

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: 12-31-2020

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

Institutional Investment Manager Filing this Report:

Name: SEI INVESTMENTS CO
Address: 1 FREEDOM VALLEY DRIVE
OAKS, PA 19456-1100

Form 13F File Number: 028-16454

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Michael N. Peterson Oaks, PA 02-08-2021
[Signature] [City, State] [Date]

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

Report Type (Check only one.):

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

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

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

List of Other Managers Reporting for this Manager:

[If there are no entries in this list, omit this section.]

| Form 13F File Number | Name |
|----------------------|------------------------------|
| 028-05990 | Acadian Asset Management LLC |
| 028-05508 | AJO, L.P. |

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 LLC
028-02951 Beutel, Goodman & Company Ltd.
028-18913 Blackcrane Capital, LLC
028-12820 Brigade Capital Management, LP
028-04549 Cardinal Capital Management, L.L.C.
028-11728 Causeway Capital Management LLC
028-18741 CenterSquare Investment Management LLC
028-11563 Coho Partners, Ltd.
028-14668 Copeland Capital Management, LLC
028-10492 Falcon Point Capital, LLC
028-14036 Fiera Capital Corporation
028-14036 Fiera Capital Inc.
028-18845 Fondsmaglerselskabet Maj Invest A/S
028-05229 Great Lakes Advisors, LLC
028-11957 Hillsdale Investment Management Inc.
028-04211 INTECH Investment Management LLC
028-11937 Jennison Associates LLC
028-14777 JO Hambro Capital Management Limited
028-20366 Jackson Creek Investment Advisory, LLC
028-13513 KBI Global Investors
028-17689 Kettle Hill Capital Management, LLC
028-13608 LMCG Investments, LLC
028-06580 LSV Asset Management
028-13124 Macquarie Investment Management
028-03673 Manulife Investment Management
028-03673 Manulife Investment Management Limited
028-17488 Maple-Brown Abbott Limited
028-13243 Mar Vista Investment Partners, LLC
028-03743 Marathon Asset Management, L.P.
028-04632 Martingale Asset Management, L.P.
028-13573 Neuberger Berman LLC
028-16538 Ninety One
028-17435 NN Investment Partners
028-01474 NWQ Investment Management Company, LLC
028-12690 Pacific Investment Management Company LLC
028-03042 PanAgora Asset Management Inc.
028-04558 Parametric Portfolio Associates LLC
028-12690 PIMCO
028-12690 PIMCO Europe Ltd
028-13350 Poplar Forest Capital, LLC
028-01549 Principal Global Investors
028-14009 QS Investors, LLC
028-19339 Qtron Investments, LLC
028-11173 Quantitative Management Associates LLC
028-10674 Ramius Advisors, LLC
028-14481 RWC Asset Advisors
028-04691 Schafer Cullen Capital Management, Inc.
028-00733 SSGA Funds Management, Inc.
028-00733 State Street Global Advisors Trust Co.
028-07104 WCM Investment Management

Form 13F Summary Page

Report Summary:

| | |
|---|-------------|
| Number of Other Included Managers: | 4 |
| Form 13F Information Table Entry Total: | 4,396 |
| Form 13F Information Table Value Total: | 38,680,319 |
| | (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 | | EAM Investors LLC |
| 3 | 028-16475 | SEI Investments Management Corporation |
| 4 | 028-10297 | SEI Trust Company |

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

FORM 13F INFORMATION TABLE

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

| COLUMN 1 NAME OF ISSUER | COLUMN 2 TITLE OF CLASS | COLUMN 3 CUSIP | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | COLUMN 7 | COLUMN 8 | | |
|------------------------------|----------------------------|-------------------|--------------------|-------------|---------------|-----------------------|---------------|-----------------------|----------|------|---|
| | | | VALUE (x\$1000) | SHRS OR PRN | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAGER | SOLE VOTING AUTHORITY | SHARED | NONE | |
| AAON INC | COM PAR \$0.004 | 000360206 | 416 | 6,558 | SH | | SOLE | 3 | 6,558 | 0 | 0 |
| AAON INC | COM PAR \$0.004 | 000360206 | 1,593 | 23,909 | SH | | SOLE | 4 | 23,909 | 0 | 0 |
| AAR CORP | COM | 000361105 | 453 | 12,500 | SH | | SOLE | 4 | 12,500 | 0 | 0 |
| ABB LTD | SPONSORED ADR | 000375204 | 4,733 | 168,288 | SH | | SOLE | 3 | 168,288 | 0 | 0 |
| ACCO BRANDS CORP | COM | 00081T108 | 17 | 2,069 | SH | | SOLE | 3 | 2,069 | 0 | 0 |
| ACCO BRANDS CORP | COM | 00081T108 | 475 | 56,182 | SH | | SOLE | 4 | 56,182 | 0 | 0 |
| ABM INDS INC | COM | 000957100 | 128 | 3,401 | SH | | SOLE | 3 | 3,401 | 0 | 0 |
| ABM INDS INC | COM | 000957100 | 235 | 6,200 | SH | | SOLE | 4 | 6,200 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 1,040 | 23,381 | SH | | DFND | 3 | 23,381 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 3,636 | 79,875 | SH | | SOLE | 3 | 79,875 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 10,311 | 231,861 | SH | | SOLE | 4 | 231,861 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 870 | 8,438 | SH | | DFND | 1 | 8,438 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 1,221 | 11,845 | SH | | DFND | 3 | 11,845 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 1,436 | 13,713 | SH | | SOLE | 3 | 13,713 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 1,737 | 16,853 | SH | | SOLE | 4 | 16,853 | 0 | 0 |
| AGNC INVT CORP | COM | 00123Q104 | 57 | 3,632 | SH | | SOLE | 3 | 3,632 | 0 | 0 |
| AGNC INVT CORP | COM | 00123Q104 | 2,138 | 137,059 | SH | | SOLE | 4 | 137,059 | 0 | 0 |
| AES CORP | COM | 00130H105 | 1,071 | 45,581 | SH | | DFND | 3 | 45,581 | 0 | 0 |
| AES CORP | COM | 00130H105 | 55 | 2,485 | SH | | SOLE | 3 | 2,485 | 0 | 0 |
| AES CORP | COM | 00130H105 | 3,515 | 149,580 | SH | | SOLE | 4 | 149,580 | 0 | 0 |
| AMC NETWORKS INC | CL A | 00164V103 | 1,471 | 41,111 | SH | | DFND | 3 | 41,111 | 0 | 0 |
| AMN HEALTHCARE SVCS INC | COM | 001744101 | 769 | 11,260 | SH | | DFND | 3 | 11,260 | 0 | 0 |
| AMN HEALTHCARE SVCS INC | COM | 001744101 | 17 | 225 | SH | | SOLE | 3 | 225 | 0 | 0 |
| AMN HEALTHCARE SVCS INC | COM | 001744101 | 10,930 | 160,152 | SH | | SOLE | 4 | 160,152 | 0 | 0 |
| ADAPTIVE BIOTECHNOLOGIES COR | COM | 00650F109 | 740 | 12,507 | SH | | DFND | 1 | 12,507 | 0 | 0 |
| ADAPTIVE BIOTECHNOLOGIES COR | COM | 00650F109 | 507 | 8,836 | SH | | SOLE | 3 | 8,836 | 0 | 0 |
| ADAPTIVE BIOTECHNOLOGIES COR | COM | 00650F109 | 6,717 | 113,604 | SH | | SOLE | 4 | 113,604 | 0 | 0 |
| ADAPTHEALTH CORP | COM CL A | 00653Q102 | 826 | 21,979 | SH | | DFND | 1 | 21,979 | 0 | 0 |
| ADAPTHEALTH CORP | COM CL A | 00653Q102 | 111 | 2,774 | SH | | SOLE | 3 | 2,774 | 0 | 0 |
| ADAPTHEALTH CORP | COM CL A | 00653Q102 | 8,639 | 229,993 | SH | | SOLE | 4 | 229,993 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 1,971 | 18,939 | SH | | DFND | 3 | 18,939 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 1,749 | 16,071 | SH | | SOLE | 3 | 16,071 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 30,133 | 289,544 | SH | | SOLE | 4 | 289,544 | 0 | 0 |
| CATALYST PHARMACEUTICALS INC | COM | 14888U101 | 63 | 18,905 | SH | | DFND | 3 | 18,905 | 0 | 0 |
| CATERPILLAR INC | COM | 149123101 | 2,323 | 12,126 | SH | | SOLE | 3 | 12,126 | 0 | 0 |
| CATERPILLAR INC | COM | 149123101 | 25,721 | 141,308 | SH | | SOLE | 4 | 141,308 | 0 | 0 |

| | | | | | | | | | | |
|-------------------------|----------------|-----------|--------|---------|----|------|---|---------|---|---|
| CATHAY GEN BANCORP | COM | 149150104 | 337 | 10,457 | SH | SOLE | 4 | 10,457 | 0 | 0 |
| CATO CORP NEW | CL A | 149205106 | 393 | 41,000 | SH | SOLE | 4 | 41,000 | 0 | 0 |
| CAVCO INDS INC DEL | COM | 149568107 | 294 | 1,673 | SH | SOLE | 4 | 1,673 | 0 | 0 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 617 | 15,695 | SH | SOLE | 4 | 15,695 | 0 | 0 |
| CELANESE CORP DEL | COM | 150870103 | 1,201 | 9,112 | SH | SOLE | 3 | 9,112 | 0 | 0 |
| CELANESE CORP DEL | COM | 150870103 | 11,917 | 91,709 | SH | SOLE | 4 | 91,709 | 0 | 0 |
| CELSIUS HLDGS INC | COM NEW | 15118V207 | 332 | 6,596 | SH | DFND | 3 | 6,596 | 0 | 0 |
| CELSIUS HLDGS INC | COM NEW | 15118V207 | 1,132 | 22,508 | SH | DFND | 1 | 22,508 | 0 | 0 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 3,089 | 597,431 | SH | SOLE | 4 | 597,431 | 0 | 0 |
| CENTENE CORP DEL | COM | 15135B101 | 387 | 6,444 | SH | DFND | 3 | 6,444 | 0 | 0 |
| CENTENE CORP DEL | COM | 15135B101 | 324 | 5,632 | SH | SOLE | 3 | 5,632 | 0 | 0 |
| CENTENE CORP DEL | COM | 15135B101 | 9,812 | 163,448 | SH | SOLE | 4 | 163,448 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 682 | 31,501 | SH | DFND | 3 | 31,501 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 165 | 7,523 | SH | SOLE | 3 | 7,523 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 9,872 | 456,196 | SH | SOLE | 4 | 456,196 | 0 | 0 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 70 | 1,801 | SH | DFND | 3 | 1,801 | 0 | 0 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 1 | 17 | SH | SOLE | 3 | 17 | 0 | 0 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 386 | 10,000 | SH | SOLE | 4 | 10,000 | 0 | 0 |
| CENTRAL GARDEN & PET CO | CL A NON-VTG | 153527205 | 235 | 6,458 | SH | DFND | 3 | 6,458 | 0 | 0 |
| CENTRAL GARDEN & PET CO | CL A NON-VTG | 153527205 | 36 | 1,599 | SH | SOLE | 3 | 1,599 | 0 | 0 |
| CENTRAL GARDEN & PET CO | CL A NON-VTG | 153527205 | 270 | 7,430 | SH | SOLE | 4 | 7,430 | 0 | 0 |
| CENTRAL PAC FINL CORP | COM NEW | 154760409 | 3 | 1,110 | SH | SOLE | 3 | 1,110 | 0 | 0 |
| CENTRAL PAC FINL CORP | COM NEW | 154760409 | 398 | 20,925 | SH | SOLE | 4 | 20,925 | 0 | 0 |
| CENTRAL PUERTO S A | SPONSORED ADR | 155038201 | 90 | 33,300 | SH | SOLE | 4 | 33,300 | 0 | 0 |
| CENTURY CMNTYS INC | COM | 156504300 | 172 | 4,635 | SH | SOLE | 3 | 4,635 | 0 | 0 |
| CENTURY CMNTYS INC | COM | 156504300 | 425 | 9,698 | SH | SOLE | 4 | 9,698 | 0 | 0 |
| LUMEN TECHNOLOGIES INC | COM | 156700106 | 7,808 | 800,793 | SH | DFND | 3 | 800,793 | 0 | 0 |
| LUMEN TECHNOLOGIES INC | COM | 156700106 | 171 | 17,631 | SH | SOLE | 3 | 17,631 | 0 | 0 |
| LUMEN TECHNOLOGIES INC | COM | 156700106 | 1,352 | 138,662 | SH | SOLE | 4 | 138,662 | 0 | 0 |
| CERENCE INC | COM | 156727109 | 655 | 6,521 | SH | DFND | 1 | 6,521 | 0 | 0 |
| CERENCE INC | COM | 156727109 | 322 | 2,832 | SH | SOLE | 3 | 2,832 | 0 | 0 |
| CERENCE INC | COM | 156727109 | 2,417 | 24,052 | SH | SOLE | 4 | 24,052 | 0 | 0 |
| CERIDIAN HCM HLDG INC | COM | 15677J108 | 70,531 | 661,887 | SH | SOLE | 4 | 661,887 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 4,654 | 59,299 | SH | DFND | 3 | 59,299 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 387 | 4,982 | SH | SOLE | 3 | 4,982 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 13,198 | 168,166 | SH | SOLE | 4 | 168,166 | 0 | 0 |
| CERUS CORP | COM | 157085101 | 555 | 80,161 | SH | SOLE | 4 | 80,161 | 0 | 0 |
| CEVA INC | COM | 157210105 | 95 | 1,970 | SH | SOLE | 3 | 1,970 | 0 | 0 |
| CEVA INC | COM | 157210105 | 445 | 9,790 | SH | SOLE | 4 | 9,790 | 0 | 0 |
| CHAMPIONX CORPORATION | COM | 15872M104 | 2,827 | 184,764 | SH | SOLE | 4 | 184,764 | 0 | 0 |
| CHANGE HEALTHCARE INC | COM | 15912K100 | 137 | 7,386 | SH | SOLE | 3 | 7,386 | 0 | 0 |
| CHANGE HEALTHCARE INC | COM | 15912K100 | 7,004 | 375,541 | SH | SOLE | 4 | 375,541 | 0 | 0 |
| CHANNELADVISOR CORP | COM | 159179100 | 79 | 4,961 | SH | DFND | 3 | 4,961 | 0 | 0 |
| CHANNELADVISOR | COM | 159179100 | 247 | 15,481 | SH | SOLE | 4 | 15,481 | 0 | 0 |

| | | | | | | | | | | |
|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| CORP | | | | | | | | | | |
| CHARAH SOLUTIONS INC | COM | 15957P105 | 372 | 129,703 | SH | SOLE | 4 | 129,703 | 0 | 0 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 1,409 | 5,479 | SH | SOLE | 3 | 5,479 | 0 | 0 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 37,002 | 148,090 | SH | SOLE | 4 | 148,090 | 0 | 0 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 932 | 7,915 | SH | DFND | 1 | 7,915 | 0 | 0 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 92 | 760 | SH | SOLE | 3 | 760 | 0 | 0 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 3,627 | 30,794 | SH | SOLE | 4 | 30,794 | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A | 16119P108 | 343 | 519 | SH | SOLE | 3 | 519 | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A | 16119P108 | 51,244 | 77,460 | SH | SOLE | 4 | 77,460 | 0 | 0 |
| CHEFS WHSE INC | COM | 163086101 | 671 | 26,108 | SH | DFND | 1 | 26,108 | 0 | 0 |
| CHEFS WHSE INC | COM | 163086101 | 317 | 10,545 | SH | SOLE | 3 | 10,545 | 0 | 0 |
| CHEFS WHSE INC | COM | 163086101 | 1,807 | 70,330 | SH | SOLE | 4 | 70,330 | 0 | 0 |
| CHEFS WHSE INC | NOTE 1.875%12/0 | 163086AB7 | 130 | 135,000 | SH | SOLE | 4 | 135,000 | 0 | 0 |
| CHEGG INC | COM | 163092109 | 1 | 13 | SH | SOLE | 3 | 13 | 0 | 0 |
| CHEGG INC | COM | 163092109 | 24,334 | 269,387 | SH | SOLE | 4 | 269,387 | 0 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 2,164 | 4,064 | SH | DFND | 3 | 4,064 | 0 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 3,006 | 5,284 | SH | SOLE | 3 | 5,284 | 0 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 22,318 | 41,904 | SH | SOLE | 4 | 41,904 | 0 | 0 |
| CHEMOCENTRYX INC | COM | 16383L106 | 956 | 15,434 | SH | SOLE | 4 | 15,434 | 0 | 0 |
| CHEMOURS CO | COM | 163851108 | 465 | 18,542 | SH | SOLE | 3 | 18,542 | 0 | 0 |
| CHENIERE ENERGY INC | COM NEW | 16411R208 | 8,703 | 144,972 | SH | SOLE | 4 | 144,972 | 0 | 0 |
| CHESAPEAKE UTILS CORP | COM | 165303108 | 196 | 1,822 | SH | SOLE | 3 | 1,822 | 0 | 0 |
| CHESAPEAKE UTILS CORP | COM | 165303108 | 208 | 1,922 | SH | SOLE | 4 | 1,922 | 0 | 0 |
| CHEVRON CORP NEW | COM | 166764100 | 5,203 | 61,483 | SH | SOLE | 3 | 61,483 | 0 | 0 |
| CHEVRON CORP NEW | COM | 166764100 | 16,344 | 193,530 | SH | SOLE | 4 | 193,530 | 0 | 0 |
| CHEWY INC | CL A | 16679L109 | 358 | 3,680 | SH | SOLE | 3 | 3,680 | 0 | 0 |
| CHEWY INC | CL A | 16679L109 | 4,162 | 46,299 | SH | SOLE | 4 | 46,299 | 0 | 0 |
| CHILDRENS PL INC | COM | 168905107 | 411 | 7,668 | SH | SOLE | 3 | 7,668 | 0 | 0 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 77 | 3,097 | SH | SOLE | 3 | 3,097 | 0 | 0 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 9,686 | 339,387 | SH | SOLE | 4 | 339,387 | 0 | 0 |
| CHINA PETROLEUM & CHEMICAL C | SPON ADR H SHS | 16941R108 | 934 | 20,931 | SH | SOLE | 4 | 20,931 | 0 | 0 |
| CHINDATA GROUP HLDGS LTD | ADS | 16955F107 | 929 | 38,792 | SH | SOLE | 4 | 38,792 | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 2,325 | 1,812 | SH | SOLE | 3 | 1,812 | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 48,466 | 34,950 | SH | SOLE | 4 | 34,950 | 0 | 0 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 91 | 852 | SH | SOLE | 4 | 852 | 0 | 0 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 446 | 4,075 | SH | SOLE | 3 | 4,075 | 0 | 0 |
| CHURCH & DWIGHT INC | COM | 171340102 | 1,721 | 19,726 | SH | DFND | 3 | 19,726 | 0 | 0 |
| CHURCH & DWIGHT INC | COM | 171340102 | 7,211 | 83,026 | SH | SOLE | 3 | 83,026 | 0 | 0 |
| CHURCH & DWIGHT INC | COM | 171340102 | 10,037 | 115,064 | SH | SOLE | 4 | 115,064 | 0 | 0 |
| CHURCHILL DOWNS INC | COM | 171484108 | 1,134 | 5,822 | SH | DFND | 1 | 5,822 | 0 | 0 |
| CHURCHILL DOWNS INC | COM | 171484108 | 1,926 | 9,890 | SH | SOLE | 4 | 9,890 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 1,548 | 29,288 | SH | DFND | 3 | 29,288 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 1,606 | 30,155 | SH | SOLE | 3 | 30,155 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 4,256 | 80,528 | SH | SOLE | 4 | 80,528 | 0 | 0 |

| | | | | | | | | | | |
|------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| CIMAREX ENERGY CO | COM | 171798101 | 35 | 1,028 | SH | SOLE | 3 | 1,028 | 0 | 0 |
| CIMAREX ENERGY CO | COM | 171798101 | 3,285 | 87,586 | SH | SOLE | 4 | 87,586 | 0 | 0 |
| CINCINNATI FINL CORP | COM | 172062101 | 1,739 | 20,151 | SH | SOLE | 3 | 20,151 | 0 | 0 |
| CINCINNATI FINL CORP | COM | 172062101 | 23,027 | 263,559 | SH | SOLE | 4 | 263,559 | 0 | 0 |
| CINEMARK HLDGS INC | COM | 17243V102 | 1,135 | 65,185 | SH | DFND | 3 | 65,185 | 0 | 0 |
| CINEMARK HLDGS INC | COM | 17243V102 | 14 | 813 | SH | SOLE | 3 | 813 | 0 | 0 |
| CINEMARK HLDGS INC | COM | 17243V102 | 986 | 56,607 | SH | SOLE | 4 | 56,607 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 430 | 5,229 | SH | DFND | 3 | 5,229 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 470 | 5,241 | SH | SOLE | 3 | 5,241 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 12,949 | 157,527 | SH | SOLE | 4 | 157,527 | 0 | 0 |
| CISCO SYS INC | COM | 17275R102 | 13,941 | 311,540 | SH | DFND | 3 | 311,540 | 0 | 0 |
| CISCO SYS INC | COM | 17275R102 | 13,287 | 297,622 | SH | SOLE | 3 | 297,622 | 0 | 0 |
| CISCO SYS INC | COM | 17275R102 | 58,676 | 1,311,205 | SH | SOLE | 4 | 1,311,205 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 1,887 | 5,338 | SH | DFND | 3 | 5,338 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 427 | 1,174 | SH | SOLE | 3 | 1,174 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 17,480 | 49,455 | SH | SOLE | 4 | 49,455 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 14,034 | 227,597 | SH | DFND | 3 | 227,597 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 5,624 | 91,219 | SH | SOLE | 3 | 91,219 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 23,780 | 385,659 | SH | SOLE | 4 | 385,659 | 0 | 0 |
| CITIZENS FINL GROUP INC | COM | 174610105 | 481 | 13,460 | SH | SOLE | 4 | 13,460 | 0 | 0 |
| CITIZENS FINL GROUP INC | COM | 174610105 | 1,675 | 46,063 | SH | SOLE | 3 | 46,063 | 0 | 0 |
| CITRIX SYS INC | COM | 177376100 | 3,534 | 27,161 | SH | DFND | 3 | 27,161 | 0 | 0 |
| CITRIX SYS INC | COM | 177376100 | 2,162 | 16,574 | SH | SOLE | 3 | 16,574 | 0 | 0 |
| CITRIX SYS INC | COM | 177376100 | 6,124 | 47,068 | SH | SOLE | 4 | 47,068 | 0 | 0 |
| CLEAN HARBORS INC | COM | 184496107 | 417 | 5,460 | SH | SOLE | 3 | 5,460 | 0 | 0 |
| CLEAN HARBORS INC | COM | 184496107 | 5,407 | 71,048 | SH | SOLE | 4 | 71,048 | 0 | 0 |
| CLEAR CHANNEL OUTDOOR HLDGS | COM | 18453H106 | 41 | 24,945 | SH | SOLE | 4 | 24,945 | 0 | 0 |
| CLEARWAY ENERGY INC | CL C | 18539C204 | 314 | 8,556 | SH | SOLE | 3 | 8,556 | 0 | 0 |
| CLEARWAY ENERGY INC | CL C | 18539C204 | 572 | 17,921 | SH | SOLE | 4 | 17,921 | 0 | 0 |
| CLEVELAND-CLIFFS INC NEW | COM | 185899101 | 912 | 62,658 | SH | DFND | 1 | 62,658 | 0 | 0 |
| CLEVELAND-CLIFFS INC NEW | COM | 185899101 | 108 | 7,401 | SH | SOLE | 3 | 7,401 | 0 | 0 |
| CLEVELAND-CLIFFS INC NEW | COM | 185899101 | 269 | 18,492 | SH | SOLE | 4 | 18,492 | 0 | 0 |
| CLOROX CO DEL | COM | 189054109 | 7,547 | 37,374 | SH | DFND | 3 | 37,374 | 0 | 0 |
| CLOROX CO DEL | COM | 189054109 | 2,700 | 13,314 | SH | SOLE | 3 | 13,314 | 0 | 0 |
| CLOROX CO DEL | COM | 189054109 | 3,414 | 16,907 | SH | SOLE | 4 | 16,907 | 0 | 0 |
| CLOUDERA INC | COM | 18914U100 | 457 | 32,865 | SH | DFND | 3 | 32,865 | 0 | 0 |
| CLOUDERA INC | COM | 18914U100 | 278 | 20,144 | SH | SOLE | 3 | 20,144 | 0 | 0 |
| CLOUDERA INC | COM | 18914U100 | 678 | 48,754 | SH | SOLE | 4 | 48,754 | 0 | 0 |
| CLOUDFLARE INC | CL A COM | 18915M107 | 4,064 | 53,485 | SH | SOLE | 4 | 53,485 | 0 | 0 |
| COCA COLA CO | COM | 191216100 | 15,614 | 284,853 | SH | SOLE | 3 | 284,853 | 0 | 0 |
| COCA COLA CO | COM | 191216100 | 36,345 | 662,743 | SH | SOLE | 4 | 662,743 | 0 | 0 |
| COCA-COLA FEMSA SAB DE CV | SPONSORD ADR REP | 191241108 | 5,283 | 114,598 | SH | SOLE | 4 | 114,598 | 0 | 0 |
| COEUR MNG INC | COM NEW | 192108504 | 175 | 16,933 | SH | DFND | 3 | 16,933 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 462 | 7,715 | SH | SOLE | 4 | 7,715 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 535 | 8,364 | SH | SOLE | 3 | 8,364 | 0 | 0 |
| COGNEX CORP | COM | 192422103 | 12,266 | 152,775 | SH | SOLE | 4 | 152,775 | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 14,672 | 179,039 | SH | DFND | 3 | 179,039 | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 737 | 8,915 | SH | SOLE | 3 | 8,915 | 0 | 0 |
| COGNIZANT | CL A | 192446102 | 29,931 | 365,241 | SH | SOLE | 4 | 365,241 | 0 | 0 |

TECHNOLOGY SOLUTIO

| | | | | | | | | | | |
|------------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| COHERENT INC | COM | 192479103 | 3,291 | 21,937 | SH | SOLE | 4 | 21,937 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 340 | 4,572 | SH | DFND | 3 | 4,572 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 269 | 3,643 | SH | SOLE | 3 | 3,643 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 8,565 | 115,282 | SH | SOLE | 4 | 115,282 | 0 | 0 |
| COHERUS BIOSCIENCES INC | COM | 19249H103 | 5,459 | 314,109 | SH | SOLE | 4 | 314,109 | 0 | 0 |
| COHU INC | COM | 192576106 | 107 | 2,808 | SH | DFND | 3 | 2,808 | 0 | 0 |
| COHU INC | COM | 192576106 | 923 | 24,168 | SH | DFND | 1 | 24,168 | 0 | 0 |
| COHU INC | COM | 192576106 | 55 | 1,527 | SH | SOLE | 3 | 1,527 | 0 | 0 |
| COLFAX CORP | COM | 194014106 | 183 | 4,745 | SH | SOLE | 3 | 4,745 | 0 | 0 |
| COLFAX CORP | COM | 194014106 | 8,580 | 224,384 | SH | SOLE | 4 | 224,384 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 8,318 | 97,274 | SH | DFND | 3 | 97,274 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 6,947 | 81,343 | SH | SOLE | 3 | 81,343 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 10,979 | 128,392 | SH | SOLE | 4 | 128,392 | 0 | 0 |
| EURONET WORLDWIDE INC | COM | 298736109 | 131 | 903 | SH | SOLE | 3 | 903 | 0 | 0 |
| EURONET WORLDWIDE INC | COM | 298736109 | 20,976 | 144,745 | SH | SOLE | 4 | 144,745 | 0 | 0 |
| EURONET WORLDWIDE INC | NOTE 0.750% 3/1 | 298736AL3 | 254 | 225,000 | SH | SOLE | 4 | 225,000 | 0 | 0 |
| EVERCORE INC | CLASS A | 29977A105 | 1,294 | 11,593 | SH | SOLE | 3 | 11,593 | 0 | 0 |
| EVERCORE INC | CLASS A | 29977A105 | 13,464 | 122,801 | SH | SOLE | 4 | 122,801 | 0 | 0 |
| EVERBRIDGE INC | COM | 29978A104 | 12 | 169 | SH | SOLE | 3 | 169 | 0 | 0 |
| EVERBRIDGE INC | COM | 29978A104 | 7,146 | 47,937 | SH | SOLE | 4 | 47,937 | 0 | 0 |
| EVERI HLDGS INC | COM | 30034T103 | 207 | 15,015 | SH | SOLE | 4 | 15,015 | 0 | 0 |
| EVERGY INC | COM | 30034W106 | 524 | 9,440 | SH | DFND | 3 | 9,440 | 0 | 0 |
| EVERGY INC | COM | 30034W106 | 296 | 5,533 | SH | SOLE | 3 | 5,533 | 0 | 0 |
| EVERGY INC | COM | 30034W106 | 15,112 | 272,235 | SH | SOLE | 4 | 272,235 | 0 | 0 |
| EVERTEC INC | COM | 30040P103 | 451 | 11,469 | SH | DFND | 3 | 11,469 | 0 | 0 |
| EVERTEC INC | COM | 30040P103 | 2,637 | 67,070 | SH | SOLE | 4 | 67,070 | 0 | 0 |
| EVERSOURCE ENERGY | COM | 30040W108 | 1,918 | 22,097 | SH | SOLE | 3 | 22,097 | 0 | 0 |
| EVERSOURCE ENERGY | COM | 30040W108 | 6,719 | 77,666 | SH | SOLE | 4 | 77,666 | 0 | 0 |
| EVOLENT HEALTH INC | CL A | 30050B101 | 428 | 25,596 | SH | SOLE | 3 | 25,596 | 0 | 0 |
| EVOLENT HEALTH INC | CL A | 30050B101 | 837 | 52,217 | SH | SOLE | 4 | 52,217 | 0 | 0 |
| EVOLUS INC | COM | 30052C107 | 50 | 14,822 | SH | SOLE | 4 | 14,822 | 0 | 0 |
| EVOQUA WATER TECHNOLOGIES CO | COM | 30057T105 | 397 | 14,724 | SH | DFND | 3 | 14,724 | 0 | 0 |
| EVOQUA WATER TECHNOLOGIES CO | COM | 30057T105 | 10,986 | 407,174 | SH | SOLE | 4 | 407,174 | 0 | 0 |
| EXACT SCIENCES CORP | COM | 30063P105 | 1,524 | 11,448 | SH | SOLE | 3 | 11,448 | 0 | 0 |
| EXACT SCIENCES CORP | COM | 30063P105 | 21,040 | 158,805 | SH | SOLE | 4 | 158,805 | 0 | 0 |
| EXACT SCIENCES CORP | NOTE 0.375% 3/0 | 30063PAC9 | 530 | 407,000 | SH | SOLE | 4 | 407,000 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 9,035 | 213,990 | SH | DFND | 3 | 213,990 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 2,282 | 53,375 | SH | SOLE | 3 | 53,375 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 3,140 | 74,375 | SH | SOLE | 4 | 74,375 | 0 | 0 |
| EXELIXIS INC | COM | 30161Q104 | 234 | 11,852 | SH | SOLE | 3 | 11,852 | 0 | 0 |
| EXLSERVICE HOLDINGS INC | COM | 302081104 | 632 | 7,553 | SH | SOLE | 3 | 7,553 | 0 | 0 |
| EXPEDIA GROUP INC | COM NEW | 30212P303 | 591 | 4,396 | SH | SOLE | 3 | 4,396 | 0 | 0 |
| EXPEDIA GROUP INC | COM NEW | 30212P303 | 6,240 | 47,133 | SH | SOLE | 4 | 47,133 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 9,919 | 104,294 | SH | DFND | 3 | 104,294 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 2,201 | 23,142 | SH | SOLE | 4 | 23,142 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 2,638 | 27,889 | SH | SOLE | 3 | 27,889 | 0 | 0 |
| EXPONENT INC | COM | 30214U102 | 1,292 | 14,376 | SH | SOLE | 3 | 14,376 | 0 | 0 |
| EXPONENT INC | COM | 30214U102 | 3,087 | 34,288 | SH | SOLE | 4 | 34,288 | 0 | 0 |

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|-------------------------|------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| EXTENDED STAY AMER INC | UNIT 99/99/9999B | 30224P200 | 1,248 | 84,301 | SH | SOLE | 4 | 84,301 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 551 | 5,743 | SH | SOLE | 3 | 5,743 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 39,868 | 344,101 | SH | SOLE | 4 | 344,101 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 1,857 | 44,367 | SH | SOLE | 3 | 44,367 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 18,334 | 444,782 | SH | SOLE | 4 | 444,782 | 0 | 0 |
| FLIR SYS INC | COM | 302445101 | 132 | 2,780 | SH | SOLE | 3 | 2,780 | 0 | 0 |
| FLIR SYS INC | COM | 302445101 | 6,359 | 145,089 | SH | SOLE | 4 | 145,089 | 0 | 0 |
| FMC CORP | COM NEW | 302491303 | 67 | 579 | SH | DFND | 3 | 579 | 0 | 0 |
| FMC CORP | COM NEW | 302491303 | 273 | 2,400 | SH | SOLE | 3 | 2,400 | 0 | 0 |
| FMC CORP | COM NEW | 302491303 | 14,145 | 123,072 | SH | SOLE | 4 | 123,072 | 0 | 0 |
| F N B CORP | COM | 302520101 | 265 | 28,497 | SH | SOLE | 3 | 28,497 | 0 | 0 |
| F N B CORP | COM | 302520101 | 383 | 40,300 | SH | SOLE | 4 | 40,300 | 0 | 0 |
| FB FINL CORP | COM | 30257X104 | 363 | 10,462 | SH | SOLE | 4 | 10,462 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 229 | 2,078 | SH | SOLE | 3 | 2,078 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 16,576 | 148,375 | SH | SOLE | 4 | 148,375 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 16,230 | 59,417 | SH | DFND | 3 | 59,417 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 19,489 | 71,603 | SH | SOLE | 3 | 71,603 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 282,688 | 1,034,881 | SH | SOLE | 4 | 1,034,881 | 0 | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 174 | 524 | SH | DFND | 3 | 524 | 0 | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 2,403 | 7,274 | SH | SOLE | 3 | 7,274 | 0 | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 3,712 | 11,164 | SH | SOLE | 4 | 11,164 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 179 | 350 | SH | DFND | 3 | 350 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 3,870 | 7,049 | SH | SOLE | 3 | 7,049 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 4,977 | 9,739 | SH | SOLE | 4 | 9,739 | 0 | 0 |
| FARFETCH LTD | ORD SH CL A | 30744W107 | 53 | 836 | SH | SOLE | 3 | 836 | 0 | 0 |
| FARFETCH LTD | ORD SH CL A | 30744W107 | 29,635 | 464,418 | SH | SOLE | 4 | 464,418 | 0 | 0 |
| FASTLY INC | CL A | 31188V100 | 0 | 2 | SH | SOLE | 3 | 2 | 0 | 0 |
| FASTLY INC | CL A | 31188V100 | 374 | 4,275 | SH | SOLE | 4 | 4,275 | 0 | 0 |
| FATE THERAPEUTICS INC | COM | 31189P102 | 930 | 10,232 | SH | DFND | 1 | 10,232 | 0 | 0 |
| FATE THERAPEUTICS INC | COM | 31189P102 | 44 | 504 | SH | SOLE | 3 | 504 | 0 | 0 |
| FATE THERAPEUTICS INC | COM | 31189P102 | 697 | 7,667 | SH | SOLE | 4 | 7,667 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 3,360 | 68,832 | SH | SOLE | 3 | 68,832 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 12,987 | 265,970 | SH | SOLE | 4 | 265,970 | 0 | 0 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 145 | 2,017 | SH | SOLE | 3 | 2,017 | 0 | 0 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 334 | 4,500 | SH | SOLE | 4 | 4,500 | 0 | 0 |
| GENERAL MLS INC | COM | 370334104 | 374 | 6,353 | SH | DFND | 3 | 6,353 | 0 | 0 |
| GENERAL MLS INC | COM | 370334104 | 3,201 | 54,091 | SH | SOLE | 3 | 54,091 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 1,766 | 42,404 | SH | DFND | 3 | 42,404 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 3,314 | 77,760 | SH | SOLE | 3 | 77,760 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 38,276 | 919,206 | SH | SOLE | 4 | 919,206 | 0 | 0 |
| GENESCO INC | COM | 371532102 | 82 | 2,720 | SH | DFND | 3 | 2,720 | 0 | 0 |
| GENESCO INC | COM | 371532102 | 460 | 15,300 | SH | SOLE | 4 | 15,300 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 809 | 23,857 | SH | DFND | 1 | 23,857 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 345 | 13,467 | SH | SOLE | 3 | 13,467 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 5,814 | 171,362 | SH | SOLE | 4 | 171,362 | 0 | 0 |
| GENMAB A/S | SPONSORED ADS | 372303206 | 1 | 32 | SH | SOLE | 3 | 32 | 0 | 0 |
| GENMAB A/S | SPONSORED ADS | 372303206 | 4,926 | 121,147 | SH | SOLE | 4 | 121,147 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 822 | 8,189 | SH | DFND | 3 | 8,189 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 3,100 | 30,460 | SH | SOLE | 3 | 30,460 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 4,701 | 46,805 | SH | SOLE | 4 | 46,805 | 0 | 0 |
| GENTHERM INC | COM | 37253A103 | 259 | 3,965 | SH | SOLE | 4 | 3,965 | 0 | 0 |
| GIBRALTAR INDS INC | COM | 374689107 | 370 | 5,144 | SH | DFND | 3 | 5,144 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| GIBRALTAR INDS INC | COM | 374689107 | 38 | 493 | SH | SOLE | 3 | 493 | 0 | 0 |
| GIBRALTAR INDS INC | COM | 374689107 | 525 | 7,300 | SH | SOLE | 4 | 7,300 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 5,384 | 92,415 | SH | DFND | 3 | 92,415 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 8 | 109 | SH | SOLE | 3 | 109 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 12,708 | 218,123 | SH | SOLE | 4 | 218,123 | 0 | 0 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 841 | 18,268 | SH | DFND | 3 | 18,268 | 0 | 0 |
| GLADSTONE LD CORP | COM | 376549101 | 390 | 26,623 | SH | SOLE | 4 | 26,623 | 0 | 0 |
| GLATFELTER CORPORATION | COM | 377320106 | 182 | 11,108 | SH | SOLE | 4 | 11,108 | 0 | 0 |
| GLAUKOS CORP | COM | 377322102 | 1,807 | 24,005 | SH | SOLE | 4 | 24,005 | 0 | 0 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 337 | 8,712 | SH | SOLE | 3 | 8,712 | 0 | 0 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 19,224 | 522,399 | SH | SOLE | 4 | 522,399 | 0 | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM | 37890U108 | 26 | 509 | SH | SOLE | 3 | 509 | 0 | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM | 37890U108 | 1,192 | 27,530 | SH | SOLE | 4 | 27,530 | 0 | 0 |
| GLOBAL PMTS INC | COM | 37940X102 | 5,611 | 25,845 | SH | SOLE | 3 | 25,845 | 0 | 0 |
| GLOBAL PMTS INC | COM | 37940X102 | 37,172 | 172,557 | SH | SOLE | 4 | 172,557 | 0 | 0 |
| GLOBAL X FDS | US PFD ETF | 37954Y657 | 1,971 | 76,417 | SH | SOLE | 3 | 76,417 | 0 | 0 |
| GLOBAL X FDS | S&P 500 CATHOLIC | 37954Y889 | 1,277 | 27,616 | SH | SOLE | 3 | 27,616 | 0 | 0 |
| GLOBUS MED INC | CL A | 379577208 | 897 | 13,748 | SH | DFND | 1 | 13,748 | 0 | 0 |
| GLOBUS MED INC | CL A | 379577208 | 388 | 6,114 | SH | SOLE | 3 | 6,114 | 0 | 0 |
| GLOBE LIFE INC | COM | 37959E102 | 51 | 532 | SH | SOLE | 3 | 532 | 0 | 0 |
| GLOBE LIFE INC | COM | 37959E102 | 445 | 4,685 | SH | SOLE | 4 | 4,685 | 0 | 0 |
| GLOBAL INDEMNITY GROUP LLC | COM CL A | 37959R103 | 206 | 7,188 | SH | SOLE | 4 | 7,188 | 0 | 0 |
| GLU MOBILE INC | COM | 379890106 | 30 | 2,719 | SH | SOLE | 3 | 2,719 | 0 | 0 |
| GLU MOBILE INC | COM | 379890106 | 9,276 | 1,029,488 | SH | SOLE | 4 | 1,029,488 | 0 | 0 |
| GLYCOMIMETICS INC | COM | 38000Q102 | 75 | 20,015 | SH | SOLE | 4 | 20,015 | 0 | 0 |
| GODADDY INC | CL A | 380237107 | 1 | 6 | SH | SOLE | 3 | 6 | 0 | 0 |
| GODADDY INC | CL A | 380237107 | 9,203 | 110,949 | SH | SOLE | 4 | 110,949 | 0 | 0 |
| GOLD FIELDS LTD | SPONSORED ADR | 38059T106 | 4,067 | 438,738 | SH | SOLE | 4 | 438,738 | 0 | 0 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1,463 | 5,361 | SH | SOLE | 3 | 5,361 | 0 | 0 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 25,525 | 96,793 | SH | SOLE | 4 | 96,793 | 0 | 0 |
| GOLDMAN SACHS ETF TR | ACCES TREASURY | 381430529 | 444 | 4,381 | SH | SOLE | 3 | 4,381 | 0 | 0 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 162 | 26,468 | SH | SOLE | 3 | 26,468 | 0 | 0 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 484 | 44,400 | SH | SOLE | 4 | 44,400 | 0 | 0 |
| GOOSEHEAD INS INC | COM CL A | 38267D109 | 2,462 | 19,730 | SH | SOLE | 4 | 19,730 | 0 | 0 |
| GOPRO INC | CL A | 38268T103 | 206 | 24,867 | SH | DFND | 3 | 24,867 | 0 | 0 |
| GOPRO INC | CL A | 38268T103 | 632 | 76,369 | SH | SOLE | 4 | 76,369 | 0 | 0 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 241 | 4,211 | SH | SOLE | 3 | 4,211 | 0 | 0 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 5,089 | 92,831 | SH | SOLE | 4 | 92,831 | 0 | 0 |
| GRACO INC | COM | 384109104 | 176 | 2,432 | SH | DFND | 3 | 2,432 | 0 | 0 |
| GRACO INC | COM | 384109104 | 6,861 | 94,087 | SH | SOLE | 3 | 94,087 | 0 | 0 |
| GRACO INC | COM | 384109104 | 32,049 | 442,969 | SH | SOLE | 4 | 442,969 | 0 | 0 |
| GRAFTECH INTL LTD | COM | 384313508 | 7,460 | 699,771 | SH | SOLE | 4 | 699,771 | 0 | 0 |
| GRAHAM CORP | COM | 384556106 | 619 | 40,759 | SH | SOLE | 4 | 40,759 | 0 | 0 |
| GRAHAM HLDGS CO | COM CL B | 384637104 | 787 | 1,475 | SH | DFND | 3 | 1,475 | 0 | 0 |
| GRAHAM HLDGS CO | COM CL B | 384637104 | 882 | 1,382 | SH | SOLE | 3 | 1,382 | 0 | 0 |
| GRAINGER W W INC | COM | 384802104 | 749 | 1,834 | SH | DFND | 3 | 1,834 | 0 | 0 |
| GRAINGER W W INC | COM | 384802104 | 141 | 345 | SH | SOLE | 4 | 345 | 0 | 0 |
| GRAINGER W W INC | COM | 384802104 | 3,330 | 8,294 | SH | SOLE | 3 | 8,294 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| GRAND CANYON ED INC | COM | 38526M106 | 1,820 | 19,858 | SH | SOLE | 3 | 19,858 | 0 | 0 |
| GRAND CANYON ED INC | COM | 38526M106 | 2,324 | 24,957 | SH | SOLE | 4 | 24,957 | 0 | 0 |
| GRANITE CONSTR INC | COM | 387328107 | 302 | 11,306 | SH | SOLE | 4 | 11,306 | 0 | 0 |
| GRANITE PT MTG TR INC | COM STK | 38741L107 | 126 | 12,600 | SH | SOLE | 4 | 12,600 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 308 | 18,179 | SH | DFND | 3 | 18,179 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 8,180 | 482,881 | SH | SOLE | 4 | 482,881 | 0 | 0 |
| GREAT AJAX CORP | COM | 38983D300 | 270 | 25,841 | SH | SOLE | 4 | 25,841 | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 310 | 23,527 | SH | DFND | 3 | 23,527 | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 1,917 | 145,595 | SH | SOLE | 4 | 145,595 | 0 | 0 |
| GREAT SOUTHN BANCORP INC | COM | 390905107 | 485 | 9,911 | SH | SOLE | 4 | 9,911 | 0 | 0 |
| GREAT WESTN BANCORP INC | COM | 391416104 | 1 | 37 | SH | SOLE | 3 | 37 | 0 | 0 |
| GREAT WESTN BANCORP INC | COM | 391416104 | 460 | 22,013 | SH | SOLE | 4 | 22,013 | 0 | 0 |
| GREEN BRICK PARTNERS INC | COM | 392709101 | 721 | 31,414 | SH | DFND | 1 | 31,414 | 0 | 0 |
| GREEN BRICK PARTNERS INC | COM | 392709101 | 143 | 6,239 | SH | SOLE | 4 | 6,239 | 0 | 0 |
| GREEN DOT CORP | CL A | 39304D102 | 545 | 9,766 | SH | DFND | 3 | 9,766 | 0 | 0 |
| GREEN DOT CORP | CL A | 39304D102 | 806 | 14,450 | SH | SOLE | 4 | 14,450 | 0 | 0 |
| GREEN PLAINS INC | COM | 393222104 | 157 | 11,915 | SH | SOLE | 4 | 11,915 | 0 | 0 |
| GREENBRIER COS INC | COM | 393657101 | 449 | 12,338 | SH | SOLE | 4 | 12,338 | 0 | 0 |
| GREENHILL & CO INC | COM | 395259104 | 301 | 24,796 | SH | SOLE | 4 | 24,796 | 0 | 0 |
| GREENTREE HOSPITALITY GROUP | SPONSORED ADS | 39579V100 | 232 | 17,333 | SH | SOLE | 4 | 17,333 | 0 | 0 |
| GREIF INC | CL A | 397624107 | 255 | 5,442 | SH | SOLE | 4 | 5,442 | 0 | 0 |
| GRIFFON CORP | COM | 398433102 | 346 | 16,953 | SH | SOLE | 4 | 16,953 | 0 | 0 |
| GRIFOLS S A | SP ADR REP B NVT | 398438408 | 21 | 1,020 | SH | SOLE | 3 | 1,020 | 0 | 0 |
| GRIFOLS S A | SP ADR REP B NVT | 398438408 | 5,261 | 285,291 | SH | SOLE | 4 | 285,291 | 0 | 0 |
| GROCERY OUTLET HLDG CORP | COM | 39874R101 | 57,582 | 1,467,055 | SH | SOLE | 4 | 1,467,055 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 437 | 3,333 | SH | DFND | 3 | 3,333 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 44 | 368 | SH | SOLE | 3 | 368 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 742 | 5,656 | SH | SOLE | 4 | 5,656 | 0 | 0 |
| GROWGENERATION CORP | COM | 39986L109 | 820 | 20,385 | SH | DFND | 1 | 20,385 | 0 | 0 |
| GRUPO TELEVISA SA | SPON ADR REP ORD | 40049J206 | 16,878 | 2,048,261 | SH | SOLE | 4 | 2,048,261 | 0 | 0 |
| GRUPO AEROPORTUARIO DEL CENT | SPON ADR | 400501102 | 1,976 | 38,227 | SH | SOLE | 4 | 38,227 | 0 | 0 |
| GRUPO AEROPUERTO DEL PACIFIC | SPON ADR B | 400506101 | 3,192 | 28,684 | SH | SOLE | 4 | 28,684 | 0 | 0 |
| GUARDANT HEALTH INC | COM | 40131M109 | 93 | 838 | SH | SOLE | 3 | 838 | 0 | 0 |
| GUARDANT HEALTH INC | COM | 40131M109 | 5,043 | 39,128 | SH | SOLE | 4 | 39,128 | 0 | 0 |
| GUESS INC | COM | 401617105 | 182 | 8,063 | SH | DFND | 3 | 8,063 | 0 | 0 |
| GUESS INC | COM | 401617105 | 6,264 | 276,937 | SH | SOLE | 4 | 276,937 | 0 | 0 |
| GUIDEWIRE SOFTWARE INC | COM | 40171V100 | 55,132 | 428,273 | SH | SOLE | 4 | 428,273 | 0 | 0 |
| HCA HEALTHCARE INC | COM | 40412C101 | 3,281 | 19,953 | SH | DFND | 3 | 19,953 | 0 | 0 |
| HCA HEALTHCARE INC | COM | 40412C101 | 5,479 | 33,901 | SH | SOLE | 3 | 33,901 | 0 | 0 |
| HCA HEALTHCARE INC | COM | 40412C101 | 9,154 | 55,663 | SH | SOLE | 4 | 55,663 | 0 | 0 |

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|----------------------------|---------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| HDFC BANK LTD | SPONSORED ADS | 40415F101 | 5,228 | 71,852 | SH | SOLE | 3 | 71,852 | 0 | 0 |
| HDFC BANK LTD | SPONSORED ADS | 40415F101 | 109,227 | 1,511,582 | SH | SOLE | 4 | 1,511,582 | 0 | 0 |
| HNI CORP | COM | 404251100 | 281 | 8,147 | SH | DFND | 3 | 8,147 | 0 | 0 |
| HNI CORP | COM | 404251100 | 3 | 181 | SH | SOLE | 3 | 181 | 0 | 0 |
| HMS HLDGS CORP | COM | 40425J101 | 44 | 1,320 | SH | SOLE | 3 | 1,320 | 0 | 0 |
| HMS HLDGS CORP | COM | 40425J101 | 13,581 | 369,542 | SH | SOLE | 4 | 369,542 | 0 | 0 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 148 | 5,144 | SH | SOLE | 3 | 5,144 | 0 | 0 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 415 | 16,000 | SH | SOLE | 4 | 16,000 | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1,689 | 8,197 | SH | SOLE | 3 | 8,197 | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 10,699 | 52,560 | SH | SOLE | 4 | 52,560 | 0 | 0 |
| LAIRD SUPERFOOD INC | COM STK | 50736T102 | 473 | 10,000 | SH | SOLE | 4 | 10,000 | 0 | 0 |
| LAKELAND BANCORP INC | COM | 511637100 | 378 | 29,800 | SH | SOLE | 4 | 29,800 | 0 | 0 |
| LAKELAND FINL CORP | COM | 511656100 | 253 | 4,727 | SH | DFND | 3 | 4,727 | 0 | 0 |
| LAKELAND FINL CORP | COM | 511656100 | 162 | 3,553 | SH | SOLE | 3 | 3,553 | 0 | 0 |
| LAKELAND FINL CORP | COM | 511656100 | 232 | 4,330 | SH | SOLE | 4 | 4,330 | 0 | 0 |
| LAKELAND INDS INC | COM | 511795106 | 220 | 8,066 | SH | DFND | 3 | 8,066 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 4,925 | 10,428 | SH | DFND | 3 | 10,428 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 2,750 | 6,174 | SH | SOLE | 3 | 6,174 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 26,425 | 55,953 | SH | SOLE | 4 | 55,953 | 0 | 0 |
| LAMAR ADVERTISING CO NEW | CL A | 512816109 | 59 | 652 | SH | SOLE | 3 | 652 | 0 | 0 |
| LAMAR ADVERTISING CO NEW | CL A | 512816109 | 6,676 | 80,219 | SH | SOLE | 4 | 80,219 | 0 | 0 |
| LAMB WESTON HLDGS INC | COM | 513272104 | 59 | 743 | SH | DFND | 3 | 743 | 0 | 0 |
| LAMB WESTON HLDGS INC | COM | 513272104 | 317 | 4,340 | SH | SOLE | 3 | 4,340 | 0 | 0 |
| LAMB WESTON HLDGS INC | COM | 513272104 | 13,200 | 167,645 | SH | SOLE | 4 | 167,645 | 0 | 0 |
| LANCASTER COLONY CORP | COM | 513847103 | 286 | 1,554 | SH | DFND | 3 | 1,554 | 0 | 0 |
| LANCASTER COLONY CORP | COM | 513847103 | 111 | 561 | SH | SOLE | 3 | 561 | 0 | 0 |
| LANCASTER COLONY CORP | COM | 513847103 | 2,627 | 14,300 | SH | SOLE | 4 | 14,300 | 0 | 0 |
| LANDSTAR SYS INC | COM | 515098101 | 2,446 | 18,163 | SH | DFND | 3 | 18,163 | 0 | 0 |
| LANDSTAR SYS INC | COM | 515098101 | 580 | 4,338 | SH | SOLE | 3 | 4,338 | 0 | 0 |
| LANDSTAR SYS INC | COM | 515098101 | 3,945 | 29,293 | SH | SOLE | 4 | 29,293 | 0 | 0 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 1,143 | 18,335 | SH | SOLE | 3 | 18,335 | 0 | 0 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 8,310 | 139,434 | SH | SOLE | 4 | 139,434 | 0 | 0 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 1,005 | 21,923 | SH | DFND | 3 | 21,923 | 0 | 0 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 14,770 | 322,351 | SH | SOLE | 4 | 322,351 | 0 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 1,736 | 6,523 | SH | DFND | 3 | 6,523 | 0 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 3,858 | 14,398 | SH | SOLE | 3 | 14,398 | 0 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 54,380 | 204,290 | SH | SOLE | 4 | 204,290 | 0 | 0 |
| LAUREATE EDUCATION INC | CL A | 518613203 | 269 | 18,500 | SH | SOLE | 4 | 18,500 | 0 | 0 |
| LEAR CORP | COM NEW | 521865204 | 1,293 | 8,112 | SH | SOLE | 3 | 8,112 | 0 | 0 |
| LEAR CORP | COM NEW | 521865204 | 2,916 | 18,338 | SH | SOLE | 4 | 18,338 | 0 | 0 |
| LEGGETT & PLATT INC | COM | 524660107 | 201 | 4,387 | SH | SOLE | 3 | 4,387 | 0 | 0 |
| LEGGETT & PLATT INC | COM | 524660107 | 2,104 | 47,484 | SH | SOLE | 4 | 47,484 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 2,464 | 23,438 | SH | DFND | 3 | 23,438 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 60 | 666 | SH | SOLE | 3 | 666 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 8,650 | 82,291 | SH | SOLE | 4 | 82,291 | 0 | 0 |

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|----------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| LEMAITRE VASCULAR INC | COM | 525558201 | 487 | 11,207 | SH | SOLE | 3 | 11,207 | 0 | 0 |
| LEMONADE INC | COM | 52567D107 | 1,000 | 8,163 | SH | DFND | 1 | 8,163 | 0 | 0 |
| LEMONADE INC | COM | 52567D107 | 204 | 1,675 | SH | SOLE | 3 | 1,675 | 0 | 0 |
| LENDINGTREE INC NEW | COM | 52603B107 | 1,527 | 5,576 | SH | DFND | 3 | 5,576 | 0 | 0 |
| LENDINGTREE INC NEW | COM | 52603B107 | 2,190 | 8,000 | SH | SOLE | 4 | 8,000 | 0 | 0 |
| LENDINGTREE INC NEW | NOTE 0.625% 6/0 | 52603BAA5 | 322 | 228,000 | SH | SOLE | 4 | 228,000 | 0 | 0 |
| LENNAR CORP | CL A | 526057104 | 7,442 | 97,628 | SH | DFND | 3 | 97,628 | 0 | 0 |
| LENNAR CORP | CL A | 526057104 | 122 | 1,534 | SH | SOLE | 3 | 1,534 | 0 | 0 |
| LENNAR CORP | CL A | 526057104 | 25,223 | 330,875 | SH | SOLE | 4 | 330,875 | 0 | 0 |
| LENNAR CORP | CL B | 526057302 | 1,023 | 16,715 | SH | DFND | 3 | 16,715 | 0 | 0 |
| LENNAR CORP | CL B | 526057302 | 20 | 396 | SH | SOLE | 3 | 396 | 0 | 0 |
| LENNAR CORP | CL B | 526057302 | 142 | 2,318 | SH | SOLE | 4 | 2,318 | 0 | 0 |
| LENNOX INTL INC | COM | 526107107 | 9 | 32 | SH | DFND | 3 | 32 | 0 | 0 |
| LENNOX INTL INC | COM | 526107107 | 113 | 413 | SH | SOLE | 3 | 413 | 0 | 0 |
| LENNOX INTL INC | COM | 526107107 | 4,938 | 18,024 | SH | SOLE | 4 | 18,024 | 0 | 0 |
| LESLIES INC | COM | 527064109 | 1,915 | 69,000 | SH | SOLE | 4 | 69,000 | 0 | 0 |
| LEVI STRAUSS & CO NEW | CL A COM STK | 52736R102 | 559 | 27,843 | SH | SOLE | 4 | 27,843 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 308 | 29,045 | SH | DFND | 3 | 29,045 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 109 | 10,071 | SH | SOLE | 3 | 10,071 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 1,466 | 138,005 | SH | SOLE | 4 | 138,005 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER C | 530307305 | 31,949 | 201,739 | SH | SOLE | 4 | 201,739 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | DEB 4.000%11/1 | 530715AG6 | 667 | 872,171 | SH | SOLE | 4 | 872,171 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | DEB 3.750% 2/1 | 530715AL5 | 455 | 593,458 | SH | SOLE | 4 | 593,458 | 0 | 0 |
| LIBERTY OILFIELD SVCS INC | COM CL A | 53115L104 | 128 | 12,401 | SH | DFND | 3 | 12,401 | 0 | 0 |
| LIBERTY OILFIELD SVCS INC | COM CL A | 53115L104 | 391 | 37,942 | SH | SOLE | 4 | 37,942 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM A SIRIUSXM | 531229409 | 802 | 18,578 | SH | SOLE | 4 | 18,578 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM C SIRIUSXM | 531229607 | 317 | 7,276 | SH | SOLE | 3 | 7,276 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM SER C FRMLA | 531229854 | 471 | 11,106 | SH | SOLE | 3 | 11,106 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM SER C FRMLA | 531229854 | 2,662 | 62,483 | SH | SOLE | 4 | 62,483 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | NOTE 1.375%10/1 | 531229AB8 | 265 | 210,000 | SH | SOLE | 4 | 210,000 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | NOTE 1.000% 1/3 | 531229AF9 | 204 | 160,000 | SH | SOLE | 4 | 160,000 | 0 | 0 |
| LIGAND PHARMACEUTICALS INC | COM NEW | 53220K504 | 164 | 1,689 | SH | SOLE | 3 | 1,689 | 0 | 0 |
| LIGAND PHARMACEUTICALS INC | COM NEW | 53220K504 | 5,644 | 56,753 | SH | SOLE | 4 | 56,753 | 0 | 0 |
| LIFEVANTAGE CORP | COM NEW | 53222K205 | 1 | 467 | SH | SOLE | 3 | 467 | 0 | 0 |
| LIFEVANTAGE CORP | COM NEW | 53222K205 | 252 | 27,042 | SH | SOLE | 4 | 27,042 | 0 | 0 |
| LIFE STORAGE INC | COM | 53223X107 | 601 | 4,988 | SH | SOLE | 3 | 4,988 | 0 | 0 |
| LIFE STORAGE INC | COM | 53223X107 | 12,480 | 104,529 | SH | SOLE | 4 | 104,529 | 0 | 0 |
| LIGHTSPEED POS INC | SUB VTG SHS | 53227R106 | 1,605 | 22,800 | SH | SOLE | 4 | 22,800 | 0 | 0 |
| LILLY ELI & CO | COM | 532457108 | 864 | 5,115 | SH | DFND | 3 | 5,115 | 0 | 0 |
| LILLY ELI & CO | COM | 532457108 | 9,687 | 56,914 | SH | SOLE | 3 | 56,914 | 0 | 0 |
| LILLY ELI & CO | COM | 532457108 | 75,173 | 445,233 | SH | SOLE | 4 | 445,233 | 0 | 0 |
| LINCOLN NATL CORP IND | COM | 534187109 | 742 | 13,813 | SH | SOLE | 3 | 13,813 | 0 | 0 |
| LINCOLN NATL CORP IND | COM | 534187109 | 1,995 | 39,659 | SH | SOLE | 4 | 39,659 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|---------|----|------|---|---------|---|---|
| LINDSAY CORP | COM | 535555106 | 328 | 2,554 | SH | SOLE | 4 | 2,554 | 0 | 0 |
| LIONS GATE ENTMNT CORP | CL A VTG | 535919401 | 175 | 15,351 | SH | DFND | 3 | 15,351 | 0 | 0 |
| LIONS GATE ENTMNT CORP | CL A VTG | 535919401 | 65 | 6,914 | SH | SOLE | 3 | 6,914 | 0 | 0 |
| LIONS GATE ENTMNT CORP | CL B NON VTG | 535919500 | 1,690 | 162,774 | SH | SOLE | 4 | 162,774 | 0 | 0 |
| LIQUIDITY SERVICES INC | COM | 53635B107 | 86 | 5,391 | SH | DFND | 3 | 5,391 | 0 | 0 |
| LIQUIDITY SERVICES INC | COM | 53635B107 | 1,767 | 111,041 | SH | SOLE | 4 | 111,041 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 636 | 2,174 | SH | DFND | 1 | 2,174 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 1,224 | 4,183 | SH | DFND | 3 | 4,183 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 332 | 1,005 | SH | SOLE | 3 | 1,005 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 22,535 | 76,998 | SH | SOLE | 4 | 76,998 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 389 | 1,528 | SH | DFND | 3 | 1,528 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 641 | 2,435 | SH | SOLE | 3 | 2,435 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 3,241 | 12,728 | SH | SOLE | 4 | 12,728 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | COM | 538034109 | 221 | 5,218 | SH | SOLE | 3 | 5,218 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | COM | 538034109 | 1,840 | 25,039 | SH | SOLE | 4 | 25,039 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | NOTE 2.500% 3/1 | 538034AQ2 | 52 | 40,000 | SH | SOLE | 4 | 40,000 | 0 | 0 |
| LIVE OAK BANCSHARES INC | COM | 53803X105 | 255 | 5,366 | SH | DFND | 3 | 5,366 | 0 | 0 |
| LIVE OAK BANCSHARES INC | COM | 53803X105 | 361 | 7,610 | SH | SOLE | 4 | 7,610 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 632 | 10,162 | SH | DFND | 1 | 10,162 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 417 | 5,875 | SH | SOLE | 3 | 5,875 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 5,211 | 83,732 | SH | SOLE | 4 | 83,732 | 0 | 0 |
| LIVENT CORP | COM | 53814L108 | 920 | 48,863 | SH | DFND | 1 | 48,863 | 0 | 0 |
| LIVENT CORP | COM | 53814L108 | 306 | 16,570 | SH | SOLE | 3 | 16,570 | 0 | 0 |
| LIVENT CORP | COM | 53814L108 | 1,775 | 94,198 | SH | SOLE | 4 | 94,198 | 0 | 0 |
| LIVERAMP HLDGS INC | COM | 53815P108 | 63,266 | 864,411 | SH | SOLE | 4 | 864,411 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1,591 | 4,482 | SH | DFND | 3 | 4,482 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 4,292 | 12,436 | SH | SOLE | 3 | 12,436 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 8,440 | 23,775 | SH | SOLE | 4 | 23,775 | 0 | 0 |
| LOUISIANA PAC CORP | COM | 546347105 | 3,726 | 100,240 | SH | SOLE | 4 | 100,240 | 0 | 0 |
| LOVESAC COMPANY | COM | 54738L109 | 228 | 5,298 | SH | SOLE | 3 | 5,298 | 0 | 0 |
| LOWES COS INC | COM | 548661107 | 1,419 | 8,842 | SH | DFND | 3 | 8,842 | 0 | 0 |
| LOWES COS INC | COM | 548661107 | 18,424 | 115,043 | SH | SOLE | 3 | 115,043 | 0 | 0 |
| LOWES COS INC | COM | 548661107 | 158,158 | 985,347 | SH | SOLE | 4 | 985,347 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 2,576 | 7,401 | SH | DFND | 3 | 7,401 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 2,920 | 8,700 | SH | SOLE | 3 | 8,700 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 41,983 | 120,630 | SH | SOLE | 4 | 120,630 | 0 | 0 |
| LUMENTUM HLDGS INC | COM | 55024U109 | 20 | 212 | SH | SOLE | 3 | 212 | 0 | 0 |
| LUMENTUM HLDGS INC | COM | 55024U109 | 5,271 | 55,605 | SH | SOLE | 4 | 55,605 | 0 | 0 |
| LUMENTUM HLDGS INC | NOTE 0.250% 3/1 | 55024UAB5 | 618 | 375,000 | SH | SOLE | 4 | 375,000 | 0 | 0 |
| LUMINEX CORP DEL | COM | 55027E102 | 248 | 11,585 | SH | SOLE | 3 | 11,585 | 0 | 0 |
| LUMINEX CORP DEL | COM | 55027E102 | 2,157 | 93,312 | SH | SOLE | 4 | 93,312 | 0 | 0 |
| LUTHER BURBANK CORP | COM | 550550107 | 190 | 19,358 | SH | DFND | 3 | 19,358 | 0 | 0 |
| LUTHER BURBANK CORP | COM | 550550107 | 180 | 18,410 | SH | SOLE | 4 | 18,410 | 0 | 0 |
| LYDALL INC DEL | COM | 550819106 | 109 | 3,557 | SH | SOLE | 3 | 3,557 | 0 | 0 |
| LYDALL INC DEL | COM | 550819106 | 114 | 3,802 | SH | SOLE | 4 | 3,802 | 0 | 0 |
| LYFT INC | CL A COM | 55087P104 | 220 | 4,820 | SH | SOLE | 3 | 4,820 | 0 | 0 |

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|---------------------------------|-------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| LYFT INC | CL A COM | 55087P104 | 61,930 | 1,260,538 | SH | SOLE | 4 | 1,260,538 | 0 | 0 |
| M & T BK CORP | COM | 55261F104 | 302 | 2,364 | SH | SOLE | 3 | 2,364 | 0 | 0 |
| M & T BK CORP | COM | 55261F104 | 3,931 | 30,878 | SH | SOLE | 4 | 30,878 | 0 | 0 |
| MBIA INC | COM | 55262C100 | 290 | 44,108 | SH | SOLE | 4 | 44,108 | 0 | 0 |
| M D C HLDGS INC | COM | 552676108 | 375 | 6,902 | SH | SOLE | 3 | 6,902 | 0 | 0 |
| M D C HLDGS INC | COM | 552676108 | 2,050 | 42,171 | SH | SOLE | 4 | 42,171 | 0 | 0 |
| MDU RES GROUP INC | COM | 552690109 | 1,064 | 40,379 | SH | DFND | 3 | 40,379 | 0 | 0 |
| MDU RES GROUP INC | COM | 552690109 | 1,973 | 74,139 | SH | SOLE | 3 | 74,139 | 0 | 0 |
| MDC PARTNERS INC. | CL A SUB VTG | 552697104 | 236 | 93,830 | SH | SOLE | 4 | 93,830 | 0 | 0 |
| MFA FINL INC | COM | 55272X102 | 124 | 31,800 | SH | SOLE | 4 | 31,800 | 0 | 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 508 | 40,475 | SH | DFND | 3 | 40,475 | 0 | 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 978 | 75,609 | SH | SOLE | 3 | 75,609 | 0 | 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 1,706 | 135,902 | SH | SOLE | 4 | 135,902 | 0 | 0 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 1,051 | 33,365 | SH | SOLE | 4 | 33,365 | 0 | 0 |
| MGM GROWTH PPTYS LLC | CL A COM | 55303A105 | 6,396 | 204,361 | SH | SOLE | 4 | 204,361 | 0 | 0 |
| MGP INGREDIENTS INC NEW | COM | 55303J106 | 264 | 5,648 | SH | SOLE | 3 | 5,648 | 0 | 0 |
| M/I HOMES INC | COM | 55305B101 | 119 | 3,801 | SH | SOLE | 3 | 3,801 | 0 | 0 |
| M/I HOMES INC | COM | 55305B101 | 2,980 | 67,279 | SH | SOLE | 4 | 67,279 | 0 | 0 |
| MKS INSTRS INC | COM | 55306N104 | 837 | 5,562 | SH | DFND | 1 | 5,562 | 0 | 0 |
| MKS INSTRS INC | COM | 55306N104 | 281 | 1,798 | SH | SOLE | 3 | 1,798 | 0 | 0 |
| MKS INSTRS INC | COM | 55306N104 | 10,385 | 69,029 | SH | SOLE | 4 | 69,029 | 0 | 0 |
| MRC GLOBAL INC | COM | 55345K103 | 1,007 | 151,864 | SH | SOLE | 4 | 151,864 | 0 | 0 |
| MSA SAFETY INC | COM | 553498106 | 137 | 918 | SH | SOLE | 3 | 918 | 0 | 0 |
| MSA SAFETY INC | COM | 553498106 | 364 | 2,436 | SH | SOLE | 4 | 2,436 | 0 | 0 |
| MSC INDL DIRECT INC | CL A | 553530106 | 243 | 2,875 | SH | DFND | 3 | 2,875 | 0 | 0 |
| MSC INDL DIRECT INC | CL A | 553530106 | 320 | 3,896 | SH | SOLE | 3 | 3,896 | 0 | 0 |
| MSC INDL DIRECT INC | CL A | 553530106 | 7,973 | 94,480 | SH | SOLE | 4 | 94,480 | 0 | 0 |
| MSCI INC | COM | 55354G100 | 8,054 | 18,074 | SH | SOLE | 3 | 18,074 | 0 | 0 |
| MSCI INC | COM | 55354G100 | 36,597 | 81,959 | SH | SOLE | 4 | 81,959 | 0 | 0 |
| MSG NETWORK INC | CL A | 553573106 | 628 | 42,615 | SH | DFND | 3 | 42,615 | 0 | 0 |
| MSG NETWORK INC | CL A | 553573106 | 443 | 30,067 | SH | SOLE | 4 | 30,067 | 0 | 0 |
| MTS SYS CORP | COM | 553777103 | 4,647 | 79,901 | SH | SOLE | 4 | 79,901 | 0 | 0 |
| MYR GROUP INC DEL | COM | 55405W104 | 189 | 3,140 | SH | DFND | 3 | 3,140 | 0 | 0 |
| MYR GROUP INC DEL | COM | 55405W104 | 254 | 4,220 | SH | SOLE | 4 | 4,220 | 0 | 0 |
| MACOM TECH SOLUTIONS HLDGS I | COM | 55405Y100 | 573 | 10,345 | SH | SOLE | 3 | 10,345 | 0 | 0 |
| MACOM TECH SOLUTIONS HLDGS I | COM | 55405Y100 | 14,732 | 267,662 | SH | SOLE | 4 | 267,662 | 0 | 0 |
| MACK CALI RLTY CORP | COM | 554489104 | 775 | 62,233 | SH | SOLE | 4 | 62,233 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM | 55608B105 | 2,032 | 54,110 | SH | SOLE | 4 | 54,110 | 0 | 0 |
| MADDEN STEVEN LTD | COM | 556269108 | 159 | 4,054 | SH | SOLE | 3 | 4,054 | 0 | 0 |
| MADDEN STEVEN LTD | COM | 556269108 | 5,810 | 164,499 | SH | SOLE | 4 | 164,499 | 0 | 0 |
| MADISON SQUARE GRDN SPRT COR | CL A | 55825T103 | 1,479 | 7,497 | SH | SOLE | 3 | 7,497 | 0 | 0 |
| MADISON SQUARE GRDN ENTERTNM | CL A | 55826T102 | 282 | 2,689 | SH | SOLE | 4 | 2,689 | 0 | 0 |
| MADISON SQUARE GRDN ENTERTNM | CL A | 55826T102 | 512 | 4,591 | SH | SOLE | 3 | 4,591 | 0 | 0 |
| MAGELLAN HEALTH INC | COM NEW | 559079207 | 2,215 | 26,736 | SH | SOLE | 4 | 26,736 | 0 | 0 |
| MAGELLAN MIDSTREAM PRTRNS LP | COM UNIT RP LP | 559080106 | 1,176 | 27,716 | SH | SOLE | 4 | 27,716 | 0 | 0 |
| MAGNA INTL INC | COM | 559222401 | 365 | 5,102 | SH | SOLE | 3 | 5,102 | 0 | 0 |
| MAGNA INTL INC | COM | 559222401 | 9,376 | 132,428 | SH | SOLE | 4 | 132,428 | 0 | 0 |
| MAGNOLIA OIL & GAS CORP | CL A | 559663109 | 1,476 | 209,009 | SH | SOLE | 4 | 209,009 | 0 | 0 |
| MALIBU BOATS INC | COM CL A | 56117J100 | 184 | 2,772 | SH | SOLE | 3 | 2,772 | 0 | 0 |
| ONTO INNOVATION INC | COM | 683344105 | 1,870 | 39,334 | SH | SOLE | 4 | 39,334 | 0 | 0 |

