   | 17,894  | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | S3 USD          | G4863A108 | 1,027  | 79,049  | SH | SOLE | 2   | 79,049  | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | S3 USD          | G4863A108 | 2      | 144     | SH | DFND | 1   | 144     | 0 | 0 |
| INTERNATIONAL SPEEDWAY CORP  | CL A            | 460335201 | 299    | 6,852   | SH | DFND | 1   | 6,852   | 0 | 0 |
| INTERNATIONAL SPEEDWAY CORP  | CL A            | 460335201 | 328    | 6,922   | SH | SOLE | 1   | 6,922   | 0 | 0 |
| INTERNATIONAL TOWER HILL MIN | COM             | 46050R102 | 70     | 131,114 | SH | SOLE | 2   | 131,114 | 0 | 0 |
| INTERPUBLIC GROUP COS INC    | COM             | 460690100 | 529    | 25,169  | SH | DFND | 1   | 25,169  | 0 | 0 |
| INTERPUBLIC GROUP COS INC    | COM             | 460690100 | 315    | 13,628  | SH | SOLE | 1   | 13,628  | 0 | 0 |
| INTERPUBLIC GROUP COS INC    | COM             | 460690100 | 12,244 | 582,756 | SH | SOLE | 2   | 582,756 | 0 | 0 |
| INTERPUBLIC GROUP COS INC    | COM             | 460690100 | 11     | 523     | SH | DFND | 3,1 | 523     | 0 | 0 |
| INTERSECT ENT INC            | COM             | 46071F103 | 143    | 6,719   | SH | SOLE | 1   | 6,719   | 0 | 0 |
| INTERSECT ENT INC            | COM             | 46071F103 | 290    | 9,026   | SH | DFND | 13  | 9,026   | 0 | 0 |
| INTERXION HOLDING N.V        | S3              | N47279109 | 87     | 1,271   | SH | SOLE | 1   | 1,271   | 0 | 0 |
| INTERXION HOLDING N.V        | S3              | N47279109 | 11,160 | 167,237 | SH | SOLE | 2   | 167,237 | 0 | 0 |

|                              |                |           |        |           |    |      |     |           |   |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| INTERXION HOLDING N.V        | S3             | N47279109 | 194    | 2,909     | SH | DFND | 3,1 | 2,909     | 0 | 0 |
| INTL PAPER CO                | COM            | 460146103 | 747    | 15,288    | SH | SOLE | 1   | 15,288    | 0 | 0 |
| INTL PAPER CO                | COM            | 460146103 | 8,612  | 186,132   | SH | SOLE | 2   | 186,132   | 0 | 0 |
| INTL PAPER CO                | COM            | 460146103 | 6      | 128       | SH | DFND | 1   | 128       | 0 | 0 |
| INTL PAPER CO                | COM            | 460146103 | 22     | 475       | SH | DFND | 3,1 | 475       | 0 | 0 |
| INTRA CELLULAR THERAPIES INC | COM            | 46116X101 | 29     | 2,396     | SH | SOLE | 2   | 2,396     | 0 | 0 |
| INTREPID POTASH INC          | COM            | 46121Y102 | 75     | 19,753    | SH | DFND | 1   | 19,753    | 0 | 0 |
| INTREXON CORP                | COM            | 46122T102 | 0      | 0         | SH | SOLE | 2   | 0         | 0 | 0 |
| INTUIT                       | COM            | 461202103 | 6,327  | 24,108    | SH | SOLE | 1   | 24,108    | 0 | 0 |
| INTUIT                       | COM            | 461202103 | 7,512  | 28,736    | SH | DFND | 1   | 28,736    | 0 | 0 |
| INTUIT                       | COM            | 461202103 | 50,804 | 194,347   | SH | SOLE | 2   | 194,347   | 0 | 0 |
| INTUIT                       | COM            | 461202103 | 12     | 47        | SH | DFND | 1   | 47        | 0 | 0 |
| INTUIT                       | COM            | 461202103 | 208    | 796       | SH | DFND | 3,1 | 796       | 0 | 0 |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 1,888  | 3,232     | SH | SOLE | 1   | 3,232     | 0 | 0 |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 935    | 1,639     | SH | DFND | 1   | 1,639     | 0 | 0 |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 50,838 | 89,099    | SH | SOLE | 2   | 89,099    | 0 | 0 |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 4      | 7         | SH | DFND | 1   | 7         | 0 | 0 |
| INVESCO ACTIVELY MANAGD ETF  | OPTIMUM YIELD  | 46090F100 | 325    | 19,634    | SH | SOLE | 1   | 19,634    | 0 | 0 |
| INVESCO CURNCYS3 JAPANESE Y  | JAPANESE YEN   | 46138W107 | 118    | 1,299     | SH | SOLE | 1   | 1,299     | 0 | 0 |
| INVESCO CURRENCYSHARES EURO  | EURO S3        | 46138K103 | 241    | 2,214     | SH | SOLE | 1   | 2,214     | 0 | 0 |
| INVESCO DB COMMDY INDX TRCK  | UNIT           | 46138B103 | 0      | 26        | SH | SOLE | 1   | 26        | 0 | 0 |
| INVESCO DB US DLR INDEX TR   | BULLISH FD     | 46141D203 | 92     | 3,353     | SH | SOLE | 1   | 3,353     | 0 | 0 |
| INVESCO EXCHANGE TRADED FD T | S&P500 BUY WRT | 46137V399 | 176    | 8,440     | SH | SOLE | 1   | 8,440     | 0 | 0 |
| INVESCO EXCHNG TRADED FD TR  | S&P500 LOW VOL | 46138E354 | 25,029 | 475,499   | SH | SOLE | 1   | 475,499   | 0 | 0 |
| INVESCO EXCHNG TRADED FD TR  | KBW BK         | 46138E628 | 14     | 456       | SH | SOLE | 1   | 456       | 0 | 0 |
| INVESCO EXCHNG TRADED FD TR  | EMRNG MKT SVRG | 46138E784 | 66     | 2,383     | SH | SOLE | 1   | 2,383     | 0 | 0 |
| INVESCO EXCHNG TRADED FD TR  | SR LN ETF      | 46138G508 | 41,655 | 1,828,286 | SH | SOLE | 1   | 1,828,286 | 0 | 0 |
| INVESCO EXCHNG TRADED FD TR  | TREAS COLATERL | 46138G888 | 50     | 498       | SH | SOLE | 1   | 498       | 0 | 0 |
| INVESCO EXCHNG TRADED FD TR  | S&P SMLCP HELT | 46138E149 | 347    | 3,000     | SH | DFND | 1   | 3,000     | 0 | 0 |
| INVESCO EXCHNG TRADED FD TR  | PFD ETF        | 46138E511 | 843    | 58,117    | SH | DFND | 1   | 58,117    | 0 | 0 |
| INVESCO EXCHNG TRADED FD TR  | TAXABLE MUN BD | 46138G805 | 17     | 549       | SH | DFND | 3,1 | 549       | 0 | 0 |
| INVESCO LTD                  | S3             | G491BT108 | 58     | 2,874     | SH | SOLE | 1   | 2,874     | 0 | 0 |
| INVESCO LTD                  | S3             | G491BT108 | 3,757  | 194,558   | SH | SOLE | 2   | 194,558   | 0 | 0 |
| INVESCO LTD                  | S3             | G491BT108 | 18     | 921       | SH | DFND | 1   | 921       | 0 | 0 |
| INVESCO LTD                  | S3             | G491BT108 | 2      | 121       | SH | DFND | 3,1 | 121       | 0 | 0 |
| INVESCO VALUE MUN INCOME TR  | COM            | 46132P108 | 164    | 11,386    | SH | DFND | 1   | 11,386    | 0 | 0 |
| INVESTORS BANCORP INC NEW    | COM            | 46146L101 | 761    | 64,220    | SH | SOLE | 2   | 64,220    | 0 | 0 |
| INVITAE CORP                 | COM            | 46185L103 | 682    | 29,120    | SH | DFND | 10  | 29,120    | 0 | 0 |
| INVITAE CORP                 | COM            | 46185L103 | 746    | 31,868    | SH | SOLE | 2   | 31,868    | 0 | 0 |
| INVITATION HOMES INC         | COM            | 46187W107 | 266    | 10,767    | SH | SOLE | 1   | 10,767    | 0 | 0 |
| INVITATION HOMES INC         | COM            | 46187W107 | 33,326 | 1,369,758 | SH | SOLE | 2   | 1,369,758 | 0 | 0 |
| INVITATION HOMES INC         | COM            | 46187W107 | 0      | 1         | SH | DFND | 1   | 1         | 0 | 0 |
| ION GEOPHYSICAL              | COM NEW        | 462044207 | 26     | 2,244     | SH | SOLE | 1   | 2,244     | 0 | 0 |

|                              |                  |           |         |           |    |      |     |           |   |   |
|------------------------------|------------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| CORP                         |                  |           |         |           |    |      |     |           |   |   |
| IONIS PHARMACEUTICALS INC    | COM              | 462222100 | 5,459   | 67,249    | SH | SOLE | 2   | 67,249    | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC  | COM              | 462260100 | 233     | 24,449    | SH | SOLE | 2   | 24,449    | 0 | 0 |
| IPG PHOTONICS CORP           | COM              | 44980X109 | 63      | 398       | SH | SOLE | 1   | 398       | 0 | 0 |
| IPG PHOTONICS CORP           | COM              | 44980X109 | 1,333   | 8,782     | SH | SOLE | 2   | 8,782     | 0 | 0 |
| IPG PHOTONICS CORP           | COM              | 44980X109 | 229     | 1,507     | SH | DFND | 3,1 | 1,507     | 0 | 0 |
| IQVIA HLDGS INC              | COM              | 46266C105 | 943     | 7,056     | SH | SOLE | 1   | 7,056     | 0 | 0 |
| IQVIA HLDGS INC              | COM              | 46266C105 | 12,386  | 86,105    | SH | SOLE | 2   | 86,105    | 0 | 0 |
| IQVIA HLDGS INC              | COM              | 46266C105 | 215     | 1,497     | SH | DFND | 1   | 1,497     | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC     | COM              | 450056106 | 453     | 6,043     | SH | DFND | 13  | 6,043     | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC     | COM              | 450056106 | 269     | 3,366     | SH | SOLE | 1   | 3,366     | 0 | 0 |
| IROBOT CORP                  | COM              | 462726100 | 715     | 6,076     | SH | DFND | 10  | 6,076     | 0 | 0 |
| IROBOT CORP                  | COM              | 462726100 | 652     | 5,540     | SH | DFND | 1   | 5,540     | 0 | 0 |
| IROBOT CORP                  | COM              | 462726100 | 5,802   | 49,295    | SH | SOLE | 2   | 49,295    | 0 | 0 |
| IRON MTN INC NEW             | COM              | 46284V101 | 27      | 762       | SH | SOLE | 1   | 762       | 0 | 0 |
| IRON MTN INC NEW             | COM              | 46284V101 | 4,058   | 114,447   | SH | SOLE | 2   | 114,447   | 0 | 0 |
| IRON MTN INC NEW             | COM              | 46284V101 | 2       | 65        | SH | DFND | 1   | 65        | 0 | 0 |
| IRON MTN INC NEW             | COM              | 46284V101 | 29      | 815       | SH | DFND | 3,1 | 815       | 0 | 0 |
| IRSA INVERSIONES Y REP S A   | GLOBL DEP RCPT   | 450047204 | 31      | 2,888     | SH | DFND | 1   | 2,888     | 0 | 0 |
| IRSA PROPIEDADES COMERCIALES | SPONSORED ADR    | 463588103 | 2       | 80        | SH | DFND | 1   | 80        | 0 | 0 |
| ISHARES GOLD TRUST           | ISHARES          | 464285105 | 27,666  | 2,234,765 | SH | SOLE | 2   | 2,234,765 | 0 | 0 |
| ISHARES GOLD TRUST           | ISHARES          | 464285105 | 619     | 50,000    | SH | DFND | 1   | 50,000    | 0 | 0 |
| ISHARES GOLD TRUST           | ISHARES          | 464285105 | 47      | 3,800     | SH | DFND | 3,1 | 3,800     | 0 | 0 |
| ISHARES INC                  | MIN VOL GBL ETF  | 464286525 | 147,521 | 1,648,172 | SH | SOLE | 1   | 1,648,172 | 0 | 0 |
| ISHARES INC                  | MSCI EURZONE ETF | 464286608 | 26      | 783       | SH | SOLE | 1   | 783       | 0 | 0 |
| ISHARES INC                  | MSCI PAC JP ETF  | 464286665 | 0       | 4         | SH | SOLE | 1   | 4         | 0 | 0 |
| ISHARES INC                  | CORE MSCI EMKT   | 46434G103 | 28,266  | 545,450   | SH | SOLE | 1   | 545,450   | 0 | 0 |
| ISHARES INC                  | MSCI JPN ETF NEW | 46434G822 | 16      | 491       | SH | SOLE | 1   | 491       | 0 | 0 |
| ISHARES INC                  | CORE MSCI EMKT   | 46434G103 | 0       | 4         | SH | DFND | 3,1 | 4         | 0 | 0 |
| ISHARES INC                  | CORE MSCI EMKT   | 46434G103 | 0       | 1         | SH | DFND | 3,1 | 1         | 0 | 0 |
| ISHARES INC                  | CORE MSCI EMKT   | 46434G103 | 1       | 27        | SH | DFND | 3,1 | 27        | 0 | 0 |
| ISHARES INC                  | CORE MSCI EMKT   | 46434G103 | 0       | 5         | SH | DFND | 3,1 | 5         | 0 | 0 |
| ISHARES INC                  | CORE MSCI EMKT   | 46434G103 | 0       | 2         | SH | DFND | 3,1 | 2         | 0 | 0 |
| ISHARES INC                  | CORE MSCI EMKT   | 46434G103 | 0       | 7         | SH | DFND | 3,1 | 7         | 0 | 0 |
| ISHARES INC                  | MSCI SWITZERLAND | 464286749 | 141     | 4,000     | SH | DFND | 1   | 4,000     | 0 | 0 |
| ISHARES INC                  | MSCI SWEDEN ETF  | 464286756 | 121     | 4,000     | SH | DFND | 1   | 4,000     | 0 | 0 |
| ISHARES INC                  | MSCI TAIWAN ETF  | 46434G772 | 173     | 5,000     | SH | DFND | 1   | 5,000     | 0 | 0 |
| ISHARES INC                  | MSCI SINGPOR ETF | 46434G780 | 119     | 5,000     | SH | DFND | 1   | 5,000     | 0 | 0 |
| ISHARES INC                  | CORE MSCI EMKT   | 46434G103 | 848     | 16,400    | SH | DFND | 1   | 16,400    | 0 | 0 |
| ISHARES INC                  | CORE MSCI EMKT   | 46434G103 | 95      | 1,831     | SH | DFND | 3,1 | 1,831     | 0 | 0 |
| ISHARES SILVER TRUST         | ISHARES          | 46428Q109 | 63      | 4,447     | SH | SOLE | 1   | 4,447     | 0 | 0 |
| ISHARES TR                   | CHINA LG-CAP     | 464287184 | 155     | 3,489     | SH | SOLE | 1   | 3,489     | 0 | 0 |

|            |                     |           |         |           |    |      |   |           |   |   |
|------------|---------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
|            | ETF                 |           |         |           |    |      |   |           |   |   |
| ISHARES TR | CORE S&P500<br>ETF  | 464287200 | 284     | 1,000     | SH | SOLE | 1 | 1,000     | 0 | 0 |
| ISHARES TR | MSCI EMG<br>MKT ETF | 464287234 | 148     | 3,453     | SH | SOLE | 1 | 3,453     | 0 | 0 |
| ISHARES TR | MSCI EMG<br>MKT ETF | 464287234 | 14,873  | 346,531   | SH | SOLE | 2 | 346,531   | 0 | 0 |
| ISHARES TR | IBOXX INV CP<br>ETF | 464287242 | 4,657   | 39,099    | SH | SOLE | 1 | 39,099    | 0 | 0 |
| ISHARES TR | IBOXX INV CP<br>ETF | 464287242 | 9,324   | 78,312    | SH | SOLE | 2 | 78,312    | 0 | 0 |
| ISHARES TR | S&P 500 GRWT<br>ETF | 464287309 | 23,700  | 137,535   | SH | SOLE | 1 | 137,535   | 0 | 0 |
| ISHARES TR | S&P 500 VAL<br>ETF  | 464287408 | 8,598   | 76,266    | SH | SOLE | 1 | 76,266    | 0 | 0 |
| ISHARES TR | MSCI EAFE<br>ETF    | 464287465 | 1,108   | 17,066    | SH | SOLE | 1 | 17,066    | 0 | 0 |
| ISHARES TR | RUS MDCP<br>VAL ETF | 464287473 | 28      | 327       | SH | SOLE | 1 | 327       | 0 | 0 |
| ISHARES TR | RUS MDCP<br>VAL ETF | 464287473 | 8,287   | 95,403    | SH | SOLE | 2 | 95,403    | 0 | 0 |
| ISHARES TR | RUS MID CAP<br>ETF  | 464287499 | 3,410   | 63,201    | SH | SOLE | 2 | 63,201    | 0 | 0 |
| ISHARES TR | RUS 1000 VAL<br>ETF | 464287598 | 259     | 2,106     | SH | SOLE | 1 | 2,106     | 0 | 0 |
| ISHARES TR | RUS 1000 GRW<br>ETF | 464287614 | 798     | 5,280     | SH | SOLE | 1 | 5,280     | 0 | 0 |
| ISHARES TR | RUS 1000 GRW<br>ETF | 464287614 | 363     | 2,395     | SH | SOLE | 2 | 2,395     | 0 | 0 |
| ISHARES TR | RUS 1000 ETF        | 464287622 | 2,321   | 14,751    | SH | SOLE | 1 | 14,751    | 0 | 0 |
| ISHARES TR | RUS 2000 VAL<br>ETF | 464287630 | 27,810  | 231,623   | SH | SOLE | 1 | 231,623   | 0 | 0 |
| ISHARES TR | RUS 2000 VAL<br>ETF | 464287630 | 4,263   | 35,552    | SH | SOLE | 2 | 35,552    | 0 | 0 |
| ISHARES TR | RUS 2000 GRW<br>ETF | 464287648 | 23,045  | 116,846   | SH | SOLE | 1 | 116,846   | 0 | 0 |
| ISHARES TR | RUSSELL 2000<br>ETF | 464287655 | 1,435   | 9,429     | SH | SOLE | 1 | 9,429     | 0 | 0 |
| ISHARES TR | RUSSELL 2000<br>ETF | 464287655 | 7,557   | 49,366    | SH | SOLE | 2 | 49,366    | 0 | 0 |
| ISHARES TR | CORE S&P US<br>GWT  | 464287671 | 11      | 194       | SH | SOLE | 1 | 194       | 0 | 0 |
| ISHARES TR | U.S. REAL ES<br>ETF | 464287739 | 4,517   | 51,891    | SH | SOLE | 2 | 51,891    | 0 | 0 |
| ISHARES TR | CORE S&P SCP<br>ETF | 464287804 | 271     | 3,533     | SH | SOLE | 1 | 3,533     | 0 | 0 |
| ISHARES TR | SP SMCP600VL<br>ETF | 464287879 | 12      | 83        | SH | SOLE | 1 | 83        | 0 | 0 |
| ISHARES TR | S&P SML 600<br>GWT  | 464287887 | 54      | 316       | SH | SOLE | 1 | 316       | 0 | 0 |
| ISHARES TR | SHRT NAT<br>MUN ETF | 464288158 | 157,041 | 1,481,362 | SH | SOLE | 1 | 1,481,362 | 0 | 0 |
| ISHARES TR | MSCI AC ASIA<br>ETF | 464288182 | 46      | 747       | SH | SOLE | 1 | 747       | 0 | 0 |
| ISHARES TR | MSCI ACWI<br>ETF    | 464288257 | 7,572   | 104,946   | SH | SOLE | 2 | 104,946   | 0 | 0 |
| ISHARES TR | EAFE SML CP<br>ETF  | 464288273 | 2       | 34        | SH | SOLE | 1 | 34        | 0 | 0 |
| ISHARES TR | JPMORGAN<br>USD EMG | 464288281 | 161,233 | 1,459,888 | SH | SOLE | 1 | 1,459,888 | 0 | 0 |
| ISHARES TR | JPMORGAN<br>USD EMG | 464288281 | 2,871   | 26,088    | SH | SOLE | 2 | 26,088    | 0 | 0 |
| ISHARES TR | NATIONAL<br>MUN ETF | 464288414 | 358,013 | 3,220,589 | SH | SOLE | 1 | 3,220,589 | 0 | 0 |
| ISHARES TR | IBOXX HI YD<br>ETF  | 464288513 | 1,470   | 16,998    | SH | DFND | 9 | 16,998    | 0 | 0 |
| ISHARES TR | IBOXX HI YD<br>ETF  | 464288513 | 1       | 8         | SH | SOLE | 1 | 8         | 0 | 0 |
| ISHARES TR | IBOXX HI YD         | 464288513 | 42,230  | 488,382   | SH | SOLE | 2 | 488,382   | 0 | 0 |

|            | ETF              |           |         |           |    |      |     |           |   |   |
|------------|------------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| ISHARES TR | MSCI KLD400 SOC  | 464288570 | 4,044   | 38,308    | SH | SOLE | 1   | 38,308    | 0 | 0 |
| ISHARES TR | MBS ETF          | 464288588 | 385     | 3,647     | SH | SOLE | 1   | 3,647     | 0 | 0 |
| ISHARES TR | MBS ETF          | 464288588 | 23,060  | 216,813   | SH | SOLE | 2   | 216,813   | 0 | 0 |
| ISHARES TR | USD INV GRDE ETF | 464288620 | 30      | 623       | SH | SOLE | 1   | 623       | 0 | 0 |
| ISHARES TR | 3 7 YR TREAS BD  | 464288661 | 56      | 520       | SH | SOLE | 1   | 520       | 0 | 0 |
| ISHARES TR | SHORT TREAS BD   | 464288679 | 1,473   | 13,335    | SH | SOLE | 1   | 13,335    | 0 | 0 |
| ISHARES TR | MSCI INDIA ETF   | 46429B598 | 347     | 9,842     | SH | SOLE | 2   | 9,842     | 0 | 0 |
| ISHARES TR | FLTG RATE NT ETF | 46429B655 | 606     | 11,842    | SH | SOLE | 1   | 11,842    | 0 | 0 |
| ISHARES TR | MSCI CHINA ETF   | 46429B671 | 116     | 1,793     | SH | SOLE | 1   | 1,793     | 0 | 0 |
| ISHARES TR | MIN VOL EAFE ETF | 46429B689 | 44,028  | 611,324   | SH | SOLE | 1   | 611,324   | 0 | 0 |
| ISHARES TR | MIN VOL USA ETF  | 46429B697 | 143,001 | 2,430,503 | SH | SOLE | 1   | 2,430,503 | 0 | 0 |
| ISHARES TR | 0-5 YR TIPS ETF  | 46429B747 | 0       | 4         | SH | SOLE | 1   | 4         | 0 | 0 |
| ISHARES TR | CORE MSCI TOTAL  | 46432F834 | 981     | 16,900    | SH | SOLE | 2   | 16,900    | 0 | 0 |
| ISHARES TR | CORE MSCI EAFE   | 46432F842 | 143,622 | 2,362,618 | SH | SOLE | 1   | 2,362,618 | 0 | 0 |
| ISHARES TR | 0-5YR HI YL CP   | 46434V407 | 66      | 1,432     | SH | SOLE | 1   | 1,432     | 0 | 0 |
| ISHARES TR | CORE MSCI PAC    | 46434V696 | 40      | 794       | SH | SOLE | 1   | 794       | 0 | 0 |
| ISHARES TR | CORE MSCI EURO   | 46434V738 | 0       | 30        | SH | SOLE | 1   | 30        | 0 | 0 |
| ISHARES TR | ESG MSCI EAFE    | 46435G516 | 3,635   | 57,498    | SH | SOLE | 1   | 57,498    | 0 | 0 |
| ISHARES TR | CORE MSCI EAFE   | 46432F842 | 5       | 75        | SH | DFND | 3,1 | 75        | 0 | 0 |
| ISHARES TR | CORE MSCI TOTAL  | 46432F834 | 2       | 33        | SH | DFND | 3,1 | 33        | 0 | 0 |
| ISHARES TR | CORE MSCI EAFE   | 46432F842 | 1       | 10        | SH | DFND | 3,1 | 10        | 0 | 0 |
| ISHARES TR | CORE MSCI EAFE   | 46432F842 | 0       | 4         | SH | DFND | 3,1 | 4         | 0 | 0 |
| ISHARES TR | CORE MSCI EAFE   | 46432F842 | 5       | 89        | SH | DFND | 3,1 | 89        | 0 | 0 |
| ISHARES TR | CORE MSCI EAFE   | 46432F842 | 1       | 17        | SH | DFND | 3,1 | 17        | 0 | 0 |
| ISHARES TR | CORE MSCI EAFE   | 46432F842 | 0       | 7         | SH | DFND | 3,1 | 7         | 0 | 0 |
| ISHARES TR | CORE MSCI EAFE   | 46432F842 | 1       | 23        | SH | DFND | 3,1 | 23        | 0 | 0 |
| ISHARES TR | NASDAQ BIOTECH   | 464287556 | 335     | 3,000     | SH | DFND | 1   | 3,000     | 0 | 0 |
| ISHARES TR | U.S. MED DVC ETF | 464288810 | 347     | 1,500     | SH | DFND | 1   | 1,500     | 0 | 0 |
| ISHARES TR | TIPS BD ETF      | 464287176 | 19      | 169       | SH | DFND | 1   | 169       | 0 | 0 |
| ISHARES TR | CORE S&P500 ETF  | 464287200 | 2,122   | 7,456     | SH | DFND | 1   | 7,456     | 0 | 0 |
| ISHARES TR | IBOXX INV CP ETF | 464287242 | 10      | 85        | SH | DFND | 1   | 85        | 0 | 0 |
| ISHARES TR | S&P 500 GRWT ETF | 464287309 | 40      | 230       | SH | DFND | 1   | 230       | 0 | 0 |
| ISHARES TR | RUS 1000 VAL ETF | 464287598 | 1,297   | 10,500    | SH | DFND | 1   | 10,500    | 0 | 0 |
| ISHARES TR | S&P MC 400GR ETF | 464287606 | 10      | 45        | SH | DFND | 1   | 45        | 0 | 0 |
| ISHARES TR | RUS 2000 GRW ETF | 464287648 | 2,360   | 12,000    | SH | DFND | 1   | 12,000    | 0 | 0 |
| ISHARES TR | RUSSELL 2000     | 464287655 | 762     | 4,975     | SH | DFND | 1   | 4,975     | 0 | 0 |



|            |                     |           |        |         |    |      |     |         |   |   |
|------------|---------------------|-----------|--------|---------|----|------|-----|---------|---|---|
|            | ETF                 |           |        |         |    |      |     |         |   |   |
| ISHARES TR | S&P MC 400VL<br>ETF | 464287705 | 9      | 59      | SH | DFND | 1   | 59      | 0 | 0 |
| ISHARES TR | SP SMCP600VL<br>ETF | 464287879 | 2,072  | 14,041  | SH | DFND | 1   | 14,041  | 0 | 0 |
| ISHARES TR | S&P SML 600<br>GWT  | 464287887 | 6      | 36      | SH | DFND | 1   | 36      | 0 | 0 |
| ISHARES TR | MSCI AC ASIA<br>ETF | 464288182 | 106    | 1,503   | SH | DFND | 1   | 1,503   | 0 | 0 |
| ISHARES TR | JPMORGAN<br>USD EMG | 464288281 | 2,133  | 19,376  | SH | DFND | 1   | 19,376  | 0 | 0 |
| ISHARES TR | NATIONAL<br>MUN ETF | 464288414 | 41     | 366     | SH | DFND | 1   | 366     | 0 | 0 |
| ISHARES TR | MBS ETF             | 464288588 | 6      | 56      | SH | DFND | 1   | 56      | 0 | 0 |
| ISHARES TR | INTRM TR CRP<br>ETF | 464288638 | 15     | 280     | SH | DFND | 1   | 280     | 0 | 0 |
| ISHARES TR | SH TR CRPORT<br>ETF | 464288646 | 22     | 418     | SH | DFND | 1   | 418     | 0 | 0 |
| ISHARES TR | MIN VOL EAFE<br>ETF | 46429B689 | 235    | 3,260   | SH | DFND | 1   | 3,260   | 0 | 0 |
| ISHARES TR | MIN VOL USA<br>ETF  | 46429B697 | 26     | 438     | SH | DFND | 1   | 438     | 0 | 0 |
| ISHARES TR | CORE MSCI<br>EAFE   | 46432F842 | 40     | 666     | SH | DFND | 1   | 666     | 0 | 0 |
| ISHARES TR | CORE S&P TTL<br>STK | 464287150 | 562    | 8,731   | SH | DFND | 3,1 | 8,731   | 0 | 0 |
| ISHARES TR | SELECT DIVID<br>ETF | 464287168 | 1,809  | 18,424  | SH | DFND | 3,1 | 18,424  | 0 | 0 |
| ISHARES TR | CORE S&P500<br>ETF  | 464287200 | 132    | 463     | SH | DFND | 3,1 | 463     | 0 | 0 |
| ISHARES TR | CORE US<br>AGGBD ET | 464287226 | 541    | 4,964   | SH | DFND | 3,1 | 4,964   | 0 | 0 |
| ISHARES TR | MSCI EMG<br>MKT ETF | 464287234 | 751    | 17,499  | SH | DFND | 3,1 | 17,499  | 0 | 0 |
| ISHARES TR | S&P 500 GRWT<br>ETF | 464287309 | 728    | 4,225   | SH | DFND | 3,1 | 4,225   | 0 | 0 |
| ISHARES TR | S&P 500 VAL<br>ETF  | 464287408 | 549    | 4,867   | SH | DFND | 3,1 | 4,867   | 0 | 0 |
| ISHARES TR | MSCI EAFE<br>ETF    | 464287465 | 2,011  | 31,002  | SH | DFND | 3,1 | 31,002  | 0 | 0 |
| ISHARES TR | RUS MDCP<br>VAL ETF | 464287473 | 2,792  | 32,149  | SH | DFND | 3,1 | 32,149  | 0 | 0 |
| ISHARES TR | RUS MD CP GR<br>ETF | 464287481 | 3,296  | 24,291  | SH | DFND | 3,1 | 24,291  | 0 | 0 |
| ISHARES TR | RUS MID CAP<br>ETF  | 464287499 | 4,343  | 80,502  | SH | DFND | 3,1 | 80,502  | 0 | 0 |
| ISHARES TR | CORE S&P<br>MCP ETF | 464287507 | 142    | 751     | SH | DFND | 3,1 | 751     | 0 | 0 |
| ISHARES TR | RUS 1000 VAL<br>ETF | 464287598 | 43,103 | 349,038 | SH | DFND | 3,1 | 349,038 | 0 | 0 |
| ISHARES TR | S&P MC 400GR<br>ETF | 464287606 | 300    | 1,370   | SH | DFND | 3,1 | 1,370   | 0 | 0 |
| ISHARES TR | RUS 1000 GRW<br>ETF | 464287614 | 25,458 | 168,192 | SH | DFND | 3,1 | 168,192 | 0 | 0 |
| ISHARES TR | RUS 1000 ETF        | 464287622 | 5,217  | 33,165  | SH | DFND | 3,1 | 33,165  | 0 | 0 |
| ISHARES TR | RUS 2000 VAL<br>ETF | 464287630 | 1,861  | 15,521  | SH | DFND | 3,1 | 15,521  | 0 | 0 |
| ISHARES TR | RUS 2000 GRW<br>ETF | 464287648 | 14,432 | 73,385  | SH | DFND | 3,1 | 73,385  | 0 | 0 |
| ISHARES TR | RUSSELL 2000<br>ETF | 464287655 | 2,670  | 17,440  | SH | DFND | 3,1 | 17,440  | 0 | 0 |
| ISHARES TR | CORE S&P US<br>VLU  | 464287663 | 8      | 148     | SH | DFND | 3,1 | 148     | 0 | 0 |
| ISHARES TR | CORE S&P US<br>GWT  | 464287671 | 10     | 158     | SH | DFND | 3,1 | 158     | 0 | 0 |
| ISHARES TR | RUSSELL 3000<br>ETF | 464287689 | 4,382  | 26,287  | SH | DFND | 3,1 | 26,287  | 0 | 0 |
| ISHARES TR | S&P MC 400VL<br>ETF | 464287705 | 324    | 2,062   | SH | DFND | 3,1 | 2,062   | 0 | 0 |

|                              |                  |           |        |           |    |      |     |           |   |   |
|------------------------------|------------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| ISHARES TR                   | CORE S&P SCP ETF | 464287804 | 137    | 1,770     | SH | DFND | 3,1 | 1,770     | 0 | 0 |
| ISHARES TR                   | SP SMCP600VL ETF | 464287879 | 255    | 1,730     | SH | DFND | 3,1 | 1,730     | 0 | 0 |
| ISHARES TR                   | S&P SML 600 GWT  | 464287887 | 256    | 1,433     | SH | DFND | 3,1 | 1,433     | 0 | 0 |
| ISHARES TR                   | GL CLEAN ENE ETF | 464288224 | 5      | 508       | SH | DFND | 3,1 | 508       | 0 | 0 |
| ISHARES TR                   | EAFE SML CP ETF  | 464288273 | 3      | 51        | SH | DFND | 3,1 | 51        | 0 | 0 |
| ISHARES TR                   | JPMORGAN USD EMG | 464288281 | 2      | 20        | SH | DFND | 3,1 | 20        | 0 | 0 |
| ISHARES TR                   | NATIONAL MUN ETF | 464288414 | 414    | 3,721     | SH | DFND | 3,1 | 3,721     | 0 | 0 |
| ISHARES TR                   | INTL SEL DIV ETF | 464288448 | 6      | 197       | SH | DFND | 3,1 | 197       | 0 | 0 |
| ISHARES TR                   | MSCI KLD400 SOC  | 464288570 | 16     | 147       | SH | DFND | 3,1 | 147       | 0 | 0 |
| ISHARES TR                   | EAFE GRWTH ETF   | 464288885 | 210    | 2,712     | SH | DFND | 3,1 | 2,712     | 0 | 0 |
| ISHARES TR                   | CORE HIGH DV ETF | 46429B663 | 2,881  | 30,879    | SH | DFND | 3,1 | 30,879    | 0 | 0 |
| ISHARES TR                   | MIN VOL EAFE ETF | 46429B689 | 7      | 94        | SH | DFND | 3,1 | 94        | 0 | 0 |
| ISHARES TR                   | MIN VOL USA ETF  | 46429B697 | 3,223  | 54,809    | SH | DFND | 3,1 | 54,809    | 0 | 0 |
| ISHARES TR                   | CORE MSCI EAFE   | 46432F842 | 229    | 3,772     | SH | DFND | 3,1 | 3,772     | 0 | 0 |
| ISHARES TR                   | CORE DIV GRWTH   | 46434V621 | 2,281  | 62,062    | SH | DFND | 3,1 | 62,062    | 0 | 0 |
| ISHARES TR                   | INTL DIV GRWTH   | 46435G524 | 35     | 640       | SH | DFND | 3,1 | 640       | 0 | 0 |
| ISHARES US ETF TR            | SHT MAT BD ETF   | 46431W507 | 13,977 | 275,852   | SH | SOLE | 1   | 275,852   | 0 | 0 |
| ISIS PHARMACEUTICALS INC DEL | NOTE 1.000%11/1  | 464337AJ3 | 385    | 285,000   | SH | SOLE | 2   | 285,000   | 0 | 0 |
| ITAU UNIBANCO HLDG SA        | SPON ADR REP PFD | 465562106 | 370    | 41,991    | SH | SOLE | 1   | 41,991    | 0 | 0 |
| ITAU UNIBANCO HLDG SA        | SPON ADR REP PFD | 465562106 | 36,472 | 4,139,808 | SH | SOLE | 2   | 4,139,808 | 0 | 0 |
| ITRON INC                    | COM              | 465741106 | 170    | 3,605     | SH | SOLE | 1   | 3,605     | 0 | 0 |
| ITRON INC                    | COM              | 465741106 | 7,138  | 153,020   | SH | SOLE | 2   | 153,020   | 0 | 0 |
| ITRON INC                    | COM              | 465741106 | 4      | 78        | SH | DFND | 3,1 | 78        | 0 | 0 |
| ITT INC                      | COM              | 45073V108 | 311    | 5,216     | SH | SOLE | 1   | 5,216     | 0 | 0 |
| ITT INC                      | COM              | 45073V108 | 6,999  | 120,678   | SH | SOLE | 2   | 120,678   | 0 | 0 |
| ITT INC                      | COM              | 45073V108 | 2      | 26        | SH | DFND | 1   | 26        | 0 | 0 |
| ITT INC                      | COM              | 45073V108 | 11     | 183       | SH | DFND | 3,1 | 183       | 0 | 0 |
| ITURAN LOCATION AND CONTROL  | S3               | M6158M104 | 2,712  | 79,400    | SH | SOLE | 2   | 79,400    | 0 | 0 |
| J & J SNACK FOODS CORP       | COM              | 466032109 | 574    | 3,596     | SH | SOLE | 1   | 3,596     | 0 | 0 |
| J & J SNACK FOODS CORP       | COM              | 466032109 | 4,711  | 29,661    | SH | DFND | 8   | 29,661    | 0 | 0 |
| J & J SNACK FOODS CORP       | COM              | 466032109 | 4,253  | 26,774    | SH | SOLE | 2   | 26,774    | 0 | 0 |
| J ALEXANDERS HLDGS INC       | COM              | 46609J106 | 161    | 16,406    | SH | SOLE | 2   | 16,406    | 0 | 0 |
| J JILL INC                   | COM              | 46620W102 | 23     | 8,660     | SH | SOLE | 1   | 8,660     | 0 | 0 |
| J2 GLOBAL INC                | COM              | 48123V102 | 71     | 887       | SH | SOLE | 1   | 887       | 0 | 0 |
| J2 GLOBAL INC                | COM              | 48123V102 | 4,771  | 55,092    | SH | DFND | 8   | 55,092    | 0 | 0 |
| J2 GLOBAL INC                | COM              | 48123V102 | 1,453  | 16,781    | SH | DFND | 1   | 16,781    | 0 | 0 |
| J2 GLOBAL INC                | COM              | 48123V102 | 55,771 | 644,002   | SH | SOLE | 2   | 644,002   | 0 | 0 |
| JABIL INC                    | COM              | 466313103 | 1,524  | 57,314    | SH | DFND | 1   | 57,314    | 0 | 0 |
| JABIL INC                    | COM              | 466313103 | 716    | 26,937    | SH | SOLE | 2   | 26,937    | 0 | 0 |
| JABIL INC                    | COM              | 466313103 | 4      | 146       | SH | DFND | 1   | 146       | 0 | 0 |
| JABIL INC                    | COM              | 466313103 | 16     | 584       | SH | DFND | 3,1 | 584       | 0 | 0 |

|                             |                 |           |        |           |    |      |     |           |   |   |
|-----------------------------|-----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| JACK IN THE BOX INC         | COM             | 466367109 | 46     | 601       | SH | SOLE | 1   | 601       | 0 | 0 |
| JACK IN THE BOX INC         | COM             | 466367109 | 380    | 4,694     | SH | DFND | 1   | 4,694     | 0 | 0 |
| JACK IN THE BOX INC         | COM             | 466367109 | 580    | 7,155     | SH | DFND | 3,1 | 7,155     | 0 | 0 |
| JACOBS ENGR GROUP INC       | COM             | 469814107 | 2,679  | 35,636    | SH | SOLE | 2   | 35,636    | 0 | 0 |
| JACOBS ENGR GROUP INC       | COM             | 469814107 | 24     | 317       | SH | DFND | 1   | 317       | 0 | 0 |
| JACOBS ENGR GROUP INC       | COM             | 469814107 | 374    | 4,970     | SH | DFND | 3,1 | 4,970     | 0 | 0 |
| JAGGED PEAK ENERGY INC      | COM             | 47009K107 | 24     | 2,269     | SH | SOLE | 2   | 2,269     | 0 | 0 |
| JAMES RIV GROUP LTD         | COM             | G5005R107 | 1,113  | 27,775    | SH | SOLE | 2   | 27,775    | 0 | 0 |
| JANUS HENDERSON GROUP PLC   | ORD S3          | G4474Y214 | 809    | 32,400    | SH | SOLE | 2   | 32,400    | 0 | 0 |
| JANUS HENDERSON GROUP PLC   | ORD S3          | G4474Y214 | 0      | 1         | SH | DFND | 1   | 1         | 0 | 0 |
| JANUS HENDERSON GROUP PLC   | ORD S3          | G4474Y214 | 4      | 151       | SH | DFND | 3,1 | 151       | 0 | 0 |
| JAZZ INVESTMENTS I LTD      | NOTE 1.875% 8/1 | 472145AB7 | 153    | 151,000   | SH | SOLE | 2   | 151,000   | 0 | 0 |
| JAZZ PHARMACEUTICALS PLC    | S3 USD          | G50871105 | 503    | 3,480     | SH | SOLE | 1   | 3,480     | 0 | 0 |
| JAZZ PHARMACEUTICALS PLC    | S3 USD          | G50871105 | 34     | 235       | SH | DFND | 1   | 235       | 0 | 0 |
| JAZZ PHARMACEUTICALS PLC    | S3 USD          | G50871105 | 3,818  | 26,706    | SH | SOLE | 2   | 26,706    | 0 | 0 |
| JAZZ PHARMACEUTICALS PLC    | S3 USD          | G50871105 | 8      | 58        | SH | DFND | 3,1 | 58        | 0 | 0 |
| JBG SMITH PPTYS             | COM             | 46590V100 | 13     | 446       | SH | SOLE | 1   | 446       | 0 | 0 |
| JBG SMITH PPTYS             | COM             | 46590V100 | 4,145  | 100,235   | SH | SOLE | 2   | 100,235   | 0 | 0 |
| JD COM INC                  | SPON ADR CL A   | 47215P106 | 12,797 | 424,428   | SH | SOLE | 2   | 424,428   | 0 | 0 |
| JEFFERIES FINL GROUP INC    | COM             | 47233W109 | 125    | 6,655     | SH | SOLE | 2   | 6,655     | 0 | 0 |
| JEFFERIES FINL GROUP INC    | COM             | 47233W109 | 0      | 3         | SH | DFND | 1   | 3         | 0 | 0 |
| JEFFERIES FINL GROUP INC    | COM             | 47233W109 | 755    | 40,199    | SH | DFND | 3,1 | 40,199    | 0 | 0 |
| JERNIGAN CAP INC            | COM             | 476405105 | 29     | 1,391     | SH | SOLE | 2   | 1,391     | 0 | 0 |
| JETBLUE AWYS CORP           | COM             | 477143101 | 32     | 1,898     | SH | SOLE | 1   | 1,898     | 0 | 0 |
| JETBLUE AWYS CORP           | COM             | 477143101 | 1,779  | 108,766   | SH | DFND | 1   | 108,766   | 0 | 0 |
| JETBLUE AWYS CORP           | COM             | 477143101 | 1,209  | 73,927    | SH | SOLE | 2   | 73,927    | 0 | 0 |
| JETBLUE AWYS CORP           | COM             | 477143101 | 3      | 194       | SH | DFND | 3,1 | 194       | 0 | 0 |
| JINKOSOLAR HLDG CO LTD      | SPONSORED ADR   | 47759T100 | 12     | 653       | SH | SOLE | 2   | 653       | 0 | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM             | 477839104 | 38     | 394       | SH | SOLE | 1   | 394       | 0 | 0 |
| JOHNSON & JOHNSON           | COM             | 478160104 | 21,583 | 154,109   | SH | SOLE | 1   | 154,109   | 0 | 0 |
| JOHNSON & JOHNSON           | COM             | 478160104 | 11,857 | 84,817    | SH | DFND | 1   | 84,817    | 0 | 0 |
| JOHNSON & JOHNSON           | COM             | 478160104 | 53,059 | 379,562   | SH | SOLE | 2   | 379,562   | 0 | 0 |
| JOHNSON & JOHNSON           | COM             | 478160104 | 1,873  | 13,399    | SH | DFND | 1   | 13,399    | 0 | 0 |
| JOHNSON & JOHNSON           | COM             | 478160104 | 450    | 3,221     | SH | DFND | 3,1 | 3,221     | 0 | 0 |
| JOHNSON CTLS INTL PLC       | S3              | G51502105 | 1,654  | 45,080    | SH | SOLE | 1   | 45,080    | 0 | 0 |
| JOHNSON CTLS INTL PLC       | S3              | G51502105 | 40,632 | 1,099,933 | SH | SOLE | 2   | 1,099,933 | 0 | 0 |
| JOHNSON CTLS INTL PLC       | S3              | G51502105 | 88     | 2,389     | SH | DFND | 1   | 2,389     | 0 | 0 |
| JOHNSON CTLS INTL PLC       | S3              | G51502105 | 21     | 580       | SH | DFND | 3,1 | 580       | 0 | 0 |
| JOHNSON OUTDOORS INC        | CL A            | 479167108 | 48     | 679       | SH | DFND | 1   | 679       | 0 | 0 |
| JOHNSON OUTDOORS            | CL A            | 479167108 | 211    | 2,738     | SH | SOLE | 1   | 2,738     | 0 | 0 |

|                        |                |           |        |         |    |      |     |         |   |   |
|------------------------|----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| INC                    |                |           |        |         |    |      |     |         |   |   |
| JOHNSON OUTDOORS INC   | CL A           | 479167108 | 751    | 10,530  | SH | SOLE | 2   | 10,530  | 0 | 0 |
| JOINT CORP             | COM            | 47973J102 | 67     | 4,229   | SH | SOLE | 2   | 4,229   | 0 | 0 |
| JONES LANG LASALLE INC | COM            | 48020Q107 | 99     | 645     | SH | SOLE | 1   | 645     | 0 | 0 |
| JONES LANG LASALLE INC | COM            | 48020Q107 | 130    | 842     | SH | SOLE | 2   | 842     | 0 | 0 |
| JONES LANG LASALLE INC | COM            | 48020Q107 | 19     | 120     | SH | DFND | 1   | 120     | 0 | 0 |
| JONES LANG LASALLE INC | COM            | 48020Q107 | 476    | 3,087   | SH | DFND | 3,1 | 3,087   | 0 | 0 |
| JPMORGAN CHASE & CO    | COM            | 46625H100 | 19,227 | 189,936 | SH | DFND | 8   | 189,936 | 0 | 0 |
| JPMORGAN CHASE & CO    | COM            | 46625H100 | 8,685  | 85,798  | SH | DFND | 1   | 85,798  | 0 | 0 |
| JPMORGAN CHASE & CO    | COM            | 46625H100 | 15,622 | 154,022 | SH | SOLE | 1   | 154,022 | 0 | 0 |
| JPMORGAN CHASE & CO    | COM            | 46625H100 | 70,958 | 700,960 | SH | SOLE | 2   | 700,960 | 0 | 0 |
| JPMORGAN CHASE & CO    | ALERIAN ML ETN | 46625H365 | 143    | 5,593   | SH | SOLE | 1   | 5,593   | 0 | 0 |
| JPMORGAN CHASE & CO    | COM            | 46625H100 | 24     | 234     | SH | DFND | 3,1 | 234     | 0 | 0 |
| JPMORGAN CHASE & CO    | COM            | 46625H100 | 46     | 450     | SH | DFND | 3,1 | 450     | 0 | 0 |
| JPMORGAN CHASE & CO    | COM            | 46625H100 | 1,191  | 11,767  | SH | DFND | 1   | 11,767  | 0 | 0 |
| JPMORGAN CHASE & CO    | COM            | 46625H100 | 190    | 1,878   | SH | DFND | 3,1 | 1,878   | 0 | 0 |
| JUMEI INTL HLDG LTD    | SPONSORED ADR  | 48138L107 | 246    | 104,300 | SH | SOLE | 2   | 104,300 | 0 | 0 |
| JUNIPER NETWORKS INC   | COM            | 48203R104 | 923    | 33,522  | SH | SOLE | 1   | 33,522  | 0 | 0 |
| JUNIPER NETWORKS INC   | COM            | 48203R104 | 2,825  | 106,715 | SH | DFND | 1   | 106,715 | 0 | 0 |
| JUNIPER NETWORKS INC   | COM            | 48203R104 | 5,267  | 198,969 | SH | SOLE | 2   | 198,969 | 0 | 0 |
| JUNIPER NETWORKS INC   | COM            | 48203R104 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| JUNIPER NETWORKS INC   | COM            | 48203R104 | 27     | 1,009   | SH | DFND | 3,1 | 1,009   | 0 | 0 |
| K12 INC                | COM            | 48273U102 | 50     | 1,477   | SH | SOLE | 1   | 1,477   | 0 | 0 |
| K12 INC                | COM            | 48273U102 | 641    | 18,788  | SH | DFND | 10  | 18,788  | 0 | 0 |
| K12 INC                | COM            | 48273U102 | 790    | 23,156  | SH | DFND | 1   | 23,156  | 0 | 0 |
| K12 INC                | COM            | 48273U102 | 1,682  | 49,270  | SH | SOLE | 2   | 49,270  | 0 | 0 |
| KADANT INC             | COM            | 48282T104 | 65     | 735     | SH | SOLE | 2   | 735     | 0 | 0 |
| KAISER ALUMINUM CORP   | COM PAR \$0.01 | 483007704 | 6,056  | 57,824  | SH | SOLE | 2   | 57,824  | 0 | 0 |
| KAMAN CORP             | COM            | 483548103 | 36     | 572     | SH | SOLE | 1   | 572     | 0 | 0 |
| KAMAN CORP             | COM            | 483548103 | 276    | 4,728   | SH | DFND | 1   | 4,728   | 0 | 0 |
| KAMAN CORP             | COM            | 483548103 | 837    | 14,315  | SH | SOLE | 2   | 14,315  | 0 | 0 |
| KAMAN CORP             | COM            | 483548103 | 14     | 238     | SH | DFND | 1   | 238     | 0 | 0 |
| KANSAS CITY SOUTHERN   | COM NEW        | 485170302 | 2,215  | 19,100  | SH | SOLE | 2   | 19,100  | 0 | 0 |
| KANSAS CITY SOUTHERN   | COM NEW        | 485170302 | 3      | 22      | SH | DFND | 1   | 22      | 0 | 0 |
| KAR AUCTION SVCS INC   | COM            | 48238T109 | 136    | 2,619   | SH | SOLE | 1   | 2,619   | 0 | 0 |
| KAR AUCTION SVCS INC   | COM            | 48238T109 | 2,561  | 49,917  | SH | DFND | 8   | 49,917  | 0 | 0 |
| KAR AUCTION SVCS INC   | COM            | 48238T109 | 5,859  | 114,181 | SH | SOLE | 2   | 114,181 | 0 | 0 |
| KAR AUCTION SVCS INC   | COM            | 48238T109 | 406    | 7,915   | SH | DFND | 3,1 | 7,915   | 0 | 0 |
| KB FINANCIAL GROUP INC | SPONSORED ADR  | 48241A105 | 378    | 10,208  | SH | SOLE | 2   | 10,208  | 0 | 0 |
| KB HOME                | COM            | 48666K109 | 549    | 22,713  | SH | DFND | 1   | 22,713  | 0 | 0 |
| KBR INC                | COM            | 48242W106 | 146    | 7,590   | SH | SOLE | 1   | 7,590   | 0 | 0 |
| KBR INC                | COM            | 48242W106 | 515    | 26,964  | SH | SOLE | 2   | 26,964  | 0 | 0 |
| KBR INC                | COM            | 48242W106 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| KBR INC                | COM            | 48242W106 | 2      | 118     | SH | DFND | 3,1 | 118     | 0 | 0 |
| KEANE GROUP INC        | COM            | 48669A108 | 4,302  | 395,045 | SH | SOLE | 2   | 395,045 | 0 | 0 |
| KEARNY FINL CORP MD    | COM            | 48716P108 | 203    | 15,808  | SH | DFND | 1   | 15,808  | 0 | 0 |
| KELLOGG CO             | COM            | 487836108 | 53     | 758     | SH | SOLE | 1   | 758     | 0 | 0 |
| KELLOGG CO             | COM            | 487836108 | 13,816 | 240,786 | SH | DFND | 8   | 240,786 | 0 | 0 |

|                           |         |           |        |         |    |      |     |         |   |   |
|---------------------------|---------|-----------|--------|---------|----|------|-----|---------|---|---|
| KELLOGG CO                | COM     | 487836108 | 3,613  | 62,970  | SH | SOLE | 2   | 62,970  | 0 | 0 |
| KELLOGG CO                | COM     | 487836108 | 1      | 17      | SH | DFND | 1   | 17      | 0 | 0 |
| KELLOGG CO                | COM     | 487836108 | 6      | 100     | SH | DFND | 3,1 | 100     | 0 | 0 |
| KELLY SVCS INC            | CL A    | 488152208 | 66     | 3,670   | SH | SOLE | 1   | 3,670   | 0 | 0 |
| KELLY SVCS INC            | CL A    | 488152208 | 425    | 19,282  | SH | SOLE | 2   | 19,282  | 0 | 0 |
| KELLY SVCS INC            | CL A    | 488152208 | 4      | 178     | SH | DFND | 3,1 | 178     | 0 | 0 |
| KEMET CORP                | COM NEW | 488360207 | 122    | 7,200   | SH | DFND | 1   | 7,200   | 0 | 0 |
| KEMPER CORP DEL           | COM     | 488401100 | 811    | 10,651  | SH | DFND | 1   | 10,651  | 0 | 0 |
| KEMPER CORP DEL           | COM     | 488401100 | 695    | 9,130   | SH | SOLE | 2   | 9,130   | 0 | 0 |
| KENNAMETAL INC            | COM     | 489170100 | 651    | 17,388  | SH | SOLE | 1   | 17,388  | 0 | 0 |
| KENNAMETAL INC            | COM     | 489170100 | 830    | 22,582  | SH | DFND | 13  | 22,582  | 0 | 0 |
| KENNAMETAL INC            | COM     | 489170100 | 165    | 4,480   | SH | SOLE | 2   | 4,480   | 0 | 0 |
| KENNEDY-WILSON HLDGS INC  | COM     | 489398107 | 7      | 322     | SH | SOLE | 1   | 322     | 0 | 0 |
| KENNEDY-WILSON HLDGS INC  | COM     | 489398107 | 3,685  | 172,298 | SH | DFND | 8   | 172,298 | 0 | 0 |
| KENNEDY-WILSON HLDGS INC  | COM     | 489398107 | 95     | 4,453   | SH | SOLE | 2   | 4,453   | 0 | 0 |
| KEURIG DR PEPPER INC      | COM     | 49271V100 | 2,857  | 101,458 | SH | SOLE | 1   | 101,458 | 0 | 0 |
| KEYCORP NEW               | COM     | 493267108 | 1,033  | 62,179  | SH | SOLE | 1   | 62,179  | 0 | 0 |
| KEYCORP NEW               | COM     | 493267108 | 717    | 45,494  | SH | SOLE | 2   | 45,494  | 0 | 0 |
| KEYCORP NEW               | COM     | 493267108 | 5      | 305     | SH | DFND | 1   | 305     | 0 | 0 |
| KEYCORP NEW               | COM     | 493267108 | 28     | 1,803   | SH | DFND | 3,1 | 1,803   | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM     | 49338L103 | 1,026  | 11,273  | SH | SOLE | 1   | 11,273  | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM     | 49338L103 | 1,647  | 18,891  | SH | DFND | 1   | 18,891  | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM     | 49338L103 | 1,141  | 13,085  | SH | SOLE | 2   | 13,085  | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM     | 49338L103 | 16     | 186     | SH | DFND | 3,1 | 186     | 0 | 0 |
| KEYW HLDG CORP            | COM     | 493723100 | 111    | 12,022  | SH | SOLE | 1   | 12,022  | 0 | 0 |
| KFORCE INC                | COM     | 493732101 | 3      | 207     | SH | SOLE | 1   | 207     | 0 | 0 |
| KFORCE INC                | COM     | 493732101 | 2,529  | 71,997  | SH | SOLE | 2   | 71,997  | 0 | 0 |
| KILROY RLTY CORP          | COM     | 49427F108 | 576    | 7,546   | SH | SOLE | 1   | 7,546   | 0 | 0 |
| KILROY RLTY CORP          | COM     | 49427F108 | 22,393 | 294,806 | SH | SOLE | 2   | 294,806 | 0 | 0 |
| KILROY RLTY CORP          | COM     | 49427F108 | 2      | 32      | SH | DFND | 1   | 32      | 0 | 0 |
| KIMBALL ELECTRONICS INC   | COM     | 49428J109 | 210    | 13,559  | SH | SOLE | 2   | 13,559  | 0 | 0 |
| KIMBALL INTL INC          | CL B    | 494274103 | 200    | 14,171  | SH | DFND | 1   | 14,171  | 0 | 0 |
| KIMBERLY CLARK CORP       | COM     | 494368103 | 3,559  | 29,001  | SH | SOLE | 1   | 29,001  | 0 | 0 |
| KIMBERLY CLARK CORP       | COM     | 494368103 | 4,611  | 37,214  | SH | DFND | 1   | 37,214  | 0 | 0 |
| KIMBERLY CLARK CORP       | COM     | 494368103 | 16,697 | 134,761 | SH | SOLE | 2   | 134,761 | 0 | 0 |
| KIMBERLY CLARK CORP       | COM     | 494368103 | 34     | 276     | SH | DFND | 1   | 276     | 0 | 0 |
| KIMBERLY CLARK CORP       | COM     | 494368103 | 3      | 22      | SH | DFND | 3,1 | 22      | 0 | 0 |
| KIMCO RLTY CORP           | COM     | 49446R109 | 409    | 21,940  | SH | SOLE | 1   | 21,940  | 0 | 0 |
| KIMCO RLTY CORP           | COM     | 49446R109 | 768    | 41,524  | SH | DFND | 1   | 41,524  | 0 | 0 |
| KIMCO RLTY CORP           | COM     | 49446R109 | 2,621  | 141,690 | SH | SOLE | 2   | 141,690 | 0 | 0 |
| KIMCO RLTY CORP           | COM     | 49446R109 | 14     | 734     | SH | DFND | 1   | 734     | 0 | 0 |
| KIMCO RLTY CORP           | COM     | 49446R109 | 5      | 275     | SH | DFND | 3,1 | 275     | 0 | 0 |
| KINDER MORGAN INC DEL     | COM     | 49456B101 | 2,568  | 127,572 | SH | SOLE | 1   | 127,572 | 0 | 0 |
| KINDER MORGAN INC DEL     | COM     | 49456B101 | 17,922 | 895,659 | SH | SOLE | 2   | 895,659 | 0 | 0 |
| KINDER MORGAN INC DEL     | COM     | 49456B101 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| KINDER MORGAN INC DEL     | COM     | 49456B101 | 168    | 8,405   | SH | DFND | 3,1 | 8,405   | 0 | 0 |
| KINSALE CAP GROUP INC     | COM     | 49714P108 | 217    | 3,156   | SH | SOLE | 1   | 3,156   | 0 | 0 |
| KIRBY CORP                | COM     | 497266106 | 4,075  | 54,253  | SH | SOLE | 2   | 54,253  | 0 | 0 |
| KIRBY CORP                | COM     | 497266106 | 2      | 30      | SH | DFND | 1   | 30      | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| KITE RLTY GROUP TR           | COM NEW         | 49803T300 | 7      | 954     | SH | SOLE | 1   | 954     | 0 | 0 |
| KITE RLTY GROUP TR           | COM NEW         | 49803T300 | 1,481  | 92,600  | SH | SOLE | 2   | 92,600  | 0 | 0 |
| KKR & CO INC                 | CL A            | 48251W104 | 10,559 | 449,529 | SH | SOLE | 2   | 449,529 | 0 | 0 |
| KKR & CO INC                 | CL A            | 48251W104 | 5      | 197     | SH | DFND | 3,1 | 197     | 0 | 0 |
| KKR REAL ESTATE FIN TR INC   | COM             | 48251K100 | 0      | 1       | SH | SOLE | 1   | 1       | 0 | 0 |
| KKR REAL ESTATE FIN TR INC   | COM             | 48251K100 | 315    | 15,718  | SH | SOLE | 2   | 15,718  | 0 | 0 |
| KLA-TENCOR CORP              | COM             | 482480100 | 35     | 266     | SH | SOLE | 1   | 266     | 0 | 0 |
| KLA-TENCOR CORP              | COM             | 482480100 | 1,082  | 9,061   | SH | DFND | 1   | 9,061   | 0 | 0 |
| KLA-TENCOR CORP              | COM             | 482480100 | 7,218  | 60,451  | SH | SOLE | 2   | 60,451  | 0 | 0 |
| KLA-TENCOR CORP              | COM             | 482480100 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| KNIGHT SWIFT TRANSN HLDGS IN | CL A            | 499049104 | 4,688  | 143,454 | SH | SOLE | 2   | 143,454 | 0 | 0 |
| KNOLL INC                    | COM NEW         | 498904200 | 273    | 14,423  | SH | SOLE | 2   | 14,423  | 0 | 0 |
| KNOWLES CORP                 | COM             | 49926D109 | 5,726  | 324,787 | SH | SOLE | 2   | 324,787 | 0 | 0 |
| KNOWLES CORP                 | NOTE 3.250%11/0 | 49926DAB5 | 203    | 174,000 | SH | SOLE | 2   | 174,000 | 0 | 0 |
| KNOWLES CORP                 | COM             | 49926D109 | 298    | 16,884  | SH | DFND | 3,1 | 16,884  | 0 | 0 |
| KOHL'S CORP                  | COM             | 500255104 | 1,300  | 18,630  | SH | SOLE | 1   | 18,630  | 0 | 0 |
| KOHL'S CORP                  | COM             | 500255104 | 14,040 | 204,162 | SH | DFND | 11  | 204,162 | 0 | 0 |
| KOHL'S CORP                  | COM             | 500255104 | 754    | 10,961  | SH | DFND | 1   | 10,961  | 0 | 0 |
| KOHL'S CORP                  | COM             | 500255104 | 6,061  | 88,140  | SH | SOLE | 2   | 88,140  | 0 | 0 |
| KOHL'S CORP                  | COM             | 500255104 | 4      | 55      | SH | DFND | 1   | 55      | 0 | 0 |
| KOHL'S CORP                  | COM             | 500255104 | 15     | 214     | SH | DFND | 3,1 | 214     | 0 | 0 |
| KONINKLIJKE PHILIPS NV       | NY REG SH NEW   | 500472303 | 194    | 4,736   | SH | SOLE | 2   | 4,736   | 0 | 0 |
| KONINKLIJKE PHILIPS NV       | NY REG SH NEW   | 500472303 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| KONINKLIJKE PHILIPS NV       | NY REG SH NEW   | 500472303 | 6      | 137     | SH | DFND | 3,1 | 137     | 0 | 0 |
| KOPPERS HOLDINGS INC         | COM             | 50060P106 | 150    | 5,756   | SH | SOLE | 2   | 5,756   | 0 | 0 |
| KORN FERRY                   | COM NEW         | 500643200 | 173    | 3,568   | SH | SOLE | 1   | 3,568   | 0 | 0 |
| KORN FERRY                   | COM NEW         | 500643200 | 1,726  | 38,537  | SH | SOLE | 2   | 38,537  | 0 | 0 |
| KORN FERRY                   | COM NEW         | 500643200 | 9      | 192     | SH | DFND | 3,1 | 192     | 0 | 0 |
| KOSMOS ENERGY LTD            | COM             | 500688106 | 563    | 90,347  | SH | SOLE | 2   | 90,347  | 0 | 0 |
| KRAFT HEINZ CO               | COM             | 500754106 | 57     | 2,361   | SH | SOLE | 1   | 2,361   | 0 | 0 |
| KRAFT HEINZ CO               | COM             | 500754106 | 221    | 6,778   | SH | SOLE | 2   | 6,778   | 0 | 0 |
| KRAFT HEINZ CO               | COM             | 500754106 | 32     | 985     | SH | DFND | 1   | 985     | 0 | 0 |
| KRAFT HEINZ CO               | COM             | 500754106 | 6      | 189     | SH | DFND | 3,1 | 189     | 0 | 0 |
| KRATON CORPORATION           | COM             | 50077C106 | 10,113 | 314,254 | SH | SOLE | 2   | 314,254 | 0 | 0 |
| KRATOS DEFENSE & SEC SOLUTIO | COM NEW         | 50077B207 | 507    | 32,410  | SH | DFND | 10  | 32,410  | 0 | 0 |
| KRATOS DEFENSE & SEC SOLUTIO | COM NEW         | 50077B207 | 659    | 42,159  | SH | SOLE | 2   | 42,159  | 0 | 0 |
| KRATOS DEFENSE & SEC SOLUTIO | COM NEW         | 50077B207 | 6,603  | 422,446 | SH | DFND | 3,1 | 422,446 | 0 | 0 |
| KROGER CO                    | COM             | 501044101 | 2,997  | 122,568 | SH | SOLE | 1   | 122,568 | 0 | 0 |
| KROGER CO                    | COM             | 501044101 | 729    | 29,614  | SH | DFND | 1   | 29,614  | 0 | 0 |
| KROGER CO                    | COM             | 501044101 | 9,437  | 383,605 | SH | SOLE | 2   | 383,605 | 0 | 0 |
| KROGER CO                    | COM             | 501044101 | 9      | 375     | SH | DFND | 1   | 375     | 0 | 0 |
| KROGER CO                    | COM             | 501044101 | 53     | 2,149   | SH | DFND | 3,1 | 2,149   | 0 | 0 |
| KRONOS WORLDWIDE INC         | COM             | 50105F105 | 85     | 6,058   | SH | DFND | 1   | 6,058   | 0 | 0 |
| KRONOS WORLDWIDE INC         | COM             | 50105F105 | 0      | 11      | SH | DFND | 1   | 11      | 0 | 0 |
| KT CORP                      | SPONSORED ADR   | 48268K101 | 6,615  | 531,772 | SH | SOLE | 2   | 531,772 | 0 | 0 |
| KULICKE & SOFFA INDS INC     | COM             | 501242101 | 1,396  | 63,154  | SH | SOLE | 2   | 63,154  | 0 | 0 |
| KULICKE & SOFFA INDS INC     | COM             | 501242101 | 8      | 357     | SH | DFND | 3,1 | 357     | 0 | 0 |
| L BRANDS INC                 | COM             | 501797104 | 2,756  | 99,943  | SH | SOLE | 2   | 99,943  | 0 | 0 |

