

| | |
|-----------|--|
| 028-05508 | AJO, LP |
| 028-10562 | AllianceBernstein L.P. |
| 028-04895 | Analytic Investors, LLC |
| 028-10120 | AQR Capital Management LLC |
| 028-17137 | Arcus |
| 028-13791 | ArrowMark Partners |
| 028-05615 | Axiom International Investors |
| 028-18146 | Benefit Street Partners |
| 028-02951 | Beutel Goodman Capital Management |
| 028-18913 | Blackcrane Capital, LLC |
| 028-12820 | Brigade Capital Management, LP |
| 028-11728 | Causeway |
| 028-11563 | Coho Partners |
| 028-14668 | Copeland Capital Management, LLC |
| 028-10492 | Falcon Point Capital |
| 028-14036 | Fiera Capital Corp. |
| 028-18845 | Fondsmaglerselskabet Maj Invest A/S |
| 028-12836 | Guggenheim Capital Llc |
| 028-11957 | Hillsdale Investment Management Inc. |
| 028-04211 | Intech Investment Management LLC |
| 028-14777 | J O HAMBRO CAPITAL MANAGEMENT LTD |
| 028-11937 | JP Morgan Investment Management |
| 028-17689 | Kettle Hill Capital Management, LLC |
| 028-13608 | LMCG Investments, LLC |
| 028-06580 | LSV Asset Management |
| 028-13124 | Macquarie Investment Management |
| 028-03673 | ManuLife Asset Management LLC |
| 028-17488 | Maple-Brown Abbott |
| 028-13243 | Mar Vista Investment Partners, LLC |
| 028-03743 | Marathon Asset Management, LP |
| 028-04632 | Martingale Asset Management L P |
| 028-13573 | Neuberger Berman Group LLC |
| 028-17435 | NN Investment Partners Holdings N.V. |
| 028-01474 | NWQ Investment Management Company, LLC |
| 028-03042 | PanAgora Asset Management Inc. |
| 028-04558 | Parametric Portfolio Associates LLC |
| 028-13350 | Poplar Forest Capital LLC |
| 028-01549 | PRINCIPAL GLOBAL INVESTORS |
| 028-14009 | QS Investors LLC |
| 028-19339 | Qtron Investments LLC |
| 028-11173 | Quantitative Management Associates |
| 028-10674 | Ramius Advisors LLC |
| 028-14481 | RWC Asset Management LLP |
| 028-04691 | Schafer Cullen Capital Management Inc. |
| 028-10613 | Snow Capital Management LP |
| 028-11300 | Spectrum Asset Management, Inc. |
| 028-00733 | State Street Bank & Trust |
| 028-10640 | Towle & Co |
| 028-07104 | WCM Investment Management/CA |
| 028-13067 | Cardinal Capital Management LLC |
| 028-869 | Fred Alger Management, LLC |
| 028-5229 | Great Lakes Advisors LLC |

Form 13F Summary Page

Report Summary:

| | |
|---|-------------|
| Number of Other Included Managers: | 8 |
| Form 13F Information Table Entry Total: | 4,583 |
| Form 13F Information Table Value Total: | 31,975,653 |
| | (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 | | Ceredex Value Advisors LLC |
| 3 | | EAM Investors LLC |
| 4 | | Jupiter Asset Management Ltd |
| 5 | 028-16475 | SEI Investments Management Corporation |
| 6 | 028-10297 | SEI Trust Company |

| | | |
|---|-----------|---------------------------------|
| 7 | | Sionna Investment Managers Inc. |
| 8 | | Todd Asset Management LLC |
| 9 | 028-16449 | SEI Investments Canada 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 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | COLUMN 7 | COLUMN 8 | | |
|------------------------------|-----------------|-----------|--------------------|-------------|---------------|-----------------------|----------|-----------|----------|--------|------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER | MANAGER | SOLE | SHARED | NONE |
| AAON INC | COM PAR \$0.004 | 000360206 | 42 | 772 | SH | DFND | 5 | 772 | 0 | 0 | 0 |
| AAON INC | COM PAR \$0.004 | 000360206 | 295 | 5,542 | SH | SOLE | 5 | 5,542 | 0 | 0 | 0 |
| AAR CORP | COM | 000361105 | 1,313 | 29,106 | SH | SOLE | 6 | 29,106 | 0 | 0 | 0 |
| ABB LTD | SPONSORED ADR | 000375204 | 6,542 | 288,870 | SH | SOLE | 5 | 288,870 | 0 | 0 | 0 |
| ACCO BRANDS CORP | COM | 00081T108 | 483 | 51,572 | SH | SOLE | 6 | 51,572 | 0 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 1,394 | 38,678 | SH | DFND | 5 | 38,678 | 0 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 2,903 | 79,128 | SH | SOLE | 5 | 79,128 | 0 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 4,636 | 87,646 | SH | SOLE | 6 | 87,646 | 0 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 1,149 | 14,873 | SH | SOLE | 6 | 14,873 | 0 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 976 | 16,873 | SH | SOLE | 5 | 16,873 | 0 | 0 | 0 |
| ACM RESEARCH INC | COM CL A | 00108J109 | 469 | 7,514 | SH | DFND | 3 | 7,514 | 0 | 0 | 0 |
| AGNC INVT CORP | COM | 00123Q104 | 856 | 66,364 | SH | DFND | 5 | 66,364 | 0 | 0 | 0 |
| AGNC INVT CORP | COM | 00123Q104 | 172 | 13,083 | SH | SOLE | 5 | 13,083 | 0 | 0 | 0 |
| AGNC INVT CORP | COM | 00123Q104 | 2,484 | 140,513 | SH | SOLE | 6 | 140,513 | 0 | 0 | 0 |
| AES CORP | COM | 00130H105 | 896 | 61,801 | SH | DFND | 5 | 61,801 | 0 | 0 | 0 |
| AES CORP | COM | 00130H105 | 36 | 2,464 | SH | SOLE | 5 | 2,464 | 0 | 0 | 0 |
| AES CORP | COM | 00130H105 | 4,541 | 228,174 | SH | SOLE | 6 | 228,174 | 0 | 0 | 0 |
| AMC NETWORKS INC | CL A | 00164V103 | 176 | 4,457 | SH | SOLE | 6 | 4,457 | 0 | 0 | 0 |
| AMC NETWORKS INC | CL A | 00164V103 | 334 | 14,275 | SH | SOLE | 5 | 14,275 | 0 | 0 | 0 |
| AMN HEALTHCARE SVCS INC | COM | 001744101 | 1,227 | 27,113 | SH | DFND | 5 | 27,113 | 0 | 0 | 0 |
| AMN HEALTHCARE SVCS INC | COM | 001744101 | 139 | 3,024 | SH | SOLE | 5 | 3,024 | 0 | 0 | 0 |
| AMN HEALTHCARE SVCS INC | COM | 001744101 | 11,923 | 191,343 | SH | SOLE | 6 | 191,343 | 0 | 0 | 0 |
| ASGN INC | COM | 00191U102 | 47 | 700 | SH | SOLE | 5 | 700 | 0 | 0 | 0 |
| ASGN INC | COM | 00191U102 | 12,797 | 180,318 | SH | SOLE | 6 | 180,318 | 0 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 9,426 | 311,818 | SH | DFND | 5 | 311,818 | 0 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 9,888 | 326,793 | SH | SOLE | 5 | 326,793 | 0 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 24,375 | 623,717 | SH | SOLE | 6 | 623,717 | 0 | 0 | 0 |
| ATN INTL INC | COM | 00215F107 | 3,068 | 55,397 | SH | SOLE | 6 | 55,397 | 0 | 0 | 0 |
| ASE TECHNOLOGY HOLDING CO LT | SPONSORED ADS | 00215W100 | 1,527 | 338,954 | SH | SOLE | 5 | 338,954 | 0 | 0 | 0 |
| ASE TECHNOLOGY HOLDING CO LT | SPONSORED ADS | 00215W100 | 19,728 | 3,548,283 | SH | SOLE | 6 | 3,548,283 | 0 | 0 | 0 |
| AZZ INC | COM | 002474104 | 3,059 | 66,566 | SH | SOLE | 6 | 66,566 | 0 | 0 | 0 |
| AARONS INC | COM PAR \$0.50 | 002535300 | 129 | 2,864 | SH | SOLE | 5 | 2,864 | 0 | 0 | 0 |
| AARONS INC | COM PAR \$0.50 | 002535300 | 1,010 | 17,692 | SH | SOLE | 6 | 17,692 | 0 | 0 | 0 |
| ABBOTT LABS | COM | 002824100 | 11,804 | 129,105 | SH | DFND | 1 | 129,105 | 0 | 0 | 0 |
| ABBOTT LABS | COM | 002824100 | 2,714 | 29,990 | SH | SOLE | 5 | 29,990 | 0 | 0 | 0 |
| ABBOTT LABS | COM | 002824100 | 59,311 | 682,834 | SH | SOLE | 6 | 682,834 | 0 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 1,987 | 20,240 | SH | DFND | 5 | 20,240 | 0 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 6,475 | 66,140 | SH | SOLE | 5 | 66,140 | 0 | 0 | 0 |

| | | | | | | | | | | |
|------------------------------|----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ABBVIE INC | COM | 00287Y109 | 46,099 | 520,661 | SH | SOLE | 6 | 520,661 | 0 | 0 |
| ABIOMED INC | COM | 003654100 | 1,568 | 6,542 | SH | SOLE | 5 | 6,542 | 0 | 0 |
| ABIOMED INC | COM | 003654100 | 8,926 | 52,322 | SH | SOLE | 6 | 52,322 | 0 | 0 |
| ACADIA HEALTHCARE COMPANY IN | COM | 00404A109 | 338 | 14,020 | SH | SOLE | 5 | 14,020 | 0 | 0 |
| ACADIA HEALTHCARE COMPANY IN | COM | 00404A109 | 9,539 | 287,151 | SH | SOLE | 6 | 287,151 | 0 | 0 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 754 | 15,557 | SH | DFND | 3 | 15,557 | 0 | 0 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 8 | 156 | SH | SOLE | 5 | 156 | 0 | 0 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 3,574 | 83,536 | SH | SOLE | 6 | 83,536 | 0 | 0 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 5,778 | 222,842 | SH | SOLE | 6 | 222,842 | 0 | 0 |
| ACCELERON PHARMA INC | COM | 00434H108 | 551 | 5,787 | SH | DFND | 3 | 5,787 | 0 | 0 |
| ACCELERON PHARMA INC | COM | 00434H108 | 36 | 377 | SH | SOLE | 5 | 377 | 0 | 0 |
| ACCELERON PHARMA INC | COM | 00434H108 | 1,681 | 31,700 | SH | SOLE | 6 | 31,700 | 0 | 0 |
| ACCEL ENTERTAINMENT INC | COM CL A1 | 00436Q106 | 45 | 4,715 | SH | SOLE | 5 | 4,715 | 0 | 0 |
| ACCEL ENTERTAINMENT INC | COM CL A1 | 00436Q106 | 803 | 64,241 | SH | SOLE | 6 | 64,241 | 0 | 0 |
| ACCURAY INC | COM | 004397105 | 36 | 17,552 | SH | DFND | 5 | 17,552 | 0 | 0 |
| ACCURAY INC | COM | 004397105 | 39 | 23,239 | SH | SOLE | 5 | 23,239 | 0 | 0 |
| ACI WORLDWIDE INC | COM | 004498101 | 375 | 13,862 | SH | SOLE | 5 | 13,862 | 0 | 0 |
| ACI WORLDWIDE INC | COM | 004498101 | 17,297 | 456,573 | SH | SOLE | 6 | 456,573 | 0 | 0 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 256 | 125,680 | SH | SOLE | 6 | 125,680 | 0 | 0 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 4,954 | 65,667 | SH | SOLE | 5 | 65,667 | 0 | 0 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 83,672 | 1,408,151 | SH | SOLE | 6 | 1,408,151 | 0 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 248 | 2,877 | SH | SOLE | 5 | 2,877 | 0 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 2,113 | 15,314 | SH | SOLE | 6 | 15,314 | 0 | 0 |
| ACUSHNET HOLDINGS CORP | COM | 005098108 | 127 | 3,644 | SH | DFND | 5 | 3,644 | 0 | 0 |
| ACUSHNET HOLDINGS CORP | COM | 005098108 | 131 | 4,225 | SH | SOLE | 5 | 4,225 | 0 | 0 |
| ADAPTIVE BIOTECHNOLOGIES COR | COM | 00650F109 | 16 | 338 | SH | SOLE | 5 | 338 | 0 | 0 |
| ADAPTIVE BIOTECHNOLOGIES COR | COM | 00650F109 | 1,680 | 56,147 | SH | SOLE | 6 | 56,147 | 0 | 0 |
| ADDUS HOMECARE CORP | COM | 006739106 | 398 | 4,732 | SH | SOLE | 5 | 4,732 | 0 | 0 |
| ADDUS HOMECARE CORP | COM | 006739106 | 4,913 | 50,534 | SH | SOLE | 6 | 50,534 | 0 | 0 |
| ADOBE INC | COM | 00724F101 | 2,307 | 5,300 | SH | DFND | 5 | 5,300 | 0 | 0 |
| ADOBE INC | COM | 00724F101 | 11,530 | 27,125 | SH | SOLE | 5 | 27,125 | 0 | 0 |
| ADOBE INC | COM | 00724F101 | 167,989 | 509,351 | SH | SOLE | 6 | 509,351 | 0 | 0 |
| ADTALEM GLOBAL ED INC | COM | 00737L103 | 0 | 1 | SH | SOLE | 5 | 1 | 0 | 0 |
| ADTALEM GLOBAL ED INC | COM | 00737L103 | 5,712 | 163,347 | SH | SOLE | 6 | 163,347 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 2,516 | 17,659 | SH | DFND | 1 | 17,659 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 96 | 645 | SH | SOLE | 5 | 645 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 12,398 | 77,407 | SH | SOLE | 6 | 77,407 | 0 | 0 |
| AECOM | COM | 00766T100 | 34 | 863 | SH | SOLE | 5 | 863 | 0 | 0 |

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|------------------------------------|-----------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| AECOM | COM | 00766T100 | 6,593 | 152,861 | SH | SOLE | 6 | 152,861 | 0 | 0 |
| AERIE PHARMACEUTICALS INC | COM | 00771V108 | 2 | 230 | SH | SOLE | 5 | 230 | 0 | 0 |
| AERIE PHARMACEUTICALS INC | COM | 00771V108 | 1,150 | 47,577 | SH | SOLE | 6 | 47,577 | 0 | 0 |
| ADVERUM BIOTECHNOLOGIES INC | COM | 00773U108 | 388 | 18,592 | SH | DFND | 3 | 18,592 | 0 | 0 |
| AEROJET ROCKETDYNE HLDGS INC | COM | 007800105 | 1,040 | 26,242 | SH | DFND | 5 | 26,242 | 0 | 0 |
| AEROJET ROCKETDYNE HLDGS INC | COM | 007800105 | 6,357 | 139,214 | SH | SOLE | 6 | 139,214 | 0 | 0 |
| AEROJET ROCKETDYNE HLDGS INC | NOTE 2.250%12/1 | 007800AB1 | 263 | 145,000 | SH | SOLE | 6 | 145,000 | 0 | 0 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1,777 | 33,749 | SH | SOLE | 5 | 33,749 | 0 | 0 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 124,650 | 2,718,051 | SH | SOLE | 6 | 2,718,051 | 0 | 0 |
| ADVANCED DRAIN SYS INC DEL | COM | 00790R104 | 48 | 967 | SH | DFND | 5 | 967 | 0 | 0 |
| ADVANCED DRAIN SYS INC DEL | COM | 00790R104 | 38 | 716 | SH | SOLE | 5 | 716 | 0 | 0 |
| ADVANCED DRAIN SYS INC DEL | COM | 00790R104 | 380 | 9,775 | SH | SOLE | 6 | 9,775 | 0 | 0 |
| AEGON N V | NY REGISTRY SHS | 007924103 | 44 | 14,800 | SH | SOLE | 5 | 14,800 | 0 | 0 |
| AEGON N V | NY REGISTRY SHS | 007924103 | 2,310 | 510,000 | SH | SOLE | 6 | 510,000 | 0 | 0 |
| ADVANCED ENERGY INDS | COM | 007973100 | 10,406 | 146,150 | SH | SOLE | 6 | 146,150 | 0 | 0 |
| AFFILIATED MANAGERS GROUP IN | COM | 008252108 | 45 | 839 | SH | SOLE | 5 | 839 | 0 | 0 |
| AFFILIATED MANAGERS GROUP IN | COM | 008252108 | 216 | 2,550 | SH | SOLE | 6 | 2,550 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 2,194 | 24,830 | SH | DFND | 5 | 24,830 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 4,711 | 53,314 | SH | DFND | 1 | 53,314 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 190 | 2,224 | SH | SOLE | 5 | 2,224 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 74,888 | 877,831 | SH | SOLE | 6 | 877,831 | 0 | 0 |
| AGILYSYS INC | COM | 00847J105 | 73 | 4,093 | SH | DFND | 5 | 4,093 | 0 | 0 |
| AGILYSYS INC | COM | 00847J105 | 1,571 | 61,807 | SH | SOLE | 6 | 61,807 | 0 | 0 |
| AGIOS PHARMACEUTICALS INC | COM | 00847X104 | 357 | 7,479 | SH | SOLE | 6 | 7,479 | 0 | 0 |
| AGIOS PHARMACEUTICALS INC | COM | 00847X104 | 1,570 | 29,377 | SH | SOLE | 5 | 29,377 | 0 | 0 |
| AGREE REALTY CORP | COM | 008492100 | 3,405 | 48,523 | SH | SOLE | 6 | 48,523 | 0 | 0 |
| AIMMUNE THERAPEUTICS INC | COM | 00900T107 | 3 | 237 | SH | SOLE | 5 | 237 | 0 | 0 |
| AIMMUNE THERAPEUTICS INC | COM | 00900T107 | 223 | 6,669 | SH | SOLE | 6 | 6,669 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 1,548 | 6,412 | SH | DFND | 5 | 6,412 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 8,681 | 35,953 | SH | DFND | 1 | 35,953 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 412 | 1,746 | SH | SOLE | 5 | 1,746 | 0 | 0 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 18,454 | 78,532 | SH | SOLE | 6 | 78,532 | 0 | 0 |

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|------------------------------|---------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| AIR TRANSPORT SERVICES GRP I | COM | 00922R105 | 45 | 2,035 | SH | SOLE | 5 | 2,035 | 0 | 0 |
| AIR TRANSPORT SERVICES GRP I | COM | 00922R105 | 2,069 | 88,185 | SH | SOLE | 6 | 88,185 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 53 | 498 | SH | DFND | 5 | 498 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 202 | 1,937 | SH | SOLE | 5 | 1,937 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 1,588 | 18,387 | SH | SOLE | 6 | 18,387 | 0 | 0 |
| AKEBIA THERAPEUTICS INC | COM | 00972D105 | 453 | 33,381 | SH | DFND | 3 | 33,381 | 0 | 0 |
| AKEBIA THERAPEUTICS INC | COM | 00972D105 | 3 | 297 | SH | SOLE | 5 | 297 | 0 | 0 |
| AKEBIA THERAPEUTICS INC | COM | 00972D105 | 81 | 12,756 | SH | SOLE | 6 | 12,756 | 0 | 0 |
| ALAMOS GOLD INC NEW | COM CL A | 011532108 | 32 | 3,290 | SH | SOLE | 5 | 3,290 | 0 | 0 |
| ALAMOS GOLD INC NEW | COM CL A | 011532108 | 2,891 | 480,301 | SH | SOLE | 6 | 480,301 | 0 | 0 |
| ALARM COM HLDGS INC | COM | 011642105 | 411 | 6,790 | SH | SOLE | 5 | 6,790 | 0 | 0 |
| ALARM COM HLDGS INC | COM | 011642105 | 2,208 | 51,380 | SH | SOLE | 6 | 51,380 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 61 | 1,696 | SH | SOLE | 5 | 1,696 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 3,915 | 57,791 | SH | SOLE | 6 | 57,791 | 0 | 0 |
| ALBANY INTL CORP | CL A | 012348108 | 337 | 6,072 | SH | SOLE | 5 | 6,072 | 0 | 0 |
| ALBANY INTL CORP | CL A | 012348108 | 11,000 | 144,891 | SH | SOLE | 6 | 144,891 | 0 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 616 | 8,718 | SH | SOLE | 5 | 8,718 | 0 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 5,387 | 73,751 | SH | SOLE | 6 | 73,751 | 0 | 0 |
| ALEXANDER & BALDWIN INC NEW | COM | 014491104 | 435 | 20,773 | SH | SOLE | 6 | 20,773 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 1,197 | 7,378 | SH | DFND | 5 | 7,378 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 4,944 | 30,474 | SH | DFND | 1 | 30,474 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 919 | 5,646 | SH | SOLE | 5 | 5,646 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 9,322 | 57,694 | SH | SOLE | 6 | 57,694 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 1,183 | 10,537 | SH | DFND | 5 | 10,537 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 4,484 | 39,538 | SH | SOLE | 5 | 39,538 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 59,084 | 546,312 | SH | SOLE | 6 | 546,312 | 0 | 0 |
| ALGONQUIN PWR UTILS CORP | COM | 015857105 | 133 | 10,683 | SH | SOLE | 5 | 10,683 | 0 | 0 |
| ALIBABA GROUP HLDG LTD | SPONSORED ADS | 01609W102 | 166 | 768 | SH | DFND | 8 | 768 | 0 | 0 |
| ALIBABA GROUP HLDG LTD | SPONSORED ADS | 01609W102 | 7,907 | 36,456 | SH | SOLE | 5 | 36,456 | 0 | 0 |
| ALIBABA GROUP HLDG LTD | SPONSORED ADS | 01609W102 | 351,931 | 1,659,269 | SH | SOLE | 6 | 1,659,269 | 0 | 0 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 498 | 1,814 | SH | SOLE | 5 | 1,814 | 0 | 0 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 16,552 | 59,316 | SH | SOLE | 6 | 59,316 | 0 | 0 |
| ALLEGHANY CORP DEL | COM | 017175100 | 870 | 1,778 | SH | DFND | 5 | 1,778 | 0 | 0 |
| ALLEGHANY CORP DEL | COM | 017175100 | 38 | 77 | SH | SOLE | 5 | 77 | 0 | 0 |
| ALLEGHANY CORP DEL | COM | 017175100 | 8,919 | 11,155 | SH | SOLE | 6 | 11,155 | 0 | 0 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 6,159 | 298,091 | SH | SOLE | 6 | 298,091 | 0 | 0 |

| | | | | | | | | | | |
|------------------------------|----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ALLEGIANT TRAVEL CO | COM | 01748X102 | 246 | 1,996 | SH | SOLE | 5 | 1,996 | 0 | 0 |
| ALLEGIANT TRAVEL CO | COM | 01748X102 | 1,345 | 7,727 | SH | SOLE | 6 | 7,727 | 0 | 0 |
| ALLETE INC | COM NEW | 018522300 | 14,520 | 178,887 | SH | SOLE | 6 | 178,887 | 0 | 0 |
| ALLIANT ENERGY CORP | COM | 018802108 | 61 | 1,280 | SH | SOLE | 5 | 1,280 | 0 | 0 |
| ALLIANT ENERGY CORP | COM | 018802108 | 11,808 | 215,794 | SH | SOLE | 6 | 215,794 | 0 | 0 |
| ALLIANCEBERNSTEIN HLDG L P | UNIT LTD PARTN | 01881G106 | 378 | 12,502 | SH | SOLE | 6 | 12,502 | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM | 01973R101 | 167 | 4,532 | SH | DFND | 5 | 4,532 | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM | 01973R101 | 213 | 4,404 | SH | SOLE | 6 | 4,404 | 0 | 0 |
| ALLISON TRANSMISSION HLDGS I | COM | 01973R101 | 2,536 | 67,942 | SH | SOLE | 5 | 67,942 | 0 | 0 |
| ALLOGENE THERAPEUTICS INC | COM | 019770106 | 383 | 8,950 | SH | DFND | 3 | 8,950 | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM | 01988P108 | 353 | 52,101 | SH | SOLE | 5 | 52,101 | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM | 01988P108 | 3,188 | 324,768 | SH | SOLE | 6 | 324,768 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 2,350 | 24,229 | SH | DFND | 5 | 24,229 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 3,000 | 30,849 | SH | SOLE | 5 | 30,849 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 13,613 | 121,062 | SH | SOLE | 6 | 121,062 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 768 | 38,745 | SH | DFND | 5 | 38,745 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 767 | 38,232 | SH | SOLE | 5 | 38,232 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 2,116 | 69,242 | SH | SOLE | 6 | 69,242 | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 600 | 4,068 | SH | SOLE | 5 | 4,068 | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 3,378 | 29,333 | SH | SOLE | 6 | 29,333 | 0 | 0 |
| ALPHABET INC | CAP STK CL C | 02079K107 | 4,358 | 3,145 | SH | SOLE | 5 | 3,145 | 0 | 0 |
| ALPHABET INC | CAP STK CL C | 02079K107 | 208,945 | 156,277 | SH | SOLE | 6 | 156,277 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 13,022 | 9,183 | SH | DFND | 5 | 9,183 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 25,477 | 18,163 | SH | SOLE | 5 | 18,163 | 0 | 0 |
| ALPHABET INC | CAP STK CL A | 02079K305 | 227,615 | 169,939 | SH | SOLE | 6 | 169,939 | 0 | 0 |
| ALTERYX INC | COM CL A | 02156B103 | 240 | 1,462 | SH | SOLE | 5 | 1,462 | 0 | 0 |
| ALTERYX INC | COM CL A | 02156B103 | 344 | 3,434 | SH | SOLE | 6 | 3,434 | 0 | 0 |
| ALTICE USA INC | CL A | 02156K103 | 1,213 | 54,888 | SH | SOLE | 5 | 54,888 | 0 | 0 |
| ALTICE USA INC | CL A | 02156K103 | 2,135 | 78,085 | SH | SOLE | 6 | 78,085 | 0 | 0 |
| ALTRA INDL MOTION CORP | COM | 02208R106 | 228 | 6,925 | SH | SOLE | 5 | 6,925 | 0 | 0 |
| ALTRA INDL MOTION CORP | COM | 02208R106 | 17,473 | 482,555 | SH | SOLE | 6 | 482,555 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 8,471 | 169,723 | SH | SOLE | 6 | 169,723 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 7,566 | 190,168 | SH | SOLE | 5 | 190,168 | 0 | 0 |
| ALTUS MIDSTREAM CO | CL A | 02215L100 | 362 | 126,400 | SH | SOLE | 6 | 126,400 | 0 | 0 |
| AMALGAMATED BK NEW YORK N Y | CLASS A | 022663108 | 342 | 17,566 | SH | SOLE | 6 | 17,566 | 0 | 0 |
| AMARIN CORP PLC | SPONS ADR NEW | 023111206 | 21,985 | 1,025,428 | SH | SOLE | 6 | 1,025,428 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 18,793 | 6,812 | SH | DFND | 5 | 6,812 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 53,718 | 19,309 | SH | SOLE | 5 | 19,309 | 0 | 0 |
| AMAZON COM INC | COM | 023135106 | 311,400 | 168,521 | SH | SOLE | 6 | 168,521 | 0 | 0 |
| AMBAC FINL GROUP | COM NEW | 023139884 | 495 | 22,950 | SH | SOLE | 6 | 22,950 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|---------|----|------|---|---------|---|---|
| INC | | | | | | | | | | |
| AMBEV SA | SPONSORED ADR | 02319V103 | 248 | 91,896 | SH | SOLE | 5 | 91,896 | 0 | 0 |
| AMBEV SA | SPONSORED ADR | 02319V103 | 1,278 | 274,224 | SH | SOLE | 6 | 274,224 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 57 | 288 | SH | DFND | 5 | 288 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 1,713 | 8,722 | SH | SOLE | 5 | 8,722 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 16,121 | 96,582 | SH | SOLE | 6 | 96,582 | 0 | 0 |
| AMEREN CORP | COM | 023608102 | 149 | 2,140 | SH | SOLE | 5 | 2,140 | 0 | 0 |
| AMEREN CORP | COM | 023608102 | 5,497 | 71,573 | SH | SOLE | 6 | 71,573 | 0 | 0 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 4,237 | 264,838 | SH | SOLE | 6 | 264,838 | 0 | 0 |
| AMERICAN AIRLS GROUP INC | COM | 02376R102 | 137 | 19,813 | SH | SOLE | 5 | 19,813 | 0 | 0 |
| AMERICAN AIRLS GROUP INC | COM | 02376R102 | 5,833 | 203,378 | SH | SOLE | 6 | 203,378 | 0 | 0 |
| AMERICAN ASSETS TR INC | COM | 024013104 | 13 | 1,010 | SH | SOLE | 5 | 1,010 | 0 | 0 |
| AMERICAN ASSETS TR INC | COM | 024013104 | 13,199 | 287,570 | SH | SOLE | 6 | 287,570 | 0 | 0 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 112 | 3,431 | SH | SOLE | 5 | 3,431 | 0 | 0 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 1,734 | 36,863 | SH | SOLE | 6 | 36,863 | 0 | 0 |
| AMERICAN ELEC PWR CO INC | COM | 025537101 | 6,466 | 81,189 | SH | DFND | 1 | 81,189 | 0 | 0 |
| AMERICAN ELEC PWR CO INC | COM | 025537101 | 1,409 | 17,535 | SH | SOLE | 5 | 17,535 | 0 | 0 |
| AMERICAN ELEC PWR CO INC | COM | 025537101 | 8,309 | 87,915 | SH | SOLE | 6 | 87,915 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS IN | COM | 02553E106 | 832 | 76,311 | SH | DFND | 5 | 76,311 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS IN | COM | 02553E106 | 18 | 1,593 | SH | SOLE | 5 | 1,593 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS IN | COM | 02553E106 | 1,596 | 108,573 | SH | SOLE | 6 | 108,573 | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 452 | 18,300 | SH | DFND | 5 | 18,300 | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 64 | 2,582 | SH | SOLE | 5 | 2,582 | 0 | 0 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 4,894 | 163,515 | SH | SOLE | 6 | 163,515 | 0 | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 1,226 | 13,955 | SH | SOLE | 5 | 13,955 | 0 | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 27,507 | 220,961 | SH | SOLE | 6 | 220,961 | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 383 | 8,023 | SH | SOLE | 5 | 8,023 | 0 | 0 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 2,914 | 26,580 | SH | SOLE | 6 | 26,580 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 961 | 35,739 | SH | DFND | 5 | 35,739 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 944 | 35,181 | SH | SOLE | 5 | 35,181 | 0 | 0 |
| AMERICAN HOMES 4 RENT | CL A | 02665T306 | 12,420 | 473,860 | SH | SOLE | 6 | 473,860 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 1,033 | 33,146 | SH | DFND | 5 | 33,146 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 3,500 | 112,257 | SH | DFND | 1 | 112,257 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 90 | 3,023 | SH | SOLE | 5 | 3,023 | 0 | 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 34,908 | 680,077 | SH | SOLE | 6 | 680,077 | 0 | 0 |
| AMERICAN NATL INS CO | COM | 028591105 | 81 | 1,120 | SH | DFND | 5 | 1,120 | 0 | 0 |
| AMERICAN NATL INS CO | COM | 028591105 | 4 | 36 | SH | SOLE | 6 | 36 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| AMERICAN NATL INS CO | COM | 028591105 | 330 | 6,163 | SH | SOLE | 5 | 6,163 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 177 | 5,980 | SH | DFND | 5 | 5,980 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 47 | 1,714 | SH | SOLE | 6 | 1,714 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 68 | 3,222 | SH | SOLE | 5 | 3,222 | 0 | 0 |
| AMERICAN RLTY CAP PTYS INC | NOTE 3.750%12/1 | 02917TAB0 | 1,104 | 1,090,000 | SH | SOLE | 6 | 1,090,000 | 0 | 0 |
| AMERICAN TOWER CORP NEW | COM | 03027X100 | 5,540 | 21,196 | SH | SOLE | 5 | 21,196 | 0 | 0 |
| AMERICAN TOWER CORP NEW | COM | 03027X100 | 71,077 | 309,273 | SH | SOLE | 6 | 309,273 | 0 | 0 |
| AMERICAN VANGUARD CORP | COM | 030371108 | 378 | 19,422 | SH | SOLE | 6 | 19,422 | 0 | 0 |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 242 | 1,881 | SH | SOLE | 5 | 1,881 | 0 | 0 |
| CAVCO INDS INC DEL | COM | 149568107 | 62 | 385 | SH | SOLE | 5 | 385 | 0 | 0 |
| CAVCO INDS INC DEL | COM | 149568107 | 283 | 1,446 | SH | SOLE | 6 | 1,446 | 0 | 0 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 926 | 16,698 | SH | SOLE | 6 | 16,698 | 0 | 0 |
| CEDAR REALTY TRUST INC | COM NEW | 150602209 | 89 | 30,158 | SH | SOLE | 6 | 30,158 | 0 | 0 |
| CELANESE CORP DEL | COM | 150870103 | 1,164 | 12,828 | SH | SOLE | 5 | 12,828 | 0 | 0 |
| CELANESE CORP DEL | COM | 150870103 | 7,365 | 59,823 | SH | SOLE | 6 | 59,823 | 0 | 0 |
| CELSIUS HLDGS INC | COM NEW | 15118V207 | 759 | 64,481 | SH | DFND | 3 | 64,481 | 0 | 0 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 1 | 365 | SH | SOLE | 5 | 365 | 0 | 0 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 1,007 | 266,464 | SH | SOLE | 6 | 266,464 | 0 | 0 |
| CENTENE CORP DEL | COM | 15135B101 | 429 | 6,747 | SH | DFND | 5 | 6,747 | 0 | 0 |
| CENTENE CORP DEL | COM | 15135B101 | 518 | 7,912 | SH | SOLE | 5 | 7,912 | 0 | 0 |
| CENTENE CORP DEL | COM | 15135B101 | 6,975 | 110,937 | SH | SOLE | 6 | 110,937 | 0 | 0 |
| CENTENNIAL RESOURCE DEV INC | CL A | 15136A102 | 1 | 1,199 | SH | SOLE | 5 | 1,199 | 0 | 0 |
| CENTENNIAL RESOURCE DEV INC | CL A | 15136A102 | 728 | 157,496 | SH | SOLE | 6 | 157,496 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 667 | 35,702 | SH | DFND | 5 | 35,702 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 254 | 13,675 | SH | SOLE | 5 | 13,675 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 4,310 | 158,037 | SH | SOLE | 6 | 158,037 | 0 | 0 |
| CENTRAL PUERTO S A | SPONSORED ADR | 155038201 | 85 | 17,500 | SH | SOLE | 6 | 17,500 | 0 | 0 |
| CENTURY ALUM CO | COM | 156431108 | 7 | 788 | SH | SOLE | 5 | 788 | 0 | 0 |
| CENTURY ALUM CO | COM | 156431108 | 408 | 54,249 | SH | SOLE | 6 | 54,249 | 0 | 0 |
| CENTURY CMNTYS INC | COM | 156504300 | 176 | 5,749 | SH | SOLE | 5 | 5,749 | 0 | 0 |
| CENTURY CMNTYS INC | COM | 156504300 | 493 | 18,013 | SH | SOLE | 6 | 18,013 | 0 | 0 |
| CENTURYLINK INC | COM | 156700106 | 83 | 8,733 | SH | SOLE | 5 | 8,733 | 0 | 0 |
| CENTURYLINK INC | COM | 156700106 | 2,021 | 152,968 | SH | SOLE | 6 | 152,968 | 0 | 0 |
| CERENCE INC | COM | 156727109 | 565 | 13,837 | SH | DFND | 3 | 13,837 | 0 | 0 |
| CERENCE INC | COM | 156727109 | 431 | 19,042 | SH | SOLE | 6 | 19,042 | 0 | 0 |
| CERIDIAN HCM HLDG INC | COM | 15677J108 | 159 | 2,000 | SH | SOLE | 5 | 2,000 | 0 | 0 |
| CERIDIAN HCM HLDG INC | COM | 15677J108 | 69,649 | 1,026,062 | SH | SOLE | 6 | 1,026,062 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 1,919 | 27,990 | SH | DFND | 5 | 27,990 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 1,201 | 17,494 | SH | SOLE | 5 | 17,494 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 6,242 | 85,054 | SH | SOLE | 6 | 85,054 | 0 | 0 |
| CERUS CORP | COM | 157085101 | 16 | 2,454 | SH | SOLE | 5 | 2,454 | 0 | 0 |
| CERUS CORP | COM | 157085101 | 498 | 118,112 | SH | SOLE | 6 | 118,112 | 0 | 0 |
| CEVA INC | COM | 157210105 | 96 | 2,458 | SH | SOLE | 5 | 2,458 | 0 | 0 |
| CEVA INC | COM | 157210105 | 306 | 11,354 | SH | SOLE | 6 | 11,354 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|---------|----|------|---|---------|---|---|
| CHANGE HEALTHCARE INC | COM | 15912K100 | 1,121 | 100,060 | SH | DFND | 5 | 100,060 | 0 | 0 |
| CHANGE HEALTHCARE INC | COM | 15912K100 | 71 | 4,340 | SH | SOLE | 6 | 4,340 | 0 | 0 |
| CHANGE HEALTHCARE INC | COM | 15912K100 | 129 | 11,358 | SH | SOLE | 5 | 11,358 | 0 | 0 |
| CHANNELADVISOR CORP | COM | 159179100 | 81 | 5,126 | SH | DFND | 5 | 5,126 | 0 | 0 |
| CHANNELADVISOR CORP | COM | 159179100 | 228 | 14,710 | SH | SOLE | 5 | 14,710 | 0 | 0 |
| CHANNELADVISOR CORP | COM | 159179100 | 182 | 20,114 | SH | SOLE | 6 | 20,114 | 0 | 0 |
| CHARAH SOLUTIONS INC | COM | 15957P105 | 339 | 138,875 | SH | SOLE | 6 | 138,875 | 0 | 0 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 421 | 2,414 | SH | DFND | 3 | 2,414 | 0 | 0 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 2,293 | 13,267 | SH | SOLE | 5 | 13,267 | 0 | 0 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 26,028 | 170,388 | SH | SOLE | 6 | 170,388 | 0 | 0 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 142 | 2,875 | SH | SOLE | 5 | 2,875 | 0 | 0 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 3,781 | 56,022 | SH | SOLE | 6 | 56,022 | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A N | 16119P108 | 639 | 1,172 | SH | SOLE | 5 | 1,172 | 0 | 0 |
| CHARTER COMMUNICATIONS INC N | CL A N | 16119P108 | 47,972 | 98,894 | SH | SOLE | 6 | 98,894 | 0 | 0 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 17 | 700 | SH | SOLE | 5 | 700 | 0 | 0 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 351 | 9,027 | SH | SOLE | 6 | 9,027 | 0 | 0 |
| CHEFS WHSE INC | COM | 163086101 | 3,892 | 102,115 | SH | SOLE | 6 | 102,115 | 0 | 0 |
| CHEGG INC | COM | 163092109 | 867 | 12,889 | SH | DFND | 3 | 12,889 | 0 | 0 |
| CHEGG INC | COM | 163092109 | 200 | 2,949 | SH | SOLE | 5 | 2,949 | 0 | 0 |
| CHEGG INC | COM | 163092109 | 2,386 | 62,926 | SH | SOLE | 6 | 62,926 | 0 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 2,355 | 5,220 | SH | DFND | 5 | 5,220 | 0 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 3,730 | 8,540 | SH | SOLE | 5 | 8,540 | 0 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 21,039 | 47,897 | SH | SOLE | 6 | 47,897 | 0 | 0 |
| CHEMOCENTRYX INC | COM | 16383L106 | 530 | 9,208 | SH | DFND | 3 | 9,208 | 0 | 0 |
| CHEMOCENTRYX INC | COM | 16383L106 | 550 | 13,911 | SH | SOLE | 6 | 13,911 | 0 | 0 |
| CHENIERE ENERGY INC | COM NEW | 16411R208 | 65 | 1,273 | SH | SOLE | 5 | 1,273 | 0 | 0 |
| CHENIERE ENERGY INC | COM NEW | 16411R208 | 12,989 | 212,689 | SH | SOLE | 6 | 212,689 | 0 | 0 |
| CHESAPEAKE UTILS CORP | COM | 165303108 | 239 | 2,658 | SH | SOLE | 5 | 2,658 | 0 | 0 |
| CHESAPEAKE UTILS CORP | COM | 165303108 | 509 | 5,313 | SH | SOLE | 6 | 5,313 | 0 | 0 |
| CHEVRON CORP NEW | COM | 166764100 | 1,300 | 14,572 | SH | DFND | 5 | 14,572 | 0 | 0 |
| CHEVRON CORP NEW | COM | 166764100 | 6,348 | 71,143 | SH | DFND | 1 | 71,143 | 0 | 0 |
| CHEVRON CORP NEW | COM | 166764100 | 5,309 | 59,009 | SH | SOLE | 5 | 59,009 | 0 | 0 |
| CHEVRON CORP NEW | COM | 166764100 | 24,437 | 202,778 | SH | SOLE | 6 | 202,778 | 0 | 0 |
| CHEWY INC | CL A | 16679L109 | 1,363 | 47,000 | SH | SOLE | 6 | 47,000 | 0 | 0 |
| CHILDRENS PL INC | COM | 168905107 | 36 | 1,150 | SH | SOLE | 5 | 1,150 | 0 | 0 |
| CHILDRENS PL INC | COM | 168905107 | 4,534 | 72,523 | SH | SOLE | 6 | 72,523 | 0 | 0 |
| CHIMERA INVT CORP | COM NEW | 16934Q208 | 11 | 2,436 | SH | SOLE | 5 | 2,436 | 0 | 0 |
| CHIMERA INVT CORP | COM NEW | 16934Q208 | 203 | 9,881 | SH | SOLE | 6 | 9,881 | 0 | 0 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 134 | 3,941 | SH | SOLE | 5 | 3,941 | 0 | 0 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 10,618 | 251,198 | SH | SOLE | 6 | 251,198 | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 467 | 464 | SH | SOLE | 5 | 464 | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 11,735 | 14,018 | SH | SOLE | 6 | 14,018 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| CHOICE HOTELS INTL INC | COM | 169905106 | 112 | 1,084 | SH | SOLE | 6 | 1,084 | 0 | 0 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 771 | 9,266 | SH | SOLE | 5 | 9,266 | 0 | 0 |
| CHURCH & DWIGHT INC | COM | 171340102 | 1,736 | 22,454 | SH | DFND | 5 | 22,454 | 0 | 0 |
| CHURCH & DWIGHT INC | COM | 171340102 | 1,549 | 22,021 | SH | SOLE | 6 | 22,021 | 0 | 0 |
| CHURCH & DWIGHT INC | COM | 171340102 | 8,800 | 114,117 | SH | SOLE | 5 | 114,117 | 0 | 0 |
| CHURCHILL DOWNS INC | COM | 171484108 | 945 | 6,886 | SH | SOLE | 6 | 6,886 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 564 | 10,420 | SH | DFND | 3 | 10,420 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 1,736 | 32,060 | SH | DFND | 5 | 32,060 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 3,102 | 57,357 | SH | SOLE | 5 | 57,357 | 0 | 0 |
| CIENA CORP | COM NEW | 171779309 | 7,575 | 177,442 | SH | SOLE | 6 | 177,442 | 0 | 0 |
| CIMAREX ENERGY CO | COM | 171798101 | 113 | 4,383 | SH | SOLE | 5 | 4,383 | 0 | 0 |
| CIMAREX ENERGY CO | COM | 171798101 | 627 | 11,941 | SH | SOLE | 6 | 11,941 | 0 | 0 |
| CINCINNATI FINL CORP | COM | 172062101 | 1,440 | 22,645 | SH | SOLE | 5 | 22,645 | 0 | 0 |
| CINCINNATI FINL CORP | COM | 172062101 | 3,080 | 29,294 | SH | SOLE | 6 | 29,294 | 0 | 0 |
| CINEMARK HLDGS INC | COM | 17243V102 | 2,226 | 65,769 | SH | SOLE | 6 | 65,769 | 0 | 0 |
| CIRCOR INTL INC | COM | 17273K109 | 562 | 22,052 | SH | DFND | 3 | 22,052 | 0 | 0 |
| CIRCOR INTL INC | COM | 17273K109 | 83 | 4,068 | SH | SOLE | 5 | 4,068 | 0 | 0 |
| CIRCOR INTL INC | COM | 17273K109 | 859 | 18,580 | SH | SOLE | 6 | 18,580 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 333 | 5,394 | SH | DFND | 5 | 5,394 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 555 | 8,673 | SH | SOLE | 5 | 8,673 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 969 | 11,754 | SH | SOLE | 6 | 11,754 | 0 | 0 |
| CISCO SYS INC | COM | 17275R102 | 15,259 | 327,176 | SH | DFND | 5 | 327,176 | 0 | 0 |
| CISCO SYS INC | COM | 17275R102 | 14,837 | 317,917 | SH | SOLE | 5 | 317,917 | 0 | 0 |
| CISCO SYS INC | COM | 17275R102 | 71,981 | 1,500,851 | SH | SOLE | 6 | 1,500,851 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 2,748 | 10,318 | SH | DFND | 5 | 10,318 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 265 | 943 | SH | SOLE | 5 | 943 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 9,422 | 35,017 | SH | SOLE | 6 | 35,017 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 14,398 | 281,759 | SH | DFND | 5 | 281,759 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 6,114 | 120,385 | SH | SOLE | 5 | 120,385 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 41,332 | 517,359 | SH | SOLE | 6 | 517,359 | 0 | 0 |
| CITIZENS FINANCIAL GROUP INC | COM | 174610105 | 799 | 31,655 | SH | DFND | 5 | 31,655 | 0 | 0 |
| CITIZENS FINANCIAL GROUP INC | COM | 174610105 | 1,067 | 26,275 | SH | SOLE | 6 | 26,275 | 0 | 0 |
| CITIZENS FINANCIAL GROUP INC | COM | 174610105 | 1,921 | 75,347 | SH | SOLE | 5 | 75,347 | 0 | 0 |
| CITRIX SYS INC | COM | 177376100 | 2,709 | 18,312 | SH | DFND | 5 | 18,312 | 0 | 0 |
| CITRIX SYS INC | COM | 177376100 | 1,381 | 12,452 | SH | SOLE | 6 | 12,452 | 0 | 0 |
| CITRIX SYS INC | COM | 177376100 | 4,552 | 30,695 | SH | SOLE | 5 | 30,695 | 0 | 0 |
| CITY HLDG CO | COM | 177835105 | 263 | 3,206 | SH | SOLE | 6 | 3,206 | 0 | 0 |
| CLEAN HARBORS INC | COM | 184496107 | 575 | 9,252 | SH | SOLE | 5 | 9,252 | 0 | 0 |
| CLEAN HARBORS INC | COM | 184496107 | 6,497 | 75,761 | SH | SOLE | 6 | 75,761 | 0 | 0 |
| CLEAR CHANNEL OUTDOOR HLDGS | COM | 18453H106 | 71 | 24,945 | SH | SOLE | 6 | 24,945 | 0 | 0 |
| CLEARWAY ENERGY INC | CL C | 18539C204 | 281 | 14,083 | SH | SOLE | 6 | 14,083 | 0 | 0 |
| CLEVELAND CLIFFS INC | COM | 185899101 | 42 | 8,976 | SH | SOLE | 5 | 8,976 | 0 | 0 |
| CLEVELAND CLIFFS INC | COM | 185899101 | 1,999 | 237,922 | SH | SOLE | 6 | 237,922 | 0 | 0 |
| CLEVELAND CLIFFS INC | DBCV 1.500% 1/1 | 185899AA9 | 110 | 92,000 | SH | SOLE | 6 | 92,000 | 0 | 0 |
| CLOROX CO DEL | COM | 189054109 | 4,359 | 19,873 | SH | DFND | 5 | 19,873 | 0 | 0 |
| CLOROX CO DEL | COM | 189054109 | 5,173 | 23,423 | SH | SOLE | 5 | 23,423 | 0 | 0 |
| CLOUDERA INC | COM | 18914U100 | 496 | 38,974 | SH | DFND | 3 | 38,974 | 0 | 0 |
| CLOUDERA INC | COM | 18914U100 | 637 | 50,050 | SH | DFND | 5 | 50,050 | 0 | 0 |
| CLOUDERA INC | COM | 18914U100 | 425 | 33,294 | SH | SOLE | 5 | 33,294 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|---------|----|------|---|---------|---|---|
| CLOUDERA INC | COM | 18914U100 | 494 | 42,495 | SH | SOLE | 6 | 42,495 | 0 | 0 |
| CLOUDFLARE INC | CL A COM | 18915M107 | 602 | 16,748 | SH | DFND | 3 | 16,748 | 0 | 0 |
| COCA COLA CONSOLIDATED INC | COM | 191098102 | 208 | 734 | SH | SOLE | 6 | 734 | 0 | 0 |
| COCA COLA CO | COM | 191216100 | 11,972 | 266,238 | SH | SOLE | 5 | 266,238 | 0 | 0 |
| COCA COLA CO | COM | 191216100 | 33,133 | 598,611 | SH | SOLE | 6 | 598,611 | 0 | 0 |
| COCA-COLA FEMSA SAB DE CV | SPONSORD ADR REP | 191241108 | 6,947 | 114,598 | SH | SOLE | 6 | 114,598 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 635 | 8,205 | SH | DFND | 5 | 8,205 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 1,121 | 13,940 | SH | SOLE | 5 | 13,940 | 0 | 0 |
| COGENT COMMUNICATIONS HLDGS | COM NEW | 19239V302 | 1,250 | 19,000 | SH | SOLE | 6 | 19,000 | 0 | 0 |
| COGNEX CORP | COM | 192422103 | 326 | 5,576 | SH | SOLE | 5 | 5,576 | 0 | 0 |
| COGNEX CORP | COM | 192422103 | 13,025 | 232,418 | SH | SOLE | 6 | 232,418 | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 9,541 | 167,908 | SH | DFND | 5 | 167,908 | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 577 | 10,239 | SH | SOLE | 5 | 10,239 | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 8,049 | 129,779 | SH | SOLE | 6 | 129,779 | 0 | 0 |
| COHERENT INC | COM | 192479103 | 4 | 32 | SH | SOLE | 5 | 32 | 0 | 0 |
| COHERENT INC | COM | 192479103 | 2,937 | 17,655 | SH | SOLE | 6 | 17,655 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 334 | 4,908 | SH | DFND | 5 | 4,908 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 219 | 3,184 | SH | SOLE | 5 | 3,184 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 5,243 | 83,539 | SH | SOLE | 6 | 83,539 | 0 | 0 |
| COHERUS BIOSCIENCES INC | COM | 19249H103 | 2 | 121 | SH | SOLE | 5 | 121 | 0 | 0 |
| COHERUS BIOSCIENCES INC | COM | 19249H103 | 420 | 23,336 | SH | SOLE | 6 | 23,336 | 0 | 0 |
| COLFAX CORP | COM | 194014106 | 273 | 9,586 | SH | SOLE | 5 | 9,586 | 0 | 0 |
| COLFAX CORP | COM | 194014106 | 5,803 | 159,513 | SH | SOLE | 6 | 159,513 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3,310 | 45,186 | SH | DFND | 5 | 45,186 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 6,916 | 100,465 | SH | SOLE | 6 | 100,465 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 7,820 | 107,021 | SH | SOLE | 5 | 107,021 | 0 | 0 |
| COLONY CAP INC | NOTE 3.875% 1/1 | 19624RAB2 | 694 | 705,000 | SH | SOLE | 6 | 705,000 | 0 | 0 |
| COLONY CR REAL ESTATE INC | COM CL A | 19625T101 | 80 | 13,243 | SH | SOLE | 5 | 13,243 | 0 | 0 |
| COLONY CR REAL ESTATE INC | COM CL A | 19625T101 | 427 | 32,440 | SH | SOLE | 6 | 32,440 | 0 | 0 |
| COLONY CAP INC NEW | CL A COM | 19626G108 | 5 | 2,279 | SH | SOLE | 5 | 2,279 | 0 | 0 |
| COLONY CAP INC NEW | CL A COM | 19626G108 | 486 | 102,228 | SH | SOLE | 6 | 102,228 | 0 | 0 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 193 | 6,810 | SH | SOLE | 5 | 6,810 | 0 | 0 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 2,305 | 56,650 | SH | SOLE | 6 | 56,650 | 0 | 0 |
| COLUMBIA PPTY TR INC | COM NEW | 198287203 | 718 | 53,641 | SH | SOLE | 5 | 53,641 | 0 | 0 |
| COLUMBIA PPTY TR INC | COM NEW | 198287203 | 5,628 | 269,171 | SH | SOLE | 6 | 269,171 | 0 | 0 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 59 | 1,346 | SH | SOLE | 5 | 1,346 | 0 | 0 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 906 | 9,046 | SH | SOLE | 6 | 9,046 | 0 | 0 |
| COLUMBUS MCKINNON CORP N Y | COM | 199333105 | 4,174 | 104,260 | SH | SOLE | 6 | 104,260 | 0 | 0 |

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|------------------------------|-----------|-----------|---------|-----------|----|------|---|-----------|---|---|
| COMFORT SYS USA INC | COM | 199908104 | 44 | 1,012 | SH | SOLE | 5 | 1,012 | 0 | 0 |
| COMFORT SYS USA INC | COM | 199908104 | 1,126 | 22,596 | SH | SOLE | 6 | 22,596 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 2,812 | 72,148 | SH | DFND | 5 | 72,148 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 5,985 | 153,269 | SH | SOLE | 5 | 153,269 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 35,112 | 780,792 | SH | SOLE | 6 | 780,792 | 0 | 0 |
| COMERICA INC | COM | 200340107 | 232 | 6,039 | SH | SOLE | 5 | 6,039 | 0 | 0 |
| COMERICA INC | COM | 200340107 | 10,869 | 151,480 | SH | SOLE | 6 | 151,480 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 3,721 | 27,106 | SH | DFND | 5 | 27,106 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 482 | 3,466 | SH | SOLE | 5 | 3,466 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 5,515 | 51,656 | SH | SOLE | 6 | 51,656 | 0 | 0 |
| FORTIVE CORP | COM | 34959J108 | 899 | 13,312 | SH | SOLE | 5 | 13,312 | 0 | 0 |
| FORTIVE CORP | COM | 34959J108 | 105,847 | 1,385,615 | SH | SOLE | 6 | 1,385,615 | 0 | 0 |
| FORTERRA INC | COM | 34960W106 | 128 | 11,090 | SH | SOLE | 6 | 11,090 | 0 | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM | 34964C106 | 509 | 7,840 | SH | SOLE | 5 | 7,840 | 0 | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM | 34964C106 | 4,488 | 68,687 | SH | SOLE | 6 | 68,687 | 0 | 0 |
| FORWARD AIR CORP | COM | 349853101 | 203 | 2,900 | SH | SOLE | 6 | 2,900 | 0 | 0 |
| FORUM MERGER II CORP | CL A | 34986F103 | 475 | 28,852 | SH | DFND | 3 | 28,852 | 0 | 0 |
| FOSSIL GROUP INC | COM | 34988V106 | 454 | 57,573 | SH | SOLE | 6 | 57,573 | 0 | 0 |
| FOUNDATION BLDG MATLS INC | COM | 350392106 | 66 | 4,200 | SH | DFND | 5 | 4,200 | 0 | 0 |
| FOUNDATION BLDG MATLS INC | COM | 350392106 | 2,218 | 114,631 | SH | SOLE | 6 | 114,631 | 0 | 0 |
| FOUR CORNERS PPTY TR INC | COM | 35086T109 | 322 | 11,435 | SH | SOLE | 6 | 11,435 | 0 | 0 |
| FOX CORP | CL A COM | 35137L105 | 413 | 15,400 | SH | DFND | 5 | 15,400 | 0 | 0 |
| FOX CORP | CL A COM | 35137L105 | 1,016 | 40,682 | SH | SOLE | 5 | 40,682 | 0 | 0 |
| FOX CORP | CL A COM | 35137L105 | 5,716 | 154,186 | SH | SOLE | 6 | 154,186 | 0 | 0 |
| FOX CORP | CL B COM | 35137L204 | 686 | 24,745 | SH | SOLE | 5 | 24,745 | 0 | 0 |
| FOX CORP | CL B COM | 35137L204 | 6,609 | 181,562 | SH | SOLE | 6 | 181,562 | 0 | 0 |
| FOX FACTORY HLDG CORP | COM | 35138V102 | 588 | 7,115 | SH | DFND | 3 | 7,115 | 0 | 0 |
| FOX FACTORY HLDG CORP | COM | 35138V102 | 526 | 6,285 | SH | SOLE | 5 | 6,285 | 0 | 0 |
| FOX FACTORY HLDG CORP | COM | 35138V102 | 1,492 | 21,439 | SH | SOLE | 6 | 21,439 | 0 | 0 |
| FRANCO NEV CORP | COM | 351858105 | 2,197 | 15,779 | SH | DFND | 7 | 15,779 | 0 | 0 |
| FRANCO NEV CORP | COM | 351858105 | 76 | 735 | SH | SOLE | 6 | 735 | 0 | 0 |
| FRANKLIN FINL NETWORK INC | COM | 35352P104 | 427 | 12,452 | SH | SOLE | 6 | 12,452 | 0 | 0 |
| FRANKLIN RESOURCES INC | COM | 354613101 | 19 | 922 | SH | SOLE | 5 | 922 | 0 | 0 |
| FRANKLIN RESOURCES INC | COM | 354613101 | 3,122 | 120,180 | SH | SOLE | 6 | 120,180 | 0 | 0 |
| FREEPORT-MCMORAN INC | CL B | 35671D857 | 194 | 16,483 | SH | SOLE | 5 | 16,483 | 0 | 0 |
| FREEPORT-MCMORAN INC | CL B | 35671D857 | 3,327 | 253,603 | SH | SOLE | 6 | 253,603 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 461 | 5,510 | SH | DFND | 5 | 5,510 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 941 | 11,249 | SH | DFND | 3 | 11,249 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 268 | 3,197 | SH | SOLE | 5 | 3,197 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 404 | 6,838 | SH | SOLE | 6 | 6,838 | 0 | 0 |
| FRONTDOOR INC | COM | 35905A109 | 2,998 | 66,294 | SH | SOLE | 5 | 66,294 | 0 | 0 |
| FRONTDOOR INC | COM | 35905A109 | 4,357 | 91,874 | SH | SOLE | 6 | 91,874 | 0 | 0 |
| FULGENT GENETICS INC | COM | 359664109 | 213 | 16,525 | SH | SOLE | 6 | 16,525 | 0 | 0 |
| FULLER H B CO | COM | 359694106 | 361 | 6,998 | SH | SOLE | 6 | 6,998 | 0 | 0 |
| FULTON FINL CORP PA | COM | 360271100 | 2,037 | 116,844 | SH | SOLE | 6 | 116,844 | 0 | 0 |
| FUNKO INC | COM CL A | 361008105 | 407 | 23,700 | SH | SOLE | 6 | 23,700 | 0 | 0 |
| FUTUREFUEL CORP | COM | 36116M106 | 229 | 18,500 | SH | SOLE | 6 | 18,500 | 0 | 0 |
| GCI LIBERTY INC | COM CLASS | 36164V305 | 410 | 5,824 | SH | SOLE | 5 | 5,824 | 0 | 0 |

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|---------------------------|---------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| GCI LIBERTY INC | COM CLASS A | 36164V305 | 40,078 | 565,681 | SH | SOLE | 6 | 565,681 | 0 | 0 |
| GDS HLDGS LTD | SPONSORED ADS | 36165L108 | 10,057 | 194,975 | SH | SOLE | 6 | 194,975 | 0 | 0 |
| GW PHARMACEUTICALS PLC | ADS | 36197T103 | 21 | 210 | SH | SOLE | 5 | 210 | 0 | 0 |
| GW PHARMACEUTICALS PLC | ADS | 36197T103 | 1,891 | 18,089 | SH | SOLE | 6 | 18,089 | 0 | 0 |
| GP STRATEGIES CORP | COM | 36225V104 | 228 | 17,233 | SH | SOLE | 6 | 17,233 | 0 | 0 |
| G III APPAREL GROUP LTD | COM | 36237H101 | 18 | 1,391 | SH | SOLE | 5 | 1,391 | 0 | 0 |
| G III APPAREL GROUP LTD | COM | 36237H101 | 7,650 | 228,372 | SH | SOLE | 6 | 228,372 | 0 | 0 |
| GMS INC | COM | 36251C103 | 157 | 6,384 | SH | DFND | 5 | 6,384 | 0 | 0 |
| GMS INC | COM | 36251C103 | 42 | 2,611 | SH | SOLE | 5 | 2,611 | 0 | 0 |
| GMS INC | COM | 36251C103 | 418 | 15,435 | SH | SOLE | 6 | 15,435 | 0 | 0 |
| GAIN CAP HLDGS INC | COM | 36268W100 | 95 | 24,000 | SH | SOLE | 6 | 24,000 | 0 | 0 |
| GALAPAGOS NV | SPON ADR | 36315X101 | 7 | 36 | SH | SOLE | 5 | 36 | 0 | 0 |
| GALAPAGOS NV | SPON ADR | 36315X101 | 1,867 | 9,025 | SH | SOLE | 6 | 9,025 | 0 | 0 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 7 | 70 | SH | SOLE | 5 | 70 | 0 | 0 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 10,988 | 115,389 | SH | SOLE | 6 | 115,389 | 0 | 0 |
| GAMING & LEISURE PTYS INC | COM | 36467J108 | 1,315 | 38,704 | SH | SOLE | 5 | 38,704 | 0 | 0 |
| GAMING & LEISURE PTYS INC | COM | 36467J108 | 4,590 | 106,615 | SH | SOLE | 6 | 106,615 | 0 | 0 |
| GAP INC | COM | 364760108 | 6 | 463 | SH | SOLE | 5 | 463 | 0 | 0 |
| GAP INC | COM | 364760108 | 2,203 | 124,586 | SH | SOLE | 6 | 124,586 | 0 | 0 |
| GARTNER INC | COM | 366651107 | 51 | 422 | SH | SOLE | 5 | 422 | 0 | 0 |
| GARTNER INC | COM | 366651107 | 12,557 | 81,489 | SH | SOLE | 6 | 81,489 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 607 | 4,975 | SH | DFND | 3 | 4,975 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 1,233 | 10,115 | SH | DFND | 5 | 10,115 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 756 | 6,181 | SH | SOLE | 5 | 6,181 | 0 | 0 |
| GENERAC HLDGS INC | COM | 368736104 | 12,473 | 123,994 | SH | SOLE | 6 | 123,994 | 0 | 0 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 3,403 | 22,763 | SH | SOLE | 5 | 22,763 | 0 | 0 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 15,183 | 86,096 | SH | SOLE | 6 | 86,096 | 0 | 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 309 | 45,414 | SH | SOLE | 5 | 45,414 | 0 | 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 19,368 | 1,735,490 | SH | SOLE | 6 | 1,735,490 | 0 | 0 |
| GENERAL MLS INC | COM | 370334104 | 4,014 | 64,989 | SH | SOLE | 5 | 64,989 | 0 | 0 |
| GENERAL MLS INC | COM | 370334104 | 7,753 | 144,760 | SH | SOLE | 6 | 144,760 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 930 | 36,743 | SH | DFND | 5 | 36,743 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 2,900 | 113,269 | SH | SOLE | 5 | 113,269 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 37,477 | 1,023,969 | SH | SOLE | 6 | 1,023,969 | 0 | 0 |
| GENESIS HEALTHCARE INC | CL A COM | 37185X106 | 21 | 12,505 | SH | SOLE | 6 | 12,505 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 633 | 24,563 | SH | DFND | 5 | 24,563 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 1,622 | 61,547 | SH | SOLE | 5 | 61,547 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 2,078 | 71,697 | SH | SOLE | 6 | 71,697 | 0 | 0 |
| GENMAB A/S | SPONSORED ADS | 372303206 | 52 | 1,537 | SH | SOLE | 5 | 1,537 | 0 | 0 |
| GENMAB A/S | SPONSORED ADS | 372303206 | 846 | 37,888 | SH | SOLE | 6 | 37,888 | 0 | 0 |
| GENMARK DIAGNOSTICS INC | COM | 372309104 | 650 | 44,163 | SH | DFND | 3 | 44,163 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 355 | 4,088 | SH | DFND | 5 | 4,088 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 2,552 | 29,831 | SH | SOLE | 5 | 29,831 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 6,367 | 59,940 | SH | SOLE | 6 | 59,940 | 0 | 0 |