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|--------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| ONTRAK INC | COM | 683373104 | 95 | 1,530 | SH | DFND | 3 | 1,530 | 0 | 0 |
| ONTRAK INC | COM | 683373104 | 208 | 3,365 | SH | SOLE | 4 | 3,365 | 0 | 0 |
| OPEN TEXT CORP | COM | 683715106 | 24 | 516 | SH | SOLE | 3 | 516 | 0 | 0 |
| OPEN TEXT CORP | COM | 683715106 | 2,664 | 58,608 | SH | SOLE | 4 | 58,608 | 0 | 0 |
| OPEN LENDING CORP | COM CL A | 68373J104 | 4,789 | 136,987 | SH | SOLE | 4 | 136,987 | 0 | 0 |
| OPORTUN FINL CORP | COM | 68376D104 | 295 | 15,207 | SH | SOLE | 4 | 15,207 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 17,936 | 277,268 | SH | DFND | 3 | 277,268 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 6,550 | 101,634 | SH | SOLE | 3 | 101,634 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 56,851 | 878,824 | SH | SOLE | 4 | 878,824 | 0 | 0 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 114 | 10,778 | SH | SOLE | 4 | 10,778 | 0 | 0 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 214 | 21,034 | SH | SOLE | 3 | 21,034 | 0 | 0 |
| ORCHARD THERAPEUTICS PLC | ADS | 68570P101 | 185 | 42,851 | SH | SOLE | 4 | 42,851 | 0 | 0 |
| ORIGIN BANCORP INC | COM | 68621T102 | 1,286 | 46,306 | SH | SOLE | 4 | 46,306 | 0 | 0 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 145 | 1,619 | SH | SOLE | 3 | 1,619 | 0 | 0 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 647 | 7,163 | SH | SOLE | 4 | 7,163 | 0 | 0 |
| ORTHOPEDIATRICS CORP | COM | 68752L100 | 870 | 21,088 | SH | SOLE | 4 | 21,088 | 0 | 0 |
| ORTHOFIX MED INC | COM | 68752M108 | 1 | 165 | SH | SOLE | 3 | 165 | 0 | 0 |
| ORTHOFIX MED INC | COM | 68752M108 | 1,412 | 32,849 | SH | SOLE | 4 | 32,849 | 0 | 0 |
| OSHKOSH CORP | COM | 688239201 | 783 | 8,451 | SH | SOLE | 3 | 8,451 | 0 | 0 |
| OSHKOSH CORP | COM | 688239201 | 14,373 | 166,987 | SH | SOLE | 4 | 166,987 | 0 | 0 |
| OTIS WORLDWIDE CORP | COM | 68902V107 | 4,282 | 63,147 | SH | SOLE | 3 | 63,147 | 0 | 0 |
| OTIS WORLDWIDE CORP | COM | 68902V107 | 8,771 | 129,850 | SH | SOLE | 4 | 129,850 | 0 | 0 |
| OTTER TAIL CORP | COM | 689648103 | 237 | 5,567 | SH | DFND | 3 | 5,567 | 0 | 0 |
| OTTER TAIL CORP | COM | 689648103 | 464 | 10,900 | SH | SOLE | 4 | 10,900 | 0 | 0 |
| OUTSET MED INC | COM | 690145107 | 1,569 | 27,600 | SH | SOLE | 4 | 27,600 | 0 | 0 |
| OVINTIV INC | COM | 69047Q102 | 319 | 22,231 | SH | DFND | 3 | 22,231 | 0 | 0 |
| OVINTIV INC | COM | 69047Q102 | 268 | 17,818 | SH | SOLE | 3 | 17,818 | 0 | 0 |
| OWENS & MINOR INC NEW | COM | 690732102 | 330 | 12,199 | SH | DFND | 3 | 12,199 | 0 | 0 |
| OWENS & MINOR INC NEW | COM | 690732102 | 601 | 22,214 | SH | DFND | 1 | 22,214 | 0 | 0 |
| OWENS & MINOR INC NEW | COM | 690732102 | 16 | 778 | SH | SOLE | 3 | 778 | 0 | 0 |
| OWENS & MINOR INC NEW | COM | 690732102 | 3,357 | 124,113 | SH | SOLE | 4 | 124,113 | 0 | 0 |
| OWENS CORNING NEW | COM | 690742101 | 809 | 10,675 | SH | SOLE | 4 | 10,675 | 0 | 0 |
| OWENS CORNING NEW | COM | 690742101 | 896 | 11,017 | SH | SOLE | 3 | 11,017 | 0 | 0 |
| OXFORD INDS INC | COM | 691497309 | 210 | 3,945 | SH | SOLE | 3 | 3,945 | 0 | 0 |
| OXFORD INDS INC | COM | 691497309 | 352 | 5,380 | SH | SOLE | 4 | 5,380 | 0 | 0 |
| OZON HLDGS PLC | SPONSORED ADS | 69269L104 | 1,259 | 30,400 | SH | SOLE | 4 | 30,400 | 0 | 0 |
| PC CONNECTION INC | COM | 69318J100 | 545 | 11,531 | SH | SOLE | 4 | 11,531 | 0 | 0 |
| PDC ENERGY INC | COM | 69327R101 | 397 | 19,313 | SH | DFND | 3 | 19,313 | 0 | 0 |
| PDC ENERGY INC | COM | 69327R101 | 437 | 19,343 | SH | SOLE | 3 | 19,343 | 0 | 0 |
| PDC ENERGY INC | COM | 69327R101 | 2,010 | 97,886 | SH | SOLE | 4 | 97,886 | 0 | 0 |
| PG&E CORP | COM | 69331C108 | 992 | 79,646 | SH | SOLE | 4 | 79,646 | 0 | 0 |
| PG&E CORP | UNIT 99/99/9999 | 69331C140 | 495 | 4,027 | SH | SOLE | 4 | 4,027 | 0 | 0 |
| PICO HLDGS INC | COM NEW | 693366205 | 393 | 42,063 | SH | SOLE | 4 | 42,063 | 0 | 0 |
| PGT INNOVATIONS INC | COM | 69336V101 | 673 | 33,067 | SH | SOLE | 4 | 33,067 | 0 | 0 |
| PJT PARTNERS INC | COM CL A | 69343T107 | 331 | 4,400 | SH | DFND | 3 | 4,400 | 0 | 0 |
| PJT PARTNERS INC | COM CL A | 69343T107 | 0 | 33 | SH | SOLE | 3 | 33 | 0 | 0 |
| PJT PARTNERS INC | COM CL A | 69343T107 | 1,294 | 17,200 | SH | SOLE | 4 | 17,200 | 0 | 0 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 2,044 | 13,755 | SH | SOLE | 3 | 13,755 | 0 | 0 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 27,322 | 183,372 | SH | SOLE | 4 | 183,372 | 0 | 0 |

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|---------------------------------|--------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| POSCO | SPONSORED ADR | 693483109 | 283 | 4,545 | SH | SOLE | 4 | 4,545 | 0 | 0 |
| PNM RES INC | COM | 69349H107 | 492 | 10,143 | SH | SOLE | 4 | 10,143 | 0 | 0 |
| PPG INDS INC | COM | 693506107 | 9,041 | 62,692 | SH | DFND | 3 | 62,692 | 0 | 0 |
| PPG INDS INC | COM | 693506107 | 459 | 3,096 | SH | SOLE | 3 | 3,096 | 0 | 0 |
| PPG INDS INC | COM | 693506107 | 643 | 4,458 | SH | SOLE | 4 | 4,458 | 0 | 0 |
| PPL CORP | COM | 69351T106 | 286 | 10,042 | SH | SOLE | 3 | 10,042 | 0 | 0 |
| PPL CORP | COM | 69351T106 | 545 | 19,325 | SH | SOLE | 4 | 19,325 | 0 | 0 |
| PRA HEALTH SCIENCES INC | COM | 69354M108 | 3,400 | 27,103 | SH | SOLE | 4 | 27,103 | 0 | 0 |
| PRA GROUP INC | COM | 69354N106 | 360 | 9,089 | SH | DFND | 3 | 9,089 | 0 | 0 |
| PRA GROUP INC | COM | 69354N106 | 878 | 22,143 | SH | SOLE | 4 | 22,143 | 0 | 0 |
| PTC THERAPEUTICS INC | COM | 69366J200 | 3,536 | 57,937 | SH | SOLE | 4 | 57,937 | 0 | 0 |
| PTC INC | COM | 69370C100 | 173 | 1,440 | SH | SOLE | 3 | 1,440 | 0 | 0 |
| PTC INC | COM | 69370C100 | 5,809 | 48,567 | SH | SOLE | 4 | 48,567 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 13,885 | 160,924 | SH | DFND | 3 | 160,924 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 225 | 2,649 | SH | SOLE | 3 | 2,649 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 8,869 | 102,789 | SH | SOLE | 4 | 102,789 | 0 | 0 |
| PACIFIC BIOSCIENCES CALIF IN | COM | 69404D108 | 56,265 | 2,169,036 | SH | SOLE | 4 | 2,169,036 | 0 | 0 |
| PACIFIC PREMIER BANCORP | COM | 69478X105 | 118 | 3,765 | SH | DFND | 3 | 3,765 | 0 | 0 |
| PACIFIC PREMIER BANCORP | COM | 69478X105 | 353 | 10,073 | SH | SOLE | 3 | 10,073 | 0 | 0 |
| PACIFIC PREMIER BANCORP | COM | 69478X105 | 14,459 | 461,507 | SH | SOLE | 4 | 461,507 | 0 | 0 |
| PACIRA BIOSCIENCES INC | COM | 695127100 | 116 | 1,939 | SH | DFND | 3 | 1,939 | 0 | 0 |
| PACIRA BIOSCIENCES INC | COM | 695127100 | 463 | 7,257 | SH | SOLE | 3 | 7,257 | 0 | 0 |
| PACIRA BIOSCIENCES INC | COM | 695127100 | 1,582 | 26,435 | SH | SOLE | 4 | 26,435 | 0 | 0 |
| PACIRA BIOSCIENCES INC | NOTE 2.375% 4/0 | 695127AD2 | 34 | 30,000 | SH | SOLE | 4 | 30,000 | 0 | 0 |
| PACKAGING CORP AMER | COM | 695156109 | 7,929 | 57,492 | SH | SOLE | 4 | 57,492 | 0 | 0 |
| PACWEST BANCORP DEL | COM | 695263103 | 179 | 7,087 | SH | SOLE | 3 | 7,087 | 0 | 0 |
| PACWEST BANCORP DEL | COM | 695263103 | 10,029 | 394,847 | SH | SOLE | 4 | 394,847 | 0 | 0 |
| PACTIV EVERGREEN INC | COM | 69526K105 | 2,076 | 114,428 | SH | SOLE | 4 | 114,428 | 0 | 0 |
| PAGERDUTY INC | COM | 69553P100 | 812 | 19,475 | SH | DFND | 1 | 19,475 | 0 | 0 |
| PAGERDUTY INC | COM | 69553P100 | 2,106 | 50,500 | SH | SOLE | 4 | 50,500 | 0 | 0 |
| PALO ALTO NETWORKS INC | COM | 697435105 | 998 | 2,960 | SH | SOLE | 3 | 2,960 | 0 | 0 |
| PALO ALTO NETWORKS INC | COM | 697435105 | 9,143 | 25,728 | SH | SOLE | 4 | 25,728 | 0 | 0 |
| PALO ALTO NETWORKS INC | NOTE 0.750% 7/0 | 697435AD7 | 423 | 300,000 | SH | SOLE | 4 | 300,000 | 0 | 0 |
| PALOMAR HLDGS INC | COM | 69753M105 | 225 | 2,444 | SH | SOLE | 3 | 2,444 | 0 | 0 |
| PALOMAR HLDGS INC | COM | 69753M105 | 2,185 | 24,597 | SH | SOLE | 4 | 24,597 | 0 | 0 |
| PAN AMERN SILVER CORP | COM | 697900108 | 3,079 | 89,221 | SH | SOLE | 4 | 89,221 | 0 | 0 |
| PAPA JOHNS INTL INC | COM | 698813102 | 37,970 | 447,495 | SH | SOLE | 4 | 447,495 | 0 | 0 |
| PAR TECHNOLOGY CORP | COM | 698884103 | 524 | 7,667 | SH | SOLE | 3 | 7,667 | 0 | 0 |
| PARK HOTELS RESORTS INC | COM | 700517105 | 1,547 | 90,227 | SH | DFND | 3 | 90,227 | 0 | 0 |
| PARK HOTELS RESORTS INC | COM | 700517105 | 6,228 | 363,144 | SH | SOLE | 4 | 363,144 | 0 | 0 |
| PARKER-HANNIFIN CORP | COM | 701094104 | 50 | 176 | SH | SOLE | 3 | 176 | 0 | 0 |
| PARKER-HANNIFIN CORP | COM | 701094104 | 27,511 | 100,990 | SH | SOLE | 4 | 100,990 | 0 | 0 |
| PARSLEY ENERGY INC | CL A | 701877102 | 198 | 13,522 | SH | SOLE | 3 | 13,522 | 0 | 0 |

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|------------------------------|--------------------------------|-----------|---------|---------|----|------|---|---------|---|---|
| PARSLEY ENERGY INC | CL A | 701877102 | 10,498 | 739,317 | SH | SOLE | 4 | 739,317 | 0 | 0 |
| PARTY CITY HOLDCO INC | COM | 702149105 | 131 | 21,262 | SH | SOLE | 4 | 21,262 | 0 | 0 |
| PATRICK INDS INC | COM | 703343103 | 314 | 4,587 | SH | SOLE | 4 | 4,587 | 0 | 0 |
| PATRICK INDS INC | DBC ^V 1.000% 2/0 | 703343AB9 | 382 | 362,000 | SH | SOLE | 4 | 362,000 | 0 | 0 |
| PATTERSON-UTI ENERGY INC | COM | 703481101 | 7 | 2,659 | SH | SOLE | 3 | 2,659 | 0 | 0 |
| PATTERSON-UTI ENERGY INC | COM | 703481101 | 178 | 33,888 | SH | SOLE | 4 | 33,888 | 0 | 0 |
| PAYCHEX INC | COM | 704326107 | 2,382 | 25,563 | SH | SOLE | 4 | 25,563 | 0 | 0 |
| PAYCOM SOFTWARE INC | COM | 70432V102 | 968 | 2,137 | SH | SOLE | 3 | 2,137 | 0 | 0 |
| PAYCOM SOFTWARE INC | COM | 70432V102 | 19,529 | 43,181 | SH | SOLE | 4 | 43,181 | 0 | 0 |
| PAYLOCITY HLDG CORP | COM | 70438V106 | 8,564 | 41,590 | SH | SOLE | 4 | 41,590 | 0 | 0 |
| PAYPAL HLDGS INC | COM | 70450Y103 | 5,397 | 23,046 | SH | DFND | 3 | 23,046 | 0 | 0 |
| PAYPAL HLDGS INC | COM | 70450Y103 | 7,444 | 31,892 | SH | SOLE | 3 | 31,892 | 0 | 0 |
| PAYPAL HLDGS INC | COM | 70450Y103 | 173,164 | 739,386 | SH | SOLE | 4 | 739,386 | 0 | 0 |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 407 | 17,888 | SH | SOLE | 4 | 17,888 | 0 | 0 |
| PEBBLEBROOK HOTEL TR | COM | 70509V100 | 384 | 20,410 | SH | SOLE | 4 | 20,410 | 0 | 0 |
| PEBBLEBROOK HOTEL TR | NOTE 1.750%12/1 | 70509VAA8 | 573 | 539,000 | SH | SOLE | 4 | 539,000 | 0 | 0 |
| PEGASYSYSTEMS INC | COM | 705573103 | 3,955 | 29,682 | SH | SOLE | 4 | 29,682 | 0 | 0 |
| PELTON INTERACTIVE INC | CL A COM | 70614W100 | 109 | 716 | SH | SOLE | 3 | 716 | 0 | 0 |
| PELTON INTERACTIVE INC | CL A COM | 70614W100 | 17,910 | 118,048 | SH | SOLE | 4 | 118,048 | 0 | 0 |
| PENN NATL GAMING INC | COM | 707569109 | 499 | 5,774 | SH | DFND | 3 | 5,774 | 0 | 0 |
| PENN NATL GAMING INC | COM | 707569109 | 1,058 | 12,253 | SH | DFND | 1 | 12,253 | 0 | 0 |
| PENN NATL GAMING INC | COM | 707569109 | 524 | 6,221 | SH | SOLE | 3 | 6,221 | 0 | 0 |
| PENN NATL GAMING INC | COM | 707569109 | 9,378 | 108,583 | SH | SOLE | 4 | 108,583 | 0 | 0 |
| PENN VA CORP | COM | 70788V102 | 224 | 22,100 | SH | SOLE | 4 | 22,100 | 0 | 0 |
| PENNANT GROUP INC | COM | 70805E109 | 265 | 4,561 | SH | DFND | 3 | 4,561 | 0 | 0 |
| PENNANT GROUP INC | COM | 70805E109 | 2,528 | 43,533 | SH | SOLE | 4 | 43,533 | 0 | 0 |
| PENNYMAC MTG INVT TR | COM | 70931T103 | 222 | 12,633 | SH | SOLE | 4 | 12,633 | 0 | 0 |
| PENNYMAC FINL SVCS INC NEW | COM | 70932M107 | 3,448 | 52,542 | SH | DFND | 3 | 52,542 | 0 | 0 |
| PENNYMAC FINL SVCS INC NEW | COM | 70932M107 | 80 | 1,294 | SH | SOLE | 3 | 1,294 | 0 | 0 |
| PENNYMAC FINL SVCS INC NEW | COM | 70932M107 | 240 | 3,665 | SH | SOLE | 4 | 3,665 | 0 | 0 |
| PENSKE AUTOMOTIVE GRP INC | COM | 70959W103 | 4,000 | 67,351 | SH | SOLE | 4 | 67,351 | 0 | 0 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 0 | 69 | SH | SOLE | 3 | 69 | 0 | 0 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 1,314 | 101,607 | SH | SOLE | 4 | 101,607 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 7,229 | 48,745 | SH | DFND | 3 | 48,745 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 11,071 | 74,591 | SH | SOLE | 3 | 74,591 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 12,348 | 83,262 | SH | SOLE | 4 | 83,262 | 0 | 0 |
| PERDOCEO ED CORP | COM | 71363P106 | 384 | 30,392 | SH | DFND | 3 | 30,392 | 0 | 0 |
| PERDOCEO ED CORP | COM | 71363P106 | 66 | 5,211 | SH | SOLE | 4 | 5,211 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 312 | 6,538 | SH | DFND | 3 | 6,538 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 203 | 4,730 | SH | SOLE | 3 | 4,730 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 539 | 11,303 | SH | SOLE | 4 | 11,303 | 0 | 0 |
| PERFORMANCE FOOD GROUP CO | COM | 71377A103 | 577 | 12,111 | SH | DFND | 3 | 12,111 | 0 | 0 |
| PERFORMANCE FOOD GROUP CO | COM | 71377A103 | 16,692 | 350,598 | SH | SOLE | 4 | 350,598 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 123 | 856 | SH | DFND | 3 | 856 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| PERKINELMER INC | COM | 714046109 | 569 | 4,074 | SH | SOLE | 3 | 4,074 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 4,504 | 31,390 | SH | SOLE | 4 | 31,390 | 0 | 0 |
| PERSPECTA INC | COM | 715347100 | 954 | 39,616 | SH | SOLE | 4 | 39,616 | 0 | 0 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | 715684106 | 2 | 144 | SH | SOLE | 3 | 144 | 0 | 0 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | 715684106 | 1,016 | 43,200 | SH | SOLE | 4 | 43,200 | 0 | 0 |
| PETMED EXPRESS INC | COM | 716382106 | 121 | 3,775 | SH | DFND | 3 | 3,775 | 0 | 0 |
| PETMED EXPRESS INC | COM | 716382106 | 128 | 4,000 | SH | SOLE | 4 | 4,000 | 0 | 0 |
| PETIQ INC | COM CL A | 71639T106 | 333 | 8,250 | SH | SOLE | 3 | 8,250 | 0 | 0 |
| PETIQ INC | COM CL A | 71639T106 | 3,070 | 79,837 | SH | SOLE | 4 | 79,837 | 0 | 0 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 700 | 63,315 | SH | SOLE | 3 | 63,315 | 0 | 0 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 44,463 | 3,959,271 | SH | SOLE | 4 | 3,959,271 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 8,797 | 238,992 | SH | DFND | 3 | 238,992 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 9,059 | 246,086 | SH | SOLE | 3 | 246,086 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 12,519 | 340,103 | SH | SOLE | 4 | 340,103 | 0 | 0 |
| SHOIFY INC | NOTE 0.125%11/0 | 82509LAA5 | 330 | 280,000 | SH | SOLE | 4 | 280,000 | 0 | 0 |
| SHUTTERSTOCK INC | COM | 825690100 | 858 | 11,964 | SH | DFND | 1 | 11,964 | 0 | 0 |
| SHUTTERSTOCK INC | COM | 825690100 | 116 | 1,215 | SH | SOLE | 3 | 1,215 | 0 | 0 |
| SHUTTERSTOCK INC | COM | 825690100 | 413 | 5,767 | SH | SOLE | 4 | 5,767 | 0 | 0 |
| SIENTRA INC | COM | 82621J105 | 88 | 22,550 | SH | SOLE | 4 | 22,550 | 0 | 0 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 1,008 | 7,451 | SH | DFND | 3 | 7,451 | 0 | 0 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 64 | 495 | SH | SOLE | 3 | 495 | 0 | 0 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 16,795 | 124,140 | SH | SOLE | 4 | 124,140 | 0 | 0 |
| SILICON LABORATORIES INC | COM | 826919102 | 255 | 1,998 | SH | SOLE | 3 | 1,998 | 0 | 0 |
| SILICON LABORATORIES INC | COM | 826919102 | 8,840 | 69,423 | SH | SOLE | 4 | 69,423 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 1,381 | 37,254 | SH | DFND | 3 | 37,254 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 430 | 11,665 | SH | SOLE | 3 | 11,665 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 8,975 | 242,046 | SH | SOLE | 4 | 242,046 | 0 | 0 |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR | 82706C108 | 617 | 12,734 | SH | SOLE | 3 | 12,734 | 0 | 0 |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR | 82706C108 | 4,579 | 95,105 | SH | SOLE | 4 | 95,105 | 0 | 0 |
| SILK RD MED INC | COM | 82710M100 | 80 | 1,207 | SH | SOLE | 3 | 1,207 | 0 | 0 |
| SILK RD MED INC | COM | 82710M100 | 3,063 | 48,642 | SH | SOLE | 4 | 48,642 | 0 | 0 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 485 | 6,165 | SH | SOLE | 3 | 6,165 | 0 | 0 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 56,752 | 665,483 | SH | SOLE | 4 | 665,483 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 3,323 | 35,562 | SH | SOLE | 4 | 35,562 | 0 | 0 |
| SIRIUS XM HOLDINGS INC | COM | 82968B103 | 519 | 81,469 | SH | DFND | 3 | 81,469 | 0 | 0 |
| SITE CTRS CORP | COM | 82981J109 | 4,058 | 400,968 | SH | SOLE | 4 | 400,968 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 1,038 | 6,656 | SH | SOLE | 3 | 6,656 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 5,969 | 37,627 | SH | SOLE | 4 | 37,627 | 0 | 0 |
| SITIME CORP | COM | 82982T106 | 632 | 5,648 | SH | DFND | 1 | 5,648 | 0 | 0 |
| SITIME CORP | COM | 82982T106 | 98 | 878 | SH | SOLE | 4 | 878 | 0 | 0 |
| SKYLINE CHAMPION CORPORATION | COM | 830830105 | 2,833 | 91,561 | SH | SOLE | 4 | 91,561 | 0 | 0 |
| SKYWEST INC | COM | 830879102 | 687 | 17,048 | SH | DFND | 3 | 17,048 | 0 | 0 |
| SKYWEST INC | COM | 830879102 | 8,113 | 201,272 | SH | SOLE | 4 | 201,272 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 1,735 | 11,346 | SH | DFND | 3 | 11,346 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 66 | 412 | SH | SOLE | 3 | 412 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 11,102 | 72,618 | SH | SOLE | 4 | 72,618 | 0 | 0 |
| SLACK TECHNOLOGIES INC | COM CL A | 83088V102 | 314 | 7,439 | SH | SOLE | 4 | 7,439 | 0 | 0 |
| SLEEP NUMBER CORP | COM | 83125X103 | 2,553 | 31,191 | SH | SOLE | 4 | 31,191 | 0 | 0 |
| SMITH & WESSON BRANDS INC | COM | 831754106 | 1,023 | 57,621 | SH | DFND | 3 | 57,621 | 0 | 0 |
| SMITH & WESSON BRANDS INC | COM | 831754106 | 35 | 2,887 | SH | SOLE | 3 | 2,887 | 0 | 0 |
| SMITH & NEPHEW PLC | SPDN ADR NEW | 83175M205 | 1,048 | 25,087 | SH | SOLE | 3 | 25,087 | 0 | 0 |
| SMITH A O CORP | COM | 831865209 | 2,476 | 45,168 | SH | SOLE | 4 | 45,168 | 0 | 0 |
| SMILEDIRECTCLUB INC | CL A COM | 83192H106 | 1,482 | 124,109 | SH | SOLE | 4 | 124,109 | 0 | 0 |
| SMARTSHEET INC | COM CL A | 83200N103 | 835 | 12,054 | SH | DFND | 1 | 12,054 | 0 | 0 |
| SMARTSHEET INC | COM CL A | 83200N103 | 11,034 | 159,248 | SH | SOLE | 4 | 159,248 | 0 | 0 |
| SMUCKER J M CO | COM NEW | 832696405 | 883 | 7,641 | SH | DFND | 3 | 7,641 | 0 | 0 |
| SMUCKER J M CO | COM NEW | 832696405 | 6,519 | 56,043 | SH | SOLE | 3 | 56,043 | 0 | 0 |
| SMUCKER J M CO | COM NEW | 832696405 | 15,982 | 138,249 | SH | SOLE | 4 | 138,249 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 635 | 3,712 | SH | DFND | 3 | 3,712 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 613 | 3,503 | SH | SOLE | 3 | 3,503 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 992 | 5,794 | SH | SOLE | 4 | 5,794 | 0 | 0 |
| SNAP INC | CL A | 83304A106 | 212 | 4,230 | SH | SOLE | 4 | 4,230 | 0 | 0 |
| SNAP INC | CL A | 83304A106 | 8,952 | 176,190 | SH | SOLE | 3 | 176,190 | 0 | 0 |
| SNAP INC | NOTE 0.750% 8/0 | 83304AAB2 | 190 | 84,000 | SH | SOLE | 4 | 84,000 | 0 | 0 |
| SNOWFLAKE INC | CL A | 833445109 | 194 | 1,205 | SH | SOLE | 3 | 1,205 | 0 | 0 |
| SNOWFLAKE INC | CL A | 833445109 | 8,386 | 29,801 | SH | SOLE | 4 | 29,801 | 0 | 0 |
| SOCIEDAD QUIMICA Y MINERA DE | SPON ADR SER B | 833635105 | 22,100 | 450,192 | SH | SOLE | 4 | 450,192 | 0 | 0 |
| SOHU COM LTD | SPONSORED ADS | 83410S108 | 2,283 | 143,200 | SH | SOLE | 4 | 143,200 | 0 | 0 |
| SOLAR CAP LTD | COM | 83413U100 | 162 | 8,909 | SH | SOLE | 3 | 8,909 | 0 | 0 |
| SOLAR CAP LTD | COM | 83413U100 | 6,338 | 361,966 | SH | SOLE | 4 | 361,966 | 0 | 0 |
| SOLAREEDGE TECHNOLOGIES INC | COM | 83417M104 | 560 | 1,671 | SH | SOLE | 3 | 1,671 | 0 | 0 |
| SOLAREEDGE TECHNOLOGIES INC | COM | 83417M104 | 2,763 | 8,659 | SH | SOLE | 4 | 8,659 | 0 | 0 |
| SOLARIS OILFIELD INFRSTR INC | COM CL A | 83418M103 | 441 | 54,172 | SH | SOLE | 4 | 54,172 | 0 | 0 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 186 | 4,827 | SH | DFND | 3 | 4,827 | 0 | 0 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 416 | 10,794 | SH | SOLE | 4 | 10,794 | 0 | 0 |
| SONOCO PRODS CO | COM | 835495102 | 394 | 6,651 | SH | DFND | 3 | 6,651 | 0 | 0 |
| SONOCO PRODS CO | COM | 835495102 | 90 | 1,420 | SH | SOLE | 3 | 1,420 | 0 | 0 |
| SONOCO PRODS CO | COM | 835495102 | 7,745 | 130,725 | SH | SOLE | 4 | 130,725 | 0 | 0 |
| SONY CORP | SPONSORED ADR | 835699307 | 1,167 | 11,507 | SH | SOLE | 3 | 11,507 | 0 | 0 |
| SONY CORP | SPONSORED ADR | 835699307 | 37,263 | 368,572 | SH | SOLE | 4 | 368,572 | 0 | 0 |
| SONOS INC | COM | 83570H108 | 846 | 36,167 | SH | DFND | 1 | 36,167 | 0 | 0 |
| SONOS INC | COM | 83570H108 | 52 | 2,119 | SH | SOLE | 3 | 2,119 | 0 | 0 |
| SONOS INC | COM | 83570H108 | 7,155 | 305,887 | SH | SOLE | 4 | 305,887 | 0 | 0 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 869 | 40,340 | SH | SOLE | 4 | 40,340 | 0 | 0 |
| SOUTH MTN MERGER CORP | COM CL A | 838884104 | 235 | 14,562 | SH | SOLE | 4 | 14,562 | 0 | 0 |
| SOUTH ST CORP | COM | 840441109 | 1,771 | 24,489 | SH | SOLE | 4 | 24,489 | 0 | 0 |
| SOUTHERN CO | COM | 842587107 | 1,165 | 18,969 | SH | DFND | 3 | 18,969 | 0 | 0 |
| SOUTHERN CO | COM | 842587107 | 1,747 | 28,324 | SH | SOLE | 3 | 28,324 | 0 | 0 |
| SOUTHERN CO | COM | 842587107 | 18,649 | 303,574 | SH | SOLE | 4 | 303,574 | 0 | 0 |
| SOUTHERN CO | UNIT 08/01/2022 | 842587602 | 2,077 | 40,027 | SH | SOLE | 4 | 40,027 | 0 | 0 |

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|------------------------------|--------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| SOUTHERN COPPER CORP | COM | 84265V105 | 143 | 2,185 | SH | SOLE | 3 | 2,185 | 0 | 0 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 5,664 | 86,979 | SH | SOLE | 4 | 86,979 | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM | 843395104 | 26 | 2,882 | SH | SOLE | 3 | 2,882 | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM | 843395104 | 254 | 20,968 | SH | SOLE | 4 | 20,968 | 0 | 0 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 29,757 | 638,424 | SH | SOLE | 4 | 638,424 | 0 | 0 |
| SOUTHWEST AIRLS CO | NOTE 1.250% 5/0 | 844741BG2 | 918 | 631,000 | SH | SOLE | 4 | 631,000 | 0 | 0 |
| SOUTHWEST GAS HOLDINGS INC | COM | 844895102 | 32 | 470 | SH | SOLE | 3 | 470 | 0 | 0 |
| SOUTHWEST GAS HOLDINGS INC | COM | 844895102 | 4,947 | 81,426 | SH | SOLE | 4 | 81,426 | 0 | 0 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 296 | 99,169 | SH | DFND | 3 | 99,169 | 0 | 0 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 4,950 | 1,660,937 | SH | SOLE | 4 | 1,660,937 | 0 | 0 |
| SPARTANNASH CO | COM | 847215100 | 715 | 41,046 | SH | DFND | 3 | 41,046 | 0 | 0 |
| SPARTANNASH CO | COM | 847215100 | 4 | 189 | SH | SOLE | 3 | 189 | 0 | 0 |
| SPARTANNASH CO | COM | 847215100 | 373 | 21,427 | SH | SOLE | 4 | 21,427 | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC NE | COM | 84790A105 | 196 | 2,448 | SH | SOLE | 3 | 2,448 | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC NE | COM | 84790A105 | 5,375 | 68,058 | SH | SOLE | 4 | 68,058 | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 786 | 20,100 | SH | DFND | 1 | 20,100 | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 429 | 12,858 | SH | SOLE | 3 | 12,858 | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 1,956 | 50,049 | SH | SOLE | 4 | 50,049 | 0 | 0 |
| SPIRIT AIRLS INC | COM | 848577102 | 232 | 9,500 | SH | SOLE | 4 | 9,500 | 0 | 0 |
| SPIRE INC | COM | 84857L101 | 207 | 2,987 | SH | SOLE | 3 | 2,987 | 0 | 0 |
| SPIRE INC | COM | 84857L101 | 10,400 | 162,399 | SH | SOLE | 4 | 162,399 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM NEW | 84860W300 | 1 | 25 | SH | SOLE | 3 | 25 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM NEW | 84860W300 | 26,711 | 664,952 | SH | SOLE | 4 | 664,952 | 0 | 0 |
| SPLUNK INC | COM | 848637104 | 526 | 2,982 | SH | SOLE | 3 | 2,982 | 0 | 0 |
| SPLUNK INC | COM | 848637104 | 27,814 | 163,718 | SH | SOLE | 4 | 163,718 | 0 | 0 |
| SPLUNK INC | NOTE 0.500% 9/1 | 848637AC8 | 320 | 245,000 | SH | SOLE | 4 | 245,000 | 0 | 0 |
| SPORTSMANS WHSE HLDGS INC | COM | 84920Y106 | 946 | 53,927 | SH | DFND | 3 | 53,927 | 0 | 0 |
| SPORTSMANS WHSE HLDGS INC | COM | 84920Y106 | 40 | 1,996 | SH | SOLE | 3 | 1,996 | 0 | 0 |
| SPORTSMANS WHSE HLDGS INC | COM | 84920Y106 | 446 | 25,400 | SH | SOLE | 4 | 25,400 | 0 | 0 |
| SPROUTS FMRS MKT INC | COM | 85208M102 | 3,348 | 166,558 | SH | DFND | 3 | 166,558 | 0 | 0 |
| SPROUTS FMRS MKT INC | COM | 85208M102 | 45 | 2,704 | SH | SOLE | 3 | 2,704 | 0 | 0 |
| SPROUTS FMRS MKT INC | COM | 85208M102 | 5,359 | 266,602 | SH | SOLE | 4 | 266,602 | 0 | 0 |
| SPROUT SOCIAL INC | COM CL A | 85209W109 | 7,374 | 162,380 | SH | SOLE | 4 | 162,380 | 0 | 0 |
| SQUARE INC | CL A | 852234103 | 430 | 1,958 | SH | SOLE | 3 | 1,958 | 0 | 0 |
| SQUARE INC | CL A | 852234103 | 44,357 | 203,807 | SH | SOLE | 4 | 203,807 | 0 | 0 |
| SQUARE INC | NOTE 0.500% 5/1 | 852234AD5 | 294 | 105,000 | SH | SOLE | 4 | 105,000 | 0 | 0 |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 321 | 4,057 | SH | DFND | 3 | 4,057 | 0 | 0 |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 714 | 8,906 | SH | SOLE | 3 | 8,906 | 0 | 0 |
| STAG INDL INC | COM | 85254J102 | 125 | 5,592 | SH | SOLE | 3 | 5,592 | 0 | 0 |
| STAG INDL INC | COM | 85254J102 | 7,894 | 252,058 | SH | SOLE | 4 | 252,058 | 0 | 0 |
| STAMPS COM INC | COM NEW | 852857200 | 218 | 1,109 | SH | DFND | 3 | 1,109 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| STAMPS COM INC | COM NEW | 852857200 | 0 | 0 | SH | SOLE | 4 | 0 | 0 | 0 |
| STAMPS COM INC | COM NEW | 852857200 | 173 | 922 | SH | SOLE | 3 | 922 | 0 | 0 |
| STANDARD MTR PRODS INC | COM | 853666105 | 387 | 9,571 | SH | SOLE | 4 | 9,571 | 0 | 0 |
| STANDEX INTL CORP | COM | 854231107 | 369 | 4,597 | SH | SOLE | 3 | 4,597 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 1,788 | 10,012 | SH | SOLE | 4 | 10,012 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 2,594 | 14,424 | SH | SOLE | 3 | 14,424 | 0 | 0 |
| STANLEY BLACK & DECKER INC | UNIT 11/15/2022 | 854502846 | 447 | 4,000 | SH | SOLE | 4 | 4,000 | 0 | 0 |
| STAR GROUP L P | UNIT LTD PARTNR | 85512C105 | 66 | 6,972 | SH | DFND | 3 | 6,972 | 0 | 0 |
| STAR GROUP L P | UNIT LTD PARTNR | 85512C105 | 1 | 117 | SH | SOLE | 3 | 117 | 0 | 0 |
| STAR GROUP L P | UNIT LTD PARTNR | 85512C105 | 207 | 22,012 | SH | SOLE | 4 | 22,012 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 1,572 | 14,692 | SH | DFND | 3 | 14,692 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 3,501 | 32,759 | SH | SOLE | 3 | 32,759 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 86,117 | 804,980 | SH | SOLE | 4 | 804,980 | 0 | 0 |
| STATE AUTO FINL CORP | COM | 855707105 | 236 | 13,300 | SH | SOLE | 4 | 13,300 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 131 | 6,790 | SH | DFND | 3 | 6,790 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 718 | 38,402 | SH | SOLE | 3 | 38,402 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 3,214 | 166,535 | SH | SOLE | 4 | 166,535 | 0 | 0 |
| STATE STR CORP | COM | 857477103 | 2,721 | 37,387 | SH | DFND | 3 | 37,387 | 0 | 0 |
| STATE STR CORP | COM | 857477103 | 4,395 | 59,987 | SH | SOLE | 3 | 59,987 | 0 | 0 |
| STATE STR CORP | COM | 857477103 | 16,619 | 228,351 | SH | SOLE | 4 | 228,351 | 0 | 0 |
| STEEL DYNAMICS INC | COM | 858119100 | 1,556 | 40,741 | SH | SOLE | 3 | 40,741 | 0 | 0 |
| STEEL DYNAMICS INC | COM | 858119100 | 2,753 | 74,657 | SH | SOLE | 4 | 74,657 | 0 | 0 |
| STEELCASE INC | CL A | 858155203 | 412 | 30,371 | SH | DFND | 3 | 30,371 | 0 | 0 |
| STEELCASE INC | CL A | 858155203 | 36 | 2,684 | SH | SOLE | 3 | 2,684 | 0 | 0 |
| STEELCASE INC | CL A | 858155203 | 2,940 | 216,991 | SH | SOLE | 4 | 216,991 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 492 | 4,124 | SH | DFND | 3 | 4,124 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 66 | 647 | SH | SOLE | 3 | 647 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 1,736 | 14,550 | SH | SOLE | 4 | 14,550 | 0 | 0 |
| STERICYCLE INC | COM | 858912108 | 271 | 3,926 | SH | SOLE | 3 | 3,926 | 0 | 0 |
| STERICYCLE INC | COM | 858912108 | 7,813 | 112,697 | SH | SOLE | 4 | 112,697 | 0 | 0 |
| STERLING BANCORP DEL | COM | 85917A100 | 358 | 19,929 | SH | SOLE | 3 | 19,929 | 0 | 0 |
| STERLING BANCORP DEL | COM | 85917A100 | 2,307 | 128,307 | SH | SOLE | 4 | 128,307 | 0 | 0 |
| STERLING CONSTR INC | COM | 859241101 | 238 | 12,800 | SH | SOLE | 4 | 12,800 | 0 | 0 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 301 | 6,228 | SH | DFND | 3 | 6,228 | 0 | 0 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 488 | 10,098 | SH | SOLE | 4 | 10,098 | 0 | 0 |
| STIFEL FINL CORP | COM | 860630102 | 286 | 5,669 | SH | DFND | 3 | 5,669 | 0 | 0 |
| STIFEL FINL CORP | COM | 860630102 | 321 | 6,373 | SH | SOLE | 3 | 6,373 | 0 | 0 |
| STIFEL FINL CORP | COM | 860630102 | 3,786 | 75,030 | SH | SOLE | 4 | 75,030 | 0 | 0 |
| STITCH FIX INC | COM CL A | 860897107 | 794 | 13,516 | SH | DFND | 1 | 13,516 | 0 | 0 |
| STITCH FIX INC | COM CL A | 860897107 | 35,322 | 601,530 | SH | SOLE | 4 | 601,530 | 0 | 0 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 1 | 18 | SH | SOLE | 3 | 18 | 0 | 0 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 2,160 | 58,200 | SH | SOLE | 4 | 58,200 | 0 | 0 |
| STONEX GROUP INC | COM | 861896108 | 176 | 3,044 | SH | DFND | 3 | 3,044 | 0 | 0 |
| STONEX GROUP INC | COM | 861896108 | 63 | 1,089 | SH | SOLE | 4 | 1,089 | 0 | 0 |
| STORE CAP CORP | COM | 862121100 | 1 | 26 | SH | SOLE | 3 | 26 | 0 | 0 |
| VANGUARD INDEX FDS | GROWTH ETF | 922908736 | 326,977 | 1,289,850 | SH | SOLE | 3 | 1,289,850 | 0 | 0 |
| VANGUARD INDEX FDS | VALUE ETF | 922908744 | 296,284 | 2,490,271 | SH | SOLE | 3 | 2,490,271 | 0 | 0 |

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|----------------------------------|--------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| VANGUARD INDEX FDS | SMALL CP ETF | 922908751 | 2,641 | 13,568 | SH | SOLE | 3 | 13,568 | 0 | 0 |
| VERA BRADLEY INC | COM | 92335C106 | 1,042 | 130,899 | SH | SOLE | 4 | 130,899 | 0 | 0 |
| VERACYTE INC | COM | 92337F107 | 590 | 12,057 | SH | DFND | 1 | 12,057 | 0 | 0 |
| VERACYTE INC | COM | 92337F107 | 81 | 1,601 | SH | SOLE | 3 | 1,601 | 0 | 0 |
| VERACYTE INC | COM | 92337F107 | 3,687 | 75,333 | SH | SOLE | 4 | 75,333 | 0 | 0 |
| VEREIT INC | COM | 92339V308 | 1,194 | 29,741 | SH | SOLE | 3 | 29,741 | 0 | 0 |
| VEREIT INC | COM | 92339V308 | 47,990 | 1,269,913 | SH | SOLE | 4 | 1,269,913 | 0 | 0 |
| VERISIGN INC | COM | 92343E102 | 1,862 | 8,606 | SH | DFND | 3 | 8,606 | 0 | 0 |
| VERISIGN INC | COM | 92343E102 | 57 | 259 | SH | SOLE | 3 | 259 | 0 | 0 |
| VERISIGN INC | COM | 92343E102 | 2,771 | 12,806 | SH | SOLE | 4 | 12,806 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 7,613 | 129,581 | SH | DFND | 3 | 129,581 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 12,068 | 205,266 | SH | SOLE | 3 | 205,266 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 27,211 | 463,167 | SH | SOLE | 4 | 463,167 | 0 | 0 |
| VERINT SYS INC | COM | 92343X100 | 1,848 | 27,509 | SH | DFND | 3 | 27,509 | 0 | 0 |
| VERINT SYS INC | COM | 92343X100 | 425 | 6,331 | SH | SOLE | 3 | 6,331 | 0 | 0 |
| VERINT SYS INC | COM | 92343X100 | 4,846 | 72,135 | SH | SOLE | 4 | 72,135 | 0 | 0 |
| VERITEX HLDGS INC | COM | 923451108 | 6,543 | 254,986 | SH | SOLE | 4 | 254,986 | 0 | 0 |
| VERISK ANALYTICS INC | COM | 92345Y106 | 2,752 | 13,449 | SH | SOLE | 3 | 13,449 | 0 | 0 |
| VERISK ANALYTICS INC | COM | 92345Y106 | 11,075 | 53,351 | SH | SOLE | 4 | 53,351 | 0 | 0 |
| VERICEL CORP | COM | 92346J108 | 454 | 14,693 | SH | DFND | 1 | 14,693 | 0 | 0 |
| VERICEL CORP | COM | 92346J108 | 539 | 17,447 | SH | SOLE | 4 | 17,447 | 0 | 0 |
| VERRA MOBILITY CORP | COM | 92511U102 | 540 | 40,208 | SH | SOLE | 4 | 40,208 | 0 | 0 |
| VERSO CORP | CL A | 92531L207 | 374 | 31,106 | SH | SOLE | 4 | 31,106 | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 2,855 | 12,080 | SH | DFND | 3 | 12,080 | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 595 | 2,769 | SH | SOLE | 3 | 2,769 | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 14,474 | 61,242 | SH | SOLE | 4 | 61,242 | 0 | 0 |
| VERTIV HOLDINGS CO | COM CL A | 92537N108 | 1,011 | 51,456 | SH | SOLE | 3 | 51,456 | 0 | 0 |
| VERTIV HOLDINGS CO | COM CL A | 92537N108 | 7,576 | 405,802 | SH | SOLE | 4 | 405,802 | 0 | 0 |
| VERTEX INC | CL A | 92538J106 | 594 | 17,050 | SH | SOLE | 4 | 17,050 | 0 | 0 |
| VESPER HEALTHCARE ACQSTN COR | COM CL A | 92538T104 | 451 | 39,912 | SH | SOLE | 4 | 39,912 | 0 | 0 |
| VIAVI SOLUTIONS INC | COM | 925550105 | 530 | 36,019 | SH | SOLE | 3 | 36,019 | 0 | 0 |
| VIAVI SOLUTIONS INC | COM | 925550105 | 9,056 | 604,739 | SH | SOLE | 4 | 604,739 | 0 | 0 |
| VIAVI SOLUTIONS INC | NOTE 1.000% 3/0 | 925550AB1 | 352 | 275,000 | SH | SOLE | 4 | 275,000 | 0 | 0 |
| VIACOMCBS INC | CL B | 92556H206 | 1 | 15 | SH | SOLE | 4 | 15 | 0 | 0 |
| VIACOMCBS INC | CL B | 92556H206 | 316 | 11,370 | SH | SOLE | 3 | 11,370 | 0 | 0 |
| VIATRIS INC | COM | 92556V106 | 2,966 | 158,258 | SH | DFND | 3 | 158,258 | 0 | 0 |
| VIATRIS INC | COM | 92556V106 | 504 | 35,533 | SH | SOLE | 3 | 35,533 | 0 | 0 |
| VIATRIS INC | COM | 92556V106 | 17,628 | 940,685 | SH | SOLE | 4 | 940,685 | 0 | 0 |
| VICI PPTYS INC | COM | 925652109 | 58,019 | 2,275,250 | SH | SOLE | 4 | 2,275,250 | 0 | 0 |
| VICOR CORP | COM | 925815102 | 317 | 3,433 | SH | DFND | 3 | 3,433 | 0 | 0 |
| VICOR CORP | COM | 925815102 | 2,542 | 27,567 | SH | SOLE | 4 | 27,567 | 0 | 0 |
| VICTORY CAP HLDGS INC | COM CL A | 92645B103 | 8 | 322 | SH | DFND | 3 | 322 | 0 | 0 |
| VICTORY CAP HLDGS INC | COM CL A | 92645B103 | 388 | 15,655 | SH | SOLE | 4 | 15,655 | 0 | 0 |
| VIEWRAY INC | COM | 92672L107 | 1,225 | 320,738 | SH | SOLE | 4 | 320,738 | 0 | 0 |
| VILLAGE SUPER MKT INC | CL A NEW | 927107409 | 25 | 1,120 | SH | DFND | 3 | 1,120 | 0 | 0 |
| VILLAGE SUPER MKT INC | CL A NEW | 927107409 | 262 | 11,885 | SH | SOLE | 4 | 11,885 | 0 | 0 |
| VIPER ENERGY PARTNERS LP | COM UNT RP INT | 92763M105 | 25 | 2,442 | SH | SOLE | 3 | 2,442 | 0 | 0 |

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|----------------------------|-----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| VIPER ENERGY PARTNERS LP | COM UNT RP INT | 92763M105 | 631 | 54,323 | SH | SOLE | 4 | 54,323 | 0 | 0 |
| VIPSHOP HOLDINGS LIMITED | SPONSORED ADS A | 92763W103 | 32 | 1,147 | SH | SOLE | 3 | 1,147 | 0 | 0 |
| VIPSHOP HOLDINGS LIMITED | SPONSORED ADS A | 92763W103 | 9,473 | 336,987 | SH | SOLE | 4 | 336,987 | 0 | 0 |
| VIRNETX HLDG CORP | COM | 92823T108 | 395 | 78,385 | SH | DFND | 3 | 78,385 | 0 | 0 |
| VIRTU FINL INC | CL A | 928254101 | 249 | 9,910 | SH | DFND | 3 | 9,910 | 0 | 0 |
| VIRTU FINL INC | CL A | 928254101 | 659 | 25,522 | SH | SOLE | 3 | 25,522 | 0 | 0 |
| VIRTU FINL INC | CL A | 928254101 | 900 | 35,771 | SH | SOLE | 4 | 35,771 | 0 | 0 |
| VISA INC | COM CL A | 92826C839 | 4,558 | 20,839 | SH | DFND | 3 | 20,839 | 0 | 0 |
| VISA INC | COM CL A | 92826C839 | 25,600 | 116,514 | SH | SOLE | 3 | 116,514 | 0 | 0 |
| VISA INC | COM CL A | 92826C839 | 262,596 | 1,200,547 | SH | SOLE | 4 | 1,200,547 | 0 | 0 |
| VIRTUS INVT PARTNERS INC | COM | 92828Q109 | 1,364 | 6,288 | SH | SOLE | 4 | 6,288 | 0 | 0 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 1 | 59 | SH | SOLE | 3 | 59 | 0 | 0 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 1,505 | 72,676 | SH | SOLE | 4 | 72,676 | 0 | 0 |
| VISHAY PRECISION GROUP INC | COM | 92835K103 | 314 | 9,972 | SH | SOLE | 4 | 9,972 | 0 | 0 |
| VISTA OUTDOOR INC | COM | 928377100 | 265 | 11,146 | SH | DFND | 3 | 11,146 | 0 | 0 |
| VISTA OUTDOOR INC | COM | 928377100 | 156 | 5,977 | SH | SOLE | 3 | 5,977 | 0 | 0 |
| VISTA OUTDOOR INC | COM | 928377100 | 640 | 26,955 | SH | SOLE | 4 | 26,955 | 0 | 0 |
| VISTA OIL & GAS SAB DE CV | SPONSORED ADS | 92837L109 | 41 | 15,900 | SH | SOLE | 4 | 15,900 | 0 | 0 |
| VISTEON CORP | COM NEW | 92839U206 | 201 | 1,605 | SH | SOLE | 3 | 1,605 | 0 | 0 |
| VISTEON CORP | COM NEW | 92839U206 | 6,455 | 51,427 | SH | SOLE | 4 | 51,427 | 0 | 0 |
| VISTRA CORP | COM | 92840M102 | 2,117 | 107,664 | SH | DFND | 3 | 107,664 | 0 | 0 |
| VISTRA CORP | COM | 92840M102 | 812 | 41,321 | SH | SOLE | 4 | 41,321 | 0 | 0 |
| VISTRA CORP | COM | 92840M102 | 1,190 | 57,856 | SH | SOLE | 3 | 57,856 | 0 | 0 |
| VIVINT SMART HOME INC | COM CL A | 928542109 | 378 | 18,236 | SH | SOLE | 4 | 18,236 | 0 | 0 |
| VMWARE INC | CL A COM | 928563402 | 3,927 | 28,000 | SH | SOLE | 4 | 28,000 | 0 | 0 |
| VOCERA COMMUNICATIONS INC | COM | 92857F107 | 164 | 3,944 | SH | SOLE | 4 | 3,944 | 0 | 0 |
| VOCERA COMMUNICATIONS INC | COM | 92857F107 | 583 | 14,627 | SH | SOLE | 3 | 14,627 | 0 | 0 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W308 | 406 | 24,530 | SH | SOLE | 3 | 24,530 | 0 | 0 |
| VONAGE HLDGS CORP | COM | 92886T201 | 908 | 70,532 | SH | DFND | 3 | 70,532 | 0 | 0 |
| VONAGE HLDGS CORP | COM | 92886T201 | 80 | 6,130 | SH | SOLE | 3 | 6,130 | 0 | 0 |
| VONAGE HLDGS CORP | COM | 92886T201 | 8,032 | 623,883 | SH | SOLE | 4 | 623,883 | 0 | 0 |
| VONAGE HLDGS CORP | NOTE 1.750% 6/0 | 92886TAJ1 | 146 | 135,000 | SH | SOLE | 4 | 135,000 | 0 | 0 |
| VONTIER CORPORATION | COM | 928881101 | 84 | 2,500 | SH | SOLE | 4 | 2,500 | 0 | 0 |
| VONTIER CORPORATION | COM | 928881101 | 144 | 4,322 | SH | SOLE | 3 | 4,322 | 0 | 0 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 38 | 1,312 | SH | SOLE | 3 | 1,312 | 0 | 0 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 719 | 19,259 | SH | SOLE | 4 | 19,259 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 3,030 | 51,524 | SH | DFND | 3 | 51,524 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 1,861 | 30,769 | SH | SOLE | 3 | 30,769 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 6,537 | 111,147 | SH | SOLE | 4 | 111,147 | 0 | 0 |
| VULCAN MATLS CO | COM | 929160109 | 1,000 | 6,816 | SH | SOLE | 3 | 6,816 | 0 | 0 |
| VULCAN MATLS CO | COM | 929160109 | 1,511 | 10,186 | SH | SOLE | 4 | 10,186 | 0 | 0 |
| WD-40 CO | COM | 929236107 | 806 | 3,032 | SH | DFND | 3 | 3,032 | 0 | 0 |
| WD-40 CO | COM | 929236107 | 457 | 1,560 | SH | SOLE | 3 | 1,560 | 0 | 0 |
| WSFS FINL CORP | COM | 929328102 | 429 | 9,565 | SH | DFND | 3 | 9,565 | 0 | 0 |
| WSFS FINL CORP | COM | 929328102 | 10,784 | 240,286 | SH | SOLE | 4 | 240,286 | 0 | 0 |
| WNS HLDGS LTD | SPON ADR | 92932M101 | 309 | 4,259 | SH | SOLE | 3 | 4,259 | 0 | 0 |
| WNS HLDGS LTD | SPON ADR | 92932M101 | 5,104 | 70,836 | SH | SOLE | 4 | 70,836 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| WP CAREY INC | COM | 92936U109 | 1,640 | 23,468 | SH | SOLE | 3 | 23,468 | 0 | 0 |
| WP CAREY INC | COM | 92936U109 | 3,491 | 49,462 | SH | SOLE | 4 | 49,462 | 0 | 0 |
| WEC ENERGY GROUP INC | COM | 92939U106 | 1,855 | 20,191 | SH | SOLE | 3 | 20,191 | 0 | 0 |
| WEC ENERGY GROUP INC | COM | 92939U106 | 2,737 | 29,745 | SH | SOLE | 4 | 29,745 | 0 | 0 |
| WIX COM LTD | NOTE 7/0 | 92940WAB5 | 275 | 149,000 | SH | SOLE | 4 | 149,000 | 0 | 0 |
| WABASH NATL CORP | COM | 929566107 | 5,182 | 300,764 | SH | SOLE | 4 | 300,764 | 0 | 0 |
| WABTEC | COM | 929740108 | 434 | 5,872 | SH | SOLE | 3 | 5,872 | 0 | 0 |
| WABTEC | COM | 929740108 | 9,614 | 131,335 | SH | SOLE | 4 | 131,335 | 0 | 0 |
| WADDELL & REED FINL INC | CL A | 930059100 | 1,741 | 68,345 | SH | DFND | 3 | 68,345 | 0 | 0 |
| WADDELL & REED FINL INC | CL A | 930059100 | 356 | 13,993 | SH | SOLE | 4 | 13,993 | 0 | 0 |
| WALMART INC | COM | 931142103 | 20,777 | 144,134 | SH | DFND | 3 | 144,134 | 0 | 0 |
| WALMART INC | COM | 931142103 | 4,496 | 31,432 | SH | SOLE | 3 | 31,432 | 0 | 0 |
| WALMART INC | COM | 931142103 | 38,583 | 267,661 | SH | SOLE | 4 | 267,661 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 1,253 | 31,410 | SH | DFND | 3 | 31,410 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 2,435 | 58,987 | SH | SOLE | 3 | 58,987 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 8,331 | 208,900 | SH | SOLE | 4 | 208,900 | 0 | 0 |
| WALKER & DUNLOP INC | COM | 93148P102 | 249 | 2,604 | SH | SOLE | 3 | 2,604 | 0 | 0 |
| WALKER & DUNLOP INC | COM | 93148P102 | 860 | 9,345 | SH | SOLE | 4 | 9,345 | 0 | 0 |
| WARNER MUSIC GROUP CORP | COM CL A | 934550203 | 436 | 13,977 | SH | SOLE | 3 | 13,977 | 0 | 0 |
| WARRIOR MET COAL INC | COM | 93627C101 | 289 | 13,538 | SH | SOLE | 4 | 13,538 | 0 | 0 |
| WASHINGTON FED INC | COM | 938824109 | 509 | 19,773 | SH | SOLE | 4 | 19,773 | 0 | 0 |
| WASHINGTON TR BANCORP | COM | 940610108 | 246 | 5,500 | SH | SOLE | 4 | 5,500 | 0 | 0 |
| WASTE CONNECTIONS INC | COM | 94106B101 | 1,367 | 13,091 | SH | SOLE | 3 | 13,091 | 0 | 0 |
| WASTE CONNECTIONS INC | COM | 94106B101 | 11,475 | 111,879 | SH | SOLE | 4 | 111,879 | 0 | 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1,528 | 12,957 | SH | DFND | 3 | 12,957 | 0 | 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1,744 | 15,012 | SH | SOLE | 3 | 15,012 | 0 | 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 5,370 | 45,538 | SH | SOLE | 4 | 45,538 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 1,061 | 4,287 | SH | DFND | 3 | 4,287 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 416 | 1,732 | SH | SOLE | 3 | 1,732 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 15,174 | 61,327 | SH | SOLE | 4 | 61,327 | 0 | 0 |
| WATSCO INC | COM | 942622200 | 882 | 4,137 | SH | SOLE | 3 | 4,137 | 0 | 0 |
| WATSCO INC | COM | 942622200 | 2,507 | 11,066 | SH | SOLE | 4 | 11,066 | 0 | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 2,866 | 23,549 | SH | SOLE | 4 | 23,549 | 0 | 0 |
| WAYFAIR INC | CL A | 94419L101 | 4,154 | 18,394 | SH | SOLE | 4 | 18,394 | 0 | 0 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 3,426 | 81,271 | SH | SOLE | 4 | 81,271 | 0 | 0 |
| WEIBO CORP | SPONSORED ADR | 948596101 | 431 | 10,283 | SH | SOLE | 3 | 10,283 | 0 | 0 |
| WEIBO CORP | SPONSORED ADR | 948596101 | 1,506 | 36,734 | SH | SOLE | 4 | 36,734 | 0 | 0 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 221 | 9,509 | SH | SOLE | 3 | 9,509 | 0 | 0 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 1,526 | 70,436 | SH | SOLE | 4 | 70,436 | 0 | 0 |
| WEIS MKTS INC | COM | 948849104 | 237 | 4,953 | SH | DFND | 3 | 4,953 | 0 | 0 |
| WEIS MKTS INC | COM | 948849104 | 210 | 4,400 | SH | SOLE | 4 | 4,400 | 0 | 0 |
| WELBILT INC | COM | 949090104 | 829 | 62,821 | SH | DFND | 3 | 62,821 | 0 | 0 |
| WELBILT INC | COM | 949090104 | 62 | 4,426 | SH | SOLE | 3 | 4,426 | 0 | 0 |
| WELLPOINT INC | NOTE 2.750%10/1 | 94973VBG1 | 694 | 155,000 | SH | SOLE | 4 | 155,000 | 0 | 0 |
| WELLS FARGO CO NEW | COM | 949746101 | 535 | 20,121 | SH | SOLE | 3 | 20,121 | 0 | 0 |
| WELLS FARGO CO NEW | COM | 949746101 | 46,271 | 1,533,163 | SH | SOLE | 4 | 1,533,163 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| MAKEMYTRIP LIMITED MAURITIUS | SHS | V5633W109 | 279 | 9,452 | SH | SOLE | 4 | 9,452 | 0 | 0 |
| ROYAL CARIBBEAN GROUP | COM | V7780T103 | 522 | 7,805 | SH | SOLE | 3 | 7,805 | 0 | 0 |
| ROYAL CARIBBEAN GROUP | COM | V7780T103 | 4,123 | 55,202 | SH | SOLE | 4 | 55,202 | 0 | 0 |
| API GROUP CORP | COM STK | 00187Y100 | 315 | 14,982 | SH | SOLE | 3 | 14,982 | 0 | 0 |
| ASGN INC | COM | 00191U102 | 469 | 5,617 | SH | DFND | 3 | 5,617 | 0 | 0 |
| ASGN INC | COM | 00191U102 | 15,021 | 179,823 | SH | SOLE | 4 | 179,823 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 8,222 | 285,892 | SH | DFND | 3 | 285,892 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 9,918 | 343,713 | SH | SOLE | 3 | 343,713 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 10,918 | 379,610 | SH | SOLE | 4 | 379,610 | 0 | 0 |
| A10 NETWORKS INC | COM | 002121101 | 116 | 11,782 | SH | DFND | 3 | 11,782 | 0 | 0 |
| ATN INTL INC | COM | 00215F107 | 2,590 | 62,021 | SH | SOLE | 4 | 62,021 | 0 | 0 |
| ASE TECHNOLOGY HLDG CO LTD | SPONSORED ADS | 00215W100 | 2,081 | 355,978 | SH | SOLE | 3 | 355,978 | 0 | 0 |
| ASE TECHNOLOGY HLDG CO LTD | SPONSORED ADS | 00215W100 | 15,481 | 2,650,778 | SH | SOLE | 4 | 2,650,778 | 0 | 0 |
| AZZ INC | COM | 002474104 | 4,897 | 103,231 | SH | SOLE | 4 | 103,231 | 0 | 0 |
| ABBOTT LABS | COM | 002824100 | 415 | 3,733 | SH | SOLE | 3 | 3,733 | 0 | 0 |
| ABBOTT LABS | COM | 002824100 | 37,989 | 346,965 | SH | SOLE | 4 | 346,965 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 1,227 | 11,456 | SH | DFND | 3 | 11,456 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 3,311 | 30,785 | SH | SOLE | 3 | 30,785 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 43,958 | 410,249 | SH | SOLE | 4 | 410,249 | 0 | 0 |
| ABIOMED INC | COM | 003654100 | 1,018 | 3,131 | SH | SOLE | 3 | 3,131 | 0 | 0 |
| ABIOMED INC | COM | 003654100 | 34,450 | 106,261 | SH | SOLE | 4 | 106,261 | 0 | 0 |
| ACADIA HEALTHCARE COMPANY IN | COM | 00404A109 | 908 | 18,064 | SH | DFND | 1 | 18,064 | 0 | 0 |
| ACADIA HEALTHCARE COMPANY IN | COM | 00404A109 | 485 | 9,861 | SH | SOLE | 3 | 9,861 | 0 | 0 |
| ACADIA HEALTHCARE COMPANY IN | COM | 00404A109 | 14,709 | 292,649 | SH | SOLE | 4 | 292,649 | 0 | 0 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 842 | 16,213 | SH | SOLE | 3 | 16,213 | 0 | 0 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 4,891 | 91,484 | SH | SOLE | 4 | 91,484 | 0 | 0 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 6,999 | 493,252 | SH | SOLE | 4 | 493,252 | 0 | 0 |
| ACCELERON PHARMA INC | COM | 00434H108 | 6,369 | 49,780 | SH | SOLE | 4 | 49,780 | 0 | 0 |
| ACCEL ENTERTAINMENT INC | COM CL A1 | 00436Q106 | 1,243 | 123,039 | SH | SOLE | 4 | 123,039 | 0 | 0 |
| ACCURAY INC | COM | 004397105 | 72 | 17,340 | SH | DFND | 3 | 17,340 | 0 | 0 |
| ACCURAY INC | COM | 004397105 | 83 | 18,593 | SH | SOLE | 3 | 18,593 | 0 | 0 |
| ACI WORLDWIDE INC | COM | 004498101 | 237 | 6,224 | SH | SOLE | 3 | 6,224 | 0 | 0 |
| ACI WORLDWIDE INC | COM | 004498101 | 15,667 | 407,673 | SH | SOLE | 4 | 407,673 | 0 | 0 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 3,058 | 31,792 | SH | SOLE | 3 | 31,792 | 0 | 0 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 184,405 | 1,986,058 | SH | SOLE | 4 | 1,986,058 | 0 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 221 | 1,836 | SH | SOLE | 3 | 1,836 | 0 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 571 | 4,712 | SH | SOLE | 4 | 4,712 | 0 | 0 |
| ACUSHNET HOLDINGS CORP | COM | 005098108 | 160 | 3,940 | SH | DFND | 3 | 3,940 | 0 | 0 |
| ACUSHNET HOLDINGS CORP | COM | 005098108 | 110 | 3,115 | SH | SOLE | 3 | 3,115 | 0 | 0 |
| ACUSHNET HOLDINGS CORP | COM | 005098108 | 2,763 | 68,145 | SH | SOLE | 4 | 68,145 | 0 | 0 |
| ADDUS HOMECARE CORP | COM | 006739106 | 408 | 3,704 | SH | SOLE | 3 | 3,704 | 0 | 0 |
| ADDUS HOMECARE CORP | COM | 006739106 | 3,210 | 27,419 | SH | SOLE | 4 | 27,419 | 0 | 0 |
| ALAMOS GOLD INC NEW | COM CL A | 011532108 | 4,679 | 534,794 | SH | SOLE | 4 | 534,794 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ALARM COM HLDGS INC | COM | 011642105 | 1,323 | 12,790 | SH | DFND | 1 | 12,790 | 0 | 0 |
| ALARM COM HLDGS INC | COM | 011642105 | 813 | 8,116 | SH | SOLE | 3 | 8,116 | 0 | 0 |
| ALARM COM HLDGS INC | COM | 011642105 | 3,767 | 36,414 | SH | SOLE | 4 | 36,414 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 841 | 16,175 | SH | DFND | 1 | 16,175 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 482 | 9,277 | SH | SOLE | 3 | 9,277 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 3,775 | 72,605 | SH | SOLE | 4 | 72,605 | 0 | 0 |
| ALBANY INTL CORP | CL A | 012348108 | 288 | 3,414 | SH | SOLE | 3 | 3,414 | 0 | 0 |
| ALBANY INTL CORP | CL A | 012348108 | 12,961 | 176,526 | SH | SOLE | 4 | 176,526 | 0 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 779 | 5,360 | SH | SOLE | 3 | 5,360 | 0 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 6,895 | 46,741 | SH | SOLE | 4 | 46,741 | 0 | 0 |
| ALCOA CORP | COM | 013872106 | 42 | 1,609 | SH | SOLE | 3 | 1,609 | 0 | 0 |
| ALCOA CORP | COM | 013872106 | 2,068 | 89,731 | SH | SOLE | 4 | 89,731 | 0 | 0 |
| ALEXANDER & BALDWIN INC NEW | COM | 014491104 | 473 | 27,546 | SH | SOLE | 4 | 27,546 | 0 | 0 |
| ALEXANDERS INC | COM | 014752109 | 333 | 1,200 | SH | SOLE | 4 | 1,200 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 1,259 | 7,064 | SH | DFND | 3 | 7,064 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 474 | 2,620 | SH | SOLE | 3 | 2,620 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 46,145 | 258,923 | SH | SOLE | 4 | 258,923 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 1,573 | 10,067 | SH | DFND | 3 | 10,067 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 3,116 | 19,909 | SH | SOLE | 3 | 19,909 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 7,683 | 49,172 | SH | SOLE | 4 | 49,172 | 0 | 0 |
| ALGONQUIN PWR UTILS CORP | COM | 015857105 | 193 | 11,811 | SH | SOLE | 3 | 11,811 | 0 | 0 |
| ALIBABA GROUP HLDG LTD | SPONSORED ADS | 01609W102 | 5,117 | 22,306 | SH | SOLE | 3 | 22,306 | 0 | 0 |
| ALIBABA GROUP HLDG LTD | SPONSORED ADS | 01609W102 | 350,699 | 1,506,891 | SH | SOLE | 4 | 1,506,891 | 0 | 0 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 615 | 1,090 | SH | SOLE | 3 | 1,090 | 0 | 0 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 76,831 | 143,776 | SH | SOLE | 4 | 143,776 | 0 | 0 |
| ALLAKOS INC | COM | 01671P100 | 880 | 6,289 | SH | DFND | 1 | 6,289 | 0 | 0 |
| ALLEGHANY CORP DEL | COM | 017175100 | 587 | 973 | SH | DFND | 3 | 973 | 0 | 0 |
| ALLEGHANY CORP DEL | COM | 017175100 | 4,231 | 7,008 | SH | SOLE | 4 | 7,008 | 0 | 0 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 1,603 | 95,567 | SH | SOLE | 4 | 95,567 | 0 | 0 |
| ALLEGIANT TRAVEL CO | COM | 01748X102 | 473 | 2,502 | SH | DFND | 3 | 2,502 | 0 | 0 |
| ALLEGIANT TRAVEL CO | COM | 01748X102 | 446 | 2,378 | SH | SOLE | 3 | 2,378 | 0 | 0 |
| ALLEGIANT TRAVEL CO | COM | 01748X102 | 2,971 | 15,702 | SH | SOLE | 4 | 15,702 | 0 | 0 |
| ALLEGRO MICROSYSTEMS INC | COM | 01749D105 | 267 | 10,016 | SH | SOLE | 4 | 10,016 | 0 | 0 |
| ALLETE INC | COM NEW | 018522300 | 11,802 | 190,538 | SH | SOLE | 4 | 190,538 | 0 | 0 |
| ALLIANT ENERGY CORP | COM | 018802108 | 12,153 | 235,840 | SH | SOLE | 4 | 235,840 | 0 | 0 |
| ALLIANCEBERNSTEIN HLDG L P | UNIT LTD PARTN | 01881G106 | 208 | 6,156 | SH | SOLE | 4 | 6,156 | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM | 01973R101 | 943 | 21,872 | SH | SOLE | 4 | 21,872 | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM | 01973R101 | 1,620 | 36,391 | SH | SOLE | 3 | 36,391 | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM | 01988P108 | 960 | 66,453 | SH | SOLE | 4 | 66,453 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 1,521 | 13,837 | SH | DFND | 3 | 13,837 | 0 | 0 |