|                            |         |           |        |         |    |      |     |         |   |   |
|----------------------------|---------|-----------|--------|---------|----|------|-----|---------|---|---|
| L BRANDS INC               | COM     | 501797104 | 3      | 106     | SH | DFND | 1   | 106     | 0 | 0 |
| L3 TECHNOLOGIES INC        | COM     | 502413107 | 602    | 2,932   | SH | SOLE | 1   | 2,932   | 0 | 0 |
| L3 TECHNOLOGIES INC        | COM     | 502413107 | 804    | 3,898   | SH | DFND | 1   | 3,898   | 0 | 0 |
| L3 TECHNOLOGIES INC        | COM     | 502413107 | 7,423  | 35,968  | SH | SOLE | 2   | 35,968  | 0 | 0 |
| L3 TECHNOLOGIES INC        | COM     | 502413107 | 6      | 28      | SH | DFND | 1   | 28      | 0 | 0 |
| LA Z BOY INC               | COM     | 505336107 | 163    | 4,932   | SH | SOLE | 2   | 4,932   | 0 | 0 |
| LA Z BOY INC               | COM     | 505336107 | 8      | 233     | SH | DFND | 3,1 | 233     | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 310    | 2,030   | SH | DFND | 1   | 2,030   | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 2,890  | 18,984  | SH | SOLE | 1   | 18,984  | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 9,789  | 63,992  | SH | SOLE | 2   | 63,992  | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 9      | 58      | SH | DFND | 1   | 58      | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 533    | 3,481   | SH | DFND | 3,1 | 3,481   | 0 | 0 |
| LADDER CAP CORP            | CL A    | 505743104 | 1      | 46      | SH | SOLE | 1   | 46      | 0 | 0 |
| LAKELAND BANCORP INC       | COM     | 511637100 | 205    | 13,700  | SH | SOLE | 2   | 13,700  | 0 | 0 |
| LAKELAND FINL CORP         | COM     | 511656100 | 1      | 32      | SH | SOLE | 1   | 32      | 0 | 0 |
| LAKELAND FINL CORP         | COM     | 511656100 | 112    | 2,474   | SH | SOLE | 2   | 2,474   | 0 | 0 |
| LAM RESEARCH CORP          | COM     | 512807108 | 2,424  | 13,327  | SH | SOLE | 1   | 13,327  | 0 | 0 |
| LAM RESEARCH CORP          | COM     | 512807108 | 4,272  | 23,867  | SH | DFND | 12  | 23,867  | 0 | 0 |
| LAM RESEARCH CORP          | COM     | 512807108 | 3,216  | 17,967  | SH | DFND | 1   | 17,967  | 0 | 0 |
| LAM RESEARCH CORP          | COM     | 512807108 | 10,550 | 58,935  | SH | SOLE | 2   | 58,935  | 0 | 0 |
| LAM RESEARCH CORP          | COM     | 512807108 | 7      | 41      | SH | DFND | 1   | 41      | 0 | 0 |
| LAM RESEARCH CORP          | COM     | 512807108 | 63     | 353     | SH | DFND | 3,1 | 353     | 0 | 0 |
| LAMAR ADVERTISING CO NEW   | CL A    | 512816109 | 9,622  | 121,400 | SH | SOLE | 2   | 121,400 | 0 | 0 |
| LAMAR ADVERTISING CO NEW   | CL A    | 512816109 | 7      | 84      | SH | DFND | 3,1 | 84      | 0 | 0 |
| LAMB WESTON HLDGS INC      | COM     | 513272104 | 2,474  | 33,402  | SH | SOLE | 1   | 33,402  | 0 | 0 |
| LAMB WESTON HLDGS INC      | COM     | 513272104 | 1,304  | 17,400  | SH | DFND | 13  | 17,400  | 0 | 0 |
| LAMB WESTON HLDGS INC      | COM     | 513272104 | 1,525  | 20,351  | SH | DFND | 1   | 20,351  | 0 | 0 |
| LAMB WESTON HLDGS INC      | COM     | 513272104 | 8,718  | 116,328 | SH | SOLE | 2   | 116,328 | 0 | 0 |
| LAMB WESTON HLDGS INC      | COM     | 513272104 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| LAMB WESTON HLDGS INC      | COM     | 513272104 | 25     | 333     | SH | DFND | 3,1 | 333     | 0 | 0 |
| LANCASTER COLONY CORP      | COM     | 513847103 | 433    | 3,120   | SH | SOLE | 1   | 3,120   | 0 | 0 |
| LANCASTER COLONY CORP      | COM     | 513847103 | 345    | 2,200   | SH | DFND | 13  | 2,200   | 0 | 0 |
| LANCASTER COLONY CORP      | COM     | 513847103 | 1,470  | 9,382   | SH | DFND | 1   | 9,382   | 0 | 0 |
| LANCASTER COLONY CORP      | COM     | 513847103 | 1,064  | 6,792   | SH | SOLE | 2   | 6,792   | 0 | 0 |
| LANCASTER COLONY CORP      | COM     | 513847103 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| LANDSTAR SYS INC           | COM     | 515098101 | 1,409  | 12,882  | SH | DFND | 1   | 12,882  | 0 | 0 |
| LANDSTAR SYS INC           | COM     | 515098101 | 3,679  | 33,630  | SH | SOLE | 2   | 33,630  | 0 | 0 |
| LANDSTAR SYS INC           | COM     | 515098101 | 33     | 303     | SH | DFND | 1   | 303     | 0 | 0 |
| LANTHEUS HLDGS INC         | COM     | 516544103 | 63     | 2,558   | SH | SOLE | 2   | 2,558   | 0 | 0 |
| LANTRONIX INC              | COM NEW | 516548203 | 6      | 1,889   | SH | SOLE | 2   | 1,889   | 0 | 0 |
| LAREDO PETROLEUM INC       | COM     | 516806106 | 83     | 63,806  | SH | SOLE | 1   | 63,806  | 0 | 0 |
| LAREDO PETROLEUM INC       | COM     | 516806106 | 251    | 81,170  | SH | SOLE | 2   | 81,170  | 0 | 0 |
| LAS VEGAS SANDS CORP       | COM     | 517834107 | 435    | 7,045   | SH | SOLE | 1   | 7,045   | 0 | 0 |

|                            |                 |           |        |         |    |      |     |         |   |   |
|----------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| LAS VEGAS SANDS CORP       | COM             | 517834107 | 6,010  | 98,596  | SH | SOLE | 2   | 98,596  | 0 | 0 |
| LAS VEGAS SANDS CORP       | COM             | 517834107 | 2      | 30      | SH | DFND | 3,1 | 30      | 0 | 0 |
| LATTICE SEMICONDUCTOR CORP | COM             | 518415104 | 740    | 62,053  | SH | DFND | 10  | 62,053  | 0 | 0 |
| LATTICE SEMICONDUCTOR CORP | COM             | 518415104 | 169    | 14,124  | SH | DFND | 1   | 14,124  | 0 | 0 |
| LAUDER ESTEE COS INC       | CL A            | 518439104 | 9,245  | 55,842  | SH | DFND | 1   | 55,842  | 0 | 0 |
| LAUDER ESTEE COS INC       | CL A            | 518439104 | 697    | 4,366   | SH | SOLE | 1   | 4,366   | 0 | 0 |
| LAUDER ESTEE COS INC       | CL A            | 518439104 | 17,306 | 104,539 | SH | SOLE | 2   | 104,539 | 0 | 0 |
| LAUDER ESTEE COS INC       | CL A            | 518439104 | 91     | 547     | SH | DFND | 1   | 547     | 0 | 0 |
| LAUREATE EDUCATION INC     | CL A            | 518613203 | 181    | 12,233  | SH | SOLE | 1   | 12,233  | 0 | 0 |
| LAUREATE EDUCATION INC     | CL A            | 518613203 | 955    | 63,762  | SH | SOLE | 2   | 63,762  | 0 | 0 |
| LAWSON PRODS INC           | COM             | 520776105 | 34     | 1,080   | SH | SOLE | 2   | 1,080   | 0 | 0 |
| LAZARD LTD                 | S3 A            | G54050102 | 18     | 494     | SH | DFND | 3,1 | 494     | 0 | 0 |
| LCI INDS                   | COM             | 50189K103 | 17     | 201     | SH | SOLE | 1   | 201     | 0 | 0 |
| LCI INDS                   | COM             | 50189K103 | 231    | 3,004   | SH | SOLE | 2   | 3,004   | 0 | 0 |
| LEAR CORP                  | COM NEW         | 521865204 | 1,110  | 8,009   | SH | SOLE | 1   | 8,009   | 0 | 0 |
| LEAR CORP                  | COM NEW         | 521865204 | 1,027  | 7,568   | SH | SOLE | 2   | 7,568   | 0 | 0 |
| LEAR CORP                  | COM NEW         | 521865204 | 13     | 93      | SH | DFND | 1   | 93      | 0 | 0 |
| LEAR CORP                  | COM NEW         | 521865204 | 58     | 427     | SH | DFND | 3,1 | 427     | 0 | 0 |
| LEE ENTERPRISES INC        | COM             | 523768109 | 46     | 13,828  | SH | SOLE | 2   | 13,828  | 0 | 0 |
| LEGACY TEX FINL GROUP INC  | COM             | 52471Y106 | 1,518  | 40,612  | SH | SOLE | 2   | 40,612  | 0 | 0 |
| LEGG MASON INC             | COM             | 524901105 | 904    | 33,043  | SH | DFND | 1   | 33,043  | 0 | 0 |
| LEGG MASON INC             | COM             | 524901105 | 526    | 19,236  | SH | SOLE | 2   | 19,236  | 0 | 0 |
| LEGG MASON INC             | COM             | 524901105 | 3      | 116     | SH | DFND | 1   | 116     | 0 | 0 |
| LEGG MASON INC             | COM             | 524901105 | 6      | 233     | SH | DFND | 3,1 | 233     | 0 | 0 |
| LEGGETT & PLATT INC        | COM             | 524660107 | 608    | 14,411  | SH | SOLE | 2   | 14,411  | 0 | 0 |
| LEGGETT & PLATT INC        | COM             | 524660107 | 5      | 120     | SH | DFND | 1   | 120     | 0 | 0 |
| LEIDOS HLDGS INC           | COM             | 525327102 | 157    | 2,459   | SH | SOLE | 1   | 2,459   | 0 | 0 |
| LEIDOS HLDGS INC           | COM             | 525327102 | 2,161  | 33,720  | SH | SOLE | 2   | 33,720  | 0 | 0 |
| LEIDOS HLDGS INC           | COM             | 525327102 | 204    | 3,186   | SH | DFND | 1   | 3,186   | 0 | 0 |
| LEIDOS HLDGS INC           | COM             | 525327102 | 4      | 59      | SH | DFND | 3,1 | 59      | 0 | 0 |
| LEMAITRE VASCULAR INC      | COM             | 525558201 | 115    | 2,903   | SH | SOLE | 1   | 2,903   | 0 | 0 |
| LENDINGCLUB CORP           | COM             | 52603A109 | 1      | 350     | SH | DFND | 3,1 | 350     | 0 | 0 |
| LENDINGTREE INC NEW        | COM             | 52603B107 | 31,686 | 90,131  | SH | SOLE | 2   | 90,131  | 0 | 0 |
| LENDINGTREE INC NEW        | NOTE 0.625% 6/0 | 52603BAA5 | 210    | 120,000 | SH | SOLE | 2   | 120,000 | 0 | 0 |
| LENDINGTREE INC NEW        | COM             | 52603B107 | 27     | 77      | SH | DFND | 1   | 77      | 0 | 0 |
| LENNAR CORP                | CL A            | 526057104 | 1,362  | 27,748  | SH | DFND | 1   | 27,748  | 0 | 0 |
| LENNAR CORP                | CL A            | 526057104 | 10,022 | 204,147 | SH | SOLE | 2   | 204,147 | 0 | 0 |
| LENNAR CORP                | CL B            | 526057302 | 91     | 2,318   | SH | SOLE | 2   | 2,318   | 0 | 0 |
| LENNAR CORP                | CL A            | 526057104 | 7      | 148     | SH | DFND | 1   | 148     | 0 | 0 |
| LENNAR CORP                | CL A            | 526057104 | 34     | 688     | SH | DFND | 3,1 | 688     | 0 | 0 |
| LENNOX INTL INC            | COM             | 526107107 | 197    | 726     | SH | SOLE | 1   | 726     | 0 | 0 |
| LENNOX INTL INC            | COM             | 526107107 | 2,914  | 11,021  | SH | DFND | 1   | 11,021  | 0 | 0 |
| LENNOX INTL INC            | COM             | 526107107 | 2,635  | 9,965   | SH | SOLE | 2   | 9,965   | 0 | 0 |
| LENNOX INTL INC            | COM             | 526107107 | 3      | 12      | SH | DFND | 1   | 12      | 0 | 0 |
| LENNOX INTL INC            | COM             | 526107107 | 380    | 1,437   | SH | DFND | 3,1 | 1,437   | 0 | 0 |
| LEVI STRAUSS & CO NEW      | CL A COM STK    | 52736R102 | 1,218  | 51,737  | SH | SOLE | 2   | 51,737  | 0 | 0 |
| LEXINGTON REALTY TRUST     | COM             | 529043101 | 68     | 9,143   | SH | SOLE | 1   | 9,143   | 0 | 0 |
| LEXINGTON REALTY TRUST     | COM             | 529043101 | 624    | 68,920  | SH | SOLE | 2   | 68,920  | 0 | 0 |
| LG DISPLAY CO LTD          | SPONS ADR REP   | 50186V102 | 204    | 23,591  | SH | SOLE | 2   | 23,591  | 0 | 0 |
| LGI HOMES INC              | COM             | 50187T106 | 744    | 12,349  | SH | SOLE | 2   | 12,349  | 0 | 0 |



|                              |                  |           |        |           |    |      |     |           |   |   |
|------------------------------|------------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| LGI HOMES INC                | COM              | 50187T106 | 10     | 161       | SH | DFND | 1   | 161       | 0 | 0 |
| LHC GROUP INC                | COM              | 50187A107 | 662    | 5,969     | SH | DFND | 10  | 5,969     | 0 | 0 |
| LHC GROUP INC                | COM              | 50187A107 | 155    | 1,400     | SH | DFND | 1   | 1,400     | 0 | 0 |
| LHC GROUP INC                | COM              | 50187A107 | 14,955 | 134,900   | SH | SOLE | 2   | 134,900   | 0 | 0 |
| LIBERTY BROADBAND CORP       | COM SER A        | 530307107 | 478    | 5,215     | SH | DFND | 1   | 5,215     | 0 | 0 |
| LIBERTY BROADBAND CORP       | COM SER A        | 530307107 | 46     | 500       | SH | SOLE | 2   | 500       | 0 | 0 |
| LIBERTY BROADBAND CORP       | COM SER C        | 530307305 | 186    | 2,026     | SH | DFND | 1   | 2,026     | 0 | 0 |
| LIBERTY BROADBAND CORP       | COM SER C        | 530307305 | 1,879  | 20,481    | SH | SOLE | 2   | 20,481    | 0 | 0 |
| LIBERTY BROADBAND CORP       | COM SER A        | 530307107 | 153    | 1,671     | SH | DFND | 1   | 1,671     | 0 | 0 |
| LIBERTY BROADBAND CORP       | COM SER C        | 530307305 | 1      | 11        | SH | DFND | 1   | 11        | 0 | 0 |
| LIBERTY EXPEDIA HLDGS INC    | SER A COM        | 53046P109 | 845    | 19,753    | SH | DFND | 1   | 19,753    | 0 | 0 |
| LIBERTY EXPEDIA HLDGS INC    | SER A COM        | 53046P109 | 14     | 333       | SH | DFND | 1   | 333       | 0 | 0 |
| LIBERTY GLOBAL PLC           | S3 CL A          | G5480U104 | 18,773 | 753,342   | SH | SOLE | 2   | 753,342   | 0 | 0 |
| LIBERTY GLOBAL PLC           | S3 CL C          | G5480U120 | 209    | 8,535     | SH | SOLE | 1   | 8,535     | 0 | 0 |
| LIBERTY GLOBAL PLC           | S3 CL C          | G5480U120 | 18,780 | 775,693   | SH | SOLE | 2   | 775,693   | 0 | 0 |
| LIBERTY GLOBAL PLC           | S3 CL A          | G5480U104 | 2      | 77        | SH | DFND | 1   | 77        | 0 | 0 |
| LIBERTY GLOBAL PLC           | S3 CL C          | G5480U120 | 9      | 353       | SH | DFND | 1   | 353       | 0 | 0 |
| LIBERTY MEDIA CORP           | DEB 4.000%11/1   | 530715AG6 | 599    | 875,000   | SH | SOLE | 2   | 875,000   | 0 | 0 |
| LIBERTY MEDIA CORP           | DEB 3.750% 2/1   | 530715AL5 | 594    | 874,089   | SH | SOLE | 2   | 874,089   | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE  | COM C SIRIUSXM   | 531229607 | 30     | 1,709     | SH | SOLE | 1   | 1,709     | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE  | COM SER C FRMLA  | 531229854 | 1,710  | 48,793    | SH | SOLE | 2   | 48,793    | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE  | COM C BRAVES GRP | 531229888 | 203    | 7,327     | SH | DFND | 1   | 7,327     | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE  | NOTE 1.375%10/1  | 531229AB8 | 235    | 210,000   | SH | SOLE | 2   | 210,000   | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE  | DEB 2.250% 9/3   | 531229AE2 | 256    | 502,000   | SH | SOLE | 2   | 502,000   | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE  | NOTE 1.000% 1/3  | 531229AF9 | 179    | 160,000   | SH | SOLE | 2   | 160,000   | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE  | COM A SIRIUSXM   | 531229409 | 1      | 24        | SH | DFND | 1   | 24        | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE  | COM C SIRIUSXM   | 531229607 | 2      | 47        | SH | DFND | 1   | 47        | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE  | COM SER C FRMLA  | 531229854 | 0      | 1         | SH | DFND | 1   | 1         | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE  | COM A BRAVES GRP | 531229706 | 165    | 5,900     | SH | DFND | 3,1 | 5,900     | 0 | 0 |
| LIBERTY MEDIA CORP DELAWARE  | COM C BRAVES GRP | 531229888 | 172    | 6,200     | SH | DFND | 3,1 | 6,200     | 0 | 0 |
| LIBERTY OILFIELD SVCS INC    | COM CL A         | 53115L104 | 498    | 32,368    | SH | SOLE | 2   | 32,368    | 0 | 0 |
| LIBERTY PPTY TR              | SH BEN INT       | 531172104 | 823    | 16,874    | SH | SOLE | 1   | 16,874    | 0 | 0 |
| LIBERTY PPTY TR              | SH BEN INT       | 531172104 | 514    | 10,622    | SH | DFND | 1   | 10,622    | 0 | 0 |
| LIBERTY PPTY TR              | SH BEN INT       | 531172104 | 4,425  | 91,388    | SH | SOLE | 2   | 91,388    | 0 | 0 |
| LIBERTY PPTY TR              | SH BEN INT       | 531172104 | 7      | 139       | SH | DFND | 1   | 139       | 0 | 0 |
| LIBERTY TRIPADVISOR HLDGS IN | COM SER A        | 531465102 | 324    | 22,804    | SH | DFND | 1   | 22,804    | 0 | 0 |
| LIBERTY TRIPADVISOR HLDGS IN | COM SER A        | 531465102 | 26,374 | 1,858,662 | SH | SOLE | 2   | 1,858,662 | 0 | 0 |
| LIFE STORAGE INC             | COM              | 53223X107 | 771    | 7,874     | SH | SOLE | 1   | 7,874     | 0 | 0 |
| LIFE STORAGE INC             | COM              | 53223X107 | 15,094 | 155,173   | SH | SOLE | 2   | 155,173   | 0 | 0 |
| LIFEVANTAGE CORP             | COM NEW          | 53222K205 | 97     | 6,791     | SH | SOLE | 2   | 6,791     | 0 | 0 |
| LIGAND PHARMACEUTICALS INC   | COM NEW          | 53220K504 | 330    | 2,322     | SH | SOLE | 1   | 2,322     | 0 | 0 |
| LIGAND                       | COM NEW          | 53220K504 | 2,388  | 19,000    | SH | SOLE | 2   | 19,000    | 0 | 0 |

|                                 |                    |           |        |           |    |      |     |           |   |   |
|---------------------------------|--------------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| PHARMACEUTICALS<br>INC          |                    |           |        |           |    |      |     |           |   |   |
| LILLY ELI & CO                  | COM                | 532457108 | 5,808  | 44,359    | SH | SOLE | 1   | 44,359    | 0 | 0 |
| LILLY ELI & CO                  | COM                | 532457108 | 6,908  | 53,237    | SH | DFND | 1   | 53,237    | 0 | 0 |
| LILLY ELI & CO                  | COM                | 532457108 | 65,345 | 503,581   | SH | SOLE | 2   | 503,581   | 0 | 0 |
| LILLY ELI & CO                  | COM                | 532457108 | 360    | 2,776     | SH | DFND | 1   | 2,776     | 0 | 0 |
| LILLY ELI & CO                  | COM                | 532457108 | 48     | 368       | SH | DFND | 3,1 | 368       | 0 | 0 |
| LIMELIGHT NETWORKS<br>INC       | COM                | 53261M104 | 23     | 6,724     | SH | SOLE | 1   | 6,724     | 0 | 0 |
| LIMELIGHT NETWORKS<br>INC       | COM                | 53261M104 | 477    | 147,757   | SH | SOLE | 2   | 147,757   | 0 | 0 |
| LINCOLN ELEC HLDGS<br>INC       | COM                | 533900106 | 4,507  | 53,743    | SH | SOLE | 2   | 53,743    | 0 | 0 |
| LINCOLN ELEC HLDGS<br>INC       | COM                | 533900106 | 2      | 18        | SH | DFND | 1   | 18        | 0 | 0 |
| LINCOLN NATL CORP<br>IND        | COM                | 534187109 | 1,263  | 20,418    | SH | SOLE | 1   | 20,418    | 0 | 0 |
| LINCOLN NATL CORP<br>IND        | COM                | 534187109 | 296    | 5,049     | SH | SOLE | 2   | 5,049     | 0 | 0 |
| LINCOLN NATL CORP<br>IND        | COM                | 534187109 | 323    | 5,502     | SH | DFND | 1   | 5,502     | 0 | 0 |
| LINCOLN NATL CORP<br>IND        | COM                | 534187109 | 387    | 6,598     | SH | DFND | 3,1 | 6,598     | 0 | 0 |
| LINDE PLC                       | COM                | G5494J103 | 6,481  | 37,027    | SH | SOLE | 1   | 37,027    | 0 | 0 |
| LINDE PLC                       | COM                | G5494J103 | 28,956 | 164,590   | SH | SOLE | 2   | 164,590   | 0 | 0 |
| LINDE PLC                       | COM                | G5494J103 | 4      | 23        | SH | DFND | 1   | 23        | 0 | 0 |
| LINDSAY CORP                    | COM                | 535555106 | 77     | 797       | SH | SOLE | 2   | 797       | 0 | 0 |
| LIONS GATE ENTMNT<br>CORP       | CL B NON VTG       | 535919500 | 244    | 19,309    | SH | SOLE | 1   | 19,309    | 0 | 0 |
| LIONS GATE ENTMNT<br>CORP       | CL B NON VTG       | 535919500 | 1,896  | 125,552   | SH | SOLE | 2   | 125,552   | 0 | 0 |
| LIONS GATE ENTMNT<br>CORP       | CL B NON VTG       | 535919500 | 59     | 3,901     | SH | DFND | 1   | 3,901     | 0 | 0 |
| LIONS GATE ENTMNT<br>CORP       | CL A VTG           | 535919401 | 21     | 1,354     | SH | DFND | 3,1 | 1,354     | 0 | 0 |
| LIONS GATE ENTMNT<br>CORP       | CL B NON VTG       | 535919500 | 712    | 47,154    | SH | DFND | 3,1 | 47,154    | 0 | 0 |
| LIQUIDITY SERVICES<br>INC       | COM                | 53635B107 | 1,006  | 130,422   | SH | SOLE | 2   | 130,422   | 0 | 0 |
| LITHIA MTRS INC                 | CL A               | 536797103 | 45     | 525       | SH | SOLE | 1   | 525       | 0 | 0 |
| LITHIA MTRS INC                 | CL A               | 536797103 | 5,894  | 63,551    | SH | SOLE | 2   | 63,551    | 0 | 0 |
| LITTELFUSE INC                  | COM                | 537008104 | 44     | 230       | SH | SOLE | 1   | 230       | 0 | 0 |
| LITTELFUSE INC                  | COM                | 537008104 | 4,218  | 23,115    | SH | DFND | 8   | 23,115    | 0 | 0 |
| LITTELFUSE INC                  | COM                | 537008104 | 1,825  | 10,000    | SH | SOLE | 2   | 10,000    | 0 | 0 |
| LIVANOVA PLC                    | S3                 | G5509L101 | 8,831  | 90,809    | SH | SOLE | 2   | 90,809    | 0 | 0 |
| LIVE NATION<br>ENTERTAINMENT IN | COM                | 538034109 | 4      | 74        | SH | SOLE | 1   | 74        | 0 | 0 |
| LIVE NATION<br>ENTERTAINMENT IN | COM                | 538034109 | 1,560  | 24,546    | SH | DFND | 12  | 24,546    | 0 | 0 |
| LIVE NATION<br>ENTERTAINMENT IN | COM                | 538034109 | 7,123  | 112,110   | SH | SOLE | 2   | 112,110   | 0 | 0 |
| LIVE NATION<br>ENTERTAINMENT IN | NOTE 2.500%<br>3/1 | 538034AQ2 | 46     | 40,000    | SH | SOLE | 2   | 40,000    | 0 | 0 |
| LIVE NATION<br>ENTERTAINMENT IN | COM                | 538034109 | 348    | 5,478     | SH | DFND | 3,1 | 5,478     | 0 | 0 |
| LIVE OAK BANCSHARES<br>INC      | COM                | 53803X105 | 395    | 27,010    | SH | SOLE | 2   | 27,010    | 0 | 0 |
| LIVENT CORP                     | COM                | 53814L108 | 202    | 15,290    | SH | SOLE | 1   | 15,290    | 0 | 0 |
| LIVENT CORP                     | COM                | 53814L108 | 1,079  | 87,841    | SH | SOLE | 2   | 87,841    | 0 | 0 |
| LIVENT CORP                     | COM                | 53814L108 | 0      | 28        | SH | DFND | 1   | 28        | 0 | 0 |
| LIVENT CORP                     | COM                | 53814L108 | 140    | 11,400    | SH | DFND | 3,1 | 11,400    | 0 | 0 |
| LIVEPERSON INC                  | COM                | 538146101 | 644    | 22,202    | SH | DFND | 10  | 22,202    | 0 | 0 |
| LIVERAMP HLDGS INC              | COM                | 53815P108 | 540    | 9,901     | SH | DFND | 10  | 9,901     | 0 | 0 |
| LIVERAMP HLDGS INC              | COM                | 53815P108 | 62,566 | 1,146,531 | SH | SOLE | 2   | 1,146,531 | 0 | 0 |
| LKQ CORP                        | COM                | 501889208 | 110    | 4,156     | SH | SOLE | 1   | 4,156     | 0 | 0 |

|                             |                 |           |         |           |    |      |     |           |   |   |
|-----------------------------|-----------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| LKQ CORP                    | COM             | 501889208 | 1,188   | 41,854    | SH | SOLE | 2   | 41,854    | 0 | 0 |
| LKQ CORP                    | COM             | 501889208 | 2       | 63        | SH | DFND | 1   | 63        | 0 | 0 |
| LLOYDS BANKING GROUP PLC    | SPONSORED ADR   | 539439109 | 2,370   | 704,756   | SH | SOLE | 1   | 704,756   | 0 | 0 |
| LOCKHEED MARTIN CORP        | COM             | 539830109 | 7,000   | 22,828    | SH | SOLE | 1   | 22,828    | 0 | 0 |
| LOCKHEED MARTIN CORP        | COM             | 539830109 | 2,748   | 9,154     | SH | DFND | 1   | 9,154     | 0 | 0 |
| LOCKHEED MARTIN CORP        | COM             | 539830109 | 8,850   | 29,485    | SH | SOLE | 2   | 29,485    | 0 | 0 |
| LOCKHEED MARTIN CORP        | COM             | 539830109 | 213     | 711       | SH | DFND | 1   | 711       | 0 | 0 |
| LOCKHEED MARTIN CORP        | COM             | 539830109 | 53      | 177       | SH | DFND | 3,1 | 177       | 0 | 0 |
| LOEWS CORP                  | COM             | 540424108 | 1,112   | 23,194    | SH | DFND | 1   | 23,194    | 0 | 0 |
| LOEWS CORP                  | COM             | 540424108 | 5,961   | 124,361   | SH | SOLE | 2   | 124,361   | 0 | 0 |
| LOEWS CORP                  | COM             | 540424108 | 0       | 1         | SH | DFND | 1   | 1         | 0 | 0 |
| LOGMEIN INC                 | COM             | 54142L109 | 6       | 68        | SH | SOLE | 1   | 68        | 0 | 0 |
| LOGMEIN INC                 | COM             | 54142L109 | 3,139   | 39,185    | SH | DFND | 8   | 39,185    | 0 | 0 |
| LOGMEIN INC                 | COM             | 54142L109 | 8,448   | 105,464   | SH | SOLE | 2   | 105,464   | 0 | 0 |
| LOGMEIN INC                 | COM             | 54142L109 | 0       | 2         | SH | DFND | 3,1 | 2         | 0 | 0 |
| LONESTAR RES US INC         | CL A VTG        | 54240F103 | 456     | 113,697   | SH | SOLE | 2   | 113,697   | 0 | 0 |
| LOUISIANA PAC CORP          | COM             | 546347105 | 1,287   | 52,771    | SH | DFND | 1   | 52,771    | 0 | 0 |
| LOUISIANA PAC CORP          | COM             | 546347105 | 2,752   | 112,876   | SH | SOLE | 2   | 112,876   | 0 | 0 |
| LOWES COS INC               | COM             | 548661107 | 11,095  | 100,644   | SH | SOLE | 1   | 100,644   | 0 | 0 |
| LOWES COS INC               | COM             | 548661107 | 2,721   | 24,858    | SH | DFND | 1   | 24,858    | 0 | 0 |
| LOWES COS INC               | COM             | 548661107 | 124,351 | 1,135,939 | SH | SOLE | 2   | 1,135,939 | 0 | 0 |
| LOWES COS INC               | COM             | 548661107 | 387     | 3,534     | SH | DFND | 1   | 3,534     | 0 | 0 |
| LOWES COS INC               | COM             | 548661107 | 48      | 438       | SH | DFND | 3,1 | 438       | 0 | 0 |
| LPL FINL HLDGS INC          | COM             | 50212V100 | 573     | 8,222     | SH | DFND | 10  | 8,222     | 0 | 0 |
| LPL FINL HLDGS INC          | COM             | 50212V100 | 1,424   | 20,443    | SH | DFND | 1   | 20,443    | 0 | 0 |
| LPL FINL HLDGS INC          | COM             | 50212V100 | 975     | 13,948    | SH | SOLE | 1   | 13,948    | 0 | 0 |
| LPL FINL HLDGS INC          | COM             | 50212V100 | 5,357   | 76,915    | SH | SOLE | 2   | 76,915    | 0 | 0 |
| LPL FINL HLDGS INC          | COM             | 50212V100 | 19      | 267       | SH | DFND | 1   | 267       | 0 | 0 |
| LPL FINL HLDGS INC          | COM             | 50212V100 | 4       | 60        | SH | DFND | 3,1 | 60        | 0 | 0 |
| LSC COMMUNICATIONS INC      | COM             | 50218P107 | 2       | 4,024     | SH | SOLE | 1   | 4,024     | 0 | 0 |
| LSC COMMUNICATIONS INC      | COM             | 50218P107 | 0       | 1         | SH | DFND | 1   | 1         | 0 | 0 |
| LULULEMON ATHLETICA INC     | COM             | 550021109 | 453     | 2,856     | SH | SOLE | 1   | 2,856     | 0 | 0 |
| LULULEMON ATHLETICA INC     | COM             | 550021109 | 4,544   | 27,729    | SH | DFND | 1   | 27,729    | 0 | 0 |
| LULULEMON ATHLETICA INC     | COM             | 550021109 | 13,940  | 85,065    | SH | SOLE | 2   | 85,065    | 0 | 0 |
| LULULEMON ATHLETICA INC     | COM             | 550021109 | 20      | 120       | SH | DFND | 1   | 120       | 0 | 0 |
| LUMENTUM HLDGS INC          | COM             | 55024U109 | 1,750   | 30,958    | SH | SOLE | 2   | 30,958    | 0 | 0 |
| LUMENTUM HLDGS INC          | NOTE 0.250% 3/1 | 55024UAB5 | 394     | 335,000   | SH | SOLE | 2   | 335,000   | 0 | 0 |
| LUMENTUM HLDGS INC          | COM             | 55024U109 | 1       | 22        | SH | DFND | 1   | 22        | 0 | 0 |
| LUMENTUM HLDGS INC          | COM             | 55024U109 | 218     | 3,855     | SH | DFND | 3,1 | 3,855     | 0 | 0 |
| LUMINEX CORP DEL            | COM             | 55027E102 | 396     | 15,565    | SH | SOLE | 1   | 15,565    | 0 | 0 |
| LUMINEX CORP DEL            | COM             | 55027E102 | 2,076   | 90,219    | SH | SOLE | 2   | 90,219    | 0 | 0 |
| LUTHER BURBANK CORP         | COM             | 550550107 | 224     | 22,210    | SH | SOLE | 2   | 22,210    | 0 | 0 |
| LYDALL INC DEL              | COM             | 550819106 | 52      | 2,471     | SH | SOLE | 1   | 2,471     | 0 | 0 |
| LYFT INC                    | CL A COM        | 55087P104 | 75      | 1,041     | SH | SOLE | 2   | 1,041     | 0 | 0 |
| LYON WILLIAM HOMES          | CL A NEW        | 552074700 | 131     | 8,520     | SH | SOLE | 2   | 8,520     | 0 | 0 |
| LYONDELLBASELL INDUSTRIES N | S3 - A -        | N53745100 | 2,064   | 23,560    | SH | SOLE | 1   | 23,560    | 0 | 0 |
| LYONDELLBASELL INDUSTRIES N | S3 - A -        | N53745100 | 2,432   | 28,925    | SH | SOLE | 2   | 28,925    | 0 | 0 |
| LYONDELLBASELL              | S3 - A -        | N53745100 | 841     | 10,000    | SH | DFND | 1   | 10,000    | 0 | 0 |

|                              |                 |           |       |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|-------|---------|----|------|-----|---------|---|---|
| INDUSTRIES N                 |                 |           |       |         |    |      |     |         |   |   |
| LYONDELLBASELL INDUSTRIES N  | S3 - A -        | N53745100 | 3     | 34      | SH | DFND | 1   | 34      | 0 | 0 |
| LYONDELLBASELL INDUSTRIES N  | S3 - A -        | N53745100 | 42    | 504     | SH | DFND | 3,1 | 504     | 0 | 0 |
| M & T BK CORP                | COM             | 55261F104 | 41    | 248     | SH | SOLE | 1   | 248     | 0 | 0 |
| M & T BK CORP                | COM             | 55261F104 | 4,697 | 29,912  | SH | SOLE | 2   | 29,912  | 0 | 0 |
| M & T BK CORP                | COM             | 55261F104 | 0     | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| M & T BK CORP                | COM             | 55261F104 | 2     | 15      | SH | DFND | 3,1 | 15      | 0 | 0 |
| M D C HLDGS INC              | COM             | 552676108 | 8     | 259     | SH | DFND | 3,1 | 259     | 0 | 0 |
| M/I HOMES INC                | COM             | 55305B101 | 622   | 23,384  | SH | SOLE | 2   | 23,384  | 0 | 0 |
| MACERICH CO                  | COM             | 554382101 | 371   | 8,524   | SH | SOLE | 1   | 8,524   | 0 | 0 |
| MACERICH CO                  | COM             | 554382101 | 3,013 | 69,503  | SH | SOLE | 2   | 69,503  | 0 | 0 |
| MACERICH CO                  | COM             | 554382101 | 2     | 40      | SH | DFND | 1   | 40      | 0 | 0 |
| MACERICH CO                  | COM             | 554382101 | 4     | 90      | SH | DFND | 3,1 | 90      | 0 | 0 |
| MACK CALI RLTY CORP          | COM             | 554489104 | 58    | 2,496   | SH | SOLE | 1   | 2,496   | 0 | 0 |
| MACK CALI RLTY CORP          | COM             | 554489104 | 2,115 | 95,284  | SH | SOLE | 2   | 95,284  | 0 | 0 |
| MACOM TECH SOLUTIONS HLDGS I | COM             | 55405Y100 | 502   | 29,985  | SH | SOLE | 1   | 29,985  | 0 | 0 |
| MACOM TECH SOLUTIONS HLDGS I | COM             | 55405Y100 | 3,182 | 190,442 | SH | SOLE | 2   | 190,442 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM             | 55608B105 | 580   | 14,081  | SH | SOLE | 2   | 14,081  | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | NOTE 2.875% 7/1 | 55608BAA3 | 389   | 390,000 | SH | SOLE | 2   | 390,000 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM             | 55608B105 | 6     | 145     | SH | DFND | 3,1 | 145     | 0 | 0 |
| MACROGENICS INC              | COM             | 556099109 | 766   | 42,613  | SH | SOLE | 2   | 42,613  | 0 | 0 |
| MACYS INC                    | COM             | 55616P104 | 110   | 4,490   | SH | SOLE | 1   | 4,490   | 0 | 0 |
| MACYS INC                    | COM             | 55616P104 | 291   | 12,091  | SH | DFND | 1   | 12,091  | 0 | 0 |
| MACYS INC                    | COM             | 55616P104 | 529   | 22,010  | SH | SOLE | 2   | 22,010  | 0 | 0 |
| MACYS INC                    | COM             | 55616P104 | 0     | 12      | SH | DFND | 1   | 12      | 0 | 0 |
| MACYS INC                    | COM             | 55616P104 | 2     | 73      | SH | DFND | 3,1 | 73      | 0 | 0 |
| MADDEN STEVEN LTD            | COM             | 556269108 | 63    | 2,312   | SH | SOLE | 1   | 2,312   | 0 | 0 |
| MADDEN STEVEN LTD            | COM             | 556269108 | 5,959 | 176,103 | SH | SOLE | 2   | 176,103 | 0 | 0 |
| MADISON SQUARE GARDEN CO NEW | CL A            | 55825T103 | 1,494 | 5,098   | SH | DFND | 12  | 5,098   | 0 | 0 |
| MADISON SQUARE GARDEN CO NEW | CL A            | 55825T103 | 2,185 | 7,455   | SH | DFND | 1   | 7,455   | 0 | 0 |
| MADISON SQUARE GARDEN CO NEW | CL A            | 55825T103 | 3,977 | 13,780  | SH | SOLE | 1   | 13,780  | 0 | 0 |
| MADISON SQUARE GARDEN CO NEW | CL A            | 55825T103 | 595   | 2,030   | SH | SOLE | 2   | 2,030   | 0 | 0 |
| MADISON SQUARE GARDEN CO NEW | CL A            | 55825T103 | 54    | 184     | SH | DFND | 1   | 184     | 0 | 0 |
| MAGELLAN HEALTH INC          | COM NEW         | 559079207 | 11    | 167     | SH | SOLE | 1   | 167     | 0 | 0 |
| MAGELLAN HEALTH INC          | COM NEW         | 559079207 | 2,074 | 31,467  | SH | SOLE | 2   | 31,467  | 0 | 0 |
| MAGELLAN MIDSTREAM PRTNRS LP | COM UNIT RP LP  | 559080106 | 1,463 | 24,136  | SH | SOLE | 2   | 24,136  | 0 | 0 |
| MAGELLAN MIDSTREAM PRTNRS LP | COM UNIT RP LP  | 559080106 | 4,537 | 74,834  | SH | DFND | 3,1 | 74,834  | 0 | 0 |
| MAGNA INTL INC               | COM             | 559222401 | 325   | 6,577   | SH | SOLE | 1   | 6,577   | 0 | 0 |
| MAGNA INTL INC               | COM             | 559222401 | 4,444 | 91,273  | SH | SOLE | 2   | 91,273  | 0 | 0 |
| MAGNA INTL INC               | COM             | 559222401 | 6     | 115     | SH | DFND | 3,1 | 115     | 0 | 0 |
| MAGNACHIP SEMICONDUCTOR CORP | COM             | 55933J203 | 436   | 58,911  | SH | SOLE | 2   | 58,911  | 0 | 0 |
| MAGNOLIA OIL & GAS CORP      | CL A            | 559663109 | 1,707 | 142,221 | SH | SOLE | 2   | 142,221 | 0 | 0 |
| MAKEMYTRIP LIMITED MAURITIUS | S3              | V5633W109 | 879   | 31,860  | SH | SOLE | 2   | 31,860  | 0 | 0 |
| MALIBU BOATS INC             | COM CL A        | 56117J100 | 7     | 316     | SH | SOLE | 1   | 316     | 0 | 0 |
| MALIBU BOATS INC             | COM CL A        | 56117J100 | 164   | 4,148   | SH | DFND | 1   | 4,148   | 0 | 0 |

|                           |          |           |        |         |    |      |     |         |   |   |
|---------------------------|----------|-----------|--------|---------|----|------|-----|---------|---|---|
| MALIBU BOATS INC          | COM CL A | 56117J100 | 138    | 3,495   | SH | SOLE | 2   | 3,495   | 0 | 0 |
| MALLINCKRODT PUB LTD CO   | S3       | G5785G107 | 42     | 2,299   | SH | SOLE | 1   | 2,299   | 0 | 0 |
| MALLINCKRODT PUB LTD CO   | S3       | G5785G107 | 846    | 38,893  | SH | SOLE | 2   | 38,893  | 0 | 0 |
| MALLINCKRODT PUB LTD CO   | S3       | G5785G107 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| MALLINCKRODT PUB LTD CO   | S3       | G5785G107 | 2      | 103     | SH | DFND | 3,1 | 103     | 0 | 0 |
| MAMMOTH ENERGY SVCS INC   | COM      | 56155L108 | 246    | 14,800  | SH | SOLE | 2   | 14,800  | 0 | 0 |
| MANHATTAN ASSOCS INC      | COM      | 562750109 | 449    | 7,767   | SH | SOLE | 1   | 7,767   | 0 | 0 |
| MANHATTAN ASSOCS INC      | COM      | 562750109 | 722    | 13,100  | SH | DFND | 13  | 13,100  | 0 | 0 |
| MANHATTAN ASSOCS INC      | COM      | 562750109 | 1,354  | 24,574  | SH | SOLE | 2   | 24,574  | 0 | 0 |
| MANHATTAN ASSOCS INC      | COM      | 562750109 | 4      | 65      | SH | DFND | 1   | 65      | 0 | 0 |
| MANHATTAN ASSOCS INC      | COM      | 562750109 | 558    | 10,130  | SH | DFND | 3,1 | 10,130  | 0 | 0 |
| MANITOWOC CO INC          | COM NEW  | 563571405 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| MANNKIND CORP             | COM NEW  | 56400P706 | 0      | 40      | SH | SOLE | 1   | 40      | 0 | 0 |
| MANNKIND CORP             | COM NEW  | 56400P706 | 58     | 29,279  | SH | DFND | 1   | 29,279  | 0 | 0 |
| MANPOWERGROUP INC         | COM      | 56418H100 | 723    | 8,898   | SH | SOLE | 1   | 8,898   | 0 | 0 |
| MANPOWERGROUP INC         | COM      | 56418H100 | 1,957  | 23,662  | SH | DFND | 1   | 23,662  | 0 | 0 |
| MANPOWERGROUP INC         | COM      | 56418H100 | 9      | 111     | SH | DFND | 1   | 111     | 0 | 0 |
| MANPOWERGROUP INC         | COM      | 56418H100 | 6      | 75      | SH | DFND | 3,1 | 75      | 0 | 0 |
| MANTECH INTL CORP         | CL A     | 564563104 | 171    | 2,855   | SH | SOLE | 1   | 2,855   | 0 | 0 |
| MANULIFE FINL CORP        | COM      | 56501R106 | 3,574  | 213,636 | SH | SOLE | 1   | 213,636 | 0 | 0 |
| MANULIFE FINL CORP        | COM      | 56501R106 | 10     | 592     | SH | DFND | 1   | 592     | 0 | 0 |
| MANULIFE FINL CORP        | COM      | 56501R106 | 7      | 415     | SH | DFND | 3,1 | 415     | 0 | 0 |
| MARATHON OIL CORP         | COM      | 565849106 | 44     | 2,623   | SH | SOLE | 1   | 2,623   | 0 | 0 |
| MARATHON OIL CORP         | COM      | 565849106 | 14,133 | 845,779 | SH | SOLE | 2   | 845,779 | 0 | 0 |
| MARATHON OIL CORP         | COM      | 565849106 | 0      | 23      | SH | DFND | 1   | 23      | 0 | 0 |
| MARATHON OIL CORP         | COM      | 565849106 | 4      | 214     | SH | DFND | 3,1 | 214     | 0 | 0 |
| MARATHON PETE CORP        | COM      | 56585A102 | 2,007  | 33,623  | SH | SOLE | 1   | 33,623  | 0 | 0 |
| MARATHON PETE CORP        | COM      | 56585A102 | 16,406 | 274,124 | SH | DFND | 8   | 274,124 | 0 | 0 |
| MARATHON PETE CORP        | COM      | 56585A102 | 798    | 13,326  | SH | DFND | 1   | 13,326  | 0 | 0 |
| MARATHON PETE CORP        | COM      | 56585A102 | 19,561 | 326,826 | SH | SOLE | 2   | 326,826 | 0 | 0 |
| MARATHON PETE CORP        | COM      | 56585A102 | 19     | 322     | SH | DFND | 1   | 322     | 0 | 0 |
| MARATHON PETE CORP        | COM      | 56585A102 | 37     | 624     | SH | DFND | 3,1 | 624     | 0 | 0 |
| MARCHEX INC               | CL B     | 56624R108 | 77     | 23,170  | SH | SOLE | 1   | 23,170  | 0 | 0 |
| MARCHEX INC               | CL B     | 56624R108 | 36     | 7,538   | SH | SOLE | 2   | 7,538   | 0 | 0 |
| MARCUS & MILLICHAP INC    | COM      | 566324109 | 224    | 5,511   | SH | DFND | 1   | 5,511   | 0 | 0 |
| MARCUS & MILLICHAP INC    | COM      | 566324109 | 201    | 4,946   | SH | SOLE | 2   | 4,946   | 0 | 0 |
| MARCUS CORP               | COM      | 566330106 | 55     | 1,311   | SH | SOLE | 1   | 1,311   | 0 | 0 |
| MARCUS CORP               | COM      | 566330106 | 343    | 8,559   | SH | SOLE | 2   | 8,559   | 0 | 0 |
| MARINEMAX INC             | COM      | 567908108 | 188    | 9,819   | SH | SOLE | 2   | 9,819   | 0 | 0 |
| MARKEL CORP               | COM      | 570535104 | 930    | 930     | SH | SOLE | 1   | 930     | 0 | 0 |
| MARKEL CORP               | COM      | 570535104 | 5      | 5       | SH | DFND | 1   | 5       | 0 | 0 |
| MARKEL CORP               | COM      | 570535104 | 425    | 427     | SH | DFND | 3,1 | 427     | 0 | 0 |
| MARKETAXESS HLDGS INC     | COM      | 57060D108 | 2,580  | 11,343  | SH | SOLE | 1   | 11,343  | 0 | 0 |
| MARKETAXESS HLDGS INC     | COM      | 57060D108 | 5,864  | 23,831  | SH | DFND | 8   | 23,831  | 0 | 0 |
| MARKETAXESS HLDGS INC     | COM      | 57060D108 | 8,452  | 34,346  | SH | SOLE | 2   | 34,346  | 0 | 0 |
| MARKETAXESS HLDGS INC     | COM      | 57060D108 | 33     | 135     | SH | DFND | 1   | 135     | 0 | 0 |
| MARLIN BUSINESS SVCS CORP | COM      | 571157106 | 46     | 2,134   | SH | SOLE | 2   | 2,134   | 0 | 0 |

|                              |      |           |         |         |    |      |     |         |   |   |
|------------------------------|------|-----------|---------|---------|----|------|-----|---------|---|---|
| MARRIOTT INTL INC NEW        | CL A | 571903202 | 2,914   | 23,297  | SH | DFND | 1   | 23,297  | 0 | 0 |
| MARRIOTT INTL INC NEW        | CL A | 571903202 | 57      | 344     | SH | SOLE | 1   | 344     | 0 | 0 |
| MARRIOTT INTL INC NEW        | CL A | 571903202 | 17,479  | 139,731 | SH | SOLE | 2   | 139,731 | 0 | 0 |
| MARRIOTT INTL INC NEW        | CL A | 571903202 | 8       | 67      | SH | DFND | 1   | 67      | 0 | 0 |
| MARRIOTT VACTINS WORLDWID CO | COM  | 57164Y107 | 57      | 591     | SH | SOLE | 1   | 591     | 0 | 0 |
| MARRIOTT VACTINS WORLDWID CO | COM  | 57164Y107 | 6,636   | 70,977  | SH | SOLE | 2   | 70,977  | 0 | 0 |
| MARSH & MCLENNAN COS INC     | COM  | 571748102 | 2,456   | 26,219  | SH | SOLE | 1   | 26,219  | 0 | 0 |
| MARSH & MCLENNAN COS INC     | COM  | 571748102 | 26,239  | 279,440 | SH | SOLE | 2   | 279,440 | 0 | 0 |
| MARSH & MCLENNAN COS INC     | COM  | 571748102 | 39      | 414     | SH | DFND | 3,1 | 414     | 0 | 0 |
| MARTEN TRANS LTD             | COM  | 573075108 | 134     | 5,864   | SH | SOLE | 1   | 5,864   | 0 | 0 |
| MARTIN MARIETTA MATLS INC    | COM  | 573284106 | 17,888  | 88,913  | SH | SOLE | 2   | 88,913  | 0 | 0 |
| MARVELL TECHNOLOGY GROUP LTD | ORD  | G5876H105 | 150     | 6,945   | SH | SOLE | 1   | 6,945   | 0 | 0 |
| MARVELL TECHNOLOGY GROUP LTD | ORD  | G5876H105 | 5,062   | 254,503 | SH | SOLE | 2   | 254,503 | 0 | 0 |
| MARVELL TECHNOLOGY GROUP LTD | ORD  | G5876H105 | 11      | 541     | SH | DFND | 1   | 541     | 0 | 0 |
| MARVELL TECHNOLOGY GROUP LTD | ORD  | G5876H105 | 36      | 1,810   | SH | DFND | 3,1 | 1,810   | 0 | 0 |
| MASCO CORP                   | COM  | 574599106 | 167     | 3,945   | SH | SOLE | 1   | 3,945   | 0 | 0 |
| MASCO CORP                   | COM  | 574599106 | 3,228   | 82,129  | SH | SOLE | 2   | 82,129  | 0 | 0 |
| MASCO CORP                   | COM  | 574599106 | 0       | 12      | SH | DFND | 1   | 12      | 0 | 0 |
| MASIMO CORP                  | COM  | 574795100 | 400     | 2,878   | SH | SOLE | 1   | 2,878   | 0 | 0 |
| MASIMO CORP                  | COM  | 574795100 | 817     | 5,907   | SH | DFND | 10  | 5,907   | 0 | 0 |
| MASIMO CORP                  | COM  | 574795100 | 2,377   | 17,187  | SH | DFND | 1   | 17,187  | 0 | 0 |
| MASIMO CORP                  | COM  | 574795100 | 5,009   | 36,222  | SH | SOLE | 2   | 36,222  | 0 | 0 |
| MASIMO CORP                  | COM  | 574795100 | 612     | 4,424   | SH | DFND | 3,1 | 4,424   | 0 | 0 |
| MASONITE INTL CORP NEW       | COM  | 575385109 | 69      | 1,664   | SH | SOLE | 1   | 1,664   | 0 | 0 |
| MASONITE INTL CORP NEW       | COM  | 575385109 | 949     | 19,012  | SH | SOLE | 2   | 19,012  | 0 | 0 |
| MASONITE INTL CORP NEW       | COM  | 575385109 | 297     | 5,945   | SH | DFND | 3,1 | 5,945   | 0 | 0 |
| MASTEC INC                   | COM  | 576323109 | 94      | 1,858   | SH | SOLE | 1   | 1,858   | 0 | 0 |
| MASTEC INC                   | COM  | 576323109 | 9,919   | 206,222 | SH | SOLE | 2   | 206,222 | 0 | 0 |
| MASTEC INC                   | COM  | 576323109 | 10      | 216     | SH | DFND | 3,1 | 216     | 0 | 0 |
| MASTERCARD INC               | CL A | 57636Q104 | 5,379   | 22,846  | SH | DFND | 1   | 22,846  | 0 | 0 |
| MASTERCARD INC               | CL A | 57636Q104 | 8,063   | 34,305  | SH | SOLE | 1   | 34,305  | 0 | 0 |
| MASTERCARD INC               | CL A | 57636Q104 | 167,894 | 713,075 | SH | SOLE | 2   | 713,075 | 0 | 0 |
| MASTERCARD INC               | CL A | 57636Q104 | 649     | 2,758   | SH | DFND | 1   | 2,758   | 0 | 0 |
| MASTERCARD INC               | CL A | 57636Q104 | 14      | 60      | SH | DFND | 3,1 | 60      | 0 | 0 |
| MASTERCRAFT BOAT HLDGS INC   | COM  | 57637H103 | 47      | 2,086   | SH | DFND | 1   | 2,086   | 0 | 0 |
| MASTERCRAFT BOAT HLDGS INC   | COM  | 57637H103 | 0       | 88      | SH | SOLE | 1   | 88      | 0 | 0 |
| MATADOR RES CO               | COM  | 576485205 | 39      | 1,533   | SH | SOLE | 1   | 1,533   | 0 | 0 |
| MATADOR RES CO               | COM  | 576485205 | 1,513   | 78,273  | SH | SOLE | 2   | 78,273  | 0 | 0 |
| MATADOR RES CO               | COM  | 576485205 | 123     | 6,348   | SH | DFND | 3,1 | 6,348   | 0 | 0 |
| MATRIX SVC CO                | COM  | 576853105 | 71      | 4,130   | SH | SOLE | 1   | 4,130   | 0 | 0 |
| MATSON INC                   | COM  | 57686G105 | 462     | 12,814  | SH | SOLE | 2   | 12,814  | 0 | 0 |
| MATSON INC                   | COM  | 57686G105 | 8       | 225     | SH | DFND | 1   | 225     | 0 | 0 |
| MATTEL INC                   | COM  | 577081102 | 5,792   | 445,539 | SH | SOLE | 2   | 445,539 | 0 | 0 |

|                            |                 |           |        |         |    |      |     |         |   |   |
|----------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| MATTEL INC                 | COM             | 577081102 | 0      | 6       | SH | DFND | 1   | 6       | 0 | 0 |
| MATTHEWS INTL CORP         | CL A            | 577128101 | 81     | 2,411   | SH | SOLE | 1   | 2,411   | 0 | 0 |
| MATTHEWS INTL CORP         | CL A            | 577128101 | 4,864  | 131,628 | SH | SOLE | 2   | 131,628 | 0 | 0 |
| MAXAR TECHNOLOGIES INC     | COM             | 57778K105 | 83     | 20,558  | SH | DFND | 3,1 | 20,558  | 0 | 0 |
| MAXIM INTEGRATED PRODS INC | COM             | 57772K101 | 629    | 11,217  | SH | SOLE | 1   | 11,217  | 0 | 0 |
| MAXIM INTEGRATED PRODS INC | COM             | 57772K101 | 8,213  | 154,476 | SH | SOLE | 2   | 154,476 | 0 | 0 |
| MAXIM INTEGRATED PRODS INC | COM             | 57772K101 | 5      | 100     | SH | DFND | 3,1 | 100     | 0 | 0 |
| MAXIMUS INC                | COM             | 577933104 | 309    | 3,868   | SH | SOLE | 1   | 3,868   | 0 | 0 |
| MAXIMUS INC                | COM             | 577933104 | 2,548  | 35,900  | SH | DFND | 1   | 35,900  | 0 | 0 |
| MAXIMUS INC                | COM             | 577933104 | 250    | 3,529   | SH | SOLE | 2   | 3,529   | 0 | 0 |
| MAXIMUS INC                | COM             | 577933104 | 359    | 5,052   | SH | DFND | 3,1 | 5,052   | 0 | 0 |
| MAXLINEAR INC              | COM             | 57776J100 | 1,506  | 59,000  | SH | SOLE | 2   | 59,000  | 0 | 0 |
| MAXWELL TECHNOLOGIES INC   | COM             | 577767106 | 46     | 11,597  | SH | SOLE | 1   | 11,597  | 0 | 0 |
| MBIA INC                   | COM             | 55262C100 | 435    | 45,710  | SH | SOLE | 2   | 45,710  | 0 | 0 |
| MBIA INC                   | COM             | 55262C100 | 7      | 691     | SH | DFND | 1   | 691     | 0 | 0 |
| MCCORMICK & CO INC         | COM NON VTG     | 579780206 | 2,469  | 16,368  | SH | SOLE | 1   | 16,368  | 0 | 0 |
| MCCORMICK & CO INC         | COM NON VTG     | 579780206 | 7,156  | 47,508  | SH | SOLE | 2   | 47,508  | 0 | 0 |
| MCCORMICK & CO INC         | COM NON VTG     | 579780206 | 62     | 413     | SH | DFND | 1   | 413     | 0 | 0 |
| MCDERMOTT INTL INC         | COM             | 580037703 | 39     | 6,540   | SH | SOLE | 1   | 6,540   | 0 | 0 |
| MCDERMOTT INTL INC         | COM             | 580037703 | 11     | 1,436   | SH | SOLE | 2   | 1,436   | 0 | 0 |
| MCDERMOTT INTL INC         | COM             | 580037703 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| MCDERMOTT INTL INC         | COM             | 580037703 | 1      | 121     | SH | DFND | 3,1 | 121     | 0 | 0 |
| MCDONALDS CORP             | COM             | 580135101 | 8,090  | 42,507  | SH | SOLE | 1   | 42,507  | 0 | 0 |
| MCDONALDS CORP             | COM             | 580135101 | 4,198  | 22,105  | SH | DFND | 1   | 22,105  | 0 | 0 |
| MCDONALDS CORP             | COM             | 580135101 | 10,257 | 54,014  | SH | SOLE | 2   | 54,014  | 0 | 0 |
| MCDONALDS CORP             | COM             | 580135101 | 107    | 564     | SH | DFND | 1   | 564     | 0 | 0 |
| MCDONALDS CORP             | COM             | 580135101 | 35     | 185     | SH | DFND | 3,1 | 185     | 0 | 0 |
| MCGRATH RENTCORP           | COM             | 580589109 | 182    | 3,214   | SH | DFND | 1   | 3,214   | 0 | 0 |
| MCGRATH RENTCORP           | COM             | 580589109 | 111    | 1,959   | SH | SOLE | 2   | 1,959   | 0 | 0 |
| MCKESSON CORP              | COM             | 58155Q103 | 110    | 844     | SH | SOLE | 1   | 844     | 0 | 0 |
| MCKESSON CORP              | COM             | 58155Q103 | 4,454  | 38,051  | SH | DFND | 1   | 38,051  | 0 | 0 |
| MCKESSON CORP              | COM             | 58155Q103 | 3,106  | 26,531  | SH | SOLE | 2   | 26,531  | 0 | 0 |
| MCKESSON CORP              | COM             | 58155Q103 | 12     | 99      | SH | DFND | 1   | 99      | 0 | 0 |
| MCKESSON CORP              | COM             | 58155Q103 | 418    | 3,575   | SH | DFND | 3,1 | 3,575   | 0 | 0 |
| MDC PARTNERS INC           | CL A SUB VTG    | 552697104 | 380    | 168,892 | SH | SOLE | 2   | 168,892 | 0 | 0 |
| MDU RES GROUP INC          | COM             | 552690109 | 703    | 28,061  | SH | SOLE | 1   | 28,061  | 0 | 0 |
| MEDEQUITIES RLTY TR INC    | COM             | 58409L306 | 4,033  | 362,327 | SH | SOLE | 2   | 362,327 | 0 | 0 |
| MEDICAL PPTYS TRUST INC    | COM             | 58463J304 | 177    | 9,780   | SH | SOLE | 1   | 9,780   | 0 | 0 |
| MEDICAL PPTYS TRUST INC    | COM             | 58463J304 | 629    | 34,004  | SH | DFND | 10  | 34,004  | 0 | 0 |
| MEDICAL PPTYS TRUST INC    | COM             | 58463J304 | 2,623  | 141,718 | SH | DFND | 1   | 141,718 | 0 | 0 |
| MEDICAL PPTYS TRUST INC    | COM             | 58463J304 | 3,305  | 178,572 | SH | SOLE | 2   | 178,572 | 0 | 0 |
| MEDICAL PPTYS TRUST INC    | COM             | 58463J304 | 630    | 34,026  | SH | DFND | 3,1 | 34,026  | 0 | 0 |
| MEDICINES CO               | COM             | 584688105 | 3,084  | 110,334 | SH | SOLE | 2   | 110,334 | 0 | 0 |
| MEDICINES CO               | NOTE 2.750% 7/1 | 584688AG0 | 688    | 818,000 | SH | SOLE | 2   | 818,000 | 0 | 0 |
| MEDIDATA SOLUTIONS INC     | COM             | 58471A105 | 237    | 3,359   | SH | SOLE | 1   | 3,359   | 0 | 0 |
| MEDIDATA SOLUTIONS INC     | COM             | 58471A105 | 5,077  | 69,323  | SH | SOLE | 2   | 69,323  | 0 | 0 |
| MEDIFAST INC               | COM             | 58470H101 | 28     | 186     | SH | SOLE | 1   | 186     | 0 | 0 |
| MEDIFAST INC               | COM             | 58470H101 | 467    | 3,663   | SH | DFND | 1   | 3,663   | 0 | 0 |
| MEDIFAST INC               | COM             | 58470H101 | 2,081  | 16,318  | SH | SOLE | 2   | 16,318  | 0 | 0 |

|                             |     |           |        |         |    |      |     |         |   |   |
|-----------------------------|-----|-----------|--------|---------|----|------|-----|---------|---|---|
| MEDNAX INC                  | COM | 58502B106 | 44     | 2,121   | SH | SOLE | 1   | 2,121   | 0 | 0 |
| MEDNAX INC                  | COM | 58502B106 | 4,059  | 149,380 | SH | SOLE | 2   | 149,380 | 0 | 0 |
| MEDPACE HLDGS INC           | COM | 58506Q109 | 76     | 1,285   | SH | SOLE | 1   | 1,285   | 0 | 0 |
| MEDPACE HLDGS INC           | COM | 58506Q109 | 366    | 6,203   | SH | DFND | 1   | 6,203   | 0 | 0 |
| MEDPACE HLDGS INC           | COM | 58506Q109 | 2,652  | 44,973  | SH | SOLE | 2   | 44,973  | 0 | 0 |
| MEDTRONIC PLC               | S3  | G5960L103 | 7,760  | 85,489  | SH | SOLE | 1   | 85,489  | 0 | 0 |
| MEDTRONIC PLC               | S3  | G5960L103 | 85,948 | 943,657 | SH | SOLE | 2   | 943,657 | 0 | 0 |
| MEDTRONIC PLC               | S3  | G5960L103 | 535    | 5,877   | SH | DFND | 1   | 5,877   | 0 | 0 |
| MEDTRONIC PLC               | S3  | G5960L103 | 37     | 402     | SH | DFND | 3,1 | 402     | 0 | 0 |
| MEET GROUP INC              | COM | 58513U101 | 74     | 14,625  | SH | DFND | 1   | 14,625  | 0 | 0 |
| MEET GROUP INC              | COM | 58513U101 | 363    | 72,210  | SH | SOLE | 2   | 72,210  | 0 | 0 |
| MELCO RESORTS AND ENTMT LTD | ADR | 585464100 | 17     | 760     | SH | SOLE | 1   | 760     | 0 | 0 |
| MELCO RESORTS AND ENTMT LTD | ADR | 585464100 | 423    | 18,718  | SH | SOLE | 2   | 18,718  | 0 | 0 |
| MELLANOX TECHNOLOGIES LTD   | S3  | M51363113 | 387    | 3,250   | SH | SOLE | 1   | 3,250   | 0 | 0 |
| MELLANOX TECHNOLOGIES LTD   | S3  | M51363113 | 291    | 2,460   | SH | SOLE | 2   | 2,460   | 0 | 0 |
| MERCADOLIBRE INC            | COM | 58733R102 | 4,545  | 8,500   | SH | SOLE | 1   | 8,500   | 0 | 0 |
| MERCADOLIBRE INC            | COM | 58733R102 | 32,243 | 63,504  | SH | SOLE | 2   | 63,504  | 0 | 0 |
| MERCER INTL INC             | COM | 588056101 | 1,100  | 81,414  | SH | SOLE | 2   | 81,414  | 0 | 0 |
| MERCHANTS BANCORP IND       | COM | 58844R108 | 210    | 9,784   | SH | SOLE | 2   | 9,784   | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 10,569 | 127,081 | SH | DFND | 1   | 127,081 | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 20,138 | 241,735 | SH | SOLE | 1   | 241,735 | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 51,549 | 619,797 | SH | SOLE | 2   | 619,797 | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 4      | 51      | SH | DFND | 3,1 | 51      | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 1      | 14      | SH | DFND | 3,1 | 14      | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 20     | 244     | SH | DFND | 3,1 | 244     | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 15     | 185     | SH | DFND | 3,1 | 185     | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 39     | 470     | SH | DFND | 3,1 | 470     | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 1      | 10      | SH | DFND | 3,1 | 10      | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 1      | 11      | SH | DFND | 3,1 | 11      | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 1      | 18      | SH | DFND | 3,1 | 18      | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 137    | 1,653   | SH | DFND | 3,1 | 1,653   | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 221    | 2,659   | SH | DFND | 1   | 2,659   | 0 | 0 |
| MERCK & CO INC              | COM | 58933Y105 | 83     | 992     | SH | DFND | 3,1 | 992     | 0 | 0 |
| MERCURY GENL CORP NEW       | COM | 589400100 | 7      | 145     | SH | DFND | 3,1 | 145     | 0 | 0 |
| MERCURY SYS INC             | COM | 589378108 | 271    | 4,190   | SH | SOLE | 1   | 4,190   | 0 | 0 |
| MERCURY SYS INC             | COM | 589378108 | 649    | 10,128  | SH | DFND | 10  | 10,128  | 0 | 0 |
| MERCURY SYS INC             | COM | 589378108 | 5,265  | 82,165  | SH | SOLE | 2   | 82,165  | 0 | 0 |
| MEREDITH CORP               | COM | 589433101 | 1,519  | 27,484  | SH | SOLE | 2   | 27,484  | 0 | 0 |
| MERIDIAN BANCORP INC MD     | COM | 58958U103 | 203    | 12,911  | SH | DFND | 1   | 12,911  | 0 | 0 |
| MERIDIAN BANCORP INC MD     | COM | 58958U103 | 249    | 15,846  | SH | SOLE | 2   | 15,846  | 0 | 0 |
| MERIDIAN BIOSCIENCE INC     | COM | 589584101 | 232    | 13,165  | SH | DFND | 1   | 13,165  | 0 | 0 |
| MERIDIAN BIOSCIENCE INC     | COM | 589584101 | 12     | 685     | SH | SOLE | 2   | 685     | 0 | 0 |
| MERIT MED SYS INC           | COM | 589889104 | 172    | 2,713   | SH | SOLE | 1   | 2,713   | 0 | 0 |
| MERIT MED SYS INC           | COM | 589889104 | 665    | 10,754  | SH | DFND | 1   | 10,754  | 0 | 0 |
| MERIT MED SYS INC           | COM | 589889104 | 18,925 | 306,083 | SH | SOLE | 2   | 306,083 | 0 | 0 |
| MERITAGE HOMES CORP         | COM | 59001A102 | 418    | 8,217   | SH | SOLE | 1   | 8,217   | 0 | 0 |
| MERITAGE HOMES CORP         | COM | 59001A102 | 638    | 14,279  | SH | DFND | 13  | 14,279  | 0 | 0 |
| MERITAGE HOMES CORP         | COM | 59001A102 | 674    | 15,065  | SH | SOLE | 2   | 15,065  | 0 | 0 |
| MERITAGE HOMES CORP         | COM | 59001A102 | 501    | 11,195  | SH | DFND | 3,1 | 11,195  | 0 | 0 |