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|---------------------------------|---------------------|-----------|--------|---------|----|------|---|---------|---|---|
| GERDAU SA | SPON ADR REP PFD | 373737105 | 134 | 27,370 | SH | SOLE | 6 | 27,370 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 5,128 | 66,649 | SH | DFND | 5 | 66,649 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 5,539 | 71,207 | SH | SOLE | 5 | 71,207 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 20,122 | 309,662 | SH | SOLE | 6 | 309,662 | 0 | 0 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 6,752 | 146,814 | SH | SOLE | 6 | 146,814 | 0 | 0 |
| GLADSTONE LD CORP | COM | 376549101 | 468 | 36,103 | SH | SOLE | 6 | 36,103 | 0 | 0 |
| GLAUKOS CORP | COM | 377322102 | 1,244 | 22,832 | SH | SOLE | 6 | 22,832 | 0 | 0 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 1,193 | 29,160 | SH | SOLE | 5 | 29,160 | 0 | 0 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 22,763 | 484,420 | SH | SOLE | 6 | 484,420 | 0 | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM | 37890U108 | 4 | 64 | SH | SOLE | 5 | 64 | 0 | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM | 37890U108 | 1,462 | 18,395 | SH | SOLE | 6 | 18,395 | 0 | 0 |
| GLOBAL NET LEASE INC | COM NEW | 379378201 | 15 | 737 | SH | SOLE | 6 | 737 | 0 | 0 |
| GLOBAL NET LEASE INC | COM NEW | 379378201 | 223 | 16,750 | SH | SOLE | 5 | 16,750 | 0 | 0 |
| GLOBAL PMTS INC | COM | 37940X102 | 2,620 | 15,213 | SH | SOLE | 5 | 15,213 | 0 | 0 |
| GLOBAL PMTS INC | COM | 37940X102 | 27,226 | 149,136 | SH | SOLE | 6 | 149,136 | 0 | 0 |
| GLOBAL X FDS | S&P 500 CATHOLIC | 37954Y889 | 592 | 15,527 | SH | SOLE | 5 | 15,527 | 0 | 0 |
| GLOBUS MED INC | CL A | 379577208 | 177 | 3,010 | SH | SOLE | 6 | 3,010 | 0 | 0 |
| GLOBUS MED INC | CL A | 379577208 | 395 | 8,033 | SH | SOLE | 5 | 8,033 | 0 | 0 |
| GLOBE LIFE INC | COM | 37959E102 | 996 | 13,413 | SH | DFND | 5 | 13,413 | 0 | 0 |
| GLOBE LIFE INC | COM | 37959E102 | 1,026 | 15,263 | SH | SOLE | 5 | 15,263 | 0 | 0 |
| GLOBE LIFE INC | COM | 37959E102 | 1,777 | 16,886 | SH | SOLE | 6 | 16,886 | 0 | 0 |
| GLU MOBILE INC | COM | 379890106 | 19 | 2,038 | SH | DFND | 5 | 2,038 | 0 | 0 |
| GLU MOBILE INC | COM | 379890106 | 131 | 13,639 | SH | SOLE | 5 | 13,639 | 0 | 0 |
| GLU MOBILE INC | COM | 379890106 | 3,210 | 530,545 | SH | SOLE | 6 | 530,545 | 0 | 0 |
| GODADDY INC | CL A | 380237107 | 842 | 11,486 | SH | DFND | 5 | 11,486 | 0 | 0 |
| GODADDY INC | CL A | 380237107 | 2,271 | 29,757 | SH | SOLE | 5 | 29,757 | 0 | 0 |
| GODADDY INC | CL A | 380237107 | 24,273 | 357,369 | SH | SOLE | 6 | 357,369 | 0 | 0 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1,707 | 8,293 | SH | SOLE | 5 | 8,293 | 0 | 0 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 16,600 | 72,195 | SH | SOLE | 6 | 72,195 | 0 | 0 |
| GOLDMAN SACHS ETF TR | ACCES TREASURY | 381430529 | 348 | 3,423 | SH | SOLE | 5 | 3,423 | 0 | 0 |
| GOLUB CAP BDC INC | COM | 38173M102 | 192 | 10,424 | SH | SOLE | 6 | 10,424 | 0 | 0 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 438 | 28,154 | SH | SOLE | 6 | 28,154 | 0 | 0 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 273 | 44,102 | SH | SOLE | 5 | 44,102 | 0 | 0 |
| GOOSEHEAD INS INC | COM CL A | 38267D109 | 820 | 19,338 | SH | SOLE | 6 | 19,338 | 0 | 0 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 144 | 2,842 | SH | DFND | 5 | 2,842 | 0 | 0 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 312 | 5,898 | SH | SOLE | 5 | 5,898 | 0 | 0 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 3,240 | 46,378 | SH | SOLE | 6 | 46,378 | 0 | 0 |
| GRACO INC | COM | 384109104 | 3,664 | 76,613 | SH | SOLE | 5 | 76,613 | 0 | 0 |
| GRACO INC | COM | 384109104 | 27,099 | 521,134 | SH | SOLE | 6 | 521,134 | 0 | 0 |
| GRAFTECH INTL LTD | COM | 384313508 | 431 | 37,104 | SH | SOLE | 6 | 37,104 | 0 | 0 |
| GRAHAM CORP | COM | 384556106 | 570 | 26,047 | SH | SOLE | 6 | 26,047 | 0 | 0 |
| GRAHAM HLDGS CO | COM CL B | 384637104 | 515 | 1,504 | SH | DFND | 5 | 1,504 | 0 | 0 |
| GRAHAM HLDGS CO | COM CL B | 384637104 | 152 | 238 | SH | SOLE | 6 | 238 | 0 | 0 |
| GRAHAM HLDGS CO | COM CL B | 384637104 | 828 | 2,634 | SH | SOLE | 5 | 2,634 | 0 | 0 |
| GRAINGER W W INC | COM | 384802104 | 692 | 2,203 | SH | DFND | 5 | 2,203 | 0 | 0 |
| GRAINGER W W INC | COM | 384802104 | 268 | 793 | SH | SOLE | 6 | 793 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| GRAINGER W W INC | COM | 384802104 | 1,973 | 6,128 | SH | SOLE | 5 | 6,128 | 0 | 0 |
| GRAND CANYON ED INC | COM | 38526M106 | 2,016 | 22,485 | SH | SOLE | 5 | 22,485 | 0 | 0 |
| GRAND CANYON ED INC | COM | 38526M106 | 7,247 | 75,650 | SH | SOLE | 6 | 75,650 | 0 | 0 |
| GRANITE CONSTR INC | COM | 387328107 | 250 | 9,019 | SH | SOLE | 6 | 9,019 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 120 | 8,567 | SH | DFND | 5 | 8,567 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 412 | 29,477 | SH | SOLE | 5 | 29,477 | 0 | 0 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 13,455 | 808,085 | SH | SOLE | 6 | 808,085 | 0 | 0 |
| GRAVITY CO LTD | SPONSORED ADS NE | 38911N206 | 325 | 8,679 | SH | SOLE | 6 | 8,679 | 0 | 0 |
| GREAT AJAX CORP | COM | 38983D300 | 3 | 375 | SH | SOLE | 5 | 375 | 0 | 0 |
| GREAT AJAX CORP | COM | 38983D300 | 340 | 22,937 | SH | SOLE | 6 | 22,937 | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 206 | 22,289 | SH | DFND | 5 | 22,289 | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 1,916 | 169,125 | SH | SOLE | 6 | 169,125 | 0 | 0 |
| GREAT SOUTHN BANCORP INC | COM | 390905107 | 588 | 9,285 | SH | SOLE | 6 | 9,285 | 0 | 0 |
| GREAT WESTN BANCORP INC | COM | 391416104 | 10 | 581 | SH | SOLE | 5 | 581 | 0 | 0 |
| GREAT WESTN BANCORP INC | COM | 391416104 | 2,433 | 70,027 | SH | SOLE | 6 | 70,027 | 0 | 0 |
| GREEN BRICK PARTNERS INC | COM | 392709101 | 9 | 1,536 | SH | SOLE | 5 | 1,536 | 0 | 0 |
| GREEN BRICK PARTNERS INC | COM | 392709101 | 116 | 10,082 | SH | SOLE | 6 | 10,082 | 0 | 0 |
| GREENBRIER COS INC | COM | 393657101 | 491 | 15,138 | SH | SOLE | 6 | 15,138 | 0 | 0 |
| GREENHILL & CO INC | COM | 395259104 | 360 | 21,096 | SH | SOLE | 6 | 21,096 | 0 | 0 |
| GREENSKY INC | CL A | 39572G100 | 146 | 29,700 | SH | SOLE | 5 | 29,700 | 0 | 0 |
| GRIFOLS S A | SP ADR REP B NVT | 398438408 | 31 | 1,572 | SH | SOLE | 5 | 1,572 | 0 | 0 |
| GRIFOLS S A | SP ADR REP B NVT | 398438408 | 3,218 | 138,167 | SH | SOLE | 6 | 138,167 | 0 | 0 |
| GROCERY OUTLET HLDG CORP | COM | 39874R101 | 904 | 27,871 | SH | SOLE | 6 | 27,871 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 227 | 3,448 | SH | DFND | 5 | 3,448 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 670 | 6,700 | SH | SOLE | 6 | 6,700 | 0 | 0 |
| GRUPO TELEVISA SA | SPON ADR REP ORD | 40049J206 | 21,888 | 1,865,961 | SH | SOLE | 6 | 1,865,961 | 0 | 0 |
| GRUPO AEROPORTUARIO DEL CENT | SPON ADR | 400501102 | 706 | 11,785 | SH | SOLE | 6 | 11,785 | 0 | 0 |
| GRUPO AEROPUERTO DEL PACIFIC | SPON ADR B | 400506101 | 3,758 | 31,683 | SH | SOLE | 6 | 31,683 | 0 | 0 |
| GRUPO AEROPORTUARIO DEL SURE | SPON ADR SER B | 40051E202 | 309 | 1,647 | SH | SOLE | 6 | 1,647 | 0 | 0 |
| GUARDANT HEALTH INC | COM | 40131M109 | 236 | 2,865 | SH | SOLE | 5 | 2,865 | 0 | 0 |
| GUARDANT HEALTH INC | COM | 40131M109 | 3,682 | 47,120 | SH | SOLE | 6 | 47,120 | 0 | 0 |
| GUIDEWIRE SOFTWARE INC | COM | 40171V100 | 3 | 31 | SH | SOLE | 5 | 31 | 0 | 0 |
| GUIDEWIRE SOFTWARE INC | COM | 40171V100 | 60,871 | 554,528 | SH | SOLE | 6 | 554,528 | 0 | 0 |
| GULFPORT ENERGY CORP | COM NEW | 402635304 | 90 | 29,685 | SH | SOLE | 6 | 29,685 | 0 | 0 |
| HCA HEALTHCARE INC | COM | 40412C101 | 3,857 | 39,763 | SH | SOLE | 5 | 39,763 | 0 | 0 |
| HCA HEALTHCARE INC | COM | 40412C101 | 8,979 | 60,746 | SH | SOLE | 6 | 60,746 | 0 | 0 |
| HC2 HLDGS INC | COM | 404139107 | 38 | 17,426 | SH | SOLE | 6 | 17,426 | 0 | 0 |
| HDFC BANK LTD | SPONSORED ADS | 40415F101 | 137 | 3,023 | SH | DFND | 8 | 3,023 | 0 | 0 |

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|----------------------------|---------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| HDFC BANK LTD | SPONSORED ADS | 40415F101 | 2,881 | 63,149 | SH | SOLE | 5 | 63,149 | 0 | 0 |
| HDFC BANK LTD | SPONSORED ADS | 40415F101 | 118,814 | 1,874,927 | SH | SOLE | 6 | 1,874,927 | 0 | 0 |
| HD SUPPLY HLDGS INC | COM | 40416M105 | 810 | 22,806 | SH | SOLE | 5 | 22,806 | 0 | 0 |
| HD SUPPLY HLDGS INC | COM | 40416M105 | 6,933 | 172,366 | SH | SOLE | 6 | 172,366 | 0 | 0 |
| HMS HLDGS CORP | COM | 40425J101 | 49 | 1,589 | SH | SOLE | 5 | 1,589 | 0 | 0 |
| HMS HLDGS CORP | COM | 40425J101 | 9,557 | 322,864 | SH | SOLE | 6 | 322,864 | 0 | 0 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 442 | 11,307 | SH | SOLE | 6 | 11,307 | 0 | 0 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 375 | 15,880 | SH | SOLE | 5 | 15,880 | 0 | 0 |
| HP INC | COM | 40434L105 | 9,536 | 547,077 | SH | DFND | 5 | 547,077 | 0 | 0 |
| HP INC | COM | 40434L105 | 1,505 | 83,812 | SH | SOLE | 5 | 83,812 | 0 | 0 |
| HP INC | COM | 40434L105 | 27,256 | 1,326,330 | SH | SOLE | 6 | 1,326,330 | 0 | 0 |
| HACKETT GROUP INC | COM | 404609109 | 51 | 3,791 | SH | DFND | 5 | 3,791 | 0 | 0 |
| HACKETT GROUP INC | COM | 404609109 | 107 | 8,463 | SH | SOLE | 5 | 8,463 | 0 | 0 |
| LAKELAND BANCORP INC | COM | 511637100 | 6 | 487 | SH | SOLE | 5 | 487 | 0 | 0 |
| LAKELAND BANCORP INC | COM | 511637100 | 351 | 20,200 | SH | SOLE | 6 | 20,200 | 0 | 0 |
| LAKELAND FINL CORP | COM | 511656100 | 119 | 3,076 | SH | SOLE | 5 | 3,076 | 0 | 0 |
| LAKELAND FINL CORP | COM | 511656100 | 180 | 3,676 | SH | SOLE | 6 | 3,676 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 7,486 | 23,142 | SH | DFND | 5 | 23,142 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 3,934 | 11,865 | SH | SOLE | 5 | 11,865 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 16,386 | 56,038 | SH | SOLE | 6 | 56,038 | 0 | 0 |
| LAMAR ADVERTISING CO NEW | CL A | 512816109 | 38 | 571 | SH | SOLE | 5 | 571 | 0 | 0 |
| LAMAR ADVERTISING CO NEW | CL A | 512816109 | 8,938 | 100,132 | SH | SOLE | 6 | 100,132 | 0 | 0 |
| LAMB WESTON HLDGS INC | COM | 513272104 | 90 | 1,402 | SH | DFND | 5 | 1,402 | 0 | 0 |
| LAMB WESTON HLDGS INC | COM | 513272104 | 542 | 9,049 | SH | SOLE | 5 | 9,049 | 0 | 0 |
| LAMB WESTON HLDGS INC | COM | 513272104 | 19,445 | 226,027 | SH | SOLE | 6 | 226,027 | 0 | 0 |
| LANDSTAR SYS INC | COM | 515098101 | 1,628 | 14,500 | SH | DFND | 5 | 14,500 | 0 | 0 |
| LANDSTAR SYS INC | COM | 515098101 | 267 | 2,338 | SH | SOLE | 5 | 2,338 | 0 | 0 |
| LANDSTAR SYS INC | COM | 515098101 | 3,795 | 33,324 | SH | SOLE | 6 | 33,324 | 0 | 0 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 581 | 12,267 | SH | SOLE | 5 | 12,267 | 0 | 0 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 6,123 | 88,686 | SH | SOLE | 6 | 88,686 | 0 | 0 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 716 | 25,218 | SH | DFND | 5 | 25,218 | 0 | 0 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 719 | 25,329 | SH | DFND | 3 | 25,329 | 0 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 7,661 | 40,603 | SH | DFND | 5 | 40,603 | 0 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 2,038 | 10,422 | SH | SOLE | 5 | 10,422 | 0 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 19,503 | 94,425 | SH | SOLE | 6 | 94,425 | 0 | 0 |
| LAUREATE EDUCATION INC | CL A | 518613203 | 322 | 32,304 | SH | DFND | 5 | 32,304 | 0 | 0 |
| LAUREATE EDUCATION INC | CL A | 518613203 | 1,246 | 70,758 | SH | SOLE | 6 | 70,758 | 0 | 0 |
| LEAR CORP | COM NEW | 521865204 | 1,285 | 9,368 | SH | SOLE | 6 | 9,368 | 0 | 0 |
| LEAR CORP | COM NEW | 521865204 | 1,305 | 11,504 | SH | SOLE | 5 | 11,504 | 0 | 0 |
| LEE ENTERPRISES INC | COM | 523768109 | 20 | 13,828 | SH | SOLE | 6 | 13,828 | 0 | 0 |
| LEGGETT & PLATT INC | COM | 524660107 | 187 | 3,678 | SH | SOLE | 6 | 3,678 | 0 | 0 |
| LEGGETT & PLATT INC | COM | 524660107 | 170 | 5,226 | SH | SOLE | 5 | 5,226 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 2,373 | 47,691 | SH | DFND | 5 | 47,691 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| LEGG MASON INC | COM | 524901105 | 38 | 874 | SH | SOLE | 5 | 874 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 466 | 12,984 | SH | SOLE | 6 | 12,984 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 2,113 | 22,556 | SH | DFND | 5 | 22,556 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 441 | 4,674 | SH | SOLE | 5 | 4,674 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 4,770 | 48,727 | SH | SOLE | 6 | 48,727 | 0 | 0 |
| LEMAITRE VASCULAR INC | COM | 525558201 | 234 | 8,699 | SH | SOLE | 5 | 8,699 | 0 | 0 |
| LENDINGTREE INC NEW | COM | 52603B107 | 21 | 71 | SH | SOLE | 5 | 71 | 0 | 0 |
| LENDINGTREE INC NEW | COM | 52603B107 | 21,254 | 70,044 | SH | SOLE | 6 | 70,044 | 0 | 0 |
| LENDINGTREE INC NEW | NOTE 0.625% 6/0 | 52603BAA5 | 89 | 57,000 | SH | SOLE | 6 | 57,000 | 0 | 0 |
| LENNAR CORP | CL A | 526057104 | 663 | 10,754 | SH | DFND | 5 | 10,754 | 0 | 0 |
| LENNAR CORP | CL A | 526057104 | 213 | 3,375 | SH | SOLE | 5 | 3,375 | 0 | 0 |
| LENNAR CORP | CL A | 526057104 | 15,985 | 286,513 | SH | SOLE | 6 | 286,513 | 0 | 0 |
| LENNOX INTL INC | COM | 526107107 | 430 | 1,847 | SH | DFND | 5 | 1,847 | 0 | 0 |
| LENNOX INTL INC | COM | 526107107 | 152 | 653 | SH | SOLE | 5 | 653 | 0 | 0 |
| LENNOX INTL INC | COM | 526107107 | 3,743 | 15,342 | SH | SOLE | 6 | 15,342 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 320 | 30,378 | SH | DFND | 5 | 30,378 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 132 | 11,891 | SH | SOLE | 5 | 11,891 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 624 | 58,788 | SH | SOLE | 6 | 58,788 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER A | 530307107 | 77 | 621 | SH | SOLE | 6 | 621 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER A | 530307107 | 212 | 1,738 | SH | SOLE | 5 | 1,738 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER C | 530307305 | 27 | 217 | SH | SOLE | 5 | 217 | 0 | 0 |
| LIBERTY BROADBAND CORP | COM SER C | 530307305 | 1,517 | 12,060 | SH | SOLE | 6 | 12,060 | 0 | 0 |
| LIBERTY MEDIA CORP | DEB 3.750% 2/1 | 530715AL5 | 635 | 920,278 | SH | SOLE | 6 | 920,278 | 0 | 0 |
| LIBERTY OILFIELD SVCS INC | COM CL A | 53115L104 | 595 | 53,550 | SH | SOLE | 6 | 53,550 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM A SIRIUSXM | 531229409 | 10 | 281 | SH | SOLE | 5 | 281 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM A SIRIUSXM | 531229409 | 737 | 15,256 | SH | SOLE | 6 | 15,256 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM C SIRIUSXM | 531229607 | 37 | 761 | SH | SOLE | 6 | 761 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM C SIRIUSXM | 531229607 | 321 | 8,792 | SH | SOLE | 5 | 8,792 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM SER C FRMLA | 531229854 | 583 | 17,828 | SH | SOLE | 5 | 17,828 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM SER C FRMLA | 531229854 | 2,358 | 51,305 | SH | SOLE | 6 | 51,305 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | COM C BRAVES GRP | 531229888 | 216 | 12,577 | SH | SOLE | 5 | 12,577 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | NOTE 1.375%10/1 | 531229AB8 | 283 | 210,000 | SH | SOLE | 6 | 210,000 | 0 | 0 |
| LIBERTY MEDIA CORP DEL | NOTE 1.000% 1/3 | 531229AF9 | 213 | 160,000 | SH | SOLE | 6 | 160,000 | 0 | 0 |
| LIBERTY TRIPADVISOR HLDGS IN | COM SER A | 531465102 | 1 | 238 | SH | SOLE | 5 | 238 | 0 | 0 |
| LIBERTY TRIPADVISOR HLDGS IN | COM SER A | 531465102 | 12,160 | 1,654,415 | SH | SOLE | 6 | 1,654,415 | 0 | 0 |
| LIGAND PHARMACEUTICALS INC | COM NEW | 53220K504 | 386 | 3,479 | SH | SOLE | 5 | 3,479 | 0 | 0 |
| LIGAND PHARMACEUTICALS INC | COM NEW | 53220K504 | 2,208 | 21,174 | SH | SOLE | 6 | 21,174 | 0 | 0 |
| LIFEVANTAGE CORP | COM NEW | 53222K205 | 1 | 384 | SH | SOLE | 5 | 384 | 0 | 0 |
| LIFEVANTAGE CORP | COM NEW | 53222K205 | 272 | 17,412 | SH | SOLE | 6 | 17,412 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| LIFE STORAGE INC | COM | 53223X107 | 118 | 1,209 | SH | SOLE | 5 | 1,209 | 0 | 0 |
| LIFE STORAGE INC | COM | 53223X107 | 18,843 | 174,019 | SH | SOLE | 6 | 174,019 | 0 | 0 |
| LILLY ELI & CO | COM | 532457108 | 1,082 | 6,591 | SH | DFND | 5 | 6,591 | 0 | 0 |
| LILLY ELI & CO | COM | 532457108 | 8,943 | 55,401 | SH | SOLE | 5 | 55,401 | 0 | 0 |
| LILLY ELI & CO | COM | 532457108 | 48,567 | 369,526 | SH | SOLE | 6 | 369,526 | 0 | 0 |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 172 | 23,400 | SH | DFND | 5 | 23,400 | 0 | 0 |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 547 | 74,369 | SH | DFND | 3 | 74,369 | 0 | 0 |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 231 | 38,657 | SH | SOLE | 5 | 38,657 | 0 | 0 |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 1,441 | 353,079 | SH | SOLE | 6 | 353,079 | 0 | 0 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 27 | 324 | SH | SOLE | 5 | 324 | 0 | 0 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 1,997 | 20,640 | SH | SOLE | 6 | 20,640 | 0 | 0 |
| LINCOLN NATL CORP IND | COM | 534187109 | 92 | 1,564 | SH | SOLE | 6 | 1,564 | 0 | 0 |
| LINCOLN NATL CORP IND | COM | 534187109 | 932 | 27,132 | SH | SOLE | 5 | 27,132 | 0 | 0 |
| LIONS GATE ENTMNT CORP | CL B NON VTG | 535919500 | 355 | 51,938 | SH | SOLE | 5 | 51,938 | 0 | 0 |
| LIONS GATE ENTMNT CORP | CL B NON VTG | 535919500 | 1,424 | 143,384 | SH | SOLE | 6 | 143,384 | 0 | 0 |
| LIQUIDITY SERVICES INC | COM | 53635B107 | 942 | 158,002 | SH | SOLE | 6 | 158,002 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 71 | 466 | SH | DFND | 5 | 466 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 305 | 2,010 | SH | SOLE | 5 | 2,010 | 0 | 0 |
| LITHIA MTRS INC | CL A | 536797103 | 10,301 | 70,074 | SH | SOLE | 6 | 70,074 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 124 | 715 | SH | SOLE | 5 | 715 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 3,529 | 18,449 | SH | SOLE | 6 | 18,449 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | COM | 538034109 | 170 | 8,384 | SH | SOLE | 5 | 8,384 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | COM | 538034109 | 10,904 | 152,569 | SH | SOLE | 6 | 152,569 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | NOTE 2.500% 3/1 | 538034AQ2 | 49 | 40,000 | SH | SOLE | 6 | 40,000 | 0 | 0 |
| LIVE OAK BANCSHARES INC | COM | 53803X105 | 449 | 23,610 | SH | SOLE | 6 | 23,610 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 335 | 8,992 | SH | SOLE | 5 | 8,992 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 1,047 | 28,297 | SH | SOLE | 6 | 28,297 | 0 | 0 |
| LIVENT CORP | COM | 53814L108 | 95 | 19,126 | SH | SOLE | 5 | 19,126 | 0 | 0 |
| LIVENT CORP | COM | 53814L108 | 1,503 | 175,751 | SH | SOLE | 6 | 175,751 | 0 | 0 |
| LIVERAMP HLDGS INC | COM | 53815P108 | 54,798 | 1,139,957 | SH | SOLE | 6 | 1,139,957 | 0 | 0 |
| LIVONGO HEALTH INC | COM | 539183103 | 644 | 8,563 | SH | DFND | 3 | 8,563 | 0 | 0 |
| LLOYDS BANKING GROUP PLC | SPONSORED ADR | 539439109 | 74 | 49,389 | SH | SOLE | 5 | 49,389 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 3,695 | 10,126 | SH | DFND | 5 | 10,126 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 9,168 | 25,138 | SH | SOLE | 5 | 25,138 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 15,688 | 40,290 | SH | SOLE | 6 | 40,290 | 0 | 0 |
| LOEWS CORP | COM | 540424108 | 1,043 | 30,428 | SH | DFND | 5 | 30,428 | 0 | 0 |
| LOEWS CORP | COM | 540424108 | 6 | 818 | SH | SOLE | 5 | 818 | 0 | 0 |
| LOEWS CORP | COM | 540424108 | 1,348 | 25,672 | SH | SOLE | 6 | 25,672 | 0 | 0 |
| LOGMEIN INC | COM | 54142L109 | 0 | 5 | SH | SOLE | 5 | 5 | 0 | 0 |
| LOGMEIN INC | COM | 54142L109 | 2,085 | 24,319 | SH | SOLE | 6 | 24,319 | 0 | 0 |
| LONESTAR RES US INC | CL A VTG | 54240F103 | 446 | 170,811 | SH | SOLE | 6 | 170,811 | 0 | 0 |
| LOUISIANA PAC CORP | COM | 546347105 | 2,321 | 78,241 | SH | SOLE | 6 | 78,241 | 0 | 0 |
| LOWES COS INC | COM | 548661107 | 18,633 | 138,643 | SH | SOLE | 5 | 138,643 | 0 | 0 |
| LOWES COS INC | COM | 548661107 | 170,598 | 1,424,503 | SH | SOLE | 6 | 1,424,503 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 2,913 | 9,337 | SH | DFND | 5 | 9,337 | 0 | 0 |

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|----------------------------|-------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| LULULEMON ATHLETICA INC | COM | 550021109 | 4,897 | 15,228 | SH | SOLE | 5 | 15,228 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 20,545 | 88,683 | SH | SOLE | 6 | 88,683 | 0 | 0 |
| LUMENTUM HLDGS INC | COM | 55024U109 | 168 | 2,072 | SH | SOLE | 5 | 2,072 | 0 | 0 |
| LUMENTUM HLDGS INC | COM | 55024U109 | 5,748 | 72,485 | SH | SOLE | 6 | 72,485 | 0 | 0 |
| LUMENTUM HLDGS INC | NOTE 0.250% 3/1 | 55024UAB5 | 547 | 375,000 | SH | SOLE | 6 | 375,000 | 0 | 0 |
| LUMINEX CORP DEL | COM | 55027E102 | 307 | 10,105 | SH | SOLE | 5 | 10,105 | 0 | 0 |
| LUMINEX CORP DEL | COM | 55027E102 | 2,067 | 89,237 | SH | SOLE | 6 | 89,237 | 0 | 0 |
| LUTHER BURBANK CORP | COM | 550550107 | 220 | 19,110 | SH | SOLE | 6 | 19,110 | 0 | 0 |
| LYFT INC | CL A COM | 55087P104 | 116 | 3,508 | SH | SOLE | 5 | 3,508 | 0 | 0 |
| LYFT INC | CL A COM | 55087P104 | 1,235 | 28,717 | SH | SOLE | 6 | 28,717 | 0 | 0 |
| M & T BK CORP | COM | 55261F104 | 131 | 1,281 | SH | SOLE | 5 | 1,281 | 0 | 0 |
| M & T BK CORP | COM | 55261F104 | 5,899 | 34,754 | SH | SOLE | 6 | 34,754 | 0 | 0 |
| MBIA INC | COM | 55262C100 | 731 | 78,565 | SH | SOLE | 6 | 78,565 | 0 | 0 |
| M D C HLDGS INC | COM | 552676108 | 149 | 4,170 | SH | SOLE | 5 | 4,170 | 0 | 0 |
| M D C HLDGS INC | COM | 552676108 | 464 | 12,152 | SH | SOLE | 6 | 12,152 | 0 | 0 |
| MDU RES GROUP INC | COM | 552690109 | 901 | 40,636 | SH | DFND | 5 | 40,636 | 0 | 0 |
| MDU RES GROUP INC | COM | 552690109 | 29 | 972 | SH | SOLE | 6 | 972 | 0 | 0 |
| MDU RES GROUP INC | COM | 552690109 | 1,654 | 72,379 | SH | SOLE | 5 | 72,379 | 0 | 0 |
| MDC PARTNERS INC | CL A SUB VTG | 552697104 | 96 | 34,643 | SH | SOLE | 6 | 34,643 | 0 | 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 346 | 42,257 | SH | DFND | 5 | 42,257 | 0 | 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 1,586 | 111,943 | SH | SOLE | 6 | 111,943 | 0 | 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 1,227 | 147,083 | SH | SOLE | 5 | 147,083 | 0 | 0 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 81 | 4,815 | SH | SOLE | 5 | 4,815 | 0 | 0 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 2,173 | 65,328 | SH | SOLE | 6 | 65,328 | 0 | 0 |
| NEW YORK TIMES CO | CL A | 650111107 | 4,033 | 96,530 | SH | SOLE | 5 | 96,530 | 0 | 0 |
| NEW YORK TIMES CO | CL A | 650111107 | 61,241 | 1,903,671 | SH | SOLE | 6 | 1,903,671 | 0 | 0 |
| NEWELL BRANDS INC | COM | 651229106 | 63 | 3,591 | SH | SOLE | 5 | 3,591 | 0 | 0 |
| NEWELL BRANDS INC | COM | 651229106 | 5,032 | 261,796 | SH | SOLE | 6 | 261,796 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 1,300 | 3,245 | SH | DFND | 5 | 3,245 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 198 | 738 | SH | SOLE | 5 | 738 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 5,923 | 12,175 | SH | SOLE | 6 | 12,175 | 0 | 0 |
| NEWMARK GROUP INC | CL A | 65158N102 | 78 | 16,102 | SH | DFND | 5 | 16,102 | 0 | 0 |
| NEWMARK GROUP INC | CL A | 65158N102 | 39 | 8,339 | SH | SOLE | 5 | 8,339 | 0 | 0 |
| NEWMARK GROUP INC | CL A | 65158N102 | 755 | 56,080 | SH | SOLE | 6 | 56,080 | 0 | 0 |
| NEWMONT CORP | COM | 651639106 | 1,105 | 17,900 | SH | DFND | 5 | 17,900 | 0 | 0 |
| NEWMONT CORP | COM | 651639106 | 2,054 | 33,786 | SH | SOLE | 5 | 33,786 | 0 | 0 |
| NEWMONT CORP | COM | 651639106 | 1,925 | 44,299 | SH | SOLE | 6 | 44,299 | 0 | 0 |
| NEWPARK RES INC | COM PAR \$0.01NEW | 651718504 | 366 | 58,300 | SH | SOLE | 6 | 58,300 | 0 | 0 |
| NEWPARK RES INC | NOTE 4.000%12/0 | 651718AE8 | 123 | 120,000 | SH | SOLE | 6 | 120,000 | 0 | 0 |
| NEWS CORP NEW | CL A | 65249B109 | 1,671 | 140,918 | SH | DFND | 5 | 140,918 | 0 | 0 |
| NEWS CORP NEW | CL A | 65249B109 | 365 | 30,919 | SH | SOLE | 5 | 30,919 | 0 | 0 |
| NEWS CORP NEW | CL A | 65249B109 | 5,928 | 419,225 | SH | SOLE | 6 | 419,225 | 0 | 0 |
| NEWS CORP NEW | CL B | 65249B208 | 557 | 46,620 | SH | DFND | 5 | 46,620 | 0 | 0 |
| NEWS CORP NEW | CL B | 65249B208 | 6 | 497 | SH | SOLE | 5 | 497 | 0 | 0 |
| NEWS CORP NEW | CL B | 65249B208 | 680 | 46,836 | SH | SOLE | 6 | 46,836 | 0 | 0 |
| NEXTIER OILFIELD SOLUTIONS | COM | 65290C105 | 4,229 | 631,252 | SH | SOLE | 6 | 631,252 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC | CL A | 65336K103 | 619 | 6,980 | SH | SOLE | 5 | 6,980 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC | CL A | 65336K103 | 3,561 | 30,369 | SH | SOLE | 6 | 30,369 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 11,170 | 46,507 | SH | DFND | 1 | 46,507 | 0 | 0 |

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|-----------------------------|------------------|-----------|--------|---------|----|------|---|---------|---|---|
| NEXTERA ENERGY INC | COM | 65339F101 | 9,011 | 37,559 | SH | SOLE | 5 | 37,559 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 83,628 | 345,343 | SH | SOLE | 6 | 345,343 | 0 | 0 |
| NEXTERA ENERGY PARTNERS LP | COM UNIT PART IN | 65341B106 | 393 | 7,471 | SH | SOLE | 6 | 7,471 | 0 | 0 |
| NEXPOINT RESIDENTIAL TR INC | COM | 65341D102 | 91 | 2,363 | SH | SOLE | 5 | 2,363 | 0 | 0 |
| NEXPOINT RESIDENTIAL TR INC | COM | 65341D102 | 2,550 | 56,659 | SH | SOLE | 6 | 56,659 | 0 | 0 |
| NEXTGEN HEALTHCARE INC | COM | 65343C102 | 7 | 1,069 | SH | SOLE | 5 | 1,069 | 0 | 0 |
| NEXTGEN HEALTHCARE INC | COM | 65343C102 | 749 | 46,594 | SH | SOLE | 6 | 46,594 | 0 | 0 |
| NICE LTD | SPONSORED ADR | 653656108 | 802 | 4,277 | SH | SOLE | 5 | 4,277 | 0 | 0 |
| NICE LTD | SPONSORED ADR | 653656108 | 21,427 | 138,108 | SH | SOLE | 6 | 138,108 | 0 | 0 |
| NICE SYS INC | NOTE 1.250% 1/1 | 65366HAB9 | 543 | 285,000 | SH | SOLE | 6 | 285,000 | 0 | 0 |
| NIKE INC | CL B | 654106103 | 2,196 | 22,401 | SH | DFND | 5 | 22,401 | 0 | 0 |
| NIKE INC | CL B | 654106103 | 10,674 | 109,386 | SH | SOLE | 5 | 109,386 | 0 | 0 |
| NIKE INC | CL B | 654106103 | 83,829 | 827,448 | SH | SOLE | 6 | 827,448 | 0 | 0 |
| NINE ENERGY SERVICE INC | COM | 65441V101 | 149 | 19,100 | SH | SOLE | 6 | 19,100 | 0 | 0 |
| NISOURCE INC | COM | 65473P105 | 87 | 3,802 | SH | SOLE | 5 | 3,802 | 0 | 0 |
| NISOURCE INC | COM | 65473P105 | 1,625 | 58,364 | SH | SOLE | 6 | 58,364 | 0 | 0 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 24 | 5,521 | SH | SOLE | 5 | 5,521 | 0 | 0 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 3,061 | 825,072 | SH | SOLE | 6 | 825,072 | 0 | 0 |
| NOBLE ENERGY INC | COM | 655044105 | 54 | 6,005 | SH | SOLE | 5 | 6,005 | 0 | 0 |
| NOBLE ENERGY INC | COM | 655044105 | 6,171 | 248,417 | SH | SOLE | 6 | 248,417 | 0 | 0 |
| NOBLE MIDSTREAM PARTNERS LP | COM UNIT REPST | 65506L105 | 382 | 14,400 | SH | SOLE | 6 | 14,400 | 0 | 0 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 67 | 15,063 | SH | SOLE | 5 | 15,063 | 0 | 0 |
| NORDSON CORP | COM | 655663102 | 1,254 | 6,224 | SH | SOLE | 5 | 6,224 | 0 | 0 |
| NORDSON CORP | COM | 655663102 | 9,427 | 57,893 | SH | SOLE | 6 | 57,893 | 0 | 0 |
| NORDSTROM INC | COM | 655664100 | 3 | 172 | SH | SOLE | 5 | 172 | 0 | 0 |
| NORDSTROM INC | COM | 655664100 | 425 | 10,382 | SH | SOLE | 6 | 10,382 | 0 | 0 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2,706 | 15,428 | SH | SOLE | 5 | 15,428 | 0 | 0 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 10,434 | 53,748 | SH | SOLE | 6 | 53,748 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 20 | 662 | SH | SOLE | 5 | 662 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 686 | 11,435 | SH | SOLE | 6 | 11,435 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 80 | 2,441 | SH | DFND | 8 | 2,441 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 774 | 23,476 | SH | SOLE | 5 | 23,476 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 3,939 | 66,793 | SH | SOLE | 6 | 66,793 | 0 | 0 |
| ROYAL GOLD INC | COM | 780287108 | 39 | 323 | SH | SOLE | 6 | 323 | 0 | 0 |
| ROYAL GOLD INC | COM | 780287108 | 3,805 | 30,873 | SH | SOLE | 5 | 30,873 | 0 | 0 |
| RUBICON PROJ INC | COM | 78112V102 | 701 | 105,133 | SH | DFND | 5 | 105,133 | 0 | 0 |
| RUBICON PROJ INC | COM | 78112V102 | 684 | 83,789 | SH | SOLE | 6 | 83,789 | 0 | 0 |
| RUSH ENTERPRISES INC | CL A | 781846209 | 495 | 10,642 | SH | SOLE | 6 | 10,642 | 0 | 0 |
| RYANAIR HOLDINGS PLC | SPONSORED ADS | 783513203 | 3,614 | 54,613 | SH | SOLE | 5 | 54,613 | 0 | 0 |
| RYANAIR HOLDINGS PLC | SPONSORED ADS | 783513203 | 45,528 | 519,666 | SH | SOLE | 6 | 519,666 | 0 | 0 |
| RYDER SYS INC | COM | 783549108 | 229 | 5,936 | SH | SOLE | 5 | 5,936 | 0 | 0 |
| RYDER SYS INC | COM | 783549108 | 3,616 | 66,579 | SH | SOLE | 6 | 66,579 | 0 | 0 |

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|-----------------------------|------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| RYMAN HOSPITALITY PPTYS INC | COM | 78377T107 | 391 | 11,287 | SH | DFND | 3 | 11,287 | 0 | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM | 78377T107 | 10 | 728 | SH | SOLE | 5 | 728 | 0 | 0 |
| RYMAN HOSPITALITY PPTYS INC | COM | 78377T107 | 10,852 | 125,224 | SH | SOLE | 6 | 125,224 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 4,934 | 14,976 | SH | DFND | 5 | 14,976 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 10,175 | 30,105 | SH | SOLE | 5 | 30,105 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 30,264 | 110,836 | SH | SOLE | 6 | 110,836 | 0 | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A | 78410G104 | 7,459 | 25,222 | SH | SOLE | 5 | 25,222 | 0 | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A | 78410G104 | 23,239 | 96,431 | SH | SOLE | 6 | 96,431 | 0 | 0 |
| SEI INVTS CO | COM | 784117103 | 166,246 | 3,023,758 | SH | SOLE | 5 | 3,023,758 | 0 | 0 |
| SJW GROUP | COM | 784305104 | 358 | 5,039 | SH | SOLE | 6 | 5,039 | 0 | 0 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 2,375 | 118,906 | SH | SOLE | 5 | 118,906 | 0 | 0 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 11,521 | 498,510 | SH | SOLE | 6 | 498,510 | 0 | 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 1,065 | 21,483 | SH | SOLE | 5 | 21,483 | 0 | 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 7,802 | 84,914 | SH | SOLE | 6 | 84,914 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 1,647 | 234,324 | SH | DFND | 5 | 234,324 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 79 | 14,043 | SH | SOLE | 5 | 14,043 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 362 | 40,617 | SH | SOLE | 6 | 40,617 | 0 | 0 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 71 | 221 | SH | SOLE | 6 | 221 | 0 | 0 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 14,350 | 46,541 | SH | SOLE | 5 | 46,541 | 0 | 0 |
| SPX CORP | COM | 784635104 | 361 | 8,761 | SH | DFND | 5 | 8,761 | 0 | 0 |
| SPX CORP | COM | 784635104 | 12,304 | 241,818 | SH | SOLE | 6 | 241,818 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 499 | 6,641 | SH | DFND | 5 | 6,641 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 608 | 8,092 | SH | DFND | 3 | 8,092 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 166 | 2,202 | SH | SOLE | 5 | 2,202 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 12,677 | 228,743 | SH | SOLE | 6 | 228,743 | 0 | 0 |
| SPDR GOLD TR | GOLD SHS | 78463V107 | 1,720 | 10,276 | SH | SOLE | 5 | 10,276 | 0 | 0 |
| SPDR GOLD TR | GOLD SHS | 78463V107 | 28,434 | 198,975 | SH | SOLE | 6 | 198,975 | 0 | 0 |
| SPDR SER TR | NUVEEN BBG BRCLY | 78464A284 | 64,530 | 1,144,974 | SH | SOLE | 5 | 1,144,974 | 0 | 0 |
| SPDR SER TR | BLOMBRG BRC EMRG | 78464A391 | 522 | 20,057 | SH | SOLE | 5 | 20,057 | 0 | 0 |
| SPDR SER TR | S&P HOMEBUILD | 78464A888 | 11,847 | 260,318 | SH | SOLE | 6 | 260,318 | 0 | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM | 78467J100 | 767 | 13,578 | SH | DFND | 5 | 13,578 | 0 | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM | 78467J100 | 53 | 1,016 | SH | SOLE | 5 | 1,016 | 0 | 0 |
| SS&C TECHNOLOGIES HLDGS INC | COM | 78467J100 | 3,814 | 62,114 | SH | SOLE | 6 | 62,114 | 0 | 0 |
| SSGA ACTIVE ETF TR | BLKSTN GSOSRLN | 78467V608 | 1,219 | 28,033 | SH | SOLE | 5 | 28,033 | 0 | 0 |
| SPDR S&P MIDCAP 400 ETF TR | UTSER1 S&PDCRP | 78467Y107 | 548 | 1,689 | SH | SOLE | 5 | 1,689 | 0 | 0 |
| SPDR SER TR | BLOOMBERG BRCLYS | 78468R622 | 10,625 | 97,000 | SH | SOLE | 6 | 97,000 | 0 | 0 |
| SPDR SER TR | BLOOMBERG BRCLYS | 78468R622 | 276,066 | 2,726,287 | SH | SOLE | 5 | 2,726,287 | 0 | 0 |
| SPDR SER TR | SPDR BLOOMBERG | 78468R663 | 90,768 | 991,579 | SH | SOLE | 5 | 991,579 | 0 | 0 |
| SPDR SER TR | NUVEEN BLMBRG SR | 78468R739 | 13,586 | 272,575 | SH | SOLE | 5 | 272,575 | 0 | 0 |
| SPDR SER TR | SPDR S&P 500 ETF | 78468R796 | 827 | 10,831 | SH | SOLE | 5 | 10,831 | 0 | 0 |
| SPDR SER TR | PORTFOLIO S&P600 | 78468R853 | 603 | 22,627 | SH | SOLE | 5 | 22,627 | 0 | 0 |
| SP PLUS CORP | COM | 78469C103 | 8,426 | 198,584 | SH | SOLE | 6 | 198,584 | 0 | 0 |
| SVB FINANCIAL GROUP | COM | 78486Q101 | 142 | 657 | SH | SOLE | 5 | 657 | 0 | 0 |

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|-------------------------------|----------------|-----------|-----------|------------|----|------|---|------------|---|---|
| SVB FINANCIAL GROUP | COM | 78486Q101 | 7,903 | 31,481 | SH | SOLE | 6 | 31,481 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 103 | 6,446 | SH | SOLE | 5 | 6,446 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 4,055 | 190,019 | SH | SOLE | 6 | 190,019 | 0 | 0 |
| SABRE CORP | COM | 78573M104 | 4,999 | 222,780 | SH | SOLE | 6 | 222,780 | 0 | 0 |
| SAGE THERAPEUTICS INC | COM | 78667J108 | 1 | 24 | SH | SOLE | 5 | 24 | 0 | 0 |
| SAGE THERAPEUTICS INC | COM | 78667J108 | 2,291 | 31,741 | SH | SOLE | 6 | 31,741 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 58 | 520 | SH | DFND | 5 | 520 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 533 | 4,793 | SH | DFND | 3 | 4,793 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 32 | 244 | SH | SOLE | 5 | 244 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 3,299 | 35,431 | SH | SOLE | 6 | 35,431 | 0 | 0 |
| SAILPOINT TECHNLOGIES HLDGS I | COM | 78781P105 | 18,569 | 786,828 | SH | SOLE | 6 | 786,828 | 0 | 0 |
| SALESFORCE COM INC | COM | 79466L302 | 7,734 | 40,569 | SH | SOLE | 5 | 40,569 | 0 | 0 |
| SALESFORCE COM INC | COM | 79466L302 | 118,965 | 731,463 | SH | SOLE | 6 | 731,463 | 0 | 0 |
| SALLY BEAUTY HLDGS INC | COM | 79546E104 | 2,193 | 120,145 | SH | SOLE | 6 | 120,145 | 0 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 164 | 1,385 | SH | SOLE | 5 | 1,385 | 0 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 1,102 | 6,253 | SH | SOLE | 6 | 6,253 | 0 | 0 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 489 | 12,916 | SH | SOLE | 6 | 12,916 | 0 | 0 |
| SANGAMO THERAPEUTICS INC | COM | 800677106 | 267 | 31,904 | SH | SOLE | 6 | 31,904 | 0 | 0 |
| SANGAMO THERAPEUTICS INC | COM | 800677106 | 648 | 66,288 | SH | SOLE | 5 | 66,288 | 0 | 0 |
| SANMINA CORPORATION | COM | 801056102 | 541 | 15,799 | SH | SOLE | 6 | 15,799 | 0 | 0 |
| SANOFI | SPONSORED ADR | 80105N105 | 2,787 | 52,355 | SH | SOLE | 5 | 52,355 | 0 | 0 |
| SANOFI | SPONSORED ADR | 80105N105 | 17,690 | 352,397 | SH | SOLE | 6 | 352,397 | 0 | 0 |
| SAP SE | SPON ADR | 803054204 | 7,770 | 55,324 | SH | SOLE | 5 | 55,324 | 0 | 0 |
| SAP SE | SPON ADR | 803054204 | 23,669 | 176,649 | SH | SOLE | 6 | 176,649 | 0 | 0 |
| SAREPTA THERAPEUTICS INC | COM | 803607100 | 0 | 2 | SH | SOLE | 5 | 2 | 0 | 0 |
| SAREPTA THERAPEUTICS INC | COM | 803607100 | 5,244 | 40,642 | SH | SOLE | 6 | 40,642 | 0 | 0 |
| SCANSOURCE INC | COM | 806037107 | 1,097 | 29,698 | SH | SOLE | 6 | 29,698 | 0 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 204 | 3,500 | SH | DFND | 5 | 3,500 | 0 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 54 | 946 | SH | SOLE | 5 | 946 | 0 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 3,497 | 52,406 | SH | SOLE | 6 | 52,406 | 0 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 35 | 2,863 | SH | SOLE | 5 | 2,863 | 0 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 21,241 | 528,390 | SH | SOLE | 6 | 528,390 | 0 | 0 |
| SCHNITZER STL INDS | CL A | 806882106 | 0 | 3 | SH | SOLE | 5 | 3 | 0 | 0 |
| SCHNITZER STL INDS | CL A | 806882106 | 260 | 11,978 | SH | SOLE | 6 | 11,978 | 0 | 0 |
| SCHNEIDER NATIONAL INC | CL B | 80689H102 | 412 | 16,703 | SH | DFND | 5 | 16,703 | 0 | 0 |
| SCHNEIDER NATIONAL INC | CL B | 80689H102 | 1,295 | 59,343 | SH | SOLE | 6 | 59,343 | 0 | 0 |
| SCHNEIDER NATIONAL INC | CL B | 80689H102 | 2,369 | 95,925 | SH | SOLE | 5 | 95,925 | 0 | 0 |
| SCHOLASTIC CORP | COM | 807066105 | 251 | 8,369 | SH | DFND | 5 | 8,369 | 0 | 0 |
| SCHOLASTIC CORP | COM | 807066105 | 248 | 7,522 | SH | SOLE | 5 | 7,522 | 0 | 0 |
| SCHWAB CHARLES CORP | COM | 808513105 | 938 | 27,901 | SH | SOLE | 5 | 27,901 | 0 | 0 |
| SCHWAB CHARLES CORP | COM | 808513105 | 41,105 | 864,281 | SH | SOLE | 6 | 864,281 | 0 | 0 |
| SCHWAB STRATEGIC TR | US LRG CAP ETF | 808524201 | 1,353,107 | 18,260,643 | SH | SOLE | 5 | 18,260,643 | 0 | 0 |
| SCHWAB STRATEGIC | US LCAP GR | 808524300 | 81,067 | 797,980 | SH | SOLE | 5 | 797,980 | 0 | 0 |

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|------------------------------|------------------|-----------|-----------|------------|----|------|---|------------|---|---|--|
| TR | ETF | | | | | | | | | | |
| SCHWAB STRATEGIC TR | US LCAP VA ETF | 808524409 | 67,498 | 1,346,526 | SH | SOLE | 5 | 1,346,526 | 0 | 0 | |
| SCHWAB STRATEGIC TR | US SML CAP ETF | 808524607 | 273,000 | 4,178,378 | SH | SOLE | 5 | 4,178,378 | 0 | 0 | |
| SCHWAB STRATEGIC TR | US DIVIDEND EQ | 808524797 | 502 | 9,735 | SH | SOLE | 5 | 9,735 | 0 | 0 | |
| SCHWAB STRATEGIC TR | SHT TM US TRES | 808524862 | 235,702 | 4,565,275 | SH | SOLE | 5 | 4,565,275 | 0 | 0 | |
| SCIENCE APPLICATIONS INTL CO | COM | 808625107 | 124 | 1,600 | SH | DFND | 5 | 1,600 | 0 | 0 | |
| SCIENCE APPLICATIONS INTL CO | COM | 808625107 | 241 | 2,764 | SH | SOLE | 6 | 2,764 | 0 | 0 | |
| SCIENTIFIC GAMES CORP | COM | 80874P109 | 359 | 13,415 | SH | SOLE | 6 | 13,415 | 0 | 0 | |
| SCIPLAY CORP | CL A | 809087109 | 130 | 10,609 | SH | SOLE | 6 | 10,609 | 0 | 0 | |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 434 | 3,225 | SH | DFND | 5 | 3,225 | 0 | 0 | |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 529 | 3,931 | SH | DFND | 3 | 3,931 | 0 | 0 | |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 46 | 341 | SH | SOLE | 5 | 341 | 0 | 0 | |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 16,381 | 154,280 | SH | SOLE | 6 | 154,280 | 0 | 0 | |
| SCRIPPS E W CO OHIO | CL A NEW | 811054402 | 414 | 26,355 | SH | SOLE | 6 | 26,355 | 0 | 0 | |
| SCULPTOR CAP MGMT | COM CL A | 811246107 | 230 | 10,385 | SH | SOLE | 6 | 10,385 | 0 | 0 | |
| V F CORP | COM | 918204108 | 66 | 1,086 | SH | SOLE | 5 | 1,086 | 0 | 0 | |
| V F CORP | COM | 918204108 | 26,670 | 267,609 | SH | SOLE | 6 | 267,609 | 0 | 0 | |
| VEON LTD | SPONSORED ADR | 91822M106 | 1,493 | 590,155 | SH | SOLE | 6 | 590,155 | 0 | 0 | |
| VAIL RESORTS INC | COM | 91879Q109 | 1,899 | 10,427 | SH | DFND | 5 | 10,427 | 0 | 0 | |
| VAIL RESORTS INC | COM | 91879Q109 | 111 | 608 | SH | SOLE | 5 | 608 | 0 | 0 | |
| VAIL RESORTS INC | COM | 91879Q109 | 2,206 | 9,198 | SH | SOLE | 6 | 9,198 | 0 | 0 | |
| VALE S A | SPONSORED ADS | 91912E105 | 23,520 | 1,781,784 | SH | SOLE | 6 | 1,781,784 | 0 | 0 | |
| VALERO ENERGY CORP | COM | 91913Y100 | 2,073 | 37,820 | SH | SOLE | 5 | 37,820 | 0 | 0 | |
| VALERO ENERGY CORP | COM | 91913Y100 | 4,188 | 44,722 | SH | SOLE | 6 | 44,722 | 0 | 0 | |
| VALLEY NATL BANCORP | COM | 919794107 | 4 | 469 | SH | SOLE | 5 | 469 | 0 | 0 | |
| VALLEY NATL BANCORP | COM | 919794107 | 2,678 | 233,859 | SH | SOLE | 6 | 233,859 | 0 | 0 | |
| VALMONT INDS INC | COM | 920253101 | 212 | 1,916 | SH | SOLE | 5 | 1,916 | 0 | 0 | |
| VALMONT INDS INC | COM | 920253101 | 1,956 | 13,057 | SH | SOLE | 6 | 13,057 | 0 | 0 | |
| VALVOLINE INC | COM | 92047W101 | 1,272 | 65,605 | SH | SOLE | 5 | 65,605 | 0 | 0 | |
| VALVOLINE INC | COM | 92047W101 | 2,042 | 95,382 | SH | SOLE | 6 | 95,382 | 0 | 0 | |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 0 | 282 | SH | SOLE | 5 | 282 | 0 | 0 | |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 3,202 | 195,124 | SH | SOLE | 6 | 195,124 | 0 | 0 | |
| VANECK VECTORS ETF TR | JR GOLD MINERS E | 92189F791 | 287 | 5,792 | SH | SOLE | 5 | 5,792 | 0 | 0 | |
| VANECK VECTORS ETF TR | JP MORGAN MKTS | 92189H300 | 185,768 | 6,034,007 | SH | SOLE | 5 | 6,034,007 | 0 | 0 | |
| VANECK VECTORS ETF TR | HIGH YLD MUN ETF | 92189H409 | 126,558 | 2,134,021 | SH | SOLE | 5 | 2,134,021 | 0 | 0 | |
| VANGUARD BD INDEX FDS | TOTAL BND MRKT | 921937835 | 1,027,445 | 11,628,970 | SH | SOLE | 5 | 11,628,970 | 0 | 0 | |
| VANGUARD TAX-MANAGED FDS | FTSE DEV MKT ETF | 921943858 | 568 | 12,890 | SH | SOLE | 6 | 12,890 | 0 | 0 | |
| VANGUARD TAX-MANAGED FDS | FTSE DEV MKT ETF | 921943858 | 1,031,985 | 26,600,694 | SH | SOLE | 5 | 26,600,694 | 0 | 0 | |
| VANGUARD WHITEHALL FDS | HIGH DIV YLD | 921946406 | 3,693 | 46,843 | SH | SOLE | 5 | 46,843 | 0 | 0 | |
| VANGUARD MALVERN | STRM | 922020805 | 252,774 | 5,034,203 | SH | SOLE | 5 | 5,034,203 | 0 | 0 | |

| FDS | INFPROIDX | | | | | | | | | | |
|------------------------------|------------------|-----------|---------|-----------|----|------|---|-----------|---|---|--|
| VANGUARD INTL EQUITY INDEX F | FTSE EMR MKT ETF | 922042858 | 291,320 | 7,350,803 | SH | SOLE | 5 | 7,350,803 | 0 | 0 | |
| VANGUARD WORLD FDS | HEALTH CAR ETF | 92204A504 | 289 | 1,500 | SH | SOLE | 5 | 1,500 | 0 | 0 | |
| VANGUARD SCOTTSDALE FDS | MORTG-BACK SEC | 92206C771 | 7,926 | 145,713 | SH | SOLE | 5 | 145,713 | 0 | 0 | |
| VAPOTHERM INC | COM | 922107107 | 706 | 17,227 | SH | DFND | 3 | 17,227 | 0 | 0 | |
| VAPOTHERM INC | COM | 922107107 | 201 | 4,880 | SH | SOLE | 5 | 4,880 | 0 | 0 | |
| VAREX IMAGING CORP | COM | 92214X106 | 78 | 2,603 | SH | SOLE | 6 | 2,603 | 0 | 0 | |
| VAREX IMAGING CORP | COM | 92214X106 | 257 | 16,940 | SH | SOLE | 5 | 16,940 | 0 | 0 | |
| VARIAN MED SYS INC | COM | 92220P105 | 2,470 | 20,158 | SH | DFND | 5 | 20,158 | 0 | 0 | |
| VARIAN MED SYS INC | COM | 92220P105 | 1,454 | 12,350 | SH | SOLE | 5 | 12,350 | 0 | 0 | |
| VARIAN MED SYS INC | COM | 92220P105 | 7,651 | 53,874 | SH | SOLE | 6 | 53,874 | 0 | 0 | |
| VARONIS SYS INC | COM | 922280102 | 1,170 | 13,324 | SH | SOLE | 5 | 13,324 | 0 | 0 | |
| VARONIS SYS INC | COM | 922280102 | 30,127 | 387,690 | SH | SOLE | 6 | 387,690 | 0 | 0 | |
| VECTOR GROUP LTD | COM | 92240M108 | 243 | 24,198 | SH | DFND | 5 | 24,198 | 0 | 0 | |
| VECTOR GROUP LTD | COM | 92240M108 | 0 | 7 | SH | SOLE | 5 | 7 | 0 | 0 | |
| VECTRUS INC | COM | 92242T101 | 340 | 6,914 | SH | DFND | 5 | 6,914 | 0 | 0 | |
| VECTRUS INC | COM | 92242T101 | 6 | 114 | SH | SOLE | 5 | 114 | 0 | 0 | |
| VECTRUS INC | COM | 92242T101 | 1,976 | 38,540 | SH | SOLE | 6 | 38,540 | 0 | 0 | |
| VEEVA SYS INC | CL A COM | 922475108 | 1,137 | 4,849 | SH | DFND | 5 | 4,849 | 0 | 0 | |
| VEEVA SYS INC | CL A COM | 922475108 | 357 | 1,524 | SH | SOLE | 5 | 1,524 | 0 | 0 | |
| VEEVA SYS INC | CL A COM | 922475108 | 115,248 | 819,340 | SH | SOLE | 6 | 819,340 | 0 | 0 | |
| VENTAS INC | COM | 92276F100 | 210 | 5,640 | SH | SOLE | 5 | 5,640 | 0 | 0 | |
| VENTAS INC | COM | 92276F100 | 2,405 | 41,650 | SH | SOLE | 6 | 41,650 | 0 | 0 | |
| VANGUARD MUN BD FDS | TAX EXEMPT BD | 922907746 | 86,018 | 1,588,898 | SH | SOLE | 5 | 1,588,898 | 0 | 0 | |
| VANGUARD INDEX FDS | SML CP GRW ETF | 922908595 | 69,094 | 345,707 | SH | SOLE | 5 | 345,707 | 0 | 0 | |
| VANGUARD INDEX FDS | SM CP VAL ETF | 922908611 | 52,570 | 490,763 | SH | SOLE | 5 | 490,763 | 0 | 0 | |
| VANGUARD INDEX FDS | LARGE CAP ETF | 922908637 | 1,071 | 7,491 | SH | SOLE | 5 | 7,491 | 0 | 0 | |
| VANGUARD INDEX FDS | GROWTH ETF | 922908736 | 273,310 | 1,352,588 | SH | SOLE | 5 | 1,352,588 | 0 | 0 | |
| VANGUARD INDEX FDS | VALUE ETF | 922908744 | 235,660 | 2,366,984 | SH | SOLE | 5 | 2,366,984 | 0 | 0 | |
| VANGUARD INDEX FDS | SMALL CP ETF | 922908751 | 1,998 | 13,704 | SH | SOLE | 5 | 13,704 | 0 | 0 | |
| VERA BRADLEY INC | COM | 92335C106 | 2,036 | 172,546 | SH | SOLE | 6 | 172,546 | 0 | 0 | |
| VERACYTE INC | COM | 92337F107 | 39 | 1,483 | SH | SOLE | 5 | 1,483 | 0 | 0 | |
| VERACYTE INC | COM | 92337F107 | 751 | 26,894 | SH | SOLE | 6 | 26,894 | 0 | 0 | |
| VEREIT INC | COM | 92339V100 | 1,139 | 171,732 | SH | SOLE | 5 | 171,732 | 0 | 0 | |
| VEREIT INC | COM | 92339V100 | 33,768 | 3,654,588 | SH | SOLE | 6 | 3,654,588 | 0 | 0 | |
| VERISIGN INC | COM | 92343E102 | 2,993 | 14,469 | SH | DFND | 5 | 14,469 | 0 | 0 | |
| VERISIGN INC | COM | 92343E102 | 252 | 1,206 | SH | SOLE | 5 | 1,206 | 0 | 0 | |
| VERISIGN INC | COM | 92343E102 | 9,668 | 50,176 | SH | SOLE | 6 | 50,176 | 0 | 0 | |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 6,411 | 116,284 | SH | DFND | 1 | 116,284 | 0 | 0 | |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 7,634 | 138,466 | SH | DFND | 5 | 138,466 | 0 | 0 | |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 15,613 | 282,907 | SH | SOLE | 5 | 282,907 | 0 | 0 | |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 40,912 | 666,313 | SH | SOLE | 6 | 666,313 | 0 | 0 | |
| VERINT SYS INC | COM | 92343X100 | 385 | 8,566 | SH | SOLE | 5 | 8,566 | 0 | 0 | |
| VERINT SYS INC | COM | 92343X100 | 5,826 | 105,239 | SH | SOLE | 6 | 105,239 | 0 | 0 | |
| VERINT SYS INC | NOTE 1.500% 6/0 | 92343XAA8 | 387 | 360,000 | SH | SOLE | 6 | 360,000 | 0 | 0 | |
| VERITEX HLDGS INC | COM | 923451108 | 4,585 | 157,391 | SH | SOLE | 6 | 157,391 | 0 | 0 | |
| VERISK ANALYTICS INC | COM | 92345Y106 | 1,982 | 11,555 | SH | SOLE | 5 | 11,555 | 0 | 0 | |
| VERISK ANALYTICS | COM | 92345Y106 | 12,598 | 84,359 | SH | SOLE | 6 | 84,359 | 0 | 0 | |

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|----------------------------|--------------------|-----------|---------|-----------|----|------|---|-----------|---|---|--|
| INC | | | | | | | | | | | |
| VERICEL CORP | COM | 92346J108 | 30 | 1,970 | SH | SOLE | 5 | 1,970 | 0 | 0 | |
| VERICEL CORP | COM | 92346J108 | 150 | 8,622 | SH | SOLE | 6 | 8,622 | 0 | 0 | |
| VERRA MOBILITY CORP | COM | 92511U102 | 266 | 25,900 | SH | DFND | 5 | 25,900 | 0 | 0 | |
| VERRA MOBILITY CORP | COM | 92511U102 | 912 | 65,216 | SH | SOLE | 6 | 65,216 | 0 | 0 | |
| VERSO CORP | CL A | 92531L207 | 786 | 43,604 | SH | SOLE | 6 | 43,604 | 0 | 0 | |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 4,722 | 16,266 | SH | DFND | 5 | 16,266 | 0 | 0 | |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 6,214 | 21,652 | SH | SOLE | 5 | 21,652 | 0 | 0 | |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 21,017 | 95,990 | SH | SOLE | 6 | 95,990 | 0 | 0 | |
| VIAVI SOLUTIONS INC | COM | 925550105 | 655 | 51,390 | SH | SOLE | 5 | 51,390 | 0 | 0 | |
| VIAVI SOLUTIONS INC | COM | 925550105 | 11,753 | 783,515 | SH | SOLE | 6 | 783,515 | 0 | 0 | |
| VIAVI SOLUTIONS INC | NOTE 1.000% 3/0 | 925550AB1 | 354 | 275,000 | SH | SOLE | 6 | 275,000 | 0 | 0 | |
| VIACOMCBS INC | CL B | 92556H206 | 608 | 31,035 | SH | SOLE | 5 | 31,035 | 0 | 0 | |
| VIACOMCBS INC | CL B | 92556H206 | 4,210 | 100,320 | SH | SOLE | 6 | 100,320 | 0 | 0 | |
| VICI PPTYS INC | COM | 925652109 | 22 | 1,107 | SH | SOLE | 5 | 1,107 | 0 | 0 | |
| VICI PPTYS INC | COM | 925652109 | 45,347 | 1,774,827 | SH | SOLE | 6 | 1,774,827 | 0 | 0 | |
| VICOR CORP | COM | 925815102 | 583 | 8,108 | SH | DFND | 3 | 8,108 | 0 | 0 | |
| VICOR CORP | COM | 925815102 | 357 | 4,702 | SH | SOLE | 5 | 4,702 | 0 | 0 | |
| VICTORY CAP HLDGS INC | COM CL A | 92645B103 | 7 | 422 | SH | DFND | 5 | 422 | 0 | 0 | |
| VICTORY CAP HLDGS INC | COM CL A | 92645B103 | 617 | 29,444 | SH | SOLE | 6 | 29,444 | 0 | 0 | |
| VIEWRAY INC | COM | 92672L107 | 45 | 20,184 | SH | SOLE | 5 | 20,184 | 0 | 0 | |
| VIEWRAY INC | COM | 92672L107 | 1,305 | 309,281 | SH | SOLE | 6 | 309,281 | 0 | 0 | |
| VILLAGE SUPER MKT INC | CL A NEW | 927107409 | 31 | 1,127 | SH | DFND | 5 | 1,127 | 0 | 0 | |
| VILLAGE SUPER MKT INC | CL A NEW | 927107409 | 0 | 1 | SH | SOLE | 5 | 1 | 0 | 0 | |
| VILLAGE SUPER MKT INC | CL A NEW | 927107409 | 234 | 10,082 | SH | SOLE | 6 | 10,082 | 0 | 0 | |
| VIPER ENERGY PARTNERS LP | COM UNT RP INT | 92763M105 | 24 | 2,850 | SH | SOLE | 5 | 2,850 | 0 | 0 | |
| VIPER ENERGY PARTNERS LP | COM UNT RP INT | 92763M105 | 811 | 32,869 | SH | SOLE | 6 | 32,869 | 0 | 0 | |
| VIPSHOP HOLDINGS LIMITED | SPONSORED ADS A | 92763W103 | 149 | 7,477 | SH | DFND | 8 | 7,477 | 0 | 0 | |
| VIPSHOP HOLDINGS LIMITED | SPONSORED ADS A | 92763W103 | 178 | 8,927 | SH | DFND | 5 | 8,927 | 0 | 0 | |
| VIPSHOP HOLDINGS LIMITED | SPONSORED ADS A | 92763W103 | 22 | 1,099 | SH | SOLE | 5 | 1,099 | 0 | 0 | |
| VIPSHOP HOLDINGS LIMITED | SPONSORED ADS A | 92763W103 | 10,297 | 726,651 | SH | SOLE | 6 | 726,651 | 0 | 0 | |
| VIRNETX HLDG CORP | COM | 92823T108 | 81 | 12,400 | SH | DFND | 5 | 12,400 | 0 | 0 | |
| VIRTU FINL INC | CL A | 928254101 | 244 | 10,350 | SH | DFND | 5 | 10,350 | 0 | 0 | |
| VIRTU FINL INC | CL A | 928254101 | 2,324 | 95,247 | SH | SOLE | 5 | 95,247 | 0 | 0 | |
| VIRTU FINL INC | CL A | 928254101 | 4,942 | 309,066 | SH | SOLE | 6 | 309,066 | 0 | 0 | |
| VISA INC | COM CL A | 92826C839 | 9,521 | 49,290 | SH | DFND | 5 | 49,290 | 0 | 0 | |
| VISA INC | COM CL A | 92826C839 | 24,913 | 128,798 | SH | SOLE | 5 | 128,798 | 0 | 0 | |
| VISA INC | COM CL A | 92826C839 | 228,761 | 1,217,464 | SH | SOLE | 6 | 1,217,464 | 0 | 0 | |
| VIRTUSA CORP | COM | 92827P102 | 246 | 7,330 | SH | SOLE | 5 | 7,330 | 0 | 0 | |
| VIRTUSA CORP | COM | 92827P102 | 1,735 | 38,273 | SH | SOLE | 6 | 38,273 | 0 | 0 | |
| VIRTUS INVT PARTNERS INC | COM | 92828Q109 | 1,965 | 16,146 | SH | SOLE | 6 | 16,146 | 0 | 0 | |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 2,624 | 123,244 | SH | SOLE | 6 | 123,244 | 0 | 0 | |
| VISHAY PRECISION | COM | 92835K103 | 339 | 9,972 | SH | SOLE | 6 | 9,972 | 0 | 0 | |

| GROUP INC | | | | | | | | | | |
|------------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| VISTA OUTDOOR INC | COM | 928377100 | 152 | 10,416 | SH | SOLE | 5 | 10,416 | 0 | 0 |
| VISTEON CORP | COM NEW | 92839U206 | 119 | 1,735 | SH | SOLE | 5 | 1,735 | 0 | 0 |
| VISTEON CORP | COM NEW | 92839U206 | 4,463 | 51,541 | SH | SOLE | 6 | 51,541 | 0 | 0 |
| VISTRA ENERGY CORP | COM | 92840M102 | 1,737 | 93,297 | SH | DFND | 5 | 93,297 | 0 | 0 |
| VISTRA ENERGY CORP | COM | 92840M102 | 75 | 3,274 | SH | SOLE | 6 | 3,274 | 0 | 0 |
| VISTRA ENERGY CORP | COM | 92840M102 | 1,374 | 70,273 | SH | SOLE | 5 | 70,273 | 0 | 0 |
| VOCERA COMMUNICATIONS INC | COM | 92857F107 | 249 | 10,766 | SH | SOLE | 5 | 10,766 | 0 | 0 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W308 | 3,543 | 223,556 | SH | SOLE | 5 | 223,556 | 0 | 0 |
| VONAGE HLDGS CORP | COM | 92886T201 | 785 | 77,999 | SH | DFND | 5 | 77,999 | 0 | 0 |
| VONAGE HLDGS CORP | COM | 92886T201 | 163 | 16,441 | SH | SOLE | 5 | 16,441 | 0 | 0 |
| VONAGE HLDGS CORP | COM | 92886T201 | 4,730 | 638,262 | SH | SOLE | 6 | 638,262 | 0 | 0 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 14 | 354 | SH | SOLE | 5 | 354 | 0 | 0 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 2,749 | 41,336 | SH | SOLE | 6 | 41,336 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 2,451 | 52,542 | SH | DFND | 5 | 52,542 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 1,633 | 34,247 | SH | SOLE | 5 | 34,247 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 2,786 | 45,693 | SH | SOLE | 6 | 45,693 | 0 | 0 |
| VULCAN MATLS CO | COM | 929160109 | 1,047 | 11,298 | SH | SOLE | 5 | 11,298 | 0 | 0 |
| VULCAN MATLS CO | COM | 929160109 | 3,983 | 27,662 | SH | SOLE | 6 | 27,662 | 0 | 0 |
| W & T OFFSHORE INC | COM | 92922P106 | 601 | 108,122 | SH | SOLE | 6 | 108,122 | 0 | 0 |
| WD-40 CO | COM | 929236107 | 765 | 3,861 | SH | DFND | 5 | 3,861 | 0 | 0 |
| WD-40 CO | COM | 929236107 | 36 | 187 | SH | SOLE | 6 | 187 | 0 | 0 |
| WD-40 CO | COM | 929236107 | 328 | 1,445 | SH | SOLE | 5 | 1,445 | 0 | 0 |
| WSFS FINL CORP | COM | 929328102 | 3,923 | 89,188 | SH | SOLE | 6 | 89,188 | 0 | 0 |
| WNS HLDGS LTD | SPON ADR | 92932M101 | 74 | 1,348 | SH | DFND | 8 | 1,348 | 0 | 0 |
| WNS HLDGS LTD | SPON ADR | 92932M101 | 102 | 1,885 | SH | SOLE | 5 | 1,885 | 0 | 0 |
| WNS HLDGS LTD | SPON ADR | 92932M101 | 6,746 | 101,973 | SH | SOLE | 6 | 101,973 | 0 | 0 |
| WP CAREY INC | COM | 92936U109 | 67 | 835 | SH | SOLE | 6 | 835 | 0 | 0 |
| WP CAREY INC | COM | 92936U109 | 2,286 | 34,110 | SH | SOLE | 5 | 34,110 | 0 | 0 |
| WEC ENERGY GROUP INC | COM | 92939U106 | 3,905 | 44,411 | SH | SOLE | 5 | 44,411 | 0 | 0 |
| WEC ENERGY GROUP INC | COM | 92939U106 | 8,880 | 96,286 | SH | SOLE | 6 | 96,286 | 0 | 0 |
| WIX COM LTD | NOTE 7/0 | 92940WAB5 | 398 | 350,000 | SH | SOLE | 6 | 350,000 | 0 | 0 |
| WABASH NATL CORP | COM | 929566107 | 4,258 | 289,846 | SH | SOLE | 6 | 289,846 | 0 | 0 |
| WABTEC | COM | 929740108 | 130 | 2,252 | SH | SOLE | 5 | 2,252 | 0 | 0 |
| WABTEC | COM | 929740108 | 5,696 | 73,211 | SH | SOLE | 6 | 73,211 | 0 | 0 |
| WADDELL & REED FINL INC | CL A | 930059100 | 380 | 24,504 | SH | DFND | 5 | 24,504 | 0 | 0 |
| WADDELL & REED FINL INC | CL A | 930059100 | 0 | 1 | SH | SOLE | 5 | 1 | 0 | 0 |
| WADDELL & REED FINL INC | CL A | 930059100 | 430 | 25,737 | SH | SOLE | 6 | 25,737 | 0 | 0 |
| WALMART INC | COM | 931142103 | 17,467 | 145,825 | SH | DFND | 5 | 145,825 | 0 | 0 |
| WALMART INC | COM | 931142103 | 5,639 | 47,531 | SH | SOLE | 5 | 47,531 | 0 | 0 |
| WALMART INC | COM | 931142103 | 31,629 | 266,146 | SH | SOLE | 6 | 266,146 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 2,196 | 51,800 | SH | DFND | 5 | 51,800 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 4,329 | 100,476 | SH | SOLE | 5 | 100,476 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 9,860 | 167,229 | SH | SOLE | 6 | 167,229 | 0 | 0 |
| WARNER MUSIC GROUP CORP | COM CL A | 934550203 | 311 | 15,310 | SH | SOLE | 5 | 15,310 | 0 | 0 |
| WARRIOR MET COAL INC | COM | 93627C101 | 742 | 35,108 | SH | SOLE | 6 | 35,108 | 0 | 0 |
| WASHINGTON FED INC | COM | 938824109 | 580 | 21,596 | SH | DFND | 5 | 21,596 | 0 | 0 |
| WASHINGTON FED INC | COM | 938824109 | 55 | 2,873 | SH | SOLE | 5 | 2,873 | 0 | 0 |
| WASHINGTON FED INC | COM | 938824109 | 472 | 12,873 | SH | SOLE | 6 | 12,873 | 0 | 0 |
| AMERICAN WTR WKS | COM | 030420103 | 11,761 | 95,737 | SH | SOLE | 6 | 95,737 | 0 | 0 |