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|-----------------------------------|--------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ALLSTATE CORP | COM | 020002101 | 2,348 | 21,134 | SH | SOLE | 3 | 21,134 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 14,410 | 131,083 | SH | SOLE | 4 | 131,083 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 1,565 | 43,876 | SH | DFND | 3 | 43,876 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 1,062 | 28,344 | SH | SOLE | 3 | 28,344 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 4,694 | 131,627 | SH | SOLE | 4 | 131,627 | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 324 | 2,215 | SH | SOLE | 3 | 2,215 | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 2,534 | 19,500 | SH | SOLE | 4 | 19,500 | 0 | 0 |
| ALPHABET INC | CAP STK CL C | 02079K107 | 3,245 | 1,752 | SH | SOLE | 3 | 1,752 | 0 | 0 |
| ALPHABET INC | CAP STK CL C | 02079K107 | 283,640 | 161,906 | SH | SOLE | 4 | 161,906 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 18,555 | 10,587 | SH | DFND | 3 | 10,587 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 24,954 | 13,833 | SH | SOLE | 3 | 13,833 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 347,484 | 198,263 | SH | SOLE | 4 | 198,263 | 0 | 0 |
| ALPHATEC HLDGS INC | COM NEW | 02081G201 | 1,031 | 71,001 | SH | DFND | 1 | 71,001 | 0 | 0 |
| ALTICE USA INC | CL A | 02156K103 | 551 | 14,281 | SH | SOLE | 3 | 14,281 | 0 | 0 |
| ALTRA INDL MOTION CORP | COM | 02208R106 | 656 | 11,842 | SH | DFND | 3 | 11,842 | 0 | 0 |
| ALTRA INDL MOTION CORP | COM | 02208R106 | 827 | 14,914 | SH | DFND | 1 | 14,914 | 0 | 0 |
| ALTRA INDL MOTION CORP | COM | 02208R106 | 675 | 11,650 | SH | SOLE | 3 | 11,650 | 0 | 0 |
| ALTRA INDL MOTION CORP | COM | 02208R106 | 23,965 | 432,347 | SH | SOLE | 4 | 432,347 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 1,333 | 32,506 | SH | DFND | 3 | 32,506 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 8,286 | 199,679 | SH | SOLE | 3 | 199,679 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 11,125 | 271,340 | SH | SOLE | 4 | 271,340 | 0 | 0 |
| AMALGAMATED BK NEW YORK N Y | CLASS A | 022663108 | 245 | 17,866 | SH | SOLE | 4 | 17,866 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 27,576 | 8,467 | SH | DFND | 3 | 8,467 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 44,876 | 13,646 | SH | SOLE | 3 | 13,646 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 598,891 | 183,882 | SH | SOLE | 4 | 183,882 | 0 | 0 |
| AMBAC FINL GROUP INC | COM NEW | 023139884 | 351 | 22,850 | SH | SOLE | 4 | 22,850 | 0 | 0 |
| AMBEV SA | SPONSORED ADR | 02319V103 | 287 | 93,317 | SH | SOLE | 3 | 93,317 | 0 | 0 |
| AMBEV SA | SPONSORED ADR | 02319V103 | 26,348 | 8,610,600 | SH | SOLE | 4 | 8,610,600 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 55 | 188 | SH | DFND | 3 | 188 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 1,253 | 4,179 | SH | SOLE | 3 | 4,179 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 15,211 | 51,856 | SH | SOLE | 4 | 51,856 | 0 | 0 |
| AMERCO | COM | 023586100 | 405 | 892 | SH | SOLE | 4 | 892 | 0 | 0 |
| AMEREN CORP | COM | 023608102 | 46 | 571 | SH | SOLE | 3 | 571 | 0 | 0 |
| AMEREN CORP | COM | 023608102 | 7,396 | 94,745 | SH | SOLE | 4 | 94,745 | 0 | 0 |
| AMERESCO INC | CL A | 02361E108 | 244 | 4,676 | SH | DFND | 3 | 4,676 | 0 | 0 |
| AMERESCO INC | CL A | 02361E108 | 652 | 12,482 | SH | DFND | 1 | 12,482 | 0 | 0 |
| AMERESCO INC | CL A | 02361E108 | 198 | 3,786 | SH | SOLE | 4 | 3,786 | 0 | 0 |
| AMERICA FIRST MULTIFAMILY IN | BEN UNIT CTF | 02364V107 | 105 | 24,800 | SH | SOLE | 4 | 24,800 | 0 | 0 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 1,833 | 126,090 | SH | SOLE | 4 | 126,090 | 0 | 0 |
| AMERICAN AIRLS GROUP INC | COM | 02376R102 | 107 | 14,448 | SH | SOLE | 3 | 14,448 | 0 | 0 |
| AMERICAN AIRLS GROUP INC | COM | 02376R102 | 1,981 | 125,589 | SH | SOLE | 4 | 125,589 | 0 | 0 |
| AMERICAN AIRLS GROUP INC | NOTE 6.500% 7/0 | 02376RAF9 | 132 | 105,000 | SH | SOLE | 4 | 105,000 | 0 | 0 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 326 | 7,275 | SH | SOLE | 3 | 7,275 | 0 | 0 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 20,447 | 478,074 | SH | SOLE | 4 | 478,074 | 0 | 0 |
| AMERICAN ELEC PWR CO INC | COM | 025537101 | 669 | 7,352 | SH | SOLE | 3 | 7,352 | 0 | 0 |

| | | | | | | | | | | |
|-----------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| AMERICAN ELEC PWR CO INC | COM | 025537101 | 2,381 | 28,589 | SH | SOLE | 4 | 28,589 | 0 | 0 |
| BAXTER INTL INC | COM | 071813109 | 457 | 5,624 | SH | SOLE | 3 | 5,624 | 0 | 0 |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 6,687 | 166,385 | SH | SOLE | 4 | 166,385 | 0 | 0 |
| BEAM THERAPEUTICS INC | COM | 07373V105 | 851 | 10,419 | SH | DFND | 1 | 10,419 | 0 | 0 |
| BEAZER HOMES USA INC | COM NEW | 07556Q881 | 1,924 | 127,022 | SH | SOLE | 4 | 127,022 | 0 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 4,010 | 15,703 | SH | SOLE | 3 | 15,703 | 0 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 19,995 | 79,909 | SH | SOLE | 4 | 79,909 | 0 | 0 |
| BED BATH & BEYOND INC | COM | 075896100 | 618 | 34,797 | SH | SOLE | 4 | 34,797 | 0 | 0 |
| BEIGENE LTD | SPONSORED ADR | 07725L102 | 3,669 | 14,201 | SH | SOLE | 4 | 14,201 | 0 | 0 |
| BELDEN INC | COM | 077454106 | 46 | 1,639 | SH | SOLE | 3 | 1,639 | 0 | 0 |
| BELDEN INC | COM | 077454106 | 10,580 | 252,506 | SH | SOLE | 4 | 252,506 | 0 | 0 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 3,694 | 136,775 | SH | SOLE | 4 | 136,775 | 0 | 0 |
| BENTLEY SYS INC | COM CL B | 08265T208 | 6,049 | 149,317 | SH | SOLE | 4 | 149,317 | 0 | 0 |
| BERKLEY W R CORP | COM | 084423102 | 635 | 9,553 | SH | DFND | 3 | 9,553 | 0 | 0 |
| BERKLEY W R CORP | COM | 084423102 | 2,649 | 39,887 | SH | SOLE | 4 | 39,887 | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | 6,886 | 29,704 | SH | SOLE | 3 | 29,704 | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | 18,914 | 81,573 | SH | SOLE | 4 | 81,573 | 0 | 0 |
| BERKSHIRE HILLS BANCORP INC | COM | 084680107 | 4,057 | 236,986 | SH | SOLE | 4 | 236,986 | 0 | 0 |
| BERRY GLOBAL GROUP INC | COM | 08579W103 | 1,081 | 17,936 | SH | SOLE | 3 | 17,936 | 0 | 0 |
| BERRY GLOBAL GROUP INC | COM | 08579W103 | 1,587 | 28,239 | SH | SOLE | 4 | 28,239 | 0 | 0 |
| BERRY CORP | COM | 08579X101 | 289 | 78,600 | SH | SOLE | 4 | 78,600 | 0 | 0 |
| BEST BUY INC | COM | 086516101 | 518 | 5,189 | SH | DFND | 3 | 5,189 | 0 | 0 |
| BEST BUY INC | COM | 086516101 | 2,115 | 21,192 | SH | SOLE | 4 | 21,192 | 0 | 0 |
| BEST BUY INC | COM | 086516101 | 2,771 | 27,062 | SH | SOLE | 3 | 27,062 | 0 | 0 |
| BHP GROUP LTD | SPONSORED ADS | 088606108 | 408 | 6,209 | SH | SOLE | 3 | 6,209 | 0 | 0 |
| BHP GROUP LTD | SPONSORED ADS | 088606108 | 2,481 | 37,971 | SH | SOLE | 4 | 37,971 | 0 | 0 |
| BEYOND MEAT INC | COM | 08862E109 | 113 | 1,158 | SH | SOLE | 3 | 1,158 | 0 | 0 |
| BEYOND MEAT INC | COM | 08862E109 | 1,880 | 15,043 | SH | SOLE | 4 | 15,043 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 2,237 | 52,110 | SH | DFND | 3 | 52,110 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 175 | 6,886 | SH | SOLE | 3 | 6,886 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 2,021 | 47,069 | SH | SOLE | 4 | 47,069 | 0 | 0 |
| BIGCOMMERCE HLDGS INC | COM SER 1 | 08975P108 | 399 | 5,809 | SH | SOLE | 3 | 5,809 | 0 | 0 |
| BILL COM HLDGS INC | COM | 090043100 | 36,279 | 265,779 | SH | SOLE | 4 | 265,779 | 0 | 0 |
| BIO RAD LABS INC | CL A | 090572207 | 1,234 | 2,086 | SH | SOLE | 3 | 2,086 | 0 | 0 |
| BIO RAD LABS INC | CL A | 090572207 | 6,430 | 11,030 | SH | SOLE | 4 | 11,030 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 107 | 1,382 | SH | SOLE | 3 | 1,382 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 17,981 | 205,049 | SH | SOLE | 4 | 205,049 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | NOTE 0.599% 8/0 | 09061GAH4 | 694 | 647,000 | SH | SOLE | 4 | 647,000 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 5,195 | 21,215 | SH | DFND | 3 | 21,215 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 1,527 | 6,341 | SH | SOLE | 3 | 6,341 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 17,533 | 71,604 | SH | SOLE | 4 | 71,604 | 0 | 0 |
| BIOTELEMETRY INC | COM | 090672106 | 256 | 3,133 | SH | SOLE | 3 | 3,133 | 0 | 0 |
| BIO-TECHNE CORP | COM | 09073M104 | 766 | 2,412 | SH | SOLE | 3 | 2,412 | 0 | 0 |
| BIO-TECHNE CORP | COM | 09073M104 | 63,023 | 198,465 | SH | SOLE | 4 | 198,465 | 0 | 0 |
| BIONTECH SE | SPONSORED | 09075V102 | 5,591 | 68,579 | SH | SOLE | 4 | 68,579 | 0 | 0 |

| | ADS | | | | | | | | | |
|------------------------------|----------|-----------|--------|---------|----|------|---|---------|---|---|
| BJS RESTAURANTS INC | COM | 09180C106 | 7,552 | 196,197 | SH | SOLE | 4 | 196,197 | 0 | 0 |
| BLACK DIAMOND THERAPEUTICS I | COM | 09203E105 | 403 | 12,567 | SH | SOLE | 4 | 12,567 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 124 | 1,954 | SH | SOLE | 3 | 1,954 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 2,257 | 36,727 | SH | SOLE | 4 | 36,727 | 0 | 0 |
| BLACK KNIGHT INC | COM | 09215C105 | 2,417 | 27,356 | SH | SOLE | 4 | 27,356 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 255 | 3,699 | SH | SOLE | 3 | 3,699 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 215 | 3,743 | SH | SOLE | 4 | 3,743 | 0 | 0 |
| BLACKBERRY LTD | COM | 09228F103 | 1,860 | 280,527 | SH | SOLE | 4 | 280,527 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 1,257 | 9,421 | SH | DFND | 1 | 9,421 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 746 | 5,596 | SH | SOLE | 3 | 5,596 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 12,152 | 91,105 | SH | SOLE | 4 | 91,105 | 0 | 0 |
| BLACKROCK INC | COM | 09247X101 | 511 | 708 | SH | DFND | 3 | 708 | 0 | 0 |
| BLACKROCK INC | COM | 09247X101 | 55 | 63 | SH | SOLE | 3 | 63 | 0 | 0 |
| BLACKROCK INC | COM | 09247X101 | 20,701 | 28,690 | SH | SOLE | 4 | 28,690 | 0 | 0 |
| BLACKSTONE MTG TR INC | COM CL A | 09257W100 | 218 | 7,934 | SH | SOLE | 3 | 7,934 | 0 | 0 |
| BLACKSTONE MTG TR INC | COM CL A | 09257W100 | 1,618 | 58,763 | SH | SOLE | 4 | 58,763 | 0 | 0 |
| BLACKROCK TCP CAPITAL CORP | COM | 09259E108 | 144 | 12,828 | SH | SOLE | 3 | 12,828 | 0 | 0 |
| BLACKSTONE GROUP INC | COM CL A | 09260D107 | 1,995 | 31,085 | SH | SOLE | 3 | 31,085 | 0 | 0 |
| BLACKSTONE GROUP INC | COM CL A | 09260D107 | 3,740 | 57,705 | SH | SOLE | 4 | 57,705 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 3,249 | 204,869 | SH | DFND | 3 | 204,869 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 108 | 7,854 | SH | SOLE | 3 | 7,854 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 457 | 28,800 | SH | SOLE | 4 | 28,800 | 0 | 0 |
| BLOOM ENERGY CORP | COM CL A | 093712107 | 322 | 11,233 | SH | DFND | 3 | 11,233 | 0 | 0 |
| BLOOM ENERGY CORP | COM CL A | 093712107 | 932 | 32,506 | SH | DFND | 1 | 32,506 | 0 | 0 |
| BLOOM ENERGY CORP | COM CL A | 093712107 | 117 | 3,957 | SH | SOLE | 3 | 3,957 | 0 | 0 |
| BLOOMIN BRANDS INC | COM | 094235108 | 57 | 3,009 | SH | SOLE | 3 | 3,009 | 0 | 0 |
| BLOOMIN BRANDS INC | COM | 094235108 | 6,229 | 320,767 | SH | SOLE | 4 | 320,767 | 0 | 0 |
| BLUE BIRD CORP | COM | 095306106 | 326 | 17,834 | SH | SOLE | 4 | 17,834 | 0 | 0 |
| BLUEBIRD BIO INC | COM | 09609G100 | 658 | 15,200 | SH | SOLE | 4 | 15,200 | 0 | 0 |
| BLUEBIRD BIO INC | COM | 09609G100 | 918 | 22,071 | SH | SOLE | 3 | 22,071 | 0 | 0 |
| BLUEPRINT MEDICINES CORP | COM | 09627Y109 | 165 | 1,473 | SH | DFND | 3 | 1,473 | 0 | 0 |
| BLUEPRINT MEDICINES CORP | COM | 09627Y109 | 977 | 8,710 | SH | DFND | 1 | 8,710 | 0 | 0 |
| BLUEPRINT MEDICINES CORP | COM | 09627Y109 | 40 | 345 | SH | SOLE | 3 | 345 | 0 | 0 |
| BLUEPRINT MEDICINES CORP | COM | 09627Y109 | 5,402 | 48,172 | SH | SOLE | 4 | 48,172 | 0 | 0 |
| BOEING CO | COM | 097023105 | 76 | 416 | SH | SOLE | 3 | 416 | 0 | 0 |
| BOEING CO | COM | 097023105 | 8,741 | 40,834 | SH | SOLE | 4 | 40,834 | 0 | 0 |
| BOISE CASCADE CO DEL | COM | 09739D100 | 977 | 20,449 | SH | DFND | 3 | 20,449 | 0 | 0 |
| BOISE CASCADE CO DEL | COM | 09739D100 | 80 | 1,775 | SH | SOLE | 3 | 1,775 | 0 | 0 |
| BOISE CASCADE CO DEL | COM | 09739D100 | 4,670 | 97,699 | SH | SOLE | 4 | 97,699 | 0 | 0 |
| BONANZA CREEK ENERGY INC | COM NEW | 097793400 | 69 | 3,583 | SH | DFND | 3 | 3,583 | 0 | 0 |
| BONANZA CREEK ENERGY INC | COM NEW | 097793400 | 485 | 25,100 | SH | SOLE | 4 | 25,100 | 0 | 0 |
| BOOKING HOLDINGS INC | COM | 09857L108 | 2,579 | 1,158 | SH | DFND | 3 | 1,158 | 0 | 0 |
| BOOKING HOLDINGS INC | COM | 09857L108 | 2,216 | 1,079 | SH | SOLE | 3 | 1,079 | 0 | 0 |
| BOOKING HOLDINGS INC | COM | 09857L108 | 45,565 | 20,458 | SH | SOLE | 4 | 20,458 | 0 | 0 |
| BOOT BARN HLDGS INC | COM | 099406100 | 50 | 1,250 | SH | SOLE | 3 | 1,250 | 0 | 0 |
| BOOT BARN HLDGS INC | COM | 099406100 | 877 | 20,236 | SH | SOLE | 4 | 20,236 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| BOOZ ALLEN HAMILTON HLDG COR | CL A | 099502106 | 807 | 9,257 | SH | DFND | 3 | 9,257 | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A | 099502106 | 727 | 9,770 | SH | SOLE | 3 | 9,770 | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A | 099502106 | 11,157 | 127,981 | SH | SOLE | 4 | 127,981 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 775 | 19,093 | SH | SOLE | 3 | 19,093 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 9,224 | 238,712 | SH | SOLE | 4 | 238,712 | 0 | 0 |
| COLLEGIUM PHARMACEUTICAL INC | COM | 19459J104 | 208 | 10,360 | SH | SOLE | 4 | 10,360 | 0 | 0 |
| COLONY CR REAL ESTATE INC | COM CL A | 19625T101 | 128 | 18,072 | SH | SOLE | 3 | 18,072 | 0 | 0 |
| COLONY CR REAL ESTATE INC | COM CL A | 19625T101 | 363 | 48,440 | SH | SOLE | 4 | 48,440 | 0 | 0 |
| COLONY CAP INC NEW | CL A COM | 19626G108 | 4,356 | 905,676 | SH | SOLE | 4 | 905,676 | 0 | 0 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 492 | 13,707 | SH | DFND | 3 | 13,707 | 0 | 0 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 124 | 3,390 | SH | SOLE | 3 | 3,390 | 0 | 0 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 3,519 | 98,034 | SH | SOLE | 4 | 98,034 | 0 | 0 |
| COLUMBIA PPTY TR INC | COM NEW | 198287203 | 324 | 20,978 | SH | SOLE | 3 | 20,978 | 0 | 0 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 468 | 4,988 | SH | SOLE | 3 | 4,988 | 0 | 0 |
| COLUMBUS MCKINNON CORP N Y | COM | 199333105 | 4,280 | 111,334 | SH | SOLE | 4 | 111,334 | 0 | 0 |
| COMFORT SYS USA INC | COM | 199908104 | 896 | 17,010 | SH | SOLE | 4 | 17,010 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 5,383 | 102,728 | SH | DFND | 3 | 102,728 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 6,345 | 121,466 | SH | SOLE | 3 | 121,466 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 49,080 | 936,632 | SH | SOLE | 4 | 936,632 | 0 | 0 |
| COMERICA INC | COM | 200340107 | 316 | 5,634 | SH | SOLE | 3 | 5,634 | 0 | 0 |
| COMERICA INC | COM | 200340107 | 371 | 6,635 | SH | SOLE | 4 | 6,635 | 0 | 0 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 2,622 | 38,478 | SH | SOLE | 3 | 38,478 | 0 | 0 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 18,389 | 279,893 | SH | SOLE | 4 | 279,893 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 1,029 | 50,077 | SH | DFND | 3 | 50,077 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 24 | 1,193 | SH | SOLE | 3 | 1,193 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 1,841 | 89,652 | SH | SOLE | 4 | 89,652 | 0 | 0 |
| COMMSCOPE HLDG CO INC | COM | 20337X109 | 446 | 33,078 | SH | SOLE | 3 | 33,078 | 0 | 0 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 122 | 16,355 | SH | DFND | 3 | 16,355 | 0 | 0 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 1,149 | 154,671 | SH | SOLE | 4 | 154,671 | 0 | 0 |
| COMMUNITY HEALTHCARE TR INC | COM | 20369C106 | 188 | 3,997 | SH | DFND | 3 | 3,997 | 0 | 0 |
| COMMUNITY HEALTHCARE TR INC | COM | 20369C106 | 5,638 | 119,686 | SH | SOLE | 4 | 119,686 | 0 | 0 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 2 | 147 | SH | SOLE | 3 | 147 | 0 | 0 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 316 | 8,517 | SH | SOLE | 4 | 8,517 | 0 | 0 |
| COMMVault SYSTEMS INC | COM | 204166102 | 111 | 2,199 | SH | SOLE | 3 | 2,199 | 0 | 0 |
| COMMVault SYSTEMS INC | COM | 204166102 | 7,277 | 131,428 | SH | SOLE | 4 | 131,428 | 0 | 0 |
| COMPANHIA BRASILEIRA DE DIST | SPONSORED ADR | 20440T300 | 2,863 | 199,914 | SH | SOLE | 4 | 199,914 | 0 | 0 |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 1,841 | 309,330 | SH | SOLE | 4 | 309,330 | 0 | 0 |
| COMPANHIA PARANAENSE ENERG C | SPON ADR PFD | 20441B407 | 975 | 68,200 | SH | SOLE | 4 | 68,200 | 0 | 0 |
| COMPANIA CERVECERIAS UNIDAS | SPONSORED ADR | 204429104 | 1,716 | 116,705 | SH | SOLE | 4 | 116,705 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR | 204448104 | 2,747 | 225,361 | SH | SOLE | 4 | 225,361 | 0 | 0 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 624 | 10,104 | SH | SOLE | 4 | 10,104 | 0 | 0 |
| COMPASS DIVERSIFIED | SH BEN INT | 20451Q104 | 3,906 | 200,810 | SH | SOLE | 4 | 200,810 | 0 | 0 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 44 | 1,641 | SH | DFND | 3 | 1,641 | 0 | 0 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 58 | 3,146 | SH | SOLE | 3 | 3,146 | 0 | 0 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 492 | 18,346 | SH | SOLE | 4 | 18,346 | 0 | 0 |
| COMPUTER TASK GROUP INC | COM | 205477102 | 77 | 12,550 | SH | SOLE | 4 | 12,550 | 0 | 0 |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 507 | 24,500 | SH | SOLE | 4 | 24,500 | 0 | 0 |
| CONAGRA BRANDS INC | COM | 205887102 | 5,074 | 135,635 | SH | SOLE | 3 | 135,635 | 0 | 0 |
| CONAGRA BRANDS INC | COM | 205887102 | 25,892 | 714,076 | SH | SOLE | 4 | 714,076 | 0 | 0 |
| CONCENTRIX CORP | COM | 20602D101 | 2,288 | 23,185 | SH | SOLE | 4 | 23,185 | 0 | 0 |
| CONCHO RES INC | COM | 20605P101 | 6,551 | 112,263 | SH | SOLE | 4 | 112,263 | 0 | 0 |
| CONDUENT INC | COM | 206787103 | 108 | 22,188 | SH | SOLE | 3 | 22,188 | 0 | 0 |
| CONDUENT INC | COM | 206787103 | 973 | 202,615 | SH | SOLE | 4 | 202,615 | 0 | 0 |
| CONMED CORP | COM | 207410101 | 2,642 | 23,586 | SH | SOLE | 4 | 23,586 | 0 | 0 |
| CONMED CORP | NOTE 2.625% 2/0 | 207410AF8 | 306 | 219,000 | SH | SOLE | 4 | 219,000 | 0 | 0 |
| CONNECTONE BANCORP INC | COM | 20786W107 | 2,529 | 127,793 | SH | SOLE | 4 | 127,793 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 5,402 | 133,164 | SH | SOLE | 3 | 133,164 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 27,901 | 697,694 | SH | SOLE | 4 | 697,694 | 0 | 0 |
| CONSOLIDATED COMM HLDGS INC | COM | 209034107 | 67 | 13,649 | SH | DFND | 3 | 13,649 | 0 | 0 |
| CONSOLIDATED COMM HLDGS INC | COM | 209034107 | 969 | 198,237 | SH | SOLE | 4 | 198,237 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 842 | 11,648 | SH | DFND | 3 | 11,648 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 125 | 1,644 | SH | SOLE | 3 | 1,644 | 0 | 0 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 2,920 | 13,132 | SH | SOLE | 3 | 13,132 | 0 | 0 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 4,586 | 20,936 | SH | SOLE | 4 | 20,936 | 0 | 0 |
| COOPER COS INC | COM NEW | 216648402 | 249 | 738 | SH | SOLE | 3 | 738 | 0 | 0 |
| COOPER COS INC | COM NEW | 216648402 | 11,805 | 32,491 | SH | SOLE | 4 | 32,491 | 0 | 0 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 877 | 21,659 | SH | DFND | 3 | 21,659 | 0 | 0 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 537 | 13,261 | SH | SOLE | 4 | 13,261 | 0 | 0 |
| COPART INC | COM | 217204106 | 171 | 1,347 | SH | DFND | 3 | 1,347 | 0 | 0 |
| COPART INC | COM | 217204106 | 878 | 6,748 | SH | SOLE | 3 | 6,748 | 0 | 0 |
| COPART INC | COM | 217204106 | 6,299 | 49,504 | SH | SOLE | 4 | 49,504 | 0 | 0 |
| CORCEPT THERAPEUTICS INC | COM | 218352102 | 147 | 5,625 | SH | DFND | 3 | 5,625 | 0 | 0 |
| CORCEPT THERAPEUTICS INC | COM | 218352102 | 450 | 17,197 | SH | SOLE | 4 | 17,197 | 0 | 0 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 251 | 8,535 | SH | DFND | 3 | 8,535 | 0 | 0 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 132 | 4,434 | SH | SOLE | 3 | 4,434 | 0 | 0 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 207 | 7,038 | SH | SOLE | 4 | 7,038 | 0 | 0 |
| CORESITE RLTY CORP | COM | 21870Q105 | 438 | 3,477 | SH | SOLE | 3 | 3,477 | 0 | 0 |
| CORESITE RLTY CORP | COM | 21870Q105 | 2,423 | 19,337 | SH | SOLE | 4 | 19,337 | 0 | 0 |
| CORNERSTONE ONDEMAND INC | COM | 21925Y103 | 22 | 466 | SH | SOLE | 3 | 466 | 0 | 0 |
| CORNERSTONE ONDEMAND INC | COM | 21925Y103 | 1,240 | 28,163 | SH | SOLE | 4 | 28,163 | 0 | 0 |
| CORNING INC | COM | 219350105 | 598 | 17,681 | SH | SOLE | 3 | 17,681 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| CORNING INC | COM | 219350105 | 6,858 | 190,498 | SH | SOLE | 4 | 190,498 | 0 | 0 |
| CORTEVA INC | COM | 22052L104 | 1,417 | 37,065 | SH | SOLE | 3 | 37,065 | 0 | 0 |
| CORTEVA INC | COM | 22052L104 | 32,207 | 831,793 | SH | SOLE | 4 | 831,793 | 0 | 0 |
| CORVEL CORP | COM | 221006109 | 2,272 | 21,431 | SH | SOLE | 4 | 21,431 | 0 | 0 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 2,286 | 6,066 | SH | DFND | 3 | 6,066 | 0 | 0 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 7,646 | 19,680 | SH | SOLE | 3 | 19,680 | 0 | 0 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 55,011 | 146,003 | SH | SOLE | 4 | 146,003 | 0 | 0 |
| COSTAR GROUP INC | COM | 22160N109 | 9,482 | 9,833 | SH | SOLE | 3 | 9,833 | 0 | 0 |
| COSTAR GROUP INC | COM | 22160N109 | 32,846 | 35,537 | SH | SOLE | 4 | 35,537 | 0 | 0 |
| COTY INC | COM CL A | 222070203 | 2,324 | 331,054 | SH | DFND | 3 | 331,054 | 0 | 0 |
| COUPA SOFTWARE INC | COM | 22266L106 | 1,963 | 5,614 | SH | SOLE | 3 | 5,614 | 0 | 0 |
| COUPA SOFTWARE INC | COM | 22266L106 | 49,742 | 146,772 | SH | SOLE | 4 | 146,772 | 0 | 0 |
| COUSINS PPTYS INC | COM NEW | 222795502 | 169 | 4,984 | SH | SOLE | 3 | 4,984 | 0 | 0 |
| COUSINS PPTYS INC | COM NEW | 222795502 | 9,258 | 276,346 | SH | SOLE | 4 | 276,346 | 0 | 0 |
| COVANTA HLDG CORP | COM | 22282E102 | 72 | 5,230 | SH | SOLE | 3 | 5,230 | 0 | 0 |
| COVANTA HLDG CORP | COM | 22282E102 | 594 | 45,228 | SH | SOLE | 4 | 45,228 | 0 | 0 |
| COVETRUS INC | COM | 22304C100 | 1,085 | 37,890 | SH | SOLE | 3 | 37,890 | 0 | 0 |
| COWEN INC | CL A NEW | 223622606 | 740 | 28,468 | SH | DFND | 3 | 28,468 | 0 | 0 |
| COWEN INC | CL A NEW | 223622606 | 633 | 24,364 | SH | SOLE | 4 | 24,364 | 0 | 0 |
| CRACKER BARREL OLD CTRY STOR | COM | 22410J106 | 359 | 2,399 | SH | SOLE | 3 | 2,399 | 0 | 0 |
| CRANE CO | COM | 224399105 | 75 | 1,101 | SH | SOLE | 3 | 1,101 | 0 | 0 |
| CRANE CO | COM | 224399105 | 4,517 | 58,170 | SH | SOLE | 4 | 58,170 | 0 | 0 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 299 | 24,154 | SH | SOLE | 3 | 24,154 | 0 | 0 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 12,813 | 1,000,991 | SH | SOLE | 4 | 1,000,991 | 0 | 0 |
| CREE INC | COM | 225447101 | 975 | 9,203 | SH | DFND | 1 | 9,203 | 0 | 0 |
| CREE INC | COM | 225447101 | 144 | 1,513 | SH | SOLE | 3 | 1,513 | 0 | 0 |
| CREE INC | COM | 225447101 | 8,833 | 83,410 | SH | SOLE | 4 | 83,410 | 0 | 0 |
| CRESUD S A C I F Y A | SPONSORED ADR | 226406106 | 439 | 91,661 | SH | SOLE | 4 | 91,661 | 0 | 0 |
| CRITEO S A | SPONS ADS | 226718104 | 249 | 12,321 | SH | SOLE | 3 | 12,321 | 0 | 0 |
| CRITEO S A | SPONS ADS | 226718104 | 861 | 41,971 | SH | SOLE | 4 | 41,971 | 0 | 0 |
| CROCS INC | COM | 227046109 | 765 | 12,214 | SH | DFND | 3 | 12,214 | 0 | 0 |
| CROCS INC | COM | 227046109 | 41 | 592 | SH | SOLE | 3 | 592 | 0 | 0 |
| CROCS INC | COM | 227046109 | 391 | 6,235 | SH | SOLE | 4 | 6,235 | 0 | 0 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 17 | 2,536 | SH | SOLE | 3 | 2,536 | 0 | 0 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 4,294 | 484,073 | SH | SOLE | 4 | 484,073 | 0 | 0 |
| CROSSFIRST BANKSHARES INC | COM | 22766M109 | 321 | 29,905 | SH | SOLE | 4 | 29,905 | 0 | 0 |
| CROWDSTRIKE HLDGS INC | CL A | 22788C105 | 626 | 2,998 | SH | SOLE | 3 | 2,998 | 0 | 0 |
| CROWDSTRIKE HLDGS INC | CL A | 22788C105 | 9,188 | 43,376 | SH | SOLE | 4 | 43,376 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | COM | 22822V101 | 86 | 533 | SH | SOLE | 3 | 533 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | COM | 22822V101 | 43,872 | 275,593 | SH | SOLE | 4 | 275,593 | 0 | 0 |
| CROWN HLDGS INC | COM | 228368106 | 226 | 2,255 | SH | SOLE | 4 | 2,255 | 0 | 0 |
| CROWN HLDGS INC | COM | 228368106 | 1,220 | 12,056 | SH | SOLE | 3 | 12,056 | 0 | 0 |
| CRYOPORT INC | COM PAR \$0.001 | 229050307 | 105 | 2,262 | SH | SOLE | 3 | 2,262 | 0 | 0 |
| CRYOPORT INC | COM PAR \$0.001 | 229050307 | 547 | 12,455 | SH | SOLE | 4 | 12,455 | 0 | 0 |
| CUBESMART | COM | 229663109 | 416 | 12,444 | SH | SOLE | 3 | 12,444 | 0 | 0 |
| CUBESMART | COM | 229663109 | 28,371 | 844,122 | SH | SOLE | 4 | 844,122 | 0 | 0 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 316 | 3,891 | SH | SOLE | 3 | 3,891 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| CULLEN FROST BANKERS INC | COM | 229899109 | 14,393 | 165,000 | SH | SOLE | 4 | 165,000 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 2,971 | 12,858 | SH | SOLE | 3 | 12,858 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 12,157 | 53,530 | SH | SOLE | 4 | 53,530 | 0 | 0 |
| CURO GROUP HOLDINGS CORP | COM | 23131L107 | 278 | 19,426 | SH | DFND | 3 | 19,426 | 0 | 0 |
| CURO GROUP HOLDINGS CORP | COM | 23131L107 | 5 | 824 | SH | SOLE | 3 | 824 | 0 | 0 |
| CURTISS WRIGHT CORP | COM | 231561101 | 361 | 3,100 | SH | SOLE | 4 | 3,100 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 100 | 5,477 | SH | DFND | 3 | 5,477 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 203 | 11,827 | SH | SOLE | 3 | 11,827 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 4,260 | 234,309 | SH | SOLE | 4 | 234,309 | 0 | 0 |
| CUTERA INC | COM | 232109108 | 1,097 | 45,484 | SH | SOLE | 4 | 45,484 | 0 | 0 |
| CYTOKINETICS INC | COM NEW | 23282W605 | 691 | 33,275 | SH | SOLE | 4 | 33,275 | 0 | 0 |
| FEDERAL RLTY INVT TR | SH BEN INT NEW | 313747206 | 9,309 | 109,368 | SH | SOLE | 4 | 109,368 | 0 | 0 |
| HP INC | COM | 40434L105 | 13,265 | 539,443 | SH | DFND | 3 | 539,443 | 0 | 0 |
| HP INC | COM | 40434L105 | 1,845 | 74,966 | SH | SOLE | 3 | 74,966 | 0 | 0 |
| HP INC | COM | 40434L105 | 36,368 | 1,478,973 | SH | SOLE | 4 | 1,478,973 | 0 | 0 |
| HACKETT GROUP INC | COM | 404609109 | 180 | 12,482 | SH | SOLE | 4 | 12,482 | 0 | 0 |
| HACKETT GROUP INC | COM | 404609109 | 332 | 22,558 | SH | SOLE | 3 | 22,558 | 0 | 0 |
| HAEMONETICS CORP | COM | 405024100 | 489 | 4,116 | SH | DFND | 3 | 4,116 | 0 | 0 |
| HAEMONETICS CORP | COM | 405024100 | 4 | 82 | SH | SOLE | 3 | 82 | 0 | 0 |
| HAEMONETICS CORP | COM | 405024100 | 6,216 | 52,343 | SH | SOLE | 4 | 52,343 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 275 | 6,852 | SH | DFND | 3 | 6,852 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 432 | 12,597 | SH | SOLE | 3 | 12,597 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 1,463 | 36,436 | SH | SOLE | 4 | 36,436 | 0 | 0 |
| HALLIBURTON CO | COM | 406216101 | 62 | 3,302 | SH | DFND | 3 | 3,302 | 0 | 0 |
| HALLIBURTON CO | COM | 406216101 | 4,676 | 247,412 | SH | SOLE | 4 | 247,412 | 0 | 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 627 | 14,687 | SH | DFND | 1 | 14,687 | 0 | 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 242 | 6,383 | SH | SOLE | 3 | 6,383 | 0 | 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 12,248 | 286,770 | SH | SOLE | 4 | 286,770 | 0 | 0 |
| HAMILTON LANE INC | CL A | 407497106 | 286 | 3,633 | SH | SOLE | 3 | 3,633 | 0 | 0 |
| HAMILTON LANE INC | CL A | 407497106 | 5,369 | 68,786 | SH | SOLE | 4 | 68,786 | 0 | 0 |
| HANCOCK WHITNEY CORPORATION | COM | 410120109 | 6,887 | 202,436 | SH | SOLE | 4 | 202,436 | 0 | 0 |
| HANESBRANDS INC | COM | 410345102 | 1,421 | 97,494 | SH | DFND | 3 | 97,494 | 0 | 0 |
| HANESBRANDS INC | COM | 410345102 | 855 | 58,676 | SH | SOLE | 4 | 58,676 | 0 | 0 |
| HANGER INC | COM NEW | 41043F208 | 460 | 20,900 | SH | SOLE | 4 | 20,900 | 0 | 0 |
| HANMI FINL CORP | COM NEW | 410495204 | 454 | 40,000 | SH | SOLE | 4 | 40,000 | 0 | 0 |
| HANNON ARMSTRONG SUST INFR C | COM | 41068X100 | 897 | 14,138 | SH | DFND | 1 | 14,138 | 0 | 0 |
| HANNON ARMSTRONG SUST INFR C | COM | 41068X100 | 252 | 3,541 | SH | SOLE | 3 | 3,541 | 0 | 0 |
| HANNON ARMSTRONG SUST INFR C | COM | 41068X100 | 524 | 8,267 | SH | SOLE | 4 | 8,267 | 0 | 0 |
| HANOVER INS GROUP INC | COM | 410867105 | 308 | 2,635 | SH | DFND | 3 | 2,635 | 0 | 0 |
| HANOVER INS GROUP INC | COM | 410867105 | 970 | 7,937 | SH | SOLE | 3 | 7,937 | 0 | 0 |
| HANOVER INS GROUP INC | COM | 410867105 | 6,992 | 59,802 | SH | SOLE | 4 | 59,802 | 0 | 0 |
| HARBORONE BANCORP INC NEW | COM NEW | 41165Y100 | 170 | 15,145 | SH | SOLE | 3 | 15,145 | 0 | 0 |
| HARLEY DAVIDSON INC | COM | 412822108 | 906 | 23,294 | SH | SOLE | 3 | 23,294 | 0 | 0 |
| HARMONIC INC | COM | 413160102 | 113 | 14,903 | SH | SOLE | 3 | 14,903 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| HARMONY GOLD MINING CO LTD | SPONSORED ADR | 413216300 | 2,099 | 448,576 | SH | SOLE | 4 | 448,576 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 268 | 14,880 | SH | DFND | 3 | 14,880 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 305 | 15,982 | SH | SOLE | 3 | 15,982 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 13,034 | 724,908 | SH | SOLE | 4 | 724,908 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1,868 | 38,130 | SH | DFND | 3 | 38,130 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1,282 | 25,034 | SH | SOLE | 3 | 25,034 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 6,580 | 134,340 | SH | SOLE | 4 | 134,340 | 0 | 0 |
| HASBRO INC | COM | 418056107 | 1,566 | 16,530 | SH | SOLE | 3 | 16,530 | 0 | 0 |
| HASBRO INC | COM | 418056107 | 3,816 | 40,793 | SH | SOLE | 4 | 40,793 | 0 | 0 |
| HAVERTY FURNITURE INC | COM | 419596101 | 495 | 17,877 | SH | DFND | 3 | 17,877 | 0 | 0 |
| HAVERTY FURNITURE INC | COM | 419596101 | 1,343 | 48,522 | SH | SOLE | 4 | 48,522 | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 479 | 13,522 | SH | DFND | 3 | 13,522 | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 1,747 | 49,350 | SH | SOLE | 3 | 49,350 | 0 | 0 |
| HAWKINS INC | COM | 420261109 | 94 | 1,801 | SH | DFND | 3 | 1,801 | 0 | 0 |
| HAWKINS INC | COM | 420261109 | 189 | 3,621 | SH | SOLE | 4 | 3,621 | 0 | 0 |
| HEALTHCARE SVCS GROUP INC | COM | 421906108 | 3,128 | 111,326 | SH | SOLE | 4 | 111,326 | 0 | 0 |
| HEALTHCARE RLTY TR | COM | 421946104 | 1 | 22 | SH | SOLE | 3 | 22 | 0 | 0 |
| HEALTHCARE RLTY TR | COM | 421946104 | 2,919 | 98,604 | SH | SOLE | 4 | 98,604 | 0 | 0 |
| HEADHUNTER GROUP PLC | SPONSORED ADS | 42207L106 | 2,328 | 76,963 | SH | SOLE | 4 | 76,963 | 0 | 0 |
| HEALTHCARE TR AMER INC | CL A NEW | 42225P501 | 20,781 | 754,592 | SH | SOLE | 4 | 754,592 | 0 | 0 |
| HEALTH EQUITY INC | COM | 42226A107 | 376 | 5,533 | SH | SOLE | 3 | 5,533 | 0 | 0 |
| HEALTH EQUITY INC | COM | 42226A107 | 65,626 | 941,416 | SH | SOLE | 4 | 941,416 | 0 | 0 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 22 | 2,010 | SH | SOLE | 3 | 2,010 | 0 | 0 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 3,634 | 200,792 | SH | SOLE | 4 | 200,792 | 0 | 0 |
| HEALTHPEAK PROPERTIES INC | COM | 42250P103 | 3,218 | 106,930 | SH | SOLE | 3 | 106,930 | 0 | 0 |
| HEALTHPEAK PROPERTIES INC | COM | 42250P103 | 86,346 | 2,856,314 | SH | SOLE | 4 | 2,856,314 | 0 | 0 |
| HECLA MNG CO | COM | 422704106 | 483 | 74,610 | SH | DFND | 3 | 74,610 | 0 | 0 |
| HEICO CORP NEW | COM | 422806109 | 3,908 | 29,517 | SH | SOLE | 4 | 29,517 | 0 | 0 |
| HEICO CORP NEW | CL A | 422806208 | 2,848 | 24,255 | SH | SOLE | 3 | 24,255 | 0 | 0 |
| HEICO CORP NEW | CL A | 422806208 | 7,237 | 61,819 | SH | SOLE | 4 | 61,819 | 0 | 0 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 2,835 | 96,483 | SH | SOLE | 4 | 96,483 | 0 | 0 |
| HELIOS TECHNOLOGIES INC | COM | 42328H109 | 2,932 | 55,026 | SH | SOLE | 4 | 55,026 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 406 | 96,553 | SH | SOLE | 4 | 96,553 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | NOTE 6.750% 2/1 | 42330PAK3 | 330 | 318,000 | SH | SOLE | 4 | 318,000 | 0 | 0 |
| HELMERICH & PAYNE INC | COM | 423452101 | 410 | 17,714 | SH | SOLE | 4 | 17,714 | 0 | 0 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 847 | 5,228 | SH | DFND | 3 | 5,228 | 0 | 0 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 1,767 | 11,191 | SH | SOLE | 3 | 11,191 | 0 | 0 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 12,042 | 74,341 | SH | SOLE | 4 | 74,341 | 0 | 0 |
| HERC HLDGS INC | COM | 42704L104 | 314 | 4,724 | SH | DFND | 3 | 4,724 | 0 | 0 |
| HERC HLDGS INC | COM | 42704L104 | 1,748 | 26,325 | SH | SOLE | 4 | 26,325 | 0 | 0 |
| HERCULES CAPITAL INC | COM | 427096508 | 244 | 17,360 | SH | SOLE | 3 | 17,360 | 0 | 0 |
| HERITAGE INS HLDGS INC | COM | 42727J102 | 189 | 18,680 | SH | SOLE | 4 | 18,680 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| HERON THERAPEUTICS INC | COM | 427746102 | 8,788 | 415,216 | SH | SOLE | 4 | 415,216 | 0 | 0 |
| HERSHA HOSPITALITY TR | PR SHS BEN INT | 427825500 | 113 | 14,385 | SH | SOLE | 4 | 14,385 | 0 | 0 |
| HERSHEY CO | COM | 427866108 | 3,936 | 25,839 | SH | DFND | 3 | 25,839 | 0 | 0 |
| HERSHEY CO | COM | 427866108 | 5,080 | 33,200 | SH | SOLE | 3 | 33,200 | 0 | 0 |
| HERSHEY CO | COM | 427866108 | 13,232 | 86,864 | SH | SOLE | 4 | 86,864 | 0 | 0 |
| HESS CORP | COM | 42809H107 | 5,924 | 112,224 | SH | SOLE | 4 | 112,224 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM | 42824C109 | 4,083 | 344,564 | SH | DFND | 3 | 344,564 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM | 42824C109 | 1,022 | 80,197 | SH | SOLE | 3 | 80,197 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM | 42824C109 | 13,272 | 1,119,996 | SH | SOLE | 4 | 1,119,996 | 0 | 0 |
| HEXCEL CORP NEW | COM | 428291108 | 305 | 6,009 | SH | SOLE | 3 | 6,009 | 0 | 0 |
| HEXCEL CORP NEW | COM | 428291108 | 2,113 | 43,570 | SH | SOLE | 4 | 43,570 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 949 | 20,555 | SH | DFND | 3 | 20,555 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 909 | 19,687 | SH | SOLE | 4 | 19,687 | 0 | 0 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 366 | 9,164 | SH | SOLE | 3 | 9,164 | 0 | 0 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 6,426 | 162,152 | SH | SOLE | 4 | 162,152 | 0 | 0 |
| HILL ROM HLDGS INC | COM | 431475102 | 816 | 8,732 | SH | SOLE | 3 | 8,732 | 0 | 0 |
| HILL ROM HLDGS INC | COM | 431475102 | 4,713 | 48,104 | SH | SOLE | 4 | 48,104 | 0 | 0 |
| HILLENBRAND INC | COM | 431571108 | 76 | 2,200 | SH | SOLE | 3 | 2,200 | 0 | 0 |
| HILLENBRAND INC | COM | 431571108 | 701 | 17,605 | SH | SOLE | 4 | 17,605 | 0 | 0 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 302 | 10,983 | SH | DFND | 3 | 10,983 | 0 | 0 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 1,361 | 49,465 | SH | SOLE | 4 | 49,465 | 0 | 0 |
| HILTON GRAND VACATIONS INC | COM | 43283X105 | 2,025 | 64,593 | SH | SOLE | 4 | 64,593 | 0 | 0 |
| HIMAX TECHNOLOGIES INC | SPONSORED ADR | 43289P106 | 362 | 48,944 | SH | SOLE | 4 | 48,944 | 0 | 0 |
| HILTON WORLDWIDE HLDGS INC | COM | 43300A203 | 1 | 10 | SH | SOLE | 3 | 10 | 0 | 0 |
| HILTON WORLDWIDE HLDGS INC | COM | 43300A203 | 5,025 | 45,167 | SH | SOLE | 4 | 45,167 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 324 | 16,058 | SH | SOLE | 3 | 16,058 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 2,981 | 115,304 | SH | SOLE | 4 | 115,304 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 469 | 6,187 | SH | SOLE | 3 | 6,187 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 8,382 | 115,089 | SH | SOLE | 4 | 115,089 | 0 | 0 |
| HOME BANCSHARES INC | COM | 436893200 | 204 | 10,600 | SH | SOLE | 3 | 10,600 | 0 | 0 |
| HOME BANCSHARES INC | COM | 436893200 | 5,598 | 287,386 | SH | SOLE | 4 | 287,386 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 2,259 | 8,505 | SH | DFND | 3 | 8,505 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 7,159 | 26,660 | SH | SOLE | 3 | 26,660 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 49,738 | 187,251 | SH | SOLE | 4 | 187,251 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 343 | 10,164 | SH | SOLE | 4 | 10,164 | 0 | 0 |
| HOMETRUST BANCSHARES INC | COM | 437872104 | 50 | 3,775 | SH | SOLE | 3 | 3,775 | 0 | 0 |
| HOMETRUST BANCSHARES INC | COM | 437872104 | 135 | 6,981 | SH | SOLE | 4 | 6,981 | 0 | 0 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 228 | 7,886 | SH | SOLE | 3 | 7,886 | 0 | 0 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 4,861 | 172,066 | SH | SOLE | 4 | 172,066 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 4,073 | 19,150 | SH | DFND | 3 | 19,150 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 8,274 | 39,110 | SH | SOLE | 3 | 39,110 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 23,614 | 111,022 | SH | SOLE | 4 | 111,022 | 0 | 0 |
| HOOKER FURNITURE CORP | COM | 439038100 | 456 | 14,135 | SH | SOLE | 4 | 14,135 | 0 | 0 |
| HOPE BANCORP INC | COM | 43940T109 | 21 | 3,639 | SH | SOLE | 3 | 3,639 | 0 | 0 |
| HOPE BANCORP INC | COM | 43940T109 | 453 | 41,520 | SH | SOLE | 4 | 41,520 | 0 | 0 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 528 | 12,571 | SH | SOLE | 4 | 12,571 | 0 | 0 |
| HORIZON BANCORP INC | COM | 440407104 | 268 | 16,900 | SH | SOLE | 4 | 16,900 | 0 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 3,509 | 76,348 | SH | SOLE | 3 | 76,348 | 0 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 3,907 | 83,824 | SH | SOLE | 4 | 83,824 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 732 | 51,854 | SH | SOLE | 3 | 51,854 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 34,982 | 2,391,087 | SH | SOLE | 4 | 2,391,087 | 0 | 0 |
| HOSTESS BRANDS INC | CL A | 44109J106 | 328 | 22,198 | SH | SOLE | 3 | 22,198 | 0 | 0 |
| HOSTESS BRANDS INC | CL A | 44109J106 | 3,507 | 239,537 | SH | SOLE | 4 | 239,537 | 0 | 0 |
| HOULIHAN LOKEY INC | CL A | 441593100 | 731 | 10,873 | SH | SOLE | 4 | 10,873 | 0 | 0 |
| HOWARD HUGHES CORP | COM | 44267D107 | 92 | 1,178 | SH | SOLE | 3 | 1,178 | 0 | 0 |
| HOWARD HUGHES CORP | COM | 44267D107 | 2,871 | 36,371 | SH | SOLE | 4 | 36,371 | 0 | 0 |
| HOWMET AEROSPACE INC | COM | 443201108 | 14,596 | 511,435 | SH | SOLE | 4 | 511,435 | 0 | 0 |
| HUAMI CORP | SPONSORED ADS | 44331K103 | 1,044 | 88,136 | SH | SOLE | 4 | 88,136 | 0 | 0 |
| HUB GROUP INC | CL A | 443320106 | 31 | 653 | SH | SOLE | 3 | 653 | 0 | 0 |
| HUB GROUP INC | CL A | 443320106 | 174 | 3,045 | SH | SOLE | 4 | 3,045 | 0 | 0 |
| HUAZHU GROUP LTD | SPONSORED ADS | 44332N106 | 815 | 18,095 | SH | SOLE | 4 | 18,095 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 593 | 3,781 | SH | DFND | 3 | 3,781 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 114 | 1,819 | SH | SOLE | 3 | 1,819 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 12,774 | 81,473 | SH | SOLE | 4 | 81,473 | 0 | 0 |
| HUBSPOT INC | COM | 443573100 | 471 | 1,161 | SH | SOLE | 3 | 1,161 | 0 | 0 |
| HUBSPOT INC | COM | 443573100 | 28,444 | 71,749 | SH | SOLE | 4 | 71,749 | 0 | 0 |
| HUDBAY MINERALS INC | COM | 443628102 | 163 | 23,336 | SH | SOLE | 4 | 23,336 | 0 | 0 |
| HUDSON PAC PPTYS INC | COM | 444097109 | 141 | 5,715 | SH | SOLE | 3 | 5,715 | 0 | 0 |
| HUDSON PAC PPTYS INC | COM | 444097109 | 6,168 | 256,789 | SH | SOLE | 4 | 256,789 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 7,096 | 17,295 | SH | DFND | 3 | 17,295 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 8,422 | 20,477 | SH | SOLE | 3 | 20,477 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 18,755 | 45,714 | SH | SOLE | 4 | 45,714 | 0 | 0 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 853 | 6,024 | SH | SOLE | 3 | 6,024 | 0 | 0 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 1,180 | 8,636 | SH | SOLE | 4 | 8,636 | 0 | 0 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 192 | 15,171 | SH | SOLE | 4 | 15,171 | 0 | 0 |
| HUNTINGTON INGALLS INDS INC | COM | 446413106 | 1 | 8 | SH | SOLE | 4 | 8 | 0 | 0 |
| HUNTINGTON INGALLS INDS INC | COM | 446413106 | 1,259 | 6,941 | SH | SOLE | 3 | 6,941 | 0 | 0 |
| HUNTSMAN CORP | COM | 447011107 | 1,115 | 41,844 | SH | SOLE | 3 | 41,844 | 0 | 0 |
| HUNTSMAN CORP | COM | 447011107 | 2,218 | 88,236 | SH | SOLE | 4 | 88,236 | 0 | 0 |
| HURCO COMPANIES INC | COM | 447324104 | 421 | 14,036 | SH | SOLE | 4 | 14,036 | 0 | 0 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 212 | 3,568 | SH | SOLE | 3 | 3,568 | 0 | 0 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 7,316 | 124,099 | SH | SOLE | 4 | 124,099 | 0 | 0 |
| HUTCHISON CHINA MEDITECH LTD | SPONSORED ADR | 44842L103 | 1,861 | 58,115 | SH | SOLE | 4 | 58,115 | 0 | 0 |
| HUYA INC | ADS REP SHS A | 44852D108 | 3,495 | 175,361 | SH | SOLE | 4 | 175,361 | 0 | 0 |
| HYATT HOTELS CORP | COM CL A | 448579102 | 575 | 7,988 | SH | SOLE | 3 | 7,988 | 0 | 0 |
| IAC INTERACTIVECORP NEW | COM | 44891N109 | 7,927 | 41,862 | SH | SOLE | 4 | 41,862 | 0 | 0 |
| HYSTER YALE MATLS HANDLING I | CL A | 449172105 | 617 | 10,358 | SH | SOLE | 4 | 10,358 | 0 | 0 |
| IAA INC | COM | 449253103 | 517 | 7,937 | SH | SOLE | 3 | 7,937 | 0 | 0 |
| IAA INC | COM | 449253103 | 3,311 | 50,960 | SH | SOLE | 4 | 50,960 | 0 | 0 |
| ICF INTL INC | COM | 44925C103 | 1,313 | 17,665 | SH | SOLE | 4 | 17,665 | 0 | 0 |
| ICU MED INC | COM | 44930G107 | 358 | 1,670 | SH | SOLE | 4 | 1,670 | 0 | 0 |
| IPG PHOTONICS CORP | COM | 44980X109 | 9,741 | 43,529 | SH | SOLE | 4 | 43,529 | 0 | 0 |
| IRSA INVERSIONES Y REP S A | GLOBL DEP RCPT | 450047204 | 289 | 64,100 | SH | SOLE | 4 | 64,100 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 917 | 3,866 | SH | DFND | 3 | 3,866 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 784 | 3,310 | SH | SOLE | 3 | 3,310 | 0 | 0 |

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|------------------------------|----------|-----------|--------|-----------|----|------|---|-----------|---|---|
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 37,917 | 159,845 | SH | SOLE | 4 | 159,845 | 0 | 0 |
| ISTAR INC | COM | 45031U101 | 206 | 13,902 | SH | DFND | 3 | 13,902 | 0 | 0 |
| ISTAR INC | COM | 45031U101 | 2,346 | 158,000 | SH | SOLE | 4 | 158,000 | 0 | 0 |
| ITT INC | COM | 45073V108 | 585 | 7,512 | SH | SOLE | 3 | 7,512 | 0 | 0 |
| ITT INC | COM | 45073V108 | 4,809 | 62,434 | SH | SOLE | 4 | 62,434 | 0 | 0 |
| IAMGOLD CORP | COM | 450913108 | 483 | 131,474 | SH | SOLE | 4 | 131,474 | 0 | 0 |
| ICICI BANK LIMITED | ADR | 45104G104 | 1,002 | 67,216 | SH | SOLE | 3 | 67,216 | 0 | 0 |
| ICICI BANK LIMITED | ADR | 45104G104 | 31,289 | 2,105,596 | SH | SOLE | 4 | 2,105,596 | 0 | 0 |
| IDACORP INC | COM | 451107106 | 216 | 2,217 | SH | SOLE | 3 | 2,217 | 0 | 0 |
| IDACORP INC | COM | 451107106 | 665 | 6,930 | SH | SOLE | 4 | 6,930 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 1,046 | 5,253 | SH | DFND | 3 | 5,253 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 15,278 | 76,696 | SH | SOLE | 4 | 76,696 | 0 | 0 |
| MALIBU BOATS INC | COM CL A | 56117J100 | 2,213 | 35,438 | SH | SOLE | 4 | 35,438 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 104 | 985 | SH | DFND | 3 | 985 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 30 | 237 | SH | SOLE | 3 | 237 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 4,116 | 39,132 | SH | SOLE | 4 | 39,132 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 2,132 | 23,638 | SH | DFND | 3 | 23,638 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 903 | 9,750 | SH | SOLE | 3 | 9,750 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 1,940 | 21,509 | SH | SOLE | 4 | 21,509 | 0 | 0 |
| MANTECH INTL CORP | CL A | 564563104 | 373 | 3,978 | SH | SOLE | 3 | 3,978 | 0 | 0 |
| MANULIFE FINL CORP | COM | 56501R106 | 304 | 17,152 | SH | SOLE | 3 | 17,152 | 0 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 1,514 | 227,036 | SH | SOLE | 4 | 227,036 | 0 | 0 |
| MARATHON PETE CORP | COM | 56585A102 | 522 | 12,627 | SH | SOLE | 4 | 12,627 | 0 | 0 |
| MARATHON PETE CORP | COM | 56585A102 | 1,473 | 35,126 | SH | SOLE | 3 | 35,126 | 0 | 0 |
| MARAVAI LIFESCIENCES HLDGS I | COM CL A | 56600D107 | 198 | 7,062 | SH | SOLE | 4 | 7,062 | 0 | 0 |
| MARAVAI LIFESCIENCES HLDGS I | COM CL A | 56600D107 | 633 | 26,212 | SH | SOLE | 3 | 26,212 | 0 | 0 |
| MARCHEX INC | CL B | 56624R108 | 7 | 12,011 | SH | SOLE | 3 | 12,011 | 0 | 0 |
| MARCUS & MILLICHAP INC | COM | 566324109 | 252 | 6,767 | SH | SOLE | 4 | 6,767 | 0 | 0 |
| MARINEMAX INC | COM | 567908108 | 4,376 | 124,909 | SH | SOLE | 4 | 124,909 | 0 | 0 |
| MARKEL CORP | COM | 570535104 | 651 | 630 | SH | SOLE | 4 | 630 | 0 | 0 |
| MARKEL CORP | COM | 570535104 | 932 | 916 | SH | SOLE | 3 | 916 | 0 | 0 |
| MARKETAXESS HLDGS INC | COM | 57060D108 | 2,187 | 3,284 | SH | SOLE | 3 | 3,284 | 0 | 0 |
| MARKETAXESS HLDGS INC | COM | 57060D108 | 2,558 | 4,483 | SH | SOLE | 4 | 4,483 | 0 | 0 |
| MARRIOTT VACTINS WORLDWID CO | COM | 57164Y107 | 51 | 391 | SH | SOLE | 3 | 391 | 0 | 0 |
| MARRIOTT VACTINS WORLDWID CO | COM | 57164Y107 | 8,633 | 62,917 | SH | SOLE | 4 | 62,917 | 0 | 0 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 7,397 | 62,899 | SH | SOLE | 3 | 62,899 | 0 | 0 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 23,390 | 199,914 | SH | SOLE | 4 | 199,914 | 0 | 0 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 1 | 10 | SH | SOLE | 3 | 10 | 0 | 0 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 408 | 3,095 | SH | SOLE | 4 | 3,095 | 0 | 0 |
| MARTEN TRANS LTD | COM | 573075108 | 178 | 10,330 | SH | DFND | 3 | 10,330 | 0 | 0 |
| MARTEN TRANS LTD | COM | 573075108 | 388 | 24,018 | SH | SOLE | 3 | 24,018 | 0 | 0 |
| MARTEN TRANS LTD | COM | 573075108 | 434 | 25,185 | SH | SOLE | 4 | 25,185 | 0 | 0 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 27,657 | 97,395 | SH | SOLE | 4 | 97,395 | 0 | 0 |
| MASCO CORP | COM | 574599106 | 5,386 | 98,056 | SH | DFND | 3 | 98,056 | 0 | 0 |
| MASCO CORP | COM | 574599106 | 343 | 6,661 | SH | SOLE | 3 | 6,661 | 0 | 0 |
| MASCO CORP | COM | 574599106 | 728 | 13,256 | SH | SOLE | 4 | 13,256 | 0 | 0 |
| MASIMO CORP | COM | 574795100 | 1,589 | 5,501 | SH | SOLE | 3 | 5,501 | 0 | 0 |
| MASIMO CORP | COM | 574795100 | 9,335 | 34,781 | SH | SOLE | 4 | 34,781 | 0 | 0 |

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|----------------------------|-------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| MASONITE INTL CORP | COM | 575385109 | 282 | 2,902 | SH | SOLE | 3 | 2,902 | 0 | 0 |
| MASONITE INTL CORP | COM | 575385109 | 3,762 | 38,252 | SH | SOLE | 4 | 38,252 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 838 | 11,669 | SH | SOLE | 3 | 11,669 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 3,850 | 56,468 | SH | SOLE | 4 | 56,468 | 0 | 0 |
| MASTERCARD INCORPORATED | CL A | 57636Q104 | 1,451 | 4,066 | SH | DFND | 3 | 4,066 | 0 | 0 |
| MASTERCARD INCORPORATED | CL A | 57636Q104 | 19,189 | 53,337 | SH | SOLE | 3 | 53,337 | 0 | 0 |
| MASTERCARD INCORPORATED | CL A | 57636Q104 | 206,568 | 578,720 | SH | SOLE | 4 | 578,720 | 0 | 0 |
| MASTERCRAFT BOAT HLDGS INC | COM | 57637H103 | 547 | 22,028 | SH | SOLE | 4 | 22,028 | 0 | 0 |
| MATADOR RES CO | COM | 576485205 | 254 | 21,048 | SH | DFND | 3 | 21,048 | 0 | 0 |
| MATCH GROUP INC NEW | COM | 57667L107 | 1,165 | 7,703 | SH | DFND | 3 | 7,703 | 0 | 0 |
| MATCH GROUP INC NEW | COM | 57667L107 | 750 | 4,885 | SH | SOLE | 3 | 4,885 | 0 | 0 |
| MATCH GROUP INC NEW | COM | 57667L107 | 36,726 | 242,912 | SH | SOLE | 4 | 242,912 | 0 | 0 |
| MATRIX SVC CO | COM | 576853105 | 258 | 23,400 | SH | SOLE | 4 | 23,400 | 0 | 0 |
| MATSON INC | COM | 57686G105 | 466 | 8,175 | SH | DFND | 3 | 8,175 | 0 | 0 |
| MATSON INC | COM | 57686G105 | 866 | 15,207 | SH | DFND | 1 | 15,207 | 0 | 0 |
| MATSON INC | COM | 57686G105 | 542 | 9,514 | SH | SOLE | 4 | 9,514 | 0 | 0 |
| MATTEL INC | COM | 577081102 | 870 | 49,882 | SH | DFND | 1 | 49,882 | 0 | 0 |
| MATTEL INC | COM | 577081102 | 3,215 | 184,250 | SH | SOLE | 4 | 184,250 | 0 | 0 |
| MATTHEWS INTL CORP | CL A | 577128101 | 5,975 | 203,227 | SH | SOLE | 4 | 203,227 | 0 | 0 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 95 | 1,261 | SH | SOLE | 3 | 1,261 | 0 | 0 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 3,373 | 38,054 | SH | SOLE | 4 | 38,054 | 0 | 0 |
| MAXLINEAR INC | COM | 57776J100 | 996 | 26,071 | SH | DFND | 1 | 26,071 | 0 | 0 |
| MAXLINEAR INC | COM | 57776J100 | 2,673 | 70,005 | SH | SOLE | 4 | 70,005 | 0 | 0 |
| MAXAR TECHNOLOGIES INC | COM | 57778K105 | 349 | 9,056 | SH | SOLE | 4 | 9,056 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 320 | 4,374 | SH | DFND | 3 | 4,374 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 267 | 3,975 | SH | SOLE | 3 | 3,975 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 441 | 6,026 | SH | SOLE | 4 | 6,026 | 0 | 0 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 531 | 5,550 | SH | SOLE | 4 | 5,550 | 0 | 0 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 4,617 | 48,120 | SH | SOLE | 3 | 48,120 | 0 | 0 |
| MCDONALDS CORP | COM | 580135101 | 10,994 | 50,717 | SH | SOLE | 3 | 50,717 | 0 | 0 |
| MCDONALDS CORP | COM | 580135101 | 13,610 | 63,425 | SH | SOLE | 4 | 63,425 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 13,873 | 79,769 | SH | DFND | 3 | 79,769 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 1,934 | 10,602 | SH | SOLE | 3 | 10,602 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 6,597 | 37,930 | SH | SOLE | 4 | 37,930 | 0 | 0 |
| MEDALLIA INC | COM | 584021109 | 175 | 5,173 | SH | SOLE | 3 | 5,173 | 0 | 0 |
| MEDALLIA INC | COM | 584021109 | 14,956 | 450,209 | SH | SOLE | 4 | 450,209 | 0 | 0 |
| MEDIAALPHA INC | CL A | 58450V104 | 940 | 24,050 | SH | SOLE | 4 | 24,050 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 177 | 7,984 | SH | SOLE | 3 | 7,984 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 24,067 | 1,104,487 | SH | SOLE | 4 | 1,104,487 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 433 | 2,207 | SH | DFND | 3 | 2,207 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 844 | 4,299 | SH | DFND | 1 | 4,299 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 104 | 501 | SH | SOLE | 3 | 501 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 4,670 | 23,784 | SH | SOLE | 4 | 23,784 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 78 | 3,054 | SH | SOLE | 3 | 3,054 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 6,755 | 275,250 | SH | SOLE | 4 | 275,250 | 0 | 0 |
| MEDPACE HLDGS INC | COM | 58506Q109 | 768 | 5,515 | SH | DFND | 3 | 5,515 | 0 | 0 |
| MEDPACE HLDGS INC | COM | 58506Q109 | 95 | 648 | SH | SOLE | 3 | 648 | 0 | 0 |
| MEDPACE HLDGS INC | COM | 58506Q109 | 9,713 | 69,778 | SH | SOLE | 4 | 69,778 | 0 | 0 |
| MERCADOLIBRE INC | COM | 58733R102 | 14,243 | 8,531 | SH | SOLE | 3 | 8,531 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| MERCADOLIBRE INC | COM | 58733R102 | 118,475 | 70,722 | SH | SOLE | 4 | 70,722 | 0 | 0 |
| MERCANTILE BANK CORP | COM | 587376104 | 255 | 9,400 | SH | SOLE | 4 | 9,400 | 0 | 0 |
| MERCER INTL INC | COM | 588056101 | 893 | 87,164 | SH | SOLE | 4 | 87,164 | 0 | 0 |
| MERCK & CO. INC | COM | 58933Y105 | 17,290 | 211,366 | SH | DFND | 3 | 211,366 | 0 | 0 |
| MERCK & CO. INC | COM | 58933Y105 | 18,918 | 231,821 | SH | SOLE | 3 | 231,821 | 0 | 0 |
| MERCK & CO. INC | COM | 58933Y105 | 46,466 | 568,040 | SH | SOLE | 4 | 568,040 | 0 | 0 |
| MERCURY SYS INC | COM | 589378108 | 291 | 3,293 | SH | SOLE | 3 | 3,293 | 0 | 0 |
| MERCURY SYS INC | COM | 589378108 | 8,180 | 92,893 | SH | SOLE | 4 | 92,893 | 0 | 0 |
| MERCURY GENL CORP NEW | COM | 589400100 | 249 | 4,768 | SH | SOLE | 4 | 4,768 | 0 | 0 |
| MERCURY GENL CORP NEW | COM | 589400100 | 939 | 17,087 | SH | SOLE | 3 | 17,087 | 0 | 0 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 56 | 3,006 | SH | DFND | 3 | 3,006 | 0 | 0 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 707 | 37,850 | SH | SOLE | 4 | 37,850 | 0 | 0 |
| MERIDIAN BANCORP INC MD | COM | 58958U103 | 133 | 8,926 | SH | DFND | 3 | 8,926 | 0 | 0 |
| MERIDIAN BANCORP INC MD | COM | 58958U103 | 232 | 15,560 | SH | SOLE | 4 | 15,560 | 0 | 0 |
| MERIT MED SYS INC | COM | 589889104 | 520 | 9,370 | SH | DFND | 3 | 9,370 | 0 | 0 |
| MERIT MED SYS INC | COM | 589889104 | 19,489 | 351,092 | SH | SOLE | 4 | 351,092 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 3,818 | 46,103 | SH | DFND | 3 | 46,103 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 230 | 3,019 | SH | SOLE | 3 | 3,019 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 3,755 | 45,338 | SH | SOLE | 4 | 45,338 | 0 | 0 |
| MERITOR INC | COM | 59001K100 | 30 | 1,059 | SH | DFND | 3 | 1,059 | 0 | 0 |
| MERITOR INC | COM | 59001K100 | 1,934 | 69,280 | SH | SOLE | 4 | 69,280 | 0 | 0 |
| MESA LABS INC | COM | 59064R109 | 2,163 | 7,545 | SH | SOLE | 4 | 7,545 | 0 | 0 |
| METHODE ELECTRS INC | COM | 591520200 | 509 | 13,296 | SH | SOLE | 4 | 13,296 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 410 | 8,732 | SH | DFND | 3 | 8,732 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 1,460 | 30,113 | SH | SOLE | 3 | 30,113 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 26,614 | 566,862 | SH | SOLE | 4 | 566,862 | 0 | 0 |
| METROPOLITAN BK HLDG CORP | COM | 591774104 | 269 | 7,421 | SH | DFND | 3 | 7,421 | 0 | 0 |
| METROPOLITAN BK HLDG CORP | COM | 591774104 | 272 | 7,490 | SH | SOLE | 4 | 7,490 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 1,645 | 1,443 | SH | DFND | 3 | 1,443 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 3,997 | 3,507 | SH | SOLE | 4 | 3,507 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 8,815 | 8,100 | SH | SOLE | 3 | 8,100 | 0 | 0 |
| MICHAELS COS INC | COM | 59408Q106 | 1,208 | 92,846 | SH | DFND | 3 | 92,846 | 0 | 0 |
| MICHAELS COS INC | COM | 59408Q106 | 9,344 | 718,206 | SH | SOLE | 4 | 718,206 | 0 | 0 |
| MICRO FOCUS INTL PLC | SPON ADR NEW | 594837403 | 0 | 13 | SH | SOLE | 3 | 13 | 0 | 0 |
| MICRO FOCUS INTL PLC | SPON ADR NEW | 594837403 | 885 | 155,041 | SH | SOLE | 4 | 155,041 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 68,864 | 309,611 | SH | DFND | 3 | 309,611 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 66,495 | 299,050 | SH | SOLE | 3 | 299,050 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 783,044 | 3,520,563 | SH | SOLE | 4 | 3,520,563 | 0 | 0 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 224 | 544 | SH | SOLE | 3 | 544 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC. | COM | 595017104 | 4,821 | 34,953 | SH | SOLE | 3 | 34,953 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC. | COM | 595017104 | 42,250 | 305,915 | SH | SOLE | 4 | 305,915 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC. | NOTE 1.625% 2/1 | 595017AD6 | 273 | 90,000 | SH | SOLE | 4 | 90,000 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC. | NOTE 1.625% 2/1 | 595017AF1 | 445 | 220,000 | SH | SOLE | 4 | 220,000 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC. | NOTE 0.125%11/1 | 595017AU8 | 1,272 | 1,149,000 | SH | SOLE | 4 | 1,149,000 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| MICRON TECHNOLOGY INC | COM | 595112103 | 129 | 1,717 | SH | SOLE | 3 | 1,717 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 22,723 | 302,250 | SH | SOLE | 4 | 302,250 | 0 | 0 |
| MICRON TECHNOLOGY INC | NOTE 3.125% 5/0 | 595112AX1 | 346 | 46,000 | SH | SOLE | 4 | 46,000 | 0 | 0 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 299 | 2,291 | SH | SOLE | 3 | 2,291 | 0 | 0 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 8,460 | 66,777 | SH | SOLE | 4 | 66,777 | 0 | 0 |
| MIDDLEBY CORP | COM | 596278101 | 2,167 | 16,810 | SH | SOLE | 4 | 16,810 | 0 | 0 |
| MIDDLEBY CORP | COM | 596278101 | 2,594 | 20,152 | SH | SOLE | 3 | 20,152 | 0 | 0 |
| MIDLAND STS BANCORP INC ILL | COM | 597742105 | 405 | 22,649 | SH | DFND | 3 | 22,649 | 0 | 0 |
| MIDLAND STS BANCORP INC ILL | COM | 597742105 | 393 | 21,978 | SH | SOLE | 4 | 21,978 | 0 | 0 |
| MIDWESTONE FINL GROUP INC NE | COM | 598511103 | 245 | 9,993 | SH | SOLE | 4 | 9,993 | 0 | 0 |
| MILLER HERMAN INC | COM | 600544100 | 89 | 2,990 | SH | SOLE | 3 | 2,990 | 0 | 0 |
| MILLER HERMAN INC | COM | 600544100 | 1,498 | 44,317 | SH | SOLE | 4 | 44,317 | 0 | 0 |
| MILLER INDS INC TENN | COM NEW | 600551204 | 266 | 7,000 | SH | SOLE | 4 | 7,000 | 0 | 0 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 1,947 | 31,350 | SH | SOLE | 4 | 31,350 | 0 | 0 |
| MINERVA NEUROSCIENCES INC | COM | 603380106 | 630 | 269,320 | SH | SOLE | 4 | 269,320 | 0 | 0 |
| MIRATI THERAPEUTICS INC | COM | 60468T105 | 1,112 | 5,065 | SH | DFND | 1 | 5,065 | 0 | 0 |
| MIRATI THERAPEUTICS INC | COM | 60468T105 | 932 | 4,245 | SH | SOLE | 4 | 4,245 | 0 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADS | 606822104 | 10 | 2,215 | SH | SOLE | 3 | 2,215 | 0 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADS | 606822104 | 8,417 | 1,900,000 | SH | SOLE | 4 | 1,900,000 | 0 | 0 |
| MIX TELEMATICS LTD | SPONSORED ADR | 60688N102 | 140 | 11,092 | SH | SOLE | 4 | 11,092 | 0 | 0 |
| MOBILE TELESYSTEMS PJSC | SPONSORED ADR | 607409109 | 21 | 2,525 | SH | SOLE | 3 | 2,525 | 0 | 0 |
| MOBILE TELESYSTEMS PJSC | SPONSORED ADR | 607409109 | 5,383 | 601,414 | SH | SOLE | 4 | 601,414 | 0 | 0 |
| MODERNA INC | COM | 60770K107 | 720 | 6,895 | SH | DFND | 3 | 6,895 | 0 | 0 |
| MODERNA INC | COM | 60770K107 | 4,710 | 45,085 | SH | SOLE | 4 | 45,085 | 0 | 0 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 5,174 | 62,499 | SH | DFND | 3 | 62,499 | 0 | 0 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 10,524 | 127,095 | SH | SOLE | 3 | 127,095 | 0 | 0 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 14,118 | 170,532 | SH | SOLE | 4 | 170,532 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 1,217 | 17,088 | SH | SOLE | 3 | 17,088 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 12,771 | 182,593 | SH | SOLE | 4 | 182,593 | 0 | 0 |
| PHOENIX NEW MEDIA LTD | SPONSORED ADS | 71910C103 | 20 | 16,893 | SH | SOLE | 4 | 16,893 | 0 | 0 |
| PHOTRONICS INC | COM | 719405102 | 540 | 48,404 | SH | SOLE | 4 | 48,404 | 0 | 0 |
| PHYSICIANS RLTY TR | COM | 71943U104 | 892 | 50,116 | SH | SOLE | 4 | 50,116 | 0 | 0 |
| PHREESIA INC | COM | 71944F106 | 1,018 | 18,768 | SH | SOLE | 4 | 18,768 | 0 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A | 720190206 | 359 | 22,111 | SH | SOLE | 4 | 22,111 | 0 | 0 |
| PILGRIMS PRIDE CORP | COM | 72147K108 | 99 | 5,038 | SH | SOLE | 4 | 5,038 | 0 | 0 |
| PILGRIMS PRIDE CORP | COM | 72147K108 | 458 | 29,328 | SH | SOLE | 3 | 29,328 | 0 | 0 |
| PIMCO ETF TR | ENHAN SHRT MA AC | 72201R833 | 37,546 | 367,425 | SH | SOLE | 3 | 367,425 | 0 | 0 |
| PINDUODUO INC | SPONSORED ADS | 722304102 | 16,248 | 91,452 | SH | SOLE | 4 | 91,452 | 0 | 0 |
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 438 | 6,932 | SH | SOLE | 3 | 6,932 | 0 | 0 |
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 12,998 | 201,828 | SH | SOLE | 4 | 201,828 | 0 | 0 |
| PINNACLE WEST CAP | COM | 723484101 | 95 | 1,187 | SH | DFND | 3 | 1,187 | 0 | 0 |