|                                 |                    |           |        |           |    |      |     |           |   |   |
|---------------------------------|--------------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| MERITOR INC                     | COM                | 59001K100 | 343    | 16,864    | SH | DFND | 1   | 16,864    | 0 | 0 |
| MERITOR INC                     | COM                | 59001K100 | 2,349  | 115,408   | SH | SOLE | 2   | 115,408   | 0 | 0 |
| MERITOR INC                     | NOTE<br>3.250%10/1 | 59001KAF7 | 103    | 107,000   | SH | SOLE | 2   | 107,000   | 0 | 0 |
| MERITOR INC                     | COM                | 59001K100 | 3      | 150       | SH | DFND | 1   | 150       | 0 | 0 |
| MESABI TR                       | CTF BEN INT        | 590672101 | 16     | 549       | SH | SOLE | 2   | 549       | 0 | 0 |
| METHANEX CORP                   | COM                | 59151K108 | 0      | 0         | SH | SOLE | 2   | 0         | 0 | 0 |
| METHODE ELECTRS INC             | COM                | 591520200 | 492    | 17,096    | SH | SOLE | 2   | 17,096    | 0 | 0 |
| METLIFE INC                     | COM                | 59156R108 | 1,744  | 39,959    | SH | SOLE | 1   | 39,959    | 0 | 0 |
| METLIFE INC                     | COM                | 59156R108 | 7,956  | 186,893   | SH | DFND | 1   | 186,893   | 0 | 0 |
| METLIFE INC                     | COM                | 59156R108 | 19,366 | 454,921   | SH | SOLE | 2   | 454,921   | 0 | 0 |
| METLIFE INC                     | COM                | 59156R108 | 4      | 95        | SH | DFND | 1   | 95        | 0 | 0 |
| METLIFE INC                     | COM                | 59156R108 | 17     | 404       | SH | DFND | 3,1 | 404       | 0 | 0 |
| METROPOLITAN BK<br>HLDG CORP    | COM                | 591774104 | 46     | 1,318     | SH | DFND | 1   | 1,318     | 0 | 0 |
| METROPOLITAN BK<br>HLDG CORP    | COM                | 591774104 | 4      | 274       | SH | SOLE | 1   | 274       | 0 | 0 |
| METROPOLITAN BK<br>HLDG CORP    | COM                | 591774104 | 9      | 271       | SH | SOLE | 2   | 271       | 0 | 0 |
| METTLER TOLEDO<br>INTERNATIONAL | COM                | 592688105 | 2,963  | 4,216     | SH | SOLE | 1   | 4,216     | 0 | 0 |
| METTLER TOLEDO<br>INTERNATIONAL | COM                | 592688105 | 3,872  | 5,355     | SH | SOLE | 2   | 5,355     | 0 | 0 |
| METTLER TOLEDO<br>INTERNATIONAL | COM                | 592688105 | 7      | 10        | SH | DFND | 1   | 10        | 0 | 0 |
| MFA FINL INC                    | COM                | 55272X102 | 3,920  | 533,534   | SH | SOLE | 1   | 533,534   | 0 | 0 |
| MFA FINL INC                    | COM                | 55272X102 | 491    | 67,581    | SH | DFND | 1   | 67,581    | 0 | 0 |
| MFA FINL INC                    | COM                | 55272X102 | 17     | 2,295     | SH | DFND | 1   | 2,295     | 0 | 0 |
| MGE ENERGY INC                  | COM                | 55277P104 | 0      | 4         | SH | DFND | 1   | 4         | 0 | 0 |
| MGIC INVT CORP WIS              | COM                | 552848103 | 571    | 43,264    | SH | DFND | 1   | 43,264    | 0 | 0 |
| MGIC INVT CORP WIS              | COM                | 552848103 | 9      | 692       | SH | DFND | 1   | 692       | 0 | 0 |
| MGIC INVT CORP WIS              | COM                | 552848103 | 15     | 1,175     | SH | DFND | 3,1 | 1,175     | 0 | 0 |
| MGM GROWTH PPTYS<br>LLC         | CL A COM           | 55303A105 | 2,964  | 91,914    | SH | SOLE | 2   | 91,914    | 0 | 0 |
| MGM RESORTS<br>INTERNATIONAL    | COM                | 552953101 | 180    | 6,828     | SH | SOLE | 1   | 6,828     | 0 | 0 |
| MGM RESORTS<br>INTERNATIONAL    | COM                | 552953101 | 2,208  | 86,037    | SH | SOLE | 2   | 86,037    | 0 | 0 |
| MGM RESORTS<br>INTERNATIONAL    | COM                | 552953101 | 61     | 2,384     | SH | DFND | 1   | 2,384     | 0 | 0 |
| MGM RESORTS<br>INTERNATIONAL    | COM                | 552953101 | 59     | 2,290     | SH | DFND | 3,1 | 2,290     | 0 | 0 |
| MGP INGREDIENTS INC<br>NEW      | COM                | 55303J106 | 453    | 5,874     | SH | SOLE | 2   | 5,874     | 0 | 0 |
| MICHAELS COS INC                | COM                | 59408Q106 | 57     | 7,372     | SH | SOLE | 1   | 7,372     | 0 | 0 |
| MICHAELS COS INC                | COM                | 59408Q106 | 135    | 11,846    | SH | SOLE | 2   | 11,846    | 0 | 0 |
| MICRO FOCUS<br>INTERNATIONAL PL | SPON ADR<br>NEW    | 594837304 | 3,104  | 121,080   | SH | SOLE | 1   | 121,080   | 0 | 0 |
| MICRO FOCUS<br>INTERNATIONAL PL | SPON ADR<br>NEW    | 594837304 | 6,421  | 248,979   | SH | SOLE | 2   | 248,979   | 0 | 0 |
| MICRO FOCUS<br>INTERNATIONAL PL | SPON ADR<br>NEW    | 594837304 | 18     | 680       | SH | DFND | 1   | 680       | 0 | 0 |
| MICRO FOCUS<br>INTERNATIONAL PL | SPON ADR<br>NEW    | 594837304 | 2      | 95        | SH | DFND | 3,1 | 95        | 0 | 0 |
| MICROCHIP<br>TECHNOLOGY INC     | COM                | 595017104 | 2,507  | 30,205    | SH | SOLE | 1   | 30,205    | 0 | 0 |
| MICROCHIP<br>TECHNOLOGY INC     | COM                | 595017104 | 1,018  | 12,276    | SH | DFND | 1   | 12,276    | 0 | 0 |
| MICROCHIP<br>TECHNOLOGY INC     | COM                | 595017104 | 25,386 | 306,007   | SH | SOLE | 2   | 306,007   | 0 | 0 |
| MICROCHIP<br>TECHNOLOGY INC     | NOTE 1.625%<br>2/1 | 595017AD6 | 292    | 180,000   | SH | SOLE | 2   | 180,000   | 0 | 0 |
| MICROCHIP<br>TECHNOLOGY INC     | NOTE 1.625%<br>2/1 | 595017AF1 | 1,203  | 1,094,000 | SH | SOLE | 2   | 1,094,000 | 0 | 0 |
| MICROCHIP<br>TECHNOLOGY INC     | COM                | 595017104 | 188    | 2,262     | SH | DFND | 1   | 2,262     | 0 | 0 |

|                              |                 |           |         |           |    |      |     |           |   |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| MICROCHIP TECHNOLOGY INC     | COM             | 595017104 | 7       | 87        | SH | DFND | 3,1 | 87        | 0 | 0 |
| MICRON TECHNOLOGY INC        | COM             | 595112103 | 121     | 2,674     | SH | SOLE | 1   | 2,674     | 0 | 0 |
| MICRON TECHNOLOGY INC        | COM             | 595112103 | 3,436   | 83,144    | SH | DFND | 1   | 83,144    | 0 | 0 |
| MICRON TECHNOLOGY INC        | COM             | 595112103 | 17,315  | 418,940   | SH | SOLE | 2   | 418,940   | 0 | 0 |
| MICRON TECHNOLOGY INC        | NOTE 3.125% 5/0 | 595112AX1 | 124     | 30,000    | SH | SOLE | 2   | 30,000    | 0 | 0 |
| MICRON TECHNOLOGY INC        | COM             | 595112103 | 3       | 63        | SH | DFND | 1   | 63        | 0 | 0 |
| MICRON TECHNOLOGY INC        | COM             | 595112103 | 33      | 790       | SH | DFND | 3,1 | 790       | 0 | 0 |
| MICROSOFT CORP               | COM             | 594918104 | 35,464  | 300,386   | SH | SOLE | 1   | 300,386   | 0 | 0 |
| MICROSOFT CORP               | COM             | 594918104 | 15,615  | 132,398   | SH | DFND | 8   | 132,398   | 0 | 0 |
| MICROSOFT CORP               | COM             | 594918104 | 27,777  | 235,515   | SH | DFND | 12  | 235,515   | 0 | 0 |
| MICROSOFT CORP               | COM             | 594918104 | 28,633  | 242,779   | SH | DFND | 1   | 242,779   | 0 | 0 |
| MICROSOFT CORP               | COM             | 594918104 | 448,403 | 3,801,959 | SH | SOLE | 2   | 3,801,959 | 0 | 0 |
| MICROSOFT CORP               | COM             | 594918104 | 2,800   | 23,739    | SH | DFND | 1   | 23,739    | 0 | 0 |
| MICROSOFT CORP               | COM             | 594918104 | 42,215  | 357,937   | SH | DFND | 3,1 | 357,937   | 0 | 0 |
| MICROSTRATEGY INC            | CL A NEW        | 594972408 | 66      | 692       | SH | SOLE | 1   | 692       | 0 | 0 |
| MID AMER APT CMNTYS INC      | COM             | 59522J103 | 56      | 471       | SH | SOLE | 1   | 471       | 0 | 0 |
| MID AMER APT CMNTYS INC      | COM             | 59522J103 | 10,899  | 99,690    | SH | DFND | 8   | 99,690    | 0 | 0 |
| MID AMER APT CMNTYS INC      | COM             | 59522J103 | 340     | 3,114     | SH | DFND | 1   | 3,114     | 0 | 0 |
| MID AMER APT CMNTYS INC      | COM             | 59522J103 | 5,882   | 53,801    | SH | SOLE | 2   | 53,801    | 0 | 0 |
| MID AMER APT CMNTYS INC      | COM             | 59522J103 | 1       | 5         | SH | DFND | 1   | 5         | 0 | 0 |
| MIDDLEBY CORP                | COM             | 596278101 | 964     | 7,188     | SH | SOLE | 1   | 7,188     | 0 | 0 |
| MIDDLEBY CORP                | COM             | 596278101 | 249     | 1,915     | SH | SOLE | 2   | 1,915     | 0 | 0 |
| MIDDLESEX WATER CO           | COM             | 596680108 | 170     | 3,031     | SH | SOLE | 2   | 3,031     | 0 | 0 |
| MIDLAND STS BANCORP INC ILL  | COM             | 597742105 | 445     | 18,478    | SH | SOLE | 2   | 18,478    | 0 | 0 |
| MIDWESTONE FINL GROUP INC NE | COM             | 598511103 | 23      | 846       | SH | DFND | 1   | 846       | 0 | 0 |
| MIDWESTONE FINL GROUP INC NE | COM             | 598511103 | 103     | 3,793     | SH | SOLE | 2   | 3,793     | 0 | 0 |
| MILACRON HLDGS CORP          | COM             | 59870L106 | 155     | 14,683    | SH | SOLE | 1   | 14,683    | 0 | 0 |
| MILACRON HLDGS CORP          | COM             | 59870L106 | 696     | 61,470    | SH | SOLE | 2   | 61,470    | 0 | 0 |
| MILLER HERMAN INC            | COM             | 600544100 | 1,478   | 42,024    | SH | DFND | 1   | 42,024    | 0 | 0 |
| MILLER HERMAN INC            | COM             | 600544100 | 795     | 22,592    | SH | SOLE | 2   | 22,592    | 0 | 0 |
| MILLER INDS INC TENN         | COM NEW         | 600551204 | 7       | 236       | SH | SOLE | 2   | 236       | 0 | 0 |
| MIMECAST LTD                 | ORD S3          | G14838109 | 1,600   | 33,794    | SH | SOLE | 2   | 33,794    | 0 | 0 |
| MIMECAST LTD                 | ORD S3          | G14838109 | 227     | 4,787     | SH | DFND | 3,1 | 4,787     | 0 | 0 |
| MINERALS TECHNOLOGIES INC    | COM             | 603158106 | 1,965   | 33,423    | SH | SOLE | 2   | 33,423    | 0 | 0 |
| MIRATI THERAPEUTICS INC      | COM             | 60468T105 | 498     | 6,792     | SH | DFND | 10  | 6,792     | 0 | 0 |
| MIRATI THERAPEUTICS INC      | COM             | 60468T105 | 1,009   | 13,772    | SH | SOLE | 2   | 13,772    | 0 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADS   | 606822104 | 12      | 2,172     | SH | SOLE | 1   | 2,172     | 0 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADS   | 606822104 | 5,643   | 1,140,000 | SH | SOLE | 2   | 1,140,000 | 0 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADS   | 606822104 | 8       | 1,520     | SH | DFND | 1   | 1,520     | 0 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADS   | 606822104 | 5       | 1,000     | SH | DFND | 3,1 | 1,000     | 0 | 0 |
| MIX TELEMATICS LTD           | SPONSORED ADR   | 60688N102 | 236     | 14,155    | SH | SOLE | 2   | 14,155    | 0 | 0 |

|                              |                 |           |        |           |    |      |     |           |   |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| MIZUHO FINL GROUP INC        | SPONSORED ADR   | 60687Y109 | 2      | 771       | SH | DFND | 1   | 771       | 0 | 0 |
| MKS INSTRUMENT INC           | COM             | 55306N104 | 640    | 6,881     | SH | DFND | 10  | 6,881     | 0 | 0 |
| MKS INSTRUMENT INC           | COM             | 55306N104 | 8,111  | 87,169    | SH | SOLE | 2   | 87,169    | 0 | 0 |
| MKS INSTRUMENT INC           | COM             | 55306N104 | 3      | 34        | SH | DFND | 3,1 | 34        | 0 | 0 |
| MMA CAPITAL HOLDINGS INC     | COM             | 55315D105 | 0      | 4         | SH | DFND | 3,1 | 4         | 0 | 0 |
| MOBILE TELESYSTEMS PJSC      | SPONSORED ADR   | 607409109 | 14     | 1,548     | SH | SOLE | 1   | 1,548     | 0 | 0 |
| MOBILE TELESYSTEMS PJSC      | SPONSORED ADR   | 607409109 | 8,882  | 1,174,922 | SH | SOLE | 2   | 1,174,922 | 0 | 0 |
| MOBILEIRON INC               | COM NEW         | 60739U204 | 5      | 2,236     | SH | SOLE | 1   | 2,236     | 0 | 0 |
| MOBILEIRON INC               | COM NEW         | 60739U204 | 80     | 14,626    | SH | DFND | 1   | 14,626    | 0 | 0 |
| MODERNA INC                  | COM             | 60770K107 | 21     | 1,872     | SH | SOLE | 1   | 1,872     | 0 | 0 |
| MODINE MFG CO                | COM             | 607828100 | 7      | 547       | SH | SOLE | 1   | 547       | 0 | 0 |
| MOELIS & CO                  | CL A            | 60786M105 | 186    | 4,530     | SH | SOLE | 1   | 4,530     | 0 | 0 |
| MOELIS & CO                  | CL A            | 60786M105 | 4,327  | 104,001   | SH | SOLE | 2   | 104,001   | 0 | 0 |
| MOELIS & CO                  | CL A            | 60786M105 | 5      | 112       | SH | DFND | 1   | 112       | 0 | 0 |
| MOHAWK INDS INC              | COM             | 608190104 | 66     | 528       | SH | SOLE | 1   | 528       | 0 | 0 |
| MOHAWK INDS INC              | COM             | 608190104 | 103    | 813       | SH | SOLE | 2   | 813       | 0 | 0 |
| MOHAWK INDS INC              | COM             | 608190104 | 3      | 27        | SH | DFND | 1   | 27        | 0 | 0 |
| MOLINA HEALTHCARE INC        | COM             | 60855R100 | 229    | 1,570     | SH | SOLE | 1   | 1,570     | 0 | 0 |
| MOLINA HEALTHCARE INC        | COM             | 60855R100 | 1,793  | 12,627    | SH | DFND | 1   | 12,627    | 0 | 0 |
| MOLINA HEALTHCARE INC        | COM             | 60855R100 | 7,549  | 53,180    | SH | SOLE | 2   | 53,180    | 0 | 0 |
| MOLINA HEALTHCARE INC        | NOTE 1.125% 1/1 | 60855RAC4 | 241    | 70,000    | SH | SOLE | 2   | 70,000    | 0 | 0 |
| MOLINA HEALTHCARE INC        | COM             | 60855R100 | 7      | 50        | SH | DFND | 3,1 | 50        | 0 | 0 |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 889    | 14,826    | SH | SOLE | 1   | 14,826    | 0 | 0 |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 10,143 | 170,035   | SH | SOLE | 2   | 170,035   | 0 | 0 |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 167    | 2,800     | SH | DFND | 1   | 2,800     | 0 | 0 |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 16     | 272       | SH | DFND | 3,1 | 272       | 0 | 0 |
| MOMO INC                     | ADR             | 60879B107 | 14     | 328       | SH | SOLE | 1   | 328       | 0 | 0 |
| MOMO INC                     | ADR             | 60879B107 | 141    | 3,700     | SH | SOLE | 2   | 3,700     | 0 | 0 |
| MONDELEZ INTL INC            | CL A            | 609207105 | 1,600  | 29,515    | SH | SOLE | 1   | 29,515    | 0 | 0 |
| MONDELEZ INTL INC            | CL A            | 609207105 | 32,832 | 657,697   | SH | SOLE | 2   | 657,697   | 0 | 0 |
| MONDELEZ INTL INC            | CL A            | 609207105 | 127    | 2,536     | SH | DFND | 1   | 2,536     | 0 | 0 |
| MONDELEZ INTL INC            | CL A            | 609207105 | 4      | 74        | SH | DFND | 3,1 | 74        | 0 | 0 |
| MONEYGRAM INTL INC           | COM NEW         | 60935Y208 | 186    | 91,130    | SH | SOLE | 2   | 91,130    | 0 | 0 |
| MONGODB INC                  | CL A            | 60937P106 | 437    | 2,970     | SH | DFND | 10  | 2,970     | 0 | 0 |
| MONMOUTH REAL ESTATE INVT CO | CL A            | 609720107 | 92     | 7,000     | SH | SOLE | 2   | 7,000     | 0 | 0 |
| MONOLITHIC PWR SYS INC       | COM             | 609839105 | 1,075  | 7,969     | SH | SOLE | 1   | 7,969     | 0 | 0 |
| MONOLITHIC PWR SYS INC       | COM             | 609839105 | 1,545  | 11,400    | SH | DFND | 13  | 11,400    | 0 | 0 |
| MONOLITHIC PWR SYS INC       | COM             | 609839105 | 3,017  | 22,266    | SH | SOLE | 2   | 22,266    | 0 | 0 |
| MONOLITHIC PWR SYS INC       | COM             | 609839105 | 19     | 139       | SH | DFND | 1   | 139       | 0 | 0 |
| MONOTYPE IMAGING HOLDINGS IN | COM             | 61022P100 | 0      | 153       | SH | SOLE | 1   | 153       | 0 | 0 |
| MONOTYPE IMAGING HOLDINGS IN | COM             | 61022P100 | 167    | 8,377     | SH | DFND | 1   | 8,377     | 0 | 0 |
| MONOTYPE IMAGING HOLDINGS IN | COM             | 61022P100 | 147    | 7,400     | SH | SOLE | 2   | 7,400     | 0 | 0 |
| MONRO INC                    | COM             | 610236101 | 481    | 5,560     | SH | DFND | 10  | 5,560     | 0 | 0 |
| MONRO INC                    | COM             | 610236101 | 13,228 | 152,887   | SH | SOLE | 2   | 152,887   | 0 | 0 |

|                           |                  |           |        |         |    |      |     |         |   |   |
|---------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| MONSTER BEVERAGE CORP NEW | COM              | 61174X109 | 523    | 9,636   | SH | SOLE | 1   | 9,636   | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM              | 61174X109 | 1,117  | 20,470  | SH | DFND | 1   | 20,470  | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM              | 61174X109 | 7,691  | 140,915 | SH | SOLE | 2   | 140,915 | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM              | 61174X109 | 4      | 81      | SH | DFND | 1   | 81      | 0 | 0 |
| MOODYS CORP               | COM              | 615369105 | 2,819  | 15,511  | SH | SOLE | 1   | 15,511  | 0 | 0 |
| MOODYS CORP               | COM              | 615369105 | 27,839 | 153,729 | SH | SOLE | 2   | 153,729 | 0 | 0 |
| MOODYS CORP               | COM              | 615369105 | 1      | 5       | SH | DFND | 1   | 5       | 0 | 0 |
| MOODYS CORP               | COM              | 615369105 | 59     | 325     | SH | DFND | 3,1 | 325     | 0 | 0 |
| MOOG INC                  | CL A             | 615394202 | 51     | 511     | SH | SOLE | 1   | 511     | 0 | 0 |
| MORGAN STANLEY            | COM NEW          | 617446448 | 1,504  | 34,129  | SH | SOLE | 1   | 34,129  | 0 | 0 |
| MORGAN STANLEY            | COM NEW          | 617446448 | 960    | 22,748  | SH | DFND | 12  | 22,748  | 0 | 0 |
| MORGAN STANLEY            | COM NEW          | 617446448 | 17,252 | 408,806 | SH | SOLE | 2   | 408,806 | 0 | 0 |
| MORGAN STANLEY            | COM NEW          | 617446448 | 187    | 4,432   | SH | DFND | 1   | 4,432   | 0 | 0 |
| MORGAN STANLEY            | COM NEW          | 617446448 | 9      | 206     | SH | DFND | 3,1 | 206     | 0 | 0 |
| MORNINGSTAR INC           | COM              | 617700109 | 2,992  | 23,478  | SH | SOLE | 1   | 23,478  | 0 | 0 |
| MORNINGSTAR INC           | COM              | 617700109 | 396    | 3,145   | SH | DFND | 1   | 3,145   | 0 | 0 |
| MORNINGSTAR INC           | COM              | 617700109 | 1,575  | 12,500  | SH | SOLE | 2   | 12,500  | 0 | 0 |
| MORNINGSTAR INC           | COM              | 617700109 | 43     | 344     | SH | DFND | 1   | 344     | 0 | 0 |
| MORPHOSYS AG              | SPONSORED ADS    | 617760202 | 1,317  | 58,000  | SH | SOLE | 2   | 58,000  | 0 | 0 |
| MOSAIC CO NEW             | COM              | 61945C103 | 581    | 21,290  | SH | DFND | 1   | 21,290  | 0 | 0 |
| MOSAIC CO NEW             | COM              | 61945C103 | 61     | 3,164   | SH | SOLE | 1   | 3,164   | 0 | 0 |
| MOSAIC CO NEW             | COM              | 61945C103 | 3,882  | 142,129 | SH | SOLE | 2   | 142,129 | 0 | 0 |
| MOSAIC CO NEW             | COM              | 61945C103 | 5      | 191     | SH | DFND | 3,1 | 191     | 0 | 0 |
| MOTORCAR PTS AMER INC     | COM              | 620071100 | 302    | 15,990  | SH | SOLE | 2   | 15,990  | 0 | 0 |
| MOTOROLA SOLUTIONS INC    | COM NEW          | 620076307 | 7,016  | 49,063  | SH | SOLE | 1   | 49,063  | 0 | 0 |
| MOTOROLA SOLUTIONS INC    | COM NEW          | 620076307 | 6,461  | 46,009  | SH | DFND | 8   | 46,009  | 0 | 0 |
| MOTOROLA SOLUTIONS INC    | COM NEW          | 620076307 | 1,210  | 8,619   | SH | DFND | 1   | 8,619   | 0 | 0 |
| MOTOROLA SOLUTIONS INC    | COM NEW          | 620076307 | 15,871 | 113,025 | SH | SOLE | 2   | 113,025 | 0 | 0 |
| MOTOROLA SOLUTIONS INC    | COM NEW          | 620076307 | 22     | 154     | SH | DFND | 1   | 154     | 0 | 0 |
| MOTOROLA SOLUTIONS INC    | COM NEW          | 620076307 | 13     | 93      | SH | DFND | 3,1 | 93      | 0 | 0 |
| MOVADO GROUP INC          | COM              | 624580106 | 9      | 469     | SH | SOLE | 1   | 469     | 0 | 0 |
| MOVADO GROUP INC          | COM              | 624580106 | 1,400  | 38,495  | SH | SOLE | 2   | 38,495  | 0 | 0 |
| MPLX LP                   | COM UNIT REP LTD | 55336V100 | 4      | 135     | SH | SOLE | 2   | 135     | 0 | 0 |
| MSA SAFETY INC            | COM              | 553498106 | 55     | 516     | SH | SOLE | 1   | 516     | 0 | 0 |
| MSC INDL DIRECT INC       | CL A             | 553530106 | 13     | 109     | SH | SOLE | 1   | 109     | 0 | 0 |
| MSC INDL DIRECT INC       | CL A             | 553530106 | 7,833  | 94,708  | SH | SOLE | 2   | 94,708  | 0 | 0 |
| MSC INDL DIRECT INC       | CL A             | 553530106 | 3      | 32      | SH | DFND | 1   | 32      | 0 | 0 |
| MSCI INC                  | COM              | 55354G100 | 5,703  | 28,683  | SH | DFND | 8   | 28,683  | 0 | 0 |
| MSCI INC                  | COM              | 55354G100 | 1,589  | 7,982   | SH | SOLE | 1   | 7,982   | 0 | 0 |
| MSCI INC                  | COM              | 55354G100 | 7,465  | 37,544  | SH | SOLE | 2   | 37,544  | 0 | 0 |
| MSCI INC                  | COM              | 55354G100 | 5      | 27      | SH | DFND | 1   | 27      | 0 | 0 |
| MSG NETWORK INC           | CL A             | 553573106 | 56     | 2,912   | SH | SOLE | 1   | 2,912   | 0 | 0 |
| MSG NETWORK INC           | CL A             | 553573106 | 148    | 6,824   | SH | DFND | 1   | 6,824   | 0 | 0 |
| MSG NETWORK INC           | CL A             | 553573106 | 364    | 16,736  | SH | SOLE | 2   | 16,736  | 0 | 0 |
| MSG NETWORK INC           | CL A             | 553573106 | 2      | 76      | SH | DFND | 1   | 76      | 0 | 0 |
| MTS SYS CORP              | COM              | 553777103 | 1,866  | 34,266  | SH | SOLE | 2   | 34,266  | 0 | 0 |
| MTS SYS CORP              | COM              | 553777103 | 7      | 120     | SH | DFND | 3,1 | 120     | 0 | 0 |
| MUELLER INDS INC          | COM              | 624756102 | 82     | 2,622   | SH | DFND | 1   | 2,622   | 0 | 0 |
| MUELLER INDS INC          | COM              | 624756102 | 5      | 145     | SH | DFND | 3,1 | 145     | 0 | 0 |
| MUELLER WTR PRODS         | COM SER A        | 624758108 | 613    | 61,010  | SH | SOLE | 2   | 61,010  | 0 | 0 |

|                             |                  |           |        |         |    |      |     |         |   |   |
|-----------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| INC                         |                  |           |        |         |    |      |     |         |   |   |
| MURPHY OIL CORP             | COM              | 626717102 | 24     | 834     | SH | SOLE | 2   | 834     | 0 | 0 |
| MURPHY OIL CORP             | COM              | 626717102 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| MURPHY USA INC              | COM              | 626755102 | 243    | 2,879   | SH | SOLE | 1   | 2,879   | 0 | 0 |
| MURPHY USA INC              | COM              | 626755102 | 446    | 5,210   | SH | SOLE | 2   | 5,210   | 0 | 0 |
| MURPHY USA INC              | COM              | 626755102 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| MYERS INDS INC              | COM              | 628464109 | 4      | 239     | SH | DFND | 3,1 | 239     | 0 | 0 |
| MYLAN N V                   | S3 EURO          | N59465109 | 55     | 1,870   | SH | SOLE | 1   | 1,870   | 0 | 0 |
| MYLAN N V                   | S3 EURO          | N59465109 | 102    | 3,592   | SH | SOLE | 2   | 3,592   | 0 | 0 |
| MYLAN N V                   | S3 EURO          | N59465109 | 0      | 10      | SH | DFND | 1   | 10      | 0 | 0 |
| MYLAN N V                   | S3 EURO          | N59465109 | 3      | 120     | SH | DFND | 3,1 | 120     | 0 | 0 |
| MYR GROUP INC DEL           | COM              | 55405W104 | 364    | 10,520  | SH | SOLE | 2   | 10,520  | 0 | 0 |
| MYRIAD GENETICS INC         | COM              | 62855J104 | 42     | 2,285   | SH | SOLE | 1   | 2,285   | 0 | 0 |
| MYRIAD GENETICS INC         | COM              | 62855J104 | 6,371  | 191,911 | SH | SOLE | 2   | 191,911 | 0 | 0 |
| MYRIAD GENETICS INC         | COM              | 62855J104 | 2      | 58      | SH | DFND | 3,1 | 58      | 0 | 0 |
| NABORS INDUSTRIES LTD       | S3               | G6359F103 | 40     | 11,544  | SH | SOLE | 2   | 11,544  | 0 | 0 |
| NANOMETRICS INC             | COM              | 630077105 | 417    | 13,510  | SH | DFND | 1   | 13,510  | 0 | 0 |
| NANOMETRICS INC             | COM              | 630077105 | 301    | 9,761   | SH | SOLE | 2   | 9,761   | 0 | 0 |
| NANOSTRING TECHNOLOGIES INC | COM              | 63009R109 | 135    | 5,556   | SH | SOLE | 1   | 5,556   | 0 | 0 |
| NANOSTRING TECHNOLOGIES INC | COM              | 63009R109 | 570    | 23,829  | SH | DFND | 10  | 23,829  | 0 | 0 |
| NANOSTRING TECHNOLOGIES INC | COM              | 63009R109 | 1,052  | 43,961  | SH | SOLE | 2   | 43,961  | 0 | 0 |
| NASDAQ INC                  | COM              | 631103108 | 126    | 1,310   | SH | SOLE | 1   | 1,310   | 0 | 0 |
| NASDAQ INC                  | COM              | 631103108 | 6,405  | 73,206  | SH | SOLE | 2   | 73,206  | 0 | 0 |
| NASDAQ INC                  | COM              | 631103108 | 6      | 67      | SH | DFND | 1   | 67      | 0 | 0 |
| NASDAQ INC                  | COM              | 631103108 | 6      | 64      | SH | DFND | 3,1 | 64      | 0 | 0 |
| NATERA INC                  | COM              | 632307104 | 207    | 10,039  | SH | DFND | 3,1 | 10,039  | 0 | 0 |
| NATIONAL BEVERAGE CORP      | COM              | 635017106 | 4      | 73      | SH | DFND | 3,1 | 73      | 0 | 0 |
| NATIONAL BK HLDGS CORP      | CL A             | 633707104 | 9,124  | 274,331 | SH | SOLE | 2   | 274,331 | 0 | 0 |
| NATIONAL FUEL GAS CO N J    | COM              | 636180101 | 1,105  | 18,123  | SH | DFND | 1   | 18,123  | 0 | 0 |
| NATIONAL FUEL GAS CO N J    | COM              | 636180101 | 9,876  | 162,000 | SH | SOLE | 2   | 162,000 | 0 | 0 |
| NATIONAL FUEL GAS CO N J    | COM              | 636180101 | 450    | 7,384   | SH | DFND | 3,1 | 7,384   | 0 | 0 |
| NATIONAL GEN HLDGS CORP     | COM              | 636220303 | 295    | 12,451  | SH | DFND | 1   | 12,451  | 0 | 0 |
| NATIONAL GEN HLDGS CORP     | COM              | 636220303 | 42     | 1,920   | SH | SOLE | 1   | 1,920   | 0 | 0 |
| NATIONAL GEN HLDGS CORP     | COM              | 636220303 | 479    | 20,193  | SH | SOLE | 2   | 20,193  | 0 | 0 |
| NATIONAL GRID PLC           | SPONSORED ADR NE | 636274409 | 1      | 22      | SH | SOLE | 1   | 22      | 0 | 0 |
| NATIONAL GRID PLC           | SPONSORED ADR NE | 636274409 | 3,167  | 56,720  | SH | SOLE | 2   | 56,720  | 0 | 0 |
| NATIONAL HEALTH INVS INC    | COM              | 63633D104 | 608    | 7,746   | SH | SOLE | 2   | 7,746   | 0 | 0 |
| NATIONAL HEALTHCARE CORP    | COM              | 635906100 | 353    | 4,472   | SH | SOLE | 1   | 4,472   | 0 | 0 |
| NATIONAL HEALTHCARE CORP    | COM              | 635906100 | 246    | 3,242   | SH | DFND | 1   | 3,242   | 0 | 0 |
| NATIONAL INSTRS CORP        | COM              | 636518102 | 2,505  | 57,711  | SH | SOLE | 1   | 57,711  | 0 | 0 |
| NATIONAL INSTRS CORP        | COM              | 636518102 | 1,007  | 22,700  | SH | DFND | 13  | 22,700  | 0 | 0 |
| NATIONAL INSTRS CORP        | COM              | 636518102 | 337    | 7,601   | SH | DFND | 1   | 7,601   | 0 | 0 |
| NATIONAL INSTRS CORP        | COM              | 636518102 | 1,186  | 26,740  | SH | SOLE | 2   | 26,740  | 0 | 0 |
| NATIONAL INSTRS CORP        | COM              | 636518102 | 11     | 255     | SH | DFND | 1   | 255     | 0 | 0 |
| NATIONAL OILWELL VARCO INC  | COM              | 637071101 | 14,505 | 544,485 | SH | SOLE | 2   | 544,485 | 0 | 0 |
| NATIONAL OILWELL            | COM              | 637071101 | 10     | 363     | SH | DFND | 1   | 363     | 0 | 0 |

|                                 |                  |           |        |         |    |      |     |         |   |   |
|---------------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| VARCO INC                       |                  |           |        |         |    |      |     |         |   |   |
| NATIONAL OILWELL<br>VARCO INC   | COM              | 637071101 | 12     | 441     | SH | DFND | 3,1 | 441     | 0 | 0 |
| NATIONAL PRESTO INDS<br>INC     | COM              | 637215104 | 123    | 1,133   | SH | DFND | 1   | 1,133   | 0 | 0 |
| NATIONAL PRESTO INDS<br>INC     | COM              | 637215104 | 438    | 4,032   | SH | SOLE | 2   | 4,032   | 0 | 0 |
| NATIONAL RESH CORP              | COM NEW          | 637372202 | 40     | 1,033   | SH | DFND | 1   | 1,033   | 0 | 0 |
| NATIONAL RETAIL<br>PPTYS INC    | COM              | 637417106 | 15,382 | 277,700 | SH | SOLE | 2   | 277,700 | 0 | 0 |
| NATIONAL RETAIL<br>PPTYS INC    | COM              | 637417106 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| NATIONAL STORAGE<br>AFFILIATES  | COM S3 BEN<br>IN | 637870106 | 1,161  | 40,724  | SH | SOLE | 2   | 40,724  | 0 | 0 |
| NATIONAL VISION<br>HLDGS INC    | COM              | 63845R107 | 91     | 2,988   | SH | SOLE | 1   | 2,988   | 0 | 0 |
| NATIONAL VISION<br>HLDGS INC    | COM              | 63845R107 | 2,727  | 86,775  | SH | SOLE | 2   | 86,775  | 0 | 0 |
| NATIONAL WESTN LIFE<br>GROUP IN | CL A             | 638517102 | 120    | 495     | SH | SOLE | 1   | 495     | 0 | 0 |
| NATIONAL WESTN LIFE<br>GROUP IN | CL A             | 638517102 | 363    | 1,382   | SH | SOLE | 2   | 1,382   | 0 | 0 |
| NATURAL GROCERS BY<br>VITAMIN C | COM              | 63888U108 | 113    | 9,433   | SH | SOLE | 2   | 9,433   | 0 | 0 |
| NATURAL HEALTH<br>TRENDS CORP   | COM PAR \$.001   | 63888P406 | 231    | 17,862  | SH | SOLE | 2   | 17,862  | 0 | 0 |
| NAUTILUS INC                    | COM              | 63910B102 | 300    | 54,041  | SH | SOLE | 2   | 54,041  | 0 | 0 |
| NAVIENT CORPORATION             | COM              | 63938C108 | 130    | 11,897  | SH | SOLE | 1   | 11,897  | 0 | 0 |
| NAVIENT CORPORATION             | COM              | 63938C108 | 634    | 54,797  | SH | SOLE | 2   | 54,797  | 0 | 0 |
| NAVIENT CORPORATION             | COM              | 63938C108 | 0      | 19      | SH | DFND | 1   | 19      | 0 | 0 |
| NAVIENT CORPORATION             | COM              | 63938C108 | 5      | 394     | SH | DFND | 3,1 | 394     | 0 | 0 |
| NAVIGANT<br>CONSULTING INC      | COM              | 63935N107 | 219    | 11,235  | SH | DFND | 1   | 11,235  | 0 | 0 |
| NAVISTAR INTL CORP<br>NEW       | COM              | 63934E108 | 382    | 11,821  | SH | SOLE | 2   | 11,821  | 0 | 0 |
| NCR CORP NEW                    | COM              | 62886E108 | 6      | 229     | SH | SOLE | 1   | 229     | 0 | 0 |
| NCR CORP NEW                    | COM              | 62886E108 | 3,635  | 133,190 | SH | SOLE | 2   | 133,190 | 0 | 0 |
| NCR CORP NEW                    | COM              | 62886E108 | 1      | 24      | SH | DFND | 1   | 24      | 0 | 0 |
| NCR CORP NEW                    | COM              | 62886E108 | 702    | 25,735  | SH | DFND | 3,1 | 25,735  | 0 | 0 |
| NCS MULTISTAGE<br>HLDGS INC     | COM              | 628877102 | 245    | 47,331  | SH | SOLE | 2   | 47,331  | 0 | 0 |
| NEENAH INC                      | COM              | 640079109 | 5      | 82      | SH | SOLE | 1   | 82      | 0 | 0 |
| NEKTAR THERAPEUTICS             | COM              | 640268108 | 14     | 313     | SH | SOLE | 1   | 313     | 0 | 0 |
| NEKTAR THERAPEUTICS             | COM              | 640268108 | 210    | 6,252   | SH | SOLE | 2   | 6,252   | 0 | 0 |
| NELNET INC                      | CL A             | 64031N108 | 74     | 1,349   | SH | SOLE | 2   | 1,349   | 0 | 0 |
| NEOGEN CORP                     | COM              | 640491106 | 488    | 7,799   | SH | SOLE | 1   | 7,799   | 0 | 0 |
| NEOGEN CORP                     | COM              | 640491106 | 494    | 8,600   | SH | DFND | 13  | 8,600   | 0 | 0 |
| NEOGEN CORP                     | COM              | 640491106 | 4      | 62      | SH | DFND | 1   | 62      | 0 | 0 |
| NEOGENOMICS INC                 | COM NEW          | 64049M209 | 34     | 1,674   | SH | SOLE | 1   | 1,674   | 0 | 0 |
| NEOGENOMICS INC                 | COM NEW          | 64049M209 | 786    | 38,436  | SH | DFND | 10  | 38,436  | 0 | 0 |
| NEOGENOMICS INC                 | COM NEW          | 64049M209 | 708    | 34,620  | SH | SOLE | 2   | 34,620  | 0 | 0 |
| NETAPP INC                      | COM              | 64110D104 | 1,228  | 17,061  | SH | SOLE | 1   | 17,061  | 0 | 0 |
| NETAPP INC                      | COM              | 64110D104 | 7,989  | 115,218 | SH | DFND | 1   | 115,218 | 0 | 0 |
| NETAPP INC                      | COM              | 64110D104 | 13,884 | 200,230 | SH | SOLE | 2   | 200,230 | 0 | 0 |
| NETAPP INC                      | COM              | 64110D104 | 47     | 684     | SH | DFND | 3,1 | 684     | 0 | 0 |
| NETEASE INC                     | SPONSORED<br>ADR | 64110W102 | 8,351  | 34,588  | SH | DFND | 16  | 34,588  | 0 | 0 |
| NETEASE INC                     | SPONSORED<br>ADR | 64110W102 | 206    | 882     | SH | SOLE | 1   | 882     | 0 | 0 |
| NETEASE INC                     | SPONSORED<br>ADR | 64110W102 | 3,639  | 15,071  | SH | SOLE | 2   | 15,071  | 0 | 0 |
| NETFLIX INC                     | COM              | 64110L106 | 4,978  | 13,868  | SH | SOLE | 1   | 13,868  | 0 | 0 |
| NETFLIX INC                     | COM              | 64110L106 | 4,764  | 13,362  | SH | DFND | 12  | 13,362  | 0 | 0 |
| NETFLIX INC                     | COM              | 64110L106 | 68,520 | 192,171 | SH | SOLE | 2   | 192,171 | 0 | 0 |

|                              |                 |           |        |           |    |      |     |           |   |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| NETFLIX INC                  | COM             | 64110L106 | 210    | 588       | SH | DFND | 1   | 588       | 0 | 0 |
| NETFLIX INC                  | COM             | 64110L106 | 46     | 130       | SH | DFND | 3,1 | 130       | 0 | 0 |
| NETGEAR INC                  | COM             | 64111Q104 | 4,659  | 140,682   | SH | SOLE | 2   | 140,682   | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC   | COM             | 64125C109 | 7      | 89        | SH | SOLE | 1   | 89        | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC   | COM             | 64125C109 | 4,658  | 52,872    | SH | SOLE | 2   | 52,872    | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC   | NOTE 2.250% 5/1 | 64125CAD1 | 447    | 331,000   | SH | SOLE | 2   | 331,000   | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC   | COM             | 64125C109 | 5      | 60        | SH | DFND | 3,1 | 60        | 0 | 0 |
| NEVRO CORP                   | COM             | 64157F103 | 40     | 635       | SH | SOLE | 2   | 635       | 0 | 0 |
| NEW FORTRESS ENERGY LLC      | CL A S3 RP LLC  | 644393100 | 55     | 4,673     | SH | SOLE | 2   | 4,673     | 0 | 0 |
| NEW GOLD INC CDA             | COM             | 644535106 | 631    | 732,477   | SH | SOLE | 2   | 732,477   | 0 | 0 |
| NEW MEDIA INVT GROUP INC     | COM             | 64704V106 | 202    | 19,211    | SH | SOLE | 2   | 19,211    | 0 | 0 |
| NEW MTN FIN CORP             | NOTE 5.000% 6/1 | 647551AB6 | 147    | 147,000   | SH | SOLE | 2   | 147,000   | 0 | 0 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR        | 647581107 | 412    | 4,483     | SH | SOLE | 1   | 4,483     | 0 | 0 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR        | 647581107 | 8,849  | 98,227    | SH | SOLE | 2   | 98,227    | 0 | 0 |
| NEW RELIC INC                | COM             | 64829B100 | 104    | 1,068     | SH | SOLE | 1   | 1,068     | 0 | 0 |
| NEW RELIC INC                | COM             | 64829B100 | 4,098  | 41,518    | SH | SOLE | 2   | 41,518    | 0 | 0 |
| NEW RESIDENTIAL INVT CORP    | COM NEW         | 64828T201 | 30     | 1,512     | SH | SOLE | 1   | 1,512     | 0 | 0 |
| NEW YORK CMNTY BANCORP INC   | COM             | 649445103 | 54     | 4,915     | SH | SOLE | 1   | 4,915     | 0 | 0 |
| NEW YORK CMNTY BANCORP INC   | COM             | 649445103 | 2,987  | 258,164   | SH | DFND | 1   | 258,164   | 0 | 0 |
| NEW YORK CMNTY BANCORP INC   | COM             | 649445103 | 0      | 10        | SH | DFND | 1   | 10        | 0 | 0 |
| NEW YORK CMNTY BANCORP INC   | COM             | 649445103 | 27     | 2,369     | SH | DFND | 3,1 | 2,369     | 0 | 0 |
| NEW YORK TIMES CO            | CL A            | 650111107 | 82     | 2,467     | SH | SOLE | 1   | 2,467     | 0 | 0 |
| NEW YORK TIMES CO            | CL A            | 650111107 | 503    | 15,312    | SH | DFND | 10  | 15,312    | 0 | 0 |
| NEW YORK TIMES CO            | CL A            | 650111107 | 59,715 | 1,817,808 | SH | SOLE | 2   | 1,817,808 | 0 | 0 |
| NEWELL BRANDS INC            | COM             | 651229106 | 46     | 2,601     | SH | SOLE | 1   | 2,601     | 0 | 0 |
| NEWELL BRANDS INC            | COM             | 651229106 | 2,273  | 148,201   | SH | SOLE | 2   | 148,201   | 0 | 0 |
| NEWELL BRANDS INC            | COM             | 651229106 | 7      | 439       | SH | DFND | 1   | 439       | 0 | 0 |
| NEWELL BRANDS INC            | COM             | 651229106 | 3      | 206       | SH | DFND | 3,1 | 206       | 0 | 0 |
| NEWMARK GROUP INC            | CL A            | 65158N102 | 13     | 1,865     | SH | SOLE | 1   | 1,865     | 0 | 0 |
| NEWMARK GROUP INC            | CL A            | 65158N102 | 385    | 46,189    | SH | SOLE | 2   | 46,189    | 0 | 0 |
| NEWMARK GROUP INC            | CL A            | 65158N102 | 58     | 7,000     | SH | DFND | 1   | 7,000     | 0 | 0 |
| NEWMARK GROUP INC            | CL A            | 65158N102 | 1      | 165       | SH | DFND | 3,1 | 165       | 0 | 0 |
| NEWMARKET CORP               | COM             | 651587107 | 0      | 6         | SH | SOLE | 1   | 6         | 0 | 0 |
| NEWMARKET CORP               | COM             | 651587107 | 917    | 2,114     | SH | SOLE | 2   | 2,114     | 0 | 0 |
| NEWMARKET CORP               | COM             | 651587107 | 25     | 57        | SH | DFND | 1   | 57        | 0 | 0 |
| NEWMARKET CORP               | COM             | 651587107 | 5      | 12        | SH | DFND | 3,1 | 12        | 0 | 0 |
| NEWMONT MNG CORP             | COM             | 651639106 | 2,430  | 70,468    | SH | SOLE | 1   | 70,468    | 0 | 0 |
| NEWMONT MNG CORP             | COM             | 651639106 | 1,186  | 33,146    | SH | DFND | 1   | 33,146    | 0 | 0 |
| NEWMONT MNG CORP             | COM             | 651639106 | 6,312  | 176,457   | SH | SOLE | 2   | 176,457   | 0 | 0 |
| NEWMONT MNG CORP             | COM             | 651639106 | 1      | 17        | SH | DFND | 1   | 17        | 0 | 0 |
| NEWPARK RES INC              | NOTE 4.000%12/0 | 651718AE8 | 147    | 120,000   | SH | SOLE | 2   | 120,000   | 0 | 0 |
| NEWS CORP NEW                | CL A            | 65249B109 | 1,869  | 150,258   | SH | DFND | 1   | 150,258   | 0 | 0 |
| NEWS CORP NEW                | CL A            | 65249B109 | 386    | 30,175    | SH | SOLE | 1   | 30,175    | 0 | 0 |
| NEWS CORP NEW                | CL A            | 65249B109 | 3,564  | 286,517   | SH | SOLE | 2   | 286,517   | 0 | 0 |
| NEWS CORP NEW                | CL B            | 65249B208 | 585    | 46,839    | SH | DFND | 1   | 46,839    | 0 | 0 |
| NEWS CORP NEW                | CL A            | 65249B109 | 1      | 62        | SH | DFND | 1   | 62        | 0 | 0 |
| NEWS CORP NEW                | CL B            | 65249B208 | 322    | 25,758    | SH | DFND | 3,1 | 25,758    | 0 | 0 |
| NEXPOINT RESIDENTIAL TR INC  | COM             | 65341D102 | 620    | 16,181    | SH | DFND | 10  | 16,181    | 0 | 0 |

|                             |                 |           |        |         |    |      |     |         |   |   |
|-----------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| NEXPOINT RESIDENTIAL TR INC | COM             | 65341D102 | 642    | 16,744  | SH | SOLE | 2   | 16,744  | 0 | 0 |
| NEXSTAR MEDIA GROUP INC     | CL A            | 65336K103 | 836    | 7,712   | SH | DFND | 10  | 7,712   | 0 | 0 |
| NEXSTAR MEDIA GROUP INC     | CL A            | 65336K103 | 313    | 2,862   | SH | SOLE | 1   | 2,862   | 0 | 0 |
| NEXSTAR MEDIA GROUP INC     | CL A            | 65336K103 | 536    | 4,949   | SH | SOLE | 2   | 4,949   | 0 | 0 |
| NEXTERA ENERGY INC          | COM             | 65339F101 | 8,773  | 45,384  | SH | SOLE | 1   | 45,384  | 0 | 0 |
| NEXTERA ENERGY INC          | COM             | 65339F101 | 12,750 | 65,955  | SH | DFND | 8   | 65,955  | 0 | 0 |
| NEXTERA ENERGY INC          | COM             | 65339F101 | 31,041 | 160,566 | SH | SOLE | 2   | 160,566 | 0 | 0 |
| NEXTERA ENERGY INC          | UNIT 09/01/2019 | 65339F820 | 4,937  | 79,802  | SH | SOLE | 2   | 79,802  | 0 | 0 |
| NEXTERA ENERGY INC          | COM             | 65339F101 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| NEXTERA ENERGY INC          | COM             | 65339F101 | 36     | 184     | SH | DFND | 3,1 | 184     | 0 | 0 |
| NEXTGEN HEALTHCARE INC      | COM             | 65343C102 | 7      | 793     | SH | SOLE | 1   | 793     | 0 | 0 |
| NEXTGEN HEALTHCARE INC      | COM             | 65343C102 | 269    | 15,970  | SH | SOLE | 2   | 15,970  | 0 | 0 |
| NGL ENERGY PARTNERS LP      | COM UNIT REPST  | 62913M107 | 356    | 25,340  | SH | SOLE | 2   | 25,340  | 0 | 0 |
| NIC INC                     | COM             | 62914B100 | 309    | 18,080  | SH | DFND | 1   | 18,080  | 0 | 0 |
| NIC INC                     | COM             | 62914B100 | 1,329  | 77,784  | SH | SOLE | 2   | 77,784  | 0 | 0 |
| NICE LTD                    | SPONSORED ADR   | 653656108 | 531    | 4,310   | SH | SOLE | 1   | 4,310   | 0 | 0 |
| NICE LTD                    | SPONSORED ADR   | 653656108 | 6,613  | 53,982  | SH | SOLE | 2   | 53,982  | 0 | 0 |
| NICE SYS INC                | NOTE 1.250% 1/1 | 65366HAB9 | 664    | 435,000 | SH | SOLE | 2   | 435,000 | 0 | 0 |
| NIELSEN HLDGS PLC           | S3 EUR          | G6518L108 | 357    | 22,201  | SH | SOLE | 1   | 22,201  | 0 | 0 |
| NIELSEN HLDGS PLC           | S3 EUR          | G6518L108 | 3,997  | 168,857 | SH | SOLE | 2   | 168,857 | 0 | 0 |
| NIELSEN HLDGS PLC           | S3 EUR          | G6518L108 | 15     | 640     | SH | DFND | 3,1 | 640     | 0 | 0 |
| NII HLDGS INC               | COM PAR         | 62913F508 | 26     | 13,197  | SH | SOLE | 2   | 13,197  | 0 | 0 |
| NIKE INC                    | CL B            | 654106103 | 2,781  | 33,021  | SH | DFND | 1   | 33,021  | 0 | 0 |
| NIKE INC                    | CL B            | 654106103 | 2,503  | 29,006  | SH | SOLE | 1   | 29,006  | 0 | 0 |
| NIKE INC                    | CL B            | 654106103 | 68,767 | 816,609 | SH | SOLE | 2   | 816,609 | 0 | 0 |
| NIKE INC                    | CL B            | 654106103 | 299    | 3,551   | SH | DFND | 1   | 3,551   | 0 | 0 |
| NIKE INC                    | CL B            | 654106103 | 603    | 7,155   | SH | DFND | 3,1 | 7,155   | 0 | 0 |
| NINE ENERGY SVC INC         | COM             | 65441V101 | 97     | 4,300   | SH | SOLE | 2   | 4,300   | 0 | 0 |
| NIO INC                     | SPON ADS        | 62914V106 | 914    | 179,118 | SH | SOLE | 2   | 179,118 | 0 | 0 |
| NISOURCE INC                | COM             | 65473P105 | 79     | 2,808   | SH | SOLE | 1   | 2,808   | 0 | 0 |
| NISOURCE INC                | COM             | 65473P105 | 1,856  | 64,747  | SH | SOLE | 2   | 64,747  | 0 | 0 |
| NISOURCE INC                | COM             | 65473P105 | 2      | 75      | SH | DFND | 3,1 | 75      | 0 | 0 |
| NMI HLDGS INC               | CL A            | 629209305 | 8      | 593     | SH | SOLE | 1   | 593     | 0 | 0 |
| NMI HLDGS INC               | CL A            | 629209305 | 655    | 25,319  | SH | DFND | 10  | 25,319  | 0 | 0 |
| NMI HLDGS INC               | CL A            | 629209305 | 301    | 11,650  | SH | DFND | 1   | 11,650  | 0 | 0 |
| NN INC                      | COM             | 629337106 | 388    | 51,800  | SH | SOLE | 2   | 51,800  | 0 | 0 |
| NOBLE CORP PLC              | S3 USD          | G65431101 | 10     | 3,494   | SH | SOLE | 2   | 3,494   | 0 | 0 |
| NOBLE ENERGY INC            | COM             | 655044105 | 264    | 10,703  | SH | SOLE | 1   | 10,703  | 0 | 0 |
| NOBLE ENERGY INC            | COM             | 655044105 | 6,165  | 249,274 | SH | SOLE | 2   | 249,274 | 0 | 0 |
| NOBLE ENERGY INC            | COM             | 655044105 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| NOBLE ENERGY INC            | COM             | 655044105 | 1      | 38      | SH | DFND | 3,1 | 38      | 0 | 0 |
| NOBLE MIDSTREAM PARTNERS LP | COM UNIT REPST  | 65506L105 | 234    | 6,500   | SH | SOLE | 2   | 6,500   | 0 | 0 |
| NOKIA CORP                  | SPONSORED ADR   | 654902204 | 144    | 22,613  | SH | SOLE | 1   | 22,613  | 0 | 0 |
| NOKIA CORP                  | SPONSORED ADR   | 654902204 | 1,356  | 237,035 | SH | SOLE | 2   | 237,035 | 0 | 0 |
| NOMAD FOODS LTD             | USD ORD S3      | G6564A105 | 521    | 25,462  | SH | SOLE | 2   | 25,462  | 0 | 0 |
| NOMURA HLDGS INC            | SPONSORED ADR   | 65535H208 | 0      | 6       | SH | DFND | 1   | 6       | 0 | 0 |
| NORDSON CORP                | COM             | 655663102 | 116    | 763     | SH | SOLE | 1   | 763     | 0 | 0 |
| NORDSON CORP                | COM             | 655663102 | 4,420  | 33,352  | SH | DFND | 8   | 33,352  | 0 | 0 |



|                              |               |           |        |         |    |      |     |         |   |   |
|------------------------------|---------------|-----------|--------|---------|----|------|-----|---------|---|---|
| NORDSON CORP                 | COM           | 655663102 | 11,368 | 85,784  | SH | SOLE | 2   | 85,784  | 0 | 0 |
| NORDSTROM INC                | COM           | 655664100 | 513    | 11,548  | SH | SOLE | 2   | 11,548  | 0 | 0 |
| NORDSTROM INC                | COM           | 655664100 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| NORDSTROM INC                | COM           | 655664100 | 17     | 380     | SH | DFND | 3,1 | 380     | 0 | 0 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 2,424  | 12,678  | SH | SOLE | 1   | 12,678  | 0 | 0 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 10,564 | 56,526  | SH | SOLE | 2   | 56,526  | 0 | 0 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 7      | 36      | SH | DFND | 1   | 36      | 0 | 0 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 2      | 13      | SH | DFND | 3,1 | 13      | 0 | 0 |
| NORT3TAR REALTY EUROPE CORP  | COM           | 66706L101 | 157    | 9,032   | SH | DFND | 1   | 9,032   | 0 | 0 |
| NORTH AMERN CONSTR GROUP LTD | COM           | 656811106 | 69     | 5,900   | SH | SOLE | 2   | 5,900   | 0 | 0 |
| NORTHERN DYNASTY MINERALS LT | COM NEW       | 66510M204 | 81     | 134,714 | SH | SOLE | 2   | 134,714 | 0 | 0 |
| NORTHERN DYNASTY MINERALS LT | COM NEW       | 66510M204 | 1      | 2,350   | SH | DFND | 1   | 2,350   | 0 | 0 |
| NORTHERN OIL & GAS INC NEV   | COM           | 665531109 | 259    | 94,611  | SH | SOLE | 2   | 94,611  | 0 | 0 |
| NORTHERN TR CORP             | COM           | 665859104 | 280    | 2,761   | SH | SOLE | 1   | 2,761   | 0 | 0 |
| NORTHERN TR CORP             | COM           | 665859104 | 17,532 | 193,916 | SH | SOLE | 2   | 193,916 | 0 | 0 |
| NORTHERN TR CORP             | COM           | 665859104 | 3      | 29      | SH | DFND | 3,1 | 29      | 0 | 0 |
| NORTHFIELD BANCORP INC DEL   | COM           | 66611T108 | 85     | 6,148   | SH | DFND | 1   | 6,148   | 0 | 0 |
| NORTHFIELD BANCORP INC DEL   | COM           | 66611T108 | 313    | 22,550  | SH | SOLE | 2   | 22,550  | 0 | 0 |
| NORTHRIM BANCORP INC         | COM           | 666762109 | 213    | 6,184   | SH | SOLE | 2   | 6,184   | 0 | 0 |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 1,339  | 4,992   | SH | SOLE | 1   | 4,992   | 0 | 0 |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 28,526 | 105,807 | SH | SOLE | 2   | 105,807 | 0 | 0 |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 156    | 577     | SH | DFND | 1   | 577     | 0 | 0 |
| NORTHWEST BANCSHARES INC MD  | COM           | 667340103 | 35     | 4,050   | SH | SOLE | 1   | 4,050   | 0 | 0 |
| NORTHWEST BANCSHARES INC MD  | COM           | 667340103 | 247    | 14,565  | SH | DFND | 1   | 14,565  | 0 | 0 |
| NORTHWEST BANCSHARES INC MD  | COM           | 667340103 | 0      | 12      | SH | DFND | 1   | 12      | 0 | 0 |
| NORTHWEST NAT HLDG CO        | COM           | 66765N105 | 356    | 5,417   | SH | SOLE | 2   | 5,417   | 0 | 0 |
| NORTHWESTERN CORP            | COM NEW       | 668074305 | 540    | 7,667   | SH | DFND | 1   | 7,667   | 0 | 0 |
| NORTHWESTERN CORP            | COM NEW       | 668074305 | 4,303  | 61,116  | SH | SOLE | 2   | 61,116  | 0 | 0 |
| NORWEGIAN CRUISE LINE HLDG L | S3            | G66721104 | 279    | 5,154   | SH | SOLE | 1   | 5,154   | 0 | 0 |
| NORWEGIAN CRUISE LINE HLDG L | S3            | G66721104 | 3,424  | 62,295  | SH | SOLE | 2   | 62,295  | 0 | 0 |
| NORWEGIAN CRUISE LINE HLDG L | S3            | G66721104 | 133    | 2,422   | SH | DFND | 1   | 2,422   | 0 | 0 |
| NOVA MEASURING INSTRUMENTS L | COM           | M7516K103 | 105    | 4,184   | SH | SOLE | 2   | 4,184   | 0 | 0 |
| NOVAGOLD RES INC             | COM NEW       | 66987E206 | 453    | 108,547 | SH | SOLE | 2   | 108,547 | 0 | 0 |
| NOVANTA INC                  | COM           | 67000B104 | 181    | 1,952   | SH | SOLE | 1   | 1,952   | 0 | 0 |
| NOVANTA INC                  | COM           | 67000B104 | 532    | 6,274   | SH | DFND | 10  | 6,274   | 0 | 0 |
| NOVANTA INC                  | COM           | 67000B104 | 6,077  | 71,722  | SH | SOLE | 2   | 71,722  | 0 | 0 |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 35,058 | 364,651 | SH | DFND | 11  | 364,651 | 0 | 0 |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 11,592 | 119,734 | SH | SOLE | 1   | 119,734 | 0 | 0 |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 74,887 | 778,933 | SH | SOLE | 2   | 778,933 | 0 | 0 |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 580    | 6,030   | SH | DFND | 1   | 6,030   | 0 | 0 |

|                                 |                    |           |        |         |    |      |     |         |   |   |
|---------------------------------|--------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| NOVARTIS A G                    | SPONSORED<br>ADR   | 66987V109 | 451    | 4,693   | SH | DFND | 3,1 | 4,693   | 0 | 0 |
| NOVELLUS SYS INC                | NOTE 2.625%<br>5/1 | 670008AD3 | 348    | 63,000  | SH | SOLE | 2   | 63,000  | 0 | 0 |
| NOVOCURE LTD                    | ORD S3             | G6674U108 | 2,060  | 42,763  | SH | SOLE | 2   | 42,763  | 0 | 0 |
| NOVOCURE LTD                    | ORD S3             | G6674U108 | 270    | 5,604   | SH | DFND | 3,1 | 5,604   | 0 | 0 |
| NOVO-NORDISK A S                | ADR                | 670100205 | 10,215 | 195,287 | SH | SOLE | 2   | 195,287 | 0 | 0 |
| NOVO-NORDISK A S                | ADR                | 670100205 | 12     | 221     | SH | DFND | 1   | 221     | 0 | 0 |
| NOVO-NORDISK A S                | ADR                | 670100205 | 26     | 500     | SH | DFND | 3,1 | 500     | 0 | 0 |
| NOW INC                         | COM                | 67011P100 | 0      | 17      | SH | DFND | 3,1 | 17      | 0 | 0 |
| NRG ENERGY INC                  | COM NEW            | 629377508 | 302    | 6,796   | SH | SOLE | 1   | 6,796   | 0 | 0 |
| NRG ENERGY INC                  | COM NEW            | 629377508 | 1,843  | 43,378  | SH | DFND | 1   | 43,378  | 0 | 0 |
| NRG ENERGY INC                  | COM NEW            | 629377508 | 3,718  | 87,514  | SH | SOLE | 2   | 87,514  | 0 | 0 |
| NRG ENERGY INC                  | COM NEW            | 629377508 | 8      | 192     | SH | DFND | 1   | 192     | 0 | 0 |
| NU SKIN ENTERPRISES<br>INC      | CL A               | 67018T105 | 114    | 2,399   | SH | SOLE | 1   | 2,399   | 0 | 0 |
| NU SKIN ENTERPRISES<br>INC      | CL A               | 67018T105 | 917    | 19,154  | SH | DFND | 1   | 19,154  | 0 | 0 |
| NU SKIN ENTERPRISES<br>INC      | CL A               | 67018T105 | 8,852  | 184,960 | SH | SOLE | 2   | 184,960 | 0 | 0 |
| NUANCE<br>COMMUNICATIONS INC    | COM                | 67020Y100 | 255    | 15,060  | SH | SOLE | 1   | 15,060  | 0 | 0 |
| NUANCE<br>COMMUNICATIONS INC    | COM                | 67020Y100 | 6,390  | 377,443 | SH | SOLE | 2   | 377,443 | 0 | 0 |
| NUANCE<br>COMMUNICATIONS INC    | NOTE 1.250%<br>4/0 | 67020YAN0 | 198    | 200,000 | SH | SOLE | 2   | 200,000 | 0 | 0 |
| NUCOR CORP                      | COM                | 670346105 | 147    | 2,745   | SH | SOLE | 1   | 2,745   | 0 | 0 |
| NUCOR CORP                      | COM                | 670346105 | 2,511  | 43,028  | SH | DFND | 1   | 43,028  | 0 | 0 |
| NUCOR CORP                      | COM                | 670346105 | 1,278  | 21,904  | SH | SOLE | 2   | 21,904  | 0 | 0 |
| NUCOR CORP                      | COM                | 670346105 | 124    | 2,126   | SH | DFND | 1   | 2,126   | 0 | 0 |
| NUCOR CORP                      | COM                | 670346105 | 25     | 422     | SH | DFND | 3,1 | 422     | 0 | 0 |
| NUTANIX INC                     | CL A               | 67059N108 | 372    | 8,667   | SH | SOLE | 1   | 8,667   | 0 | 0 |
| NUTANIX INC                     | CL A               | 67059N108 | 567    | 15,013  | SH | DFND | 13  | 15,013  | 0 | 0 |
| NUTANIX INC                     | CL A               | 67059N108 | 6,423  | 170,199 | SH | SOLE | 2   | 170,199 | 0 | 0 |
| NUTANIX INC                     | NOTE 1/1           | 67059NAB4 | 58     | 55,000  | SH | SOLE | 2   | 55,000  | 0 | 0 |
| NUTRIEN LTD                     | COM                | 67077M108 | 13,400 | 253,987 | SH | SOLE | 2   | 253,987 | 0 | 0 |
| NUTRIEN LTD                     | COM                | 67077M108 | 36     | 687     | SH | DFND | 3,1 | 687     | 0 | 0 |
| NUVASIVE INC                    | COM                | 670704105 | 4,514  | 79,485  | SH | SOLE | 2   | 79,485  | 0 | 0 |
| NUVASIVE INC                    | NOTE 2.250%<br>3/1 | 670704AG0 | 172    | 155,000 | SH | SOLE | 2   | 155,000 | 0 | 0 |
| NUVECTRA CORP                   | COM                | 67075N108 | 25     | 3,411   | SH | SOLE | 1   | 3,411   | 0 | 0 |
| NUVECTRA CORP                   | COM                | 67075N108 | 207    | 18,842  | SH | SOLE | 2   | 18,842  | 0 | 0 |
| NUVECTRA CORP                   | COM                | 67075N108 | 142    | 12,873  | SH | DFND | 3,1 | 12,873  | 0 | 0 |
| NUVEEN AMT FREE<br>QLTY MUN INC | COM                | 670657105 | 32     | 2,414   | SH | DFND | 1   | 2,414   | 0 | 0 |
| NVENT ELECTRIC PLC              | S3                 | G6700G107 | 5,920  | 219,425 | SH | SOLE | 2   | 219,425 | 0 | 0 |
| NVENT ELECTRIC PLC              | S3                 | G6700G107 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| NVENT ELECTRIC PLC              | S3                 | G6700G107 | 2      | 85      | SH | DFND | 3,1 | 85      | 0 | 0 |
| NVIDIA CORP                     | COM                | 67066G104 | 1,445  | 7,709   | SH | SOLE | 1   | 7,709   | 0 | 0 |
| NVIDIA CORP                     | COM                | 67066G104 | 41,216 | 229,539 | SH | SOLE | 2   | 229,539 | 0 | 0 |
| NVIDIA CORP                     | COM                | 67066G104 | 12     | 65      | SH | DFND | 1   | 65      | 0 | 0 |
| NVIDIA CORP                     | COM                | 67066G104 | 9      | 50      | SH | DFND | 3,1 | 50      | 0 | 0 |
| NVR INC                         | COM                | 62944T105 | 1,426  | 489     | SH | SOLE | 1   | 489     | 0 | 0 |
| NVR INC                         | COM                | 62944T105 | 584    | 211     | SH | DFND | 1   | 211     | 0 | 0 |
| NVR INC                         | COM                | 62944T105 | 61     | 22      | SH | SOLE | 2   | 22      | 0 | 0 |
| NVR INC                         | COM                | 62944T105 | 17     | 6       | SH | DFND | 3,1 | 6       | 0 | 0 |
| NXP SEMICONDUCTORS<br>N V       | NOTE<br>1.000%12/0 | 62952QAB6 | 122    | 119,000 | SH | SOLE | 2   | 119,000 | 0 | 0 |
| NXP SEMICONDUCTORS<br>N V       | COM                | N6596X109 | 1,358  | 14,787  | SH | SOLE | 1   | 14,787  | 0 | 0 |
| NXP SEMICONDUCTORS<br>N V       | COM                | N6596X109 | 8,661  | 97,991  | SH | SOLE | 2   | 97,991  | 0 | 0 |
| NXP SEMICONDUCTORS              | COM                | N6596X109 | 2      | 27      | SH | DFND | 1   | 27      | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| N V                          |                 |           |        |         |    |      |     |         |   |   |
| O REILLY AUTOMOTIVE INC NEW  | COM             | 67103H107 | 3,202  | 8,123   | SH | SOLE | 1   | 8,123   | 0 | 0 |
| O REILLY AUTOMOTIVE INC NEW  | COM             | 67103H107 | 22,532 | 58,029  | SH | DFND | 11  | 58,029  | 0 | 0 |
| O REILLY AUTOMOTIVE INC NEW  | COM             | 67103H107 | 9,951  | 25,628  | SH | SOLE | 2   | 25,628  | 0 | 0 |
| O REILLY AUTOMOTIVE INC NEW  | COM             | 67103H107 | 19     | 48      | SH | DFND | 3,1 | 48      | 0 | 0 |
| OAKTREE CAP GROUP LLC        | UNIT CL A       | 674001201 | 225    | 4,530   | SH | SOLE | 2   | 4,530   | 0 | 0 |
| OASIS MIDSTREAM PARTNERS LP  | COM UNITS REPS  | 67420T206 | 447    | 22,018  | SH | SOLE | 2   | 22,018  | 0 | 0 |
| OASIS PETE INC NEW           | COM             | 674215108 | 35     | 4,995   | SH | SOLE | 1   | 4,995   | 0 | 0 |
| OASIS PETE INC NEW           | COM             | 674215108 | 86     | 14,305  | SH | SOLE | 2   | 14,305  | 0 | 0 |
| OASIS PETE INC NEW           | NOTE 2.625% 9/1 | 674215AJ7 | 308    | 330,000 | SH | SOLE | 2   | 330,000 | 0 | 0 |
| OASIS PETE INC NEW           | COM             | 674215108 | 12     | 2,000   | SH | DFND | 1   | 2,000   | 0 | 0 |
| OCCIDENTAL PETE CORP         | COM             | 674599105 | 3,160  | 47,181  | SH | SOLE | 1   | 47,181  | 0 | 0 |
| OCCIDENTAL PETE CORP         | COM             | 674599105 | 4,028  | 60,853  | SH | DFND | 1   | 60,853  | 0 | 0 |
| OCCIDENTAL PETE CORP         | COM             | 674599105 | 32,792 | 495,342 | SH | SOLE | 2   | 495,342 | 0 | 0 |
| OCCIDENTAL PETE CORP         | COM             | 674599105 | 10     | 150     | SH | DFND | 1   | 150     | 0 | 0 |
| OCCIDENTAL PETE CORP         | COM             | 674599105 | 21     | 314     | SH | DFND | 3,1 | 314     | 0 | 0 |
| OCEANEERING INTL INC         | COM             | 675232102 | 2,272  | 144,081 | SH | SOLE | 2   | 144,081 | 0 | 0 |
| OCEANEERING INTL INC         | COM             | 675232102 | 1      | 91      | SH | DFND | 3,1 | 91      | 0 | 0 |
| OCEANFIRST FINL CORP         | COM             | 675234108 | 50     | 2,065   | SH | DFND | 1   | 2,065   | 0 | 0 |
| OCEANFIRST FINL CORP         | COM             | 675234108 | 433    | 18,002  | SH | SOLE | 2   | 18,002  | 0 | 0 |
| OCH ZIFF CAP MGMT GROUP      | CL A SHARES     | 67551U204 | 146    | 8,885   | SH | SOLE | 2   | 8,885   | 0 | 0 |
| OFFICE DEPOT INC             | COM             | 676220106 | 123    | 34,270  | SH | SOLE | 1   | 34,270  | 0 | 0 |
| OFFICE DEPOT INC             | COM             | 676220106 | 210    | 57,969  | SH | DFND | 1   | 57,969  | 0 | 0 |
| OFFICE DEPOT INC             | COM             | 676220106 | 638    | 175,737 | SH | SOLE | 2   | 175,737 | 0 | 0 |
| OFFICE DEPOT INC             | COM             | 676220106 | 3      | 831     | SH | DFND | 3,1 | 831     | 0 | 0 |
| OFG BANCORP                  | COM             | 67103X102 | 1      | 107     | SH | SOLE | 1   | 107     | 0 | 0 |
| OFG BANCORP                  | COM             | 67103X102 | 113    | 5,717   | SH | DFND | 1   | 5,717   | 0 | 0 |
| OFG BANCORP                  | COM             | 67103X102 | 44     | 2,210   | SH | SOLE | 2   | 2,210   | 0 | 0 |
| OGE ENERGY CORP              | COM             | 670837103 | 2,150  | 50,428  | SH | SOLE | 1   | 50,428  | 0 | 0 |
| OGE ENERGY CORP              | COM             | 670837103 | 3,632  | 84,238  | SH | DFND | 1   | 84,238  | 0 | 0 |
| OGE ENERGY CORP              | COM             | 670837103 | 77     | 1,797   | SH | SOLE | 2   | 1,797   | 0 | 0 |
| OGE ENERGY CORP              | COM             | 670837103 | 4      | 94      | SH | DFND | 1   | 94      | 0 | 0 |
| OIL STS INTL INC             | COM             | 678026105 | 49     | 3,305   | SH | SOLE | 1   | 3,305   | 0 | 0 |
| OIL STS INTL INC             | COM             | 678026105 | 336    | 19,800  | SH | SOLE | 2   | 19,800  | 0 | 0 |
| OIL STS INTL INC             | COM             | 678026105 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| OIL STS INTL INC             | COM             | 678026105 | 1      | 36      | SH | DFND | 3,1 | 36      | 0 | 0 |
| OKTA INC                     | CL A            | 679295105 | 79     | 898     | SH | SOLE | 1   | 898     | 0 | 0 |
| OKTA INC                     | CL A            | 679295105 | 3,433  | 41,500  | SH | SOLE | 2   | 41,500  | 0 | 0 |
| OKTA INC                     | NOTE 0.250% 2/1 | 679295AB1 | 190    | 105,000 | SH | SOLE | 2   | 105,000 | 0 | 0 |
| OLD DOMINION FREIGHT LINE IN | COM             | 679580100 | 119    | 778     | SH | SOLE | 1   | 778     | 0 | 0 |
| OLD DOMINION FREIGHT LINE IN | COM             | 679580100 | 4,610  | 31,929  | SH | SOLE | 2   | 31,929  | 0 | 0 |
| OLD NATL BANCORP IND         | COM             | 680033107 | 1,732  | 105,632 | SH | SOLE | 2   | 105,632 | 0 | 0 |
| OLD NATL BANCORP IND         | COM             | 680033107 | 7      | 402     | SH | DFND | 3,1 | 402     | 0 | 0 |
| OLD REP INTL CORP            | COM             | 680223104 | 2,012  | 95,812  | SH | SOLE | 1   | 95,812  | 0 | 0 |
| OLD REP INTL CORP            | COM             | 680223104 | 5,511  | 263,414 | SH | SOLE | 2   | 263,414 | 0 | 0 |
| OLD REP INTL CORP            | COM             | 680223104 | 78     | 3,750   | SH | DFND | 1   | 3,750   | 0 | 0 |