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|-------------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| CO INC NEW | | | | | | | | | | |
| AMERICAN WOODMARK CORPORATION | COM | 030506109 | 7,549 | 72,229 | SH | SOLE | 6 | 72,229 | 0 | 0 |
| AMERICAS CAR MART INC | COM | 03062T105 | 181 | 2,667 | SH | SOLE | 5 | 2,667 | 0 | 0 |
| AMERICAS CAR MART INC | COM | 03062T105 | 1,229 | 11,203 | SH | SOLE | 6 | 11,203 | 0 | 0 |
| AMERICOLD RLTY TR | COM | 03064D108 | 308 | 8,384 | SH | SOLE | 5 | 8,384 | 0 | 0 |
| AMERICOLD RLTY TR | COM | 03064D108 | 31,962 | 911,646 | SH | SOLE | 6 | 911,646 | 0 | 0 |
| AMERISAFE INC | COM | 03071H100 | 100 | 1,572 | SH | SOLE | 5 | 1,572 | 0 | 0 |
| AMERISAFE INC | COM | 03071H100 | 1,034 | 15,664 | SH | SOLE | 6 | 15,664 | 0 | 0 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 7,549 | 74,914 | SH | DFND | 5 | 74,914 | 0 | 0 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 101 | 1,193 | SH | SOLE | 6 | 1,193 | 0 | 0 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 2,870 | 28,102 | SH | SOLE | 5 | 28,102 | 0 | 0 |
| AMERIPRISE FINL INC | COM | 03076C106 | 210 | 1,400 | SH | DFND | 5 | 1,400 | 0 | 0 |
| AMERIPRISE FINL INC | COM | 03076C106 | 4,745 | 31,089 | SH | SOLE | 5 | 31,089 | 0 | 0 |
| AMERIPRISE FINL INC | COM | 03076C106 | 26,276 | 157,740 | SH | SOLE | 6 | 157,740 | 0 | 0 |
| AMERIS BANCORP | COM | 03076K108 | 485 | 11,397 | SH | SOLE | 6 | 11,397 | 0 | 0 |
| AMETEK INC | COM | 031100100 | 7,899 | 88,381 | SH | DFND | 1 | 88,381 | 0 | 0 |
| AMETEK INC | COM | 031100100 | 1,115 | 12,272 | SH | SOLE | 5 | 12,272 | 0 | 0 |
| AMETEK INC | COM | 031100100 | 10,091 | 101,174 | SH | SOLE | 6 | 101,174 | 0 | 0 |
| AMGEN INC | COM | 031162100 | 13,812 | 58,559 | SH | DFND | 5 | 58,559 | 0 | 0 |
| AMGEN INC | COM | 031162100 | 8,733 | 37,561 | SH | SOLE | 5 | 37,561 | 0 | 0 |
| AMGEN INC | COM | 031162100 | 75,945 | 315,031 | SH | SOLE | 6 | 315,031 | 0 | 0 |
| AMICUS THERAPEUTICS INC | COM | 03152W109 | 5,782 | 593,612 | SH | SOLE | 6 | 593,612 | 0 | 0 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 155 | 12,603 | SH | DFND | 5 | 12,603 | 0 | 0 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 1,675 | 128,857 | SH | SOLE | 6 | 128,857 | 0 | 0 |
| AMNEAL PHARMACEUTICALS INC | COM STK CL A | 03168L105 | 68 | 14,412 | SH | SOLE | 5 | 14,412 | 0 | 0 |
| AMPHENOL CORP NEW | CL A | 032095101 | 1,665 | 17,377 | SH | DFND | 5 | 17,377 | 0 | 0 |
| AMPHENOL CORP NEW | CL A | 032095101 | 301 | 2,779 | SH | SOLE | 6 | 2,779 | 0 | 0 |
| AMPHENOL CORP NEW | CL A | 032095101 | 3,156 | 34,132 | SH | SOLE | 5 | 34,132 | 0 | 0 |
| AMPHASTAR PHARMACEUTICALS IN | COM | 03209R103 | 1,578 | 81,823 | SH | SOLE | 6 | 81,823 | 0 | 0 |
| ANALOG DEVICES INC | COM | 032654105 | 5,462 | 45,964 | SH | SOLE | 6 | 45,964 | 0 | 0 |
| ANALOG DEVICES INC | COM | 032654105 | 9,952 | 81,394 | SH | SOLE | 5 | 81,394 | 0 | 0 |
| ANGIODYNAMICS INC | COM | 03475V101 | 820 | 51,231 | SH | SOLE | 6 | 51,231 | 0 | 0 |
| ANGLOGOLD ASHANTI LIMITED | SPONSORED ADR | 035128206 | 1,966 | 88,000 | SH | SOLE | 6 | 88,000 | 0 | 0 |
| ANHEUSER BUSCH INBEV SA/NV | SPONSORED ADR | 03524A108 | 190 | 3,791 | SH | SOLE | 5 | 3,791 | 0 | 0 |
| ANHEUSER BUSCH INBEV SA/NV | SPONSORED ADR | 03524A108 | 2,680 | 32,663 | SH | SOLE | 6 | 32,663 | 0 | 0 |
| ANIKA THERAPEUTICS INC | COM | 035255108 | 5 | 768 | SH | SOLE | 5 | 768 | 0 | 0 |
| ANIKA THERAPEUTICS INC | COM | 035255108 | 1,134 | 21,876 | SH | SOLE | 6 | 21,876 | 0 | 0 |
| ANNALY CAPITAL MANAGEMENT IN | COM | 035710409 | 68 | 7,199 | SH | SOLE | 6 | 7,199 | 0 | 0 |
| ANNALY CAPITAL MANAGEMENT IN | COM | 035710409 | 704 | 121,940 | SH | SOLE | 5 | 121,940 | 0 | 0 |
| ANSYS INC | COM | 03662Q105 | 2,843 | 9,778 | SH | SOLE | 5 | 9,778 | 0 | 0 |
| ANSYS INC | COM | 03662Q105 | 32,197 | 125,082 | SH | SOLE | 6 | 125,082 | 0 | 0 |
| ANTARES PHARMA INC | COM | 036642106 | 89 | 32,369 | SH | DFND | 5 | 32,369 | 0 | 0 |
| ANTARES PHARMA INC | COM | 036642106 | 1 | 2,165 | SH | SOLE | 5 | 2,165 | 0 | 0 |
| ANTERO RESOURCES CORP | COM | 03674X106 | 310 | 122,201 | SH | DFND | 3 | 122,201 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ANTERO RESOURCES CORP | COM | 03674X106 | 2 | 799 | SH | SOLE | 5 | 799 | 0 | 0 |
| ANTERO RESOURCES CORP | COM | 03674X106 | 64 | 22,322 | SH | SOLE | 6 | 22,322 | 0 | 0 |
| ANTHEM INC | COM | 036752103 | 1,501 | 5,552 | SH | SOLE | 5 | 5,552 | 0 | 0 |
| ANTHEM INC | COM | 036752103 | 86,090 | 285,038 | SH | SOLE | 6 | 285,038 | 0 | 0 |
| ANTERIX INC | COM | 03676C100 | 409 | 9,028 | SH | DFND | 3 | 9,028 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 1,512 | 111,998 | SH | DFND | 5 | 111,998 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 3 | 214 | SH | SOLE | 5 | 214 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 5,912 | 231,044 | SH | SOLE | 6 | 231,044 | 0 | 0 |
| APARTMENT INVT & MGMT CO | CL A | 03748R754 | 1,860 | 49,293 | SH | SOLE | 5 | 49,293 | 0 | 0 |
| APARTMENT INVT & MGMT CO | CL A | 03748R754 | 7,517 | 145,546 | SH | SOLE | 6 | 145,546 | 0 | 0 |
| CHAMPIONX CORPORATION | COM | 03755L104 | 1,114 | 32,982 | SH | SOLE | 6 | 32,982 | 0 | 0 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 474 | 14,571 | SH | SOLE | 6 | 14,571 | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | 203 | 20,682 | SH | DFND | 5 | 20,682 | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | 2 | 228 | SH | SOLE | 5 | 228 | 0 | 0 |
| APOLLO GLOBAL MGMT INC | COM CL A | 03768E105 | 2,176 | 45,600 | SH | SOLE | 6 | 45,600 | 0 | 0 |
| APPLE INC | COM | 037833100 | 44,847 | 122,936 | SH | DFND | 5 | 122,936 | 0 | 0 |
| APPLE INC | COM | 037833100 | 32,439 | 89,072 | SH | SOLE | 5 | 89,072 | 0 | 0 |
| APPLE INC | COM | 037833100 | 304,351 | 1,036,440 | SH | SOLE | 6 | 1,036,440 | 0 | 0 |
| APPLE HOSPITALITY REIT INC | COM NEW | 03784Y200 | 96 | 5,897 | SH | SOLE | 6 | 5,897 | 0 | 0 |
| APPLE HOSPITALITY REIT INC | COM NEW | 03784Y200 | 209 | 22,312 | SH | SOLE | 5 | 22,312 | 0 | 0 |
| APPLIED GENETIC TECHNOLOGIES | COM | 03820J100 | 50 | 11,151 | SH | SOLE | 6 | 11,151 | 0 | 0 |
| APPLIED MATLS INC | COM | 038222105 | 854 | 14,130 | SH | DFND | 5 | 14,130 | 0 | 0 |
| APPLIED MATLS INC | COM | 038222105 | 7,213 | 119,350 | SH | SOLE | 5 | 119,350 | 0 | 0 |
| APPLIED MATLS INC | COM | 038222105 | 23,149 | 379,242 | SH | SOLE | 6 | 379,242 | 0 | 0 |
| APTARGROUP INC | COM | 038336103 | 2,043 | 18,545 | SH | SOLE | 5 | 18,545 | 0 | 0 |
| APTARGROUP INC | COM | 038336103 | 10,020 | 86,661 | SH | SOLE | 6 | 86,661 | 0 | 0 |
| APTINYX INC | COM | 03836N103 | 56 | 16,336 | SH | SOLE | 6 | 16,336 | 0 | 0 |
| ARAMARK | COM | 03852U106 | 1,129 | 50,008 | SH | DFND | 5 | 50,008 | 0 | 0 |
| ARAMARK | COM | 03852U106 | 2 | 97 | SH | SOLE | 5 | 97 | 0 | 0 |
| ARAMARK | COM | 03852U106 | 13,158 | 303,180 | SH | SOLE | 6 | 303,180 | 0 | 0 |
| ARCBEST CORP | COM | 03937C105 | 204 | 7,703 | SH | DFND | 5 | 7,703 | 0 | 0 |
| ARCBEST CORP | COM | 03937C105 | 1,458 | 52,830 | SH | SOLE | 6 | 52,830 | 0 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L203 | 311 | 17,733 | SH | SOLE | 6 | 17,733 | 0 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L203 | 660 | 78,221 | SH | SOLE | 5 | 78,221 | 0 | 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 864 | 21,657 | SH | SOLE | 5 | 21,657 | 0 | 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 23,461 | 506,162 | SH | SOLE | 6 | 506,162 | 0 | 0 |
| ARCOSA INC | COM | 039653100 | 190 | 4,500 | SH | DFND | 5 | 4,500 | 0 | 0 |
| ARCOSA INC | COM | 039653100 | 129 | 2,900 | SH | SOLE | 6 | 2,900 | 0 | 0 |
| ARCOSA INC | COM | 039653100 | 111 | 3,913 | SH | SOLE | 5 | 3,913 | 0 | 0 |
| ARCONIC CORPORATION | COM | 03966V107 | 270 | 19,360 | SH | DFND | 5 | 19,360 | 0 | 0 |
| ARCONIC CORPORATION | COM | 03966V107 | 44 | 10,541 | SH | SOLE | 5 | 10,541 | 0 | 0 |
| ARCUS BIOSCIENCES INC | COM | 03969F109 | 295 | 11,938 | SH | DFND | 3 | 11,938 | 0 | 0 |
| ARES MANAGEMENT CORPORATION | CL A COM STK | 03990B101 | 1,235 | 34,614 | SH | SOLE | 6 | 34,614 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| ARENA PHARMACEUTICALS INC | COM NEW | 040047607 | 587 | 9,323 | SH | DFND | 3 | 9,323 | 0 | 0 |
| ARENA PHARMACEUTICALS INC | COM NEW | 040047607 | 136 | 2,999 | SH | SOLE | 6 | 2,999 | 0 | 0 |
| ARENA PHARMACEUTICALS INC | COM NEW | 040047607 | 441 | 7,703 | SH | SOLE | 5 | 7,703 | 0 | 0 |
| ARGENX SE | SPONSORED ADR | 04016X101 | 4,161 | 25,919 | SH | SOLE | 6 | 25,919 | 0 | 0 |
| ARISTA NETWORKS INC | COM | 040413106 | 1,826 | 8,505 | SH | SOLE | 5 | 8,505 | 0 | 0 |
| ARISTA NETWORKS INC | COM | 040413106 | 68,721 | 337,859 | SH | SOLE | 6 | 337,859 | 0 | 0 |
| ARLO TECHNOLOGIES INC | COM | 04206A101 | 272 | 64,680 | SH | SOLE | 6 | 64,680 | 0 | 0 |
| ARMADA HOFFLER PTYS INC | COM | 04208T108 | 2,016 | 109,876 | SH | SOLE | 6 | 109,876 | 0 | 0 |
| ARMSTRONG FLOORING INC | COM | 04238R106 | 315 | 73,762 | SH | SOLE | 6 | 73,762 | 0 | 0 |
| ARMSTRONG WORLD INDS INC | COM | 04247X102 | 1,013 | 12,668 | SH | SOLE | 5 | 12,668 | 0 | 0 |
| ARMSTRONG WORLD INDS INC | COM | 04247X102 | 3,171 | 33,747 | SH | SOLE | 6 | 33,747 | 0 | 0 |
| ARROW ELECTRS INC | COM | 042735100 | 2,127 | 30,967 | SH | DFND | 5 | 30,967 | 0 | 0 |
| ARROW ELECTRS INC | COM | 042735100 | 179 | 2,618 | SH | SOLE | 5 | 2,618 | 0 | 0 |
| ARROW ELECTRS INC | COM | 042735100 | 2,128 | 25,110 | SH | SOLE | 6 | 25,110 | 0 | 0 |
| ARROWHEAD PHARMACEUTICALS IN | COM | 04280A100 | 281 | 4,432 | SH | SOLE | 6 | 4,432 | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT | CL A | 04316A108 | 826 | 25,423 | SH | DFND | 5 | 25,423 | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT | CL A | 04316A108 | 0 | 63 | SH | SOLE | 5 | 63 | 0 | 0 |
| ARTISAN PARTNERS ASSET MGMT | CL A | 04316A108 | 1,728 | 53,480 | SH | SOLE | 6 | 53,480 | 0 | 0 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 402 | 3,598 | SH | SOLE | 6 | 3,598 | 0 | 0 |
| ASCENDIS PHARMA A S | SPONSORED ADR | 04351P101 | 9,169 | 65,908 | SH | SOLE | 6 | 65,908 | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC | COM | 044186104 | 1,250 | 18,362 | SH | SOLE | 5 | 18,362 | 0 | 0 |
| ASHLAND GLOBAL HLDGS INC | COM | 044186104 | 2,822 | 36,876 | SH | SOLE | 6 | 36,876 | 0 | 0 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 139 | 1,337 | SH | DFND | 5 | 1,337 | 0 | 0 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 18,079 | 149,502 | SH | SOLE | 6 | 149,502 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 711 | 52,009 | SH | DFND | 5 | 52,009 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 10 | 740 | SH | SOLE | 5 | 740 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 540 | 24,481 | SH | SOLE | 6 | 24,481 | 0 | 0 |
| ASSURANT INC | COM | 04621X108 | 228 | 2,203 | SH | SOLE | 5 | 2,203 | 0 | 0 |
| ASSURANT INC | COM | 04621X108 | 5,027 | 38,349 | SH | SOLE | 6 | 38,349 | 0 | 0 |
| ASTEC INDS INC | COM | 046224101 | 14 | 293 | SH | DFND | 5 | 293 | 0 | 0 |
| ASTEC INDS INC | COM | 046224101 | 475 | 11,300 | SH | SOLE | 6 | 11,300 | 0 | 0 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 9,459 | 176,254 | SH | SOLE | 5 | 176,254 | 0 | 0 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 64,782 | 1,299,280 | SH | SOLE | 6 | 1,299,280 | 0 | 0 |
| ATKORE INTL GROUP INC | COM | 047649108 | 253 | 9,262 | SH | DFND | 5 | 9,262 | 0 | 0 |
| ATKORE INTL GROUP INC | COM | 047649108 | 255 | 9,419 | SH | SOLE | 5 | 9,419 | 0 | 0 |
| ATKORE INTL GROUP INC | COM | 047649108 | 1,246 | 30,798 | SH | SOLE | 6 | 30,798 | 0 | 0 |

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|------------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| ATLANTIC POWER CORP | COM NEW | 04878Q863 | 56 | 31,176 | SH | SOLE | 5 | 31,176 | 0 | 0 |
| ATLANTIC UN BANKSHARES CORP | COM | 04911A107 | 397 | 10,560 | SH | SOLE | 6 | 10,560 | 0 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 499 | 11,595 | SH | DFND | 3 | 11,595 | 0 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 34 | 749 | SH | SOLE | 5 | 749 | 0 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | NOTE 2.250% 6/0 | 049164BH8 | 130 | 143,000 | SH | SOLE | 6 | 143,000 | 0 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 57 | 570 | SH | SOLE | 5 | 570 | 0 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 12,451 | 111,306 | SH | SOLE | 6 | 111,306 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 539 | 11,989 | SH | DFND | 3 | 11,989 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 283 | 6,266 | SH | SOLE | 5 | 6,266 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 1,847 | 56,815 | SH | SOLE | 6 | 56,815 | 0 | 0 |
| ATRION CORP | COM | 049904105 | 1,541 | 2,050 | SH | SOLE | 6 | 2,050 | 0 | 0 |
| AUTODESK INC | COM | 052769106 | 3,450 | 14,821 | SH | SOLE | 5 | 14,821 | 0 | 0 |
| AUTODESK INC | COM | 052769106 | 14,370 | 78,325 | SH | SOLE | 6 | 78,325 | 0 | 0 |
| AUTOHOME INC | SP ADR RP CL A | 05278C107 | 5,311 | 66,384 | SH | SOLE | 6 | 66,384 | 0 | 0 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1,727 | 11,596 | SH | DFND | 5 | 11,596 | 0 | 0 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 4,395 | 29,802 | SH | SOLE | 5 | 29,802 | 0 | 0 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 32,309 | 189,494 | SH | SOLE | 6 | 189,494 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 3,992 | 3,539 | SH | DFND | 5 | 3,539 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 2,324 | 2,089 | SH | SOLE | 5 | 2,089 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 19,850 | 16,662 | SH | SOLE | 6 | 16,662 | 0 | 0 |
| AVALARA INC | COM | 05338G106 | 366 | 2,767 | SH | SOLE | 5 | 2,767 | 0 | 0 |
| AVALARA INC | COM | 05338G106 | 5,686 | 77,620 | SH | SOLE | 6 | 77,620 | 0 | 0 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 861 | 5,555 | SH | SOLE | 5 | 5,555 | 0 | 0 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 47,502 | 226,524 | SH | SOLE | 6 | 226,524 | 0 | 0 |
| AVANTOR INC | COM | 05352A100 | 341 | 18,803 | SH | SOLE | 6 | 18,803 | 0 | 0 |
| AVANTOR INC | COM | 05352A100 | 206 | 24,180 | SH | SOLE | 5 | 24,180 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 1,140 | 9,996 | SH | DFND | 5 | 9,996 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 8,456 | 74,115 | SH | DFND | 1 | 74,115 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 1,848 | 14,127 | SH | SOLE | 6 | 14,127 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 3,212 | 28,362 | SH | SOLE | 5 | 28,362 | 0 | 0 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 1,179 | 137,358 | SH | SOLE | 6 | 137,358 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 357 | 9,804 | SH | DFND | 5 | 9,804 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 252 | 6,168 | SH | SOLE | 5 | 6,168 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 600 | 12,484 | SH | SOLE | 6 | 12,484 | 0 | 0 |
| AVNET INC | COM | 053807103 | 1,029 | 36,897 | SH | DFND | 5 | 36,897 | 0 | 0 |
| AVNET INC | COM | 053807103 | 286 | 10,137 | SH | SOLE | 5 | 10,137 | 0 | 0 |
| AVNET INC | COM | 053807103 | 903 | 21,269 | SH | SOLE | 6 | 21,269 | 0 | 0 |
| AXCELIS TECHNOLOGIES INC | COM NEW | 054540208 | 132 | 5,478 | SH | SOLE | 6 | 5,478 | 0 | 0 |
| AXCELIS TECHNOLOGIES INC | COM NEW | 054540208 | 125 | 6,329 | SH | SOLE | 5 | 6,329 | 0 | 0 |
| AXOGEN INC | COM | 05463X106 | 511 | 28,586 | SH | SOLE | 6 | 28,586 | 0 | 0 |
| AXON ENTERPRISE INC | COM | 05464C101 | 662 | 6,746 | SH | DFND | 3 | 6,746 | 0 | 0 |
| AXON ENTERPRISE INC | COM | 05464C101 | 7 | 101 | SH | SOLE | 6 | 101 | 0 | 0 |
| AXON ENTERPRISE INC | COM | 05464C101 | 10 | 104 | SH | SOLE | 5 | 104 | 0 | 0 |
| AXSOME THERAPEUTICS INC | COM | 05464T104 | 393 | 4,775 | SH | DFND | 3 | 4,775 | 0 | 0 |
| AXSOME THERAPEUTICS INC | COM | 05464T104 | 2,378 | 23,007 | SH | SOLE | 6 | 23,007 | 0 | 0 |

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|------------------------------------|-------------------|-----------|--------|---------|----|------|---|---------|---|---|
| AXOS FINANCIAL INC | COM | 05465C100 | 107 | 5,731 | SH | SOLE | 5 | 5,731 | 0 | 0 |
| AXOS FINANCIAL INC | COM | 05465C100 | 1,280 | 42,281 | SH | SOLE | 6 | 42,281 | 0 | 0 |
| AXONICS MODULATION TECHNOLOG | COM | 05465P101 | 855 | 30,845 | SH | SOLE | 6 | 30,845 | 0 | 0 |
| AZUL S A | SPONSR ADR PFD | 05501U106 | 909 | 21,236 | SH | SOLE | 6 | 21,236 | 0 | 0 |
| BCE INC | COM NEW | 05534B760 | 3,006 | 72,481 | SH | SOLE | 5 | 72,481 | 0 | 0 |
| BCE INC | COM NEW | 05534B760 | 5,824 | 125,650 | SH | SOLE | 6 | 125,650 | 0 | 0 |
| BGC PARTNERS INC | CL A | 05541T101 | 210 | 76,580 | SH | DFND | 5 | 76,580 | 0 | 0 |
| BGC PARTNERS INC | CL A | 05541T101 | 120 | 42,419 | SH | SOLE | 5 | 42,419 | 0 | 0 |
| BGC PARTNERS INC | CL A | 05541T101 | 1,699 | 285,961 | SH | SOLE | 6 | 285,961 | 0 | 0 |
| BG STAFFING INC | COM | 05544A109 | 568 | 25,958 | SH | SOLE | 6 | 25,958 | 0 | 0 |
| BHP GROUP PLC | SPONSORED ADR | 05545E209 | 129 | 3,135 | SH | SOLE | 5 | 3,135 | 0 | 0 |
| BHP GROUP PLC | SPONSORED ADR | 05545E209 | 2,922 | 62,150 | SH | SOLE | 6 | 62,150 | 0 | 0 |
| BJS WHSL CLUB HLDGS INC | COM | 05550J101 | 607 | 16,285 | SH | DFND | 3 | 16,285 | 0 | 0 |
| BJS WHSL CLUB HLDGS INC | COM | 05550J101 | 235 | 5,766 | SH | SOLE | 5 | 5,766 | 0 | 0 |
| BJS WHSL CLUB HLDGS INC | COM | 05550J101 | 9,734 | 428,073 | SH | SOLE | 6 | 428,073 | 0 | 0 |
| BOK FINL CORP | COM NEW | 05561Q201 | 2 | 31 | SH | SOLE | 5 | 31 | 0 | 0 |
| BOK FINL CORP | COM NEW | 05561Q201 | 8,719 | 99,760 | SH | SOLE | 6 | 99,760 | 0 | 0 |
| BP PLC | SPONSORED ADR | 055622104 | 762 | 20,196 | SH | SOLE | 6 | 20,196 | 0 | 0 |
| BP PLC | SPONSORED ADR | 055622104 | 2,495 | 102,921 | SH | SOLE | 5 | 102,921 | 0 | 0 |
| BRT APARTMENTS CORP | COM | 055645303 | 172 | 10,122 | SH | SOLE | 6 | 10,122 | 0 | 0 |
| BRP GROUP INC | COM CL A | 05589G102 | 417 | 25,983 | SH | SOLE | 6 | 25,983 | 0 | 0 |
| BMC STK HLDGS INC | COM | 05591B109 | 892 | 35,496 | SH | DFND | 5 | 35,496 | 0 | 0 |
| BMC STK HLDGS INC | COM | 05591B109 | 305 | 12,215 | SH | SOLE | 5 | 12,215 | 0 | 0 |
| BMC STK HLDGS INC | COM | 05591B109 | 1,143 | 39,851 | SH | SOLE | 6 | 39,851 | 0 | 0 |
| BWX TECHNOLOGIES INC | COM | 05605H100 | 973 | 17,410 | SH | SOLE | 5 | 17,410 | 0 | 0 |
| BWX TECHNOLOGIES INC | COM | 05605H100 | 2,649 | 42,671 | SH | SOLE | 6 | 42,671 | 0 | 0 |
| BAIDU INC | SPON ADR REP A | 056752108 | 4,698 | 39,164 | SH | SOLE | 5 | 39,164 | 0 | 0 |
| BAIDU INC | SPON ADR REP A | 056752108 | 50,052 | 395,978 | SH | SOLE | 6 | 395,978 | 0 | 0 |
| BAKER HUGHES COMPANY | CL A | 05722G100 | 52 | 5,394 | SH | SOLE | 5 | 5,394 | 0 | 0 |
| BAKER HUGHES COMPANY | CL A | 05722G100 | 12,642 | 493,264 | SH | SOLE | 6 | 493,264 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 528 | 6,233 | SH | SOLE | 5 | 6,233 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 2,576 | 25,342 | SH | SOLE | 6 | 25,342 | 0 | 0 |
| BALL CORP | COM | 058498106 | 3,489 | 49,873 | SH | SOLE | 5 | 49,873 | 0 | 0 |
| BALL CORP | COM | 058498106 | 16,906 | 261,425 | SH | SOLE | 6 | 261,425 | 0 | 0 |
| BANCO BBVA ARGENTINA S A | SPONSORED ADS | 058934100 | 105 | 18,800 | SH | SOLE | 6 | 18,800 | 0 | 0 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 2,835 | 46,729 | SH | SOLE | 5 | 46,729 | 0 | 0 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 18,747 | 275,937 | SH | SOLE | 6 | 275,937 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 213 | 10,431 | SH | DFND | 5 | 10,431 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 24 | 1,160 | SH | SOLE | 5 | 1,160 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 1,831 | 82,230 | SH | SOLE | 6 | 82,230 | 0 | 0 |
| COMMERCIAL VEH GROUP INC | COM | 202608105 | 256 | 40,309 | SH | SOLE | 6 | 40,309 | 0 | 0 |
| COMMSCOPE HLDG CO | COM | 20337X109 | 13 | 1,620 | SH | SOLE | 5 | 1,620 | 0 | 0 |

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|-------------------------------|----------------|-----------|--------|---------|----|------|---|---------|---|---|
| INC | | | | | | | | | | |
| COMMSCOPE HLDG CO INC | COM | 20337X109 | 246 | 17,342 | SH | SOLE | 6 | 17,342 | 0 | 0 |
| COMMUNITY HEALTHCARE TR INC | COM | 20369C106 | 0 | 12 | SH | SOLE | 5 | 12 | 0 | 0 |
| COMMUNITY HEALTHCARE TR INC | COM | 20369C106 | 4,618 | 107,749 | SH | SOLE | 6 | 107,749 | 0 | 0 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 346 | 7,417 | SH | SOLE | 6 | 7,417 | 0 | 0 |
| COMMVault SYSTEMS INC | COM | 204166102 | 59 | 2,219 | SH | SOLE | 5 | 2,219 | 0 | 0 |
| COMMVault SYSTEMS INC | COM | 204166102 | 5,655 | 126,673 | SH | SOLE | 6 | 126,673 | 0 | 0 |
| COMPANHIA PARANAENSE ENER G C | SPON ADR PFD | 20441B407 | 1,155 | 68,200 | SH | SOLE | 6 | 68,200 | 0 | 0 |
| COMPANIA CERVECERIAS UNIDAS | SPONSORED ADR | 204429104 | 1,210 | 63,791 | SH | SOLE | 6 | 63,791 | 0 | 0 |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR | 204448104 | 3,317 | 219,700 | SH | SOLE | 6 | 219,700 | 0 | 0 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 228 | 3,736 | SH | SOLE | 6 | 3,736 | 0 | 0 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 341 | 7,000 | SH | SOLE | 5 | 7,000 | 0 | 0 |
| COMPASS DIVERSIFIED HOLDINGS | SH BEN INT | 20451Q104 | 3,259 | 131,075 | SH | SOLE | 6 | 131,075 | 0 | 0 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 0 | 549 | SH | SOLE | 5 | 549 | 0 | 0 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 343 | 12,995 | SH | SOLE | 6 | 12,995 | 0 | 0 |
| COMPUTER TASK GROUP INC | COM | 205477102 | 65 | 12,550 | SH | SOLE | 6 | 12,550 | 0 | 0 |
| CONAGRA BRANDS INC | COM | 205887102 | 2,465 | 73,815 | SH | SOLE | 5 | 73,815 | 0 | 0 |
| CONAGRA BRANDS INC | COM | 205887102 | 21,598 | 630,777 | SH | SOLE | 6 | 630,777 | 0 | 0 |
| CONCHO RES INC | COM | 20605P101 | 4,718 | 53,881 | SH | SOLE | 6 | 53,881 | 0 | 0 |
| CONDUENT INC | COM | 206787103 | 42 | 20,251 | SH | SOLE | 5 | 20,251 | 0 | 0 |
| CONDUENT INC | COM | 206787103 | 2,795 | 450,754 | SH | SOLE | 6 | 450,754 | 0 | 0 |
| CONMED CORP | COM | 207410101 | 2 | 22 | SH | SOLE | 5 | 22 | 0 | 0 |
| CONMED CORP | COM | 207410101 | 2,196 | 19,640 | SH | SOLE | 6 | 19,640 | 0 | 0 |
| CONNECTONE BANCORP INC NEW | COM | 20786W107 | 1,485 | 57,726 | SH | SOLE | 6 | 57,726 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 9,365 | 222,862 | SH | DFND | 5 | 222,862 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 5,896 | 138,732 | SH | SOLE | 5 | 138,732 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 28,766 | 442,353 | SH | SOLE | 6 | 442,353 | 0 | 0 |
| CONSOLIDATED COMM HLDGS INC | COM | 209034107 | 97 | 14,300 | SH | DFND | 5 | 14,300 | 0 | 0 |
| CONSOLIDATED COMM HLDGS INC | COM | 209034107 | 491 | 126,635 | SH | SOLE | 6 | 126,635 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 843 | 11,723 | SH | DFND | 5 | 11,723 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 692 | 7,650 | SH | SOLE | 6 | 7,650 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 2,424 | 33,575 | SH | SOLE | 5 | 33,575 | 0 | 0 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 5,143 | 28,486 | SH | SOLE | 5 | 28,486 | 0 | 0 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 20,987 | 110,604 | SH | SOLE | 6 | 110,604 | 0 | 0 |
| CONTROLADORA VUELA COMP DE A | SPON ADR RP 10 | 21240E105 | 141 | 13,500 | SH | SOLE | 6 | 13,500 | 0 | 0 |
| COOPER COS INC | COM NEW | 216648402 | 1,475 | 5,230 | SH | SOLE | 5 | 5,230 | 0 | 0 |
| COOPER COS INC | COM NEW | 216648402 | 17,501 | 54,472 | SH | SOLE | 6 | 54,472 | 0 | 0 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 0 | 4 | SH | SOLE | 5 | 4 | 0 | 0 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 445 | 15,461 | SH | SOLE | 6 | 15,461 | 0 | 0 |
| COPART INC | COM | 217204106 | 170 | 2,047 | SH | DFND | 5 | 2,047 | 0 | 0 |

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|---------------------------|---------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| COPART INC | COM | 217204106 | 806 | 9,442 | SH | SOLE | 5 | 9,442 | 0 | 0 |
| COPART INC | COM | 217204106 | 5,920 | 65,103 | SH | SOLE | 6 | 65,103 | 0 | 0 |
| CORCEPT THERAPEUTICS INC | COM | 218352102 | 98 | 5,799 | SH | DFND | 5 | 5,799 | 0 | 0 |
| CORCEPT THERAPEUTICS INC | COM | 218352102 | 426 | 35,169 | SH | SOLE | 6 | 35,169 | 0 | 0 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 341 | 13,498 | SH | SOLE | 5 | 13,498 | 0 | 0 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 443 | 16,289 | SH | SOLE | 6 | 16,289 | 0 | 0 |
| CORESITE RLTY CORP | COM | 21870Q105 | 1,608 | 14,345 | SH | SOLE | 6 | 14,345 | 0 | 0 |
| CORESITE RLTY CORP | COM | 21870Q105 | 2,132 | 17,692 | SH | SOLE | 5 | 17,692 | 0 | 0 |
| CORELOGIC INC | COM | 21871D103 | 314 | 4,675 | SH | SOLE | 5 | 4,675 | 0 | 0 |
| CORELOGIC INC | COM | 21871D103 | 6,410 | 146,641 | SH | SOLE | 6 | 146,641 | 0 | 0 |
| CORNERSTONE ONDEMAND INC | COM | 21925Y103 | 33 | 728 | SH | SOLE | 5 | 728 | 0 | 0 |
| CORNERSTONE ONDEMAND INC | COM | 21925Y103 | 8,238 | 140,695 | SH | SOLE | 6 | 140,695 | 0 | 0 |
| CORNING INC | COM | 219350105 | 838 | 36,798 | SH | SOLE | 5 | 36,798 | 0 | 0 |
| CORNING INC | COM | 219350105 | 1,826 | 62,729 | SH | SOLE | 6 | 62,729 | 0 | 0 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 224 | 8,730 | SH | SOLE | 5 | 8,730 | 0 | 0 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 12,628 | 429,828 | SH | SOLE | 6 | 429,828 | 0 | 0 |
| CORTEVA INC | COM | 22052L104 | 2,438 | 90,876 | SH | SOLE | 5 | 90,876 | 0 | 0 |
| CORTEVA INC | COM | 22052L104 | 12,622 | 426,991 | SH | SOLE | 6 | 426,991 | 0 | 0 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 2,719 | 8,967 | SH | DFND | 5 | 8,967 | 0 | 0 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 7,987 | 25,752 | SH | SOLE | 5 | 25,752 | 0 | 0 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 57,040 | 194,068 | SH | SOLE | 6 | 194,068 | 0 | 0 |
| COSTAR GROUP INC | COM | 22160N109 | 8,285 | 11,813 | SH | SOLE | 5 | 11,813 | 0 | 0 |
| COSTAR GROUP INC | COM | 22160N109 | 27,446 | 45,874 | SH | SOLE | 6 | 45,874 | 0 | 0 |
| COTY INC | COM CL A | 222070203 | 100 | 26,720 | SH | SOLE | 5 | 26,720 | 0 | 0 |
| COTY INC | COM CL A | 222070203 | 1,143 | 101,558 | SH | SOLE | 6 | 101,558 | 0 | 0 |
| COUPA SOFTWARE INC | COM | 22266L106 | 3,754 | 13,324 | SH | SOLE | 5 | 13,324 | 0 | 0 |
| COUPA SOFTWARE INC | COM | 22266L106 | 26,644 | 182,178 | SH | SOLE | 6 | 182,178 | 0 | 0 |
| COUSINS PPTYS INC | COM NEW | 222795502 | 1,300 | 42,709 | SH | SOLE | 5 | 42,709 | 0 | 0 |
| COUSINS PPTYS INC | COM NEW | 222795502 | 12,019 | 291,713 | SH | SOLE | 6 | 291,713 | 0 | 0 |
| COVANTA HLDG CORP | COM | 22282E102 | 61 | 6,866 | SH | SOLE | 5 | 6,866 | 0 | 0 |
| COVANTA HLDG CORP | COM | 22282E102 | 505 | 34,020 | SH | SOLE | 6 | 34,020 | 0 | 0 |
| COVENANT TRANSN GROUP INC | CL A | 22284P105 | 331 | 25,600 | SH | SOLE | 6 | 25,600 | 0 | 0 |
| COVETRUS INC | COM | 22304C100 | 6 | 481 | SH | SOLE | 6 | 481 | 0 | 0 |
| COVETRUS INC | COM | 22304C100 | 2,190 | 122,791 | SH | SOLE | 5 | 122,791 | 0 | 0 |
| COWEN INC | CL A NEW | 223622606 | 66 | 4,043 | SH | DFND | 5 | 4,043 | 0 | 0 |
| COWEN INC | CL A NEW | 223622606 | 2 | 146 | SH | SOLE | 5 | 146 | 0 | 0 |
| COWEN INC | CL A NEW | 223622606 | 415 | 26,343 | SH | SOLE | 6 | 26,343 | 0 | 0 |
| CRANE CO | COM | 224399105 | 14 | 369 | SH | SOLE | 5 | 369 | 0 | 0 |
| CRANE CO | COM | 224399105 | 1,304 | 15,099 | SH | SOLE | 6 | 15,099 | 0 | 0 |
| CREDIT ACCEP CORP MICH | COM | 225310101 | 1,326 | 2,998 | SH | SOLE | 6 | 2,998 | 0 | 0 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 297 | 28,704 | SH | SOLE | 5 | 28,704 | 0 | 0 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 14,690 | 1,092,173 | SH | SOLE | 6 | 1,092,173 | 0 | 0 |
| CREE INC | COM | 225447101 | 53 | 1,349 | SH | SOLE | 5 | 1,349 | 0 | 0 |
| CREE INC | COM | 225447101 | 7,581 | 164,267 | SH | SOLE | 6 | 164,267 | 0 | 0 |
| CRESUD S A C I F Y A | SPONSORED ADR | 226406106 | 645 | 91,661 | SH | SOLE | 6 | 91,661 | 0 | 0 |
| CRITEO S A | SPONS ADS | 226718104 | 173 | 15,431 | SH | SOLE | 5 | 15,431 | 0 | 0 |
| CRITEO S A | SPONS ADS | 226718104 | 2,391 | 137,987 | SH | SOLE | 6 | 137,987 | 0 | 0 |

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|----------------------------|------------------|-----------|--------|---------|----|------|---|---------|---|---|
| CROCS INC | COM | 227046109 | 476 | 12,915 | SH | DFND | 5 | 12,915 | 0 | 0 |
| CROCS INC | COM | 227046109 | 41 | 1,042 | SH | SOLE | 5 | 1,042 | 0 | 0 |
| CROCS INC | COM | 227046109 | 540 | 12,880 | SH | SOLE | 6 | 12,880 | 0 | 0 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 12 | 2,814 | SH | SOLE | 5 | 2,814 | 0 | 0 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 5,552 | 477,796 | SH | SOLE | 6 | 477,796 | 0 | 0 |
| CROSSFIRST BANKSHARES INC | COM | 22766M109 | 945 | 65,500 | SH | SOLE | 6 | 65,500 | 0 | 0 |
| CROWDSTRIKE HLDGS INC | CL A | 22788C105 | 293 | 2,816 | SH | SOLE | 5 | 2,816 | 0 | 0 |
| CROWDSTRIKE HLDGS INC | CL A | 22788C105 | 1,681 | 33,698 | SH | SOLE | 6 | 33,698 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | COM | 22822V101 | 9,278 | 55,442 | SH | DFND | 1 | 55,442 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | COM | 22822V101 | 4,331 | 24,516 | SH | SOLE | 5 | 24,516 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | COM | 22822V101 | 41,016 | 288,542 | SH | SOLE | 6 | 288,542 | 0 | 0 |
| CROWN CASTLE INTL CORP NEW | 6.875% CON PFD A | 22822V309 | 570 | 445 | SH | SOLE | 6 | 445 | 0 | 0 |
| CROWN HLDGS INC | COM | 228368106 | 762 | 10,509 | SH | SOLE | 6 | 10,509 | 0 | 0 |
| CROWN HLDGS INC | COM | 228368106 | 966 | 14,474 | SH | SOLE | 5 | 14,474 | 0 | 0 |
| CRYOPORT INC | COM PAR \$0.001 | 229050307 | 343 | 13,020 | SH | SOLE | 5 | 13,020 | 0 | 0 |
| CUBESMART | COM | 229663109 | 323 | 12,128 | SH | SOLE | 5 | 12,128 | 0 | 0 |
| CUBESMART | COM | 229663109 | 18,258 | 579,982 | SH | SOLE | 6 | 579,982 | 0 | 0 |
| CUBIC CORP | COM | 229669106 | 43 | 856 | SH | SOLE | 5 | 856 | 0 | 0 |
| CUBIC CORP | COM | 229669106 | 265 | 4,167 | SH | SOLE | 6 | 4,167 | 0 | 0 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 527 | 7,618 | SH | SOLE | 5 | 7,618 | 0 | 0 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 12,592 | 128,780 | SH | SOLE | 6 | 128,780 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 144 | 833 | SH | DFND | 5 | 833 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 2,627 | 15,080 | SH | SOLE | 5 | 15,080 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 8,309 | 46,427 | SH | SOLE | 6 | 46,427 | 0 | 0 |
| CURTISS WRIGHT CORP | COM | 231561101 | 446 | 5,893 | SH | SOLE | 5 | 5,893 | 0 | 0 |
| CURTISS WRIGHT CORP | COM | 231561101 | 10,984 | 77,963 | SH | SOLE | 6 | 77,963 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 110 | 9,192 | SH | DFND | 5 | 9,192 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 240 | 20,173 | SH | SOLE | 5 | 20,173 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 5,377 | 225,835 | SH | SOLE | 6 | 225,835 | 0 | 0 |
| CUTERA INC | COM | 232109108 | 64 | 5,258 | SH | SOLE | 5 | 5,258 | 0 | 0 |
| CUTERA INC | COM | 232109108 | 807 | 22,529 | SH | SOLE | 6 | 22,529 | 0 | 0 |
| CYMABAY THERAPEUTICS INC | COM | 23257D103 | 123 | 62,875 | SH | SOLE | 6 | 62,875 | 0 | 0 |
| CYTOKINETICS INC | COM NEW | 23282W605 | 503 | 21,326 | SH | DFND | 3 | 21,326 | 0 | 0 |
| CYRUSONE INC | COM | 23283R100 | 70 | 943 | SH | SOLE | 5 | 943 | 0 | 0 |
| CYRUSONE INC | COM | 23283R100 | 16,418 | 250,923 | SH | SOLE | 6 | 250,923 | 0 | 0 |
| D R HORTON INC | COM | 23331A109 | 138 | 2,625 | SH | SOLE | 6 | 2,625 | 0 | 0 |
| D R HORTON INC | COM | 23331A109 | 1,315 | 22,079 | SH | SOLE | 5 | 22,079 | 0 | 0 |
| DHI GROUP INC | COM | 23331S100 | 150 | 49,960 | SH | SOLE | 6 | 49,960 | 0 | 0 |
| DTE ENERGY CO | COM | 233331107 | 1,109 | 10,314 | SH | DFND | 5 | 10,314 | 0 | 0 |
| DTE ENERGY CO | COM | 233331107 | 2,282 | 21,007 | SH | SOLE | 5 | 21,007 | 0 | 0 |
| DTE ENERGY CO | COM | 233331107 | 7,406 | 57,023 | SH | SOLE | 6 | 57,023 | 0 | 0 |
| DXP ENTERPRISES INC NEW | COM NEW | 233377407 | 894 | 22,450 | SH | SOLE | 6 | 22,450 | 0 | 0 |
| DXC TECHNOLOGY CO | COM | 23355L106 | 898 | 23,884 | SH | SOLE | 6 | 23,884 | 0 | 0 |
| DXC TECHNOLOGY CO | COM | 23355L106 | 296 | 24,792 | SH | SOLE | 5 | 24,792 | 0 | 0 |
| DANA INCORPORATED | COM | 235825205 | 1 | 121 | SH | SOLE | 5 | 121 | 0 | 0 |
| DANA INCORPORATED | COM | 235825205 | 933 | 51,258 | SH | SOLE | 6 | 51,258 | 0 | 0 |
| DANAHER | COM | 235851102 | 3,823 | 21,817 | SH | SOLE | 5 | 21,817 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| CORPORATION | | | | | | | | | | |
| DANAHER CORPORATION | COM | 235851102 | 57,219 | 372,808 | SH | SOLE | 6 | 372,808 | 0 | 0 |
| DANAHER CORPORATION | DBCV 1/2 | 235851AF9 | 749 | 128,000 | SH | SOLE | 6 | 128,000 | 0 | 0 |
| DAQO NEW ENERGY CORP | SPNSRD ADR NEW | 23703Q203 | 506 | 9,879 | SH | SOLE | 6 | 9,879 | 0 | 0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 360 | 4,749 | SH | DFND | 3 | 4,749 | 0 | 0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 1,438 | 18,692 | SH | SOLE | 5 | 18,692 | 0 | 0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 3,104 | 28,477 | SH | SOLE | 6 | 28,477 | 0 | 0 |
| DARLING INGREDIENTS INC | COM | 237266101 | 601 | 24,399 | SH | SOLE | 5 | 24,399 | 0 | 0 |
| DARLING INGREDIENTS INC | COM | 237266101 | 1,303 | 46,409 | SH | SOLE | 6 | 46,409 | 0 | 0 |
| DATADOG INC | CL A COM | 23804L103 | 1,929 | 51,046 | SH | SOLE | 6 | 51,046 | 0 | 0 |
| DAVE & BUSTERS ENTMT INC | COM | 238337109 | 342 | 8,507 | SH | SOLE | 6 | 8,507 | 0 | 0 |
| DAVE & BUSTERS ENTMT INC | COM | 238337109 | 100 | 11,825 | SH | SOLE | 5 | 11,825 | 0 | 0 |
| DAVITA INC | COM | 23918K108 | 2,395 | 30,259 | SH | DFND | 5 | 30,259 | 0 | 0 |
| DAVITA INC | COM | 23918K108 | 276 | 3,480 | SH | SOLE | 5 | 3,480 | 0 | 0 |
| DAVITA INC | COM | 23918K108 | 2,442 | 32,542 | SH | SOLE | 6 | 32,542 | 0 | 0 |
| DECIPHERA PHARMACEUTICALS IN | COM | 24344T101 | 3 | 52 | SH | SOLE | 5 | 52 | 0 | 0 |
| DECIPHERA PHARMACEUTICALS IN | COM | 24344T101 | 789 | 12,670 | SH | SOLE | 6 | 12,670 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 715 | 3,639 | SH | DFND | 3 | 3,639 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 3,194 | 16,266 | SH | DFND | 5 | 16,266 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 191 | 986 | SH | SOLE | 5 | 986 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 572 | 3,385 | SH | SOLE | 6 | 3,385 | 0 | 0 |
| DEERE & CO | COM | 244199105 | 308 | 2,012 | SH | SOLE | 5 | 2,012 | 0 | 0 |
| DEERE & CO | COM | 244199105 | 11,934 | 68,879 | SH | SOLE | 6 | 68,879 | 0 | 0 |
| DELEK US HLDGS INC NEW | COM | 24665A103 | 0 | 161 | SH | SOLE | 5 | 161 | 0 | 0 |
| DELEK US HLDGS INC NEW | COM | 24665A103 | 1,548 | 46,179 | SH | SOLE | 6 | 46,179 | 0 | 0 |
| DELL TECHNOLOGIES INC | CL C | 24703L202 | 60 | 1,157 | SH | SOLE | 5 | 1,157 | 0 | 0 |
| DELL TECHNOLOGIES INC | CL C | 24703L202 | 4,156 | 80,872 | SH | SOLE | 6 | 80,872 | 0 | 0 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 802 | 29,795 | SH | SOLE | 5 | 29,795 | 0 | 0 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 10,618 | 181,573 | SH | SOLE | 6 | 181,573 | 0 | 0 |
| DELUXE CORP | COM | 248019101 | 333 | 14,139 | SH | DFND | 5 | 14,139 | 0 | 0 |
| DELUXE CORP | COM | 248019101 | 8,634 | 172,962 | SH | SOLE | 6 | 172,962 | 0 | 0 |
| HAEMONETICS CORP | COM | 405024100 | 755 | 8,428 | SH | DFND | 5 | 8,428 | 0 | 0 |
| HAEMONETICS CORP | COM | 405024100 | 92 | 989 | SH | SOLE | 5 | 989 | 0 | 0 |
| HAEMONETICS CORP | COM | 405024100 | 21,907 | 190,659 | SH | SOLE | 6 | 190,659 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 235 | 7,473 | SH | DFND | 5 | 7,473 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 483 | 15,333 | SH | DFND | 3 | 15,333 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 759 | 27,482 | SH | SOLE | 5 | 27,482 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 1,898 | 73,124 | SH | SOLE | 6 | 73,124 | 0 | 0 |
| HALLIBURTON CO | COM | 406216101 | 40 | 3,049 | SH | SOLE | 5 | 3,049 | 0 | 0 |
| HALLIBURTON CO | COM | 406216101 | 26,472 | 1,081,832 | SH | SOLE | 6 | 1,081,832 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 737 | 27,485 | SH | DFND | 3 | 27,485 | 0 | 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 42 | 2,530 | SH | SOLE | 5 | 2,530 | 0 | 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 1,647 | 92,921 | SH | SOLE | 6 | 92,921 | 0 | 0 |
| HAMILTON LANE INC | CL A | 407497106 | 171 | 2,587 | SH | SOLE | 5 | 2,587 | 0 | 0 |
| HAMILTON LANE INC | CL A | 407497106 | 3,262 | 54,739 | SH | SOLE | 6 | 54,739 | 0 | 0 |
| HANCOCK WHITNEY CORPORATION | COM | 410120109 | 3 | 135 | SH | SOLE | 5 | 135 | 0 | 0 |
| HANCOCK WHITNEY CORPORATION | COM | 410120109 | 1,368 | 31,175 | SH | SOLE | 6 | 31,175 | 0 | 0 |
| HANESBRANDS INC | COM | 410345102 | 503 | 44,519 | SH | SOLE | 5 | 44,519 | 0 | 0 |
| HANESBRANDS INC | COM | 410345102 | 816 | 54,972 | SH | SOLE | 6 | 54,972 | 0 | 0 |
| HANGER INC | COM NEW | 41043F208 | 475 | 17,200 | SH | SOLE | 6 | 17,200 | 0 | 0 |
| HANMI FINL CORP | COM NEW | 410495204 | 452 | 22,600 | SH | SOLE | 6 | 22,600 | 0 | 0 |
| HANNON ARMSTRONG SUST INFR C | COM | 41068X100 | 4,367 | 135,708 | SH | SOLE | 6 | 135,708 | 0 | 0 |
| HANOVER INS GROUP INC | COM | 410867105 | 473 | 4,672 | SH | DFND | 5 | 4,672 | 0 | 0 |
| HANOVER INS GROUP INC | COM | 410867105 | 1,445 | 13,572 | SH | SOLE | 5 | 13,572 | 0 | 0 |
| HANOVER INS GROUP INC | COM | 410867105 | 10,895 | 79,720 | SH | SOLE | 6 | 79,720 | 0 | 0 |
| HARBORONE BANCORP INC NEW | COM NEW | 41165Y100 | 129 | 16,823 | SH | SOLE | 5 | 16,823 | 0 | 0 |
| HARLEY DAVIDSON INC | COM | 412822108 | 815 | 38,222 | SH | SOLE | 5 | 38,222 | 0 | 0 |
| HARLEY DAVIDSON INC | COM | 412822108 | 2,260 | 60,764 | SH | SOLE | 6 | 60,764 | 0 | 0 |
| HARMONY GOLD MINING CO LTD | SPONSORED ADR | 413216300 | 1,517 | 417,805 | SH | SOLE | 6 | 417,805 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 221 | 16,155 | SH | SOLE | 5 | 16,155 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 14,416 | 626,492 | SH | SOLE | 6 | 626,492 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1,440 | 37,357 | SH | DFND | 5 | 37,357 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1,867 | 30,723 | SH | SOLE | 6 | 30,723 | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1,364 | 33,682 | SH | SOLE | 5 | 33,682 | 0 | 0 |
| HASBRO INC | COM | 418056107 | 1,243 | 16,078 | SH | SOLE | 5 | 16,078 | 0 | 0 |
| HASBRO INC | COM | 418056107 | 14,857 | 140,681 | SH | SOLE | 6 | 140,681 | 0 | 0 |
| HAVERTY FURNITURE INC | COM | 419596101 | 38 | 2,383 | SH | DFND | 5 | 2,383 | 0 | 0 |
| HAVERTY FURNITURE INC | COM | 419596101 | 335 | 16,608 | SH | SOLE | 6 | 16,608 | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 491 | 13,608 | SH | DFND | 5 | 13,608 | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 25 | 537 | SH | SOLE | 6 | 537 | 0 | 0 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 2,329 | 65,193 | SH | SOLE | 5 | 65,193 | 0 | 0 |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 245 | 8,365 | SH | SOLE | 6 | 8,365 | 0 | 0 |
| HEALTHCARE SVCS GROUP INC | COM | 421906108 | 0 | 4 | SH | SOLE | 5 | 4 | 0 | 0 |
| HEALTHCARE SVCS GROUP INC | COM | 421906108 | 3,061 | 125,866 | SH | SOLE | 6 | 125,866 | 0 | 0 |
| HEALTHCARE RLTY TR | COM | 421946104 | 2,316 | 69,402 | SH | SOLE | 6 | 69,402 | 0 | 0 |
| HEALTHCARE TR AMER INC | CL A NEW | 42225P501 | 220 | 8,314 | SH | DFND | 5 | 8,314 | 0 | 0 |
| HEALTHCARE TR AMER INC | CL A NEW | 42225P501 | 23 | 1,541 | SH | SOLE | 5 | 1,541 | 0 | 0 |
| HEALTHCARE TR AMER INC | CL A NEW | 42225P501 | 26,317 | 869,136 | SH | SOLE | 6 | 869,136 | 0 | 0 |
| HEALTHEQUITY INC | COM | 42226A107 | 314 | 5,341 | SH | SOLE | 5 | 5,341 | 0 | 0 |
| HEALTHEQUITY INC | COM | 42226A107 | 38,387 | 518,251 | SH | SOLE | 6 | 518,251 | 0 | 0 |

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|------------------------------|--------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| HEARTLAND EXPRESS INC | COM | 422347104 | 3,703 | 175,929 | SH | SOLE | 6 | 175,929 | 0 | 0 |
| HEARTLAND FINL USA INC | COM | 42234Q102 | 348 | 7,000 | SH | SOLE | 6 | 7,000 | 0 | 0 |
| HEALTHPEAK PROPERTIES INC | COM | 42250P103 | 220 | 8,000 | SH | DFND | 5 | 8,000 | 0 | 0 |
| HEALTHPEAK PROPERTIES INC | COM | 42250P103 | 2,980 | 108,843 | SH | SOLE | 5 | 108,843 | 0 | 0 |
| HEALTHPEAK PROPERTIES INC | COM | 42250P103 | 36,608 | 1,062,020 | SH | SOLE | 6 | 1,062,020 | 0 | 0 |
| HEICO CORP NEW | COM | 422806109 | 69 | 691 | SH | SOLE | 5 | 691 | 0 | 0 |
| HEICO CORP NEW | COM | 422806109 | 8,742 | 76,583 | SH | SOLE | 6 | 76,583 | 0 | 0 |
| HEICO CORP NEW | CL A | 422806208 | 453 | 5,577 | SH | DFND | 5 | 5,577 | 0 | 0 |
| HEICO CORP NEW | CL A | 422806208 | 1,508 | 18,830 | SH | SOLE | 5 | 18,830 | 0 | 0 |
| HEICO CORP NEW | CL A | 422806208 | 3,672 | 41,010 | SH | SOLE | 6 | 41,010 | 0 | 0 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 3,066 | 94,338 | SH | SOLE | 6 | 94,338 | 0 | 0 |
| HELIOS TECHNOLOGIES INC | COM | 42328H109 | 740 | 16,006 | SH | SOLE | 6 | 16,006 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 92 | 26,538 | SH | DFND | 5 | 26,538 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 7,643 | 793,693 | SH | SOLE | 6 | 793,693 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | NOTE 4.125% 9/1 | 42330PAJ6 | 181 | 140,000 | SH | SOLE | 6 | 140,000 | 0 | 0 |
| HELMERICH & PAYNE INC | COM | 423452101 | 53 | 1,164 | SH | SOLE | 6 | 1,164 | 0 | 0 |
| HELMERICH & PAYNE INC | COM | 423452101 | 692 | 35,441 | SH | SOLE | 5 | 35,441 | 0 | 0 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 1,732 | 9,412 | SH | DFND | 5 | 9,412 | 0 | 0 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 2,439 | 13,302 | SH | SOLE | 5 | 13,302 | 0 | 0 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 6,550 | 44,968 | SH | SOLE | 6 | 44,968 | 0 | 0 |
| HERBALIFE LTD | NOTE 2.625% 3/1 | 42703MAD5 | 171 | 165,000 | SH | SOLE | 6 | 165,000 | 0 | 0 |
| HERCULES CAPITAL INC | COM | 427096508 | 222 | 20,087 | SH | SOLE | 5 | 20,087 | 0 | 0 |
| HERITAGE FINL CORP WASH | COM | 42722X106 | 399 | 14,098 | SH | SOLE | 6 | 14,098 | 0 | 0 |
| HERSHEY CO | COM | 427866108 | 4,042 | 31,183 | SH | DFND | 5 | 31,183 | 0 | 0 |
| HERSHEY CO | COM | 427866108 | 1,398 | 9,513 | SH | SOLE | 6 | 9,513 | 0 | 0 |
| HERSHEY CO | COM | 427866108 | 6,322 | 48,720 | SH | SOLE | 5 | 48,720 | 0 | 0 |
| HESS CORP | COM | 42809H107 | 14 | 270 | SH | SOLE | 5 | 270 | 0 | 0 |
| HESS CORP | COM | 42809H107 | 7,298 | 109,237 | SH | SOLE | 6 | 109,237 | 0 | 0 |
| HESS MIDSTREAM LP | CL A SHS | 428103105 | 498 | 21,951 | SH | SOLE | 6 | 21,951 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM | 42824C109 | 910 | 93,488 | SH | DFND | 5 | 93,488 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM | 42824C109 | 965 | 96,467 | SH | SOLE | 5 | 96,467 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE C | COM | 42824C109 | 24,285 | 1,531,191 | SH | SOLE | 6 | 1,531,191 | 0 | 0 |
| HEXCEL CORP NEW | COM | 428291108 | 536 | 11,844 | SH | DFND | 3 | 11,844 | 0 | 0 |
| HEXCEL CORP NEW | COM | 428291108 | 398 | 9,370 | SH | SOLE | 5 | 9,370 | 0 | 0 |
| HEXCEL CORP NEW | COM | 428291108 | 11,065 | 150,929 | SH | SOLE | 6 | 150,929 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 66 | 3,147 | SH | DFND | 5 | 3,147 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 3 | 166 | SH | SOLE | 5 | 166 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 728 | 25,946 | SH | SOLE | 6 | 25,946 | 0 | 0 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 228 | 6,100 | SH | DFND | 5 | 6,100 | 0 | 0 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 972 | 26,138 | SH | SOLE | 5 | 26,138 | 0 | 0 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 9,059 | 185,221 | SH | SOLE | 6 | 185,221 | 0 | 0 |
| HILL ROM HLDGS INC | COM | 431475102 | 2,200 | 19,746 | SH | SOLE | 5 | 19,746 | 0 | 0 |

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|------------------------------|-----------|-----------|--------|-----------|----|------|---|-----------|---|---|
| HILL ROM HLDGS INC | COM | 431475102 | 11,070 | 97,504 | SH | SOLE | 6 | 97,504 | 0 | 0 |
| HILLENBRAND INC | COM | 431571108 | 62 | 3,425 | SH | SOLE | 5 | 3,425 | 0 | 0 |
| HILLENBRAND INC | COM | 431571108 | 456 | 13,700 | SH | SOLE | 6 | 13,700 | 0 | 0 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 381 | 20,625 | SH | DFND | 5 | 20,625 | 0 | 0 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 135 | 7,310 | SH | SOLE | 5 | 7,310 | 0 | 0 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 1,286 | 51,594 | SH | SOLE | 6 | 51,594 | 0 | 0 |
| HILTON GRAND VACATIONS INC | COM | 43283X105 | 0 | 5 | SH | SOLE | 5 | 5 | 0 | 0 |
| HILTON GRAND VACATIONS INC | COM | 43283X105 | 2,525 | 73,430 | SH | SOLE | 6 | 73,430 | 0 | 0 |
| HILTON WORLDWIDE HLDGS INC | COM | 43300A203 | 1,483 | 19,789 | SH | SOLE | 5 | 19,789 | 0 | 0 |
| HILTON WORLDWIDE HLDGS INC | COM | 43300A203 | 19,017 | 171,462 | SH | SOLE | 6 | 171,462 | 0 | 0 |
| HINGHAM INSTN SVGS MASS | COM | 433323102 | 231 | 1,100 | SH | SOLE | 6 | 1,100 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 853 | 29,223 | SH | DFND | 5 | 29,223 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 714 | 26,453 | SH | SOLE | 5 | 26,453 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 1,748 | 34,472 | SH | SOLE | 6 | 34,472 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 121 | 2,127 | SH | DFND | 5 | 2,127 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 483 | 9,112 | SH | SOLE | 5 | 9,112 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 10,104 | 193,532 | SH | SOLE | 6 | 193,532 | 0 | 0 |
| HOME BANCSHARES INC | COM | 436893200 | 168 | 10,454 | SH | SOLE | 5 | 10,454 | 0 | 0 |
| HOME BANCSHARES INC | COM | 436893200 | 5,017 | 255,171 | SH | SOLE | 6 | 255,171 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 2,681 | 10,703 | SH | DFND | 5 | 10,703 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 9,536 | 36,637 | SH | SOLE | 5 | 36,637 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 51,782 | 237,119 | SH | SOLE | 6 | 237,119 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 287 | 11,649 | SH | DFND | 5 | 11,649 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 0 | 10 | SH | SOLE | 5 | 10 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 949 | 27,900 | SH | SOLE | 6 | 27,900 | 0 | 0 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 423 | 16,192 | SH | SOLE | 5 | 16,192 | 0 | 0 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 3,654 | 129,084 | SH | SOLE | 6 | 129,084 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 7,736 | 53,500 | SH | DFND | 5 | 53,500 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 10,820 | 74,830 | SH | DFND | 1 | 74,830 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 7,247 | 50,154 | SH | SOLE | 5 | 50,154 | 0 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 22,114 | 124,936 | SH | SOLE | 6 | 124,936 | 0 | 0 |
| HOOKER FURNITURE CORP | COM | 439038100 | 476 | 18,516 | SH | SOLE | 6 | 18,516 | 0 | 0 |
| HOPE BANCORP INC | COM | 43940T109 | 19 | 3,538 | SH | SOLE | 5 | 3,538 | 0 | 0 |
| HOPE BANCORP INC | COM | 43940T109 | 479 | 32,220 | SH | SOLE | 6 | 32,220 | 0 | 0 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 8,981 | 205,697 | SH | SOLE | 6 | 205,697 | 0 | 0 |
| HORIZON BANCORP INC | COM | 440407104 | 114 | 6,000 | SH | SOLE | 6 | 6,000 | 0 | 0 |
| HORIZON BANCORP INC | COM | 440407104 | 129 | 12,094 | SH | SOLE | 5 | 12,094 | 0 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 2,772 | 57,300 | SH | SOLE | 5 | 57,300 | 0 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 3,913 | 86,738 | SH | SOLE | 6 | 86,738 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 643 | 65,576 | SH | SOLE | 5 | 65,576 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 27,449 | 1,479,747 | SH | SOLE | 6 | 1,479,747 | 0 | 0 |
| HOSTESS BRANDS INC | CL A | 44109J106 | 474 | 38,748 | SH | DFND | 5 | 38,748 | 0 | 0 |
| HOSTESS BRANDS INC | CL A | 44109J106 | 443 | 35,013 | SH | SOLE | 5 | 35,013 | 0 | 0 |
| HOSTESS BRANDS INC | CL A | 44109J106 | 7,885 | 542,289 | SH | SOLE | 6 | 542,289 | 0 | 0 |
| HOUGHTON MIFFLIN HARCOURT CO | COM | 44157R109 | 495 | 79,268 | SH | SOLE | 6 | 79,268 | 0 | 0 |
| HOULIHAN LOKEY INC | CL A | 441593100 | 38 | 631 | SH | SOLE | 5 | 631 | 0 | 0 |
| HOULIHAN LOKEY INC | CL A | 441593100 | 311 | 6,357 | SH | SOLE | 6 | 6,357 | 0 | 0 |