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|------------------------------|----------|-----------|--------|---------|----|------|---|---------|---|---|
| CORP | | | | | | | | | | |
| PINNACLE WEST CAP CORP | COM | 723484101 | 40 | 470 | SH | SOLE | 3 | 470 | 0 | 0 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 10,755 | 134,525 | SH | SOLE | 4 | 134,525 | 0 | 0 |
| PINTEREST INC | CL A | 72352L106 | 5,923 | 89,871 | SH | DFND | 3 | 89,871 | 0 | 0 |
| PINTEREST INC | CL A | 72352L106 | 754 | 10,990 | SH | SOLE | 3 | 10,990 | 0 | 0 |
| PINTEREST INC | CL A | 72352L106 | 6,464 | 98,089 | SH | SOLE | 4 | 98,089 | 0 | 0 |
| PIONEER NAT RES CO | COM | 723787107 | 370 | 3,190 | SH | SOLE | 3 | 3,190 | 0 | 0 |
| PIONEER NAT RES CO | COM | 723787107 | 14,749 | 129,501 | SH | SOLE | 4 | 129,501 | 0 | 0 |
| PLANET FITNESS INC | CL A | 72703H101 | 6,370 | 82,053 | SH | SOLE | 4 | 82,053 | 0 | 0 |
| PLANTRONICS INC NEW | COM | 727493108 | 174 | 6,452 | SH | DFND | 3 | 6,452 | 0 | 0 |
| PLANTRONICS INC NEW | COM | 727493108 | 285 | 10,537 | SH | SOLE | 4 | 10,537 | 0 | 0 |
| PLUG POWER INC | COM NEW | 72919P202 | 1,622 | 47,838 | SH | DFND | 3 | 47,838 | 0 | 0 |
| PLUG POWER INC | COM NEW | 72919P202 | 1,647 | 48,581 | SH | DFND | 1 | 48,581 | 0 | 0 |
| PLUG POWER INC | COM NEW | 72919P202 | 1,479 | 43,630 | SH | SOLE | 4 | 43,630 | 0 | 0 |
| PLURALSIGHT INC | COM CL A | 72941B106 | 1,451 | 69,246 | SH | SOLE | 4 | 69,246 | 0 | 0 |
| POLARIS INC | COM | 731068102 | 16 | 231 | SH | SOLE | 3 | 231 | 0 | 0 |
| POLARIS INC | COM | 731068102 | 3,159 | 33,151 | SH | SOLE | 4 | 33,151 | 0 | 0 |
| POOL CORP | COM | 73278L105 | 1,009 | 2,708 | SH | DFND | 3 | 2,708 | 0 | 0 |
| POOL CORP | COM | 73278L105 | 92 | 247 | SH | SOLE | 3 | 247 | 0 | 0 |
| POOL CORP | COM | 73278L105 | 26,836 | 72,042 | SH | SOLE | 4 | 72,042 | 0 | 0 |
| POPULAR INC | COM NEW | 733174700 | 4,961 | 88,077 | SH | DFND | 3 | 88,077 | 0 | 0 |
| POPULAR INC | COM NEW | 733174700 | 152 | 2,670 | SH | SOLE | 3 | 2,670 | 0 | 0 |
| POPULAR INC | COM NEW | 733174700 | 451 | 8,000 | SH | SOLE | 4 | 8,000 | 0 | 0 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 477 | 11,014 | SH | SOLE | 3 | 11,014 | 0 | 0 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 9,571 | 223,778 | SH | SOLE | 4 | 223,778 | 0 | 0 |
| POST HLDGS INC | COM | 737446104 | 10,787 | 106,795 | SH | SOLE | 4 | 106,795 | 0 | 0 |
| POTLATCHDELTIC CORPORATION | COM | 737630103 | 627 | 12,527 | SH | DFND | 3 | 12,527 | 0 | 0 |
| POTLATCHDELTIC CORPORATION | COM | 737630103 | 7 | 329 | SH | SOLE | 3 | 329 | 0 | 0 |
| POTLATCHDELTIC CORPORATION | COM | 737630103 | 727 | 14,530 | SH | SOLE | 4 | 14,530 | 0 | 0 |
| POWELL INDS INC | COM | 739128106 | 277 | 9,392 | SH | SOLE | 4 | 9,392 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 1,232 | 15,054 | SH | DFND | 1 | 15,054 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 296 | 3,954 | SH | SOLE | 3 | 3,954 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 492 | 6,016 | SH | SOLE | 4 | 6,016 | 0 | 0 |
| PQ GROUP HLDGS INC | COM | 73943T103 | 247 | 17,300 | SH | SOLE | 4 | 17,300 | 0 | 0 |
| PREFERRED BK LOS ANGELES CA | COM NEW | 740367404 | 132 | 2,611 | SH | DFND | 3 | 2,611 | 0 | 0 |
| PREFERRED BK LOS ANGELES CA | COM NEW | 740367404 | 11 | 222 | SH | SOLE | 3 | 222 | 0 | 0 |
| PREFERRED BK LOS ANGELES CA | COM NEW | 740367404 | 511 | 10,128 | SH | SOLE | 4 | 10,128 | 0 | 0 |
| PREFORMED LINE PRODS CO | COM | 740444104 | 262 | 3,827 | SH | SOLE | 4 | 3,827 | 0 | 0 |
| PREMIER INC | CL A | 74051N102 | 1,105 | 35,191 | SH | SOLE | 3 | 35,191 | 0 | 0 |
| PREMIER INC | CL A | 74051N102 | 2,154 | 61,354 | SH | SOLE | 4 | 61,354 | 0 | 0 |
| PREMIER FINANCIAL CORP | COM | 74052F108 | 429 | 18,635 | SH | SOLE | 4 | 18,635 | 0 | 0 |
| PRESTIGE CONSMR HEALTHCARE I | COM | 74112D101 | 299 | 8,757 | SH | SOLE | 3 | 8,757 | 0 | 0 |
| PRESTIGE CONSMR HEALTHCARE I | COM | 74112D101 | 6,340 | 181,815 | SH | SOLE | 4 | 181,815 | 0 | 0 |
| PRETIUM RES INC | COM | 74139C102 | 206 | 17,925 | SH | SOLE | 4 | 17,925 | 0 | 0 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 17,603 | 116,277 | SH | DFND | 3 | 116,277 | 0 | 0 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 1,911 | 12,610 | SH | SOLE | 3 | 12,610 | 0 | 0 |

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|------------------------------|--------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| PRICE T ROWE GROUP INC | COM | 74144T108 | 17,239 | 113,872 | SH | SOLE | 4 | 113,872 | 0 | 0 |
| PRICELINE GRP INC | NOTE 0.900% 9/1 | 741503AX4 | 423 | 365,000 | SH | SOLE | 4 | 365,000 | 0 | 0 |
| PRICESMART INC | COM | 741511109 | 395 | 4,338 | SH | DFND | 3 | 4,338 | 0 | 0 |
| PRICESMART INC | COM | 741511109 | 3,046 | 33,434 | SH | SOLE | 4 | 33,434 | 0 | 0 |
| PRIMORIS SVCS CORP | COM | 74164F103 | 827 | 29,945 | SH | DFND | 3 | 29,945 | 0 | 0 |
| PRIMORIS SVCS CORP | COM | 74164F103 | 668 | 24,182 | SH | SOLE | 4 | 24,182 | 0 | 0 |
| PRIMERICA INC | COM | 74164M108 | 45 | 363 | SH | SOLE | 3 | 363 | 0 | 0 |
| PRIMERICA INC | COM | 74164M108 | 5,280 | 39,425 | SH | SOLE | 4 | 39,425 | 0 | 0 |
| PRIMO WATER CORPORATION | COM | 74167P108 | 263 | 16,743 | SH | SOLE | 4 | 16,743 | 0 | 0 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 3,666 | 73,895 | SH | DFND | 3 | 73,895 | 0 | 0 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 92 | 1,651 | SH | SOLE | 3 | 1,651 | 0 | 0 |
| PROASSURANCE CORP | COM | 74267C106 | 708 | 39,810 | SH | SOLE | 4 | 39,810 | 0 | 0 |
| PROCTER AND GAMBLE CO | COM | 742718109 | 24,921 | 179,110 | SH | DFND | 3 | 179,110 | 0 | 0 |
| PROCTER AND GAMBLE CO | COM | 742718109 | 12,863 | 91,930 | SH | SOLE | 3 | 91,930 | 0 | 0 |
| PROCTER AND GAMBLE CO | COM | 742718109 | 64,844 | 466,035 | SH | SOLE | 4 | 466,035 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 814 | 18,008 | SH | DFND | 3 | 18,008 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 163 | 3,398 | SH | SOLE | 3 | 3,398 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 2,379 | 52,641 | SH | SOLE | 4 | 52,641 | 0 | 0 |
| PROGRESSIVE CORP | COM | 743315103 | 5,466 | 55,818 | SH | SOLE | 3 | 55,818 | 0 | 0 |
| PROGRESSIVE CORP | COM | 743315103 | 22,678 | 229,352 | SH | SOLE | 4 | 229,352 | 0 | 0 |
| PROGYNY INC | COM | 74340E103 | 238 | 5,593 | SH | SOLE | 3 | 5,593 | 0 | 0 |
| PROGYNY INC | COM | 74340E103 | 5,676 | 133,904 | SH | SOLE | 4 | 133,904 | 0 | 0 |
| PROLOGIS INC. | COM | 74340W103 | 1,895 | 19,019 | SH | DFND | 3 | 19,019 | 0 | 0 |
| PROLOGIS INC. | COM | 74340W103 | 9,289 | 92,704 | SH | SOLE | 3 | 92,704 | 0 | 0 |
| PROLOGIS INC. | COM | 74340W103 | 163,617 | 1,641,749 | SH | SOLE | 4 | 1,641,749 | 0 | 0 |
| PROOFPOINT INC | COM | 743424103 | 5 | 56 | SH | SOLE | 3 | 56 | 0 | 0 |
| PROOFPOINT INC | COM | 743424103 | 12,460 | 91,344 | SH | SOLE | 4 | 91,344 | 0 | 0 |
| PROS HOLDINGS INC | COM | 74346Y103 | 1,969 | 38,776 | SH | SOLE | 4 | 38,776 | 0 | 0 |
| PROPETRO HLDG CORP | COM | 74347M108 | 532 | 71,962 | SH | SOLE | 4 | 71,962 | 0 | 0 |
| PROSIGHT GLOBAL INC | COM | 74349J103 | 891 | 69,442 | SH | SOLE | 4 | 69,442 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 114 | 1,644 | SH | DFND | 3 | 1,644 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 4,848 | 69,900 | SH | SOLE | 4 | 69,900 | 0 | 0 |
| PROTO LABS INC | COM | 743713109 | 406 | 2,770 | SH | SOLE | 3 | 2,770 | 0 | 0 |
| PROTO LABS INC | COM | 743713109 | 2,426 | 15,818 | SH | SOLE | 4 | 15,818 | 0 | 0 |
| THE PROVIDENCE SERVICE CORP | COM | 743815102 | 249 | 1,793 | SH | DFND | 3 | 1,793 | 0 | 0 |
| THE PROVIDENCE SERVICE CORP | COM | 743815102 | 610 | 4,397 | SH | DFND | 1 | 4,397 | 0 | 0 |
| THE PROVIDENCE SERVICE CORP | COM | 743815102 | 10,023 | 72,301 | SH | SOLE | 4 | 72,301 | 0 | 0 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 384 | 21,400 | SH | SOLE | 4 | 21,400 | 0 | 0 |
| PRUDENTIAL FINL INC | COM | 744320102 | 6,352 | 81,357 | SH | DFND | 3 | 81,357 | 0 | 0 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1,113 | 13,719 | SH | SOLE | 3 | 13,719 | 0 | 0 |
| PRUDENTIAL PLC | ADR | 74435K204 | 3,403 | 91,900 | SH | SOLE | 3 | 91,900 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM | 744573106 | 448 | 7,688 | SH | DFND | 3 | 7,688 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM | 744573106 | 2,184 | 37,756 | SH | SOLE | 3 | 37,756 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM | 744573106 | 10,261 | 176,007 | SH | SOLE | 4 | 176,007 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 623 | 2,698 | SH | SOLE | 3 | 2,698 | 0 | 0 |

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|------------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| PUBLIC STORAGE | COM | 74460D109 | 75,354 | 326,305 | SH | SOLE | 4 | 326,305 | 0 | 0 |
| PULTE GROUP INC | COM | 745867101 | 5,092 | 118,082 | SH | DFND | 3 | 118,082 | 0 | 0 |
| PULTE GROUP INC | COM | 745867101 | 1,610 | 36,947 | SH | SOLE | 3 | 36,947 | 0 | 0 |
| PULTE GROUP INC | COM | 745867101 | 1,890 | 43,842 | SH | SOLE | 4 | 43,842 | 0 | 0 |
| PUMA BIOTECHNOLOGY INC | COM | 74587V107 | 0 | 274 | SH | SOLE | 3 | 274 | 0 | 0 |
| PUMA BIOTECHNOLOGY INC | COM | 74587V107 | 1,568 | 152,858 | SH | SOLE | 4 | 152,858 | 0 | 0 |
| PURE STORAGE INC | CL A | 74624M102 | 7,963 | 352,200 | SH | SOLE | 4 | 352,200 | 0 | 0 |
| QCR HOLDINGS INC | COM | 74727A104 | 110 | 2,790 | SH | DFND | 3 | 2,790 | 0 | 0 |
| QCR HOLDINGS INC | COM | 74727A104 | 2 | 74 | SH | SOLE | 3 | 74 | 0 | 0 |
| QCR HOLDINGS INC | COM | 74727A104 | 320 | 8,086 | SH | SOLE | 4 | 8,086 | 0 | 0 |
| QAD INC | CL A | 74727D306 | 126 | 2,100 | SH | SOLE | 3 | 2,100 | 0 | 0 |
| QAD INC | CL A | 74727D306 | 862 | 13,647 | SH | SOLE | 4 | 13,647 | 0 | 0 |
| QUAD / GRAPHICS INC | COM CL A | 747301109 | 54 | 14,050 | SH | SOLE | 4 | 14,050 | 0 | 0 |
| QUAKER CHEM CORP | COM | 747316107 | 215 | 800 | SH | SOLE | 3 | 800 | 0 | 0 |
| QUAKER CHEM CORP | COM | 747316107 | 530 | 2,090 | SH | SOLE | 4 | 2,090 | 0 | 0 |
| QEP RESOURCES INC | COM | 74733V100 | 622 | 260,213 | SH | SOLE | 4 | 260,213 | 0 | 0 |
| QTS RLTY TR INC | COM CL A | 74736A103 | 555 | 8,296 | SH | SOLE | 3 | 8,296 | 0 | 0 |
| QTS RLTY TR INC | COM CL A | 74736A103 | 30,223 | 488,407 | SH | SOLE | 4 | 488,407 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 3,598 | 21,637 | SH | DFND | 3 | 21,637 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 1,727 | 10,416 | SH | SOLE | 3 | 10,416 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 12,664 | 76,164 | SH | SOLE | 4 | 76,164 | 0 | 0 |
| Q2 HLDGS INC | COM | 74736L109 | 546 | 4,317 | SH | SOLE | 3 | 4,317 | 0 | 0 |
| Q2 HLDGS INC | COM | 74736L109 | 14,934 | 118,031 | SH | SOLE | 4 | 118,031 | 0 | 0 |
| Q2 HLDGS INC | NOTE 0.750% 6/0 | 74736LAD1 | 115 | 75,000 | SH | SOLE | 4 | 75,000 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 579 | 3,798 | SH | DFND | 3 | 3,798 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 7,247 | 47,347 | SH | SOLE | 3 | 47,347 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 96,148 | 631,141 | SH | SOLE | 4 | 631,141 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 117 | 1,046 | SH | SOLE | 3 | 1,046 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 629 | 5,162 | SH | SOLE | 4 | 5,162 | 0 | 0 |
| QUANEX BUILDING PRODUCTS COR | COM | 747619104 | 327 | 14,730 | SH | SOLE | 4 | 14,730 | 0 | 0 |
| QUANTA SVCS INC | COM | 74762E102 | 778 | 10,801 | SH | DFND | 1 | 10,801 | 0 | 0 |
| QUANTA SVCS INC | COM | 74762E102 | 1,007 | 13,987 | SH | DFND | 3 | 13,987 | 0 | 0 |
| QUANTA SVCS INC | COM | 74762E102 | 1 | 9 | SH | SOLE | 3 | 9 | 0 | 0 |
| QUANTA SVCS INC | COM | 74762E102 | 9,834 | 136,545 | SH | SOLE | 4 | 136,545 | 0 | 0 |
| QUANTERIX CORP | COM | 74766Q101 | 286 | 6,140 | SH | SOLE | 4 | 6,140 | 0 | 0 |
| QUDIAN INC | ADR | 747798106 | 34 | 24,783 | SH | SOLE | 4 | 24,783 | 0 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 138 | 1,154 | SH | SOLE | 3 | 1,154 | 0 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 10,738 | 90,105 | SH | SOLE | 4 | 90,105 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 1,279 | 7,119 | SH | DFND | 3 | 7,119 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 183 | 854 | SH | SOLE | 3 | 854 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 9,732 | 54,173 | SH | SOLE | 4 | 54,173 | 0 | 0 |
| QURATE RETAIL INC | COM SER A | 74915M100 | 5,218 | 475,694 | SH | DFND | 3 | 475,694 | 0 | 0 |
| QURATE RETAIL INC | COM SER A | 74915M100 | 297 | 25,597 | SH | SOLE | 3 | 25,597 | 0 | 0 |
| QURATE RETAIL INC | COM SER A | 74915M100 | 4,388 | 400,013 | SH | SOLE | 4 | 400,013 | 0 | 0 |
| RBB BANCORP | COM | 74930B105 | 185 | 12,026 | SH | SOLE | 4 | 12,026 | 0 | 0 |
| R1 RCM INC | COM | 749397105 | 490 | 20,384 | SH | DFND | 3 | 20,384 | 0 | 0 |
| R1 RCM INC | COM | 749397105 | 1,017 | 42,349 | SH | DFND | 1 | 42,349 | 0 | 0 |
| R1 RCM INC | COM | 749397105 | 881 | 36,690 | SH | SOLE | 4 | 36,690 | 0 | 0 |
| RLI CORP | COM | 749607107 | 2,058 | 19,761 | SH | SOLE | 4 | 19,761 | 0 | 0 |
| RLJ LODGING TR | COM | 74965L101 | 1,002 | 70,826 | SH | SOLE | 4 | 70,826 | 0 | 0 |
| RPC INC | COM | 749660106 | 753 | 239,164 | SH | SOLE | 4 | 239,164 | 0 | 0 |
| RMR GROUP INC | CL A | 74967R106 | 53 | 1,285 | SH | SOLE | 3 | 1,285 | 0 | 0 |
| RMR GROUP INC | CL A | 74967R106 | 678 | 17,555 | SH | SOLE | 4 | 17,555 | 0 | 0 |
| RH | COM | 74967X103 | 757 | 1,691 | SH | DFND | 3 | 1,691 | 0 | 0 |
| RH | COM | 74967X103 | 9,462 | 21,144 | SH | SOLE | 4 | 21,144 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|---------|----|------|---|---------|---|---|
| RPM INTL INC | COM | 749685103 | 226 | 2,398 | SH | SOLE | 3 | 2,398 | 0 | 0 |
| RPM INTL INC | COM | 749685103 | 22,905 | 252,318 | SH | SOLE | 4 | 252,318 | 0 | 0 |
| STORE CAP CORP | COM | 862121100 | 14,740 | 433,784 | SH | SOLE | 4 | 433,784 | 0 | 0 |
| STRATEGIC ED INC | COM | 86272C103 | 29 | 259 | SH | SOLE | 3 | 259 | 0 | 0 |
| STRATEGIC ED INC | COM | 86272C103 | 761 | 7,980 | SH | SOLE | 4 | 7,980 | 0 | 0 |
| STRIDE INC | COM | 86333M108 | 8 | 697 | SH | SOLE | 3 | 697 | 0 | 0 |
| STRIDE INC | COM | 86333M108 | 312 | 14,680 | SH | SOLE | 4 | 14,680 | 0 | 0 |
| STRYKER CORPORATION | COM | 863667101 | 4,091 | 16,696 | SH | SOLE | 4 | 16,696 | 0 | 0 |
| STRYKER CORPORATION | COM | 863667101 | 5,098 | 20,942 | SH | SOLE | 3 | 20,942 | 0 | 0 |
| STURM RUGER & CO INC | COM | 864159108 | 1,163 | 17,877 | SH | DFND | 3 | 17,877 | 0 | 0 |
| STURM RUGER & CO INC | COM | 864159108 | 232 | 3,561 | SH | SOLE | 4 | 3,561 | 0 | 0 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 455 | 30,590 | SH | SOLE | 4 | 30,590 | 0 | 0 |
| SUMITOMO MITSUI FINL GROUP I | SPONSORED ADR | 86562M209 | 2,552 | 414,578 | SH | SOLE | 3 | 414,578 | 0 | 0 |
| SUMMIT HOTEL PPTYS INC | COM | 866082100 | 530 | 58,790 | SH | SOLE | 4 | 58,790 | 0 | 0 |
| SUN CMNTYS INC | COM | 866674104 | 173 | 1,163 | SH | SOLE | 3 | 1,163 | 0 | 0 |
| SUN CMNTYS INC | COM | 866674104 | 50,846 | 334,624 | SH | SOLE | 4 | 334,624 | 0 | 0 |
| SUN LIFE FINANCIAL INC. | COM | 866796105 | 21 | 448 | SH | SOLE | 3 | 448 | 0 | 0 |
| SUN LIFE FINANCIAL INC. | COM | 866796105 | 972 | 21,862 | SH | SOLE | 4 | 21,862 | 0 | 0 |
| SUNCOKE ENERGY INC | COM | 86722A103 | 57 | 13,151 | SH | SOLE | 4 | 13,151 | 0 | 0 |
| SUNNOVA ENERGY INTL INC. | COM | 86745K104 | 928 | 20,555 | SH | DFND | 1 | 20,555 | 0 | 0 |
| SUNNOVA ENERGY INTL INC. | COM | 86745K104 | 3,925 | 86,975 | SH | SOLE | 4 | 86,975 | 0 | 0 |
| SUNPOWER CORP | COM | 867652406 | 856 | 33,379 | SH | DFND | 1 | 33,379 | 0 | 0 |
| SUNPOWER CORP | COM | 867652406 | 508 | 19,825 | SH | SOLE | 4 | 19,825 | 0 | 0 |
| SUNRUN INC | COM | 86771W105 | 341 | 4,910 | SH | SOLE | 4 | 4,910 | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 313 | 27,639 | SH | SOLE | 4 | 27,639 | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 379 | 33,319 | SH | SOLE | 3 | 33,319 | 0 | 0 |
| SUPER MICRO COMPUTER INC | COM | 86800U104 | 24 | 767 | SH | SOLE | 3 | 767 | 0 | 0 |
| SUPER MICRO COMPUTER INC | COM | 86800U104 | 805 | 25,419 | SH | SOLE | 4 | 25,419 | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM | 868459108 | 24 | 850 | SH | SOLE | 3 | 850 | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM | 868459108 | 5,566 | 221,226 | SH | SOLE | 4 | 221,226 | 0 | 0 |
| SURMODICS INC | COM | 868873100 | 2,665 | 61,228 | SH | SOLE | 4 | 61,228 | 0 | 0 |
| SWITCH INC | CL A | 87105L104 | 749 | 45,761 | SH | SOLE | 4 | 45,761 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 580 | 15,389 | SH | DFND | 3 | 15,389 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 1,990 | 52,835 | SH | SOLE | 4 | 52,835 | 0 | 0 |
| SYNCHRONOSS TECHNOLOGIES INC | COM | 87157B103 | 81 | 17,149 | SH | SOLE | 4 | 17,149 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 1,410 | 14,622 | SH | DFND | 3 | 14,622 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 1,796 | 18,628 | SH | SOLE | 4 | 18,628 | 0 | 0 |
| SYNOPSIS INC | COM | 871607107 | 4,335 | 16,547 | SH | SOLE | 3 | 16,547 | 0 | 0 |
| SYNOPSIS INC | COM | 871607107 | 20,302 | 78,314 | SH | SOLE | 4 | 78,314 | 0 | 0 |
| SYNOVUS FINL CORP | COM NEW | 87161C501 | 2,428 | 75,005 | SH | SOLE | 4 | 75,005 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 1,377 | 16,911 | SH | DFND | 3 | 16,911 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 11 | 321 | SH | SOLE | 3 | 321 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 421 | 5,164 | SH | SOLE | 4 | 5,164 | 0 | 0 |
| SYNCHRONY | COM | 87165B103 | 9,964 | 287,074 | SH | DFND | 3 | 287,074 | 0 | 0 |

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|-------------------------------|---------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| FINANCIAL | | | | | | | | | | |
| SYNCHRONY FINANCIAL | COM | 87165B103 | 111 | 3,231 | SH | SOLE | 3 | 3,231 | 0 | 0 |
| SYNCHRONY FINANCIAL | COM | 87165B103 | 3,534 | 101,807 | SH | SOLE | 4 | 101,807 | 0 | 0 |
| SYNEOS HEALTH INC | CL A | 87166B102 | 260 | 3,743 | SH | SOLE | 3 | 3,743 | 0 | 0 |
| SYNEOS HEALTH INC | CL A | 87166B102 | 13,135 | 192,793 | SH | SOLE | 4 | 192,793 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 577 | 7,766 | SH | DFND | 3 | 7,766 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 5,939 | 79,588 | SH | SOLE | 3 | 79,588 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 9,214 | 124,079 | SH | SOLE | 4 | 124,079 | 0 | 0 |
| SYSTEMAX INC | COM | 871851101 | 85 | 2,364 | SH | DFND | 3 | 2,364 | 0 | 0 |
| SYSTEMAX INC | COM | 871851101 | 765 | 21,314 | SH | SOLE | 4 | 21,314 | 0 | 0 |
| TCF FINL CORP | COM | 872307103 | 145 | 3,902 | SH | SOLE | 3 | 3,902 | 0 | 0 |
| TCF FINL CORP | COM | 872307103 | 6,133 | 165,655 | SH | SOLE | 4 | 165,655 | 0 | 0 |
| TFS FINL CORP | COM | 87240R107 | 495 | 26,929 | SH | SOLE | 3 | 26,929 | 0 | 0 |
| TFI INTL INC | COM | 87241L109 | 1,163 | 22,538 | SH | SOLE | 4 | 22,538 | 0 | 0 |
| TJX COS INC NEW | COM | 872540109 | 1,671 | 24,465 | SH | DFND | 3 | 24,465 | 0 | 0 |
| TJX COS INC NEW | COM | 872540109 | 7,069 | 102,947 | SH | SOLE | 3 | 102,947 | 0 | 0 |
| TJX COS INC NEW | COM | 872540109 | 136,661 | 2,001,183 | SH | SOLE | 4 | 2,001,183 | 0 | 0 |
| T-MOBILE US INC | COM | 872590104 | 2,652 | 19,519 | SH | SOLE | 3 | 19,519 | 0 | 0 |
| T-MOBILE US INC | COM | 872590104 | 24,032 | 178,214 | SH | SOLE | 4 | 178,214 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 2,360 | 136,794 | SH | DFND | 3 | 136,794 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 1 | 36 | SH | SOLE | 3 | 36 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 1,926 | 111,626 | SH | SOLE | 4 | 111,626 | 0 | 0 |
| TPI COMPOSITES INC | COM | 87266J104 | 295 | 5,582 | SH | DFND | 3 | 5,582 | 0 | 0 |
| TPI COMPOSITES INC | COM | 87266J104 | 143 | 2,647 | SH | SOLE | 3 | 2,647 | 0 | 0 |
| TPI COMPOSITES INC | COM | 87266J104 | 910 | 17,243 | SH | SOLE | 4 | 17,243 | 0 | 0 |
| TPG RE FIN TR INC | COM | 87266M107 | 103 | 8,788 | SH | SOLE | 3 | 8,788 | 0 | 0 |
| TPG RE FIN TR INC | COM | 87266M107 | 156 | 14,702 | SH | SOLE | 4 | 14,702 | 0 | 0 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 115 | 8,365 | SH | DFND | 3 | 8,365 | 0 | 0 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 149 | 10,586 | SH | SOLE | 3 | 10,586 | 0 | 0 |
| TABULA RASA HEALTHCARE INC | COM | 873379101 | 322 | 6,892 | SH | SOLE | 3 | 6,892 | 0 | 0 |
| TABULA RASA HEALTHCARE INC | COM | 873379101 | 1,330 | 31,057 | SH | SOLE | 4 | 31,057 | 0 | 0 |
| TACTILE SYS TECHNOLOGY INC | COM | 87357P100 | 381 | 8,801 | SH | SOLE | 3 | 8,801 | 0 | 0 |
| TACTILE SYS TECHNOLOGY INC | COM | 87357P100 | 1,119 | 24,893 | SH | SOLE | 4 | 24,893 | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADS | 874039100 | 9,743 | 89,374 | SH | SOLE | 3 | 89,374 | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADS | 874039100 | 328,732 | 3,014,781 | SH | SOLE | 4 | 3,014,781 | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 1,569 | 7,550 | SH | DFND | 3 | 7,550 | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 2,656 | 12,864 | SH | SOLE | 3 | 12,864 | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 16,507 | 79,443 | SH | SOLE | 4 | 79,443 | 0 | 0 |
| TAKEDA PHARMACEUTICAL CO LTD | SPONSORED ADS | 874060205 | 4,827 | 265,371 | SH | SOLE | 3 | 265,371 | 0 | 0 |
| TAL EDUCATION GROUP | SPONSORED ADS | 874080104 | 39,593 | 553,667 | SH | SOLE | 4 | 553,667 | 0 | 0 |
| TALEND S A | ADS | 874224207 | 64 | 1,534 | SH | SOLE | 3 | 1,534 | 0 | 0 |
| TALEND S A | ADS | 874224207 | 1,571 | 40,982 | SH | SOLE | 4 | 40,982 | 0 | 0 |
| TALOS ENERGY INC | COM | 87484T108 | 210 | 25,540 | SH | SOLE | 4 | 25,540 | 0 | 0 |
| TANDEM DIABETES CARE INC | COM NEW | 875372203 | 351 | 3,653 | SH | SOLE | 3 | 3,653 | 0 | 0 |
| TANDEM DIABETES CARE INC | COM NEW | 875372203 | 52,474 | 548,435 | SH | SOLE | 4 | 548,435 | 0 | 0 |

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|------------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| TAPESTRY INC | COM | 876030107 | 5,794 | 186,425 | SH | SOLE | 4 | 186,425 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 21,192 | 120,048 | SH | DFND | 3 | 120,048 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 11,421 | 65,149 | SH | SOLE | 3 | 65,149 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 16,219 | 91,874 | SH | SOLE | 4 | 91,874 | 0 | 0 |
| TARGA RES CORP | COM | 87612G101 | 605 | 22,941 | SH | SOLE | 4 | 22,941 | 0 | 0 |
| TASEKO MINES LTD | COM | 876511106 | 38 | 28,909 | SH | SOLE | 4 | 28,909 | 0 | 0 |
| TAYLOR MORRISON HOME CORP | COM | 87724P106 | 9 | 410 | SH | SOLE | 3 | 410 | 0 | 0 |
| TAYLOR MORRISON HOME CORP | COM | 87724P106 | 512 | 19,964 | SH | SOLE | 4 | 19,964 | 0 | 0 |
| TC ENERGY CORP | COM | 87807B107 | 4,601 | 112,987 | SH | SOLE | 4 | 112,987 | 0 | 0 |
| TCR2 THERAPEUTICS INC | COM | 87808K106 | 6,870 | 222,109 | SH | SOLE | 4 | 222,109 | 0 | 0 |
| TEAM INC | COM | 878155100 | 137 | 11,821 | SH | SOLE | 3 | 11,821 | 0 | 0 |
| TEAM INC | COM | 878155100 | 4,686 | 429,897 | SH | SOLE | 4 | 429,897 | 0 | 0 |
| TECK RESOURCES LTD | CL B | 878742204 | 603 | 33,231 | SH | SOLE | 4 | 33,231 | 0 | 0 |
| TECHTARGET INC | COM | 87874R100 | 258 | 4,369 | SH | DFND | 3 | 4,369 | 0 | 0 |
| TECHTARGET INC | COM | 87874R100 | 851 | 14,402 | SH | DFND | 1 | 14,402 | 0 | 0 |
| TECHTARGET INC | COM | 87874R100 | 234 | 3,979 | SH | SOLE | 3 | 3,979 | 0 | 0 |
| TEGNA INC | COM | 87901J105 | 702 | 51,927 | SH | SOLE | 3 | 51,927 | 0 | 0 |
| TEGNA INC | COM | 87901J105 | 1,055 | 75,654 | SH | SOLE | 4 | 75,654 | 0 | 0 |
| TELADOC HEALTH INC | COM | 87918A105 | 478 | 2,294 | SH | SOLE | 3 | 2,294 | 0 | 0 |
| TELADOC HEALTH INC | COM | 87918A105 | 8,644 | 43,230 | SH | SOLE | 4 | 43,230 | 0 | 0 |
| TELADOC HEALTH INC | NOTE 1.375% 5/1 | 87918AAC9 | 295 | 79,000 | SH | SOLE | 4 | 79,000 | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 163 | 425 | SH | SOLE | 3 | 425 | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 21,990 | 56,101 | SH | SOLE | 4 | 56,101 | 0 | 0 |
| TELEFLEX INCORPORATED | COM | 879369106 | 1,045 | 2,533 | SH | SOLE | 3 | 2,533 | 0 | 0 |
| TELEFLEX INCORPORATED | COM | 879369106 | 7,454 | 18,110 | SH | SOLE | 4 | 18,110 | 0 | 0 |
| TELEFONICA BRASIL SA | NEW ADR | 87936R205 | 4,462 | 504,143 | SH | SOLE | 4 | 504,143 | 0 | 0 |
| TELEPHONE & DATA SYS INC | COM NEW | 879433829 | 323 | 19,286 | SH | SOLE | 3 | 19,286 | 0 | 0 |
| TELEPHONE & DATA SYS INC | COM NEW | 879433829 | 1,320 | 71,097 | SH | SOLE | 4 | 71,097 | 0 | 0 |
| TELOS CORP MD | COM | 87969B101 | 1,621 | 49,165 | SH | SOLE | 4 | 49,165 | 0 | 0 |
| TEMPUR SEALY INTL INC | COM | 88023U101 | 132 | 4,958 | SH | SOLE | 3 | 4,958 | 0 | 0 |
| TEMPUR SEALY INTL INC | COM | 88023U101 | 1,212 | 44,892 | SH | SOLE | 4 | 44,892 | 0 | 0 |
| TENABLE HLDGS INC | COM | 88025T102 | 1,393 | 26,652 | SH | SOLE | 4 | 26,652 | 0 | 0 |
| 10X GENOMICS INC | CL A COM | 88025U109 | 412 | 2,912 | SH | SOLE | 4 | 2,912 | 0 | 0 |
| TENARIS S A | SPONSORED ADS | 88031M109 | 1 | 34 | SH | SOLE | 3 | 34 | 0 | 0 |
| TENARIS S A | SPONSORED ADS | 88031M109 | 233 | 14,630 | SH | SOLE | 4 | 14,630 | 0 | 0 |
| TENET HEALTHCARE CORP | COM NEW | 88033G407 | 45 | 1,097 | SH | SOLE | 3 | 1,097 | 0 | 0 |
| TENET HEALTHCARE CORP | COM NEW | 88033G407 | 18,822 | 471,375 | SH | SOLE | 4 | 471,375 | 0 | 0 |
| TENCENT MUSIC ENTMT GROUP | SPON ADS | 88034P109 | 354 | 18,424 | SH | DFND | 3 | 18,424 | 0 | 0 |
| TENCENT MUSIC ENTMT GROUP | SPON ADS | 88034P109 | 471 | 24,324 | SH | SOLE | 3 | 24,324 | 0 | 0 |
| TENCENT MUSIC ENTMT GROUP | SPON ADS | 88034P109 | 1,846 | 95,964 | SH | SOLE | 4 | 95,964 | 0 | 0 |
| TERADATA CORP DEL | COM | 88076W103 | 4,639 | 206,436 | SH | SOLE | 4 | 206,436 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 4,080 | 34,031 | SH | DFND | 3 | 34,031 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 636 | 5,032 | SH | SOLE | 3 | 5,032 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 22,916 | 191,144 | SH | SOLE | 4 | 191,144 | 0 | 0 |
| TERMINIX GLOBAL HOLDINGS INC | COM | 88087E100 | 4 | 181 | SH | SOLE | 3 | 181 | 0 | 0 |

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|------------------------------|------------------|-----------|---------|---------|----|------|---|---------|---|---|
| TERMINIX GLOBAL HOLDINGS INC | COM | 88087E100 | 19,832 | 388,789 | SH | SOLE | 4 | 388,789 | 0 | 0 |
| TERNIUM SA | SPONSORED ADS | 880890108 | 705 | 24,255 | SH | SOLE | 4 | 24,255 | 0 | 0 |
| TERRITORIAL BANCORP INC | COM | 88145X108 | 116 | 4,841 | SH | SOLE | 4 | 4,841 | 0 | 0 |
| TERRITORIAL BANCORP INC | COM | 88145X108 | 176 | 6,954 | SH | SOLE | 3 | 6,954 | 0 | 0 |
| TERRENO RLTY CORP | COM | 88146M101 | 11,186 | 191,173 | SH | SOLE | 4 | 191,173 | 0 | 0 |
| TESLA INC | COM | 88160R101 | 433 | 605 | SH | SOLE | 3 | 605 | 0 | 0 |
| TESLA INC | COM | 88160R101 | 145,985 | 206,875 | SH | SOLE | 4 | 206,875 | 0 | 0 |
| TESLA INC | NOTE 1.250% 3/0 | 88160RAC5 | 1,273 | 130,000 | SH | SOLE | 4 | 130,000 | 0 | 0 |
| TETRA TECH INC NEW | COM | 88162G103 | 1,000 | 8,638 | SH | DFND | 1 | 8,638 | 0 | 0 |
| TETRA TECH INC NEW | COM | 88162G103 | 151 | 1,312 | SH | SOLE | 3 | 1,312 | 0 | 0 |
| TEXAS CAP BANCSHARES INC | COM | 88224Q107 | 341 | 5,855 | SH | SOLE | 3 | 5,855 | 0 | 0 |
| TEXAS CAP BANCSHARES INC | COM | 88224Q107 | 5,595 | 94,034 | SH | SOLE | 4 | 94,034 | 0 | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 1,483 | 9,033 | SH | DFND | 3 | 9,033 | 0 | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 5,444 | 33,945 | SH | SOLE | 3 | 33,945 | 0 | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 81,953 | 499,316 | SH | SOLE | 4 | 499,316 | 0 | 0 |
| TEXAS PAC LD TR | SUB CTF PROP I T | 882610108 | 898 | 1,235 | SH | SOLE | 4 | 1,235 | 0 | 0 |
| TEXAS ROADHOUSE INC | COM | 882681109 | 1,085 | 13,886 | SH | DFND | 1 | 13,886 | 0 | 0 |
| TEXAS ROADHOUSE INC | COM | 882681109 | 477 | 6,432 | SH | SOLE | 3 | 6,432 | 0 | 0 |
| TEXAS ROADHOUSE INC | COM | 882681109 | 1,216 | 15,552 | SH | SOLE | 4 | 15,552 | 0 | 0 |
| TEXTRON INC | COM | 883203101 | 1,550 | 31,017 | SH | SOLE | 3 | 31,017 | 0 | 0 |
| TEXTRON INC | COM | 883203101 | 5,264 | 108,914 | SH | SOLE | 4 | 108,914 | 0 | 0 |
| TG THERAPEUTICS INC | COM | 88322Q108 | 979 | 18,813 | SH | DFND | 1 | 18,813 | 0 | 0 |
| TG THERAPEUTICS INC | COM | 88322Q108 | 641 | 12,320 | SH | SOLE | 4 | 12,320 | 0 | 0 |
| THE ODP CORP | COM | 88337F105 | 1,616 | 55,170 | SH | DFND | 3 | 55,170 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 3,299 | 51,493 | SH | SOLE | 3 | 51,493 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 44,477 | 688,284 | SH | SOLE | 4 | 688,284 | 0 | 0 |
| WERNER ENTERPRISES INC | COM | 950755108 | 909 | 23,166 | SH | DFND | 3 | 23,166 | 0 | 0 |
| WERNER ENTERPRISES INC | COM | 950755108 | 167 | 4,664 | SH | SOLE | 3 | 4,664 | 0 | 0 |
| WERNER ENTERPRISES INC | COM | 950755108 | 219 | 5,591 | SH | SOLE | 4 | 5,591 | 0 | 0 |
| WESBANCO INC | COM | 950810101 | 1,337 | 44,621 | SH | SOLE | 4 | 44,621 | 0 | 0 |
| WESCO INTL INC | COM | 95082P105 | 78 | 950 | SH | SOLE | 3 | 950 | 0 | 0 |
| WESCO INTL INC | COM | 95082P105 | 1,354 | 17,254 | SH | SOLE | 4 | 17,254 | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 6,548 | 22,902 | SH | SOLE | 3 | 22,902 | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 23,224 | 81,974 | SH | SOLE | 4 | 81,974 | 0 | 0 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 47 | 1,264 | SH | SOLE | 3 | 1,264 | 0 | 0 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 3,524 | 63,745 | SH | SOLE | 4 | 63,745 | 0 | 0 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 1,125 | 18,769 | SH | DFND | 3 | 18,769 | 0 | 0 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 329 | 5,516 | SH | SOLE | 3 | 5,516 | 0 | 0 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 11,156 | 186,095 | SH | SOLE | 4 | 186,095 | 0 | 0 |
| WESTERN DIGITAL CORP. | COM | 958102105 | 2,527 | 45,619 | SH | SOLE | 4 | 45,619 | 0 | 0 |
| WESTERN DIGITAL CORP. | NOTE 1.500% 2/0 | 958102AP0 | 139 | 140,000 | SH | SOLE | 4 | 140,000 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 4,421 | 201,496 | SH | DFND | 3 | 201,496 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 745 | 34,438 | SH | SOLE | 3 | 34,438 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 1,876 | 85,505 | SH | SOLE | 4 | 85,505 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| WESTLAKE CHEM CORP | COM | 960413102 | 1,704 | 20,884 | SH | SOLE | 4 | 20,884 | 0 | 0 |
| WESTLAKE CHEM PARTNERS LP | COM UNIT RP LP | 960417103 | 311 | 13,038 | SH | SOLE | 4 | 13,038 | 0 | 0 |
| WESTROCK CO | COM | 96145D105 | 928 | 20,335 | SH | SOLE | 3 | 20,335 | 0 | 0 |
| WEX INC | COM | 96208T104 | 6,139 | 30,165 | SH | SOLE | 4 | 30,165 | 0 | 0 |
| WEYERHAEUSER CO MTN BE | COM NEW | 962166104 | 554 | 16,806 | SH | SOLE | 3 | 16,806 | 0 | 0 |
| WEYERHAEUSER CO MTN BE | COM NEW | 962166104 | 37,127 | 1,107,288 | SH | SOLE | 4 | 1,107,288 | 0 | 0 |
| WHEATON PRECIOUS METALS CORP | COM | 962879102 | 4,119 | 98,690 | SH | SOLE | 4 | 98,690 | 0 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 1,464 | 8,136 | SH | SOLE | 3 | 8,136 | 0 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 8,182 | 45,334 | SH | SOLE | 4 | 45,334 | 0 | 0 |
| WHITING PETE CORP NEW | COM NEW | 966387508 | 435 | 17,400 | SH | SOLE | 4 | 17,400 | 0 | 0 |
| WIDOPENWEST INC | COM | 96758W101 | 108 | 10,143 | SH | DFND | 3 | 10,143 | 0 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 806 | 17,645 | SH | DFND | 3 | 17,645 | 0 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 1,812 | 38,959 | SH | SOLE | 3 | 38,959 | 0 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 2,887 | 63,231 | SH | SOLE | 4 | 63,231 | 0 | 0 |
| WILLIAMS COS INC | COM | 969457100 | 464 | 22,242 | SH | SOLE | 3 | 22,242 | 0 | 0 |
| WILLIAMS COS INC | COM | 969457100 | 14,934 | 744,819 | SH | SOLE | 4 | 744,819 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 6,486 | 63,687 | SH | DFND | 3 | 63,687 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 155 | 1,504 | SH | SOLE | 3 | 1,504 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 1,096 | 10,762 | SH | SOLE | 4 | 10,762 | 0 | 0 |
| WILLSCOT MOBIL MINI HLDNG CO | COM CL A | 971378104 | 5,936 | 256,172 | SH | SOLE | 4 | 256,172 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 748 | 5,642 | SH | DFND | 3 | 5,642 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 261 | 2,183 | SH | SOLE | 3 | 2,183 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 978 | 7,375 | SH | SOLE | 4 | 7,375 | 0 | 0 |
| WINTRUST FINL CORP | COM | 97650W108 | 42 | 731 | SH | SOLE | 3 | 731 | 0 | 0 |
| WINTRUST FINL CORP | COM | 97650W108 | 6,284 | 102,868 | SH | SOLE | 4 | 102,868 | 0 | 0 |
| WIPRO LTD | SPON ADR 1 SH | 97651M109 | 97 | 17,129 | SH | SOLE | 4 | 17,129 | 0 | 0 |
| WISDOMTREE TR | INTL EQUITY FD | 97717W703 | 2,069 | 40,951 | SH | SOLE | 3 | 40,951 | 0 | 0 |
| WISDOMTREE TR | CBOE S&P 500 | 97717X560 | 3,370 | 118,217 | SH | SOLE | 3 | 118,217 | 0 | 0 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 5,884 | 188,283 | SH | SOLE | 4 | 188,283 | 0 | 0 |
| WOODWARD INC | COM | 980745103 | 456 | 3,692 | SH | SOLE | 3 | 3,692 | 0 | 0 |
| WOODWARD INC | COM | 980745103 | 993 | 8,170 | SH | SOLE | 4 | 8,170 | 0 | 0 |
| WORKDAY INC | CL A | 98138H101 | 549 | 2,929 | SH | SOLE | 3 | 2,929 | 0 | 0 |
| WORKDAY INC | CL A | 98138H101 | 50,085 | 209,026 | SH | SOLE | 4 | 209,026 | 0 | 0 |
| WORKDAY INC | NOTE 0.250%10/0 | 98138HAF8 | 373 | 223,000 | SH | SOLE | 4 | 223,000 | 0 | 0 |
| WORKIVA INC | COM CL A | 98139A105 | 1,013 | 11,055 | SH | DFND | 1 | 11,055 | 0 | 0 |
| WORKIVA INC | COM CL A | 98139A105 | 4,973 | 54,282 | SH | SOLE | 4 | 54,282 | 0 | 0 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 38 | 1,235 | SH | SOLE | 3 | 1,235 | 0 | 0 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 255 | 8,188 | SH | SOLE | 4 | 8,188 | 0 | 0 |
| WORLD GOLD TR | SPDR GLD MINIS | 98149E204 | 21,164 | 1,115,162 | SH | SOLE | 3 | 1,115,162 | 0 | 0 |
| WORLD GOLD TR | SPDR GLD MINIS | 98149E204 | 46,276 | 2,443,300 | SH | SOLE | 4 | 2,443,300 | 0 | 0 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 709 | 15,108 | SH | SOLE | 3 | 15,108 | 0 | 0 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 5,676 | 118,124 | SH | SOLE | 4 | 118,124 | 0 | 0 |
| WORTHINGTON INDS INC | COM | 981811102 | 294 | 5,731 | SH | DFND | 3 | 5,731 | 0 | 0 |
| WORTHINGTON INDS INC | COM | 981811102 | 34 | 976 | SH | SOLE | 3 | 976 | 0 | 0 |

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|------------------------------|--------------|-----------|--------|---------|----|------|---|---------|---|---|
| WORTHINGTON INDS INC | COM | 981811102 | 257 | 5,000 | SH | SOLE | 4 | 5,000 | 0 | 0 |
| WW INTL INC | COM | 98262P101 | 853 | 34,947 | SH | SOLE | 4 | 34,947 | 0 | 0 |
| WYNDHAM DESTINATIONS INC | COM | 98310W108 | 500 | 12,163 | SH | SOLE | 3 | 12,163 | 0 | 0 |
| WYNDHAM DESTINATIONS INC | COM | 98310W108 | 11,271 | 251,247 | SH | SOLE | 4 | 251,247 | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM | 98311A105 | 502 | 8,682 | SH | SOLE | 3 | 8,682 | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM | 98311A105 | 27,697 | 465,974 | SH | SOLE | 4 | 465,974 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 2,444 | 21,665 | SH | DFND | 3 | 21,665 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 1 | 11 | SH | SOLE | 3 | 11 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 6,463 | 57,281 | SH | SOLE | 4 | 57,281 | 0 | 0 |
| XPO LOGISTICS INC | COM | 983793100 | 198 | 1,673 | SH | SOLE | 3 | 1,673 | 0 | 0 |
| XPO LOGISTICS INC | COM | 983793100 | 7,972 | 66,876 | SH | SOLE | 4 | 66,876 | 0 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 13,167 | 197,495 | SH | SOLE | 4 | 197,495 | 0 | 0 |
| XPERI HOLDING CORP | COM | 98390M103 | 190 | 9,051 | SH | SOLE | 3 | 9,051 | 0 | 0 |
| XPERI HOLDING CORP | COM | 98390M103 | 3,330 | 159,348 | SH | SOLE | 4 | 159,348 | 0 | 0 |
| XILINX INC | COM | 983919101 | 484 | 3,320 | SH | SOLE | 3 | 3,320 | 0 | 0 |
| XILINX INC | COM | 983919101 | 4,433 | 31,267 | SH | SOLE | 4 | 31,267 | 0 | 0 |
| XENIA HOTELS & RESORTS INC | COM | 984017103 | 329 | 21,632 | SH | DFND | 3 | 21,632 | 0 | 0 |
| XENIA HOTELS & RESORTS INC | COM | 984017103 | 18 | 2,013 | SH | SOLE | 3 | 2,013 | 0 | 0 |
| XYLEM INC | COM | 98419M100 | 30,568 | 300,305 | SH | SOLE | 4 | 300,305 | 0 | 0 |
| XEROX HOLDINGS CORP | COM NEW | 98421M106 | 1,680 | 72,456 | SH | DFND | 3 | 72,456 | 0 | 0 |
| XEROX HOLDINGS CORP | COM NEW | 98421M106 | 485 | 22,358 | SH | SOLE | 3 | 22,358 | 0 | 0 |
| Y-MABS THERAPEUTICS INC | COM | 984241109 | 782 | 15,786 | SH | SOLE | 4 | 15,786 | 0 | 0 |
| YETI HLDGS INC | COM | 98585X104 | 728 | 10,638 | SH | DFND | 1 | 10,638 | 0 | 0 |
| YETI HLDGS INC | COM | 98585X104 | 5,341 | 78,009 | SH | SOLE | 4 | 78,009 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 1,669 | 15,373 | SH | DFND | 3 | 15,373 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 55 | 477 | SH | SOLE | 3 | 477 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 9,197 | 84,714 | SH | SOLE | 4 | 84,714 | 0 | 0 |
| YUM CHINA HLDGS INC | COM | 98850P109 | 797 | 13,961 | SH | DFND | 3 | 13,961 | 0 | 0 |
| YUM CHINA HLDGS INC | COM | 98850P109 | 1,647 | 28,813 | SH | SOLE | 3 | 28,813 | 0 | 0 |
| YUM CHINA HLDGS INC | COM | 98850P109 | 4,973 | 87,114 | SH | SOLE | 4 | 87,114 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORPORATI | CL A | 989207105 | 576 | 1,498 | SH | DFND | 3 | 1,498 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORPORATI | CL A | 989207105 | 915 | 2,352 | SH | SOLE | 3 | 2,352 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORPORATI | CL A | 989207105 | 11,376 | 29,600 | SH | SOLE | 4 | 29,600 | 0 | 0 |
| ZENDESK INC | COM | 98936J101 | 432 | 2,965 | SH | SOLE | 3 | 2,965 | 0 | 0 |
| ZENDESK INC | COM | 98936J101 | 15,692 | 109,642 | SH | SOLE | 4 | 109,642 | 0 | 0 |
| ZILLOW GROUP INC | CL C CAP STK | 98954M200 | 1,245 | 9,731 | SH | SOLE | 3 | 9,731 | 0 | 0 |
| ZILLOW GROUP INC | CL C CAP STK | 98954M200 | 3,311 | 25,510 | SH | SOLE | 4 | 25,510 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 190 | 1,221 | SH | SOLE | 3 | 1,221 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 27,658 | 179,490 | SH | SOLE | 4 | 179,490 | 0 | 0 |
| ZIONS BANCORPORATION N A | COM | 989701107 | 326 | 7,503 | SH | SOLE | 4 | 7,503 | 0 | 0 |
| ZIONS BANCORPORATION N A | COM | 989701107 | 1,110 | 24,454 | SH | SOLE | 3 | 24,454 | 0 | 0 |
| ZOGENIX INC | COM NEW | 98978L204 | 6 | 469 | SH | SOLE | 3 | 469 | 0 | 0 |
| ZOGENIX INC | COM NEW | 98978L204 | 435 | 21,780 | SH | SOLE | 4 | 21,780 | 0 | 0 |
| ZOETIS INC | CL A | 98978V103 | 795 | 4,802 | SH | DFND | 3 | 4,802 | 0 | 0 |
| ZOETIS INC | CL A | 98978V103 | 5,998 | 37,089 | SH | SOLE | 3 | 37,089 | 0 | 0 |
| ZOETIS INC | CL A | 98978V103 | 69,684 | 421,053 | SH | SOLE | 4 | 421,053 | 0 | 0 |
| ZOOMINFO TECHNOLOGIES INC | COM CL A | 98980F104 | 1,592 | 33,000 | SH | SOLE | 4 | 33,000 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| ZSCALER INC | COM | 98980G102 | 1,022 | 5,286 | SH | SOLE | 3 | 5,286 | 0 | 0 |
| ZSCALER INC | COM | 98980G102 | 18,454 | 92,403 | SH | SOLE | 4 | 92,403 | 0 | 0 |
| ZOOM VIDEO COMMUNICATIONS IN | CL A | 98980L101 | 320 | 1,413 | SH | SOLE | 3 | 1,413 | 0 | 0 |
| ZOOM VIDEO COMMUNICATIONS IN | CL A | 98980L101 | 71,141 | 210,900 | SH | SOLE | 4 | 210,900 | 0 | 0 |
| ZUMIEZ INC | COM | 989817101 | 243 | 6,600 | SH | SOLE | 4 | 6,600 | 0 | 0 |
| ZUORA INC | COM CL A | 98983V106 | 950 | 68,216 | SH | SOLE | 4 | 68,216 | 0 | 0 |
| ZYMEWORKS INC | COM | 98985W102 | 612 | 12,955 | SH | SOLE | 4 | 12,955 | 0 | 0 |
| ZYNEX INC | COM | 98986M103 | 431 | 32,007 | SH | SOLE | 4 | 32,007 | 0 | 0 |
| ZYNGA INC | CL A | 98986T108 | 1,846 | 186,502 | SH | SOLE | 3 | 186,502 | 0 | 0 |
| ZYNGA INC | CL A | 98986T108 | 36,801 | 3,728,612 | SH | SOLE | 4 | 3,728,612 | 0 | 0 |
| ZYNGA INC | NOTE 0.250% 6/0 | 98986TAB4 | 149 | 112,000 | SH | SOLE | 4 | 112,000 | 0 | 0 |
| ARDMORE SHIPPING CORP | COM | Y0207T100 | 2,105 | 643,633 | SH | SOLE | 4 | 643,633 | 0 | 0 |
| ATLAS CORP | SHARES | Y0436Q109 | 150 | 13,807 | SH | SOLE | 4 | 13,807 | 0 | 0 |
| CAPITAL PRODUCT PARTNERS L P | PARTNERSHP UNITS | Y11082206 | 682 | 84,000 | SH | SOLE | 4 | 84,000 | 0 | 0 |
| DHT HOLDINGS INC | SHS NEW | Y2065G121 | 1,163 | 222,404 | SH | SOLE | 4 | 222,404 | 0 | 0 |
| DIANA SHIPPING INC | COM | Y2066G104 | 857 | 443,857 | SH | SOLE | 4 | 443,857 | 0 | 0 |
| DIAMOND S SHIPPING INC | COM | Y20676105 | 446 | 67,000 | SH | SOLE | 4 | 67,000 | 0 | 0 |
| DORIAN LPG LTD | SHS USD | Y2106R110 | 491 | 40,271 | SH | DFND | 3 | 40,271 | 0 | 0 |
| FLEX LTD | ORD | Y2573F102 | 170 | 9,630 | SH | SOLE | 3 | 9,630 | 0 | 0 |
| FLEX LTD | ORD | Y2573F102 | 26,699 | 1,484,922 | SH | SOLE | 4 | 1,484,922 | 0 | 0 |
| HOEGH LNG PARTNERS LP | COM UNIT LTD | Y3262R100 | 154 | 10,800 | SH | SOLE | 4 | 10,800 | 0 | 0 |
| TEEKAY TANKERS LTD | CL A | Y8565N300 | 392 | 35,639 | SH | SOLE | 4 | 35,639 | 0 | 0 |
| WAVE LIFE SCIENCES LTD | SHS | Y95308105 | 228 | 29,000 | SH | SOLE | 4 | 29,000 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS IN | COM | 02553E106 | 211 | 9,669 | SH | SOLE | 3 | 9,669 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS IN | COM | 02553E106 | 12,016 | 598,724 | SH | SOLE | 4 | 598,724 | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 480 | 17,340 | SH | DFND | 3 | 17,340 | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 9 | 257 | SH | SOLE | 3 | 257 | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 371 | 13,410 | SH | SOLE | 4 | 13,410 | 0 | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 3,998 | 32,886 | SH | SOLE | 3 | 32,886 | 0 | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 23,954 | 198,113 | SH | SOLE | 4 | 198,113 | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 560 | 7,049 | SH | SOLE | 3 | 7,049 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 921 | 30,389 | SH | SOLE | 3 | 30,389 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 13,130 | 437,667 | SH | SOLE | 4 | 437,667 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 50 | 1,320 | SH | SOLE | 3 | 1,320 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 25,393 | 670,697 | SH | SOLE | 4 | 670,697 | 0 | 0 |
| AMERICAN NATIONAL GROUP INC | COM NEW | 02772A109 | 300 | 4,742 | SH | SOLE | 3 | 4,742 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 524 | 17,199 | SH | DFND | 3 | 17,199 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 67 | 2,986 | SH | SOLE | 3 | 2,986 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 180 | 5,919 | SH | SOLE | 4 | 5,919 | 0 | 0 |
| AMER SOFTWARE INC | CL A | 029683109 | 1 | 108 | SH | SOLE | 3 | 108 | 0 | 0 |
| AMER SOFTWARE INC | CL A | 029683109 | 203 | 11,825 | SH | SOLE | 4 | 11,825 | 0 | 0 |
| AMERICAN TOWER CORP NEW | COM | 03027X100 | 2,510 | 11,183 | SH | DFND | 3 | 11,183 | 0 | 0 |
| AMERICAN TOWER | COM | 03027X100 | 3,538 | 15,759 | SH | SOLE | 3 | 15,759 | 0 | 0 |

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|------------------------------------|------------------|-----------|---------|-----------|----|------|---|-----------|---|---|--|
| CORP NEW | | | | | | | | | | | |
| AMERICAN TOWER CORP NEW | COM | 03027X100 | 109,325 | 487,056 | SH | SOLE | 4 | 487,056 | 0 | 0 | |
| AMERICAN VANGUARD CORP | COM | 030371108 | 328 | 21,122 | SH | SOLE | 4 | 21,122 | 0 | 0 | |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 0 | 7 | SH | SOLE | 3 | 7 | 0 | 0 | |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 14,636 | 95,368 | SH | SOLE | 4 | 95,368 | 0 | 0 | |
| AMERICAN WOODMARK CORPORATIO | COM | 030506109 | 6,054 | 64,506 | SH | SOLE | 4 | 64,506 | 0 | 0 | |
| AMERICAS CAR-MART INC | COM | 03062T105 | 137 | 1,587 | SH | SOLE | 3 | 1,587 | 0 | 0 | |
| AMERICAS CAR-MART INC | COM | 03062T105 | 1,244 | 11,325 | SH | SOLE | 4 | 11,325 | 0 | 0 | |
| AMERICOLD RLTY TR | COM | 03064D108 | 307 | 8,366 | SH | SOLE | 3 | 8,366 | 0 | 0 | |
| AMERICOLD RLTY TR | COM | 03064D108 | 57,277 | 1,534,355 | SH | SOLE | 4 | 1,534,355 | 0 | 0 | |
| AMERISAFE INC | COM | 03071H100 | 122 | 1,881 | SH | SOLE | 3 | 1,881 | 0 | 0 | |
| AMERISAFE INC | COM | 03071H100 | 212 | 3,689 | SH | SOLE | 4 | 3,689 | 0 | 0 | |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 9,196 | 94,064 | SH | DFND | 3 | 94,064 | 0 | 0 | |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 3 | 28 | SH | SOLE | 4 | 28 | 0 | 0 | |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 3,629 | 37,043 | SH | SOLE | 3 | 37,043 | 0 | 0 | |
| AMERIPRISE FINL INC | COM | 03076C106 | 256 | 1,318 | SH | DFND | 3 | 1,318 | 0 | 0 | |
| AMERIPRISE FINL INC | COM | 03076C106 | 4,948 | 25,215 | SH | SOLE | 3 | 25,215 | 0 | 0 | |
| AMERIPRISE FINL INC | COM | 03076C106 | 30,856 | 158,781 | SH | SOLE | 4 | 158,781 | 0 | 0 | |
| AMERIS BANCORP | COM | 03076K108 | 482 | 12,651 | SH | DFND | 3 | 12,651 | 0 | 0 | |
| AMERIS BANCORP | COM | 03076K108 | 42 | 1,147 | SH | SOLE | 3 | 1,147 | 0 | 0 | |
| AMERIS BANCORP | COM | 03076K108 | 1,795 | 47,147 | SH | SOLE | 4 | 47,147 | 0 | 0 | |
| AMETEK INC | COM | 031100100 | 1,118 | 9,241 | SH | SOLE | 3 | 9,241 | 0 | 0 | |
| AMETEK INC | COM | 031100100 | 16,083 | 132,982 | SH | SOLE | 4 | 132,982 | 0 | 0 | |
| AMGEN INC | COM | 031162100 | 15,444 | 67,173 | SH | DFND | 3 | 67,173 | 0 | 0 | |
| AMGEN INC | COM | 031162100 | 6,524 | 28,315 | SH | SOLE | 3 | 28,315 | 0 | 0 | |
| AMGEN INC | COM | 031162100 | 45,646 | 198,528 | SH | SOLE | 4 | 198,528 | 0 | 0 | |
| AMICUS THERAPEUTICS INC | COM | 03152W109 | 428 | 18,549 | SH | DFND | 3 | 18,549 | 0 | 0 | |
| AMICUS THERAPEUTICS INC | COM | 03152W109 | 891 | 38,603 | SH | DFND | 1 | 38,603 | 0 | 0 | |
| AMICUS THERAPEUTICS INC | COM | 03152W109 | 36 | 1,445 | SH | SOLE | 3 | 1,445 | 0 | 0 | |
| AMICUS THERAPEUTICS INC | COM | 03152W109 | 13,208 | 572,004 | SH | SOLE | 4 | 572,004 | 0 | 0 | |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 308 | 20,453 | SH | DFND | 3 | 20,453 | 0 | 0 | |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 340 | 22,560 | SH | SOLE | 4 | 22,560 | 0 | 0 | |
| AMPHENOL CORP NEW | CL A | 032095101 | 1,700 | 13,000 | SH | DFND | 3 | 13,000 | 0 | 0 | |
| AMPHENOL CORP NEW | CL A | 032095101 | 1,883 | 14,403 | SH | SOLE | 4 | 14,403 | 0 | 0 | |
| AMPHENOL CORP NEW | CL A | 032095101 | 7,949 | 60,176 | SH | SOLE | 3 | 60,176 | 0 | 0 | |
| AMPHASTAR PHARMACEUTICALS IN | COM | 03209R103 | 1,109 | 55,158 | SH | SOLE | 4 | 55,158 | 0 | 0 | |
| ANALOG DEVICES INC | COM | 032654105 | 9,583 | 64,866 | SH | SOLE | 4 | 64,866 | 0 | 0 | |
| ANALOG DEVICES INC | COM | 032654105 | 12,692 | 86,001 | SH | SOLE | 3 | 86,001 | 0 | 0 | |
| ANAPLAN INC | COM | 03272L108 | 31,217 | 434,476 | SH | SOLE | 4 | 434,476 | 0 | 0 | |
| ANGLOGOLD ASHANTI LIMITED | SPONSORED ADR | 035128206 | 5,388 | 238,216 | SH | SOLE | 4 | 238,216 | 0 | 0 | |
| ANNALY CAPITAL MANAGEMENT IN | COM | 035710409 | 15 | 1,757 | SH | SOLE | 4 | 1,757 | 0 | 0 | |
| ANNALY CAPITAL MANAGEMENT IN | COM | 035710409 | 620 | 80,403 | SH | SOLE | 3 | 80,403 | 0 | 0 | |
| ANSYS INC | COM | 03662Q105 | 1,921 | 5,387 | SH | SOLE | 3 | 5,387 | 0 | 0 | |
| ANSYS INC | COM | 03662Q105 | 38,196 | 104,993 | SH | SOLE | 4 | 104,993 | 0 | 0 | |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ANTARES PHARMA INC | COM | 036642106 | 124 | 31,031 | SH | DFND | 3 | 31,031 | 0 | 0 |
| ANTARES PHARMA INC | COM | 036642106 | 7 | 2,588 | SH | SOLE | 3 | 2,588 | 0 | 0 |
| ANTERO RESOURCES CORP | COM | 03674X106 | 83 | 15,306 | SH | SOLE | 4 | 15,306 | 0 | 0 |
| ANTHEM INC | COM | 036752103 | 863 | 2,644 | SH | SOLE | 3 | 2,644 | 0 | 0 |
| ANTHEM INC | COM | 036752103 | 19,677 | 61,282 | SH | SOLE | 4 | 61,282 | 0 | 0 |
| ANTERO MIDSTREAM CORP | COM | 03676B102 | 379 | 49,998 | SH | SOLE | 3 | 49,998 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 1,148 | 80,919 | SH | DFND | 3 | 80,919 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 5,472 | 385,646 | SH | SOLE | 4 | 385,646 | 0 | 0 |
| APARTMENT INVT & MGMT CO | CL A | 03748R747 | 475 | 89,958 | SH | SOLE | 4 | 89,958 | 0 | 0 |
| APARTMENT INCOME REIT CORP | COM | 03750L109 | 468 | 12,130 | SH | SOLE | 3 | 12,130 | 0 | 0 |
| APARTMENT INCOME REIT CORP | COM | 03750L109 | 7,769 | 202,272 | SH | SOLE | 4 | 202,272 | 0 | 0 |
| APELLIS PHARMACEUTICALS INC | COM | 03753U106 | 931 | 16,268 | SH | DFND | 1 | 16,268 | 0 | 0 |
| APELLIS PHARMACEUTICALS INC | NOTE 3.500% 9/1 | 03753UAB2 | 421 | 251,000 | SH | SOLE | 4 | 251,000 | 0 | 0 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 250 | 7,900 | SH | SOLE | 4 | 7,900 | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | 121 | 10,800 | SH | SOLE | 4 | 10,800 | 0 | 0 |
| APPIAN CORP | CL A | 03782L101 | 1,017 | 6,277 | SH | DFND | 1 | 6,277 | 0 | 0 |
| APPLE INC | COM | 037833100 | 67,751 | 510,598 | SH | DFND | 3 | 510,598 | 0 | 0 |
| APPLE INC | COM | 037833100 | 40,141 | 302,630 | SH | SOLE | 3 | 302,630 | 0 | 0 |
| APPLE INC | COM | 037833100 | 565,158 | 4,259,237 | SH | SOLE | 4 | 4,259,237 | 0 | 0 |
| APPLE HOSPITALITY REIT INC | COM NEW | 03784Y200 | 33 | 2,535 | SH | SOLE | 4 | 2,535 | 0 | 0 |
| APPLE HOSPITALITY REIT INC | COM NEW | 03784Y200 | 109 | 8,128 | SH | SOLE | 3 | 8,128 | 0 | 0 |
| APPLIED MATLS INC | COM | 038222105 | 9,004 | 102,810 | SH | SOLE | 3 | 102,810 | 0 | 0 |
| APPLIED MATLS INC | COM | 038222105 | 40,399 | 468,121 | SH | SOLE | 4 | 468,121 | 0 | 0 |
| APTARGROUP INC | COM | 038336103 | 2,308 | 16,867 | SH | SOLE | 3 | 16,867 | 0 | 0 |
| APTARGROUP INC | COM | 038336103 | 15,367 | 112,255 | SH | SOLE | 4 | 112,255 | 0 | 0 |
| ARAMARK | COM | 03852U106 | 3,463 | 90,002 | SH | SOLE | 4 | 90,002 | 0 | 0 |
| ARBOR REALTY TRUST INC | COM | 038923108 | 352 | 21,645 | SH | SOLE | 3 | 21,645 | 0 | 0 |
| ARCBEST CORP | COM | 03937C105 | 585 | 13,718 | SH | DFND | 3 | 13,718 | 0 | 0 |
| ARCBEST CORP | COM | 03937C105 | 1,513 | 35,463 | SH | SOLE | 4 | 35,463 | 0 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L203 | 34 | 1,500 | SH | SOLE | 4 | 1,500 | 0 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L203 | 1,510 | 60,752 | SH | SOLE | 3 | 60,752 | 0 | 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1,352 | 26,817 | SH | DFND | 3 | 26,817 | 0 | 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 852 | 16,996 | SH | SOLE | 3 | 16,996 | 0 | 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 22,450 | 445,345 | SH | SOLE | 4 | 445,345 | 0 | 0 |
| ARCOSA INC | COM | 039653100 | 239 | 4,356 | SH | DFND | 3 | 4,356 | 0 | 0 |
| ARCOSA INC | COM | 039653100 | 34 | 498 | SH | SOLE | 3 | 498 | 0 | 0 |
| ARCOSA INC | COM | 039653100 | 539 | 9,814 | SH | SOLE | 4 | 9,814 | 0 | 0 |
| ARCONIC CORPORATION | COM | 03966V107 | 198 | 10,248 | SH | SOLE | 3 | 10,248 | 0 | 0 |
| ARCONIC CORPORATION | COM | 03966V107 | 5,965 | 200,179 | SH | SOLE | 4 | 200,179 | 0 | 0 |
| ARCTURUS THERAPEUTICS HLDGS | COM | 03969T109 | 222 | 5,226 | SH | SOLE | 3 | 5,226 | 0 | 0 |
| ARENA PHARMACEUTICALS INC | COM NEW | 040047607 | 619 | 8,057 | SH | SOLE | 3 | 8,057 | 0 | 0 |
| ARENA PHARMACEUTICALS | COM NEW | 040047607 | 5,758 | 74,949 | SH | SOLE | 4 | 74,949 | 0 | 0 |