|                                 |                    |           |        |         |    |      |     |         |   |   |
|---------------------------------|--------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| OLD REP INTL CORP               | COM                | 680223104 | 3      | 165     | SH | DFND | 1   | 165     | 0 | 0 |
| OLIN CORP                       | COM PAR \$1        | 680665205 | 208    | 7,815   | SH | SOLE | 1   | 7,815   | 0 | 0 |
| OLIN CORP                       | COM PAR \$1        | 680665205 | 249    | 10,769  | SH | SOLE | 2   | 10,769  | 0 | 0 |
| OLIN CORP                       | COM PAR \$1        | 680665205 | 12     | 514     | SH | DFND | 1   | 514     | 0 | 0 |
| OLIN CORP                       | COM PAR \$1        | 680665205 | 3      | 150     | SH | DFND | 3,1 | 150     | 0 | 0 |
| OLLIES BARGAIN<br>OUTLT HLDGS I | COM                | 681116109 | 281    | 3,432   | SH | SOLE | 1   | 3,432   | 0 | 0 |
| OLLIES BARGAIN<br>OUTLT HLDGS I | COM                | 681116109 | 1,705  | 19,976  | SH | SOLE | 2   | 19,976  | 0 | 0 |
| OLYMPIC STEEL INC               | COM                | 68162K106 | 47     | 2,980   | SH | SOLE | 2   | 2,980   | 0 | 0 |
| OMNICELL INC                    | COM                | 68213N109 | 322    | 4,068   | SH | SOLE | 1   | 4,068   | 0 | 0 |
| OMNICELL INC                    | COM                | 68213N109 | 614    | 7,594   | SH | DFND | 10  | 7,594   | 0 | 0 |
| OMNICELL INC                    | COM                | 68213N109 | 611    | 7,555   | SH | SOLE | 2   | 7,555   | 0 | 0 |
| OMNICOM GROUP INC               | COM                | 681919106 | 2,270  | 30,366  | SH | SOLE | 1   | 30,366  | 0 | 0 |
| OMNICOM GROUP INC               | COM                | 681919106 | 11,682 | 160,044 | SH | DFND | 8   | 160,044 | 0 | 0 |
| OMNICOM GROUP INC               | COM                | 681919106 | 8,982  | 123,056 | SH | DFND | 1   | 123,056 | 0 | 0 |
| OMNICOM GROUP INC               | COM                | 681919106 | 2,834  | 38,827  | SH | SOLE | 2   | 38,827  | 0 | 0 |
| OMNICOM GROUP INC               | COM                | 681919106 | 196    | 2,687   | SH | DFND | 3,1 | 2,687   | 0 | 0 |
| ON SEMICONDUCTOR<br>CORP        | COM                | 682189105 | 769    | 35,933  | SH | SOLE | 1   | 35,933  | 0 | 0 |
| ON SEMICONDUCTOR<br>CORP        | COM                | 682189105 | 509    | 24,747  | SH | DFND | 1   | 24,747  | 0 | 0 |
| ON SEMICONDUCTOR<br>CORP        | COM                | 682189105 | 2,781  | 135,180 | SH | SOLE | 2   | 135,180 | 0 | 0 |
| ON SEMICONDUCTOR<br>CORP        | NOTE<br>1.000%12/0 | 682189AK1 | 428    | 346,000 | SH | SOLE | 2   | 346,000 | 0 | 0 |
| ON SEMICONDUCTOR<br>CORP        | COM                | 682189105 | 5      | 229     | SH | DFND | 1   | 229     | 0 | 0 |
| ON SEMICONDUCTOR<br>CORP        | COM                | 682189105 | 6      | 305     | SH | DFND | 3,1 | 305     | 0 | 0 |
| ONE GAS INC                     | COM                | 68235P108 | 2,819  | 31,664  | SH | SOLE | 2   | 31,664  | 0 | 0 |
| ONE LIBERTY PPTYS<br>INC        | COM                | 682406103 | 18     | 605     | SH | SOLE | 2   | 605     | 0 | 0 |
| ONEMAIN HLDGS INC               | COM                | 68268W103 | 449    | 13,967  | SH | SOLE | 1   | 13,967  | 0 | 0 |
| ONEMAIN HLDGS INC               | COM                | 68268W103 | 462    | 14,541  | SH | DFND | 1   | 14,541  | 0 | 0 |
| ONEMAIN HLDGS INC               | COM                | 68268W103 | 431    | 13,588  | SH | SOLE | 2   | 13,588  | 0 | 0 |
| ONEOK INC NEW                   | COM                | 682680103 | 5,045  | 72,240  | SH | SOLE | 2   | 72,240  | 0 | 0 |
| ONEOK INC NEW                   | COM                | 682680103 | 2      | 33      | SH | DFND | 1   | 33      | 0 | 0 |
| ONEOK INC NEW                   | COM                | 682680103 | 2,059  | 29,483  | SH | DFND | 3,1 | 29,483  | 0 | 0 |
| ONESPAN INC                     | COM                | 68287N100 | 91     | 4,728   | SH | SOLE | 1   | 4,728   | 0 | 0 |
| ONESPAN INC                     | COM                | 68287N100 | 6      | 297     | SH | SOLE | 2   | 297     | 0 | 0 |
| ONESPAN INC                     | COM                | 68287N100 | 71     | 3,686   | SH | DFND | 3,1 | 3,686   | 0 | 0 |
| OP BANCORP                      | COM                | 67109R109 | 129    | 14,741  | SH | SOLE | 2   | 14,741  | 0 | 0 |
| OPHTHOTECH CORP                 | COM                | 683745103 | 40     | 28,032  | SH | SOLE | 2   | 28,032  | 0 | 0 |
| OPPENHEIMER HLDGS<br>INC        | CL A NON VTG       | 683797104 | 637    | 24,469  | SH | SOLE | 2   | 24,469  | 0 | 0 |
| OPTINOSE INC                    | COM                | 68404V100 | 1      | 353     | SH | SOLE | 1   | 353     | 0 | 0 |
| OPTINOSE INC                    | COM                | 68404V100 | 53     | 5,165   | SH | SOLE | 2   | 5,165   | 0 | 0 |
| OPUS BK IRVINE CALIF            | COM                | 684000102 | 5,202  | 262,720 | SH | SOLE | 2   | 262,720 | 0 | 0 |
| ORACLE CORP                     | COM                | 68389X105 | 2,740  | 50,520  | SH | SOLE | 1   | 50,520  | 0 | 0 |
| ORACLE CORP                     | COM                | 68389X105 | 13,007 | 242,169 | SH | DFND | 1   | 242,169 | 0 | 0 |
| ORACLE CORP                     | COM                | 68389X105 | 52,029 | 968,705 | SH | SOLE | 2   | 968,705 | 0 | 0 |
| ORACLE CORP                     | COM                | 68389X105 | 138    | 2,565   | SH | DFND | 1   | 2,565   | 0 | 0 |
| ORACLE CORP                     | COM                | 68389X105 | 2,260  | 42,080  | SH | DFND | 3,1 | 42,080  | 0 | 0 |
| ORASURE<br>TECHNOLOGIES INC     | COM                | 68554V108 | 33     | 3,597   | SH | SOLE | 1   | 3,597   | 0 | 0 |
| ORIGIN BANCORP INC              | COM                | 68621T102 | 0      | 5       | SH | SOLE | 1   | 5       | 0 | 0 |
| ORIGIN BANCORP INC              | COM                | 68621T102 | 1,047  | 30,746  | SH | SOLE | 2   | 30,746  | 0 | 0 |
| ORION ENGINEERED<br>CARBONS S A | COM                | L72967109 | 1,934  | 101,822 | SH | SOLE | 2   | 101,822 | 0 | 0 |
| ORITANI FINL CORP DEL           | COM                | 68633D103 | 344    | 20,663  | SH | DFND | 1   | 20,663  | 0 | 0 |
| ORITANI FINL CORP DEL           | COM                | 68633D103 | 456    | 27,427  | SH | SOLE | 2   | 27,427  | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| ORIX CORP                    | SPONSORED ADR   | 686330101 | 17     | 232     | SH | SOLE | 1   | 232     | 0 | 0 |
| ORIX CORP                    | SPONSORED ADR   | 686330101 | 307    | 4,271   | SH | DFND | 3,1 | 4,271   | 0 | 0 |
| ORMAT TECHNOLOGIES INC       | COM             | 686688102 | 120    | 2,086   | SH | SOLE | 1   | 2,086   | 0 | 0 |
| ORMAT TECHNOLOGIES INC       | COM             | 686688102 | 250    | 4,533   | SH | SOLE | 2   | 4,533   | 0 | 0 |
| ORMAT TECHNOLOGIES INC       | COM             | 686688102 | 307    | 5,562   | SH | DFND | 3,1 | 5,562   | 0 | 0 |
| ORRSTOWN FINL SVCS INC       | COM             | 687380105 | 96     | 5,185   | SH | SOLE | 2   | 5,185   | 0 | 0 |
| ORTHOFIX MED INC             | COM             | 68752M108 | 134    | 2,378   | SH | DFND | 1   | 2,378   | 0 | 0 |
| ORTHOFIX MED INC             | COM             | 68752M108 | 86     | 2,051   | SH | SOLE | 1   | 2,051   | 0 | 0 |
| ORTHOFIX MED INC             | COM             | 68752M108 | 3,230  | 57,266  | SH | SOLE | 2   | 57,266  | 0 | 0 |
| OSHKOSH CORP                 | COM             | 688239201 | 778    | 10,484  | SH | SOLE | 1   | 10,484  | 0 | 0 |
| OSHKOSH CORP                 | COM             | 688239201 | 13,467 | 179,243 | SH | SOLE | 2   | 179,243 | 0 | 0 |
| OSHKOSH CORP                 | COM             | 688239201 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| OSHKOSH CORP                 | COM             | 688239201 | 464    | 6,180   | SH | DFND | 3,1 | 6,180   | 0 | 0 |
| OSI SYSTEMS INC              | COM             | 671044105 | 121    | 1,327   | SH | SOLE | 1   | 1,327   | 0 | 0 |
| OTTER TAIL CORP              | COM             | 689648103 | 449    | 9,216   | SH | SOLE | 1   | 9,216   | 0 | 0 |
| OTTER TAIL CORP              | COM             | 689648103 | 290    | 5,825   | SH | DFND | 1   | 5,825   | 0 | 0 |
| OUTFRONT MEDIA INC           | COM             | 69007J106 | 373    | 16,402  | SH | SOLE | 1   | 16,402  | 0 | 0 |
| OWENS CORNING NEW            | COM             | 690742101 | 410    | 8,697   | SH | SOLE | 2   | 8,697   | 0 | 0 |
| OWENS CORNING NEW            | COM             | 690742101 | 0      | 7       | SH | DFND | 1   | 7       | 0 | 0 |
| OWENS ILL INC                | COM NEW         | 690768403 | 182    | 8,614   | SH | SOLE | 1   | 8,614   | 0 | 0 |
| OWENS ILL INC                | COM NEW         | 690768403 | 7      | 355     | SH | DFND | 3,1 | 355     | 0 | 0 |
| OXFORD INDS INC              | COM             | 691497309 | 283    | 4,166   | SH | SOLE | 1   | 4,166   | 0 | 0 |
| OXFORD INDS INC              | COM             | 691497309 | 395    | 5,253   | SH | DFND | 13  | 5,253   | 0 | 0 |
| OXFORD INDS INC              | COM             | 691497309 | 220    | 2,917   | SH | SOLE | 2   | 2,917   | 0 | 0 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR   | 715684106 | 912    | 33,200  | SH | SOLE | 2   | 33,200  | 0 | 0 |
| PACCAR INC                   | COM             | 693718108 | 186    | 2,666   | SH | SOLE | 1   | 2,666   | 0 | 0 |
| PACCAR INC                   | COM             | 693718108 | 10,339 | 151,727 | SH | DFND | 1   | 151,727 | 0 | 0 |
| PACCAR INC                   | COM             | 693718108 | 2,997  | 43,977  | SH | SOLE | 2   | 43,977  | 0 | 0 |
| PACCAR INC                   | COM             | 693718108 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| PACCAR INC                   | COM             | 693718108 | 50     | 740     | SH | DFND | 3,1 | 740     | 0 | 0 |
| PACIFIC MERCANTILE BANCORP   | COM             | 694552100 | 40     | 5,272   | SH | SOLE | 2   | 5,272   | 0 | 0 |
| PACIFIC PREMIER BANCORP      | COM             | 69478X105 | 132    | 4,111   | SH | SOLE | 1   | 4,111   | 0 | 0 |
| PACIFIC PREMIER BANCORP      | COM             | 69478X105 | 657    | 24,772  | SH | SOLE | 2   | 24,772  | 0 | 0 |
| PACIRA PHARMACEUTICALS INC   | COM             | 695127100 | 7      | 216     | SH | SOLE | 1   | 216     | 0 | 0 |
| PACIRA PHARMACEUTICALS INC   | COM             | 695127100 | 464    | 12,193  | SH | SOLE | 2   | 12,193  | 0 | 0 |
| PACIRA PHARMACEUTICALS INC   | NOTE 2.375% 4/0 | 695127AD2 | 143    | 145,000 | SH | SOLE | 2   | 145,000 | 0 | 0 |
| PACKAGING CORP AMER          | COM             | 695156109 | 803    | 7,605   | SH | SOLE | 1   | 7,605   | 0 | 0 |
| PACKAGING CORP AMER          | COM             | 695156109 | 21,746 | 218,813 | SH | DFND | 11  | 218,813 | 0 | 0 |
| PACKAGING CORP AMER          | COM             | 695156109 | 2,907  | 29,247  | SH | SOLE | 2   | 29,247  | 0 | 0 |
| PACKAGING CORP AMER          | COM             | 695156109 | 26     | 260     | SH | DFND | 1   | 260     | 0 | 0 |
| PACKAGING CORP AMER          | COM             | 695156109 | 230    | 2,318   | SH | DFND | 3,1 | 2,318   | 0 | 0 |
| PACWEST BANCORP DEL          | COM             | 695263103 | 589    | 14,125  | SH | SOLE | 1   | 14,125  | 0 | 0 |
| PACWEST BANCORP DEL          | COM             | 695263103 | 673    | 17,900  | SH | DFND | 13  | 17,900  | 0 | 0 |

|                          |                 |           |        |           |    |      |     |           |   |   |
|--------------------------|-----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| PACWEST BANCORP DEL      | COM             | 695263103 | 16,611 | 441,659   | SH | SOLE | 2   | 441,659   | 0 | 0 |
| PACWEST BANCORP DEL      | COM             | 695263103 | 21     | 557       | SH | DFND | 1   | 557       | 0 | 0 |
| PACWEST BANCORP DEL      | COM             | 695263103 | 3      | 90        | SH | DFND | 3,1 | 90        | 0 | 0 |
| PAGSEGURO DIGITAL LTD    | COM CL A        | G68707101 | 155    | 4,598     | SH | SOLE | 1   | 4,598     | 0 | 0 |
| PAGSEGURO DIGITAL LTD    | COM CL A        | G68707101 | 52,338 | 1,753,352 | SH | SOLE | 2   | 1,753,352 | 0 | 0 |
| PALO ALTO NETWORKS INC   | COM             | 697435105 | 2,171  | 9,394     | SH | SOLE | 1   | 9,394     | 0 | 0 |
| PALO ALTO NETWORKS INC   | COM             | 697435105 | 14,683 | 60,453    | SH | SOLE | 2   | 60,453    | 0 | 0 |
| PAN AMERICAN SILVER CORP | COM             | 697900108 | 1      | 43        | SH | DFND | 1   | 43        | 0 | 0 |
| PAPA JOHNS INTL INC      | COM             | 698813102 | 25,191 | 475,754   | SH | SOLE | 2   | 475,754   | 0 | 0 |
| PAR PACIFIC HOLDINGS INC | COM NEW         | 69888T207 | 123    | 8,392     | SH | SOLE | 1   | 8,392     | 0 | 0 |
| PAR PACIFIC HOLDINGS INC | COM NEW         | 69888T207 | 77     | 4,303     | SH | DFND | 1   | 4,303     | 0 | 0 |
| PAR PACIFIC HOLDINGS INC | COM NEW         | 69888T207 | 1,609  | 90,316    | SH | SOLE | 2   | 90,316    | 0 | 0 |
| PARAMOUNT GROUP INC      | COM             | 69924R108 | 396    | 27,911    | SH | DFND | 1   | 27,911    | 0 | 0 |
| PARAMOUNT GROUP INC      | COM             | 69924R108 | 954    | 67,227    | SH | SOLE | 2   | 67,227    | 0 | 0 |
| PARETEUM CORP            | COM NEW         | 69946T207 | 531    | 116,678   | SH | DFND | 10  | 116,678   | 0 | 0 |
| PARK HOTELS RESORTS INC  | COM             | 700517105 | 2,322  | 74,713    | SH | DFND | 1   | 74,713    | 0 | 0 |
| PARK HOTELS RESORTS INC  | COM             | 700517105 | 125    | 4,166     | SH | SOLE | 1   | 4,166     | 0 | 0 |
| PARK HOTELS RESORTS INC  | COM             | 700517105 | 12,701 | 408,660   | SH | SOLE | 2   | 408,660   | 0 | 0 |
| PARK NATL CORP           | COM             | 700658107 | 114    | 1,200     | SH | SOLE | 2   | 1,200     | 0 | 0 |
| PARK OHIO HLDGS CORP     | COM             | 700666100 | 16     | 1,108     | SH | SOLE | 1   | 1,108     | 0 | 0 |
| PARKER HANNIFIN CORP     | COM             | 701094104 | 180    | 909       | SH | SOLE | 1   | 909       | 0 | 0 |
| PARKER HANNIFIN CORP     | COM             | 701094104 | 14,264 | 83,116    | SH | SOLE | 2   | 83,116    | 0 | 0 |
| PARKER HANNIFIN CORP     | COM             | 701094104 | 0      | 1         | SH | DFND | 1   | 1         | 0 | 0 |
| PARKER HANNIFIN CORP     | COM             | 701094104 | 32     | 185       | SH | DFND | 3,1 | 185       | 0 | 0 |
| PARSLEY ENERGY INC       | CL A            | 701877102 | 39     | 1,935     | SH | SOLE | 1   | 1,935     | 0 | 0 |
| PARSLEY ENERGY INC       | CL A            | 701877102 | 3,052  | 158,112   | SH | SOLE | 2   | 158,112   | 0 | 0 |
| PARTY CITY HOLDCO INC    | COM             | 702149105 | 76     | 9,839     | SH | SOLE | 1   | 9,839     | 0 | 0 |
| PATRICK INDS INC         | COM             | 703343103 | 162    | 3,567     | SH | SOLE | 2   | 3,567     | 0 | 0 |
| PATRICK INDS INC         | DBCV 1.000% 2/0 | 703343AB9 | 259    | 290,000   | SH | SOLE | 2   | 290,000   | 0 | 0 |
| PATRICK INDS INC         | COM             | 703343103 | 229    | 5,059     | SH | DFND | 3,1 | 5,059     | 0 | 0 |
| PATTERN ENERGY GROUP INC | CL A            | 70338P100 | 393    | 17,880    | SH | SOLE | 2   | 17,880    | 0 | 0 |
| PATTERSON COMPANIES INC  | COM             | 703395103 | 233    | 10,701    | SH | SOLE | 1   | 10,701    | 0 | 0 |
| PATTERSON COMPANIES INC  | COM             | 703395103 | 299    | 13,676    | SH | SOLE | 2   | 13,676    | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM             | 703481101 | 442    | 27,784    | SH | SOLE | 1   | 27,784    | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM             | 703481101 | 580    | 41,346    | SH | DFND | 13  | 41,346    | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM             | 703481101 | 276    | 19,712    | SH | SOLE | 2   | 19,712    | 0 | 0 |
| PAYCHEX INC              | COM             | 704326107 | 60     | 696       | SH | SOLE | 1   | 696       | 0 | 0 |
| PAYCHEX INC              | COM             | 704326107 | 3,664  | 45,684    | SH | DFND | 1   | 45,684    | 0 | 0 |

|                                |                    |           |         |           |    |      |     |           |   |   |
|--------------------------------|--------------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| PAYCHEX INC                    | COM                | 704326107 | 3,929   | 48,993    | SH | SOLE | 2   | 48,993    | 0 | 0 |
| PAYCHEX INC                    | COM                | 704326107 | 1       | 7         | SH | DFND | 1   | 7         | 0 | 0 |
| PAYCOM SOFTWARE INC            | COM                | 70432V102 | 483     | 2,418     | SH | SOLE | 1   | 2,418     | 0 | 0 |
| PAYCOM SOFTWARE INC            | COM                | 70432V102 | 38,814  | 205,223   | SH | SOLE | 2   | 205,223   | 0 | 0 |
| PAYLOCITY HLDG CORP            | COM                | 70438V106 | 681     | 7,632     | SH | DFND | 10  | 7,632     | 0 | 0 |
| PAYLOCITY HLDG CORP            | COM                | 70438V106 | 5,048   | 56,602    | SH | SOLE | 2   | 56,602    | 0 | 0 |
| PAYPAL HLDGS INC               | COM                | 70450Y103 | 2,291   | 22,054    | SH | SOLE | 1   | 22,054    | 0 | 0 |
| PAYPAL HLDGS INC               | COM                | 70450Y103 | 6,550   | 63,073    | SH | DFND | 12  | 63,073    | 0 | 0 |
| PAYPAL HLDGS INC               | COM                | 70450Y103 | 3,601   | 34,683    | SH | DFND | 1   | 34,683    | 0 | 0 |
| PAYPAL HLDGS INC               | COM                | 70450Y103 | 104,287 | 1,004,308 | SH | SOLE | 2   | 1,004,308 | 0 | 0 |
| PAYPAL HLDGS INC               | COM                | 70450Y103 | 105     | 1,015     | SH | DFND | 1   | 1,015     | 0 | 0 |
| PAYPAL HLDGS INC               | COM                | 70450Y103 | 52      | 499       | SH | DFND | 3,1 | 499       | 0 | 0 |
| PBF ENERGY INC                 | CL A               | 69318G106 | 5       | 98        | SH | SOLE | 1   | 98        | 0 | 0 |
| PBF ENERGY INC                 | CL A               | 69318G106 | 1,443   | 46,330    | SH | DFND | 1   | 46,330    | 0 | 0 |
| PBF ENERGY INC                 | CL A               | 69318G106 | 2       | 67        | SH | DFND | 1   | 67        | 0 | 0 |
| PBF ENERGY INC                 | CL A               | 69318G106 | 409     | 13,130    | SH | DFND | 3,1 | 13,130    | 0 | 0 |
| PBF LOGISTICS LP               | UNIT LTD<br>PTNR   | 69318Q104 | 104     | 4,968     | SH | SOLE | 2   | 4,968     | 0 | 0 |
| PC CONNECTION INC              | COM                | 69318J100 | 3       | 254       | SH | SOLE | 1   | 254       | 0 | 0 |
| PC CONNECTION INC              | COM                | 69318J100 | 1,208   | 32,934    | SH | SOLE | 2   | 32,934    | 0 | 0 |
| PC CONNECTION INC              | COM                | 69318J100 | 12      | 335       | SH | DFND | 3,1 | 335       | 0 | 0 |
| PCM INC                        | COM                | 69323K100 | 888     | 24,240    | SH | SOLE | 2   | 24,240    | 0 | 0 |
| PCSB FINL CORP                 | COM                | 69324R104 | 65      | 3,342     | SH | DFND | 1   | 3,342     | 0 | 0 |
| PDC ENERGY INC                 | COM                | 69327R101 | 2,007   | 49,345    | SH | SOLE | 2   | 49,345    | 0 | 0 |
| PDC ENERGY INC                 | NOTE 1.125%<br>9/1 | 69327RAD3 | 223     | 240,000   | SH | SOLE | 2   | 240,000   | 0 | 0 |
| PDL BIOPHARMA INC              | COM                | 69329Y104 | 164     | 44,170    | SH | DFND | 1   | 44,170    | 0 | 0 |
| PDL BIOPHARMA INC              | COM                | 69329Y104 | 97      | 25,955    | SH | SOLE | 2   | 25,955    | 0 | 0 |
| PEABODY ENERGY<br>CORP NEW     | COM                | 704551100 | 86      | 2,903     | SH | SOLE | 1   | 2,903     | 0 | 0 |
| PEABODY ENERGY<br>CORP NEW     | COM                | 704551100 | 808     | 28,533    | SH | DFND | 1   | 28,533    | 0 | 0 |
| PEABODY ENERGY<br>CORP NEW     | COM                | 704551100 | 1,150   | 40,589    | SH | SOLE | 2   | 40,589    | 0 | 0 |
| PEAPACK-GLADSTONE<br>FINL CORP | COM                | 704699107 | 315     | 11,996    | SH | SOLE | 2   | 11,996    | 0 | 0 |
| PEARSON PLC                    | SPONSORED<br>ADR   | 705015105 | 63      | 5,699     | SH | SOLE | 2   | 5,699     | 0 | 0 |
| PEARSON PLC                    | SPONSORED<br>ADR   | 705015105 | 0       | 2         | SH | DFND | 1   | 2         | 0 | 0 |
| PEBBLEBROOK HOTEL<br>TR        | COM                | 70509V100 | 162     | 4,895     | SH | SOLE | 1   | 4,895     | 0 | 0 |
| PEBBLEBROOK HOTEL<br>TR        | COM                | 70509V100 | 8,934   | 287,633   | SH | SOLE | 2   | 287,633   | 0 | 0 |
| PEGASYSTEMS INC                | COM                | 705573103 | 81      | 1,248     | SH | SOLE | 2   | 1,248     | 0 | 0 |
| PEMBINA PIPELINE<br>CORP       | COM                | 706327103 | 2       | 42        | SH | DFND | 3,1 | 42        | 0 | 0 |
| PENN NATL GAMING<br>INC        | COM                | 707569109 | 58      | 3,624     | SH | SOLE | 1   | 3,624     | 0 | 0 |
| PENN NATL GAMING<br>INC        | COM                | 707569109 | 583     | 29,013    | SH | SOLE | 2   | 29,013    | 0 | 0 |
| PENN VA CORP NEW               | COM                | 70788V102 | 181     | 4,100     | SH | SOLE | 2   | 4,100     | 0 | 0 |
| PENNYMAC MTG INVT<br>TR        | COM                | 70931T103 | 58      | 4,170     | SH | SOLE | 1   | 4,170     | 0 | 0 |
| PENNYMAC MTG INVT<br>TR        | COM                | 70931T103 | 436     | 21,052    | SH | DFND | 1   | 21,052    | 0 | 0 |
| PENNYMAC MTG INVT<br>TR        | COM                | 70931T103 | 454     | 21,905    | SH | SOLE | 2   | 21,905    | 0 | 0 |
| PENSKE AUTOMOTIVE<br>GRP INC   | COM                | 70959W103 | 1,584   | 35,465    | SH | SOLE | 2   | 35,465    | 0 | 0 |
| PENSKE AUTOMOTIVE<br>GRP INC   | COM                | 70959W103 | 398     | 8,913     | SH | DFND | 3,1 | 8,913     | 0 | 0 |
| PENTAIR PLC                    | S3                 | G7S00T104 | 719     | 16,384    | SH | SOLE | 1   | 16,384    | 0 | 0 |
| PENTAIR PLC                    | S3                 | G7S00T104 | 827     | 18,575    | SH | SOLE | 2   | 18,575    | 0 | 0 |

|                              |                |           |        |           |    |      |     |           |   |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| PENTAIR PLC                  | S3             | G7S00T104 | 0      | 1         | SH | DFND | 1   | 1         | 0 | 0 |
| PENTAIR PLC                  | S3             | G7S00T104 | 4      | 85        | SH | DFND | 3,1 | 85        | 0 | 0 |
| PENUMBRA INC                 | COM            | 70975L107 | 67     | 459       | SH | SOLE | 2   | 459       | 0 | 0 |
| PENUMBRA INC                 | COM            | 70975L107 | 176    | 1,195     | SH | DFND | 3,1 | 1,195     | 0 | 0 |
| PEOPLES UTAH BANCORP         | COM            | 712706209 | 7      | 257       | SH | SOLE | 2   | 257       | 0 | 0 |
| PEOPLES UTD FINL INC         | COM            | 712704105 | 98     | 10,018    | SH | SOLE | 1   | 10,018    | 0 | 0 |
| PEOPLES UTD FINL INC         | COM            | 712704105 | 292    | 17,786    | SH | DFND | 13  | 17,786    | 0 | 0 |
| PEOPLES UTD FINL INC         | COM            | 712704105 | 2,158  | 131,258   | SH | SOLE | 2   | 131,258   | 0 | 0 |
| PEOPLES UTD FINL INC         | COM            | 712704105 | 3      | 169       | SH | DFND | 1   | 169       | 0 | 0 |
| PEOPLES UTD FINL INC         | COM            | 712704105 | 4      | 240       | SH | DFND | 3,1 | 240       | 0 | 0 |
| PEPSICO INC                  | COM            | 713448108 | 9,240  | 75,414    | SH | SOLE | 1   | 75,414    | 0 | 0 |
| PEPSICO INC                  | COM            | 713448108 | 9,085  | 74,133    | SH | DFND | 1   | 74,133    | 0 | 0 |
| PEPSICO INC                  | COM            | 713448108 | 23,250 | 189,715   | SH | SOLE | 2   | 189,715   | 0 | 0 |
| PEPSICO INC                  | COM            | 713448108 | 644    | 5,257     | SH | DFND | 1   | 5,257     | 0 | 0 |
| PEPSICO INC                  | COM            | 713448108 | 314    | 2,562     | SH | DFND | 3,1 | 2,562     | 0 | 0 |
| PERFICIENT INC               | COM            | 71375U101 | 26     | 1,009     | SH | SOLE | 1   | 1,009     | 0 | 0 |
| PERFICIENT INC               | COM            | 71375U101 | 1,467  | 53,574    | SH | SOLE | 2   | 53,574    | 0 | 0 |
| PERFORMANCE FOOD GROUP CO    | COM            | 71377A103 | 490    | 12,366    | SH | DFND | 1   | 12,366    | 0 | 0 |
| PERFORMANCE FOOD GROUP CO    | COM            | 71377A103 | 229    | 5,445     | SH | SOLE | 1   | 5,445     | 0 | 0 |
| PERFORMANCE FOOD GROUP CO    | COM            | 71377A103 | 16,040 | 404,640   | SH | SOLE | 2   | 404,640   | 0 | 0 |
| PERKINELMER INC              | COM            | 714046109 | 635    | 6,789     | SH | SOLE | 1   | 6,789     | 0 | 0 |
| PERKINELMER INC              | COM            | 714046109 | 1,147  | 11,900    | SH | DFND | 13  | 11,900    | 0 | 0 |
| PERKINELMER INC              | COM            | 714046109 | 9,901  | 102,750   | SH | SOLE | 2   | 102,750   | 0 | 0 |
| PERKINELMER INC              | COM            | 714046109 | 8      | 79        | SH | DFND | 1   | 79        | 0 | 0 |
| PERKINELMER INC              | COM            | 714046109 | 217    | 2,257     | SH | DFND | 3,1 | 2,257     | 0 | 0 |
| PERRIGO CO PLC               | S3             | G97822103 | 4,538  | 94,221    | SH | SOLE | 2   | 94,221    | 0 | 0 |
| PERRIGO CO PLC               | S3             | G97822103 | 1      | 11        | SH | DFND | 1   | 11        | 0 | 0 |
| PERRIGO CO PLC               | S3             | G97822103 | 4      | 77        | SH | DFND | 3,1 | 77        | 0 | 0 |
| PERSPECTA INC                | COM            | 715347100 | 179    | 8,843     | SH | SOLE | 2   | 8,843     | 0 | 0 |
| PERSPECTA INC                | COM            | 715347100 | 3      | 172       | SH | DFND | 1   | 172       | 0 | 0 |
| PERSPECTA INC                | COM            | 715347100 | 4      | 191       | SH | DFND | 3,1 | 191       | 0 | 0 |
| PETIQ INC                    | COM CL A       | 71639T106 | 97     | 2,881     | SH | SOLE | 1   | 2,881     | 0 | 0 |
| PETIQ INC                    | COM CL A       | 71639T106 | 1,832  | 58,341    | SH | SOLE | 2   | 58,341    | 0 | 0 |
| PETMED EXPRESS INC           | COM            | 716382106 | 105    | 4,600     | SH | SOLE | 2   | 4,600     | 0 | 0 |
| PETROCHINA CO LTD            | SPONSORED ADR  | 71646E100 | 45     | 692       | SH | SOLE | 2   | 692       | 0 | 0 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 201    | 14,002    | SH | SOLE | 1   | 14,002    | 0 | 0 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 0      | 0         | SH | SOLE | 2   | 0         | 0 | 0 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 71,925 | 4,517,877 | SH | SOLE | 2   | 4,517,877 | 0 | 0 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 1      | 77        | SH | DFND | 3,1 | 77        | 0 | 0 |
| PFIZER INC                   | COM            | 717081103 | 14,129 | 331,297   | SH | SOLE | 1   | 331,297   | 0 | 0 |
| PFIZER INC                   | COM            | 717081103 | 11,748 | 276,610   | SH | DFND | 1   | 276,610   | 0 | 0 |
| PFIZER INC                   | COM            | 717081103 | 43,589 | 1,026,351 | SH | SOLE | 2   | 1,026,351 | 0 | 0 |
| PFIZER INC                   | COM            | 717081103 | 54     | 1,264     | SH | DFND | 1   | 1,264     | 0 | 0 |
| PFIZER INC                   | COM            | 717081103 | 437    | 10,278    | SH | DFND | 1   | 10,278    | 0 | 0 |
| PFIZER INC                   | COM            | 717081103 | 96     | 2,269     | SH | DFND | 3,1 | 2,269     | 0 | 0 |
| PFSWEB INC                   | COM NEW        | 717098206 | 18     | 3,426     | SH | SOLE | 2   | 3,426     | 0 | 0 |
| PG&E CORP                    | COM            | 69331C108 | 2,661  | 149,494   | SH | SOLE | 2   | 149,494   | 0 | 0 |
| PGT INNOVATIONS INC          | COM            | 69336V101 | 100    | 7,235     | SH | DFND | 1   | 7,235     | 0 | 0 |
| PGT INNOVATIONS INC          | COM            | 69336V101 | 913    | 65,925    | SH | SOLE | 2   | 65,925    | 0 | 0 |
| PHILIP MORRIS INTL INC       | COM            | 718172109 | 14,226 | 160,363   | SH | SOLE | 1   | 160,363   | 0 | 0 |
| PHILIP MORRIS INTL INC       | COM            | 718172109 | 7,691  | 87,010    | SH | DFND | 1   | 87,010    | 0 | 0 |



|                              |                  |           |        |         |    |      |     |         |   |   |
|------------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| PHILIP MORRIS INTL INC       | COM              | 718172109 | 20,566 | 232,672 | SH | SOLE | 2   | 232,672 | 0 | 0 |
| PHILIP MORRIS INTL INC       | COM              | 718172109 | 212    | 2,403   | SH | DFND | 1   | 2,403   | 0 | 0 |
| PHILIP MORRIS INTL INC       | COM              | 718172109 | 21     | 238     | SH | DFND | 3,1 | 238     | 0 | 0 |
| PHILLIPS 66                  | COM              | 718546104 | 2,307  | 24,268  | SH | SOLE | 1   | 24,268  | 0 | 0 |
| PHILLIPS 66                  | COM              | 718546104 | 6,807  | 71,522  | SH | DFND | 1   | 71,522  | 0 | 0 |
| PHILLIPS 66                  | COM              | 718546104 | 18,535 | 194,753 | SH | SOLE | 2   | 194,753 | 0 | 0 |
| PHILLIPS 66                  | COM              | 718546104 | 14     | 152     | SH | DFND | 1   | 152     | 0 | 0 |
| PHILLIPS 66                  | COM              | 718546104 | 19     | 196     | SH | DFND | 3,1 | 196     | 0 | 0 |
| PHILLIPS 66 PARTNERS LP      | COM UNIT REP INT | 718549207 | 3,587  | 68,521  | SH | DFND | 8   | 68,521  | 0 | 0 |
| PHOTRONICS INC               | COM              | 719405102 | 169    | 17,854  | SH | DFND | 1   | 17,854  | 0 | 0 |
| PHOTRONICS INC               | COM              | 719405102 | 439    | 46,429  | SH | SOLE | 2   | 46,429  | 0 | 0 |
| PHOTRONICS INC               | COM              | 719405102 | 5      | 540     | SH | DFND | 3,1 | 540     | 0 | 0 |
| PHYSICIANS RLTY TR           | COM              | 71943U104 | 26     | 1,390   | SH | SOLE | 2   | 1,390   | 0 | 0 |
| PICO HLDGS INC               | COM NEW          | 693366205 | 364    | 36,785  | SH | SOLE | 2   | 36,785  | 0 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A         | 720190206 | 450    | 21,583  | SH | DFND | 1   | 21,583  | 0 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A         | 720190206 | 10,652 | 510,908 | SH | SOLE | 2   | 510,908 | 0 | 0 |
| PILGRIMS PRIDE CORP NEW      | COM              | 72147K108 | 609    | 27,872  | SH | SOLE | 1   | 27,872  | 0 | 0 |
| PILGRIMS PRIDE CORP NEW      | COM              | 72147K108 | 1,111  | 49,848  | SH | SOLE | 2   | 49,848  | 0 | 0 |
| PILGRIMS PRIDE CORP NEW      | COM              | 72147K108 | 6      | 271     | SH | DFND | 3,1 | 271     | 0 | 0 |
| PIMCO ETF TR                 | 1-5 US TIP IDX   | 72201R205 | 0      | 3       | SH | SOLE | 1   | 3       | 0 | 0 |
| PIMCO ETF TR                 | ENHAN SHRT MA AC | 72201R833 | 24,538 | 240,856 | SH | SOLE | 1   | 240,856 | 0 | 0 |
| PINDUODUO INC                | SPONSORED ADS    | 722304102 | 931    | 37,542  | SH | SOLE | 2   | 37,542  | 0 | 0 |
| PINNACLE FINL PARTNERS INC   | COM              | 72346Q104 | 208    | 3,419   | SH | SOLE | 1   | 3,419   | 0 | 0 |
| PINNACLE FINL PARTNERS INC   | COM              | 72346Q104 | 2,706  | 49,474  | SH | SOLE | 2   | 49,474  | 0 | 0 |
| PINNACLE FINL PARTNERS INC   | COM              | 72346Q104 | 3      | 51      | SH | DFND | 3,1 | 51      | 0 | 0 |
| PINNACLE WEST CAP CORP       | COM              | 723484101 | 2,825  | 29,349  | SH | SOLE | 1   | 29,349  | 0 | 0 |
| PINNACLE WEST CAP CORP       | COM              | 723484101 | 766    | 8,017   | SH | DFND | 13  | 8,017   | 0 | 0 |
| PINNACLE WEST CAP CORP       | COM              | 723484101 | 7,440  | 77,838  | SH | SOLE | 2   | 77,838  | 0 | 0 |
| PINNACLE WEST CAP CORP       | COM              | 723484101 | 10     | 100     | SH | DFND | 1   | 100     | 0 | 0 |
| PIONEER NAT RES CO           | COM              | 723787107 | 285    | 1,765   | SH | SOLE | 1   | 1,765   | 0 | 0 |
| PIONEER NAT RES CO           | COM              | 723787107 | 73,499 | 482,659 | SH | SOLE | 2   | 482,659 | 0 | 0 |
| PIPER JAFFRAY COS            | COM              | 724078100 | 133    | 1,830   | SH | SOLE | 2   | 1,830   | 0 | 0 |
| PITNEY BOWES INC             | COM              | 724479100 | 52     | 7,551   | SH | SOLE | 2   | 7,551   | 0 | 0 |
| PITNEY BOWES INC             | COM              | 724479100 | 4      | 612     | SH | DFND | 1   | 612     | 0 | 0 |
| PITNEY BOWES INC             | COM              | 724479100 | 0      | 70      | SH | DFND | 3,1 | 70      | 0 | 0 |
| PIVOTAL SOFTWARE INC         | COM CL A         | 72582H107 | 1,115  | 53,500  | SH | SOLE | 2   | 53,500  | 0 | 0 |
| PLAINS ALL AMERN PIPELINE L  | UNIT LTD PARTN   | 726503105 | 6      | 241     | SH | SOLE | 2   | 241     | 0 | 0 |
| PLAINS ALL AMERN PIPELINE L  | UNIT LTD PARTN   | 726503105 | 1,102  | 44,964  | SH | DFND | 3,1 | 44,964  | 0 | 0 |
| PLAINS GP HLDGS L P          | LTD PARTNR INT A | 72651A207 | 7,045  | 282,703 | SH | SOLE | 2   | 282,703 | 0 | 0 |
| PLANET FITNESS INC           | CL A             | 72703H101 | 249    | 4,629   | SH | SOLE | 1   | 4,629   | 0 | 0 |
| PLANET FITNESS INC           | CL A             | 72703H101 | 675    | 9,821   | SH | DFND | 10  | 9,821   | 0 | 0 |
| PLANET FITNESS INC           | CL A             | 72703H101 | 307    | 4,469   | SH | DFND | 13  | 4,469   | 0 | 0 |
| PLANET FITNESS INC           | CL A             | 72703H101 | 841    | 12,242  | SH | DFND | 1   | 12,242  | 0 | 0 |

|                             |               |           |        |         |    |      |     |         |   |   |
|-----------------------------|---------------|-----------|--------|---------|----|------|-----|---------|---|---|
| PLANET FITNESS INC          | CL A          | 72703H101 | 2,747  | 39,970  | SH | SOLE | 2   | 39,970  | 0 | 0 |
| PLANTRONICS INC NEW         | COM           | 727493108 | 609    | 13,210  | SH | SOLE | 2   | 13,210  | 0 | 0 |
| PLANTRONICS INC NEW         | COM           | 727493108 | 4      | 91      | SH | DFND | 3,1 | 91      | 0 | 0 |
| PLAYA HOTELS & RESORTS NV   | S3            | N70544106 | 147    | 16,754  | SH | SOLE | 1   | 16,754  | 0 | 0 |
| PLAYAGS INC                 | COM           | 72814N104 | 33     | 1,368   | SH | SOLE | 1   | 1,368   | 0 | 0 |
| PLAYAGS INC                 | COM           | 72814N104 | 466    | 19,460  | SH | SOLE | 2   | 19,460  | 0 | 0 |
| PLEXUS CORP                 | COM           | 729132100 | 1,831  | 30,043  | SH | SOLE | 2   | 30,043  | 0 | 0 |
| PLEXUS CORP                 | COM           | 729132100 | 7      | 119     | SH | DFND | 3,1 | 119     | 0 | 0 |
| PLUG POWER INC              | COM NEW       | 72919P202 | 43     | 18,050  | SH | DFND | 1   | 18,050  | 0 | 0 |
| PLURALSIGHT INC             | COM CL A      | 72941B106 | 3,053  | 96,200  | SH | SOLE | 2   | 96,200  | 0 | 0 |
| PNC FINL SVCS GROUP INC     | COM           | 693475105 | 1,050  | 8,560   | SH | SOLE | 1   | 8,560   | 0 | 0 |
| PNC FINL SVCS GROUP INC     | COM           | 693475105 | 12,080 | 98,480  | SH | SOLE | 2   | 98,480  | 0 | 0 |
| PNC FINL SVCS GROUP INC     | COM           | 693475105 | 141    | 1,146   | SH | DFND | 1   | 1,146   | 0 | 0 |
| PNC FINL SVCS GROUP INC     | COM           | 693475105 | 5      | 41      | SH | DFND | 3,1 | 41      | 0 | 0 |
| PNM RES INC                 | COM           | 69349H107 | 2,503  | 52,879  | SH | SOLE | 2   | 52,879  | 0 | 0 |
| POLARIS INDS INC            | COM           | 731068102 | 9      | 99      | SH | SOLE | 1   | 99      | 0 | 0 |
| POLARIS INDS INC            | COM           | 731068102 | 127    | 1,504   | SH | SOLE | 2   | 1,504   | 0 | 0 |
| POLYONE CORP                | COM           | 73179P106 | 48     | 1,319   | SH | SOLE | 1   | 1,319   | 0 | 0 |
| POLYONE CORP                | COM           | 73179P106 | 4,610  | 157,287 | SH | SOLE | 2   | 157,287 | 0 | 0 |
| POOL CORPORATION            | COM           | 73278L105 | 28     | 170     | SH | SOLE | 1   | 170     | 0 | 0 |
| POOL CORPORATION            | COM           | 73278L105 | 4,295  | 26,034  | SH | DFND | 8   | 26,034  | 0 | 0 |
| POOL CORPORATION            | COM           | 73278L105 | 10,257 | 62,174  | SH | SOLE | 2   | 62,174  | 0 | 0 |
| POPULAR INC                 | COM NEW       | 733174700 | 1,921  | 37,015  | SH | SOLE | 1   | 37,015  | 0 | 0 |
| POPULAR INC                 | COM NEW       | 733174700 | 2,761  | 52,964  | SH | DFND | 1   | 52,964  | 0 | 0 |
| POPULAR INC                 | COM NEW       | 733174700 | 27     | 517     | SH | DFND | 1   | 517     | 0 | 0 |
| POPULAR INC                 | COM NEW       | 733174700 | 5      | 102     | SH | DFND | 3,1 | 102     | 0 | 0 |
| PORTLAND GEN ELEC CO        | COM NEW       | 736508847 | 526    | 9,518   | SH | SOLE | 1   | 9,518   | 0 | 0 |
| PORTLAND GEN ELEC CO        | COM NEW       | 736508847 | 2,052  | 39,590  | SH | DFND | 1   | 39,590  | 0 | 0 |
| PORTLAND GEN ELEC CO        | COM NEW       | 736508847 | 6,057  | 116,834 | SH | SOLE | 2   | 116,834 | 0 | 0 |
| PORTOLA PHARMACEUTICALS INC | COM           | 737010108 | 16,281 | 469,187 | SH | SOLE | 2   | 469,187 | 0 | 0 |
| POSCO                       | SPONSORED ADR | 693483109 | 7,710  | 139,640 | SH | SOLE | 2   | 139,640 | 0 | 0 |
| POSCO                       | SPONSORED ADR | 693483109 | 6      | 110     | SH | DFND | 3,1 | 110     | 0 | 0 |
| POST HLDGS INC              | COM           | 737446104 | 9,865  | 90,173  | SH | SOLE | 2   | 90,173  | 0 | 0 |
| POTLATCHDELTIC CORPORATION  | COM           | 737630103 | 707    | 18,700  | SH | DFND | 13  | 18,700  | 0 | 0 |
| POTLATCHDELTIC CORPORATION  | COM           | 737630103 | 452    | 11,384  | SH | SOLE | 1   | 11,384  | 0 | 0 |
| POTLATCHDELTIC CORPORATION  | COM           | 737630103 | 3,874  | 102,527 | SH | SOLE | 2   | 102,527 | 0 | 0 |
| POTLATCHDELTIC CORPORATION  | COM           | 737630103 | 5      | 143     | SH | DFND | 1   | 143     | 0 | 0 |
| POWER INTEGRATIONS INC      | COM           | 739276103 | 144    | 2,909   | SH | SOLE | 1   | 2,909   | 0 | 0 |
| POWER INTEGRATIONS INC      | COM           | 739276103 | 4,537  | 64,872  | SH | DFND | 8   | 64,872  | 0 | 0 |
| POWER INTEGRATIONS INC      | COM           | 739276103 | 343    | 4,897   | SH | DFND | 13  | 4,897   | 0 | 0 |
| PPG INDS INC                | COM           | 693506107 | 25     | 1,564   | SH | SOLE | 1   | 1,564   | 0 | 0 |
| PPG INDS INC                | COM           | 693506107 | 2,251  | 19,946  | SH | DFND | 1   | 19,946  | 0 | 0 |
| PPG INDS INC                | COM           | 693506107 | 14,393 | 127,520 | SH | SOLE | 2   | 127,520 | 0 | 0 |
| PPG INDS INC                | COM           | 693506107 | 4      | 38      | SH | DFND | 3,1 | 38      | 0 | 0 |
| PPL CORP                    | COM           | 69351T106 | 833    | 25,722  | SH | SOLE | 1   | 25,722  | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| PPL CORP                     | COM             | 69351T106 | 2,153  | 67,842  | SH | SOLE | 2   | 67,842  | 0 | 0 |
| PPL CORP                     | COM             | 69351T106 | 25     | 800     | SH | DFND | 1   | 800     | 0 | 0 |
| PPL CORP                     | COM             | 69351T106 | 13     | 425     | SH | DFND | 3,1 | 425     | 0 | 0 |
| PQ GROUP HLDGS INC           | COM             | 73943T103 | 513    | 33,800  | SH | DFND | 3,1 | 33,800  | 0 | 0 |
| PRA GROUP INC                | COM             | 69354N106 | 29     | 1,090   | SH | SOLE | 2   | 1,090   | 0 | 0 |
| PRA HEALTH SCIENCES INC      | COM             | 69354M108 | 172    | 1,824   | SH | SOLE | 1   | 1,824   | 0 | 0 |
| PRA HEALTH SCIENCES INC      | COM             | 69354M108 | 5,571  | 50,514  | SH | SOLE | 2   | 50,514  | 0 | 0 |
| PREFERRED APT CMNTYS INC     | COM             | 74039L103 | 55     | 3,815   | SH | SOLE | 1   | 3,815   | 0 | 0 |
| PREFERRED BK LOS ANGELES CA  | COM NEW         | 740367404 | 639    | 14,211  | SH | SOLE | 2   | 14,211  | 0 | 0 |
| PREFORMED LINE PRODS CO      | COM             | 740444104 | 97     | 1,827   | SH | SOLE | 2   | 1,827   | 0 | 0 |
| PREMIER INC                  | CL A            | 74051N102 | 916    | 26,550  | SH | DFND | 1   | 26,550  | 0 | 0 |
| PREMIER INC                  | CL A            | 74051N102 | 648    | 17,879  | SH | SOLE | 1   | 17,879  | 0 | 0 |
| PREMIER INC                  | CL A            | 74051N102 | 929    | 26,935  | SH | SOLE | 2   | 26,935  | 0 | 0 |
| PREMIER INC                  | CL A            | 74051N102 | 6      | 178     | SH | DFND | 1   | 178     | 0 | 0 |
| PRESIDIO INC                 | COM             | 74102M103 | 14     | 1,800   | SH | SOLE | 1   | 1,800   | 0 | 0 |
| PRESIDIO INC                 | COM             | 74102M103 | 1,205  | 81,397  | SH | SOLE | 2   | 81,397  | 0 | 0 |
| PRESTIGE CONSMR HEALTHCARE I | COM             | 74112D101 | 384    | 12,641  | SH | SOLE | 1   | 12,641  | 0 | 0 |
| PRESTIGE CONSMR HEALTHCARE I | COM             | 74112D101 | 5,017  | 167,728 | SH | SOLE | 2   | 167,728 | 0 | 0 |
| PRESTIGE CONSMR HEALTHCARE I | COM             | 74112D101 | 159    | 5,303   | SH | DFND | 3,1 | 5,303   | 0 | 0 |
| PRETIUM RES INC              | COM             | 74139C102 | 61     | 7,181   | SH | SOLE | 2   | 7,181   | 0 | 0 |
| PRGX GLOBAL INC              | COM NEW         | 69357C503 | 55     | 6,943   | SH | SOLE | 2   | 6,943   | 0 | 0 |
| PRICE T ROWE GROUP INC       | COM             | 74144T108 | 209    | 2,018   | SH | SOLE | 1   | 2,018   | 0 | 0 |
| PRICE T ROWE GROUP INC       | COM             | 74144T108 | 12,673 | 126,576 | SH | DFND | 1   | 126,576 | 0 | 0 |
| PRICE T ROWE GROUP INC       | COM             | 74144T108 | 9,068  | 90,569  | SH | SOLE | 2   | 90,569  | 0 | 0 |
| PRICE T ROWE GROUP INC       | COM             | 74144T108 | 1      | 5       | SH | DFND | 1   | 5       | 0 | 0 |
| PRICE T ROWE GROUP INC       | COM             | 74144T108 | 460    | 4,590   | SH | DFND | 3,1 | 4,590   | 0 | 0 |
| PRICELINE GRP INC            | NOTE 0.350% 6/1 | 741503AS5 | 230    | 170,000 | SH | SOLE | 2   | 170,000 | 0 | 0 |
| PRICELINE GRP INC            | NOTE 0.900% 9/1 | 741503AX4 | 403    | 365,000 | SH | SOLE | 2   | 365,000 | 0 | 0 |
| PRICESMART INC               | COM             | 741511109 | 1,351  | 22,940  | SH | SOLE | 2   | 22,940  | 0 | 0 |
| PRIMERICA INC                | COM             | 74164M108 | 57     | 506     | SH | SOLE | 1   | 506     | 0 | 0 |
| PRIMERICA INC                | COM             | 74164M108 | 6,866  | 56,208  | SH | SOLE | 2   | 56,208  | 0 | 0 |
| PRIMORIS SVCS CORP           | COM             | 74164F103 | 326    | 15,779  | SH | SOLE | 2   | 15,779  | 0 | 0 |
| PRINCIPAL FINL GROUP INC     | COM             | 74251V102 | 154    | 3,041   | SH | SOLE | 1   | 3,041   | 0 | 0 |
| PRINCIPAL FINL GROUP INC     | COM             | 74251V102 | 314    | 6,258   | SH | SOLE | 2   | 6,258   | 0 | 0 |
| PRINCIPAL FINL GROUP INC     | COM             | 74251V102 | 3      | 59      | SH | DFND | 1   | 59      | 0 | 0 |
| PRINCIPAL FINL GROUP INC     | COM             | 74251V102 | 23     | 464     | SH | DFND | 3,1 | 464     | 0 | 0 |
| PROASSURANCE CORP            | COM             | 74267C106 | 403    | 11,420  | SH | SOLE | 1   | 11,420  | 0 | 0 |
| PROASSURANCE CORP            | COM             | 74267C106 | 1,576  | 45,535  | SH | SOLE | 2   | 45,535  | 0 | 0 |
| PROASSURANCE CORP            | COM             | 74267C106 | 7      | 213     | SH | DFND | 1   | 213     | 0 | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 13,837 | 132,136 | SH | SOLE | 1   | 132,136 | 0 | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 18,014 | 173,126 | SH | DFND | 1   | 173,126 | 0 | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 16,017 | 153,938 | SH | SOLE | 2   | 153,938 | 0 | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 496    | 4,767   | SH | DFND | 1   | 4,767   | 0 | 0 |

|                              |                  |           |         |           |    |      |     |           |   |   |
|------------------------------|------------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| PROCTER AND GAMBLE CO        | COM              | 742718109 | 425     | 4,080     | SH | DFND | 3,1 | 4,080     | 0 | 0 |
| PROGENICS PHARMACEUTICALS IN | COM              | 743187106 | 0       | 387       | SH | SOLE | 1   | 387       | 0 | 0 |
| PROGENICS PHARMACEUTICALS IN | COM              | 743187106 | 26      | 5,666     | SH | SOLE | 2   | 5,666     | 0 | 0 |
| PROGRESS SOFTWARE CORP       | COM              | 743312100 | 457     | 9,963     | SH | SOLE | 1   | 9,963     | 0 | 0 |
| PROGRESS SOFTWARE CORP       | COM              | 743312100 | 772     | 17,400    | SH | DFND | 13  | 17,400    | 0 | 0 |
| PROGRESS SOFTWARE CORP       | COM              | 743312100 | 470     | 11,009    | SH | DFND | 1   | 11,009    | 0 | 0 |
| PROGRESS SOFTWARE CORP       | COM              | 743312100 | 3,713   | 83,679    | SH | SOLE | 2   | 83,679    | 0 | 0 |
| PROGRESS SOFTWARE CORP       | COM              | 743312100 | 7       | 154       | SH | DFND | 1   | 154       | 0 | 0 |
| PROGRESSIVE CORP OHIO        | COM              | 743315103 | 5,015   | 68,683    | SH | SOLE | 1   | 68,683    | 0 | 0 |
| PROGRESSIVE CORP OHIO        | COM              | 743315103 | 5,913   | 82,023    | SH | DFND | 12  | 82,023    | 0 | 0 |
| PROGRESSIVE CORP OHIO        | COM              | 743315103 | 4,805   | 66,646    | SH | DFND | 1   | 66,646    | 0 | 0 |
| PROGRESSIVE CORP OHIO        | COM              | 743315103 | 110,798 | 1,536,935 | SH | SOLE | 2   | 1,536,935 | 0 | 0 |
| PROGRESSIVE CORP OHIO        | COM              | 743315103 | 244     | 3,386     | SH | DFND | 1   | 3,386     | 0 | 0 |
| PROGRESSIVE CORP OHIO        | COM              | 743315103 | 50      | 696       | SH | DFND | 3,1 | 696       | 0 | 0 |
| PROLOGIS INC                 | COM              | 74340W103 | 6,874   | 95,316    | SH | SOLE | 1   | 95,316    | 0 | 0 |
| PROLOGIS INC                 | COM              | 74340W103 | 6,781   | 94,245    | SH | DFND | 1   | 94,245    | 0 | 0 |
| PROLOGIS INC                 | COM              | 74340W103 | 73,178  | 1,017,065 | SH | SOLE | 2   | 1,017,065 | 0 | 0 |
| PROLOGIS INC                 | COM              | 74340W103 | 0       | 1         | SH | DFND | 1   | 1         | 0 | 0 |
| PROOFPOINT INC               | COM              | 743424103 | 177     | 1,452     | SH | SOLE | 1   | 1,452     | 0 | 0 |
| PROOFPOINT INC               | COM              | 743424103 | 2,783   | 22,920    | SH | SOLE | 2   | 22,920    | 0 | 0 |
| PROOFPOINT INC               | COM              | 743424103 | 226     | 1,863     | SH | DFND | 3,1 | 1,863     | 0 | 0 |
| PROPETRO HLDG CORP           | COM              | 74347M108 | 657     | 29,138    | SH | DFND | 10  | 29,138    | 0 | 0 |
| PROPETRO HLDG CORP           | COM              | 74347M108 | 793     | 35,187    | SH | DFND | 13  | 35,187    | 0 | 0 |
| PROPETRO HLDG CORP           | COM              | 74347M108 | 330     | 14,659    | SH | DFND | 1   | 14,659    | 0 | 0 |
| PROPETRO HLDG CORP           | COM              | 74347M108 | 515     | 22,251    | SH | SOLE | 1   | 22,251    | 0 | 0 |
| PROPETRO HLDG CORP           | COM              | 74347M108 | 751     | 33,340    | SH | SOLE | 2   | 33,340    | 0 | 0 |
| PROPETRO HLDG CORP           | COM              | 74347M108 | 29      | 1,273     | SH | DFND | 1   | 1,273     | 0 | 0 |
| PROS HOLDINGS INC            | COM              | 74346Y103 | 618     | 14,638    | SH | DFND | 10  | 14,638    | 0 | 0 |
| PROS HOLDINGS INC            | NOTE 2.000% 6/0  | 74346YAD5 | 240     | 226,000   | SH | SOLE | 2   | 226,000   | 0 | 0 |
| PROSHARES TR                 | ULTSHT FINLS NEW | 74347B748 | 21      | 1,481     | SH | SOLE | 1   | 1,481     | 0 | 0 |
| PROSHARES TR                 | PS3 SH MSCI EMR  | 74347R396 | 245     | 13,071    | SH | SOLE | 1   | 13,071    | 0 | 0 |
| PROSHARES TR                 | SHRT 20+YR TRE   | 74347X849 | 84      | 3,687     | SH | SOLE | 1   | 3,687     | 0 | 0 |
| PROSHARES TR II              | ULTRASHRT NEW    | 74347W395 | 14      | 277       | SH | SOLE | 1   | 277       | 0 | 0 |
| PROSPERITY BANCSHARES INC    | COM              | 743606105 | 463     | 6,514     | SH | SOLE | 1   | 6,514     | 0 | 0 |
| PROSPERITY BANCSHARES INC    | COM              | 743606105 | 4,494   | 65,068    | SH | DFND | 8   | 65,068    | 0 | 0 |
| PROSPERITY BANCSHARES INC    | COM              | 743606105 | 799     | 11,574    | SH | DFND | 13  | 11,574    | 0 | 0 |
| PROSPERITY BANCSHARES INC    | COM              | 743606105 | 5,040   | 72,979    | SH | SOLE | 2   | 72,979    | 0 | 0 |
| PROTECTIVE INS CORP          | CL B             | 74368L203 | 111     | 6,000     | SH | SOLE | 2   | 6,000     | 0 | 0 |
| PROTEOSTASIS THERAPEUTICS IN | COM              | 74373B109 | 0       | 33        | SH | SOLE | 1   | 33        | 0 | 0 |
| PROTO LABS INC               | COM              | 743713109 | 169     | 1,499     | SH | SOLE | 1   | 1,499     | 0 | 0 |
| PROTO LABS INC               | COM              | 743713109 | 1,378   | 13,105    | SH | SOLE | 2   | 13,105    | 0 | 0 |
| PROVIDENCE SVC CORP          | COM              | 743815102 | 5,583   | 83,797    | SH | SOLE | 2   | 83,797    | 0 | 0 |