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|-----------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| HOWARD HUGHES CORP | COM | 44267D107 | 150 | 2,830 | SH | SOLE | 5 | 2,830 | 0 | 0 |
| HOWARD HUGHES CORP | COM | 44267D107 | 2,252 | 17,764 | SH | SOLE | 6 | 17,764 | 0 | 0 |
| HOWMET AEROSPACE INC | COM | 443201108 | 1,329 | 83,860 | SH | DFND | 5 | 83,860 | 0 | 0 |
| HOWMET AEROSPACE INC | COM | 443201108 | 696 | 44,164 | SH | SOLE | 5 | 44,164 | 0 | 0 |
| HUB GROUP INC | CL A | 443320106 | 956 | 18,638 | SH | SOLE | 6 | 18,638 | 0 | 0 |
| HUAZHU GROUP LTD | SPONSORED ADS | 44332N106 | 3,865 | 96,463 | SH | SOLE | 6 | 96,463 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 827 | 6,597 | SH | DFND | 5 | 6,597 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 26 | 213 | SH | SOLE | 5 | 213 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 12,969 | 87,733 | SH | SOLE | 6 | 87,733 | 0 | 0 |
| HUBSPOT INC | COM | 443573100 | 181 | 831 | SH | SOLE | 5 | 831 | 0 | 0 |
| HUBSPOT INC | COM | 443573100 | 7,919 | 49,965 | SH | SOLE | 6 | 49,965 | 0 | 0 |
| HUDBAY MINERALS INC | COM | 443628102 | 83 | 19,961 | SH | SOLE | 6 | 19,961 | 0 | 0 |
| HUDSON PAC PPTYS INC | COM | 444097109 | 1,461 | 58,049 | SH | DFND | 5 | 58,049 | 0 | 0 |
| HUDSON PAC PPTYS INC | COM | 444097109 | 288 | 11,632 | SH | SOLE | 5 | 11,632 | 0 | 0 |
| HUDSON PAC PPTYS INC | COM | 444097109 | 15,654 | 415,767 | SH | SOLE | 6 | 415,767 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 4,782 | 12,333 | SH | DFND | 5 | 12,333 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 5,020 | 12,947 | SH | DFND | 1 | 12,947 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 6,164 | 16,817 | SH | SOLE | 6 | 16,817 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 11,459 | 29,366 | SH | SOLE | 5 | 29,366 | 0 | 0 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 65 | 544 | SH | SOLE | 5 | 544 | 0 | 0 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 283 | 2,423 | SH | SOLE | 6 | 2,423 | 0 | 0 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 48 | 5,258 | SH | SOLE | 5 | 5,258 | 0 | 0 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 122 | 8,073 | SH | SOLE | 6 | 8,073 | 0 | 0 |
| HUNTINGTON INGALLS INDS INC | COM | 446413106 | 1,035 | 4,125 | SH | SOLE | 6 | 4,125 | 0 | 0 |
| HUNTINGTON INGALLS INDS INC | COM | 446413106 | 1,610 | 8,739 | SH | SOLE | 5 | 8,739 | 0 | 0 |
| HUNTSMAN CORP | COM | 447011107 | 1,346 | 72,509 | SH | SOLE | 5 | 72,509 | 0 | 0 |
| HUNTSMAN CORP | COM | 447011107 | 2,382 | 98,578 | SH | SOLE | 6 | 98,578 | 0 | 0 |
| HURCO COMPANIES INC | COM | 447324104 | 518 | 13,503 | SH | SOLE | 6 | 13,503 | 0 | 0 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 198 | 4,057 | SH | SOLE | 5 | 4,057 | 0 | 0 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 2,572 | 37,427 | SH | SOLE | 6 | 37,427 | 0 | 0 |
| MGM GROWTH PPTYS LLC | CL A COM | 55303A105 | 5,129 | 165,624 | SH | SOLE | 6 | 165,624 | 0 | 0 |
| MGP INGREDIENTS INC NEW | COM | 55303J106 | 92 | 1,902 | SH | SOLE | 6 | 1,902 | 0 | 0 |
| MGP INGREDIENTS INC NEW | COM | 55303J106 | 178 | 5,270 | SH | SOLE | 5 | 5,270 | 0 | 0 |
| M/I HOMES INC | COM | 55305B101 | 2 | 58 | SH | SOLE | 5 | 58 | 0 | 0 |
| M/I HOMES INC | COM | 55305B101 | 1,918 | 48,731 | SH | SOLE | 6 | 48,731 | 0 | 0 |
| MKS INSTRS INC | COM | 55306N104 | 1,154 | 10,422 | SH | SOLE | 5 | 10,422 | 0 | 0 |
| MKS INSTRS INC | COM | 55306N104 | 9,396 | 85,406 | SH | SOLE | 6 | 85,406 | 0 | 0 |
| MSA SAFETY INC | COM | 553498106 | 38 | 300 | SH | SOLE | 6 | 300 | 0 | 0 |
| MSA SAFETY INC | COM | 553498106 | 323 | 2,815 | SH | SOLE | 5 | 2,815 | 0 | 0 |
| MSC INDL DIRECT INC | CL A | 553530106 | 393 | 5,400 | SH | DFND | 5 | 5,400 | 0 | 0 |
| MSC INDL DIRECT INC | CL A | 553530106 | 220 | 3,102 | SH | SOLE | 5 | 3,102 | 0 | 0 |
| MSC INDL DIRECT INC | CL A | 553530106 | 8,472 | 107,964 | SH | SOLE | 6 | 107,964 | 0 | 0 |
| MSCI INC | COM | 55354G100 | 4,693 | 14,116 | SH | SOLE | 5 | 14,116 | 0 | 0 |
| MSCI INC | COM | 55354G100 | 13,553 | 52,493 | SH | SOLE | 6 | 52,493 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| MSG NETWORK INC | CL A | 553573106 | 75 | 7,500 | SH | DFND | 5 | 7,500 | 0 | 0 |
| MSG NETWORK INC | CL A | 553573106 | 1 | 76 | SH | SOLE | 5 | 76 | 0 | 0 |
| MSG NETWORK INC | CL A | 553573106 | 521 | 29,946 | SH | SOLE | 6 | 29,946 | 0 | 0 |
| MTS SYS CORP | COM | 553777103 | 2,893 | 60,236 | SH | SOLE | 6 | 60,236 | 0 | 0 |
| MYR GROUP INC DEL | COM | 55405W104 | 333 | 10,220 | SH | SOLE | 6 | 10,220 | 0 | 0 |
| MACOM TECH SOLUTIONS HLDGS I | COM | 55405Y100 | 690 | 20,217 | SH | SOLE | 5 | 20,217 | 0 | 0 |
| MACOM TECH SOLUTIONS HLDGS I | COM | 55405Y100 | 8,438 | 317,212 | SH | SOLE | 6 | 317,212 | 0 | 0 |
| MACERICH CO | COM | 554382101 | 98 | 17,572 | SH | SOLE | 5 | 17,572 | 0 | 0 |
| MACERICH CO | COM | 554382101 | 4,839 | 179,758 | SH | SOLE | 6 | 179,758 | 0 | 0 |
| MACK CALI RLTY CORP | COM | 554489104 | 1,771 | 76,548 | SH | SOLE | 6 | 76,548 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM | 55608B105 | 105 | 3,421 | SH | SOLE | 5 | 3,421 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM | 55608B105 | 2,854 | 66,622 | SH | SOLE | 6 | 66,622 | 0 | 0 |
| MACYS INC | COM | 55616P104 | 0 | 12 | SH | SOLE | 5 | 12 | 0 | 0 |
| MACYS INC | COM | 55616P104 | 1,080 | 63,527 | SH | SOLE | 6 | 63,527 | 0 | 0 |
| MADDEN STEVEN LTD | COM | 556269108 | 680 | 27,548 | SH | DFND | 5 | 27,548 | 0 | 0 |
| MADDEN STEVEN LTD | COM | 556269108 | 30 | 2,471 | SH | SOLE | 5 | 2,471 | 0 | 0 |
| MADDEN STEVEN LTD | COM | 556269108 | 7,955 | 184,963 | SH | SOLE | 6 | 184,963 | 0 | 0 |
| MADISON SQUARE GRDN SPRT COR | CL A | 55825T103 | 27 | 91 | SH | SOLE | 6 | 91 | 0 | 0 |
| MADISON SQUARE GRDN SPRT COR | CL A | 55825T103 | 1,500 | 10,157 | SH | SOLE | 5 | 10,157 | 0 | 0 |
| MADISON SQUARE GRDN ENTERTNM | CL A | 55826T102 | 662 | 8,942 | SH | SOLE | 5 | 8,942 | 0 | 0 |
| MAGELLAN HEALTH INC | COM NEW | 559079207 | 9 | 77 | SH | SOLE | 5 | 77 | 0 | 0 |
| MAGELLAN HEALTH INC | COM NEW | 559079207 | 4,081 | 52,152 | SH | SOLE | 6 | 52,152 | 0 | 0 |
| MAGELLAN MIDSTREAM PRTRNS LP | COM UNIT RP LP | 559080106 | 2,225 | 35,385 | SH | SOLE | 6 | 35,385 | 0 | 0 |
| MAGELLAN MIDSTREAM PRTRNS LP | COM UNIT RP LP | 559080106 | 2,632 | 60,967 | SH | SOLE | 5 | 60,967 | 0 | 0 |
| MAGNA INTL INC | COM | 559222401 | 128 | 2,882 | SH | DFND | 8 | 2,882 | 0 | 0 |
| MAGNA INTL INC | COM | 559222401 | 372 | 8,361 | SH | SOLE | 5 | 8,361 | 0 | 0 |
| MAGNA INTL INC | COM | 559222401 | 4,426 | 80,710 | SH | SOLE | 6 | 80,710 | 0 | 0 |
| MAGNACHIP SEMICONDUCTOR CORP | COM | 55933J203 | 1,587 | 136,691 | SH | SOLE | 6 | 136,691 | 0 | 0 |
| MAGNOLIA OIL & GAS CORP | CL A | 559663109 | 140 | 23,019 | SH | DFND | 5 | 23,019 | 0 | 0 |
| MAGNOLIA OIL & GAS CORP | CL A | 559663109 | 3,690 | 293,347 | SH | SOLE | 6 | 293,347 | 0 | 0 |
| MALIBU BOATS INC | COM CL A | 56117J100 | 83 | 2,032 | SH | SOLE | 6 | 2,032 | 0 | 0 |
| MALIBU BOATS INC | COM CL A | 56117J100 | 190 | 3,290 | SH | SOLE | 5 | 3,290 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 107 | 1,141 | SH | DFND | 5 | 1,141 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 577 | 6,124 | SH | DFND | 3 | 6,124 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 1,466 | 15,725 | SH | SOLE | 5 | 15,725 | 0 | 0 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 6,215 | 77,930 | SH | SOLE | 6 | 77,930 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 1,527 | 22,204 | SH | DFND | 5 | 22,204 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 29 | 295 | SH | SOLE | 6 | 295 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 765 | 12,044 | SH | SOLE | 5 | 12,044 | 0 | 0 |
| MANTECH INTL CORP | CL A | 564563104 | 378 | 5,434 | SH | SOLE | 5 | 5,434 | 0 | 0 |
| MANULIFE FINL CORP | COM | 56501R106 | 267 | 19,718 | SH | SOLE | 5 | 19,718 | 0 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 9 | 1,527 | SH | SOLE | 5 | 1,527 | 0 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 14,224 | 1,047,403 | SH | SOLE | 6 | 1,047,403 | 0 | 0 |
| MARATHON PETE CORP | COM | 56585A102 | 3,240 | 86,685 | SH | DFND | 1 | 86,685 | 0 | 0 |

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|------------------------------|------|-----------|---------|---------|----|------|---|---------|---|---|
| MARATHON PETE CORP | COM | 56585A102 | 2,004 | 52,216 | SH | SOLE | 5 | 52,216 | 0 | 0 |
| MARATHON PETE CORP | COM | 56585A102 | 13,424 | 222,801 | SH | SOLE | 6 | 222,801 | 0 | 0 |
| MARCHEX INC | CL B | 56624R108 | 7 | 16,296 | SH | SOLE | 5 | 16,296 | 0 | 0 |
| MARINEMAX INC | COM | 567908108 | 551 | 33,035 | SH | SOLE | 6 | 33,035 | 0 | 0 |
| MARKEL CORP | COM | 570535104 | 69 | 60 | SH | SOLE | 6 | 60 | 0 | 0 |
| MARKEL CORP | COM | 570535104 | 1,389 | 1,495 | SH | SOLE | 5 | 1,495 | 0 | 0 |
| MARKETAXESS HLDGS INC | COM | 57060D108 | 4,240 | 7,837 | SH | SOLE | 5 | 7,837 | 0 | 0 |
| MARKETAXESS HLDGS INC | COM | 57060D108 | 3,645 | 9,614 | SH | SOLE | 6 | 9,614 | 0 | 0 |
| MARRIOTT VACTINS WORLDWID CO | COM | 57164Y107 | 58 | 620 | SH | SOLE | 5 | 620 | 0 | 0 |
| MARRIOTT VACTINS WORLDWID CO | COM | 57164Y107 | 7,770 | 60,342 | SH | SOLE | 6 | 60,342 | 0 | 0 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 4,527 | 42,060 | SH | SOLE | 5 | 42,060 | 0 | 0 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 30,122 | 270,372 | SH | SOLE | 6 | 270,372 | 0 | 0 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 72 | 845 | SH | SOLE | 5 | 845 | 0 | 0 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 6,254 | 41,301 | SH | SOLE | 6 | 41,301 | 0 | 0 |
| MARTEN TRANS LTD | COM | 573075108 | 278 | 11,114 | SH | SOLE | 5 | 11,114 | 0 | 0 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 51 | 220 | SH | SOLE | 5 | 220 | 0 | 0 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 22,745 | 81,335 | SH | SOLE | 6 | 81,335 | 0 | 0 |
| MASCO CORP | COM | 574599106 | 143 | 2,662 | SH | SOLE | 5 | 2,662 | 0 | 0 |
| MASCO CORP | COM | 574599106 | 4,900 | 102,100 | SH | SOLE | 6 | 102,100 | 0 | 0 |
| MASIMO CORP | COM | 574795100 | 2,763 | 11,993 | SH | SOLE | 5 | 11,993 | 0 | 0 |
| MASIMO CORP | COM | 574795100 | 4,389 | 27,767 | SH | SOLE | 6 | 27,767 | 0 | 0 |
| MASONITE INTL CORP NEW | COM | 575385109 | 357 | 4,590 | SH | DFND | 5 | 4,590 | 0 | 0 |
| MASONITE INTL CORP NEW | COM | 575385109 | 146 | 1,859 | SH | SOLE | 5 | 1,859 | 0 | 0 |
| MASONITE INTL CORP NEW | COM | 575385109 | 1,837 | 25,435 | SH | SOLE | 6 | 25,435 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 549 | 13,464 | SH | SOLE | 5 | 13,464 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 11,267 | 175,603 | SH | SOLE | 6 | 175,603 | 0 | 0 |
| MASTERCARD INCORPORATED | CL A | 57636Q104 | 4,140 | 14,000 | SH | DFND | 5 | 14,000 | 0 | 0 |
| MASTERCARD INCORPORATED | CL A | 57636Q104 | 18,528 | 62,786 | SH | SOLE | 5 | 62,786 | 0 | 0 |
| MASTERCARD INCORPORATED | CL A | 57636Q104 | 184,080 | 616,499 | SH | SOLE | 6 | 616,499 | 0 | 0 |
| MATADOR RES CO | COM | 576485205 | 45 | 5,369 | SH | SOLE | 5 | 5,369 | 0 | 0 |
| MATADOR RES CO | COM | 576485205 | 1,405 | 78,198 | SH | SOLE | 6 | 78,198 | 0 | 0 |
| MATCH GROUP INC | COM | 57665R106 | 856 | 7,997 | SH | DFND | 5 | 7,997 | 0 | 0 |
| MATCH GROUP INC | COM | 57665R106 | 292 | 2,525 | SH | SOLE | 5 | 2,525 | 0 | 0 |
| MATCH GROUP INC | COM | 57665R106 | 252 | 3,071 | SH | SOLE | 6 | 3,071 | 0 | 0 |
| MATRIX SVC CO | COM | 576853105 | 348 | 15,200 | SH | SOLE | 6 | 15,200 | 0 | 0 |
| MATSON INC | COM | 57686G105 | 502 | 12,314 | SH | SOLE | 6 | 12,314 | 0 | 0 |
| MATTEL INC | COM | 577081102 | 0 | 6 | SH | SOLE | 5 | 6 | 0 | 0 |
| MATTEL INC | COM | 577081102 | 5,723 | 422,358 | SH | SOLE | 6 | 422,358 | 0 | 0 |
| MATTHEWS INTL CORP | CL A | 577128101 | 6,167 | 161,560 | SH | SOLE | 6 | 161,560 | 0 | 0 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 107 | 1,831 | SH | SOLE | 5 | 1,831 | 0 | 0 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 11,465 | 186,388 | SH | SOLE | 6 | 186,388 | 0 | 0 |
| MAXLINEAR INC | COM | 57776J100 | 1,188 | 56,000 | SH | SOLE | 6 | 56,000 | 0 | 0 |
| MAXAR TECHNOLOGIES INC | COM | 57778K105 | 23 | 1,270 | SH | DFND | 5 | 1,270 | 0 | 0 |
| MAXAR TECHNOLOGIES INC | COM | 57778K105 | 255 | 14,216 | SH | SOLE | 5 | 14,216 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 272 | 3,867 | SH | DFND | 5 | 3,867 | 0 | 0 |

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|---------------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| MAXIMUS INC | COM | 577933104 | 279 | 4,381 | SH | SOLE | 5 | 4,381 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 411 | 5,529 | SH | SOLE | 6 | 5,529 | 0 | 0 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 3,244 | 19,111 | SH | SOLE | 6 | 19,111 | 0 | 0 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 6,900 | 38,466 | SH | SOLE | 5 | 38,466 | 0 | 0 |
| MCDONALDS CORP | COM | 580135101 | 1,885 | 10,217 | SH | DFND | 5 | 10,217 | 0 | 0 |
| MCDONALDS CORP | COM | 580135101 | 10,284 | 55,612 | SH | SOLE | 5 | 55,612 | 0 | 0 |
| MCDONALDS CORP | COM | 580135101 | 11,472 | 58,052 | SH | SOLE | 6 | 58,052 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 11,744 | 76,549 | SH | DFND | 5 | 76,549 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 1,856 | 12,057 | SH | SOLE | 5 | 12,057 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 4,517 | 32,654 | SH | SOLE | 6 | 32,654 | 0 | 0 |
| MEDALLIA INC | COM | 584021109 | 53 | 3,087 | SH | SOLE | 5 | 3,087 | 0 | 0 |
| MEDALLIA INC | COM | 584021109 | 3,340 | 107,355 | SH | SOLE | 6 | 107,355 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 2,644 | 140,641 | SH | DFND | 5 | 140,641 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 4,930 | 262,237 | SH | DFND | 1 | 262,237 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 613 | 33,330 | SH | SOLE | 5 | 33,330 | 0 | 0 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 13,511 | 640,022 | SH | SOLE | 6 | 640,022 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 775 | 5,584 | SH | DFND | 5 | 5,584 | 0 | 0 |
| NORTHERN DYNASTY MINERALS LT | COM NEW | 66510M204 | 406 | 948,458 | SH | SOLE | 6 | 948,458 | 0 | 0 |
| NORTHERN TR CORP | COM | 665859104 | 1 | 7 | SH | SOLE | 5 | 7 | 0 | 0 |
| NORTHERN TR CORP | COM | 665859104 | 18,851 | 177,434 | SH | SOLE | 6 | 177,434 | 0 | 0 |
| NORTHFIELD BANCORP INC DEL | COM | 66611T108 | 68 | 5,913 | SH | DFND | 5 | 5,913 | 0 | 0 |
| NORTHFIELD BANCORP INC DEL | COM | 66611T108 | 0 | 1,119 | SH | SOLE | 5 | 1,119 | 0 | 0 |
| NORTHFIELD BANCORP INC DEL | COM | 66611T108 | 340 | 20,050 | SH | SOLE | 6 | 20,050 | 0 | 0 |
| NORTHRIM BANCORP INC | COM | 666762109 | 206 | 5,379 | SH | SOLE | 6 | 5,379 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 2,895 | 9,418 | SH | DFND | 5 | 9,418 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1,896 | 6,048 | SH | SOLE | 5 | 6,048 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 12,553 | 36,495 | SH | SOLE | 6 | 36,495 | 0 | 0 |
| NORTHWEST BANCSHARES INC MD | COM | 667340103 | 361 | 35,297 | SH | DFND | 5 | 35,297 | 0 | 0 |
| NORTHWEST BANCSHARES INC MD | COM | 667340103 | 41 | 7,123 | SH | SOLE | 5 | 7,123 | 0 | 0 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 402 | 7,374 | SH | DFND | 5 | 7,374 | 0 | 0 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 12,529 | 174,818 | SH | SOLE | 6 | 174,818 | 0 | 0 |
| NORTONLIFELOCK INC | COM | 668771108 | 4,711 | 237,591 | SH | DFND | 5 | 237,591 | 0 | 0 |
| NORTONLIFELOCK INC | COM | 668771108 | 182 | 8,241 | SH | SOLE | 5 | 8,241 | 0 | 0 |
| NORTONLIFELOCK INC | COM | 668771108 | 341 | 13,379 | SH | SOLE | 6 | 13,379 | 0 | 0 |
| NOVAGOLD RES INC | COM NEW | 66987E206 | 2,030 | 226,536 | SH | SOLE | 6 | 226,536 | 0 | 0 |
| NOVARTIS AG | SPONSORED ADR | 66987V109 | 14,092 | 161,663 | SH | SOLE | 5 | 161,663 | 0 | 0 |
| NOVARTIS AG | SPONSORED ADR | 66987V109 | 72,835 | 769,194 | SH | SOLE | 6 | 769,194 | 0 | 0 |
| NOVAVAX INC | COM NEW | 670002401 | 839 | 10,068 | SH | DFND | 3 | 10,068 | 0 | 0 |
| NOVELLUS SYS INC | NOTE 2.625% 5/1 | 670008AD3 | 182 | 20,000 | SH | SOLE | 6 | 20,000 | 0 | 0 |
| NOVANTA INC | COM | 67000B104 | 459 | 4,444 | SH | SOLE | 5 | 4,444 | 0 | 0 |
| NOVANTA INC | COM | 67000B104 | 8,407 | 95,063 | SH | SOLE | 6 | 95,063 | 0 | 0 |
| NOVO-NORDISK A S | ADR | 670100205 | 512 | 7,815 | SH | SOLE | 5 | 7,815 | 0 | 0 |
| NOVO-NORDISK A S | ADR | 670100205 | 9,000 | 155,493 | SH | SOLE | 6 | 155,493 | 0 | 0 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 853 | 22,314 | SH | DFND | 5 | 22,314 | 0 | 0 |

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|------------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 0 | 60 | SH | SOLE | 5 | 60 | 0 | 0 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 5,974 | 145,768 | SH | SOLE | 6 | 145,768 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 601 | 23,758 | SH | DFND | 3 | 23,758 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 537 | 21,770 | SH | SOLE | 5 | 21,770 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 10,163 | 569,980 | SH | SOLE | 6 | 569,980 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | NOTE 1.250% 4/0 | 67020YAN0 | 222 | 200,000 | SH | SOLE | 6 | 200,000 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 2,320 | 56,014 | SH | DFND | 5 | 56,014 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 123 | 3,090 | SH | SOLE | 5 | 3,090 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 1,870 | 33,222 | SH | SOLE | 6 | 33,222 | 0 | 0 |
| NUTANIX INC | CL A | 67059N108 | 4 | 161 | SH | SOLE | 5 | 161 | 0 | 0 |
| NUTANIX INC | CL A | 67059N108 | 4,384 | 140,228 | SH | SOLE | 6 | 140,228 | 0 | 0 |
| NUTANIX INC | NOTE 1/1 | 67059NAB4 | 55 | 55,000 | SH | SOLE | 6 | 55,000 | 0 | 0 |
| NVIDIA CORPORATION | COM | 67066G104 | 2,052 | 5,332 | SH | SOLE | 5 | 5,332 | 0 | 0 |
| NVIDIA CORPORATION | COM | 67066G104 | 74,823 | 317,989 | SH | SOLE | 6 | 317,989 | 0 | 0 |
| NUVASIVE INC | COM | 670704105 | 201 | 3,391 | SH | SOLE | 5 | 3,391 | 0 | 0 |
| NUVASIVE INC | COM | 670704105 | 4,456 | 57,614 | SH | SOLE | 6 | 57,614 | 0 | 0 |
| NUVASIVE INC | NOTE 2.250% 3/1 | 670704AG0 | 206 | 155,000 | SH | SOLE | 6 | 155,000 | 0 | 0 |
| NUTRIEN LTD | COM | 67077M108 | 10,190 | 212,692 | SH | SOLE | 6 | 212,692 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 903 | 29,732 | SH | DFND | 5 | 29,732 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 44 | 989 | SH | SOLE | 6 | 989 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 331 | 10,248 | SH | SOLE | 5 | 10,248 | 0 | 0 |
| O-I GLASS INC | COM | 67098H104 | 9 | 765 | SH | SOLE | 6 | 765 | 0 | 0 |
| O-I GLASS INC | COM | 67098H104 | 86 | 11,860 | SH | SOLE | 5 | 11,860 | 0 | 0 |
| OREILLY AUTOMOTIVE INC | COM | 67103H107 | 3,790 | 9,169 | SH | SOLE | 5 | 9,169 | 0 | 0 |
| OREILLY AUTOMOTIVE INC | COM | 67103H107 | 7,648 | 17,450 | SH | SOLE | 6 | 17,450 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 242 | 3,241 | SH | DFND | 5 | 3,241 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 108 | 1,501 | SH | SOLE | 5 | 1,501 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 1,786 | 17,733 | SH | SOLE | 6 | 17,733 | 0 | 0 |
| OP BANCORP | COM | 67109R109 | 153 | 14,741 | SH | SOLE | 6 | 14,741 | 0 | 0 |
| OAKTREE STRATEGIC INCOME COR | COM | 67402D104 | 39 | 11,243 | SH | SOLE | 5 | 11,243 | 0 | 0 |
| OASIS MIDSTREAM PARTNERS LP | COM UNITS REPS | 67420T206 | 347 | 20,900 | SH | SOLE | 6 | 20,900 | 0 | 0 |
| OASIS PETROLEUM INC | NOTE 2.625% 9/1 | 674215AJ7 | 58 | 75,000 | SH | SOLE | 6 | 75,000 | 0 | 0 |
| OCCIDENTAL PETE CORP | COM | 674599105 | 221 | 12,100 | SH | DFND | 5 | 12,100 | 0 | 0 |
| OCCIDENTAL PETE CORP | COM | 674599105 | 14 | 739 | SH | SOLE | 5 | 739 | 0 | 0 |
| OCCIDENTAL PETE CORP | COM | 674599105 | 36,155 | 877,344 | SH | SOLE | 6 | 877,344 | 0 | 0 |
| OCEANEERING INTL INC | COM | 675232102 | 2,319 | 155,528 | SH | SOLE | 6 | 155,528 | 0 | 0 |
| OCEANFIRST FINL CORP | COM | 675234108 | 484 | 18,951 | SH | SOLE | 6 | 18,951 | 0 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 208 | 88,387 | SH | DFND | 5 | 88,387 | 0 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 0 | 24,232 | SH | SOLE | 5 | 24,232 | 0 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 486 | 177,237 | SH | SOLE | 6 | 177,237 | 0 | 0 |
| OFFICE PPTYS INCOME TR | COM SHS BEN INT | 67623C109 | 252 | 9,700 | SH | DFND | 5 | 9,700 | 0 | 0 |
| OFFICE PPTYS INCOME TR | COM SHS BEN INT | 67623C109 | 1 | 21 | SH | SOLE | 5 | 21 | 0 | 0 |
| OIL STS INTL INC | NOTE 1.500% 2/1 | 678026AH8 | 368 | 410,000 | SH | SOLE | 6 | 410,000 | 0 | 0 |
| OKTA INC | CL A | 679295105 | 1,559 | 7,860 | SH | SOLE | 5 | 7,860 | 0 | 0 |
| OKTA INC | CL A | 679295105 | 2,585 | 22,405 | SH | SOLE | 6 | 22,405 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| OLD DOMINION FREIGHT LINE IN | COM | 679580100 | 67 | 394 | SH | DFND | 5 | 394 | 0 | 0 |
| OLD DOMINION FREIGHT LINE IN | COM | 679580100 | 1,518 | 8,100 | SH | SOLE | 5 | 8,100 | 0 | 0 |
| OLD DOMINION FREIGHT LINE IN | COM | 679580100 | 7,782 | 41,007 | SH | SOLE | 6 | 41,007 | 0 | 0 |
| OLD NATL BANCORP IND | COM | 680033107 | 2,303 | 125,926 | SH | SOLE | 6 | 125,926 | 0 | 0 |
| OLD REP INTL CORP | COM | 680223104 | 105 | 6,425 | SH | SOLE | 5 | 6,425 | 0 | 0 |
| OLD REP INTL CORP | COM | 680223104 | 7,839 | 350,420 | SH | SOLE | 6 | 350,420 | 0 | 0 |
| OLIN CORP | COM PAR \$1 | 680665205 | 77 | 9,068 | SH | SOLE | 5 | 9,068 | 0 | 0 |
| OLIN CORP | COM PAR \$1 | 680665205 | 230 | 13,305 | SH | SOLE | 6 | 13,305 | 0 | 0 |
| OLLIES BARGAIN OUTLET HLDGS | COM | 681116109 | 552 | 5,651 | SH | DFND | 3 | 5,651 | 0 | 0 |
| OLLIES BARGAIN OUTLET HLDGS | COM | 681116109 | 5,487 | 56,692 | SH | SOLE | 5 | 56,692 | 0 | 0 |
| OLLIES BARGAIN OUTLET HLDGS | COM | 681116109 | 6,124 | 93,766 | SH | SOLE | 6 | 93,766 | 0 | 0 |
| OMNICOM GROUP INC | COM | 681919106 | 6,552 | 119,997 | SH | DFND | 5 | 119,997 | 0 | 0 |
| OMNICOM GROUP INC | COM | 681919106 | 2,049 | 37,398 | SH | SOLE | 5 | 37,398 | 0 | 0 |
| OMNICOM GROUP INC | COM | 681919106 | 6,530 | 80,592 | SH | SOLE | 6 | 80,592 | 0 | 0 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 249 | 12,383 | SH | SOLE | 5 | 12,383 | 0 | 0 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 4,213 | 99,482 | SH | SOLE | 6 | 99,482 | 0 | 0 |
| OMNICELL INC | COM | 68213N109 | 398 | 5,849 | SH | SOLE | 5 | 5,849 | 0 | 0 |
| OMNICELL INC | COM | 68213N109 | 1,344 | 16,449 | SH | SOLE | 6 | 16,449 | 0 | 0 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 989 | 48,458 | SH | SOLE | 5 | 48,458 | 0 | 0 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 6,231 | 255,587 | SH | SOLE | 6 | 255,587 | 0 | 0 |
| ON SEMICONDUCTOR CORP | NOTE 1.000%12/0 | 682189AK1 | 306 | 225,000 | SH | SOLE | 6 | 225,000 | 0 | 0 |
| ONE GAS INC | COM | 68235P108 | 7,892 | 84,338 | SH | SOLE | 6 | 84,338 | 0 | 0 |
| FLWS/1-800 FLOWERS | CL A | 68243Q106 | 190 | 9,500 | SH | DFND | 5 | 9,500 | 0 | 0 |
| FLWS/1-800 FLOWERS | CL A | 68243Q106 | 6,523 | 449,836 | SH | SOLE | 6 | 449,836 | 0 | 0 |
| ONEOK INC NEW | COM | 682680103 | 988 | 29,523 | SH | SOLE | 5 | 29,523 | 0 | 0 |
| ONEOK INC NEW | COM | 682680103 | 10,085 | 133,282 | SH | SOLE | 6 | 133,282 | 0 | 0 |
| ONEMAIN HLDGS INC | COM | 68268W103 | 319 | 12,995 | SH | DFND | 5 | 12,995 | 0 | 0 |
| ONEMAIN HLDGS INC | COM | 68268W103 | 4 | 166 | SH | SOLE | 5 | 166 | 0 | 0 |
| ONEMAIN HLDGS INC | COM | 68268W103 | 1,190 | 28,228 | SH | SOLE | 6 | 28,228 | 0 | 0 |
| ONESPAN INC | COM | 68287N100 | 625 | 22,371 | SH | DFND | 3 | 22,371 | 0 | 0 |
| ONESPAN INC | COM | 68287N100 | 156 | 5,591 | SH | SOLE | 5 | 5,591 | 0 | 0 |
| ONTO INNOVATION INC | COM | 683344105 | 80 | 2,339 | SH | SOLE | 5 | 2,339 | 0 | 0 |
| ONTO INNOVATION INC | COM | 683344105 | 906 | 24,789 | SH | SOLE | 6 | 24,789 | 0 | 0 |
| OPPENHEIMER HLDGS INC | CL A NON VTG | 683797104 | 224 | 8,138 | SH | SOLE | 6 | 8,138 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 15,515 | 280,721 | SH | DFND | 5 | 280,721 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 6,009 | 109,015 | SH | SOLE | 5 | 109,015 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 64,017 | 1,208,317 | SH | SOLE | 6 | 1,208,317 | 0 | 0 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 283 | 24,287 | SH | SOLE | 5 | 24,287 | 0 | 0 |
| ORIGIN BANCORP INC | COM | 68621T102 | 1,357 | 35,851 | SH | SOLE | 6 | 35,851 | 0 | 0 |
| ORIX CORP | SPONSORED ADR | 686330101 | 96 | 1,556 | SH | DFND | 8 | 1,556 | 0 | 0 |
| ORIX CORP | SPONSORED ADR | 686330101 | 127 | 2,055 | SH | SOLE | 5 | 2,055 | 0 | 0 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 165 | 2,577 | SH | SOLE | 5 | 2,577 | 0 | 0 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 388 | 5,210 | SH | SOLE | 6 | 5,210 | 0 | 0 |
| ORTHOPEDIATRICS CORP | COM | 68752L100 | 18 | 421 | SH | SOLE | 5 | 421 | 0 | 0 |
| ORTHOPEDIATRICS | COM | 68752L100 | 1,031 | 21,944 | SH | SOLE | 6 | 21,944 | 0 | 0 |

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|---------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| CORP | | | | | | | | | | |
| ORTHOFIX MED INC | COM | 68752M108 | 0 | 277 | SH | SOLE | 5 | 277 | 0 | 0 |
| ORTHOFIX MED INC | COM | 68752M108 | 2,947 | 63,805 | SH | SOLE | 6 | 63,805 | 0 | 0 |
| OSHKOSH CORP | COM | 688239201 | 947 | 12,913 | SH | SOLE | 5 | 12,913 | 0 | 0 |
| OSHKOSH CORP | COM | 688239201 | 20,626 | 217,917 | SH | SOLE | 6 | 217,917 | 0 | 0 |
| OTIS WORLDWIDE CORP | COM | 68902V107 | 6 | 102 | SH | DFND | 5 | 102 | 0 | 0 |
| OTIS WORLDWIDE CORP | COM | 68902V107 | 2,045 | 36,953 | SH | SOLE | 5 | 36,953 | 0 | 0 |
| OTTER TAIL CORP | COM | 689648103 | 217 | 5,602 | SH | DFND | 5 | 5,602 | 0 | 0 |
| OTTER TAIL CORP | COM | 689648103 | 144 | 3,928 | SH | SOLE | 5 | 3,928 | 0 | 0 |
| OTTER TAIL CORP | COM | 689648103 | 456 | 8,900 | SH | SOLE | 6 | 8,900 | 0 | 0 |
| OWENS CORNING NEW | COM | 690742101 | 25 | 457 | SH | SOLE | 5 | 457 | 0 | 0 |
| OWENS CORNING NEW | COM | 690742101 | 496 | 7,619 | SH | SOLE | 6 | 7,619 | 0 | 0 |
| OXFORD INDS INC | COM | 691497309 | 286 | 3,794 | SH | SOLE | 6 | 3,794 | 0 | 0 |
| OXFORD INDS INC | COM | 691497309 | 201 | 6,727 | SH | SOLE | 5 | 6,727 | 0 | 0 |
| PBF ENERGY INC | CL A | 69318G106 | 58 | 5,437 | SH | SOLE | 5 | 5,437 | 0 | 0 |
| PBF ENERGY INC | CL A | 69318G106 | 413 | 13,181 | SH | SOLE | 6 | 13,181 | 0 | 0 |
| PC CONNECTION INC | COM | 69318J100 | 59 | 1,281 | SH | DFND | 5 | 1,281 | 0 | 0 |
| PC CONNECTION INC | COM | 69318J100 | 1,298 | 26,130 | SH | SOLE | 6 | 26,130 | 0 | 0 |
| PDC ENERGY INC | COM | 69327R101 | 5 | 1,653 | SH | SOLE | 5 | 1,653 | 0 | 0 |
| PDC ENERGY INC | COM | 69327R101 | 1,617 | 61,789 | SH | SOLE | 6 | 61,789 | 0 | 0 |
| PICO HLDGS INC | COM NEW | 693366205 | 377 | 33,918 | SH | SOLE | 6 | 33,918 | 0 | 0 |
| PGT INNOVATIONS INC | COM | 69336V101 | 180 | 11,450 | SH | DFND | 5 | 11,450 | 0 | 0 |
| PGT INNOVATIONS INC | COM | 69336V101 | 593 | 39,744 | SH | SOLE | 6 | 39,744 | 0 | 0 |
| PJT PARTNERS INC | COM CL A | 69343T107 | 234 | 4,550 | SH | DFND | 5 | 4,550 | 0 | 0 |
| PJT PARTNERS INC | COM CL A | 69343T107 | 0 | 31 | SH | SOLE | 5 | 31 | 0 | 0 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 1,559 | 14,540 | SH | SOLE | 5 | 14,540 | 0 | 0 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 9,662 | 60,530 | SH | SOLE | 6 | 60,530 | 0 | 0 |
| POSCO | SPONSORED ADR | 693483109 | 13,172 | 260,208 | SH | SOLE | 6 | 260,208 | 0 | 0 |
| PNM RES INC | COM | 69349H107 | 4 | 111 | SH | SOLE | 5 | 111 | 0 | 0 |
| PNM RES INC | COM | 69349H107 | 2,542 | 50,129 | SH | SOLE | 6 | 50,129 | 0 | 0 |
| PPG INDS INC | COM | 693506107 | 5,767 | 54,372 | SH | DFND | 5 | 54,372 | 0 | 0 |
| PPG INDS INC | COM | 693506107 | 334 | 3,155 | SH | SOLE | 5 | 3,155 | 0 | 0 |
| PPG INDS INC | COM | 693506107 | 18,376 | 137,656 | SH | SOLE | 6 | 137,656 | 0 | 0 |
| PPL CORP | COM | 69351T106 | 345 | 12,973 | SH | SOLE | 5 | 12,973 | 0 | 0 |
| PPL CORP | COM | 69351T106 | 4,789 | 133,463 | SH | SOLE | 6 | 133,463 | 0 | 0 |
| PRA HEALTH SCIENCES INC | COM | 69354M108 | 19 | 285 | SH | SOLE | 5 | 285 | 0 | 0 |
| PRA HEALTH SCIENCES INC | COM | 69354M108 | 7,940 | 71,437 | SH | SOLE | 6 | 71,437 | 0 | 0 |
| PRA GROUP INC | COM | 69354N106 | 382 | 9,885 | SH | DFND | 5 | 9,885 | 0 | 0 |
| PRA GROUP INC | COM | 69354N106 | 1,250 | 34,441 | SH | SOLE | 6 | 34,441 | 0 | 0 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 2,696 | 16,352 | SH | SOLE | 6 | 16,352 | 0 | 0 |
| SEA LTD | SPONSORED ADS | 81141R100 | 141 | 1,318 | SH | SOLE | 5 | 1,318 | 0 | 0 |
| SEA LTD | SPONSORED ADS | 81141R100 | 10,627 | 264,227 | SH | SOLE | 6 | 264,227 | 0 | 0 |
| SEALED AIR CORP NEW | COM | 81211K100 | 60 | 1,510 | SH | SOLE | 6 | 1,510 | 0 | 0 |
| SEALED AIR CORP NEW | COM | 81211K100 | 193 | 5,406 | SH | SOLE | 5 | 5,406 | 0 | 0 |
| SEATTLE GENETICS INC | COM | 812578102 | 2,501 | 14,549 | SH | SOLE | 5 | 14,549 | 0 | 0 |
| SEATTLE GENETICS INC | COM | 812578102 | 2,361 | 20,660 | SH | SOLE | 6 | 20,660 | 0 | 0 |
| SEAWORLD ENTMT INC | COM | 81282V100 | 50 | 3,587 | SH | SOLE | 5 | 3,587 | 0 | 0 |
| SEAWORLD ENTMT INC | COM | 81282V100 | 8,509 | 268,325 | SH | SOLE | 6 | 268,325 | 0 | 0 |
| SELECT ENERGY SVCS INC | CL A COM | 81617J301 | 12 | 6,797 | SH | SOLE | 5 | 6,797 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| SELECT ENERGY SVCS INC | CL A COM | 81617J301 | 279 | 30,101 | SH | SOLE | 6 | 30,101 | 0 | 0 |
| SELECT MED HLDGS CORP | COM | 81619Q105 | 2,489 | 106,634 | SH | SOLE | 6 | 106,634 | 0 | 0 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 2,756 | 42,275 | SH | SOLE | 6 | 42,275 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 193 | 4,226 | SH | SOLE | 5 | 4,226 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 981 | 18,538 | SH | SOLE | 6 | 18,538 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 3,025 | 25,800 | SH | DFND | 5 | 25,800 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 510 | 4,337 | SH | SOLE | 5 | 4,337 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 8,174 | 53,964 | SH | SOLE | 6 | 53,964 | 0 | 0 |
| SEMPRA ENERGY | 6% PFD CONV A | 816851406 | 3,534 | 29,447 | SH | SOLE | 6 | 29,447 | 0 | 0 |
| SEMPRA ENERGY | 6.75% CNV PFD B | 816851505 | 845 | 7,089 | SH | SOLE | 6 | 7,089 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 270 | 5,176 | SH | DFND | 5 | 5,176 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 55 | 1,559 | SH | SOLE | 5 | 1,559 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 284 | 4,292 | SH | SOLE | 6 | 4,292 | 0 | 0 |
| SERITAGE GROWTH PPTYS | CL A | 81752R100 | 711 | 62,370 | SH | DFND | 5 | 62,370 | 0 | 0 |
| SERITAGE GROWTH PPTYS | CL A | 81752R100 | 6,364 | 158,790 | SH | SOLE | 6 | 158,790 | 0 | 0 |
| SERVICE CORP INTL | COM | 817565104 | 448 | 11,639 | SH | SOLE | 5 | 11,639 | 0 | 0 |
| SERVICE CORP INTL | COM | 817565104 | 8,215 | 178,474 | SH | SOLE | 6 | 178,474 | 0 | 0 |
| SERVICE PPTYS TR | COM SH BEN INT | 81761L102 | 20 | 804 | SH | SOLE | 6 | 804 | 0 | 0 |
| SERVICE PPTYS TR | COM SH BEN INT | 81761L102 | 226 | 49,511 | SH | SOLE | 5 | 49,511 | 0 | 0 |
| SERVICEMASTER GLOBAL HLDGS I | COM | 81761R109 | 22 | 608 | SH | SOLE | 5 | 608 | 0 | 0 |
| SERVICEMASTER GLOBAL HLDGS I | COM | 81761R109 | 8,853 | 229,009 | SH | SOLE | 6 | 229,009 | 0 | 0 |
| SERVICENOW INC | COM | 81762P102 | 10,230 | 25,482 | SH | SOLE | 5 | 25,482 | 0 | 0 |
| SERVICENOW INC | COM | 81762P102 | 31,324 | 110,951 | SH | SOLE | 6 | 110,951 | 0 | 0 |
| SERVICENOW INC | NOTE 6/0 | 81762PAC6 | 359 | 170,000 | SH | SOLE | 6 | 170,000 | 0 | 0 |
| SHELL MIDSTREAM PARTNERS L P | UNIT LTD INT | 822634101 | 811 | 40,134 | SH | SOLE | 6 | 40,134 | 0 | 0 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 8,425 | 14,633 | SH | SOLE | 5 | 14,633 | 0 | 0 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 27,211 | 46,631 | SH | SOLE | 6 | 46,631 | 0 | 0 |
| SHOE CARNIVAL INC | COM | 824889109 | 56 | 1,900 | SH | DFND | 5 | 1,900 | 0 | 0 |
| SHOE CARNIVAL INC | COM | 824889109 | 146 | 3,921 | SH | SOLE | 6 | 3,921 | 0 | 0 |
| SHOPIFY INC | CL A | 82509L107 | 8,044 | 8,260 | SH | SOLE | 5 | 8,260 | 0 | 0 |
| SHUTTERSTOCK INC | COM | 825690100 | 17 | 750 | SH | SOLE | 5 | 750 | 0 | 0 |
| SHUTTERSTOCK INC | COM | 825690100 | 184 | 4,286 | SH | SOLE | 6 | 4,286 | 0 | 0 |
| SIENTRA INC | COM | 82621J105 | 154 | 17,188 | SH | SOLE | 6 | 17,188 | 0 | 0 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 452 | 4,225 | SH | DFND | 5 | 4,225 | 0 | 0 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 84 | 779 | SH | SOLE | 5 | 779 | 0 | 0 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 8,724 | 63,860 | SH | SOLE | 6 | 63,860 | 0 | 0 |
| SILICON LABORATORIES INC | COM | 826919102 | 134 | 1,298 | SH | SOLE | 5 | 1,298 | 0 | 0 |
| SILICON LABORATORIES INC | COM | 826919102 | 10,560 | 91,047 | SH | SOLE | 6 | 91,047 | 0 | 0 |
| SILICON LABORATORIES INC | NOTE 1.375% 3/0 | 826919AB8 | 352 | 265,000 | SH | SOLE | 6 | 265,000 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 894 | 27,608 | SH | DFND | 5 | 27,608 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 626 | 19,258 | SH | SOLE | 5 | 19,258 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 10,091 | 324,689 | SH | SOLE | 6 | 324,689 | 0 | 0 |
| SILICON MOTION | SPONSORED | 82706C108 | 729 | 14,956 | SH | SOLE | 5 | 14,956 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| TECHNOLOGY CO | ADR | | | | | | | | | |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR | 82706C108 | 3,785 | 74,637 | SH | SOLE | 6 | 74,637 | 0 | 0 |
| SILK RD MED INC | COM | 82710M100 | 0 | 3 | SH | SOLE | 5 | 3 | 0 | 0 |
| SILK RD MED INC | COM | 82710M100 | 2,253 | 55,789 | SH | SOLE | 6 | 55,789 | 0 | 0 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 2,167 | 80,870 | SH | SOLE | 6 | 80,870 | 0 | 0 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 297 | 4,230 | SH | SOLE | 5 | 4,230 | 0 | 0 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 54,760 | 367,616 | SH | SOLE | 6 | 367,616 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 635 | 7,530 | SH | DFND | 3 | 7,530 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 1,686 | 19,990 | SH | DFND | 5 | 19,990 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 325 | 4,020 | SH | SOLE | 5 | 4,020 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 2,823 | 35,189 | SH | SOLE | 6 | 35,189 | 0 | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 8,614 | 258,360 | SH | SOLE | 6 | 258,360 | 0 | 0 |
| SIRIUS XM HOLDINGS INC | COM | 82968B103 | 1,119 | 190,616 | SH | DFND | 5 | 190,616 | 0 | 0 |
| SIRIUS XM HOLDINGS INC | COM | 82968B103 | 13 | 2,149 | SH | SOLE | 5 | 2,149 | 0 | 0 |
| SIRIUS XM HOLDINGS INC | COM | 82968B103 | 48 | 6,752 | SH | SOLE | 6 | 6,752 | 0 | 0 |
| SITE CENTERS CORP | COM | 82981J109 | 55 | 8,966 | SH | SOLE | 5 | 8,966 | 0 | 0 |
| SITE CENTERS CORP | COM | 82981J109 | 7,839 | 559,126 | SH | SOLE | 6 | 559,126 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 6 | 52 | SH | DFND | 5 | 52 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 1,280 | 11,236 | SH | SOLE | 5 | 11,236 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 3,115 | 34,365 | SH | SOLE | 6 | 34,365 | 0 | 0 |
| SIX FLAGS ENTMT CORP NEW | COM | 83001A102 | 6 | 328 | SH | SOLE | 5 | 328 | 0 | 0 |
| SIX FLAGS ENTMT CORP NEW | COM | 83001A102 | 2,018 | 44,725 | SH | SOLE | 6 | 44,725 | 0 | 0 |
| SKECHERS U S A INC | CL A | 830566105 | 3 | 167 | SH | SOLE | 5 | 167 | 0 | 0 |
| SKECHERS U S A INC | CL A | 830566105 | 724 | 16,759 | SH | SOLE | 6 | 16,759 | 0 | 0 |
| SKYLINE CHAMPION CORPORATION | COM | 830830105 | 93 | 3,810 | SH | SOLE | 5 | 3,810 | 0 | 0 |
| SKYLINE CHAMPION CORPORATION | COM | 830830105 | 2,101 | 66,289 | SH | SOLE | 6 | 66,289 | 0 | 0 |
| SKYWEST INC | COM | 830879102 | 10,185 | 157,594 | SH | SOLE | 6 | 157,594 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 701 | 5,497 | SH | SOLE | 5 | 5,497 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 6,431 | 53,201 | SH | SOLE | 6 | 53,201 | 0 | 0 |
| SLEEP NUMBER CORP | COM | 83125X103 | 9,125 | 185,313 | SH | SOLE | 6 | 185,313 | 0 | 0 |
| SMITH & WESSON BRANDS INC | COM | 831754106 | 687 | 31,917 | SH | DFND | 3 | 31,917 | 0 | 0 |
| SMITH & WESSON BRANDS INC | COM | 831754106 | 36 | 2,846 | SH | SOLE | 5 | 2,846 | 0 | 0 |
| SMITH & NEPHEW GROUP PLC | SPDN ADR NEW | 83175M205 | 1,387 | 36,072 | SH | SOLE | 5 | 36,072 | 0 | 0 |
| SMITH & NEPHEW GROUP PLC | SPDN ADR NEW | 83175M205 | 3,133 | 65,180 | SH | SOLE | 6 | 65,180 | 0 | 0 |
| SMITH A O CORP | COM | 831865209 | 722 | 14,376 | SH | SOLE | 5 | 14,376 | 0 | 0 |
| SMITH A O CORP | COM | 831865209 | 2,896 | 60,796 | SH | SOLE | 6 | 60,796 | 0 | 0 |
| SMARTSHEET INC | COM CL A | 83200N103 | 1,630 | 36,295 | SH | SOLE | 6 | 36,295 | 0 | 0 |
| SMUCKER J M CO | COM NEW | 832696405 | 5,815 | 55,053 | SH | SOLE | 5 | 55,053 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| SMUCKER J M CO | COM NEW | 832696405 | 8,566 | 82,263 | SH | SOLE | 6 | 82,263 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 887 | 6,406 | SH | DFND | 5 | 6,406 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 60 | 395 | SH | SOLE | 5 | 395 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 2,047 | 12,084 | SH | SOLE | 6 | 12,084 | 0 | 0 |
| SNAP INC | CL A | 83304A106 | 2,244 | 95,526 | SH | DFND | 5 | 95,526 | 0 | 0 |
| SNAP INC | CL A | 83304A106 | 4,986 | 212,472 | SH | SOLE | 5 | 212,472 | 0 | 0 |
| SOCIEDAD QUIMICA Y MINERA DE | SPON ADR SER B | 833635105 | 10,723 | 401,763 | SH | SOLE | 6 | 401,763 | 0 | 0 |
| SOHU COM LTD | SPONSORED ADS | 83410S108 | 1,601 | 143,200 | SH | SOLE | 6 | 143,200 | 0 | 0 |
| SOLAR CAP LTD | COM | 83413U100 | 156 | 9,827 | SH | SOLE | 5 | 9,827 | 0 | 0 |
| SOLAR CAP LTD | COM | 83413U100 | 6,809 | 330,218 | SH | SOLE | 6 | 330,218 | 0 | 0 |
| SOLAREEDGE TECHNOLOGIES INC | COM | 83417M104 | 25 | 183 | SH | DFND | 5 | 183 | 0 | 0 |
| SOLAREEDGE TECHNOLOGIES INC | COM | 83417M104 | 375 | 3,946 | SH | SOLE | 6 | 3,946 | 0 | 0 |
| SOLARIS OILFIELD INFRSTR INC | COM CL A | 83418M103 | 661 | 47,182 | SH | SOLE | 6 | 47,182 | 0 | 0 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 169 | 5,292 | SH | DFND | 5 | 5,292 | 0 | 0 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 507 | 16,361 | SH | SOLE | 6 | 16,361 | 0 | 0 |
| SONOCO PRODS CO | COM | 835495102 | 577 | 11,032 | SH | DFND | 5 | 11,032 | 0 | 0 |
| SONOCO PRODS CO | COM | 835495102 | 1,321 | 23,494 | SH | SOLE | 5 | 23,494 | 0 | 0 |
| SONOCO PRODS CO | COM | 835495102 | 9,083 | 147,157 | SH | SOLE | 6 | 147,157 | 0 | 0 |
| SONY CORP | SPONSORED ADR | 835699307 | 73 | 1,063 | SH | DFND | 8 | 1,063 | 0 | 0 |
| SONY CORP | SPONSORED ADR | 835699307 | 1,273 | 18,438 | SH | SOLE | 5 | 18,438 | 0 | 0 |
| SONY CORP | SPONSORED ADR | 835699307 | 26,076 | 383,472 | SH | SOLE | 6 | 383,472 | 0 | 0 |
| SONOS INC | COM | 83570H108 | 3,304 | 211,493 | SH | SOLE | 6 | 211,493 | 0 | 0 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 1 | 56 | SH | SOLE | 5 | 56 | 0 | 0 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 663 | 20,090 | SH | SOLE | 6 | 20,090 | 0 | 0 |
| SOUTH PLAINS FINANCIAL INC | COM | 83946P107 | 1 | 755 | SH | SOLE | 5 | 755 | 0 | 0 |
| SOUTH PLAINS FINANCIAL INC | COM | 83946P107 | 197 | 9,430 | SH | SOLE | 6 | 9,430 | 0 | 0 |
| SOUTH ST CORP | COM | 840441109 | 157 | 4,662 | SH | SOLE | 5 | 4,662 | 0 | 0 |
| SOUTH ST CORP | COM | 840441109 | 421 | 4,849 | SH | SOLE | 6 | 4,849 | 0 | 0 |
| SOUTHERN CO | COM | 842587107 | 1,070 | 20,635 | SH | DFND | 5 | 20,635 | 0 | 0 |
| SOUTHERN CO | COM | 842587107 | 2,864 | 55,577 | SH | SOLE | 5 | 55,577 | 0 | 0 |
| SOUTHERN CO | COM | 842587107 | 15,277 | 239,833 | SH | SOLE | 6 | 239,833 | 0 | 0 |
| SOUTHERN CO | UNIT 08/01/2022 | 842587602 | 2,236 | 41,479 | SH | SOLE | 6 | 41,479 | 0 | 0 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 130 | 3,169 | SH | SOLE | 5 | 3,169 | 0 | 0 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 1,511 | 35,565 | SH | SOLE | 6 | 35,565 | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM | 843395104 | 13 | 2,394 | SH | SOLE | 5 | 2,394 | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM | 843395104 | 279 | 17,079 | SH | SOLE | 6 | 17,079 | 0 | 0 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 911 | 26,643 | SH | DFND | 5 | 26,643 | 0 | 0 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 35 | 1,022 | SH | SOLE | 5 | 1,022 | 0 | 0 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 35,196 | 652,015 | SH | SOLE | 6 | 652,015 | 0 | 0 |
| SOUTHWEST GAS HOLDINGS INC | COM | 844895102 | 40 | 552 | SH | SOLE | 5 | 552 | 0 | 0 |
| SOUTHWEST GAS HOLDINGS INC | COM | 844895102 | 4,238 | 55,789 | SH | SOLE | 6 | 55,789 | 0 | 0 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 4 | 1,542 | SH | SOLE | 5 | 1,542 | 0 | 0 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 3,793 | 1,567,358 | SH | SOLE | 6 | 1,567,358 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| SPECTRUM BRANDS HLDGS INC NE | COM | 84790A105 | 138 | 3,092 | SH | SOLE | 5 | 3,092 | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC NE | COM | 84790A105 | 2,627 | 40,861 | SH | SOLE | 6 | 40,861 | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 434 | 25,681 | SH | SOLE | 5 | 25,681 | 0 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 3,704 | 50,828 | SH | SOLE | 6 | 50,828 | 0 | 0 |
| SPIRIT AIRLS INC | COM | 848577102 | 565 | 14,024 | SH | SOLE | 6 | 14,024 | 0 | 0 |
| SPIRE INC | COM | 84857L101 | 213 | 3,043 | SH | SOLE | 5 | 3,043 | 0 | 0 |
| SPIRE INC | COM | 84857L101 | 7,216 | 86,611 | SH | SOLE | 6 | 86,611 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM NEW | 84860W300 | 696 | 19,970 | SH | DFND | 5 | 19,970 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM NEW | 84860W300 | 654 | 18,054 | SH | SOLE | 5 | 18,054 | 0 | 0 |
| SPIRIT RLTY CAP INC NEW | COM NEW | 84860W300 | 7,075 | 143,861 | SH | SOLE | 6 | 143,861 | 0 | 0 |
| SPLUNK INC | COM | 848637104 | 523 | 2,633 | SH | SOLE | 5 | 2,633 | 0 | 0 |
| SPLUNK INC | COM | 848637104 | 16,756 | 111,881 | SH | SOLE | 6 | 111,881 | 0 | 0 |
| SPLUNK INC | NOTE 0.500% 9/1 | 848637AC8 | 294 | 245,000 | SH | SOLE | 6 | 245,000 | 0 | 0 |
| SPORTSMANS WHSE HLDGS INC | COM | 84920Y106 | 123 | 8,600 | SH | DFND | 5 | 8,600 | 0 | 0 |
| SPORTSMANS WHSE HLDGS INC | COM | 84920Y106 | 667 | 46,827 | SH | DFND | 3 | 46,827 | 0 | 0 |
| SPORTSMANS WHSE HLDGS INC | COM | 84920Y106 | 38 | 1,966 | SH | SOLE | 5 | 1,966 | 0 | 0 |
| SPORTSMANS WHSE HLDGS INC | COM | 84920Y106 | 229 | 28,537 | SH | SOLE | 6 | 28,537 | 0 | 0 |
| SPROUTS FMRS MKT INC | COM | 85208M102 | 512 | 19,995 | SH | DFND | 3 | 19,995 | 0 | 0 |
| SPROUTS FMRS MKT INC | COM | 85208M102 | 648 | 25,322 | SH | DFND | 5 | 25,322 | 0 | 0 |
| SPROUTS FMRS MKT INC | COM | 85208M102 | 96 | 3,585 | SH | SOLE | 5 | 3,585 | 0 | 0 |
| SPROUTS FMRS MKT INC | COM | 85208M102 | 4,433 | 229,121 | SH | SOLE | 6 | 229,121 | 0 | 0 |
| SPROUT SOCIAL INC | COM CL A | 85209W109 | 208 | 12,943 | SH | SOLE | 6 | 12,943 | 0 | 0 |
| SQUARE INC | CL A | 852234103 | 533 | 4,952 | SH | SOLE | 5 | 4,952 | 0 | 0 |
| SQUARE INC | CL A | 852234103 | 3,695 | 59,067 | SH | SOLE | 6 | 59,067 | 0 | 0 |
| SQUARE INC | NOTE 0.500% 5/1 | 852234AD5 | 229 | 205,000 | SH | SOLE | 6 | 205,000 | 0 | 0 |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 258 | 4,193 | SH | DFND | 5 | 4,193 | 0 | 0 |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 713 | 11,593 | SH | DFND | 3 | 11,593 | 0 | 0 |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 135 | 3,831 | SH | SOLE | 6 | 3,831 | 0 | 0 |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 647 | 10,575 | SH | SOLE | 5 | 10,575 | 0 | 0 |
| STAG INDL INC | COM | 85254J102 | 472 | 16,100 | SH | DFND | 5 | 16,100 | 0 | 0 |
| STAG INDL INC | COM | 85254J102 | 165 | 5,561 | SH | SOLE | 5 | 5,561 | 0 | 0 |
| STAG INDL INC | COM | 85254J102 | 5,487 | 173,813 | SH | SOLE | 6 | 173,813 | 0 | 0 |
| STAMPS COM INC | COM NEW | 852857200 | 276 | 1,504 | SH | DFND | 5 | 1,504 | 0 | 0 |
| STAMPS COM INC | COM NEW | 852857200 | 459 | 2,499 | SH | DFND | 3 | 2,499 | 0 | 0 |
| STAMPS COM INC | COM NEW | 852857200 | 259 | 1,340 | SH | SOLE | 5 | 1,340 | 0 | 0 |
| STANDEX INTL CORP | COM | 854231107 | 284 | 4,863 | SH | SOLE | 5 | 4,863 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 5,238 | 37,581 | SH | DFND | 1 | 37,581 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 1,556 | 11,224 | SH | SOLE | 5 | 11,224 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 1,898 | 11,451 | SH | SOLE | 6 | 11,451 | 0 | 0 |
| STANLEY BLACK & DECKER INC | UNIT 11/15/2022 | 854502846 | 229 | 2,100 | SH | SOLE | 6 | 2,100 | 0 | 0 |
| STAR GROUP L P | UNIT LTD | 85512C105 | 62 | 7,017 | SH | DFND | 5 | 7,017 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| | PARTNR | | | | | | | | | |
| STAR GROUP L P | UNIT LTD PARTNR | 85512C105 | 209 | 22,112 | SH | SOLE | 6 | 22,112 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 1,912 | 25,977 | SH | DFND | 5 | 25,977 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 2,772 | 37,205 | SH | SOLE | 5 | 37,205 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 14,610 | 166,177 | SH | SOLE | 6 | 166,177 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 102 | 6,835 | SH | DFND | 5 | 6,835 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 838 | 62,485 | SH | SOLE | 5 | 62,485 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 1,843 | 74,130 | SH | SOLE | 6 | 74,130 | 0 | 0 |
| STATE STR CORP | COM | 857477103 | 2,486 | 39,117 | SH | DFND | 5 | 39,117 | 0 | 0 |
| STATE STR CORP | COM | 857477103 | 3,373 | 52,075 | SH | SOLE | 5 | 52,075 | 0 | 0 |
| STATE STR CORP | COM | 857477103 | 11,802 | 149,200 | SH | SOLE | 6 | 149,200 | 0 | 0 |
| STEEL DYNAMICS INC | COM | 858119100 | 1,189 | 34,921 | SH | SOLE | 6 | 34,921 | 0 | 0 |
| STEEL DYNAMICS INC | COM | 858119100 | 1,158 | 43,798 | SH | SOLE | 5 | 43,798 | 0 | 0 |
| STEELCASE INC | CL A | 858155203 | 519 | 43,074 | SH | DFND | 5 | 43,074 | 0 | 0 |
| STEELCASE INC | CL A | 858155203 | 29 | 2,759 | SH | SOLE | 5 | 2,759 | 0 | 0 |
| STEELCASE INC | CL A | 858155203 | 582 | 28,434 | SH | SOLE | 6 | 28,434 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 649 | 6,684 | SH | DFND | 5 | 6,684 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 49 | 741 | SH | SOLE | 5 | 741 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 1,924 | 18,777 | SH | SOLE | 6 | 18,777 | 0 | 0 |
| STERICYCLE INC | COM | 858912108 | 287 | 5,033 | SH | SOLE | 5 | 5,033 | 0 | 0 |
| STERICYCLE INC | COM | 858912108 | 9,768 | 153,080 | SH | SOLE | 6 | 153,080 | 0 | 0 |
| STERLING BANCORP DEL | COM | 85917A100 | 403 | 33,677 | SH | SOLE | 5 | 33,677 | 0 | 0 |
| STERLING BANCORP DEL | COM | 85917A100 | 2,355 | 111,718 | SH | SOLE | 6 | 111,718 | 0 | 0 |
| STERLING BANCORP INC | COM | 85917W102 | 257 | 31,788 | SH | SOLE | 6 | 31,788 | 0 | 0 |
| STERLING CONSTRUCTION CO INC | COM | 859241101 | 222 | 15,800 | SH | SOLE | 6 | 15,800 | 0 | 0 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 174 | 5,364 | SH | DFND | 5 | 5,364 | 0 | 0 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 449 | 10,998 | SH | SOLE | 6 | 10,998 | 0 | 0 |
| STIFEL FINL CORP | COM | 860630102 | 323 | 6,772 | SH | SOLE | 5 | 6,772 | 0 | 0 |
| STIFEL FINL CORP | COM | 860630102 | 3,108 | 51,248 | SH | SOLE | 6 | 51,248 | 0 | 0 |
| STITCH FIX INC | COM CL A | 860897107 | 25,816 | 1,006,080 | SH | SOLE | 6 | 1,006,080 | 0 | 0 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 75 | 2,735 | SH | SOLE | 5 | 2,735 | 0 | 0 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 237 | 8,800 | SH | SOLE | 6 | 8,800 | 0 | 0 |
| WASHINGTON TR BANCORP | COM | 940610108 | 231 | 4,300 | SH | SOLE | 6 | 4,300 | 0 | 0 |
| WASTE CONNECTIONS INC | COM | 94106B101 | 2,020 | 20,911 | SH | SOLE | 5 | 20,911 | 0 | 0 |
| WASTE CONNECTIONS INC | COM | 94106B101 | 7,403 | 81,543 | SH | SOLE | 6 | 81,543 | 0 | 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 2,259 | 21,326 | SH | DFND | 5 | 21,326 | 0 | 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 2,288 | 22,182 | SH | SOLE | 5 | 22,182 | 0 | 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 16,667 | 146,254 | SH | SOLE | 6 | 146,254 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 1,566 | 8,683 | SH | DFND | 5 | 8,683 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 28 | 154 | SH | SOLE | 5 | 154 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 4,248 | 18,180 | SH | SOLE | 6 | 18,180 | 0 | 0 |
| WATERSTONE FINL INC MD | COM | 94188P101 | 51 | 3,455 | SH | DFND | 5 | 3,455 | 0 | 0 |
| WATERSTONE FINL INC MD | COM | 94188P101 | 1 | 1,232 | SH | SOLE | 5 | 1,232 | 0 | 0 |
| WATERSTONE FINL INC MD | COM | 94188P101 | 246 | 12,901 | SH | SOLE | 6 | 12,901 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| WATSCO INC | COM | 942622200 | 904 | 4,790 | SH | SOLE | 5 | 4,790 | 0 | 0 |
| WATSCO INC | COM | 942622200 | 2,290 | 12,714 | SH | SOLE | 6 | 12,714 | 0 | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 640 | 7,648 | SH | SOLE | 5 | 7,648 | 0 | 0 |
| WAYFAIR INC | CL A | 94419L101 | 6 | 29 | SH | SOLE | 5 | 29 | 0 | 0 |
| WAYFAIR INC | CL A | 94419L101 | 2,835 | 31,370 | SH | SOLE | 6 | 31,370 | 0 | 0 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 1,514 | 28,364 | SH | SOLE | 6 | 28,364 | 0 | 0 |
| WEIBO CORP | SPONSORED ADR | 948596101 | 53 | 2,270 | SH | SOLE | 5 | 2,270 | 0 | 0 |
| WEIBO CORP | SPONSORED ADR | 948596101 | 2,911 | 62,799 | SH | SOLE | 6 | 62,799 | 0 | 0 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 13 | 665 | SH | DFND | 5 | 665 | 0 | 0 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 1 | 30 | SH | SOLE | 5 | 30 | 0 | 0 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 1,541 | 49,323 | SH | SOLE | 6 | 49,323 | 0 | 0 |
| WEIS MKTS INC | COM | 948849104 | 238 | 4,742 | SH | DFND | 5 | 4,742 | 0 | 0 |
| WEIS MKTS INC | COM | 948849104 | 0 | 2 | SH | SOLE | 5 | 2 | 0 | 0 |
| WEIS MKTS INC | COM | 948849104 | 617 | 15,228 | SH | SOLE | 6 | 15,228 | 0 | 0 |
| WELLPOINT INC | NOTE 2.750%10/1 | 94973VBG1 | 651 | 155,000 | SH | SOLE | 6 | 155,000 | 0 | 0 |
| WELLS FARGO CO NEW | COM | 949746101 | 7,100 | 277,328 | SH | DFND | 5 | 277,328 | 0 | 0 |
| WELLS FARGO CO NEW | COM | 949746101 | 1,162 | 49,509 | SH | SOLE | 5 | 49,509 | 0 | 0 |
| WELLS FARGO CO NEW | COM | 949746101 | 70,546 | 1,311,256 | SH | SOLE | 6 | 1,311,256 | 0 | 0 |
| WELLS FARGO CO NEW | PERP PFD CNV A | 949746804 | 986 | 680 | SH | SOLE | 6 | 680 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 2,540 | 49,591 | SH | SOLE | 5 | 49,591 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 73,706 | 901,277 | SH | SOLE | 6 | 901,277 | 0 | 0 |
| WENDYS CO | COM | 95058W100 | 119 | 5,881 | SH | SOLE | 5 | 5,881 | 0 | 0 |
| WENDYS CO | COM | 95058W100 | 1,563 | 70,375 | SH | SOLE | 6 | 70,375 | 0 | 0 |
| WERNER ENTERPRISES INC | COM | 950755108 | 517 | 11,871 | SH | DFND | 3 | 11,871 | 0 | 0 |
| WERNER ENTERPRISES INC | COM | 950755108 | 5,810 | 159,655 | SH | SOLE | 6 | 159,655 | 0 | 0 |
| WESBANCO INC | COM | 950810101 | 1,933 | 51,161 | SH | SOLE | 6 | 51,161 | 0 | 0 |
| WESCO INTL INC | COM | 95082P105 | 221 | 7,287 | SH | SOLE | 5 | 7,287 | 0 | 0 |
| WESCO INTL INC | COM | 95082P105 | 1,250 | 21,050 | SH | SOLE | 6 | 21,050 | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 8,783 | 38,287 | SH | SOLE | 5 | 38,287 | 0 | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 11,931 | 79,365 | SH | SOLE | 6 | 79,365 | 0 | 0 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 2,489 | 36,720 | SH | SOLE | 6 | 36,720 | 0 | 0 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 108 | 3,513 | SH | SOLE | 5 | 3,513 | 0 | 0 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 18,574 | 325,854 | SH | SOLE | 6 | 325,854 | 0 | 0 |
| WESTERN DIGITAL CORP. | COM | 958102105 | 103 | 2,281 | SH | SOLE | 5 | 2,281 | 0 | 0 |
| WESTERN DIGITAL CORP. | COM | 958102105 | 4,657 | 73,376 | SH | SOLE | 6 | 73,376 | 0 | 0 |
| WESTERN DIGITAL CORP. | NOTE 1.500% 2/0 | 958102AP0 | 137 | 140,000 | SH | SOLE | 6 | 140,000 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 4,481 | 207,257 | SH | DFND | 5 | 207,257 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 11,675 | 540,001 | SH | DFND | 4 | 540,001 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 879 | 40,971 | SH | SOLE | 5 | 40,971 | 0 | 0 |
| WESTERN UN CO | COM | 959802109 | 2,690 | 100,437 | SH | SOLE | 6 | 100,437 | 0 | 0 |
| WESTPAC BANKING CORP | SPONSORED ADR | 961214301 | 360 | 28,799 | SH | SOLE | 5 | 28,799 | 0 | 0 |
| WESTROCK CO | COM | 96145D105 | 652 | 24,443 | SH | SOLE | 5 | 24,443 | 0 | 0 |
| WESTROCK CO | COM | 96145D105 | 2,896 | 67,487 | SH | SOLE | 6 | 67,487 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| WESTWOOD HLDGS GROUP INC | COM | 961765104 | 332 | 11,200 | SH | SOLE | 6 | 11,200 | 0 | 0 |
| WEX INC | COM | 96208T104 | 5,952 | 28,417 | SH | SOLE | 6 | 28,417 | 0 | 0 |
| WEYERHAEUSER CO MTN BE | COM NEW | 962166104 | 80 | 3,562 | SH | SOLE | 5 | 3,562 | 0 | 0 |
| WEYERHAEUSER CO MTN BE | COM NEW | 962166104 | 20,214 | 669,343 | SH | SOLE | 6 | 669,343 | 0 | 0 |
| WHEATON PRECIOUS METALS CORP | COM | 962879102 | 4,508 | 151,524 | SH | SOLE | 6 | 151,524 | 0 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 1,551 | 11,584 | SH | SOLE | 5 | 11,584 | 0 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 5,677 | 38,483 | SH | SOLE | 6 | 38,483 | 0 | 0 |
| WHITEHORSE FIN INC | COM | 96524V106 | 1 | 913 | SH | SOLE | 5 | 913 | 0 | 0 |
| WHITEHORSE FIN INC | COM | 96524V106 | 369 | 26,939 | SH | SOLE | 6 | 26,939 | 0 | 0 |
| WHITING PETE CORP NEW | COM NEW | 966387409 | 184 | 25,016 | SH | SOLE | 6 | 25,016 | 0 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 597 | 15,301 | SH | DFND | 5 | 15,301 | 0 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 2,980 | 73,602 | SH | SOLE | 5 | 73,602 | 0 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 5,576 | 114,923 | SH | SOLE | 6 | 114,923 | 0 | 0 |
| WILLIAMS COS INC | COM | 969457100 | 971 | 50,663 | SH | SOLE | 5 | 50,663 | 0 | 0 |
| WILLIAMS COS INC | COM | 969457100 | 11,130 | 469,231 | SH | SOLE | 6 | 469,231 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 512 | 6,246 | SH | DFND | 3 | 6,246 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 2,906 | 35,432 | SH | DFND | 5 | 35,432 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 143 | 1,837 | SH | SOLE | 5 | 1,837 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 661 | 4,754 | SH | DFND | 3 | 4,754 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 827 | 5,951 | SH | DFND | 5 | 5,951 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 34 | 243 | SH | SOLE | 5 | 243 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 197 | 2,290 | SH | SOLE | 6 | 2,290 | 0 | 0 |
| WINMARK CORP | COM | 974250102 | 148 | 864 | SH | DFND | 5 | 864 | 0 | 0 |
| WINMARK CORP | COM | 974250102 | 59 | 345 | SH | SOLE | 5 | 345 | 0 | 0 |
| WINMARK CORP | COM | 974250102 | 1,451 | 7,318 | SH | SOLE | 6 | 7,318 | 0 | 0 |
| WINNEBAGO INDS INC | COM | 974637100 | 40 | 604 | SH | DFND | 5 | 604 | 0 | 0 |
| WINNEBAGO INDS INC | COM | 974637100 | 599 | 11,305 | SH | SOLE | 6 | 11,305 | 0 | 0 |
| WINTRUST FINL CORP | COM | 97650W108 | 85 | 1,794 | SH | SOLE | 5 | 1,794 | 0 | 0 |
| WINTRUST FINL CORP | COM | 97650W108 | 5,959 | 84,042 | SH | SOLE | 6 | 84,042 | 0 | 0 |
| WIPRO LTD | SPON ADR 1 SH | 97651M109 | 2,457 | 655,136 | SH | SOLE | 6 | 655,136 | 0 | 0 |
| WISDOMTREE INVTS INC | COM | 97717P104 | 871 | 180,008 | SH | SOLE | 6 | 180,008 | 0 | 0 |
| WISDOMTREE TR | CBOE S&P 500 | 97717X560 | 3,481 | 139,212 | SH | SOLE | 5 | 139,212 | 0 | 0 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 9,986 | 295,956 | SH | SOLE | 6 | 295,956 | 0 | 0 |
| WOODWARD INC | COM | 980745103 | 521 | 6,714 | SH | DFND | 3 | 6,714 | 0 | 0 |
| WOODWARD INC | COM | 980745103 | 5,306 | 44,802 | SH | SOLE | 6 | 44,802 | 0 | 0 |
| WORKDAY INC | CL A | 98138H101 | 54 | 288 | SH | SOLE | 5 | 288 | 0 | 0 |
| WORKDAY INC | CL A | 98138H101 | 25,020 | 152,143 | SH | SOLE | 6 | 152,143 | 0 | 0 |
| WORKDAY INC | NOTE 0.250%10/0 | 98138HAF8 | 383 | 300,000 | SH | SOLE | 6 | 300,000 | 0 | 0 |
| WORKHORSE GROUP INC | COM NEW | 98138J206 | 1,357 | 78,060 | SH | DFND | 3 | 78,060 | 0 | 0 |
| WORKIVA INC | COM CL A | 98139A105 | 638 | 15,169 | SH | SOLE | 6 | 15,169 | 0 | 0 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 374 | 14,534 | SH | DFND | 5 | 14,534 | 0 | 0 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 110 | 4,382 | SH | SOLE | 5 | 4,382 | 0 | 0 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 752 | 17,313 | SH | SOLE | 6 | 17,313 | 0 | 0 |
| WORLD GOLD TR | SPDR GLD MINIS | 98149E204 | 17,375 | 977,426 | SH | SOLE | 5 | 977,426 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| WORLD GOLD TR | SPDR GLD MINIS | 98149E204 | 17,606 | 1,162,900 | SH | SOLE | 6 | 1,162,900 | 0 | 0 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 1,429 | 33,236 | SH | SOLE | 5 | 33,236 | 0 | 0 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 6,280 | 96,807 | SH | SOLE | 6 | 96,807 | 0 | 0 |
| WORTHINGTON INDS INC | COM | 981811102 | 83 | 2,235 | SH | SOLE | 5 | 2,235 | 0 | 0 |
| WORTHINGTON INDS INC | COM | 981811102 | 371 | 8,800 | SH | SOLE | 6 | 8,800 | 0 | 0 |
| WPX ENERGY INC | COM | 98212B103 | 66 | 10,332 | SH | DFND | 5 | 10,332 | 0 | 0 |
| WPX ENERGY INC | COM | 98212B103 | 1,332 | 203,697 | SH | SOLE | 5 | 203,697 | 0 | 0 |
| WPX ENERGY INC | COM | 98212B103 | 8,841 | 643,483 | SH | SOLE | 6 | 643,483 | 0 | 0 |
| WW INTL INC | COM | 98262P101 | 2,726 | 71,339 | SH | SOLE | 6 | 71,339 | 0 | 0 |
| WYNDHAM DESTINATIONS INC | COM | 98310W108 | 424 | 18,904 | SH | SOLE | 5 | 18,904 | 0 | 0 |
| WYNDHAM DESTINATIONS INC | COM | 98310W108 | 9,160 | 177,203 | SH | SOLE | 6 | 177,203 | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM | 98311A105 | 1,020 | 24,062 | SH | SOLE | 5 | 24,062 | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM | 98311A105 | 44,118 | 702,411 | SH | SOLE | 6 | 702,411 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 767 | 10,291 | SH | DFND | 5 | 10,291 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 9 | 131 | SH | SOLE | 5 | 131 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 1,360 | 9,792 | SH | SOLE | 6 | 9,792 | 0 | 0 |
| X FINANCIAL | SPONSORED ADS | 98372W103 | 29 | 17,100 | SH | SOLE | 6 | 17,100 | 0 | 0 |
| XPO LOGISTICS INC | COM | 983793100 | 28 | 377 | SH | SOLE | 5 | 377 | 0 | 0 |
| XPO LOGISTICS INC | COM | 983793100 | 1,861 | 23,352 | SH | SOLE | 6 | 23,352 | 0 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 68 | 1,084 | SH | SOLE | 5 | 1,084 | 0 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 13,918 | 219,217 | SH | SOLE | 6 | 219,217 | 0 | 0 |
| XILINX INC | COM | 983919101 | 11,313 | 114,981 | SH | DFND | 1 | 114,981 | 0 | 0 |
| XILINX INC | COM | 983919101 | 600 | 6,101 | SH | SOLE | 5 | 6,101 | 0 | 0 |
| XILINX INC | COM | 983919101 | 4,947 | 50,600 | SH | SOLE | 6 | 50,600 | 0 | 0 |
| XENIA HOTELS & RESORTS INC | COM | 984017103 | 15 | 3,521 | SH | SOLE | 5 | 3,521 | 0 | 0 |
| XENIA HOTELS & RESORTS INC | COM | 984017103 | 150 | 6,955 | SH | SOLE | 6 | 6,955 | 0 | 0 |
| XYLEM INC | COM | 98419M100 | 190 | 2,926 | SH | SOLE | 5 | 2,926 | 0 | 0 |
| XYLEM INC | COM | 98419M100 | 3,116 | 39,546 | SH | SOLE | 6 | 39,546 | 0 | 0 |
| XEROX HOLDINGS CORP | COM NEW | 98421M106 | 959 | 62,752 | SH | DFND | 5 | 62,752 | 0 | 0 |
| XEROX HOLDINGS CORP | COM NEW | 98421M106 | 315 | 28,371 | SH | SOLE | 5 | 28,371 | 0 | 0 |
| XEROX HOLDINGS CORP | COM NEW | 98421M106 | 1,481 | 40,162 | SH | SOLE | 6 | 40,162 | 0 | 0 |
| YELP INC | CL A | 985817105 | 775 | 33,518 | SH | DFND | 5 | 33,518 | 0 | 0 |
| YELP INC | CL A | 985817105 | 6,871 | 197,263 | SH | SOLE | 6 | 197,263 | 0 | 0 |
| YIREN DIGITAL LTD | SPONSORED ADS | 98585L100 | 117 | 21,000 | SH | SOLE | 6 | 21,000 | 0 | 0 |
| YETI HLDGS INC | COM | 98585X104 | 656 | 15,350 | SH | DFND | 3 | 15,350 | 0 | 0 |
| YETI HLDGS INC | COM | 98585X104 | 53 | 1,513 | SH | SOLE | 6 | 1,513 | 0 | 0 |
| YETI HLDGS INC | COM | 98585X104 | 140 | 3,442 | SH | SOLE | 5 | 3,442 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 2,200 | 25,313 | SH | DFND | 5 | 25,313 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 156 | 1,705 | SH | SOLE | 5 | 1,705 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 9,566 | 94,962 | SH | SOLE | 6 | 94,962 | 0 | 0 |
| YUM CHINA HLDGS INC | COM | 98850P109 | 2,206 | 45,901 | SH | DFND | 5 | 45,901 | 0 | 0 |
| YUM CHINA HLDGS INC | COM | 98850P109 | 111 | 2,552 | SH | SOLE | 5 | 2,552 | 0 | 0 |
| YUM CHINA HLDGS INC | COM | 98850P109 | 17,352 | 361,435 | SH | SOLE | 6 | 361,435 | 0 | 0 |
| YUNJI INC | ADS RP CL A | 98873N107 | 711 | 155,142 | SH | SOLE | 6 | 155,142 | 0 | 0 |
| ZAGG INC | COM | 98884U108 | 478 | 58,881 | SH | SOLE | 6 | 58,881 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| ZEBRA TECHNOLOGIES CORPORATI | CL A | 989207105 | 426 | 1,665 | SH | DFND | 5 | 1,665 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORPORATI | CL A | 989207105 | 425 | 1,618 | SH | SOLE | 5 | 1,618 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORPORATI | CL A | 989207105 | 10,900 | 42,673 | SH | SOLE | 6 | 42,673 | 0 | 0 |
| ZENDESK INC | COM | 98936J101 | 182 | 2,491 | SH | SOLE | 5 | 2,491 | 0 | 0 |
| ZENDESK INC | COM | 98936J101 | 5,839 | 76,193 | SH | SOLE | 6 | 76,193 | 0 | 0 |
| ZENDESK INC | NOTE 0.250% 3/1 | 98936JAB7 | 48 | 35,000 | SH | SOLE | 6 | 35,000 | 0 | 0 |
| ZILLOW GROUP INC | CL C CAP STK | 98954M200 | 28 | 612 | SH | SOLE | 6 | 612 | 0 | 0 |
| ZILLOW GROUP INC | CL C CAP STK | 98954M200 | 1,385 | 23,977 | SH | SOLE | 5 | 23,977 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 351 | 2,941 | SH | DFND | 5 | 2,941 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 3,971 | 33,265 | SH | DFND | 1 | 33,265 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 2,242 | 18,683 | SH | SOLE | 5 | 18,683 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 20,018 | 133,736 | SH | SOLE | 6 | 133,736 | 0 | 0 |
| ZIONS BANCORPORATION N A | COM | 989701107 | 1,769 | 49,913 | SH | SOLE | 5 | 49,913 | 0 | 0 |
| ZIONS BANCORPORATION N A | COM | 989701107 | 10,434 | 200,954 | SH | SOLE | 6 | 200,954 | 0 | 0 |
| ZIX CORP | COM | 98974P100 | 31 | 4,573 | SH | SOLE | 6 | 4,573 | 0 | 0 |
| ZIX CORP | COM | 98974P100 | 114 | 16,456 | SH | SOLE | 5 | 16,456 | 0 | 0 |
| ZOETIS INC | CL A | 98978V103 | 685 | 4,997 | SH | DFND | 5 | 4,997 | 0 | 0 |
| ZOETIS INC | CL A | 98978V103 | 6,471 | 46,479 | SH | SOLE | 5 | 46,479 | 0 | 0 |
| ZOETIS INC | CL A | 98978V103 | 37,401 | 282,590 | SH | SOLE | 6 | 282,590 | 0 | 0 |
| ZTO EXPRESS CAYMAN INC | SPONSORED ADS A | 98980A105 | 129 | 3,517 | SH | DFND | 8 | 3,517 | 0 | 0 |
| ZTO EXPRESS CAYMAN INC | SPONSORED ADS A | 98980A105 | 422 | 11,199 | SH | SOLE | 5 | 11,199 | 0 | 0 |
| ZSCALER INC | COM | 98980G102 | 562 | 5,128 | SH | DFND | 3 | 5,128 | 0 | 0 |
| ZSCALER INC | COM | 98980G102 | 2,227 | 20,182 | SH | SOLE | 5 | 20,182 | 0 | 0 |
| ZSCALER INC | COM | 98980G102 | 3,132 | 67,352 | SH | SOLE | 6 | 67,352 | 0 | 0 |
| ZOOM VIDEO COMMUNICATIONS IN | CL A | 98980L101 | 432 | 1,704 | SH | SOLE | 5 | 1,704 | 0 | 0 |
| ZOOM VIDEO COMMUNICATIONS IN | CL A | 98980L101 | 66,726 | 980,687 | SH | SOLE | 6 | 980,687 | 0 | 0 |
| ZUMIEZ INC | COM | 989817101 | 108 | 3,926 | SH | DFND | 5 | 3,926 | 0 | 0 |
| ZUMIEZ INC | COM | 989817101 | 673 | 19,483 | SH | SOLE | 6 | 19,483 | 0 | 0 |
| ZUORA INC | COM CL A | 98983V106 | 850 | 59,339 | SH | SOLE | 6 | 59,339 | 0 | 0 |
| ZYNGA INC | CL A | 98986T108 | 582 | 61,029 | SH | DFND | 3 | 61,029 | 0 | 0 |
| ZYNGA INC | CL A | 98986T108 | 1,626 | 170,441 | SH | DFND | 5 | 170,441 | 0 | 0 |
| ZYNGA INC | CL A | 98986T108 | 45 | 4,366 | SH | SOLE | 5 | 4,366 | 0 | 0 |
| ZYNGA INC | CL A | 98986T108 | 16,755 | 2,737,686 | SH | SOLE | 6 | 2,737,686 | 0 | 0 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 396 | 97,141 | SH | SOLE | 5 | 97,141 | 0 | 0 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 56,940 | 6,362,024 | SH | SOLE | 6 | 6,362,024 | 0 | 0 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 2,236 | 625,481 | SH | SOLE | 5 | 625,481 | 0 | 0 |
| BANCO SANTANDER S.A. | ADR | 05964H105 | 317 | 133,274 | SH | SOLE | 5 | 133,274 | 0 | 0 |
| BANCO SANTANDER BRASIL S A | ADS REP 1 UNIT | 05967A107 | 3,818 | 314,730 | SH | SOLE | 6 | 314,730 | 0 | 0 |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 500 | 18,073 | SH | SOLE | 5 | 18,073 | 0 | 0 |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 14,073 | 256,862 | SH | SOLE | 6 | 256,862 | 0 | 0 |
| BANCORP INC DEL | COM | 05969A105 | 17 | 2,698 | SH | SOLE | 5 | 2,698 | 0 | 0 |
| BANCORP INC DEL | COM | 05969A105 | 611 | 47,147 | SH | SOLE | 6 | 47,147 | 0 | 0 |
| BANCO SANTANDER | SPONSORED | 05969B103 | 4,083 | 602,249 | SH | SOLE | 6 | 602,249 | 0 | 0 |