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|---------------------------------|--------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| INC | | | | | | | | | | |
| ARES CAPITAL CORP | NOTE 4.625% 3/0 | 04010LAW3 | 247 | 235,000 | SH | SOLE | 4 | 235,000 | 0 | 0 |
| ARGENX SE | SPONSORED ADR | 04016X101 | 24,956 | 84,860 | SH | SOLE | 4 | 84,860 | 0 | 0 |
| ARISTA NETWORKS INC | COM | 040413106 | 659 | 2,196 | SH | SOLE | 3 | 2,196 | 0 | 0 |
| ARISTA NETWORKS INC | COM | 040413106 | 110,448 | 380,109 | SH | SOLE | 4 | 380,109 | 0 | 0 |
| ARLINGTON ASSET INVST CORP | CL A NEW | 041356205 | 98 | 26,000 | SH | SOLE | 4 | 26,000 | 0 | 0 |
| ARLO TECHNOLOGIES INC | COM | 04206A101 | 117 | 14,962 | SH | DFND | 3 | 14,962 | 0 | 0 |
| ARLO TECHNOLOGIES INC | COM | 04206A101 | 491 | 63,050 | SH | SOLE | 4 | 63,050 | 0 | 0 |
| ARMADA HOFFLER PTYYS INC | COM | 04208T108 | 1,077 | 95,947 | SH | SOLE | 4 | 95,947 | 0 | 0 |
| ARMSTRONG FLOORING INC | COM | 04238R106 | 251 | 65,762 | SH | SOLE | 4 | 65,762 | 0 | 0 |
| ARMSTRONG WORLD INDS INC | COM | 04247X102 | 167 | 2,187 | SH | SOLE | 3 | 2,187 | 0 | 0 |
| ARMSTRONG WORLD INDS INC | COM | 04247X102 | 1,241 | 16,686 | SH | SOLE | 4 | 16,686 | 0 | 0 |
| ARRAY TECHNOLOGIES INC | COM SHS | 04271T100 | 781 | 18,101 | SH | SOLE | 4 | 18,101 | 0 | 0 |
| ARROW ELECTRS INC | COM | 042735100 | 8,495 | 87,305 | SH | DFND | 3 | 87,305 | 0 | 0 |
| ARROW ELECTRS INC | COM | 042735100 | 1,003 | 10,507 | SH | SOLE | 3 | 10,507 | 0 | 0 |
| ARROW ELECTRS INC | COM | 042735100 | 1,913 | 19,665 | SH | SOLE | 4 | 19,665 | 0 | 0 |
| ARROWHEAD PHARMACEUTICALS IN | COM | 04280A100 | 1,069 | 13,930 | SH | DFND | 1 | 13,930 | 0 | 0 |
| ARROWHEAD PHARMACEUTICALS IN | COM | 04280A100 | 1,127 | 14,689 | SH | SOLE | 4 | 14,689 | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT | CL A | 04316A108 | 516 | 10,253 | SH | DFND | 3 | 10,253 | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT | CL A | 04316A108 | 914 | 18,166 | SH | DFND | 1 | 18,166 | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT | CL A | 04316A108 | 9 | 156 | SH | SOLE | 3 | 156 | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT | CL A | 04316A108 | 2,050 | 40,728 | SH | SOLE | 4 | 40,728 | 0 | 0 |
| ARVINAS INC | COM | 04335A105 | 1,002 | 11,794 | SH | DFND | 1 | 11,794 | 0 | 0 |
| ASANA INC | CL A | 04342Y104 | 3,524 | 119,265 | SH | SOLE | 4 | 119,265 | 0 | 0 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 2,692 | 18,474 | SH | SOLE | 4 | 18,474 | 0 | 0 |
| ASCENDIS PHARMA A/S | SPONSORED ADR | 04351P101 | 36 | 179 | SH | SOLE | 3 | 179 | 0 | 0 |
| ASCENDIS PHARMA A/S | SPONSORED ADR | 04351P101 | 40,515 | 242,923 | SH | SOLE | 4 | 242,923 | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC | COM | 044186104 | 98 | 1,257 | SH | SOLE | 3 | 1,257 | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC | COM | 044186104 | 8,225 | 103,852 | SH | SOLE | 4 | 103,852 | 0 | 0 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 17,841 | 136,978 | SH | SOLE | 4 | 136,978 | 0 | 0 |
| ASSEMBLY BIOSCIENCES INC | COM | 045396108 | 282 | 46,644 | SH | SOLE | 4 | 46,644 | 0 | 0 |
| ASSERTIO HOLDINGS INC | COM STK | 04546C106 | 21 | 59,527 | SH | SOLE | 4 | 59,527 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 452 | 26,500 | SH | SOLE | 4 | 26,500 | 0 | 0 |
| ASSURANT INC | COM | 04621X108 | 3,597 | 26,406 | SH | SOLE | 4 | 26,406 | 0 | 0 |
| ASTEC INDS INC | COM | 046224101 | 11 | 193 | SH | DFND | 3 | 193 | 0 | 0 |
| ASTEC INDS INC | COM | 046224101 | 216 | 3,725 | SH | SOLE | 4 | 3,725 | 0 | 0 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 4,960 | 96,137 | SH | SOLE | 3 | 96,137 | 0 | 0 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 54,091 | 1,082,041 | SH | SOLE | 4 | 1,082,041 | 0 | 0 |
| ATKORE INTL GROUP INC | COM | 047649108 | 83 | 2,267 | SH | SOLE | 3 | 2,267 | 0 | 0 |
| ATKORE INTL GROUP | COM | 047649108 | 2,587 | 62,926 | SH | SOLE | 4 | 62,926 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| INC | | | | | | | | | | |
| ATLANTIC POWER CORP | COM NEW | 04878Q863 | 43 | 23,872 | SH | SOLE | 3 | 23,872 | 0 | 0 |
| ATLANTIC UN BANKSHARES CORP | COM | 04911A107 | 490 | 14,875 | SH | DFND | 3 | 14,875 | 0 | 0 |
| ATLANTIC UN BANKSHARES CORP | COM | 04911A107 | 112 | 3,414 | SH | SOLE | 4 | 3,414 | 0 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 1,751 | 32,112 | SH | DFND | 3 | 32,112 | 0 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 1 | 72 | SH | SOLE | 3 | 72 | 0 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 271 | 4,960 | SH | SOLE | 4 | 4,960 | 0 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 1,208 | 12,765 | SH | SOLE | 3 | 12,765 | 0 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 11,107 | 116,386 | SH | SOLE | 4 | 116,386 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 107 | 1,917 | SH | DFND | 3 | 1,917 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 143 | 2,590 | SH | SOLE | 3 | 2,590 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 5,694 | 102,273 | SH | SOLE | 4 | 102,273 | 0 | 0 |
| ATRION CORP | COM | 049904105 | 1,233 | 1,920 | SH | SOLE | 4 | 1,920 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 982 | 988 | SH | DFND | 3 | 988 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 1,428 | 1,428 | SH | SOLE | 3 | 1,428 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 6,276 | 6,312 | SH | SOLE | 4 | 6,312 | 0 | 0 |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 461 | 54,500 | SH | SOLE | 4 | 54,500 | 0 | 0 |
| BOSTON PROPERTIES INC | COM | 101121101 | 637 | 6,696 | SH | SOLE | 3 | 6,696 | 0 | 0 |
| BOSTON PROPERTIES INC | COM | 101121101 | 17,267 | 182,664 | SH | SOLE | 4 | 182,664 | 0 | 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 5,359 | 148,235 | SH | SOLE | 3 | 148,235 | 0 | 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 154,688 | 4,302,873 | SH | SOLE | 4 | 4,302,873 | 0 | 0 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 360 | 6,851 | SH | SOLE | 3 | 6,851 | 0 | 0 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 20,060 | 380,357 | SH | SOLE | 4 | 380,357 | 0 | 0 |
| BOX INC | CL A | 10316T104 | 367 | 20,353 | SH | DFND | 3 | 20,353 | 0 | 0 |
| BOX INC | CL A | 10316T104 | 184 | 11,759 | SH | SOLE | 3 | 11,759 | 0 | 0 |
| BOX INC | CL A | 10316T104 | 10,357 | 573,783 | SH | SOLE | 4 | 573,783 | 0 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 11,130 | 259,323 | SH | SOLE | 4 | 259,323 | 0 | 0 |
| BRADY CORP | CL A | 104674106 | 70 | 1,293 | SH | SOLE | 3 | 1,293 | 0 | 0 |
| BRADY CORP | CL A | 104674106 | 210 | 3,974 | SH | SOLE | 4 | 3,974 | 0 | 0 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 2,233 | 187,508 | SH | SOLE | 4 | 187,508 | 0 | 0 |
| BRF SA | SPONSORED ADR | 10552T107 | 2,231 | 531,270 | SH | SOLE | 4 | 531,270 | 0 | 0 |
| BRIDGE BANCORP INC | COM | 108035106 | 70 | 2,913 | SH | DFND | 3 | 2,913 | 0 | 0 |
| BRIDGE BANCORP INC | COM | 108035106 | 266 | 11,011 | SH | SOLE | 4 | 11,011 | 0 | 0 |
| BRIDGEBIO PHARMA INC | COM | 10806X102 | 1,903 | 26,766 | SH | SOLE | 4 | 26,766 | 0 | 0 |
| BRIDGEWATER BANCSHARES INC | COM ACCD INV | 108621103 | 136 | 10,900 | SH | SOLE | 4 | 10,900 | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM | 109194100 | 1,391 | 8,062 | SH | SOLE | 3 | 8,062 | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM | 109194100 | 7,084 | 40,948 | SH | SOLE | 4 | 40,948 | 0 | 0 |
| BRIGHTCOVE INC | COM | 10921T101 | 139 | 7,536 | SH | DFND | 3 | 7,536 | 0 | 0 |
| BRIGHTCOVE INC | COM | 10921T101 | 363 | 19,728 | SH | SOLE | 4 | 19,728 | 0 | 0 |
| BRIGHTHOUSE FINL INC | COM | 10922N103 | 4,167 | 115,096 | SH | DFND | 3 | 115,096 | 0 | 0 |
| BRIGHTHOUSE FINL INC | COM | 10922N103 | 266 | 7,343 | SH | SOLE | 3 | 7,343 | 0 | 0 |
| BRIGHTHOUSE FINL INC | COM | 10922N103 | 2,384 | 65,853 | SH | SOLE | 4 | 65,853 | 0 | 0 |
| BRIGHTSPHERE INVT GROUP INC | COM | 10948W103 | 180 | 9,325 | SH | DFND | 3 | 9,325 | 0 | 0 |
| BRIGHTSPHERE INVT GROUP INC | COM | 10948W103 | 1,515 | 78,559 | SH | SOLE | 4 | 78,559 | 0 | 0 |
| BRINKER INTL INC | COM | 109641100 | 475 | 8,391 | SH | DFND | 3 | 8,391 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| BRINKER INTL INC | COM | 109641100 | 3 | 75 | SH | SOLE | 3 | 75 | 0 | 0 |
| BRINKER INTL INC | COM | 109641100 | 887 | 15,680 | SH | SOLE | 4 | 15,680 | 0 | 0 |
| BRINKS CO | COM | 109696104 | 3,830 | 53,188 | SH | SOLE | 4 | 53,188 | 0 | 0 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 7,308 | 117,817 | SH | DFND | 3 | 117,817 | 0 | 0 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 7,277 | 118,122 | SH | SOLE | 3 | 118,122 | 0 | 0 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 17,617 | 284,010 | SH | SOLE | 4 | 284,010 | 0 | 0 |
| BRISTOL-MYERS SQUIBB CO | RIGHT 99/99/9999 | 110122157 | 15 | 21,594 | SH | SOLE | 4 | 21,594 | 0 | 0 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 521 | 13,898 | SH | SOLE | 4 | 13,898 | 0 | 0 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 4,224 | 111,790 | SH | SOLE | 3 | 111,790 | 0 | 0 |
| BRIXMOR PPTY GROUP INC | COM | 11120U105 | 331 | 19,626 | SH | SOLE | 3 | 19,626 | 0 | 0 |
| BRIXMOR PPTY GROUP INC | COM | 11120U105 | 21,125 | 1,276,447 | SH | SOLE | 4 | 1,276,447 | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 519 | 3,922 | SH | SOLE | 3 | 3,922 | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 3,028 | 19,765 | SH | SOLE | 4 | 19,765 | 0 | 0 |
| BROADSTONE NET LEASE INC | CL A COM | 11135E104 | 9,374 | 478,775 | SH | SOLE | 4 | 478,775 | 0 | 0 |
| BROADCOM INC | COM | 11135F101 | 2,142 | 4,863 | SH | SOLE | 3 | 4,863 | 0 | 0 |
| BROADCOM INC | COM | 11135F101 | 25,920 | 59,199 | SH | SOLE | 4 | 59,199 | 0 | 0 |
| BROADWIND INC | COM NEW | 11161T207 | 180 | 22,660 | SH | SOLE | 4 | 22,660 | 0 | 0 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 716 | 59,465 | SH | SOLE | 4 | 59,465 | 0 | 0 |
| BROOKS AUTOMATION INC NEW | COM | 114340102 | 55 | 1,484 | SH | SOLE | 3 | 1,484 | 0 | 0 |
| BROOKS AUTOMATION INC NEW | COM | 114340102 | 747 | 11,012 | SH | SOLE | 4 | 11,012 | 0 | 0 |
| BROWN & BROWN INC | COM | 115236101 | 2,362 | 49,829 | SH | SOLE | 4 | 49,829 | 0 | 0 |
| BROWN FORMAN CORP | CL A | 115637100 | 781 | 10,627 | SH | DFND | 3 | 10,627 | 0 | 0 |
| BROWN FORMAN CORP | CL B | 115637209 | 988 | 12,438 | SH | DFND | 3 | 12,438 | 0 | 0 |
| BROWN FORMAN CORP | CL B | 115637209 | 518 | 7,294 | SH | SOLE | 3 | 7,294 | 0 | 0 |
| BROWN FORMAN CORP | CL B | 115637209 | 646 | 8,138 | SH | SOLE | 4 | 8,138 | 0 | 0 |
| BRUKER CORP | COM | 116794108 | 936 | 17,038 | SH | SOLE | 3 | 17,038 | 0 | 0 |
| BRUNSWICK CORP | COM | 117043109 | 667 | 8,965 | SH | SOLE | 3 | 8,965 | 0 | 0 |
| BRUNSWICK CORP | COM | 117043109 | 6,405 | 84,005 | SH | SOLE | 4 | 84,005 | 0 | 0 |
| BRYN MAWR BK CORP | COM | 117665109 | 114 | 3,728 | SH | DFND | 3 | 3,728 | 0 | 0 |
| BRYN MAWR BK CORP | COM | 117665109 | 3 | 473 | SH | SOLE | 3 | 473 | 0 | 0 |
| BRYN MAWR BK CORP | COM | 117665109 | 190 | 6,200 | SH | SOLE | 4 | 6,200 | 0 | 0 |
| B2GOLD CORP | COM | 11777Q209 | 38 | 6,701 | SH | SOLE | 4 | 6,701 | 0 | 0 |
| B2GOLD CORP | COM | 11777Q209 | 47 | 7,927 | SH | SOLE | 3 | 7,927 | 0 | 0 |
| BUCKLE INC | COM | 118440106 | 176 | 6,015 | SH | DFND | 3 | 6,015 | 0 | 0 |
| BUCKLE INC | COM | 118440106 | 657 | 22,500 | SH | SOLE | 4 | 22,500 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 858 | 21,025 | SH | DFND | 1 | 21,025 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 5,083 | 124,547 | SH | SOLE | 4 | 124,547 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 430 | 1,514 | SH | SOLE | 3 | 1,514 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 13,722 | 52,463 | SH | SOLE | 4 | 52,463 | 0 | 0 |
| BYLINE BANCORP INC | COM | 124411109 | 3,465 | 224,276 | SH | SOLE | 4 | 224,276 | 0 | 0 |
| C3 AI INC | CL A | 12468P104 | 518 | 3,730 | SH | SOLE | 4 | 3,730 | 0 | 0 |
| CAI INTERNATIONAL INC | COM | 12477X106 | 29 | 918 | SH | DFND | 3 | 918 | 0 | 0 |
| CAI INTERNATIONAL INC | COM | 12477X106 | 5,846 | 187,137 | SH | SOLE | 4 | 187,137 | 0 | 0 |
| CBIZ INC | COM | 124805102 | 263 | 9,900 | SH | SOLE | 4 | 9,900 | 0 | 0 |
| CBOE GLOBAL MKTS | COM | 12503M108 | 82 | 880 | SH | SOLE | 4 | 880 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|---|-----------|---|---|--|
| INC | | | | | | | | | | | |
| CBOE GLOBAL MKTS INC | COM | 12503M108 | 2,285 | 23,942 | SH | SOLE | 3 | 23,942 | 0 | 0 | |
| CBRE GROUP INC | CL A | 12504L109 | 730 | 11,643 | SH | SOLE | 4 | 11,643 | 0 | 0 | |
| CBRE GROUP INC | CL A | 12504L109 | 806 | 12,635 | SH | SOLE | 3 | 12,635 | 0 | 0 | |
| CDK GLOBAL INC | COM | 12508E101 | 50 | 1,514 | SH | SOLE | 3 | 1,514 | 0 | 0 | |
| CDK GLOBAL INC | COM | 12508E101 | 1,305 | 25,175 | SH | SOLE | 4 | 25,175 | 0 | 0 | |
| CECO ENVIRONMENTAL CORP | COM | 125141101 | 587 | 84,336 | SH | SOLE | 4 | 84,336 | 0 | 0 | |
| CDW CORP | COM | 12514G108 | 31 | 235 | SH | DFND | 3 | 235 | 0 | 0 | |
| CDW CORP | COM | 12514G108 | 792 | 5,586 | SH | SOLE | 3 | 5,586 | 0 | 0 | |
| CDW CORP | COM | 12514G108 | 4,251 | 32,255 | SH | SOLE | 4 | 32,255 | 0 | 0 | |
| CF INDS HLDGS INC | COM | 125269100 | 7,950 | 205,375 | SH | SOLE | 4 | 205,375 | 0 | 0 | |
| CYRUSONE INC | COM | 23283R100 | 32,413 | 443,106 | SH | SOLE | 4 | 443,106 | 0 | 0 | |
| CYTOMX THERAPEUTICS INC | COM | 23284F105 | 258 | 39,316 | SH | SOLE | 4 | 39,316 | 0 | 0 | |
| DBX ETF TR | XTRACK USD HIGH | 233051432 | 321,762 | 6,418,479 | SH | SOLE | 3 | 6,418,479 | 0 | 0 | |
| DMY TECHNOLOGY GROUP INC II | COM CL A | 233277102 | 64 | 5,191 | SH | SOLE | 3 | 5,191 | 0 | 0 | |
| DMY TECHNOLOGY GROUP INC II | COM CL A | 233277102 | 558 | 31,726 | SH | SOLE | 4 | 31,726 | 0 | 0 | |
| D R HORTON INC | COM | 23331A109 | 108 | 1,573 | SH | SOLE | 4 | 1,573 | 0 | 0 | |
| D R HORTON INC | COM | 23331A109 | 1,341 | 18,568 | SH | SOLE | 3 | 18,568 | 0 | 0 | |
| DHI GROUP INC | COM | 23331S100 | 111 | 49,960 | SH | SOLE | 4 | 49,960 | 0 | 0 | |
| DSP GROUP INC | COM | 23332B106 | 57 | 5,019 | SH | SOLE | 3 | 5,019 | 0 | 0 | |
| DSP GROUP INC | COM | 23332B106 | 178 | 10,752 | SH | SOLE | 4 | 10,752 | 0 | 0 | |
| DTE ENERGY CO | COM | 233331107 | 1,213 | 9,991 | SH | DFND | 3 | 9,991 | 0 | 0 | |
| DTE ENERGY CO | COM | 233331107 | 1,100 | 9,226 | SH | SOLE | 3 | 9,226 | 0 | 0 | |
| DTE ENERGY CO | COM | 233331107 | 3,376 | 27,809 | SH | SOLE | 4 | 27,809 | 0 | 0 | |
| DXP ENTERPRISES INC | COM NEW | 233377407 | 1,720 | 77,359 | SH | SOLE | 4 | 77,359 | 0 | 0 | |
| DXC TECHNOLOGY CO | COM | 23355L106 | 230 | 13,828 | SH | SOLE | 3 | 13,828 | 0 | 0 | |
| DXC TECHNOLOGY CO | COM | 23355L106 | 575 | 22,335 | SH | SOLE | 4 | 22,335 | 0 | 0 | |
| DANA INC | COM | 235825205 | 8,062 | 413,036 | SH | SOLE | 4 | 413,036 | 0 | 0 | |
| DANAHER CORPORATION | COM | 235851102 | 338 | 1,520 | SH | DFND | 3 | 1,520 | 0 | 0 | |
| DANAHER CORPORATION | COM | 235851102 | 5,990 | 26,893 | SH | SOLE | 3 | 26,893 | 0 | 0 | |
| DANAHER CORPORATION | COM | 235851102 | 208,241 | 937,431 | SH | SOLE | 4 | 937,431 | 0 | 0 | |
| DANAHER CORPORATION | DBCV 1/2 | 235851AF9 | 881 | 104,000 | SH | SOLE | 4 | 104,000 | 0 | 0 | |
| DAQO NEW ENERGY CORP | SPNSRD ADS NEW | 23703Q203 | 3,851 | 67,145 | SH | SOLE | 4 | 67,145 | 0 | 0 | |
| DARDEN RESTAURANTS INC | COM | 237194105 | 1,486 | 12,475 | SH | SOLE | 3 | 12,475 | 0 | 0 | |
| DARDEN RESTAURANTS INC | COM | 237194105 | 6,831 | 57,343 | SH | SOLE | 4 | 57,343 | 0 | 0 | |
| DARLING INGREDIENTS INC | COM | 237266101 | 805 | 13,948 | SH | DFND | 1 | 13,948 | 0 | 0 | |
| DARLING INGREDIENTS INC | COM | 237266101 | 82 | 1,470 | SH | SOLE | 3 | 1,470 | 0 | 0 | |
| DARLING INGREDIENTS INC | COM | 237266101 | 12,189 | 211,313 | SH | SOLE | 4 | 211,313 | 0 | 0 | |
| DATADOG INC | CL A COM | 23804L103 | 11,173 | 113,502 | SH | SOLE | 4 | 113,502 | 0 | 0 | |
| DAVE & BUSTERS ENTMT INC | COM | 238337109 | 12 | 413 | SH | SOLE | 3 | 413 | 0 | 0 | |
| DAVE & BUSTERS ENTMT INC | COM | 238337109 | 6,217 | 207,092 | SH | SOLE | 4 | 207,092 | 0 | 0 | |
| DAVITA INC | COM | 23918K108 | 13,438 | 114,462 | SH | DFND | 3 | 114,462 | 0 | 0 | |
| DAVITA INC | COM | 23918K108 | 826 | 7,034 | SH | SOLE | 4 | 7,034 | 0 | 0 | |
| DAVITA INC | COM | 23918K108 | 1,334 | 10,967 | SH | SOLE | 3 | 10,967 | 0 | 0 | |
| DECIPHERA PHARMACEUTICALS IN | COM | 24344T101 | 942 | 16,509 | SH | SOLE | 4 | 16,509 | 0 | 0 | |
| DECKERS OUTDOOR | COM | 243537107 | 970 | 3,383 | SH | DFND | 1 | 3,383 | 0 | 0 | |

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|-----------------------------|--------------|-----------|--------|-----------|----|------|---|-----------|---|---|--|
| CORP | | | | | | | | | | | |
| DECKERS OUTDOOR CORP | COM | 243537107 | 1,532 | 5,341 | SH | DFND | 3 | 5,341 | 0 | 0 | |
| DECKERS OUTDOOR CORP | COM | 243537107 | 85 | 313 | SH | SOLE | 3 | 313 | 0 | 0 | |
| DECKERS OUTDOOR CORP | COM | 243537107 | 14,394 | 50,193 | SH | SOLE | 4 | 50,193 | 0 | 0 | |
| DEERE & CO | COM | 244199105 | 6,314 | 23,467 | SH | DFND | 3 | 23,467 | 0 | 0 | |
| DEERE & CO | COM | 244199105 | 365 | 1,292 | SH | SOLE | 3 | 1,292 | 0 | 0 | |
| DEERE & CO | COM | 244199105 | 14,381 | 53,452 | SH | SOLE | 4 | 53,452 | 0 | 0 | |
| DELEK US HLDGS INC NEW | COM | 24665A103 | 21 | 1,339 | SH | SOLE | 3 | 1,339 | 0 | 0 | |
| DELEK US HLDGS INC NEW | COM | 24665A103 | 160 | 9,927 | SH | SOLE | 4 | 9,927 | 0 | 0 | |
| DELL TECHNOLOGIES INC | CL C | 24703L202 | 157 | 2,175 | SH | SOLE | 3 | 2,175 | 0 | 0 | |
| DELL TECHNOLOGIES INC | CL C | 24703L202 | 19,389 | 264,558 | SH | SOLE | 4 | 264,558 | 0 | 0 | |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 813 | 19,126 | SH | SOLE | 3 | 19,126 | 0 | 0 | |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 3,461 | 86,081 | SH | SOLE | 4 | 86,081 | 0 | 0 | |
| DENBURY INC | COM | 24790A101 | 486 | 18,900 | SH | SOLE | 4 | 18,900 | 0 | 0 | |
| DELUXE CORP | COM | 248019101 | 9,161 | 313,729 | SH | SOLE | 4 | 313,729 | 0 | 0 | |
| DENALI THERAPEUTICS INC | COM | 24823R105 | 962 | 11,484 | SH | DFND | 1 | 11,484 | 0 | 0 | |
| DENALI THERAPEUTICS INC | COM | 24823R105 | 535 | 6,382 | SH | SOLE | 4 | 6,382 | 0 | 0 | |
| DENTSPLY SIRONA INC | COM | 24906P109 | 44 | 760 | SH | SOLE | 3 | 760 | 0 | 0 | |
| DENTSPLY SIRONA INC | COM | 24906P109 | 19,346 | 369,473 | SH | SOLE | 4 | 369,473 | 0 | 0 | |
| DESCARTES SYS GROUP INC | COM | 249906108 | 495 | 8,590 | SH | SOLE | 3 | 8,590 | 0 | 0 | |
| DESIGNER BRANDS INC | CL A | 250565108 | 2,389 | 312,304 | SH | SOLE | 4 | 312,304 | 0 | 0 | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 511 | 35,354 | SH | SOLE | 3 | 35,354 | 0 | 0 | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 2,378 | 150,401 | SH | SOLE | 4 | 150,401 | 0 | 0 | |
| DEXCOM INC | COM | 252131107 | 1,076 | 3,169 | SH | SOLE | 3 | 3,169 | 0 | 0 | |
| DEXCOM INC | COM | 252131107 | 57,478 | 155,464 | SH | SOLE | 4 | 155,464 | 0 | 0 | |
| DIAGEO PLC | SPON ADR NEW | 25243Q205 | 2,955 | 18,671 | SH | SOLE | 3 | 18,671 | 0 | 0 | |
| DIAGEO PLC | SPON ADR NEW | 25243Q205 | 4,027 | 25,358 | SH | SOLE | 4 | 25,358 | 0 | 0 | |
| DIAMOND HILL INVT GROUP INC | COM NEW | 25264R207 | 263 | 1,765 | SH | SOLE | 4 | 1,765 | 0 | 0 | |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 14,820 | 1,796,400 | SH | SOLE | 4 | 1,796,400 | 0 | 0 | |
| DIAMONDBACK ENERGY INC | COM | 25278X109 | 68 | 1,441 | SH | SOLE | 3 | 1,441 | 0 | 0 | |
| DIAMONDBACK ENERGY INC | COM | 25278X109 | 6,294 | 130,045 | SH | SOLE | 4 | 130,045 | 0 | 0 | |
| DICKS SPORTING GOODS INC | COM | 253393102 | 668 | 11,887 | SH | DFND | 3 | 11,887 | 0 | 0 | |
| DICKS SPORTING GOODS INC | COM | 253393102 | 2,054 | 35,111 | SH | SOLE | 3 | 35,111 | 0 | 0 | |
| DICKS SPORTING GOODS INC | COM | 253393102 | 2,153 | 38,303 | SH | SOLE | 4 | 38,303 | 0 | 0 | |
| DIEBOLD NXDF INC | COM | 253651103 | 144 | 13,475 | SH | DFND | 3 | 13,475 | 0 | 0 | |
| DIEBOLD NXDF INC | COM | 253651103 | 98 | 8,675 | SH | SOLE | 3 | 8,675 | 0 | 0 | |
| DIEBOLD NXDF INC | COM | 253651103 | 232 | 21,800 | SH | SOLE | 4 | 21,800 | 0 | 0 | |
| DIGITAL RLTY TR INC | COM | 253868103 | 730 | 5,214 | SH | SOLE | 3 | 5,214 | 0 | 0 | |
| DIGITAL RLTY TR INC | COM | 253868103 | 34,321 | 246,013 | SH | SOLE | 4 | 246,013 | 0 | 0 | |
| DIME CMNTY BANCSHARES INC | COM | 253922108 | 488 | 30,956 | SH | SOLE | 4 | 30,956 | 0 | 0 | |
| DIGITAL TURBINE INC | COM NEW | 25400W102 | 679 | 12,006 | SH | DFND | 1 | 12,006 | 0 | 0 | |
| DIGITAL TURBINE INC | COM NEW | 25400W102 | 838 | 14,812 | SH | DFND | 3 | 14,812 | 0 | 0 | |

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|------------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| DIGITAL TURBINE INC | COM NEW | 25400W102 | 322 | 5,690 | SH | SOLE | 4 | 5,690 | 0 | 0 |
| DILLARDS INC | CL A | 254067101 | 151 | 2,400 | SH | SOLE | 4 | 2,400 | 0 | 0 |
| DILLARDS INC | CL A | 254067101 | 347 | 6,607 | SH | SOLE | 3 | 6,607 | 0 | 0 |
| DINE BRANDS GLOBAL INC | COM | 254423106 | 253 | 4,139 | SH | SOLE | 3 | 4,139 | 0 | 0 |
| DIODES INC | COM | 254543101 | 8 | 85 | SH | SOLE | 3 | 85 | 0 | 0 |
| DIODES INC | COM | 254543101 | 1,325 | 18,798 | SH | SOLE | 4 | 18,798 | 0 | 0 |
| DISNEY WALT CO | COM | 254687106 | 2,358 | 13,027 | SH | SOLE | 3 | 13,027 | 0 | 0 |
| DISNEY WALT CO | COM | 254687106 | 60,331 | 332,989 | SH | SOLE | 4 | 332,989 | 0 | 0 |
| DISCOVER FINL SVCS | COM | 254709108 | 2,160 | 23,857 | SH | DFND | 3 | 23,857 | 0 | 0 |
| DISCOVER FINL SVCS | COM | 254709108 | 1,690 | 18,623 | SH | SOLE | 3 | 18,623 | 0 | 0 |
| DISCOVER FINL SVCS | COM | 254709108 | 17,037 | 188,191 | SH | SOLE | 4 | 188,191 | 0 | 0 |
| DISCOVERY INC | COM SER A | 25470F104 | 277 | 9,222 | SH | DFND | 3 | 9,222 | 0 | 0 |
| DISCOVERY INC | COM SER C | 25470F302 | 9,146 | 349,235 | SH | DFND | 3 | 349,235 | 0 | 0 |
| DISCOVERY INC | COM SER C | 25470F302 | 4 | 155 | SH | SOLE | 4 | 155 | 0 | 0 |
| DISCOVERY INC | COM SER C | 25470F302 | 134 | 4,882 | SH | SOLE | 3 | 4,882 | 0 | 0 |
| DISH NETWORK CORPORATION | CL A | 25470M109 | 1,545 | 47,761 | SH | DFND | 3 | 47,761 | 0 | 0 |
| DISH NETWORK CORPORATION | CL A | 25470M109 | 4,185 | 129,400 | SH | SOLE | 4 | 129,400 | 0 | 0 |
| DISH NETWORK CORPORATION | NOTE 3.375% 8/1 | 25470MAB5 | 343 | 360,000 | SH | SOLE | 4 | 360,000 | 0 | 0 |
| DIRTT ENVIRONMENTAL SOLUTION | COM | 25490H106 | 51 | 20,806 | SH | SOLE | 4 | 20,806 | 0 | 0 |
| DIVERSIFIED HEALTHCARE TR | COM SH BEN INT | 25525P107 | 27 | 6,452 | SH | SOLE | 4 | 6,452 | 0 | 0 |
| DIVERSIFIED HEALTHCARE TR | COM SH BEN INT | 25525P107 | 55 | 44,568 | SH | SOLE | 3 | 44,568 | 0 | 0 |
| DR REDDYS LABS LTD | ADR | 256135203 | 6 | 76 | SH | SOLE | 3 | 76 | 0 | 0 |
| DR REDDYS LABS LTD | ADR | 256135203 | 4,598 | 64,500 | SH | SOLE | 4 | 64,500 | 0 | 0 |
| DOCUSIGN INC | COM | 256163106 | 2,328 | 10,831 | SH | SOLE | 3 | 10,831 | 0 | 0 |
| DOCUSIGN INC | COM | 256163106 | 28,226 | 126,973 | SH | SOLE | 4 | 126,973 | 0 | 0 |
| DOLBY LABORATORIES INC | COM CL A | 25659T107 | 411 | 4,235 | SH | DFND | 3 | 4,235 | 0 | 0 |
| DOLBY LABORATORIES INC | COM CL A | 25659T107 | 892 | 9,187 | SH | DFND | 1 | 9,187 | 0 | 0 |
| DOLBY LABORATORIES INC | COM CL A | 25659T107 | 7 | 185 | SH | SOLE | 3 | 185 | 0 | 0 |
| DOLBY LABORATORIES INC | COM CL A | 25659T107 | 36,116 | 371,833 | SH | SOLE | 4 | 371,833 | 0 | 0 |
| DOLLAR GEN CORP NEW | COM | 256677105 | 476 | 2,265 | SH | DFND | 3 | 2,265 | 0 | 0 |
| DOLLAR GEN CORP NEW | COM | 256677105 | 6,286 | 29,960 | SH | SOLE | 3 | 29,960 | 0 | 0 |
| DOLLAR GEN CORP NEW | COM | 256677105 | 14,087 | 66,987 | SH | SOLE | 4 | 66,987 | 0 | 0 |
| DOLLAR TREE INC | COM | 256746108 | 2,951 | 27,627 | SH | SOLE | 3 | 27,627 | 0 | 0 |
| DOLLAR TREE INC | COM | 256746108 | 20,919 | 193,622 | SH | SOLE | 4 | 193,622 | 0 | 0 |
| DOMINION ENERGY INC | COM | 25746U109 | 427 | 6,063 | SH | SOLE | 3 | 6,063 | 0 | 0 |
| DOMINION ENERGY INC | COM | 25746U109 | 12,972 | 172,498 | SH | SOLE | 4 | 172,498 | 0 | 0 |
| DOMINOS PIZZA INC | COM | 25754A201 | 1,529 | 3,987 | SH | DFND | 3 | 3,987 | 0 | 0 |
| DOMINOS PIZZA INC | COM | 25754A201 | 447 | 1,166 | SH | SOLE | 4 | 1,166 | 0 | 0 |
| DOMINOS PIZZA INC | COM | 25754A201 | 2,732 | 7,475 | SH | SOLE | 3 | 7,475 | 0 | 0 |
| DOMO INC | COM CL B | 257554105 | 993 | 15,574 | SH | DFND | 1 | 15,574 | 0 | 0 |
| DOMO INC | COM CL B | 257554105 | 2,373 | 37,214 | SH | SOLE | 4 | 37,214 | 0 | 0 |
| DOMTAR CORP | COM NEW | 257559203 | 81 | 2,362 | SH | SOLE | 3 | 2,362 | 0 | 0 |
| DOMTAR CORP | COM NEW | 257559203 | 2,760 | 87,201 | SH | SOLE | 4 | 87,201 | 0 | 0 |
| DONALDSON INC | COM | 257651109 | 356 | 6,076 | SH | SOLE | 3 | 6,076 | 0 | 0 |
| DONALDSON INC | COM | 257651109 | 1,549 | 27,720 | SH | SOLE | 4 | 27,720 | 0 | 0 |
| DONNELLEY R R & SONS CO | COM | 257867200 | 776 | 343,480 | SH | SOLE | 4 | 343,480 | 0 | 0 |
| DONNELLEY FINL SOLUTIONS INC | COM | 25787G100 | 2,327 | 137,122 | SH | SOLE | 4 | 137,122 | 0 | 0 |

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|------------------------------|---------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| DOORDASH INC | CL A | 25809K105 | 350 | 2,451 | SH | SOLE | 4 | 2,451 | 0 | 0 |
| DORMAN PRODS INC | COM | 258278100 | 320 | 3,418 | SH | SOLE | 3 | 3,418 | 0 | 0 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 445 | 15,211 | SH | SOLE | 3 | 15,211 | 0 | 0 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 1,244 | 42,638 | SH | SOLE | 4 | 42,638 | 0 | 0 |
| DOUYU INTL HLDGS LTD | SPONSORED ADS | 25985W105 | 658 | 59,486 | SH | SOLE | 4 | 59,486 | 0 | 0 |
| DOVER CORP | COM | 260003108 | 46 | 342 | SH | SOLE | 3 | 342 | 0 | 0 |
| DOVER CORP | COM | 260003108 | 6,421 | 50,860 | SH | SOLE | 4 | 50,860 | 0 | 0 |
| DOW INC | COM | 260557103 | 2,156 | 38,844 | SH | DFND | 3 | 38,844 | 0 | 0 |
| DOW INC | COM | 260557103 | 2,941 | 52,987 | SH | SOLE | 4 | 52,987 | 0 | 0 |
| DOW INC | COM | 260557103 | 3,100 | 55,419 | SH | SOLE | 3 | 55,419 | 0 | 0 |
| DRAFTKINGS INC | COM CL A | 26142R104 | 354 | 7,728 | SH | SOLE | 3 | 7,728 | 0 | 0 |
| DRAFTKINGS INC | COM CL A | 26142R104 | 4,003 | 85,968 | SH | SOLE | 4 | 85,968 | 0 | 0 |
| DRIL QUIP INC | COM | 262037104 | 16 | 531 | SH | DFND | 3 | 531 | 0 | 0 |
| DRIL QUIP INC | COM | 262037104 | 142 | 6,527 | SH | SOLE | 3 | 6,527 | 0 | 0 |
| DRIL QUIP INC | COM | 262037104 | 1,344 | 45,365 | SH | SOLE | 4 | 45,365 | 0 | 0 |
| DROPBOX INC | CL A | 26210C104 | 902 | 40,653 | SH | DFND | 3 | 40,653 | 0 | 0 |
| DROPBOX INC | CL A | 26210C104 | 6 | 482 | SH | SOLE | 3 | 482 | 0 | 0 |
| DROPBOX INC | CL A | 26210C104 | 2,186 | 98,497 | SH | SOLE | 4 | 98,497 | 0 | 0 |
| DUCK CREEK TECHNOLOGIES INC | SHS | 264120106 | 1,835 | 42,368 | SH | SOLE | 4 | 42,368 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 296 | 7,424 | SH | SOLE | 3 | 7,424 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 53,973 | 1,350,336 | SH | SOLE | 4 | 1,350,336 | 0 | 0 |
| DUKE ENERGY CORP NEW | COM NEW | 26441C204 | 998 | 10,902 | SH | DFND | 3 | 10,902 | 0 | 0 |
| DUKE ENERGY CORP NEW | COM NEW | 26441C204 | 4,254 | 45,580 | SH | SOLE | 3 | 45,580 | 0 | 0 |
| DUKE ENERGY CORP NEW | COM NEW | 26441C204 | 12,624 | 137,881 | SH | SOLE | 4 | 137,881 | 0 | 0 |
| FEDERATED HERMES INC | CL B | 314211103 | 1,714 | 59,324 | SH | DFND | 3 | 59,324 | 0 | 0 |
| FEDERATED HERMES INC | CL B | 314211103 | 376 | 13,000 | SH | SOLE | 4 | 13,000 | 0 | 0 |
| FEDERATED HERMES INC | CL B | 314211103 | 399 | 13,638 | SH | SOLE | 3 | 13,638 | 0 | 0 |
| FEDEX CORP | COM | 31428X106 | 5,220 | 20,107 | SH | DFND | 3 | 20,107 | 0 | 0 |
| FEDEX CORP | COM | 31428X106 | 1,692 | 6,161 | SH | SOLE | 3 | 6,161 | 0 | 0 |
| FEDEX CORP | COM | 31428X106 | 34,663 | 133,513 | SH | SOLE | 4 | 133,513 | 0 | 0 |
| F5 NETWORKS INC | COM | 315616102 | 748 | 4,254 | SH | DFND | 3 | 4,254 | 0 | 0 |
| F5 NETWORKS INC | COM | 315616102 | 3,467 | 19,756 | SH | SOLE | 3 | 19,756 | 0 | 0 |
| F5 NETWORKS INC | COM | 315616102 | 8,552 | 48,610 | SH | SOLE | 4 | 48,610 | 0 | 0 |
| FIBROGEN INC | COM | 31572Q808 | 8,727 | 235,282 | SH | SOLE | 4 | 235,282 | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 4,415 | 30,058 | SH | SOLE | 3 | 30,058 | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 199,107 | 1,407,518 | SH | SOLE | 4 | 1,407,518 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | FNF GROUP COM | 31620R303 | 2,054 | 52,543 | SH | DFND | 3 | 52,543 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | FNF GROUP COM | 31620R303 | 582 | 14,885 | SH | SOLE | 4 | 14,885 | 0 | 0 |
| FIDUS INVT CORP | COM | 316500107 | 405 | 30,951 | SH | SOLE | 4 | 30,951 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 1,232 | 44,687 | SH | DFND | 3 | 44,687 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 1,264 | 42,841 | SH | SOLE | 3 | 42,841 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 7,557 | 274,110 | SH | SOLE | 4 | 274,110 | 0 | 0 |
| 51JOB INC | SPONSORED ADS | 316827104 | 308 | 4,397 | SH | SOLE | 4 | 4,397 | 0 | 0 |
| FINANCIAL INSTNS INC | COM | 317585404 | 376 | 16,712 | SH | DFND | 3 | 16,712 | 0 | 0 |
| FINANCIAL INSTNS INC | COM | 317585404 | 293 | 13,043 | SH | SOLE | 4 | 13,043 | 0 | 0 |
| FINSERV ACQUISITION CORP | CL A | 318085107 | 2,471 | 197,700 | SH | SOLE | 4 | 197,700 | 0 | 0 |
| FINVOLUTION GROUP | SPONSORED ADS | 31810T101 | 80 | 30,066 | SH | SOLE | 4 | 30,066 | 0 | 0 |
| FIREEYE INC | COM | 31816Q101 | 261 | 11,358 | SH | SOLE | 3 | 11,358 | 0 | 0 |
| FIREEYE INC | COM | 31816Q101 | 876 | 37,982 | SH | SOLE | 4 | 37,982 | 0 | 0 |

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|------------------------------|--------------|-----------|--------|---------|----|------|---|---------|---|---|
| FIRST AMERN FINL CORP | COM | 31847R102 | 493 | 9,546 | SH | SOLE | 4 | 9,546 | 0 | 0 |
| FIRST BANCORP P R | COM NEW | 318672706 | 681 | 73,862 | SH | SOLE | 4 | 73,862 | 0 | 0 |
| FIRST BUSEY CORP | COM NEW | 319383204 | 207 | 9,621 | SH | DFND | 3 | 9,621 | 0 | 0 |
| FIRST BUSEY CORP | COM NEW | 319383204 | 1 | 30 | SH | SOLE | 3 | 30 | 0 | 0 |
| FIRST BUSEY CORP | COM NEW | 319383204 | 277 | 12,877 | SH | SOLE | 4 | 12,877 | 0 | 0 |
| FIRST FINL BANCORP OH | COM | 320209109 | 419 | 23,877 | SH | SOLE | 4 | 23,877 | 0 | 0 |
| FIRST FINL CORP IND | COM | 320218100 | 0 | 31 | SH | SOLE | 3 | 31 | 0 | 0 |
| FIRST FINL CORP IND | COM | 320218100 | 362 | 9,327 | SH | SOLE | 4 | 9,327 | 0 | 0 |
| FIRST HORIZON CORPORATION | COM | 320517105 | 383 | 30,709 | SH | SOLE | 3 | 30,709 | 0 | 0 |
| FIRST HORIZON CORPORATION | COM | 320517105 | 8,154 | 639,012 | SH | SOLE | 4 | 639,012 | 0 | 0 |
| FIRST HAWAIIAN INC | COM | 32051X108 | 5,044 | 213,925 | SH | SOLE | 4 | 213,925 | 0 | 0 |
| FIRST INDL RLTY TR INC | COM | 32054K103 | 596 | 14,199 | SH | SOLE | 3 | 14,199 | 0 | 0 |
| FIRST INDL RLTY TR INC | COM | 32054K103 | 11,299 | 268,182 | SH | SOLE | 4 | 268,182 | 0 | 0 |
| FIRST INTERNET BANCORP | COM | 320557101 | 244 | 8,482 | SH | SOLE | 4 | 8,482 | 0 | 0 |
| FIRST INTST BANCSYSTEM INC | COM CL A | 32055Y201 | 326 | 8,008 | SH | DFND | 3 | 8,008 | 0 | 0 |
| FIRST INTST BANCSYSTEM INC | COM CL A | 32055Y201 | 360 | 8,830 | SH | SOLE | 4 | 8,830 | 0 | 0 |
| FIRST LONG IS CORP | COM | 320734106 | 78 | 4,355 | SH | DFND | 3 | 4,355 | 0 | 0 |
| FIRST LONG IS CORP | COM | 320734106 | 241 | 13,500 | SH | SOLE | 4 | 13,500 | 0 | 0 |
| FIRST MERCHANTS CORP | COM | 320817109 | 65 | 1,752 | SH | SOLE | 3 | 1,752 | 0 | 0 |
| FIRST MERCHANTS CORP | COM | 320817109 | 1,862 | 49,763 | SH | SOLE | 4 | 49,763 | 0 | 0 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 2 | 225 | SH | SOLE | 3 | 225 | 0 | 0 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 333 | 20,900 | SH | SOLE | 4 | 20,900 | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM | 33616C100 | 699 | 4,755 | SH | DFND | 3 | 4,755 | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM | 33616C100 | 5,444 | 36,572 | SH | SOLE | 3 | 36,572 | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM | 33616C100 | 7,377 | 50,210 | SH | SOLE | 4 | 50,210 | 0 | 0 |
| FIRST SOLAR INC | COM | 336433107 | 5,126 | 51,821 | SH | SOLE | 4 | 51,821 | 0 | 0 |
| 1ST SOURCE CORP | COM | 336901103 | 29 | 1,214 | SH | SOLE | 3 | 1,214 | 0 | 0 |
| 1ST SOURCE CORP | COM | 336901103 | 362 | 8,990 | SH | SOLE | 4 | 8,990 | 0 | 0 |
| FIRSTCASH INC | COM | 33767D105 | 753 | 10,752 | SH | SOLE | 4 | 10,752 | 0 | 0 |
| FISERV INC | COM | 337738108 | 2,314 | 20,481 | SH | SOLE | 3 | 20,481 | 0 | 0 |
| FISERV INC | COM | 337738108 | 12,642 | 111,033 | SH | SOLE | 4 | 111,033 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM PAR .001 | 337930705 | 275 | 6,747 | SH | DFND | 3 | 6,747 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM PAR .001 | 337930705 | 161 | 5,027 | SH | SOLE | 3 | 5,027 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM PAR .001 | 337930705 | 430 | 10,549 | SH | SOLE | 4 | 10,549 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 912 | 28,289 | SH | SOLE | 3 | 28,289 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 10,878 | 355,359 | SH | SOLE | 4 | 355,359 | 0 | 0 |
| FIVE BELOW INC | COM | 33829M101 | 925 | 5,285 | SH | DFND | 1 | 5,285 | 0 | 0 |
| FIVE BELOW INC | COM | 33829M101 | 1,699 | 9,565 | SH | SOLE | 3 | 9,565 | 0 | 0 |
| FIVE BELOW INC | COM | 33829M101 | 30,091 | 171,966 | SH | SOLE | 4 | 171,966 | 0 | 0 |
| FIVE9 INC | COM | 338307101 | 1,751 | 10,060 | SH | SOLE | 3 | 10,060 | 0 | 0 |
| FIVE9 INC | COM | 338307101 | 7,703 | 44,171 | SH | SOLE | 4 | 44,171 | 0 | 0 |
| FIVE PRIME THERAPEUTICS INC | COM | 33830X104 | 576 | 33,856 | SH | DFND | 1 | 33,856 | 0 | 0 |
| FIVE STAR SENIOR LIVING INC | COM NEW | 33832D205 | 42 | 10,244 | SH | SOLE | 3 | 10,244 | 0 | 0 |
| FLEETCOR TECHNOLOGIES INC | COM | 339041105 | 10,415 | 38,174 | SH | SOLE | 4 | 38,174 | 0 | 0 |

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|----------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| FLEXION THERAPEUTICS INC | COM | 33938J106 | 413 | 35,767 | SH | SOLE | 4 | 35,767 | 0 | 0 |
| IDEXX LABS INC | COM | 45168D104 | 1,365 | 2,731 | SH | DFND | 3 | 2,731 | 0 | 0 |
| IDEXX LABS INC | COM | 45168D104 | 3,563 | 6,650 | SH | SOLE | 3 | 6,650 | 0 | 0 |
| IDEXX LABS INC | COM | 45168D104 | 9,070 | 18,144 | SH | SOLE | 4 | 18,144 | 0 | 0 |
| IHEARTMEDIA INC | COM CL A | 45174J509 | 135 | 10,399 | SH | SOLE | 4 | 10,399 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1,762 | 8,643 | SH | DFND | 3 | 8,643 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 139 | 687 | SH | SOLE | 3 | 687 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 7,906 | 38,779 | SH | SOLE | 4 | 38,779 | 0 | 0 |
| ILLUMINA INC | COM | 452327109 | 1 | 7 | SH | SOLE | 3 | 7 | 0 | 0 |
| ILLUMINA INC | COM | 452327109 | 31,037 | 83,883 | SH | SOLE | 4 | 83,883 | 0 | 0 |
| ILLUMINA INC | NOTE 0.500% 6/1 | 452327AH2 | 278 | 190,000 | SH | SOLE | 4 | 190,000 | 0 | 0 |
| ILLUMINA INC | NOTE 8/1 | 452327AK5 | 79 | 70,000 | SH | SOLE | 4 | 70,000 | 0 | 0 |
| IMMERSION CORP | COM | 452521107 | 630 | 55,759 | SH | DFND | 1 | 55,759 | 0 | 0 |
| IMMUNOVANT INC | COM | 45258J102 | 660 | 14,292 | SH | DFND | 1 | 14,292 | 0 | 0 |
| IMMUNOVANT INC | COM | 45258J102 | 450 | 9,732 | SH | SOLE | 4 | 9,732 | 0 | 0 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 343 | 18,000 | SH | SOLE | 4 | 18,000 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 287 | 3,109 | SH | SOLE | 3 | 3,109 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 1,619 | 18,617 | SH | SOLE | 4 | 18,617 | 0 | 0 |
| INDEPENDENCE RLTY TR INC | COM | 45378A106 | 4,888 | 363,942 | SH | SOLE | 4 | 363,942 | 0 | 0 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 746 | 10,220 | SH | SOLE | 4 | 10,220 | 0 | 0 |
| INDEPENDENT BK GROUP INC | COM | 45384B106 | 220 | 3,412 | SH | SOLE | 3 | 3,412 | 0 | 0 |
| INDEPENDENT BK GROUP INC | COM | 45384B106 | 2,373 | 37,962 | SH | SOLE | 4 | 37,962 | 0 | 0 |
| INFINERA CORP | COM | 45667G103 | 130 | 12,241 | SH | SOLE | 3 | 12,241 | 0 | 0 |
| INFINERA CORP | COM | 45667G103 | 4,596 | 438,532 | SH | SOLE | 4 | 438,532 | 0 | 0 |
| INFOSYS LTD | SPONSORED ADR | 456788108 | 1,087 | 63,507 | SH | SOLE | 3 | 63,507 | 0 | 0 |
| INFOSYS LTD | SPONSORED ADR | 456788108 | 55,290 | 3,261,926 | SH | SOLE | 4 | 3,261,926 | 0 | 0 |
| ING GROEP N.V. | SPONSORED ADR | 456837103 | 5,012 | 532,503 | SH | SOLE | 3 | 532,503 | 0 | 0 |
| INGERSOLL RAND INC | COM | 45687V106 | 316 | 6,383 | SH | SOLE | 3 | 6,383 | 0 | 0 |
| INGERSOLL RAND INC | COM | 45687V106 | 14,466 | 317,524 | SH | SOLE | 4 | 317,524 | 0 | 0 |
| INGEVITY CORP | COM | 45688C107 | 221 | 2,653 | SH | SOLE | 3 | 2,653 | 0 | 0 |
| INGEVITY CORP | COM | 45688C107 | 548 | 7,238 | SH | SOLE | 4 | 7,238 | 0 | 0 |
| INGLES MKTS INC | CL A | 457030104 | 750 | 17,579 | SH | DFND | 3 | 17,579 | 0 | 0 |
| INGLES MKTS INC | CL A | 457030104 | 463 | 10,845 | SH | SOLE | 4 | 10,845 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 218 | 2,776 | SH | DFND | 3 | 2,776 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 964 | 12,839 | SH | SOLE | 3 | 12,839 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 1,086 | 13,799 | SH | SOLE | 4 | 13,799 | 0 | 0 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 4,477 | 58,840 | SH | SOLE | 4 | 58,840 | 0 | 0 |
| INSMED INC | COM PAR \$.01 | 457669307 | 9 | 445 | SH | SOLE | 3 | 445 | 0 | 0 |
| INSMED INC | COM PAR \$.01 | 457669307 | 2,037 | 61,190 | SH | SOLE | 4 | 61,190 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 1,053 | 6,763 | SH | SOLE | 3 | 6,763 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 8,189 | 51,032 | SH | SOLE | 4 | 51,032 | 0 | 0 |
| INSPIRE MED SYS INC | COM | 457730109 | 941 | 5,003 | SH | DFND | 1 | 5,003 | 0 | 0 |
| INSPERITY INC | COM | 45778Q107 | 1,511 | 18,561 | SH | SOLE | 4 | 18,561 | 0 | 0 |
| INOGEN INC | COM | 45780L104 | 335 | 7,489 | SH | SOLE | 4 | 7,489 | 0 | 0 |
| INSTALLED BLDG PRODS INC | COM | 45780R101 | 3,378 | 33,141 | SH | SOLE | 4 | 33,141 | 0 | 0 |
| INOVALON HLDGS INC | COM CL A | 45781D101 | 273 | 15,000 | SH | SOLE | 4 | 15,000 | 0 | 0 |
| INNOVIVA INC | COM | 45781M101 | 49 | 6,183 | SH | SOLE | 3 | 6,183 | 0 | 0 |
| INNOVIVA INC | COM | 45781M101 | 184 | 14,824 | SH | SOLE | 4 | 14,824 | 0 | 0 |
| INNOVATIVE INDL PPTYS INC | COM | 45781V101 | 181 | 988 | SH | DFND | 3 | 988 | 0 | 0 |
| INNOVATIVE INDL PPTYS INC | COM | 45781V101 | 711 | 3,940 | SH | SOLE | 3 | 3,940 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| INNOVATIVE INDL PPTYS INC | COM | 45781V101 | 2,778 | 15,168 | SH | SOLE | 4 | 15,168 | 0 | 0 |
| INSULET CORP | COM | 45784P101 | 432 | 1,500 | SH | SOLE | 3 | 1,500 | 0 | 0 |
| INSULET CORP | COM | 45784P101 | 6,713 | 26,259 | SH | SOLE | 4 | 26,259 | 0 | 0 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 238 | 3,648 | SH | SOLE | 3 | 3,648 | 0 | 0 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 9,196 | 141,658 | SH | SOLE | 4 | 141,658 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 14,977 | 300,624 | SH | DFND | 3 | 300,624 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 8,189 | 164,926 | SH | SOLE | 3 | 164,926 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 49,691 | 997,410 | SH | SOLE | 4 | 997,410 | 0 | 0 |
| INTEGER HLDGS CORP | COM | 45826H109 | 558 | 6,870 | SH | SOLE | 4 | 6,870 | 0 | 0 |
| INTERACTIVE BROKERS GROUP IN | COM CL A | 45841N107 | 2,822 | 46,316 | SH | SOLE | 4 | 46,316 | 0 | 0 |
| INTERFACE INC | COM | 458665304 | 467 | 44,500 | SH | SOLE | 4 | 44,500 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM | 45866F104 | 8,151 | 70,702 | SH | SOLE | 4 | 70,702 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM | 45866F104 | 11,392 | 98,081 | SH | SOLE | 3 | 98,081 | 0 | 0 |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 215 | 5,738 | SH | SOLE | 4 | 5,738 | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 3,071 | 24,394 | SH | DFND | 3 | 24,394 | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1,223 | 9,117 | SH | SOLE | 3 | 9,117 | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 11,087 | 88,079 | SH | SOLE | 4 | 88,079 | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 26 | 235 | SH | SOLE | 3 | 235 | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 2,876 | 26,420 | SH | SOLE | 4 | 26,420 | 0 | 0 |
| INTERNATIONAL PAPER CO | COM | 460146103 | 934 | 17,489 | SH | SOLE | 3 | 17,489 | 0 | 0 |
| INTERNATIONAL PAPER CO | COM | 460146103 | 12,813 | 257,698 | SH | SOLE | 4 | 257,698 | 0 | 0 |
| INTERNATIONAL TOWER HILL MIN | COM | 46050R102 | 247 | 179,116 | SH | SOLE | 4 | 179,116 | 0 | 0 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 117 | 4,976 | SH | DFND | 3 | 4,976 | 0 | 0 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 49 | 2,059 | SH | SOLE | 3 | 2,059 | 0 | 0 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 13,757 | 584,891 | SH | SOLE | 4 | 584,891 | 0 | 0 |
| INTERSECT ENT INC | COM | 46071F103 | 225 | 11,175 | SH | SOLE | 3 | 11,175 | 0 | 0 |
| INTRA CELLULAR THERAPIES INC | COM | 46116X101 | 432 | 13,598 | SH | SOLE | 4 | 13,598 | 0 | 0 |
| INTUIT | COM | 461202103 | 14,926 | 39,294 | SH | DFND | 3 | 39,294 | 0 | 0 |
| INTUIT | COM | 461202103 | 12,003 | 31,419 | SH | SOLE | 3 | 31,419 | 0 | 0 |
| INTUIT | COM | 461202103 | 67,824 | 178,555 | SH | SOLE | 4 | 178,555 | 0 | 0 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 3,285 | 3,852 | SH | SOLE | 3 | 3,852 | 0 | 0 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 48,411 | 59,175 | SH | SOLE | 4 | 59,175 | 0 | 0 |
| INVESCO EXCHANGE TRADED FD T | S&P500 EQL WGT | 46137V357 | 0 | 0 | SH | SOLE | 4 | 0 | 0 | 0 |
| INVESCO EXCHANGE TRADED FD T | S&P500 EQL WGT | 46137V357 | 172,423 | 1,349,048 | SH | SOLE | 3 | 1,349,048 | 0 | 0 |
| INVESCO EXCHANGE TRADED FD T | S&P500 BUY WRT | 46137V399 | 691 | 33,877 | SH | SOLE | 3 | 33,877 | 0 | 0 |
| INVESCO EXCH TRADED FD TR II | S&P INTL LOW | 46138E230 | 20,845 | 694,962 | SH | SOLE | 3 | 694,962 | 0 | 0 |
| INVESCO EXCH TRADED FD TR II | S&P500 LOW VOL | 46138E354 | 30,182 | 536,657 | SH | SOLE | 3 | 536,657 | 0 | 0 |
| INVESCO EXCH TRADED FD TR II | PFD ETF | 46138E511 | 1,024 | 67,135 | SH | SOLE | 3 | 67,135 | 0 | 0 |
| INVESCO EXCH TRADED FD TR II | SR LN ETF | 46138G508 | 56,237 | 2,520,282 | SH | SOLE | 3 | 2,520,282 | 0 | 0 |
| INVESTORS BANCORP | COM | 46146L101 | 2,572 | 243,520 | SH | DFND | 3 | 243,520 | 0 | 0 |

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|------------------------------------|---------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| INC NEW | | | | | | | | | | |
| INVESTORS BANCORP INC NEW | COM | 46146L101 | 2,992 | 283,302 | SH | SOLE | 4 | 283,302 | 0 | 0 |
| INVITAE CORP | COM | 46185L103 | 586 | 14,025 | SH | DFND | 1 | 14,025 | 0 | 0 |
| INVITAE CORP | COM | 46185L103 | 1,052 | 25,163 | SH | SOLE | 4 | 25,163 | 0 | 0 |
| INVITATION HOMES INC | COM | 46187W107 | 961 | 32,249 | SH | SOLE | 3 | 32,249 | 0 | 0 |
| INVITATION HOMES INC | COM | 46187W107 | 83,636 | 2,816,039 | SH | SOLE | 4 | 2,816,039 | 0 | 0 |
| IONIS PHARMACEUTICALS INC | COM | 462222100 | 598 | 10,582 | SH | SOLE | 4 | 10,582 | 0 | 0 |
| IONIS PHARMACEUTICALS INC | COM | 462222100 | 865 | 16,069 | SH | SOLE | 3 | 16,069 | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 40 | 880 | SH | SOLE | 3 | 880 | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 14,739 | 317,647 | SH | SOLE | 4 | 317,647 | 0 | 0 |
| IQVIA HLDGS INC | COM | 46266C105 | 1,682 | 9,003 | SH | SOLE | 3 | 9,003 | 0 | 0 |
| IQVIA HLDGS INC | COM | 46266C105 | 45,644 | 254,753 | SH | SOLE | 4 | 254,753 | 0 | 0 |
| IQIYI INC | SPONSORED ADS | 46267X108 | 727 | 41,600 | SH | SOLE | 4 | 41,600 | 0 | 0 |
| IROBOT CORP | COM | 462726100 | 543 | 6,999 | SH | SOLE | 3 | 6,999 | 0 | 0 |
| IRON MTN INC NEW | COM | 46284V101 | 1,727 | 58,569 | SH | SOLE | 4 | 58,569 | 0 | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A | 46333X108 | 46 | 6,538 | SH | SOLE | 3 | 6,538 | 0 | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A | 46333X108 | 2,547 | 223,608 | SH | SOLE | 4 | 223,608 | 0 | 0 |
| ISHARES GOLD TRUST | ISHARES | 464285105 | 22 | 1,524 | SH | SOLE | 3 | 1,524 | 0 | 0 |
| ISHARES GOLD TRUST | ISHARES | 464285105 | 8,100 | 446,765 | SH | SOLE | 4 | 446,765 | 0 | 0 |
| ISHARES INC | JP MORGAN EM ETF | 464286517 | 22,501 | 497,263 | SH | SOLE | 4 | 497,263 | 0 | 0 |
| ISHARES INC | MSCI GBL MIN VOL | 464286525 | 215,669 | 2,225,407 | SH | SOLE | 3 | 2,225,407 | 0 | 0 |
| ISHARES TR | CORE S&P500 ETF | 464287200 | 0 | 0 | SH | SOLE | 4 | 0 | 0 | 0 |
| ISHARES TR | CORE S&P500 ETF | 464287200 | 1,402 | 3,730 | SH | SOLE | 3 | 3,730 | 0 | 0 |
| ISHARES TR | CORE US AGGBD ET | 464287226 | 25,293 | 214,000 | SH | SOLE | 4 | 214,000 | 0 | 0 |
| ISHARES TR | IBOXX INV CP ETF | 464287242 | 284 | 2,067 | SH | SOLE | 3 | 2,067 | 0 | 0 |
| ISHARES TR | IBOXX INV CP ETF | 464287242 | 8,913 | 64,526 | SH | SOLE | 4 | 64,526 | 0 | 0 |
| ISHARES TR | S&P 500 GRWT ETF | 464287309 | 22,808 | 357,324 | SH | SOLE | 3 | 357,324 | 0 | 0 |
| ISHARES TR | S&P 500 VAL ETF | 464287408 | 7,078 | 55,275 | SH | SOLE | 3 | 55,275 | 0 | 0 |
| ISHARES TR | MSCI EAFE ETF | 464287465 | 1,467 | 20,104 | SH | SOLE | 4 | 20,104 | 0 | 0 |
| ISHARES TR | MSCI EAFE ETF | 464287465 | 2,138 | 29,291 | SH | SOLE | 3 | 29,291 | 0 | 0 |
| ISHARES TR | RUS MDCP VAL ETF | 464287473 | 43 | 415 | SH | SOLE | 3 | 415 | 0 | 0 |
| ISHARES TR | RUS MDCP VAL ETF | 464287473 | 11,210 | 115,613 | SH | SOLE | 4 | 115,613 | 0 | 0 |
| ISHARES TR | RUS MID CAP ETF | 464287499 | 3,160 | 46,097 | SH | SOLE | 4 | 46,097 | 0 | 0 |
| ISHARES TR | RUS 1000 VAL ETF | 464287598 | 1,550 | 11,321 | SH | SOLE | 3 | 11,321 | 0 | 0 |
| ISHARES TR | RUS 1000 VAL ETF | 464287598 | 6,333 | 46,321 | SH | SOLE | 4 | 46,321 | 0 | 0 |
| ISHARES TR | RUS 1000 GRW ETF | 464287614 | 232 | 962 | SH | SOLE | 4 | 962 | 0 | 0 |
| ISHARES TR | RUS 1000 GRW ETF | 464287614 | 2,259 | 9,374 | SH | SOLE | 3 | 9,374 | 0 | 0 |
| ISHARES TR | RUS 1000 ETF | 464287622 | 817 | 3,860 | SH | SOLE | 3 | 3,860 | 0 | 0 |

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|------------------------------------|---------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ISHARES TR | RUS 2000 VAL ETF | 464287630 | 5,663 | 42,986 | SH | SOLE | 4 | 42,986 | 0 | 0 |
| ISHARES TR | RUS 2000 VAL ETF | 464287630 | 38,125 | 289,401 | SH | SOLE | 3 | 289,401 | 0 | 0 |
| ISHARES TR | RUS 2000 GRW ETF | 464287648 | 0 | 0 | SH | SOLE | 4 | 0 | 0 | 0 |
| ISHARES TR | RUS 2000 GRW ETF | 464287648 | 23,101 | 80,694 | SH | SOLE | 3 | 80,694 | 0 | 0 |
| ISHARES TR | RUSSELL 2000 ETF | 464287655 | 1,599 | 8,175 | SH | SOLE | 3 | 8,175 | 0 | 0 |
| ISHARES TR | RUSSELL 2000 ETF | 464287655 | 9,627 | 49,103 | SH | SOLE | 4 | 49,103 | 0 | 0 |
| ISHARES TR | CORE S&P SCP ETF | 464287804 | 705 | 7,672 | SH | SOLE | 3 | 7,672 | 0 | 0 |
| ISHARES TR | CORE S&P SCP ETF | 464287804 | 1,524 | 16,582 | SH | SOLE | 4 | 16,582 | 0 | 0 |
| ISHARES TR | SHRT NAT MUN ETF | 464288158 | 193,855 | 1,792,881 | SH | SOLE | 3 | 1,792,881 | 0 | 0 |
| ISHARES TR | MSCI ACWI EX US | 464288240 | 209 | 3,943 | SH | SOLE | 4 | 3,943 | 0 | 0 |
| ISHARES TR | MSCI ACWI ETF | 464288257 | 13 | 138 | SH | SOLE | 3 | 138 | 0 | 0 |
| ISHARES TR | MSCI ACWI ETF | 464288257 | 1,731 | 19,080 | SH | SOLE | 4 | 19,080 | 0 | 0 |
| ISHARES TR | JPMORGAN USD EMG | 464288281 | 3,024 | 26,088 | SH | SOLE | 4 | 26,088 | 0 | 0 |
| ISHARES TR | JPMORGAN USD EMG | 464288281 | 215,003 | 1,852,539 | SH | SOLE | 3 | 1,852,539 | 0 | 0 |
| ISHARES TR | NATIONAL MUN ETF | 464288414 | 475,276 | 4,055,259 | SH | SOLE | 3 | 4,055,259 | 0 | 0 |
| ISHARES TR | IBOXX HI YD ETF | 464288513 | 13 | 219 | SH | SOLE | 3 | 219 | 0 | 0 |
| ISHARES TR | IBOXX HI YD ETF | 464288513 | 30,575 | 350,233 | SH | SOLE | 4 | 350,233 | 0 | 0 |
| ISHARES TR | MSCI KLD400 SOC | 464288570 | 9,478 | 132,524 | SH | SOLE | 3 | 132,524 | 0 | 0 |
| ISHARES TR | MBS ETF | 464288588 | 113 | 1,037 | SH | SOLE | 3 | 1,037 | 0 | 0 |
| ISHARES TR | MBS ETF | 464288588 | 41,164 | 373,773 | SH | SOLE | 4 | 373,773 | 0 | 0 |
| ISHARES TR | USD INV GRDE ETF | 464288620 | 5,831 | 94,195 | SH | SOLE | 3 | 94,195 | 0 | 0 |
| ISHARES TR | SHORT TREAS BD | 464288679 | 1,410 | 12,719 | SH | SOLE | 3 | 12,719 | 0 | 0 |
| ISHARES TR | FLTG RATE NT ETF | 46429B655 | 210 | 4,120 | SH | SOLE | 3 | 4,120 | 0 | 0 |
| ISHARES TR | MSCI EAFE MIN VL | 46429B689 | 52,745 | 718,174 | SH | SOLE | 3 | 718,174 | 0 | 0 |
| ISHARES TR | MSCI USA MIN VOL | 46429B697 | 195,004 | 2,872,205 | SH | SOLE | 3 | 2,872,205 | 0 | 0 |
| ISHARES U S ETF TR | BLACKROCK ST MAT | 46431W507 | 21,297 | 420,970 | SH | SOLE | 3 | 420,970 | 0 | 0 |
| ISHARES TR | CORE MSCI TOTAL | 46432F834 | 1,989 | 29,600 | SH | SOLE | 4 | 29,600 | 0 | 0 |
| ISHARES TR | CORE MSCI EAFE | 46432F842 | 267,000 | 3,864,561 | SH | SOLE | 3 | 3,864,561 | 0 | 0 |
| ISIS PHARMACEUTICALS INC DEL | NOTE 1.000%11/1 | 464337AJ3 | 308 | 285,000 | SH | SOLE | 4 | 285,000 | 0 | 0 |
| ISHARES INC | CORE MSCI EMKT | 46434G103 | 64,894 | 1,046,000 | SH | SOLE | 4 | 1,046,000 | 0 | 0 |
| ISHARES INC | CORE MSCI EMKT | 46434G103 | 66,659 | 1,074,867 | SH | SOLE | 3 | 1,074,867 | 0 | 0 |
| ISHARES INC | ESG AWR MSCI EM | 46434G863 | 2,204 | 52,467 | SH | SOLE | 3 | 52,467 | 0 | 0 |
| ISHARES TR | ESG AWR MSCI USA | 46435G425 | 6,446 | 74,946 | SH | SOLE | 3 | 74,946 | 0 | 0 |
| ISHARES TR | ESG AW MSCI EAFE | 46435G516 | 10,363 | 141,849 | SH | SOLE | 3 | 141,849 | 0 | 0 |
| ISHARES TR | ESG AWR US AGRGT | 46435U549 | 8,797 | 155,594 | SH | SOLE | 3 | 155,594 | 0 | 0 |