|                              |        |           |        |         |    |      |     |         |   |   |
|------------------------------|--------|-----------|--------|---------|----|------|-----|---------|---|---|
| PROVIDENT FINL HLDGS INC     | COM    | 743868101 | 220    | 10,809  | SH | SOLE | 1   | 10,809  | 0 | 0 |
| PROVIDENT FINL SVCS INC      | COM    | 74386T105 | 432    | 16,677  | SH | DFND | 1   | 16,677  | 0 | 0 |
| PROVIDENT FINL SVCS INC      | COM    | 74386T105 | 171    | 6,600   | SH | SOLE | 2   | 6,600   | 0 | 0 |
| PROVIDENT FINL SVCS INC      | COM    | 74386T105 | 7      | 255     | SH | DFND | 3,1 | 255     | 0 | 0 |
| PRUDENTIAL FINL INC          | COM    | 744320102 | 1,868  | 20,236  | SH | SOLE | 1   | 20,236  | 0 | 0 |
| PRUDENTIAL FINL INC          | COM    | 744320102 | 6,532  | 71,092  | SH | DFND | 1   | 71,092  | 0 | 0 |
| PRUDENTIAL FINL INC          | COM    | 744320102 | 74     | 801     | SH | SOLE | 2   | 801     | 0 | 0 |
| PRUDENTIAL FINL INC          | COM    | 744320102 | 103    | 1,122   | SH | DFND | 1   | 1,122   | 0 | 0 |
| PRUDENTIAL FINL INC          | COM    | 744320102 | 21     | 226     | SH | DFND | 3,1 | 226     | 0 | 0 |
| PRUDENTIAL PLC               | ADR    | 74435K204 | 6,444  | 160,302 | SH | SOLE | 1   | 160,302 | 0 | 0 |
| PRUDENTIAL PLC               | ADR    | 74435K204 | 7      | 185     | SH | DFND | 1   | 185     | 0 | 0 |
| PS BUSINESS PKS INC CALIF    | COM    | 69360J107 | 257    | 1,639   | SH | DFND | 1   | 1,639   | 0 | 0 |
| PS BUSINESS PKS INC CALIF    | COM    | 69360J107 | 5,980  | 38,129  | SH | SOLE | 2   | 38,129  | 0 | 0 |
| PTC INC                      | COM    | 69370C100 | 615    | 7,326   | SH | SOLE | 1   | 7,326   | 0 | 0 |
| PTC INC                      | COM    | 69370C100 | 4,773  | 51,776  | SH | SOLE | 2   | 51,776  | 0 | 0 |
| PTC THERAPEUTICS INC         | COM    | 69366J200 | 140    | 3,715   | SH | SOLE | 2   | 3,715   | 0 | 0 |
| PUBLIC STORAGE               | COM    | 74460D109 | 858    | 3,971   | SH | SOLE | 1   | 3,971   | 0 | 0 |
| PUBLIC STORAGE               | COM    | 74460D109 | 123    | 566     | SH | DFND | 1   | 566     | 0 | 0 |
| PUBLIC STORAGE               | COM    | 74460D109 | 49,666 | 228,058 | SH | SOLE | 2   | 228,058 | 0 | 0 |
| PUBLIC STORAGE               | COM    | 74460D109 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| PUBLIC STORAGE               | COM    | 74460D109 | 32     | 149     | SH | DFND | 3,1 | 149     | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM    | 744573106 | 279    | 4,823   | SH | SOLE | 1   | 4,823   | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM    | 744573106 | 10,761 | 181,136 | SH | DFND | 8   | 181,136 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM    | 744573106 | 478    | 8,045   | SH | DFND | 1   | 8,045   | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM    | 744573106 | 5,734  | 96,518  | SH | SOLE | 2   | 96,518  | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM    | 744573106 | 32     | 533     | SH | DFND | 1   | 533     | 0 | 0 |
| PULTE GROUP INC              | COM    | 745867101 | 1,652  | 57,449  | SH | SOLE | 1   | 57,449  | 0 | 0 |
| PULTE GROUP INC              | COM    | 745867101 | 1,238  | 44,278  | SH | DFND | 13  | 44,278  | 0 | 0 |
| PULTE GROUP INC              | COM    | 745867101 | 2,716  | 97,152  | SH | DFND | 1   | 97,152  | 0 | 0 |
| PULTE GROUP INC              | COM    | 745867101 | 4,518  | 161,594 | SH | SOLE | 2   | 161,594 | 0 | 0 |
| PULTE GROUP INC              | COM    | 745867101 | 8      | 270     | SH | DFND | 3,1 | 270     | 0 | 0 |
| PUMA BIOTECHNOLOGY INC       | COM    | 74587V107 | 509    | 13,313  | SH | SOLE | 1   | 13,313  | 0 | 0 |
| PUMA BIOTECHNOLOGY INC       | COM    | 74587V107 | 885    | 22,815  | SH | DFND | 13  | 22,815  | 0 | 0 |
| PUMA BIOTECHNOLOGY INC       | COM    | 74587V107 | 123    | 3,162   | SH | SOLE | 2   | 3,162   | 0 | 0 |
| PURE STORAGE INC             | CL A   | 74624M102 | 131    | 5,362   | SH | SOLE | 1   | 5,362   | 0 | 0 |
| PURE STORAGE INC             | CL A   | 74624M102 | 4,532  | 208,000 | SH | SOLE | 2   | 208,000 | 0 | 0 |
| PURE STORAGE INC             | CL A   | 74624M102 | 633    | 29,067  | SH | DFND | 3,1 | 29,067  | 0 | 0 |
| PVH CORP                     | COM    | 693656100 | 40     | 336     | SH | SOLE | 1   | 336     | 0 | 0 |
| PVH CORP                     | COM    | 693656100 | 1,447  | 11,863  | SH | SOLE | 2   | 11,863  | 0 | 0 |
| PVH CORP                     | COM    | 693656100 | 2      | 15      | SH | DFND | 1   | 15      | 0 | 0 |
| PVH CORP                     | COM    | 693656100 | 7      | 61      | SH | DFND | 3,1 | 61      | 0 | 0 |
| Q2 HLDGS INC                 | COM    | 74736L109 | 232    | 3,105   | SH | SOLE | 1   | 3,105   | 0 | 0 |
| Q2 HLDGS INC                 | COM    | 74736L109 | 643    | 9,290   | SH | DFND | 10  | 9,290   | 0 | 0 |
| Q2 HLDGS INC                 | COM    | 74736L109 | 2,597  | 37,500  | SH | SOLE | 2   | 37,500  | 0 | 0 |
| QAD INC                      | CL A   | 74727D306 | 533    | 12,376  | SH | SOLE | 2   | 12,376  | 0 | 0 |
| QEP RES INC                  | COM    | 74733V100 | 2,161  | 277,455 | SH | SOLE | 2   | 277,455 | 0 | 0 |
| QIAGEN NV                    | S3 NEW | N72482123 | 156    | 3,890   | SH | SOLE | 1   | 3,890   | 0 | 0 |
| QIAGEN NV                    | S3 NEW | N72482123 | 1,829  | 44,959  | SH | SOLE | 2   | 44,959  | 0 | 0 |
| QIAGEN NV                    | S3 NEW | N72482123 | 35     | 861     | SH | DFND | 1   | 861     | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| QIWI PLC                     | SPON ADR REP B  | 74735M108 | 60     | 4,163   | SH | SOLE | 2   | 4,163   | 0 | 0 |
| QORVO INC                    | COM             | 74736K101 | 68     | 868     | SH | SOLE | 1   | 868     | 0 | 0 |
| QORVO INC                    | COM             | 74736K101 | 4,824  | 67,258  | SH | SOLE | 2   | 67,258  | 0 | 0 |
| QTS RLTY TR INC              | COM CL A        | 74736A103 | 10     | 367     | SH | SOLE | 1   | 367     | 0 | 0 |
| QTS RLTY TR INC              | COM CL A        | 74736A103 | 12,684 | 281,920 | SH | SOLE | 2   | 281,920 | 0 | 0 |
| QTS RLTY TR INC              | 6.50% CON PFD B | 74736A301 | 256    | 2,360   | SH | SOLE | 2   | 2,360   | 0 | 0 |
| QUAD / GRAPHICS INC          | COM CL A        | 747301109 | 424    | 35,627  | SH | SOLE | 2   | 35,627  | 0 | 0 |
| QUAD / GRAPHICS INC          | COM CL A        | 747301109 | 3      | 225     | SH | DFND | 3,1 | 225     | 0 | 0 |
| QUAKER CHEM CORP             | COM             | 747316107 | 8      | 42      | SH | SOLE | 1   | 42      | 0 | 0 |
| QUAKER CHEM CORP             | COM             | 747316107 | 4,182  | 20,874  | SH | DFND | 8   | 20,874  | 0 | 0 |
| QUALCOMM INC                 | COM             | 747525103 | 392    | 6,678   | SH | SOLE | 1   | 6,678   | 0 | 0 |
| QUALCOMM INC                 | COM             | 747525103 | 3,757  | 65,879  | SH | DFND | 1   | 65,879  | 0 | 0 |
| QUALCOMM INC                 | COM             | 747525103 | 14,185 | 248,732 | SH | SOLE | 2   | 248,732 | 0 | 0 |
| QUALCOMM INC                 | COM             | 747525103 | 386    | 6,762   | SH | DFND | 1   | 6,762   | 0 | 0 |
| QUALCOMM INC                 | COM             | 747525103 | 88     | 1,551   | SH | DFND | 3,1 | 1,551   | 0 | 0 |
| QUANTA SVCS INC              | COM             | 74762E102 | 4,924  | 130,465 | SH | SOLE | 2   | 130,465 | 0 | 0 |
| QUANTA SVCS INC              | COM             | 74762E102 | 2      | 61      | SH | DFND | 1   | 61      | 0 | 0 |
| QUANTA SVCS INC              | COM             | 74762E102 | 4      | 93      | SH | DFND | 3,1 | 93      | 0 | 0 |
| QUANTENNA COMMUNICATIONS INC | COM             | 74766D100 | 59     | 2,598   | SH | SOLE | 1   | 2,598   | 0 | 0 |
| QUANTENNA COMMUNICATIONS INC | COM             | 74766D100 | 164    | 6,734   | SH | DFND | 1   | 6,734   | 0 | 0 |
| QUANTENNA COMMUNICATIONS INC | COM             | 74766D100 | 599    | 24,602  | SH | SOLE | 2   | 24,602  | 0 | 0 |
| QUANTERIX CORP               | COM             | 74766Q101 | 819    | 31,717  | SH | SOLE | 2   | 31,717  | 0 | 0 |
| QUANTUM CORP                 | COM NEW         | 747906501 | 2      | 2,905   | SH | SOLE | 1   | 2,905   | 0 | 0 |
| QUEST DIAGNOSTICS INC        | COM             | 74834L100 | 440    | 4,662   | SH | SOLE | 1   | 4,662   | 0 | 0 |
| QUEST DIAGNOSTICS INC        | COM             | 74834L100 | 3,115  | 34,641  | SH | DFND | 8   | 34,641  | 0 | 0 |
| QUEST DIAGNOSTICS INC        | COM             | 74834L100 | 18,169 | 202,061 | SH | SOLE | 2   | 202,061 | 0 | 0 |
| QUEST DIAGNOSTICS INC        | COM             | 74834L100 | 6      | 65      | SH | DFND | 1   | 65      | 0 | 0 |
| QUEST DIAGNOSTICS INC        | COM             | 74834L100 | 28     | 315     | SH | DFND | 3,1 | 315     | 0 | 0 |
| QUIDEL CORP                  | COM             | 74838J101 | 17     | 344     | SH | SOLE | 1   | 344     | 0 | 0 |
| QUIDEL CORP                  | COM             | 74838J101 | 460    | 7,030   | SH | DFND | 1   | 7,030   | 0 | 0 |
| QUIDEL CORP                  | COM             | 74838J101 | 10,530 | 160,844 | SH | SOLE | 2   | 160,844 | 0 | 0 |
| QUIDEL CORP                  | COM             | 74838J101 | 363    | 5,550   | SH | DFND | 3,1 | 5,550   | 0 | 0 |
| QUINSTREET INC               | COM             | 74874Q100 | 52     | 3,670   | SH | SOLE | 1   | 3,670   | 0 | 0 |
| QUINSTREET INC               | COM             | 74874Q100 | 56     | 4,171   | SH | DFND | 1   | 4,171   | 0 | 0 |
| QUINSTREET INC               | COM             | 74874Q100 | 1,146  | 85,623  | SH | SOLE | 2   | 85,623  | 0 | 0 |
| QUOTIENT LTD                 | S3              | G73268107 | 0      | 104     | SH | SOLE | 1   | 104     | 0 | 0 |
| QUOTIENT LTD                 | S3              | G73268107 | 680    | 75,480  | SH | SOLE | 2   | 75,480  | 0 | 0 |
| QUOTIENT TECHNOLOGY INC      | COM             | 749119103 | 72     | 7,300   | SH | SOLE | 2   | 7,300   | 0 | 0 |
| QUOTIENT TECHNOLOGY INC      | NOTE 1.750%12/0 | 749119AB9 | 306    | 327,000 | SH | SOLE | 2   | 327,000 | 0 | 0 |
| QURATE RETAIL INC            | COM SER A       | 74915M100 | 389    | 23,642  | SH | SOLE | 1   | 23,642  | 0 | 0 |
| QURATE RETAIL INC            | COM SER A       | 74915M100 | 4,131  | 258,492 | SH | SOLE | 2   | 258,492 | 0 | 0 |
| QURATE RETAIL INC            | COM SER A       | 74915M100 | 13     | 791     | SH | DFND | 1   | 791     | 0 | 0 |
| QURATE RETAIL INC            | COM SER A       | 74915M100 | 0      | 15      | SH | DFND | 3,1 | 15      | 0 | 0 |
| RA PHARMACEUTICALS INC       | COM             | 74933V108 | 467    | 20,834  | SH | DFND | 10  | 20,834  | 0 | 0 |
| RA PHARMACEUTICALS INC       | COM             | 74933V108 | 37     | 1,630   | SH | SOLE | 2   | 1,630   | 0 | 0 |
| RADIAN GROUP INC             | COM             | 750236101 | 876    | 39,327  | SH | SOLE | 1   | 39,327  | 0 | 0 |
| RADIAN GROUP INC             | COM             | 750236101 | 2,104  | 101,466 | SH | DFND | 1   | 101,466 | 0 | 0 |
| RADIAN GROUP INC             | COM             | 750236101 | 8,510  | 410,318 | SH | SOLE | 2   | 410,318 | 0 | 0 |
| RADIAN GROUP INC             | COM             | 750236101 | 964    | 46,460  | SH | DFND | 1   | 46,460  | 0 | 0 |

|                                 |                    |           |        |         |    |      |     |         |   |   |
|---------------------------------|--------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| RADIAN GROUP INC                | COM                | 750236101 | 3      | 139     | SH | DFND | 3,1 | 139     | 0 | 0 |
| RADWARE LTD                     | ORD                | M81873107 | 1,124  | 43,013  | SH | SOLE | 2   | 43,013  | 0 | 0 |
| RALPH LAUREN CORP               | CL A               | 751212101 | 204    | 1,547   | SH | SOLE | 1   | 1,547   | 0 | 0 |
| RALPH LAUREN CORP               | CL A               | 751212101 | 340    | 2,618   | SH | DFND | 13  | 2,618   | 0 | 0 |
| RALPH LAUREN CORP               | CL A               | 751212101 | 14,265 | 110,000 | SH | DFND | 15  | 110,000 | 0 | 0 |
| RALPH LAUREN CORP               | CL A               | 751212101 | 2,463  | 18,990  | SH | DFND | 1   | 18,990  | 0 | 0 |
| RALPH LAUREN CORP               | CL A               | 751212101 | 2,950  | 22,748  | SH | SOLE | 2   | 22,748  | 0 | 0 |
| RALPH LAUREN CORP               | CL A               | 751212101 | 19     | 146     | SH | DFND | 1   | 146     | 0 | 0 |
| RAMBUS INC DEL                  | COM                | 750917106 | 137    | 12,909  | SH | SOLE | 1   | 12,909  | 0 | 0 |
| RAMBUS INC DEL                  | NOTE 1.375%<br>2/0 | 750917AG1 | 247    | 265,000 | SH | SOLE | 2   | 265,000 | 0 | 0 |
| RANGE RES CORP                  | COM                | 75281A109 | 38     | 3,448   | SH | SOLE | 1   | 3,448   | 0 | 0 |
| RANGE RES CORP                  | COM                | 75281A109 | 3,510  | 312,234 | SH | SOLE | 2   | 312,234 | 0 | 0 |
| RANGE RES CORP                  | COM                | 75281A109 | 150    | 13,349  | SH | DFND | 3,1 | 13,349  | 0 | 0 |
| RAPID7 INC                      | COM                | 753422104 | 51     | 1,004   | SH | SOLE | 1   | 1,004   | 0 | 0 |
| RAPID7 INC                      | COM                | 753422104 | 462    | 9,138   | SH | DFND | 10  | 9,138   | 0 | 0 |
| RAPID7 INC                      | COM                | 753422104 | 2,126  | 42,009  | SH | SOLE | 2   | 42,009  | 0 | 0 |
| RAYMOND JAMES<br>FINANCIAL INC  | COM                | 754730109 | 1,082  | 13,459  | SH | DFND | 1   | 13,459  | 0 | 0 |
| RAYMOND JAMES<br>FINANCIAL INC  | COM                | 754730109 | 2,296  | 28,559  | SH | SOLE | 2   | 28,559  | 0 | 0 |
| RAYMOND JAMES<br>FINANCIAL INC  | COM                | 754730109 | 6      | 75      | SH | DFND | 1   | 75      | 0 | 0 |
| RAYONIER ADVANCED<br>MATLS INC  | COM                | 75508B104 | 88     | 6,455   | SH | DFND | 1   | 6,455   | 0 | 0 |
| RAYONIER ADVANCED<br>MATLS INC  | COM                | 75508B104 | 245    | 18,035  | SH | SOLE | 2   | 18,035  | 0 | 0 |
| RAYONIER ADVANCED<br>MATLS INC  | COM                | 75508B104 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| RAYONIER ADVANCED<br>MATLS INC  | COM                | 75508B104 | 289    | 21,335  | SH | DFND | 3,1 | 21,335  | 0 | 0 |
| RAYONIER INC                    | COM                | 754907103 | 531    | 16,115  | SH | SOLE | 1   | 16,115  | 0 | 0 |
| RAYONIER INC                    | COM                | 754907103 | 72     | 2,291   | SH | SOLE | 2   | 2,291   | 0 | 0 |
| RAYONIER INC                    | COM                | 754907103 | 2      | 58      | SH | DFND | 1   | 58      | 0 | 0 |
| RAYTHEON CO                     | COM NEW            | 755111507 | 9,615  | 52,932  | SH | SOLE | 1   | 52,932  | 0 | 0 |
| RAYTHEON CO                     | COM NEW            | 755111507 | 5,701  | 31,310  | SH | DFND | 1   | 31,310  | 0 | 0 |
| RAYTHEON CO                     | COM NEW            | 755111507 | 42,932 | 235,784 | SH | SOLE | 2   | 235,784 | 0 | 0 |
| RAYTHEON CO                     | COM NEW            | 755111507 | 192    | 1,055   | SH | DFND | 1   | 1,055   | 0 | 0 |
| RAYTHEON CO                     | COM NEW            | 755111507 | 80     | 439     | SH | DFND | 3,1 | 439     | 0 | 0 |
| RBB BANCORP                     | COM                | 74930B105 | 110    | 5,826   | SH | SOLE | 2   | 5,826   | 0 | 0 |
| RBC BEARINGS INC                | COM                | 75524B104 | 187    | 1,538   | SH | SOLE | 1   | 1,538   | 0 | 0 |
| RBC BEARINGS INC                | COM                | 75524B104 | 3,412  | 26,830  | SH | SOLE | 2   | 26,830  | 0 | 0 |
| RCI HOSPITALITY<br>HLDGS INC    | COM                | 74934Q108 | 18     | 2,133   | SH | SOLE | 1   | 2,133   | 0 | 0 |
| RE MAX HLDGS INC                | CL A               | 75524W108 | 44     | 2,549   | SH | SOLE | 1   | 2,549   | 0 | 0 |
| RE MAX HLDGS INC                | CL A               | 75524W108 | 225    | 5,834   | SH | DFND | 13  | 5,834   | 0 | 0 |
| READING<br>INTERNATIONAL INC    | CL A               | 755408101 | 14     | 2,650   | SH | SOLE | 1   | 2,650   | 0 | 0 |
| READY CAP CORP                  | COM                | 75574U101 | 38     | 2,598   | SH | DFND | 1   | 2,598   | 0 | 0 |
| READY CAP CORP                  | COM                | 75574U101 | 321    | 21,861  | SH | SOLE | 2   | 21,861  | 0 | 0 |
| REALOGY HLDGS CORP              | COM                | 75605Y106 | 147    | 12,552  | SH | SOLE | 1   | 12,552  | 0 | 0 |
| REALOGY HLDGS CORP              | COM                | 75605Y106 | 462    | 40,716  | SH | DFND | 1   | 40,716  | 0 | 0 |
| REALOGY HLDGS CORP              | COM                | 75605Y106 | 228    | 20,025  | SH | DFND | 3,1 | 20,025  | 0 | 0 |
| REALPAGE INC                    | COM                | 75606N109 | 955    | 15,738  | SH | DFND | 12  | 15,738  | 0 | 0 |
| REALPAGE INC                    | COM                | 75606N109 | 61     | 1,085   | SH | SOLE | 1   | 1,085   | 0 | 0 |
| REALPAGE INC                    | COM                | 75606N109 | 10,858 | 178,905 | SH | SOLE | 2   | 178,905 | 0 | 0 |
| REALTY INCOME CORP              | COM                | 756109104 | 196    | 2,661   | SH | DFND | 1   | 2,661   | 0 | 0 |
| REALTY INCOME CORP              | COM                | 756109104 | 15,110 | 205,405 | SH | SOLE | 2   | 205,405 | 0 | 0 |
| REATA<br>PHARMACEUTICALS<br>INC | CL A               | 75615P103 | 569    | 6,660   | SH | DFND | 10  | 6,660   | 0 | 0 |
| REATA<br>PHARMACEUTICALS        | CL A               | 75615P103 | 1      | 50      | SH | SOLE | 1   | 50      | 0 | 0 |

|                              |               |           |        |           |    |      |     |           |   |   |
|------------------------------|---------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| INC                          |               |           |        |           |    |      |     |           |   |   |
| REATA PHARMACEUTICALS INC    | CL A          | 75615P103 | 65     | 757       | SH | SOLE | 2   | 757       | 0 | 0 |
| RED HAT INC                  | COM           | 756577102 | 144    | 747       | SH | SOLE | 1   | 747       | 0 | 0 |
| RED HAT INC                  | COM           | 756577102 | 1,195  | 6,543     | SH | DFND | 12  | 6,543     | 0 | 0 |
| RED HAT INC                  | COM           | 756577102 | 1,431  | 7,834     | SH | DFND | 1   | 7,834     | 0 | 0 |
| RED HAT INC                  | COM           | 756577102 | 22,576 | 123,571   | SH | SOLE | 2   | 123,571   | 0 | 0 |
| RED HAT INC                  | COM           | 756577102 | 110    | 604       | SH | DFND | 1   | 604       | 0 | 0 |
| RED ROBIN GOURMET BURGERS IN | COM           | 75689M101 | 113    | 3,906     | SH | DFND | 1   | 3,906     | 0 | 0 |
| RED ROBIN GOURMET BURGERS IN | COM           | 75689M101 | 735    | 25,495    | SH | SOLE | 2   | 25,495    | 0 | 0 |
| RED ROCK RESORTS INC         | CL A          | 75700L108 | 82     | 3,193     | SH | SOLE | 1   | 3,193     | 0 | 0 |
| RED ROCK RESORTS INC         | CL A          | 75700L108 | 2,713  | 104,944   | SH | SOLE | 2   | 104,944   | 0 | 0 |
| REDFIN CORP                  | COM           | 75737F108 | 740    | 36,500    | SH | DFND | 13  | 36,500    | 0 | 0 |
| REDFIN CORP                  | COM           | 75737F108 | 455    | 21,635    | SH | SOLE | 1   | 21,635    | 0 | 0 |
| REDFIN CORP                  | COM           | 75737F108 | 30,061 | 1,483,050 | SH | SOLE | 2   | 1,483,050 | 0 | 0 |
| REGAL BELOIT CORP            | COM           | 758750103 | 241    | 2,860     | SH | SOLE | 1   | 2,860     | 0 | 0 |
| REGAL BELOIT CORP            | COM           | 758750103 | 401    | 4,903     | SH | SOLE | 2   | 4,903     | 0 | 0 |
| REGENCY CTRS CORP            | COM           | 758849103 | 78     | 1,199     | SH | SOLE | 1   | 1,199     | 0 | 0 |
| REGENCY CTRS CORP            | COM           | 758849103 | 13,111 | 194,270   | SH | SOLE | 2   | 194,270   | 0 | 0 |
| REGENCY CTRS CORP            | COM           | 758849103 | 2      | 35        | SH | DFND | 1   | 35        | 0 | 0 |
| REGENERON PHARMACEUTICALS    | COM           | 75886F107 | 0      | 2         | SH | SOLE | 1   | 2         | 0 | 0 |
| REGENERON PHARMACEUTICALS    | COM           | 75886F107 | 477    | 1,162     | SH | DFND | 1   | 1,162     | 0 | 0 |
| REGENERON PHARMACEUTICALS    | COM           | 75886F107 | 9,436  | 22,981    | SH | SOLE | 2   | 22,981    | 0 | 0 |
| REGENERON PHARMACEUTICALS    | COM           | 75886F107 | 35     | 86        | SH | DFND | 3,1 | 86        | 0 | 0 |
| REGENXBIO INC                | COM           | 75901B107 | 466    | 8,123     | SH | SOLE | 2   | 8,123     | 0 | 0 |
| REGIONAL MGMT CORP           | COM           | 75902K106 | 25     | 1,038     | SH | SOLE | 2   | 1,038     | 0 | 0 |
| REGIONS FINL CORP NEW        | COM           | 7591EP100 | 2,769  | 194,020   | SH | SOLE | 1   | 194,020   | 0 | 0 |
| REGIONS FINL CORP NEW        | COM           | 7591EP100 | 3,201  | 226,223   | SH | SOLE | 2   | 226,223   | 0 | 0 |
| REGIONS FINL CORP NEW        | COM           | 7591EP100 | 13     | 941       | SH | DFND | 1   | 941       | 0 | 0 |
| REGIONS FINL CORP NEW        | COM           | 7591EP100 | 33     | 2,341     | SH | DFND | 3,1 | 2,341     | 0 | 0 |
| REGIS CORP MINN              | COM           | 758932107 | 453    | 23,018    | SH | SOLE | 2   | 23,018    | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW       | 759351604 | 963    | 6,922     | SH | SOLE | 1   | 6,922     | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW       | 759351604 | 326    | 2,293     | SH | DFND | 13  | 2,293     | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW       | 759351604 | 2,381  | 16,774    | SH | DFND | 1   | 16,774    | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW       | 759351604 | 4,871  | 34,308    | SH | SOLE | 2   | 34,308    | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW       | 759351604 | 8      | 53        | SH | DFND | 1   | 53        | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW       | 759351604 | 6      | 44        | SH | DFND | 3,1 | 44        | 0 | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM           | 759509102 | 353    | 3,912     | SH | SOLE | 2   | 3,912     | 0 | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM           | 759509102 | 492    | 5,452     | SH | DFND | 3,1 | 5,452     | 0 | 0 |
| RELX PLC                     | SPONSORED ADR | 759530108 | 2,419  | 112,793   | SH | SOLE | 1   | 112,793   | 0 | 0 |
| RELX PLC                     | SPONSORED ADR | 759530108 | 206    | 9,582     | SH | SOLE | 2   | 9,582     | 0 | 0 |
| RELX PLC                     | SPONSORED ADR | 759530108 | 1      | 42        | SH | DFND | 1   | 42        | 0 | 0 |
| RENAISSANCERE HOLDINGS LTD   | COM           | G7496G103 | 1,964  | 13,734    | SH | SOLE | 1   | 13,734    | 0 | 0 |



|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| RENAISSANCERE HOLDINGS LTD   | COM             | G7496G103 | 3,483  | 24,271  | SH | SOLE | 2   | 24,271  | 0 | 0 |
| RENAISSANCERE HOLDINGS LTD   | COM             | G7496G103 | 43     | 299     | SH | DFND | 1   | 299     | 0 | 0 |
| RENEWABLE ENERGY GROUP INC   | COM NEW         | 75972A301 | 45     | 2,001   | SH | SOLE | 1   | 2,001   | 0 | 0 |
| RENEWABLE ENERGY GROUP INC   | COM NEW         | 75972A301 | 222    | 10,110  | SH | DFND | 1   | 10,110  | 0 | 0 |
| RENEWABLE ENERGY GROUP INC   | COM NEW         | 75972A301 | 1,219  | 55,523  | SH | SOLE | 2   | 55,523  | 0 | 0 |
| RENT A CTR INC NEW           | COM             | 76009N100 | 37     | 1,533   | SH | SOLE | 1   | 1,533   | 0 | 0 |
| RENT A CTR INC NEW           | COM             | 76009N100 | 659    | 31,563  | SH | DFND | 1   | 31,563  | 0 | 0 |
| REPLIGEN CORP                | COM             | 759916109 | 51     | 808     | SH | SOLE | 1   | 808     | 0 | 0 |
| REPLIGEN CORP                | COM             | 759916109 | 147    | 2,492   | SH | SOLE | 2   | 2,492   | 0 | 0 |
| REPUBLIC BANCORP KY          | CL A            | 760281204 | 49     | 1,102   | SH | DFND | 1   | 1,102   | 0 | 0 |
| REPUBLIC BANCORP KY          | CL A            | 760281204 | 38     | 846     | SH | SOLE | 2   | 846     | 0 | 0 |
| REPUBLIC SVCS INC            | COM             | 760759100 | 5,032  | 62,460  | SH | SOLE | 1   | 62,460  | 0 | 0 |
| REPUBLIC SVCS INC            | COM             | 760759100 | 2,984  | 37,128  | SH | DFND | 1   | 37,128  | 0 | 0 |
| REPUBLIC SVCS INC            | COM             | 760759100 | 9,178  | 114,185 | SH | SOLE | 2   | 114,185 | 0 | 0 |
| REPUBLIC SVCS INC            | COM             | 760759100 | 2      | 20      | SH | DFND | 3,1 | 20      | 0 | 0 |
| RESIDEO TECHNOLOGIES INC     | COM             | 76118Y104 | 30     | 1,277   | SH | SOLE | 1   | 1,277   | 0 | 0 |
| RESIDEO TECHNOLOGIES INC     | COM             | 76118Y104 | 1,030  | 53,374  | SH | SOLE | 2   | 53,374  | 0 | 0 |
| RESIDEO TECHNOLOGIES INC     | COM             | 76118Y104 | 3      | 166     | SH | DFND | 1   | 166     | 0 | 0 |
| RESIDEO TECHNOLOGIES INC     | COM             | 76118Y104 | 2      | 99      | SH | DFND | 3,1 | 99      | 0 | 0 |
| RESMED INC                   | COM             | 761152107 | 142    | 1,234   | SH | SOLE | 1   | 1,234   | 0 | 0 |
| RESMED INC                   | COM             | 761152107 | 4,571  | 43,969  | SH | DFND | 8   | 43,969  | 0 | 0 |
| RESMED INC                   | COM             | 761152107 | 6,007  | 57,774  | SH | SOLE | 2   | 57,774  | 0 | 0 |
| RESMED INC                   | COM             | 761152107 | 19     | 181     | SH | DFND | 1   | 181     | 0 | 0 |
| RESOLUTE FST PRODS INC       | COM             | 76117W109 | 46     | 5,644   | SH | SOLE | 1   | 5,644   | 0 | 0 |
| RESOLUTE FST PRODS INC       | COM             | 76117W109 | 1,211  | 153,309 | SH | SOLE | 2   | 153,309 | 0 | 0 |
| RESOURCES CONNECTION INC     | COM             | 76122Q105 | 947    | 57,277  | SH | SOLE | 2   | 57,277  | 0 | 0 |
| RESTAURANT BRANDS INTL INC   | COM             | 76131D103 | 339    | 5,192   | SH | SOLE | 1   | 5,192   | 0 | 0 |
| RETAIL OPPORTUNITY INVTS COR | COM             | 76131N101 | 19     | 1,478   | SH | SOLE | 1   | 1,478   | 0 | 0 |
| RETAIL OPPORTUNITY INVTS COR | COM             | 76131N101 | 3,147  | 181,499 | SH | DFND | 8   | 181,499 | 0 | 0 |
| RETAIL PPTYS AMER INC        | CL A            | 76131V202 | 64     | 4,824   | SH | SOLE | 1   | 4,824   | 0 | 0 |
| RETAIL PPTYS AMER INC        | CL A            | 76131V202 | 11,401 | 935,246 | SH | SOLE | 2   | 935,246 | 0 | 0 |
| RETAIL VALUE INC             | COM             | 76133Q102 | 42     | 2,028   | SH | SOLE | 1   | 2,028   | 0 | 0 |
| RETAIL VALUE INC             | COM             | 76133Q102 | 5      | 153     | SH | DFND | 14  | 153     | 0 | 0 |
| RETROPHIN INC                | COM             | 761299106 | 16     | 584     | SH | SOLE | 1   | 584     | 0 | 0 |
| RETROPHIN INC                | NOTE 2.500% 9/1 | 761299AB2 | 174    | 187,000 | SH | SOLE | 2   | 187,000 | 0 | 0 |
| REV GROUP INC                | COM             | 749527107 | 5      | 375     | SH | SOLE | 1   | 375     | 0 | 0 |
| REV GROUP INC                | COM             | 749527107 | 577    | 52,670  | SH | SOLE | 2   | 52,670  | 0 | 0 |
| REX AMERICAN RESOURCES CORP  | COM             | 761624105 | 564    | 7,000   | SH | SOLE | 2   | 7,000   | 0 | 0 |
| REXFORD INDL RLTY INC        | COM             | 76169C100 | 90     | 2,469   | SH | SOLE | 1   | 2,469   | 0 | 0 |
| REXFORD INDL RLTY INC        | COM             | 76169C100 | 18,207 | 508,422 | SH | SOLE | 2   | 508,422 | 0 | 0 |
| REXNORD CORP NEW             | COM             | 76169B102 | 4,705  | 187,146 | SH | SOLE | 2   | 187,146 | 0 | 0 |
| RH                           | COM             | 74967X103 | 431    | 4,188   | SH | DFND | 1   | 4,188   | 0 | 0 |
| RIBBON COMMUNICATIONS INC    | COM             | 762544104 | 41     | 9,738   | SH | SOLE | 1   | 9,738   | 0 | 0 |

|                           |               |           |        |         |    |      |     |         |   |   |
|---------------------------|---------------|-----------|--------|---------|----|------|-----|---------|---|---|
| RIBBON COMMUNICATIONS INC | COM           | 762544104 | 338    | 65,551  | SH | SOLE | 2   | 65,551  | 0 | 0 |
| RING ENERGY INC           | COM           | 76680V108 | 2,438  | 415,256 | SH | SOLE | 2   | 415,256 | 0 | 0 |
| RINGCENTRAL INC           | CL A          | 76680R206 | 582    | 5,403   | SH | DFND | 10  | 5,403   | 0 | 0 |
| RINGCENTRAL INC           | CL A          | 76680R206 | 122    | 1,135   | SH | SOLE | 1   | 1,135   | 0 | 0 |
| RINGCENTRAL INC           | CL A          | 76680R206 | 1,162  | 10,775  | SH | SOLE | 2   | 10,775  | 0 | 0 |
| RINGCENTRAL INC           | NOTE 3/1      | 76680RAD9 | 420    | 295,000 | SH | SOLE | 2   | 295,000 | 0 | 0 |
| RIO TINTO PLC             | SPONSORED ADR | 767204100 | 24,079 | 409,161 | SH | DFND | 11  | 409,161 | 0 | 0 |
| RIO TINTO PLC             | SPONSORED ADR | 767204100 | 338    | 5,862   | SH | SOLE | 1   | 5,862   | 0 | 0 |
| RIO TINTO PLC             | SPONSORED ADR | 767204100 | 26,004 | 441,863 | SH | SOLE | 2   | 441,863 | 0 | 0 |
| RIO TINTO PLC             | SPONSORED ADR | 767204100 | 15     | 262     | SH | DFND | 3,1 | 262     | 0 | 0 |
| RITCHIE BROS AUCTIONEERS  | COM           | 767744105 | 4,148  | 122,000 | SH | SOLE | 2   | 122,000 | 0 | 0 |
| RLI CORP                  | COM           | 749607107 | 779    | 10,855  | SH | SOLE | 2   | 10,855  | 0 | 0 |
| RLJ LODGING TR            | COM           | 74965L101 | 6,410  | 364,813 | SH | SOLE | 2   | 364,813 | 0 | 0 |
| RMR GROUP INC             | CL A          | 74967R106 | 114    | 1,868   | SH | DFND | 1   | 1,868   | 0 | 0 |
| RMR GROUP INC             | CL A          | 74967R106 | 127    | 2,499   | SH | SOLE | 1   | 2,499   | 0 | 0 |
| RMR GROUP INC             | CL A          | 74967R106 | 108    | 1,769   | SH | SOLE | 2   | 1,769   | 0 | 0 |
| ROBERT HALF INTL INC      | COM           | 770323103 | 1,835  | 28,154  | SH | DFND | 1   | 28,154  | 0 | 0 |
| ROBERT HALF INTL INC      | COM           | 770323103 | 64     | 1,596   | SH | SOLE | 1   | 1,596   | 0 | 0 |
| ROBERT HALF INTL INC      | COM           | 770323103 | 2,783  | 42,704  | SH | SOLE | 2   | 42,704  | 0 | 0 |
| ROBERT HALF INTL INC      | COM           | 770323103 | 8      | 118     | SH | DFND | 1   | 118     | 0 | 0 |
| ROBERT HALF INTL INC      | COM           | 770323103 | 9      | 132     | SH | DFND | 3,1 | 132     | 0 | 0 |
| ROCKWELL AUTOMATION INC   | COM           | 773903109 | 1,323  | 6,881   | SH | SOLE | 1   | 6,881   | 0 | 0 |
| ROCKWELL AUTOMATION INC   | COM           | 773903109 | 3,630  | 20,691  | SH | DFND | 1   | 20,691  | 0 | 0 |
| ROCKWELL AUTOMATION INC   | COM           | 773903109 | 8,002  | 45,605  | SH | SOLE | 2   | 45,605  | 0 | 0 |
| ROCKWELL AUTOMATION INC   | COM           | 773903109 | 105    | 601     | SH | DFND | 1   | 601     | 0 | 0 |
| ROCKWELL AUTOMATION INC   | COM           | 773903109 | 10     | 55      | SH | DFND | 3,1 | 55      | 0 | 0 |
| ROGERS COMMUNICATIONS INC | CL B          | 775109200 | 223    | 4,145   | SH | SOLE | 1   | 4,145   | 0 | 0 |
| ROGERS COMMUNICATIONS INC | CL B          | 775109200 | 13,527 | 251,342 | SH | DFND | 11  | 251,342 | 0 | 0 |
| ROGERS COMMUNICATIONS INC | CL B          | 775109200 | 11,249 | 209,008 | SH | SOLE | 2   | 209,008 | 0 | 0 |
| ROGERS CORP               | COM           | 775133101 | 618    | 3,888   | SH | DFND | 10  | 3,888   | 0 | 0 |
| ROGERS CORP               | COM           | 775133101 | 12,612 | 79,382  | SH | SOLE | 2   | 79,382  | 0 | 0 |
| ROKU INC                  | COM CL A      | 77543R102 | 96     | 1,490   | SH | SOLE | 2   | 1,490   | 0 | 0 |
| ROLLINS INC               | COM           | 775711104 | 423    | 9,154   | SH | SOLE | 1   | 9,154   | 0 | 0 |
| ROLLINS INC               | COM           | 775711104 | 674    | 16,200  | SH | DFND | 13  | 16,200  | 0 | 0 |
| ROLLINS INC               | COM           | 775711104 | 2,502  | 60,109  | SH | SOLE | 2   | 60,109  | 0 | 0 |
| ROLLINS INC               | COM           | 775711104 | 4      | 93      | SH | DFND | 1   | 93      | 0 | 0 |
| ROPER TECHNOLOGIES INC    | COM           | 776696106 | 2,479  | 7,282   | SH | SOLE | 1   | 7,282   | 0 | 0 |
| ROPER TECHNOLOGIES INC    | COM           | 776696106 | 11,763 | 34,398  | SH | SOLE | 2   | 34,398  | 0 | 0 |
| ROPER TECHNOLOGIES INC    | COM           | 776696106 | 236    | 690     | SH | DFND | 1   | 690     | 0 | 0 |
| ROSETTA STONE INC         | COM           | 777780107 | 597    | 27,307  | SH | DFND | 10  | 27,307  | 0 | 0 |
| ROSETTA STONE INC         | COM           | 777780107 | 67     | 3,056   | SH | SOLE | 2   | 3,056   | 0 | 0 |
| ROSS STORES INC           | COM           | 778296103 | 4,130  | 43,735  | SH | SOLE | 1   | 43,735  | 0 | 0 |
| ROSS STORES INC           | COM           | 778296103 | 6,121  | 65,750  | SH | DFND | 1   | 65,750  | 0 | 0 |
| ROSS STORES INC           | COM           | 778296103 | 12,269 | 131,783 | SH | SOLE | 2   | 131,783 | 0 | 0 |
| ROSS STORES INC           | COM           | 778296103 | 10     | 107     | SH | DFND | 1   | 107     | 0 | 0 |
| ROSS STORES INC           | COM           | 778296103 | 30     | 317     | SH | DFND | 3,1 | 317     | 0 | 0 |
| ROWAN COMPANIES           | S3 CL A       | G7665A101 | 37     | 3,420   | SH | SOLE | 2   | 3,420   | 0 | 0 |

|                             |                 |           |        |         |    |      |     |         |   |   |
|-----------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| PLC                         |                 |           |        |         |    |      |     |         |   |   |
| ROWAN COMPANIES PLC         | S3 CL A         | G7665A101 | 2      | 200     | SH | DFND | 1   | 200     | 0 | 0 |
| ROYAL BK CDA MONTREAL QUE   | COM             | 780087102 | 818    | 10,821  | SH | SOLE | 2   | 10,821  | 0 | 0 |
| ROYAL BK CDA MONTREAL QUE   | COM             | 780087102 | 25     | 327     | SH | DFND | 3,1 | 327     | 0 | 0 |
| ROYAL BK SCOTLAND GROUP PLC | SPONS ADR 2 ORD | 780097689 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM             | V7780T103 | 746    | 6,453   | SH | SOLE | 1   | 6,453   | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM             | V7780T103 | 4,706  | 41,055  | SH | DFND | 12  | 41,055  | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM             | V7780T103 | 7,323  | 63,891  | SH | SOLE | 2   | 63,891  | 0 | 0 |
| ROYAL DUTCH SHELL PLC       | SPON ADR B      | 780259107 | 6,876  | 107,679 | SH | SOLE | 1   | 107,679 | 0 | 0 |
| ROYAL DUTCH SHELL PLC       | SPON ADR B      | 780259107 | 955    | 14,935  | SH | SOLE | 2   | 14,935  | 0 | 0 |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A     | 780259206 | 1,966  | 30,805  | SH | SOLE | 1   | 30,805  | 0 | 0 |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A     | 780259206 | 6,357  | 101,571 | SH | SOLE | 2   | 101,571 | 0 | 0 |
| ROYAL DUTCH SHELL PLC       | SPON ADR B      | 780259107 | 204    | 3,195   | SH | DFND | 1   | 3,195   | 0 | 0 |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A     | 780259206 | 14     | 225     | SH | DFND | 1   | 225     | 0 | 0 |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A     | 780259206 | 21     | 336     | SH | DFND | 3,1 | 336     | 0 | 0 |
| ROYAL GOLD INC              | COM             | 780287108 | 3,047  | 33,192  | SH | SOLE | 1   | 33,192  | 0 | 0 |
| ROYAL GOLD INC              | COM             | 780287108 | 236    | 2,590   | SH | SOLE | 2   | 2,590   | 0 | 0 |
| ROYAL GOLD INC              | NOTE 2.875% 6/1 | 780287AA6 | 332    | 333,000 | SH | SOLE | 2   | 333,000 | 0 | 0 |
| ROYAL GOLD INC              | COM             | 780287108 | 1      | 14      | SH | DFND | 1   | 14      | 0 | 0 |
| RPC INC                     | COM             | 749660106 | 3,822  | 334,928 | SH | SOLE | 2   | 334,928 | 0 | 0 |
| RPM INTL INC                | COM             | 749685103 | 57     | 947     | SH | SOLE | 1   | 947     | 0 | 0 |
| RPM INTL INC                | COM             | 749685103 | 2,214  | 38,151  | SH | SOLE | 2   | 38,151  | 0 | 0 |
| RPM INTL INC                | COM             | 749685103 | 180    | 3,093   | SH | DFND | 1   | 3,093   | 0 | 0 |
| RPM INTL INC                | COM             | 749685103 | 12     | 200     | SH | DFND | 3,1 | 200     | 0 | 0 |
| RTW RETAILWINDS INC         | COM             | 74980D100 | 2      | 3,871   | SH | SOLE | 1   | 3,871   | 0 | 0 |
| RTW RETAILWINDS INC         | COM             | 74980D100 | 102    | 42,700  | SH | SOLE | 2   | 42,700  | 0 | 0 |
| RUBICON PROJ INC            | COM             | 78112V102 | 534    | 87,824  | SH | DFND | 10  | 87,824  | 0 | 0 |
| RUBICON PROJ INC            | COM             | 78112V102 | 65     | 10,735  | SH | SOLE | 2   | 10,735  | 0 | 0 |
| RUDOLPH TECHNOLOGIES INC    | COM             | 781270103 | 51     | 2,145   | SH | SOLE | 1   | 2,145   | 0 | 0 |
| RUSH ENTERPRISES INC        | CL A            | 781846209 | 501    | 11,982  | SH | SOLE | 2   | 11,982  | 0 | 0 |
| RUT3 HOSPITALITY GROUP INC  | COM             | 783332109 | 56     | 2,245   | SH | SOLE | 1   | 2,245   | 0 | 0 |
| RYANAIR HLDGS PLC           | SPONSORED ADS   | 783513203 | 246    | 6,763   | SH | SOLE | 1   | 6,763   | 0 | 0 |
| RYANAIR HLDGS PLC           | SPONSORED ADS   | 783513203 | 32,460 | 433,141 | SH | SOLE | 2   | 433,141 | 0 | 0 |
| RYANAIR HLDGS PLC           | SPONSORED ADS   | 783513203 | 72     | 958     | SH | DFND | 1   | 958     | 0 | 0 |
| RYDER SYS INC               | COM             | 783549108 | 117    | 1,735   | SH | SOLE | 1   | 1,735   | 0 | 0 |
| RYDER SYS INC               | COM             | 783549108 | 4,890  | 78,888  | SH | DFND | 8   | 78,888  | 0 | 0 |
| RYDER SYS INC               | COM             | 783549108 | 81     | 1,299   | SH | DFND | 1   | 1,299   | 0 | 0 |
| RYDER SYS INC               | COM             | 783549108 | 3,959  | 63,867  | SH | SOLE | 2   | 63,867  | 0 | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM             | 78377T107 | 98     | 1,299   | SH | SOLE | 1   | 1,299   | 0 | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM             | 78377T107 | 4,455  | 54,170  | SH | DFND | 8   | 54,170  | 0 | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM             | 78377T107 | 11,041 | 134,250 | SH | SOLE | 2   | 134,250 | 0 | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM             | 78377T107 | 8      | 102     | SH | DFND | 3,1 | 102     | 0 | 0 |

|                               |                  |           |         |         |    |      |     |         |   |   |
|-------------------------------|------------------|-----------|---------|---------|----|------|-----|---------|---|---|
| S & T BANCORP INC             | COM              | 783859101 | 5       | 120     | SH | SOLE | 2   | 120     | 0 | 0 |
| S&P GLOBAL INC                | COM              | 78409V104 | 5,508   | 26,526  | SH | SOLE | 1   | 26,526  | 0 | 0 |
| S&P GLOBAL INC                | COM              | 78409V104 | 3,576   | 16,986  | SH | DFND | 12  | 16,986  | 0 | 0 |
| S&P GLOBAL INC                | COM              | 78409V104 | 7,887   | 37,457  | SH | DFND | 1   | 37,457  | 0 | 0 |
| S&P GLOBAL INC                | COM              | 78409V104 | 20,181  | 95,848  | SH | SOLE | 2   | 95,848  | 0 | 0 |
| S&P GLOBAL INC                | COM              | 78409V104 | 227     | 1,076   | SH | DFND | 1   | 1,076   | 0 | 0 |
| S&P GLOBAL INC                | COM              | 78409V104 | 64      | 304     | SH | DFND | 3,1 | 304     | 0 | 0 |
| SABRA HEALTH CARE REIT INC    | COM              | 78573L106 | 53      | 2,243   | SH | SOLE | 1   | 2,243   | 0 | 0 |
| SABRA HEALTH CARE REIT INC    | COM              | 78573L106 | 12,860  | 660,507 | SH | SOLE | 2   | 660,507 | 0 | 0 |
| SAGE THERAPEUTICS INC         | COM              | 78667J108 | 67      | 505     | SH | SOLE | 1   | 505     | 0 | 0 |
| SAGE THERAPEUTICS INC         | COM              | 78667J108 | 8,833   | 55,534  | SH | SOLE | 2   | 55,534  | 0 | 0 |
| SAIA INC                      | COM              | 78709Y105 | 21      | 311     | SH | SOLE | 1   | 311     | 0 | 0 |
| SAIA INC                      | COM              | 78709Y105 | 2,226   | 36,431  | SH | SOLE | 2   | 36,431  | 0 | 0 |
| SAILPOINT TECHNLOGIES HLDGS I | COM              | 78781P105 | 870     | 30,300  | SH | SOLE | 2   | 30,300  | 0 | 0 |
| SALESFORCE COM INC            | COM              | 79466L302 | 3,797   | 23,918  | SH | SOLE | 1   | 23,918  | 0 | 0 |
| SALESFORCE COM INC            | COM              | 79466L302 | 12,610  | 79,621  | SH | DFND | 12  | 79,621  | 0 | 0 |
| SALESFORCE COM INC            | COM              | 79466L302 | 5,483   | 34,623  | SH | DFND | 1   | 34,623  | 0 | 0 |
| SALESFORCE COM INC            | COM              | 79466L302 | 106,087 | 669,868 | SH | SOLE | 2   | 669,868 | 0 | 0 |
| SALESFORCE COM INC            | COM              | 79466L302 | 35      | 218     | SH | DFND | 1   | 218     | 0 | 0 |
| SALLY BEAUTY HLDGS INC        | COM              | 79546E104 | 761     | 41,322  | SH | DFND | 1   | 41,322  | 0 | 0 |
| SALLY BEAUTY HLDGS INC        | COM              | 79546E104 | 3,378   | 183,500 | SH | SOLE | 2   | 183,500 | 0 | 0 |
| SANDERSON FARMS INC           | COM              | 800013104 | 146     | 903     | SH | SOLE | 1   | 903     | 0 | 0 |
| SANDERSON FARMS INC           | COM              | 800013104 | 310     | 2,350   | SH | SOLE | 2   | 2,350   | 0 | 0 |
| SANDY SPRING BANCORP INC      | COM              | 800363103 | 923     | 29,492  | SH | SOLE | 2   | 29,492  | 0 | 0 |
| SANMINA CORPORATION           | COM              | 801056102 | 563     | 19,517  | SH | DFND | 10  | 19,517  | 0 | 0 |
| SANMINA CORPORATION           | COM              | 801056102 | 2,754   | 95,442  | SH | SOLE | 2   | 95,442  | 0 | 0 |
| SANMINA CORPORATION           | COM              | 801056102 | 6       | 211     | SH | DFND | 3,1 | 211     | 0 | 0 |
| SANOFI                        | SPONSORED ADR    | 80105N105 | 197     | 4,309   | SH | SOLE | 1   | 4,309   | 0 | 0 |
| SANOFI                        | SPONSORED ADR    | 80105N105 | 15,981  | 360,900 | SH | SOLE | 2   | 360,900 | 0 | 0 |
| SANOFI                        | SPONSORED ADR    | 80105N105 | 12      | 274     | SH | DFND | 1   | 274     | 0 | 0 |
| SANOFI                        | RIGHT 12/31/2020 | 80105N113 | 0       | 419     | SH | DFND | 1   | 419     | 0 | 0 |
| SANOFI                        | SPONSORED ADR    | 80105N105 | 12      | 264     | SH | DFND | 3,1 | 264     | 0 | 0 |
| SANTANDER CONSUMER USA HDG I  | COM              | 80283M101 | 496     | 23,473  | SH | DFND | 1   | 23,473  | 0 | 0 |
| SAP SE                        | SPON ADR         | 803054204 | 4,372   | 37,665  | SH | SOLE | 1   | 37,665  | 0 | 0 |
| SAP SE                        | SPON ADR         | 803054204 | 15,898  | 137,690 | SH | SOLE | 2   | 137,690 | 0 | 0 |
| SAP SE                        | SPON ADR         | 803054204 | 11      | 91      | SH | DFND | 1   | 91      | 0 | 0 |
| SAP SE                        | SPON ADR         | 803054204 | 11      | 93      | SH | DFND | 3,1 | 93      | 0 | 0 |
| SAPIENS INTL CORP N V         | S3               | G7T16G103 | 443     | 28,982  | SH | SOLE | 2   | 28,982  | 0 | 0 |
| SAREPTA THERAPEUTICS INC      | COM              | 803607100 | 2       | 36      | SH | SOLE | 1   | 36      | 0 | 0 |
| SAREPTA THERAPEUTICS INC      | COM              | 803607100 | 1,019   | 8,553   | SH | DFND | 12  | 8,553   | 0 | 0 |
| SAREPTA THERAPEUTICS INC      | COM              | 803607100 | 5,247   | 44,022  | SH | SOLE | 2   | 44,022  | 0 | 0 |
| SAREPTA THERAPEUTICS INC      | DBCV 1.500%11/1  | 803607AB6 | 126     | 70,000  | SH | SOLE | 2   | 70,000  | 0 | 0 |
| SBA COMMUNICATIONS CORP NEW   | CL A             | 78410G104 | 3,238   | 15,977  | SH | SOLE | 1   | 15,977  | 0 | 0 |

|                              |                |           |         |            |    |      |     |            |   |   |
|------------------------------|----------------|-----------|---------|------------|----|------|-----|------------|---|---|
| SBA COMMUNICATIONS CORP NEW  | CL A           | 78410G104 | 29,162  | 146,060    | SH | SOLE | 2   | 146,060    | 0 | 0 |
| SBA COMMUNICATIONS CORP NEW  | CL A           | 78410G104 | 8       | 40         | SH | DFND | 1   | 40         | 0 | 0 |
| SCANSOURCE INC               | COM            | 806037107 | 1,109   | 30,956     | SH | SOLE | 2   | 30,956     | 0 | 0 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 2,295   | 51,043     | SH | SOLE | 1   | 51,043     | 0 | 0 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 4,182   | 95,973     | SH | DFND | 8   | 95,973     | 0 | 0 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 14,445  | 331,529    | SH | SOLE | 2   | 331,529    | 0 | 0 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 212     | 4,875      | SH | DFND | 1   | 4,875      | 0 | 0 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 207     | 4,758      | SH | DFND | 3,1 | 4,758      | 0 | 0 |
| SCHNEIDER NATIONAL INC       | CL B           | 80689H102 | 1,279   | 60,245     | SH | SOLE | 1   | 60,245     | 0 | 0 |
| SCHNEIDER NATIONAL INC       | CL B           | 80689H102 | 2,847   | 135,270    | SH | SOLE | 2   | 135,270    | 0 | 0 |
| SCHNEIDER NATIONAL INC       | CL B           | 80689H102 | 133     | 6,302      | SH | DFND | 3,1 | 6,302      | 0 | 0 |
| SCHNITZER STL INDS           | CL A           | 806882106 | 116     | 7,353      | SH | SOLE | 1   | 7,353      | 0 | 0 |
| SCHNITZER STL INDS           | CL A           | 806882106 | 298     | 12,432     | SH | DFND | 13  | 12,432     | 0 | 0 |
| SCHNITZER STL INDS           | CL A           | 806882106 | 368     | 15,345     | SH | SOLE | 2   | 15,345     | 0 | 0 |
| SCHOLASTIC CORP              | COM            | 807066105 | 366     | 8,984      | SH | SOLE | 1   | 8,984      | 0 | 0 |
| SCHOLASTIC CORP              | COM            | 807066105 | 335     | 8,434      | SH | DFND | 1   | 8,434      | 0 | 0 |
| SCHWAB STRATEGIC TR          | US LRG CAP ETF | 808524201 | 892,443 | 13,199,175 | SH | SOLE | 1   | 13,199,175 | 0 | 0 |
| SCHWAB STRATEGIC TR          | US LCAP GR ETF | 808524300 | 55,212  | 694,997    | SH | SOLE | 1   | 694,997    | 0 | 0 |
| SCHWAB STRATEGIC TR          | US LCAP VA ETF | 808524409 | 311,950 | 5,696,612  | SH | SOLE | 1   | 5,696,612  | 0 | 0 |
| SCHWAB STRATEGIC TR          | US SML CAP ETF | 808524607 | 226,258 | 3,232,548  | SH | SOLE | 1   | 3,232,548  | 0 | 0 |
| SCHWAB STRATEGIC TR          | EMRG MKTEQ ETF | 808524706 | 14      | 533        | SH | SOLE | 1   | 533        | 0 | 0 |
| SCHWAB STRATEGIC TR          | US DIVIDEND EQ | 808524797 | 512     | 9,830      | SH | SOLE | 1   | 9,830      | 0 | 0 |
| SCHWAB STRATEGIC TR          | INTRM TRM TRES | 808524854 | 28      | 636        | SH | SOLE | 1   | 636        | 0 | 0 |
| SCHWAB STRATEGIC TR          | SHT TM US TRES | 808524862 | 182,615 | 3,637,752  | SH | SOLE | 1   | 3,637,752  | 0 | 0 |
| SCHWAB STRATEGIC TR          | INTL SCEQT ETF | 808524888 | 117     | 3,552      | SH | SOLE | 1   | 3,552      | 0 | 0 |
| SCHWAB STRATEGIC TR          | INTL EQTY ETF  | 808524805 | 20      | 625        | SH | DFND | 3,1 | 625        | 0 | 0 |
| SCHWEITZER-MAUDUIT INTL INC  | COM            | 808541106 | 446     | 11,510     | SH | SOLE | 2   | 11,510     | 0 | 0 |
| SCHWEITZER-MAUDUIT INTL INC  | COM            | 808541106 | 4       | 102        | SH | DFND | 3,1 | 102        | 0 | 0 |
| SCIENCE APPLICATNS INTL CP N | COM            | 808625107 | 376     | 4,890      | SH | SOLE | 2   | 4,890      | 0 | 0 |
| SCIENCE APPLICATNS INTL CP N | COM            | 808625107 | 3       | 34         | SH | DFND | 3,1 | 34         | 0 | 0 |
| SCIENTIFIC GAMES CORP        | COM            | 80874P109 | 275     | 13,460     | SH | SOLE | 2   | 13,460     | 0 | 0 |
| SCORPIO TANKERS INC          | S3             | Y7542C130 | 16      | 789        | SH | SOLE | 2   | 789        | 0 | 0 |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 57      | 681        | SH | SOLE | 1   | 681        | 0 | 0 |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 2,757   | 35,083     | SH | SOLE | 2   | 35,083     | 0 | 0 |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 5       | 69         | SH | DFND | 1   | 69         | 0 | 0 |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 5       | 67         | SH | DFND | 3,1 | 67         | 0 | 0 |
| SEA LTD                      | SPONSORED ADS  | 81141R100 | 104     | 4,431      | SH | SOLE | 1   | 4,431      | 0 | 0 |
| SEA LTD                      | SPONSORED ADS  | 81141R100 | 3,760   | 159,871    | SH | SOLE | 2   | 159,871    | 0 | 0 |
| SEACHANGE INTL INC           | COM            | 811699107 | 6       | 8,136      | SH | SOLE | 1   | 8,136      | 0 | 0 |
| SEACOR HOLDINGS INC          | COM            | 811904101 | 189     | 4,472      | SH | DFND | 1   | 4,472      | 0 | 0 |
| SEAGATE TECHNOLOGY           | S3             | G7945M107 | 896     | 17,597     | SH | SOLE | 1   | 17,597     | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| PLC                          |                 |           |        |         |    |      |     |         |   |   |
| SEAGATE TECHNOLOGY PLC       | S3              | G7945M107 | 1,069  | 22,315  | SH | SOLE | 2   | 22,315  | 0 | 0 |
| SEAGATE TECHNOLOGY PLC       | S3              | G7945M107 | 5      | 95      | SH | DFND | 1   | 95      | 0 | 0 |
| SEAGATE TECHNOLOGY PLC       | S3              | G7945M107 | 33     | 689     | SH | DFND | 3,1 | 689     | 0 | 0 |
| SEALED AIR CORP NEW          | COM             | 81211K100 | 751    | 16,283  | SH | SOLE | 1   | 16,283  | 0 | 0 |
| SEALED AIR CORP NEW          | COM             | 81211K100 | 1,344  | 29,173  | SH | DFND | 13  | 29,173  | 0 | 0 |
| SEALED AIR CORP NEW          | COM             | 81211K100 | 96     | 2,095   | SH | SOLE | 2   | 2,095   | 0 | 0 |
| SEALED AIR CORP NEW          | COM             | 81211K100 | 6      | 130     | SH | DFND | 1   | 130     | 0 | 0 |
| SEALED AIR CORP NEW          | COM             | 81211K100 | 4      | 91      | SH | DFND | 3,1 | 91      | 0 | 0 |
| SEASPAN CORP                 | S3              | Y75638109 | 70     | 8,000   | SH | SOLE | 2   | 8,000   | 0 | 0 |
| SEASPAN CORP                 | S3              | Y75638109 | 14     | 1,644   | SH | DFND | 1   | 1,644   | 0 | 0 |
| SEASPINE HLDGS CORP          | COM             | 81255T108 | 25     | 1,661   | SH | SOLE | 1   | 1,661   | 0 | 0 |
| SEATTLE GENETICS INC         | COM             | 812578102 | 655    | 9,231   | SH | SOLE | 1   | 9,231   | 0 | 0 |
| SEATTLE GENETICS INC         | COM             | 812578102 | 1,157  | 15,800  | SH | DFND | 13  | 15,800  | 0 | 0 |
| SEATTLE GENETICS INC         | COM             | 812578102 | 743    | 10,149  | SH | SOLE | 2   | 10,149  | 0 | 0 |
| SEAWORLD ENTMT INC           | COM             | 81282V100 | 271    | 9,651   | SH | SOLE | 1   | 9,651   | 0 | 0 |
| SEAWORLD ENTMT INC           | COM             | 81282V100 | 5,990  | 232,521 | SH | SOLE | 2   | 232,521 | 0 | 0 |
| SEI INVESTMENTS CO           | COM             | 784117103 | 10,654 | 203,907 | SH | DFND | 1   | 203,907 | 0 | 0 |
| SEI INVESTMENTS CO           | COM             | 784117103 | 7      | 132     | SH | DFND | 3,1 | 132     | 0 | 0 |
| SELECT ENERGY SVCS INC       | CL A COM        | 81617J301 | 45     | 5,466   | SH | SOLE | 1   | 5,466   | 0 | 0 |
| SELECT ENERGY SVCS INC       | CL A COM        | 81617J301 | 521    | 43,322  | SH | SOLE | 2   | 43,322  | 0 | 0 |
| SELECT MED HLDGS CORP        | COM             | 81619Q105 | 3,194  | 226,672 | SH | SOLE | 2   | 226,672 | 0 | 0 |
| SELECT SECTOR SPDR TR        | ENERGY          | 81369Y506 | 62     | 977     | SH | SOLE | 1   | 977     | 0 | 0 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL    | 81369Y605 | 7      | 257     | SH | SOLE | 1   | 257     | 0 | 0 |
| SELECT SECTOR SPDR TR        | RL EST SEL SEC  | 81369Y860 | 1      | 25      | SH | SOLE | 1   | 25      | 0 | 0 |
| SELECTA BIOSCIENCES INC      | COM             | 816212104 | 0      | 32      | SH | SOLE | 1   | 32      | 0 | 0 |
| SELECTIVE INS GROUP INC      | COM             | 816300107 | 211    | 3,337   | SH | SOLE | 2   | 3,337   | 0 | 0 |
| SEMGROUP CORP                | CL A            | 81663A105 | 238    | 16,150  | SH | DFND | 3,1 | 16,150  | 0 | 0 |
| SEMPRA ENERGY                | COM             | 816851109 | 4      | 24      | SH | SOLE | 1   | 24      | 0 | 0 |
| SEMPRA ENERGY                | COM             | 816851109 | 7,764  | 61,690  | SH | SOLE | 2   | 61,690  | 0 | 0 |
| SEMPRA ENERGY                | 6% PFD CONV A   | 816851406 | 3,335  | 31,547  | SH | SOLE | 2   | 31,547  | 0 | 0 |
| SEMPRA ENERGY                | 6.75% CNV PFD B | 816851505 | 773    | 7,289   | SH | SOLE | 2   | 7,289   | 0 | 0 |
| SEMPRA ENERGY                | COM             | 816851109 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| SEMTECH CORP                 | COM             | 816850101 | 82     | 1,985   | SH | SOLE | 1   | 1,985   | 0 | 0 |
| SEMTECH CORP                 | COM             | 816850101 | 527    | 10,350  | SH | SOLE | 2   | 10,350  | 0 | 0 |
| SENIOR 3G PPTYS TR           | SH BEN INT      | 81721M109 | 700    | 63,857  | SH | SOLE | 1   | 63,857  | 0 | 0 |
| SENIOR 3G PPTYS TR           | SH BEN INT      | 81721M109 | 274    | 23,278  | SH | DFND | 1   | 23,278  | 0 | 0 |
| SENIOR 3G PPTYS TR           | SH BEN INT      | 81721M109 | 105    | 8,889   | SH | SOLE | 2   | 8,889   | 0 | 0 |
| SENIOR 3G PPTYS TR           | SH BEN INT      | 81721M109 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| SENSATA TECHNOLOGIES HLDNG P | S3              | G8060N102 | 1,194  | 26,785  | SH | SOLE | 1   | 26,785  | 0 | 0 |
| SENSATA TECHNOLOGIES HLDNG P | S3              | G8060N102 | 2,815  | 62,523  | SH | SOLE | 2   | 62,523  | 0 | 0 |
| SENSATA TECHNOLOGIES HLDNG P | S3              | G8060N102 | 1      | 16      | SH | DFND | 1   | 16      | 0 | 0 |
| SENSATA TECHNOLOGIES HLDNG P | S3              | G8060N102 | 910    | 20,210  | SH | DFND | 3,1 | 20,210  | 0 | 0 |
| SENSIENT                     | COM             | 81725T100 | 340    | 4,759   | SH | SOLE | 1   | 4,759   | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| TECHNOLOGIES CORP            |                 |           |        |         |    |      |     |         |   |   |
| SENSIENT TECHNOLOGIES CORP   | COM             | 81725T100 | 172    | 2,531   | SH | SOLE | 2   | 2,531   | 0 | 0 |
| SERITAGE GROWTH PPTYS        | CL A            | 81752R100 | 509    | 11,448  | SH | SOLE | 2   | 11,448  | 0 | 0 |
| SERVICE CORP INTL            | COM             | 817565104 | 448    | 11,159  | SH | SOLE | 1   | 11,159  | 0 | 0 |
| SERVICE CORP INTL            | COM             | 817565104 | 4,429  | 110,318 | SH | DFND | 8   | 110,318 | 0 | 0 |
| SERVICE CORP INTL            | COM             | 817565104 | 6,848  | 170,567 | SH | SOLE | 2   | 170,567 | 0 | 0 |
| SERVICE CORP INTL            | COM             | 817565104 | 27     | 681     | SH | DFND | 1   | 681     | 0 | 0 |
| SERVICEMASTER GLOBAL HLDGS I | COM             | 81761R109 | 0      | 29      | SH | SOLE | 1   | 29      | 0 | 0 |
| SERVICEMASTER GLOBAL HLDGS I | COM             | 81761R109 | 598    | 12,815  | SH | DFND | 10  | 12,815  | 0 | 0 |
| SERVICEMASTER GLOBAL HLDGS I | COM             | 81761R109 | 7,598  | 162,701 | SH | SOLE | 2   | 162,701 | 0 | 0 |
| SERVICENOW INC               | COM             | 81762P102 | 3,511  | 14,825  | SH | SOLE | 1   | 14,825  | 0 | 0 |
| SERVICENOW INC               | COM             | 81762P102 | 20,447 | 82,953  | SH | SOLE | 2   | 82,953  | 0 | 0 |
| SERVICENOW INC               | NOTE 6/0        | 81762PAC6 | 315    | 170,000 | SH | SOLE | 2   | 170,000 | 0 | 0 |
| SERVISFIRST BANCSHARES INC   | COM             | 81768T108 | 541    | 16,035  | SH | SOLE | 2   | 16,035  | 0 | 0 |
| SHAW COMMUNICATIONS INC      | CL B CONV       | 82028K200 | 12     | 598     | SH | DFND | 3,1 | 598     | 0 | 0 |
| SHELL MIDSTREAM PARTNERS L P | UNIT LTD INT    | 822634101 | 676    | 33,034  | SH | SOLE | 2   | 33,034  | 0 | 0 |
| SHENANDOAH TELECOMMUNICATION | COM             | 82312B106 | 9      | 248     | SH | SOLE | 1   | 248     | 0 | 0 |
| SHENANDOAH TELECOMMUNICATION | COM             | 82312B106 | 412    | 9,294   | SH | DFND | 10  | 9,294   | 0 | 0 |
| SHENANDOAH TELECOMMUNICATION | COM             | 82312B106 | 689    | 15,526  | SH | DFND | 1   | 15,526  | 0 | 0 |
| SHERWIN WILLIAMS CO          | COM             | 824348106 | 3,784  | 8,816   | SH | SOLE | 1   | 8,816   | 0 | 0 |
| SHERWIN WILLIAMS CO          | COM             | 824348106 | 2,968  | 6,891   | SH | DFND | 12  | 6,891   | 0 | 0 |
| SHERWIN WILLIAMS CO          | COM             | 824348106 | 23,899 | 55,487  | SH | SOLE | 2   | 55,487  | 0 | 0 |
| SHERWIN WILLIAMS CO          | COM             | 824348106 | 24     | 55      | SH | DFND | 3,1 | 55      | 0 | 0 |
| SHOE CARNIVAL INC            | COM             | 824889109 | 160    | 4,712   | SH | DFND | 1   | 4,712   | 0 | 0 |
| SHOE CARNIVAL INC            | COM             | 824889109 | 1,917  | 56,331  | SH | SOLE | 2   | 56,331  | 0 | 0 |
| SHOPIFY INC                  | CL A            | 82509L107 | 1,421  | 6,984   | SH | SOLE | 1   | 6,984   | 0 | 0 |
| SHUTTERFLY INC               | COM             | 82568P304 | 14     | 292     | SH | SOLE | 1   | 292     | 0 | 0 |
| SHUTTERFLY INC               | COM             | 82568P304 | 691    | 17,009  | SH | SOLE | 2   | 17,009  | 0 | 0 |
| SHUTTERSTOCK INC             | COM             | 825690100 | 8      | 186     | SH | SOLE | 1   | 186     | 0 | 0 |
| SHUTTERSTOCK INC             | COM             | 825690100 | 128    | 2,740   | SH | SOLE | 2   | 2,740   | 0 | 0 |
| SIGNATURE BK NEW YORK N Y    | COM             | 82669G104 | 65     | 508     | SH | SOLE | 1   | 508     | 0 | 0 |
| SIGNATURE BK NEW YORK N Y    | COM             | 82669G104 | 1,198  | 9,355   | SH | DFND | 1   | 9,355   | 0 | 0 |
| SIGNATURE BK NEW YORK N Y    | COM             | 82669G104 | 7,746  | 60,482  | SH | SOLE | 2   | 60,482  | 0 | 0 |
| SIGNATURE BK NEW YORK N Y    | COM             | 82669G104 | 6      | 45      | SH | DFND | 3,1 | 45      | 0 | 0 |
| SIGNET JEWELERS LIMITED      | S3              | G81276100 | 171    | 6,290   | SH | SOLE | 2   | 6,290   | 0 | 0 |
| SIGNET JEWELERS LIMITED      | S3              | G81276100 | 2      | 71      | SH | DFND | 1   | 71      | 0 | 0 |
| SIGNET JEWELERS LIMITED      | S3              | G81276100 | 2      | 59      | SH | DFND | 3,1 | 59      | 0 | 0 |
| SILGAN HOLDINGS INC          | COM             | 827048109 | 189    | 6,324   | SH | SOLE | 1   | 6,324   | 0 | 0 |
| SILGAN HOLDINGS INC          | COM             | 827048109 | 370    | 12,494  | SH | DFND | 1   | 12,494  | 0 | 0 |
| SILGAN HOLDINGS INC          | COM             | 827048109 | 7,972  | 269,062 | SH | SOLE | 2   | 269,062 | 0 | 0 |
| SILICOM LTD                  | ORD             | M84116108 | 27     | 696     | SH | SOLE | 2   | 696     | 0 | 0 |
| SILICON LABORATORIES INC     | COM             | 826919102 | 126    | 1,380   | SH | SOLE | 1   | 1,380   | 0 | 0 |
| SILICON LABORATORIES INC     | COM             | 826919102 | 6,439  | 79,626  | SH | SOLE | 2   | 79,626  | 0 | 0 |
| SILICON LABORATORIES INC     | NOTE 1.375% 3/0 | 826919AB8 | 288    | 265,000 | SH | SOLE | 2   | 265,000 | 0 | 0 |