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|-----------------------------|----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| MEXICO SA | ADS B | | | | | | | | | |
| BANCORPSOUTH BK TUPELO MISS | COM | 05971J102 | 258 | 12,174 | SH | SOLE | 5 | 12,174 | 0 | 0 |
| BANDWIDTH INC | COM CL A | 05988J103 | 687 | 5,413 | SH | DFND | 3 | 5,413 | 0 | 0 |
| BANDWIDTH INC | COM CL A | 05988J103 | 25 | 178 | SH | SOLE | 5 | 178 | 0 | 0 |
| BANDWIDTH INC | COM CL A | 05988J103 | 2,302 | 35,944 | SH | SOLE | 6 | 35,944 | 0 | 0 |
| BK OF AMERICA CORP | COM | 060505104 | 219 | 9,237 | SH | DFND | 5 | 9,237 | 0 | 0 |
| BK OF AMERICA CORP | COM | 060505104 | 11,092 | 467,018 | SH | DFND | 1 | 467,018 | 0 | 0 |
| BK OF AMERICA CORP | COM | 060505104 | 13,491 | 567,787 | SH | SOLE | 5 | 567,787 | 0 | 0 |
| BK OF AMERICA CORP | COM | 060505104 | 227,978 | 6,472,973 | SH | SOLE | 6 | 6,472,973 | 0 | 0 |
| BK OF AMERICA CORP | 7.25%CNV PFD L | 060505682 | 930 | 642 | SH | SOLE | 6 | 642 | 0 | 0 |
| BANK HAWAII CORP | COM | 062540109 | 211 | 2,215 | SH | SOLE | 6 | 2,215 | 0 | 0 |
| BANK HAWAII CORP | COM | 062540109 | 1,007 | 16,048 | SH | SOLE | 5 | 16,048 | 0 | 0 |
| BANK MONTREAL QUE | COM | 063671101 | 70 | 1,314 | SH | DFND | 8 | 1,314 | 0 | 0 |
| BANK MONTREAL QUE | COM | 063671101 | 66,325 | 1,250,236 | SH | SOLE | 5 | 1,250,236 | 0 | 0 |
| BANK NEW YORK MELLON CORP | COM | 064058100 | 8,223 | 212,761 | SH | DFND | 5 | 212,761 | 0 | 0 |
| BANK NEW YORK MELLON CORP | COM | 064058100 | 1,016 | 26,061 | SH | SOLE | 5 | 26,061 | 0 | 0 |
| BANK NEW YORK MELLON CORP | COM | 064058100 | 26,379 | 524,111 | SH | SOLE | 6 | 524,111 | 0 | 0 |
| BANK OZK | COM | 06417N103 | 120 | 5,201 | SH | SOLE | 5 | 5,201 | 0 | 0 |
| BANK OZK | COM | 06417N103 | 1,373 | 45,008 | SH | SOLE | 6 | 45,008 | 0 | 0 |
| BANKUNITED INC | COM | 06652K103 | 1,232 | 57,171 | SH | SOLE | 5 | 57,171 | 0 | 0 |
| BANKUNITED INC | COM | 06652K103 | 9,164 | 250,653 | SH | SOLE | 6 | 250,653 | 0 | 0 |
| BANNER CORP | COM NEW | 06652V208 | 3,521 | 62,213 | SH | SOLE | 6 | 62,213 | 0 | 0 |
| BAR HBR BANKSHARES | COM | 066849100 | 240 | 9,440 | SH | SOLE | 6 | 9,440 | 0 | 0 |
| BAOZUN INC | SPONSORED ADR | 06684L103 | 281 | 8,480 | SH | SOLE | 6 | 8,480 | 0 | 0 |
| BARCLAYS PLC | ADR | 06738E204 | 4,143 | 735,881 | SH | SOLE | 5 | 735,881 | 0 | 0 |
| BARNES GROUP INC | COM | 067806109 | 159 | 3,736 | SH | SOLE | 5 | 3,736 | 0 | 0 |
| BARNES GROUP INC | COM | 067806109 | 6,156 | 99,354 | SH | SOLE | 6 | 99,354 | 0 | 0 |
| BARRICK GOLD CORPORATION | COM | 067901108 | 1 | 26 | SH | SOLE | 5 | 26 | 0 | 0 |
| BARRICK GOLD CORPORATION | COM | 067901108 | 4,380 | 235,593 | SH | SOLE | 6 | 235,593 | 0 | 0 |
| BARRETT BUSINESS SVCS INC | COM | 068463108 | 97 | 1,833 | SH | DFND | 5 | 1,833 | 0 | 0 |
| BARRETT BUSINESS SVCS INC | COM | 068463108 | 634 | 7,006 | SH | SOLE | 6 | 7,006 | 0 | 0 |
| BAUSCH HEALTH COS INC | COM | 071734107 | 246 | 8,220 | SH | SOLE | 6 | 8,220 | 0 | 0 |
| BAXTER INTL INC | COM | 071813109 | 12,728 | 147,827 | SH | DFND | 5 | 147,827 | 0 | 0 |
| BAXTER INTL INC | COM | 071813109 | 1,038 | 12,415 | SH | SOLE | 6 | 12,415 | 0 | 0 |
| BAXTER INTL INC | COM | 071813109 | 4,399 | 49,455 | SH | SOLE | 5 | 49,455 | 0 | 0 |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 4,981 | 155,745 | SH | SOLE | 6 | 155,745 | 0 | 0 |
| BEAZER HOMES USA INC | COM NEW | 07556Q881 | 94 | 9,331 | SH | SOLE | 5 | 9,331 | 0 | 0 |
| BEAZER HOMES USA INC | COM NEW | 07556Q881 | 1,540 | 108,985 | SH | SOLE | 6 | 108,985 | 0 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 12,247 | 51,185 | SH | DFND | 1 | 51,185 | 0 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 3,586 | 15,055 | SH | SOLE | 5 | 15,055 | 0 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 8,164 | 30,017 | SH | SOLE | 6 | 30,017 | 0 | 0 |
| BED BATH & BEYOND INC | COM | 075896100 | 1,745 | 100,870 | SH | SOLE | 6 | 100,870 | 0 | 0 |
| BEIGENE LTD | SPONSORED ADR | 07725L102 | 1 | 5 | SH | SOLE | 5 | 5 | 0 | 0 |
| BEIGENE LTD | SPONSORED ADR | 07725L102 | 1,625 | 9,805 | SH | SOLE | 6 | 9,805 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| BELDEN INC | COM | 077454106 | 27 | 1,714 | SH | SOLE | 5 | 1,714 | 0 | 0 |
| BELDEN INC | COM | 077454106 | 9,541 | 173,474 | SH | SOLE | 6 | 173,474 | 0 | 0 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 97 | 4,471 | SH | DFND | 5 | 4,471 | 0 | 0 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 4,599 | 133,847 | SH | SOLE | 6 | 133,847 | 0 | 0 |
| BENEFITFOCUS INC | COM | 08180D106 | 437 | 19,937 | SH | SOLE | 6 | 19,937 | 0 | 0 |
| BERKLEY W R CORP | COM | 084423102 | 1,010 | 17,635 | SH | DFND | 5 | 17,635 | 0 | 0 |
| BERKLEY W R CORP | COM | 084423102 | 17 | 297 | SH | SOLE | 5 | 297 | 0 | 0 |
| BERKLEY W R CORP | COM | 084423102 | 2,170 | 31,402 | SH | SOLE | 6 | 31,402 | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | 8,267 | 46,068 | SH | SOLE | 5 | 46,068 | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | 13,988 | 61,755 | SH | SOLE | 6 | 61,755 | 0 | 0 |
| BERKSHIRE HILLS BANCORP INC | COM | 084680107 | 5,415 | 164,702 | SH | SOLE | 6 | 164,702 | 0 | 0 |
| BERRY GLOBAL GROUP INC | COM | 08579W103 | 488 | 10,278 | SH | SOLE | 6 | 10,278 | 0 | 0 |
| BERRY GLOBAL GROUP INC | COM | 08579W103 | 904 | 19,670 | SH | SOLE | 5 | 19,670 | 0 | 0 |
| BERRY CORP | COM | 08579X101 | 484 | 51,300 | SH | SOLE | 6 | 51,300 | 0 | 0 |
| BEST BUY INC | COM | 086516101 | 9,259 | 106,091 | SH | DFND | 5 | 106,091 | 0 | 0 |
| BEST BUY INC | COM | 086516101 | 3,106 | 35,116 | SH | SOLE | 5 | 35,116 | 0 | 0 |
| BEST BUY INC | COM | 086516101 | 7,236 | 82,412 | SH | SOLE | 6 | 82,412 | 0 | 0 |
| BHP GROUP LTD | SPONSORED ADS | 088606108 | 798 | 16,158 | SH | SOLE | 5 | 16,158 | 0 | 0 |
| BHP GROUP LTD | SPONSORED ADS | 088606108 | 12,826 | 234,435 | SH | SOLE | 6 | 234,435 | 0 | 0 |
| BEYOND MEAT INC | COM | 08862E109 | 688 | 9,103 | SH | SOLE | 6 | 9,103 | 0 | 0 |
| BEYOND MEAT INC | COM | 08862E109 | 1,451 | 10,552 | SH | SOLE | 5 | 10,552 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 516 | 12,291 | SH | DFND | 3 | 12,291 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 146 | 5,100 | SH | SOLE | 6 | 5,100 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 220 | 8,079 | SH | SOLE | 5 | 8,079 | 0 | 0 |
| BILL COM HLDGS INC | COM | 090043100 | 566 | 6,279 | SH | DFND | 3 | 6,279 | 0 | 0 |
| BIO RAD LABS INC | CL A | 090572207 | 3,000 | 8,108 | SH | SOLE | 6 | 8,108 | 0 | 0 |
| BIO RAD LABS INC | CL A | 090572207 | 3,770 | 8,682 | SH | SOLE | 5 | 8,682 | 0 | 0 |
| BIOCRIST PHARMACEUTICALS INC | COM | 09058V103 | 452 | 94,898 | SH | DFND | 3 | 94,898 | 0 | 0 |
| BIODELIVERY SCIENCES INTL IN | COM | 09060J106 | 73 | 16,659 | SH | DFND | 5 | 16,659 | 0 | 0 |
| BIODELIVERY SCIENCES INTL IN | COM | 09060J106 | 3 | 2,720 | SH | SOLE | 5 | 2,720 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 843 | 7,361 | SH | SOLE | 5 | 7,361 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 15,737 | 186,124 | SH | SOLE | 6 | 186,124 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | NOTE 0.599% 8/0 | 09061GAH4 | 534 | 505,000 | SH | SOLE | 6 | 505,000 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 7,639 | 28,551 | SH | DFND | 5 | 28,551 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 3,055 | 11,122 | SH | SOLE | 5 | 11,122 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 27,717 | 93,409 | SH | SOLE | 6 | 93,409 | 0 | 0 |
| BIOTELEMETRY INC | COM | 090672106 | 193 | 5,339 | SH | SOLE | 5 | 5,339 | 0 | 0 |
| BIOTELEMETRY INC | COM | 090672106 | 5,856 | 126,472 | SH | SOLE | 6 | 126,472 | 0 | 0 |
| BIO-TECHNE CORP | COM | 09073M104 | 641 | 2,327 | SH | SOLE | 5 | 2,327 | 0 | 0 |
| BIO-TECHNE CORP | COM | 09073M104 | 51,584 | 234,995 | SH | SOLE | 6 | 234,995 | 0 | 0 |
| BJS RESTAURANTS INC | COM | 09180C106 | 372 | 17,743 | SH | DFND | 3 | 17,743 | 0 | 0 |
| BJS RESTAURANTS INC | COM | 09180C106 | 1 | 36 | SH | SOLE | 5 | 36 | 0 | 0 |
| BJS RESTAURANTS INC | COM | 09180C106 | 5,853 | 154,177 | SH | SOLE | 6 | 154,177 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 450 | 7,936 | SH | DFND | 5 | 7,936 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 142 | 2,421 | SH | SOLE | 5 | 2,421 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 12,310 | 156,738 | SH | SOLE | 6 | 156,738 | 0 | 0 |
| BLACK KNIGHT INC | COM | 09215C105 | 128 | 1,767 | SH | SOLE | 5 | 1,767 | 0 | 0 |

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|------------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| BLACK KNIGHT INC | COM | 09215C105 | 1,497 | 23,219 | SH | SOLE | 6 | 23,219 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 235 | 3,523 | SH | SOLE | 5 | 3,523 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 3,529 | 44,335 | SH | SOLE | 6 | 44,335 | 0 | 0 |
| BLACKBERRY LTD | COM | 09228F103 | 3,805 | 592,625 | SH | SOLE | 6 | 592,625 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 709 | 8,554 | SH | DFND | 3 | 8,554 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 371 | 4,708 | SH | SOLE | 5 | 4,708 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 2,116 | 41,043 | SH | SOLE | 6 | 41,043 | 0 | 0 |
| BLACKROCK INC | COM | 09247X101 | 788 | 1,422 | SH | SOLE | 5 | 1,422 | 0 | 0 |
| BLACKROCK INC | COM | 09247X101 | 10,398 | 20,685 | SH | SOLE | 6 | 20,685 | 0 | 0 |
| BLACKSTONE MTG TR INC | COM CL A | 09257W100 | 233 | 9,320 | SH | SOLE | 5 | 9,320 | 0 | 0 |
| BLACKROCK TCP CAPITAL CORP | COM | 09259E108 | 111 | 14,897 | SH | SOLE | 5 | 14,897 | 0 | 0 |
| BLACKSTONE GROUP INC | COM CL A | 09260D107 | 1,213 | 21,686 | SH | SOLE | 6 | 21,686 | 0 | 0 |
| BLACKSTONE GROUP INC | COM CL A | 09260D107 | 1,354 | 23,881 | SH | SOLE | 5 | 23,881 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 568 | 39,804 | SH | DFND | 5 | 39,804 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 12,424 | 870,000 | SH | DFND | 4 | 870,000 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 216 | 14,716 | SH | SOLE | 5 | 14,716 | 0 | 0 |
| BLOCK H & R INC | COM | 093671105 | 5,025 | 214,003 | SH | SOLE | 6 | 214,003 | 0 | 0 |
| BLOOMIN BRANDS INC | COM | 094235108 | 22 | 2,073 | SH | SOLE | 5 | 2,073 | 0 | 0 |
| BLOOMIN BRANDS INC | COM | 094235108 | 9,036 | 409,432 | SH | SOLE | 6 | 409,432 | 0 | 0 |
| BLUCORA INC | COM | 095229100 | 5,770 | 220,753 | SH | SOLE | 6 | 220,753 | 0 | 0 |
| BLUE BIRD CORP | COM | 095306106 | 533 | 23,234 | SH | SOLE | 6 | 23,234 | 0 | 0 |
| BLUEBIRD BIO INC | COM | 09609G100 | 123 | 3,022 | SH | SOLE | 5 | 3,022 | 0 | 0 |
| BLUEBIRD BIO INC | COM | 09609G100 | 1,607 | 18,312 | SH | SOLE | 6 | 18,312 | 0 | 0 |
| BLUEPRINT MEDICINES CORP | COM | 09627Y109 | 43 | 517 | SH | SOLE | 5 | 517 | 0 | 0 |
| BLUEPRINT MEDICINES CORP | COM | 09627Y109 | 4,004 | 49,976 | SH | SOLE | 6 | 49,976 | 0 | 0 |
| BOEING CO | COM | 097023105 | 436 | 2,378 | SH | SOLE | 5 | 2,378 | 0 | 0 |
| BOEING CO | COM | 097023105 | 58,659 | 180,069 | SH | SOLE | 6 | 180,069 | 0 | 0 |
| BOINGO WIRELESS INC | COM | 09739C102 | 36 | 2,575 | SH | SOLE | 5 | 2,575 | 0 | 0 |
| BOINGO WIRELESS INC | COM | 09739C102 | 312 | 28,479 | SH | SOLE | 6 | 28,479 | 0 | 0 |
| BOINGO WIRELESS INC | NOTE 1.000%10/0 | 09739CAB8 | 119 | 135,000 | SH | SOLE | 6 | 135,000 | 0 | 0 |
| BOISE CASCADE CO DEL | COM | 09739D100 | 152 | 4,048 | SH | DFND | 5 | 4,048 | 0 | 0 |
| BOISE CASCADE CO DEL | COM | 09739D100 | 35 | 808 | SH | SOLE | 5 | 808 | 0 | 0 |
| BOISE CASCADE CO DEL | COM | 09739D100 | 1,472 | 40,287 | SH | SOLE | 6 | 40,287 | 0 | 0 |
| BONANZA CREEK ENERGY INC | COM NEW | 097793400 | 563 | 24,138 | SH | SOLE | 6 | 24,138 | 0 | 0 |
| BOOKING HOLDINGS INC | COM | 09857L108 | 4,166 | 2,616 | SH | DFND | 5 | 2,616 | 0 | 0 |
| BOOKING HOLDINGS INC | COM | 09857L108 | 3,295 | 1,900 | SH | SOLE | 5 | 1,900 | 0 | 0 |
| BOOKING HOLDINGS INC | COM | 09857L108 | 23,774 | 11,576 | SH | SOLE | 6 | 11,576 | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A | 099502106 | 1,298 | 16,690 | SH | DFND | 5 | 16,690 | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A | 099502106 | 771 | 11,532 | SH | SOLE | 5 | 11,532 | 0 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A | 099502106 | 5,981 | 84,090 | SH | SOLE | 6 | 84,090 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 8,644 | 244,884 | SH | DFND | 1 | 244,884 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 876 | 25,656 | SH | SOLE | 5 | 25,656 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 6,582 | 151,725 | SH | SOLE | 6 | 151,725 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 606 | 1,130 | SH | DFND | 5 | 1,130 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 679 | 1,266 | SH | DFND | 3 | 1,266 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 107 | 200 | SH | SOLE | 5 | 200 | 0 | 0 |
| BOSTON BEER INC | CL A | 100557107 | 2,494 | 6,600 | SH | SOLE | 6 | 6,600 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 517 | 43,001 | SH | SOLE | 6 | 43,001 | 0 | 0 |
| BOSTON PPTYS LTD PARTNERSHIP | COM | 101121101 | 862 | 9,533 | SH | SOLE | 5 | 9,533 | 0 | 0 |
| BOSTON PPTYS LTD PARTNERSHIP | COM | 101121101 | 31,086 | 225,487 | SH | SOLE | 6 | 225,487 | 0 | 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 7,265 | 207,928 | SH | SOLE | 5 | 207,928 | 0 | 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 159,268 | 3,522,069 | SH | SOLE | 6 | 3,522,069 | 0 | 0 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 290 | 5,809 | SH | SOLE | 5 | 5,809 | 0 | 0 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 21,114 | 393,910 | SH | SOLE | 6 | 393,910 | 0 | 0 |
| BOX INC | CL A | 10316T104 | 440 | 21,200 | SH | DFND | 5 | 21,200 | 0 | 0 |
| BOX INC | CL A | 10316T104 | 157 | 7,397 | SH | SOLE | 5 | 7,397 | 0 | 0 |
| BOX INC | CL A | 10316T104 | 1,088 | 64,813 | SH | SOLE | 6 | 64,813 | 0 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 723 | 32,589 | SH | SOLE | 5 | 32,589 | 0 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 9,152 | 305,680 | SH | SOLE | 6 | 305,680 | 0 | 0 |
| BRADY CORP | CL A | 104674106 | 1,333 | 28,461 | SH | DFND | 5 | 28,461 | 0 | 0 |
| BRADY CORP | CL A | 104674106 | 29 | 500 | SH | SOLE | 6 | 500 | 0 | 0 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 212 | 19,159 | SH | SOLE | 5 | 19,159 | 0 | 0 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 1,623 | 103,078 | SH | SOLE | 6 | 103,078 | 0 | 0 |
| BRF SA | SPONSORED ADR | 10552T107 | 6,517 | 749,056 | SH | SOLE | 6 | 749,056 | 0 | 0 |
| BRIDGE BANCORP INC | COM | 108035106 | 73 | 3,184 | SH | DFND | 5 | 3,184 | 0 | 0 |
| BRIDGE BANCORP INC | COM | 108035106 | 349 | 10,411 | SH | SOLE | 6 | 10,411 | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM | 109194100 | 410 | 3,500 | SH | DFND | 5 | 3,500 | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM | 109194100 | 497 | 4,292 | SH | SOLE | 5 | 4,292 | 0 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM | 109194100 | 4,341 | 28,885 | SH | SOLE | 6 | 28,885 | 0 | 0 |
| BRIGHTHOUSE FINL INC | COM | 10922N103 | 601 | 21,600 | SH | DFND | 5 | 21,600 | 0 | 0 |
| BRIGHTHOUSE FINL INC | COM | 10922N103 | 1 | 44 | SH | SOLE | 5 | 44 | 0 | 0 |
| BRIGHTHOUSE FINL INC | COM | 10922N103 | 2,904 | 74,036 | SH | SOLE | 6 | 74,036 | 0 | 0 |
| BRIGHTSPHERE INVT GROUP INC | COM | 10948W103 | 65 | 6,178 | SH | SOLE | 5 | 6,178 | 0 | 0 |
| BRIGHTSPHERE INVT GROUP INC | COM | 10948W103 | 1,770 | 173,230 | SH | SOLE | 6 | 173,230 | 0 | 0 |
| BRINKER INTL INC | COM | 109641100 | 329 | 13,725 | SH | DFND | 3 | 13,725 | 0 | 0 |
| BRINKER INTL INC | COM | 109641100 | 11 | 357 | SH | SOLE | 5 | 357 | 0 | 0 |
| BRINKER INTL INC | COM | 109641100 | 231 | 5,500 | SH | SOLE | 6 | 5,500 | 0 | 0 |
| BRINKS CO | COM | 109696104 | 241 | 5,307 | SH | SOLE | 5 | 5,307 | 0 | 0 |
| BRINKS CO | COM | 109696104 | 6,801 | 74,997 | SH | SOLE | 6 | 74,997 | 0 | 0 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 10,099 | 171,753 | SH | DFND | 5 | 171,753 | 0 | 0 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 3,937 | 66,763 | SH | SOLE | 5 | 66,763 | 0 | 0 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 26,166 | 407,635 | SH | SOLE | 6 | 407,635 | 0 | 0 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 88 | 2,258 | SH | DFND | 8 | 2,258 | 0 | 0 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 564 | 13,287 | SH | SOLE | 6 | 13,287 | 0 | 0 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 5,346 | 137,867 | SH | SOLE | 5 | 137,867 | 0 | 0 |
| BRIXMOR PPTY GROUP INC | COM | 11120U105 | 239 | 17,919 | SH | SOLE | 5 | 17,919 | 0 | 0 |
| BRIXMOR PPTY GROUP INC | COM | 11120U105 | 14,351 | 664,111 | SH | SOLE | 6 | 664,111 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 86 | 683 | SH | SOLE | 5 | 683 | 0 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 8,125 | 65,765 | SH | SOLE | 6 | 65,765 | 0 | 0 |
| BROADCOM INC | COM | 11135F101 | 453 | 1,428 | SH | SOLE | 5 | 1,428 | 0 | 0 |
| BROADCOM INC | COM | 11135F101 | 26,225 | 82,984 | SH | SOLE | 6 | 82,984 | 0 | 0 |
| BROADWIND INC | COM NEW | 11161T207 | 72 | 43,313 | SH | SOLE | 6 | 43,313 | 0 | 0 |
| BROOKDALE SR LIVING INC | COM | 112463104 | 788 | 108,384 | SH | SOLE | 6 | 108,384 | 0 | 0 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 67 | 2,023 | SH | SOLE | 5 | 2,023 | 0 | 0 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 1,829 | 31,650 | SH | SOLE | 6 | 31,650 | 0 | 0 |
| BROOKFIELD PPTY REIT INC | CL A | 11282X103 | 1 | 64 | SH | SOLE | 5 | 64 | 0 | 0 |
| BROOKFIELD PPTY REIT INC | CL A | 11282X103 | 1,008 | 54,674 | SH | SOLE | 6 | 54,674 | 0 | 0 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 508 | 30,855 | SH | SOLE | 6 | 30,855 | 0 | 0 |
| BROOKS AUTOMATION INC NEW | COM | 114340102 | 566 | 12,767 | SH | SOLE | 5 | 12,767 | 0 | 0 |
| BROOKS AUTOMATION INC NEW | COM | 114340102 | 775 | 18,459 | SH | SOLE | 6 | 18,459 | 0 | 0 |
| BROWN & BROWN INC | COM | 115236101 | 5 | 119 | SH | SOLE | 5 | 119 | 0 | 0 |
| BROWN & BROWN INC | COM | 115236101 | 2,731 | 69,183 | SH | SOLE | 6 | 69,183 | 0 | 0 |
| BROWN FORMAN CORP | CL B | 115637209 | 60 | 943 | SH | SOLE | 5 | 943 | 0 | 0 |
| BROWN FORMAN CORP | CL B | 115637209 | 5,942 | 87,896 | SH | SOLE | 6 | 87,896 | 0 | 0 |
| BRUKER CORP | COM | 116794108 | 1,422 | 35,207 | SH | SOLE | 5 | 35,207 | 0 | 0 |
| BRUKER CORP | COM | 116794108 | 4,502 | 88,321 | SH | SOLE | 6 | 88,321 | 0 | 0 |
| BRUNSWICK CORP | COM | 117043109 | 856 | 13,362 | SH | SOLE | 5 | 13,362 | 0 | 0 |
| BRUNSWICK CORP | COM | 117043109 | 4,360 | 72,698 | SH | SOLE | 6 | 72,698 | 0 | 0 |
| BRYN MAWR BK CORP | COM | 117665109 | 2 | 291 | SH | SOLE | 5 | 291 | 0 | 0 |
| BRYN MAWR BK CORP | COM | 117665109 | 235 | 5,700 | SH | SOLE | 6 | 5,700 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 50 | 2,436 | SH | DFND | 5 | 2,436 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 207 | 9,993 | SH | SOLE | 5 | 9,993 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 3,149 | 123,934 | SH | SOLE | 6 | 123,934 | 0 | 0 |
| DENTSPLY SIRONA INC | COM | 24906P109 | 109 | 2,392 | SH | SOLE | 5 | 2,392 | 0 | 0 |
| DENTSPLY SIRONA INC | COM | 24906P109 | 7,349 | 129,868 | SH | SOLE | 6 | 129,868 | 0 | 0 |
| DESCARTES SYS GROUP INC | COM | 249906108 | 365 | 7,197 | SH | SOLE | 5 | 7,197 | 0 | 0 |
| DESIGNER BRANDS INC | CL A | 250565108 | 4,875 | 309,747 | SH | SOLE | 6 | 309,747 | 0 | 0 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 73 | 6,400 | SH | DFND | 5 | 6,400 | 0 | 0 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 212 | 8,160 | SH | SOLE | 6 | 8,160 | 0 | 0 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 526 | 55,980 | SH | SOLE | 5 | 55,980 | 0 | 0 |
| DEXCOM INC | COM | 252131107 | 669 | 1,642 | SH | SOLE | 5 | 1,642 | 0 | 0 |
| DEXCOM INC | COM | 252131107 | 21,132 | 96,606 | SH | SOLE | 6 | 96,606 | 0 | 0 |
| DEXCOM INC | NOTE 0.750%12/0 | 252131AH0 | 222 | 150,000 | SH | SOLE | 6 | 150,000 | 0 | 0 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 4,230 | 25,118 | SH | SOLE | 6 | 25,118 | 0 | 0 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 4,074 | 30,318 | SH | SOLE | 5 | 30,318 | 0 | 0 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 14 | 5,085 | SH | SOLE | 5 | 5,085 | 0 | 0 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 2,499 | 225,546 | SH | SOLE | 6 | 225,546 | 0 | 0 |
| DIAMONDBACK ENERGY INC | COM | 25278X109 | 255 | 5,516 | SH | SOLE | 5 | 5,516 | 0 | 0 |
| DIAMONDBACK ENERGY INC | COM | 25278X109 | 16,174 | 174,174 | SH | SOLE | 6 | 174,174 | 0 | 0 |

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|---------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| DICKS SPORTING GOODS INC | COM | 253393102 | 516 | 12,494 | SH | DFND | 5 | 12,494 | 0 | 0 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 16 | 323 | SH | SOLE | 6 | 323 | 0 | 0 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 2,131 | 50,210 | SH | SOLE | 5 | 50,210 | 0 | 0 |
| DIEBOLD NXDF INC | COM | 253651103 | 61 | 10,824 | SH | SOLE | 5 | 10,824 | 0 | 0 |
| DIGIMARC CORP NEW | COM | 25381B101 | 559 | 16,670 | SH | SOLE | 6 | 16,670 | 0 | 0 |
| DIGITAL RLTY TR INC | COM | 253868103 | 964 | 6,703 | SH | SOLE | 5 | 6,703 | 0 | 0 |
| DIGITAL RLTY TR INC | COM | 253868103 | 35,449 | 296,053 | SH | SOLE | 6 | 296,053 | 0 | 0 |
| DIME CMNTY BANCSHARES INC | COM | 253922108 | 471 | 22,556 | SH | SOLE | 6 | 22,556 | 0 | 0 |
| DIGITAL TURBINE INC | COM NEW | 25400W102 | 195 | 15,512 | SH | DFND | 5 | 15,512 | 0 | 0 |
| DIGITAL TURBINE INC | COM NEW | 25400W102 | 746 | 59,386 | SH | DFND | 3 | 59,386 | 0 | 0 |
| DILLARDS INC | CL A | 254067101 | 132 | 1,800 | SH | SOLE | 6 | 1,800 | 0 | 0 |
| DILLARDS INC | CL A | 254067101 | 83 | 7,718 | SH | SOLE | 5 | 7,718 | 0 | 0 |
| DINE BRANDS GLOBAL INC | COM | 254423106 | 115 | 4,070 | SH | SOLE | 5 | 4,070 | 0 | 0 |
| DINE BRANDS GLOBAL INC | COM | 254423106 | 6,750 | 80,816 | SH | SOLE | 6 | 80,816 | 0 | 0 |
| DIODES INC | COM | 254543101 | 6 | 96 | SH | SOLE | 5 | 96 | 0 | 0 |
| DIODES INC | COM | 254543101 | 2,290 | 40,626 | SH | SOLE | 6 | 40,626 | 0 | 0 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 3,072 | 27,209 | SH | SOLE | 5 | 27,209 | 0 | 0 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 37,075 | 256,345 | SH | SOLE | 6 | 256,345 | 0 | 0 |
| DISCOVER FINL SVCS | COM | 254709108 | 1,540 | 29,279 | SH | SOLE | 5 | 29,279 | 0 | 0 |
| DISCOVER FINL SVCS | COM | 254709108 | 3,102 | 36,566 | SH | SOLE | 6 | 36,566 | 0 | 0 |
| DISCOVERY INC | COM SER A | 25470F104 | 48 | 2,636 | SH | SOLE | 5 | 2,636 | 0 | 0 |
| DISCOVERY INC | COM SER A | 25470F104 | 158 | 4,816 | SH | SOLE | 6 | 4,816 | 0 | 0 |
| DISCOVERY INC | COM SER C | 25470F302 | 669 | 21,946 | SH | SOLE | 6 | 21,946 | 0 | 0 |
| DISCOVERY INC | COM SER C | 25470F302 | 361 | 25,033 | SH | SOLE | 5 | 25,033 | 0 | 0 |
| DISH NETWORK CORPORATION | CL A | 25470M109 | 43 | 1,242 | SH | SOLE | 5 | 1,242 | 0 | 0 |
| DISH NETWORK CORPORATION | CL A | 25470M109 | 5,303 | 149,511 | SH | SOLE | 6 | 149,511 | 0 | 0 |
| DISH NETWORK CORPORATION | NOTE 3.375% 8/1 | 25470MAB5 | 423 | 440,000 | SH | SOLE | 6 | 440,000 | 0 | 0 |
| DIVERSIFIED HEALTHCARE TR | COM SH BEN INT | 25525P107 | 81 | 48,898 | SH | SOLE | 5 | 48,898 | 0 | 0 |
| DR REDDYS LABS LTD | ADR | 256135203 | 5,716 | 140,860 | SH | SOLE | 6 | 140,860 | 0 | 0 |
| DOCUSIGN INC | COM | 256163106 | 6,603 | 38,339 | SH | SOLE | 5 | 38,339 | 0 | 0 |
| DOCUSIGN INC | COM | 256163106 | 3,561 | 48,047 | SH | SOLE | 6 | 48,047 | 0 | 0 |
| DOLBY LABORATORIES INC | COM CL A | 25659T107 | 1,530 | 23,226 | SH | DFND | 5 | 23,226 | 0 | 0 |
| DOLBY LABORATORIES INC | COM CL A | 25659T107 | 176 | 2,552 | SH | SOLE | 6 | 2,552 | 0 | 0 |
| DOLBY LABORATORIES INC | COM CL A | 25659T107 | 1,128 | 16,052 | SH | SOLE | 5 | 16,052 | 0 | 0 |
| DOLLAR GEN CORP NEW | COM | 256677105 | 8,706 | 45,693 | SH | SOLE | 5 | 45,693 | 0 | 0 |
| DOLLAR GEN CORP NEW | COM | 256677105 | 9,800 | 62,827 | SH | SOLE | 6 | 62,827 | 0 | 0 |
| DOLLAR TREE INC | COM | 256746108 | 1,050 | 12,096 | SH | SOLE | 5 | 12,096 | 0 | 0 |
| DOLLAR TREE INC | COM | 256746108 | 25,210 | 268,053 | SH | SOLE | 6 | 268,053 | 0 | 0 |
| DOMINION ENERGY INC | COM | 25746U109 | 978 | 12,467 | SH | SOLE | 5 | 12,467 | 0 | 0 |
| DOMINION ENERGY INC | COM | 25746U109 | 12,580 | 151,899 | SH | SOLE | 6 | 151,899 | 0 | 0 |
| DOMINOS PIZZA INC | COM | 25754A201 | 869 | 2,353 | SH | DFND | 5 | 2,353 | 0 | 0 |
| DOMINOS PIZZA INC | COM | 25754A201 | 4,095 | 11,548 | SH | SOLE | 5 | 11,548 | 0 | 0 |
| DOMINOS PIZZA INC | COM | 25754A201 | 6,392 | 21,759 | SH | SOLE | 6 | 21,759 | 0 | 0 |
| DOMTAR CORP | COM NEW | 257559203 | 3 | 363 | SH | SOLE | 5 | 363 | 0 | 0 |
| DOMTAR CORP | COM NEW | 257559203 | 348 | 9,111 | SH | SOLE | 6 | 9,111 | 0 | 0 |
| DONALDSON INC | COM | 257651109 | 249 | 4,577 | SH | SOLE | 5 | 4,577 | 0 | 0 |
| DONALDSON INC | COM | 257651109 | 1,409 | 24,454 | SH | SOLE | 6 | 24,454 | 0 | 0 |

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|------------------------------|----------|-----------|--------|-----------|----|------|---|-----------|---|---|
| DONNELLEY R R & SONS CO | COM | 257867200 | 0 | 3 | SH | SOLE | 5 | 3 | 0 | 0 |
| DONNELLEY R R & SONS CO | COM | 257867200 | 1,297 | 328,414 | SH | SOLE | 6 | 328,414 | 0 | 0 |
| DONNELLEY FINL SOLUTIONS INC | COM | 25787G100 | 0 | 1 | SH | SOLE | 5 | 1 | 0 | 0 |
| DONNELLEY FINL SOLUTIONS INC | COM | 25787G100 | 1,396 | 133,365 | SH | SOLE | 6 | 133,365 | 0 | 0 |
| DORMAN PRODUCTS INC | COM | 258278100 | 237 | 3,041 | SH | SOLE | 5 | 3,041 | 0 | 0 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 379 | 11,885 | SH | SOLE | 5 | 11,885 | 0 | 0 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 23,032 | 524,649 | SH | SOLE | 6 | 524,649 | 0 | 0 |
| DOVER CORP | COM | 260003108 | 48 | 466 | SH | SOLE | 5 | 466 | 0 | 0 |
| DOVER CORP | COM | 260003108 | 868 | 7,527 | SH | SOLE | 6 | 7,527 | 0 | 0 |
| DOW INC | COM | 260557103 | 2,406 | 56,598 | SH | SOLE | 5 | 56,598 | 0 | 0 |
| DOW INC | COM | 260557103 | 7,473 | 136,545 | SH | SOLE | 6 | 136,545 | 0 | 0 |
| DRIL QUIP INC | COM | 262037104 | 248 | 10,129 | SH | SOLE | 5 | 10,129 | 0 | 0 |
| DRIL QUIP INC | COM | 262037104 | 1,822 | 38,838 | SH | SOLE | 6 | 38,838 | 0 | 0 |
| DROPBOX INC | CL A | 26210C104 | 926 | 42,543 | SH | DFND | 5 | 42,543 | 0 | 0 |
| DROPBOX INC | CL A | 26210C104 | 1 | 51 | SH | SOLE | 5 | 51 | 0 | 0 |
| DROPBOX INC | CL A | 26210C104 | 411 | 22,948 | SH | SOLE | 6 | 22,948 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 636 | 17,959 | SH | DFND | 5 | 17,959 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 390 | 10,809 | SH | SOLE | 5 | 10,809 | 0 | 0 |
| DUKE REALTY CORP | COM NEW | 264411505 | 36,626 | 1,056,412 | SH | SOLE | 6 | 1,056,412 | 0 | 0 |
| DUKE ENERGY CORP NEW | COM NEW | 26441C204 | 876 | 10,971 | SH | DFND | 5 | 10,971 | 0 | 0 |
| DUKE ENERGY CORP NEW | COM NEW | 26441C204 | 5,711 | 70,877 | SH | SOLE | 5 | 70,877 | 0 | 0 |
| DUKE ENERGY CORP NEW | COM NEW | 26441C204 | 13,326 | 146,107 | SH | SOLE | 6 | 146,107 | 0 | 0 |
| DUNKIN BRANDS GROUP INC | COM | 265504100 | 529 | 8,961 | SH | SOLE | 5 | 8,961 | 0 | 0 |
| DUNKIN BRANDS GROUP INC | COM | 265504100 | 34,325 | 454,395 | SH | SOLE | 6 | 454,395 | 0 | 0 |
| DUPONT DE NEMOURS INC | COM | 26614N102 | 336 | 6,225 | SH | SOLE | 5 | 6,225 | 0 | 0 |
| DUPONT DE NEMOURS INC | COM | 26614N102 | 17,896 | 278,752 | SH | SOLE | 6 | 278,752 | 0 | 0 |
| DYCOM INDS INC | COM | 267475101 | 22 | 521 | SH | SOLE | 5 | 521 | 0 | 0 |
| DYCOM INDS INC | COM | 267475101 | 10,477 | 222,203 | SH | SOLE | 6 | 222,203 | 0 | 0 |
| DYNATRACE INC | COM | 268150109 | 724 | 17,827 | SH | DFND | 3 | 17,827 | 0 | 0 |
| DYNATRACE INC | COM | 268150109 | 5 | 179 | SH | SOLE | 6 | 179 | 0 | 0 |
| E L F BEAUTY INC | COM | 26856L103 | 99 | 5,214 | SH | DFND | 5 | 5,214 | 0 | 0 |
| E L F BEAUTY INC | COM | 26856L103 | 167 | 8,493 | SH | SOLE | 5 | 8,493 | 0 | 0 |
| EOG RES INC | COM | 26875P101 | 415 | 8,200 | SH | DFND | 5 | 8,200 | 0 | 0 |
| EOG RES INC | COM | 26875P101 | 596 | 14,135 | SH | SOLE | 5 | 14,135 | 0 | 0 |
| EOG RES INC | COM | 26875P101 | 13,097 | 156,367 | SH | SOLE | 6 | 156,367 | 0 | 0 |
| EQT CORP | COM | 26884L109 | 20 | 1,697 | SH | SOLE | 5 | 1,697 | 0 | 0 |
| EQT CORP | COM | 26884L109 | 1,551 | 142,316 | SH | SOLE | 6 | 142,316 | 0 | 0 |
| EAGLE BANCORP INC MD | COM | 268948106 | 1,173 | 24,120 | SH | SOLE | 6 | 24,120 | 0 | 0 |
| E TRADE FINANCIAL CORP | COM NEW | 269246401 | 253 | 5,085 | SH | SOLE | 5 | 5,085 | 0 | 0 |
| E TRADE FINANCIAL CORP | COM NEW | 269246401 | 1,118 | 24,641 | SH | SOLE | 6 | 24,641 | 0 | 0 |
| EVO PMTS INC | CL A COM | 26927E104 | 253 | 10,143 | SH | SOLE | 5 | 10,143 | 0 | 0 |
| EVO PMTS INC | CL A COM | 26927E104 | 1,645 | 62,278 | SH | SOLE | 6 | 62,278 | 0 | 0 |
| EAGLE MATERIALS INC | COM | 26969P108 | 2 | 26 | SH | SOLE | 5 | 26 | 0 | 0 |
| EAGLE MATERIALS INC | COM | 26969P108 | 3,308 | 36,487 | SH | SOLE | 6 | 36,487 | 0 | 0 |
| EAGLE PHARMACEUTICALS INC | COM | 269796108 | 731 | 12,162 | SH | SOLE | 6 | 12,162 | 0 | 0 |
| EARTHSTONE ENERGY INC | CL A | 27032D304 | 808 | 127,605 | SH | SOLE | 6 | 127,605 | 0 | 0 |

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|---------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| EAST WEST BANCORP INC | COM | 27579R104 | 94 | 3,161 | SH | SOLE | 5 | 3,161 | 0 | 0 |
| EAST WEST BANCORP INC | COM | 27579R104 | 12,016 | 246,739 | SH | SOLE | 6 | 246,739 | 0 | 0 |
| EASTERLY GOVT PPTYS INC | COM | 27616P103 | 345 | 14,901 | SH | DFND | 5 | 14,901 | 0 | 0 |
| EASTERLY GOVT PPTYS INC | COM | 27616P103 | 0 | 15 | SH | SOLE | 5 | 15 | 0 | 0 |
| EASTGROUP PPTY INC | COM | 277276101 | 538 | 4,540 | SH | DFND | 5 | 4,540 | 0 | 0 |
| EASTGROUP PPTY INC | COM | 277276101 | 179 | 1,473 | SH | SOLE | 5 | 1,473 | 0 | 0 |
| EASTMAN CHEM CO | COM | 277432100 | 271 | 3,414 | SH | SOLE | 6 | 3,414 | 0 | 0 |
| EASTMAN CHEM CO | COM | 277432100 | 1,811 | 25,430 | SH | SOLE | 5 | 25,430 | 0 | 0 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 3,184 | 68,192 | SH | SOLE | 6 | 68,192 | 0 | 0 |
| EBAY INC. | COM | 278642103 | 17,891 | 341,103 | SH | DFND | 5 | 341,103 | 0 | 0 |
| EBAY INC. | COM | 278642103 | 2,649 | 49,850 | SH | SOLE | 5 | 49,850 | 0 | 0 |
| EBAY INC. | COM | 278642103 | 5,962 | 165,102 | SH | SOLE | 6 | 165,102 | 0 | 0 |
| EBIX INC | COM NEW | 278715206 | 499 | 14,934 | SH | SOLE | 6 | 14,934 | 0 | 0 |
| EHOSTAR CORP | CL A | 278768106 | 428 | 15,323 | SH | DFND | 5 | 15,323 | 0 | 0 |
| EHOSTAR CORP | CL A | 278768106 | 21 | 1,446 | SH | SOLE | 5 | 1,446 | 0 | 0 |
| EHOSTAR CORP | CL A | 278768106 | 2,246 | 51,864 | SH | SOLE | 6 | 51,864 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 1,913 | 9,617 | SH | DFND | 5 | 9,617 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 3,623 | 18,213 | SH | DFND | 1 | 18,213 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 768 | 3,979 | SH | SOLE | 6 | 3,979 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 5,741 | 28,303 | SH | SOLE | 5 | 28,303 | 0 | 0 |
| ECOPETROL S A | SPONSORED ADS | 279158109 | 7,246 | 363,018 | SH | SOLE | 6 | 363,018 | 0 | 0 |
| EDGEWELL PERS CARE CO | COM | 28035Q102 | 3,922 | 126,694 | SH | SOLE | 6 | 126,694 | 0 | 0 |
| EDISON INTL | COM | 281020107 | 26 | 483 | SH | SOLE | 5 | 483 | 0 | 0 |
| EDISON INTL | COM | 281020107 | 34,236 | 454,001 | SH | SOLE | 6 | 454,001 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 129 | 1,863 | SH | DFND | 5 | 1,863 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 325 | 4,870 | SH | SOLE | 5 | 4,870 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 30,597 | 131,153 | SH | SOLE | 6 | 131,153 | 0 | 0 |
| EGAIN CORP | COM NEW | 28225C806 | 160 | 20,239 | SH | SOLE | 6 | 20,239 | 0 | 0 |
| EHEALTH INC | COM | 28238P109 | 1 | 12 | SH | SOLE | 5 | 12 | 0 | 0 |
| EHEALTH INC | COM | 28238P109 | 293 | 3,048 | SH | SOLE | 6 | 3,048 | 0 | 0 |
| EIDOS THERAPEUTICS INC | COM | 28249H104 | 1,150 | 20,037 | SH | SOLE | 6 | 20,037 | 0 | 0 |
| EL PASO ELEC CO | COM NEW | 283677854 | 485 | 7,143 | SH | SOLE | 6 | 7,143 | 0 | 0 |
| ELANCO ANIMAL HEALTH INC | COM | 28414H103 | 61 | 2,852 | SH | SOLE | 5 | 2,852 | 0 | 0 |
| ELANCO ANIMAL HEALTH INC | COM | 28414H103 | 10,185 | 345,844 | SH | SOLE | 6 | 345,844 | 0 | 0 |
| ELDORADO RESORTS INC | COM | 28470R102 | 403 | 10,066 | SH | DFND | 3 | 10,066 | 0 | 0 |
| ELDORADO RESORTS INC | COM | 28470R102 | 1 | 33 | SH | SOLE | 5 | 33 | 0 | 0 |
| ELDORADO RESORTS INC | COM | 28470R102 | 3,503 | 58,744 | SH | SOLE | 6 | 58,744 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 2,196 | 20,425 | SH | SOLE | 6 | 20,425 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 4,571 | 34,809 | SH | SOLE | 5 | 34,809 | 0 | 0 |
| ELEMENT SOLUTIONS INC | COM | 28618M106 | 292 | 26,994 | SH | SOLE | 5 | 26,994 | 0 | 0 |
| ELEMENT SOLUTIONS INC | COM | 28618M106 | 1,149 | 98,359 | SH | SOLE | 6 | 98,359 | 0 | 0 |
| EMBRAER S.A. | SPONSORED ADS | 29082A107 | 5,635 | 289,142 | SH | SOLE | 6 | 289,142 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 1,392 | 21,042 | SH | DFND | 5 | 21,042 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 66 | 1,305 | SH | SOLE | 5 | 1,305 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 7,516 | 87,095 | SH | SOLE | 6 | 87,095 | 0 | 0 |