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|---------------------------------|---------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| ISHARES TR | ESG AWARE MSCI | 46435U663 | 2,943 | 86,067 | SH | SOLE | 3 | 86,067 | 0 | 0 |
| ITAU UNIBANCO HLDG S A | SPON ADR REP PFD | 465562106 | 289 | 48,103 | SH | SOLE | 3 | 48,103 | 0 | 0 |
| ITAU UNIBANCO HLDG S A | SPON ADR REP PFD | 465562106 | 42,883 | 7,041,570 | SH | SOLE | 4 | 7,041,570 | 0 | 0 |
| I3 VERTICALS INC | COM CL A | 46571Y107 | 325 | 9,034 | SH | SOLE | 3 | 9,034 | 0 | 0 |
| ITRON INC | COM | 465741106 | 262 | 2,753 | SH | SOLE | 3 | 2,753 | 0 | 0 |
| ITRON INC | COM | 465741106 | 16,359 | 170,584 | SH | SOLE | 4 | 170,584 | 0 | 0 |
| JBG SMITH PPTYS | COM | 46590V100 | 144 | 4,696 | SH | SOLE | 3 | 4,696 | 0 | 0 |
| JBG SMITH PPTYS | COM | 46590V100 | 3,242 | 103,672 | SH | SOLE | 4 | 103,672 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 657 | 4,553 | SH | SOLE | 3 | 4,553 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 4,919 | 38,712 | SH | DFND | 3 | 38,712 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 19,088 | 149,857 | SH | SOLE | 3 | 149,857 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 76,307 | 600,514 | SH | SOLE | 4 | 600,514 | 0 | 0 |
| JABIL INC | COM | 466313103 | 2,759 | 64,881 | SH | DFND | 3 | 64,881 | 0 | 0 |
| JABIL INC | COM | 466313103 | 183 | 4,004 | SH | SOLE | 3 | 4,004 | 0 | 0 |
| JABIL INC | COM | 466313103 | 3,576 | 84,090 | SH | SOLE | 4 | 84,090 | 0 | 0 |
| JACK IN THE BOX INC | COM | 466367109 | 774 | 8,345 | SH | DFND | 3 | 8,345 | 0 | 0 |
| JACK IN THE BOX INC | COM | 466367109 | 1,756 | 18,921 | SH | SOLE | 4 | 18,921 | 0 | 0 |
| MOELIS & CO | CL A | 60786M105 | 2,293 | 49,030 | SH | SOLE | 4 | 49,030 | 0 | 0 |
| MOHAWK INDS INC | COM | 608190104 | 1,125 | 7,981 | SH | DFND | 3 | 7,981 | 0 | 0 |
| MOHAWK INDS INC | COM | 608190104 | 47 | 316 | SH | SOLE | 3 | 316 | 0 | 0 |
| MOHAWK INDS INC | COM | 608190104 | 4,138 | 29,357 | SH | SOLE | 4 | 29,357 | 0 | 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 180 | 890 | SH | SOLE | 3 | 890 | 0 | 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 7,697 | 36,191 | SH | SOLE | 4 | 36,191 | 0 | 0 |
| MOLSON COORS BEVERAGE CO | CL B | 60871R209 | 935 | 19,042 | SH | SOLE | 3 | 19,042 | 0 | 0 |
| MOLSON COORS BEVERAGE CO | CL B | 60871R209 | 9,984 | 220,930 | SH | SOLE | 4 | 220,930 | 0 | 0 |
| MOMO INC | ADR | 60879B107 | 10 | 807 | SH | SOLE | 3 | 807 | 0 | 0 |
| MOMO INC | ADR | 60879B107 | 2,680 | 191,963 | SH | SOLE | 4 | 191,963 | 0 | 0 |
| MONDELEZ INTL INC | CL A | 609207105 | 6,747 | 115,371 | SH | SOLE | 3 | 115,371 | 0 | 0 |
| MONDELEZ INTL INC | CL A | 609207105 | 17,683 | 302,424 | SH | SOLE | 4 | 302,424 | 0 | 0 |
| MONGODB INC | CL A | 60937P106 | 425 | 1,188 | SH | SOLE | 3 | 1,188 | 0 | 0 |
| MONMOUTH REAL ESTATE INVT CO | CL A | 609720107 | 3,508 | 202,523 | SH | SOLE | 4 | 202,523 | 0 | 0 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 3,055 | 8,343 | SH | DFND | 3 | 8,343 | 0 | 0 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 2,231 | 6,087 | SH | SOLE | 3 | 6,087 | 0 | 0 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 13,002 | 35,502 | SH | SOLE | 4 | 35,502 | 0 | 0 |
| MONRO INC | COM | 610236101 | 175 | 3,348 | SH | SOLE | 3 | 3,348 | 0 | 0 |
| MONRO INC | COM | 610236101 | 12,250 | 229,823 | SH | SOLE | 4 | 229,823 | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM | 61174X109 | 6,508 | 70,376 | SH | DFND | 3 | 70,376 | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM | 61174X109 | 1,719 | 17,884 | SH | SOLE | 3 | 17,884 | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM | 61174X109 | 6,068 | 65,612 | SH | SOLE | 4 | 65,612 | 0 | 0 |
| MOODYS CORP | COM | 615369105 | 272 | 937 | SH | DFND | 3 | 937 | 0 | 0 |
| MOODYS CORP | COM | 615369105 | 7,574 | 26,084 | SH | SOLE | 3 | 26,084 | 0 | 0 |
| MOODYS CORP | COM | 615369105 | 28,865 | 99,453 | SH | SOLE | 4 | 99,453 | 0 | 0 |
| MOOG INC | CL A | 615394202 | 365 | 4,600 | SH | SOLE | 4 | 4,600 | 0 | 0 |
| MORGAN STANLEY | COM NEW | 617446448 | 5,591 | 81,330 | SH | SOLE | 3 | 81,330 | 0 | 0 |
| MORGAN STANLEY | COM NEW | 617446448 | 36,268 | 529,223 | SH | SOLE | 4 | 529,223 | 0 | 0 |
| MORNINGSTAR INC | COM | 617700109 | 2,111 | 9,665 | SH | SOLE | 3 | 9,665 | 0 | 0 |
| MORNINGSTAR INC | COM | 617700109 | 11,507 | 49,690 | SH | SOLE | 4 | 49,690 | 0 | 0 |
| MORPHOSYS AG | SPONSORED ADS | 617760202 | 794 | 28,000 | SH | SOLE | 4 | 28,000 | 0 | 0 |

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|-----------------------------|------------------|-----------|--------|---------|----|------|---|---------|---|---|
| MOSAIC CO NEW | COM | 61945C103 | 3,009 | 130,779 | SH | SOLE | 4 | 130,779 | 0 | 0 |
| MOTORCAR PTS AMER INC | COM | 620071100 | 375 | 19,090 | SH | SOLE | 4 | 19,090 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 1,293 | 7,606 | SH | DFND | 3 | 7,606 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 3,188 | 18,358 | SH | SOLE | 3 | 18,358 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 16,445 | 96,699 | SH | SOLE | 4 | 96,699 | 0 | 0 |
| MUELLER INDS INC | COM | 624756102 | 377 | 10,726 | SH | DFND | 3 | 10,726 | 0 | 0 |
| MUELLER INDS INC | COM | 624756102 | 511 | 14,553 | SH | SOLE | 4 | 14,553 | 0 | 0 |
| MUELLER WTR PRODS INC | COM SER A | 624758108 | 826 | 66,738 | SH | SOLE | 4 | 66,738 | 0 | 0 |
| MR COOPER GROUP INC | COM | 62482R107 | 984 | 31,717 | SH | DFND | 1 | 31,717 | 0 | 0 |
| MR COOPER GROUP INC | COM | 62482R107 | 2,986 | 96,230 | SH | DFND | 3 | 96,230 | 0 | 0 |
| MR COOPER GROUP INC | COM | 62482R107 | 33 | 826 | SH | SOLE | 3 | 826 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 1,500 | 11,463 | SH | DFND | 3 | 11,463 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 429 | 3,235 | SH | SOLE | 3 | 3,235 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 1,958 | 14,965 | SH | SOLE | 4 | 14,965 | 0 | 0 |
| MYERS INDS INC | COM | 628464109 | 143 | 6,872 | SH | DFND | 3 | 6,872 | 0 | 0 |
| MYERS INDS INC | COM | 628464109 | 120 | 5,780 | SH | SOLE | 4 | 5,780 | 0 | 0 |
| NCR CORP NEW | COM | 62886E108 | 24 | 672 | SH | SOLE | 3 | 672 | 0 | 0 |
| NCR CORP NEW | COM | 62886E108 | 5,504 | 146,510 | SH | SOLE | 4 | 146,510 | 0 | 0 |
| NIC INC | COM | 62914B100 | 329 | 12,727 | SH | DFND | 3 | 12,727 | 0 | 0 |
| NIC INC | COM | 62914B100 | 5,175 | 200,357 | SH | SOLE | 4 | 200,357 | 0 | 0 |
| NIO INC | SPON ADS | 62914V106 | 29,906 | 613,578 | SH | SOLE | 4 | 613,578 | 0 | 0 |
| NN INC | COM | 629337106 | 356 | 54,200 | SH | SOLE | 4 | 54,200 | 0 | 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 1,197 | 30,427 | SH | SOLE | 3 | 30,427 | 0 | 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 3,462 | 92,184 | SH | SOLE | 4 | 92,184 | 0 | 0 |
| NRG ENERGY INC | DBCV 2.750% 6/0 | 629377CG5 | 434 | 382,000 | SH | SOLE | 4 | 382,000 | 0 | 0 |
| NVE CORP | COM NEW | 629445206 | 343 | 6,100 | SH | SOLE | 4 | 6,100 | 0 | 0 |
| NVR INC | COM | 62944T105 | 1,342 | 329 | SH | DFND | 3 | 329 | 0 | 0 |
| NVR INC | COM | 62944T105 | 1,771 | 434 | SH | SOLE | 4 | 434 | 0 | 0 |
| NV5 GLOBAL INC | COM | 62945V109 | 682 | 8,653 | SH | SOLE | 4 | 8,653 | 0 | 0 |
| NANOSTRING TECHNOLOGIES INC | COM | 63009R109 | 575 | 8,600 | SH | DFND | 1 | 8,600 | 0 | 0 |
| NANOSTRING TECHNOLOGIES INC | COM | 63009R109 | 0 | 3 | SH | SOLE | 3 | 3 | 0 | 0 |
| NASDAQ INC | COM | 631103108 | 4,365 | 32,884 | SH | SOLE | 4 | 32,884 | 0 | 0 |
| NATERA INC | COM | 632307104 | 1,013 | 10,177 | SH | DFND | 1 | 10,177 | 0 | 0 |
| NATERA INC | COM | 632307104 | 361 | 3,621 | SH | SOLE | 3 | 3,621 | 0 | 0 |
| NATERA INC | COM | 632307104 | 6,698 | 67,302 | SH | SOLE | 4 | 67,302 | 0 | 0 |
| NATIONAL BK HLDGS CORP | CL A | 633707104 | 36 | 1,672 | SH | SOLE | 3 | 1,672 | 0 | 0 |
| NATIONAL BK HLDGS CORP | CL A | 633707104 | 9,727 | 296,905 | SH | SOLE | 4 | 296,905 | 0 | 0 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 80 | 1,204 | SH | DFND | 3 | 1,204 | 0 | 0 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 186 | 2,607 | SH | SOLE | 3 | 2,607 | 0 | 0 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 624 | 9,394 | SH | SOLE | 4 | 9,394 | 0 | 0 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 450 | 10,948 | SH | DFND | 3 | 10,948 | 0 | 0 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 175 | 4,266 | SH | SOLE | 4 | 4,266 | 0 | 0 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 743 | 17,927 | SH | SOLE | 3 | 17,927 | 0 | 0 |
| NATIONAL GRID PLC | SPONSORED ADR NE | 636274409 | 1,282 | 21,720 | SH | SOLE | 4 | 21,720 | 0 | 0 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 689 | 9,961 | SH | SOLE | 4 | 9,961 | 0 | 0 |
| NATIONAL INSTRS CORP | COM | 636518102 | 1,436 | 32,687 | SH | SOLE | 4 | 32,687 | 0 | 0 |
| NATIONAL OILWELL | COM | 637071101 | 7,941 | 578,394 | SH | SOLE | 4 | 578,394 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|---------|----|------|---|---------|---|---|
| VARCO INC | | | | | | | | | | |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 321 | 3,632 | SH | SOLE | 4 | 3,632 | 0 | 0 |
| NATIONAL RESH CORP | COM NEW | 637372202 | 628 | 14,688 | SH | SOLE | 4 | 14,688 | 0 | 0 |
| NATIONAL RETAIL PROPERTIES I | COM | 637417106 | 310 | 7,577 | SH | SOLE | 4 | 7,577 | 0 | 0 |
| NATIONAL STORAGE AFFILIATES | COM SHS BEN IN | 637870106 | 4,276 | 118,691 | SH | SOLE | 4 | 118,691 | 0 | 0 |
| NATIONAL VISION HLDGS INC | COM | 63845R107 | 247 | 5,279 | SH | SOLE | 3 | 5,279 | 0 | 0 |
| NATIONAL VISION HLDGS INC | COM | 63845R107 | 6,246 | 137,915 | SH | SOLE | 4 | 137,915 | 0 | 0 |
| NATIONAL WESTN LIFE GROUP IN | CL A | 638517102 | 389 | 1,882 | SH | SOLE | 4 | 1,882 | 0 | 0 |
| NATURAL GROCERS BY VITAMIN C | COM | 63888U108 | 185 | 13,500 | SH | SOLE | 4 | 13,500 | 0 | 0 |
| NATUS MED INC DEL | COM | 639050103 | 515 | 25,684 | SH | SOLE | 4 | 25,684 | 0 | 0 |
| NAVIENT CORPORATION | COM | 63938C108 | 2,307 | 234,929 | SH | DFND | 3 | 234,929 | 0 | 0 |
| NAVIENT CORPORATION | COM | 63938C108 | 443 | 45,131 | SH | SOLE | 4 | 45,131 | 0 | 0 |
| NCINO INC | COM | 63947U107 | 1,280 | 17,672 | SH | SOLE | 4 | 17,672 | 0 | 0 |
| NEENAH INC | COM | 640079109 | 209 | 3,771 | SH | SOLE | 4 | 3,771 | 0 | 0 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 8 | 718 | SH | SOLE | 3 | 718 | 0 | 0 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 419 | 24,634 | SH | SOLE | 4 | 24,634 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 786 | 9,610 | SH | SOLE | 3 | 9,610 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 5,089 | 64,170 | SH | SOLE | 4 | 64,170 | 0 | 0 |
| NEOGENOMICS INC | COM NEW | 64049M209 | 1,197 | 22,234 | SH | DFND | 1 | 22,234 | 0 | 0 |
| NEOGENOMICS INC | COM NEW | 64049M209 | 4,764 | 88,480 | SH | SOLE | 4 | 88,480 | 0 | 0 |
| NEOPHOTONICS CORP | COM | 64051T100 | 1 | 297 | SH | SOLE | 3 | 297 | 0 | 0 |
| NEOPHOTONICS CORP | COM | 64051T100 | 1,093 | 120,282 | SH | SOLE | 4 | 120,282 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 934 | 14,109 | SH | SOLE | 3 | 14,109 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 6,106 | 92,180 | SH | SOLE | 4 | 92,180 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 8,455 | 15,512 | SH | SOLE | 3 | 15,512 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 179,197 | 331,398 | SH | SOLE | 4 | 331,398 | 0 | 0 |
| NETEASE INC | SPONSORED ADS | 64110W102 | 319 | 3,461 | SH | SOLE | 3 | 3,461 | 0 | 0 |
| NETEASE INC | SPONSORED ADS | 64110W102 | 16,479 | 172,073 | SH | SOLE | 4 | 172,073 | 0 | 0 |
| NETGEAR INC | COM | 64111Q104 | 1,498 | 36,881 | SH | DFND | 3 | 36,881 | 0 | 0 |
| NETGEAR INC | COM | 64111Q104 | 92 | 3,035 | SH | SOLE | 3 | 3,035 | 0 | 0 |
| NETGEAR INC | COM | 64111Q104 | 134 | 3,300 | SH | SOLE | 4 | 3,300 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 713 | 8,627 | SH | SOLE | 3 | 8,627 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 7,420 | 77,416 | SH | SOLE | 4 | 77,416 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | NOTE 2.250% 5/1 | 64125CAD1 | 333 | 241,000 | SH | SOLE | 4 | 241,000 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 299 | 1,417 | SH | SOLE | 3 | 1,417 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 35,105 | 202,799 | SH | SOLE | 4 | 202,799 | 0 | 0 |
| NEW FORTRESS ENERGY INC | COM CL A | 644393100 | 689 | 12,853 | SH | DFND | 1 | 12,853 | 0 | 0 |
| NEW ORIENTAL ED & TECHNOLOGY | SPON ADR | 647581107 | 243 | 1,324 | SH | SOLE | 3 | 1,324 | 0 | 0 |
| NEW ORIENTAL ED & TECHNOLOGY | SPON ADR | 647581107 | 20,280 | 109,146 | SH | SOLE | 4 | 109,146 | 0 | 0 |
| NEW RELIC INC | COM | 64829B100 | 23 | 468 | SH | SOLE | 3 | 468 | 0 | 0 |
| NEW RELIC INC | COM | 64829B100 | 6,048 | 92,483 | SH | SOLE | 4 | 92,483 | 0 | 0 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 910 | 86,243 | SH | DFND | 3 | 86,243 | 0 | 0 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 35 | 2,636 | SH | SOLE | 3 | 2,636 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 631 | 31,138 | SH | DFND | 3 | 31,138 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 668 | 31,747 | SH | SOLE | 3 | 31,747 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 8,073 | 398,662 | SH | SOLE | 4 | 398,662 | 0 | 0 |
| RADIUS HEALTH INC | COM NEW | 750469207 | 362 | 20,249 | SH | SOLE | 4 | 20,249 | 0 | 0 |

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|------------------------------|-----------|-----------|--------|---------|----|------|---|---------|---|---|
| RAMBUS INC DEL | COM | 750917106 | 194 | 11,018 | SH | SOLE | 3 | 11,018 | 0 | 0 |
| RAMBUS INC DEL | COM | 750917106 | 334 | 19,134 | SH | SOLE | 4 | 19,134 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 1,900 | 18,311 | SH | SOLE | 4 | 18,311 | 0 | 0 |
| RANGE RES CORP | COM | 75281A109 | 269 | 40,086 | SH | DFND | 3 | 40,086 | 0 | 0 |
| RANGE RES CORP | COM | 75281A109 | 5,450 | 813,470 | SH | SOLE | 4 | 813,470 | 0 | 0 |
| RAPID7 INC | COM | 753422104 | 1,160 | 12,871 | SH | DFND | 1 | 12,871 | 0 | 0 |
| RAPID7 INC | COM | 753422104 | 56 | 627 | SH | SOLE | 3 | 627 | 0 | 0 |
| RAPID7 INC | COM | 753422104 | 1,498 | 16,616 | SH | SOLE | 4 | 16,616 | 0 | 0 |
| RATTLER MIDSTREAM LP | COM UNITS | 75419T103 | 1,036 | 109,299 | SH | SOLE | 4 | 109,299 | 0 | 0 |
| RAYMOND JAMES FINL INC | COM | 754730109 | 195 | 2,076 | SH | SOLE | 3 | 2,076 | 0 | 0 |
| RAYMOND JAMES FINL INC | COM | 754730109 | 1,498 | 15,663 | SH | SOLE | 4 | 15,663 | 0 | 0 |
| RAYONIER INC | COM | 754907103 | 234 | 7,978 | SH | SOLE | 4 | 7,978 | 0 | 0 |
| RAYTHEON TECHNOLOGIES CORP | COM | 75513E101 | 5,016 | 69,471 | SH | SOLE | 3 | 69,471 | 0 | 0 |
| RAYTHEON TECHNOLOGIES CORP | COM | 75513E101 | 38,111 | 532,944 | SH | SOLE | 4 | 532,944 | 0 | 0 |
| RBC BEARINGS INC | COM | 75524B104 | 669 | 3,814 | SH | SOLE | 3 | 3,814 | 0 | 0 |
| RBC BEARINGS INC | COM | 75524B104 | 6,415 | 35,832 | SH | SOLE | 4 | 35,832 | 0 | 0 |
| RE MAX HLDGS INC | CL A | 75524W108 | 124 | 3,406 | SH | DFND | 3 | 3,406 | 0 | 0 |
| RE MAX HLDGS INC | CL A | 75524W108 | 427 | 11,764 | SH | SOLE | 4 | 11,764 | 0 | 0 |
| REALOGY HLDGS CORP | COM | 75605Y106 | 1,588 | 121,050 | SH | DFND | 3 | 121,050 | 0 | 0 |
| REALOGY HLDGS CORP | COM | 75605Y106 | 26 | 1,946 | SH | SOLE | 4 | 1,946 | 0 | 0 |
| REALOGY HLDGS CORP | COM | 75605Y106 | 242 | 17,526 | SH | SOLE | 3 | 17,526 | 0 | 0 |
| REALPAGE INC | COM | 75606N109 | 8,269 | 94,779 | SH | SOLE | 4 | 94,779 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 0 | 16 | SH | SOLE | 3 | 16 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 31,477 | 506,298 | SH | SOLE | 4 | 506,298 | 0 | 0 |
| REATA PHARMACEUTICALS INC | CL A | 75615P103 | 474 | 3,953 | SH | SOLE | 3 | 3,953 | 0 | 0 |
| REATA PHARMACEUTICALS INC | CL A | 75615P103 | 489 | 3,955 | SH | SOLE | 4 | 3,955 | 0 | 0 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 1 | 124 | SH | SOLE | 3 | 124 | 0 | 0 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 1,519 | 78,972 | SH | SOLE | 4 | 78,972 | 0 | 0 |
| RED ROCK RESORTS INC | CL A | 75700L108 | 997 | 39,797 | SH | DFND | 3 | 39,797 | 0 | 0 |
| RED ROCK RESORTS INC | CL A | 75700L108 | 188 | 7,502 | SH | SOLE | 4 | 7,502 | 0 | 0 |
| REDFIN CORP | COM | 75737F108 | 1,274 | 18,567 | SH | DFND | 3 | 18,567 | 0 | 0 |
| REDFIN CORP | COM | 75737F108 | 395 | 5,328 | SH | SOLE | 3 | 5,328 | 0 | 0 |
| REDFIN CORP | COM | 75737F108 | 27,405 | 399,316 | SH | SOLE | 4 | 399,316 | 0 | 0 |
| REGAL BELOIT CORP | COM | 758750103 | 813 | 6,618 | SH | DFND | 1 | 6,618 | 0 | 0 |
| REGAL BELOIT CORP | COM | 758750103 | 596 | 4,777 | SH | SOLE | 3 | 4,777 | 0 | 0 |
| REGAL BELOIT CORP | COM | 758750103 | 1,782 | 14,513 | SH | SOLE | 4 | 14,513 | 0 | 0 |
| REGENCY CTRS CORP | COM | 758849103 | 766 | 16,792 | SH | DFND | 3 | 16,792 | 0 | 0 |
| REGENCY CTRS CORP | COM | 758849103 | 322 | 6,841 | SH | SOLE | 3 | 6,841 | 0 | 0 |
| REGENCY CTRS CORP | COM | 758849103 | 2,227 | 48,839 | SH | SOLE | 4 | 48,839 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 4,594 | 9,510 | SH | DFND | 3 | 9,510 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 1,079 | 2,745 | SH | SOLE | 3 | 2,745 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 10,827 | 22,411 | SH | SOLE | 4 | 22,411 | 0 | 0 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 796 | 49,410 | SH | DFND | 3 | 49,410 | 0 | 0 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 254 | 15,779 | SH | SOLE | 4 | 15,779 | 0 | 0 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 1,352 | 82,687 | SH | SOLE | 3 | 82,687 | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW | 759351604 | 531 | 5,129 | SH | SOLE | 3 | 5,129 | 0 | 0 |
| REINSURANCE GRP OF | COM NEW | 759351604 | 13,118 | 113,180 | SH | SOLE | 4 | 113,180 | 0 | 0 |

| AMERICA I | | | | | | | | | | |
|------------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 5,992 | 50,035 | SH | DFND | 3 | 50,035 | 0 | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 216 | 1,810 | SH | SOLE | 3 | 1,810 | 0 | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 1,031 | 8,608 | SH | SOLE | 4 | 8,608 | 0 | 0 |
| RELX PLC | SPONSORED ADR | 759530108 | 271 | 11,000 | SH | SOLE | 4 | 11,000 | 0 | 0 |
| RELX PLC | SPONSORED ADR | 759530108 | 1,564 | 63,045 | SH | SOLE | 3 | 63,045 | 0 | 0 |
| RENASANT CORP | COM | 75970E107 | 350 | 10,399 | SH | DFND | 3 | 10,399 | 0 | 0 |
| RENASANT CORP | COM | 75970E107 | 937 | 27,808 | SH | SOLE | 4 | 27,808 | 0 | 0 |
| RENEWABLE ENERGY GROUP INC | COM NEW | 75972A301 | 692 | 9,769 | SH | DFND | 1 | 9,769 | 0 | 0 |
| RENEWABLE ENERGY GROUP INC | COM NEW | 75972A301 | 10,274 | 145,076 | SH | SOLE | 4 | 145,076 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 604 | 3,153 | SH | DFND | 1 | 3,153 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 442 | 2,317 | SH | SOLE | 3 | 2,317 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 1,310 | 6,835 | SH | SOLE | 4 | 6,835 | 0 | 0 |
| RENT A CTR INC NEW | COM | 76009N100 | 2,348 | 61,320 | SH | DFND | 3 | 61,320 | 0 | 0 |
| RENT A CTR INC NEW | COM | 76009N100 | 49 | 1,310 | SH | SOLE | 3 | 1,310 | 0 | 0 |
| RENT A CTR INC NEW | COM | 76009N100 | 4,705 | 122,868 | SH | SOLE | 4 | 122,868 | 0 | 0 |
| REPUBLIC SVCS INC | COM | 760759100 | 1,416 | 14,702 | SH | DFND | 3 | 14,702 | 0 | 0 |
| REPUBLIC SVCS INC | COM | 760759100 | 10,629 | 110,376 | SH | SOLE | 4 | 110,376 | 0 | 0 |
| RESMED INC | COM | 761152107 | 219 | 1,031 | SH | DFND | 3 | 1,031 | 0 | 0 |
| RESMED INC | COM | 761152107 | 573 | 2,665 | SH | SOLE | 3 | 2,665 | 0 | 0 |
| RESMED INC | COM | 761152107 | 11,714 | 55,110 | SH | SOLE | 4 | 55,110 | 0 | 0 |
| RESOLUTE FST PRODS INC | COM | 76117W109 | 1,525 | 233,187 | SH | SOLE | 4 | 233,187 | 0 | 0 |
| RESIDEO TECHNOLOGIES INC | COM | 76118Y104 | 255 | 12,021 | SH | SOLE | 3 | 12,021 | 0 | 0 |
| RESIDEO TECHNOLOGIES INC | COM | 76118Y104 | 442 | 20,800 | SH | SOLE | 4 | 20,800 | 0 | 0 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 1 | 1,197 | SH | SOLE | 3 | 1,197 | 0 | 0 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 343 | 27,276 | SH | SOLE | 4 | 27,276 | 0 | 0 |
| RESTAURANT BRANDS INTL INC | COM | 76131D103 | 350 | 5,705 | SH | SOLE | 3 | 5,705 | 0 | 0 |
| RESTAURANT BRANDS INTL INC | COM | 76131D103 | 29,797 | 487,597 | SH | SOLE | 4 | 487,597 | 0 | 0 |
| RETAIL PPTYS AMER INC | CL A | 76131V202 | 350 | 40,929 | SH | DFND | 3 | 40,929 | 0 | 0 |
| RETAIL PPTYS AMER INC | CL A | 76131V202 | 119 | 13,310 | SH | SOLE | 3 | 13,310 | 0 | 0 |
| REVANCE THERAPEUTICS INC | COM | 761330109 | 31 | 966 | SH | SOLE | 3 | 966 | 0 | 0 |
| REVANCE THERAPEUTICS INC | COM | 761330109 | 2,631 | 92,854 | SH | SOLE | 4 | 92,854 | 0 | 0 |
| REVOLVE GROUP INC | CL A | 76156B107 | 216 | 6,937 | SH | SOLE | 4 | 6,937 | 0 | 0 |
| REX AMERICAN RES CORP | COM | 761624105 | 78 | 1,056 | SH | DFND | 3 | 1,056 | 0 | 0 |
| REX AMERICAN RES CORP | COM | 761624105 | 279 | 3,794 | SH | SOLE | 4 | 3,794 | 0 | 0 |
| REXNORD CORP | COM | 76169B102 | 39 | 985 | SH | SOLE | 3 | 985 | 0 | 0 |
| REXNORD CORP | COM | 76169B102 | 10,081 | 255,290 | SH | SOLE | 4 | 255,290 | 0 | 0 |
| REXFORD INDL RLTY INC | COM | 76169C100 | 975 | 19,766 | SH | SOLE | 3 | 19,766 | 0 | 0 |
| REXFORD INDL RLTY INC | COM | 76169C100 | 3,052 | 62,140 | SH | SOLE | 4 | 62,140 | 0 | 0 |
| REYNOLDS CONSUMER PRODS INC | COM | 76171L106 | 739 | 24,585 | SH | SOLE | 4 | 24,585 | 0 | 0 |
| REYNOLDS CONSUMER PRODS INC | COM | 76171L106 | 1,534 | 51,509 | SH | SOLE | 3 | 51,509 | 0 | 0 |
| RIBBON COMMUNICATIONS INC | COM | 762544104 | 83 | 11,942 | SH | SOLE | 3 | 11,942 | 0 | 0 |

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|----------------------------------|------------------|-----------|--------|---------|----|------|---|---------|---|---|
| RINGCENTRAL INC | CL A | 76680R206 | 5,872 | 15,136 | SH | SOLE | 3 | 15,136 | 0 | 0 |
| RINGCENTRAL INC | CL A | 76680R206 | 19,559 | 51,611 | SH | SOLE | 4 | 51,611 | 0 | 0 |
| RING ENERGY INC | COM | 76680V108 | 364 | 551,986 | SH | SOLE | 4 | 551,986 | 0 | 0 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 426 | 5,625 | SH | SOLE | 3 | 5,625 | 0 | 0 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 32,906 | 437,467 | SH | SOLE | 4 | 437,467 | 0 | 0 |
| RITCHIE BROS AUCTIONEERS | COM | 767744105 | 2,469 | 35,498 | SH | SOLE | 4 | 35,498 | 0 | 0 |
| RITE AID CORP | COM | 767754872 | 434 | 26,408 | SH | SOLE | 3 | 26,408 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 8,028 | 128,493 | SH | DFND | 3 | 128,493 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 228 | 3,405 | SH | SOLE | 3 | 3,405 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 1,326 | 21,230 | SH | SOLE | 4 | 21,230 | 0 | 0 |
| ROCKET COS INC | COM CL A | 77311W101 | 1,457 | 70,534 | SH | SOLE | 3 | 70,534 | 0 | 0 |
| ROCKET PHARMACEUTICALS INC | COM | 77313F106 | 713 | 12,997 | SH | DFND | 1 | 12,997 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1,822 | 7,264 | SH | DFND | 3 | 7,264 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 877 | 2,764 | SH | SOLE | 3 | 2,764 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 14,303 | 57,027 | SH | SOLE | 4 | 57,027 | 0 | 0 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 221 | 4,670 | SH | SOLE | 3 | 4,670 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 818 | 5,266 | SH | DFND | 1 | 5,266 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 466 | 2,758 | SH | SOLE | 3 | 2,758 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 9,874 | 63,585 | SH | SOLE | 4 | 63,585 | 0 | 0 |
| ROKU INC | COM CL A | 77543R102 | 539 | 1,574 | SH | SOLE | 3 | 1,574 | 0 | 0 |
| ROKU INC | COM CL A | 77543R102 | 12,075 | 36,367 | SH | SOLE | 4 | 36,367 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 615 | 15,748 | SH | DFND | 3 | 15,748 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 2,001 | 51,264 | SH | SOLE | 3 | 51,264 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 4,546 | 116,353 | SH | SOLE | 4 | 116,353 | 0 | 0 |
| ROPER TECHNOLOGIES INC | COM | 776696106 | 6,675 | 15,536 | SH | SOLE | 3 | 15,536 | 0 | 0 |
| ROPER TECHNOLOGIES INC | COM | 776696106 | 7,555 | 17,526 | SH | SOLE | 4 | 17,526 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 8,192 | 66,827 | SH | SOLE | 3 | 66,827 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 9,898 | 80,598 | SH | SOLE | 4 | 80,598 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 171 | 4,857 | SH | SOLE | 4 | 4,857 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 263 | 7,542 | SH | SOLE | 3 | 7,542 | 0 | 0 |
| ROYAL GOLD INC | COM | 780287108 | 1,240 | 11,659 | SH | SOLE | 4 | 11,659 | 0 | 0 |
| ROYAL GOLD INC | COM | 780287108 | 1,738 | 15,651 | SH | SOLE | 3 | 15,651 | 0 | 0 |
| RUSH ENTERPRISES INC | CL A | 781846209 | 1,787 | 43,135 | SH | DFND | 3 | 43,135 | 0 | 0 |
| RUSH ENTERPRISES INC | CL A | 781846209 | 920 | 22,215 | SH | SOLE | 4 | 22,215 | 0 | 0 |
| RUSH STREET INTERACTIVE INC | COM | 782011100 | 1,005 | 46,413 | SH | SOLE | 4 | 46,413 | 0 | 0 |
| RYANAIR HOLDINGS PLC | SPONSORED ADS | 783513203 | 3,374 | 30,449 | SH | SOLE | 3 | 30,449 | 0 | 0 |
| RYANAIR HOLDINGS PLC | SPONSORED ADS | 783513203 | 36,376 | 330,747 | SH | SOLE | 4 | 330,747 | 0 | 0 |
| RYDER SYS INC | COM | 783549108 | 199 | 3,286 | SH | SOLE | 3 | 3,286 | 0 | 0 |
| RYDER SYS INC | COM | 783549108 | 1,940 | 31,416 | SH | SOLE | 4 | 31,416 | 0 | 0 |
| RYERSON HLDG CORP | COM | 783754104 | 632 | 46,360 | SH | SOLE | 4 | 46,360 | 0 | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM | 78377T107 | 116 | 1,853 | SH | SOLE | 3 | 1,853 | 0 | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM | 78377T107 | 2,087 | 30,796 | SH | SOLE | 4 | 30,796 | 0 | 0 |
| S & T BANCORP INC | COM | 783859101 | 460 | 18,500 | SH | SOLE | 4 | 18,500 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 3,301 | 10,042 | SH | DFND | 3 | 10,042 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 7,227 | 21,726 | SH | SOLE | 3 | 21,726 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 59,853 | 182,073 | SH | SOLE | 4 | 182,073 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|---------|----|------|---|---------|---|---|
| SBA COMMUNICATIONS CORP NEW | CL A | 78410G104 | 2,498 | 8,853 | SH | DFND | 3 | 8,853 | 0 | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A | 78410G104 | 5,192 | 18,240 | SH | SOLE | 3 | 18,240 | 0 | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A | 78410G104 | 49,789 | 176,475 | SH | SOLE | 4 | 176,475 | 0 | 0 |
| SJW GROUP | COM | 784305104 | 522 | 7,524 | SH | SOLE | 4 | 7,524 | 0 | 0 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 7 | 298 | SH | SOLE | 3 | 298 | 0 | 0 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 9,909 | 404,781 | SH | SOLE | 4 | 404,781 | 0 | 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 23 | 629 | SH | SOLE | 3 | 629 | 0 | 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 2,471 | 41,482 | SH | SOLE | 4 | 41,482 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 1,887 | 152,286 | SH | DFND | 3 | 152,286 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 74 | 5,726 | SH | SOLE | 3 | 5,726 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 396 | 32,000 | SH | SOLE | 4 | 32,000 | 0 | 0 |
| THE ODP CORP | COM | 88337F105 | 58 | 1,919 | SH | SOLE | 3 | 1,919 | 0 | 0 |
| THE ODP CORP | COM | 88337F105 | 649 | 22,136 | SH | SOLE | 4 | 22,136 | 0 | 0 |
| THE TRADE DESK INC | COM CL A | 88339J105 | 1,857 | 2,318 | SH | DFND | 3 | 2,318 | 0 | 0 |
| THE TRADE DESK INC | COM CL A | 88339J105 | 947 | 1,153 | SH | SOLE | 3 | 1,153 | 0 | 0 |
| THE TRADE DESK INC | COM CL A | 88339J105 | 26,646 | 33,266 | SH | SOLE | 4 | 33,266 | 0 | 0 |
| THE REALREAL INC | COM | 88339P101 | 525 | 27,729 | SH | SOLE | 3 | 27,729 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 29 | 62 | SH | DFND | 3 | 62 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 8,831 | 19,393 | SH | SOLE | 3 | 19,393 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 33,491 | 71,904 | SH | SOLE | 4 | 71,904 | 0 | 0 |
| THERMON GROUP HLDGS INC | COM | 88362T103 | 454 | 29,019 | SH | SOLE | 4 | 29,019 | 0 | 0 |
| THOR INDS INC | COM | 885160101 | 159 | 2,122 | SH | SOLE | 3 | 2,122 | 0 | 0 |
| THOR INDS INC | COM | 885160101 | 3,100 | 33,333 | SH | SOLE | 4 | 33,333 | 0 | 0 |
| 360 DIGITECH INC | AMERICAN DEP | 88557W101 | 1,022 | 86,644 | SH | SOLE | 4 | 86,644 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 1,448 | 8,282 | SH | DFND | 3 | 8,282 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 473 | 2,704 | SH | SOLE | 4 | 2,704 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 2,668 | 15,319 | SH | SOLE | 3 | 15,319 | 0 | 0 |
| TILLYS INC | CL A | 886885102 | 124 | 15,200 | SH | SOLE | 4 | 15,200 | 0 | 0 |
| TIM S A | SPONSORED ADR | 88706T108 | 2,298 | 165,105 | SH | SOLE | 4 | 165,105 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 830 | 10,734 | SH | DFND | 1 | 10,734 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 940 | 12,151 | SH | DFND | 3 | 12,151 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 456 | 5,755 | SH | SOLE | 3 | 5,755 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 13,986 | 180,794 | SH | SOLE | 4 | 180,794 | 0 | 0 |
| TITAN MACHY INC | COM | 88830R101 | 2,520 | 128,900 | SH | SOLE | 4 | 128,900 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 1,569 | 36,099 | SH | DFND | 3 | 36,099 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 551 | 13,312 | SH | SOLE | 3 | 13,312 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 45 | 244 | SH | DFND | 3 | 244 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 302 | 1,643 | SH | SOLE | 4 | 1,643 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 299 | 1,660 | SH | SOLE | 3 | 1,660 | 0 | 0 |
| TORO CO | COM | 891092108 | 1,580 | 16,362 | SH | SOLE | 3 | 16,362 | 0 | 0 |
| TORO CO | COM | 891092108 | 11,440 | 120,622 | SH | SOLE | 4 | 120,622 | 0 | 0 |
| TOTAL SE | SPONSORED ADS | 89151E109 | 4,302 | 102,028 | SH | SOLE | 3 | 102,028 | 0 | 0 |
| TOTAL SE | SPONSORED ADS | 89151E109 | 11,412 | 272,286 | SH | SOLE | 4 | 272,286 | 0 | 0 |
| TOWNEBANK PORTSMOUTH VA | COM | 89214P109 | 1,546 | 65,829 | SH | SOLE | 4 | 65,829 | 0 | 0 |
| TOWNSQUARE MEDIA INC | CL A | 892231101 | 327 | 49,164 | SH | SOLE | 4 | 49,164 | 0 | 0 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 1,793 | 11,579 | SH | SOLE | 3 | 11,579 | 0 | 0 |
| TRACTOR SUPPLY CO | COM | 892356106 | 1,791 | 12,742 | SH | DFND | 3 | 12,742 | 0 | 0 |
| TRACTOR SUPPLY CO | COM | 892356106 | 532 | 3,717 | SH | SOLE | 3 | 3,717 | 0 | 0 |

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|------------------------------|--------------|-----------|--------|---------|----|------|---|---------|---|---|
| TRACTOR SUPPLY CO | COM | 892356106 | 12,301 | 87,503 | SH | SOLE | 4 | 87,503 | 0 | 0 |
| TRADEWEB MKTS INC | CL A | 892672106 | 1,408 | 21,235 | SH | SOLE | 3 | 21,235 | 0 | 0 |
| TRADEWEB MKTS INC | CL A | 892672106 | 15,728 | 251,854 | SH | SOLE | 4 | 251,854 | 0 | 0 |
| TRANSDIGM GROUP INC | COM | 893641100 | 729 | 1,176 | SH | SOLE | 3 | 1,176 | 0 | 0 |
| TRANSDIGM GROUP INC | COM | 893641100 | 17,102 | 27,635 | SH | SOLE | 4 | 27,635 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 163 | 1,640 | SH | DFND | 3 | 1,640 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 2,686 | 26,977 | SH | SOLE | 3 | 26,977 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 42,647 | 429,822 | SH | SOLE | 4 | 429,822 | 0 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 1,317 | 9,381 | SH | DFND | 3 | 9,381 | 0 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 0 | 0 | SH | SOLE | 4 | 0 | 0 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 1,884 | 13,242 | SH | SOLE | 3 | 13,242 | 0 | 0 |
| TRAVELZOO | COM NEW | 89421Q205 | 222 | 23,553 | SH | SOLE | 4 | 23,553 | 0 | 0 |
| TRAVERE THERAPEUTICS INC | COM | 89422G107 | 219 | 8,025 | SH | DFND | 3 | 8,025 | 0 | 0 |
| TRAVERE THERAPEUTICS INC | COM | 89422G107 | 159 | 5,844 | SH | SOLE | 4 | 5,844 | 0 | 0 |
| TREAN INS GROUP INC | COM | 89457R101 | 133 | 10,116 | SH | SOLE | 4 | 10,116 | 0 | 0 |
| TREDEGAR CORP | COM | 894650100 | 7 | 412 | SH | DFND | 3 | 412 | 0 | 0 |
| TREDEGAR CORP | COM | 894650100 | 301 | 18,015 | SH | SOLE | 4 | 18,015 | 0 | 0 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 504 | 11,582 | SH | SOLE | 3 | 11,582 | 0 | 0 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 10,688 | 251,538 | SH | SOLE | 4 | 251,538 | 0 | 0 |
| TREX CO INC | COM | 89531P105 | 1,754 | 20,283 | SH | SOLE | 3 | 20,283 | 0 | 0 |
| TREX CO INC | COM | 89531P105 | 8,990 | 107,383 | SH | SOLE | 4 | 107,383 | 0 | 0 |
| TRIBUNE PUBG CO NEW | COM | 89609W107 | 923 | 67,357 | SH | SOLE | 4 | 67,357 | 0 | 0 |
| TRIMAS CORP | COM NEW | 896215209 | 1,167 | 36,853 | SH | SOLE | 4 | 36,853 | 0 | 0 |
| TRIMBLE INC | COM | 896239100 | 11,426 | 171,130 | SH | SOLE | 4 | 171,130 | 0 | 0 |
| TRINET GROUP INC | COM | 896288107 | 42 | 547 | SH | SOLE | 3 | 547 | 0 | 0 |
| TRINET GROUP INC | COM | 896288107 | 1,934 | 24,000 | SH | SOLE | 4 | 24,000 | 0 | 0 |
| TRINITY INDS INC | COM | 896522109 | 81 | 3,061 | SH | SOLE | 3 | 3,061 | 0 | 0 |
| TRINITY INDS INC | COM | 896522109 | 2,126 | 80,548 | SH | SOLE | 4 | 80,548 | 0 | 0 |
| TRIP COM GROUP LTD | ADS | 89677Q107 | 388 | 11,396 | SH | SOLE | 3 | 11,396 | 0 | 0 |
| TRIP COM GROUP LTD | ADS | 89677Q107 | 15,307 | 453,806 | SH | SOLE | 4 | 453,806 | 0 | 0 |
| TRISTATE CAP HLDGS INC | COM | 89678F100 | 266 | 15,300 | SH | SOLE | 4 | 15,300 | 0 | 0 |
| TRIUMPH BANCORP INC | COM | 89679E300 | 1,433 | 29,521 | SH | SOLE | 4 | 29,521 | 0 | 0 |
| TRUECAR INC | COM | 89785L107 | 76 | 18,031 | SH | SOLE | 4 | 18,031 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 157 | 8,415 | SH | DFND | 3 | 8,415 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 58 | 4,499 | SH | SOLE | 3 | 4,499 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 2,611 | 139,696 | SH | SOLE | 4 | 139,696 | 0 | 0 |
| TRUPANION INC | COM | 898202106 | 679 | 5,675 | SH | DFND | 1 | 5,675 | 0 | 0 |
| TRUPANION INC | COM | 898202106 | 943 | 7,850 | SH | SOLE | 3 | 7,850 | 0 | 0 |
| TRUIST FINL CORP | COM | 89832Q109 | 2,572 | 54,367 | SH | SOLE | 3 | 54,367 | 0 | 0 |
| TRUIST FINL CORP | COM | 89832Q109 | 24,174 | 504,368 | SH | SOLE | 4 | 504,368 | 0 | 0 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 382 | 57,254 | SH | SOLE | 4 | 57,254 | 0 | 0 |
| TTEC HLDGS INC | COM | 89854H102 | 203 | 2,778 | SH | DFND | 3 | 2,778 | 0 | 0 |
| TTEC HLDGS INC | COM | 89854H102 | 877 | 12,025 | SH | DFND | 1 | 12,025 | 0 | 0 |
| TTEC HLDGS INC | COM | 89854H102 | 281 | 3,849 | SH | SOLE | 4 | 3,849 | 0 | 0 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 129 | 3,985 | SH | DFND | 3 | 3,985 | 0 | 0 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 594 | 18,326 | SH | DFND | 1 | 18,326 | 0 | 0 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 332 | 10,255 | SH | SOLE | 4 | 10,255 | 0 | 0 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 754 | 139,900 | SH | SOLE | 4 | 139,900 | 0 | 0 |
| TURNING POINT THERAPEUTICS I | COM | 90041T108 | 754 | 6,188 | SH | DFND | 1 | 6,188 | 0 | 0 |
| TURNING POINT THERAPEUTICS I | COM | 90041T108 | 1,218 | 9,992 | SH | SOLE | 4 | 9,992 | 0 | 0 |
| TURQUOISE HILL RES | COM | 900435207 | 6,062 | 488,050 | SH | SOLE | 4 | 488,050 | 0 | 0 |

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|----------------------------|-----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| LTD | | | | | | | | | | |
| TUTOR PERINI CORP | COM | 901109108 | 100 | 7,719 | SH | DFND | 3 | 7,719 | 0 | 0 |
| TUTOR PERINI CORP | COM | 901109108 | 967 | 74,696 | SH | SOLE | 4 | 74,696 | 0 | 0 |
| 21VIANET GROUP INC | SPONSORED ADS A | 90138A103 | 239 | 6,904 | SH | SOLE | 4 | 6,904 | 0 | 0 |
| TWILIO INC | CL A | 90138F102 | 1,654 | 4,858 | SH | SOLE | 3 | 4,858 | 0 | 0 |
| TWILIO INC | CL A | 90138F102 | 59,046 | 174,433 | SH | SOLE | 4 | 174,433 | 0 | 0 |
| TWILIO INC | NOTE 0.250% 6/0 | 90138FAB8 | 334 | 70,000 | SH | SOLE | 4 | 70,000 | 0 | 0 |
| TWIST BIOSCIENCE CORP | COM | 90184D100 | 973 | 6,887 | SH | DFND | 1 | 6,887 | 0 | 0 |
| TWIST BIOSCIENCE CORP | COM | 90184D100 | 631 | 4,468 | SH | SOLE | 4 | 4,468 | 0 | 0 |
| TWITTER INC | COM | 90184L102 | 2 | 40 | SH | SOLE | 3 | 40 | 0 | 0 |
| TWITTER INC | COM | 90184L102 | 25,220 | 465,744 | SH | SOLE | 4 | 465,744 | 0 | 0 |
| TWO HBRS INVT CORP | COM NEW | 90187B408 | 86 | 14,014 | SH | SOLE | 3 | 14,014 | 0 | 0 |
| TWO HBRS INVT CORP | COM NEW | 90187B408 | 612 | 96,149 | SH | SOLE | 4 | 96,149 | 0 | 0 |
| II-VI INC | COM | 902104108 | 1,252 | 16,483 | SH | DFND | 1 | 16,483 | 0 | 0 |
| II-VI INC | COM | 902104108 | 100 | 1,245 | SH | SOLE | 3 | 1,245 | 0 | 0 |
| II-VI INC | COM | 902104108 | 3,400 | 44,755 | SH | SOLE | 4 | 44,755 | 0 | 0 |
| 2U INC | COM | 90214J101 | 182 | 5,024 | SH | SOLE | 3 | 5,024 | 0 | 0 |
| 2U INC | COM | 90214J101 | 3,019 | 75,457 | SH | SOLE | 4 | 75,457 | 0 | 0 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 376 | 900 | SH | SOLE | 3 | 900 | 0 | 0 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 15,777 | 36,143 | SH | SOLE | 4 | 36,143 | 0 | 0 |
| TYSON FOODS INC | CL A | 902494103 | 3,119 | 47,417 | SH | SOLE | 3 | 47,417 | 0 | 0 |
| TYSON FOODS INC | CL A | 902494103 | 28,261 | 438,561 | SH | SOLE | 4 | 438,561 | 0 | 0 |
| UDR INC | COM | 902653104 | 647 | 16,938 | SH | SOLE | 3 | 16,938 | 0 | 0 |
| UDR INC | COM | 902653104 | 53,916 | 1,402,966 | SH | SOLE | 4 | 1,402,966 | 0 | 0 |
| UGI CORP NEW | COM | 902681105 | 313 | 9,376 | SH | SOLE | 3 | 9,376 | 0 | 0 |
| UGI CORP NEW | COM | 902681105 | 1,214 | 34,717 | SH | SOLE | 4 | 34,717 | 0 | 0 |
| UMB FINL CORP | COM | 902788108 | 3,274 | 47,457 | SH | SOLE | 4 | 47,457 | 0 | 0 |
| UFP INDUSTRIES INC | COM | 90278Q108 | 97 | 1,612 | SH | SOLE | 3 | 1,612 | 0 | 0 |
| UFP INDUSTRIES INC | COM | 90278Q108 | 2,000 | 35,998 | SH | SOLE | 4 | 35,998 | 0 | 0 |
| US BANCORP DEL | COM NEW | 902973304 | 2,324 | 49,891 | SH | SOLE | 4 | 49,891 | 0 | 0 |
| US BANCORP DEL | COM NEW | 902973304 | 7,064 | 153,108 | SH | SOLE | 3 | 153,108 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 1,132 | 14,677 | SH | DFND | 3 | 14,677 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 82 | 1,426 | SH | SOLE | 3 | 1,426 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 2,212 | 28,685 | SH | SOLE | 4 | 28,685 | 0 | 0 |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 181 | 1,788 | SH | SOLE | 3 | 1,788 | 0 | 0 |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 1,895 | 15,756 | SH | SOLE | 4 | 15,756 | 0 | 0 |
| U S XPRESS ENTERPRISES INC | COM CL A | 90338N202 | 4,294 | 627,734 | SH | SOLE | 4 | 627,734 | 0 | 0 |
| UBER TECHNOLOGIES INC | COM | 90353T100 | 402 | 7,504 | SH | SOLE | 3 | 7,504 | 0 | 0 |
| UBER TECHNOLOGIES INC | COM | 90353T100 | 109,563 | 2,148,298 | SH | SOLE | 4 | 2,148,298 | 0 | 0 |
| UBIQUITI INC | COM | 90353W103 | 310 | 1,113 | SH | DFND | 3 | 1,113 | 0 | 0 |
| UBIQUITI INC | COM | 90353W103 | 41 | 116 | SH | SOLE | 3 | 116 | 0 | 0 |
| ULTA BEAUTY INC | COM | 90384S303 | 2,661 | 9,266 | SH | DFND | 3 | 9,266 | 0 | 0 |
| ULTA BEAUTY INC | COM | 90384S303 | 439 | 1,445 | SH | SOLE | 3 | 1,445 | 0 | 0 |
| ULTA BEAUTY INC | COM | 90384S303 | 21,527 | 74,964 | SH | SOLE | 4 | 74,964 | 0 | 0 |
| ULTRA CLEAN HLDGS INC | COM | 90385V107 | 227 | 7,287 | SH | DFND | 3 | 7,287 | 0 | 0 |
| ULTRA CLEAN HLDGS INC | COM | 90385V107 | 42 | 1,444 | SH | SOLE | 3 | 1,444 | 0 | 0 |
| ULTRA CLEAN HLDGS INC | COM | 90385V107 | 1,755 | 56,347 | SH | SOLE | 4 | 56,347 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|---------|----|------|---|---------|---|---|
| ULTRAGENYX PHARMACEUTICAL IN | COM | 90400D108 | 1,157 | 8,357 | SH | DFND | 1 | 8,357 | 0 | 0 |
| ULTRAGENYX PHARMACEUTICAL IN | COM | 90400D108 | 274 | 1,980 | SH | SOLE | 4 | 1,980 | 0 | 0 |
| ULTRAGENYX PHARMACEUTICAL IN | COM | 90400D108 | 604 | 4,420 | SH | SOLE | 3 | 4,420 | 0 | 0 |
| UMPQUA HLDGS CORP | COM | 904214103 | 208 | 12,558 | SH | SOLE | 3 | 12,558 | 0 | 0 |
| UMPQUA HLDGS CORP | COM | 904214103 | 2,170 | 143,322 | SH | SOLE | 4 | 143,322 | 0 | 0 |
| UNDER ARMOUR INC | CL A | 904311107 | 553 | 32,215 | SH | SOLE | 4 | 32,215 | 0 | 0 |
| UNIFIRST CORP MASS | COM | 904708104 | 156 | 796 | SH | SOLE | 3 | 796 | 0 | 0 |
| UNIFIRST CORP MASS | COM | 904708104 | 6,464 | 30,537 | SH | SOLE | 4 | 30,537 | 0 | 0 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 337 | 5,590 | SH | SOLE | 4 | 5,590 | 0 | 0 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 10,021 | 166,050 | SH | SOLE | 3 | 166,050 | 0 | 0 |
| UNION PAC CORP | COM | 907818108 | 2,568 | 12,373 | SH | SOLE | 3 | 12,373 | 0 | 0 |
| UNION PAC CORP | COM | 907818108 | 24,031 | 115,413 | SH | SOLE | 4 | 115,413 | 0 | 0 |
| UNISYS CORP | COM NEW | 909214306 | 224 | 11,255 | SH | SOLE | 3 | 11,255 | 0 | 0 |
| UNITED CMNTY BKS BLAIRSVLE G | COM | 90984P303 | 147 | 4,988 | SH | SOLE | 3 | 4,988 | 0 | 0 |
| ADIENT PLC | ORD SHS | G0084W101 | 492 | 14,145 | SH | SOLE | 4 | 14,145 | 0 | 0 |
| AFYA LTD | CL A COM | G01125106 | 716 | 28,294 | SH | SOLE | 4 | 28,294 | 0 | 0 |
| ALKERMES PLC | SHS | G01767105 | 427 | 23,969 | SH | SOLE | 3 | 23,969 | 0 | 0 |
| ALKERMES PLC | SHS | G01767105 | 2,303 | 115,456 | SH | SOLE | 4 | 115,456 | 0 | 0 |
| ALLEGION PLC | ORD SHS | G0176J109 | 21,226 | 182,389 | SH | SOLE | 4 | 182,389 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 4,015 | 56,612 | SH | DFND | 3 | 56,612 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 2,852 | 40,208 | SH | SOLE | 4 | 40,208 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 3,333 | 45,462 | SH | SOLE | 3 | 45,462 | 0 | 0 |
| AMBARELLA INC | SHS | G037AX101 | 226 | 2,460 | SH | SOLE | 4 | 2,460 | 0 | 0 |
| AON PLC | SHS CL A | G0403H108 | 839 | 4,082 | SH | SOLE | 3 | 4,082 | 0 | 0 |
| AON PLC | SHS CL A | G0403H108 | 59,842 | 283,247 | SH | SOLE | 4 | 283,247 | 0 | 0 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 70 | 2,229 | SH | SOLE | 3 | 2,229 | 0 | 0 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 1,498 | 41,520 | SH | SOLE | 4 | 41,520 | 0 | 0 |
| ARCO PLATFORM LTD | COM CL A | G04553106 | 1,466 | 41,305 | SH | SOLE | 4 | 41,305 | 0 | 0 |
| ARCOS DORADOS HOLDINGS INC | SHS CLASS -A - | G0457F107 | 1,505 | 299,201 | SH | SOLE | 4 | 299,201 | 0 | 0 |
| ARGO GROUP INTL HLDGS LTD | COM | G0464B107 | 18 | 432 | SH | SOLE | 3 | 432 | 0 | 0 |
| ARGO GROUP INTL HLDGS LTD | COM | G0464B107 | 2,783 | 63,689 | SH | SOLE | 4 | 63,689 | 0 | 0 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 326 | 10,229 | SH | SOLE | 3 | 10,229 | 0 | 0 |
| ATLASSIAN CORP PLC | CL A | G06242104 | 1,137 | 4,877 | SH | SOLE | 3 | 4,877 | 0 | 0 |
| ATLASSIAN CORP PLC | CL A | G06242104 | 168,657 | 721,157 | SH | SOLE | 4 | 721,157 | 0 | 0 |
| ATHENE HOLDING LTD | CL A | G0684D107 | 880 | 20,086 | SH | SOLE | 3 | 20,086 | 0 | 0 |
| AXIS CAP HLDGS LTD | SHS | G0692U109 | 1,736 | 34,451 | SH | DFND | 3 | 34,451 | 0 | 0 |
| AXIS CAP HLDGS LTD | SHS | G0692U109 | 82 | 1,689 | SH | SOLE | 3 | 1,689 | 0 | 0 |
| AXIS CAP HLDGS LTD | SHS | G0692U109 | 4,503 | 89,365 | SH | SOLE | 4 | 89,365 | 0 | 0 |
| AXALTA COATING SYS LTD | COM | G0750C108 | 709 | 23,551 | SH | SOLE | 3 | 23,551 | 0 | 0 |
| AXALTA COATING SYS LTD | COM | G0750C108 | 10,358 | 362,806 | SH | SOLE | 4 | 362,806 | 0 | 0 |
| ATLANTICA SUSTAINABLE INFR P | SHS | G0751N103 | 2,600 | 68,462 | SH | SOLE | 4 | 68,462 | 0 | 0 |
| BANK OF NT BUTTERFIELD&SON L | SHS NEW | G0772R208 | 246 | 7,897 | SH | SOLE | 3 | 7,897 | 0 | 0 |
| BANK OF NT BUTTERFIELD&SON L | SHS NEW | G0772R208 | 436 | 13,996 | SH | SOLE | 4 | 13,996 | 0 | 0 |
| BIOHAVEN PHARMACTL HLDG CO L | COM | G11196105 | 720 | 8,395 | SH | SOLE | 4 | 8,395 | 0 | 0 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 13,111 | 50,193 | SH | DFND | 3 | 50,193 | 0 | 0 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 5,789 | 21,816 | SH | SOLE | 3 | 21,816 | 0 | 0 |
| ACCENTURE PLC | SHS CLASS A | G1151C101 | 72,889 | 279,042 | SH | SOLE | 4 | 279,042 | 0 | 0 |

| IRELAND | | | | | | | | | | |
|------------------------------|------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| MIMECAST LTD | ORD SHS | G14838109 | 3 | 102 | SH | SOLE | 3 | 102 | 0 | 0 |
| MIMECAST LTD | ORD SHS | G14838109 | 1,683 | 29,608 | SH | SOLE | 4 | 29,608 | 0 | 0 |
| BROOKFIELD RENEWABLE PARTNER | PARTNERSHIP UNIT | G16258108 | 323 | 7,487 | SH | SOLE | 4 | 7,487 | 0 | 0 |
| BUNGE LIMITED | COM | G16962105 | 4,619 | 70,439 | SH | DFND | 3 | 70,439 | 0 | 0 |
| BUNGE LIMITED | COM | G16962105 | 1,493 | 22,777 | SH | SOLE | 3 | 22,777 | 0 | 0 |
| BUNGE LIMITED | COM | G16962105 | 19,806 | 302,018 | SH | SOLE | 4 | 302,018 | 0 | 0 |
| CAPRI HOLDINGS LIMITED | SHS | G1890L107 | 2,192 | 52,200 | SH | SOLE | 4 | 52,200 | 0 | 0 |
| CARDTRONICS PLC | SHS CL A | G1991C105 | 9 | 441 | SH | SOLE | 3 | 441 | 0 | 0 |
| CARDTRONICS PLC | SHS CL A | G1991C105 | 1,405 | 39,792 | SH | SOLE | 4 | 39,792 | 0 | 0 |
| CHINA YUCHAI INTL LTD | COM | G21082105 | 860 | 52,619 | SH | SOLE | 4 | 52,619 | 0 | 0 |
| CIMPRESS PLC | SHS EURO | G2143T103 | 1,781 | 20,294 | SH | SOLE | 4 | 20,294 | 0 | 0 |
| CLARIVATE PLC | ORD SHS | G21810109 | 15,196 | 511,485 | SH | SOLE | 4 | 511,485 | 0 | 0 |
| CREDICORP LTD | COM | G2519Y108 | 432 | 2,632 | SH | SOLE | 3 | 2,632 | 0 | 0 |
| CREDICORP LTD | COM | G2519Y108 | 15,491 | 94,447 | SH | SOLE | 4 | 94,447 | 0 | 0 |
| COCA COLA EUROPEAN PARTNERS | SHS | G25839104 | 52 | 1,052 | SH | SOLE | 3 | 1,052 | 0 | 0 |
| COCA COLA EUROPEAN PARTNERS | SHS | G25839104 | 9,521 | 191,075 | SH | SOLE | 4 | 191,075 | 0 | 0 |
| EATON CORP PLC | SHS | G29183103 | 7,965 | 66,294 | SH | SOLE | 4 | 66,294 | 0 | 0 |
| ENSTAR GROUP LIMITED | SHS | G3075P101 | 483 | 2,356 | SH | SOLE | 4 | 2,356 | 0 | 0 |
| ESSENT GROUP LTD | COM | G3198U102 | 24 | 720 | SH | SOLE | 3 | 720 | 0 | 0 |
| ESSENT GROUP LTD | COM | G3198U102 | 4,066 | 94,121 | SH | SOLE | 4 | 94,121 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 636 | 2,718 | SH | DFND | 3 | 2,718 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 2,194 | 9,463 | SH | SOLE | 3 | 9,463 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 33,626 | 143,644 | SH | SOLE | 4 | 143,644 | 0 | 0 |
| FABRINET | SHS | G3323L100 | 7 | 86 | SH | SOLE | 3 | 86 | 0 | 0 |
| FABRINET | SHS | G3323L100 | 4,906 | 63,226 | SH | SOLE | 4 | 63,226 | 0 | 0 |
| GAN LTD | ORD SHS | G3728V109 | 460 | 22,700 | SH | SOLE | 4 | 22,700 | 0 | 0 |
| GASLOG LTD | SHS | G37585109 | 186 | 50,056 | SH | SOLE | 4 | 50,056 | 0 | 0 |
| GATES INDUSTRIAL CORPRATIN P | ORD SHS | G39108108 | 172 | 14,523 | SH | SOLE | 3 | 14,523 | 0 | 0 |
| GENPACT LIMITED | SHS | G3922B107 | 523 | 12,644 | SH | DFND | 3 | 12,644 | 0 | 0 |
| GENPACT LIMITED | SHS | G3922B107 | 2,179 | 52,674 | SH | SOLE | 4 | 52,674 | 0 | 0 |
| GOLDEN OCEAN GROUP LTD | SHS NEW | G39637205 | 87 | 18,800 | SH | SOLE | 4 | 18,800 | 0 | 0 |
| HELEN OF TROY LTD | COM | G4388N106 | 383 | 1,714 | SH | SOLE | 3 | 1,714 | 0 | 0 |
| HELEN OF TROY LTD | COM | G4388N106 | 1,363 | 6,136 | SH | SOLE | 4 | 6,136 | 0 | 0 |
| HERBALIFE NUTRITION LTD | COM SHS | G4412G101 | 161 | 3,355 | SH | DFND | 3 | 3,355 | 0 | 0 |
| HERBALIFE NUTRITION LTD | COM SHS | G4412G101 | 679 | 15,332 | SH | SOLE | 3 | 15,332 | 0 | 0 |
| HERBALIFE NUTRITION LTD | COM SHS | G4412G101 | 10,410 | 216,647 | SH | SOLE | 4 | 216,647 | 0 | 0 |
| JANUS HENDERSON GROUP PLC | ORD SHS | G4474Y214 | 574 | 17,663 | SH | SOLE | 4 | 17,663 | 0 | 0 |
| HORIZON THERAPEUTICS PUB L | SHS | G46188101 | 1,128 | 15,126 | SH | SOLE | 3 | 15,126 | 0 | 0 |
| HORIZON THERAPEUTICS PUB L | SHS | G46188101 | 19,464 | 266,084 | SH | SOLE | 4 | 266,084 | 0 | 0 |
| IBEX LTD | SHS NEW | G4690M101 | 541 | 28,910 | SH | SOLE | 4 | 28,910 | 0 | 0 |
| ICON PLC | SHS | G4705A100 | 661 | 3,380 | SH | SOLE | 3 | 3,380 | 0 | 0 |
| ICON PLC | SHS | G4705A100 | 37,906 | 194,412 | SH | SOLE | 4 | 194,412 | 0 | 0 |
| IHS MARKIT LTD | SHS | G47567105 | 515 | 5,601 | SH | SOLE | 3 | 5,601 | 0 | 0 |
| IHS MARKIT LTD | SHS | G47567105 | 209,151 | 2,328,293 | SH | SOLE | 4 | 2,328,293 | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | SHS USD | G4863A108 | 157 | 9,537 | SH | SOLE | 3 | 9,537 | 0 | 0 |
| INTERNATIONAL GAME | SHS USD | G4863A108 | 1,370 | 80,850 | SH | SOLE | 4 | 80,850 | 0 | 0 |

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|------------------------------------|-------------|-----------|---------|-----------|----|------|---|-----------|---|---|--|
| TECHNOLOG | | | | | | | | | | | |
| INVESCO LTD | SHS | G491BT108 | 1,207 | 69,234 | SH | SOLE | 4 | 69,234 | 0 | 0 | |
| JAMES RIV GROUP LTD | COM | G5005R107 | 2,023 | 41,167 | SH | SOLE | 4 | 41,167 | 0 | 0 | |
| JAZZ PHARMACEUTICALS PLC | SHS USD | G50871105 | 1,575 | 8,519 | SH | SOLE | 3 | 8,519 | 0 | 0 | |
| JAZZ PHARMACEUTICALS PLC | SHS USD | G50871105 | 7,837 | 47,480 | SH | SOLE | 4 | 47,480 | 0 | 0 | |
| JOHNSON CTLS INTL PLC | SHS | G51502105 | 3,337 | 71,378 | SH | SOLE | 3 | 71,378 | 0 | 0 | |
| JOHNSON CTLS INTL PLC | SHS | G51502105 | 51,093 | 1,096,655 | SH | SOLE | 4 | 1,096,655 | 0 | 0 | |
| LAZARD LTD | SHS A | G54050102 | 1,531 | 36,194 | SH | SOLE | 4 | 36,194 | 0 | 0 | |
| LIBERTY GLOBAL PLC | SHS CL A | G5480U104 | 23,702 | 978,624 | SH | SOLE | 4 | 978,624 | 0 | 0 | |
| LIBERTY GLOBAL PLC | SHS CL C | G5480U120 | 339 | 14,151 | SH | SOLE | 3 | 14,151 | 0 | 0 | |
| LIBERTY GLOBAL PLC | SHS CL C | G5480U120 | 1,039 | 43,913 | SH | SOLE | 4 | 43,913 | 0 | 0 | |
| LINDE PLC | SHS | G5494J103 | 11,008 | 40,353 | SH | SOLE | 3 | 40,353 | 0 | 0 | |
| LINDE PLC | SHS | G5494J103 | 42,949 | 162,989 | SH | SOLE | 4 | 162,989 | 0 | 0 | |
| LIVANOVA PLC | SHS | G5509L101 | 2,714 | 40,992 | SH | SOLE | 4 | 40,992 | 0 | 0 | |
| LUXFER HOLDINGS PLC | SHS | G5698W116 | 810 | 49,335 | SH | SOLE | 4 | 49,335 | 0 | 0 | |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 2,434 | 51,209 | SH | SOLE | 4 | 51,209 | 0 | 0 | |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 3,225 | 65,788 | SH | SOLE | 3 | 65,788 | 0 | 0 | |
| MEDTRONIC PLC | SHS | G5960L103 | 13,479 | 114,607 | SH | SOLE | 3 | 114,607 | 0 | 0 | |
| MEDTRONIC PLC | SHS | G5960L103 | 58,575 | 500,040 | SH | SOLE | 4 | 500,040 | 0 | 0 | |
| APTIV PLC | SHS | G6095L109 | 1,349 | 9,998 | SH | SOLE | 3 | 9,998 | 0 | 0 | |
| APTIV PLC | SHS | G6095L109 | 129,093 | 990,809 | SH | SOLE | 4 | 990,809 | 0 | 0 | |
| NIELSEN HLDGS PLC | SHS EUR | G6518L108 | 2,950 | 141,357 | SH | SOLE | 4 | 141,357 | 0 | 0 | |
| NOMAD FOODS LTD | USD ORD SHS | G6564A105 | 2,905 | 114,291 | SH | SOLE | 4 | 114,291 | 0 | 0 | |
| NORDIC AMERICAN TANKERS LIMI | COM | G65773106 | 82 | 27,853 | SH | DFND | 3 | 27,853 | 0 | 0 | |
| NORDIC AMERICAN TANKERS LIMI | COM | G65773106 | 543 | 183,924 | SH | SOLE | 4 | 183,924 | 0 | 0 | |
| NORWEGIAN CRUISE LINE HLDG L | SHS | G66721104 | 10 | 445 | SH | SOLE | 3 | 445 | 0 | 0 | |
| NORWEGIAN CRUISE LINE HLDG L | SHS | G66721104 | 1,309 | 51,485 | SH | SOLE | 4 | 51,485 | 0 | 0 | |
| NOVOCURE LTD | ORD SHS | G6674U108 | 2 | 12 | SH | SOLE | 3 | 12 | 0 | 0 | |
| NOVOCURE LTD | ORD SHS | G6674U108 | 2,334 | 13,490 | SH | SOLE | 4 | 13,490 | 0 | 0 | |
| NVENT ELECTRIC PLC | SHS | G6700G107 | 25 | 1,209 | SH | SOLE | 3 | 1,209 | 0 | 0 | |
| NVENT ELECTRIC PLC | SHS | G6700G107 | 9,963 | 427,773 | SH | SOLE | 4 | 427,773 | 0 | 0 | |
| PAGSEGURO DIGITAL LTD | COM CL A | G68707101 | 582 | 10,154 | SH | SOLE | 3 | 10,154 | 0 | 0 | |
| PAGSEGURO DIGITAL LTD | COM CL A | G68707101 | 125,679 | 2,209,547 | SH | SOLE | 4 | 2,209,547 | 0 | 0 | |
| QUOTIENT LTD | SHS | G73268107 | 1,455 | 279,305 | SH | SOLE | 4 | 279,305 | 0 | 0 | |
| RENAISSANCERE HLDGS LTD | COM | G7496G103 | 124 | 709 | SH | SOLE | 3 | 709 | 0 | 0 | |
| RENAISSANCERE HLDGS LTD | COM | G7496G103 | 3,887 | 23,440 | SH | SOLE | 4 | 23,440 | 0 | 0 | |
| ROYALTY PHARMA PLC | SHS CLASS A | G7709Q104 | 6 | 119 | SH | SOLE | 4 | 119 | 0 | 0 | |
| ROYALTY PHARMA PLC | SHS CLASS A | G7709Q104 | 319 | 5,915 | SH | SOLE | 3 | 5,915 | 0 | 0 | |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 1,121 | 17,614 | SH | SOLE | 3 | 17,614 | 0 | 0 | |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 2,240 | 36,033 | SH | SOLE | 4 | 36,033 | 0 | 0 | |
| PENTAIR PLC | SHS | G7S00T104 | 121 | 2,092 | SH | SOLE | 3 | 2,092 | 0 | 0 | |
| PENTAIR PLC | SHS | G7S00T104 | 1,635 | 30,791 | SH | SOLE | 4 | 30,791 | 0 | 0 | |
| SAPIENS INTL CORP N V | SHS | G7T16G103 | 807 | 26,362 | SH | SOLE | 4 | 26,362 | 0 | 0 | |
| SENSATA TECHNOLOGIES HLDG PL | SHS | G8060N102 | 18 | 363 | SH | SOLE | 3 | 363 | 0 | 0 | |