|                              |               |           |        |         |    |      |     |         |   |   |
|------------------------------|---------------|-----------|--------|---------|----|------|-----|---------|---|---|
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR | 82706C108 | 312    | 7,932   | SH | SOLE | 1   | 7,932   | 0 | 0 |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR | 82706C108 | 1,435  | 36,201  | SH | SOLE | 2   | 36,201  | 0 | 0 |
| SIMMONS 1ST NATL CORP        | CL A \$1 PAR  | 828730200 | 4,643  | 189,669 | SH | SOLE | 2   | 189,669 | 0 | 0 |
| SIMON PPTY GROUP INC NEW     | COM           | 828806109 | 1,168  | 6,484   | SH | SOLE | 1   | 6,484   | 0 | 0 |
| SIMON PPTY GROUP INC NEW     | COM           | 828806109 | 67,191 | 368,754 | SH | SOLE | 2   | 368,754 | 0 | 0 |
| SIMON PPTY GROUP INC NEW     | COM           | 828806109 | 192    | 1,052   | SH | DFND | 1   | 1,052   | 0 | 0 |
| SIMON PPTY GROUP INC NEW     | COM           | 828806109 | 33     | 180     | SH | DFND | 3,1 | 180     | 0 | 0 |
| SIMPLY GOOD FOODS CO         | COM           | 82900L102 | 81     | 3,895   | SH | SOLE | 1   | 3,895   | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM           | 829073105 | 857    | 14,577  | SH | DFND | 1   | 14,577  | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM           | 829073105 | 107    | 1,802   | SH | SOLE | 2   | 1,802   | 0 | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A          | 829226109 | 1,219  | 31,674  | SH | DFND | 1   | 31,674  | 0 | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A          | 829226109 | 7,644  | 198,643 | SH | SOLE | 2   | 198,643 | 0 | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A          | 829226109 | 11     | 280     | SH | DFND | 3,1 | 280     | 0 | 0 |
| SIRIUS XM HLDGS INC          | COM           | 82968B103 | 1,976  | 348,411 | SH | DFND | 1   | 348,411 | 0 | 0 |
| SIRIUS XM HLDGS INC          | COM           | 82968B103 | 171    | 30,187  | SH | SOLE | 2   | 30,187  | 0 | 0 |
| SIRIUS XM HLDGS INC          | COM           | 82968B103 | 2      | 297     | SH | DFND | 1   | 297     | 0 | 0 |
| SIRIUS XM HLDGS INC          | COM           | 82968B103 | 0      | 1       | SH | DFND | 3,1 | 1       | 0 | 0 |
| SITE CENTERS CORP            | COM           | 82981J109 | 268    | 19,675  | SH | DFND | 14  | 19,675  | 0 | 0 |
| SITE CENTERS CORP            | COM           | 82981J109 | 8,546  | 627,487 | SH | SOLE | 2   | 627,487 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM           | 82982L103 | 51     | 1,186   | SH | SOLE | 1   | 1,186   | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM           | 82982L103 | 1,437  | 25,146  | SH | SOLE | 2   | 25,146  | 0 | 0 |
| SIX FLAGS ENTMT CORP NEW     | COM           | 83001A102 | 81     | 1,567   | SH | SOLE | 1   | 1,567   | 0 | 0 |
| SIX FLAGS ENTMT CORP NEW     | COM           | 83001A102 | 1,843  | 37,342  | SH | SOLE | 2   | 37,342  | 0 | 0 |
| SJW GROUP                    | COM           | 784305104 | 110    | 2,097   | SH | SOLE | 1   | 2,097   | 0 | 0 |
| SJW GROUP                    | COM           | 784305104 | 349    | 5,646   | SH | SOLE | 2   | 5,646   | 0 | 0 |
| SK TELECOM LTD               | SPONSORED ADR | 78440P108 | 3,740  | 153,965 | SH | SOLE | 1   | 153,965 | 0 | 0 |
| SK TELECOM LTD               | SPONSORED ADR | 78440P108 | 943    | 38,500  | SH | SOLE | 2   | 38,500  | 0 | 0 |
| SKECHERS U S A INC           | CL A          | 830566105 | 91     | 2,926   | SH | SOLE | 1   | 2,926   | 0 | 0 |
| SKECHERS U S A INC           | CL A          | 830566105 | 707    | 21,050  | SH | SOLE | 2   | 21,050  | 0 | 0 |
| SKECHERS U S A INC           | CL A          | 830566105 | 9      | 258     | SH | DFND | 3,1 | 258     | 0 | 0 |
| SKYLINE CHAMPION CORPORATION | COM           | 830830105 | 673    | 35,447  | SH | DFND | 1   | 35,447  | 0 | 0 |
| SKYLINE CHAMPION CORPORATION | COM           | 830830105 | 164    | 8,648   | SH | SOLE | 2   | 8,648   | 0 | 0 |
| SKYLINE CHAMPION CORPORATION | COM           | 830830105 | 136    | 7,182   | SH | DFND | 3,1 | 7,182   | 0 | 0 |
| SKYWEST INC                  | COM           | 830879102 | 52     | 888     | SH | SOLE | 1   | 888     | 0 | 0 |
| SKYWEST INC                  | COM           | 830879102 | 496    | 9,144   | SH | DFND | 1   | 9,144   | 0 | 0 |
| SKYWEST INC                  | COM           | 830879102 | 8,587  | 158,175 | SH | SOLE | 2   | 158,175 | 0 | 0 |
| SKYWORKS SOLUTIONS INC       | COM           | 83088M102 | 1,869  | 22,754  | SH | SOLE | 1   | 22,754  | 0 | 0 |
| SKYWORKS SOLUTIONS INC       | COM           | 83088M102 | 4,817  | 58,406  | SH | SOLE | 2   | 58,406  | 0 | 0 |
| SKYWORKS SOLUTIONS INC       | COM           | 83088M102 | 837    | 10,149  | SH | DFND | 1   | 10,149  | 0 | 0 |
| SKYWORKS SOLUTIONS           | COM           | 83088M102 | 262    | 3,179   | SH | DFND | 3,1 | 3,179   | 0 | 0 |



|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| INC                          |                 |           |        |         |    |      |     |         |   |   |
| SL GREEN RLTY CORP           | COM             | 78440X101 | 255    | 2,831   | SH | DFND | 1   | 2,831   | 0 | 0 |
| SL GREEN RLTY CORP           | COM             | 78440X101 | 6,384  | 70,993  | SH | SOLE | 2   | 70,993  | 0 | 0 |
| SLEEP NUMBER CORP            | COM             | 83125X103 | 8,055  | 171,393 | SH | SOLE | 2   | 171,393 | 0 | 0 |
| SLM CORP                     | COM             | 78442P106 | 32     | 3,097   | SH | SOLE | 1   | 3,097   | 0 | 0 |
| SLM CORP                     | COM             | 78442P106 | 898    | 90,601  | SH | DFND | 1   | 90,601  | 0 | 0 |
| SLM CORP                     | COM             | 78442P106 | 233    | 23,500  | SH | SOLE | 2   | 23,500  | 0 | 0 |
| SLM CORP                     | COM             | 78442P106 | 0      | 19      | SH | DFND | 1   | 19      | 0 | 0 |
| SLM CORP                     | COM             | 78442P106 | 432    | 43,576  | SH | DFND | 3,1 | 43,576  | 0 | 0 |
| SM ENERGY CO                 | COM             | 78454L100 | 291    | 16,621  | SH | SOLE | 2   | 16,621  | 0 | 0 |
| SMART SAND INC               | COM             | 83191H107 | 338    | 75,879  | SH | SOLE | 2   | 75,879  | 0 | 0 |
| SMITH & NEPHEW PLC           | SPDN ADR NEW    | 83175M205 | 341    | 8,436   | SH | SOLE | 1   | 8,436   | 0 | 0 |
| SMITH & NEPHEW PLC           | SPDN ADR NEW    | 83175M205 | 5,809  | 144,823 | SH | SOLE | 2   | 144,823 | 0 | 0 |
| SMITH & NEPHEW PLC           | SPDN ADR NEW    | 83175M205 | 6      | 152     | SH | DFND | 1   | 152     | 0 | 0 |
| SMITH A O CORP               | COM             | 831865209 | 10,894 | 204,317 | SH | DFND | 8   | 204,317 | 0 | 0 |
| SMITH A O CORP               | COM             | 831865209 | 1,455  | 27,285  | SH | DFND | 13  | 27,285  | 0 | 0 |
| SMITH A O CORP               | COM             | 831865209 | 826    | 15,589  | SH | SOLE | 1   | 15,589  | 0 | 0 |
| SMITH A O CORP               | COM             | 831865209 | 3,274  | 61,406  | SH | SOLE | 2   | 61,406  | 0 | 0 |
| SMITH A O CORP               | COM             | 831865209 | 3      | 48      | SH | DFND | 1   | 48      | 0 | 0 |
| SMUCKER J M CO               | COM NEW         | 832696405 | 3,399  | 29,208  | SH | SOLE | 1   | 29,208  | 0 | 0 |
| SMUCKER J M CO               | COM NEW         | 832696405 | 7,922  | 68,001  | SH | SOLE | 2   | 68,001  | 0 | 0 |
| SMUCKER J M CO               | COM NEW         | 832696405 | 22     | 187     | SH | DFND | 1   | 187     | 0 | 0 |
| SNAP ON INC                  | COM             | 833034101 | 56     | 330     | SH | SOLE | 1   | 330     | 0 | 0 |
| SNAP ON INC                  | COM             | 833034101 | 3,557  | 22,725  | SH | DFND | 8   | 22,725  | 0 | 0 |
| SNAP ON INC                  | COM             | 833034101 | 1,445  | 9,229   | SH | DFND | 1   | 9,229   | 0 | 0 |
| SNAP ON INC                  | COM             | 833034101 | 3,370  | 21,530  | SH | SOLE | 2   | 21,530  | 0 | 0 |
| SNAP ON INC                  | COM             | 833034101 | 49     | 314     | SH | DFND | 3,1 | 314     | 0 | 0 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B  | 833635105 | 13,746 | 357,606 | SH | DFND | 11  | 357,606 | 0 | 0 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B  | 833635105 | 8,871  | 230,787 | SH | SOLE | 2   | 230,787 | 0 | 0 |
| SOLAR CAP LTD                | COM             | 83413U100 | 5,629  | 270,100 | SH | SOLE | 2   | 270,100 | 0 | 0 |
| SOLARCITY CORP               | NOTE 1.625%11/0 | 83416TAC4 | 304    | 315,000 | SH | SOLE | 2   | 315,000 | 0 | 0 |
| SOLAREEDGE TECHNOLOGIES INC  | COM             | 83417M104 | 572    | 15,175  | SH | SOLE | 2   | 15,175  | 0 | 0 |
| SOLARIS OILFIELD INFRSTR INC | COM CL A        | 83418M103 | 526    | 31,991  | SH | SOLE | 2   | 31,991  | 0 | 0 |
| SOLARWINDS CORP              | COM             | 83417Q105 | 444    | 22,741  | SH | DFND | 10  | 22,741  | 0 | 0 |
| SOLARWINDS CORP              | COM             | 83417Q105 | 18     | 1,154   | SH | SOLE | 1   | 1,154   | 0 | 0 |
| SONIC AUTOMOTIVE INC         | CL A            | 83545G102 | 60     | 4,995   | SH | SOLE | 1   | 4,995   | 0 | 0 |
| SONIC AUTOMOTIVE INC         | CL A            | 83545G102 | 458    | 30,944  | SH | SOLE | 2   | 30,944  | 0 | 0 |
| SONOCO PRODS CO              | COM             | 835495102 | 3,527  | 58,013  | SH | SOLE | 1   | 58,013  | 0 | 0 |
| SONOCO PRODS CO              | COM             | 835495102 | 1,851  | 30,077  | SH | DFND | 1   | 30,077  | 0 | 0 |
| SONOCO PRODS CO              | COM             | 835495102 | 8,371  | 136,043 | SH | SOLE | 2   | 136,043 | 0 | 0 |
| SONY CORP                    | SPONSORED ADR   | 835699307 | 467    | 10,919  | SH | SOLE | 1   | 10,919  | 0 | 0 |
| SONY CORP                    | SPONSORED ADR   | 835699307 | 15,805 | 374,172 | SH | SOLE | 2   | 374,172 | 0 | 0 |
| SONY CORP                    | SPONSORED ADR   | 835699307 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| SONY CORP                    | SPONSORED ADR   | 835699307 | 372    | 8,813   | SH | DFND | 3,1 | 8,813   | 0 | 0 |
| SOTHEBYS                     | COM             | 835898107 | 453    | 11,989  | SH | SOLE | 2   | 11,989  | 0 | 0 |
| SOUTH JERSEY INDS INC        | COM             | 838518108 | 368    | 11,479  | SH | SOLE | 2   | 11,479  | 0 | 0 |
| SOUTH ST CORP                | COM             | 840441109 | 1,609  | 23,550  | SH | SOLE | 2   | 23,550  | 0 | 0 |
| SOUTH ST CORP                | COM             | 840441109 | 84     | 1,231   | SH | DFND | 3,1 | 1,231   | 0 | 0 |

|                             |                  |           |        |         |    |      |     |         |   |   |
|-----------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| SOUTHERN CO                 | COM              | 842587107 | 2,131  | 40,998  | SH | SOLE | 1   | 40,998  | 0 | 0 |
| SOUTHERN CO                 | COM              | 842587107 | 1,109  | 21,457  | SH | DFND | 1   | 21,457  | 0 | 0 |
| SOUTHERN CO                 | COM              | 842587107 | 13,279 | 256,938 | SH | SOLE | 2   | 256,938 | 0 | 0 |
| SOUTHERN CO                 | COM              | 842587107 | 31     | 604     | SH | DFND | 1   | 604     | 0 | 0 |
| SOUTHERN COPPER CORP        | COM              | 84265V105 | 4,451  | 112,175 | SH | SOLE | 2   | 112,175 | 0 | 0 |
| SOUTHERN COPPER CORP        | COM              | 84265V105 | 20     | 505     | SH | DFND | 1   | 505     | 0 | 0 |
| SOUTHERN MO BANCORP INC     | COM              | 843380106 | 90     | 2,926   | SH | SOLE | 2   | 2,926   | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM              | 843395104 | 98     | 6,674   | SH | DFND | 1   | 6,674   | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM              | 843395104 | 4      | 759     | SH | SOLE | 1   | 759     | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM              | 843395104 | 215    | 14,668  | SH | SOLE | 2   | 14,668  | 0 | 0 |
| SOUTHWEST AIRLS CO          | COM              | 844741108 | 76     | 1,375   | SH | SOLE | 1   | 1,375   | 0 | 0 |
| SOUTHWEST AIRLS CO          | COM              | 844741108 | 25,166 | 484,792 | SH | DFND | 11  | 484,792 | 0 | 0 |
| SOUTHWEST AIRLS CO          | COM              | 844741108 | 33,854 | 652,161 | SH | SOLE | 2   | 652,161 | 0 | 0 |
| SOUTHWEST AIRLS CO          | COM              | 844741108 | 5      | 96      | SH | DFND | 1   | 96      | 0 | 0 |
| SOUTHWEST GAS HOLDINGS INC  | COM              | 844895102 | 56     | 716     | SH | SOLE | 1   | 716     | 0 | 0 |
| SOUTHWEST GAS HOLDINGS INC  | COM              | 844895102 | 5,329  | 64,786  | SH | SOLE | 2   | 64,786  | 0 | 0 |
| SOUTHWESTERN ENERGY CO      | COM              | 845467109 | 684    | 145,781 | SH | SOLE | 2   | 145,781 | 0 | 0 |
| SOUTHWESTERN ENERGY CO      | COM              | 845467109 | 325    | 69,398  | SH | DFND | 3,1 | 69,398  | 0 | 0 |
| SP PLUS CORP                | COM              | 78469C103 | 5,438  | 159,383 | SH | SOLE | 2   | 159,383 | 0 | 0 |
| SPARK ENERGY INC            | CL A COM         | 846511103 | 347    | 38,939  | SH | SOLE | 2   | 38,939  | 0 | 0 |
| SPARTANNASH CO              | COM              | 847215100 | 44     | 2,766   | SH | SOLE | 2   | 2,766   | 0 | 0 |
| SPARTANNASH CO              | COM              | 847215100 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| SPARTANNASH CO              | COM              | 847215100 | 4      | 228     | SH | DFND | 3,1 | 228     | 0 | 0 |
| SPDR GOLD TRUST             | GOLD S3          | 78463V107 | 2,404  | 19,700  | SH | SOLE | 2   | 19,700  | 0 | 0 |
| SPDR GOLD TRUST             | GOLD S3          | 78463V107 | 1,220  | 10,000  | SH | DFND | 1   | 10,000  | 0 | 0 |
| SPDR GOLD TRUST             | GOLD S3          | 78463V107 | 34     | 276     | SH | DFND | 1   | 276     | 0 | 0 |
| SPDR INDEX S3 FDS           | S&P CHINA ETF    | 78463X400 | 28     | 317     | SH | SOLE | 1   | 317     | 0 | 0 |
| SPDR INDEX S3 FDS           | S&P EMKTSC ETF   | 78463X756 | 181    | 4,138   | SH | SOLE | 1   | 4,138   | 0 | 0 |
| SPDR INDEX S3 FDS           | S&P INTL SMLCP   | 78463X871 | 0      | 8       | SH | SOLE | 1   | 8       | 0 | 0 |
| SPDR S&P 500 ETF TR         | TR UNIT          | 78462F103 | 9,839  | 34,830  | SH | SOLE | 1   | 34,830  | 0 | 0 |
| SPDR S&P 500 ETF TR         | TR UNIT          | 78462F103 | 4,499  | 15,927  | SH | SOLE | 2   | 15,927  | 0 | 0 |
| SPDR S&P 500 ETF TR         | TR UNIT          | 78462F103 | 1,291  | 4,571   | SH | DFND | 1   | 4,571   | 0 | 0 |
| SPDR S&P 500 ETF TR         | TR UNIT          | 78462F103 | 805    | 2,850   | SH | DFND | 3,1 | 2,850   | 0 | 0 |
| SPDR S&P MIDCAP 400 ETF TR  | UTSER1 S&PDCRP   | 78467Y107 | 524    | 1,517   | SH | DFND | 1   | 1,517   | 0 | 0 |
| SPDR S&P MIDCAP 400 ETF TR  | UTSER1 S&PDCRP   | 78467Y107 | 136    | 393     | SH | DFND | 3,1 | 393     | 0 | 0 |
| SPDR SER TR                 | BLOMBERG BRC INV | 78468R200 | 240    | 7,746   | SH | SOLE | 1   | 7,746   | 0 | 0 |
| SPDR SER TR                 | BLOMBERG SRT TR  | 78468R408 | 91     | 3,101   | SH | SOLE | 1   | 3,101   | 0 | 0 |
| SPDR SER TR                 | SPDR BLOMBERG    | 78468R663 | 58,451 | 637,720 | SH | SOLE | 1   | 637,720 | 0 | 0 |
| SPDR SER TR                 | NUVEEN BRC MUNIC | 78468R721 | 18     | 360     | SH | SOLE | 1   | 360     | 0 | 0 |
| SPDR SER TR                 | NUVEEN BLMBRG SR | 78468R739 | 220    | 4,545   | SH | SOLE | 1   | 4,545   | 0 | 0 |
| SPDR SER TR                 | SPDR S&P 500 ETF | 78468R796 | 480    | 7,016   | SH | SOLE | 1   | 7,016   | 0 | 0 |
| SPDR SER TR                 | SSGA US LRG ETF  | 78468R804 | 1      | 12      | SH | SOLE | 1   | 12      | 0 | 0 |
| SPDR SER TR                 | PORTFOLIO SM ETF | 78468R853 | 600    | 19,911  | SH | SOLE | 1   | 19,911  | 0 | 0 |

|                              |                  |           |         |           |    |      |     |           |   |   |
|------------------------------|------------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| SPDR SERIES TRUST            | S&P 600 SMCP GRW | 78464A201 | 0       | 8         | SH | SOLE | 1   | 8         | 0 | 0 |
| SPDR SERIES TRUST            | NUV HGHYLD MUN   | 78464A284 | 12,812  | 223,179   | SH | SOLE | 1   | 223,179   | 0 | 0 |
| SPDR SERIES TRUST            | S&P 600 SMCP VAL | 78464A300 | 5       | 84        | SH | SOLE | 1   | 84        | 0 | 0 |
| SPDR SERIES TRUST            | BLOMBERG BRC INT | 78464A334 | 113     | 3,746     | SH | SOLE | 1   | 3,746     | 0 | 0 |
| SPDR SERIES TRUST            | BLMBRG BRC CNVRT | 78464A359 | 12      | 368       | SH | SOLE | 1   | 368       | 0 | 0 |
| SPDR SERIES TRUST            | BLOMBRG BRC EMRG | 78464A391 | 289     | 11,063    | SH | SOLE | 1   | 11,063    | 0 | 0 |
| SPDR SERIES TRUST            | PRTFLO S&P500 GW | 78464A409 | 10      | 387       | SH | SOLE | 1   | 387       | 0 | 0 |
| SPDR SERIES TRUST            | BLOOMBERG BRCLYS | 78464A417 | 170,768 | 4,747,828 | SH | SOLE | 1   | 4,747,828 | 0 | 0 |
| SPDR SERIES TRUST            | PORTFOLIO SHORT  | 78464A474 | 213     | 7,181     | SH | SOLE | 1   | 7,181     | 0 | 0 |
| SPDR SERIES TRUST            | PRTFLO S&P500 VL | 78464A508 | 4       | 120       | SH | SOLE | 1   | 120       | 0 | 0 |
| SPDR SERIES TRUST            | S&P BK ETF       | 78464A797 | 15      | 584       | SH | SOLE | 1   | 584       | 0 | 0 |
| SPDR SERIES TRUST            | BLOOMBERG BRCLYS | 78464A417 | 418     | 11,620    | SH | DFND | 1   | 11,620    | 0 | 0 |
| SPDR SERIES TRUST            | S&P DIVID ETF    | 78464A763 | 14      | 145       | SH | DFND | 3,1 | 145       | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC NE | COM              | 84790A105 | 129     | 2,527     | SH | SOLE | 1   | 2,527     | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC NE | COM              | 84790A105 | 2,698   | 49,248    | SH | SOLE | 2   | 49,248    | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC NE | COM              | 84790A105 | 2       | 45        | SH | DFND | 1   | 45        | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC NE | COM              | 84790A105 | 416     | 7,585     | SH | DFND | 3,1 | 7,585     | 0 | 0 |
| SPEEDWAY MOTORSPORTS INC     | COM              | 847788106 | 2       | 136       | SH | DFND | 3,1 | 136       | 0 | 0 |
| SPIRE INC                    | COM              | 84857L101 | 5,349   | 65,002    | SH | SOLE | 2   | 65,002    | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A         | 848574109 | 1,749   | 18,162    | SH | SOLE | 1   | 18,162    | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A         | 848574109 | 662     | 7,232     | SH | DFND | 13  | 7,232     | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A         | 848574109 | 667     | 7,287     | SH | DFND | 1   | 7,287     | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A         | 848574109 | 4,306   | 47,048    | SH | SOLE | 2   | 47,048    | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A         | 848574109 | 13      | 141       | SH | DFND | 1   | 141       | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A         | 848574109 | 12      | 130       | SH | DFND | 3,1 | 130       | 0 | 0 |
| SPIRIT AIRLS INC             | COM              | 848577102 | 122     | 2,300     | SH | DFND | 1   | 2,300     | 0 | 0 |
| SPIRIT AIRLS INC             | COM              | 848577102 | 592     | 11,203    | SH | SOLE | 2   | 11,203    | 0 | 0 |
| SPIRIT AIRLS INC             | COM              | 848577102 | 9       | 166       | SH | DFND | 3,1 | 166       | 0 | 0 |
| SPIRIT MTA REIT              | COM S3 BEN IN    | 84861U105 | 0       | 13        | SH | DFND | 1   | 13        | 0 | 0 |
| SPIRIT RLTY CAP INC NEW      | COM NEW          | 84860W300 | 233     | 6,936     | SH | SOLE | 1   | 6,936     | 0 | 0 |
| SPIRIT RLTY CAP INC NEW      | COM NEW          | 84860W300 | 327     | 8,222     | SH | DFND | 13  | 8,222     | 0 | 0 |
| SPIRIT RLTY CAP INC NEW      | COM NEW          | 84860W300 | 391     | 9,843     | SH | DFND | 1   | 9,843     | 0 | 0 |
| SPIRIT RLTY CAP INC NEW      | COM NEW          | 84860W300 | 544     | 13,693    | SH | SOLE | 2   | 13,693    | 0 | 0 |
| SPIRIT RLTY CAP INC NEW      | NOTE 3.750% 5/1  | 84860WAB8 | 1,573   | 1,575,000 | SH | SOLE | 2   | 1,575,000 | 0 | 0 |
| SPLUNK INC                   | COM              | 848637104 | 167     | 1,312     | SH | SOLE | 1   | 1,312     | 0 | 0 |
| SPLUNK INC                   | COM              | 848637104 | 17,595  | 141,208   | SH | SOLE | 2   | 141,208   | 0 | 0 |
| SPORTSMANS W3E HLDGS INC     | COM              | 84920Y106 | 99      | 20,637    | SH | SOLE | 2   | 20,637    | 0 | 0 |
| SPOTIFY TECHNOLOGY S A       | S3               | L8681T102 | 269     | 1,761     | SH | SOLE | 1   | 1,761     | 0 | 0 |

|                             |                 |           |        |         |    |      |     |         |   |   |
|-----------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| SPOTIFY TECHNOLOGY S A      | S3              | L8681T102 | 3,605  | 25,972  | SH | SOLE | 2   | 25,972  | 0 | 0 |
| SPRINT CORPORATION          | COM             | 85207U105 | 2,203  | 389,998 | SH | SOLE | 2   | 389,998 | 0 | 0 |
| SPRINT CORPORATION          | COM             | 85207U105 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| SPROUTS FMRS MKT INC        | COM             | 85208M102 | 795    | 36,918  | SH | SOLE | 2   | 36,918  | 0 | 0 |
| SPS COMMERCE INC            | COM             | 78463M107 | 553    | 5,214   | SH | DFND | 10  | 5,214   | 0 | 0 |
| SPS COMMERCE INC            | COM             | 78463M107 | 445    | 4,200   | SH | DFND | 13  | 4,200   | 0 | 0 |
| SPS COMMERCE INC            | COM             | 78463M107 | 361    | 3,403   | SH | DFND | 1   | 3,403   | 0 | 0 |
| SPS COMMERCE INC            | COM             | 78463M107 | 325    | 2,752   | SH | SOLE | 1   | 2,752   | 0 | 0 |
| SPS COMMERCE INC            | COM             | 78463M107 | 10,382 | 97,888  | SH | SOLE | 2   | 97,888  | 0 | 0 |
| SPX CORP                    | COM             | 784635104 | 7,645  | 219,735 | SH | SOLE | 2   | 219,735 | 0 | 0 |
| SPX CORP                    | COM             | 784635104 | 1      | 32      | SH | DFND | 3,1 | 32      | 0 | 0 |
| SPX FLOW INC                | COM             | 78469X107 | 27     | 1,549   | SH | SOLE | 1   | 1,549   | 0 | 0 |
| SPX FLOW INC                | COM             | 78469X107 | 179    | 5,606   | SH | SOLE | 2   | 5,606   | 0 | 0 |
| SPX FLOW INC                | COM             | 78469X107 | 1      | 32      | SH | DFND | 3,1 | 32      | 0 | 0 |
| SQUARE INC                  | CL A            | 852234103 | 117    | 1,429   | SH | SOLE | 1   | 1,429   | 0 | 0 |
| SQUARE INC                  | CL A            | 852234103 | 7,636  | 101,925 | SH | SOLE | 2   | 101,925 | 0 | 0 |
| SQUARE INC                  | CL A            | 852234103 | 36     | 485     | SH | DFND | 1   | 485     | 0 | 0 |
| SQUARE INC                  | CL A            | 852234103 | 10     | 140     | SH | DFND | 3,1 | 140     | 0 | 0 |
| SRC ENERGY INC              | COM             | 78470V108 | 23     | 8,353   | SH | SOLE | 1   | 8,353   | 0 | 0 |
| SRC ENERGY INC              | COM             | 78470V108 | 186    | 36,423  | SH | SOLE | 2   | 36,423  | 0 | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM             | 78467J100 | 67     | 981     | SH | SOLE | 1   | 981     | 0 | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM             | 78467J100 | 3,137  | 49,256  | SH | SOLE | 2   | 49,256  | 0 | 0 |
| SSGA ACTIVE ETF TR          | BLKSTN GSOSRLN  | 78467V608 | 1,688  | 36,578  | SH | SOLE | 1   | 36,578  | 0 | 0 |
| STAAR SURGICAL CO           | COM PAR \$0.01  | 852312305 | 1,657  | 48,468  | SH | SOLE | 2   | 48,468  | 0 | 0 |
| STAG INDL INC               | COM             | 85254J102 | 598    | 20,165  | SH | DFND | 1   | 20,165  | 0 | 0 |
| STAG INDL INC               | COM             | 85254J102 | 59     | 2,109   | SH | SOLE | 1   | 2,109   | 0 | 0 |
| STAG INDL INC               | COM             | 85254J102 | 3,946  | 133,073 | SH | SOLE | 2   | 133,073 | 0 | 0 |
| STAMPS COM INC              | COM NEW         | 852857200 | 1      | 57      | SH | SOLE | 1   | 57      | 0 | 0 |
| STAMPS COM INC              | COM NEW         | 852857200 | 58     | 716     | SH | SOLE | 2   | 716     | 0 | 0 |
| STANDARD MTR PRODS INC      | COM             | 853666105 | 6      | 115     | SH | SOLE | 1   | 115     | 0 | 0 |
| STANDARD MTR PRODS INC      | COM             | 853666105 | 116    | 2,357   | SH | SOLE | 2   | 2,357   | 0 | 0 |
| STANDEX INTL CORP           | COM             | 854231107 | 172    | 2,065   | SH | SOLE | 1   | 2,065   | 0 | 0 |
| STANLEY BLACK & DECKER INC  | COM             | 854502101 | 118    | 754     | SH | SOLE | 1   | 754     | 0 | 0 |
| STANLEY BLACK & DECKER INC  | COM             | 854502101 | 922    | 6,774   | SH | SOLE | 2   | 6,774   | 0 | 0 |
| STANLEY BLACK & DECKER INC  | UNIT 05/15/2020 | 854502887 | 2,313  | 23,719  | SH | SOLE | 2   | 23,719  | 0 | 0 |
| STANLEY BLACK & DECKER INC  | COM             | 854502101 | 14     | 100     | SH | DFND | 3,1 | 100     | 0 | 0 |
| STANTEC INC                 | COM             | 85472N109 | 3      | 148     | SH | DFND | 3,1 | 148     | 0 | 0 |
| STAR GROUP L P              | UNIT LTD PARTNR | 85512C105 | 102    | 10,612  | SH | SOLE | 2   | 10,612  | 0 | 0 |
| STARBUCKS CORP              | COM             | 855244109 | 3,365  | 44,808  | SH | SOLE | 1   | 44,808  | 0 | 0 |
| STARBUCKS CORP              | COM             | 855244109 | 9,755  | 131,223 | SH | DFND | 1   | 131,223 | 0 | 0 |
| STARBUCKS CORP              | COM             | 855244109 | 16,619 | 223,549 | SH | SOLE | 2   | 223,549 | 0 | 0 |
| STARBUCKS CORP              | COM             | 855244109 | 403    | 5,426   | SH | DFND | 1   | 5,426   | 0 | 0 |
| STARBUCKS CORP              | COM             | 855244109 | 144    | 1,943   | SH | DFND | 3,1 | 1,943   | 0 | 0 |
| STARS GROUP INC             | COM             | 85570W100 | 75     | 4,300   | SH | DFND | 1   | 4,300   | 0 | 0 |
| STARWOOD PPTY TR INC        | COM             | 85571B105 | 2,326  | 103,145 | SH | SOLE | 1   | 103,145 | 0 | 0 |
| STARWOOD PPTY TR INC        | COM             | 85571B105 | 1,719  | 76,899  | SH | SOLE | 2   | 76,899  | 0 | 0 |
| STARWOOD PPTY TR INC        | COM             | 85571B105 | 0      | 6       | SH | DFND | 1   | 6       | 0 | 0 |
| STATE STR CORP              | COM             | 857477103 | 2,973  | 44,644  | SH | SOLE | 1   | 44,644  | 0 | 0 |

|                              |                |           |        |         |    |      |     |         |   |   |
|------------------------------|----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| STATE STR CORP               | COM            | 857477103 | 5,825  | 88,507  | SH | SOLE | 2   | 88,507  | 0 | 0 |
| STATE STR CORP               | COM            | 857477103 | 8      | 117     | SH | DFND | 1   | 117     | 0 | 0 |
| STATE STR CORP               | COM            | 857477103 | 17     | 254     | SH | DFND | 3,1 | 254     | 0 | 0 |
| STEEL CONNECT INC            | COM            | 858098106 | 2      | 975     | SH | DFND | 3,1 | 975     | 0 | 0 |
| STEEL DYNAMICS INC           | COM            | 858119100 | 202    | 5,950   | SH | SOLE | 1   | 5,950   | 0 | 0 |
| STEEL DYNAMICS INC           | COM            | 858119100 | 6,044  | 171,352 | SH | SOLE | 2   | 171,352 | 0 | 0 |
| STEEL DYNAMICS INC           | COM            | 858119100 | 2      | 54      | SH | DFND | 1   | 54      | 0 | 0 |
| STEEL DYNAMICS INC           | COM            | 858119100 | 5      | 148     | SH | DFND | 3,1 | 148     | 0 | 0 |
| STEELCASE INC                | CL A           | 858155203 | 579    | 39,795  | SH | DFND | 1   | 39,795  | 0 | 0 |
| STEELCASE INC                | CL A           | 858155203 | 339    | 23,323  | SH | SOLE | 2   | 23,323  | 0 | 0 |
| STEELCASE INC                | CL A           | 858155203 | 3      | 185     | SH | DFND | 3,1 | 185     | 0 | 0 |
| STELLUS CAP INVT CORP        | COM            | 858568108 | 49     | 3,434   | SH | SOLE | 2   | 3,434   | 0 | 0 |
| STEPAN CO                    | COM            | 858586100 | 688    | 7,866   | SH | DFND | 1   | 7,866   | 0 | 0 |
| STEPAN CO                    | COM            | 858586100 | 1,721  | 19,669  | SH | SOLE | 2   | 19,669  | 0 | 0 |
| STERICYCLE INC               | COM            | 858912108 | 185    | 3,285   | SH | SOLE | 1   | 3,285   | 0 | 0 |
| STERICYCLE INC               | COM            | 858912108 | 10,996 | 202,054 | SH | SOLE | 2   | 202,054 | 0 | 0 |
| STERICYCLE INC               | COM            | 858912108 | 1      | 22      | SH | DFND | 1   | 22      | 0 | 0 |
| STERICYCLE INC               | COM            | 858912108 | 138    | 2,539   | SH | DFND | 3,1 | 2,539   | 0 | 0 |
| STERIS PLC                   | S3 USD         | G8473T100 | 2,301  | 17,739  | SH | SOLE | 1   | 17,739  | 0 | 0 |
| STERIS PLC                   | S3 USD         | G8473T100 | 2,648  | 20,682  | SH | SOLE | 2   | 20,682  | 0 | 0 |
| STERLING BANCORP DEL         | COM            | 85917A100 | 313    | 16,951  | SH | SOLE | 1   | 16,951  | 0 | 0 |
| STERLING BANCORP DEL         | COM            | 85917A100 | 1,978  | 106,154 | SH | SOLE | 2   | 106,154 | 0 | 0 |
| STERLING BANCORP DEL         | COM            | 85917A100 | 372    | 19,946  | SH | DFND | 3,1 | 19,946  | 0 | 0 |
| STERLING BANCORP INC         | COM            | 85917W102 | 128    | 12,588  | SH | SOLE | 2   | 12,588  | 0 | 0 |
| STERLING CONSTRUCTION CO INC | COM            | 859241101 | 98     | 7,850   | SH | SOLE | 2   | 7,850   | 0 | 0 |
| STEWART INFORMATION SVCS COR | COM            | 860372101 | 410    | 9,598   | SH | SOLE | 2   | 9,598   | 0 | 0 |
| STIFEL FINL CORP             | COM            | 860630102 | 29     | 553     | SH | SOLE | 1   | 553     | 0 | 0 |
| STIFEL FINL CORP             | COM            | 860630102 | 4,062  | 76,983  | SH | SOLE | 2   | 76,983  | 0 | 0 |
| STITCH FIX INC               | COM CL A       | 860897107 | 22,592 | 800,285 | SH | SOLE | 2   | 800,285 | 0 | 0 |
| STMICROELECTRONICS N V       | NY REGISTRY    | 861012102 | 70     | 4,700   | SH | SOLE | 2   | 4,700   | 0 | 0 |
| STMICROELECTRONICS N V       | NY REGISTRY    | 861012102 | 18     | 1,228   | SH | DFND | 3,1 | 1,228   | 0 | 0 |
| STONECASTLE FINL CORP        | COM            | 861780104 | 115    | 5,327   | SH | SOLE | 2   | 5,327   | 0 | 0 |
| STONECO LTD                  | COM CL A       | G85158106 | 5,174  | 125,852 | SH | SOLE | 2   | 125,852 | 0 | 0 |
| STONERIDGE INC               | COM            | 86183P102 | 150    | 5,201   | SH | SOLE | 2   | 5,201   | 0 | 0 |
| STORE CAP CORP               | COM            | 862121100 | 15,341 | 457,939 | SH | SOLE | 2   | 457,939 | 0 | 0 |
| STORE CAP CORP               | COM            | 862121100 | 556    | 16,590  | SH | DFND | 3,1 | 16,590  | 0 | 0 |
| STRATA SKIN SCIENCES INC     | COM NEW        | 86272A206 | 0      | 5       | SH | DFND | 1   | 5       | 0 | 0 |
| STRATEGIC ED INC             | COM            | 86272C103 | 379    | 2,884   | SH | DFND | 1   | 2,884   | 0 | 0 |
| STRATEGIC ED INC             | COM            | 86272C103 | 54     | 385     | SH | SOLE | 1   | 385     | 0 | 0 |
| STRATEGIC ED INC             | COM            | 86272C103 | 3,992  | 30,398  | SH | SOLE | 2   | 30,398  | 0 | 0 |
| STRYKER CORP                 | COM            | 863667101 | 1,104  | 5,543   | SH | SOLE | 1   | 5,543   | 0 | 0 |
| STRYKER CORP                 | COM            | 863667101 | 37,619 | 190,458 | SH | SOLE | 2   | 190,458 | 0 | 0 |
| STRYKER CORP                 | COM            | 863667101 | 69     | 350     | SH | DFND | 1   | 350     | 0 | 0 |
| STRYKER CORP                 | COM            | 863667101 | 57     | 287     | SH | DFND | 3,1 | 287     | 0 | 0 |
| STURM RUGER & CO INC         | COM            | 864159108 | 345    | 6,514   | SH | DFND | 1   | 6,514   | 0 | 0 |
| SUBURBAN PROPANE PARTNERS L  | UNIT LTD PARTN | 864482104 | 477    | 21,290  | SH | SOLE | 2   | 21,290  | 0 | 0 |
| SUMITOMO MITSUI FINL GROUP I | SPONSORED ADR  | 86562M209 | 2,149  | 292,445 | SH | SOLE | 1   | 292,445 | 0 | 0 |
| SUMITOMO MITSUI FINL GROUP I | SPONSORED ADR  | 86562M209 | 4      | 621     | SH | DFND | 1   | 621     | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| SUMMIT HOTEL PPTYS INC       | COM             | 866082100 | 695    | 60,872  | SH | SOLE | 2   | 60,872  | 0 | 0 |
| SUMMIT MATLS INC             | CL A            | 86614U100 | 163    | 9,356   | SH | SOLE | 1   | 9,356   | 0 | 0 |
| SUMMIT MATLS INC             | CL A            | 86614U100 | 1,503  | 94,724  | SH | SOLE | 2   | 94,724  | 0 | 0 |
| SUN CMNTYS INC               | COM             | 866674104 | 127    | 1,050   | SH | SOLE | 1   | 1,050   | 0 | 0 |
| SUN CMNTYS INC               | COM             | 866674104 | 31,123 | 262,597 | SH | SOLE | 2   | 262,597 | 0 | 0 |
| SUN LIFE FINL INC            | COM             | 866796105 | 14     | 305     | SH | SOLE | 1   | 305     | 0 | 0 |
| SUN LIFE FINL INC            | COM             | 866796105 | 231    | 6,006   | SH | DFND | 1   | 6,006   | 0 | 0 |
| SUN LIFE FINL INC            | COM             | 866796105 | 904    | 23,533  | SH | SOLE | 2   | 23,533  | 0 | 0 |
| SUNCOKE ENERGY INC           | COM             | 86722A103 | 251    | 29,508  | SH | SOLE | 2   | 29,508  | 0 | 0 |
| SUNCOKE ENERGY PARTNERS L P  | COMUNIT REPLT   | 86722Y101 | 215    | 17,236  | SH | SOLE | 2   | 17,236  | 0 | 0 |
| SUNCOR ENERGY INC NEW        | COM             | 867224107 | 4,680  | 144,496 | SH | SOLE | 1   | 144,496 | 0 | 0 |
| SUNCOR ENERGY INC NEW        | COM             | 867224107 | 3      | 80      | SH | DFND | 3,1 | 80      | 0 | 0 |
| SUNLANDS ONLINE ED GROUP     | ADS             | 86740P108 | 327    | 90,941  | SH | SOLE | 2   | 90,941  | 0 | 0 |
| SUNOPTA INC                  | COM             | 8676EP108 | 64     | 18,377  | SH | DFND | 3,1 | 18,377  | 0 | 0 |
| SUNPOWER CORP                | COM             | 867652406 | 168    | 25,882  | SH | SOLE | 2   | 25,882  | 0 | 0 |
| SUNRUN INC                   | COM             | 86771W105 | 612    | 43,534  | SH | SOLE | 2   | 43,534  | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW  | COM             | 867892101 | 218    | 14,022  | SH | SOLE | 1   | 14,022  | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW  | COM             | 867892101 | 4,474  | 310,668 | SH | SOLE | 2   | 310,668 | 0 | 0 |
| SUNTRUST BKS INC             | COM             | 867914103 | 4,520  | 76,014  | SH | SOLE | 1   | 76,014  | 0 | 0 |
| SUNTRUST BKS INC             | COM             | 867914103 | 4,774  | 80,571  | SH | SOLE | 2   | 80,571  | 0 | 0 |
| SUNTRUST BKS INC             | COM             | 867914103 | 145    | 2,447   | SH | DFND | 1   | 2,447   | 0 | 0 |
| SUNTRUST BKS INC             | COM             | 867914103 | 7      | 123     | SH | DFND | 3,1 | 123     | 0 | 0 |
| SUNWORKS INC                 | COM             | 86803X105 | 44     | 101,127 | SH | SOLE | 2   | 101,127 | 0 | 0 |
| SUPERIOR ENERGY SVCS INC     | COM             | 868157108 | 17     | 5,814   | SH | SOLE | 1   | 5,814   | 0 | 0 |
| SUPERIOR ENERGY SVCS INC     | COM             | 868157108 | 27     | 5,737   | SH | SOLE | 2   | 5,737   | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM             | 868459108 | 203    | 4,896   | SH | SOLE | 1   | 4,896   | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM             | 868459108 | 7,062  | 201,537 | SH | SOLE | 2   | 201,537 | 0 | 0 |
| SURMODICS INC                | COM             | 868873100 | 1,303  | 29,976  | SH | SOLE | 2   | 29,976  | 0 | 0 |
| SVB FINL GROUP               | COM             | 78486Q101 | 331    | 2,278   | SH | SOLE | 1   | 2,278   | 0 | 0 |
| SVB FINL GROUP               | COM             | 78486Q101 | 313    | 1,408   | SH | DFND | 1   | 1,408   | 0 | 0 |
| SVB FINL GROUP               | COM             | 78486Q101 | 5,556  | 24,987  | SH | SOLE | 2   | 24,987  | 0 | 0 |
| SVB FINL GROUP               | COM             | 78486Q101 | 604    | 2,715   | SH | DFND | 3,1 | 2,715   | 0 | 0 |
| SVMK INC                     | COM             | 78489X103 | 635    | 34,880  | SH | DFND | 10  | 34,880  | 0 | 0 |
| SWITCH INC                   | CL A            | 87105L104 | 21     | 1,833   | SH | SOLE | 1   | 1,833   | 0 | 0 |
| SYKES ENTERPRISES INC        | COM             | 871237103 | 328    | 11,583  | SH | DFND | 1   | 11,583  | 0 | 0 |
| SYKES ENTERPRISES INC        | COM             | 871237103 | 519    | 18,357  | SH | SOLE | 2   | 18,357  | 0 | 0 |
| SYMANTEC CORP                | COM             | 871503108 | 1,834  | 80,988  | SH | SOLE | 1   | 80,988  | 0 | 0 |
| SYMANTEC CORP                | COM             | 871503108 | 369    | 16,046  | SH | DFND | 1   | 16,046  | 0 | 0 |
| SYMANTEC CORP                | COM             | 871503108 | 142    | 6,197   | SH | SOLE | 2   | 6,197   | 0 | 0 |
| SYMANTEC CORP                | COM             | 871503108 | 10     | 421     | SH | DFND | 1   | 421     | 0 | 0 |
| SYMANTEC CORP                | COM             | 871503108 | 17     | 727     | SH | DFND | 3,1 | 727     | 0 | 0 |
| SYNAPTICS INC                | NOTE 0.500% 6/1 | 87157DAD1 | 257    | 279,000 | SH | SOLE | 2   | 279,000 | 0 | 0 |
| SYNAPTICS INC                | COM             | 87157D109 | 4      | 89      | SH | DFND | 3,1 | 89      | 0 | 0 |
| SYNCHRONOSS TECHNOLOGIES INC | NOTE 0.750% 8/1 | 87157BAA1 | 185    | 188,000 | SH | SOLE | 2   | 188,000 | 0 | 0 |
| SYNCHRONOSS TECHNOLOGIES INC | COM             | 87157B103 | 1      | 147     | SH | DFND | 3,1 | 147     | 0 | 0 |
| SYNCHRONY FINL               | COM             | 87165B103 | 44     | 2,049   | SH | SOLE | 1   | 2,049   | 0 | 0 |

|                               |               |           |         |           |    |      |     |           |   |   |
|-------------------------------|---------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| SYNCHRONY FINL                | COM           | 87165B103 | 1,483   | 46,481    | SH | SOLE | 2   | 46,481    | 0 | 0 |
| SYNCHRONY FINL                | COM           | 87165B103 | 2       | 65        | SH | DFND | 1   | 65        | 0 | 0 |
| SYNCHRONY FINL                | COM           | 87165B103 | 481     | 15,081    | SH | DFND | 3,1 | 15,081    | 0 | 0 |
| SYNDAX PHARMACEUTICALS INC    | COM           | 87164F105 | 0       | 25        | SH | SOLE | 1   | 25        | 0 | 0 |
| SYNEOS HEALTH INC             | CL A          | 87166B102 | 70      | 1,321     | SH | SOLE | 1   | 1,321     | 0 | 0 |
| SYNEOS HEALTH INC             | CL A          | 87166B102 | 8,521   | 164,618   | SH | SOLE | 2   | 164,618   | 0 | 0 |
| SYNNEX CORP                   | COM           | 87162W100 | 59      | 602       | SH | SOLE | 1   | 602       | 0 | 0 |
| SYNNEX CORP                   | COM           | 87162W100 | 4,667   | 48,924    | SH | DFND | 8   | 48,924    | 0 | 0 |
| SYNNEX CORP                   | COM           | 87162W100 | 2,839   | 29,764    | SH | SOLE | 2   | 29,764    | 0 | 0 |
| SYNNEX CORP                   | COM           | 87162W100 | 2       | 26        | SH | DFND | 3,1 | 26        | 0 | 0 |
| SYNOPSISYS INC                | COM           | 871607107 | 1,684   | 13,818    | SH | SOLE | 1   | 13,818    | 0 | 0 |
| SYNOPSISYS INC                | COM           | 871607107 | 12,029  | 104,463   | SH | SOLE | 2   | 104,463   | 0 | 0 |
| SYNOPSISYS INC                | COM           | 871607107 | 9       | 79        | SH | DFND | 1   | 79        | 0 | 0 |
| SYNOVUS FINL CORP             | COM NEW       | 87161C501 | 5,015   | 145,950   | SH | SOLE | 2   | 145,950   | 0 | 0 |
| SYNOVUS FINL CORP             | COM NEW       | 87161C501 | 3       | 74        | SH | DFND | 3,1 | 74        | 0 | 0 |
| SYSCO CORP                    | COM           | 871829107 | 5,385   | 80,604    | SH | SOLE | 1   | 80,604    | 0 | 0 |
| SYSCO CORP                    | COM           | 871829107 | 6,560   | 98,256    | SH | DFND | 1   | 98,256    | 0 | 0 |
| SYSCO CORP                    | COM           | 871829107 | 5,509   | 82,517    | SH | SOLE | 2   | 82,517    | 0 | 0 |
| SYSCO CORP                    | COM           | 871829107 | 53      | 799       | SH | DFND | 1   | 799       | 0 | 0 |
| SYSCO CORP                    | COM           | 871829107 | 88      | 1,311     | SH | DFND | 3,1 | 1,311     | 0 | 0 |
| SYSTEMAX INC                  | COM           | 871851101 | 311     | 13,745    | SH | SOLE | 2   | 13,745    | 0 | 0 |
| T MOBILE US INC               | COM           | 872590104 | 49      | 892       | SH | SOLE | 1   | 892       | 0 | 0 |
| T MOBILE US INC               | COM           | 872590104 | 612     | 8,859     | SH | DFND | 12  | 8,859     | 0 | 0 |
| T MOBILE US INC               | COM           | 872590104 | 5,985   | 86,613    | SH | SOLE | 2   | 86,613    | 0 | 0 |
| T MOBILE US INC               | COM           | 872590104 | 70      | 1,019     | SH | DFND | 1   | 1,019     | 0 | 0 |
| TABLEAU SOFTWARE INC          | CL A          | 87336U105 | 14,101  | 110,785   | SH | SOLE | 2   | 110,785   | 0 | 0 |
| TABULA RASA HEALTHCARE INC    | COM           | 873379101 | 51      | 826       | SH | SOLE | 1   | 826       | 0 | 0 |
| TABULA RASA HEALTHCARE INC    | COM           | 873379101 | 995     | 17,633    | SH | SOLE | 2   | 17,633    | 0 | 0 |
| TACTILE SYS TECHNOLOGY INC    | COM           | 87357P100 | 225     | 5,369     | SH | SOLE | 1   | 5,369     | 0 | 0 |
| TACTILE SYS TECHNOLOGY INC    | COM           | 87357P100 | 236     | 4,468     | SH | DFND | 13  | 4,468     | 0 | 0 |
| TACTILE SYS TECHNOLOGY INC    | COM           | 87357P100 | 619     | 11,739    | SH | SOLE | 2   | 11,739    | 0 | 0 |
| TAILORED BRANDS INC           | COM           | 87403A107 | 42      | 5,351     | SH | SOLE | 2   | 5,351     | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADS | 874039100 | 2,504   | 60,137    | SH | SOLE | 1   | 60,137    | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADS | 874039100 | 171,063 | 4,176,350 | SH | SOLE | 2   | 4,176,350 | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADS | 874039100 | 121     | 2,955     | SH | DFND | 1   | 2,955     | 0 | 0 |
| TAKEDA PHARMACEUTICAL CO LTD  | SPONSORED ADS | 874060205 | 6,558   | 322,724   | SH | SOLE | 1   | 322,724   | 0 | 0 |
| TAKEDA PHARMACEUTICAL CO LTD  | SPONSORED ADS | 874060205 | 31      | 1,501     | SH | DFND | 1   | 1,501     | 0 | 0 |
| TAKEDA PHARMACEUTICAL CO LTD  | SPONSORED ADS | 874060205 | 4       | 180       | SH | DFND | 3,1 | 180       | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM           | 874054109 | 2,614   | 27,697    | SH | DFND | 12  | 27,697    | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM           | 874054109 | 160     | 1,615     | SH | SOLE | 1   | 1,615     | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM           | 874054109 | 13,342  | 141,384   | SH | SOLE | 2   | 141,384   | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM           | 874054109 | 15      | 160       | SH | DFND | 1   | 160       | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| TAL EDUCATION GROUP          | SPONSORED ADS   | 874080104 | 29,602 | 820,449 | SH | SOLE | 2   | 820,449 | 0 | 0 |
| TALEND S A                   | ADS             | 874224207 | 327    | 6,475   | SH | SOLE | 2   | 6,475   | 0 | 0 |
| TALOS ENERGY INC             | COM             | 87484T108 | 819    | 30,840  | SH | SOLE | 2   | 30,840  | 0 | 0 |
| TANDEM DIABETES CARE INC     | COM NEW         | 875372203 | 66     | 1,029   | SH | SOLE | 1   | 1,029   | 0 | 0 |
| TANDEM DIABETES CARE INC     | COM NEW         | 875372203 | 672    | 10,584  | SH | DFND | 10  | 10,584  | 0 | 0 |
| TANDEM DIABETES CARE INC     | COM NEW         | 875372203 | 3,374  | 53,134  | SH | SOLE | 2   | 53,134  | 0 | 0 |
| TANGER FACTORY OUTLET CTRS I | COM             | 875465106 | 0      | 9       | SH | DFND | 1   | 9       | 0 | 0 |
| TAPESTRY INC                 | COM             | 876030107 | 181    | 5,423   | SH | SOLE | 1   | 5,423   | 0 | 0 |
| TAPESTRY INC                 | COM             | 876030107 | 4,275  | 131,569 | SH | DFND | 8   | 131,569 | 0 | 0 |
| TAPESTRY INC                 | COM             | 876030107 | 2,801  | 86,211  | SH | SOLE | 2   | 86,211  | 0 | 0 |
| TAPESTRY INC                 | COM             | 876030107 | 3      | 86      | SH | DFND | 1   | 86      | 0 | 0 |
| TAPESTRY INC                 | COM             | 876030107 | 2      | 69      | SH | DFND | 3,1 | 69      | 0 | 0 |
| TARGA RES CORP               | COM             | 87612G101 | 7,219  | 173,753 | SH | SOLE | 2   | 173,753 | 0 | 0 |
| TARGET CORP                  | COM             | 87612E106 | 2,593  | 32,111  | SH | SOLE | 1   | 32,111  | 0 | 0 |
| TARGET CORP                  | COM             | 87612E106 | 11,012 | 137,210 | SH | DFND | 1   | 137,210 | 0 | 0 |
| TARGET CORP                  | COM             | 87612E106 | 10,204 | 127,131 | SH | SOLE | 2   | 127,131 | 0 | 0 |
| TARGET CORP                  | COM             | 87612E106 | 173    | 2,155   | SH | DFND | 1   | 2,155   | 0 | 0 |
| TARGET CORP                  | COM             | 87612E106 | 64     | 793     | SH | DFND | 3,1 | 793     | 0 | 0 |
| TARO PHARMACEUTICAL INDS LTD | S3              | M8737E108 | 2,586  | 23,925  | SH | SOLE | 2   | 23,925  | 0 | 0 |
| TATA MTRS LTD                | SPONSORED ADR   | 876568502 | 1      | 95      | SH | DFND | 3,1 | 95      | 0 | 0 |
| TAUBMAN CTRS INC             | COM             | 876664103 | 526    | 9,795   | SH | SOLE | 1   | 9,795   | 0 | 0 |
| TAUBMAN CTRS INC             | COM             | 876664103 | 12,964 | 245,156 | SH | SOLE | 2   | 245,156 | 0 | 0 |
| TAYLOR MORRISON HOME CORP    | CL A            | 87724P106 | 419    | 21,028  | SH | SOLE | 1   | 21,028  | 0 | 0 |
| TAYLOR MORRISON HOME CORP    | CL A            | 87724P106 | 656    | 36,934  | SH | DFND | 13  | 36,934  | 0 | 0 |
| TAYLOR MORRISON HOME CORP    | CL A            | 87724P106 | 191    | 10,735  | SH | DFND | 1   | 10,735  | 0 | 0 |
| TAYLOR MORRISON HOME CORP    | CL A            | 87724P106 | 482    | 27,135  | SH | SOLE | 2   | 27,135  | 0 | 0 |
| TCF FINL CORP                | COM             | 872275102 | 184    | 9,356   | SH | SOLE | 1   | 9,356   | 0 | 0 |
| TCF FINL CORP                | COM             | 872275102 | 563    | 27,189  | SH | DFND | 1   | 27,189  | 0 | 0 |
| TCF FINL CORP                | COM             | 872275102 | 377    | 18,231  | SH | SOLE | 2   | 18,231  | 0 | 0 |
| TCF FINL CORP                | COM             | 872275102 | 6      | 290     | SH | DFND | 3,1 | 290     | 0 | 0 |
| TD AMERITRADE HLDG CORP      | COM             | 87236Y108 | 110    | 2,043   | SH | SOLE | 1   | 2,043   | 0 | 0 |
| TD AMERITRADE HLDG CORP      | COM             | 87236Y108 | 5,017  | 100,360 | SH | SOLE | 2   | 100,360 | 0 | 0 |
| TD AMERITRADE HLDG CORP      | COM             | 87236Y108 | 50     | 1,008   | SH | DFND | 3,1 | 1,008   | 0 | 0 |
| TE CONNECTIVITY LTD          | REG S3          | H84989104 | 40,537 | 502,005 | SH | SOLE | 2   | 502,005 | 0 | 0 |
| TE CONNECTIVITY LTD          | REG S3          | H84989104 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| TE CONNECTIVITY LTD          | REG S3          | H84989104 | 17     | 210     | SH | DFND | 3,1 | 210     | 0 | 0 |
| TEAM INC                     | COM             | 878155100 | 195    | 10,732  | SH | SOLE | 1   | 10,732  | 0 | 0 |
| TEAM INC                     | COM             | 878155100 | 5,700  | 325,704 | SH | SOLE | 2   | 325,704 | 0 | 0 |
| TEAM INC                     | NOTE 5.000% 8/0 | 878155AE0 | 188    | 174,000 | SH | SOLE | 2   | 174,000 | 0 | 0 |
| TECH DATA CORP               | COM             | 878237106 | 2,304  | 22,494  | SH | DFND | 1   | 22,494  | 0 | 0 |
| TECH DATA CORP               | COM             | 878237106 | 1,796  | 17,538  | SH | SOLE | 2   | 17,538  | 0 | 0 |
| TECH DATA CORP               | COM             | 878237106 | 2      | 17      | SH | DFND | 1   | 17      | 0 | 0 |
| TECH DATA CORP               | COM             | 878237106 | 6      | 58      | SH | DFND | 3,1 | 58      | 0 | 0 |
| TECHNIPFMC PLC               | COM             | G87110105 | 164    | 6,627   | SH | SOLE | 1   | 6,627   | 0 | 0 |
| TECHNIPFMC PLC               | COM             | G87110105 | 2,192  | 93,179  | SH | SOLE | 2   | 93,179  | 0 | 0 |
| TECHNIPFMC PLC               | COM             | G87110105 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| TECHNIPFMC PLC               | COM             | G87110105 | 5      | 203     | SH | DFND | 3,1 | 203     | 0 | 0 |
| TECHTARGET INC               | COM             | 87874R100 | 188    | 11,558  | SH | SOLE | 2   | 11,558  | 0 | 0 |



|                           |                  |           |        |         |    |      |     |         |   |   |
|---------------------------|------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| TECK RESOURCES LTD        | CL B             | 878742204 | 184    | 8,035   | SH | SOLE | 1   | 8,035   | 0 | 0 |
| TECK RESOURCES LTD        | CL B             | 878742204 | 282    | 12,153  | SH | SOLE | 2   | 12,153  | 0 | 0 |
| TECNOGLASS INC            | S3               | G87264100 | 447    | 61,441  | SH | SOLE | 2   | 61,441  | 0 | 0 |
| TEGNA INC                 | COM              | 87901J105 | 162    | 19,202  | SH | SOLE | 1   | 19,202  | 0 | 0 |
| TEGNA INC                 | COM              | 87901J105 | 1,474  | 104,556 | SH | SOLE | 2   | 104,556 | 0 | 0 |
| TEGNA INC                 | COM              | 87901J105 | 11     | 773     | SH | DFND | 1   | 773     | 0 | 0 |
| TEGNA INC                 | COM              | 87901J105 | 5      | 337     | SH | DFND | 3,1 | 337     | 0 | 0 |
| TELADOC HEALTH INC        | COM              | 87918A105 | 168    | 2,772   | SH | SOLE | 1   | 2,772   | 0 | 0 |
| TELADOC HEALTH INC        | COM              | 87918A105 | 2,118  | 38,093  | SH | SOLE | 2   | 38,093  | 0 | 0 |
| TELARIA INC               | COM              | 879181105 | 672    | 106,044 | SH | DFND | 10  | 106,044 | 0 | 0 |
| TELECOM ITALIA S P A NEW  | SPON ADR ORD     | 87927Y102 | 1      | 200     | SH | DFND | 1   | 200     | 0 | 0 |
| TELECOM ITALIA S P A NEW  | SPON ADR SVGS    | 87927Y201 | 0      | 8       | SH | DFND | 1   | 8       | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM              | 879360105 | 180    | 766     | SH | SOLE | 1   | 766     | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM              | 879360105 | 7,781  | 32,829  | SH | SOLE | 2   | 32,829  | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM              | 879360105 | 11     | 47      | SH | DFND | 3,1 | 47      | 0 | 0 |
| TELEFLEX INC              | COM              | 879369106 | 763    | 2,515   | SH | SOLE | 1   | 2,515   | 0 | 0 |
| TELEFLEX INC              | COM              | 879369106 | 5,563  | 18,411  | SH | SOLE | 2   | 18,411  | 0 | 0 |
| TELEFLEX INC              | COM              | 879369106 | 8      | 26      | SH | DFND | 1   | 26      | 0 | 0 |
| TELEFONICA BRASIL SA      | SPONSORED ADR    | 87936R106 | 510    | 41,849  | SH | SOLE | 1   | 41,849  | 0 | 0 |
| TELEFONICA BRASIL SA      | SPONSORED ADR    | 87936R106 | 45     | 3,739   | SH | SOLE | 2   | 3,739   | 0 | 0 |
| TELEFONICA S A            | SPONSORED ADR    | 879382208 | 818    | 97,800  | SH | SOLE | 2   | 97,800  | 0 | 0 |
| TELEFONICA S A            | SPONSORED ADR    | 879382208 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| TELEPHONE & DATA SYS INC  | COM NEW          | 879433829 | 190    | 6,570   | SH | SOLE | 1   | 6,570   | 0 | 0 |
| TELEPHONE & DATA SYS INC  | COM NEW          | 879433829 | 2,123  | 69,098  | SH | DFND | 1   | 69,098  | 0 | 0 |
| TELEPHONE & DATA SYS INC  | COM NEW          | 879433829 | 1,775  | 57,767  | SH | SOLE | 2   | 57,767  | 0 | 0 |
| TELEPHONE & DATA SYS INC  | COM NEW          | 879433829 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| TELLURIAN INC NEW         | COM              | 87968A104 | 765    | 68,342  | SH | SOLE | 2   | 68,342  | 0 | 0 |
| TELUS CORP                | COM              | 87971M103 | 6,130  | 165,584 | SH | DFND | 24  | 165,584 | 0 | 0 |
| TELUS CORP                | COM              | 87971M103 | 25     | 663     | SH | DFND | 3,1 | 663     | 0 | 0 |
| TEMPUR SEALY INTL INC     | COM              | 88023U101 | 347    | 6,018   | SH | DFND | 13  | 6,018   | 0 | 0 |
| TEMPUR SEALY INTL INC     | COM              | 88023U101 | 268    | 5,179   | SH | SOLE | 1   | 5,179   | 0 | 0 |
| TEMPUR SEALY INTL INC     | COM              | 88023U101 | 4      | 69      | SH | DFND | 1   | 69      | 0 | 0 |
| TENARIS S A               | SPONSORED ADS    | 88031M109 | 1,355  | 47,967  | SH | SOLE | 2   | 47,967  | 0 | 0 |
| TENCENT MUSIC ENTMT GROUP | SPON ADS         | 88034P109 | 2      | 83      | SH | SOLE | 2   | 83      | 0 | 0 |
| TENET HEALTHCARE CORP     | COM NEW          | 88033G407 | 25     | 1,089   | SH | SOLE | 1   | 1,089   | 0 | 0 |
| TENET HEALTHCARE CORP     | COM NEW          | 88033G407 | 11,467 | 397,614 | SH | SOLE | 2   | 397,614 | 0 | 0 |
| TENET HEALTHCARE CORP     | COM NEW          | 88033G407 | 224    | 7,779   | SH | DFND | 3,1 | 7,779   | 0 | 0 |
| TENNECO INC               | CL A VTG COM STK | 880349105 | 0      | 10      | SH | SOLE | 1   | 10      | 0 | 0 |
| TENNECO INC               | CL A VTG COM STK | 880349105 | 276    | 12,456  | SH | DFND | 3,1 | 12,456  | 0 | 0 |
| TERADATA CORP DEL         | COM              | 88076W103 | 1,972  | 45,538  | SH | SOLE | 1   | 45,538  | 0 | 0 |
| TERADATA CORP DEL         | COM              | 88076W103 | 407    | 9,323   | SH | DFND | 10  | 9,323   | 0 | 0 |
| TERADATA CORP DEL         | COM              | 88076W103 | 750    | 17,176  | SH | DFND | 1   | 17,176  | 0 | 0 |