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|----------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| EMERGENT BIOSOLUTIONS INC | COM | 29089Q105 | 374 | 4,659 | SH | SOLE | 5 | 4,659 | 0 | 0 |
| EMERGENT BIOSOLUTIONS INC | COM | 29089Q105 | 1,227 | 22,743 | SH | SOLE | 6 | 22,743 | 0 | 0 |
| EMERSON ELEC CO | COM | 291011104 | 3,590 | 57,872 | SH | DFND | 5 | 57,872 | 0 | 0 |
| EMERSON ELEC CO | COM | 291011104 | 163 | 2,494 | SH | SOLE | 5 | 2,494 | 0 | 0 |
| EMERSON ELEC CO | COM | 291011104 | 19,232 | 252,185 | SH | SOLE | 6 | 252,185 | 0 | 0 |
| EMPIRE ST RLTY TR INC | CL A | 292104106 | 62 | 11,309 | SH | SOLE | 5 | 11,309 | 0 | 0 |
| EMPIRE ST RLTY TR INC | CL A | 292104106 | 12,806 | 917,358 | SH | SOLE | 6 | 917,358 | 0 | 0 |
| EMPLOYERS HOLDINGS INC | COM | 292218104 | 447 | 10,695 | SH | SOLE | 6 | 10,695 | 0 | 0 |
| ENBRIDGE INC | COM | 29250N105 | 1,082 | 37,134 | SH | SOLE | 5 | 37,134 | 0 | 0 |
| ENBRIDGE INC | COM | 29250N105 | 6,334 | 159,256 | SH | SOLE | 6 | 159,256 | 0 | 0 |
| ENANTA PHARMACEUTICALS INC | COM | 29251M106 | 2 | 181 | SH | SOLE | 5 | 181 | 0 | 0 |
| ENANTA PHARMACEUTICALS INC | COM | 29251M106 | 1,275 | 20,639 | SH | SOLE | 6 | 20,639 | 0 | 0 |
| ENCORE WIRE CORP | COM | 292562105 | 230 | 4,001 | SH | SOLE | 6 | 4,001 | 0 | 0 |
| ENDAVA PLC | ADS | 29260V105 | 98 | 2,038 | SH | SOLE | 5 | 2,038 | 0 | 0 |
| ENDAVA PLC | ADS | 29260V105 | 295 | 6,332 | SH | SOLE | 6 | 6,332 | 0 | 0 |
| ENCOMPASS HEALTH CORP | COM | 29261A100 | 273 | 5,066 | SH | SOLE | 5 | 5,066 | 0 | 0 |
| ENCOMPASS HEALTH CORP | COM | 29261A100 | 11,923 | 172,123 | SH | SOLE | 6 | 172,123 | 0 | 0 |
| ENERGIZER HLDGS INC NEW | COM | 29272W109 | 199 | 4,198 | SH | SOLE | 5 | 4,198 | 0 | 0 |
| ENERGIZER HLDGS INC NEW | COM | 29272W109 | 1,237 | 24,633 | SH | SOLE | 6 | 24,633 | 0 | 0 |
| ENERGY TRANSFER LP | COM UT LTD PTN | 29273V100 | 510 | 39,787 | SH | SOLE | 6 | 39,787 | 0 | 0 |
| ENERGY TRANSFER LP | COM UT LTD PTN | 29273V100 | 1,299 | 182,497 | SH | SOLE | 5 | 182,497 | 0 | 0 |
| ENEL AMERICAS S A | SPONSORED ADR | 29274F104 | 2,858 | 260,322 | SH | SOLE | 6 | 260,322 | 0 | 0 |
| ENERSYS | COM | 29275Y102 | 12 | 191 | SH | SOLE | 5 | 191 | 0 | 0 |
| ENERSYS | COM | 29275Y102 | 3,375 | 45,097 | SH | SOLE | 6 | 45,097 | 0 | 0 |
| ENERPAC TOOL GROUP CORP | CL A COM | 292765104 | 292 | 17,620 | SH | SOLE | 5 | 17,620 | 0 | 0 |
| ENEL CHILE S.A. | SPONSORED ADR | 29278D105 | 389 | 81,900 | SH | SOLE | 6 | 81,900 | 0 | 0 |
| ENNIS INC | COM | 293389102 | 161 | 8,874 | SH | DFND | 5 | 8,874 | 0 | 0 |
| ENNIS INC | COM | 293389102 | 935 | 43,187 | SH | SOLE | 6 | 43,187 | 0 | 0 |
| ENPHASE ENERGY INC | COM | 29355A107 | 659 | 13,861 | SH | DFND | 5 | 13,861 | 0 | 0 |
| ENPHASE ENERGY INC | COM | 29355A107 | 270 | 5,661 | SH | SOLE | 5 | 5,661 | 0 | 0 |
| ENPHASE ENERGY INC | COM | 29355A107 | 234 | 8,948 | SH | SOLE | 6 | 8,948 | 0 | 0 |
| ENPRO INDS INC | COM | 29355X107 | 135 | 2,729 | SH | SOLE | 5 | 2,729 | 0 | 0 |
| ENPRO INDS INC | COM | 29355X107 | 6,369 | 95,229 | SH | SOLE | 6 | 95,229 | 0 | 0 |
| ENOVA INTL INC | COM | 29357K103 | 1,022 | 42,484 | SH | SOLE | 6 | 42,484 | 0 | 0 |
| ENSIGN GROUP INC | COM | 29358P101 | 192 | 4,628 | SH | SOLE | 5 | 4,628 | 0 | 0 |
| ENSIGN GROUP INC | COM | 29358P101 | 714 | 15,729 | SH | SOLE | 6 | 15,729 | 0 | 0 |
| ENSCO JERSEY FIN LTD | NOTE 3.000% 1/3 | 29359WAB1 | 104 | 146,000 | SH | SOLE | 6 | 146,000 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 426 | 7,220 | SH | DFND | 3 | 7,220 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 866 | 14,493 | SH | SOLE | 5 | 14,493 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 11,723 | 234,033 | SH | SOLE | 6 | 234,033 | 0 | 0 |
| ENERGY CORP NEW | COM | 29364G103 | 881 | 9,392 | SH | DFND | 5 | 9,392 | 0 | 0 |
| ENERGY CORP NEW | COM | 29364G103 | 563 | 5,934 | SH | SOLE | 5 | 5,934 | 0 | 0 |
| ENERGY CORP NEW | COM | 29364G103 | 3,975 | 33,182 | SH | SOLE | 6 | 33,182 | 0 | 0 |
| ENTERPRISE FINL SVCS CORP | COM | 293712105 | 2,321 | 48,146 | SH | SOLE | 6 | 48,146 | 0 | 0 |
| ENTERPRISE PRODS | COM | 293792107 | 1,393 | 76,670 | SH | SOLE | 5 | 76,670 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| PARTNERS L | | | | | | | | | | |
| ENTERPRISE PRODS PARTNERS L | COM | 293792107 | 6,087 | 216,143 | SH | SOLE | 6 | 216,143 | 0 | 0 |
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 1,150 | 438,954 | SH | SOLE | 6 | 438,954 | 0 | 0 |
| ENVESTNET INC | COM | 29404K106 | 442 | 6,049 | SH | SOLE | 5 | 6,049 | 0 | 0 |
| ENVESTNET INC | COM | 29404K106 | 3,835 | 55,075 | SH | SOLE | 6 | 55,075 | 0 | 0 |
| EPAM SYS INC | COM | 29414B104 | 8 | 54 | SH | SOLE | 5 | 54 | 0 | 0 |
| HUYA INC | ADS REP SHS A | 44852D108 | 232 | 12,950 | SH | SOLE | 6 | 12,950 | 0 | 0 |
| HYATT HOTELS CORP | COM CL A | 448579102 | 247 | 4,913 | SH | DFND | 5 | 4,913 | 0 | 0 |
| HYATT HOTELS CORP | COM CL A | 448579102 | 17 | 184 | SH | SOLE | 6 | 184 | 0 | 0 |
| HYATT HOTELS CORP | COM CL A | 448579102 | 786 | 15,386 | SH | SOLE | 5 | 15,386 | 0 | 0 |
| HYSTER YALE MATLS HANDLING I | CL A | 449172105 | 211 | 3,577 | SH | SOLE | 6 | 3,577 | 0 | 0 |
| IAC INTERACTIVECORP | COM | 44919P508 | 3,038 | 9,395 | SH | DFND | 5 | 9,395 | 0 | 0 |
| IAC INTERACTIVECORP | COM | 44919P508 | 696 | 2,156 | SH | SOLE | 5 | 2,156 | 0 | 0 |
| IAC INTERACTIVECORP | COM | 44919P508 | 1,343 | 5,391 | SH | SOLE | 6 | 5,391 | 0 | 0 |
| IAA INC | COM | 449253103 | 282 | 7,347 | SH | SOLE | 5 | 7,347 | 0 | 0 |
| IAA INC | COM | 449253103 | 4,344 | 92,311 | SH | SOLE | 6 | 92,311 | 0 | 0 |
| ICF INTL INC | COM | 44925C103 | 61 | 923 | SH | SOLE | 5 | 923 | 0 | 0 |
| ICF INTL INC | COM | 44925C103 | 11,639 | 127,032 | SH | SOLE | 6 | 127,032 | 0 | 0 |
| ICU MED INC | COM | 44930G107 | 71 | 359 | SH | SOLE | 5 | 359 | 0 | 0 |
| ICU MED INC | COM | 44930G107 | 872 | 4,660 | SH | SOLE | 6 | 4,660 | 0 | 0 |
| IPG PHOTONICS CORP | COM | 44980X109 | 277 | 1,715 | SH | SOLE | 5 | 1,715 | 0 | 0 |
| IPG PHOTONICS CORP | COM | 44980X109 | 1,823 | 12,580 | SH | SOLE | 6 | 12,580 | 0 | 0 |
| IRSA INVERSIONES Y REP S A | GLOBL DEP RCPT | 450047204 | 444 | 64,100 | SH | SOLE | 6 | 64,100 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 701 | 6,048 | SH | DFND | 3 | 6,048 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 1,404 | 12,105 | SH | SOLE | 5 | 12,105 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 1,421 | 20,867 | SH | SOLE | 6 | 20,867 | 0 | 0 |
| ISTAR INC | COM | 45031U101 | 1,880 | 129,553 | SH | SOLE | 6 | 129,553 | 0 | 0 |
| ITT INC | COM | 45073V108 | 460 | 7,731 | SH | SOLE | 5 | 7,731 | 0 | 0 |
| ITT INC | COM | 45073V108 | 8,469 | 114,592 | SH | SOLE | 6 | 114,592 | 0 | 0 |
| IBERIABANK CORP | COM | 450828108 | 586 | 13,413 | SH | SOLE | 5 | 13,413 | 0 | 0 |
| IBERIABANK CORP | COM | 450828108 | 9,747 | 130,252 | SH | SOLE | 6 | 130,252 | 0 | 0 |
| ICICI BANK LIMITED | ADR | 45104G104 | 534 | 57,762 | SH | SOLE | 5 | 57,762 | 0 | 0 |
| ICICI BANK LIMITED | ADR | 45104G104 | 42,871 | 2,841,013 | SH | SOLE | 6 | 2,841,013 | 0 | 0 |
| IDACORP INC | COM | 451107106 | 380 | 3,557 | SH | SOLE | 6 | 3,557 | 0 | 0 |
| IDACORP INC | COM | 451107106 | 404 | 4,615 | SH | SOLE | 5 | 4,615 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 1,379 | 8,724 | SH | DFND | 5 | 8,724 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 113 | 715 | SH | SOLE | 5 | 715 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 10,075 | 58,575 | SH | SOLE | 6 | 58,575 | 0 | 0 |
| IDEXX LABS INC | COM | 45168D104 | 1,028 | 3,114 | SH | DFND | 5 | 3,114 | 0 | 0 |
| IDEXX LABS INC | COM | 45168D104 | 536 | 2,051 | SH | SOLE | 6 | 2,051 | 0 | 0 |
| IDEXX LABS INC | COM | 45168D104 | 5,988 | 18,128 | SH | SOLE | 5 | 18,128 | 0 | 0 |
| IHEARTMEDIA INC | COM CL A | 45174J509 | 176 | 10,399 | SH | SOLE | 6 | 10,399 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 2,490 | 14,242 | SH | DFND | 5 | 14,242 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 4,376 | 25,028 | SH | DFND | 1 | 25,028 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1,607 | 9,341 | SH | SOLE | 5 | 9,341 | 0 | 0 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 8,390 | 46,705 | SH | SOLE | 6 | 46,705 | 0 | 0 |
| ILLUMINA INC | COM | 452327109 | 2,643 | 7,337 | SH | SOLE | 5 | 7,337 | 0 | 0 |
| ILLUMINA INC | COM | 452327109 | 94,749 | 285,613 | SH | SOLE | 6 | 285,613 | 0 | 0 |
| ILLUMINA INC | NOTE 0.500% 6/1 | 452327AH2 | 264 | 190,000 | SH | SOLE | 6 | 190,000 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| ILLUMINA INC | NOTE 8/1 | 452327AK5 | 77 | 70,000 | SH | SOLE | 6 | 70,000 | 0 | 0 |
| IMAX CORP | COM | 45245E109 | 205 | 18,300 | SH | SOLE | 5 | 18,300 | 0 | 0 |
| IMAX CORP | COM | 45245E109 | 811 | 39,679 | SH | SOLE | 6 | 39,679 | 0 | 0 |
| IMMUNOMEDICS INC | COM | 452907108 | 610 | 17,207 | SH | DFND | 3 | 17,207 | 0 | 0 |
| IMMUNOMEDICS INC | COM | 452907108 | 171 | 4,817 | SH | SOLE | 5 | 4,817 | 0 | 0 |
| IMMUNOMEDICS INC | COM | 452907108 | 978 | 46,239 | SH | SOLE | 6 | 46,239 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 1,630 | 15,250 | SH | SOLE | 5 | 15,250 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 9,256 | 105,999 | SH | SOLE | 6 | 105,999 | 0 | 0 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 37 | 468 | SH | SOLE | 5 | 468 | 0 | 0 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 410 | 4,925 | SH | SOLE | 6 | 4,925 | 0 | 0 |
| INDEPENDENT BK GROUP INC | COM | 45384B106 | 1,272 | 22,942 | SH | SOLE | 6 | 22,942 | 0 | 0 |
| INFINERA CORP | COM | 45667G103 | 115 | 18,657 | SH | SOLE | 5 | 18,657 | 0 | 0 |
| INFINERA CORP | COM | 45667G103 | 1,991 | 250,804 | SH | SOLE | 6 | 250,804 | 0 | 0 |
| INFOSYS LTD | SPONSORED ADR | 456788108 | 75 | 7,797 | SH | DFND | 8 | 7,797 | 0 | 0 |
| INFOSYS LTD | SPONSORED ADR | 456788108 | 980 | 100,441 | SH | SOLE | 5 | 100,441 | 0 | 0 |
| INFOSYS LTD | SPONSORED ADR | 456788108 | 28,963 | 2,806,466 | SH | SOLE | 6 | 2,806,466 | 0 | 0 |
| ING GROEP N.V. | SPONSORED ADR | 456837103 | 78 | 11,247 | SH | DFND | 8 | 11,247 | 0 | 0 |
| ING GROEP N.V. | SPONSORED ADR | 456837103 | 4,384 | 637,648 | SH | SOLE | 5 | 637,648 | 0 | 0 |
| INGEVITY CORP | COM | 45688C107 | 137 | 2,805 | SH | SOLE | 5 | 2,805 | 0 | 0 |
| INGEVITY CORP | COM | 45688C107 | 2,062 | 23,595 | SH | SOLE | 6 | 23,595 | 0 | 0 |
| INGLES MKTS INC | CL A | 457030104 | 114 | 2,656 | SH | DFND | 5 | 2,656 | 0 | 0 |
| INGLES MKTS INC | CL A | 457030104 | 147 | 3,089 | SH | SOLE | 6 | 3,089 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 198 | 2,386 | SH | DFND | 5 | 2,386 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 668 | 7,192 | SH | SOLE | 6 | 7,192 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 1,274 | 14,973 | SH | SOLE | 5 | 14,973 | 0 | 0 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 6,122 | 87,096 | SH | SOLE | 6 | 87,096 | 0 | 0 |
| INSMED INC | COM PAR \$0.01 | 457669307 | 1 | 106 | SH | SOLE | 5 | 106 | 0 | 0 |
| INSMED INC | COM PAR \$0.01 | 457669307 | 737 | 30,861 | SH | SOLE | 6 | 30,861 | 0 | 0 |
| INNOSPEC INC | COM | 45768S105 | 371 | 4,808 | SH | DFND | 5 | 4,808 | 0 | 0 |
| INNOSPEC INC | COM | 45768S105 | 1 | 17 | SH | SOLE | 5 | 17 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 683 | 5,812 | SH | DFND | 3 | 5,812 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 1,667 | 14,109 | SH | SOLE | 5 | 14,109 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 1,625 | 21,960 | SH | SOLE | 6 | 21,960 | 0 | 0 |
| INPHI CORP | NOTE 1.125%12/0 | 45772FAB3 | 502 | 270,000 | SH | SOLE | 6 | 270,000 | 0 | 0 |
| INSPIRE MED SYS INC | COM | 457730109 | 480 | 5,514 | SH | DFND | 3 | 5,514 | 0 | 0 |
| INSPIRE MED SYS INC | COM | 457730109 | 483 | 6,515 | SH | SOLE | 6 | 6,515 | 0 | 0 |
| INNERWORKINGS INC | COM | 45773Y105 | 4,603 | 835,318 | SH | SOLE | 6 | 835,318 | 0 | 0 |
| INSTEEL INDUSTRIES INC | COM | 45774W108 | 434 | 20,200 | SH | SOLE | 6 | 20,200 | 0 | 0 |
| INSPERITY INC | COM | 45778Q107 | 8,573 | 99,641 | SH | SOLE | 6 | 99,641 | 0 | 0 |
| INSTALLED BLDG PRODS INC | COM | 45780R101 | 732 | 10,626 | SH | SOLE | 6 | 10,626 | 0 | 0 |
| INOVALON HLDGS INC | COM CL A | 45781D101 | 281 | 14,574 | SH | DFND | 5 | 14,574 | 0 | 0 |
| INNOVIVA INC | COM | 45781M101 | 157 | 11,250 | SH | DFND | 5 | 11,250 | 0 | 0 |
| INNOVIVA INC | COM | 45781M101 | 197 | 13,925 | SH | SOLE | 6 | 13,925 | 0 | 0 |
| INSEEGO CORP | COM | 45782B104 | 408 | 35,142 | SH | DFND | 3 | 35,142 | 0 | 0 |
| INSULET CORP | COM | 45784P101 | 624 | 3,089 | SH | SOLE | 5 | 3,089 | 0 | 0 |
| INSULET CORP | COM | 45784P101 | 935 | 5,462 | SH | SOLE | 6 | 5,462 | 0 | 0 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 405 | 8,227 | SH | SOLE | 5 | 8,227 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 7,565 | 129,812 | SH | SOLE | 6 | 129,812 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 17,954 | 300,089 | SH | DFND | 5 | 300,089 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 14,886 | 247,727 | SH | SOLE | 5 | 247,727 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 56,842 | 949,733 | SH | SOLE | 6 | 949,733 | 0 | 0 |
| INTER PARFUMS INC | COM | 458334109 | 177 | 3,707 | SH | SOLE | 5 | 3,707 | 0 | 0 |
| INTER PARFUMS INC | COM | 458334109 | 414 | 5,687 | SH | SOLE | 6 | 5,687 | 0 | 0 |
| INTERACTIVE BROKERS GROUP IN | COM CL A | 45841N107 | 44 | 1,058 | SH | SOLE | 5 | 1,058 | 0 | 0 |
| INTERACTIVE BROKERS GROUP IN | COM CL A | 45841N107 | 1,231 | 26,410 | SH | SOLE | 6 | 26,410 | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | COM | 45845P108 | 10 | 937 | SH | SOLE | 5 | 937 | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | COM | 45845P108 | 521 | 4,208 | SH | SOLE | 6 | 4,208 | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | NOTE 3.250% 7/0 | 45845PAA6 | 171 | 170,000 | SH | SOLE | 6 | 170,000 | 0 | 0 |
| INTERFACE INC | COM | 458665304 | 363 | 21,857 | SH | SOLE | 6 | 21,857 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM | 45866F104 | 10,259 | 112,197 | SH | SOLE | 5 | 112,197 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM | 45866F104 | 31,883 | 344,498 | SH | SOLE | 6 | 344,498 | 0 | 0 |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 370 | 8,589 | SH | SOLE | 6 | 8,589 | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 3,431 | 28,408 | SH | DFND | 5 | 28,408 | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1,693 | 14,068 | SH | SOLE | 5 | 14,068 | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 10,159 | 75,791 | SH | SOLE | 6 | 75,791 | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 64 | 524 | SH | SOLE | 5 | 524 | 0 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 7,261 | 56,277 | SH | SOLE | 6 | 56,277 | 0 | 0 |
| INTL PAPER CO | COM | 460146103 | 711 | 21,695 | SH | SOLE | 5 | 21,695 | 0 | 0 |
| INTL PAPER CO | COM | 460146103 | 7,116 | 154,536 | SH | SOLE | 6 | 154,536 | 0 | 0 |
| INTERNATIONAL TOWER HILL MIN | COM | 46050R102 | 71 | 131,114 | SH | SOLE | 6 | 131,114 | 0 | 0 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 4,026 | 234,592 | SH | DFND | 1 | 234,592 | 0 | 0 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 392 | 22,260 | SH | SOLE | 5 | 22,260 | 0 | 0 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 12,234 | 529,612 | SH | SOLE | 6 | 529,612 | 0 | 0 |
| INTERSECT ENT INC | COM | 46071F103 | 335 | 13,470 | SH | SOLE | 6 | 13,470 | 0 | 0 |
| INTERSECT ENT INC | COM | 46071F103 | 142 | 15,400 | SH | SOLE | 5 | 15,400 | 0 | 0 |
| INTL FCSTONE INC | COM | 46116V105 | 173 | 3,150 | SH | DFND | 5 | 3,150 | 0 | 0 |
| INTL FCSTONE INC | COM | 46116V105 | 278 | 5,700 | SH | SOLE | 6 | 5,700 | 0 | 0 |
| INTUIT | COM | 461202103 | 15,053 | 50,823 | SH | DFND | 5 | 50,823 | 0 | 0 |
| INTUIT | COM | 461202103 | 11,928 | 40,379 | SH | SOLE | 5 | 40,379 | 0 | 0 |
| INTUIT | COM | 461202103 | 57,166 | 218,251 | SH | SOLE | 6 | 218,251 | 0 | 0 |
| INVACARE CORP | COM | 461203101 | 162 | 17,970 | SH | SOLE | 6 | 17,970 | 0 | 0 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 4,172 | 7,302 | SH | SOLE | 5 | 7,302 | 0 | 0 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 26,600 | 44,997 | SH | SOLE | 6 | 44,997 | 0 | 0 |
| INVESCO MORTGAGE CAPITAL INC | COM | 46131B100 | 4,837 | 290,508 | SH | SOLE | 6 | 290,508 | 0 | 0 |
| INVESCO CALIF MUN INCOME TR | COM | 46132P108 | 165 | 11,386 | SH | SOLE | 5 | 11,386 | 0 | 0 |
| INVESCO EXCHANGE TRADED FD T | S&P500 BUY WRT | 46137V399 | 788 | 43,183 | SH | SOLE | 5 | 43,183 | 0 | 0 |
| INVESCO EXCH TRADED FD TR II | S&P SMLCP HELT | 46138E149 | 363 | 3,000 | SH | SOLE | 5 | 3,000 | 0 | 0 |
| INVESCO EXCH | S&P INTL | 46138E230 | 17,018 | 616,129 | SH | SOLE | 5 | 616,129 | 0 | 0 |

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|------------------------------------|------------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| TRADED FD TR II | LOW | | | | | | | | | |
| INVESCO EXCH TRADED FD TR II | S&P500 LOW VOL | 46138E354 | 25,636 | 515,820 | SH | SOLE | 5 | 515,820 | 0 | 0 |
| INVESCO EXCH TRADED FD TR II | PFD ETF | 46138E511 | 952 | 67,432 | SH | SOLE | 5 | 67,432 | 0 | 0 |
| INVESCO EXCHANGE- TRADED FD T | SR LN ETF | 46138G508 | 51,903 | 2,432,315 | SH | SOLE | 5 | 2,432,315 | 0 | 0 |
| INVESCO EXCHANGE- TRADED FD T | TREAS COLATERL | 46138G888 | 350 | 3,299 | SH | SOLE | 5 | 3,299 | 0 | 0 |
| INVESTORS BANCORP INC NEW | COM | 46146L101 | 631 | 74,182 | SH | DFND | 5 | 74,182 | 0 | 0 |
| INVESTORS BANCORP INC NEW | COM | 46146L101 | 3,789 | 318,036 | SH | SOLE | 6 | 318,036 | 0 | 0 |
| INVITAE CORP | COM | 46185L103 | 669 | 22,079 | SH | DFND | 3 | 22,079 | 0 | 0 |
| INVITAE CORP | COM | 46185L103 | 662 | 41,033 | SH | SOLE | 6 | 41,033 | 0 | 0 |
| INVITATION HOMES INC | COM | 46187W107 | 2,960 | 107,531 | SH | DFND | 5 | 107,531 | 0 | 0 |
| INVITATION HOMES INC | COM | 46187W107 | 1,065 | 38,854 | SH | SOLE | 5 | 38,854 | 0 | 0 |
| INVITATION HOMES INC | COM | 46187W107 | 43,588 | 1,454,385 | SH | SOLE | 6 | 1,454,385 | 0 | 0 |
| IONIS PHARMACEUTICALS INC | COM | 462222100 | 147 | 2,774 | SH | SOLE | 5 | 2,774 | 0 | 0 |
| IONIS PHARMACEUTICALS INC | COM | 462222100 | 5,962 | 98,697 | SH | SOLE | 6 | 98,697 | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 470 | 17,105 | SH | DFND | 3 | 17,105 | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 5 | 186 | SH | SOLE | 5 | 186 | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 2,572 | 92,903 | SH | SOLE | 6 | 92,903 | 0 | 0 |
| IQVIA HLDGS INC | COM | 46266C105 | 1,755 | 11,911 | SH | SOLE | 5 | 11,911 | 0 | 0 |
| IQVIA HLDGS INC | COM | 46266C105 | 10,747 | 69,556 | SH | SOLE | 6 | 69,556 | 0 | 0 |
| IROBOT CORP | COM | 462726100 | 342 | 4,080 | SH | SOLE | 5 | 4,080 | 0 | 0 |
| IROBOT CORP | COM | 462726100 | 238 | 4,700 | SH | SOLE | 6 | 4,700 | 0 | 0 |
| IRON MTN INC NEW | COM | 46284V101 | 521 | 18,399 | SH | SOLE | 5 | 18,399 | 0 | 0 |
| IRON MTN INC NEW | COM | 46284V101 | 1,430 | 44,870 | SH | SOLE | 6 | 44,870 | 0 | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A | 46333X108 | 236 | 22,880 | SH | DFND | 5 | 22,880 | 0 | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A | 46333X108 | 35 | 4,762 | SH | SOLE | 5 | 4,762 | 0 | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A | 46333X108 | 841 | 63,174 | SH | SOLE | 6 | 63,174 | 0 | 0 |
| ISHARES GOLD TRUST | ISHARES | 464285105 | 900 | 52,994 | SH | SOLE | 5 | 52,994 | 0 | 0 |
| ISHARES GOLD TRUST | ISHARES | 464285105 | 15,613 | 1,076,765 | SH | SOLE | 6 | 1,076,765 | 0 | 0 |
| ISHARES INC | MIN VOL GBL ETF | 464286525 | 182,019 | 2,078,084 | SH | SOLE | 5 | 2,078,084 | 0 | 0 |
| ISHARES INC | MSCI EURZONE ETF | 464286608 | 1,149 | 27,400 | SH | SOLE | 6 | 27,400 | 0 | 0 |
| ISHARES TR | SELECT DIVID ETF | 464287168 | 450 | 5,569 | SH | SOLE | 5 | 5,569 | 0 | 0 |
| ISHARES TR | CORE S&P500 ETF | 464287200 | 1,926 | 5,957 | SH | SOLE | 6 | 5,957 | 0 | 0 |
| ISHARES TR | CORE S&P500 ETF | 464287200 | 3,547 | 11,458 | SH | SOLE | 5 | 11,458 | 0 | 0 |
| ISHARES TR | CORE US AGGBD ET | 464287226 | 327 | 2,767 | SH | SOLE | 5 | 2,767 | 0 | 0 |
| ISHARES TR | MSCI EMG MKT ETF | 464287234 | 416 | 10,411 | SH | SOLE | 5 | 10,411 | 0 | 0 |
| ISHARES TR | MSCI EMG MKT ETF | 464287234 | 6,349 | 141,487 | SH | SOLE | 6 | 141,487 | 0 | 0 |
| ISHARES TR | IBOXX INV | 464287242 | 5,257 | 39,082 | SH | SOLE | 5 | 39,082 | 0 | 0 |

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|------------|------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| | CP ETF | | | | | | | | | |
| ISHARES TR | IBOXX INV CP ETF | 464287242 | 6,222 | 48,628 | SH | SOLE | 6 | 48,628 | 0 | 0 |
| ISHARES TR | S&P 500 GRWT ETF | 464287309 | 21,583 | 103,949 | SH | SOLE | 5 | 103,949 | 0 | 0 |
| ISHARES TR | S&P 500 VAL ETF | 464287408 | 6,584 | 60,857 | SH | SOLE | 5 | 60,857 | 0 | 0 |
| ISHARES TR | MSCI EAFE ETF | 464287465 | 728 | 10,490 | SH | SOLE | 6 | 10,490 | 0 | 0 |
| ISHARES TR | MSCI EAFE ETF | 464287465 | 2,297 | 37,731 | SH | SOLE | 5 | 37,731 | 0 | 0 |
| ISHARES TR | RUS MDCP VAL ETF | 464287473 | 1,630 | 21,300 | SH | SOLE | 5 | 21,300 | 0 | 0 |
| ISHARES TR | RUS MDCP VAL ETF | 464287473 | 12,137 | 128,073 | SH | SOLE | 6 | 128,073 | 0 | 0 |
| ISHARES TR | RUS MD CP GR ETF | 464287481 | 2,743 | 17,348 | SH | SOLE | 5 | 17,348 | 0 | 0 |
| ISHARES TR | RUS MID CAP ETF | 464287499 | 3,318 | 55,660 | SH | SOLE | 6 | 55,660 | 0 | 0 |
| ISHARES TR | RUS MID CAP ETF | 464287499 | 3,061 | 57,117 | SH | SOLE | 5 | 57,117 | 0 | 0 |
| ISHARES TR | NASDAQ BIOTECH | 464287556 | 410 | 3,000 | SH | SOLE | 5 | 3,000 | 0 | 0 |
| ISHARES TR | RUS 1000 VAL ETF | 464287598 | 6,196 | 45,400 | SH | SOLE | 6 | 45,400 | 0 | 0 |
| ISHARES TR | RUS 1000 VAL ETF | 464287598 | 25,831 | 229,361 | SH | SOLE | 5 | 229,361 | 0 | 0 |
| ISHARES TR | RUS 1000 GRW ETF | 464287614 | 430 | 2,444 | SH | SOLE | 6 | 2,444 | 0 | 0 |
| ISHARES TR | RUS 1000 GRW ETF | 464287614 | 26,496 | 137,974 | SH | SOLE | 5 | 137,974 | 0 | 0 |
| ISHARES TR | RUS 1000 ETF | 464287622 | 3,779 | 21,178 | SH | SOLE | 6 | 21,178 | 0 | 0 |
| ISHARES TR | RUS 1000 ETF | 464287622 | 4,376 | 25,484 | SH | SOLE | 5 | 25,484 | 0 | 0 |
| ISHARES TR | RUS 2000 VAL ETF | 464287630 | 5,295 | 41,177 | SH | SOLE | 6 | 41,177 | 0 | 0 |
| ISHARES TR | RUS 2000 VAL ETF | 464287630 | 27,857 | 285,850 | SH | SOLE | 5 | 285,850 | 0 | 0 |
| ISHARES TR | RUS 2000 GRW ETF | 464287648 | 27,741 | 134,334 | SH | SOLE | 5 | 134,334 | 0 | 0 |
| ISHARES TR | RUSSELL 2000 ETF | 464287655 | 3,171 | 22,149 | SH | SOLE | 5 | 22,149 | 0 | 0 |
| ISHARES TR | RUSSELL 2000 ETF | 464287655 | 8,517 | 51,410 | SH | SOLE | 6 | 51,410 | 0 | 0 |
| ISHARES TR | RUSSELL 3000 ETF | 464287689 | 1,540 | 8,552 | SH | SOLE | 5 | 8,552 | 0 | 0 |
| ISHARES TR | CORE S&P SCP ETF | 464287804 | 594 | 8,725 | SH | SOLE | 5 | 8,725 | 0 | 0 |
| ISHARES TR | SP SMCP600VL ETF | 464287879 | 1,932 | 16,053 | SH | SOLE | 5 | 16,053 | 0 | 0 |
| ISHARES TR | S&P SML 600 GWT | 464287887 | 236 | 1,401 | SH | SOLE | 5 | 1,401 | 0 | 0 |
| ISHARES TR | SHRT NAT MUN ETF | 464288158 | 177,361 | 1,644,224 | SH | SOLE | 5 | 1,644,224 | 0 | 0 |
| ISHARES TR | MSCI ACWI ETF | 464288257 | 5,473 | 69,061 | SH | SOLE | 6 | 69,061 | 0 | 0 |
| ISHARES TR | JPMORGAN USD EMG | 464288281 | 2,989 | 26,088 | SH | SOLE | 6 | 26,088 | 0 | 0 |
| ISHARES TR | JPMORGAN USD EMG | 464288281 | 192,953 | 1,759,772 | SH | SOLE | 5 | 1,759,772 | 0 | 0 |
| ISHARES TR | NATIONAL MUN ETF | 464288414 | 407,860 | 3,533,784 | SH | SOLE | 5 | 3,533,784 | 0 | 0 |
| ISHARES TR | IBOXX HI YD ETF | 464288513 | 101,895 | 1,158,691 | SH | SOLE | 6 | 1,158,691 | 0 | 0 |
| ISHARES TR | MSCI KLD400 SOC | 464288570 | 5,402 | 45,803 | SH | SOLE | 5 | 45,803 | 0 | 0 |
| ISHARES TR | MBS ETF | 464288588 | 389 | 3,498 | SH | SOLE | 5 | 3,498 | 0 | 0 |
| ISHARES TR | MBS ETF | 464288588 | 35,156 | 325,337 | SH | SOLE | 6 | 325,337 | 0 | 0 |

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|-------------------------|------------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ISHARES TR | SHORT TREAS BD | 464288679 | 786 | 7,120 | SH | SOLE | 5 | 7,120 | 0 | 0 |
| ISHARES TR | U.S. MED DVC ETF | 464288810 | 397 | 1,500 | SH | SOLE | 5 | 1,500 | 0 | 0 |
| ISHARES TR | MSCI INDIA ETF | 46429B598 | 1,567 | 44,586 | SH | SOLE | 6 | 44,586 | 0 | 0 |
| ISHARES TR | CORE HIGH DV ETF | 46429B663 | 488 | 6,008 | SH | SOLE | 5 | 6,008 | 0 | 0 |
| ISHARES TR | MIN VOL EAFE ETF | 46429B689 | 47,396 | 717,551 | SH | SOLE | 5 | 717,551 | 0 | 0 |
| ISHARES TR | MSCI MIN VOL ETF | 46429B697 | 168,090 | 2,772,344 | SH | SOLE | 5 | 2,772,344 | 0 | 0 |
| ISHARES U S ETF TR | SHT MAT BD ETF | 46431W507 | 18,827 | 372,752 | SH | SOLE | 5 | 372,752 | 0 | 0 |
| ISHARES TR | CORE MSCI TOTAL | 46432F834 | 1,343 | 21,700 | SH | SOLE | 6 | 21,700 | 0 | 0 |
| ISHARES TR | CORE MSCI EAFE | 46432F842 | 209,472 | 3,665,597 | SH | SOLE | 5 | 3,665,597 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 19 | 114 | SH | SOLE | 5 | 114 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 2,903 | 26,488 | SH | SOLE | 6 | 26,488 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 95 | 5,843 | SH | SOLE | 5 | 5,843 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 5,787 | 208,223 | SH | SOLE | 6 | 208,223 | 0 | 0 |
| MEDPACE HLDGS INC | COM | 58506Q109 | 558 | 5,995 | SH | DFND | 5 | 5,995 | 0 | 0 |
| MEDPACE HLDGS INC | COM | 58506Q109 | 57 | 663 | SH | SOLE | 5 | 663 | 0 | 0 |
| MEDPACE HLDGS INC | COM | 58506Q109 | 4,904 | 58,344 | SH | SOLE | 6 | 58,344 | 0 | 0 |
| MEET GROUP INC | COM | 58513U101 | 1,652 | 329,763 | SH | SOLE | 6 | 329,763 | 0 | 0 |
| MERCADOLIBRE INC | COM | 58733R102 | 9,614 | 9,643 | SH | SOLE | 5 | 9,643 | 0 | 0 |
| MERCADOLIBRE INC | COM | 58733R102 | 31,217 | 54,581 | SH | SOLE | 6 | 54,581 | 0 | 0 |
| MERCADOLIBRE INC | NOTE 2.000% 8/1 | 58733RAD4 | 133 | 89,000 | SH | SOLE | 6 | 89,000 | 0 | 0 |
| MERCER INTL INC | COM | 588056101 | 1,109 | 90,171 | SH | SOLE | 6 | 90,171 | 0 | 0 |
| MERCHANTS BANCORP IND | COM | 58844R108 | 262 | 13,284 | SH | SOLE | 6 | 13,284 | 0 | 0 |
| MERCK & CO. INC | COM | 58933Y105 | 11,721 | 151,572 | SH | DFND | 1 | 151,572 | 0 | 0 |
| MERCK & CO. INC | COM | 58933Y105 | 16,012 | 207,067 | SH | DFND | 5 | 207,067 | 0 | 0 |
| MERCK & CO. INC | COM | 58933Y105 | 22,375 | 290,683 | SH | SOLE | 5 | 290,683 | 0 | 0 |
| MERCK & CO. INC | COM | 58933Y105 | 75,070 | 825,401 | SH | SOLE | 6 | 825,401 | 0 | 0 |
| MERCURY SYS INC | COM | 589378108 | 334 | 4,195 | SH | SOLE | 5 | 4,195 | 0 | 0 |
| MERCURY SYS INC | COM | 589378108 | 8,227 | 119,046 | SH | SOLE | 6 | 119,046 | 0 | 0 |
| MEREDITH CORP | COM | 589433101 | 209 | 6,434 | SH | SOLE | 6 | 6,434 | 0 | 0 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 77 | 3,300 | SH | DFND | 5 | 3,300 | 0 | 0 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 84 | 8,647 | SH | SOLE | 6 | 8,647 | 0 | 0 |
| MERIDIAN BANCORP INC MD | COM | 58958U103 | 52 | 4,482 | SH | DFND | 5 | 4,482 | 0 | 0 |
| MERIDIAN BANCORP INC MD | COM | 58958U103 | 242 | 12,053 | SH | SOLE | 6 | 12,053 | 0 | 0 |
| MERIT MED SYS INC | COM | 589889104 | 11,352 | 363,608 | SH | SOLE | 6 | 363,608 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 1,494 | 19,623 | SH | DFND | 5 | 19,623 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 271 | 3,502 | SH | SOLE | 5 | 3,502 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 3,437 | 56,251 | SH | SOLE | 6 | 56,251 | 0 | 0 |
| MERITOR INC | COM | 59001K100 | 33 | 1,659 | SH | DFND | 5 | 1,659 | 0 | 0 |
| MERITOR INC | COM | 59001K100 | 3 | 150 | SH | SOLE | 5 | 150 | 0 | 0 |
| MERITOR INC | COM | 59001K100 | 2,273 | 86,788 | SH | SOLE | 6 | 86,788 | 0 | 0 |
| MESA LABS INC | COM | 59064R109 | 293 | 1,175 | SH | SOLE | 6 | 1,175 | 0 | 0 |
| METHODE ELECTRS INC | COM | 591520200 | 232 | 5,896 | SH | SOLE | 6 | 5,896 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 6,497 | 177,913 | SH | DFND | 5 | 177,913 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 1,742 | 47,910 | SH | SOLE | 5 | 47,910 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 21,845 | 428,580 | SH | SOLE | 6 | 428,580 | 0 | 0 |

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|------------------------------|-----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| METROPOLITAN BK HLDG CORP | COM | 591774104 | 42 | 1,318 | SH | DFND | 5 | 1,318 | 0 | 0 |
| METROPOLITAN BK HLDG CORP | COM | 591774104 | 252 | 5,234 | SH | SOLE | 6 | 5,234 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 426 | 537 | SH | SOLE | 6 | 537 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 7,242 | 8,642 | SH | SOLE | 5 | 8,642 | 0 | 0 |
| MICHAELS COS INC | COM | 59408Q106 | 101 | 12,438 | SH | SOLE | 6 | 12,438 | 0 | 0 |
| MICRO FOCUS INTL PLC | SPON ADR NEW | 594837403 | 364 | 109,052 | SH | SOLE | 5 | 109,052 | 0 | 0 |
| MICRO FOCUS INTL PLC | SPON ADR NEW | 594837403 | 2,291 | 163,324 | SH | SOLE | 6 | 163,324 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 3,993 | 19,622 | SH | DFND | 1 | 19,622 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 59,532 | 292,525 | SH | DFND | 5 | 292,525 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 90,863 | 446,706 | SH | SOLE | 5 | 446,706 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 622,305 | 3,946,135 | SH | SOLE | 6 | 3,946,135 | 0 | 0 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 367 | 3,100 | SH | DFND | 5 | 3,100 | 0 | 0 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 32 | 652 | SH | SOLE | 5 | 652 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC. | COM | 595017104 | 3,522 | 33,423 | SH | SOLE | 5 | 33,423 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC. | COM | 595017104 | 56,190 | 536,570 | SH | SOLE | 6 | 536,570 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC. | NOTE 1.625% 2/1 | 595017AD6 | 387 | 180,000 | SH | SOLE | 6 | 180,000 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC. | NOTE 1.625% 2/1 | 595017AF1 | 1,712 | 1,200,000 | SH | SOLE | 6 | 1,200,000 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1,656 | 32,151 | SH | DFND | 5 | 32,151 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 220 | 4,384 | SH | SOLE | 5 | 4,384 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 18,349 | 341,184 | SH | SOLE | 6 | 341,184 | 0 | 0 |
| MICRON TECHNOLOGY INC | NOTE 3.125% 5/0 | 595112AX1 | 248 | 46,000 | SH | SOLE | 6 | 46,000 | 0 | 0 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 350 | 3,053 | SH | DFND | 5 | 3,053 | 0 | 0 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 284 | 2,515 | SH | SOLE | 5 | 2,515 | 0 | 0 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 10,602 | 80,407 | SH | SOLE | 6 | 80,407 | 0 | 0 |
| MIDDLEBY CORP | COM | 596278101 | 1,167 | 14,941 | SH | SOLE | 5 | 14,941 | 0 | 0 |
| MIDDLEBY CORP | COM | 596278101 | 2,105 | 19,217 | SH | SOLE | 6 | 19,217 | 0 | 0 |
| MIDLAND STS BANCORP INC ILL | COM | 597742105 | 474 | 16,378 | SH | SOLE | 6 | 16,378 | 0 | 0 |
| MIDWESTONE FINL GROUP INC NE | COM | 598511103 | 232 | 6,393 | SH | SOLE | 6 | 6,393 | 0 | 0 |
| MILLER HERMAN INC | COM | 600544100 | 767 | 32,504 | SH | DFND | 5 | 32,504 | 0 | 0 |
| MILLER HERMAN INC | COM | 600544100 | 757 | 18,167 | SH | SOLE | 6 | 18,167 | 0 | 0 |
| MILLER INDS INC TENN | COM NEW | 600551204 | 226 | 6,100 | SH | SOLE | 6 | 6,100 | 0 | 0 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 2,174 | 37,716 | SH | SOLE | 6 | 37,716 | 0 | 0 |
| MIRATI THERAPEUTICS INC | COM | 60468T105 | 871 | 6,759 | SH | SOLE | 6 | 6,759 | 0 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADS | 606822104 | 46 | 11,676 | SH | DFND | 8 | 11,676 | 0 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADS | 606822104 | 162 | 41,465 | SH | SOLE | 5 | 41,465 | 0 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADS | 606822104 | 7,863 | 1,448,000 | SH | SOLE | 6 | 1,448,000 | 0 | 0 |
| MIZUHO FINL GROUP INC | SPONSORED ADR | 60687Y109 | 204 | 82,520 | SH | SOLE | 5 | 82,520 | 0 | 0 |
| MIX TELEMATICS LTD | SPONSORED ADR | 60688N102 | 184 | 14,155 | SH | SOLE | 6 | 14,155 | 0 | 0 |
| MOBILE TELESYSTEMS PJSC | SPONSORED ADR | 607409109 | 133 | 14,457 | SH | DFND | 8 | 14,457 | 0 | 0 |
| MOBILE TELESYSTEMS | SPONSORED | 607409109 | 20 | 2,101 | SH | SOLE | 5 | 2,101 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| PJSC | ADR | | | | | | | | | |
| MOBILE TELESYSTEMS PJSC | SPONSORED ADR | 607409109 | 8,649 | 852,081 | SH | SOLE | 6 | 852,081 | 0 | 0 |
| MOELIS & CO | CL A | 60786M105 | 3 | 109 | SH | SOLE | 5 | 109 | 0 | 0 |
| MOELIS & CO | CL A | 60786M105 | 1,661 | 52,030 | SH | SOLE | 6 | 52,030 | 0 | 0 |
| MOHAWK INDS INC | COM | 608190104 | 64 | 630 | SH | SOLE | 5 | 630 | 0 | 0 |
| MOHAWK INDS INC | COM | 608190104 | 529 | 3,882 | SH | SOLE | 6 | 3,882 | 0 | 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 179 | 1,039 | SH | SOLE | 5 | 1,039 | 0 | 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 5,328 | 39,268 | SH | SOLE | 6 | 39,268 | 0 | 0 |
| MOLSON COORS BEVERAGE CO | CL B | 60871R209 | 903 | 26,083 | SH | SOLE | 5 | 26,083 | 0 | 0 |
| MOLSON COORS BEVERAGE CO | CL B | 60871R209 | 7,356 | 136,475 | SH | SOLE | 6 | 136,475 | 0 | 0 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 656 | 19,708 | SH | DFND | 3 | 19,708 | 0 | 0 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 737 | 37,355 | SH | SOLE | 6 | 37,355 | 0 | 0 |
| MOMO INC | ADR | 60879B107 | 79 | 4,511 | SH | DFND | 8 | 4,511 | 0 | 0 |
| MOMO INC | ADR | 60879B107 | 165 | 7,864 | SH | SOLE | 5 | 7,864 | 0 | 0 |
| MOMO INC | ADR | 60879B107 | 3,802 | 113,502 | SH | SOLE | 6 | 113,502 | 0 | 0 |
| MONDELEZ INTL INC | CL A | 609207105 | 8,301 | 161,695 | SH | SOLE | 5 | 161,695 | 0 | 0 |
| MONDELEZ INTL INC | CL A | 609207105 | 20,067 | 364,333 | SH | SOLE | 6 | 364,333 | 0 | 0 |
| MONGODB INC | CL A | 60937P106 | 208 | 936 | SH | SOLE | 5 | 936 | 0 | 0 |
| MONMOUTH REAL ESTATE INVT CO | CL A | 609720107 | 1,361 | 93,995 | SH | SOLE | 6 | 93,995 | 0 | 0 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 591 | 2,492 | SH | DFND | 3 | 2,492 | 0 | 0 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 1,631 | 7,119 | SH | SOLE | 5 | 7,119 | 0 | 0 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 5,393 | 30,295 | SH | SOLE | 6 | 30,295 | 0 | 0 |
| MONRO INC | COM | 610236101 | 97 | 1,774 | SH | SOLE | 5 | 1,774 | 0 | 0 |
| MONRO INC | COM | 610236101 | 15,128 | 193,452 | SH | SOLE | 6 | 193,452 | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM | 61174X109 | 4,436 | 63,987 | SH | DFND | 5 | 63,987 | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM | 61174X109 | 3,056 | 44,318 | SH | SOLE | 5 | 44,318 | 0 | 0 |
| MONSTER BEVERAGE CORP NEW | COM | 61174X109 | 6,934 | 109,111 | SH | SOLE | 6 | 109,111 | 0 | 0 |
| MOODYS CORP | COM | 615369105 | 5,765 | 20,977 | SH | SOLE | 5 | 20,977 | 0 | 0 |
| MOODYS CORP | COM | 615369105 | 30,928 | 130,271 | SH | SOLE | 6 | 130,271 | 0 | 0 |
| MORGAN STANLEY | COM NEW | 617446448 | 3,388 | 70,149 | SH | DFND | 5 | 70,149 | 0 | 0 |
| MORGAN STANLEY | COM NEW | 617446448 | 4,728 | 97,628 | SH | SOLE | 5 | 97,628 | 0 | 0 |
| MORGAN STANLEY | COM NEW | 617446448 | 25,253 | 493,990 | SH | SOLE | 6 | 493,990 | 0 | 0 |
| PTC THERAPEUTICS INC | COM | 69366J200 | 1 | 12 | SH | SOLE | 5 | 12 | 0 | 0 |
| PTC THERAPEUTICS INC | COM | 69366J200 | 985 | 20,500 | SH | SOLE | 6 | 20,500 | 0 | 0 |
| PTC INC | COM | 69370C100 | 442 | 7,974 | SH | SOLE | 5 | 7,974 | 0 | 0 |
| PTC INC | COM | 69370C100 | 11,735 | 156,692 | SH | SOLE | 6 | 156,692 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 11,409 | 152,423 | SH | DFND | 5 | 152,423 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 282 | 3,735 | SH | SOLE | 5 | 3,735 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 4,407 | 55,719 | SH | SOLE | 6 | 55,719 | 0 | 0 |
| PACIFIC PREMIER BANCORP | COM | 69478X105 | 84 | 3,886 | SH | DFND | 5 | 3,886 | 0 | 0 |
| PACIFIC PREMIER BANCORP | COM | 69478X105 | 217 | 9,463 | SH | SOLE | 5 | 9,463 | 0 | 0 |
| PACIFIC PREMIER BANCORP | COM | 69478X105 | 1,121 | 34,378 | SH | SOLE | 6 | 34,378 | 0 | 0 |
| PACIRA BIOSCIENCES | COM | 695127100 | 110 | 2,100 | SH | DFND | 5 | 2,100 | 0 | 0 |
| PACIRA BIOSCIENCES | COM | 695127100 | 627 | 11,954 | SH | DFND | 3 | 11,954 | 0 | 0 |

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|-----------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| PACIRA BIOSCIENCES | COM | 695127100 | 754 | 13,807 | SH | SOLE | 5 | 13,807 | 0 | 0 |
| PACIRA BIOSCIENCES | COM | 695127100 | 1,194 | 26,350 | SH | SOLE | 6 | 26,350 | 0 | 0 |
| PACIRA BIOSCIENCES | NOTE 2.375% 4/0 | 695127AD2 | 151 | 145,000 | SH | SOLE | 6 | 145,000 | 0 | 0 |
| PACKAGING CORP AMER | COM | 695156109 | 337 | 3,380 | SH | SOLE | 5 | 3,380 | 0 | 0 |
| PACKAGING CORP AMER | COM | 695156109 | 3,306 | 29,521 | SH | SOLE | 6 | 29,521 | 0 | 0 |
| PACWEST BANCORP DEL | COM | 695263103 | 231 | 12,037 | SH | SOLE | 5 | 12,037 | 0 | 0 |
| PACWEST BANCORP DEL | COM | 695263103 | 14,108 | 368,647 | SH | SOLE | 6 | 368,647 | 0 | 0 |
| PAGERDUTY INC | COM | 69553P100 | 1,006 | 42,994 | SH | SOLE | 6 | 42,994 | 0 | 0 |
| PALATIN TECHNOLOGIES INC | COM PAR \$.01 | 696077403 | 18 | 23,254 | SH | SOLE | 6 | 23,254 | 0 | 0 |
| PALO ALTO NETWORKS INC | COM | 697435105 | 402 | 2,799 | SH | SOLE | 5 | 2,799 | 0 | 0 |
| PALO ALTO NETWORKS INC | COM | 697435105 | 6,400 | 27,675 | SH | SOLE | 6 | 27,675 | 0 | 0 |
| PALO ALTO NETWORKS INC | NOTE 0.750% 7/0 | 697435AD7 | 331 | 300,000 | SH | SOLE | 6 | 300,000 | 0 | 0 |
| PALOMAR HLDGS INC | COM | 69753M105 | 260 | 3,461 | SH | SOLE | 5 | 3,461 | 0 | 0 |
| PALOMAR HLDGS INC | COM | 69753M105 | 1,726 | 34,185 | SH | SOLE | 6 | 34,185 | 0 | 0 |
| PAPA JOHNS INTL INC | COM | 698813102 | 422 | 5,308 | SH | DFND | 3 | 5,308 | 0 | 0 |
| PAPA JOHNS INTL INC | COM | 698813102 | 31,492 | 498,679 | SH | SOLE | 6 | 498,679 | 0 | 0 |
| PAR TECHNOLOGY CORP | COM | 698884103 | 225 | 9,121 | SH | SOLE | 5 | 9,121 | 0 | 0 |
| PAR PACIFIC HOLDINGS INC | COM NEW | 69888T207 | 8 | 1,291 | SH | SOLE | 5 | 1,291 | 0 | 0 |
| PAR PACIFIC HOLDINGS INC | COM NEW | 69888T207 | 211 | 9,100 | SH | SOLE | 6 | 9,100 | 0 | 0 |
| PARAMOUNT GROUP INC | COM | 69924R108 | 551 | 71,434 | SH | DFND | 5 | 71,434 | 0 | 0 |
| PARAMOUNT GROUP INC | COM | 69924R108 | 11 | 2,345 | SH | SOLE | 5 | 2,345 | 0 | 0 |
| PARAMOUNT GROUP INC | COM | 69924R108 | 714 | 51,303 | SH | SOLE | 6 | 51,303 | 0 | 0 |
| PARK HOTELS RESORTS INC | COM | 700517105 | 44 | 4,422 | SH | SOLE | 5 | 4,422 | 0 | 0 |
| PARK HOTELS RESORTS INC | COM | 700517105 | 15,312 | 591,866 | SH | SOLE | 6 | 591,866 | 0 | 0 |
| PARK NATL CORP | COM | 700658107 | 225 | 2,200 | SH | SOLE | 6 | 2,200 | 0 | 0 |
| PARKER HANNIFIN CORP | COM | 701094104 | 141 | 744 | SH | SOLE | 5 | 744 | 0 | 0 |
| PARKER HANNIFIN CORP | COM | 701094104 | 19,633 | 95,387 | SH | SOLE | 6 | 95,387 | 0 | 0 |
| PARSLEY ENERGY INC | CL A | 701877102 | 150 | 15,590 | SH | SOLE | 5 | 15,590 | 0 | 0 |
| PARSLEY ENERGY INC | CL A | 701877102 | 4,564 | 241,349 | SH | SOLE | 6 | 241,349 | 0 | 0 |
| PARSONS CORPORATION | COM | 70202L102 | 219 | 5,305 | SH | SOLE | 6 | 5,305 | 0 | 0 |
| PATRICK INDS INC | COM | 703343103 | 165 | 2,686 | SH | SOLE | 5 | 2,686 | 0 | 0 |
| PATRICK INDS INC | COM | 703343103 | 240 | 4,581 | SH | SOLE | 6 | 4,581 | 0 | 0 |
| PATRICK INDS INC | DBCV 1.000% 2/0 | 703343AB9 | 258 | 269,000 | SH | SOLE | 6 | 269,000 | 0 | 0 |
| PATTERSON COS INC | COM | 703395103 | 151 | 6,803 | SH | SOLE | 5 | 6,803 | 0 | 0 |
| PATTERSON COS INC | COM | 703395103 | 1,426 | 69,647 | SH | SOLE | 6 | 69,647 | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 180 | 17,174 | SH | SOLE | 6 | 17,174 | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 158 | 42,776 | SH | SOLE | 5 | 42,776 | 0 | 0 |
| PAYCHEX INC | COM | 704326107 | 224 | 2,763 | SH | SOLE | 5 | 2,763 | 0 | 0 |
| PAYCHEX INC | COM | 704326107 | 4,656 | 54,739 | SH | SOLE | 6 | 54,739 | 0 | 0 |
| PAYCOM SOFTWARE INC | COM | 70432V102 | 45 | 119 | SH | SOLE | 5 | 119 | 0 | 0 |
| PAYCOM SOFTWARE INC | COM | 70432V102 | 4,976 | 18,794 | SH | SOLE | 6 | 18,794 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| PAYLOCITY HLDG CORP | COM | 70438V106 | 8,776 | 72,638 | SH | SOLE | 6 | 72,638 | 0 | 0 |
| PAYPAL HLDGS INC | COM | 70450Y103 | 4,211 | 24,172 | SH | DFND | 5 | 24,172 | 0 | 0 |
| PAYPAL HLDGS INC | COM | 70450Y103 | 5,505 | 31,855 | SH | SOLE | 5 | 31,855 | 0 | 0 |
| PAYPAL HLDGS INC | COM | 70450Y103 | 84,770 | 783,672 | SH | SOLE | 6 | 783,672 | 0 | 0 |
| PEABODY ENERGY CORP NEW | COM | 704551100 | 29 | 11,689 | SH | SOLE | 5 | 11,689 | 0 | 0 |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 457 | 14,796 | SH | SOLE | 6 | 14,796 | 0 | 0 |
| PEBBLEBROOK HOTEL TR | COM | 70509V100 | 10,890 | 406,196 | SH | SOLE | 6 | 406,196 | 0 | 0 |
| PEGASYSTEMS INC | COM | 705573103 | 412 | 4,075 | SH | DFND | 3 | 4,075 | 0 | 0 |
| PEGASYSTEMS INC | COM | 705573103 | 3,421 | 42,947 | SH | SOLE | 6 | 42,947 | 0 | 0 |
| PELOTON INTERACTIVE INC | CL A COM | 70614W100 | 762 | 13,187 | SH | DFND | 3 | 13,187 | 0 | 0 |
| PELOTON INTERACTIVE INC | CL A COM | 70614W100 | 2,562 | 90,200 | SH | SOLE | 6 | 90,200 | 0 | 0 |
| PENN NATL GAMING INC | COM | 707569109 | 464 | 15,195 | SH | DFND | 3 | 15,195 | 0 | 0 |
| PENN NATL GAMING INC | COM | 707569109 | 25 | 804 | SH | SOLE | 5 | 804 | 0 | 0 |
| PENN NATL GAMING INC | COM | 707569109 | 599 | 23,447 | SH | SOLE | 6 | 23,447 | 0 | 0 |
| PENNANT GROUP INC | COM | 70805E109 | 437 | 13,202 | SH | SOLE | 6 | 13,202 | 0 | 0 |
| PENNYMAC MTG INVT TR | COM | 70931T103 | 3 | 159 | SH | SOLE | 5 | 159 | 0 | 0 |
| PENNYMAC MTG INVT TR | COM | 70931T103 | 221 | 9,906 | SH | SOLE | 6 | 9,906 | 0 | 0 |
| PENNYMAC FINL SVCS INC NEW | COM | 70932M107 | 206 | 4,923 | SH | DFND | 5 | 4,923 | 0 | 0 |
| PENNYMAC FINL SVCS INC NEW | COM | 70932M107 | 539 | 12,901 | SH | DFND | 3 | 12,901 | 0 | 0 |
| PENNYMAC FINL SVCS INC NEW | COM | 70932M107 | 50 | 1,257 | SH | SOLE | 5 | 1,257 | 0 | 0 |
| PENSKE AUTOMOTIVE GRP INC | COM | 70959W103 | 40 | 1,029 | SH | SOLE | 5 | 1,029 | 0 | 0 |
| PENSKE AUTOMOTIVE GRP INC | COM | 70959W103 | 1,555 | 30,956 | SH | SOLE | 6 | 30,956 | 0 | 0 |
| PENUMBRA INC | COM | 70975L107 | 555 | 3,136 | SH | DFND | 5 | 3,136 | 0 | 0 |
| PENUMBRA INC | COM | 70975L107 | 165 | 1,006 | SH | SOLE | 6 | 1,006 | 0 | 0 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 144 | 12,441 | SH | SOLE | 5 | 12,441 | 0 | 0 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 2,623 | 155,219 | SH | SOLE | 6 | 155,219 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 6,488 | 49,057 | SH | DFND | 5 | 49,057 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 13,691 | 102,338 | SH | SOLE | 5 | 102,338 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 25,516 | 186,695 | SH | SOLE | 6 | 186,695 | 0 | 0 |
| PERDOCEO ED CORP | COM | 71363P106 | 516 | 32,381 | SH | DFND | 5 | 32,381 | 0 | 0 |
| PERDOCEO ED CORP | COM | 71363P106 | 86 | 7,237 | SH | SOLE | 5 | 7,237 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 252 | 7,047 | SH | DFND | 5 | 7,047 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 141 | 3,578 | SH | SOLE | 5 | 3,578 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 2,990 | 64,903 | SH | SOLE | 6 | 64,903 | 0 | 0 |
| PERFORMANCE FOOD GROUP CO | COM | 71377A103 | 414 | 14,206 | SH | DFND | 5 | 14,206 | 0 | 0 |
| PERFORMANCE FOOD GROUP CO | COM | 71377A103 | 17,948 | 348,646 | SH | SOLE | 6 | 348,646 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 1,438 | 14,949 | SH | SOLE | 5 | 14,949 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 3,575 | 36,814 | SH | SOLE | 6 | 36,814 | 0 | 0 |
| PERSPECTA INC | COM | 715347100 | 332 | 12,557 | SH | SOLE | 6 | 12,557 | 0 | 0 |
| PERSPECTA INC | COM | 715347100 | 340 | 15,687 | SH | SOLE | 5 | 15,687 | 0 | 0 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | 715684106 | 946 | 33,200 | SH | SOLE | 6 | 33,200 | 0 | 0 |
| PETMED EXPRESS INC | COM | 716382106 | 157 | 4,396 | SH | DFND | 5 | 4,396 | 0 | 0 |
| PETMED EXPRESS INC | COM | 716382106 | 350 | 14,900 | SH | SOLE | 6 | 14,900 | 0 | 0 |
| PETIQ INC | COM CL A | 71639T106 | 262 | 7,142 | SH | SOLE | 5 | 7,142 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| PETIQ INC | COM CL A | 71639T106 | 1,070 | 42,733 | SH | SOLE | 6 | 42,733 | 0 | 0 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 248 | 32,280 | SH | SOLE | 5 | 32,280 | 0 | 0 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 69,716 | 4,373,629 | SH | SOLE | 6 | 4,373,629 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 6,784 | 207,466 | SH | DFND | 5 | 207,466 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 16,294 | 497,795 | SH | SOLE | 5 | 497,795 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 40,192 | 1,025,821 | SH | SOLE | 6 | 1,025,821 | 0 | 0 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 5,255 | 75,005 | SH | DFND | 5 | 75,005 | 0 | 0 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 9,927 | 141,752 | SH | SOLE | 5 | 141,752 | 0 | 0 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 14,639 | 172,044 | SH | SOLE | 6 | 172,044 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 3,007 | 41,823 | SH | DFND | 5 | 41,823 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 2,151 | 29,233 | SH | SOLE | 5 | 29,233 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 23,043 | 206,833 | SH | SOLE | 6 | 206,833 | 0 | 0 |
| PHOTRONICS INC | COM | 719405102 | 196 | 12,435 | SH | SOLE | 6 | 12,435 | 0 | 0 |
| PHYSICIANS RLTY TR | COM | 71943U104 | 938 | 49,545 | SH | SOLE | 6 | 49,545 | 0 | 0 |
| PHREESIA INC | COM | 71944F106 | 593 | 22,247 | SH | SOLE | 6 | 22,247 | 0 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A | 720190206 | 357 | 21,486 | SH | DFND | 5 | 21,486 | 0 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A | 720190206 | 249 | 16,364 | SH | SOLE | 5 | 16,364 | 0 | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A | 720190206 | 13,560 | 609,728 | SH | SOLE | 6 | 609,728 | 0 | 0 |
| PILGRIMS PRIDE CORP | COM | 72147K108 | 265 | 24,310 | SH | SOLE | 5 | 24,310 | 0 | 0 |
| PILGRIMS PRIDE CORP | COM | 72147K108 | 3,677 | 112,397 | SH | SOLE | 6 | 112,397 | 0 | 0 |
| PIMCO ETF TR | ENHAN SHRT MA AC | 72201R833 | 32,718 | 321,132 | SH | SOLE | 5 | 321,132 | 0 | 0 |
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 147 | 3,923 | SH | SOLE | 5 | 3,923 | 0 | 0 |
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 1,006 | 15,713 | SH | SOLE | 6 | 15,713 | 0 | 0 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 88 | 1,195 | SH | DFND | 5 | 1,195 | 0 | 0 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 413 | 7,318 | SH | SOLE | 5 | 7,318 | 0 | 0 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 8,562 | 95,202 | SH | SOLE | 6 | 95,202 | 0 | 0 |
| PINTEREST INC | CL A | 72352L106 | 2,985 | 134,663 | SH | DFND | 5 | 134,663 | 0 | 0 |
| PINTEREST INC | CL A | 72352L106 | 18 | 1,007 | SH | SOLE | 5 | 1,007 | 0 | 0 |
| PINTEREST INC | CL A | 72352L106 | 1,989 | 106,705 | SH | SOLE | 6 | 106,705 | 0 | 0 |
| PIONEER NAT RES CO | COM | 723787107 | 291 | 2,953 | SH | SOLE | 5 | 2,953 | 0 | 0 |
| PIONEER NAT RES CO | COM | 723787107 | 19,294 | 127,460 | SH | SOLE | 6 | 127,460 | 0 | 0 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 4 | 241 | SH | SOLE | 6 | 241 | 0 | 0 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 193 | 21,803 | SH | SOLE | 5 | 21,803 | 0 | 0 |
| PLAINS GP HLDGS L P | LTD PARTNR INT A | 72651A207 | 2 | 205 | SH | SOLE | 5 | 205 | 0 | 0 |
| PLAINS GP HLDGS L P | LTD PARTNR INT A | 72651A207 | 5,743 | 303,080 | SH | SOLE | 6 | 303,080 | 0 | 0 |
| PLANET FITNESS INC | CL A | 72703H101 | 91 | 1,455 | SH | SOLE | 5 | 1,455 | 0 | 0 |
| PLANET FITNESS INC | CL A | 72703H101 | 2,532 | 33,900 | SH | SOLE | 6 | 33,900 | 0 | 0 |
| PLANTRONICS INC NEW | COM | 727493108 | 591 | 21,617 | SH | SOLE | 6 | 21,617 | 0 | 0 |
| PLAYAGS INC | COM | 72814N104 | 274 | 22,595 | SH | SOLE | 6 | 22,595 | 0 | 0 |
| PLEXUS CORP | COM | 729132100 | 338 | 4,391 | SH | SOLE | 6 | 4,391 | 0 | 0 |
| PLUG POWER INC | COM NEW | 72919P202 | 768 | 93,563 | SH | DFND | 3 | 93,563 | 0 | 0 |
| PLUG POWER INC | COM NEW | 72919P202 | 115 | 13,985 | SH | SOLE | 5 | 13,985 | 0 | 0 |
| PLURALSIGHT INC | COM CL A | 72941B106 | 2,873 | 166,960 | SH | SOLE | 6 | 166,960 | 0 | 0 |
| POLARIS INC | COM | 731068102 | 8 | 91 | SH | SOLE | 5 | 91 | 0 | 0 |
| POLARIS INC | COM | 731068102 | 793 | 7,796 | SH | SOLE | 6 | 7,796 | 0 | 0 |

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|------------------------------|----------------|-----------|--------|---------|----|------|---|---------|---|---|
| POLYONE CORP | COM | 73179P106 | 817 | 31,147 | SH | DFND | 5 | 31,147 | 0 | 0 |
| POLYONE CORP | COM | 73179P106 | 33 | 997 | SH | SOLE | 5 | 997 | 0 | 0 |
| POLYONE CORP | COM | 73179P106 | 6,332 | 172,120 | SH | SOLE | 6 | 172,120 | 0 | 0 |
| POOL CORPORATION | COM | 73278L105 | 1,276 | 4,692 | SH | DFND | 5 | 4,692 | 0 | 0 |
| POOL CORPORATION | COM | 73278L105 | 158 | 601 | SH | SOLE | 5 | 601 | 0 | 0 |
| POOL CORPORATION | COM | 73278L105 | 9,826 | 46,264 | SH | SOLE | 6 | 46,264 | 0 | 0 |
| POPULAR INC | COM NEW | 733174700 | 28 | 472 | SH | SOLE | 6 | 472 | 0 | 0 |
| POPULAR INC | COM NEW | 733174700 | 211 | 6,702 | SH | SOLE | 5 | 6,702 | 0 | 0 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 1,120 | 26,785 | SH | DFND | 5 | 26,785 | 0 | 0 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 527 | 11,916 | SH | SOLE | 5 | 11,916 | 0 | 0 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 8,851 | 158,644 | SH | SOLE | 6 | 158,644 | 0 | 0 |
| PORTOLA PHARMACEUTICALS INC | COM | 737010108 | 16,530 | 692,192 | SH | SOLE | 6 | 692,192 | 0 | 0 |
| POST HLDGS INC | COM | 737446104 | 1 | 6 | SH | SOLE | 5 | 6 | 0 | 0 |
| POST HLDGS INC | COM | 737446104 | 13,933 | 127,706 | SH | SOLE | 6 | 127,706 | 0 | 0 |
| POTLATCHDELTIC CORPORATION | COM | 737630103 | 451 | 13,006 | SH | SOLE | 5 | 13,006 | 0 | 0 |
| POTLATCHDELTIC CORPORATION | COM | 737630103 | 1,470 | 33,971 | SH | SOLE | 6 | 33,971 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 393 | 3,329 | SH | DFND | 3 | 3,329 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 131 | 1,322 | SH | SOLE | 6 | 1,322 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 922 | 7,797 | SH | SOLE | 5 | 7,797 | 0 | 0 |
| PQ GROUP HLDGS INC | COM | 73943T103 | 55 | 4,162 | SH | DFND | 5 | 4,162 | 0 | 0 |
| PQ GROUP HLDGS INC | COM | 73943T103 | 347 | 26,200 | SH | SOLE | 5 | 26,200 | 0 | 0 |
| PREFERRED BK LOS ANGELES CA | COM NEW | 740367404 | 120 | 2,805 | SH | DFND | 5 | 2,805 | 0 | 0 |
| PREFERRED BK LOS ANGELES CA | COM NEW | 740367404 | 0 | 13 | SH | SOLE | 5 | 13 | 0 | 0 |
| PREFERRED BK LOS ANGELES CA | COM NEW | 740367404 | 192 | 3,189 | SH | SOLE | 6 | 3,189 | 0 | 0 |
| STORE CAP CORP | COM | 862121100 | 323 | 15,563 | SH | SOLE | 5 | 15,563 | 0 | 0 |
| STORE CAP CORP | COM | 862121100 | 23,993 | 644,277 | SH | SOLE | 6 | 644,277 | 0 | 0 |
| STRATEGIC ED INC | COM | 86272C103 | 8 | 55 | SH | SOLE | 5 | 55 | 0 | 0 |
| STRATEGIC ED INC | COM | 86272C103 | 3,371 | 21,217 | SH | SOLE | 6 | 21,217 | 0 | 0 |
| STRYKER CORPORATION | COM | 863667101 | 3,194 | 17,688 | SH | SOLE | 5 | 17,688 | 0 | 0 |
| STRYKER CORPORATION | COM | 863667101 | 5,146 | 24,512 | SH | SOLE | 6 | 24,512 | 0 | 0 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 461 | 21,090 | SH | SOLE | 6 | 21,090 | 0 | 0 |
| SUMITOMO MITSUI FINL GROUP I | SPONSORED ADR | 86562M209 | 48 | 8,464 | SH | DFND | 8 | 8,464 | 0 | 0 |
| SUMITOMO MITSUI FINL GROUP I | SPONSORED ADR | 86562M209 | 2,700 | 468,248 | SH | SOLE | 5 | 468,248 | 0 | 0 |
| SUMMIT HOTEL PPTYS INC | COM | 866082100 | 689 | 55,812 | SH | SOLE | 6 | 55,812 | 0 | 0 |
| SUMMIT MATLS INC | CL A | 86614U100 | 1,605 | 67,135 | SH | SOLE | 6 | 67,135 | 0 | 0 |
| SUN CMNTYS INC | COM | 866674104 | 175 | 1,307 | SH | SOLE | 5 | 1,307 | 0 | 0 |
| SUN CMNTYS INC | COM | 866674104 | 30,856 | 205,569 | SH | SOLE | 6 | 205,569 | 0 | 0 |
| SUN LIFE FINANCIAL INC. | COM | 866796105 | 101 | 2,740 | SH | DFND | 8 | 2,740 | 0 | 0 |
| SUN LIFE FINANCIAL INC. | COM | 866796105 | 141 | 3,836 | SH | DFND | 5 | 3,836 | 0 | 0 |
| SUN LIFE FINANCIAL INC. | COM | 866796105 | 15 | 400 | SH | SOLE | 5 | 400 | 0 | 0 |
| SUN LIFE FINANCIAL INC. | COM | 866796105 | 1,037 | 22,762 | SH | SOLE | 6 | 22,762 | 0 | 0 |
| SUNCOR ENERGY INC NEW | COM | 867224107 | 3,147 | 181,666 | SH | SOLE | 5 | 181,666 | 0 | 0 |