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|------------------------------|-----------|-----------|--------|---------|----|------|---|---------|---|---|
| SENSATA TECHNOLOGIES HLDG PL | SHS | G8060N102 | 6,408 | 121,500 | SH | SOLE | 4 | 121,500 | 0 | 0 |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 760 | 27,878 | SH | DFND | 3 | 27,878 | 0 | 0 |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 1,262 | 46,287 | SH | SOLE | 4 | 46,287 | 0 | 0 |
| SINA CORP | ORD | G81477104 | 4,665 | 110,072 | SH | SOLE | 4 | 110,072 | 0 | 0 |
| SMART GLOBAL HLDGS INC | SHS | G8232Y101 | 274 | 7,273 | SH | SOLE | 4 | 7,273 | 0 | 0 |
| STERIS PLC | SHS USD | G8473T100 | 262 | 1,225 | SH | SOLE | 3 | 1,225 | 0 | 0 |
| STERIS PLC | SHS USD | G8473T100 | 9,245 | 48,774 | SH | SOLE | 4 | 48,774 | 0 | 0 |
| STONECO LTD | COM CL A | G85158106 | 1 | 6 | SH | SOLE | 3 | 6 | 0 | 0 |
| STONECO LTD | COM CL A | G85158106 | 35,426 | 422,140 | SH | SOLE | 4 | 422,140 | 0 | 0 |
| TECHNIPFMC PLC | COM | G87110105 | 143 | 14,404 | SH | SOLE | 3 | 14,404 | 0 | 0 |
| TECHNIPFMC PLC | COM | G87110105 | 808 | 85,989 | SH | SOLE | 4 | 85,989 | 0 | 0 |
| TECNOGLASS INC | SHS | G87264100 | 962 | 139,290 | SH | SOLE | 4 | 139,290 | 0 | 0 |
| TEXTAINER GROUP HOLDINGS LTD | SHS | G8766E109 | 1,238 | 64,528 | SH | DFND | 3 | 64,528 | 0 | 0 |
| THERAVANCE BIOPHARMA INC | COM | G8807B106 | 585 | 32,941 | SH | SOLE | 4 | 32,941 | 0 | 0 |
| THIRD PT REINS LTD | COM | G8827U100 | 208 | 21,805 | SH | DFND | 3 | 21,805 | 0 | 0 |
| THIRD PT REINS LTD | COM | G8827U100 | 373 | 39,163 | SH | SOLE | 4 | 39,163 | 0 | 0 |
| TPG PACE BEN FIN CORP | CL A COM | G8990D125 | 1,216 | 47,000 | SH | SOLE | 4 | 47,000 | 0 | 0 |
| TRANE TECHNOLOGIES PLC | SHS | G8994E103 | 551 | 3,699 | SH | SOLE | 3 | 3,699 | 0 | 0 |
| TRANE TECHNOLOGIES PLC | SHS | G8994E103 | 8,016 | 55,225 | SH | SOLE | 4 | 55,225 | 0 | 0 |
| TRONOX HOLDINGS PLC | SHS | G9087Q102 | 299 | 17,601 | SH | SOLE | 3 | 17,601 | 0 | 0 |
| TRONOX HOLDINGS PLC | SHS | G9087Q102 | 2,916 | 199,464 | SH | SOLE | 4 | 199,464 | 0 | 0 |
| TSAKOS ENERGY NAVIGATION LTD | SHS | G9108L173 | 640 | 79,752 | SH | SOLE | 4 | 79,752 | 0 | 0 |
| VASTA PLATFORM LTD | CL A | G9440A109 | 149 | 10,293 | SH | SOLE | 4 | 10,293 | 0 | 0 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 914 | 913 | SH | SOLE | 4 | 913 | 0 | 0 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 1,296 | 1,296 | SH | SOLE | 3 | 1,296 | 0 | 0 |
| WILLIS TOWERS WATSON PLC LTD | SHS | G96629103 | 671 | 3,219 | SH | SOLE | 3 | 3,219 | 0 | 0 |
| WILLIS TOWERS WATSON PLC LTD | SHS | G96629103 | 27,514 | 130,596 | SH | SOLE | 4 | 130,596 | 0 | 0 |
| PERRIGO CO PLC | SHS | G97822103 | 283 | 6,295 | SH | SOLE | 3 | 6,295 | 0 | 0 |
| PERRIGO CO PLC | SHS | G97822103 | 8,048 | 179,962 | SH | SOLE | 4 | 179,962 | 0 | 0 |
| XP INC | CL A | G98239109 | 2 | 79 | SH | SOLE | 3 | 79 | 0 | 0 |
| XP INC | CL A | G98239109 | 3,153 | 79,478 | SH | SOLE | 4 | 79,478 | 0 | 0 |
| ALCON AG | ORD SHS | H01301128 | 2,734 | 40,922 | SH | SOLE | 3 | 40,922 | 0 | 0 |
| ALCON AG | ORD SHS | H01301128 | 30,509 | 462,402 | SH | SOLE | 4 | 462,402 | 0 | 0 |
| CHUBB LIMITED | COM | H1467J104 | 3,300 | 21,244 | SH | SOLE | 3 | 21,244 | 0 | 0 |
| CHUBB LIMITED | COM | H1467J104 | 47,684 | 309,800 | SH | SOLE | 4 | 309,800 | 0 | 0 |
| CRISPR THERAPEUTICS AG | NAMEN AKT | H17182108 | 322 | 2,101 | SH | SOLE | 4 | 2,101 | 0 | 0 |
| GARMIN LTD | SHS | H2906T109 | 453 | 3,785 | SH | SOLE | 4 | 3,785 | 0 | 0 |
| GARMIN LTD | SHS | H2906T109 | 3,396 | 28,151 | SH | SOLE | 3 | 28,151 | 0 | 0 |
| UBS GROUP AG | SHS | H42097107 | 667 | 47,200 | SH | SOLE | 4 | 47,200 | 0 | 0 |
| UBS GROUP AG | SHS | H42097107 | 1,062 | 74,344 | SH | SOLE | 3 | 74,344 | 0 | 0 |
| TE CONNECTIVITY LTD | REG SHS | H84989104 | 2 | 19 | SH | SOLE | 3 | 19 | 0 | 0 |
| TE CONNECTIVITY LTD | REG SHS | H84989104 | 73,756 | 609,202 | SH | SOLE | 4 | 609,202 | 0 | 0 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 694 | 300,438 | SH | SOLE | 4 | 300,438 | 0 | 0 |
| ADECOAGRO S A | COM | L00849106 | 662 | 97,386 | SH | SOLE | 4 | 97,386 | 0 | 0 |
| ARDAGH GROUP S A | CL A | L0223L101 | 202 | 11,712 | SH | SOLE | 4 | 11,712 | 0 | 0 |
| GLOBANT S A | COM | L44385109 | 22,917 | 105,310 | SH | SOLE | 4 | 105,310 | 0 | 0 |
| ORION ENGINEERED CARBONS S A | COM | L72967109 | 1,504 | 87,752 | SH | SOLE | 4 | 87,752 | 0 | 0 |
| SPOTIFY TECHNOLOGY | SHS | L8681T102 | 3,552 | 11,145 | SH | SOLE | 3 | 11,145 | 0 | 0 |

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|------------------------------|------------------------|-----------|--------|---------|----|------|---|---------|---|---|
| S A | | | | | | | | | | |
| SPOTIFY TECHNOLOGY S A | SHS | L8681T102 | 13,999 | 44,488 | SH | SOLE | 4 | 44,488 | 0 | 0 |
| TRINSEO S A | SHS | L9340P101 | 451 | 8,800 | SH | SOLE | 4 | 8,800 | 0 | 0 |
| AUDICODES LTD | ORD | M15342104 | 128 | 4,445 | SH | SOLE | 3 | 4,445 | 0 | 0 |
| AUDICODES LTD | ORD | M15342104 | 162 | 5,893 | SH | SOLE | 4 | 5,893 | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1,330 | 10,004 | SH | DFND | 3 | 10,004 | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1,803 | 13,494 | SH | SOLE | 3 | 13,494 | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 59,791 | 449,858 | SH | SOLE | 4 | 449,858 | 0 | 0 |
| CYBERARK SOFTWARE LTD | SHS | M2682V108 | 9,952 | 61,588 | SH | SOLE | 4 | 61,588 | 0 | 0 |
| FIVERR INTL LTD | ORD SHS | M4R82T106 | 29,007 | 148,677 | SH | SOLE | 4 | 148,677 | 0 | 0 |
| INMODE LTD | SHS | M5425M103 | 3,066 | 64,568 | SH | SOLE | 4 | 64,568 | 0 | 0 |
| ITURAN LOCATION AND CONTROL | SHS | M6158M104 | 1,473 | 77,300 | SH | SOLE | 4 | 77,300 | 0 | 0 |
| JFROG LTD | ORD SHS | M6191J100 | 5,122 | 81,525 | SH | SOLE | 4 | 81,525 | 0 | 0 |
| KORNIT DIGITAL LTD | SHS | M6372Q113 | 2,864 | 32,129 | SH | SOLE | 4 | 32,129 | 0 | 0 |
| NOVA MEASURING INSTRUMENTS L | COM | M7516K103 | 181 | 2,657 | SH | SOLE | 3 | 2,657 | 0 | 0 |
| NOVA MEASURING INSTRUMENTS L | COM | M7516K103 | 1,260 | 17,841 | SH | SOLE | 4 | 17,841 | 0 | 0 |
| PERION NETWORK LTD | SHS NEW | M78673114 | 294 | 23,124 | SH | SOLE | 4 | 23,124 | 0 | 0 |
| RADWARE LTD | ORD | M81873107 | 57 | 2,092 | SH | SOLE | 3 | 2,092 | 0 | 0 |
| RADWARE LTD | ORD | M81873107 | 1,516 | 54,615 | SH | SOLE | 4 | 54,615 | 0 | 0 |
| TARO PHARMACEUTICAL INDS LTD | SHS | M8737E108 | 811 | 11,050 | SH | SOLE | 4 | 11,050 | 0 | 0 |
| WIX COM LTD | SHS | M98068105 | 2,830 | 10,612 | SH | SOLE | 3 | 10,612 | 0 | 0 |
| WIX COM LTD | SHS | M98068105 | 65,031 | 260,167 | SH | SOLE | 4 | 260,167 | 0 | 0 |
| AERCAP HOLDINGS NV | SHS | N00985106 | 683 | 13,995 | SH | SOLE | 3 | 13,995 | 0 | 0 |
| AERCAP HOLDINGS NV | SHS | N00985106 | 9,743 | 213,749 | SH | SOLE | 4 | 213,749 | 0 | 0 |
| ASML HOLDING N V | N Y REGISTRY SHS | N07059210 | 7,470 | 15,914 | SH | SOLE | 3 | 15,914 | 0 | 0 |
| ASML HOLDING N V | N Y REGISTRY SHS | N07059210 | 81,245 | 166,582 | SH | SOLE | 4 | 166,582 | 0 | 0 |
| ELASTIC N V | ORD SHS | N14506104 | 59,967 | 410,370 | SH | SOLE | 4 | 410,370 | 0 | 0 |
| CORE LABORATORIES N V | COM | N22717107 | 318 | 12,136 | SH | SOLE | 3 | 12,136 | 0 | 0 |
| CORE LABORATORIES N V | COM | N22717107 | 14,729 | 555,605 | SH | SOLE | 4 | 555,605 | 0 | 0 |
| FERRARI N V | COM | N3167Y103 | 3,584 | 16,461 | SH | SOLE | 3 | 16,461 | 0 | 0 |
| FERRARI N V | COM | N3167Y103 | 20,505 | 89,338 | SH | SOLE | 4 | 89,338 | 0 | 0 |
| FRANKS INTL N V | COM | N33462107 | 442 | 161,382 | SH | SOLE | 4 | 161,382 | 0 | 0 |
| LYONDELLBASELL INDUSTRIES N | SHS - A - | N53745100 | 1,353 | 14,473 | SH | SOLE | 3 | 14,473 | 0 | 0 |
| LYONDELLBASELL INDUSTRIES N | SHS - A - | N53745100 | 4,552 | 49,665 | SH | SOLE | 4 | 49,665 | 0 | 0 |
| NXP SEMICONDUCTORS N V | COM | N6596X109 | 1,149 | 7,283 | SH | SOLE | 3 | 7,283 | 0 | 0 |
| NXP SEMICONDUCTORS N V | COM | N6596X109 | 40,317 | 253,548 | SH | SOLE | 4 | 253,548 | 0 | 0 |
| QIAGEN NV | SHS NEW | N72482123 | 433 | 7,854 | SH | SOLE | 3 | 7,854 | 0 | 0 |
| QIAGEN NV | SHS NEW | N72482123 | 2,429 | 45,959 | SH | SOLE | 4 | 45,959 | 0 | 0 |
| UNIQUIRE NV | SHS | N90064101 | 22 | 558 | SH | SOLE | 3 | 558 | 0 | 0 |
| UNIQUIRE NV | SHS | N90064101 | 679 | 18,794 | SH | SOLE | 4 | 18,794 | 0 | 0 |
| YANDEX N V | SHS CLASS A | N97284108 | 457 | 6,406 | SH | SOLE | 3 | 6,406 | 0 | 0 |
| YANDEX N V | SHS CLASS A | N97284108 | 40,668 | 584,475 | SH | SOLE | 4 | 584,475 | 0 | 0 |
| COPA HOLDINGS SA | CL A | P31076105 | 38,399 | 497,198 | SH | SOLE | 4 | 497,198 | 0 | 0 |
| ADOBE SYSTEMS INCORPORATED | COM | 00724F101 | 1,604 | 3,208 | SH | DFND | 3 | 3,208 | 0 | 0 |

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|------------------------------|--------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ADOBE SYSTEMS INCORPORATED | COM | 00724F101 | 11,171 | 20,801 | SH | SOLE | 3 | 20,801 | 0 | 0 |
| ADOBE SYSTEMS INCORPORATED | COM | 00724F101 | 252,197 | 504,272 | SH | SOLE | 4 | 504,272 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 66 | 410 | SH | SOLE | 3 | 410 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 21,031 | 133,522 | SH | SOLE | 4 | 133,522 | 0 | 0 |
| AECOM | COM | 00766T100 | 1 | 12 | SH | SOLE | 3 | 12 | 0 | 0 |
| AECOM | COM | 00766T100 | 7,159 | 143,818 | SH | SOLE | 4 | 143,818 | 0 | 0 |
| AERIE PHARMACEUTICALS INC | COM | 00771V108 | 8 | 973 | SH | SOLE | 3 | 973 | 0 | 0 |
| AERIE PHARMACEUTICALS INC | COM | 00771V108 | 330 | 24,432 | SH | SOLE | 4 | 24,432 | 0 | 0 |
| ADVANSIX INC | COM | 00773T101 | 1,312 | 65,634 | SH | SOLE | 4 | 65,634 | 0 | 0 |
| AEROJET ROCKETDYNE HLDGS INC | COM | 007800105 | 1,142 | 21,601 | SH | SOLE | 4 | 21,601 | 0 | 0 |
| AEROJET ROCKETDYNE HLDGS INC | NOTE 2.250%12/1 | 007800AB1 | 294 | 145,000 | SH | SOLE | 4 | 145,000 | 0 | 0 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 2,558 | 27,843 | SH | SOLE | 3 | 27,843 | 0 | 0 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 207,397 | 2,261,447 | SH | SOLE | 4 | 2,261,447 | 0 | 0 |
| ADVANCED DRAIN SYS INC DEL | COM | 00790R104 | 695 | 8,320 | SH | DFND | 1 | 8,320 | 0 | 0 |
| ADVANCED DRAIN SYS INC DEL | COM | 00790R104 | 54 | 643 | SH | SOLE | 3 | 643 | 0 | 0 |
| ADVANCED DRAIN SYS INC DEL | COM | 00790R104 | 1,049 | 12,545 | SH | SOLE | 4 | 12,545 | 0 | 0 |
| AEGON N V | NY REGISTRY SHS | 007924103 | 2,015 | 510,000 | SH | SOLE | 4 | 510,000 | 0 | 0 |
| ADVANCED ENERGY INDS | COM | 007973100 | 985 | 10,158 | SH | DFND | 1 | 10,158 | 0 | 0 |
| ADVANCED ENERGY INDS | COM | 007973100 | 14,444 | 148,952 | SH | SOLE | 4 | 148,952 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 283 | 2,388 | SH | DFND | 3 | 2,388 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1,589 | 14,210 | SH | SOLE | 3 | 14,210 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 32,650 | 275,551 | SH | SOLE | 4 | 275,551 | 0 | 0 |
| AGILYSYS INC | COM | 00847J105 | 2,429 | 63,288 | SH | SOLE | 4 | 63,288 | 0 | 0 |
| AGIOS PHARMACEUTICALS INC | COM | 00847X104 | 297 | 6,848 | SH | SOLE | 4 | 6,848 | 0 | 0 |
| AGIOS PHARMACEUTICALS INC | COM | 00847X104 | 747 | 18,192 | SH | SOLE | 3 | 18,192 | 0 | 0 |
| AGREE REALTY CORP | COM | 008492100 | 41 | 601 | SH | SOLE | 3 | 601 | 0 | 0 |
| AGREE REALTY CORP | COM | 008492100 | 13,759 | 206,657 | SH | SOLE | 4 | 206,657 | 0 | 0 |
| AIRBNB INC | COM CL A | 009066101 | 192 | 2,403 | SH | SOLE | 3 | 2,403 | 0 | 0 |
| AIRBNB INC | COM CL A | 009066101 | 19,684 | 134,088 | SH | SOLE | 4 | 134,088 | 0 | 0 |
| AIR LEASE CORP | CL A | 00912X302 | 7,404 | 166,673 | SH | SOLE | 4 | 166,673 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 873 | 3,195 | SH | DFND | 3 | 3,195 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 700 | 2,549 | SH | SOLE | 3 | 2,549 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 19,619 | 71,808 | SH | SOLE | 4 | 71,808 | 0 | 0 |
| AIR TRANSPORT SERVICES GRP I | COM | 00922R105 | 737 | 23,503 | SH | DFND | 1 | 23,503 | 0 | 0 |
| AIR TRANSPORT SERVICES GRP I | COM | 00922R105 | 290 | 9,223 | SH | SOLE | 3 | 9,223 | 0 | 0 |
| AIR TRANSPORT SERVICES GRP I | COM | 00922R105 | 1,905 | 60,781 | SH | SOLE | 4 | 60,781 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 31 | 298 | SH | DFND | 3 | 298 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 173 | 1,703 | SH | SOLE | 3 | 1,703 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 1,468 | 13,978 | SH | SOLE | 4 | 13,978 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | NOTE 0.125% 5/0 | 00971TAJ0 | 186 | 150,000 | SH | SOLE | 4 | 150,000 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | NOTE 0.375% 9/0 | 00971TAL5 | 261 | 234,000 | SH | SOLE | 4 | 234,000 | 0 | 0 |
| AKEBIA THERAPEUTICS INC | COM | 00972D105 | 0 | 940 | SH | SOLE | 3 | 940 | 0 | 0 |
| AKEBIA THERAPEUTICS INC | COM | 00972D105 | 37 | 13,291 | SH | SOLE | 4 | 13,291 | 0 | 0 |
| AUTODESK INC | COM | 052769106 | 5,447 | 17,615 | SH | SOLE | 3 | 17,615 | 0 | 0 |
| AUTODESK INC | COM | 052769106 | 43,953 | 143,949 | SH | SOLE | 4 | 143,949 | 0 | 0 |
| AUTOHOME INC | SP ADR RP CL A | 05278C107 | 7 | 58 | SH | SOLE | 3 | 58 | 0 | 0 |
| AUTOHOME INC | SP ADR RP CL A | 05278C107 | 8,669 | 87,016 | SH | SOLE | 4 | 87,016 | 0 | 0 |
| AUTOLIV INC | COM | 052800109 | 277 | 3,191 | SH | SOLE | 3 | 3,191 | 0 | 0 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1,085 | 6,159 | SH | DFND | 3 | 6,159 | 0 | 0 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 5,823 | 33,047 | SH | SOLE | 4 | 33,047 | 0 | 0 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 6,500 | 36,751 | SH | SOLE | 3 | 36,751 | 0 | 0 |
| AUTONATION INC | COM | 05329W102 | 4,132 | 59,208 | SH | DFND | 3 | 59,208 | 0 | 0 |
| AUTONATION INC | COM | 05329W102 | 66 | 945 | SH | SOLE | 4 | 945 | 0 | 0 |
| AUTONATION INC | COM | 05329W102 | 163 | 2,586 | SH | SOLE | 3 | 2,586 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 3,190 | 2,691 | SH | DFND | 3 | 2,691 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 3,326 | 2,833 | SH | SOLE | 3 | 2,833 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 11,864 | 10,008 | SH | SOLE | 4 | 10,008 | 0 | 0 |
| AVALARA INC | COM | 05338G106 | 293 | 1,789 | SH | SOLE | 3 | 1,789 | 0 | 0 |
| AVALARA INC | COM | 05338G106 | 14,985 | 90,880 | SH | SOLE | 4 | 90,880 | 0 | 0 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 717 | 4,397 | SH | SOLE | 3 | 4,397 | 0 | 0 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 20,056 | 125,012 | SH | SOLE | 4 | 125,012 | 0 | 0 |
| AVANOS MED INC | COM | 05350V106 | 423 | 9,226 | SH | DFND | 3 | 9,226 | 0 | 0 |
| AVANOS MED INC | COM | 05350V106 | 77 | 1,639 | SH | SOLE | 3 | 1,639 | 0 | 0 |
| AVANGRID INC | COM | 05351W103 | 318 | 7,000 | SH | SOLE | 4 | 7,000 | 0 | 0 |
| AVAYA HLDGS CORP | COM | 05351X101 | 1,673 | 87,368 | SH | DFND | 3 | 87,368 | 0 | 0 |
| AVAYA HLDGS CORP | COM | 05351X101 | 9,345 | 487,997 | SH | SOLE | 4 | 487,997 | 0 | 0 |
| AVANTOR INC | COM | 05352A100 | 99 | 3,532 | SH | DFND | 3 | 3,532 | 0 | 0 |
| AVANTOR INC | COM | 05352A100 | 627 | 22,923 | SH | SOLE | 3 | 22,923 | 0 | 0 |
| AVANTOR INC | COM | 05352A100 | 3,521 | 125,086 | SH | SOLE | 4 | 125,086 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 881 | 5,682 | SH | DFND | 3 | 5,682 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 1,501 | 9,677 | SH | SOLE | 4 | 9,677 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 3,456 | 22,033 | SH | SOLE | 3 | 22,033 | 0 | 0 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 94 | 5,951 | SH | DFND | 3 | 5,951 | 0 | 0 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 2,992 | 188,533 | SH | SOLE | 4 | 188,533 | 0 | 0 |
| AVID BIOSERVICES INC | COM | 05368M106 | 896 | 77,677 | SH | SOLE | 4 | 77,677 | 0 | 0 |
| AVIENT CORPORATION | COM | 05368V106 | 636 | 15,793 | SH | DFND | 3 | 15,793 | 0 | 0 |
| AVIENT CORPORATION | COM | 05368V106 | 41 | 1,051 | SH | SOLE | 3 | 1,051 | 0 | 0 |
| AVIENT CORPORATION | COM | 05368V106 | 8,130 | 201,838 | SH | SOLE | 4 | 201,838 | 0 | 0 |
| AVIS BUDGET GROUP | COM | 053774105 | 393 | 9,786 | SH | SOLE | 3 | 9,786 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 391 | 9,742 | SH | DFND | 3 | 9,742 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 621 | 15,466 | SH | SOLE | 4 | 15,466 | 0 | 0 |
| AVNET INC | COM | 053807103 | 3,654 | 104,080 | SH | DFND | 3 | 104,080 | 0 | 0 |
| AVNET INC | COM | 053807103 | 220 | 6,786 | SH | SOLE | 3 | 6,786 | 0 | 0 |
| AVNET INC | COM | 053807103 | 3,947 | 112,412 | SH | SOLE | 4 | 112,412 | 0 | 0 |
| AXCELIS TECHNOLOGIES INC | COM NEW | 054540208 | 543 | 18,664 | SH | SOLE | 4 | 18,664 | 0 | 0 |
| AXON ENTERPRISE INC | COM | 05464C101 | 3,114 | 25,412 | SH | SOLE | 4 | 25,412 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|------------|--------|------|---|------------|---|---|
| AXSOME THERAPEUTICS INC | COM | 05464T104 | 9,004 | 110,521 | SH | SOLE | 4 | 110,521 | 0 | 0 |
| AXOS FINANCIAL INC | COM | 05465C100 | 414 | 11,038 | SH | DFND | 3 | 11,038 | 0 | 0 |
| AXOS FINANCIAL INC | COM | 05465C100 | 315 | 7,378 | SH | SOLE | 3 | 7,378 | 0 | 0 |
| AXOS FINANCIAL INC | COM | 05465C100 | 1,389 | 37,020 | SH | SOLE | 4 | 37,020 | 0 | 0 |
| AXONICS MODULATION TECHNOLOG | COM | 05465P101 | 3,169 | 63,476 | SH | SOLE | 4 | 63,476 | 0 | 0 |
| AZEK CO INC | CL A | 05478C105 | 3,851 | 100,160 | SH | SOLE | 4 | 100,160 | 0 | 0 |
| AZUL S A | SPONSR ADR PFD | 05501U106 | 1,401 | 61,397 | SH | SOLE | 4 | 61,397 | 0 | 0 |
| B & G FOODS INC NEW | COM | 05508R106 | 277 | 9,998 | SH | DFND | 3 | 9,998 | 0 | 0 |
| B & G FOODS INC NEW | COM | 05508R106 | 385 | 13,871 | SH | SOLE | 4 | 13,871 | 0 | 0 |
| BCE INC | COM NEW | 05534B760 | 9,470 | 22,147,100 | SH Put | SOLE | 4 | 22,147,100 | 0 | 0 |
| BCE INC | COM NEW | 05534B760 | 2,958 | 69,331 | SH | SOLE | 3 | 69,331 | 0 | 0 |
| BCE INC | COM NEW | 05534B760 | 5,378 | 125,650 | SH | SOLE | 4 | 125,650 | 0 | 0 |
| BGC PARTNERS INC | CL A | 05541T101 | 75 | 19,465 | SH | SOLE | 3 | 19,465 | 0 | 0 |
| BGC PARTNERS INC | CL A | 05541T101 | 1,834 | 458,426 | SH | SOLE | 4 | 458,426 | 0 | 0 |
| BG STAFFING INC | COM | 05544A109 | 271 | 20,119 | SH | SOLE | 4 | 20,119 | 0 | 0 |
| BHP GROUP PLC | SPONSORED ADR | 05545E209 | 1 | 14 | SH | SOLE | 3 | 14 | 0 | 0 |
| BHP GROUP PLC | SPONSORED ADR | 05545E209 | 787 | 14,841 | SH | SOLE | 4 | 14,841 | 0 | 0 |
| BJS WHSL CLUB HLDGS INC | COM | 05550J101 | 117 | 3,117 | SH | SOLE | 3 | 3,117 | 0 | 0 |
| BJS WHSL CLUB HLDGS INC | COM | 05550J101 | 9,943 | 266,701 | SH | SOLE | 4 | 266,701 | 0 | 0 |
| BOK FINL CORP | COM NEW | 05561Q201 | 893 | 13,045 | SH | SOLE | 4 | 13,045 | 0 | 0 |
| BP PLC | SPONSORED ADR | 055622104 | 980 | 47,773 | SH | SOLE | 4 | 47,773 | 0 | 0 |
| BP PLC | SPONSORED ADR | 055622104 | 1,936 | 92,202 | SH | SOLE | 3 | 92,202 | 0 | 0 |
| BP MIDSTREAM PARTNERS LP | UNIT LTD PTNR | 0556EL109 | 125 | 11,800 | SH | SOLE | 4 | 11,800 | 0 | 0 |
| BRP INC | COM SUN VTG | 05577W200 | 246 | 3,722 | SH | SOLE | 4 | 3,722 | 0 | 0 |
| BRP GROUP INC | COM CL A | 05589G102 | 6,294 | 210,003 | SH | SOLE | 4 | 210,003 | 0 | 0 |
| BWX TECHNOLOGIES INC | COM | 05605H100 | 1,043 | 19,380 | SH | SOLE | 3 | 19,380 | 0 | 0 |
| BWX TECHNOLOGIES INC | COM | 05605H100 | 3,651 | 60,570 | SH | SOLE | 4 | 60,570 | 0 | 0 |
| BADGER METER INC | COM | 056525108 | 27 | 290 | SH | SOLE | 4 | 290 | 0 | 0 |
| BADGER METER INC | COM | 056525108 | 176 | 1,908 | SH | SOLE | 3 | 1,908 | 0 | 0 |
| BAIDU INC | SPON ADR REP A | 056752108 | 3,982 | 18,187 | SH | SOLE | 3 | 18,187 | 0 | 0 |
| BAIDU INC | SPON ADR REP A | 056752108 | 82,177 | 380,026 | SH | SOLE | 4 | 380,026 | 0 | 0 |
| BAKER HUGHES COMPANY | CL A | 05722G100 | 29 | 1,815 | SH | SOLE | 3 | 1,815 | 0 | 0 |
| BAKER HUGHES COMPANY | CL A | 05722G100 | 9,490 | 455,179 | SH | SOLE | 4 | 455,179 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 497 | 4,283 | SH | SOLE | 3 | 4,283 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 5,350 | 46,433 | SH | SOLE | 4 | 46,433 | 0 | 0 |
| BALL CORP | COM | 058498106 | 2,235 | 23,304 | SH | SOLE | 3 | 23,304 | 0 | 0 |
| BALL CORP | COM | 058498106 | 46,248 | 496,334 | SH | SOLE | 4 | 496,334 | 0 | 0 |
| BALLARD PWR SYS INC NEW | COM | 058586108 | 442 | 18,878 | SH | SOLE | 4 | 18,878 | 0 | 0 |
| BALLYS CORPORATION | COM | 05875B106 | 1,055 | 21,008 | SH | DFND | 1 | 21,008 | 0 | 0 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 746 | 141,146 | SH | SOLE | 3 | 141,146 | 0 | 0 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 54,082 | 10,281,842 | SH | SOLE | 4 | 10,281,842 | 0 | 0 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 3,995 | 804,007 | SH | SOLE | 3 | 804,007 | 0 | 0 |
| BANCO MACRO SA | SPON ADR B | 05961W105 | 243 | 15,600 | SH | SOLE | 4 | 15,600 | 0 | 0 |
| BANCO SANTANDER S.A. | ADR | 05964H105 | 79 | 23,750 | SH | SOLE | 3 | 23,750 | 0 | 0 |

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|-----------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| BANCO SANTANDER BRASIL S A | ADS REP 1 UNIT | 05967A107 | 2,290 | 265,075 | SH | SOLE | 4 | 265,075 | 0 | 0 |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 916 | 22,808 | SH | SOLE | 3 | 22,808 | 0 | 0 |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 21,508 | 535,290 | SH | SOLE | 4 | 535,290 | 0 | 0 |
| BANCORP INC DEL | COM | 05969A105 | 299 | 21,905 | SH | SOLE | 4 | 21,905 | 0 | 0 |
| BANCO SANTANDER MEXICO SA | SPONSORED ADS B | 05969B103 | 2,927 | 568,435 | SH | SOLE | 4 | 568,435 | 0 | 0 |
| BANCORPSOUTH BK TUPELO MISS | COM | 05971J102 | 519 | 18,907 | SH | DFND | 3 | 18,907 | 0 | 0 |
| BANCORPSOUTH BK TUPELO MISS | COM | 05971J102 | 34 | 1,229 | SH | SOLE | 4 | 1,229 | 0 | 0 |
| BANDWIDTH INC | COM CL A | 05988J103 | 2,839 | 18,474 | SH | SOLE | 4 | 18,474 | 0 | 0 |
| BK OF AMERICA CORP | COM | 060505104 | 268 | 8,858 | SH | DFND | 3 | 8,858 | 0 | 0 |
| BK OF AMERICA CORP | COM | 060505104 | 13,218 | 435,567 | SH | SOLE | 3 | 435,567 | 0 | 0 |
| BK OF AMERICA CORP | COM | 060505104 | 66,760 | 2,202,563 | SH | SOLE | 4 | 2,202,563 | 0 | 0 |
| BANK HAWAII CORP | COM | 062540109 | 650 | 8,010 | SH | SOLE | 3 | 8,010 | 0 | 0 |
| BANK NEW YORK MELLON CORP | COM | 064058100 | 14,092 | 332,055 | SH | DFND | 3 | 332,055 | 0 | 0 |
| BANK NEW YORK MELLON CORP | COM | 064058100 | 1,101 | 24,834 | SH | SOLE | 3 | 24,834 | 0 | 0 |
| BANK NEW YORK MELLON CORP | COM | 064058100 | 31,633 | 745,355 | SH | SOLE | 4 | 745,355 | 0 | 0 |
| BANK OZK | COM | 06417N103 | 736 | 23,536 | SH | DFND | 3 | 23,536 | 0 | 0 |
| BANK OZK | COM | 06417N103 | 609 | 18,686 | SH | SOLE | 3 | 18,686 | 0 | 0 |
| BANK OZK | COM | 06417N103 | 5,523 | 176,614 | SH | SOLE | 4 | 176,614 | 0 | 0 |
| BANKUNITED INC | COM | 06652K103 | 543 | 15,695 | SH | SOLE | 3 | 15,695 | 0 | 0 |
| BANKUNITED INC | COM | 06652K103 | 9,494 | 272,983 | SH | SOLE | 4 | 272,983 | 0 | 0 |
| BANNER CORP | COM NEW | 06652V208 | 3,144 | 67,486 | SH | SOLE | 4 | 67,486 | 0 | 0 |
| BARCLAYS PLC | ADR | 06738E204 | 4,070 | 506,819 | SH | SOLE | 3 | 506,819 | 0 | 0 |
| BARNES GROUP INC | COM | 067806109 | 266 | 4,382 | SH | SOLE | 3 | 4,382 | 0 | 0 |
| BARNES GROUP INC | COM | 067806109 | 10,095 | 199,153 | SH | SOLE | 4 | 199,153 | 0 | 0 |
| BARRICK GOLD CORP | COM | 067901108 | 1,124 | 49,338 | SH | DFND | 3 | 49,338 | 0 | 0 |
| BARRICK GOLD CORP | COM | 067901108 | 5 | 189 | SH | SOLE | 3 | 189 | 0 | 0 |
| BARRICK GOLD CORP | COM | 067901108 | 2,956 | 129,750 | SH | SOLE | 4 | 129,750 | 0 | 0 |
| BARRETT BUSINESS SVCS INC | COM | 068463108 | 1,142 | 16,747 | SH | SOLE | 4 | 16,747 | 0 | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 871 | 9,281 | SH | DFND | 3 | 9,281 | 0 | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 747 | 7,953 | SH | SOLE | 4 | 7,953 | 0 | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 4,699 | 50,015 | SH | SOLE | 3 | 50,015 | 0 | 0 |
| CIGNA CORP NEW | COM | 125523100 | 623 | 3,002 | SH | SOLE | 3 | 3,002 | 0 | 0 |
| CIGNA CORP NEW | COM | 125523100 | 30,382 | 145,939 | SH | SOLE | 4 | 145,939 | 0 | 0 |
| CIT GROUP INC | COM NEW | 125581801 | 1,641 | 45,711 | SH | SOLE | 4 | 45,711 | 0 | 0 |
| CIIG MERGER CORP | COM CL A | 12559C103 | 1,353 | 48,100 | SH | SOLE | 4 | 48,100 | 0 | 0 |
| CMC MATERIALS INC | COM | 12571T100 | 178 | 1,179 | SH | SOLE | 3 | 1,179 | 0 | 0 |
| CMC MATERIALS INC | COM | 12571T100 | 1,359 | 8,985 | SH | SOLE | 4 | 8,985 | 0 | 0 |
| CME GROUP INC | COM | 12572Q105 | 2,972 | 16,153 | SH | SOLE | 3 | 16,153 | 0 | 0 |
| CME GROUP INC | COM | 12572Q105 | 9,001 | 49,444 | SH | SOLE | 4 | 49,444 | 0 | 0 |
| CMS ENERGY CORP | COM | 125896100 | 12,254 | 200,859 | SH | SOLE | 4 | 200,859 | 0 | 0 |
| CNOOC LIMITED | SPONSORED ADR | 126132109 | 95 | 1,036 | SH | SOLE | 4 | 1,036 | 0 | 0 |
| CNOOC LIMITED | SPONSORED ADR | 126132109 | 183 | 1,915 | SH | SOLE | 3 | 1,915 | 0 | 0 |
| CRA INTL INC | COM | 12618T105 | 1,225 | 24,053 | SH | SOLE | 4 | 24,053 | 0 | 0 |
| CNO FINL GROUP INC | COM | 12621E103 | 600 | 26,999 | SH | DFND | 3 | 26,999 | 0 | 0 |
| CNO FINL GROUP INC | COM | 12621E103 | 31 | 1,343 | SH | SOLE | 3 | 1,343 | 0 | 0 |
| CNO FINL GROUP INC | COM | 12621E103 | 492 | 22,121 | SH | SOLE | 4 | 22,121 | 0 | 0 |
| CRH PLC | ADR | 12626K203 | 1,557 | 36,698 | SH | SOLE | 3 | 36,698 | 0 | 0 |
| CSG SYS INTL INC | COM | 126349109 | 106 | 2,600 | SH | SOLE | 3 | 2,600 | 0 | 0 |
| CSG SYS INTL INC | COM | 126349109 | 201 | 4,453 | SH | SOLE | 4 | 4,453 | 0 | 0 |

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|------------------------------|-------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| CSW INDUSTRIALS INC | COM | 126402106 | 361 | 3,222 | SH | DFND | 3 | 3,222 | 0 | 0 |
| CSW INDUSTRIALS INC | COM | 126402106 | 4,021 | 35,933 | SH | SOLE | 4 | 35,933 | 0 | 0 |
| CSX CORP | COM | 126408103 | 1,301 | 14,341 | SH | SOLE | 3 | 14,341 | 0 | 0 |
| CSX CORP | COM | 126408103 | 1,394 | 15,366 | SH | SOLE | 4 | 15,366 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 9,581 | 140,279 | SH | DFND | 3 | 140,279 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 9,882 | 144,723 | SH | SOLE | 3 | 144,723 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 37,577 | 550,175 | SH | SOLE | 4 | 550,175 | 0 | 0 |
| CABLE ONE INC | COM | 12685J105 | 1,292 | 580 | SH | SOLE | 4 | 580 | 0 | 0 |
| CABOT CORP | COM | 127055101 | 427 | 9,519 | SH | SOLE | 4 | 9,519 | 0 | 0 |
| CABOT CORP | COM | 127055101 | 389 | 11,667 | SH | SOLE | 3 | 11,667 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 919 | 56,455 | SH | DFND | 3 | 56,455 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 2,872 | 178,421 | SH | SOLE | 3 | 178,421 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 18,718 | 1,149,768 | SH | SOLE | 4 | 1,149,768 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 2,628 | 10,541 | SH | DFND | 3 | 10,541 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 654 | 2,481 | SH | SOLE | 3 | 2,481 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 1,083 | 4,343 | SH | SOLE | 4 | 4,343 | 0 | 0 |
| CACTUS INC | CL A | 127203107 | 202 | 7,736 | SH | DFND | 3 | 7,736 | 0 | 0 |
| CACTUS INC | CL A | 127203107 | 259 | 9,446 | SH | SOLE | 3 | 9,446 | 0 | 0 |
| CACTUS INC | CL A | 127203107 | 343 | 13,158 | SH | SOLE | 4 | 13,158 | 0 | 0 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 4,878 | 35,757 | SH | DFND | 3 | 35,757 | 0 | 0 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 2,480 | 17,914 | SH | SOLE | 3 | 17,914 | 0 | 0 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 9,381 | 68,764 | SH | SOLE | 4 | 68,764 | 0 | 0 |
| CADENCE BANCORPORATION | CL A | 12739A100 | 243 | 14,529 | SH | SOLE | 3 | 14,529 | 0 | 0 |
| CADENCE BANCORPORATION | CL A | 12739A100 | 473 | 28,781 | SH | SOLE | 4 | 28,781 | 0 | 0 |
| CAESARS ENTERTAINMENT INC NE | COM | 12769G100 | 15,626 | 210,394 | SH | SOLE | 4 | 210,394 | 0 | 0 |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 147 | 4,580 | SH | SOLE | 3 | 4,580 | 0 | 0 |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 4,604 | 122,640 | SH | SOLE | 4 | 122,640 | 0 | 0 |
| CALAMP CORP | COM | 128126109 | 4,857 | 489,582 | SH | SOLE | 4 | 489,582 | 0 | 0 |
| CALIX INC | COM | 13100M509 | 270 | 9,076 | SH | DFND | 3 | 9,076 | 0 | 0 |
| CALIX INC | COM | 13100M509 | 1,032 | 34,688 | SH | DFND | 1 | 34,688 | 0 | 0 |
| CALIX INC | COM | 13100M509 | 36 | 1,843 | SH | SOLE | 3 | 1,843 | 0 | 0 |
| CALIX INC | COM | 13100M509 | 433 | 14,546 | SH | SOLE | 4 | 14,546 | 0 | 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 879 | 36,593 | SH | DFND | 1 | 36,593 | 0 | 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 109 | 4,478 | SH | SOLE | 3 | 4,478 | 0 | 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 2,581 | 107,513 | SH | SOLE | 4 | 107,513 | 0 | 0 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 612 | 6,127 | SH | SOLE | 3 | 6,127 | 0 | 0 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 14,807 | 148,188 | SH | SOLE | 4 | 148,188 | 0 | 0 |
| CAMECO CORP | COM | 13321L108 | 9,070 | 676,848 | SH | SOLE | 4 | 676,848 | 0 | 0 |
| CAMPBELL SOUP CO | COM | 134429109 | 2,061 | 42,043 | SH | SOLE | 3 | 42,043 | 0 | 0 |
| CAMPBELL SOUP CO | COM | 134429109 | 5,586 | 115,538 | SH | SOLE | 4 | 115,538 | 0 | 0 |
| CAMPING WORLD HLDGS INC | CL A | 13462K109 | 1,528 | 58,656 | SH | SOLE | 4 | 58,656 | 0 | 0 |
| CANADA GOOSE HLDGS INC | SHS SUB VTG | 135086106 | 2,793 | 93,804 | SH | SOLE | 4 | 93,804 | 0 | 0 |
| CANADIAN NATL RY CO | COM | 136375102 | 4,376 | 39,225 | SH | SOLE | 3 | 39,225 | 0 | 0 |
| CANADIAN NATL RY CO | COM | 136375102 | 28,031 | 255,175 | SH | SOLE | 4 | 255,175 | 0 | 0 |
| CANADIAN NAT RES LTD | COM | 136385101 | 85 | 3,572 | SH | SOLE | 3 | 3,572 | 0 | 0 |
| CANADIAN NAT RES LTD | COM | 136385101 | 731 | 30,415 | SH | SOLE | 4 | 30,415 | 0 | 0 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 8,488 | 24,482 | SH | SOLE | 4 | 24,482 | 0 | 0 |
| CANADIAN SOLAR INC | COM | 136635109 | 1,982 | 38,680 | SH | SOLE | 4 | 38,680 | 0 | 0 |
| CANNAE HLDGS INC | COM | 13765N107 | 715 | 16,148 | SH | DFND | 3 | 16,148 | 0 | 0 |
| CANNAE HLDGS INC | COM | 13765N107 | 373 | 7,714 | SH | SOLE | 3 | 7,714 | 0 | 0 |
| CANNAE HLDGS INC | COM | 13765N107 | 824 | 18,606 | SH | SOLE | 4 | 18,606 | 0 | 0 |

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|----------------------------|--------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| CANTEL MED CORP | COM | 138098108 | 296 | 3,259 | SH | SOLE | 3 | 3,259 | 0 | 0 |
| CANTEL MED CORP | COM | 138098108 | 5,779 | 73,279 | SH | SOLE | 4 | 73,279 | 0 | 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1,148 | 11,612 | SH | DFND | 3 | 11,612 | 0 | 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 3,898 | 39,701 | SH | SOLE | 3 | 39,701 | 0 | 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 47,302 | 478,524 | SH | SOLE | 4 | 478,524 | 0 | 0 |
| CAPITOL FED FINL INC | COM | 14057J101 | 5,002 | 400,195 | SH | SOLE | 4 | 400,195 | 0 | 0 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 1,839 | 316,527 | SH | SOLE | 4 | 316,527 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 9,270 | 173,085 | SH | DFND | 3 | 173,085 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 687 | 13,177 | SH | SOLE | 3 | 13,177 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 16,399 | 306,187 | SH | SOLE | 4 | 306,187 | 0 | 0 |
| CARDIOVASCULAR SYS INC DEL | COM | 141619106 | 983 | 22,463 | SH | SOLE | 4 | 22,463 | 0 | 0 |
| CARDLYTICS INC | COM | 14161W105 | 972 | 6,808 | SH | DFND | 1 | 6,808 | 0 | 0 |
| CARDLYTICS INC | COM | 14161W105 | 983 | 6,885 | SH | SOLE | 3 | 6,885 | 0 | 0 |
| CAREDX INC | COM | 14167L103 | 958 | 13,229 | SH | DFND | 1 | 13,229 | 0 | 0 |
| CAREDX INC | COM | 14167L103 | 1,505 | 20,771 | SH | SOLE | 4 | 20,771 | 0 | 0 |
| CARGURUS INC | COM CL A | 141788109 | 298 | 9,403 | SH | DFND | 3 | 9,403 | 0 | 0 |
| CARGURUS INC | COM CL A | 141788109 | 324 | 10,214 | SH | SOLE | 4 | 10,214 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 581 | 3,722 | SH | DFND | 3 | 3,722 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 254 | 1,707 | SH | SOLE | 3 | 1,707 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 5,428 | 34,753 | SH | SOLE | 4 | 34,753 | 0 | 0 |
| CARMAX INC | COM | 143130102 | 1,017 | 10,633 | SH | SOLE | 3 | 10,633 | 0 | 0 |
| CARMAX INC | COM | 143130102 | 5,192 | 54,962 | SH | SOLE | 4 | 54,962 | 0 | 0 |
| CARLYLE GROUP INC | COM | 14316J108 | 17,101 | 543,922 | SH | SOLE | 4 | 543,922 | 0 | 0 |
| CARNIVAL CORP | UNIT 99/99/9999 | 143658300 | 541 | 30,107 | SH | SOLE | 3 | 30,107 | 0 | 0 |
| CARNIVAL CORP | UNIT 99/99/9999 | 143658300 | 24,665 | 1,138,727 | SH | SOLE | 4 | 1,138,727 | 0 | 0 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 948 | 32,552 | SH | SOLE | 4 | 32,552 | 0 | 0 |
| CARRIER GLOBAL CORPORATION | COM | 14448C104 | 3,013 | 79,421 | SH | SOLE | 3 | 79,421 | 0 | 0 |
| CARRIER GLOBAL CORPORATION | COM | 14448C104 | 12,636 | 335,007 | SH | SOLE | 4 | 335,007 | 0 | 0 |
| CARTERS INC | COM | 146229109 | 507 | 5,369 | SH | SOLE | 3 | 5,369 | 0 | 0 |
| CARTERS INC | COM | 146229109 | 12,504 | 132,920 | SH | SOLE | 4 | 132,920 | 0 | 0 |
| CARVANA CO | CL A | 146869102 | 1 | 3 | SH | SOLE | 3 | 3 | 0 | 0 |
| CARVANA CO | CL A | 146869102 | 2,817 | 11,762 | SH | SOLE | 4 | 11,762 | 0 | 0 |
| CASA SYS INC | COM | 14713L102 | 171 | 27,759 | SH | SOLE | 4 | 27,759 | 0 | 0 |
| CASELLA WASTE SYS INC | CL A | 147448104 | 5,572 | 89,938 | SH | SOLE | 4 | 89,938 | 0 | 0 |
| CASEYS GEN STORES INC | COM | 147528103 | 1,779 | 9,961 | SH | DFND | 3 | 9,961 | 0 | 0 |
| CASEYS GEN STORES INC | COM | 147528103 | 1,720 | 9,100 | SH | SOLE | 3 | 9,100 | 0 | 0 |
| CASEYS GEN STORES INC | COM | 147528103 | 1,932 | 10,815 | SH | SOLE | 4 | 10,815 | 0 | 0 |
| CASS INFORMATION SYS INC | COM | 14808P109 | 893 | 22,946 | SH | SOLE | 4 | 22,946 | 0 | 0 |
| CASTLE BIOSCIENCES INC | COM | 14843C105 | 137 | 1,983 | SH | SOLE | 3 | 1,983 | 0 | 0 |
| CASTLE BIOSCIENCES INC | COM | 14843C105 | 451 | 6,715 | SH | SOLE | 4 | 6,715 | 0 | 0 |
| DUPONT DE NEMOURS INC | COM | 26614N102 | 211 | 2,906 | SH | SOLE | 3 | 2,906 | 0 | 0 |
| DUPONT DE NEMOURS INC | COM | 26614N102 | 24,761 | 348,211 | SH | SOLE | 4 | 348,211 | 0 | 0 |
| DYCOM INDS INC | COM | 267475101 | 14,954 | 198,017 | SH | SOLE | 4 | 198,017 | 0 | 0 |
| DYNEX CAP INC | COM | 26817Q886 | 98 | 5,772 | SH | SOLE | 3 | 5,772 | 0 | 0 |
| DYNEX CAP INC | COM | 26817Q886 | 114 | 6,416 | SH | SOLE | 4 | 6,416 | 0 | 0 |
| EOG RES INC | COM | 26875P101 | 1 | 43 | SH | SOLE | 3 | 43 | 0 | 0 |
| EOG RES INC | COM | 26875P101 | 4,895 | 98,154 | SH | SOLE | 4 | 98,154 | 0 | 0 |

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|---------------------------|----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| EQT CORP | COM | 26884L109 | 73 | 9,992 | SH | SOLE | 3 | 9,992 | 0 | 0 |
| EQT CORP | COM | 26884L109 | 1,133 | 89,157 | SH | SOLE | 4 | 89,157 | 0 | 0 |
| EPR PPTYS | COM SH BEN INT | 26884U109 | 662 | 20,384 | SH | SOLE | 4 | 20,384 | 0 | 0 |
| EAGLE BANCORP INC MD | COM | 268948106 | 253 | 6,118 | SH | DFND | 3 | 6,118 | 0 | 0 |
| EAGLE BANCORP INC MD | COM | 268948106 | 2,715 | 65,734 | SH | SOLE | 4 | 65,734 | 0 | 0 |
| EVO PMTS INC | CL A COM | 26927E104 | 343 | 12,277 | SH | SOLE | 3 | 12,277 | 0 | 0 |
| EVO PMTS INC | CL A COM | 26927E104 | 3,529 | 130,657 | SH | SOLE | 4 | 130,657 | 0 | 0 |
| EAGLE MATLS INC | COM | 26969P108 | 6,378 | 62,931 | SH | SOLE | 4 | 62,931 | 0 | 0 |
| EARTHSTONE ENERGY INC | CL A | 27032D304 | 553 | 103,695 | SH | SOLE | 4 | 103,695 | 0 | 0 |
| EAST WEST BANCORP INC | COM | 27579R104 | 0 | 20 | SH | SOLE | 3 | 20 | 0 | 0 |
| EAST WEST BANCORP INC | COM | 27579R104 | 14,128 | 278,596 | SH | SOLE | 4 | 278,596 | 0 | 0 |
| EASTERLY GOVT PPTYS INC | COM | 27616P103 | 322 | 14,215 | SH | DFND | 3 | 14,215 | 0 | 0 |
| EASTERLY GOVT PPTYS INC | COM | 27616P103 | 10,985 | 484,972 | SH | SOLE | 4 | 484,972 | 0 | 0 |
| EASTERN BANKSHARES INC | COM | 27627N105 | 1,161 | 71,184 | SH | SOLE | 4 | 71,184 | 0 | 0 |
| EASTGROUP PPTYS INC | COM | 277276101 | 595 | 4,311 | SH | DFND | 3 | 4,311 | 0 | 0 |
| EASTGROUP PPTYS INC | COM | 277276101 | 164 | 1,178 | SH | SOLE | 3 | 1,178 | 0 | 0 |
| EASTGROUP PPTYS INC | COM | 277276101 | 14,413 | 104,400 | SH | SOLE | 4 | 104,400 | 0 | 0 |
| EASTMAN CHEM CO | COM | 277432100 | 1,558 | 14,980 | SH | SOLE | 3 | 14,980 | 0 | 0 |
| EBAY INC. | COM | 278642103 | 14,466 | 287,878 | SH | DFND | 3 | 287,878 | 0 | 0 |
| EBAY INC. | COM | 278642103 | 2,095 | 41,572 | SH | SOLE | 3 | 41,572 | 0 | 0 |
| EBAY INC. | COM | 278642103 | 2,399 | 47,748 | SH | SOLE | 4 | 47,748 | 0 | 0 |
| EBIX INC | COM NEW | 278715206 | 514 | 13,538 | SH | SOLE | 4 | 13,538 | 0 | 0 |
| EHOSTAR CORP | CL A | 278768106 | 374 | 17,671 | SH | DFND | 3 | 17,671 | 0 | 0 |
| EHOSTAR CORP | CL A | 278768106 | 14 | 1,524 | SH | SOLE | 3 | 1,524 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 764 | 3,533 | SH | SOLE | 4 | 3,533 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 6,149 | 28,224 | SH | SOLE | 3 | 28,224 | 0 | 0 |
| ECOPETROL S A | SPONSORED ADS | 279158109 | 1,052 | 81,486 | SH | SOLE | 4 | 81,486 | 0 | 0 |
| EDGEWELL PERS CARE CO | COM | 28035Q102 | 3,291 | 95,182 | SH | SOLE | 4 | 95,182 | 0 | 0 |
| EDISON INTL | COM | 281020107 | 30,769 | 489,803 | SH | SOLE | 4 | 489,803 | 0 | 0 |
| EDITAS MEDICINE INC | COM | 28106W103 | 962 | 13,721 | SH | DFND | 1 | 13,721 | 0 | 0 |
| EDITAS MEDICINE INC | COM | 28106W103 | 666 | 9,671 | SH | SOLE | 3 | 9,671 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 154 | 1,691 | SH | DFND | 3 | 1,691 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 353 | 3,906 | SH | SOLE | 3 | 3,906 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 33,634 | 368,673 | SH | SOLE | 4 | 368,673 | 0 | 0 |
| EGAIN CORP | COM NEW | 28225C806 | 1,004 | 85,007 | SH | SOLE | 4 | 85,007 | 0 | 0 |
| ELANCO ANIMAL HEALTH INC | COM | 28414H103 | 1,147 | 37,411 | SH | DFND | 3 | 37,411 | 0 | 0 |
| ELANCO ANIMAL HEALTH INC | COM | 28414H103 | 1,353 | 42,976 | SH | SOLE | 3 | 42,976 | 0 | 0 |
| ELANCO ANIMAL HEALTH INC | COM | 28414H103 | 34,406 | 1,121,806 | SH | SOLE | 4 | 1,121,806 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1,517 | 10,565 | SH | DFND | 3 | 10,565 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 2,312 | 15,998 | SH | SOLE | 3 | 15,998 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 5,242 | 36,501 | SH | SOLE | 4 | 36,501 | 0 | 0 |
| ELEMENT SOLUTIONS INC | COM | 28618M106 | 749 | 42,266 | SH | DFND | 3 | 42,266 | 0 | 0 |
| ELEMENT SOLUTIONS INC | COM | 28618M106 | 1,017 | 57,371 | SH | DFND | 1 | 57,371 | 0 | 0 |
| ELEMENT SOLUTIONS INC | COM | 28618M106 | 763 | 42,992 | SH | SOLE | 3 | 42,992 | 0 | 0 |
| ELEMENT SOLUTIONS | COM | 28618M106 | 4,068 | 229,431 | SH | SOLE | 4 | 229,431 | 0 | 0 |

| INC | | | | | | | | | | |
|------------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| EMBRAER S.A. | SPONSORED ADS | 29082A107 | 982 | 144,144 | SH | SOLE | 4 | 144,144 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 2,016 | 22,043 | SH | DFND | 3 | 22,043 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 152 | 1,787 | SH | SOLE | 3 | 1,787 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 9,807 | 107,228 | SH | SOLE | 4 | 107,228 | 0 | 0 |
| EMERGENT BIOSOLUTIONS INC | COM | 29089Q105 | 375 | 4,164 | SH | SOLE | 3 | 4,164 | 0 | 0 |
| EMERGENT BIOSOLUTIONS INC | COM | 29089Q105 | 1,810 | 20,206 | SH | SOLE | 4 | 20,206 | 0 | 0 |
| EMERSON ELEC CO | COM | 291011104 | 458 | 5,701 | SH | DFND | 3 | 5,701 | 0 | 0 |
| EMERSON ELEC CO | COM | 291011104 | 145 | 1,699 | SH | SOLE | 3 | 1,699 | 0 | 0 |
| EMERSON ELEC CO | COM | 291011104 | 24,071 | 299,508 | SH | SOLE | 4 | 299,508 | 0 | 0 |
| EMERALD HOLDING INC | COM | 29103W104 | 460 | 84,900 | SH | SOLE | 4 | 84,900 | 0 | 0 |
| EMPIRE ST RLTY TR INC | CL A | 292104106 | 14 | 3,188 | SH | SOLE | 3 | 3,188 | 0 | 0 |
| EMPIRE ST RLTY TR INC | CL A | 292104106 | 7,289 | 782,070 | SH | SOLE | 4 | 782,070 | 0 | 0 |
| EMPLOYERS HOLDINGS INC | COM | 292218104 | 376 | 11,695 | SH | SOLE | 4 | 11,695 | 0 | 0 |
| ENBRIDGE INC | COM | 29250N105 | 266 | 9,470 | SH | SOLE | 3 | 9,470 | 0 | 0 |
| ENBRIDGE INC | COM | 29250N105 | 5,317 | 166,199 | SH | SOLE | 4 | 166,199 | 0 | 0 |
| ENANTA PHARMACEUTICALS INC | COM | 29251M106 | 29 | 1,293 | SH | SOLE | 3 | 1,293 | 0 | 0 |
| ENANTA PHARMACEUTICALS INC | COM | 29251M106 | 786 | 18,672 | SH | SOLE | 4 | 18,672 | 0 | 0 |
| ENCORE CAP GROUP INC | COM | 292554102 | 60 | 1,531 | SH | SOLE | 4 | 1,531 | 0 | 0 |
| ENCORE CAP GROUP INC | COM | 292554102 | 197 | 5,589 | SH | SOLE | 3 | 5,589 | 0 | 0 |
| ENCORE WIRE CORP | COM | 292562105 | 709 | 11,705 | SH | SOLE | 4 | 11,705 | 0 | 0 |
| ENDAVA PLC | ADS | 29260V105 | 938 | 12,218 | SH | SOLE | 4 | 12,218 | 0 | 0 |
| ENCOMPASS HEALTH CORP | COM | 29261A100 | 323 | 4,126 | SH | SOLE | 3 | 4,126 | 0 | 0 |
| ENCOMPASS HEALTH CORP | COM | 29261A100 | 9,314 | 112,633 | SH | SOLE | 4 | 112,633 | 0 | 0 |
| ENDURANCE INTL GROUP HLDGS I | COM | 29272B105 | 114 | 12,082 | SH | DFND | 3 | 12,082 | 0 | 0 |
| ENERGIZER HLDGS INC NEW | COM | 29272W109 | 89 | 2,130 | SH | SOLE | 3 | 2,130 | 0 | 0 |
| ENERGIZER HLDGS INC NEW | COM | 29272W109 | 235 | 5,575 | SH | SOLE | 4 | 5,575 | 0 | 0 |
| ENEL AMERICAS S A | SPONSORED ADR | 29274F104 | 2,521 | 306,648 | SH | SOLE | 4 | 306,648 | 0 | 0 |
| ENERSYS | COM | 29275Y102 | 2,686 | 32,334 | SH | SOLE | 4 | 32,334 | 0 | 0 |
| ENEL CHILE S.A. | SPONSORED ADR | 29278D105 | 884 | 227,159 | SH | SOLE | 4 | 227,159 | 0 | 0 |
| ENNIS INC | COM | 293389102 | 169 | 9,470 | SH | DFND | 3 | 9,470 | 0 | 0 |
| ENNIS INC | COM | 293389102 | 518 | 29,009 | SH | SOLE | 4 | 29,009 | 0 | 0 |
| ENPHASE ENERGY INC | COM | 29355A107 | 1,547 | 8,819 | SH | DFND | 3 | 8,819 | 0 | 0 |
| ENPHASE ENERGY INC | COM | 29355A107 | 695 | 3,974 | SH | SOLE | 3 | 3,974 | 0 | 0 |
| ENPHASE ENERGY INC | COM | 29355A107 | 2,933 | 16,713 | SH | SOLE | 4 | 16,713 | 0 | 0 |
| ENPRO INDS INC | COM | 29355X107 | 187 | 2,243 | SH | SOLE | 3 | 2,243 | 0 | 0 |
| ENPRO INDS INC | COM | 29355X107 | 8,637 | 114,366 | SH | SOLE | 4 | 114,366 | 0 | 0 |
| ENOVA INTL INC | COM | 29357K103 | 1,049 | 42,358 | SH | DFND | 3 | 42,358 | 0 | 0 |
| ENSIGN GROUP INC | COM | 29358P101 | 713 | 9,772 | SH | DFND | 3 | 9,772 | 0 | 0 |
| ENSIGN GROUP INC | COM | 29358P101 | 1,005 | 13,777 | SH | DFND | 1 | 13,777 | 0 | 0 |
| ENSIGN GROUP INC | COM | 29358P101 | 721 | 9,798 | SH | SOLE | 3 | 9,798 | 0 | 0 |
| ENSIGN GROUP INC | COM | 29358P101 | 5,484 | 75,212 | SH | SOLE | 4 | 75,212 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 602 | 6,267 | SH | DFND | 1 | 6,267 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 987 | 10,130 | SH | SOLE | 3 | 10,130 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 10,078 | 104,874 | SH | SOLE | 4 | 104,874 | 0 | 0 |
| ENTERGY CORP NEW | COM | 29364G103 | 932 | 9,332 | SH | DFND | 3 | 9,332 | 0 | 0 |
| ENTERGY CORP NEW | COM | 29364G103 | 340 | 3,391 | SH | SOLE | 3 | 3,391 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ENTERGY CORP NEW | COM | 29364G103 | 12,411 | 124,310 | SH | SOLE | 4 | 124,310 | 0 | 0 |
| ENTERPRISE FINL SVCS CORP | COM | 293712105 | 1,511 | 43,234 | SH | SOLE | 4 | 43,234 | 0 | 0 |
| ENTERPRISE PRODS PARTNERS L | COM | 293792107 | 6,716 | 342,809 | SH | SOLE | 4 | 342,809 | 0 | 0 |
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 1,267 | 460,652 | SH | SOLE | 4 | 460,652 | 0 | 0 |
| ENVESTNET INC | COM | 29404K106 | 589 | 7,169 | SH | SOLE | 3 | 7,169 | 0 | 0 |
| ENVESTNET INC | COM | 29404K106 | 1,840 | 22,355 | SH | SOLE | 4 | 22,355 | 0 | 0 |
| ENVESTNET INC | NOTE 1.750% 6/0 | 29404KAB2 | 415 | 314,000 | SH | SOLE | 4 | 314,000 | 0 | 0 |
| EPAM SYS INC | COM | 29414B104 | 3,617 | 10,093 | SH | DFND | 3 | 10,093 | 0 | 0 |
| EPAM SYS INC | COM | 29414B104 | 254 | 740 | SH | SOLE | 3 | 740 | 0 | 0 |
| EPAM SYS INC | COM | 29414B104 | 3,184 | 8,885 | SH | SOLE | 4 | 8,885 | 0 | 0 |
| ENVIVA PARTNERS LP | COM UNIT | 29414J107 | 1,360 | 29,939 | SH | SOLE | 4 | 29,939 | 0 | 0 |
| ENVISTA HOLDINGS CORPORATION | COM | 29415F104 | 360 | 10,997 | SH | SOLE | 3 | 10,997 | 0 | 0 |
| ENVISTA HOLDINGS CORPORATION | COM | 29415F104 | 19,336 | 573,269 | SH | SOLE | 4 | 573,269 | 0 | 0 |
| EPLUS INC | COM | 294268107 | 246 | 2,800 | SH | SOLE | 4 | 2,800 | 0 | 0 |
| EPLUS INC | COM | 294268107 | 359 | 3,995 | SH | SOLE | 3 | 3,995 | 0 | 0 |
| EQUIFAX INC | COM | 294429105 | 503 | 2,506 | SH | SOLE | 3 | 2,506 | 0 | 0 |
| EQUIFAX INC | COM | 294429105 | 2,739 | 14,203 | SH | SOLE | 4 | 14,203 | 0 | 0 |
| EQUINIX INC | COM | 29444U700 | 1,772 | 2,485 | SH | SOLE | 3 | 2,485 | 0 | 0 |
| EQUINIX INC | COM | 29444U700 | 120,661 | 168,950 | SH | SOLE | 4 | 168,950 | 0 | 0 |
| EQUINOR ASA | SPONSORED ADR | 29446M102 | 297 | 18,256 | SH | SOLE | 3 | 18,256 | 0 | 0 |
| EQUINOR ASA | SPONSORED ADR | 29446M102 | 18,837 | 1,147,227 | SH | SOLE | 4 | 1,147,227 | 0 | 0 |
| EQUITABLE HLDGS INC | COM | 29452E101 | 673 | 26,302 | SH | DFND | 3 | 26,302 | 0 | 0 |
| EQUITABLE HLDGS INC | COM | 29452E101 | 2,631 | 102,287 | SH | SOLE | 3 | 102,287 | 0 | 0 |
| EQUITABLE HLDGS INC | COM | 29452E101 | 5,442 | 212,665 | SH | SOLE | 4 | 212,665 | 0 | 0 |
| EQUITRANS MIDSTREAM CORP | COM | 294600101 | 494 | 61,500 | SH | SOLE | 4 | 61,500 | 0 | 0 |
| EQUITY BANCSHARES INC | COM CL A | 29460X109 | 272 | 12,600 | SH | SOLE | 4 | 12,600 | 0 | 0 |
| EQUITY COMWLTH | COM SH BEN INT | 294628102 | 681 | 24,951 | SH | DFND | 3 | 24,951 | 0 | 0 |
| EQUITY COMWLTH | COM SH BEN INT | 294628102 | 31 | 1,044 | SH | SOLE | 3 | 1,044 | 0 | 0 |
| EQUITY COMWLTH | COM SH BEN INT | 294628102 | 14,490 | 531,153 | SH | SOLE | 4 | 531,153 | 0 | 0 |
| EQUITY LIFESTYLE PTYS INC | COM | 29472R108 | 42,135 | 665,011 | SH | SOLE | 4 | 665,011 | 0 | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 285 | 4,828 | SH | SOLE | 3 | 4,828 | 0 | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 36,153 | 609,863 | SH | SOLE | 4 | 609,863 | 0 | 0 |
| ERICSSON | ADR B SEK 10 | 294821608 | 337 | 28,404 | SH | SOLE | 3 | 28,404 | 0 | 0 |
| ERICSSON | ADR B SEK 10 | 294821608 | 7,028 | 588,126 | SH | SOLE | 4 | 588,126 | 0 | 0 |
| ERIE INDTY CO | CL A | 29530P102 | 7 | 29 | SH | SOLE | 4 | 29 | 0 | 0 |
| ERIE INDTY CO | CL A | 29530P102 | 2,108 | 8,802 | SH | SOLE | 3 | 8,802 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 499 | 4,833 | SH | DFND | 3 | 4,833 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 433 | 4,332 | SH | SOLE | 3 | 4,332 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 699 | 6,770 | SH | SOLE | 4 | 6,770 | 0 | 0 |
| ESPERION THERAPEUTICS INC NE | COM | 29664W105 | 345 | 13,258 | SH | SOLE | 4 | 13,258 | 0 | 0 |
| ESSA BANCORP INC | COM | 29667D104 | 191 | 11,649 | SH | SOLE | 3 | 11,649 | 0 | 0 |
| ESSENTIAL PTYS RLTY TR INC | COM | 29670E107 | 229 | 10,790 | SH | SOLE | 4 | 10,790 | 0 | 0 |
| ESSENTIAL UTILS INC | COM | 29670G102 | 7,604 | 160,787 | SH | SOLE | 4 | 160,787 | 0 | 0 |
| ESSEX PPTY TR INC | COM | 297178105 | 157 | 685 | SH | SOLE | 3 | 685 | 0 | 0 |
| ESSEX PPTY TR INC | COM | 297178105 | 66,779 | 281,271 | SH | SOLE | 4 | 281,271 | 0 | 0 |
| ETHAN ALLEN | COM | 297602104 | 741 | 36,655 | SH | SOLE | 4 | 36,655 | 0 | 0 |