|                                    |                    |           |        |           |    |      |     |           |   |   |
|------------------------------------|--------------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| TERADATA CORP DEL                  | COM                | 88076W103 | 4,191  | 96,015    | SH | SOLE | 2   | 96,015    | 0 | 0 |
| TERADYNE INC                       | COM                | 880770102 | 606    | 15,444    | SH | SOLE | 1   | 15,444    | 0 | 0 |
| TERADYNE INC                       | COM                | 880770102 | 1,079  | 27,080    | SH | DFND | 13  | 27,080    | 0 | 0 |
| TERADYNE INC                       | COM                | 880770102 | 7,954  | 199,661   | SH | SOLE | 2   | 199,661   | 0 | 0 |
| TERADYNE INC                       | NOTE<br>1.250%12/1 | 880770AG7 | 2,003  | 1,431,000 | SH | SOLE | 2   | 1,431,000 | 0 | 0 |
| TERADYNE INC                       | COM                | 880770102 | 23     | 568       | SH | DFND | 1   | 568       | 0 | 0 |
| TERADYNE INC                       | COM                | 880770102 | 18     | 449       | SH | DFND | 3,1 | 449       | 0 | 0 |
| TEREX CORP NEW                     | COM                | 880779103 | 257    | 7,992     | SH | SOLE | 2   | 7,992     | 0 | 0 |
| TEREX CORP NEW                     | COM                | 880779103 | 5      | 149       | SH | DFND | 1   | 149       | 0 | 0 |
| TEREX CORP NEW                     | COM                | 880779103 | 1      | 42        | SH | DFND | 3,1 | 42        | 0 | 0 |
| TERNIUM SA                         | SPONSORED<br>ADS   | 880890108 | 3,058  | 112,327   | SH | SOLE | 2   | 112,327   | 0 | 0 |
| TERRENO RLTY CORP                  | COM                | 88146M101 | 623    | 14,826    | SH | DFND | 10  | 14,826    | 0 | 0 |
| TERRENO RLTY CORP                  | COM                | 88146M101 | 1,244  | 29,593    | SH | SOLE | 2   | 29,593    | 0 | 0 |
| TERRITORIAL BANCORP<br>INC         | COM                | 88145X108 | 338    | 11,700    | SH | SOLE | 1   | 11,700    | 0 | 0 |
| TERRITORIAL BANCORP<br>INC         | COM                | 88145X108 | 101    | 3,741     | SH | SOLE | 2   | 3,741     | 0 | 0 |
| TERRITORIAL BANCORP<br>INC         | COM                | 88145X108 | 0      | 3         | SH | DFND | 1   | 3         | 0 | 0 |
| TESLA INC                          | COM                | 88160R101 | 941    | 3,042     | SH | SOLE | 1   | 3,042     | 0 | 0 |
| TESLA INC                          | COM                | 88160R101 | 14,596 | 52,154    | SH | SOLE | 2   | 52,154    | 0 | 0 |
| TESLA INC                          | COM                | 88160R101 | 3      | 10        | SH | DFND | 3,1 | 10        | 0 | 0 |
| TETRA TECH INC NEW                 | COM                | 88162G103 | 14     | 252       | SH | SOLE | 1   | 252       | 0 | 0 |
| TETRA TECH INC NEW                 | COM                | 88162G103 | 4,118  | 69,112    | SH | DFND | 8   | 69,112    | 0 | 0 |
| TETRA TECH INC NEW                 | COM                | 88162G103 | 87     | 1,460     | SH | SOLE | 2   | 1,460     | 0 | 0 |
| TETRA TECH INC NEW                 | COM                | 88162G103 | 12     | 193       | SH | DFND | 3,1 | 193       | 0 | 0 |
| TETRA TECHNOLOGIES<br>INC DEL      | COM                | 88162F105 | 18     | 11,758    | SH | SOLE | 1   | 11,758    | 0 | 0 |
| TETRA TECHNOLOGIES<br>INC DEL      | COM                | 88162F105 | 146    | 62,315    | SH | DFND | 3,1 | 62,315    | 0 | 0 |
| TEVA<br>PHARMACEUTICAL<br>INDS LTD | SPONSORED<br>ADS   | 881624209 | 318    | 20,276    | SH | SOLE | 2   | 20,276    | 0 | 0 |
| TEVA<br>PHARMACEUTICAL<br>INDS LTD | SPONSORED<br>ADS   | 881624209 | 8      | 498       | SH | DFND | 3,1 | 498       | 0 | 0 |
| TEXAS CAPITAL<br>BANCSHARES INC    | COM                | 88224Q107 | 398    | 6,945     | SH | SOLE | 1   | 6,945     | 0 | 0 |
| TEXAS CAPITAL<br>BANCSHARES INC    | COM                | 88224Q107 | 3,129  | 57,324    | SH | DFND | 1   | 57,324    | 0 | 0 |
| TEXAS CAPITAL<br>BANCSHARES INC    | COM                | 88224Q107 | 5,916  | 108,371   | SH | SOLE | 2   | 108,371   | 0 | 0 |
| TEXAS CAPITAL<br>BANCSHARES INC    | COM                | 88224Q107 | 109    | 1,990     | SH | DFND | 3,1 | 1,990     | 0 | 0 |
| TEXAS INSTRS INC                   | COM                | 882508104 | 1,735  | 15,863    | SH | SOLE | 1   | 15,863    | 0 | 0 |
| TEXAS INSTRS INC                   | COM                | 882508104 | 1,425  | 13,433    | SH | DFND | 1   | 13,433    | 0 | 0 |
| TEXAS INSTRS INC                   | COM                | 882508104 | 47,952 | 452,083   | SH | SOLE | 2   | 452,083   | 0 | 0 |
| TEXAS INSTRS INC                   | COM                | 882508104 | 358    | 3,375     | SH | DFND | 1   | 3,375     | 0 | 0 |
| TEXAS INSTRS INC                   | COM                | 882508104 | 55     | 515       | SH | DFND | 3,1 | 515       | 0 | 0 |
| TEXAS ROADHOUSE INC                | COM                | 882681109 | 434    | 6,977     | SH | DFND | 13  | 6,977     | 0 | 0 |
| TEXAS ROADHOUSE INC                | COM                | 882681109 | 474    | 6,894     | SH | SOLE | 1   | 6,894     | 0 | 0 |
| TEXAS ROADHOUSE INC                | COM                | 882681109 | 2,572  | 41,362    | SH | SOLE | 2   | 41,362    | 0 | 0 |
| TEXTRON INC                        | COM                | 883203101 | 2,575  | 50,831    | SH | SOLE | 2   | 50,831    | 0 | 0 |
| TFS FINL CORP                      | COM                | 87240R107 | 947    | 59,139    | SH | SOLE | 1   | 59,139    | 0 | 0 |
| TFS FINL CORP                      | COM                | 87240R107 | 142    | 8,615     | SH | DFND | 1   | 8,615     | 0 | 0 |
| TFS FINL CORP                      | COM                | 87240R107 | 8      | 507       | SH | DFND | 1   | 507       | 0 | 0 |
| THE CHARLES SCHWAB<br>CORPORATI    | COM                | 808513105 | 708    | 16,768    | SH | SOLE | 1   | 16,768    | 0 | 0 |
| THE CHARLES SCHWAB<br>CORPORATI    | COM                | 808513105 | 30,035 | 702,406   | SH | SOLE | 2   | 702,406   | 0 | 0 |
| THE CHARLES SCHWAB<br>CORPORATI    | COM                | 808513105 | 39     | 901       | SH | DFND | 1   | 901       | 0 | 0 |

|                              |               |           |        |         |    |      |     |         |   |   |
|------------------------------|---------------|-----------|--------|---------|----|------|-----|---------|---|---|
| THE TRADE DESK INC           | COM CL A      | 88339J105 | 38     | 189     | SH | SOLE | 1   | 189     | 0 | 0 |
| THE TRADE DESK INC           | COM CL A      | 88339J105 | 790    | 3,990   | SH | DFND | 10  | 3,990   | 0 | 0 |
| THE TRADE DESK INC           | COM CL A      | 88339J105 | 4,486  | 22,662  | SH | SOLE | 2   | 22,662  | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 2,612  | 9,297   | SH | SOLE | 1   | 9,297   | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 4,668  | 17,054  | SH | DFND | 12  | 17,054  | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 48,919 | 178,720 | SH | SOLE | 2   | 178,720 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 532    | 1,942   | SH | DFND | 1   | 1,942   | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 97     | 354     | SH | DFND | 3,1 | 354     | 0 | 0 |
| THERMON GROUP HLDGS INC      | COM           | 88362T103 | 113    | 4,619   | SH | SOLE | 2   | 4,619   | 0 | 0 |
| THIRD PT REINS LTD           | COM           | G8827U100 | 322    | 31,063  | SH | SOLE | 2   | 31,063  | 0 | 0 |
| THOMSON REUTERS CORP         | COM NEW       | 884903709 | 156    | 2,632   | SH | DFND | 1   | 2,632   | 0 | 0 |
| THOMSON REUTERS CORP         | COM NEW       | 884903709 | 68     | 1,152   | SH | DFND | 3,1 | 1,152   | 0 | 0 |
| THOR INDS INC                | COM           | 885160101 | 17     | 287     | SH | SOLE | 1   | 287     | 0 | 0 |
| THOR INDS INC                | COM           | 885160101 | 2,269  | 36,372  | SH | DFND | 8   | 36,372  | 0 | 0 |
| THOR INDS INC                | COM           | 885160101 | 3,776  | 60,541  | SH | SOLE | 2   | 60,541  | 0 | 0 |
| TIER REIT INC                | COM NEW       | 88650V208 | 8      | 470     | SH | SOLE | 1   | 470     | 0 | 0 |
| TIER REIT INC                | COM NEW       | 88650V208 | 335    | 11,681  | SH | SOLE | 2   | 11,681  | 0 | 0 |
| TIFFANY & CO NEW             | COM           | 886547108 | 1,447  | 13,336  | SH | SOLE | 1   | 13,336  | 0 | 0 |
| TIFFANY & CO NEW             | COM           | 886547108 | 20,617 | 195,327 | SH | SOLE | 2   | 195,327 | 0 | 0 |
| TIFFANY & CO NEW             | COM           | 886547108 | 7      | 63      | SH | DFND | 1   | 63      | 0 | 0 |
| TILLYS INC                   | CL A          | 886885102 | 710    | 63,806  | SH | SOLE | 2   | 63,806  | 0 | 0 |
| TIM PARTICIPACOES S A        | SPONSORED ADR | 88706P205 | 2,242  | 148,645 | SH | SOLE | 2   | 148,645 | 0 | 0 |
| TIMKEN CO                    | COM           | 887389104 | 72     | 1,533   | SH | SOLE | 1   | 1,533   | 0 | 0 |
| TIMKEN CO                    | COM           | 887389104 | 4,086  | 93,666  | SH | SOLE | 2   | 93,666  | 0 | 0 |
| TIMKEN CO                    | COM           | 887389104 | 4      | 96      | SH | DFND | 1   | 96      | 0 | 0 |
| TIMKEN CO                    | COM           | 887389104 | 128    | 2,931   | SH | DFND | 3,1 | 2,931   | 0 | 0 |
| TIMKENSTEEL CORP             | COM           | 887399103 | 0      | 3       | SH | DFND | 1   | 3       | 0 | 0 |
| TIMKENSTEEL CORP             | COM           | 887399103 | 0      | 32      | SH | DFND | 3,1 | 32      | 0 | 0 |
| TITAN MACHY INC              | COM           | 88830R101 | 46     | 2,979   | SH | DFND | 1   | 2,979   | 0 | 0 |
| TITAN MACHY INC              | COM           | 88830R101 | 1,777  | 114,178 | SH | SOLE | 2   | 114,178 | 0 | 0 |
| TITAN MACHY INC              | COM           | 88830R101 | 152    | 9,755   | SH | DFND | 3,1 | 9,755   | 0 | 0 |
| TIVITY HEALTH INC            | COM           | 88870R102 | 0      | 42      | SH | SOLE | 1   | 42      | 0 | 0 |
| TIVO CORP                    | COM           | 88870P106 | 87     | 9,404   | SH | SOLE | 1   | 9,404   | 0 | 0 |
| TIVO CORP                    | COM           | 88870P106 | 4,353  | 467,022 | SH | SOLE | 2   | 467,022 | 0 | 0 |
| TJX COS INC NEW              | COM           | 872540109 | 2,241  | 42,144  | SH | SOLE | 1   | 42,144  | 0 | 0 |
| TJX COS INC NEW              | COM           | 872540109 | 9,565  | 179,753 | SH | DFND | 1   | 179,753 | 0 | 0 |
| TJX COS INC NEW              | COM           | 872540109 | 13,999 | 263,081 | SH | SOLE | 2   | 263,081 | 0 | 0 |
| TJX COS INC NEW              | COM           | 872540109 | 476    | 8,952   | SH | DFND | 1   | 8,952   | 0 | 0 |
| TJX COS INC NEW              | COM           | 872540109 | 31     | 582     | SH | DFND | 3,1 | 582     | 0 | 0 |
| TOLL BROTHERS INC            | COM           | 889478103 | 494    | 13,600  | SH | SOLE | 1   | 13,600  | 0 | 0 |
| TOLL BROTHERS INC            | COM           | 889478103 | 862    | 23,816  | SH | DFND | 13  | 23,816  | 0 | 0 |
| TOLL BROTHERS INC            | COM           | 889478103 | 849    | 23,448  | SH | DFND | 1   | 23,448  | 0 | 0 |
| TOLL BROTHERS INC            | COM           | 889478103 | 9      | 253     | SH | DFND | 1   | 253     | 0 | 0 |
| TOLL BROTHERS INC            | COM           | 889478103 | 3      | 92      | SH | DFND | 3,1 | 92      | 0 | 0 |
| TOOTSIE ROLL INDS INC        | COM           | 890516107 | 113    | 3,028   | SH | DFND | 1   | 3,028   | 0 | 0 |
| TOPBUILD CORP                | COM           | 89055F103 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| TORCHMARK CORP               | COM           | 891027104 | 1,016  | 12,527  | SH | SOLE | 1   | 12,527  | 0 | 0 |
| TORCHMARK CORP               | COM           | 891027104 | 1,069  | 13,044  | SH | DFND | 13  | 13,044  | 0 | 0 |
| TORCHMARK CORP               | COM           | 891027104 | 1,143  | 13,946  | SH | DFND | 1   | 13,946  | 0 | 0 |
| TORCHMARK CORP               | COM           | 891027104 | 1,634  | 19,935  | SH | SOLE | 2   | 19,935  | 0 | 0 |
| TORCHMARK CORP               | COM           | 891027104 | 2      | 30      | SH | DFND | 1   | 30      | 0 | 0 |
| TORCHMARK CORP               | COM           | 891027104 | 6      | 71      | SH | DFND | 3,1 | 71      | 0 | 0 |

|                               |                   |           |        |         |    |      |     |         |   |   |
|-------------------------------|-------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| TORO CO                       | COM               | 891092108 | 1,291  | 18,079  | SH | SOLE | 1   | 18,079  | 0 | 0 |
| TORO CO                       | COM               | 891092108 | 3,940  | 57,241  | SH | DFND | 8   | 57,241  | 0 | 0 |
| TORO CO                       | COM               | 891092108 | 1,169  | 16,979  | SH | DFND | 1   | 16,979  | 0 | 0 |
| TORO CO                       | COM               | 891092108 | 1,834  | 26,637  | SH | SOLE | 2   | 26,637  | 0 | 0 |
| TORO CO                       | COM               | 891092108 | 7      | 102     | SH | DFND | 1   | 102     | 0 | 0 |
| TORONTO DOMINION<br>BK ONT    | COM NEW           | 891160509 | 41     | 763     | SH | DFND | 3,1 | 763     | 0 | 0 |
| TOTAL S A                     | SPONSORED<br>ADS  | 89151E109 | 3,709  | 65,560  | SH | SOLE | 1   | 65,560  | 0 | 0 |
| TOTAL S A                     | SPONSORED<br>ADS  | 89151E109 | 17,306 | 310,976 | SH | SOLE | 2   | 310,976 | 0 | 0 |
| TOTAL S A                     | SPONSORED<br>ADS  | 89151E109 | 13     | 231     | SH | DFND | 1   | 231     | 0 | 0 |
| TOTAL S A                     | SPONSORED<br>ADS  | 89151E109 | 407    | 7,310   | SH | DFND | 3,1 | 7,310   | 0 | 0 |
| TOTAL SYS SVCS INC            | COM               | 891906109 | 19     | 252     | SH | SOLE | 1   | 252     | 0 | 0 |
| TOTAL SYS SVCS INC            | COM               | 891906109 | 7,272  | 76,540  | SH | SOLE | 2   | 76,540  | 0 | 0 |
| TOWER INTL INC                | COM               | 891826109 | 377    | 17,908  | SH | SOLE | 2   | 17,908  | 0 | 0 |
| TOWER<br>SEMICONDUCTOR LTD    | S3 NEW            | M87915274 | 1      | 38      | SH | SOLE | 1   | 38      | 0 | 0 |
| TOWN SPORTS INTL<br>HLDGS INC | COM               | 89214A102 | 145    | 30,403  | SH | SOLE | 2   | 30,403  | 0 | 0 |
| TOWNEBANK<br>PORTSMOUTH VA    | COM               | 89214P109 | 101    | 4,100   | SH | SOLE | 2   | 4,100   | 0 | 0 |
| TOWNSQUARE MEDIA<br>INC       | CL A              | 892231101 | 159    | 27,740  | SH | SOLE | 2   | 27,740  | 0 | 0 |
| TOYOTA MOTOR CORP             | SP ADR<br>REP2COM | 892331307 | 578    | 4,841   | SH | SOLE | 1   | 4,841   | 0 | 0 |
| TOYOTA MOTOR CORP             | SP ADR<br>REP2COM | 892331307 | 507    | 4,300   | SH | SOLE | 2   | 4,300   | 0 | 0 |
| TOYOTA MOTOR CORP             | SP ADR<br>REP2COM | 892331307 | 21     | 178     | SH | DFND | 1   | 178     | 0 | 0 |
| TPG RE FIN TR INC             | COM               | 87266M107 | 0      | 0       | SH | SOLE | 2   | 0       | 0 | 0 |
| TPG SPECIALTY<br>LENDING INC  | COM               | 87265K102 | 48     | 4,059   | SH | SOLE | 1   | 4,059   | 0 | 0 |
| TPG SPECIALTY<br>LENDING INC  | COM               | 87265K102 | 0      | 23      | SH | SOLE | 2   | 23      | 0 | 0 |
| TPI COMPOSITES INC            | COM               | 87266J104 | 253    | 8,842   | SH | SOLE | 2   | 8,842   | 0 | 0 |
| TRACTOR SUPPLY CO             | COM               | 892356106 | 200    | 2,123   | SH | SOLE | 1   | 2,123   | 0 | 0 |
| TRACTOR SUPPLY CO             | COM               | 892356106 | 5,413  | 55,367  | SH | DFND | 8   | 55,367  | 0 | 0 |
| TRACTOR SUPPLY CO             | COM               | 892356106 | 9,099  | 93,072  | SH | SOLE | 2   | 93,072  | 0 | 0 |
| TRANSCANADA CORP              | COM               | 89353D107 | 9,734  | 216,607 | SH | SOLE | 2   | 216,607 | 0 | 0 |
| TRANSCAT INC                  | COM               | 893529107 | 31     | 1,347   | SH | SOLE | 2   | 1,347   | 0 | 0 |
| TRANSDIGM GROUP INC           | COM               | 893641100 | 606    | 1,329   | SH | SOLE | 1   | 1,329   | 0 | 0 |
| TRANSDIGM GROUP INC           | COM               | 893641100 | 4,425  | 9,748   | SH | SOLE | 2   | 9,748   | 0 | 0 |
| TRANSDIGM GROUP INC           | COM               | 893641100 | 10     | 21      | SH | DFND | 1   | 21      | 0 | 0 |
| TRANSOCEAN INC                | DEB 0.500% 1/3    | 893830BJ7 | 196    | 175,000 | SH | SOLE | 2   | 175,000 | 0 | 0 |
| TRANSOCEAN LTD                | REG S3            | H8817H100 | 1,686  | 193,536 | SH | SOLE | 2   | 193,536 | 0 | 0 |
| TRANSOCEAN LTD                | REG S3            | H8817H100 | 2      | 273     | SH | DFND | 3,1 | 273     | 0 | 0 |
| TRANSUNION                    | COM               | 89400J107 | 833    | 12,255  | SH | SOLE | 1   | 12,255  | 0 | 0 |
| TRANSUNION                    | COM               | 89400J107 | 11,725 | 175,414 | SH | SOLE | 2   | 175,414 | 0 | 0 |
| TRAVELCENTERS AMER<br>LLC     | COM               | 894174101 | 26     | 6,250   | SH | SOLE | 2   | 6,250   | 0 | 0 |
| TRAVELERS COMPANIES<br>INC    | COM               | 89417E109 | 3,083  | 22,475  | SH | DFND | 1   | 22,475  | 0 | 0 |
| TRAVELERS COMPANIES<br>INC    | COM               | 89417E109 | 1,986  | 14,400  | SH | SOLE | 1   | 14,400  | 0 | 0 |
| TRAVELERS COMPANIES<br>INC    | COM               | 89417E109 | 2,092  | 15,255  | SH | SOLE | 2   | 15,255  | 0 | 0 |
| TRAVELERS COMPANIES<br>INC    | COM               | 89417E109 | 187    | 1,363   | SH | DFND | 1   | 1,363   | 0 | 0 |
| TRAVELERS COMPANIES<br>INC    | COM               | 89417E109 | 45     | 328     | SH | DFND | 3,1 | 328     | 0 | 0 |
| TRAVELZOO                     | COM NEW           | 89421Q205 | 358    | 26,711  | SH | SOLE | 2   | 26,711  | 0 | 0 |
| TREDEGAR CORP                 | COM               | 894650100 | 38     | 2,345   | SH | SOLE | 2   | 2,345   | 0 | 0 |

|                              |         |           |        |           |    |      |     |           |   |   |
|------------------------------|---------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| TREDEGAR CORP                | COM     | 894650100 | 3      | 205       | SH | DFND | 1   | 205       | 0 | 0 |
| TREEHOUSE FOODS INC          | COM     | 89469A104 | 442    | 6,906     | SH | SOLE | 1   | 6,906     | 0 | 0 |
| TREEHOUSE FOODS INC          | COM     | 89469A104 | 652    | 10,096    | SH | DFND | 10  | 10,096    | 0 | 0 |
| TREEHOUSE FOODS INC          | COM     | 89469A104 | 689    | 10,678    | SH | DFND | 1   | 10,678    | 0 | 0 |
| TREEHOUSE FOODS INC          | COM     | 89469A104 | 5,474  | 84,810    | SH | SOLE | 2   | 84,810    | 0 | 0 |
| TREX CO INC                  | COM     | 89531P105 | 218    | 3,392     | SH | SOLE | 1   | 3,392     | 0 | 0 |
| TREX CO INC                  | COM     | 89531P105 | 308    | 5,013     | SH | SOLE | 2   | 5,013     | 0 | 0 |
| TRI POINTE GROUP INC         | COM     | 87265H109 | 418    | 33,094    | SH | SOLE | 2   | 33,094    | 0 | 0 |
| TRI POINTE GROUP INC         | COM     | 87265H109 | 15     | 1,150     | SH | DFND | 1   | 1,150     | 0 | 0 |
| TRIBUNE MEDIA CO             | CL A    | 896047503 | 166    | 3,191     | SH | SOLE | 1   | 3,191     | 0 | 0 |
| TRIBUNE MEDIA CO             | CL A    | 896047503 | 1,478  | 32,027    | SH | DFND | 1   | 32,027    | 0 | 0 |
| TRIBUNE PUBG CO NEW          | COM     | 89609W107 | 623    | 52,837    | SH | SOLE | 2   | 52,837    | 0 | 0 |
| TRICO BANCSHARES             | COM     | 896095106 | 222    | 5,639     | SH | SOLE | 2   | 5,639     | 0 | 0 |
| TRIMAS CORP                  | COM NEW | 896215209 | 178    | 5,543     | SH | SOLE | 1   | 5,543     | 0 | 0 |
| TRIMAS CORP                  | COM NEW | 896215209 | 849    | 28,091    | SH | DFND | 3,1 | 28,091    | 0 | 0 |
| TRIMBLE INC                  | COM     | 896239100 | 772    | 19,137    | SH | SOLE | 1   | 19,137    | 0 | 0 |
| TRIMBLE INC                  | COM     | 896239100 | 1,345  | 33,300    | SH | DFND | 13  | 33,300    | 0 | 0 |
| TRIMBLE INC                  | COM     | 896239100 | 3,979  | 98,492    | SH | SOLE | 2   | 98,492    | 0 | 0 |
| TRIMBLE INC                  | COM     | 896239100 | 808    | 20,000    | SH | DFND | 3,1 | 20,000    | 0 | 0 |
| TRINET GROUP INC             | COM     | 896288107 | 90     | 1,399     | SH | SOLE | 1   | 1,399     | 0 | 0 |
| TRINET GROUP INC             | COM     | 896288107 | 622    | 10,416    | SH | DFND | 10  | 10,416    | 0 | 0 |
| TRINET GROUP INC             | COM     | 896288107 | 825    | 13,811    | SH | DFND | 1   | 13,811    | 0 | 0 |
| TRINET GROUP INC             | COM     | 896288107 | 2,484  | 41,581    | SH | SOLE | 2   | 41,581    | 0 | 0 |
| TRINITY INDS INC             | COM     | 896522109 | 222    | 10,315    | SH | SOLE | 1   | 10,315    | 0 | 0 |
| TRINITY INDS INC             | COM     | 896522109 | 965    | 44,405    | SH | SOLE | 2   | 44,405    | 0 | 0 |
| TRINITY INDS INC             | COM     | 896522109 | 2      | 101       | SH | DFND | 1   | 101       | 0 | 0 |
| TRINITY INDS INC             | COM     | 896522109 | 224    | 10,300    | SH | DFND | 3,1 | 10,300    | 0 | 0 |
| TRINSEO S A                  | S3      | L9340P101 | 1,348  | 29,763    | SH | SOLE | 2   | 29,763    | 0 | 0 |
| TRIPADVISOR INC              | COM     | 896945201 | 331    | 5,648     | SH | SOLE | 1   | 5,648     | 0 | 0 |
| TRIPADVISOR INC              | COM     | 896945201 | 467    | 9,082     | SH | DFND | 13  | 9,082     | 0 | 0 |
| TRIPADVISOR INC              | COM     | 896945201 | 1,223  | 23,764    | SH | DFND | 1   | 23,764    | 0 | 0 |
| TRIPADVISOR INC              | COM     | 896945201 | 17,506 | 340,247   | SH | SOLE | 2   | 340,247   | 0 | 0 |
| TRIPADVISOR INC              | COM     | 896945201 | 39     | 753       | SH | DFND | 1   | 753       | 0 | 0 |
| TRISTATE CAP HLDGS INC       | COM     | 89678F100 | 16     | 965       | SH | SOLE | 1   | 965       | 0 | 0 |
| TRISTATE CAP HLDGS INC       | COM     | 89678F100 | 127    | 6,228     | SH | DFND | 1   | 6,228     | 0 | 0 |
| TRITON INTL LTD              | CL A    | G9078F107 | 210    | 6,760     | SH | SOLE | 2   | 6,760     | 0 | 0 |
| TRIUMPH BANCORP INC          | COM     | 89679E300 | 779    | 26,514    | SH | SOLE | 2   | 26,514    | 0 | 0 |
| TRIUMPH GROUP INC NEW        | COM     | 896818101 | 1      | 67        | SH | DFND | 3,1 | 67        | 0 | 0 |
| TRONOX HOLDINGS PLC          | S3      | G9087Q102 | 1,042  | 79,235    | SH | SOLE | 2   | 79,235    | 0 | 0 |
| TRUEBLUE INC                 | COM     | 89785X101 | 174    | 7,341     | SH | DFND | 1   | 7,341     | 0 | 0 |
| TRUEBLUE INC                 | COM     | 89785X101 | 3,026  | 128,011   | SH | SOLE | 2   | 128,011   | 0 | 0 |
| TRUECAR INC                  | COM     | 89785L107 | 9      | 1,848     | SH | SOLE | 1   | 1,848     | 0 | 0 |
| TRUSTCO BK CORP N Y          | COM     | 898349105 | 326    | 41,954    | SH | SOLE | 2   | 41,954    | 0 | 0 |
| TRUSTMARK CORP               | COM     | 898402102 | 131    | 5,481     | SH | SOLE | 1   | 5,481     | 0 | 0 |
| TRUSTMARK CORP               | COM     | 898402102 | 311    | 9,238     | SH | DFND | 13  | 9,238     | 0 | 0 |
| TRUSTMARK CORP               | COM     | 898402102 | 481    | 14,313    | SH | SOLE | 2   | 14,313    | 0 | 0 |
| TSAKOS ENERGY NAVIGATION LTD | S3      | G9108L108 | 312    | 100,701   | SH | SOLE | 2   | 100,701   | 0 | 0 |
| TTEC HLDGS INC               | COM     | 89854H102 | 4      | 118       | SH | DFND | 3,1 | 118       | 0 | 0 |
| TTM TECHNOLOGIES INC         | COM     | 87305R109 | 361    | 30,785    | SH | SOLE | 2   | 30,785    | 0 | 0 |
| TUPPERWARE BRANDS CORP       | COM     | 899896104 | 220    | 8,595     | SH | SOLE | 2   | 8,595     | 0 | 0 |
| TUPPERWARE BRANDS CORP       | COM     | 899896104 | 3      | 130       | SH | DFND | 3,1 | 130       | 0 | 0 |
| TURQUOISE HILL RES LTD       | COM     | 900435108 | 1,880  | 1,132,293 | SH | SOLE | 2   | 1,132,293 | 0 | 0 |
| TUTOR PERINI CORP            | COM     | 901109108 | 398    | 23,231    | SH | SOLE | 2   | 23,231    | 0 | 0 |

|                              |                    |           |        |         |    |      |     |         |   |   |
|------------------------------|--------------------|-----------|--------|---------|----|------|-----|---------|---|---|
| TWILIO INC                   | CL A               | 90138F102 | 439    | 3,397   | SH | DFND | 10  | 3,397   | 0 | 0 |
| TWILIO INC                   | CL A               | 90138F102 | 646    | 5,001   | SH | SOLE | 2   | 5,001   | 0 | 0 |
| TWIN DISC INC                | COM                | 901476101 | 31     | 2,295   | SH | SOLE | 1   | 2,295   | 0 | 0 |
| TWITTER INC                  | COM                | 90184L102 | 14,932 | 454,146 | SH | SOLE | 2   | 454,146 | 0 | 0 |
| TWITTER INC                  | NOTE 0.250%<br>9/1 | 90184LAB8 | 123    | 125,000 | SH | SOLE | 2   | 125,000 | 0 | 0 |
| TWITTER INC                  | COM                | 90184L102 | 10     | 300     | SH | DFND | 3,1 | 300     | 0 | 0 |
| TWO HBRS INVT CORP           | COM NEW            | 90187B408 | 3,324  | 242,238 | SH | SOLE | 1   | 242,238 | 0 | 0 |
| TWO HBRS INVT CORP           | COM NEW            | 90187B408 | 671    | 49,608  | SH | DFND | 13  | 49,608  | 0 | 0 |
| TWO HBRS INVT CORP           | COM NEW            | 90187B408 | 349    | 25,793  | SH | DFND | 1   | 25,793  | 0 | 0 |
| TYLER TECHNOLOGIES INC       | COM                | 902252105 | 208    | 998     | SH | SOLE | 1   | 998     | 0 | 0 |
| TYLER TECHNOLOGIES INC       | COM                | 902252105 | 9,246  | 45,235  | SH | SOLE | 2   | 45,235  | 0 | 0 |
| TYLER TECHNOLOGIES INC       | COM                | 902252105 | 25     | 123     | SH | DFND | 3,1 | 123     | 0 | 0 |
| TYSON FOODS INC              | CL A               | 902494103 | 3,774  | 54,296  | SH | SOLE | 1   | 54,296  | 0 | 0 |
| TYSON FOODS INC              | CL A               | 902494103 | 38,929 | 560,696 | SH | SOLE | 2   | 560,696 | 0 | 0 |
| TYSON FOODS INC              | CL A               | 902494103 | 69     | 997     | SH | DFND | 1   | 997     | 0 | 0 |
| TYSON FOODS INC              | CL A               | 902494103 | 52     | 746     | SH | DFND | 3,1 | 746     | 0 | 0 |
| U S CONCRETE INC             | COM NEW            | 90333L201 | 3,672  | 88,659  | SH | SOLE | 2   | 88,659  | 0 | 0 |
| U S G CORP                   | COM NEW            | 903293405 | 3,542  | 81,800  | SH | SOLE | 2   | 81,800  | 0 | 0 |
| U S PHYSICAL THERAPY INC     | COM                | 90337L108 | 250    | 2,261   | SH | SOLE | 1   | 2,261   | 0 | 0 |
| U S PHYSICAL THERAPY INC     | COM                | 90337L108 | 389    | 3,700   | SH | DFND | 13  | 3,700   | 0 | 0 |
| U S PHYSICAL THERAPY INC     | COM                | 90337L108 | 183    | 1,738   | SH | DFND | 1   | 1,738   | 0 | 0 |
| U S PHYSICAL THERAPY INC     | COM                | 90337L108 | 43     | 408     | SH | SOLE | 2   | 408     | 0 | 0 |
| U S SILICA HLDGS INC         | COM                | 90346E103 | 0      | 12      | SH | SOLE | 1   | 12      | 0 | 0 |
| U S SILICA HLDGS INC         | COM                | 90346E103 | 19     | 1,116   | SH | SOLE | 2   | 1,116   | 0 | 0 |
| U S WELL SVCS INC            | CL A               | 91274U101 | 642    | 80,425  | SH | SOLE | 2   | 80,425  | 0 | 0 |
| UBIQUITI NETWORKS INC        | COM                | 90347A100 | 326    | 2,179   | SH | DFND | 1   | 2,179   | 0 | 0 |
| UBS GROUP AG                 | S3                 | H42097107 | 927    | 76,234  | SH | SOLE | 1   | 76,234  | 0 | 0 |
| UBS GROUP AG                 | S3                 | H42097107 | 295    | 24,400  | SH | SOLE | 2   | 24,400  | 0 | 0 |
| UBS GROUP AG                 | S3                 | H42097107 | 21     | 1,766   | SH | DFND | 1   | 1,766   | 0 | 0 |
| UBS GROUP AG                 | S3                 | H42097107 | 314    | 25,915  | SH | DFND | 3,1 | 25,915  | 0 | 0 |
| UDR INC                      | COM                | 902653104 | 63     | 1,340   | SH | SOLE | 1   | 1,340   | 0 | 0 |
| UDR INC                      | COM                | 902653104 | 181    | 3,974   | SH | DFND | 1   | 3,974   | 0 | 0 |
| UDR INC                      | COM                | 902653104 | 45,360 | 997,806 | SH | SOLE | 2   | 997,806 | 0 | 0 |
| UGI CORP NEW                 | COM                | 902681105 | 1,523  | 25,364  | SH | SOLE | 1   | 25,364  | 0 | 0 |
| UGI CORP NEW                 | COM                | 902681105 | 1,362  | 24,577  | SH | DFND | 1   | 24,577  | 0 | 0 |
| UGI CORP NEW                 | COM                | 902681105 | 1,743  | 31,451  | SH | SOLE | 2   | 31,451  | 0 | 0 |
| UGI CORP NEW                 | COM                | 902681105 | 2      | 44      | SH | DFND | 1   | 44      | 0 | 0 |
| ULTA BEAUTY INC              | COM                | 90384S303 | 3,637  | 10,692  | SH | SOLE | 1   | 10,692  | 0 | 0 |
| ULTA BEAUTY INC              | COM                | 90384S303 | 58     | 166     | SH | DFND | 1   | 166     | 0 | 0 |
| ULTA BEAUTY INC              | COM                | 90384S303 | 12,721 | 36,477  | SH | SOLE | 2   | 36,477  | 0 | 0 |
| ULTA BEAUTY INC              | COM                | 90384S303 | 21     | 61      | SH | DFND | 1   | 61      | 0 | 0 |
| ULTA BEAUTY INC              | COM                | 90384S303 | 30     | 85      | SH | DFND | 3,1 | 85      | 0 | 0 |
| ULTIMATE SOFTWARE GROUP INC  | COM                | 90385D107 | 27     | 147     | SH | SOLE | 1   | 147     | 0 | 0 |
| ULTIMATE SOFTWARE GROUP INC  | COM                | 90385D107 | 3,121  | 9,453   | SH | SOLE | 2   | 9,453   | 0 | 0 |
| ULTRA CLEAN HLDGS INC        | COM                | 90385V107 | 454    | 43,883  | SH | SOLE | 2   | 43,883  | 0 | 0 |
| ULTRAGENYX PHARMACEUTICAL IN | COM                | 90400D108 | 718    | 10,355  | SH | SOLE | 2   | 10,355  | 0 | 0 |
| UMB FINL CORP                | COM                | 902788108 | 4,798  | 74,927  | SH | SOLE | 2   | 74,927  | 0 | 0 |
| UMPQUA HLDGS CORP            | COM                | 904214103 | 659    | 41,233  | SH | SOLE | 1   | 41,233  | 0 | 0 |
| UMPQUA HLDGS CORP            | COM                | 904214103 | 1,185  | 71,793  | SH | DFND | 13  | 71,793  | 0 | 0 |
| UMPQUA HLDGS CORP            | COM                | 904214103 | 4,267  | 258,580 | SH | SOLE | 2   | 258,580 | 0 | 0 |

|                              |              |           |        |         |    |      |     |         |   |   |
|------------------------------|--------------|-----------|--------|---------|----|------|-----|---------|---|---|
| UMPQUA HLDGS CORP            | COM          | 904214103 | 2      | 135     | SH | DFND | 3,1 | 135     | 0 | 0 |
| UNDER ARMOUR INC             | CL A         | 904311107 | 4,176  | 197,560 | SH | SOLE | 2   | 197,560 | 0 | 0 |
| UNDER ARMOUR INC             | CL C         | 904311206 | 5,071  | 268,755 | SH | SOLE | 2   | 268,755 | 0 | 0 |
| UNIFI INC                    | COM NEW      | 904677200 | 101    | 5,200   | SH | SOLE | 2   | 5,200   | 0 | 0 |
| UNIFIRST CORP MASS           | COM          | 904708104 | 1,224  | 7,973   | SH | DFND | 1   | 7,973   | 0 | 0 |
| UNIFIRST CORP MASS           | COM          | 904708104 | 206    | 1,345   | SH | SOLE | 2   | 1,345   | 0 | 0 |
| UNILEVER N V                 | N Y S3 NEW   | 904784709 | 4,964  | 84,750  | SH | SOLE | 1   | 84,750  | 0 | 0 |
| UNILEVER N V                 | N Y S3 NEW   | 904784709 | 11,992 | 205,730 | SH | SOLE | 2   | 205,730 | 0 | 0 |
| UNILEVER N V                 | N Y S3 NEW   | 904784709 | 10     | 165     | SH | DFND | 1   | 165     | 0 | 0 |
| UNILEVER N V                 | N Y S3 NEW   | 904784709 | 482    | 8,273   | SH | DFND | 3,1 | 8,273   | 0 | 0 |
| UNILEVER PLC                 | SPON ADR NEW | 904767704 | 572    | 9,886   | SH | SOLE | 1   | 9,886   | 0 | 0 |
| UNILEVER PLC                 | SPON ADR NEW | 904767704 | 2      | 41      | SH | DFND | 1   | 41      | 0 | 0 |
| UNION BANKSHARES CORP NEW    | COM          | 90539J109 | 482    | 14,914  | SH | SOLE | 2   | 14,914  | 0 | 0 |
| UNION BANKSHARES CORP NEW    | COM          | 90539J109 | 16     | 494     | SH | DFND | 1   | 494     | 0 | 0 |
| UNION PACIFIC CORP           | COM          | 907818108 | 5,067  | 29,633  | SH | SOLE | 1   | 29,633  | 0 | 0 |
| UNION PACIFIC CORP           | COM          | 907818108 | 23,513 | 140,628 | SH | DFND | 11  | 140,628 | 0 | 0 |
| UNION PACIFIC CORP           | COM          | 907818108 | 3,917  | 23,427  | SH | DFND | 12  | 23,427  | 0 | 0 |
| UNION PACIFIC CORP           | COM          | 907818108 | 47,975 | 286,929 | SH | SOLE | 2   | 286,929 | 0 | 0 |
| UNION PACIFIC CORP           | COM          | 907818108 | 822    | 4,914   | SH | DFND | 1   | 4,914   | 0 | 0 |
| UNION PACIFIC CORP           | COM          | 907818108 | 19     | 114     | SH | DFND | 3,1 | 114     | 0 | 0 |
| UNIQUIRE NV                  | S3           | N90064101 | 35     | 595     | SH | SOLE | 2   | 595     | 0 | 0 |
| UNISYS CORP                  | COM NEW      | 909214306 | 56     | 5,438   | SH | SOLE | 1   | 5,438   | 0 | 0 |
| UNISYS CORP                  | COM NEW      | 909214306 | 227    | 19,492  | SH | DFND | 1   | 19,492  | 0 | 0 |
| UNIT CORP                    | COM          | 909218109 | 33     | 2,314   | SH | SOLE | 2   | 2,314   | 0 | 0 |
| UNITED BANKSHARES INC WEST V | COM          | 909907107 | 5      | 84      | SH | SOLE | 1   | 84      | 0 | 0 |
| UNITED BANKSHARES INC WEST V | COM          | 909907107 | 216    | 5,966   | SH | DFND | 1   | 5,966   | 0 | 0 |
| UNITED CMNTY BKS BLAIRSVLE G | COM          | 90984P303 | 111    | 4,343   | SH | SOLE | 1   | 4,343   | 0 | 0 |
| UNITED CMNTY BKS BLAIRSVLE G | COM          | 90984P303 | 1,708  | 68,529  | SH | SOLE | 2   | 68,529  | 0 | 0 |
| UNITED CONTL HLDGS INC       | COM          | 910047109 | 2,510  | 31,460  | SH | DFND | 1   | 31,460  | 0 | 0 |
| UNITED CONTL HLDGS INC       | COM          | 910047109 | 1,050  | 12,486  | SH | SOLE | 1   | 12,486  | 0 | 0 |
| UNITED CONTL HLDGS INC       | COM          | 910047109 | 7,782  | 97,549  | SH | SOLE | 2   | 97,549  | 0 | 0 |
| UNITED CONTL HLDGS INC       | COM          | 910047109 | 4      | 54      | SH | DFND | 1   | 54      | 0 | 0 |
| UNITED FINL BANCORP INC NEW  | COM          | 910304104 | 105    | 7,288   | SH | DFND | 1   | 7,288   | 0 | 0 |
| UNITED FINL BANCORP INC NEW  | COM          | 910304104 | 192    | 13,400  | SH | SOLE | 2   | 13,400  | 0 | 0 |
| UNITED FINL BANCORP INC NEW  | COM          | 910304104 | 0      | 15      | SH | DFND | 1   | 15      | 0 | 0 |
| UNITED FIRE GROUP INC        | COM          | 910340108 | 116    | 2,660   | SH | DFND | 3,1 | 2,660   | 0 | 0 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW | 910873405 | 471    | 250,661 | SH | SOLE | 2   | 250,661 | 0 | 0 |
| UNITED NAT FOODS INC         | COM          | 911163103 | 6      | 439     | SH | DFND | 1   | 439     | 0 | 0 |
| UNITED NAT FOODS INC         | COM          | 911163103 | 117    | 8,817   | SH | DFND | 3,1 | 8,817   | 0 | 0 |
| UNITED PARCEL SERVICE INC    | CL B         | 911312106 | 14     | 114     | SH | SOLE | 1   | 114     | 0 | 0 |
| UNITED PARCEL SERVICE INC    | CL B         | 911312106 | 14,469 | 129,491 | SH | SOLE | 2   | 129,491 | 0 | 0 |
| UNITED PARCEL SERVICE INC    | CL B         | 911312106 | 136    | 1,220   | SH | DFND | 1   | 1,220   | 0 | 0 |
| UNITED PARCEL SERVICE INC    | CL B         | 911312106 | 35     | 313     | SH | DFND | 3,1 | 313     | 0 | 0 |

|                              |     |           |         |         |    |      |     |         |   |   |
|------------------------------|-----|-----------|---------|---------|----|------|-----|---------|---|---|
| UNITED RENTALS INC           | COM | 911363109 | 8       | 91      | SH | SOLE | 1   | 91      | 0 | 0 |
| UNITED RENTALS INC           | COM | 911363109 | 705     | 6,171   | SH | SOLE | 2   | 6,171   | 0 | 0 |
| UNITED RENTALS INC           | COM | 911363109 | 2       | 14      | SH | DFND | 1   | 14      | 0 | 0 |
| UNITED RENTALS INC           | COM | 911363109 | 406     | 3,553   | SH | DFND | 3,1 | 3,553   | 0 | 0 |
| UNITED STATES CELLULAR CORP  | COM | 911684108 | 167     | 3,628   | SH | DFND | 1   | 3,628   | 0 | 0 |
| UNITED STATES CELLULAR CORP  | COM | 911684108 | 120     | 2,612   | SH | SOLE | 1   | 2,612   | 0 | 0 |
| UNITED STATES CELLULAR CORP  | COM | 911684108 | 702     | 15,297  | SH | SOLE | 2   | 15,297  | 0 | 0 |
| UNITED STATES STL CORP NEW   | COM | 912909108 | 31      | 1,622   | SH | SOLE | 1   | 1,622   | 0 | 0 |
| UNITED STATES STL CORP NEW   | COM | 912909108 | 90      | 4,622   | SH | SOLE | 2   | 4,622   | 0 | 0 |
| UNITED STATES STL CORP NEW   | COM | 912909108 | 68      | 3,465   | SH | DFND | 3,1 | 3,465   | 0 | 0 |
| UNITED TECHNOLOGIES CORP     | COM | 913017109 | 3,481   | 26,870  | SH | SOLE | 1   | 26,870  | 0 | 0 |
| UNITED TECHNOLOGIES CORP     | COM | 913017109 | 6,713   | 52,084  | SH | DFND | 8   | 52,084  | 0 | 0 |
| UNITED TECHNOLOGIES CORP     | COM | 913017109 | 4,187   | 32,488  | SH | DFND | 1   | 32,488  | 0 | 0 |
| UNITED TECHNOLOGIES CORP     | COM | 913017109 | 20,216  | 156,845 | SH | SOLE | 2   | 156,845 | 0 | 0 |
| UNITED TECHNOLOGIES CORP     | COM | 913017109 | 598     | 4,639   | SH | DFND | 1   | 4,639   | 0 | 0 |
| UNITED TECHNOLOGIES CORP     | COM | 913017109 | 55      | 426     | SH | DFND | 3,1 | 426     | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 350     | 2,962   | SH | SOLE | 1   | 2,962   | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 758     | 6,455   | SH | DFND | 1   | 6,455   | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 7       | 62      | SH | SOLE | 2   | 62      | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 5       | 40      | SH | DFND | 1   | 40      | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 351     | 2,993   | SH | DFND | 3,1 | 2,993   | 0 | 0 |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 13,908  | 57,457  | SH | SOLE | 1   | 57,457  | 0 | 0 |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 17,653  | 71,393  | SH | DFND | 11  | 71,393  | 0 | 0 |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 9,362   | 37,864  | SH | DFND | 12  | 37,864  | 0 | 0 |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 10,083  | 40,779  | SH | DFND | 1   | 40,779  | 0 | 0 |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 100,120 | 404,919 | SH | SOLE | 2   | 404,919 | 0 | 0 |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 6       | 24      | SH | DFND | 3,1 | 24      | 0 | 0 |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 35      | 143     | SH | DFND | 3,1 | 143     | 0 | 0 |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 10      | 42      | SH | DFND | 3,1 | 42      | 0 | 0 |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 603     | 2,438   | SH | DFND | 1   | 2,438   | 0 | 0 |
| UNITEDHEALTH GROUP INC       | COM | 91324P102 | 121     | 488     | SH | DFND | 3,1 | 488     | 0 | 0 |
| UNITI GROUP INC              | COM | 91325V108 | 42      | 4,522   | SH | SOLE | 1   | 4,522   | 0 | 0 |
| UNITIL CORP                  | COM | 913259107 | 114     | 2,108   | SH | DFND | 1   | 2,108   | 0 | 0 |
| UNITIL CORP                  | COM | 913259107 | 4,363   | 80,543  | SH | SOLE | 2   | 80,543  | 0 | 0 |
| UNITIL CORP                  | COM | 913259107 | 596     | 11,011  | SH | DFND | 1   | 11,011  | 0 | 0 |
| UNIVAR INC                   | COM | 91336L107 | 5,612   | 253,258 | SH | SOLE | 2   | 253,258 | 0 | 0 |
| UNIVERSAL CORP VA            | COM | 913456109 | 361     | 5,272   | SH | SOLE | 1   | 5,272   | 0 | 0 |
| UNIVERSAL CORP VA            | COM | 913456109 | 542     | 9,400   | SH | DFND | 13  | 9,400   | 0 | 0 |
| UNIVERSAL CORP VA            | COM | 913456109 | 401     | 6,953   | SH | DFND | 1   | 6,953   | 0 | 0 |
| UNIVERSAL CORP VA            | COM | 913456109 | 219     | 3,800   | SH | SOLE | 2   | 3,800   | 0 | 0 |



|                              |          |           |        |         |    |      |     |         |   |   |
|------------------------------|----------|-----------|--------|---------|----|------|-----|---------|---|---|
| UNIVERSAL CORP VA            | COM      | 913456109 | 3      | 44      | SH | DFND | 3,1 | 44      | 0 | 0 |
| UNIVERSAL DISPLAY CORP       | COM      | 91347P105 | 5      | 34      | SH | SOLE | 1   | 34      | 0 | 0 |
| UNIVERSAL DISPLAY CORP       | COM      | 91347P105 | 650    | 4,254   | SH | DFND | 10  | 4,254   | 0 | 0 |
| UNIVERSAL DISPLAY CORP       | COM      | 91347P105 | 2,784  | 18,212  | SH | SOLE | 2   | 18,212  | 0 | 0 |
| UNIVERSAL FST PRODS INC      | COM      | 913543104 | 97     | 3,273   | SH | SOLE | 1   | 3,273   | 0 | 0 |
| UNIVERSAL FST PRODS INC      | COM      | 913543104 | 1,644  | 54,999  | SH | SOLE | 2   | 54,999  | 0 | 0 |
| UNIVERSAL HLTH SVCS INC      | CL B     | 913903100 | 348    | 2,493   | SH | SOLE | 1   | 2,493   | 0 | 0 |
| UNIVERSAL HLTH SVCS INC      | CL B     | 913903100 | 976    | 7,297   | SH | SOLE | 2   | 7,297   | 0 | 0 |
| UNIVERSAL HLTH SVCS INC      | CL B     | 913903100 | 6      | 47      | SH | DFND | 1   | 47      | 0 | 0 |
| UNIVERSAL HLTH SVCS INC      | CL B     | 913903100 | 14     | 102     | SH | DFND | 3,1 | 102     | 0 | 0 |
| UNIVERSAL INS HLDGS INC      | COM      | 91359V107 | 56     | 1,860   | SH | SOLE | 1   | 1,860   | 0 | 0 |
| UNIVERSAL INS HLDGS INC      | COM      | 91359V107 | 93     | 3,000   | SH | SOLE | 2   | 3,000   | 0 | 0 |
| UNIVERSAL LOGISTICS HLDGS IN | COM      | 91388P105 | 33     | 1,684   | SH | DFND | 1   | 1,684   | 0 | 0 |
| UNIVEST FINANCIAL CORPORATIO | COM      | 915271100 | 165    | 6,080   | SH | SOLE | 1   | 6,080   | 0 | 0 |
| UNIVEST FINANCIAL CORPORATIO | COM      | 915271100 | 115    | 4,700   | SH | SOLE | 2   | 4,700   | 0 | 0 |
| UNUM GROUP                   | COM      | 91529Y106 | 788    | 22,375  | SH | SOLE | 1   | 22,375  | 0 | 0 |
| UNUM GROUP                   | COM      | 91529Y106 | 872    | 25,764  | SH | DFND | 1   | 25,764  | 0 | 0 |
| UNUM GROUP                   | COM      | 91529Y106 | 127    | 3,755   | SH | SOLE | 2   | 3,755   | 0 | 0 |
| UNUM GROUP                   | COM      | 91529Y106 | 3      | 95      | SH | DFND | 1   | 95      | 0 | 0 |
| UNUM GROUP                   | COM      | 91529Y106 | 27     | 810     | SH | DFND | 3,1 | 810     | 0 | 0 |
| UPLAND SOFTWARE INC          | COM      | 91544A109 | 55     | 1,396   | SH | SOLE | 1   | 1,396   | 0 | 0 |
| UPLAND SOFTWARE INC          | COM      | 91544A109 | 625    | 14,756  | SH | DFND | 10  | 14,756  | 0 | 0 |
| URBAN EDGE PPTYS             | COM      | 91704F104 | 15     | 1,088   | SH | SOLE | 1   | 1,088   | 0 | 0 |
| URBAN EDGE PPTYS             | COM      | 91704F104 | 3,688  | 194,122 | SH | SOLE | 2   | 194,122 | 0 | 0 |
| URBAN OUTFITTERS INC         | COM      | 917047102 | 54     | 1,847   | SH | SOLE | 1   | 1,847   | 0 | 0 |
| URBAN OUTFITTERS INC         | COM      | 917047102 | 196    | 6,609   | SH | SOLE | 2   | 6,609   | 0 | 0 |
| URBAN OUTFITTERS INC         | COM      | 917047102 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| URSTADT BIDDLE PPTYS INC     | CL A     | 917286205 | 264    | 12,797  | SH | SOLE | 2   | 12,797  | 0 | 0 |
| US BANCORP DEL               | COM NEW  | 902973304 | 2,342  | 48,912  | SH | SOLE | 1   | 48,912  | 0 | 0 |
| US BANCORP DEL               | COM NEW  | 902973304 | 5,206  | 108,022 | SH | DFND | 1   | 108,022 | 0 | 0 |
| US BANCORP DEL               | COM NEW  | 902973304 | 10,475 | 217,366 | SH | SOLE | 2   | 217,366 | 0 | 0 |
| US BANCORP DEL               | COM NEW  | 902973304 | 301    | 6,243   | SH | DFND | 1   | 6,243   | 0 | 0 |
| US BANCORP DEL               | COM NEW  | 902973304 | 30     | 630     | SH | DFND | 3,1 | 630     | 0 | 0 |
| US ECOLOGY INC               | COM      | 91732J102 | 3,181  | 56,827  | SH | SOLE | 2   | 56,827  | 0 | 0 |
| US FOODS HLDG CORP           | COM      | 912008109 | 2,917  | 83,559  | SH | DFND | 1   | 83,559  | 0 | 0 |
| US FOODS HLDG CORP           | COM      | 912008109 | 38     | 1,085   | SH | DFND | 3,1 | 1,085   | 0 | 0 |
| US XPRESS ENTERPRISES INC    | COM CL A | 90338N202 | 1,956  | 295,923 | SH | SOLE | 2   | 295,923 | 0 | 0 |
| USA TRUCK INC                | COM      | 902925106 | 47     | 3,249   | SH | SOLE | 2   | 3,249   | 0 | 0 |
| USANA HEALTH SCIENCES INC    | COM      | 90328M107 | 404    | 4,465   | SH | SOLE | 1   | 4,465   | 0 | 0 |
| USANA HEALTH SCIENCES INC    | COM      | 90328M107 | 546    | 6,507   | SH | DFND | 1   | 6,507   | 0 | 0 |
| USANA HEALTH SCIENCES INC    | COM      | 90328M107 | 171    | 2,038   | SH | SOLE | 2   | 2,038   | 0 | 0 |
| V F CORP                     | COM      | 918204108 | 1,048  | 11,739  | SH | SOLE | 1   | 11,739  | 0 | 0 |
| V F CORP                     | COM      | 918204108 | 7,739  | 89,042  | SH | SOLE | 2   | 89,042  | 0 | 0 |

|                                 |                     |           |         |            |    |      |     |            |   |   |
|---------------------------------|---------------------|-----------|---------|------------|----|------|-----|------------|---|---|
| V F CORP                        | COM                 | 918204108 | 38      | 440        | SH | DFND | 3,1 | 440        | 0 | 0 |
| VAIL RESORTS INC                | COM                 | 91879Q109 | 110     | 514        | SH | SOLE | 1   | 514        | 0 | 0 |
| VAIL RESORTS INC                | COM                 | 91879Q109 | 3,399   | 15,640     | SH | DFND | 12  | 15,640     | 0 | 0 |
| VAIL RESORTS INC                | COM                 | 91879Q109 | 2,830   | 13,022     | SH | SOLE | 2   | 13,022     | 0 | 0 |
| VAIL RESORTS INC                | COM                 | 91879Q109 | 6       | 29         | SH | DFND | 1   | 29         | 0 | 0 |
| VALE S A                        | SPONSORED<br>ADS    | 91912E105 | 21,425  | 1,640,512  | SH | SOLE | 2   | 1,640,512  | 0 | 0 |
| VALERO ENERGY CORP<br>NEW       | COM                 | 91913Y100 | 2,533   | 29,639     | SH | SOLE | 1   | 29,639     | 0 | 0 |
| VALERO ENERGY CORP<br>NEW       | COM                 | 91913Y100 | 3,436   | 40,510     | SH | DFND | 1   | 40,510     | 0 | 0 |
| VALERO ENERGY CORP<br>NEW       | COM                 | 91913Y100 | 6,563   | 77,362     | SH | SOLE | 2   | 77,362     | 0 | 0 |
| VALERO ENERGY CORP<br>NEW       | COM                 | 91913Y100 | 49      | 575        | SH | DFND | 1   | 575        | 0 | 0 |
| VALERO ENERGY CORP<br>NEW       | COM                 | 91913Y100 | 30      | 357        | SH | DFND | 3,1 | 357        | 0 | 0 |
| VALLEY NATL<br>BANCORP          | COM                 | 919794107 | 2,723   | 284,201    | SH | SOLE | 2   | 284,201    | 0 | 0 |
| VALLEY NATL<br>BANCORP          | COM                 | 919794107 | 0       | 2          | SH | DFND | 1   | 2          | 0 | 0 |
| VALMONT INDS INC                | COM                 | 920253101 | 58      | 495        | SH | SOLE | 1   | 495        | 0 | 0 |
| VALMONT INDS INC                | COM                 | 920253101 | 1,292   | 9,931      | SH | SOLE | 2   | 9,931      | 0 | 0 |
| VALMONT INDS INC                | COM                 | 920253101 | 0       | 1          | SH | DFND | 1   | 1          | 0 | 0 |
| VALVOLINE INC                   | COM                 | 92047W101 | 1,585   | 84,865     | SH | SOLE | 1   | 84,865     | 0 | 0 |
| VALVOLINE INC                   | COM                 | 92047W101 | 4,894   | 263,688    | SH | SOLE | 2   | 263,688    | 0 | 0 |
| VALVOLINE INC                   | COM                 | 92047W101 | 2       | 96         | SH | DFND | 1   | 96         | 0 | 0 |
| VALVOLINE INC                   | COM                 | 92047W101 | 967     | 52,111     | SH | DFND | 3,1 | 52,111     | 0 | 0 |
| VANDA<br>PHARMACEUTICALS<br>INC | COM                 | 921659108 | 3       | 447        | SH | SOLE | 1   | 447        | 0 | 0 |
| VANDA<br>PHARMACEUTICALS<br>INC | COM                 | 921659108 | 191     | 10,379     | SH | DFND | 1   | 10,379     | 0 | 0 |
| VANDA<br>PHARMACEUTICALS<br>INC | COM                 | 921659108 | 2,964   | 161,066    | SH | SOLE | 2   | 161,066    | 0 | 0 |
| VANECK VECTORS ETF<br>TR        | JP MORGAN<br>MKTS   | 92189H300 | 227,275 | 6,802,482  | SH | SOLE | 1   | 6,802,482  | 0 | 0 |
| VANECK VECTORS ETF<br>TR        | HIGH YLD<br>MUN ETF | 92189H409 | 146,948 | 2,341,160  | SH | SOLE | 1   | 2,341,160  | 0 | 0 |
| VANECK VECTORS ETF<br>TR        | JP MORGAN<br>MKTS   | 92189H300 | 65      | 1,951      | SH | DFND | 1   | 1,951      | 0 | 0 |
| VANECK VECTORS ETF<br>TR        | HIGH YLD<br>MUN ETF | 92189H409 | 1,652   | 26,319     | SH | DFND | 1   | 26,319     | 0 | 0 |
| VANGUARD ADMIRAL<br>FDS INC     | SMLLCP 600<br>IDX   | 921932828 | 11      | 81         | SH | SOLE | 1   | 81         | 0 | 0 |
| VANGUARD BD INDEX<br>FD INC     | TOTAL BND<br>MRKT   | 921937835 | 896,661 | 11,044,617 | SH | SOLE | 1   | 11,044,617 | 0 | 0 |
| VANGUARD BD INDEX<br>FD INC     | TOTAL BND<br>MRKT   | 921937835 | 67      | 820        | SH | DFND | 3,1 | 820        | 0 | 0 |
| VANGUARD<br>CHARLOTTE FDS       | INTL BD IDX<br>ETF  | 92203J407 | 4       | 78         | SH | DFND | 1   | 78         | 0 | 0 |
| VANGUARD GROUP                  | DIV APP ETF         | 921908844 | 15      | 137        | SH | DFND | 3,1 | 137        | 0 | 0 |
| VANGUARD INDEX FDS              | S&P 500 ETF S3      | 922908363 | 521     | 2,009      | SH | SOLE | 1   | 2,009      | 0 | 0 |
| VANGUARD INDEX FDS              | REAL ESTATE<br>ETF  | 922908553 | 24      | 328        | SH | SOLE | 1   | 328        | 0 | 0 |
| VANGUARD INDEX FDS              | REAL ESTATE<br>ETF  | 922908553 | 6,212   | 71,475     | SH | SOLE | 2   | 71,475     | 0 | 0 |
| VANGUARD INDEX FDS              | SML CP GRW<br>ETF   | 922908595 | 48,536  | 270,054    | SH | SOLE | 1   | 270,054    | 0 | 0 |
| VANGUARD INDEX FDS              | SM CP VAL ETF       | 922908611 | 36,584  | 283,611    | SH | SOLE | 1   | 283,611    | 0 | 0 |
| VANGUARD INDEX FDS              | LARGE CAP<br>ETF    | 922908637 | 2,296   | 17,693     | SH | SOLE | 1   | 17,693     | 0 | 0 |
| VANGUARD INDEX FDS              | GROWTH ETF          | 922908736 | 215,208 | 1,375,376  | SH | SOLE | 1   | 1,375,376  | 0 | 0 |
| VANGUARD INDEX FDS              | VALUE ETF           | 922908744 | 197,224 | 1,832,209  | SH | SOLE | 1   | 1,832,209  | 0 | 0 |
| VANGUARD INDEX FDS              | SMALL CP ETF        | 922908751 | 213     | 1,443      | SH | SOLE | 1   | 1,443      | 0 | 0 |

|                              |                  |           |         |            |    |      |     |            |   |   |
|------------------------------|------------------|-----------|---------|------------|----|------|-----|------------|---|---|
| VANGUARD INDEX FDS           | TOTAL STK MKT    | 922908769 | 328     | 2,264      | SH | SOLE | 1   | 2,264      | 0 | 0 |
| VANGUARD INDEX FDS           | GROWTH ETF       | 922908736 | 53      | 338        | SH | DFND | 1   | 338        | 0 | 0 |
| VANGUARD INDEX FDS           | VALUE ETF        | 922908744 | 48      | 444        | SH | DFND | 1   | 444        | 0 | 0 |
| VANGUARD INDEX FDS           | SMALL CP ETF     | 922908751 | 2,376   | 15,547     | SH | DFND | 1   | 15,547     | 0 | 0 |
| VANGUARD INDEX FDS           | TOTAL STK MKT    | 922908769 | 78      | 540        | SH | DFND | 1   | 540        | 0 | 0 |
| VANGUARD INDEX FDS           | SML CP GRW ETF   | 922908595 | 81      | 452        | SH | DFND | 3,1 | 452        | 0 | 0 |
| VANGUARD INTL EQUITY INDEX F | GLB EX US ETF    | 922042676 | 216     | 3,659      | SH | SOLE | 1   | 3,659      | 0 | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE SMCAP ETF   | 922042718 | 452     | 4,299      | SH | SOLE | 1   | 4,299      | 0 | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE EMR MKT ETF | 922042858 | 340,302 | 8,002,144  | SH | SOLE | 1   | 8,002,144  | 0 | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE PACIFIC ETF | 922042866 | 12      | 283        | SH | SOLE | 1   | 283        | 0 | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE EUROPE ETF  | 922042874 | 189     | 3,692      | SH | SOLE | 1   | 3,692      | 0 | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE EMR MKT ETF | 922042858 | 2,264   | 53,259     | SH | DFND | 1   | 53,259     | 0 | 0 |
| VANGUARD INTL EQUITY INDEX F | ALLWRLD EX US    | 922042775 | 54      | 1,077      | SH | DFND | 3,1 | 1,077      | 0 | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE EUROPE ETF  | 922042874 | 5       | 85         | SH | DFND | 3,1 | 85         | 0 | 0 |
| VANGUARD MALVERN FDS         | STRM INFPROIDX   | 922020805 | 210,818 | 4,328,993  | SH | SOLE | 1   | 4,328,993  | 0 | 0 |
| VANGUARD MUN BD FD INC       | TAX EXEMPT BD    | 922907746 | 49,694  | 953,177    | SH | SOLE | 1   | 953,177    | 0 | 0 |
| VANGUARD SCOTTSDALE FDS      | SHRT TRM CORP BD | 92206C409 | 244     | 3,034      | SH | SOLE | 1   | 3,034      | 0 | 0 |
| VANGUARD SCOTTSDALE FDS      | INTER TERM TREAS | 92206C706 | 27      | 503        | SH | SOLE | 1   | 503        | 0 | 0 |
| VANGUARD SCOTTSDALE FDS      | MORTG-BACK SEC   | 92206C771 | 6,460   | 123,405    | SH | SOLE | 1   | 123,405    | 0 | 0 |
| VANGUARD SCOTTSDALE FDS      | INT-TERM CORP    | 92206C870 | 169     | 1,977      | SH | SOLE | 1   | 1,977      | 0 | 0 |
| VANGUARD STAR FD             | VG TL INTL STK F | 921909768 | 16      | 300        | SH | DFND | 3,1 | 300        | 0 | 0 |
| VANGUARD TAX MANAGED INTL FD | FTSE DEV MKT ETF | 921943858 | 896,805 | 21,939,988 | SH | SOLE | 1   | 21,939,988 | 0 | 0 |
| VANGUARD WHITEHALL FDS INC   | HIGH DIV YLD     | 921946406 | 3,038   | 35,455     | SH | SOLE | 1   | 35,455     | 0 | 0 |
| VANGUARD WHITEHALL FDS INC   | EMERG MKT BD ETF | 921946885 | 12      | 209        | SH | SOLE | 1   | 209        | 0 | 0 |
| VANGUARD WORLD FDS           | HEALTH CAR ETF   | 92204A504 | 259     | 1,500      | SH | DFND | 1   | 1,500      | 0 | 0 |
| VANGUARD WORLD FDS           | FINANCIALS ETF   | 92204A405 | 43      | 668        | SH | DFND | 1   | 668        | 0 | 0 |
| VARIAN MED SYS INC           | COM              | 92220P105 | 885     | 6,261      | SH | SOLE | 1   | 6,261      | 0 | 0 |
| VARIAN MED SYS INC           | COM              | 92220P105 | 6,036   | 42,593     | SH | DFND | 1   | 42,593     | 0 | 0 |
| VARIAN MED SYS INC           | COM              | 92220P105 | 3,357   | 23,688     | SH | SOLE | 2   | 23,688     | 0 | 0 |
| VARONIS SYS INC              | COM              | 922280102 | 159     | 3,700      | SH | SOLE | 1   | 3,700      | 0 | 0 |
| VARONIS SYS INC              | COM              | 922280102 | 352     | 5,900      | SH | DFND | 13  | 5,900      | 0 | 0 |
| VARONIS SYS INC              | COM              | 922280102 | 19,788  | 331,849    | SH | SOLE | 2   | 331,849    | 0 | 0 |
| VECTOR GROUP LTD             | COM              | 92240M108 | 393     | 36,383     | SH | DFND | 1   | 36,383     | 0 | 0 |
| VECTOR GROUP LTD             | FRNT 4/1         | 92240MBC1 | 243     | 240,000    | SH | SOLE | 2   | 240,000    | 0 | 0 |
| VECTOR GROUP LTD             | COM              | 92240M108 | 0       | 7          | SH | DFND | 1   | 7          | 0 | 0 |
| VECTRUS INC                  | COM              | 92242T101 | 6       | 1,228      | SH | SOLE | 1   | 1,228      | 0 | 0 |
| VECTRUS INC                  | COM              | 92242T101 | 115     | 4,308      | SH | DFND | 1   | 4,308      | 0 | 0 |
| VECTRUS INC                  | COM              | 92242T101 | 1,034   | 38,904     | SH | SOLE | 2   | 38,904     | 0 | 0 |
| VECTRUS INC                  | COM              | 92242T101 | 0       | 3          | SH | DFND | 3,1 | 3          | 0 | 0 |
| VEDANTA LTD                  | SPONSORED ADR    | 92242Y100 | 22      | 2,072      | SH | SOLE | 2   | 2,072      | 0 | 0 |
| VEECO INSTRS INC DEL         | COM              | 922417100 | 86      | 7,888      | SH | SOLE | 1   | 7,888      | 0 | 0 |
| VEEVA SYS INC                | CL A COM         | 922475108 | 165     | 1,295      | SH | SOLE | 1   | 1,295      | 0 | 0 |