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|------------------------------|---------|-----------|--------|---------|----|------|---|---------|---|---|
| SUNNOVA ENERGY INTL INC | COM | 86745K104 | 309 | 27,682 | SH | SOLE | 6 | 27,682 | 0 | 0 |
| SUNPOWER CORP | COM | 867652406 | 6 | 767 | SH | SOLE | 6 | 767 | 0 | 0 |
| SUNPOWER CORP | COM | 867652406 | 133 | 17,411 | SH | SOLE | 5 | 17,411 | 0 | 0 |
| SUNOPTA INC | COM | 8676EP108 | 75 | 15,940 | SH | SOLE | 5 | 15,940 | 0 | 0 |
| SUNRUN INC | COM | 86771W105 | 272 | 19,718 | SH | SOLE | 6 | 19,718 | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 106 | 13,122 | SH | SOLE | 5 | 13,122 | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 1,045 | 75,053 | SH | SOLE | 6 | 75,053 | 0 | 0 |
| SUPER MICRO COMPUTER INC | COM | 86800U104 | 454 | 15,999 | SH | DFND | 3 | 15,999 | 0 | 0 |
| SUPER MICRO COMPUTER INC | COM | 86800U104 | 28 | 1,090 | SH | SOLE | 5 | 1,090 | 0 | 0 |
| SUNWORKS INC | COM NEW | 86803X204 | 30 | 24,071 | SH | SOLE | 6 | 24,071 | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM | 868459108 | 7 | 224 | SH | SOLE | 5 | 224 | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM | 868459108 | 7,441 | 313,683 | SH | SOLE | 6 | 313,683 | 0 | 0 |
| SURMODICS INC | COM | 868873100 | 112 | 2,600 | SH | DFND | 5 | 2,600 | 0 | 0 |
| SURMODICS INC | COM | 868873100 | 2,033 | 49,082 | SH | SOLE | 6 | 49,082 | 0 | 0 |
| SWITCH INC | CL A | 87105L104 | 356 | 19,979 | SH | DFND | 3 | 19,979 | 0 | 0 |
| SWITCH INC | CL A | 87105L104 | 118 | 6,598 | SH | SOLE | 5 | 6,598 | 0 | 0 |
| SWITCH INC | CL A | 87105L104 | 106 | 7,167 | SH | SOLE | 6 | 7,167 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 320 | 11,577 | SH | DFND | 5 | 11,577 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 1 | 42 | SH | SOLE | 5 | 42 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 1,362 | 36,813 | SH | SOLE | 6 | 36,813 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 440 | 7,318 | SH | DFND | 5 | 7,318 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 227 | 3,448 | SH | SOLE | 6 | 3,448 | 0 | 0 |
| SYNOPSIS INC | COM | 871607107 | 1,884 | 9,537 | SH | SOLE | 5 | 9,537 | 0 | 0 |
| SYNOPSIS INC | COM | 871607107 | 14,621 | 105,039 | SH | SOLE | 6 | 105,039 | 0 | 0 |
| SYNOVUS FINL CORP | COM NEW | 87161C501 | 10 | 488 | SH | SOLE | 5 | 488 | 0 | 0 |
| SYNOVUS FINL CORP | COM NEW | 87161C501 | 694 | 17,711 | SH | SOLE | 6 | 17,711 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 3 | 25 | SH | SOLE | 5 | 25 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 5,467 | 42,442 | SH | SOLE | 6 | 42,442 | 0 | 0 |
| SYNCHRONY FINANCIAL | COM | 87165B103 | 5,192 | 234,291 | SH | DFND | 5 | 234,291 | 0 | 0 |
| SYNCHRONY FINANCIAL | COM | 87165B103 | 99 | 4,655 | SH | SOLE | 5 | 4,655 | 0 | 0 |
| SYNCHRONY FINANCIAL | COM | 87165B103 | 7,094 | 197,004 | SH | SOLE | 6 | 197,004 | 0 | 0 |
| SYNEOS HEALTH INC | CL A | 87166B102 | 354 | 5,727 | SH | SOLE | 5 | 5,727 | 0 | 0 |
| SYNEOS HEALTH INC | CL A | 87166B102 | 13,725 | 230,768 | SH | SOLE | 6 | 230,768 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 3,767 | 68,924 | SH | DFND | 5 | 68,924 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 1,488 | 27,071 | SH | SOLE | 5 | 27,071 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 4,987 | 58,296 | SH | SOLE | 6 | 58,296 | 0 | 0 |
| SYSTEMAX INC | COM | 871851101 | 346 | 13,745 | SH | SOLE | 6 | 13,745 | 0 | 0 |
| TCF FINANCIAL CORPORATION NE | COM | 872307103 | 142 | 4,822 | SH | SOLE | 5 | 4,822 | 0 | 0 |
| TCF FINANCIAL CORPORATION NE | COM | 872307103 | 13,999 | 299,125 | SH | SOLE | 6 | 299,125 | 0 | 0 |
| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 89 | 3,055 | SH | SOLE | 5 | 3,055 | 0 | 0 |
| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 509 | 10,251 | SH | SOLE | 6 | 10,251 | 0 | 0 |
| TFS FINL CORP | COM | 87240R107 | 5 | 241 | SH | SOLE | 6 | 241 | 0 | 0 |
| TFS FINL CORP | COM | 87240R107 | 1,233 | 84,387 | SH | SOLE | 5 | 84,387 | 0 | 0 |
| TJX COS INC NEW | COM | 872540109 | 2,042 | 40,385 | SH | DFND | 5 | 40,385 | 0 | 0 |
| TJX COS INC NEW | COM | 872540109 | 5,966 | 117,989 | SH | SOLE | 5 | 117,989 | 0 | 0 |

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|-------------------------------|---------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| TJX COS INC NEW | COM | 872540109 | 17,491 | 286,454 | SH | SOLE | 6 | 286,454 | 0 | 0 |
| T-MOBILE US INC | COM | 872590104 | 358 | 3,422 | SH | SOLE | 5 | 3,422 | 0 | 0 |
| T-MOBILE US INC | COM | 872590104 | 7,286 | 92,908 | SH | SOLE | 6 | 92,908 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 669 | 45,552 | SH | DFND | 5 | 45,552 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 16 | 1,115 | SH | SOLE | 5 | 1,115 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 343 | 21,994 | SH | SOLE | 6 | 21,994 | 0 | 0 |
| TPI COMPOSITES INC | COM | 87266J104 | 137 | 5,850 | SH | DFND | 5 | 5,850 | 0 | 0 |
| TPI COMPOSITES INC | COM | 87266J104 | 278 | 15,034 | SH | SOLE | 6 | 15,034 | 0 | 0 |
| TPG RE FIN TR INC | COM | 87266M107 | 131 | 13,499 | SH | SOLE | 5 | 13,499 | 0 | 0 |
| TABULA RASA HEALTHCARE INC | COM | 873379101 | 306 | 5,766 | SH | SOLE | 5 | 5,766 | 0 | 0 |
| TABULA RASA HEALTHCARE INC | COM | 873379101 | 1,694 | 34,790 | SH | SOLE | 6 | 34,790 | 0 | 0 |
| TACTILE SYS TECHNOLOGY INC | COM | 87357P100 | 287 | 7,160 | SH | SOLE | 5 | 7,160 | 0 | 0 |
| TACTILE SYS TECHNOLOGY INC | COM | 87357P100 | 1,575 | 23,333 | SH | SOLE | 6 | 23,333 | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADS | 874039100 | 171 | 3,006 | SH | DFND | 8 | 3,006 | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADS | 874039100 | 5,253 | 91,980 | SH | SOLE | 5 | 91,980 | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADS | 874039100 | 214,682 | 3,695,049 | SH | SOLE | 6 | 3,695,049 | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 1,546 | 11,079 | SH | DFND | 5 | 11,079 | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 4,147 | 29,534 | SH | SOLE | 5 | 29,534 | 0 | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 16,393 | 133,901 | SH | SOLE | 6 | 133,901 | 0 | 0 |
| TAKEDA PHARMACEUTICAL CO LTD | SPONSORED ADS | 874060205 | 5,165 | 287,019 | SH | SOLE | 5 | 287,019 | 0 | 0 |
| TAL EDUCATION GROUP | SPONSORED ADS | 874080104 | 27,361 | 567,647 | SH | SOLE | 6 | 567,647 | 0 | 0 |
| TALEND S A | ADS | 874224207 | 65 | 1,955 | SH | SOLE | 5 | 1,955 | 0 | 0 |
| TALEND S A | ADS | 874224207 | 448 | 11,467 | SH | SOLE | 6 | 11,467 | 0 | 0 |
| TALOS ENERGY INC | COM | 87484T108 | 894 | 29,640 | SH | SOLE | 6 | 29,640 | 0 | 0 |
| TANDEM DIABETES CARE INC | COM NEW | 875372203 | 515 | 5,211 | SH | DFND | 3 | 5,211 | 0 | 0 |
| TANDEM DIABETES CARE INC | COM NEW | 875372203 | 3,413 | 57,257 | SH | SOLE | 6 | 57,257 | 0 | 0 |
| TAPESTRY INC | COM | 876030107 | 1 | 62 | SH | SOLE | 5 | 62 | 0 | 0 |
| TAPESTRY INC | COM | 876030107 | 2,018 | 74,825 | SH | SOLE | 6 | 74,825 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 14,415 | 120,194 | SH | DFND | 5 | 120,194 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 9,869 | 81,906 | SH | SOLE | 5 | 81,906 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 23,518 | 183,431 | SH | SOLE | 6 | 183,431 | 0 | 0 |
| TARGA RES CORP | COM | 87612G101 | 19 | 959 | SH | SOLE | 5 | 959 | 0 | 0 |
| TARGA RES CORP | COM | 87612G101 | 3,929 | 96,240 | SH | SOLE | 6 | 96,240 | 0 | 0 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 609 | 47,100 | SH | SOLE | 6 | 47,100 | 0 | 0 |
| TAUBMAN CTRS INC | COM | 876664103 | 15 | 392 | SH | SOLE | 5 | 392 | 0 | 0 |
| TAUBMAN CTRS INC | COM | 876664103 | 4,407 | 141,764 | SH | SOLE | 6 | 141,764 | 0 | 0 |
| TAYLOR MORRISON HOME CORP | COM | 87724P106 | 420 | 21,796 | SH | DFND | 5 | 21,796 | 0 | 0 |
| TAYLOR MORRISON HOME CORP | COM | 87724P106 | 0 | 4 | SH | SOLE | 5 | 4 | 0 | 0 |
| TAYLOR MORRISON HOME CORP | COM | 87724P106 | 442 | 20,235 | SH | SOLE | 6 | 20,235 | 0 | 0 |
| TC ENERGY CORP | COM | 87807B107 | 11,749 | 220,382 | SH | SOLE | 6 | 220,382 | 0 | 0 |
| TEAM INC | COM | 878155100 | 67 | 16,927 | SH | SOLE | 5 | 16,927 | 0 | 0 |

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|------------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| TEAM INC | COM | 878155100 | 5,994 | 375,314 | SH | SOLE | 6 | 375,314 | 0 | 0 |
| TECH DATA CORP | COM | 878237106 | 1,996 | 13,765 | SH | DFND | 5 | 13,765 | 0 | 0 |
| TECH DATA CORP | COM | 878237106 | 587 | 4,088 | SH | SOLE | 6 | 4,088 | 0 | 0 |
| TECK RESOURCES LTD | CL B | 878742204 | 515 | 29,656 | SH | SOLE | 6 | 29,656 | 0 | 0 |
| TECHTARGET INC | COM | 87874R100 | 135 | 4,508 | SH | DFND | 5 | 4,508 | 0 | 0 |
| TECHTARGET INC | COM | 87874R100 | 403 | 13,381 | SH | SOLE | 5 | 13,381 | 0 | 0 |
| TEGNA INC | COM | 87901J105 | 201 | 12,049 | SH | SOLE | 6 | 12,049 | 0 | 0 |
| TEGNA INC | COM | 87901J105 | 465 | 48,293 | SH | SOLE | 5 | 48,293 | 0 | 0 |
| TELADOC HEALTH INC | COM | 87918A105 | 446 | 2,338 | SH | DFND | 3 | 2,338 | 0 | 0 |
| TELADOC HEALTH INC | COM | 87918A105 | 424 | 2,192 | SH | SOLE | 5 | 2,192 | 0 | 0 |
| TELADOC HEALTH INC | COM | 87918A105 | 6,296 | 75,207 | SH | SOLE | 6 | 75,207 | 0 | 0 |
| TELADOC HEALTH INC | NOTE 1.375% 5/1 | 87918AAC9 | 590 | 340,000 | SH | SOLE | 6 | 340,000 | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 286 | 922 | SH | SOLE | 5 | 922 | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 10,479 | 30,239 | SH | SOLE | 6 | 30,239 | 0 | 0 |
| TELEFLEX INCORPORATED | COM | 879369106 | 1,426 | 3,927 | SH | SOLE | 5 | 3,927 | 0 | 0 |
| TELEFLEX INCORPORATED | COM | 879369106 | 6,556 | 17,416 | SH | SOLE | 6 | 17,416 | 0 | 0 |
| TELEFONICA BRASIL SA | SPONSORED ADR | 87936R106 | 373 | 40,529 | SH | SOLE | 5 | 40,529 | 0 | 0 |
| TELEFONICA BRASIL SA | SPONSORED ADR | 87936R106 | 2,381 | 166,300 | SH | SOLE | 6 | 166,300 | 0 | 0 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 123 | 25,551 | SH | SOLE | 5 | 25,551 | 0 | 0 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 800 | 114,800 | SH | SOLE | 6 | 114,800 | 0 | 0 |
| TELEPHONE & DATA SYS INC | COM NEW | 879433829 | 134 | 7,224 | SH | SOLE | 5 | 7,224 | 0 | 0 |
| TELEPHONE & DATA SYS INC | COM NEW | 879433829 | 695 | 27,311 | SH | SOLE | 6 | 27,311 | 0 | 0 |
| TELLURIAN INC NEW | COM | 87968A104 | 290 | 39,846 | SH | SOLE | 6 | 39,846 | 0 | 0 |
| TELUS CORPORATION | COM | 87971M103 | 4,781 | 285,949 | SH | DFND | 7 | 285,949 | 0 | 0 |
| TEMPUR SEALY INTL INC | COM | 88023U101 | 168 | 2,263 | SH | SOLE | 5 | 2,263 | 0 | 0 |
| TEMPUR SEALY INTL INC | COM | 88023U101 | 330 | 3,787 | SH | SOLE | 6 | 3,787 | 0 | 0 |
| TENARIS S A | SPONSORED ADS | 88031M109 | 42 | 3,278 | SH | SOLE | 5 | 3,278 | 0 | 0 |
| TENARIS S A | SPONSORED ADS | 88031M109 | 949 | 41,929 | SH | SOLE | 6 | 41,929 | 0 | 0 |
| TENET HEALTHCARE CORP | COM NEW | 88033G407 | 62 | 3,753 | SH | SOLE | 5 | 3,753 | 0 | 0 |
| TENET HEALTHCARE CORP | COM NEW | 88033G407 | 14,671 | 385,781 | SH | SOLE | 6 | 385,781 | 0 | 0 |
| TENNANT CO | COM | 880345103 | 231 | 3,551 | SH | DFND | 5 | 3,551 | 0 | 0 |
| TENCENT MUSIC ENTMT GROUP | SPON ADS | 88034P109 | 80 | 6,784 | SH | SOLE | 6 | 6,784 | 0 | 0 |
| TENCENT MUSIC ENTMT GROUP | SPON ADS | 88034P109 | 163 | 10,323 | SH | SOLE | 5 | 10,323 | 0 | 0 |
| TERADATA CORP DEL | COM | 88076W103 | 1 | 52 | SH | SOLE | 5 | 52 | 0 | 0 |
| TERADATA CORP DEL | COM | 88076W103 | 1,774 | 66,265 | SH | SOLE | 6 | 66,265 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 3,142 | 37,179 | SH | DFND | 5 | 37,179 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 491 | 5,754 | SH | SOLE | 5 | 5,754 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 13,347 | 195,728 | SH | SOLE | 6 | 195,728 | 0 | 0 |
| TERNIUM SA | SPONSORED ADS | 880890108 | 2,205 | 100,212 | SH | SOLE | 6 | 100,212 | 0 | 0 |
| TERRITORIAL BANCORP INC | COM | 88145X108 | 116 | 3,741 | SH | SOLE | 6 | 3,741 | 0 | 0 |
| TERRITORIAL BANCORP INC | COM | 88145X108 | 195 | 7,708 | SH | SOLE | 5 | 7,708 | 0 | 0 |
| TERRENO RLTY CORP | COM | 88146M101 | 2,022 | 37,355 | SH | SOLE | 6 | 37,355 | 0 | 0 |
| TESLA INC | COM | 88160R101 | 1,653 | 1,531 | SH | DFND | 5 | 1,531 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|---------|----|------|---|---------|---|---|
| TESLA INC | COM | 88160R101 | 1,534 | 1,487 | SH | SOLE | 5 | 1,487 | 0 | 0 |
| TESLA INC | COM | 88160R101 | 17,497 | 41,827 | SH | SOLE | 6 | 41,827 | 0 | 0 |
| TEXAS CAP BANCSHARES INC | COM | 88224Q107 | 227 | 7,801 | SH | SOLE | 5 | 7,801 | 0 | 0 |
| TEXAS CAP BANCSHARES INC | COM | 88224Q107 | 7,615 | 134,136 | SH | SOLE | 6 | 134,136 | 0 | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 1,180 | 9,294 | SH | DFND | 5 | 9,294 | 0 | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 5,272 | 41,432 | SH | SOLE | 5 | 41,432 | 0 | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 54,086 | 421,594 | SH | SOLE | 6 | 421,594 | 0 | 0 |
| TEXAS PAC LD TR | SUB CTF PROP I T | 882610108 | 666 | 852 | SH | SOLE | 6 | 852 | 0 | 0 |
| TEXAS ROADHOUSE INC | COM | 882681109 | 520 | 10,840 | SH | SOLE | 5 | 10,840 | 0 | 0 |
| TEXTRON INC | COM | 883203101 | 743 | 23,228 | SH | SOLE | 5 | 23,228 | 0 | 0 |
| TEXTRON INC | COM | 883203101 | 5,268 | 118,107 | SH | SOLE | 6 | 118,107 | 0 | 0 |
| TG THERAPEUTICS INC | COM | 88322Q108 | 512 | 26,258 | SH | DFND | 3 | 26,258 | 0 | 0 |
| THE TRADE DESK INC | COM CL A | 88339J105 | 425 | 1,036 | SH | SOLE | 5 | 1,036 | 0 | 0 |
| THE TRADE DESK INC | COM CL A | 88339J105 | 4,552 | 17,521 | SH | SOLE | 6 | 17,521 | 0 | 0 |
| THE REALREAL INC | COM | 88339P101 | 390 | 20,700 | SH | SOLE | 6 | 20,700 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 8,110 | 22,645 | SH | SOLE | 5 | 22,645 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 45,514 | 140,099 | SH | SOLE | 6 | 140,099 | 0 | 0 |
| THERMON GROUP HLDGS INC | COM | 88362T103 | 344 | 12,819 | SH | SOLE | 6 | 12,819 | 0 | 0 |
| THOR INDS INC | COM | 885160101 | 104 | 973 | SH | DFND | 5 | 973 | 0 | 0 |
| THOR INDS INC | COM | 885160101 | 560 | 5,259 | SH | DFND | 3 | 5,259 | 0 | 0 |
| THOR INDS INC | COM | 885160101 | 223 | 1,994 | SH | SOLE | 5 | 1,994 | 0 | 0 |
| THOR INDS INC | COM | 885160101 | 5,041 | 67,858 | SH | SOLE | 6 | 67,858 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 2,143 | 13,735 | SH | DFND | 5 | 13,735 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 4,884 | 31,268 | SH | SOLE | 5 | 31,268 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 14,285 | 80,970 | SH | SOLE | 6 | 80,970 | 0 | 0 |
| TIFFANY & CO NEW | COM | 886547108 | 8 | 64 | SH | SOLE | 5 | 64 | 0 | 0 |
| TIFFANY & CO NEW | COM | 886547108 | 4,077 | 30,505 | SH | SOLE | 6 | 30,505 | 0 | 0 |
| TILLYS INC | CL A | 886885102 | 239 | 19,500 | SH | SOLE | 6 | 19,500 | 0 | 0 |
| TIM PARTICIPACOE S A | SPONSORED ADR | 88706P205 | 3,732 | 195,305 | SH | SOLE | 6 | 195,305 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 165 | 3,813 | SH | SOLE | 5 | 3,813 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 3,001 | 53,299 | SH | SOLE | 6 | 53,299 | 0 | 0 |
| TITAN MACHY INC | COM | 88830R101 | 1,799 | 121,721 | SH | SOLE | 6 | 121,721 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 1,019 | 31,276 | SH | DFND | 5 | 31,276 | 0 | 0 |
| CONSTELLIUM SE | CL A SHS | F21107101 | 1,652 | 123,268 | SH | SOLE | 6 | 123,268 | 0 | 0 |
| ADIENT PLC | ORD SHS | G0084W101 | 57 | 4,577 | SH | SOLE | 5 | 4,577 | 0 | 0 |
| ADIENT PLC | ORD SHS | G0084W101 | 396 | 18,645 | SH | SOLE | 6 | 18,645 | 0 | 0 |
| ALKERMES PLC | SHS | G01767105 | 117 | 7,252 | SH | SOLE | 5 | 7,252 | 0 | 0 |
| ALKERMES PLC | SHS | G01767105 | 977 | 47,874 | SH | SOLE | 6 | 47,874 | 0 | 0 |
| ALLEGION PLC | ORD SHS | G0176J109 | 1,688 | 16,543 | SH | SOLE | 5 | 16,543 | 0 | 0 |
| ALLEGION PLC | ORD SHS | G0176J109 | 17,740 | 142,444 | SH | SOLE | 6 | 142,444 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 107 | 1,761 | SH | DFND | 8 | 1,761 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 4,101 | 67,359 | SH | DFND | 5 | 67,359 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 2,346 | 32,500 | SH | SOLE | 6 | 32,500 | 0 | 0 |
| AMDOCS LTD | SHS | G02602103 | 3,966 | 64,565 | SH | SOLE | 5 | 64,565 | 0 | 0 |
| AMBARELLA INC | SHS | G037AX101 | 391 | 6,462 | SH | SOLE | 6 | 6,462 | 0 | 0 |
| AMBARELLA INC | SHS | G037AX101 | 530 | 11,322 | SH | SOLE | 5 | 11,322 | 0 | 0 |
| AON PLC | SHS CL A | G0403H108 | 2,033 | 10,445 | SH | SOLE | 5 | 10,445 | 0 | 0 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 48 | 1,679 | SH | DFND | 5 | 1,679 | 0 | 0 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 81 | 1,900 | SH | SOLE | 6 | 1,900 | 0 | 0 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 170 | 6,315 | SH | SOLE | 5 | 6,315 | 0 | 0 |
| ARCO PLATFORM LTD | COM CL A | G04553106 | 2,926 | 66,194 | SH | SOLE | 6 | 66,194 | 0 | 0 |
| ARCOS DORADOS HOLDINGS INC | SHS CLASS - A - | G0457F107 | 2,392 | 295,265 | SH | SOLE | 6 | 295,265 | 0 | 0 |

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|------------------------------|-------------|-----------|--------|---------|----|------|---|---------|---|---|
| ARGO GROUP INTL HLDGS LTD | COM | G0464B107 | 3,666 | 55,759 | SH | SOLE | 6 | 55,759 | 0 | 0 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 23 | 477 | SH | SOLE | 6 | 477 | 0 | 0 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 279 | 11,532 | SH | SOLE | 5 | 11,532 | 0 | 0 |
| ATLASSIAN CORP PLC | CL A | G06242104 | 3,684 | 20,513 | SH | SOLE | 5 | 20,513 | 0 | 0 |
| ATLASSIAN CORP PLC | CL A | G06242104 | 42,728 | 355,063 | SH | SOLE | 6 | 355,063 | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD | SHS | G0692U109 | 1,642 | 40,489 | SH | DFND | 5 | 40,489 | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD | SHS | G0692U109 | 15 | 374 | SH | SOLE | 5 | 374 | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD | SHS | G0692U109 | 2,957 | 49,744 | SH | SOLE | 6 | 49,744 | 0 | 0 |
| AXALTA COATING SYS LTD | COM | G0750C108 | 929 | 41,206 | SH | DFND | 5 | 41,206 | 0 | 0 |
| AXALTA COATING SYS LTD | COM | G0750C108 | 1,469 | 64,144 | SH | SOLE | 5 | 64,144 | 0 | 0 |
| AXALTA COATING SYS LTD | COM | G0750C108 | 7,548 | 248,279 | SH | SOLE | 6 | 248,279 | 0 | 0 |
| ATLANTICA SUSTAINABLE INFR P | SHS | G0751N103 | 2,172 | 82,309 | SH | SOLE | 6 | 82,309 | 0 | 0 |
| BANK OF NT BUTTERFIELD&SON L | SHS NEW | G0772R208 | 226 | 8,542 | SH | SOLE | 5 | 8,542 | 0 | 0 |
| BANK OF NT BUTTERFIELD&SON L | SHS NEW | G0772R208 | 1,705 | 46,045 | SH | SOLE | 6 | 46,045 | 0 | 0 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 11,637 | 54,197 | SH | DFND | 5 | 54,197 | 0 | 0 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 7,011 | 31,691 | SH | SOLE | 5 | 31,691 | 0 | 0 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 20,942 | 99,454 | SH | SOLE | 6 | 99,454 | 0 | 0 |
| MIMECAST LTD | ORD SHS | G14838109 | 1,180 | 27,193 | SH | SOLE | 6 | 27,193 | 0 | 0 |
| BROOKFIELD INFRASRT PARTNERS | LP INT UNIT | G16252101 | 577 | 11,545 | SH | SOLE | 6 | 11,545 | 0 | 0 |
| BUNGE LIMITED | COM | G16962105 | 2,087 | 50,752 | SH | DFND | 5 | 50,752 | 0 | 0 |
| BUNGE LIMITED | COM | G16962105 | 389 | 11,482 | SH | SOLE | 5 | 11,482 | 0 | 0 |
| BUNGE LIMITED | COM | G16962105 | 7,865 | 136,667 | SH | SOLE | 6 | 136,667 | 0 | 0 |
| CAPRI HOLDINGS LIMITED | SHS | G1890L107 | 2 | 100 | SH | SOLE | 5 | 100 | 0 | 0 |
| CAPRI HOLDINGS LIMITED | SHS | G1890L107 | 4,799 | 125,804 | SH | SOLE | 6 | 125,804 | 0 | 0 |
| CARDTRONICS PLC | SHS CL A | G1991C105 | 3 | 141 | SH | SOLE | 5 | 141 | 0 | 0 |
| CARDTRONICS PLC | SHS CL A | G1991C105 | 11,947 | 267,569 | SH | SOLE | 6 | 267,569 | 0 | 0 |
| CENTRAL EUROPEAN MEDIA ENTRP | CL A NEW | G20045202 | 61 | 17,341 | SH | DFND | 5 | 17,341 | 0 | 0 |
| CHINA YUCHAI INTL LTD | COM | G21082105 | 746 | 55,999 | SH | SOLE | 6 | 55,999 | 0 | 0 |
| CIMPRESS PLC | SHS EURO | G2143T103 | 7 | 90 | SH | SOLE | 5 | 90 | 0 | 0 |
| CIMPRESS PLC | SHS EURO | G2143T103 | 1,663 | 13,223 | SH | SOLE | 6 | 13,223 | 0 | 0 |
| CLARIVATE PLC | ORD SHS | G21810109 | 5,970 | 355,385 | SH | SOLE | 6 | 355,385 | 0 | 0 |
| CONSOLIDATED WATER CO INC | ORD | G23773107 | 177 | 10,855 | SH | SOLE | 6 | 10,855 | 0 | 0 |
| CREDICORP LTD | COM | G2519Y108 | 209 | 1,577 | SH | SOLE | 5 | 1,577 | 0 | 0 |
| CREDICORP LTD | COM | G2519Y108 | 20,708 | 97,163 | SH | SOLE | 6 | 97,163 | 0 | 0 |
| COSAN LTD | SHS A | G25343107 | 1,377 | 60,298 | SH | SOLE | 6 | 60,298 | 0 | 0 |
| COCA COLA EUROPEAN PARTNERS | SHS | G25839104 | 797 | 26,055 | SH | SOLE | 5 | 26,055 | 0 | 0 |
| COCA COLA EUROPEAN PARTNERS | SHS | G25839104 | 4,285 | 84,213 | SH | SOLE | 6 | 84,213 | 0 | 0 |
| DELPHI TECHNOLOGIES PL | SHS | G2709G107 | 0 | 2 | SH | SOLE | 5 | 2 | 0 | 0 |
| DELPHI TECHNOLOGIES PL | SHS | G2709G107 | 442 | 34,416 | SH | SOLE | 6 | 34,416 | 0 | 0 |
| CUSHMAN WAKEFIELD PLC | SHS | G2717B108 | 4,088 | 200,000 | SH | SOLE | 6 | 200,000 | 0 | 0 |

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|------------------------------|--------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| EATON CORP PLC | SHS | G29183103 | 458 | 5,228 | SH | SOLE | 5 | 5,228 | 0 | 0 |
| EATON CORP PLC | SHS | G29183103 | 7,673 | 81,009 | SH | SOLE | 6 | 81,009 | 0 | 0 |
| ENSTAR GROUP LIMITED | SHS | G3075P101 | 218 | 1,056 | SH | SOLE | 6 | 1,056 | 0 | 0 |
| ENSTAR GROUP LIMITED | SHS | G3075P101 | 519 | 3,400 | SH | SOLE | 5 | 3,400 | 0 | 0 |
| ESSENT GROUP LTD | COM | G3198U102 | 39 | 1,287 | SH | SOLE | 5 | 1,287 | 0 | 0 |
| ESSENT GROUP LTD | COM | G3198U102 | 4,001 | 76,966 | SH | SOLE | 6 | 76,966 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 1,005 | 4,876 | SH | DFND | 5 | 4,876 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 2,954 | 14,279 | SH | SOLE | 5 | 14,279 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 41,138 | 148,600 | SH | SOLE | 6 | 148,600 | 0 | 0 |
| FABRINET | SHS | G3323L100 | 137 | 2,977 | SH | SOLE | 5 | 2,977 | 0 | 0 |
| FABRINET | SHS | G3323L100 | 1,869 | 28,823 | SH | SOLE | 6 | 28,823 | 0 | 0 |
| GASLOG LTD | SHS | G37585109 | 505 | 51,584 | SH | SOLE | 6 | 51,584 | 0 | 0 |
| GATES INDUSTRIAL CORPRATIN P | ORD SHS | G39108108 | 3 | 227 | SH | SOLE | 6 | 227 | 0 | 0 |
| GATES INDUSTRIAL CORPRATIN P | ORD SHS | G39108108 | 179 | 18,983 | SH | SOLE | 5 | 18,983 | 0 | 0 |
| GENPACT LIMITED | SHS | G3922B107 | 837 | 22,913 | SH | DFND | 5 | 22,913 | 0 | 0 |
| GENPACT LIMITED | SHS | G3922B107 | 414 | 9,816 | SH | SOLE | 6 | 9,816 | 0 | 0 |
| GENPACT LIMITED | SHS | G3922B107 | 520 | 14,146 | SH | SOLE | 5 | 14,146 | 0 | 0 |
| GLOBAL INDTY LTD CAYMAN | USD CL A SHS | G3933F105 | 254 | 8,588 | SH | SOLE | 6 | 8,588 | 0 | 0 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 182 | 877 | SH | SOLE | 5 | 877 | 0 | 0 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 7,957 | 44,259 | SH | SOLE | 6 | 44,259 | 0 | 0 |
| HERBALIFE NUTRITION LTD | COM SHS | G4412G101 | 215 | 5,051 | SH | SOLE | 5 | 5,051 | 0 | 0 |
| HERBALIFE NUTRITION LTD | COM SHS | G4412G101 | 8,369 | 175,569 | SH | SOLE | 6 | 175,569 | 0 | 0 |
| JANUS HENDERSON GROUP PLC | ORD SHS | G4474Y214 | 0 | 1 | SH | SOLE | 5 | 1 | 0 | 0 |
| JANUS HENDERSON GROUP PLC | ORD SHS | G4474Y214 | 482 | 19,698 | SH | SOLE | 6 | 19,698 | 0 | 0 |
| HORIZON THERAPEUTICS PUB LTD | SHS | G46188101 | 738 | 12,745 | SH | SOLE | 5 | 12,745 | 0 | 0 |
| HORIZON THERAPEUTICS PUB LTD | SHS | G46188101 | 13,189 | 364,328 | SH | SOLE | 6 | 364,328 | 0 | 0 |
| HUDSON LTD | COM CL A | G46408103 | 301 | 19,615 | SH | SOLE | 6 | 19,615 | 0 | 0 |
| ICON PLC | SHS | G4705A100 | 784 | 4,653 | SH | SOLE | 5 | 4,653 | 0 | 0 |
| ICON PLC | SHS | G4705A100 | 64,540 | 374,729 | SH | SOLE | 6 | 374,729 | 0 | 0 |
| ICHOR HOLDINGS | SHS | G4740B105 | 87 | 3,275 | SH | SOLE | 5 | 3,275 | 0 | 0 |
| ICHOR HOLDINGS | SHS | G4740B105 | 383 | 11,508 | SH | SOLE | 6 | 11,508 | 0 | 0 |
| IHS MARKIT LTD | SHS | G47567105 | 1,820 | 23,641 | SH | SOLE | 5 | 23,641 | 0 | 0 |
| IHS MARKIT LTD | SHS | G47567105 | 276,356 | 3,667,634 | SH | SOLE | 6 | 3,667,634 | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | SHS USD | G4863A108 | 135 | 16,006 | SH | SOLE | 5 | 16,006 | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | SHS USD | G4863A108 | 1,260 | 84,182 | SH | SOLE | 6 | 84,182 | 0 | 0 |
| JAMES RIV GROUP LTD | COM | G5005R107 | 99 | 2,210 | SH | SOLE | 5 | 2,210 | 0 | 0 |
| JAMES RIV GROUP LTD | COM | G5005R107 | 1,777 | 43,130 | SH | SOLE | 6 | 43,130 | 0 | 0 |
| JAZZ PHARMACEUTICALS PLC | SHS USD | G50871105 | 1,222 | 11,358 | SH | SOLE | 5 | 11,358 | 0 | 0 |
| JAZZ PHARMACEUTICALS PLC | SHS USD | G50871105 | 7,342 | 49,181 | SH | SOLE | 6 | 49,181 | 0 | 0 |
| JOHNSON CTLS INTL PLC | SHS | G51502105 | 2,604 | 77,336 | SH | SOLE | 5 | 77,336 | 0 | 0 |
| JOHNSON CTLS INTL | SHS | G51502105 | 51,966 | 1,276,494 | SH | SOLE | 6 | 1,276,494 | 0 | 0 |

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|------------------------------|-------------|-----------|---------|-----------|----|------|---|-----------|---|---|--|
| PLC | | | | | | | | | | | |
| LIBERTY GLOBAL PLC | SHS CL A | G5480U104 | 2 | 75 | SH | SOLE | 5 | 75 | 0 | 0 | |
| LIBERTY GLOBAL PLC | SHS CL A | G5480U104 | 18,130 | 797,257 | SH | SOLE | 6 | 797,257 | 0 | 0 | |
| LIBERTY GLOBAL PLC | SHS CL C | G5480U120 | 7 | 342 | SH | SOLE | 5 | 342 | 0 | 0 | |
| LIBERTY GLOBAL PLC | SHS CL C | G5480U120 | 6,360 | 291,821 | SH | SOLE | 6 | 291,821 | 0 | 0 | |
| LINDE PLC | SHS | G5494J103 | 10,556 | 50,293 | SH | SOLE | 5 | 50,293 | 0 | 0 | |
| LINDE PLC | SHS | G5494J103 | 23,090 | 108,455 | SH | SOLE | 6 | 108,455 | 0 | 0 | |
| LIVANOVA PLC | SHS | G5509L101 | 6,712 | 88,986 | SH | SOLE | 6 | 88,986 | 0 | 0 | |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 782 | 23,565 | SH | SOLE | 5 | 23,565 | 0 | 0 | |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 5,318 | 200,226 | SH | SOLE | 6 | 200,226 | 0 | 0 | |
| MEDTRONIC PLC | SHS | G5960L103 | 8,586 | 93,271 | SH | SOLE | 5 | 93,271 | 0 | 0 | |
| MEDTRONIC PLC | SHS | G5960L103 | 89,854 | 792,011 | SH | SOLE | 6 | 792,011 | 0 | 0 | |
| APTIV PLC | SHS | G6095L109 | 914 | 11,713 | SH | SOLE | 5 | 11,713 | 0 | 0 | |
| APTIV PLC | SHS | G6095L109 | 112,684 | 1,186,522 | SH | SOLE | 6 | 1,186,522 | 0 | 0 | |
| NIELSEN HLDGS PLC | SHS EUR | G6518L108 | 3,670 | 180,779 | SH | SOLE | 6 | 180,779 | 0 | 0 | |
| NOMAD FOODS LTD | USD ORD SHS | G6564A105 | 911 | 40,745 | SH | SOLE | 6 | 40,745 | 0 | 0 | |
| NORWEGIAN CRUISE LINE HLDG L | SHS | G66721104 | 7 | 437 | SH | SOLE | 5 | 437 | 0 | 0 | |
| NORWEGIAN CRUISE LINE HLDG L | SHS | G66721104 | 3,288 | 56,289 | SH | SOLE | 6 | 56,289 | 0 | 0 | |
| NOVOCURE LTD | ORD SHS | G6674U108 | 98 | 1,660 | SH | SOLE | 5 | 1,660 | 0 | 0 | |
| NOVOCURE LTD | ORD SHS | G6674U108 | 2,370 | 28,118 | SH | SOLE | 6 | 28,118 | 0 | 0 | |
| NVENT ELECTRIC PLC | SHS | G6700G107 | 70 | 4,331 | SH | SOLE | 5 | 4,331 | 0 | 0 | |
| NVENT ELECTRIC PLC | SHS | G6700G107 | 7,210 | 281,861 | SH | SOLE | 6 | 281,861 | 0 | 0 | |
| PAGSEGURO DIGITAL LTD | COM CL A | G68707101 | 397 | 11,064 | SH | SOLE | 5 | 11,064 | 0 | 0 | |
| PAGSEGURO DIGITAL LTD | COM CL A | G68707101 | 54,564 | 1,597,293 | SH | SOLE | 6 | 1,597,293 | 0 | 0 | |
| QUOTIENT LTD | SHS | G73268107 | 1,684 | 177,090 | SH | SOLE | 6 | 177,090 | 0 | 0 | |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 708 | 3,613 | SH | SOLE | 6 | 3,613 | 0 | 0 | |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 4,037 | 23,783 | SH | SOLE | 5 | 23,783 | 0 | 0 | |
| SFL CORPORATION LTD | SHS | G7738W106 | 130 | 13,950 | SH | DFND | 5 | 13,950 | 0 | 0 | |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 244 | 5,035 | SH | DFND | 5 | 5,035 | 0 | 0 | |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 1,292 | 25,732 | SH | SOLE | 5 | 25,732 | 0 | 0 | |
| PENTAIR PLC | SHS | G7S00T104 | 1,504 | 32,790 | SH | SOLE | 6 | 32,790 | 0 | 0 | |
| PENTAIR PLC | SHS | G7S00T104 | 1,251 | 33,861 | SH | SOLE | 5 | 33,861 | 0 | 0 | |
| SAPIENS INTL CORP N V | SHS | G7T16G103 | 323 | 14,042 | SH | SOLE | 6 | 14,042 | 0 | 0 | |
| SENSATA TECHNOLOGIES HLDNG P | SHS | G8060N102 | 676 | 17,244 | SH | SOLE | 5 | 17,244 | 0 | 0 | |
| SENSATA TECHNOLOGIES HLDNG P | SHS | G8060N102 | 5,309 | 98,552 | SH | SOLE | 6 | 98,552 | 0 | 0 | |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 43 | 4,211 | SH | DFND | 5 | 4,211 | 0 | 0 | |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 1 | 69 | SH | SOLE | 5 | 69 | 0 | 0 | |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 480 | 22,078 | SH | SOLE | 6 | 22,078 | 0 | 0 | |
| SINA CORP | ORD | G81477104 | 7,242 | 181,372 | SH | SOLE | 6 | 181,372 | 0 | 0 | |
| SMART GLOBAL HLDGS INC | SHS | G8232Y101 | 403 | 10,625 | SH | SOLE | 6 | 10,625 | 0 | 0 | |
| STERIS PLC | SHS USD | G8473T100 | 1,998 | 13,043 | SH | SOLE | 5 | 13,043 | 0 | 0 | |
| STERIS PLC | SHS USD | G8473T100 | 2,892 | 18,975 | SH | SOLE | 6 | 18,975 | 0 | 0 | |
| STONECO LTD | COM CL A | G85158106 | 311 | 8,058 | SH | SOLE | 5 | 8,058 | 0 | 0 | |

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|------------------------------|----------|-----------|--------|---------|----|------|---|---------|---|---|
| STONECO LTD | COM CL A | G85158106 | 1,871 | 46,908 | SH | SOLE | 6 | 46,908 | 0 | 0 |
| TECHNIPFMC PLC | COM | G87110105 | 0 | 4 | SH | SOLE | 5 | 4 | 0 | 0 |
| TECHNIPFMC PLC | COM | G87110105 | 302 | 14,076 | SH | SOLE | 6 | 14,076 | 0 | 0 |
| TECNOGLASS INC | SHS | G87264100 | 679 | 82,277 | SH | SOLE | 6 | 82,277 | 0 | 0 |
| THIRD PT REINS LTD | COM | G8827U100 | 143 | 19,005 | SH | DFND | 5 | 19,005 | 0 | 0 |
| THIRD PT REINS LTD | COM | G8827U100 | 499 | 47,463 | SH | SOLE | 6 | 47,463 | 0 | 0 |
| TRANE TECHNOLOGIES PLC | SHS | G8994E103 | 296 | 3,170 | SH | SOLE | 5 | 3,170 | 0 | 0 |
| TRONOX HOLDINGS PLC | SHS | G9087Q102 | 1,044 | 91,392 | SH | SOLE | 6 | 91,392 | 0 | 0 |
| TSAKOS ENERGY NAVIGATION LTD | SHS | G9108L108 | 1,176 | 269,627 | SH | SOLE | 6 | 269,627 | 0 | 0 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 360 | 405 | SH | DFND | 5 | 405 | 0 | 0 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 2,103 | 1,885 | SH | SOLE | 6 | 1,885 | 0 | 0 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 2,276 | 2,446 | SH | SOLE | 5 | 2,446 | 0 | 0 |
| WILLIS TOWERS WATSON PLC LTD | SHS | G96629103 | 1,094 | 5,504 | SH | SOLE | 5 | 5,504 | 0 | 0 |
| WILLIS TOWERS WATSON PLC LTD | SHS | G96629103 | 37,088 | 183,658 | SH | SOLE | 6 | 183,658 | 0 | 0 |
| PERRIGO CO PLC | SHS | G97822103 | 231 | 4,204 | SH | SOLE | 5 | 4,204 | 0 | 0 |
| PERRIGO CO PLC | SHS | G97822103 | 6,148 | 119,007 | SH | SOLE | 6 | 119,007 | 0 | 0 |
| ALCON AG | ORD SHS | H01301128 | 2,353 | 41,184 | SH | SOLE | 5 | 41,184 | 0 | 0 |
| ALCON AG | ORD SHS | H01301128 | 18,178 | 321,342 | SH | SOLE | 6 | 321,342 | 0 | 0 |
| CHUBB LIMITED | COM | H1467J104 | 2,818 | 22,297 | SH | SOLE | 5 | 22,297 | 0 | 0 |
| CHUBB LIMITED | COM | H1467J104 | 36,304 | 233,227 | SH | SOLE | 6 | 233,227 | 0 | 0 |
| GARMIN LTD | SHS | H2906T109 | 1,776 | 18,209 | SH | SOLE | 6 | 18,209 | 0 | 0 |
| GARMIN LTD | SHS | H2906T109 | 2,572 | 26,521 | SH | SOLE | 5 | 26,521 | 0 | 0 |
| UBS GROUP AG | SHS | H42097107 | 60 | 5,210 | SH | DFND | 8 | 5,210 | 0 | 0 |
| UBS GROUP AG | SHS | H42097107 | 382 | 30,400 | SH | SOLE | 6 | 30,400 | 0 | 0 |
| UBS GROUP AG | SHS | H42097107 | 1,627 | 140,302 | SH | SOLE | 5 | 140,302 | 0 | 0 |
| TE CONNECTIVITY LTD | REG SHS | H84989104 | 0 | 2 | SH | SOLE | 5 | 2 | 0 | 0 |
| TE CONNECTIVITY LTD | REG SHS | H84989104 | 45,368 | 473,370 | SH | SOLE | 6 | 473,370 | 0 | 0 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 2,187 | 317,812 | SH | SOLE | 6 | 317,812 | 0 | 0 |
| ADECOAGRO S A | COM | L00849106 | 568 | 67,855 | SH | SOLE | 6 | 67,855 | 0 | 0 |
| ARDAGH GROUP S A | CL A | L0223L101 | 19 | 1,450 | SH | SOLE | 5 | 1,450 | 0 | 0 |
| ARDAGH GROUP S A | CL A | L0223L101 | 187 | 9,542 | SH | SOLE | 6 | 9,542 | 0 | 0 |
| GLOBANT S A | COM | L44385109 | 11,751 | 110,804 | SH | SOLE | 6 | 110,804 | 0 | 0 |
| ORION ENGINEERED CARBONS S A | COM | L72967109 | 2,368 | 122,669 | SH | SOLE | 6 | 122,669 | 0 | 0 |
| SPOTIFY TECHNOLOGY S A | SHS | L8681T102 | 3,512 | 13,542 | SH | SOLE | 5 | 13,542 | 0 | 0 |
| SPOTIFY TECHNOLOGY S A | SHS | L8681T102 | 31,128 | 208,142 | SH | SOLE | 6 | 208,142 | 0 | 0 |
| TRINSEO S A | SHS | L9340P101 | 447 | 12,000 | SH | SOLE | 6 | 12,000 | 0 | 0 |
| AUDICODES LTD | ORD | M15342104 | 672 | 26,142 | SH | SOLE | 6 | 26,142 | 0 | 0 |
| CAESARSTONE LTD | ORD SHS | M20598104 | 3,288 | 218,208 | SH | SOLE | 6 | 218,208 | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 2,215 | 20,348 | SH | SOLE | 5 | 20,348 | 0 | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 27,938 | 251,784 | SH | SOLE | 6 | 251,784 | 0 | 0 |
| CYBERARK SOFTWARE LTD | SHS | M2682V108 | 9,943 | 85,292 | SH | SOLE | 6 | 85,292 | 0 | 0 |
| ITURAN LOCATION AND CONTROL | SHS | M6158M104 | 2,303 | 91,650 | SH | SOLE | 6 | 91,650 | 0 | 0 |
| NOVA MEASURING INSTRUMENTS L | COM | M7516K103 | 111 | 2,335 | SH | SOLE | 5 | 2,335 | 0 | 0 |
| NOVA MEASURING INSTRUMENTS L | COM | M7516K103 | 1,132 | 29,912 | SH | SOLE | 6 | 29,912 | 0 | 0 |
| PERION NETWORK LTD | SHS NEW | M78673114 | 67 | 10,772 | SH | SOLE | 6 | 10,772 | 0 | 0 |
| RADWARE LTD | ORD | M81873107 | 37 | 1,715 | SH | SOLE | 5 | 1,715 | 0 | 0 |
| RADWARE LTD | ORD | M81873107 | 1,264 | 49,016 | SH | SOLE | 6 | 49,016 | 0 | 0 |

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|------------------------------|------------------------|-----------|--------|---------|----|------|---|---------|---|---|
| TARO PHARMACEUTICAL INDS LTD | SHS | M8737E108 | 765 | 8,705 | SH | SOLE | 6 | 8,705 | 0 | 0 |
| TOWER SEMICONDUCTOR LTD | SHS NEW | M87915274 | 246 | 10,224 | SH | SOLE | 6 | 10,224 | 0 | 0 |
| WIX COM LTD | SHS | M98068105 | 36 | 134 | SH | SOLE | 5 | 134 | 0 | 0 |
| WIX COM LTD | SHS | M98068105 | 32,152 | 262,721 | SH | SOLE | 6 | 262,721 | 0 | 0 |
| AERCAP HOLDINGS NV | SHS | N00985106 | 528 | 18,320 | SH | SOLE | 5 | 18,320 | 0 | 0 |
| AERCAP HOLDINGS NV | SHS | N00985106 | 16,675 | 271,263 | SH | SOLE | 6 | 271,263 | 0 | 0 |
| AFFIMED N V | COM | N01045108 | 1 | 229 | SH | SOLE | 5 | 229 | 0 | 0 |
| AFFIMED N V | COM | N01045108 | 88 | 32,043 | SH | SOLE | 6 | 32,043 | 0 | 0 |
| ASML HOLDING N V | N Y REGISTRY SHS | N07059210 | 9,760 | 26,493 | SH | SOLE | 5 | 26,493 | 0 | 0 |
| ASML HOLDING N V | N Y REGISTRY SHS | N07059210 | 11,790 | 39,839 | SH | SOLE | 6 | 39,839 | 0 | 0 |
| ELASTIC N V | ORD SHS | N14506104 | 2,303 | 35,809 | SH | SOLE | 6 | 35,809 | 0 | 0 |
| CORE LABORATORIES N V | COM | N22717107 | 273 | 13,131 | SH | SOLE | 5 | 13,131 | 0 | 0 |
| CORE LABORATORIES N V | COM | N22717107 | 11,118 | 295,129 | SH | SOLE | 6 | 295,129 | 0 | 0 |
| FERRARI N V | COM | N3167Y103 | 2,751 | 15,987 | SH | SOLE | 5 | 15,987 | 0 | 0 |
| FERRARI N V | COM | N3167Y103 | 25,127 | 151,790 | SH | SOLE | 6 | 151,790 | 0 | 0 |
| FIAT CHRYSLER AUTOMOBILES N | SHS | N31738102 | 5 | 496 | SH | SOLE | 5 | 496 | 0 | 0 |
| FIAT CHRYSLER AUTOMOBILES N | SHS | N31738102 | 589 | 40,070 | SH | SOLE | 6 | 40,070 | 0 | 0 |
| FRANKS INTL N V | COM | N33462107 | 456 | 88,143 | SH | SOLE | 6 | 88,143 | 0 | 0 |
| LYONDELLBASELL INDUSTRIES N | SHS - A - | N53745100 | 1,793 | 18,977 | SH | SOLE | 6 | 18,977 | 0 | 0 |
| LYONDELLBASELL INDUSTRIES N | SHS - A - | N53745100 | 2,027 | 30,166 | SH | SOLE | 5 | 30,166 | 0 | 0 |
| MYLAN NV | SHS EURO | N59465109 | 81 | 4,008 | SH | SOLE | 6 | 4,008 | 0 | 0 |
| MYLAN NV | SHS EURO | N59465109 | 231 | 13,899 | SH | SOLE | 5 | 13,899 | 0 | 0 |
| NXP SEMICONDUCTORS N V | COM | N6596X109 | 958 | 8,195 | SH | SOLE | 5 | 8,195 | 0 | 0 |
| NXP SEMICONDUCTORS N V | COM | N6596X109 | 24,147 | 189,748 | SH | SOLE | 6 | 189,748 | 0 | 0 |
| QIAGEN NV | SHS NEW | N72482123 | 415 | 12,290 | SH | SOLE | 6 | 12,290 | 0 | 0 |
| QIAGEN NV | SHS NEW | N72482123 | 890 | 20,209 | SH | SOLE | 5 | 20,209 | 0 | 0 |
| UNIQUE NV | SHS | N90064101 | 1,199 | 16,735 | SH | SOLE | 6 | 16,735 | 0 | 0 |
| YANDEX N V | SHS CLASS A | N97284108 | 645 | 12,817 | SH | SOLE | 5 | 12,817 | 0 | 0 |
| YANDEX N V | SHS CLASS A | N97284108 | 14,595 | 335,597 | SH | SOLE | 6 | 335,597 | 0 | 0 |
| COPA HOLDINGS SA | CL A | P31076105 | 56 | 1,110 | SH | DFND | 5 | 1,110 | 0 | 0 |
| COPA HOLDINGS SA | CL A | P31076105 | 153 | 2,988 | SH | SOLE | 5 | 2,988 | 0 | 0 |
| COPA HOLDINGS SA | CL A | P31076105 | 22,666 | 209,719 | SH | SOLE | 6 | 209,719 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 3,207 | 15,987 | SH | SOLE | 5 | 15,987 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 9,018 | 39,546 | SH | SOLE | 6 | 39,546 | 0 | 0 |
| BYLINE BANCORP INC | COM | 124411109 | 3,957 | 202,172 | SH | SOLE | 6 | 202,172 | 0 | 0 |
| CAI INTERNATIONAL INC | COM | 12477X106 | 5,808 | 200,428 | SH | SOLE | 6 | 200,428 | 0 | 0 |
| CBOE GLOBAL MARKETS INC | COM | 12503M108 | 4,418 | 47,521 | SH | SOLE | 5 | 47,521 | 0 | 0 |
| CBRE GROUP INC | CL A | 12504L109 | 147 | 3,249 | SH | DFND | 5 | 3,249 | 0 | 0 |
| CBRE GROUP INC | CL A | 12504L109 | 904 | 20,179 | SH | SOLE | 5 | 20,179 | 0 | 0 |
| CBRE GROUP INC | CL A | 12504L109 | 4,090 | 66,738 | SH | SOLE | 6 | 66,738 | 0 | 0 |
| CDK GLOBAL INC | COM | 12508E101 | 33 | 603 | SH | SOLE | 6 | 603 | 0 | 0 |
| CDK GLOBAL INC | COM | 12508E101 | 313 | 10,690 | SH | SOLE | 5 | 10,690 | 0 | 0 |
| CECO ENVIRONMENTAL CORP | COM | 125141101 | 516 | 67,373 | SH | SOLE | 6 | 67,373 | 0 | 0 |
| CDW CORP | COM | 12514G108 | 39 | 335 | SH | DFND | 5 | 335 | 0 | 0 |

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|-----------------------------------|-------------------|-----------|--------|---------|----|------|---|---------|---|---|
| CDW CORP | COM | 12514G108 | 633 | 6,231 | SH | SOLE | 5 | 6,231 | 0 | 0 |
| CDW CORP | COM | 12514G108 | 18,525 | 129,693 | SH | SOLE | 6 | 129,693 | 0 | 0 |
| CF INDS HLDGS INC | COM | 125269100 | 30 | 1,067 | SH | SOLE | 5 | 1,067 | 0 | 0 |
| CF INDS HLDGS INC | COM | 125269100 | 15,963 | 334,369 | SH | SOLE | 6 | 334,369 | 0 | 0 |
| CGI INC | CL A SUB VTG | 12532H104 | 969 | 11,571 | SH | SOLE | 6 | 11,571 | 0 | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 1,311 | 16,578 | SH | DFND | 5 | 16,578 | 0 | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 4,547 | 57,287 | SH | SOLE | 5 | 57,287 | 0 | 0 |
| CIGNA CORP NEW | COM | 125523100 | 697 | 3,661 | SH | SOLE | 5 | 3,661 | 0 | 0 |
| CIGNA CORP NEW | COM | 125523100 | 29,616 | 144,827 | SH | SOLE | 6 | 144,827 | 0 | 0 |
| CME GROUP INC | COM | 12572Q105 | 7,887 | 48,325 | SH | SOLE | 5 | 48,325 | 0 | 0 |
| CME GROUP INC | COM | 12572Q105 | 10,804 | 53,826 | SH | SOLE | 6 | 53,826 | 0 | 0 |
| CMS ENERGY CORP | COM | 125896100 | 132 | 2,254 | SH | SOLE | 5 | 2,254 | 0 | 0 |
| CMS ENERGY CORP | COM | 125896100 | 8,489 | 135,085 | SH | SOLE | 6 | 135,085 | 0 | 0 |
| CNOOC LIMITED | SPONSORED ADR | 126132109 | 110 | 973 | SH | DFND | 8 | 973 | 0 | 0 |
| CNOOC LIMITED | SPONSORED ADR | 126132109 | 90 | 542 | SH | SOLE | 6 | 542 | 0 | 0 |
| CNOOC LIMITED | SPONSORED ADR | 126132109 | 446 | 3,784 | SH | SOLE | 5 | 3,784 | 0 | 0 |
| CRA INTL INC | COM | 12618T105 | 61 | 1,544 | SH | DFND | 5 | 1,544 | 0 | 0 |
| CRA INTL INC | COM | 12618T105 | 1,337 | 24,542 | SH | SOLE | 6 | 24,542 | 0 | 0 |
| CNO FINL GROUP INC | COM | 12621E103 | 23 | 1,449 | SH | SOLE | 5 | 1,449 | 0 | 0 |
| CNO FINL GROUP INC | COM | 12621E103 | 446 | 24,621 | SH | SOLE | 6 | 24,621 | 0 | 0 |
| CRH PLC | ADR | 12626K203 | 118 | 3,441 | SH | DFND | 8 | 3,441 | 0 | 0 |
| CRH PLC | ADR | 12626K203 | 2,094 | 60,928 | SH | SOLE | 5 | 60,928 | 0 | 0 |
| CSG SYS INTL INC | COM | 126349109 | 415 | 9,988 | SH | DFND | 5 | 9,988 | 0 | 0 |
| CSG SYS INTL INC | COM | 126349109 | 237 | 4,959 | SH | SOLE | 5 | 4,959 | 0 | 0 |
| CSG SYS INTL INC | COM | 126349109 | 1,602 | 30,930 | SH | SOLE | 6 | 30,930 | 0 | 0 |
| CSW INDUSTRIALS INC | COM | 126402106 | 335 | 4,845 | SH | DFND | 5 | 4,845 | 0 | 0 |
| CSW INDUSTRIALS INC | COM | 126402106 | 2,827 | 36,719 | SH | SOLE | 6 | 36,719 | 0 | 0 |
| CSX CORP | COM | 126408103 | 2,108 | 30,216 | SH | SOLE | 5 | 30,216 | 0 | 0 |
| CSX CORP | COM | 126408103 | 5,769 | 79,722 | SH | SOLE | 6 | 79,722 | 0 | 0 |
| CNX MIDSTREAM PARTNERS LP | COM UNIT REPST | 12654A101 | 384 | 23,300 | SH | SOLE | 6 | 23,300 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 2,611 | 40,191 | SH | DFND | 5 | 40,191 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 5,435 | 84,213 | SH | SOLE | 5 | 84,213 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 37,200 | 500,735 | SH | SOLE | 6 | 500,735 | 0 | 0 |
| CABLE ONE INC | COM | 12685J105 | 895 | 601 | SH | SOLE | 6 | 601 | 0 | 0 |
| CABLE ONE INC | COM | 12685J105 | 1,871 | 951 | SH | SOLE | 5 | 951 | 0 | 0 |
| CABOT CORP | COM | 127055101 | 341 | 7,183 | SH | SOLE | 6 | 7,183 | 0 | 0 |
| CABOT CORP | COM | 127055101 | 530 | 18,380 | SH | SOLE | 5 | 18,380 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 204 | 11,900 | SH | DFND | 5 | 11,900 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 51 | 8,639 | SH | SOLE | 5 | 8,639 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 16,557 | 951,000 | SH | SOLE | 6 | 951,000 | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 129 | 942 | SH | SOLE | 5 | 942 | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 1,660 | 11,503 | SH | SOLE | 6 | 11,503 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 58 | 268 | SH | DFND | 5 | 268 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 654 | 3,246 | SH | SOLE | 5 | 3,246 | 0 | 0 |
| CACI INTL INC | CL A | 127190304 | 3,073 | 12,293 | SH | SOLE | 6 | 12,293 | 0 | 0 |
| CACTUS INC | CL A | 127203107 | 156 | 7,578 | SH | DFND | 5 | 7,578 | 0 | 0 |
| CACTUS INC | CL A | 127203107 | 261 | 14,005 | SH | SOLE | 5 | 14,005 | 0 | 0 |
| CACTUS INC | CL A | 127203107 | 2,125 | 61,925 | SH | SOLE | 6 | 61,925 | 0 | 0 |
| CADENCE DESIGN | COM | 127387108 | 2,316 | 24,138 | SH | DFND | 5 | 24,138 | 0 | 0 |

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|---------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| SYSTEM INC | | | | | | | | | | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 2,611 | 27,261 | SH | SOLE | 5 | 27,261 | 0 | 0 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 9,939 | 143,289 | SH | SOLE | 6 | 143,289 | 0 | 0 |
| CADENCE BANCORPORATION | CL A | 12739A100 | 243 | 13,400 | SH | SOLE | 6 | 13,400 | 0 | 0 |
| CADENCE BANCORPORATION | CL A | 12739A100 | 343 | 38,750 | SH | SOLE | 5 | 38,750 | 0 | 0 |
| CAESARS ENTMT CORP | NOTE 5.000%10/0 | 127686AA1 | 154 | 80,000 | SH | SOLE | 6 | 80,000 | 0 | 0 |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 68 | 1,592 | SH | SOLE | 6 | 1,592 | 0 | 0 |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 194 | 4,001 | SH | SOLE | 5 | 4,001 | 0 | 0 |
| CALAMP CORP | COM | 128126109 | 3,799 | 396,523 | SH | SOLE | 6 | 396,523 | 0 | 0 |
| CALAVO GROWERS INC | COM | 128246105 | 117 | 1,874 | SH | SOLE | 5 | 1,874 | 0 | 0 |
| CALAVO GROWERS INC | COM | 128246105 | 283 | 3,120 | SH | SOLE | 6 | 3,120 | 0 | 0 |
| CALERES INC | COM | 129500104 | 1,211 | 51,009 | SH | SOLE | 6 | 51,009 | 0 | 0 |
| CALIX INC | COM | 13100M509 | 141 | 9,450 | SH | DFND | 5 | 9,450 | 0 | 0 |
| CALIX INC | COM | 13100M509 | 566 | 38,018 | SH | DFND | 3 | 38,018 | 0 | 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 388 | 22,149 | SH | DFND | 3 | 22,149 | 0 | 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 145 | 8,032 | SH | SOLE | 5 | 8,032 | 0 | 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 3,088 | 145,648 | SH | SOLE | 6 | 145,648 | 0 | 0 |
| CALLON PETE CO DEL | COM | 13123X102 | 1,409 | 291,803 | SH | SOLE | 6 | 291,803 | 0 | 0 |
| CAMDEN NATL CORP | COM | 133034108 | 222 | 4,830 | SH | SOLE | 6 | 4,830 | 0 | 0 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 496 | 5,438 | SH | SOLE | 5 | 5,438 | 0 | 0 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 5,269 | 49,660 | SH | SOLE | 6 | 49,660 | 0 | 0 |
| CAMECO CORP | COM | 13321L108 | 21 | 2,080 | SH | SOLE | 5 | 2,080 | 0 | 0 |
| CAMECO CORP | COM | 13321L108 | 6,681 | 750,687 | SH | SOLE | 6 | 750,687 | 0 | 0 |
| CAMPBELL SOUP CO | COM | 134429109 | 2,409 | 49,043 | SH | SOLE | 5 | 49,043 | 0 | 0 |
| CAMPBELL SOUP CO | COM | 134429109 | 3,504 | 70,902 | SH | SOLE | 6 | 70,902 | 0 | 0 |
| CAMPING WORLD HLDGS INC | CL A | 13462K109 | 589 | 21,697 | SH | DFND | 3 | 21,697 | 0 | 0 |
| CAMPING WORLD HLDGS INC | CL A | 13462K109 | 1,062 | 72,060 | SH | SOLE | 6 | 72,060 | 0 | 0 |
| CANADA GOOSE HLDGS INC | SHS SUB VTG | 135086106 | 3,625 | 100,035 | SH | SOLE | 6 | 100,035 | 0 | 0 |
| CANADIAN NATL RY CO | COM | 136375102 | 100 | 1,131 | SH | DFND | 8 | 1,131 | 0 | 0 |
| CANADIAN NATL RY CO | COM | 136375102 | 2,908 | 32,128 | SH | SOLE | 5 | 32,128 | 0 | 0 |
| CANADIAN NATL RY CO | COM | 136375102 | 24,189 | 267,435 | SH | SOLE | 6 | 267,435 | 0 | 0 |
| CANADIAN NAT RES LTD | COM | 136385101 | 156 | 8,616 | SH | SOLE | 5 | 8,616 | 0 | 0 |
| CANADIAN NAT RES LTD | COM | 136385101 | 934 | 28,875 | SH | SOLE | 6 | 28,875 | 0 | 0 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 974 | 3,820 | SH | SOLE | 6 | 3,820 | 0 | 0 |
| CANADIAN SOLAR INC | COM | 136635109 | 436 | 19,722 | SH | SOLE | 6 | 19,722 | 0 | 0 |
| CANNAE HLDGS INC | COM | 13765N107 | 703 | 17,097 | SH | DFND | 5 | 17,097 | 0 | 0 |
| CANNAE HLDGS INC | COM | 13765N107 | 1,021 | 24,377 | SH | SOLE | 5 | 24,377 | 0 | 0 |
| CANTEL MED CORP | COM | 138098108 | 305 | 6,970 | SH | SOLE | 5 | 6,970 | 0 | 0 |
| CANTEL MED CORP | COM | 138098108 | 4,956 | 69,895 | SH | SOLE | 6 | 69,895 | 0 | 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 6,045 | 96,578 | SH | DFND | 1 | 96,578 | 0 | 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 3,811 | 59,446 | SH | SOLE | 5 | 59,446 | 0 | 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 38,376 | 372,906 | SH | SOLE | 6 | 372,906 | 0 | 0 |
| CAPITOL FED FINL INC | COM | 14057J101 | 513 | 46,593 | SH | DFND | 5 | 46,593 | 0 | 0 |
| CAPITOL FED FINL INC | COM | 14057J101 | 2 | 158 | SH | SOLE | 5 | 158 | 0 | 0 |
| CAPITOL FED FINL INC | COM | 14057J101 | 5,337 | 388,726 | SH | SOLE | 6 | 388,726 | 0 | 0 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 68 | 12,326 | SH | DFND | 5 | 12,326 | 0 | 0 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 3 | 1,133 | SH | SOLE | 5 | 1,133 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 2,792 | 352,528 | SH | SOLE | 6 | 352,528 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 6,637 | 127,166 | SH | DFND | 5 | 127,166 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 981 | 18,791 | SH | SOLE | 5 | 18,791 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 15,269 | 301,888 | SH | SOLE | 6 | 301,888 | 0 | 0 |
| CARDIOVASCULAR SYS INC DEL | COM | 141619106 | 46 | 1,479 | SH | SOLE | 5 | 1,479 | 0 | 0 |
| CARDIOVASCULAR SYS INC DEL | COM | 141619106 | 529 | 10,888 | SH | SOLE | 6 | 10,888 | 0 | 0 |
| CARDLYTICS INC | COM | 14161W105 | 54 | 772 | SH | DFND | 5 | 772 | 0 | 0 |
| CARDLYTICS INC | COM | 14161W105 | 1,115 | 16,160 | SH | SOLE | 5 | 16,160 | 0 | 0 |
| CAREDX INC | COM | 14167L103 | 895 | 41,473 | SH | SOLE | 6 | 41,473 | 0 | 0 |
| CARETRUST REIT INC | COM | 14174T107 | 5,380 | 260,786 | SH | SOLE | 6 | 260,786 | 0 | 0 |
| CARGURUS INC | COM CL A | 141788109 | 249 | 9,812 | SH | DFND | 5 | 9,812 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 2,127 | 17,774 | SH | DFND | 5 | 17,774 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 351 | 4,036 | SH | SOLE | 5 | 4,036 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 1,460 | 9,024 | SH | SOLE | 6 | 9,024 | 0 | 0 |
| CARMAX INC | COM | 143130102 | 389 | 4,250 | SH | SOLE | 5 | 4,250 | 0 | 0 |
| CARMAX INC | COM | 143130102 | 6,064 | 69,174 | SH | SOLE | 6 | 69,174 | 0 | 0 |
| CARNIVAL CORP | UNIT 99/99/9999 | 143658300 | 502 | 37,585 | SH | SOLE | 5 | 37,585 | 0 | 0 |
| CARNIVAL CORP | UNIT 99/99/9999 | 143658300 | 35,245 | 693,382 | SH | SOLE | 6 | 693,382 | 0 | 0 |
| CARNIVAL PLC | ADR | 14365C103 | 2 | 132 | SH | SOLE | 5 | 132 | 0 | 0 |
| CARNIVAL PLC | ADR | 14365C103 | 564 | 11,717 | SH | SOLE | 6 | 11,717 | 0 | 0 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 972 | 19,532 | SH | SOLE | 6 | 19,532 | 0 | 0 |
| CARRIER GLOBAL CORPORATION | COM | 14448C104 | 1,259 | 57,557 | SH | SOLE | 5 | 57,557 | 0 | 0 |
| CARTERS INC | COM | 146229109 | 887 | 10,897 | SH | SOLE | 5 | 10,897 | 0 | 0 |
| CARTERS INC | COM | 146229109 | 14,021 | 128,232 | SH | SOLE | 6 | 128,232 | 0 | 0 |
| CARVANA CO | CL A | 146869102 | 984 | 8,035 | SH | SOLE | 5 | 8,035 | 0 | 0 |
| CARVANA CO | CL A | 146869102 | 835 | 9,070 | SH | SOLE | 6 | 9,070 | 0 | 0 |
| CASA SYS INC | COM | 14713L102 | 222 | 54,250 | SH | SOLE | 6 | 54,250 | 0 | 0 |
| CASELLA WASTE SYS INC | CL A | 147448104 | 4,638 | 100,768 | SH | SOLE | 6 | 100,768 | 0 | 0 |
| CASEYS GEN STORES INC | COM | 147528103 | 1,117 | 7,467 | SH | DFND | 5 | 7,467 | 0 | 0 |
| CASEYS GEN STORES INC | COM | 147528103 | 29 | 182 | SH | SOLE | 6 | 182 | 0 | 0 |
| CASEYS GEN STORES INC | COM | 147528103 | 919 | 6,629 | SH | SOLE | 5 | 6,629 | 0 | 0 |
| CASS INFORMATION SYS INC | COM | 14808P109 | 668 | 11,574 | SH | SOLE | 6 | 11,574 | 0 | 0 |
| CASTLE BIOSCIENCES INC | COM | 14843C105 | 422 | 11,207 | SH | DFND | 3 | 11,207 | 0 | 0 |
| CASTLE BIOSCIENCES INC | COM | 14843C105 | 63 | 1,665 | SH | SOLE | 5 | 1,665 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 231 | 2,957 | SH | SOLE | 5 | 2,957 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 14,324 | 254,424 | SH | SOLE | 6 | 254,424 | 0 | 0 |
| CATALYST PHARMACEUTICALS INC | COM | 14888U101 | 48 | 12,768 | SH | SOLE | 6 | 12,768 | 0 | 0 |
| CATERPILLAR INC DEL | COM | 149123101 | 1,291 | 9,388 | SH | SOLE | 5 | 9,388 | 0 | 0 |
| CATERPILLAR INC DEL | COM | 149123101 | 9,686 | 65,588 | SH | SOLE | 6 | 65,588 | 0 | 0 |
| CATHAY GEN BANCORP | COM | 149150104 | 8 | 296 | SH | SOLE | 5 | 296 | 0 | 0 |
| CATHAY GEN BANCORP | COM | 149150104 | 2,705 | 71,090 | SH | SOLE | 6 | 71,090 | 0 | 0 |
| EPAM SYS INC | COM | 29414B104 | 1,822 | 8,587 | SH | SOLE | 6 | 8,587 | 0 | 0 |
| ENVISTA HOLDINGS CORPORATION | COM | 29415F104 | 510 | 23,610 | SH | SOLE | 5 | 23,610 | 0 | 0 |
| ENVISTA HOLDINGS CORPORATION | COM | 29415F104 | 1,917 | 64,685 | SH | SOLE | 6 | 64,685 | 0 | 0 |
| EPLUS INC | COM | 294268107 | 118 | 1,400 | SH | SOLE | 6 | 1,400 | 0 | 0 |