INTERIORS INC

| | | | | | | | | | | |
|------------------------------|---------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ETON PHARMACEUTICALS INC | COM | 29772L108 | 621 | 76,397 | SH | SOLE | 4 | 76,397 | 0 | 0 |
| ETSY INC | COM | 29786A106 | 123 | 673 | SH | SOLE | 3 | 673 | 0 | 0 |
| ETSY INC | COM | 29786A106 | 6,357 | 35,733 | SH | SOLE | 4 | 35,733 | 0 | 0 |
| ETSY INC | NOTE 0.125%10/0 | 29786AAJ5 | 528 | 249,000 | SH | SOLE | 4 | 249,000 | 0 | 0 |
| FLOOR & DECOR HLDGS INC | CL A | 339750101 | 721 | 7,763 | SH | DFND | 1 | 7,763 | 0 | 0 |
| FLOOR & DECOR HLDGS INC | CL A | 339750101 | 825 | 8,801 | SH | SOLE | 3 | 8,801 | 0 | 0 |
| FLOOR & DECOR HLDGS INC | CL A | 339750101 | 8,389 | 90,349 | SH | SOLE | 4 | 90,349 | 0 | 0 |
| FLUOR CORP NEW | COM | 343412102 | 1,296 | 81,134 | SH | SOLE | 4 | 81,134 | 0 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 2,110 | 93,231 | SH | DFND | 3 | 93,231 | 0 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 1,936 | 85,332 | SH | SOLE | 3 | 85,332 | 0 | 0 |
| FLOWSERVE CORP | COM | 34354P105 | 120 | 3,217 | SH | SOLE | 3 | 3,217 | 0 | 0 |
| FLOWSERVE CORP | COM | 34354P105 | 12,355 | 335,280 | SH | SOLE | 4 | 335,280 | 0 | 0 |
| FLUIDIGM CORP DEL | COM | 34385P108 | 94 | 14,936 | SH | SOLE | 3 | 14,936 | 0 | 0 |
| FLUSHING FINL CORP | COM | 343873105 | 474 | 28,456 | SH | DFND | 3 | 28,456 | 0 | 0 |
| FLUSHING FINL CORP | COM | 343873105 | 457 | 27,461 | SH | SOLE | 4 | 27,461 | 0 | 0 |
| FOCUS FINL PARTNERS INC | COM CL A | 34417P100 | 258 | 5,925 | SH | DFND | 3 | 5,925 | 0 | 0 |
| FOCUS FINL PARTNERS INC | COM CL A | 34417P100 | 2,356 | 54,154 | SH | SOLE | 4 | 54,154 | 0 | 0 |
| FOLEY TRASIMENE ACQUISITION | COM CL A | 344328109 | 1,213 | 80,318 | SH | SOLE | 4 | 80,318 | 0 | 0 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 5 | 48 | SH | SOLE | 3 | 48 | 0 | 0 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 12,791 | 168,811 | SH | SOLE | 4 | 168,811 | 0 | 0 |
| FOOT LOCKER INC | COM | 344849104 | 274 | 6,774 | SH | SOLE | 4 | 6,774 | 0 | 0 |
| FOOT LOCKER INC | COM | 344849104 | 814 | 18,942 | SH | SOLE | 3 | 18,942 | 0 | 0 |
| FORD MTR CO DEL | COM | 345370860 | 8,461 | 962,594 | SH | DFND | 3 | 962,594 | 0 | 0 |
| FORD MTR CO DEL | COM | 345370860 | 1,204 | 131,720 | SH | SOLE | 3 | 131,720 | 0 | 0 |
| FORD MTR CO DEL | COM | 345370860 | 1,595 | 181,512 | SH | SOLE | 4 | 181,512 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 272 | 6,327 | SH | DFND | 3 | 6,327 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 164 | 3,656 | SH | SOLE | 3 | 3,656 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 2,085 | 48,474 | SH | SOLE | 4 | 48,474 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 7,210 | 48,545 | SH | DFND | 3 | 48,545 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 259 | 1,897 | SH | SOLE | 3 | 1,897 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 13,159 | 88,592 | SH | SOLE | 4 | 88,592 | 0 | 0 |
| FORTIVE CORP | COM | 34959J108 | 625 | 8,883 | SH | SOLE | 3 | 8,883 | 0 | 0 |
| FORTIVE CORP | COM | 34959J108 | 147,099 | 2,077,080 | SH | SOLE | 4 | 2,077,080 | 0 | 0 |
| FORTRESS TRANS INFRST INVS L | COM REP LTD LIAB | 34960P101 | 592 | 25,220 | SH | SOLE | 4 | 25,220 | 0 | 0 |
| FORTERRA INC | COM | 34960W106 | 386 | 22,464 | SH | SOLE | 4 | 22,464 | 0 | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM | 34964C106 | 403 | 4,271 | SH | SOLE | 3 | 4,271 | 0 | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM | 34964C106 | 5,936 | 69,250 | SH | SOLE | 4 | 69,250 | 0 | 0 |
| FORUM ENERGY TECHNOLOGIES IN | NOTE 9.000% 8/0 | 34984VAC4 | 450 | 703,047 | SH | SOLE | 4 | 703,047 | 0 | 0 |
| FORWARD AIR CORP | COM | 349853101 | 254 | 3,300 | SH | SOLE | 4 | 3,300 | 0 | 0 |
| FOUNDATION BLDG MATLS INC | COM | 350392106 | 297 | 15,476 | SH | SOLE | 4 | 15,476 | 0 | 0 |
| FOUR CORNERS PPTY TR INC | COM | 35086T109 | 1,474 | 49,509 | SH | SOLE | 4 | 49,509 | 0 | 0 |
| FOX CORP | CL A COM | 35137L105 | 428 | 14,018 | SH | SOLE | 3 | 14,018 | 0 | 0 |
| FOX CORP | CL A COM | 35137L105 | 6,156 | 211,400 | SH | SOLE | 4 | 211,400 | 0 | 0 |
| FOX CORP | CL B COM | 35137L204 | 516 | 17,001 | SH | SOLE | 3 | 17,001 | 0 | 0 |
| FOX CORP | CL B COM | 35137L204 | 10,205 | 353,358 | SH | SOLE | 4 | 353,358 | 0 | 0 |
| FOX FACTORY HLDG CORP | COM | 35138V102 | 293 | 2,767 | SH | DFND | 3 | 2,767 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| FOX FACTORY HLDG CORP | COM | 35138V102 | 787 | 7,454 | SH | SOLE | 3 | 7,454 | 0 | 0 |
| FOX FACTORY HLDG CORP | COM | 35138V102 | 5,081 | 48,069 | SH | SOLE | 4 | 48,069 | 0 | 0 |
| FRANCHISE GROUP INC | COM | 35180X105 | 1,490 | 48,944 | SH | SOLE | 4 | 48,944 | 0 | 0 |
| FRANCO NEV CORP | COM | 351858105 | 476 | 3,800 | SH | SOLE | 4 | 3,800 | 0 | 0 |
| FRANKLIN RESOURCES INC | COM | 354613101 | 1,684 | 67,368 | SH | SOLE | 4 | 67,368 | 0 | 0 |
| FRANKLIN STR PPTYS CORP | COM | 35471R106 | 82 | 18,680 | SH | SOLE | 4 | 18,680 | 0 | 0 |
| FREEPORT-MCMORAN INC | CL B | 35671D857 | 2,134 | 82,032 | SH | DFND | 3 | 82,032 | 0 | 0 |
| FREEPORT-MCMORAN INC | CL B | 35671D857 | 248 | 11,229 | SH | SOLE | 3 | 11,229 | 0 | 0 |
| FREEPORT-MCMORAN INC | CL B | 35671D857 | 2,715 | 104,361 | SH | SOLE | 4 | 104,361 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 1,032 | 7,267 | SH | DFND | 1 | 7,267 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 1,046 | 7,369 | SH | DFND | 3 | 7,369 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 283 | 1,979 | SH | SOLE | 3 | 1,979 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 1,898 | 13,366 | SH | SOLE | 4 | 13,366 | 0 | 0 |
| FRONTDOOR INC | COM | 35905A109 | 744 | 14,448 | SH | SOLE | 3 | 14,448 | 0 | 0 |
| FRONTDOOR INC | COM | 35905A109 | 13,351 | 265,902 | SH | SOLE | 4 | 265,902 | 0 | 0 |
| FULTON FINL CORP PA | COM | 360271100 | 1,433 | 112,664 | SH | SOLE | 4 | 112,664 | 0 | 0 |
| FUTUREFUEL CORP | COM | 36116M106 | 133 | 10,500 | SH | SOLE | 4 | 10,500 | 0 | 0 |
| GCP APPLIED TECHNOLOGIES INC | COM | 36164Y101 | 783 | 33,098 | SH | SOLE | 4 | 33,098 | 0 | 0 |
| GDS HLDGS LTD | SPONSORED ADS | 36165L108 | 7,138 | 76,224 | SH | SOLE | 4 | 76,224 | 0 | 0 |
| GFL ENVIRONMENTAL INC | SUB VTG SHS | 36168Q104 | 2,742 | 93,968 | SH | SOLE | 4 | 93,968 | 0 | 0 |
| GP STRATEGIES CORP | COM | 36225V104 | 194 | 16,333 | SH | SOLE | 4 | 16,333 | 0 | 0 |
| G III APPAREL GROUP LTD | COM | 36237H101 | 335 | 14,127 | SH | SOLE | 4 | 14,127 | 0 | 0 |
| GMS INC | COM | 36251C103 | 185 | 6,075 | SH | DFND | 3 | 6,075 | 0 | 0 |
| GMS INC | COM | 36251C103 | 169 | 5,441 | SH | SOLE | 3 | 5,441 | 0 | 0 |
| GMS INC | COM | 36251C103 | 2,606 | 85,508 | SH | SOLE | 4 | 85,508 | 0 | 0 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 14,773 | 119,415 | SH | SOLE | 4 | 119,415 | 0 | 0 |
| GAMING & LEISURE PPTYS INC | COM | 36467J108 | 1,123 | 26,151 | SH | SOLE | 3 | 26,151 | 0 | 0 |
| GAMING & LEISURE PPTYS INC | COM | 36467J108 | 5,626 | 132,687 | SH | SOLE | 4 | 132,687 | 0 | 0 |
| GAP INC | COM | 364760108 | 2,827 | 140,000 | SH | SOLE | 4 | 140,000 | 0 | 0 |
| GARTNER INC | COM | 366651107 | 20,179 | 125,967 | SH | SOLE | 4 | 125,967 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 2,817 | 12,389 | SH | DFND | 3 | 12,389 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 1,012 | 4,367 | SH | SOLE | 3 | 4,367 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 21,548 | 94,754 | SH | SOLE | 4 | 94,754 | 0 | 0 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 2,924 | 19,610 | SH | SOLE | 3 | 19,610 | 0 | 0 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 20,277 | 136,251 | SH | SOLE | 4 | 136,251 | 0 | 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 22 | 5,430 | SH | SOLE | 3 | 5,430 | 0 | 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 19,343 | 1,791,064 | SH | SOLE | 4 | 1,791,064 | 0 | 0 |
| JACOBS ENGR GROUP INC | COM | 469814107 | 9,956 | 91,370 | SH | SOLE | 4 | 91,370 | 0 | 0 |
| JD.COM INC | SPON ADR CL A | 47215P106 | 388 | 4,412 | SH | DFND | 3 | 4,412 | 0 | 0 |
| JD.COM INC | SPON ADR CL A | 47215P106 | 13 | 126 | SH | SOLE | 3 | 126 | 0 | 0 |
| JD.COM INC | SPON ADR CL A | 47215P106 | 84,509 | 961,417 | SH | SOLE | 4 | 961,417 | 0 | 0 |
| JETBLUE AWYS CORP | COM | 477143101 | 53 | 3,595 | SH | SOLE | 3 | 3,595 | 0 | 0 |
| JETBLUE AWYS CORP | COM | 477143101 | 980 | 67,427 | SH | SOLE | 4 | 67,427 | 0 | 0 |
| JINKOSOLAR HLDG CO LTD | SPONSORED ADR | 47759T100 | 2,519 | 40,714 | SH | SOLE | 4 | 40,714 | 0 | 0 |

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|-----------------------------|----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 141 | 1,225 | SH | SOLE | 3 | 1,225 | 0 | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 1,937 | 17,011 | SH | SOLE | 4 | 17,011 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 11,778 | 74,837 | SH | DFND | 3 | 74,837 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 29,206 | 185,060 | SH | SOLE | 3 | 185,060 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 58,576 | 372,192 | SH | SOLE | 4 | 372,192 | 0 | 0 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 110 | 977 | SH | DFND | 3 | 977 | 0 | 0 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 7 | 220 | SH | SOLE | 3 | 220 | 0 | 0 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 1,611 | 14,304 | SH | SOLE | 4 | 14,304 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 0 | 3 | SH | SOLE | 3 | 3 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 13,391 | 90,255 | SH | SOLE | 4 | 90,255 | 0 | 0 |
| JOUNCE THERAPEUTICS INC | COM | 481116101 | 273 | 38,935 | SH | SOLE | 4 | 38,935 | 0 | 0 |
| J2 GLOBAL INC | COM | 48123V102 | 664 | 6,771 | SH | SOLE | 3 | 6,771 | 0 | 0 |
| J2 GLOBAL INC | COM | 48123V102 | 15,011 | 153,664 | SH | SOLE | 4 | 153,664 | 0 | 0 |
| JUMIA TECHNOLOGIES AG | SPONSORED ADS | 48138M105 | 1,177 | 29,159 | SH | SOLE | 4 | 29,159 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 502 | 22,293 | SH | DFND | 3 | 22,293 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 353 | 15,672 | SH | SOLE | 3 | 15,672 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 3,658 | 162,500 | SH | SOLE | 4 | 162,500 | 0 | 0 |
| KAR AUCTION SVCS INC | COM | 48238T109 | 127 | 6,726 | SH | SOLE | 3 | 6,726 | 0 | 0 |
| KAR AUCTION SVCS INC | COM | 48238T109 | 7,129 | 383,078 | SH | SOLE | 4 | 383,078 | 0 | 0 |
| KB FINL GROUP INC | SPONSORED ADR | 48241A105 | 5,073 | 128,099 | SH | SOLE | 4 | 128,099 | 0 | 0 |
| KBR INC | COM | 48242W106 | 196 | 6,269 | SH | SOLE | 3 | 6,269 | 0 | 0 |
| KBR INC | COM | 48242W106 | 7,482 | 241,896 | SH | SOLE | 4 | 241,896 | 0 | 0 |
| KLA CORP | COM NEW | 482480100 | 623 | 2,407 | SH | DFND | 3 | 2,407 | 0 | 0 |
| KLA CORP | COM NEW | 482480100 | 301 | 1,003 | SH | SOLE | 3 | 1,003 | 0 | 0 |
| KLA CORP | COM NEW | 482480100 | 9,333 | 36,049 | SH | SOLE | 4 | 36,049 | 0 | 0 |
| KE HLDGS INC | SPONSORED ADS | 482497104 | 12,344 | 200,578 | SH | SOLE | 4 | 200,578 | 0 | 0 |
| KKR & CO INC | COM | 48251W104 | 48 | 1,074 | SH | SOLE | 3 | 1,074 | 0 | 0 |
| KKR & CO INC | COM | 48251W104 | 8,214 | 202,866 | SH | SOLE | 4 | 202,866 | 0 | 0 |
| KT CORP | SPONSORED ADR | 48268K101 | 13,669 | 1,241,499 | SH | SOLE | 4 | 1,241,499 | 0 | 0 |
| KADANT INC | COM | 48282T104 | 226 | 1,604 | SH | DFND | 3 | 1,604 | 0 | 0 |
| KADANT INC | COM | 48282T104 | 4,158 | 29,491 | SH | SOLE | 4 | 29,491 | 0 | 0 |
| KAISER ALUMINUM CORP | COM PAR \$0.01 | 483007704 | 8,100 | 81,902 | SH | SOLE | 4 | 81,902 | 0 | 0 |
| KAMAN CORP | COM | 483548103 | 78 | 1,427 | SH | SOLE | 3 | 1,427 | 0 | 0 |
| KAMAN CORP | COM | 483548103 | 1,963 | 34,366 | SH | SOLE | 4 | 34,366 | 0 | 0 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 26,370 | 129,180 | SH | SOLE | 4 | 129,180 | 0 | 0 |
| KARUNA THERAPEUTICS INC | COM | 48576A100 | 540 | 5,319 | SH | SOLE | 4 | 5,319 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 8 | 835 | SH | SOLE | 3 | 835 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 524 | 33,870 | SH | SOLE | 4 | 33,870 | 0 | 0 |
| KB HOME | COM | 48666K109 | 112 | 2,859 | SH | SOLE | 3 | 2,859 | 0 | 0 |
| KB HOME | COM | 48666K109 | 6,743 | 201,154 | SH | SOLE | 4 | 201,154 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 1,082 | 17,390 | SH | DFND | 3 | 17,390 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 2,674 | 43,277 | SH | SOLE | 3 | 43,277 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 8,770 | 140,921 | SH | SOLE | 4 | 140,921 | 0 | 0 |
| KELLY SVCS INC | CL A | 488152208 | 132 | 6,423 | SH | DFND | 3 | 6,423 | 0 | 0 |
| KELLY SVCS INC | CL A | 488152208 | 65 | 4,032 | SH | SOLE | 3 | 4,032 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| KELLY SVCS INC | CL A | 488152208 | 382 | 18,550 | SH | SOLE | 4 | 18,550 | 0 | 0 |
| KEMPER CORP | COM | 488401100 | 558 | 6,594 | SH | SOLE | 3 | 6,594 | 0 | 0 |
| KEMPER CORP | COM | 488401100 | 870 | 11,325 | SH | SOLE | 4 | 11,325 | 0 | 0 |
| KENNAMETAL INC | COM | 489170100 | 273 | 7,551 | SH | SOLE | 3 | 7,551 | 0 | 0 |
| KENNAMETAL INC | COM | 489170100 | 1,673 | 46,153 | SH | SOLE | 4 | 46,153 | 0 | 0 |
| KENNEDY-WILSON HOLDINGS INC | COM | 489398107 | 136 | 7,578 | SH | SOLE | 3 | 7,578 | 0 | 0 |
| KENNEDY-WILSON HOLDINGS INC | COM | 489398107 | 270 | 15,067 | SH | SOLE | 4 | 15,067 | 0 | 0 |
| KEURIG DR PEPPER INC | COM | 49271V100 | 523 | 16,356 | SH | DFND | 3 | 16,356 | 0 | 0 |
| KEURIG DR PEPPER INC | COM | 49271V100 | 7,046 | 220,185 | SH | SOLE | 4 | 220,185 | 0 | 0 |
| KEYCORP | COM | 493267108 | 213 | 12,953 | SH | SOLE | 4 | 12,953 | 0 | 0 |
| KEYCORP | COM | 493267108 | 1,070 | 62,689 | SH | SOLE | 3 | 62,689 | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM | 49338L103 | 1,746 | 13,218 | SH | SOLE | 4 | 13,218 | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM | 49338L103 | 3,091 | 22,914 | SH | SOLE | 3 | 22,914 | 0 | 0 |
| KFORCE INC | COM | 493732101 | 1,037 | 24,638 | SH | DFND | 3 | 24,638 | 0 | 0 |
| KFORCE INC | COM | 493732101 | 33 | 1,180 | SH | SOLE | 3 | 1,180 | 0 | 0 |
| KFORCE INC | COM | 493732101 | 3,627 | 86,174 | SH | SOLE | 4 | 86,174 | 0 | 0 |
| KIMBALL INTL INC | CL B | 494274103 | 77 | 6,422 | SH | DFND | 3 | 6,422 | 0 | 0 |
| KIMBALL INTL INC | CL B | 494274103 | 249 | 20,800 | SH | SOLE | 4 | 20,800 | 0 | 0 |
| KILROY RLTY CORP | COM | 49427F108 | 118 | 1,958 | SH | SOLE | 3 | 1,958 | 0 | 0 |
| KILROY RLTY CORP | COM | 49427F108 | 14,372 | 250,376 | SH | SOLE | 4 | 250,376 | 0 | 0 |
| KIMBALL ELECTRONICS INC | COM | 49428J109 | 214 | 13,400 | SH | SOLE | 4 | 13,400 | 0 | 0 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 1,288 | 9,551 | SH | DFND | 3 | 9,551 | 0 | 0 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 5,079 | 37,133 | SH | SOLE | 3 | 37,133 | 0 | 0 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 10,753 | 79,749 | SH | SOLE | 4 | 79,749 | 0 | 0 |
| KIMCO RLTY CORP | COM | 49446R109 | 1,184 | 78,905 | SH | DFND | 3 | 78,905 | 0 | 0 |
| KIMCO RLTY CORP | COM | 49446R109 | 184 | 12,074 | SH | SOLE | 3 | 12,074 | 0 | 0 |
| KIMCO RLTY CORP | COM | 49446R109 | 8,559 | 570,239 | SH | SOLE | 4 | 570,239 | 0 | 0 |
| KINDER MORGAN INC DEL | COM | 49456B101 | 1,592 | 118,549 | SH | SOLE | 3 | 118,549 | 0 | 0 |
| KINDER MORGAN INC DEL | COM | 49456B101 | 2,002 | 146,424 | SH | SOLE | 4 | 146,424 | 0 | 0 |
| KINSALE CAP GROUP INC | COM | 49714P108 | 790 | 3,949 | SH | DFND | 3 | 3,949 | 0 | 0 |
| KINSALE CAP GROUP INC | COM | 49714P108 | 1,023 | 5,116 | SH | SOLE | 3 | 5,116 | 0 | 0 |
| KINSALE CAP GROUP INC | COM | 49714P108 | 1,287 | 6,433 | SH | SOLE | 4 | 6,433 | 0 | 0 |
| KIRBY CORP | COM | 497266106 | 0 | 5 | SH | SOLE | 3 | 5 | 0 | 0 |
| KIRBY CORP | COM | 497266106 | 1,422 | 27,441 | SH | SOLE | 4 | 27,441 | 0 | 0 |
| KITE RLTY GROUP TR | COM NEW | 49803T300 | 1,823 | 121,826 | SH | SOLE | 4 | 121,826 | 0 | 0 |
| KNOLL INC | COM NEW | 498904200 | 2 | 497 | SH | SOLE | 3 | 497 | 0 | 0 |
| KNOLL INC | COM NEW | 498904200 | 452 | 30,792 | SH | SOLE | 4 | 30,792 | 0 | 0 |
| KNIGHT-SWIFT TRANSN HLDGS IN | CL A | 499049104 | 5,128 | 122,624 | SH | SOLE | 4 | 122,624 | 0 | 0 |
| KNOWLES CORP | COM | 49926D109 | 8,691 | 471,563 | SH | SOLE | 4 | 471,563 | 0 | 0 |
| KODIAK SCIENCES INC | COM | 50015M109 | 782 | 5,324 | SH | DFND | 1 | 5,324 | 0 | 0 |
| KOHL'S CORP | COM | 500255104 | 682 | 16,291 | SH | SOLE | 3 | 16,291 | 0 | 0 |
| KOHL'S CORP | COM | 500255104 | 14,668 | 360,493 | SH | SOLE | 4 | 360,493 | 0 | 0 |
| KONINKLIJKE PHILIPS NV | NY REG SH NEW | 500472303 | 705 | 13,026 | SH | SOLE | 3 | 13,026 | 0 | 0 |
| KONTOOR BRANDS INC | COM | 50050N103 | 204 | 5,033 | SH | DFND | 3 | 5,033 | 0 | 0 |
| KONTOOR BRANDS INC | COM | 50050N103 | 19 | 657 | SH | SOLE | 3 | 657 | 0 | 0 |
| KONTOOR BRANDS INC | COM | 50050N103 | 1,018 | 25,092 | SH | SOLE | 4 | 25,092 | 0 | 0 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 995 | 81,129 | SH | SOLE | 4 | 81,129 | 0 | 0 |
| KORN FERRY | COM NEW | 500643200 | 186 | 3,943 | SH | SOLE | 3 | 3,943 | 0 | 0 |
| KORN FERRY | COM NEW | 500643200 | 3,774 | 86,767 | SH | SOLE | 4 | 86,767 | 0 | 0 |
| KOSMOS ENERGY LTD | COM | 500688106 | 322 | 136,911 | SH | SOLE | 4 | 136,911 | 0 | 0 |

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|---------------------------------|------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| KRAFT HEINZ CO | COM | 500754106 | 505 | 16,676 | SH | SOLE | 3 | 16,676 | 0 | 0 |
| KRAFT HEINZ CO | COM | 500754106 | 1,442 | 41,592 | SH | SOLE | 4 | 41,592 | 0 | 0 |
| KRATOS DEFENSE & SEC SOLUTIO | COM NEW | 50077B207 | 1,033 | 37,670 | SH | DFND | 1 | 37,670 | 0 | 0 |
| KRATOS DEFENSE & SEC SOLUTIO | COM NEW | 50077B207 | 2,400 | 87,494 | SH | SOLE | 4 | 87,494 | 0 | 0 |
| KRATON CORPORATION | COM | 50077C106 | 8,077 | 290,657 | SH | SOLE | 4 | 290,657 | 0 | 0 |
| KROGER CO | COM | 501044101 | 14,820 | 466,637 | SH | DFND | 3 | 466,637 | 0 | 0 |
| KROGER CO | COM | 501044101 | 1,450 | 45,656 | SH | SOLE | 4 | 45,656 | 0 | 0 |
| KROGER CO | COM | 501044101 | 10,092 | 320,066 | SH | SOLE | 3 | 320,066 | 0 | 0 |
| KRYSTAL BIOTECH INC | COM | 501147102 | 450 | 7,506 | SH | SOLE | 4 | 7,506 | 0 | 0 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 2,145 | 67,440 | SH | SOLE | 4 | 67,440 | 0 | 0 |
| L BRANDS INC | COM | 501797104 | 73 | 1,881 | SH | SOLE | 3 | 1,881 | 0 | 0 |
| L BRANDS INC | COM | 501797104 | 1,877 | 50,478 | SH | SOLE | 4 | 50,478 | 0 | 0 |
| LG DISPLAY CO LTD | SPONS ADR REP | 50186V102 | 489 | 57,890 | SH | SOLE | 4 | 57,890 | 0 | 0 |
| LHC GROUP INC | COM | 50187A107 | 557 | 2,703 | SH | SOLE | 3 | 2,703 | 0 | 0 |
| LHC GROUP INC | COM | 50187A107 | 6,915 | 32,417 | SH | SOLE | 4 | 32,417 | 0 | 0 |
| LGI HOMES INC | COM | 50187T106 | 360 | 3,400 | SH | SOLE | 4 | 3,400 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 1,239 | 35,157 | SH | DFND | 3 | 35,157 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 163 | 4,565 | SH | SOLE | 3 | 4,565 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 2,706 | 76,789 | SH | SOLE | 4 | 76,789 | 0 | 0 |
| LCI INDS | COM | 50189K103 | 61 | 459 | SH | SOLE | 3 | 459 | 0 | 0 |
| LCI INDS | COM | 50189K103 | 1,052 | 8,111 | SH | SOLE | 4 | 8,111 | 0 | 0 |
| LPL FINL HLDGS INC | COM | 50212V100 | 959 | 9,206 | SH | DFND | 3 | 9,206 | 0 | 0 |
| LPL FINL HLDGS INC | COM | 50212V100 | 286 | 3,017 | SH | SOLE | 3 | 3,017 | 0 | 0 |
| LPL FINL HLDGS INC | COM | 50212V100 | 3,616 | 34,697 | SH | SOLE | 4 | 34,697 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 1,362 | 7,207 | SH | DFND | 3 | 7,207 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 580 | 3,042 | SH | SOLE | 3 | 3,042 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 15,651 | 82,800 | SH | SOLE | 4 | 82,800 | 0 | 0 |
| LA Z BOY INC | COM | 505336107 | 1,893 | 47,519 | SH | DFND | 3 | 47,519 | 0 | 0 |
| LA Z BOY INC | COM | 505336107 | 68 | 1,603 | SH | SOLE | 3 | 1,603 | 0 | 0 |
| LA Z BOY INC | COM | 505336107 | 2,586 | 64,898 | SH | SOLE | 4 | 64,898 | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1,309 | 6,430 | SH | DFND | 3 | 6,430 | 0 | 0 |
| NEW YORK MTG TR INC | COM PAR \$.02 | 649604501 | 0 | 0 | SH | SOLE | 4 | 0 | 0 | 0 |
| NEW YORK MTG TR INC | COM PAR \$.02 | 649604501 | 127 | 47,018 | SH | SOLE | 3 | 47,018 | 0 | 0 |
| NEW YORK TIMES CO | CL A | 650111107 | 4,008 | 77,675 | SH | SOLE | 3 | 77,675 | 0 | 0 |
| NEW YORK TIMES CO | CL A | 650111107 | 57,855 | 1,117,532 | SH | SOLE | 4 | 1,117,532 | 0 | 0 |
| NEWELL BRANDS INC | COM | 651229106 | 7,277 | 342,778 | SH | SOLE | 4 | 342,778 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 172 | 432 | SH | DFND | 3 | 432 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 49 | 234 | SH | SOLE | 3 | 234 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 2,086 | 5,238 | SH | SOLE | 4 | 5,238 | 0 | 0 |
| NEWMARK GROUP INC | CL A | 65158N102 | 234 | 29,406 | SH | SOLE | 3 | 29,406 | 0 | 0 |
| NEWMARK GROUP INC | CL A | 65158N102 | 967 | 132,580 | SH | SOLE | 4 | 132,580 | 0 | 0 |
| NEWMONT CORP | COM | 651639106 | 1,026 | 17,137 | SH | DFND | 3 | 17,137 | 0 | 0 |
| NEWMONT CORP | COM | 651639106 | 1,190 | 19,834 | SH | SOLE | 3 | 19,834 | 0 | 0 |
| NEWMONT CORP | COM | 651639106 | 5,521 | 92,189 | SH | SOLE | 4 | 92,189 | 0 | 0 |
| NEWS CORP NEW | CL A | 65249B109 | 524 | 28,981 | SH | SOLE | 3 | 28,981 | 0 | 0 |
| NEWS CORP NEW | CL A | 65249B109 | 5,671 | 315,560 | SH | SOLE | 4 | 315,560 | 0 | 0 |
| NEXTIER OILFIELD SOLUTIONS | COM | 65290C105 | 2,405 | 699,107 | SH | SOLE | 4 | 699,107 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC | CL A | 65336K103 | 338 | 3,128 | SH | SOLE | 3 | 3,128 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC | CL A | 65336K103 | 6,441 | 58,993 | SH | SOLE | 4 | 58,993 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 6,664 | 86,833 | SH | SOLE | 3 | 86,833 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 194,800 | 2,524,952 | SH | SOLE | 4 | 2,524,952 | 0 | 0 |

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|------------------------------|---------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| NEXTERA ENERGY INC | UNIT 99/99/9999 | 65339F770 | 305 | 6,000 | SH | SOLE | 4 | 6,000 | 0 | 0 |
| NEXTERA ENERGY PARTNERS LP | COM UNIT PART IN | 65341B106 | 1,985 | 29,605 | SH | SOLE | 4 | 29,605 | 0 | 0 |
| NEXPOINT RESIDENTIAL TR INC | COM | 65341D102 | 133 | 3,134 | SH | SOLE | 3 | 3,134 | 0 | 0 |
| NEXPOINT RESIDENTIAL TR INC | COM | 65341D102 | 1,648 | 38,952 | SH | SOLE | 4 | 38,952 | 0 | 0 |
| NEXTGEN HEALTHCARE INC | COM | 65343C102 | 8 | 642 | SH | SOLE | 3 | 642 | 0 | 0 |
| NEXTGEN HEALTHCARE INC | COM | 65343C102 | 2,071 | 113,561 | SH | SOLE | 4 | 113,561 | 0 | 0 |
| NICE LTD | SPONSORED ADR | 653656108 | 842 | 2,974 | SH | SOLE | 3 | 2,974 | 0 | 0 |
| NICE LTD | SPONSORED ADR | 653656108 | 66,691 | 235,207 | SH | SOLE | 4 | 235,207 | 0 | 0 |
| NICE SYS INC | NOTE 1.250% 1/1 | 65366HAB9 | 680 | 200,000 | SH | SOLE | 4 | 200,000 | 0 | 0 |
| NIKE INC | CL B | 654106103 | 2,192 | 15,491 | SH | DFND | 3 | 15,491 | 0 | 0 |
| NIKE INC | CL B | 654106103 | 15,662 | 110,201 | SH | SOLE | 3 | 110,201 | 0 | 0 |
| NIKE INC | CL B | 654106103 | 131,728 | 931,140 | SH | SOLE | 4 | 931,140 | 0 | 0 |
| NISOURCE INC | COM | 65473P105 | 119 | 5,067 | SH | SOLE | 3 | 5,067 | 0 | 0 |
| NISOURCE INC | COM | 65473P105 | 5,671 | 247,192 | SH | SOLE | 4 | 247,192 | 0 | 0 |
| NIU TECHNOLOGIES | ADS | 65481N100 | 1,249 | 44,521 | SH | SOLE | 4 | 44,521 | 0 | 0 |
| NLIGHT INC | COM | 65487K100 | 815 | 24,967 | SH | DFND | 1 | 24,967 | 0 | 0 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 1 | 150 | SH | SOLE | 3 | 150 | 0 | 0 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 885 | 226,451 | SH | SOLE | 4 | 226,451 | 0 | 0 |
| NOBLE MIDSTREAM PARTNERS LP | COM UNIT REPST | 65506L105 | 247 | 23,700 | SH | SOLE | 4 | 23,700 | 0 | 0 |
| NORDSON CORP | COM | 655663102 | 477 | 2,311 | SH | SOLE | 3 | 2,311 | 0 | 0 |
| NORDSON CORP | COM | 655663102 | 7,353 | 36,590 | SH | SOLE | 4 | 36,590 | 0 | 0 |
| NORFOLK SOUTHN CORP | COM | 655844108 | 2,855 | 12,030 | SH | SOLE | 3 | 12,030 | 0 | 0 |
| NORFOLK SOUTHN CORP | COM | 655844108 | 28,516 | 120,011 | SH | SOLE | 4 | 120,011 | 0 | 0 |
| NORTHERN DYNASTY MINERALS LT | COM NEW | 66510M204 | 593 | 1,840,395 | SH | SOLE | 4 | 1,840,395 | 0 | 0 |
| NORTHERN TR CORP | COM | 665859104 | 22,435 | 240,876 | SH | SOLE | 4 | 240,876 | 0 | 0 |
| NORTHFIELD BANCORP INC DEL | COM | 66611T108 | 272 | 22,050 | SH | SOLE | 4 | 22,050 | 0 | 0 |
| NORTHRIM BANCORP INC | COM | 666762109 | 275 | 8,095 | SH | SOLE | 4 | 8,095 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 2,328 | 7,639 | SH | DFND | 3 | 7,639 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1,005 | 3,166 | SH | SOLE | 3 | 3,166 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 11,604 | 38,082 | SH | SOLE | 4 | 38,082 | 0 | 0 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 427 | 7,328 | SH | DFND | 3 | 7,328 | 0 | 0 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 13,855 | 237,602 | SH | SOLE | 4 | 237,602 | 0 | 0 |
| NORTONLIFELOCK INC | COM | 668771108 | 3,646 | 175,472 | SH | DFND | 3 | 175,472 | 0 | 0 |
| NORTONLIFELOCK INC | COM | 668771108 | 165 | 7,628 | SH | SOLE | 3 | 7,628 | 0 | 0 |
| NORTONLIFELOCK INC | COM | 668771108 | 1,078 | 51,868 | SH | SOLE | 4 | 51,868 | 0 | 0 |
| NOVAGOLD RES INC | COM NEW | 66987E206 | 1,419 | 146,734 | SH | SOLE | 4 | 146,734 | 0 | 0 |
| NOVARTIS AG | SPONSORED ADR | 66987V109 | 12,710 | 134,539 | SH | SOLE | 3 | 134,539 | 0 | 0 |
| NOVARTIS AG | SPONSORED ADR | 66987V109 | 61,680 | 653,180 | SH | SOLE | 4 | 653,180 | 0 | 0 |
| NOVAVAX INC | COM NEW | 670002401 | 217 | 1,943 | SH | SOLE | 4 | 1,943 | 0 | 0 |
| NOVELLUS SYS INC | NOTE 2.625% 5/1 | 670008AD3 | 296 | 20,000 | SH | SOLE | 4 | 20,000 | 0 | 0 |
| NOVANTA INC | COM | 67000B104 | 614 | 5,278 | SH | SOLE | 3 | 5,278 | 0 | 0 |
| NOVANTA INC | COM | 67000B104 | 13,137 | 111,127 | SH | SOLE | 4 | 111,127 | 0 | 0 |
| NOVO-NORDISK A S | ADR | 670100205 | 6 | 93 | SH | SOLE | 3 | 93 | 0 | 0 |

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|------------------------------|---------------------|-----------|---------|---------|----|------|---|---------|---|---|
| NOVO-NORDISK A S | ADR | 670100205 | 7,117 | 101,887 | SH | SOLE | 4 | 101,887 | 0 | 0 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 535 | 9,791 | SH | DFND | 3 | 9,791 | 0 | 0 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 272 | 5,092 | SH | SOLE | 3 | 5,092 | 0 | 0 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 8,326 | 152,400 | SH | SOLE | 4 | 152,400 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 9,513 | 215,774 | SH | DFND | 3 | 215,774 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 482 | 11,533 | SH | SOLE | 3 | 11,533 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 7,995 | 181,325 | SH | SOLE | 4 | 181,325 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | NOTE 1.250% 4/0 | 67020YAN0 | 455 | 200,000 | SH | SOLE | 4 | 200,000 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 1,258 | 23,647 | SH | SOLE | 4 | 23,647 | 0 | 0 |
| NVIDIA CORPORATION | COM | 67066G104 | 3,375 | 5,700 | SH | SOLE | 3 | 5,700 | 0 | 0 |
| NVIDIA CORPORATION | COM | 67066G104 | 198,982 | 381,046 | SH | SOLE | 4 | 381,046 | 0 | 0 |
| NUVASIVE INC | COM | 670704105 | 181 | 3,043 | SH | SOLE | 3 | 3,043 | 0 | 0 |
| NUVASIVE INC | COM | 670704105 | 763 | 13,551 | SH | SOLE | 4 | 13,551 | 0 | 0 |
| NUTRIEN LTD | COM | 67077M108 | 9,509 | 197,437 | SH | SOLE | 4 | 197,437 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 941 | 29,545 | SH | DFND | 3 | 29,545 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 56 | 1,724 | SH | SOLE | 3 | 1,724 | 0 | 0 |
| O-I GLASS INC | COM | 67098H104 | 148 | 11,267 | SH | SOLE | 3 | 11,267 | 0 | 0 |
| O-I GLASS INC | COM | 67098H104 | 983 | 82,579 | SH | SOLE | 4 | 82,579 | 0 | 0 |
| OREILLY AUTOMOTIVE INC | COM | 67103H107 | 3,373 | 7,842 | SH | SOLE | 3 | 7,842 | 0 | 0 |
| OREILLY AUTOMOTIVE INC | COM | 67103H107 | 4,237 | 9,363 | SH | SOLE | 4 | 9,363 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 115 | 1,249 | SH | SOLE | 3 | 1,249 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 326 | 3,500 | SH | SOLE | 4 | 3,500 | 0 | 0 |
| O2MICRO INTERNATIONAL LIMITE | SPONS ADR | 67107W100 | 243 | 26,430 | SH | SOLE | 4 | 26,430 | 0 | 0 |
| OP BANCORP | COM | 67109R109 | 114 | 14,741 | SH | SOLE | 4 | 14,741 | 0 | 0 |
| OAK STR HEALTH INC | COM | 67181A107 | 1,037 | 16,963 | SH | SOLE | 4 | 16,963 | 0 | 0 |
| OASIS PETROLEUM INC | COM NEW | 674215207 | 485 | 13,100 | SH | SOLE | 4 | 13,100 | 0 | 0 |
| OCCIDENTAL PETE CORP | COM | 674599105 | 9,016 | 520,852 | SH | SOLE | 4 | 520,852 | 0 | 0 |
| OCCIDENTAL PETE CORP | *W EXP 08/03/202 | 674599162 | 0 | 1 | SH | DFND | 3 | 1 | 0 | 0 |
| OCCIDENTAL PETE CORP | *W EXP 08/03/202 | 674599162 | 459 | 67,386 | SH | SOLE | 4 | 67,386 | 0 | 0 |
| OCEANEERING INTL INC | COM | 675232102 | 1,349 | 169,704 | SH | SOLE | 4 | 169,704 | 0 | 0 |
| OCEANFIRST FINL CORP | COM | 675234108 | 589 | 31,635 | SH | SOLE | 4 | 31,635 | 0 | 0 |
| OCULAR THERAPEUTIX INC | COM | 67576A100 | 205 | 9,885 | SH | DFND | 3 | 9,885 | 0 | 0 |
| OCULAR THERAPEUTIX INC | COM | 67576A100 | 957 | 46,235 | SH | DFND | 1 | 46,235 | 0 | 0 |
| OIL STS INTL INC | COM | 678026105 | 126 | 25,000 | SH | SOLE | 4 | 25,000 | 0 | 0 |
| OKTA INC | CL A | 679295105 | 2,051 | 8,065 | SH | DFND | 3 | 8,065 | 0 | 0 |
| OKTA INC | CL A | 679295105 | 501 | 1,845 | SH | SOLE | 3 | 1,845 | 0 | 0 |
| OKTA INC | CL A | 679295105 | 6,289 | 24,735 | SH | SOLE | 4 | 24,735 | 0 | 0 |
| OKTA INC | NOTE 0.125% 9/0 | 679295AD7 | 455 | 306,000 | SH | SOLE | 4 | 306,000 | 0 | 0 |
| OLD DOMINION FREIGHT LINE IN | COM | 679580100 | 57 | 294 | SH | DFND | 3 | 294 | 0 | 0 |
| OLD DOMINION FREIGHT LINE IN | COM | 679580100 | 3,114 | 15,712 | SH | SOLE | 3 | 15,712 | 0 | 0 |
| OLD DOMINION FREIGHT LINE IN | COM | 679580100 | 3,275 | 16,780 | SH | SOLE | 4 | 16,780 | 0 | 0 |
| OLD NATL BANCORP IND | COM | 680033107 | 1,419 | 85,670 | SH | SOLE | 4 | 85,670 | 0 | 0 |
| OLD REP INTL CORP | COM | 680223104 | 1,409 | 71,499 | SH | DFND | 3 | 71,499 | 0 | 0 |
| OLD REP INTL CORP | COM | 680223104 | 23 | 1,838 | SH | SOLE | 3 | 1,838 | 0 | 0 |

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|---------------------------------|---------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| OLIN CORP | COM PAR \$1 | 680665205 | 151 | 6,039 | SH | SOLE | 3 | 6,039 | 0 | 0 |
| OLIN CORP | COM PAR \$1 | 680665205 | 1,553 | 63,236 | SH | SOLE | 4 | 63,236 | 0 | 0 |
| OLLIES BARGAIN OUTLET HLDGS | COM | 681116109 | 372 | 4,544 | SH | DFND | 3 | 4,544 | 0 | 0 |
| OLLIES BARGAIN OUTLET HLDGS | COM | 681116109 | 3,376 | 41,792 | SH | SOLE | 3 | 41,792 | 0 | 0 |
| OLLIES BARGAIN OUTLET HLDGS | COM | 681116109 | 17,163 | 209,899 | SH | SOLE | 4 | 209,899 | 0 | 0 |
| OMNICOM GROUP INC | COM | 681919106 | 7,623 | 122,224 | SH | DFND | 3 | 122,224 | 0 | 0 |
| OMNICOM GROUP INC | COM | 681919106 | 568 | 8,764 | SH | SOLE | 3 | 8,764 | 0 | 0 |
| OMNICOM GROUP INC | COM | 681919106 | 615 | 9,858 | SH | SOLE | 4 | 9,858 | 0 | 0 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 295 | 10,705 | SH | SOLE | 3 | 10,705 | 0 | 0 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 8,203 | 225,852 | SH | SOLE | 4 | 225,852 | 0 | 0 |
| OMEGA FLEX INC | COM | 682095104 | 81 | 556 | SH | DFND | 3 | 556 | 0 | 0 |
| OMEGA FLEX INC | COM | 682095104 | 829 | 5,680 | SH | SOLE | 4 | 5,680 | 0 | 0 |
| OMNICELL COM | COM | 68213N109 | 1,276 | 10,633 | SH | DFND | 1 | 10,633 | 0 | 0 |
| OMNICELL COM | COM | 68213N109 | 756 | 6,252 | SH | SOLE | 3 | 6,252 | 0 | 0 |
| OMNICELL COM | COM | 68213N109 | 1,965 | 16,371 | SH | SOLE | 4 | 16,371 | 0 | 0 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 305 | 9,316 | SH | DFND | 3 | 9,316 | 0 | 0 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 1,044 | 30,774 | SH | SOLE | 3 | 30,774 | 0 | 0 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 7,852 | 239,915 | SH | SOLE | 4 | 239,915 | 0 | 0 |
| ON SEMICONDUCTOR CORP | NOTE 1.625%10/1 | 682189AP0 | 280 | 167,000 | SH | SOLE | 4 | 167,000 | 0 | 0 |
| ONE GAS INC | COM | 68235P108 | 5,879 | 76,575 | SH | SOLE | 4 | 76,575 | 0 | 0 |
| ONDAS HLDGS INC | COM NEW | 68236H204 | 602 | 64,530 | SH | SOLE | 4 | 64,530 | 0 | 0 |
| FLWS/1-800 FLOWERS | CL A | 68243Q106 | 9,798 | 376,852 | SH | SOLE | 4 | 376,852 | 0 | 0 |
| ONECONNECT FINL TECHNOLOGY C | SPONSORED ADS | 68248T105 | 198 | 10,050 | SH | SOLE | 4 | 10,050 | 0 | 0 |
| ONEOK INC NEW | COM | 682680103 | 5,977 | 155,721 | SH | SOLE | 4 | 155,721 | 0 | 0 |
| ONEMAIN HLDGS INC | COM | 68268W103 | 3,353 | 69,621 | SH | DFND | 3 | 69,621 | 0 | 0 |
| ONEMAIN HLDGS INC | COM | 68268W103 | 492 | 9,586 | SH | SOLE | 3 | 9,586 | 0 | 0 |
| ONEWATER MARINE INC | CL A COM | 68280L101 | 2,039 | 70,108 | SH | SOLE | 4 | 70,108 | 0 | 0 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 0 | 0 | SH | SOLE | 4 | 0 | 0 | 0 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 16,836 | 45,028 | SH | SOLE | 3 | 45,028 | 0 | 0 |
| SPX CORP | COM | 784635104 | 444 | 8,140 | SH | DFND | 3 | 8,140 | 0 | 0 |
| SPX CORP | COM | 784635104 | 9,750 | 178,760 | SH | SOLE | 4 | 178,760 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 688 | 6,333 | SH | DFND | 3 | 6,333 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 829 | 7,633 | SH | DFND | 1 | 7,633 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 89 | 832 | SH | SOLE | 3 | 832 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 8,901 | 81,971 | SH | SOLE | 4 | 81,971 | 0 | 0 |
| SPDR GOLD TR | GOLD SHS | 78463V107 | 2,919 | 16,364 | SH | SOLE | 4 | 16,364 | 0 | 0 |
| SPDR SER TR | NUVEEN BBG BRCLY | 78464A284 | 62,671 | 1,062,877 | SH | SOLE | 3 | 1,062,877 | 0 | 0 |
| SPDR SER TR | BLMBRG BRC CNVRT | 78464A359 | 464 | 5,593 | SH | SOLE | 3 | 5,593 | 0 | 0 |
| SPDR SER TR | BLMBRG BRC CNVRT | 78464A359 | 10,707 | 129,328 | SH | SOLE | 4 | 129,328 | 0 | 0 |
| SPDR SER TR | PORTFOLIO SHORT | 78464A474 | 29 | 1,051 | SH | SOLE | 3 | 1,051 | 0 | 0 |
| SPDR SER TR | PORTFOLIO SHORT | 78464A474 | 3,306 | 105,285 | SH | SOLE | 4 | 105,285 | 0 | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM | 78467J100 | 65 | 938 | SH | SOLE | 3 | 938 | 0 | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM | 78467J100 | 2,962 | 40,715 | SH | SOLE | 4 | 40,715 | 0 | 0 |
| SSGA ACTIVE ETF TR | BLKSTN GSOSRLN | 78467V608 | 744 | 16,268 | SH | SOLE | 3 | 16,268 | 0 | 0 |
| SPDR SER TR | SPDR BLOOMBERG | 78468R663 | 107,909 | 1,178,636 | SH | SOLE | 3 | 1,178,636 | 0 | 0 |
| SPDR SER TR | NUVEEN | 78468R739 | 12,426 | 249,773 | SH | SOLE | 3 | 249,773 | 0 | 0 |

| | BLMBRG SR | | | | | | | | | |
|------------------------------|------------------|-----------|---------|---------|----|------|---|---------|---|---|
| SPDR SER TR | SPDR S&P 500 ETF | 78468R796 | 2,979 | 32,042 | SH | SOLE | 3 | 32,042 | 0 | 0 |
| SPDR SER TR | PORTFOLIO S&P600 | 78468R853 | 791 | 22,153 | SH | SOLE | 3 | 22,153 | 0 | 0 |
| SP PLUS CORP | COM | 78469C103 | 4,928 | 170,945 | SH | SOLE | 4 | 170,945 | 0 | 0 |
| SPX FLOW INC | COM | 78469X107 | 87 | 1,508 | SH | DFND | 3 | 1,508 | 0 | 0 |
| SPX FLOW INC | COM | 78469X107 | 96 | 1,671 | SH | SOLE | 3 | 1,671 | 0 | 0 |
| SPX FLOW INC | COM | 78469X107 | 246 | 4,245 | SH | SOLE | 4 | 4,245 | 0 | 0 |
| SPDR INDEX SHS FDS | MSCI EAFE FS ETF | 78470E106 | 1,245 | 15,982 | SH | SOLE | 3 | 15,982 | 0 | 0 |
| SVB FINANCIAL GROUP | COM | 78486Q101 | 2,470 | 6,368 | SH | DFND | 3 | 6,368 | 0 | 0 |
| SVB FINANCIAL GROUP | COM | 78486Q101 | 13,932 | 35,922 | SH | SOLE | 4 | 35,922 | 0 | 0 |
| SVMK INC | COM | 78489X103 | 3,798 | 148,640 | SH | SOLE | 4 | 148,640 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 83 | 4,248 | SH | SOLE | 3 | 4,248 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 926 | 53,296 | SH | SOLE | 4 | 53,296 | 0 | 0 |
| SABRE CORP | COM | 78573M104 | 1,160 | 96,476 | SH | DFND | 3 | 96,476 | 0 | 0 |
| SABRE CORP | COM | 78573M104 | 3,008 | 250,229 | SH | SOLE | 4 | 250,229 | 0 | 0 |
| SAFEHOLD INC | COM | 78645L100 | 241 | 3,319 | SH | DFND | 3 | 3,319 | 0 | 0 |
| SAFEHOLD INC | COM | 78645L100 | 31 | 317 | SH | SOLE | 3 | 317 | 0 | 0 |
| SAGE THERAPEUTICS INC | COM | 78667J108 | 530 | 6,329 | SH | SOLE | 3 | 6,329 | 0 | 0 |
| SAGE THERAPEUTICS INC | COM | 78667J108 | 3,797 | 43,895 | SH | SOLE | 4 | 43,895 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 58 | 320 | SH | DFND | 3 | 320 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 754 | 4,172 | SH | DFND | 1 | 4,172 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 4,065 | 22,485 | SH | SOLE | 4 | 22,485 | 0 | 0 |
| SAILPOINT TECHNOLOGIES HLDGS | COM | 78781P105 | 1,256 | 23,596 | SH | DFND | 1 | 23,596 | 0 | 0 |
| SAILPOINT TECHNOLOGIES HLDGS | COM | 78781P105 | 1,580 | 29,683 | SH | DFND | 3 | 29,683 | 0 | 0 |
| SAILPOINT TECHNOLOGIES HLDGS | COM | 78781P105 | 49 | 966 | SH | SOLE | 3 | 966 | 0 | 0 |
| SAILPOINT TECHNOLOGIES HLDGS | COM | 78781P105 | 46,038 | 864,718 | SH | SOLE | 4 | 864,718 | 0 | 0 |
| ST JOE CO | COM | 790148100 | 267 | 6,284 | SH | DFND | 3 | 6,284 | 0 | 0 |
| SALESFORCE COM INC | COM | 79466L302 | 756 | 3,398 | SH | DFND | 3 | 3,398 | 0 | 0 |
| SALESFORCE COM INC | COM | 79466L302 | 2,470 | 10,971 | SH | SOLE | 3 | 10,971 | 0 | 0 |
| SALESFORCE COM INC | COM | 79466L302 | 112,298 | 504,642 | SH | SOLE | 4 | 504,642 | 0 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 196 | 1,388 | SH | SOLE | 3 | 1,388 | 0 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 318 | 2,406 | SH | SOLE | 4 | 2,406 | 0 | 0 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 1,674 | 51,993 | SH | SOLE | 4 | 51,993 | 0 | 0 |
| SANGAMO THERAPEUTICS INC | COM | 800677106 | 371 | 20,829 | SH | SOLE | 3 | 20,829 | 0 | 0 |
| SANMINA CORPORATION | COM | 801056102 | 921 | 28,883 | SH | DFND | 3 | 28,883 | 0 | 0 |
| SANMINA CORPORATION | COM | 801056102 | 209 | 6,159 | SH | SOLE | 3 | 6,159 | 0 | 0 |
| SANMINA CORPORATION | COM | 801056102 | 530 | 16,629 | SH | SOLE | 4 | 16,629 | 0 | 0 |
| SANOFI | SPONSORED ADR | 80105N105 | 4,181 | 85,874 | SH | SOLE | 3 | 85,874 | 0 | 0 |
| SANOFI | SPONSORED ADR | 80105N105 | 14,054 | 289,238 | SH | SOLE | 4 | 289,238 | 0 | 0 |
| SANTANDER CONSUMER USA HDG I | COM | 80283M101 | 1,735 | 78,786 | SH | DFND | 3 | 78,786 | 0 | 0 |
| SAP SE | SPON ADR | 803054204 | 4,241 | 32,707 | SH | SOLE | 3 | 32,707 | 0 | 0 |
| SAP SE | SPON ADR | 803054204 | 20,238 | 155,208 | SH | SOLE | 4 | 155,208 | 0 | 0 |
| SAREPTA THERAPEUTICS INC | COM | 803607100 | 197 | 1,137 | SH | SOLE | 3 | 1,137 | 0 | 0 |
| SAREPTA THERAPEUTICS INC | COM | 803607100 | 6,045 | 35,456 | SH | SOLE | 4 | 35,456 | 0 | 0 |

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|------------------------------|----------------|-----------|-----------|------------|----|------|---|------------|---|---|
| SASOL LTD | SPONSORED ADR | 803866300 | 617 | 69,614 | SH | SOLE | 4 | 69,614 | 0 | 0 |
| SCANSOURCE INC | COM | 806037107 | 1,020 | 38,675 | SH | SOLE | 4 | 38,675 | 0 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 663 | 9,916 | SH | DFND | 3 | 9,916 | 0 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 840 | 12,165 | SH | SOLE | 3 | 12,165 | 0 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 9,588 | 143,411 | SH | SOLE | 4 | 143,411 | 0 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 117 | 5,048 | SH | SOLE | 3 | 5,048 | 0 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 14,226 | 651,677 | SH | SOLE | 4 | 651,677 | 0 | 0 |
| SCHNITZER STEEL INDS INC | CL A | 806882106 | 119 | 3,722 | SH | DFND | 3 | 3,722 | 0 | 0 |
| SCHNITZER STEEL INDS INC | CL A | 806882106 | 644 | 20,192 | SH | SOLE | 4 | 20,192 | 0 | 0 |
| SCHNEIDER NATIONAL INC | CL B | 80689H102 | 418 | 20,187 | SH | DFND | 3 | 20,187 | 0 | 0 |
| SCHNEIDER NATIONAL INC | CL B | 80689H102 | 911 | 44,123 | SH | SOLE | 3 | 44,123 | 0 | 0 |
| SCHNEIDER NATIONAL INC | CL B | 80689H102 | 915 | 44,198 | SH | SOLE | 4 | 44,198 | 0 | 0 |
| SCHOLAR ROCK HLDG CORP | COM | 80706P103 | 662 | 13,635 | SH | DFND | 1 | 13,635 | 0 | 0 |
| SCHRODINGER INC | COM | 80810D103 | 607 | 7,670 | SH | SOLE | 4 | 7,670 | 0 | 0 |
| SCHWAB CHARLES CORP | COM | 808513105 | 2,885 | 53,690 | SH | SOLE | 3 | 53,690 | 0 | 0 |
| SCHWAB CHARLES CORP | COM | 808513105 | 51,408 | 969,224 | SH | SOLE | 4 | 969,224 | 0 | 0 |
| SCHWAB STRATEGIC TR | US LRG CAP ETF | 808524201 | 1,352,812 | 14,877,292 | SH | SOLE | 3 | 14,877,292 | 0 | 0 |
| SCHWAB STRATEGIC TR | US LCAP GR ETF | 808524300 | 97,600 | 760,064 | SH | SOLE | 3 | 760,064 | 0 | 0 |
| SCHWAB STRATEGIC TR | US LCAP VA ETF | 808524409 | 90,575 | 1,521,589 | SH | SOLE | 3 | 1,521,589 | 0 | 0 |
| SCHWAB STRATEGIC TR | US SML CAP ETF | 808524607 | 314,421 | 3,531,949 | SH | SOLE | 3 | 3,531,949 | 0 | 0 |
| SCHWAB STRATEGIC TR | US DIVIDEND EQ | 808524797 | 3,327 | 51,841 | SH | SOLE | 3 | 51,841 | 0 | 0 |
| SCHWAB STRATEGIC TR | SHT TM US TRES | 808524862 | 278,038 | 5,409,981 | SH | SOLE | 3 | 5,409,981 | 0 | 0 |
| SCIENCE APPLICATIONS INTL CO | COM | 808625107 | 733 | 7,741 | SH | SOLE | 4 | 7,741 | 0 | 0 |
| SCIENTIFIC GAMES CORP | COM | 80874P109 | 843 | 20,312 | SH | DFND | 1 | 20,312 | 0 | 0 |
| SCIPLAY CORPORATION | CL A | 809087109 | 452 | 32,607 | SH | SOLE | 4 | 32,607 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 611 | 3,066 | SH | DFND | 1 | 3,066 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 1,599 | 8,032 | SH | DFND | 3 | 8,032 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 9,103 | 45,712 | SH | SOLE | 4 | 45,712 | 0 | 0 |
| SCRIPPS E W CO OHIO | CL A NEW | 811054402 | 742 | 48,546 | SH | SOLE | 4 | 48,546 | 0 | 0 |
| SEA LTD | SPONSORD ADS | 81141R100 | 248 | 1,261 | SH | SOLE | 3 | 1,261 | 0 | 0 |
| SEA LTD | SPONSORD ADS | 81141R100 | 85,313 | 428,603 | SH | SOLE | 4 | 428,603 | 0 | 0 |
| SEACOAST BKG CORP FLA | COM NEW | 811707801 | 2,545 | 86,407 | SH | SOLE | 4 | 86,407 | 0 | 0 |
| SEAGEN INC | COM | 81181C104 | 410 | 2,227 | SH | SOLE | 3 | 2,227 | 0 | 0 |
| SEAGEN INC | COM | 81181C104 | 2,940 | 16,785 | SH | SOLE | 4 | 16,785 | 0 | 0 |
| SEABRIDGE GOLD INC | COM | 811916105 | 1,624 | 77,076 | SH | SOLE | 4 | 77,076 | 0 | 0 |
| SEALED AIR CORP NEW | COM | 81211K100 | 697 | 15,212 | SH | DFND | 3 | 15,212 | 0 | 0 |
| SEALED AIR CORP NEW | COM | 81211K100 | 137 | 2,896 | SH | SOLE | 3 | 2,896 | 0 | 0 |
| SEALED AIR CORP NEW | COM | 81211K100 | 2,330 | 50,890 | SH | SOLE | 4 | 50,890 | 0 | 0 |
| SEAWORLD ENTMT INC | COM | 81282V100 | 60 | 1,867 | SH | SOLE | 3 | 1,867 | 0 | 0 |
| SEAWORLD ENTMT INC | COM | 81282V100 | 6,627 | 209,787 | SH | SOLE | 4 | 209,787 | 0 | 0 |
| SELECT ENERGY SVCS INC | CL A COM | 81617J301 | 6 | 5,859 | SH | SOLE | 3 | 5,859 | 0 | 0 |
| SELECT ENERGY SVCS INC | CL A COM | 81617J301 | 297 | 72,483 | SH | SOLE | 4 | 72,483 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|---------|----|------|---|---------|---|---|
| SELECT MED HLDGS CORP | COM | 81619Q105 | 3,900 | 141,006 | SH | SOLE | 4 | 141,006 | 0 | 0 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 1,560 | 23,291 | SH | SOLE | 4 | 23,291 | 0 | 0 |
| SELECTQUOTE INC | COM | 816307300 | 94 | 6,163 | SH | SOLE | 3 | 6,163 | 0 | 0 |
| SELECTQUOTE INC | COM | 816307300 | 616 | 29,672 | SH | SOLE | 4 | 29,672 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 1,121 | 15,556 | SH | DFND | 1 | 15,556 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 257 | 3,374 | SH | SOLE | 3 | 3,374 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 1,841 | 25,533 | SH | SOLE | 4 | 25,533 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 1,641 | 12,881 | SH | DFND | 3 | 12,881 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 468 | 3,628 | SH | SOLE | 3 | 3,628 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 8,562 | 67,199 | SH | SOLE | 4 | 67,199 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 199 | 2,693 | SH | DFND | 3 | 2,693 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 83 | 1,220 | SH | SOLE | 3 | 1,220 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 209 | 2,838 | SH | SOLE | 4 | 2,838 | 0 | 0 |
| SERITAGE GROWTH PPTYS | CL A | 81752R100 | 228 | 15,548 | SH | SOLE | 4 | 15,548 | 0 | 0 |
| SERVICE CORP INTL | COM | 817565104 | 456 | 9,437 | SH | SOLE | 3 | 9,437 | 0 | 0 |
| SERVICE PPTYS TR | COM SH BEN INT | 81761L102 | 171 | 14,848 | SH | DFND | 3 | 14,848 | 0 | 0 |
| SERVICE PPTYS TR | COM SH BEN INT | 81761L102 | 146 | 23,393 | SH | SOLE | 3 | 23,393 | 0 | 0 |
| SERVICENOW INC | COM | 81762P102 | 13,075 | 23,569 | SH | SOLE | 3 | 23,569 | 0 | 0 |
| SERVICENOW INC | COM | 81762P102 | 113,664 | 206,500 | SH | SOLE | 4 | 206,500 | 0 | 0 |
| SHAKE SHACK INC | CL A | 819047101 | 3,439 | 40,561 | SH | SOLE | 4 | 40,561 | 0 | 0 |
| SHELL MIDSTREAM PARTNERS L P | UNIT LTD INT | 822634101 | 495 | 49,090 | SH | SOLE | 4 | 49,090 | 0 | 0 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1,089 | 1,482 | SH | DFND | 3 | 1,482 | 0 | 0 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 14,872 | 20,237 | SH | SOLE | 4 | 20,237 | 0 | 0 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 14,618 | 20,545 | SH | SOLE | 3 | 20,545 | 0 | 0 |
| SHIFT4 PMTS INC | CL A | 82452J109 | 265 | 3,509 | SH | SOLE | 4 | 3,509 | 0 | 0 |
| SHOE CARNIVAL INC | COM | 824889109 | 68 | 1,730 | SH | DFND | 3 | 1,730 | 0 | 0 |
| SHOE CARNIVAL INC | COM | 824889109 | 133 | 3,382 | SH | SOLE | 4 | 3,382 | 0 | 0 |
| SHOE CARNIVAL INC | COM | 824889109 | 157 | 4,163 | SH | SOLE | 3 | 4,163 | 0 | 0 |
| SHOCKWAVE MED INC | COM | 82489T104 | 885 | 8,529 | SH | DFND | 1 | 8,529 | 0 | 0 |
| SHOCKWAVE MED INC | COM | 82489T104 | 1,388 | 13,379 | SH | SOLE | 4 | 13,379 | 0 | 0 |
| SHOPIFY INC | CL A | 82509L107 | 7,523 | 6,827 | SH | SOLE | 3 | 6,827 | 0 | 0 |
| SHOPIFY INC | CL A | 82509L107 | 51,567 | 45,556 | SH | SOLE | 4 | 45,556 | 0 | 0 |
| UNITED CMNTY BKS BLAIRSVLE G | COM | 90984P303 | 8,566 | 301,185 | SH | SOLE | 4 | 301,185 | 0 | 0 |
| UNITED AIRLS HLDGS INC | COM | 910047109 | 669 | 15,118 | SH | SOLE | 3 | 15,118 | 0 | 0 |
| UNITED AIRLS HLDGS INC | COM | 910047109 | 3,424 | 79,166 | SH | SOLE | 4 | 79,166 | 0 | 0 |
| UNITED NAT FOODS INC | COM | 911163103 | 105 | 6,590 | SH | DFND | 3 | 6,590 | 0 | 0 |
| UNITED NAT FOODS INC | COM | 911163103 | 376 | 21,073 | SH | SOLE | 3 | 21,073 | 0 | 0 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 3,854 | 22,513 | SH | SOLE | 3 | 22,513 | 0 | 0 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 36,275 | 215,412 | SH | SOLE | 4 | 215,412 | 0 | 0 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 227 | 7,390 | SH | SOLE | 4 | 7,390 | 0 | 0 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 167 | 9,178 | SH | SOLE | 3 | 9,178 | 0 | 0 |
| US FOODS HLDG CORP | COM | 912008109 | 1,063 | 30,356 | SH | SOLE | 3 | 30,356 | 0 | 0 |
| US FOODS HLDG CORP | COM | 912008109 | 2,220 | 66,636 | SH | SOLE | 4 | 66,636 | 0 | 0 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 220 | 13,099 | SH | SOLE | 4 | 13,099 | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 8,055 | 53,069 | SH | DFND | 3 | 53,069 | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 201 | 1,325 | SH | SOLE | 4 | 1,325 | 0 | 0 |

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|------------------------------|------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 597 | 3,875 | SH | SOLE | 3 | 3,875 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 11,788 | 33,614 | SH | DFND | 3 | 33,614 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 22,215 | 63,317 | SH | SOLE | 3 | 63,317 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 93,366 | 266,244 | SH | SOLE | 4 | 266,244 | 0 | 0 |
| UNITIL CORP | COM | 913259107 | 5,087 | 114,913 | SH | SOLE | 4 | 114,913 | 0 | 0 |
| UNITI GROUP INC | COM | 91325V108 | 149 | 12,678 | SH | SOLE | 4 | 12,678 | 0 | 0 |
| UNITY SOFTWARE INC | COM | 91332U101 | 23,107 | 150,565 | SH | SOLE | 4 | 150,565 | 0 | 0 |
| UNIVAR SOLUTIONS USA INC | COM | 91336L107 | 6,373 | 335,232 | SH | SOLE | 4 | 335,232 | 0 | 0 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 138 | 602 | SH | SOLE | 3 | 602 | 0 | 0 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 7,636 | 33,229 | SH | SOLE | 4 | 33,229 | 0 | 0 |
| UNIVERSAL LOGISTICS HLDGS IN | COM | 91388P105 | 270 | 13,100 | SH | SOLE | 4 | 13,100 | 0 | 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 802 | 5,835 | SH | DFND | 3 | 5,835 | 0 | 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 1,151 | 8,167 | SH | SOLE | 3 | 8,167 | 0 | 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 9,943 | 72,311 | SH | SOLE | 4 | 72,311 | 0 | 0 |
| UNIVEST FINANCIAL CORPORATIO | COM | 915271100 | 159 | 6,790 | SH | SOLE | 3 | 6,790 | 0 | 0 |
| UNIVEST FINANCIAL CORPORATIO | COM | 915271100 | 263 | 12,800 | SH | SOLE | 4 | 12,800 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 677 | 29,501 | SH | DFND | 3 | 29,501 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 347 | 18,903 | SH | SOLE | 3 | 18,903 | 0 | 0 |
| UPLAND SOFTWARE INC | COM | 91544A109 | 41 | 886 | SH | SOLE | 3 | 886 | 0 | 0 |
| UPLAND SOFTWARE INC | COM | 91544A109 | 332 | 7,230 | SH | SOLE | 4 | 7,230 | 0 | 0 |
| UPWORK INC | COM | 91688F104 | 943 | 27,319 | SH | DFND | 1 | 27,319 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 10 | 439 | SH | SOLE | 3 | 439 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 420 | 16,406 | SH | SOLE | 4 | 16,406 | 0 | 0 |
| URBAN EDGE PPTYS | COM | 91704F104 | 16,012 | 1,237,379 | SH | SOLE | 4 | 1,237,379 | 0 | 0 |
| UTZ BRANDS INC | COM CL A | 918090101 | 828 | 37,556 | SH | DFND | 1 | 37,556 | 0 | 0 |
| V F CORP | COM | 918204108 | 1,909 | 22,354 | SH | SOLE | 4 | 22,354 | 0 | 0 |
| VEON LTD | SPONSORED ADR | 91822M106 | 460 | 304,521 | SH | SOLE | 4 | 304,521 | 0 | 0 |
| VAIL RESORTS INC | COM | 91879Q109 | 222 | 662 | SH | SOLE | 3 | 662 | 0 | 0 |
| VAIL RESORTS INC | COM | 91879Q109 | 6,620 | 23,732 | SH | SOLE | 4 | 23,732 | 0 | 0 |
| VALE S A | SPONSORED ADS | 91912E105 | 854 | 50,619 | SH | SOLE | 3 | 50,619 | 0 | 0 |
| VALE S A | SPONSORED ADS | 91912E105 | 28,588 | 1,705,756 | SH | SOLE | 4 | 1,705,756 | 0 | 0 |
| VALERO ENERGY CORP | COM | 91913Y100 | 1,966 | 32,810 | SH | SOLE | 3 | 32,810 | 0 | 0 |
| VALERO ENERGY CORP | COM | 91913Y100 | 1,932 | 34,158 | SH | SOLE | 4 | 34,158 | 0 | 0 |
| VALLEY NATL BANCORP | COM | 919794107 | 3,309 | 339,433 | SH | SOLE | 4 | 339,433 | 0 | 0 |
| VALMONT INDS INC | COM | 920253101 | 77 | 414 | SH | SOLE | 3 | 414 | 0 | 0 |
| VALMONT INDS INC | COM | 920253101 | 2,592 | 14,818 | SH | SOLE | 4 | 14,818 | 0 | 0 |
| VALVOLINE INC | COM | 92047W101 | 1,010 | 42,371 | SH | SOLE | 3 | 42,371 | 0 | 0 |
| VALVOLINE INC | COM | 92047W101 | 5,944 | 256,870 | SH | SOLE | 4 | 256,870 | 0 | 0 |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 44 | 5,442 | SH | SOLE | 3 | 5,442 | 0 | 0 |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 2,002 | 152,380 | SH | SOLE | 4 | 152,380 | 0 | 0 |
| VANECK VECTORS ETF TR | JP MORGAN MKTS | 92189H300 | 214,779 | 6,444,865 | SH | SOLE | 3 | 6,444,865 | 0 | 0 |
| VANECK VECTORS ETF TR | HIGH YLD MUN ETF | 92189H409 | 156,268 | 2,539,762 | SH | SOLE | 3 | 2,539,762 | 0 | 0 |

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|------------------------------|------------------|-----------|-----------|------------|----|------|---|------------|---|---|
| VANGUARD BD INDEX FDS | SHORT TRM BOND | 921937827 | 2,205 | 26,595 | SH | SOLE | 4 | 26,595 | 0 | 0 |
| VANGUARD BD INDEX FDS | TOTAL BND MRKT | 921937835 | 1,183,989 | 13,424,378 | SH | SOLE | 3 | 13,424,378 | 0 | 0 |
| VANGUARD TAX-MANAGED INTL FD | FTSE DEV MKT ETF | 921943858 | 478 | 10,120 | SH | SOLE | 4 | 10,120 | 0 | 0 |
| VANGUARD TAX-MANAGED INTL FD | FTSE DEV MKT ETF | 921943858 | 1,197,492 | 25,361,807 | SH | SOLE | 3 | 25,361,807 | 0 | 0 |
| VANGUARD WHITEHALL FDS | HIGH DIV YLD | 921946406 | 8,747 | 95,531 | SH | SOLE | 3 | 95,531 | 0 | 0 |
| VANGUARD WHITEHALL FDS | INTL HIGH ETF | 921946794 | 4,432 | 72,747 | SH | SOLE | 3 | 72,747 | 0 | 0 |
| VANGUARD MALVERN FDS | STRM INFPROIDX | 922020805 | 292,684 | 5,725,800 | SH | SOLE | 3 | 5,725,800 | 0 | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE EMR MKT ETF | 922042858 | 341,363 | 6,806,803 | SH | SOLE | 3 | 6,806,803 | 0 | 0 |
| VANGUARD SCOTTSDALE FDS | MORTG-BACK SEC | 92206C771 | 6,816 | 126,456 | SH | SOLE | 3 | 126,456 | 0 | 0 |
| VANGUARD SCOTTSDALE FDS | LG-TERM COR BD | 92206C813 | 2,747 | 24,786 | SH | SOLE | 3 | 24,786 | 0 | 0 |
| VANGUARD SCOTTSDALE FDS | INT-TERM CORP | 92206C870 | 223 | 2,269 | SH | SOLE | 3 | 2,269 | 0 | 0 |
| VAPOTHERM INC | COM | 922107107 | 751 | 27,967 | SH | SOLE | 4 | 27,967 | 0 | 0 |
| VARIAN MED SYS INC | COM | 92220P105 | 60 | 353 | SH | SOLE | 3 | 353 | 0 | 0 |
| VARIAN MED SYS INC | COM | 92220P105 | 1,102 | 6,298 | SH | SOLE | 4 | 6,298 | 0 | 0 |
| VARONIS SYS INC | COM | 922280102 | 978 | 6,045 | SH | SOLE | 3 | 6,045 | 0 | 0 |
| VARONIS SYS INC | COM | 922280102 | 42,902 | 262,221 | SH | SOLE | 4 | 262,221 | 0 | 0 |
| VECTOR GROUP LTD | COM | 92240M108 | 1,952 | 167,527 | SH | DFND | 3 | 167,527 | 0 | 0 |
| VECTRUS INC | COM | 92242T101 | 496 | 9,984 | SH | SOLE | 4 | 9,984 | 0 | 0 |
| VEEVA SYS INC | CL A COM | 922475108 | 1,255 | 4,610 | SH | DFND | 3 | 4,610 | 0 | 0 |
| VEEVA SYS INC | CL A COM | 922475108 | 851 | 2,911 | SH | SOLE | 3 | 2,911 | 0 | 0 |
| VEEVA SYS INC | CL A COM | 922475108 | 196,239 | 720,806 | SH | SOLE | 4 | 720,806 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 142 | 3,027 | SH | SOLE | 3 | 3,027 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 45,100 | 919,659 | SH | SOLE | 4 | 919,659 | 0 | 0 |
| VANGUARD MUN BD FDS | TAX EXEMPT BD | 922907746 | 81,647 | 1,479,467 | SH | SOLE | 3 | 1,479,467 | 0 | 0 |
| VANGUARD INDEX FDS | S&P 500 ETF SHS | 922908363 | 213 | 621 | SH | SOLE | 3 | 621 | 0 | 0 |
| VANGUARD INDEX FDS | SML CP GRW ETF | 922908595 | 92,950 | 347,232 | SH | SOLE | 3 | 347,232 | 0 | 0 |
| VANGUARD INDEX FDS | SM CP VAL ETF | 922908611 | 71,851 | 504,396 | SH | SOLE | 3 | 504,396 | 0 | 0 |
| VANGUARD INDEX FDS | LARGE CAP ETF | 922908637 | 1,313 | 7,460 | SH | SOLE | 3 | 7,460 | 0 | 0 |