|                            |                 |           |        |           |    |      |     |           |   |   |
|----------------------------|-----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| VEEVA SYS INC              | CL A COM        | 922475108 | 1,263  | 9,952     | SH | DFND | 1   | 9,952     | 0 | 0 |
| VEEVA SYS INC              | CL A COM        | 922475108 | 72,316 | 570,046   | SH | SOLE | 2   | 570,046   | 0 | 0 |
| VENATOR MATLS PLC          | S3              | G9329Z100 | 1      | 406       | SH | SOLE | 1   | 406       | 0 | 0 |
| VENTAS INC                 | COM             | 92276F100 | 230    | 3,620     | SH | SOLE | 1   | 3,620     | 0 | 0 |
| VENTAS INC                 | COM             | 92276F100 | 163    | 2,548     | SH | DFND | 1   | 2,548     | 0 | 0 |
| VENTAS INC                 | COM             | 92276F100 | 2,503  | 39,229    | SH | SOLE | 2   | 39,229    | 0 | 0 |
| VENTAS INC                 | COM             | 92276F100 | 2      | 38        | SH | DFND | 1   | 38        | 0 | 0 |
| VEONEER INCORPORATED       | COM             | 92336X109 | 0      | 2         | SH | DFND | 1   | 2         | 0 | 0 |
| VEONEER INCORPORATED       | COM             | 92336X109 | 1      | 47        | SH | DFND | 3,1 | 47        | 0 | 0 |
| VERA BRADLEY INC           | COM             | 92335C106 | 1,408  | 106,274   | SH | SOLE | 2   | 106,274   | 0 | 0 |
| VERACYTE INC               | COM             | 92337F107 | 988    | 39,499    | SH | DFND | 10  | 39,499    | 0 | 0 |
| VERACYTE INC               | COM             | 92337F107 | 1,139  | 45,516    | SH | SOLE | 2   | 45,516    | 0 | 0 |
| VEREIT INC                 | COM             | 92339V100 | 989    | 111,040   | SH | SOLE | 1   | 111,040   | 0 | 0 |
| VEREIT INC                 | COM             | 92339V100 | 103    | 12,260    | SH | DFND | 1   | 12,260    | 0 | 0 |
| VEREIT INC                 | COM             | 92339V100 | 19,868 | 2,373,687 | SH | SOLE | 2   | 2,373,687 | 0 | 0 |
| VERICEL CORP               | COM             | 92346J108 | 578    | 33,019    | SH | DFND | 10  | 33,019    | 0 | 0 |
| VERICEL CORP               | COM             | 92346J108 | 107    | 6,135     | SH | DFND | 1   | 6,135     | 0 | 0 |
| VERINT SYS INC             | COM             | 92343X100 | 701    | 11,812    | SH | SOLE | 1   | 11,812    | 0 | 0 |
| VERINT SYS INC             | COM             | 92343X100 | 639    | 10,677    | SH | DFND | 10  | 10,677    | 0 | 0 |
| VERINT SYS INC             | COM             | 92343X100 | 6,834  | 114,169   | SH | SOLE | 2   | 114,169   | 0 | 0 |
| VERINT SYS INC             | NOTE 1.500% 6/0 | 92343XAA8 | 658    | 597,000   | SH | SOLE | 2   | 597,000   | 0 | 0 |
| VERISIGN INC               | COM             | 92343E102 | 78     | 415       | SH | SOLE | 1   | 415       | 0 | 0 |
| VERISIGN INC               | COM             | 92343E102 | 6,548  | 36,067    | SH | DFND | 1   | 36,067    | 0 | 0 |
| VERISIGN INC               | COM             | 92343E102 | 7,221  | 39,774    | SH | SOLE | 2   | 39,774    | 0 | 0 |
| VERISIGN INC               | COM             | 92343E102 | 10     | 53        | SH | DFND | 1   | 53        | 0 | 0 |
| VERISIGN INC               | COM             | 92343E102 | 17     | 96        | SH | DFND | 3,1 | 96        | 0 | 0 |
| VERISK ANALYTICS INC       | COM             | 92345Y106 | 1,376  | 10,227    | SH | SOLE | 1   | 10,227    | 0 | 0 |
| VERISK ANALYTICS INC       | COM             | 92345Y106 | 12,136 | 91,246    | SH | SOLE | 2   | 91,246    | 0 | 0 |
| VERISK ANALYTICS INC       | COM             | 92345Y106 | 153    | 1,150     | SH | DFND | 1   | 1,150     | 0 | 0 |
| VERITEX HLDGS INC          | COM             | 923451108 | 2,912  | 120,217   | SH | SOLE | 2   | 120,217   | 0 | 0 |
| VERITIV CORP               | COM             | 923454102 | 255    | 9,692     | SH | SOLE | 2   | 9,692     | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM             | 92343V104 | 7,914  | 133,896   | SH | SOLE | 1   | 133,896   | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM             | 92343V104 | 18,923 | 320,028   | SH | DFND | 8   | 320,028   | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM             | 92343V104 | 7,694  | 130,124   | SH | DFND | 1   | 130,124   | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM             | 92343V104 | 33,845 | 572,390   | SH | SOLE | 2   | 572,390   | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM             | 92343V104 | 266    | 4,504     | SH | DFND | 1   | 4,504     | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM             | 92343V104 | 91     | 1,544     | SH | DFND | 3,1 | 1,544     | 0 | 0 |
| VERMILION ENERGY INC       | COM             | 923725105 | 369    | 14,196    | SH | SOLE | 1   | 14,196    | 0 | 0 |
| VERRA MOBILITY CORP        | COM             | 92511U102 | 169    | 12,855    | SH | SOLE | 1   | 12,855    | 0 | 0 |
| VERSO CORP                 | CL A            | 92531L207 | 99     | 4,629     | SH | SOLE | 1   | 4,629     | 0 | 0 |
| VERSO CORP                 | CL A            | 92531L207 | 204    | 9,543     | SH | DFND | 1   | 9,543     | 0 | 0 |
| VERSO CORP                 | CL A            | 92531L207 | 992    | 46,306    | SH | SOLE | 2   | 46,306    | 0 | 0 |
| VERSUM MATLS INC           | COM             | 92532W103 | 269    | 4,748     | SH | SOLE | 1   | 4,748     | 0 | 0 |
| VERSUM MATLS INC           | COM             | 92532W103 | 5,261  | 104,564   | SH | SOLE | 2   | 104,564   | 0 | 0 |
| VERSUM MATLS INC           | COM             | 92532W103 | 23     | 467       | SH | DFND | 1   | 467       | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM             | 92532F100 | 3,008  | 16,360    | SH | SOLE | 1   | 16,360    | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM             | 92532F100 | 2,819  | 15,325    | SH | DFND | 12  | 15,325    | 0 | 0 |
| VERTEX PHARMACEUTICALS     | COM             | 92532F100 | 2,971  | 16,150    | SH | DFND | 1   | 16,150    | 0 | 0 |

|                            |                 |           |         |           |    |      |     |           |   |   |
|----------------------------|-----------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| INC                        |                 |           |         |           |    |      |     |           |   |   |
| VERTEX PHARMACEUTICALS INC | COM             | 92532F100 | 16,843  | 91,564    | SH | SOLE | 2   | 91,564    | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM             | 92532F100 | 2       | 9         | SH | DFND | 3,1 | 9         | 0 | 0 |
| VIACOM INC NEW             | CL A            | 92553P102 | 4       | 640       | SH | SOLE | 1   | 640       | 0 | 0 |
| VIACOM INC NEW             | CL B            | 92553P201 | 833     | 29,663    | SH | DFND | 1   | 29,663    | 0 | 0 |
| VIACOM INC NEW             | CL B            | 92553P201 | 1,083   | 39,794    | SH | SOLE | 1   | 39,794    | 0 | 0 |
| VIACOM INC NEW             | CL B            | 92553P201 | 1,686   | 60,066    | SH | SOLE | 2   | 60,066    | 0 | 0 |
| VIACOM INC NEW             | CL B            | 92553P201 | 0       | 11        | SH | DFND | 1   | 11        | 0 | 0 |
| VIACOM INC NEW             | CL B            | 92553P201 | 10      | 372       | SH | DFND | 3,1 | 372       | 0 | 0 |
| VIAD CORP                  | COM NEW         | 92552R406 | 1,135   | 20,155    | SH | SOLE | 2   | 20,155    | 0 | 0 |
| VIASAT INC                 | COM             | 92552V100 | 558     | 7,205     | SH | SOLE | 2   | 7,205     | 0 | 0 |
| VIAVI SOLUTIONS INC        | COM             | 925550105 | 391     | 30,413    | SH | SOLE | 1   | 30,413    | 0 | 0 |
| VIAVI SOLUTIONS INC        | COM             | 925550105 | 594     | 47,999    | SH | DFND | 10  | 47,999    | 0 | 0 |
| VIAVI SOLUTIONS INC        | COM             | 925550105 | 5,773   | 466,320   | SH | SOLE | 2   | 466,320   | 0 | 0 |
| VIAVI SOLUTIONS INC        | NOTE 1.000% 3/0 | 925550AB1 | 310     | 275,000   | SH | SOLE | 2   | 275,000   | 0 | 0 |
| VIAVI SOLUTIONS INC        | COM             | 925550105 | 1       | 113       | SH | DFND | 1   | 113       | 0 | 0 |
| VIAVI SOLUTIONS INC        | COM             | 925550105 | 182     | 14,739    | SH | DFND | 3,1 | 14,739    | 0 | 0 |
| VICI PPTYS INC             | COM             | 925652109 | 2,490   | 112,127   | SH | SOLE | 1   | 112,127   | 0 | 0 |
| VICI PPTYS INC             | COM             | 925652109 | 27,535  | 1,258,465 | SH | SOLE | 2   | 1,258,465 | 0 | 0 |
| VICI PPTYS INC             | COM             | 925652109 | 5       | 250       | SH | DFND | 3,1 | 250       | 0 | 0 |
| VICOR CORP                 | COM             | 925815102 | 24      | 680       | SH | SOLE | 1   | 680       | 0 | 0 |
| VICOR CORP                 | COM             | 925815102 | 93      | 3,009     | SH | DFND | 1   | 3,009     | 0 | 0 |
| VICTORY CAP HLDGS INC      | COM CL A        | 92645B103 | 582     | 38,724    | SH | SOLE | 2   | 38,724    | 0 | 0 |
| VIEWRAY INC                | COM             | 92672L107 | 1,147   | 155,247   | SH | SOLE | 2   | 155,247   | 0 | 0 |
| VIEWRAY INC                | COM             | 92672L107 | 150     | 20,355    | SH | DFND | 3,1 | 20,355    | 0 | 0 |
| VIKING THERAPEUTICS INC    | COM             | 92686J106 | 5       | 798       | SH | SOLE | 1   | 798       | 0 | 0 |
| VILLAGE SUPER MKT INC      | CL A NEW        | 927107409 | 32      | 1,173     | SH | DFND | 1   | 1,173     | 0 | 0 |
| VILLAGE SUPER MKT INC      | CL A NEW        | 927107409 | 3       | 353       | SH | SOLE | 1   | 353       | 0 | 0 |
| VILLAGE SUPER MKT INC      | CL A NEW        | 927107409 | 118     | 4,316     | SH | SOLE | 2   | 4,316     | 0 | 0 |
| VILLAGE SUPER MKT INC      | CL A NEW        | 927107409 | 0       | 1         | SH | DFND | 1   | 1         | 0 | 0 |
| VIPER ENERGY PARTNERS LP   | COM UNT RP INT  | 92763M105 | 818     | 24,654    | SH | SOLE | 2   | 24,654    | 0 | 0 |
| VIPSHOP HLDGS LTD          | SPONSORED ADS A | 92763W103 | 406     | 50,614    | SH | SOLE | 2   | 50,614    | 0 | 0 |
| VIRTU FINL INC             | CL A            | 928254101 | 202     | 8,491     | SH | DFND | 1   | 8,491     | 0 | 0 |
| VIRTU FINL INC             | CL A            | 928254101 | 5,492   | 231,262   | SH | SOLE | 2   | 231,262   | 0 | 0 |
| VIRTUS INVT PARTNERS INC   | COM             | 92828Q109 | 822     | 8,429     | SH | SOLE | 2   | 8,429     | 0 | 0 |
| VIRTUS INVT PARTNERS INC   | COM             | 92828Q109 | 1       | 10        | SH | DFND | 3,1 | 10        | 0 | 0 |
| VIRTUSA CORP               | COM             | 92827P102 | 1,629   | 30,484    | SH | SOLE | 2   | 30,484    | 0 | 0 |
| VIRTUSA CORP               | COM             | 92827P102 | 16      | 293       | SH | DFND | 1   | 293       | 0 | 0 |
| VISA INC                   | COM CL A        | 92826C839 | 16,114  | 103,166   | SH | DFND | 12  | 103,166   | 0 | 0 |
| VISA INC                   | COM CL A        | 92826C839 | 10,173  | 65,132    | SH | DFND | 1   | 65,132    | 0 | 0 |
| VISA INC                   | COM CL A        | 92826C839 | 15,217  | 96,911    | SH | SOLE | 1   | 96,911    | 0 | 0 |
| VISA INC                   | COM CL A        | 92826C839 | 311,366 | 1,993,509 | SH | SOLE | 2   | 1,993,509 | 0 | 0 |
| VISA INC                   | COM CL A        | 92826C839 | 1,346   | 8,618     | SH | DFND | 1   | 8,618     | 0 | 0 |
| VISA INC                   | COM CL A        | 92826C839 | 211     | 1,348     | SH | DFND | 3,1 | 1,348     | 0 | 0 |
| VISHAY INTERTECHNOLOGY INC | COM             | 928298108 | 1,314   | 71,159    | SH | DFND | 1   | 71,159    | 0 | 0 |
| VISHAY INTERTECHNOLOGY     | COM             | 928298108 | 1,972   | 106,746   | SH | SOLE | 2   | 106,746   | 0 | 0 |

|                              |               |           |       |         |    |      |     |         |   |   |
|------------------------------|---------------|-----------|-------|---------|----|------|-----|---------|---|---|
| INC                          |               |           |       |         |    |      |     |         |   |   |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 3     | 180     | SH | DFND | 3,1 | 180     | 0 | 0 |
| VISHAY PRECISION GROUP INC   | COM           | 92835K103 | 299   | 8,738   | SH | SOLE | 2   | 8,738   | 0 | 0 |
| VISTA OUTDOOR INC            | COM           | 928377100 | 27    | 6,201   | SH | SOLE | 1   | 6,201   | 0 | 0 |
| VISTA OUTDOOR INC            | COM           | 928377100 | 0     | 46      | SH | DFND | 3,1 | 46      | 0 | 0 |
| VISTEON CORP                 | COM NEW       | 92839U206 | 3,614 | 53,654  | SH | SOLE | 2   | 53,654  | 0 | 0 |
| VISTEON CORP                 | COM NEW       | 92839U206 | 3     | 44      | SH | DFND | 1   | 44      | 0 | 0 |
| VISTEON CORP                 | COM NEW       | 92839U206 | 162   | 2,399   | SH | DFND | 3,1 | 2,399   | 0 | 0 |
| VISTRA ENERGY CORP           | COM           | 92840M102 | 145   | 5,398   | SH | SOLE | 1   | 5,398   | 0 | 0 |
| VISTRA ENERGY CORP           | COM           | 92840M102 | 8     | 295     | SH | SOLE | 2   | 295     | 0 | 0 |
| VITAMIN SHOPPE INC           | COM           | 92849E101 | 123   | 17,533  | SH | SOLE | 2   | 17,533  | 0 | 0 |
| VIVINT SOLAR INC             | COM           | 92854Q106 | 477   | 96,000  | SH | SOLE | 2   | 96,000  | 0 | 0 |
| VMWARE INC                   | CL A COM      | 928563402 | 2,891 | 16,017  | SH | DFND | 1   | 16,017  | 0 | 0 |
| VMWARE INC                   | CL A COM      | 928563402 | 1,216 | 6,561   | SH | SOLE | 1   | 6,561   | 0 | 0 |
| VMWARE INC                   | CL A COM      | 928563402 | 1,417 | 7,850   | SH | SOLE | 2   | 7,850   | 0 | 0 |
| VMWARE INC                   | CL A COM      | 928563402 | 0     | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| VMWARE INC                   | CL A COM      | 928563402 | 74    | 408     | SH | DFND | 3,1 | 408     | 0 | 0 |
| VOCERA COMMUNICATIONS INC    | COM           | 92857F107 | 252   | 9,687   | SH | SOLE | 1   | 9,687   | 0 | 0 |
| VOCERA COMMUNICATIONS INC    | COM           | 92857F107 | 272   | 8,603   | SH | DFND | 13  | 8,603   | 0 | 0 |
| VOCERA COMMUNICATIONS INC    | COM           | 92857F107 | 286   | 9,045   | SH | SOLE | 2   | 9,045   | 0 | 0 |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W308 | 2,977 | 164,148 | SH | SOLE | 1   | 164,148 | 0 | 0 |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W308 | 14    | 749     | SH | DFND | 1   | 749     | 0 | 0 |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W308 | 13    | 724     | SH | DFND | 3,1 | 724     | 0 | 0 |
| VOLT INFORMATION SCIENCES IN | COM           | 928703107 | 5     | 1,100   | SH | DFND | 3,1 | 1,100   | 0 | 0 |
| VONAGE HLDGS CORP            | COM           | 92886T201 | 30    | 3,024   | SH | SOLE | 1   | 3,024   | 0 | 0 |
| VONAGE HLDGS CORP            | COM           | 92886T201 | 6,189 | 616,441 | SH | SOLE | 2   | 616,441 | 0 | 0 |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 58    | 791     | SH | SOLE | 1   | 791     | 0 | 0 |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 7,066 | 104,768 | SH | SOLE | 2   | 104,768 | 0 | 0 |
| VOYA FINL INC                | COM           | 929089100 | 1,733 | 33,171  | SH | SOLE | 1   | 33,171  | 0 | 0 |
| VOYA FINL INC                | COM           | 929089100 | 3,069 | 61,424  | SH | DFND | 1   | 61,424  | 0 | 0 |
| VOYA FINL INC                | COM           | 929089100 | 2,280 | 45,631  | SH | SOLE | 2   | 45,631  | 0 | 0 |
| VOYA FINL INC                | COM           | 929089100 | 3     | 55      | SH | DFND | 1   | 55      | 0 | 0 |
| VOYA FINL INC                | COM           | 929089100 | 55    | 1,109   | SH | DFND | 3,1 | 1,109   | 0 | 0 |
| VULCAN MATLS CO              | COM           | 929160109 | 2,663 | 21,861  | SH | SOLE | 1   | 21,861  | 0 | 0 |
| VULCAN MATLS CO              | COM           | 929160109 | 4,710 | 39,780  | SH | DFND | 8   | 39,780  | 0 | 0 |
| VULCAN MATLS CO              | COM           | 929160109 | 3,489 | 29,468  | SH | DFND | 12  | 29,468  | 0 | 0 |
| VULCAN MATLS CO              | COM           | 929160109 | 5,244 | 44,289  | SH | SOLE | 2   | 44,289  | 0 | 0 |
| W & T OFFSHORE INC           | COM           | 92922P106 | 129   | 18,767  | SH | DFND | 1   | 18,767  | 0 | 0 |
| W & T OFFSHORE INC           | COM           | 92922P106 | 77    | 11,155  | SH | SOLE | 2   | 11,155  | 0 | 0 |
| W P CAREY INC                | COM           | 92936U109 | 2,153 | 27,526  | SH | SOLE | 1   | 27,526  | 0 | 0 |
| W P CAREY INC                | COM           | 92936U109 | 1,022 | 13,048  | SH | DFND | 1   | 13,048  | 0 | 0 |
| W P CAREY INC                | COM           | 92936U109 | 159   | 2,035   | SH | DFND | 1   | 2,035   | 0 | 0 |
| W P CAREY INC                | COM           | 92936U109 | 37    | 470     | SH | DFND | 3,1 | 470     | 0 | 0 |
| WABASH NATL CORP             | COM           | 929566107 | 3,056 | 225,499 | SH | SOLE | 2   | 225,499 | 0 | 0 |
| WABASH NATL CORP             | COM           | 929566107 | 5     | 396     | SH | DFND | 3,1 | 396     | 0 | 0 |
| WABCO HLDGS INC              | COM           | 92927K102 | 7,377 | 55,955  | SH | SOLE | 2   | 55,955  | 0 | 0 |
| WABCO HLDGS INC              | COM           | 92927K102 | 98    | 742     | SH | DFND | 1   | 742     | 0 | 0 |
| WABCO HLDGS INC              | COM           | 92927K102 | 18    | 136     | SH | DFND | 3,1 | 136     | 0 | 0 |
| WABTEC CORP                  | COM           | 929740108 | 0     | 2       | SH | SOLE | 1   | 2       | 0 | 0 |
| WABTEC CORP                  | COM           | 929740108 | 3,897 | 52,862  | SH | SOLE | 2   | 52,862  | 0 | 0 |
| WABTEC CORP                  | COM           | 929740108 | 23    | 306     | SH | DFND | 1   | 306     | 0 | 0 |
| WABTEC CORP                  | COM           | 929740108 | 233   | 3,164   | SH | DFND | 3,1 | 3,164   | 0 | 0 |

|                              |            |           |        |         |    |      |     |         |   |   |
|------------------------------|------------|-----------|--------|---------|----|------|-----|---------|---|---|
| WADDELL & REED FINL INC      | CL A       | 930059100 | 436    | 25,200  | SH | DFND | 13  | 25,200  | 0 | 0 |
| WADDELL & REED FINL INC      | CL A       | 930059100 | 697    | 40,332  | SH | DFND | 1   | 40,332  | 0 | 0 |
| WADDELL & REED FINL INC      | CL A       | 930059100 | 284    | 14,931  | SH | SOLE | 1   | 14,931  | 0 | 0 |
| WADDELL & REED FINL INC      | CL A       | 930059100 | 356    | 20,562  | SH | SOLE | 2   | 20,562  | 0 | 0 |
| WAGEWORKS INC                | COM        | 930427109 | 34     | 897     | SH | SOLE | 1   | 897     | 0 | 0 |
| WAGEWORKS INC                | COM        | 930427109 | 2,152  | 56,994  | SH | SOLE | 2   | 56,994  | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM        | 931427108 | 3,250  | 51,710  | SH | SOLE | 1   | 51,710  | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM        | 931427108 | 236    | 3,723   | SH | DFND | 1   | 3,723   | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM        | 931427108 | 12,010 | 189,817 | SH | SOLE | 2   | 189,817 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM        | 931427108 | 14     | 216     | SH | DFND | 1   | 216     | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM        | 931427108 | 4,766  | 75,329  | SH | DFND | 3,1 | 75,329  | 0 | 0 |
| WALKER & DUNLOP INC          | COM        | 93148P102 | 26     | 515     | SH | SOLE | 2   | 515     | 0 | 0 |
| WALKER & DUNLOP INC          | COM        | 93148P102 | 289    | 5,676   | SH | DFND | 3,1 | 5,676   | 0 | 0 |
| WALMART INC                  | COM        | 931142103 | 2,774  | 28,810  | SH | SOLE | 1   | 28,810  | 0 | 0 |
| WALMART INC                  | COM        | 931142103 | 16,084 | 164,909 | SH | DFND | 1   | 164,909 | 0 | 0 |
| WALMART INC                  | COM        | 931142103 | 21,486 | 220,298 | SH | SOLE | 2   | 220,298 | 0 | 0 |
| WALMART INC                  | COM        | 931142103 | 84     | 860     | SH | DFND | 1   | 860     | 0 | 0 |
| WALMART INC                  | COM        | 931142103 | 286    | 2,937   | SH | DFND | 1   | 2,937   | 0 | 0 |
| WALMART INC                  | COM        | 931142103 | 28     | 292     | SH | DFND | 3,1 | 292     | 0 | 0 |
| WARRIOR MET COAL INC         | COM        | 93627C101 | 845    | 27,805  | SH | DFND | 1   | 27,805  | 0 | 0 |
| WARRIOR MET COAL INC         | COM        | 93627C101 | 415    | 13,652  | SH | SOLE | 2   | 13,652  | 0 | 0 |
| WASHINGTON FED INC           | COM        | 938824109 | 140    | 6,489   | SH | SOLE | 1   | 6,489   | 0 | 0 |
| WASHINGTON FED INC           | COM        | 938824109 | 336    | 11,627  | SH | DFND | 13  | 11,627  | 0 | 0 |
| WASHINGTON FED INC           | COM        | 938824109 | 234    | 8,084   | SH | DFND | 1   | 8,084   | 0 | 0 |
| WASHINGTON FED INC           | COM        | 938824109 | 430    | 14,873  | SH | SOLE | 2   | 14,873  | 0 | 0 |
| WASHINGTON FED INC           | COM        | 938824109 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| WASHINGTON PRIME GROUP NEW   | COM        | 93964W108 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT | 939653101 | 107    | 3,757   | SH | SOLE | 2   | 3,757   | 0 | 0 |
| WASTE CONNECTIONS INC        | COM        | 94106B101 | 324    | 3,671   | SH | SOLE | 1   | 3,671   | 0 | 0 |
| WASTE CONNECTIONS INC        | COM        | 94106B101 | 7,301  | 82,414  | SH | SOLE | 2   | 82,414  | 0 | 0 |
| WASTE CONNECTIONS INC        | COM        | 94106B101 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 5,704  | 55,381  | SH | SOLE | 1   | 55,381  | 0 | 0 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 3,620  | 34,834  | SH | DFND | 1   | 34,834  | 0 | 0 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 20,183 | 194,237 | SH | SOLE | 2   | 194,237 | 0 | 0 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 520    | 5,000   | SH | DFND | 1   | 5,000   | 0 | 0 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 3      | 31      | SH | DFND | 1   | 31      | 0 | 0 |
| WATERS CORP                  | COM        | 941848103 | 113    | 412     | SH | SOLE | 1   | 412     | 0 | 0 |
| WATERS CORP                  | COM        | 941848103 | 6,630  | 26,340  | SH | DFND | 1   | 26,340  | 0 | 0 |
| WATERS CORP                  | COM        | 941848103 | 11,183 | 44,429  | SH | SOLE | 2   | 44,429  | 0 | 0 |
| WATERS CORP                  | COM        | 941848103 | 185    | 734     | SH | DFND | 1   | 734     | 0 | 0 |
| WATERSTONE FINL INC MD       | COM        | 94188P101 | 1      | 934     | SH | SOLE | 1   | 934     | 0 | 0 |
| WATERSTONE FINL INC MD       | COM        | 94188P101 | 59     | 3,592   | SH | DFND | 1   | 3,592   | 0 | 0 |
| WATERSTONE FINL INC MD       | COM        | 94188P101 | 104    | 6,301   | SH | SOLE | 2   | 6,301   | 0 | 0 |
| WATSCO INC                   | COM        | 942622200 | 2,732  | 19,079  | SH | SOLE | 2   | 19,079  | 0 | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A       | 942749102 | 525    | 6,500   | SH | DFND | 13  | 6,500   | 0 | 0 |

|                              |                 |           |        |         |    |      |     |         |   |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|-----|---------|---|---|
| WATTS WATER TECHNOLOGIES INC | CL A            | 942749102 | 360    | 4,067   | SH | SOLE | 1   | 4,067   | 0 | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A            | 942749102 | 3      | 43      | SH | DFND | 1   | 43      | 0 | 0 |
| WAYFAIR INC                  | CL A            | 94419L101 | 108    | 711     | SH | SOLE | 1   | 711     | 0 | 0 |
| WAYFAIR INC                  | CL A            | 94419L101 | 6,108  | 41,143  | SH | SOLE | 2   | 41,143  | 0 | 0 |
| WD-40 CO                     | COM             | 929236107 | 768    | 4,530   | SH | DFND | 1   | 4,530   | 0 | 0 |
| WD-40 CO                     | COM             | 929236107 | 32     | 187     | SH | SOLE | 2   | 187     | 0 | 0 |
| WEATHERFORD INTL LTD         | NOTE 5.875% 7/0 | 947075AH0 | 392    | 485,000 | SH | SOLE | 2   | 485,000 | 0 | 0 |
| WEATHERFORD INTL PLC         | ORD S3          | G48833100 | 98     | 140,295 | SH | SOLE | 2   | 140,295 | 0 | 0 |
| WEATHERFORD INTL PLC         | ORD S3          | G48833100 | 3      | 4,608   | SH | DFND | 1   | 4,608   | 0 | 0 |
| WEBSTER FINL CORP CONN       | COM             | 947890109 | 311    | 6,130   | SH | SOLE | 2   | 6,130   | 0 | 0 |
| WEC ENERGY GROUP INC         | COM             | 92939U106 | 2,477  | 31,394  | SH | SOLE | 1   | 31,394  | 0 | 0 |
| WEC ENERGY GROUP INC         | COM             | 92939U106 | 10,004 | 126,503 | SH | SOLE | 2   | 126,503 | 0 | 0 |
| WEC ENERGY GROUP INC         | COM             | 92939U106 | 42     | 525     | SH | DFND | 1   | 525     | 0 | 0 |
| WEIBO CORP                   | SPONSORED ADR   | 948596101 | 151    | 2,092   | SH | SOLE | 1   | 2,092   | 0 | 0 |
| WEIBO CORP                   | SPONSORED ADR   | 948596101 | 4,100  | 66,136  | SH | SOLE | 2   | 66,136  | 0 | 0 |
| WEIGHT WATCHERS INTL INC NEW | COM             | 948626106 | 2      | 58      | SH | SOLE | 1   | 58      | 0 | 0 |
| WEIGHT WATCHERS INTL INC NEW | COM             | 948626106 | 64     | 3,200   | SH | SOLE | 2   | 3,200   | 0 | 0 |
| WEINGARTEN RLTY INVS         | SH BEN INT      | 948741103 | 475    | 16,474  | SH | SOLE | 1   | 16,474  | 0 | 0 |
| WEINGARTEN RLTY INVS         | SH BEN INT      | 948741103 | 20     | 683     | SH | DFND | 1   | 683     | 0 | 0 |
| WEINGARTEN RLTY INVS         | SH BEN INT      | 948741103 | 11,000 | 374,545 | SH | SOLE | 2   | 374,545 | 0 | 0 |
| WEINGARTEN RLTY INVS         | SH BEN INT      | 948741103 | 0      | 7       | SH | DFND | 1   | 7       | 0 | 0 |
| WEIS MKTS INC                | COM             | 948849104 | 199    | 4,872   | SH | DFND | 1   | 4,872   | 0 | 0 |
| WEIS MKTS INC                | COM             | 948849104 | 67     | 1,640   | SH | SOLE | 2   | 1,640   | 0 | 0 |
| WEIS MKTS INC                | COM             | 948849104 | 0      | 2       | SH | DFND | 1   | 2       | 0 | 0 |
| WELBILT INC                  | COM             | 949090104 | 120    | 7,167   | SH | SOLE | 1   | 7,167   | 0 | 0 |
| WELBILT INC                  | COM             | 949090104 | 97     | 5,945   | SH | SOLE | 2   | 5,945   | 0 | 0 |
| WELBILT INC                  | COM             | 949090104 | 0      | 12      | SH | DFND | 1   | 12      | 0 | 0 |
| WELBILT INC                  | COM             | 949090104 | 2      | 145     | SH | DFND | 3,1 | 145     | 0 | 0 |
| WELLCARE HEALTH PLANS INC    | COM             | 94946T106 | 609    | 2,126   | SH | SOLE | 1   | 2,126   | 0 | 0 |
| WELLCARE HEALTH PLANS INC    | COM             | 94946T106 | 2,850  | 10,567  | SH | DFND | 1   | 10,567  | 0 | 0 |
| WELLCARE HEALTH PLANS INC    | COM             | 94946T106 | 9,598  | 35,580  | SH | SOLE | 2   | 35,580  | 0 | 0 |
| WELLCARE HEALTH PLANS INC    | COM             | 94946T106 | 9      | 35      | SH | DFND | 3,1 | 35      | 0 | 0 |
| WELLS FARGO CO NEW           | COM             | 949746101 | 9,640  | 198,466 | SH | SOLE | 1   | 198,466 | 0 | 0 |
| WELLS FARGO CO NEW           | COM             | 949746101 | 15,167 | 313,893 | SH | DFND | 8   | 313,893 | 0 | 0 |
| WELLS FARGO CO NEW           | COM             | 949746101 | 953    | 19,719  | SH | DFND | 1   | 19,719  | 0 | 0 |
| WELLS FARGO CO NEW           | COM             | 949746101 | 48,121 | 995,877 | SH | SOLE | 2   | 995,877 | 0 | 0 |
| WELLS FARGO CO NEW           | PERP PFD CNV A  | 949746804 | 2,510  | 1,942   | SH | SOLE | 2   | 1,942   | 0 | 0 |
| WELLS FARGO CO NEW           | COM             | 949746101 | 508    | 10,510  | SH | DFND | 1   | 10,510  | 0 | 0 |
| WELLS FARGO CO NEW           | COM             | 949746101 | 399    | 8,263   | SH | DFND | 3,1 | 8,263   | 0 | 0 |
| WELLTOWER INC                | COM             | 95040Q104 | 3,524  | 45,444  | SH | SOLE | 1   | 45,444  | 0 | 0 |
| WELLTOWER INC                | COM             | 95040Q104 | 894    | 11,526  | SH | DFND | 1   | 11,526  | 0 | 0 |
| WELLTOWER INC                | COM             | 95040Q104 | 77,150 | 994,198 | SH | SOLE | 2   | 994,198 | 0 | 0 |
| WELLTOWER INC                | COM             | 95040Q104 | 6      | 75      | SH | DFND | 3,1 | 75      | 0 | 0 |



|                              |                 |           |        |           |    |      |     |           |   |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| WENDYS CO                    | COM             | 95058W100 | 51     | 3,009     | SH | SOLE | 1   | 3,009     | 0 | 0 |
| WENDYS CO                    | COM             | 95058W100 | 1,317  | 73,591    | SH | SOLE | 2   | 73,591    | 0 | 0 |
| WENDYS CO                    | COM             | 95058W100 | 4      | 226       | SH | DFND | 1   | 226       | 0 | 0 |
| WERNER ENTERPRISES INC       | COM             | 950755108 | 1,229  | 35,979    | SH | SOLE | 2   | 35,979    | 0 | 0 |
| WESBANCO INC                 | COM             | 950810101 | 31     | 785       | SH | SOLE | 2   | 785       | 0 | 0 |
| WESCO INTL INC               | COM             | 95082P105 | 462    | 8,671     | SH | SOLE | 1   | 8,671     | 0 | 0 |
| WESCO INTL INC               | COM             | 95082P105 | 754    | 14,230    | SH | SOLE | 2   | 14,230    | 0 | 0 |
| WESCO INTL INC               | COM             | 95082P105 | 2      | 37        | SH | DFND | 1   | 37        | 0 | 0 |
| WESCO INTL INC               | COM             | 95082P105 | 434    | 8,193     | SH | DFND | 3,1 | 8,193     | 0 | 0 |
| WEST BANCORPORATION INC      | CAP STK         | 95123P106 | 107    | 5,191     | SH | SOLE | 2   | 5,191     | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM             | 955306105 | 2,271  | 20,451    | SH | SOLE | 1   | 20,451    | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM             | 955306105 | 771    | 7,000     | SH | DFND | 13  | 7,000     | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM             | 955306105 | 6,569  | 59,611    | SH | SOLE | 2   | 59,611    | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM             | 955306105 | 16     | 144       | SH | DFND | 1   | 144       | 0 | 0 |
| WESTAMERICA BANCORPORATION   | COM             | 957090103 | 2,751  | 44,513    | SH | SOLE | 2   | 44,513    | 0 | 0 |
| WESTERN ALLIANCE BANCORP     | COM             | 957638109 | 55     | 1,278     | SH | SOLE | 1   | 1,278     | 0 | 0 |
| WESTERN ALLIANCE BANCORP     | COM             | 957638109 | 10,882 | 265,167   | SH | SOLE | 2   | 265,167   | 0 | 0 |
| WESTERN ALLIANCE BANCORP     | COM             | 957638109 | 27     | 661       | SH | DFND | 1   | 661       | 0 | 0 |
| WESTERN ALLIANCE BANCORP     | COM             | 957638109 | 3      | 70        | SH | DFND | 3,1 | 70        | 0 | 0 |
| WESTERN ASSET EMRG MKT DEBT  | COM             | 95766A101 | 14     | 1,000     | SH | DFND | 1   | 1,000     | 0 | 0 |
| WESTERN ASSET HIGH INCM FD I | COM             | 95766J102 | 2      | 300       | SH | DFND | 3,1 | 300       | 0 | 0 |
| WESTERN ASSET MTG CAP CORP   | COM             | 95790D105 | 69     | 6,792     | SH | DFND | 1   | 6,792     | 0 | 0 |
| WESTERN DIGITAL CORP         | COM             | 958102105 | 1,194  | 25,357    | SH | SOLE | 1   | 25,357    | 0 | 0 |
| WESTERN DIGITAL CORP         | COM             | 958102105 | 1,458  | 30,341    | SH | DFND | 1   | 30,341    | 0 | 0 |
| WESTERN DIGITAL CORP         | COM             | 958102105 | 6,427  | 133,728   | SH | SOLE | 2   | 133,728   | 0 | 0 |
| WESTERN DIGITAL CORP         | COM             | 958102105 | 8      | 172       | SH | DFND | 1   | 172       | 0 | 0 |
| WESTERN DIGITAL CORP         | COM             | 958102105 | 22     | 458       | SH | DFND | 3,1 | 458       | 0 | 0 |
| WESTERN MIDSTREAM PARTNERS L | COM UNIT LP INT | 958669103 | 197    | 6,297     | SH | DFND | 3,1 | 6,297     | 0 | 0 |
| WESTERN UN CO                | COM             | 959802109 | 504    | 28,140    | SH | SOLE | 1   | 28,140    | 0 | 0 |
| WESTERN UN CO                | COM             | 959802109 | 22,718 | 1,230,001 | SH | DFND | 15  | 1,230,001 | 0 | 0 |
| WESTERN UN CO                | COM             | 959802109 | 437    | 23,673    | SH | DFND | 1   | 23,673    | 0 | 0 |
| WESTERN UN CO                | COM             | 959802109 | 227    | 12,307    | SH | SOLE | 2   | 12,307    | 0 | 0 |
| WESTERN UN CO                | COM             | 959802109 | 4      | 209       | SH | DFND | 1   | 209       | 0 | 0 |
| WESTERN UN CO                | COM             | 959802109 | 4      | 225       | SH | DFND | 3,1 | 225       | 0 | 0 |
| WESTLAKE CHEM CORP           | COM             | 960413102 | 34     | 470       | SH | SOLE | 1   | 470       | 0 | 0 |
| WESTLAKE CHEM CORP           | COM             | 960413102 | 7      | 97        | SH | DFND | 3,1 | 97        | 0 | 0 |
| WESTLAKE CHEM PARTNERS LP    | COM UNIT RP LP  | 960417103 | 520    | 22,892    | SH | SOLE | 2   | 22,892    | 0 | 0 |
| WESTPAC BKG CORP             | SPONSORED ADR   | 961214301 | 6      | 340       | SH | DFND | 1   | 340       | 0 | 0 |
| WESTROCK CO                  | COM             | 96145D105 | 595    | 15,099    | SH | SOLE | 1   | 15,099    | 0 | 0 |
| WESTROCK CO                  | COM             | 96145D105 | 1,518  | 39,578    | SH | SOLE | 2   | 39,578    | 0 | 0 |
| WESTROCK CO                  | COM             | 96145D105 | 1      | 38        | SH | DFND | 1   | 38        | 0 | 0 |

|                              |               |           |        |         |    |      |     |         |   |   |
|------------------------------|---------------|-----------|--------|---------|----|------|-----|---------|---|---|
| WESTROCK CO                  | COM           | 96145D105 | 12     | 322     | SH | DFND | 3,1 | 322     | 0 | 0 |
| WESTWOOD HLDGS GROUP INC     | COM           | 961765104 | 99     | 2,800   | SH | SOLE | 2   | 2,800   | 0 | 0 |
| WEX INC                      | COM           | 96208T104 | 6,315  | 32,890  | SH | SOLE | 2   | 32,890  | 0 | 0 |
| WEYERHAEUSER CO              | COM           | 962166104 | 1,368  | 52,383  | SH | SOLE | 1   | 52,383  | 0 | 0 |
| WEYERHAEUSER CO              | COM           | 962166104 | 298    | 11,300  | SH | DFND | 1   | 11,300  | 0 | 0 |
| WEYERHAEUSER CO              | COM           | 962166104 | 12,298 | 466,901 | SH | SOLE | 2   | 466,901 | 0 | 0 |
| WEYERHAEUSER CO              | COM           | 962166104 | 0      | 17      | SH | DFND | 1   | 17      | 0 | 0 |
| WEYERHAEUSER CO              | COM           | 962166104 | 6      | 240     | SH | DFND | 3,1 | 240     | 0 | 0 |
| WHEATON PRECIOUS METALS CORP | COM           | 962879102 | 2,793  | 117,260 | SH | SOLE | 2   | 117,260 | 0 | 0 |
| WHIRLPOOL CORP               | COM           | 963320106 | 716    | 5,018   | SH | SOLE | 1   | 5,018   | 0 | 0 |
| WHIRLPOOL CORP               | COM           | 963320106 | 625    | 4,700   | SH | DFND | 1   | 4,700   | 0 | 0 |
| WHIRLPOOL CORP               | COM           | 963320106 | 5,192  | 39,071  | SH | SOLE | 2   | 39,071  | 0 | 0 |
| WHIRLPOOL CORP               | COM           | 963320106 | 1      | 10      | SH | DFND | 1   | 10      | 0 | 0 |
| WHIRLPOOL CORP               | COM           | 963320106 | 20     | 147     | SH | DFND | 3,1 | 147     | 0 | 0 |
| WHITE MTNS INS GROUP LTD     | COM           | G9618E107 | 1,178  | 1,222   | SH | SOLE | 1   | 1,222   | 0 | 0 |
| WHITE MTNS INS GROUP LTD     | COM           | G9618E107 | 930    | 1,005   | SH | SOLE | 2   | 1,005   | 0 | 0 |
| WHITE MTNS INS GROUP LTD     | COM           | G9618E107 | 19     | 21      | SH | DFND | 1   | 21      | 0 | 0 |
| WHITING PETE CORP NEW        | COM NEW       | 966387409 | 543    | 20,781  | SH | SOLE | 2   | 20,781  | 0 | 0 |
| WHITING PETE CORP NEW        | COM NEW       | 966387409 | 4      | 137     | SH | DFND | 1   | 137     | 0 | 0 |
| WIDOPENWEST INC              | COM           | 96758W101 | 54     | 5,988   | SH | DFND | 1   | 5,988   | 0 | 0 |
| WILEY JOHN & SONS INC        | CL A          | 968223206 | 1,008  | 22,784  | SH | DFND | 1   | 22,784  | 0 | 0 |
| WILEY JOHN & SONS INC        | CL A          | 968223206 | 191    | 4,576   | SH | SOLE | 1   | 4,576   | 0 | 0 |
| WILEY JOHN & SONS INC        | CL A          | 968223206 | 5,539  | 125,264 | SH | SOLE | 2   | 125,264 | 0 | 0 |
| WILEY JOHN & SONS INC        | CL A          | 968223206 | 2      | 56      | SH | DFND | 3,1 | 56      | 0 | 0 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 862    | 29,707  | SH | SOLE | 1   | 29,707  | 0 | 0 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 9,565  | 333,036 | SH | SOLE | 2   | 333,036 | 0 | 0 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 6      | 193     | SH | DFND | 1   | 193     | 0 | 0 |
| WILLIAMS SONOMA INC          | COM           | 969904101 | 1,106  | 19,651  | SH | DFND | 1   | 19,651  | 0 | 0 |
| WILLIAMS SONOMA INC          | COM           | 969904101 | 11     | 203     | SH | DFND | 1   | 203     | 0 | 0 |
| WILLIAMS SONOMA INC          | COM           | 969904101 | 5      | 83      | SH | DFND | 3,1 | 83      | 0 | 0 |
| WILLIS TOWERS WATSON PUB LTD | S3            | G96629103 | 573    | 3,191   | SH | SOLE | 1   | 3,191   | 0 | 0 |
| WILLIS TOWERS WATSON PUB LTD | S3            | G96629103 | 32,007 | 182,219 | SH | SOLE | 2   | 182,219 | 0 | 0 |
| WILLIS TOWERS WATSON PUB LTD | S3            | G96629103 | 10     | 55      | SH | DFND | 3,1 | 55      | 0 | 0 |
| WILLSCOT CORP                | COM           | 971375126 | 23     | 1,946   | SH | SOLE | 1   | 1,946   | 0 | 0 |
| WINGSTOP INC                 | COM           | 974155103 | 690    | 9,233   | SH | SOLE | 1   | 9,233   | 0 | 0 |
| WINGSTOP INC                 | COM           | 974155103 | 680    | 8,939   | SH | DFND | 10  | 8,939   | 0 | 0 |
| WINGSTOP INC                 | COM           | 974155103 | 1,209  | 15,900  | SH | DFND | 13  | 15,900  | 0 | 0 |
| WINGSTOP INC                 | COM           | 974155103 | 447    | 5,884   | SH | DFND | 1   | 5,884   | 0 | 0 |
| WINGSTOP INC                 | COM           | 974155103 | 20     | 267     | SH | DFND | 1   | 267     | 0 | 0 |
| WINMARK CORP                 | COM           | 974250102 | 96     | 507     | SH | DFND | 1   | 507     | 0 | 0 |
| WINMARK CORP                 | COM           | 974250102 | 1,434  | 7,604   | SH | SOLE | 2   | 7,604   | 0 | 0 |
| WINNEBAGO INDS INC           | COM           | 974637100 | 350    | 11,244  | SH | SOLE | 2   | 11,244  | 0 | 0 |
| WINTRUST FINL CORP           | COM           | 97650W108 | 127    | 1,851   | SH | SOLE | 1   | 1,851   | 0 | 0 |
| WINTRUST FINL CORP           | COM           | 97650W108 | 6,662  | 98,944  | SH | SOLE | 2   | 98,944  | 0 | 0 |
| WINTRUST FINL CORP           | COM           | 97650W108 | 2      | 36      | SH | DFND | 3,1 | 36      | 0 | 0 |
| WIPRO LTD                    | SPON ADR 1 SH | 97651M109 | 31     | 7,755   | SH | SOLE | 2   | 7,755   | 0 | 0 |
| WISDOMTREE INVTS INC         | COM           | 97717P104 | 1,341  | 190,008 | SH | SOLE | 2   | 190,008 | 0 | 0 |

|                           |                  |           |         |           |    |      |     |           |   |   |
|---------------------------|------------------|-----------|---------|-----------|----|------|-----|-----------|---|---|
| WISDOMTREE TR             | CBOE S&P 500     | 97717X560 | 3,364   | 124,883   | SH | SOLE | 1   | 124,883   | 0 | 0 |
| WISDOMTREE TR             | EM LCL DEBT FD   | 97717X867 | 6       | 283       | SH | SOLE | 1   | 283       | 0 | 0 |
| WISDOMTREE TR             | US LARGECAP DIVD | 97717W307 | 217     | 2,300     | SH | DFND | 3,1 | 2,300     | 0 | 0 |
| WISDOMTREE TR             | EMER MKT HIGH FD | 97717W315 | 2       | 55        | SH | DFND | 3,1 | 55        | 0 | 0 |
| WIX COM LTD               | S3               | M98068105 | 29      | 235       | SH | SOLE | 1   | 235       | 0 | 0 |
| WIX COM LTD               | S3               | M98068105 | 32,115  | 265,785   | SH | SOLE | 2   | 265,785   | 0 | 0 |
| WNS HOLDINGS LTD          | SPON ADR         | 92932M101 | 30      | 531       | SH | SOLE | 1   | 531       | 0 | 0 |
| WNS HOLDINGS LTD          | SPON ADR         | 92932M101 | 4,292   | 80,565    | SH | SOLE | 2   | 80,565    | 0 | 0 |
| WOLVERINE WORLD WIDE INC  | COM              | 978097103 | 8,056   | 225,458   | SH | SOLE | 2   | 225,458   | 0 | 0 |
| WOLVERINE WORLD WIDE INC  | COM              | 978097103 | 8       | 223       | SH | DFND | 3,1 | 223       | 0 | 0 |
| WOODWARD INC              | COM              | 980745103 | 94      | 988       | SH | SOLE | 1   | 988       | 0 | 0 |
| WOODWARD INC              | COM              | 980745103 | 798     | 8,408     | SH | DFND | 10  | 8,408     | 0 | 0 |
| WOODWARD INC              | COM              | 980745103 | 2,735   | 28,818    | SH | SOLE | 2   | 28,818    | 0 | 0 |
| WORKDAY INC               | CL A             | 98138H101 | 26,110  | 135,392   | SH | SOLE | 2   | 135,392   | 0 | 0 |
| WORKDAY INC               | NOTE 0.250%10/0  | 98138HAF8 | 424     | 300,000   | SH | SOLE | 2   | 300,000   | 0 | 0 |
| WORKDAY INC               | CL A             | 98138H101 | 675     | 3,500     | SH | DFND | 3,1 | 3,500     | 0 | 0 |
| WORKDAY INC               | CL A             | 98138H101 | 148     | 765       | SH | DFND | 1   | 765       | 0 | 0 |
| WORKIVA INC               | COM CL A         | 98139A105 | 13      | 365       | SH | SOLE | 1   | 365       | 0 | 0 |
| WORKIVA INC               | COM CL A         | 98139A105 | 812     | 16,006    | SH | DFND | 10  | 16,006    | 0 | 0 |
| WORKIVA INC               | COM CL A         | 98139A105 | 317     | 6,243     | SH | SOLE | 2   | 6,243     | 0 | 0 |
| WORLD ACCEP CORP DEL      | COM              | 981419104 | 45      | 381       | SH | DFND | 1   | 381       | 0 | 0 |
| WORLD ACCEP CORP DEL      | COM              | 981419104 | 162     | 1,386     | SH | SOLE | 2   | 1,386     | 0 | 0 |
| WORLD FUEL SVCS CORP      | COM              | 981475106 | 181     | 7,256     | SH | SOLE | 1   | 7,256     | 0 | 0 |
| WORLD FUEL SVCS CORP      | COM              | 981475106 | 104     | 3,615     | SH | DFND | 1   | 3,615     | 0 | 0 |
| WORLD FUEL SVCS CORP      | COM              | 981475106 | 952     | 32,956    | SH | SOLE | 2   | 32,956    | 0 | 0 |
| WORLD GOLD TR             | SPDR GLD MINIS   | 98149E204 | 7,471   | 578,700   | SH | SOLE | 2   | 578,700   | 0 | 0 |
| WORLD WRESTLING ENTMT INC | CL A             | 98156Q108 | 213     | 2,540     | SH | SOLE | 1   | 2,540     | 0 | 0 |
| WORLD WRESTLING ENTMT INC | CL A             | 98156Q108 | 1,186   | 13,670    | SH | DFND | 1   | 13,670    | 0 | 0 |
| WORLD WRESTLING ENTMT INC | CL A             | 98156Q108 | 7,515   | 86,601    | SH | SOLE | 2   | 86,601    | 0 | 0 |
| WORLDPAY INC              | CL A             | 981558109 | 1,181   | 9,822     | SH | SOLE | 1   | 9,822     | 0 | 0 |
| WORLDPAY INC              | CL A             | 981558109 | 5,537   | 48,781    | SH | DFND | 12  | 48,781    | 0 | 0 |
| WORLDPAY INC              | CL A             | 981558109 | 118,986 | 1,048,331 | SH | SOLE | 2   | 1,048,331 | 0 | 0 |
| WORLDPAY INC              | CL A             | 981558109 | 10      | 86        | SH | DFND | 1   | 86        | 0 | 0 |
| WORTHINGTON INDS INC      | COM              | 981811102 | 493     | 13,215    | SH | SOLE | 2   | 13,215    | 0 | 0 |
| WORTHINGTON INDS INC      | COM              | 981811102 | 4       | 118       | SH | DFND | 3,1 | 118       | 0 | 0 |
| WPP PLC NEW               | ADR              | 92937A102 | 20      | 385       | SH | DFND | 3,1 | 385       | 0 | 0 |
| WPX ENERGY INC            | COM              | 98212B103 | 56      | 4,167     | SH | SOLE | 1   | 4,167     | 0 | 0 |
| WPX ENERGY INC            | COM              | 98212B103 | 7,836   | 597,699   | SH | SOLE | 2   | 597,699   | 0 | 0 |
| WPX ENERGY INC            | COM              | 98212B103 | 7       | 548       | SH | DFND | 1   | 548       | 0 | 0 |
| WPX ENERGY INC            | COM              | 98212B103 | 1,051   | 80,185    | SH | DFND | 3,1 | 80,185    | 0 | 0 |
| WRIGHT MED GROUP N V      | ORD S3           | N96617118 | 2,567   | 81,633    | SH | SOLE | 2   | 81,633    | 0 | 0 |
| WSFS FINL CORP            | COM              | 929328102 | 2,640   | 68,394    | SH | SOLE | 2   | 68,394    | 0 | 0 |
| WYNDHAM DESTINATIONS INC  | COM              | 98310W108 | 646     | 17,450    | SH | SOLE | 1   | 17,450    | 0 | 0 |
| WYNDHAM DESTINATIONS INC  | COM              | 98310W108 | 637     | 15,736    | SH | DFND | 13  | 15,736    | 0 | 0 |
| WYNDHAM                   | COM              | 98310W108 | 9,276   | 229,089   | SH | SOLE | 2   | 229,089   | 0 | 0 |

|                              |               |           |        |         |    |      |     |         |   |   |
|------------------------------|---------------|-----------|--------|---------|----|------|-----|---------|---|---|
| DESTINATIONS INC             |               |           |        |         |    |      |     |         |   |   |
| WYNDHAM DESTINATIONS INC     | COM           | 98310W108 | 4      | 91      | SH | DFND | 1   | 91      | 0 | 0 |
| WYNDHAM DESTINATIONS INC     | COM           | 98310W108 | 25     | 610     | SH | DFND | 3,1 | 610     | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM           | 98311A105 | 1,773  | 35,951  | SH | SOLE | 1   | 35,951  | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM           | 98311A105 | 3,982  | 79,653  | SH | DFND | 8   | 79,653  | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM           | 98311A105 | 29,907 | 598,262 | SH | SOLE | 2   | 598,262 | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM           | 98311A105 | 5      | 91      | SH | DFND | 1   | 91      | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM           | 98311A105 | 30     | 610     | SH | DFND | 3,1 | 610     | 0 | 0 |
| WYNN RESORTS LTD             | COM           | 983134107 | 723    | 6,058   | SH | DFND | 1   | 6,058   | 0 | 0 |
| WYNN RESORTS LTD             | COM           | 983134107 | 1,642  | 13,759  | SH | SOLE | 2   | 13,759  | 0 | 0 |
| XCEL ENERGY INC              | COM           | 98389B100 | 1,900  | 34,374  | SH | SOLE | 1   | 34,374  | 0 | 0 |
| XCEL ENERGY INC              | COM           | 98389B100 | 14,218 | 252,939 | SH | SOLE | 2   | 252,939 | 0 | 0 |
| XCEL ENERGY INC              | COM           | 98389B100 | 0      | 1       | SH | DFND | 1   | 1       | 0 | 0 |
| XCEL ENERGY INC              | COM           | 98389B100 | 28     | 507     | SH | DFND | 3,1 | 507     | 0 | 0 |
| XENIA HOTELS & RESORTS INC   | COM           | 984017103 | 165    | 7,064   | SH | SOLE | 1   | 7,064   | 0 | 0 |
| XENIA HOTELS & RESORTS INC   | COM           | 984017103 | 1,827  | 83,372  | SH | SOLE | 2   | 83,372  | 0 | 0 |
| XEROX CORP                   | COM NEW       | 984121608 | 783    | 23,156  | SH | SOLE | 1   | 23,156  | 0 | 0 |
| XEROX CORP                   | COM NEW       | 984121608 | 1,692  | 52,907  | SH | DFND | 1   | 52,907  | 0 | 0 |
| XEROX CORP                   | COM NEW       | 984121608 | 0      | 4       | SH | DFND | 1   | 4       | 0 | 0 |
| XEROX CORP                   | COM NEW       | 984121608 | 15     | 463     | SH | DFND | 3,1 | 463     | 0 | 0 |
| XILINX INC                   | COM           | 983919101 | 2,004  | 15,037  | SH | SOLE | 1   | 15,037  | 0 | 0 |
| XILINX INC                   | COM           | 983919101 | 7,598  | 59,922  | SH | DFND | 1   | 59,922  | 0 | 0 |
| XILINX INC                   | COM           | 983919101 | 17,310 | 136,528 | SH | SOLE | 2   | 136,528 | 0 | 0 |
| XILINX INC                   | COM           | 983919101 | 1      | 6       | SH | DFND | 1   | 6       | 0 | 0 |
| XINYUAN REAL ESTATE CO LTD   | SPONS ADR     | 98417P105 | 38     | 7,844   | SH | SOLE | 2   | 7,844   | 0 | 0 |
| XPERI CORP                   | COM           | 98421B100 | 682    | 29,137  | SH | DFND | 10  | 29,137  | 0 | 0 |
| XPERI CORP                   | COM           | 98421B100 | 1,037  | 44,313  | SH | SOLE | 2   | 44,313  | 0 | 0 |
| XPERI CORP                   | COM           | 98421B100 | 4      | 165     | SH | DFND | 3,1 | 165     | 0 | 0 |
| XPO LOGISTICS INC            | COM           | 983793100 | 25     | 466     | SH | SOLE | 1   | 466     | 0 | 0 |
| XPO LOGISTICS INC            | COM           | 983793100 | 1,028  | 19,136  | SH | SOLE | 2   | 19,136  | 0 | 0 |
| XYLEM INC                    | COM           | 98419M100 | 1,138  | 13,752  | SH | SOLE | 1   | 13,752  | 0 | 0 |
| XYLEM INC                    | COM           | 98419M100 | 5,926  | 74,978  | SH | SOLE | 2   | 74,978  | 0 | 0 |
| XYLEM INC                    | COM           | 98419M100 | 19     | 238     | SH | DFND | 1   | 238     | 0 | 0 |
| YANDEX N V                   | S3 CLASS A    | N97284108 | 342    | 9,860   | SH | SOLE | 1   | 9,860   | 0 | 0 |
| YANDEX N V                   | S3 CLASS A    | N97284108 | 20,078 | 584,670 | SH | SOLE | 2   | 584,670 | 0 | 0 |
| YANDEX N V                   | S3 CLASS A    | N97284108 | 61     | 1,790   | SH | DFND | 1   | 1,790   | 0 | 0 |
| YELP INC                     | CL A          | 985817105 | 18,384 | 532,870 | SH | SOLE | 2   | 532,870 | 0 | 0 |
| YETI HLDGS INC               | COM           | 98585X104 | 11     | 327     | SH | SOLE | 1   | 327     | 0 | 0 |
| YETI HLDGS INC               | COM           | 98585X104 | 842    | 27,843  | SH | DFND | 10  | 27,843  | 0 | 0 |
| YIRENDAI LTD                 | SPONSORED ADR | 98585L100 | 27     | 2,000   | SH | SOLE | 2   | 2,000   | 0 | 0 |
| YPF SOCIEDAD ANONIMA         | SPON ADR CL D | 984245100 | 44     | 3,163   | SH | SOLE | 2   | 3,163   | 0 | 0 |
| YRC WORLDWIDE INC            | COM PAR \$.01 | 984249607 | 149    | 22,208  | SH | SOLE | 2   | 22,208  | 0 | 0 |
| YUM BRANDS INC               | COM           | 988498101 | 575    | 5,743   | SH | SOLE | 1   | 5,743   | 0 | 0 |
| YUM BRANDS INC               | COM           | 988498101 | 4,599  | 46,080  | SH | DFND | 1   | 46,080  | 0 | 0 |
| YUM BRANDS INC               | COM           | 988498101 | 8,857  | 88,738  | SH | SOLE | 2   | 88,738  | 0 | 0 |
| YUM BRANDS INC               | COM           | 988498101 | 150    | 1,507   | SH | DFND | 1   | 1,507   | 0 | 0 |
| YUM BRANDS INC               | COM           | 988498101 | 1      | 9       | SH | DFND | 3,1 | 9       | 0 | 0 |
| YUM CHINA HLDGS INC          | COM           | 98850P109 | 152    | 3,512   | SH | SOLE | 1   | 3,512   | 0 | 0 |
| YUM CHINA HLDGS INC          | COM           | 98850P109 | 2,472  | 55,043  | SH | DFND | 1   | 55,043  | 0 | 0 |
| YUM CHINA HLDGS INC          | COM           | 98850P109 | 9,747  | 217,030 | SH | SOLE | 2   | 217,030 | 0 | 0 |

|                          |                 |           |        |           |    |      |     |           |   |   |
|--------------------------|-----------------|-----------|--------|-----------|----|------|-----|-----------|---|---|
| YUM CHINA HLDGS INC      | COM             | 98850P109 | 0      | 9         | SH | DFND | 3,1 | 9         | 0 | 0 |
| YY INC                   | SPONSORED ADS A | 98426T106 | 16     | 184       | SH | SOLE | 1   | 184       | 0 | 0 |
| YY INC                   | SPONSORED ADS A | 98426T106 | 3,757  | 44,723    | SH | SOLE | 2   | 44,723    | 0 | 0 |
| ZAGG INC                 | COM             | 98884U108 | 271    | 29,881    | SH | SOLE | 2   | 29,881    | 0 | 0 |
| ZAYO GROUP HLDGS INC     | COM             | 98919V105 | 5,520  | 194,222   | SH | SOLE | 2   | 194,222   | 0 | 0 |
| ZAYO GROUP HLDGS INC     | COM             | 98919V105 | 92     | 3,245     | SH | DFND | 1   | 3,245     | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP  | CL A            | 989207105 | 163    | 781       | SH | SOLE | 1   | 781       | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP  | CL A            | 989207105 | 306    | 1,460     | SH | DFND | 1   | 1,460     | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP  | CL A            | 989207105 | 6,904  | 32,951    | SH | SOLE | 2   | 32,951    | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP  | CL A            | 989207105 | 11     | 53        | SH | DFND | 1   | 53        | 0 | 0 |
| ZENDESK INC              | COM             | 98936J101 | 109    | 1,298     | SH | SOLE | 1   | 1,298     | 0 | 0 |
| ZENDESK INC              | COM             | 98936J101 | 445    | 5,239     | SH | DFND | 10  | 5,239     | 0 | 0 |
| ZENDESK INC              | COM             | 98936J101 | 4,549  | 53,519    | SH | SOLE | 2   | 53,519    | 0 | 0 |
| ZENDESK INC              | NOTE 0.250% 3/1 | 98936JAB7 | 51     | 35,000    | SH | SOLE | 2   | 35,000    | 0 | 0 |
| ZILLOW GROUP INC         | CL C CAP STK    | 98954M200 | 5      | 143       | SH | SOLE | 2   | 143       | 0 | 0 |
| ZILLOW GROUP INC         | NOTE 1.500% 7/0 | 98954MAC5 | 146    | 160,000   | SH | SOLE | 2   | 160,000   | 0 | 0 |
| ZIMMER BIOMET HLDGS INC  | COM             | 98956P102 | 15,007 | 117,517   | SH | DFND | 8   | 117,517   | 0 | 0 |
| ZIMMER BIOMET HLDGS INC  | COM             | 98956P102 | 1,615  | 12,392    | SH | SOLE | 1   | 12,392    | 0 | 0 |
| ZIMMER BIOMET HLDGS INC  | COM             | 98956P102 | 18,690 | 146,357   | SH | SOLE | 2   | 146,357   | 0 | 0 |
| ZIMMER BIOMET HLDGS INC  | COM             | 98956P102 | 4      | 32        | SH | DFND | 1   | 32        | 0 | 0 |
| ZIMMER BIOMET HLDGS INC  | COM             | 98956P102 | 611    | 4,783     | SH | DFND | 3,1 | 4,783     | 0 | 0 |
| ZIONS BANCORPORATION N A | COM             | 989701107 | 1,851  | 40,321    | SH | SOLE | 1   | 40,321    | 0 | 0 |
| ZIONS BANCORPORATION N A | COM             | 989701107 | 1,352  | 29,774    | SH | DFND | 13  | 29,774    | 0 | 0 |
| ZIONS BANCORPORATION N A | COM             | 989701107 | 1,794  | 39,505    | SH | DFND | 1   | 39,505    | 0 | 0 |
| ZIONS BANCORPORATION N A | COM             | 989701107 | 10,050 | 221,321   | SH | SOLE | 2   | 221,321   | 0 | 0 |
| ZIONS BANCORPORATION N A | COM             | 989701107 | 22     | 475       | SH | DFND | 1   | 475       | 0 | 0 |
| ZIONS BANCORPORATION N A | COM             | 989701107 | 6      | 130       | SH | DFND | 3,1 | 130       | 0 | 0 |
| ZIX CORP                 | COM             | 98974P100 | 91     | 13,294    | SH | SOLE | 2   | 13,294    | 0 | 0 |
| ZOETIS INC               | CL A            | 98978V103 | 4,337  | 42,063    | SH | SOLE | 1   | 42,063    | 0 | 0 |
| ZOETIS INC               | CL A            | 98978V103 | 1,037  | 10,300    | SH | DFND | 1   | 10,300    | 0 | 0 |
| ZOETIS INC               | CL A            | 98978V103 | 43,746 | 434,550   | SH | SOLE | 2   | 434,550   | 0 | 0 |
| ZOETIS INC               | CL A            | 98978V103 | 1      | 8         | SH | DFND | 1   | 8         | 0 | 0 |
| ZSCALER INC              | COM             | 98980G102 | 620    | 8,738     | SH | DFND | 10  | 8,738     | 0 | 0 |
| ZSCALER INC              | COM             | 98980G102 | 935    | 13,176    | SH | SOLE | 2   | 13,176    | 0 | 0 |
| ZTO EXPRESS CAYMAN INC   | SPONSORED ADS A | 98980A105 | 334    | 17,982    | SH | SOLE | 1   | 17,982    | 0 | 0 |
| ZTO EXPRESS CAYMAN INC   | SPONSORED ADS A | 98980A105 | 209    | 11,440    | SH | SOLE | 2   | 11,440    | 0 | 0 |
| ZUMIEZ INC               | COM             | 989817101 | 300    | 12,056    | SH | SOLE | 2   | 12,056    | 0 | 0 |
| ZUORA INC                | COM CL A        | 98983V106 | 543    | 27,106    | SH | SOLE | 2   | 27,106    | 0 | 0 |
| ZYNGA INC                | CL A            | 98986T108 | 741    | 139,072   | SH | DFND | 10  | 139,072   | 0 | 0 |
| ZYNGA INC                | CL A            | 98986T108 | 12,663 | 2,375,712 | SH | SOLE | 2   | 2,375,712 | 0 | 0 |