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|---------------------------------|-------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| EPLUS INC | COM | 294268107 | 255 | 3,404 | SH | SOLE | 5 | 3,404 | 0 | 0 |
| EQUIFAX INC | COM | 294429105 | 459 | 2,555 | SH | SOLE | 5 | 2,555 | 0 | 0 |
| EQUIFAX INC | COM | 294429105 | 2,001 | 14,283 | SH | SOLE | 6 | 14,283 | 0 | 0 |
| EQUINIX INC | COM | 29444U700 | 2,122 | 3,017 | SH | SOLE | 5 | 3,017 | 0 | 0 |
| EQUINIX INC | COM | 29444U700 | 62,824 | 107,631 | SH | SOLE | 6 | 107,631 | 0 | 0 |
| EQUINOR ASA | SPONSORED ADR | 29446M102 | 227 | 14,827 | SH | SOLE | 5 | 14,827 | 0 | 0 |
| EQUINOR ASA | SPONSORED ADR | 29446M102 | 15,697 | 788,390 | SH | SOLE | 6 | 788,390 | 0 | 0 |
| EQUITABLE HLDGS INC | COM | 29452E101 | 1,464 | 75,906 | SH | DFND | 5 | 75,906 | 0 | 0 |
| EQUITABLE HLDGS INC | COM | 29452E101 | 2,636 | 138,233 | SH | SOLE | 5 | 138,233 | 0 | 0 |
| EQUITRANS MIDSTREAM CORP | COM | 294600101 | 1 | 97 | SH | SOLE | 5 | 97 | 0 | 0 |
| EQUITRANS MIDSTREAM CORP | COM | 294600101 | 4,619 | 345,701 | SH | SOLE | 6 | 345,701 | 0 | 0 |
| EQUITY BANCSHARES INC | COM CL A | 29460X109 | 463 | 15,000 | SH | SOLE | 6 | 15,000 | 0 | 0 |
| EQUITY COMWLTH | COM SH BEN INT | 294628102 | 1,172 | 36,412 | SH | DFND | 5 | 36,412 | 0 | 0 |
| EQUITY COMWLTH | COM SH BEN INT | 294628102 | 97 | 3,986 | SH | SOLE | 5 | 3,986 | 0 | 0 |
| EQUITY COMWLTH | COM SH BEN INT | 294628102 | 45,288 | 1,379,480 | SH | SOLE | 6 | 1,379,480 | 0 | 0 |
| EQUITY LIFESTYLE PTYYS INC | COM | 29472R108 | 6 | 90 | SH | SOLE | 5 | 90 | 0 | 0 |
| EQUITY LIFESTYLE PTYYS INC | COM | 29472R108 | 25,694 | 365,023 | SH | SOLE | 6 | 365,023 | 0 | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 1,118 | 19,000 | SH | DFND | 5 | 19,000 | 0 | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 587 | 10,144 | SH | SOLE | 5 | 10,144 | 0 | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 25,342 | 313,176 | SH | SOLE | 6 | 313,176 | 0 | 0 |
| ERICSSON | ADR B SEK 10 | 294821608 | 77 | 8,319 | SH | DFND | 8 | 8,319 | 0 | 0 |
| ERICSSON | ADR B SEK 10 | 294821608 | 363 | 39,594 | SH | SOLE | 5 | 39,594 | 0 | 0 |
| ERICSSON | ADR B SEK 10 | 294821608 | 5,713 | 650,716 | SH | SOLE | 6 | 650,716 | 0 | 0 |
| ERIE INDTY CO | CL A | 29530P102 | 1,182 | 7,122 | SH | SOLE | 6 | 7,122 | 0 | 0 |
| ERIE INDTY CO | CL A | 29530P102 | 2,004 | 10,727 | SH | SOLE | 5 | 10,727 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 431 | 5,100 | SH | DFND | 5 | 5,100 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 269 | 3,043 | SH | SOLE | 5 | 3,043 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 435 | 4,706 | SH | SOLE | 6 | 4,706 | 0 | 0 |
| ESPERION THERAPEUTICS INC NE | COM | 29664W105 | 4,797 | 80,452 | SH | SOLE | 6 | 80,452 | 0 | 0 |
| ESSA BANCORP INC | COM | 29667D104 | 187 | 12,883 | SH | SOLE | 5 | 12,883 | 0 | 0 |
| ESSENTIAL PTYS RLTY TR INC | COM | 29670E107 | 417 | 16,814 | SH | SOLE | 6 | 16,814 | 0 | 0 |
| ESSEX PPTY TR INC | COM | 297178105 | 1,100 | 4,800 | SH | DFND | 5 | 4,800 | 0 | 0 |
| ESSEX PPTY TR INC | COM | 297178105 | 75 | 326 | SH | SOLE | 5 | 326 | 0 | 0 |
| ESSEX PPTY TR INC | COM | 297178105 | 39,938 | 132,746 | SH | SOLE | 6 | 132,746 | 0 | 0 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 33 | 2,777 | SH | DFND | 5 | 2,777 | 0 | 0 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 1,276 | 66,971 | SH | SOLE | 6 | 66,971 | 0 | 0 |
| ETSY INC | COM | 29786A106 | 669 | 6,301 | SH | DFND | 3 | 6,301 | 0 | 0 |
| ETSY INC | COM | 29786A106 | 19 | 173 | SH | SOLE | 5 | 173 | 0 | 0 |
| ETSY INC | COM | 29786A106 | 1,670 | 37,688 | SH | SOLE | 6 | 37,688 | 0 | 0 |
| ETSY INC | NOTE 3/0 | 29786AAC0 | 283 | 201,000 | SH | SOLE | 6 | 201,000 | 0 | 0 |
| EURONET WORLDWIDE INC | COM | 298736109 | 250 | 2,620 | SH | SOLE | 5 | 2,620 | 0 | 0 |
| EURONET WORLDWIDE INC | COM | 298736109 | 20,639 | 130,991 | SH | SOLE | 6 | 130,991 | 0 | 0 |
| EVERCORE INC | CLASS A | 29977A105 | 1,647 | 27,949 | SH | DFND | 5 | 27,949 | 0 | 0 |

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|------------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| EVERCORE INC | CLASS A | 29977A105 | 324 | 5,831 | SH | SOLE | 5 | 5,831 | 0 | 0 |
| EVERCORE INC | CLASS A | 29977A105 | 11,423 | 152,790 | SH | SOLE | 6 | 152,790 | 0 | 0 |
| EVERBRIDGE INC | COM | 29978A104 | 546 | 3,949 | SH | DFND | 3 | 3,949 | 0 | 0 |
| EVERBRIDGE INC | COM | 29978A104 | 227 | 1,635 | SH | SOLE | 5 | 1,635 | 0 | 0 |
| EVERBRIDGE INC | COM | 29978A104 | 1,452 | 18,595 | SH | SOLE | 6 | 18,595 | 0 | 0 |
| EVERI HLDGS INC | COM | 30034T103 | 24 | 4,218 | SH | SOLE | 5 | 4,218 | 0 | 0 |
| EVERI HLDGS INC | COM | 30034T103 | 1,006 | 74,883 | SH | SOLE | 6 | 74,883 | 0 | 0 |
| EVERGY INC | COM | 30034W106 | 973 | 16,411 | SH | DFND | 5 | 16,411 | 0 | 0 |
| EVERGY INC | COM | 30034W106 | 233 | 4,848 | SH | SOLE | 5 | 4,848 | 0 | 0 |
| EVERGY INC | COM | 30034W106 | 3,672 | 56,409 | SH | SOLE | 6 | 56,409 | 0 | 0 |
| EVERTEC INC | COM | 30040P103 | 336 | 11,960 | SH | DFND | 5 | 11,960 | 0 | 0 |
| EVERTEC INC | COM | 30040P103 | 1,935 | 56,858 | SH | SOLE | 6 | 56,858 | 0 | 0 |
| EVERSOURCE ENERGY | COM | 30040W108 | 3,972 | 47,697 | SH | SOLE | 5 | 47,697 | 0 | 0 |
| EVERSOURCE ENERGY | COM | 30040W108 | 4,730 | 55,606 | SH | SOLE | 6 | 55,606 | 0 | 0 |
| EVERQUOTE INC | COM CL A | 30041R108 | 112 | 1,919 | SH | DFND | 5 | 1,919 | 0 | 0 |
| EVERQUOTE INC | COM CL A | 30041R108 | 704 | 12,105 | SH | DFND | 3 | 12,105 | 0 | 0 |
| EVERQUOTE INC | COM CL A | 30041R108 | 158 | 2,653 | SH | SOLE | 5 | 2,653 | 0 | 0 |
| EVOLENT HEALTH INC | CL A | 30050B101 | 1 | 104 | SH | SOLE | 5 | 104 | 0 | 0 |
| EVOLENT HEALTH INC | CL A | 30050B101 | 1,258 | 139,051 | SH | SOLE | 6 | 139,051 | 0 | 0 |
| EVOQUA WATER TECHNOLOGIES CO | COM | 30057T105 | 286 | 15,400 | SH | DFND | 5 | 15,400 | 0 | 0 |
| EVOQUA WATER TECHNOLOGIES CO | COM | 30057T105 | 88 | 4,756 | SH | SOLE | 5 | 4,756 | 0 | 0 |
| EVOQUA WATER TECHNOLOGIES CO | COM | 30057T105 | 273 | 14,381 | SH | SOLE | 6 | 14,381 | 0 | 0 |
| EXACT SCIENCES CORP | COM | 30063P105 | 341 | 3,752 | SH | SOLE | 5 | 3,752 | 0 | 0 |
| EXACT SCIENCES CORP | COM | 30063P105 | 25,482 | 275,543 | SH | SOLE | 6 | 275,543 | 0 | 0 |
| EXACT SCIENCES CORP | NOTE 1.000% 1/1 | 30063PAA3 | 383 | 265,000 | SH | SOLE | 6 | 265,000 | 0 | 0 |
| EXANTAS CAP CORP | COM NEW | 30068N105 | 912 | 77,228 | SH | SOLE | 6 | 77,228 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 8,257 | 227,527 | SH | DFND | 5 | 227,527 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 2,180 | 47,808 | SH | SOLE | 6 | 47,808 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 2,838 | 77,284 | SH | SOLE | 5 | 77,284 | 0 | 0 |
| EXELIXIS INC | COM | 30161Q104 | 373 | 15,699 | SH | DFND | 3 | 15,699 | 0 | 0 |
| EXELIXIS INC | COM | 30161Q104 | 26 | 1,480 | SH | SOLE | 6 | 1,480 | 0 | 0 |
| EXELIXIS INC | COM | 30161Q104 | 222 | 8,861 | SH | SOLE | 5 | 8,861 | 0 | 0 |
| EXLSERVICE HOLDINGS INC | COM | 302081104 | 547 | 8,336 | SH | SOLE | 5 | 8,336 | 0 | 0 |
| EXLSERVICE HOLDINGS INC | COM | 302081104 | 1,852 | 26,665 | SH | SOLE | 6 | 26,665 | 0 | 0 |
| EXPEDIA GROUP INC | COM NEW | 30212P303 | 4,141 | 50,372 | SH | DFND | 5 | 50,372 | 0 | 0 |
| EXPEDIA GROUP INC | COM NEW | 30212P303 | 74 | 906 | SH | SOLE | 5 | 906 | 0 | 0 |
| EXPEDIA GROUP INC | COM NEW | 30212P303 | 1,118 | 10,338 | SH | SOLE | 6 | 10,338 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 7,327 | 96,360 | SH | DFND | 5 | 96,360 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 2,853 | 37,559 | SH | SOLE | 5 | 37,559 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 23,502 | 301,226 | SH | SOLE | 6 | 301,226 | 0 | 0 |
| EXPONENT INC | COM | 30214U102 | 1,015 | 12,518 | SH | SOLE | 5 | 12,518 | 0 | 0 |
| EXPONENT INC | COM | 30214U102 | 2,121 | 30,736 | SH | SOLE | 6 | 30,736 | 0 | 0 |
| EXTENDED STAY AMER INC | UNIT 99/99/9999B | 30224P200 | 88 | 10,253 | SH | SOLE | 5 | 10,253 | 0 | 0 |
| EXTENDED STAY AMER INC | UNIT 99/99/9999B | 30224P200 | 2,360 | 158,831 | SH | SOLE | 6 | 158,831 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 385 | 4,072 | SH | SOLE | 5 | 4,072 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 26,747 | 253,239 | SH | SOLE | 6 | 253,239 | 0 | 0 |
| EXTREME NETWORKS INC | COM | 30226D106 | 163 | 22,173 | SH | SOLE | 6 | 22,173 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 1,492 | 33,368 | SH | DFND | 5 | 33,368 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 2,216 | 49,460 | SH | SOLE | 5 | 49,460 | 0 | 0 |

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|------------------------------|----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| EXXON MOBIL CORP | COM | 30231G102 | 17,586 | 252,020 | SH | SOLE | 6 | 252,020 | 0 | 0 |
| FLIR SYS INC | COM | 302445101 | 105 | 2,211 | SH | SOLE | 5 | 2,211 | 0 | 0 |
| FLIR SYS INC | COM | 302445101 | 6,195 | 118,970 | SH | SOLE | 6 | 118,970 | 0 | 0 |
| F M C CORP | COM NEW | 302491303 | 58 | 582 | SH | DFND | 5 | 582 | 0 | 0 |
| F M C CORP | COM NEW | 302491303 | 571 | 5,742 | SH | SOLE | 5 | 5,742 | 0 | 0 |
| F M C CORP | COM NEW | 302491303 | 11,706 | 117,272 | SH | SOLE | 6 | 117,272 | 0 | 0 |
| F N B CORP | COM | 302520101 | 362 | 28,505 | SH | SOLE | 6 | 28,505 | 0 | 0 |
| F N B CORP | COM | 302520101 | 339 | 44,182 | SH | SOLE | 5 | 44,182 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 1,033 | 9,078 | SH | DFND | 5 | 9,078 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 214 | 1,847 | SH | SOLE | 5 | 1,847 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 15,824 | 143,001 | SH | SOLE | 6 | 143,001 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 12,433 | 54,752 | SH | DFND | 5 | 54,752 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 20,515 | 89,881 | SH | SOLE | 5 | 89,881 | 0 | 0 |
| FACEBOOK INC | CL A | 30303M102 | 191,637 | 933,674 | SH | SOLE | 6 | 933,674 | 0 | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 1,504 | 4,578 | SH | DFND | 5 | 4,578 | 0 | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 1,890 | 5,684 | SH | SOLE | 5 | 5,684 | 0 | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 2,384 | 8,887 | SH | SOLE | 6 | 8,887 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 230 | 550 | SH | DFND | 5 | 550 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 2,444 | 5,746 | SH | SOLE | 5 | 5,746 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 2,887 | 7,704 | SH | SOLE | 6 | 7,704 | 0 | 0 |
| FARFETCH LTD | ORD SH CL A | 30744W107 | 15,090 | 1,457,928 | SH | SOLE | 6 | 1,457,928 | 0 | 0 |
| FASTLY INC | CL A | 31188V100 | 604 | 7,096 | SH | DFND | 3 | 7,096 | 0 | 0 |
| FASTLY INC | CL A | 31188V100 | 38 | 1,917 | SH | SOLE | 6 | 1,917 | 0 | 0 |
| FATE THERAPEUTICS INC | COM | 31189P102 | 553 | 16,123 | SH | DFND | 3 | 16,123 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 1,564 | 35,299 | SH | SOLE | 5 | 35,299 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 14,927 | 403,971 | SH | SOLE | 6 | 403,971 | 0 | 0 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 96 | 1,460 | SH | SOLE | 5 | 1,460 | 0 | 0 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 225 | 2,700 | SH | SOLE | 6 | 2,700 | 0 | 0 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 304 | 3,534 | SH | SOLE | 5 | 3,534 | 0 | 0 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 12,149 | 94,377 | SH | SOLE | 6 | 94,377 | 0 | 0 |
| FEDERATED HERMES INC | CL B | 314211103 | 1,317 | 55,560 | SH | DFND | 5 | 55,560 | 0 | 0 |
| FEDERATED HERMES INC | CL B | 314211103 | 81 | 2,482 | SH | SOLE | 6 | 2,482 | 0 | 0 |
| FEDERATED HERMES INC | CL B | 314211103 | 149 | 7,008 | SH | SOLE | 5 | 7,008 | 0 | 0 |
| FEDEX CORP | COM | 31428X106 | 1,107 | 7,660 | SH | SOLE | 5 | 7,660 | 0 | 0 |
| FEDEX CORP | COM | 31428X106 | 28,154 | 186,193 | SH | SOLE | 6 | 186,193 | 0 | 0 |
| F5 NETWORKS INC | COM | 315616102 | 234 | 1,675 | SH | SOLE | 6 | 1,675 | 0 | 0 |
| F5 NETWORKS INC | COM | 315616102 | 3,597 | 25,116 | SH | SOLE | 5 | 25,116 | 0 | 0 |
| FIBROGEN INC | COM | 31572Q808 | 1,508 | 35,149 | SH | SOLE | 6 | 35,149 | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 2,777 | 20,115 | SH | SOLE | 5 | 20,115 | 0 | 0 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 160,838 | 1,156,360 | SH | SOLE | 6 | 1,156,360 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | FNF GROUP COM | 31620R303 | 1,396 | 45,529 | SH | DFND | 5 | 45,529 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | FNF GROUP COM | 31620R303 | 20 | 666 | SH | SOLE | 5 | 666 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | FNF GROUP COM | 31620R303 | 101 | 2,220 | SH | SOLE | 6 | 2,220 | 0 | 0 |
| FIDUS INVT CORP | COM | 316500107 | 511 | 34,466 | SH | SOLE | 6 | 34,466 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 899 | 46,651 | SH | DFND | 5 | 46,651 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 1,447 | 72,013 | SH | SOLE | 5 | 72,013 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 8,916 | 290,033 | SH | SOLE | 6 | 290,033 | 0 | 0 |
| 51JOB INC | SPONSORED ADS | 316827104 | 375 | 4,418 | SH | SOLE | 6 | 4,418 | 0 | 0 |
| FINANCIAL INSTNS INC | COM | 317585404 | 306 | 9,519 | SH | SOLE | 6 | 9,519 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| FINVOLUTION GROUP | SPONSORED ADS | 31810T101 | 1,217 | 459,397 | SH | SOLE | 6 | 459,397 | 0 | 0 |
| FIREEYE INC | COM | 31816Q101 | 16 | 985 | SH | SOLE | 6 | 985 | 0 | 0 |
| FIREEYE INC | COM | 31816Q101 | 657 | 54,265 | SH | SOLE | 5 | 54,265 | 0 | 0 |
| FIREEYE INC | NOTE 0.875% 6/0 | 31816QAF8 | 111 | 110,000 | SH | SOLE | 6 | 110,000 | 0 | 0 |
| FIRST AMERN FINL CORP | COM | 31847R102 | 69 | 1,445 | SH | SOLE | 5 | 1,445 | 0 | 0 |
| FIRST AMERN FINL CORP | COM | 31847R102 | 1,933 | 33,143 | SH | SOLE | 6 | 33,143 | 0 | 0 |
| FIRST BANCORP P R | COM NEW | 318672706 | 449 | 42,403 | SH | SOLE | 6 | 42,403 | 0 | 0 |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 7 | 18 | SH | SOLE | 5 | 18 | 0 | 0 |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 358 | 673 | SH | SOLE | 6 | 673 | 0 | 0 |
| FIRST FINL BANCORP OH | COM | 320209109 | 5,461 | 214,671 | SH | SOLE | 6 | 214,671 | 0 | 0 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 369 | 13,910 | SH | SOLE | 5 | 13,910 | 0 | 0 |
| FIRST FINL CORP IND | COM | 320218100 | 381 | 8,324 | SH | SOLE | 6 | 8,324 | 0 | 0 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 84 | 5,052 | SH | SOLE | 6 | 5,052 | 0 | 0 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 182 | 17,764 | SH | SOLE | 5 | 17,764 | 0 | 0 |
| FIRST HAWAIIAN INC | COM | 32051X108 | 455 | 26,366 | SH | DFND | 5 | 26,366 | 0 | 0 |
| FIRST HAWAIIAN INC | COM | 32051X108 | 385 | 23,174 | SH | SOLE | 5 | 23,174 | 0 | 0 |
| FIRST HAWAIIAN INC | COM | 32051X108 | 9,047 | 313,589 | SH | SOLE | 6 | 313,589 | 0 | 0 |
| FIRST INDL RLTY TR INC | COM | 32054K103 | 166 | 4,318 | SH | DFND | 5 | 4,318 | 0 | 0 |
| FIRST INDL RLTY TR INC | COM | 32054K103 | 46 | 1,589 | SH | SOLE | 5 | 1,589 | 0 | 0 |
| FIRST INDL RLTY TR INC | COM | 32054K103 | 4,509 | 108,621 | SH | SOLE | 6 | 108,621 | 0 | 0 |
| FIRST INTERNET BK IND | COM | 320557101 | 261 | 10,987 | SH | SOLE | 6 | 10,987 | 0 | 0 |
| FIRST INTST BANCSYSTEM INC | COM CL A | 32055Y201 | 90 | 2,910 | SH | SOLE | 5 | 2,910 | 0 | 0 |
| FIRST INTST BANCSYSTEM INC | COM CL A | 32055Y201 | 379 | 9,035 | SH | SOLE | 6 | 9,035 | 0 | 0 |
| FIRST LONG IS CORP | COM | 320734106 | 346 | 13,800 | SH | SOLE | 6 | 13,800 | 0 | 0 |
| FIRST MERCHANTS CORP | COM | 320817109 | 83 | 2,778 | SH | SOLE | 5 | 2,778 | 0 | 0 |
| FIRST MERCHANTS CORP | COM | 320817109 | 906 | 21,773 | SH | SOLE | 6 | 21,773 | 0 | 0 |
| FIRST MID BANCSHARES INC | COM | 320866106 | 229 | 6,499 | SH | SOLE | 6 | 6,499 | 0 | 0 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 223 | 16,711 | SH | SOLE | 5 | 16,711 | 0 | 0 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 2,874 | 124,638 | SH | SOLE | 6 | 124,638 | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM | 33616C100 | 3,815 | 35,625 | SH | SOLE | 5 | 35,625 | 0 | 0 |
| FIRST REP BK SAN FRANCISCO C | COM | 33616C100 | 4,853 | 41,320 | SH | SOLE | 6 | 41,320 | 0 | 0 |
| FIRST SOLAR INC | COM | 336433107 | 5,543 | 99,050 | SH | SOLE | 6 | 99,050 | 0 | 0 |
| 1ST SOURCE CORP | COM | 336901103 | 18 | 1,007 | SH | SOLE | 5 | 1,007 | 0 | 0 |
| 1ST SOURCE CORP | COM | 336901103 | 343 | 6,608 | SH | SOLE | 6 | 6,608 | 0 | 0 |
| FIRSTCASH INC | COM | 33767D105 | 893 | 11,079 | SH | SOLE | 6 | 11,079 | 0 | 0 |
| FISERV INC | COM | 337738108 | 328 | 3,335 | SH | SOLE | 5 | 3,335 | 0 | 0 |
| FISERV INC | COM | 337738108 | 33,526 | 289,939 | SH | SOLE | 6 | 289,939 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM PAR .001 | 337930705 | 503 | 17,105 | SH | DFND | 5 | 17,105 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM PAR .001 | 337930705 | 153 | 7,009 | SH | SOLE | 5 | 7,009 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 3,079 | 79,392 | SH | DFND | 5 | 79,392 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 727 | 18,361 | SH | SOLE | 5 | 18,361 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|---------|----|------|---|---------|---|---|
| FIRSTENERGY CORP | COM | 337932107 | 14,585 | 300,093 | SH | SOLE | 6 | 300,093 | 0 | 0 |
| FIVE BELOW INC | COM | 33829M101 | 1,347 | 12,692 | SH | SOLE | 5 | 12,692 | 0 | 0 |
| FIVE BELOW INC | COM | 33829M101 | 21,020 | 164,402 | SH | SOLE | 6 | 164,402 | 0 | 0 |
| FIVE9 INC | COM | 338307101 | 580 | 5,239 | SH | DFND | 3 | 5,239 | 0 | 0 |
| FIVE9 INC | COM | 338307101 | 805 | 7,185 | SH | SOLE | 5 | 7,185 | 0 | 0 |
| FIVE9 INC | COM | 338307101 | 1,803 | 27,496 | SH | SOLE | 6 | 27,496 | 0 | 0 |
| FLEETCOR TECHNOLOGIES INC | COM | 339041105 | 364 | 1,335 | SH | SOLE | 5 | 1,335 | 0 | 0 |
| FLEETCOR TECHNOLOGIES INC | COM | 339041105 | 15,121 | 52,556 | SH | SOLE | 6 | 52,556 | 0 | 0 |
| FLEXION THERAPEUTICS INC | COM | 33938J106 | 718 | 34,666 | SH | SOLE | 6 | 34,666 | 0 | 0 |
| FLOOR & DECOR HLDGS INC | CL A | 339750101 | 1,010 | 17,250 | SH | SOLE | 5 | 17,250 | 0 | 0 |
| FLOOR & DECOR HLDGS INC | CL A | 339750101 | 2,801 | 55,131 | SH | SOLE | 6 | 55,131 | 0 | 0 |
| FLUOR CORP NEW | COM | 343412102 | 3 | 216 | SH | SOLE | 5 | 216 | 0 | 0 |
| FLUOR CORP NEW | COM | 343412102 | 508 | 26,896 | SH | SOLE | 6 | 26,896 | 0 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 1,382 | 61,804 | SH | DFND | 5 | 61,804 | 0 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 1,913 | 85,295 | SH | SOLE | 5 | 85,295 | 0 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 1,974 | 90,813 | SH | SOLE | 6 | 90,813 | 0 | 0 |
| FLOWSERVE CORP | COM | 34354P105 | 73 | 2,461 | SH | SOLE | 5 | 2,461 | 0 | 0 |
| FLOWSERVE CORP | COM | 34354P105 | 2,222 | 44,655 | SH | SOLE | 6 | 44,655 | 0 | 0 |
| FLUIDIGM CORP DEL | COM | 34385P108 | 101 | 23,984 | SH | SOLE | 5 | 23,984 | 0 | 0 |
| FLUIDIGM CORP DEL | COM | 34385P108 | 415 | 119,233 | SH | SOLE | 6 | 119,233 | 0 | 0 |
| FLUSHING FINL CORP | COM | 343873105 | 46 | 3,974 | SH | DFND | 5 | 3,974 | 0 | 0 |
| FLUSHING FINL CORP | COM | 343873105 | 438 | 20,261 | SH | SOLE | 6 | 20,261 | 0 | 0 |
| FLY LEASING LTD | SPONSORED ADR | 34407D109 | 1,756 | 89,575 | SH | SOLE | 6 | 89,575 | 0 | 0 |
| FOCUS FINL PARTNERS INC | COM CL A | 34417P100 | 205 | 6,200 | SH | DFND | 5 | 6,200 | 0 | 0 |
| FOCUS FINL PARTNERS INC | COM CL A | 34417P100 | 116 | 3,500 | SH | SOLE | 5 | 3,500 | 0 | 0 |
| FOCUS FINL PARTNERS INC | COM CL A | 34417P100 | 881 | 29,908 | SH | SOLE | 6 | 29,908 | 0 | 0 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 15,327 | 162,178 | SH | SOLE | 6 | 162,178 | 0 | 0 |
| FOOT LOCKER INC | COM | 344849104 | 893 | 22,911 | SH | SOLE | 6 | 22,911 | 0 | 0 |
| FOOT LOCKER INC | COM | 344849104 | 733 | 25,025 | SH | SOLE | 5 | 25,025 | 0 | 0 |
| FORD MTR CO DEL | COM | 345370860 | 439 | 47,218 | SH | SOLE | 6 | 47,218 | 0 | 0 |
| FORD MTR CO DEL | COM | 345370860 | 792 | 133,109 | SH | SOLE | 5 | 133,109 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 194 | 6,600 | SH | DFND | 5 | 6,600 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 436 | 14,861 | SH | DFND | 3 | 14,861 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 96 | 3,805 | SH | SOLE | 5 | 3,805 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 1,589 | 61,197 | SH | SOLE | 6 | 61,197 | 0 | 0 |
| ISIS PHARMACEUTICALS INC DEL | NOTE 1.000%11/1 | 464337AJ3 | 326 | 285,000 | SH | SOLE | 6 | 285,000 | 0 | 0 |
| ISHARES INC | CORE MSCI EMKT | 46434G103 | 46,123 | 969,581 | SH | SOLE | 5 | 969,581 | 0 | 0 |
| ISHARES INC | MSCI TAIWAN ETF | 46434G772 | 201 | 5,000 | SH | SOLE | 5 | 5,000 | 0 | 0 |
| ISHARES INC | ESG MSCI EM ETF | 46434G863 | 394 | 12,230 | SH | SOLE | 5 | 12,230 | 0 | 0 |
| ISHARES TR | CORE DIV GRWTH | 46434V621 | 773 | 20,571 | SH | SOLE | 5 | 20,571 | 0 | 0 |
| ISHARES TR | ESG MSCI USA ETF | 46435G425 | 2,148 | 30,694 | SH | SOLE | 5 | 30,694 | 0 | 0 |
| ISHARES TR | ESG MSCI EAFE | 46435G516 | 4,756 | 78,522 | SH | SOLE | 5 | 78,522 | 0 | 0 |
| ISHARES TR | ESG AWR US AGRGT | 46435U549 | 1,079 | 19,090 | SH | SOLE | 5 | 19,090 | 0 | 0 |
| ISHARES TR | ESG MSCI USA SML | 46435U663 | 676 | 26,929 | SH | SOLE | 5 | 26,929 | 0 | 0 |
| ITAU UNIBANCO HLDG | SPON ADR | 465562106 | 65 | 13,843 | SH | DFND | 8 | 13,843 | 0 | 0 |

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|-----------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| S A | REP PFD | | | | | | | | | |
| ITAU UNIBANCO HLDG S A | SPON ADR REP PFD | 465562106 | 206 | 40,955 | SH | SOLE | 5 | 40,955 | 0 | 0 |
| ITAU UNIBANCO HLDG S A | SPON ADR REP PFD | 465562106 | 33,335 | 3,643,128 | SH | SOLE | 6 | 3,643,128 | 0 | 0 |
| ITRON INC | COM | 465741106 | 452 | 6,819 | SH | DFND | 5 | 6,819 | 0 | 0 |
| ITRON INC | COM | 465741106 | 373 | 5,503 | SH | SOLE | 5 | 5,503 | 0 | 0 |
| ITRON INC | COM | 465741106 | 21,565 | 256,881 | SH | SOLE | 6 | 256,881 | 0 | 0 |
| JBG SMITH PPTYS | COM | 46590V100 | 129 | 4,415 | SH | SOLE | 5 | 4,415 | 0 | 0 |
| JBG SMITH PPTYS | COM | 46590V100 | 4,715 | 118,192 | SH | SOLE | 6 | 118,192 | 0 | 0 |
| JOYY INC | ADS REPSTG COM A | 46591M109 | 15 | 147 | SH | SOLE | 5 | 147 | 0 | 0 |
| JOYY INC | ADS REPSTG COM A | 46591M109 | 1,009 | 19,120 | SH | SOLE | 6 | 19,120 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 190 | 1,493 | SH | DFND | 5 | 1,493 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 704 | 3,819 | SH | SOLE | 6 | 3,819 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 673 | 5,036 | SH | SOLE | 5 | 5,036 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 3,819 | 40,603 | SH | DFND | 5 | 40,603 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 19,630 | 207,327 | SH | SOLE | 5 | 207,327 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 91,549 | 656,738 | SH | SOLE | 6 | 656,738 | 0 | 0 |
| JABIL INC | COM | 466313103 | 1,939 | 60,438 | SH | DFND | 5 | 60,438 | 0 | 0 |
| JABIL INC | COM | 466313103 | 124 | 3,689 | SH | SOLE | 5 | 3,689 | 0 | 0 |
| JABIL INC | COM | 466313103 | 12,599 | 304,837 | SH | SOLE | 6 | 304,837 | 0 | 0 |
| JACK IN THE BOX INC | COM | 466367109 | 1,191 | 16,071 | SH | DFND | 5 | 16,071 | 0 | 0 |
| JACK IN THE BOX INC | COM | 466367109 | 54 | 730 | SH | SOLE | 5 | 730 | 0 | 0 |
| JACOBS ENGR GROUP INC | COM | 469814107 | 221 | 2,607 | SH | SOLE | 5 | 2,607 | 0 | 0 |
| JACOBS ENGR GROUP INC | COM | 469814107 | 9,935 | 110,599 | SH | SOLE | 6 | 110,599 | 0 | 0 |
| JD.COM INC | SPON ADR CL A | 47215P106 | 398 | 6,612 | SH | DFND | 5 | 6,612 | 0 | 0 |
| JD.COM INC | SPON ADR CL A | 47215P106 | 42,296 | 1,200,559 | SH | SOLE | 6 | 1,200,559 | 0 | 0 |
| JETBLUE AWYS CORP | COM | 477143101 | 35 | 3,292 | SH | SOLE | 5 | 3,292 | 0 | 0 |
| JETBLUE AWYS CORP | COM | 477143101 | 2,291 | 122,391 | SH | SOLE | 6 | 122,391 | 0 | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 84 | 949 | SH | SOLE | 5 | 949 | 0 | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 388 | 3,445 | SH | SOLE | 6 | 3,445 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 11,203 | 79,665 | SH | DFND | 5 | 79,665 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 29,819 | 210,899 | SH | SOLE | 5 | 210,899 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 67,498 | 462,730 | SH | SOLE | 6 | 462,730 | 0 | 0 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 105 | 1,158 | SH | DFND | 5 | 1,158 | 0 | 0 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 4 | 290 | SH | SOLE | 5 | 290 | 0 | 0 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 1,162 | 15,145 | SH | SOLE | 6 | 15,145 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 577 | 5,578 | SH | DFND | 5 | 5,578 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 87 | 911 | SH | SOLE | 5 | 911 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 7,701 | 44,233 | SH | SOLE | 6 | 44,233 | 0 | 0 |
| JOUNCE THERAPEUTICS INC | COM | 481116101 | 3 | 754 | SH | SOLE | 5 | 754 | 0 | 0 |
| JOUNCE THERAPEUTICS INC | COM | 481116101 | 335 | 38,411 | SH | SOLE | 6 | 38,411 | 0 | 0 |
| J2 GLOBAL INC | COM | 48123V102 | 477 | 7,148 | SH | SOLE | 5 | 7,148 | 0 | 0 |
| J2 GLOBAL INC | COM | 48123V102 | 52,528 | 560,539 | SH | SOLE | 6 | 560,539 | 0 | 0 |

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|-----------------------------|----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| JUMIA TECHNOLOGIES AG | SPONSORED ADS | 48138M105 | 448 | 66,514 | SH | SOLE | 6 | 66,514 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 246 | 9,837 | SH | SOLE | 5 | 9,837 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 3,411 | 138,505 | SH | SOLE | 6 | 138,505 | 0 | 0 |
| KAR AUCTION SVCS INC | COM | 48238T109 | 145 | 10,914 | SH | SOLE | 5 | 10,914 | 0 | 0 |
| KAR AUCTION SVCS INC | COM | 48238T109 | 3,351 | 153,781 | SH | SOLE | 6 | 153,781 | 0 | 0 |
| KB FINL GROUP INC | SPONSORED ADR | 48241A105 | 5,675 | 137,187 | SH | SOLE | 6 | 137,187 | 0 | 0 |
| KBR INC | COM | 48242W106 | 172 | 7,710 | SH | SOLE | 5 | 7,710 | 0 | 0 |
| KBR INC | COM | 48242W106 | 1,445 | 47,368 | SH | SOLE | 6 | 47,368 | 0 | 0 |
| KLA CORP | COM NEW | 482480100 | 523 | 2,689 | SH | DFND | 5 | 2,689 | 0 | 0 |
| KLA CORP | COM NEW | 482480100 | 335 | 1,651 | SH | SOLE | 5 | 1,651 | 0 | 0 |
| KLA CORP | COM NEW | 482480100 | 8,991 | 50,465 | SH | SOLE | 6 | 50,465 | 0 | 0 |
| KKR & CO INC | COM | 48251W104 | 40 | 1,105 | SH | SOLE | 5 | 1,105 | 0 | 0 |
| KKR & CO INC | COM | 48251W104 | 11,225 | 384,823 | SH | SOLE | 6 | 384,823 | 0 | 0 |
| KT CORP | SPONSORED ADR | 48268K101 | 14,972 | 1,290,663 | SH | SOLE | 6 | 1,290,663 | 0 | 0 |
| K12 INC | COM | 48273U102 | 314 | 11,522 | SH | DFND | 5 | 11,522 | 0 | 0 |
| K12 INC | COM | 48273U102 | 85 | 4,203 | SH | SOLE | 5 | 4,203 | 0 | 0 |
| K12 INC | COM | 48273U102 | 1,390 | 68,323 | SH | SOLE | 6 | 68,323 | 0 | 0 |
| KADANT INC | COM | 48282T104 | 1,265 | 12,006 | SH | SOLE | 6 | 12,006 | 0 | 0 |
| KAISER ALUMINUM CORP | COM PAR \$0.01 | 483007704 | 179 | 2,425 | SH | DFND | 5 | 2,425 | 0 | 0 |
| KAISER ALUMINUM CORP | COM PAR \$0.01 | 483007704 | 6,386 | 57,588 | SH | SOLE | 6 | 57,588 | 0 | 0 |
| KALA PHARMACEUTICALS INC | COM | 483119103 | 350 | 33,258 | SH | DFND | 3 | 33,258 | 0 | 0 |
| KAMAN CORP | COM | 483548103 | 109 | 2,562 | SH | SOLE | 5 | 2,562 | 0 | 0 |
| KAMAN CORP | COM | 483548103 | 944 | 14,323 | SH | SOLE | 6 | 14,323 | 0 | 0 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 140 | 995 | SH | SOLE | 5 | 995 | 0 | 0 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 5,185 | 33,853 | SH | SOLE | 6 | 33,853 | 0 | 0 |
| KARUNA THERAPEUTICS INC | COM | 48576A100 | 475 | 4,260 | SH | DFND | 3 | 4,260 | 0 | 0 |
| KARUNA THERAPEUTICS INC | COM | 48576A100 | 92 | 1,220 | SH | SOLE | 6 | 1,220 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 10 | 502 | SH | DFND | 5 | 502 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 2 | 183 | SH | SOLE | 5 | 183 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 343 | 17,909 | SH | SOLE | 6 | 17,909 | 0 | 0 |
| KB HOME | COM | 48666K109 | 150 | 4,890 | SH | DFND | 5 | 4,890 | 0 | 0 |
| KB HOME | COM | 48666K109 | 7,219 | 210,649 | SH | SOLE | 6 | 210,649 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 1,979 | 29,962 | SH | DFND | 5 | 29,962 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 6,161 | 93,266 | SH | DFND | 1 | 93,266 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 2,208 | 33,264 | SH | SOLE | 5 | 33,264 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 4,491 | 64,936 | SH | SOLE | 6 | 64,936 | 0 | 0 |
| KELLY SVCS INC | CL A | 488152208 | 63 | 5,797 | SH | SOLE | 5 | 5,797 | 0 | 0 |
| KELLY SVCS INC | CL A | 488152208 | 626 | 27,714 | SH | SOLE | 6 | 27,714 | 0 | 0 |
| KEMPER CORP DEL | COM | 488401100 | 187 | 2,581 | SH | DFND | 5 | 2,581 | 0 | 0 |
| KEMPER CORP DEL | COM | 488401100 | 189 | 2,284 | SH | SOLE | 5 | 2,284 | 0 | 0 |
| KEMPER CORP DEL | COM | 488401100 | 2,653 | 34,226 | SH | SOLE | 6 | 34,226 | 0 | 0 |
| KENNAMETAL INC | COM | 489170100 | 0 | 3 | SH | SOLE | 5 | 3 | 0 | 0 |
| KENNAMETAL INC | COM | 489170100 | 2,094 | 56,758 | SH | SOLE | 6 | 56,758 | 0 | 0 |
| KENNEDY-WILSON HOLDINGS INC | COM | 489398107 | 95 | 5,870 | SH | SOLE | 5 | 5,870 | 0 | 0 |
| KENNEDY-WILSON HOLDINGS INC | COM | 489398107 | 227 | 10,182 | SH | SOLE | 6 | 10,182 | 0 | 0 |

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|------------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| KEURIG DR PEPPER INC | COM | 49271V100 | 766 | 26,958 | SH | DFND | 5 | 26,958 | 0 | 0 |
| KEURIG DR PEPPER INC | COM | 49271V100 | 29 | 1,010 | SH | SOLE | 6 | 1,010 | 0 | 0 |
| KEURIG DR PEPPER INC | COM | 49271V100 | 2,840 | 100,617 | SH | SOLE | 5 | 100,617 | 0 | 0 |
| KEYCORP | COM | 493267108 | 457 | 22,588 | SH | SOLE | 6 | 22,588 | 0 | 0 |
| KEYCORP | COM | 493267108 | 1,171 | 93,478 | SH | SOLE | 5 | 93,478 | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM | 49338L103 | 2,792 | 26,561 | SH | SOLE | 5 | 26,561 | 0 | 0 |
| KEYSIGHT TECHNOLOGIES INC | COM | 49338L103 | 2,859 | 27,856 | SH | SOLE | 6 | 27,856 | 0 | 0 |
| KFORCE INC | COM | 493732101 | 115 | 3,946 | SH | DFND | 5 | 3,946 | 0 | 0 |
| KFORCE INC | COM | 493732101 | 70 | 3,060 | SH | SOLE | 5 | 3,060 | 0 | 0 |
| KFORCE INC | COM | 493732101 | 3,245 | 81,743 | SH | SOLE | 6 | 81,743 | 0 | 0 |
| KIMBALL INTL INC | CL B | 494274103 | 149 | 12,913 | SH | DFND | 5 | 12,913 | 0 | 0 |
| KIMBALL INTL INC | CL B | 494274103 | 19 | 911 | SH | SOLE | 6 | 911 | 0 | 0 |
| KILROY RLTY CORP | COM | 49427F108 | 143 | 2,337 | SH | SOLE | 5 | 2,337 | 0 | 0 |
| KILROY RLTY CORP | COM | 49427F108 | 22,740 | 271,031 | SH | SOLE | 6 | 271,031 | 0 | 0 |
| KIMBALL ELECTRONICS INC | COM | 49428J109 | 87 | 6,401 | SH | SOLE | 5 | 6,401 | 0 | 0 |
| KIMBALL ELECTRONICS INC | COM | 49428J109 | 335 | 19,100 | SH | SOLE | 6 | 19,100 | 0 | 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 3,495 | 24,728 | SH | DFND | 5 | 24,728 | 0 | 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 7,980 | 55,313 | SH | SOLE | 5 | 55,313 | 0 | 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 16,437 | 119,501 | SH | SOLE | 6 | 119,501 | 0 | 0 |
| KIMCO RLTY CORP | COM | 49446R109 | 1,513 | 117,863 | SH | DFND | 5 | 117,863 | 0 | 0 |
| KIMCO RLTY CORP | COM | 49446R109 | 11 | 856 | SH | SOLE | 5 | 856 | 0 | 0 |
| KIMCO RLTY CORP | COM | 49446R109 | 12,776 | 616,918 | SH | SOLE | 6 | 616,918 | 0 | 0 |
| KINDER MORGAN INC DEL | COM | 49456B101 | 1,549 | 102,107 | SH | DFND | 5 | 102,107 | 0 | 0 |
| KINDER MORGAN INC DEL | COM | 49456B101 | 1,734 | 114,986 | SH | SOLE | 5 | 114,986 | 0 | 0 |
| KINDER MORGAN INC DEL | COM | 49456B101 | 17,331 | 818,655 | SH | SOLE | 6 | 818,655 | 0 | 0 |
| KINSALE CAP GROUP INC | COM | 49714P108 | 574 | 3,697 | SH | DFND | 3 | 3,697 | 0 | 0 |
| KINSALE CAP GROUP INC | COM | 49714P108 | 902 | 5,906 | SH | SOLE | 5 | 5,906 | 0 | 0 |
| KINSALE CAP GROUP INC | COM | 49714P108 | 725 | 7,131 | SH | SOLE | 6 | 7,131 | 0 | 0 |
| KIRBY CORP | COM | 497266106 | 6 | 108 | SH | SOLE | 5 | 108 | 0 | 0 |
| KIRBY CORP | COM | 497266106 | 5,997 | 66,982 | SH | SOLE | 6 | 66,982 | 0 | 0 |
| KITE RLTY GROUP TR | COM NEW | 49803T300 | 1,532 | 78,457 | SH | SOLE | 6 | 78,457 | 0 | 0 |
| KNOLL INC | COM NEW | 498904200 | 254 | 10,040 | SH | SOLE | 6 | 10,040 | 0 | 0 |
| KNIGHT SWIFT TRANSN HLDGS IN | CL A | 499049104 | 5,655 | 157,796 | SH | SOLE | 6 | 157,796 | 0 | 0 |
| KNOWLES CORP | COM | 49926D109 | 8,453 | 399,681 | SH | SOLE | 6 | 399,681 | 0 | 0 |
| KOHL'S CORP | COM | 500255104 | 426 | 25,552 | SH | SOLE | 5 | 25,552 | 0 | 0 |
| KOHL'S CORP | COM | 500255104 | 3,307 | 64,909 | SH | SOLE | 6 | 64,909 | 0 | 0 |
| KONINKLIJKE PHILIPS N V | NY REG SH NEW | 500472303 | 75 | 1,606 | SH | DFND | 8 | 1,606 | 0 | 0 |
| KONINKLIJKE PHILIPS N V | NY REG SH NEW | 500472303 | 998 | 20,701 | SH | SOLE | 5 | 20,701 | 0 | 0 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 939 | 79,354 | SH | SOLE | 6 | 79,354 | 0 | 0 |
| KORN FERRY | COM NEW | 500643200 | 148 | 4,749 | SH | SOLE | 5 | 4,749 | 0 | 0 |
| KORN FERRY | COM NEW | 500643200 | 1,510 | 35,620 | SH | SOLE | 6 | 35,620 | 0 | 0 |
| KOSMOS ENERGY LTD | COM | 500688106 | 682 | 411,050 | SH | DFND | 5 | 411,050 | 0 | 0 |
| KOSMOS ENERGY LTD | COM | 500688106 | 507 | 88,952 | SH | SOLE | 6 | 88,952 | 0 | 0 |
| KRAFT HEINZ CO | COM | 500754106 | 548 | 19,450 | SH | SOLE | 5 | 19,450 | 0 | 0 |
| KRAFT HEINZ CO | COM | 500754106 | 1,579 | 49,153 | SH | SOLE | 6 | 49,153 | 0 | 0 |
| KRATOS DEFENSE & SEC SOLUTIO | COM NEW | 50077B207 | 1,610 | 89,414 | SH | SOLE | 6 | 89,414 | 0 | 0 |

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|------------------------------|---------------|-----------|---------|---------|----|------|---|---------|---|---|
| KRATOS DEFENSE & SEC SOLUTIO | COM NEW | 50077B207 | 6,252 | 400,000 | SH | SOLE | 5 | 400,000 | 0 | 0 |
| KRATON CORPORATION | COM | 50077C106 | 2 | 93 | SH | SOLE | 5 | 93 | 0 | 0 |
| KRATON CORPORATION | COM | 50077C106 | 10,934 | 431,825 | SH | SOLE | 6 | 431,825 | 0 | 0 |
| KROGER CO | COM | 501044101 | 9,902 | 292,516 | SH | DFND | 5 | 292,516 | 0 | 0 |
| KROGER CO | COM | 501044101 | 1,992 | 68,728 | SH | SOLE | 6 | 68,728 | 0 | 0 |
| KROGER CO | COM | 501044101 | 10,521 | 310,941 | SH | SOLE | 5 | 310,941 | 0 | 0 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 2,428 | 89,277 | SH | SOLE | 6 | 89,277 | 0 | 0 |
| L BRANDS INC | COM | 501797104 | 7 | 492 | SH | SOLE | 5 | 492 | 0 | 0 |
| L BRANDS INC | COM | 501797104 | 2,511 | 138,590 | SH | SOLE | 6 | 138,590 | 0 | 0 |
| LHC GROUP INC | COM | 50187A107 | 452 | 2,659 | SH | SOLE | 5 | 2,659 | 0 | 0 |
| LHC GROUP INC | COM | 50187A107 | 12,271 | 89,074 | SH | SOLE | 6 | 89,074 | 0 | 0 |
| LGI HOMES INC | COM | 50187T106 | 22 | 248 | SH | SOLE | 5 | 248 | 0 | 0 |
| LGI HOMES INC | COM | 50187T106 | 1,325 | 18,761 | SH | SOLE | 6 | 18,761 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 927 | 35,381 | SH | DFND | 5 | 35,381 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 396 | 14,680 | SH | SOLE | 5 | 14,680 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 2,934 | 82,180 | SH | SOLE | 6 | 82,180 | 0 | 0 |
| LCI INDS | COM | 50189K103 | 12 | 111 | SH | SOLE | 5 | 111 | 0 | 0 |
| LCI INDS | COM | 50189K103 | 503 | 4,697 | SH | SOLE | 6 | 4,697 | 0 | 0 |
| LPL FINL HLDGS INC | COM | 50212V100 | 1,265 | 16,138 | SH | DFND | 5 | 16,138 | 0 | 0 |
| LPL FINL HLDGS INC | COM | 50212V100 | 541 | 7,694 | SH | SOLE | 5 | 7,694 | 0 | 0 |
| LPL FINL HLDGS INC | COM | 50212V100 | 7,469 | 80,968 | SH | SOLE | 6 | 80,968 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 2,038 | 12,010 | SH | DFND | 5 | 12,010 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 8,380 | 49,391 | SH | DFND | 1 | 49,391 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 378 | 2,156 | SH | SOLE | 5 | 2,156 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 146,956 | 742,688 | SH | SOLE | 6 | 742,688 | 0 | 0 |
| LA Z BOY INC | COM | 505336107 | 770 | 24,451 | SH | SOLE | 6 | 24,451 | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1,861 | 11,206 | SH | DFND | 5 | 11,206 | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 2,514 | 14,133 | SH | SOLE | 5 | 14,133 | 0 | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 12,279 | 72,582 | SH | SOLE | 6 | 72,582 | 0 | 0 |
| MORNINGSTAR INC | COM | 617700109 | 2,105 | 13,909 | SH | SOLE | 6 | 13,909 | 0 | 0 |
| MORNINGSTAR INC | COM | 617700109 | 2,361 | 17,497 | SH | SOLE | 5 | 17,497 | 0 | 0 |
| MORPHOSYS AG | SPONSORED ADS | 617760202 | 1,748 | 49,000 | SH | SOLE | 6 | 49,000 | 0 | 0 |
| MOSAIC CO NEW | COM | 61945C103 | 746 | 34,465 | SH | SOLE | 6 | 34,465 | 0 | 0 |
| MOTORCAR PTS AMER INC | COM | 620071100 | 368 | 16,690 | SH | SOLE | 6 | 16,690 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 1,766 | 12,599 | SH | DFND | 5 | 12,599 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 8,044 | 57,404 | SH | DFND | 1 | 57,404 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 5,402 | 38,507 | SH | SOLE | 5 | 38,507 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 13,741 | 85,272 | SH | SOLE | 6 | 85,272 | 0 | 0 |
| MOVADO GROUP INC | COM | 624580106 | 483 | 22,216 | SH | SOLE | 6 | 22,216 | 0 | 0 |
| MUELLER WTR PRODS INC | COM SER A | 624758108 | 861 | 71,898 | SH | SOLE | 6 | 71,898 | 0 | 0 |
| MR COOPER GROUP INC | COM | 62482R107 | 207 | 16,634 | SH | DFND | 5 | 16,634 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 1,282 | 11,389 | SH | DFND | 5 | 11,389 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 303 | 2,592 | SH | SOLE | 6 | 2,592 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 564 | 5,243 | SH | SOLE | 5 | 5,243 | 0 | 0 |
| MYRIAD GENETICS INC | COM | 62855J104 | 5,529 | 203,065 | SH | SOLE | 6 | 203,065 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|---------|----|------|---|---------|---|---|
| MYOKARDIA INC | COM | 62857M105 | 505 | 5,223 | SH | DFND | 3 | 5,223 | 0 | 0 |
| MYOKARDIA INC | COM | 62857M105 | 399 | 5,480 | SH | SOLE | 6 | 5,480 | 0 | 0 |
| NCR CORP NEW | COM | 62886E108 | 16 | 1,036 | SH | SOLE | 5 | 1,036 | 0 | 0 |
| NCR CORP NEW | COM | 62886E108 | 5,622 | 159,905 | SH | SOLE | 6 | 159,905 | 0 | 0 |
| NCS MULTISTAGE HLDGS INC | COM | 628877102 | 243 | 115,720 | SH | SOLE | 6 | 115,720 | 0 | 0 |
| NIC INC | COM | 62914B100 | 412 | 17,959 | SH | DFND | 5 | 17,959 | 0 | 0 |
| NIC INC | COM | 62914B100 | 1,916 | 85,711 | SH | SOLE | 6 | 85,711 | 0 | 0 |
| NIO INC | SPON ADS | 62914V106 | 720 | 179,118 | SH | SOLE | 6 | 179,118 | 0 | 0 |
| NMI HLDGS INC | CL A | 629209305 | 449 | 27,897 | SH | DFND | 3 | 27,897 | 0 | 0 |
| NMI HLDGS INC | CL A | 629209305 | 4 | 654 | SH | SOLE | 5 | 654 | 0 | 0 |
| NN INC | COM | 629337106 | 501 | 54,200 | SH | SOLE | 6 | 54,200 | 0 | 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 549 | 16,850 | SH | DFND | 5 | 16,850 | 0 | 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 1,112 | 27,975 | SH | SOLE | 6 | 27,975 | 0 | 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 945 | 29,725 | SH | SOLE | 5 | 29,725 | 0 | 0 |
| NRG ENERGY INC | DBCV 2.750% 6/0 | 629377CG5 | 368 | 325,000 | SH | SOLE | 6 | 325,000 | 0 | 0 |
| NVR INC | COM | 62944T105 | 1,033 | 317 | SH | DFND | 5 | 317 | 0 | 0 |
| NVR INC | COM | 62944T105 | 10 | 3 | SH | SOLE | 5 | 3 | 0 | 0 |
| NVR INC | COM | 62944T105 | 9,045 | 2,375 | SH | SOLE | 6 | 2,375 | 0 | 0 |
| NASDAQ INC | COM | 631103108 | 456 | 3,782 | SH | SOLE | 5 | 3,782 | 0 | 0 |
| NASDAQ INC | COM | 631103108 | 5,089 | 47,520 | SH | SOLE | 6 | 47,520 | 0 | 0 |
| NATERA INC | COM | 632307104 | 651 | 13,058 | SH | DFND | 3 | 13,058 | 0 | 0 |
| NATERA INC | COM | 632307104 | 321 | 6,442 | SH | SOLE | 5 | 6,442 | 0 | 0 |
| NATERA INC | COM | 632307104 | 394 | 11,699 | SH | SOLE | 6 | 11,699 | 0 | 0 |
| NATIONAL BK HLDGS CORP | CL A | 633707104 | 10,514 | 298,513 | SH | SOLE | 6 | 298,513 | 0 | 0 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 200 | 3,154 | SH | DFND | 5 | 3,154 | 0 | 0 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 199 | 2,888 | SH | SOLE | 5 | 2,888 | 0 | 0 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 462 | 11,018 | SH | DFND | 5 | 11,018 | 0 | 0 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 100 | 2,155 | SH | SOLE | 6 | 2,155 | 0 | 0 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 1,496 | 35,172 | SH | SOLE | 5 | 35,172 | 0 | 0 |
| NATIONAL GRID PLC | SPONSORED ADR NE | 636274409 | 196 | 3,234 | SH | SOLE | 5 | 3,234 | 0 | 0 |
| NATIONAL GRID PLC | SPONSORED ADR NE | 636274409 | 1,536 | 24,504 | SH | SOLE | 6 | 24,504 | 0 | 0 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 176 | 2,900 | SH | DFND | 5 | 2,900 | 0 | 0 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 629 | 7,720 | SH | SOLE | 6 | 7,720 | 0 | 0 |
| NATIONAL INSTRS CORP | COM | 636518102 | 781 | 20,164 | SH | DFND | 5 | 20,164 | 0 | 0 |
| NATIONAL INSTRS CORP | COM | 636518102 | 1,314 | 33,749 | SH | SOLE | 5 | 33,749 | 0 | 0 |
| NATIONAL INSTRS CORP | COM | 636518102 | 2,106 | 49,747 | SH | SOLE | 6 | 49,747 | 0 | 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 0 | 1 | SH | SOLE | 5 | 1 | 0 | 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 11,241 | 448,756 | SH | SOLE | 6 | 448,756 | 0 | 0 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 454 | 5,132 | SH | SOLE | 6 | 5,132 | 0 | 0 |
| NATIONAL RETAIL PROPERTIES I | COM | 637417106 | 40 | 1,131 | SH | SOLE | 5 | 1,131 | 0 | 0 |
| NATIONAL RETAIL PROPERTIES I | COM | 637417106 | 14,066 | 262,332 | SH | SOLE | 6 | 262,332 | 0 | 0 |
| NATIONAL STORAGE AFFILIATES | COM SHS BEN IN | 637870106 | 3,443 | 102,396 | SH | SOLE | 6 | 102,396 | 0 | 0 |
| NATIONAL VISION HLDGS INC | COM | 63845R107 | 142 | 4,711 | SH | SOLE | 5 | 4,711 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| NATIONAL VISION HLDGS INC | COM | 63845R107 | 4,159 | 128,249 | SH | SOLE | 6 | 128,249 | 0 | 0 |
| NATIONAL WESTN LIFE GROUP IN | CL A | 638517102 | 66 | 477 | SH | SOLE | 5 | 477 | 0 | 0 |
| NATIONAL WESTN LIFE GROUP IN | CL A | 638517102 | 518 | 1,782 | SH | SOLE | 6 | 1,782 | 0 | 0 |
| NAUTILUS INC | COM | 63910B102 | 70 | 39,727 | SH | SOLE | 6 | 39,727 | 0 | 0 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 386 | 13,321 | SH | SOLE | 6 | 13,321 | 0 | 0 |
| NAVIENT CORPORATION | COM | 63938C108 | 241 | 34,314 | SH | DFND | 5 | 34,314 | 0 | 0 |
| NAVIENT CORPORATION | COM | 63938C108 | 27 | 7,483 | SH | SOLE | 5 | 7,483 | 0 | 0 |
| NAVIENT CORPORATION | COM | 63938C108 | 646 | 47,202 | SH | SOLE | 6 | 47,202 | 0 | 0 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 3 | 189 | SH | SOLE | 5 | 189 | 0 | 0 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 364 | 16,878 | SH | SOLE | 6 | 16,878 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 1,082 | 13,710 | SH | SOLE | 5 | 13,710 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 3,596 | 55,106 | SH | SOLE | 6 | 55,106 | 0 | 0 |
| NEOGENOMICS INC | COM NEW | 64049M209 | 70 | 2,281 | SH | SOLE | 5 | 2,281 | 0 | 0 |
| NEOGENOMICS INC | COM NEW | 64049M209 | 568 | 19,430 | SH | SOLE | 6 | 19,430 | 0 | 0 |
| NEOPHOTONICS CORP | COM | 64051T100 | 204 | 23,000 | SH | DFND | 5 | 23,000 | 0 | 0 |
| NEOPHOTONICS CORP | COM | 64051T100 | 0 | 149 | SH | SOLE | 5 | 149 | 0 | 0 |
| NEOPHOTONICS CORP | COM | 64051T100 | 981 | 111,239 | SH | SOLE | 6 | 111,239 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 2,382 | 53,691 | SH | DFND | 5 | 53,691 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 1,272 | 28,011 | SH | SOLE | 5 | 28,011 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 10,775 | 173,092 | SH | SOLE | 6 | 173,092 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 9,201 | 20,276 | SH | SOLE | 5 | 20,276 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 37,753 | 116,677 | SH | SOLE | 6 | 116,677 | 0 | 0 |
| NETEASE INC | SPONSORED ADS | 64110W102 | 176 | 411 | SH | DFND | 8 | 411 | 0 | 0 |
| NETEASE INC | SPONSORED ADS | 64110W102 | 455 | 1,063 | SH | SOLE | 5 | 1,063 | 0 | 0 |
| NETEASE INC | SPONSORED ADS | 64110W102 | 32,980 | 107,552 | SH | SOLE | 6 | 107,552 | 0 | 0 |
| NETGEAR INC | COM | 64111Q104 | 986 | 40,236 | SH | SOLE | 6 | 40,236 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 338 | 4,393 | SH | SOLE | 5 | 4,393 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 8,163 | 75,939 | SH | SOLE | 6 | 75,939 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | NOTE 2.250% 5/1 | 64125CAD1 | 245 | 160,000 | SH | SOLE | 6 | 160,000 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 245 | 2,571 | SH | SOLE | 5 | 2,571 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 26,431 | 224,871 | SH | SOLE | 6 | 224,871 | 0 | 0 |
| NEW GOLD INC CDA | COM | 644535106 | 2,018 | 2,293,388 | SH | SOLE | 6 | 2,293,388 | 0 | 0 |
| NEW JERSEY RES | COM | 646025106 | 357 | 8,005 | SH | SOLE | 6 | 8,005 | 0 | 0 |
| NEW ORIENTAL ED & TECHNOLOGY | SPON ADR | 647581107 | 123 | 946 | SH | DFND | 8 | 946 | 0 | 0 |
| NEW ORIENTAL ED & TECHNOLOGY | SPON ADR | 647581107 | 416 | 3,129 | SH | SOLE | 5 | 3,129 | 0 | 0 |
| NEW ORIENTAL ED & TECHNOLOGY | SPON ADR | 647581107 | 5,918 | 48,806 | SH | SOLE | 6 | 48,806 | 0 | 0 |
| NEW RELIC INC | COM | 64829B100 | 3,104 | 47,245 | SH | SOLE | 6 | 47,245 | 0 | 0 |
| NEW SR INVT GROUP INC | COM | 648691103 | 61 | 16,718 | SH | DFND | 5 | 16,718 | 0 | 0 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 942 | 92,317 | SH | DFND | 5 | 92,317 | 0 | 0 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 27 | 2,250 | SH | SOLE | 6 | 2,250 | 0 | 0 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 121 | 18,743 | SH | SOLE | 5 | 18,743 | 0 | 0 |
| PREMIER INC | CL A | 74051N102 | 2,001 | 52,835 | SH | SOLE | 6 | 52,835 | 0 | 0 |
| PREMIER INC | CL A | 74051N102 | 3,705 | 108,346 | SH | SOLE | 5 | 108,346 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| PRESTIGE CONSMR HEALTHCARE I | COM | 74112D101 | 510 | 12,650 | SH | SOLE | 5 | 12,650 | 0 | 0 |
| PRESTIGE CONSMR HEALTHCARE I | COM | 74112D101 | 8,435 | 208,262 | SH | SOLE | 6 | 208,262 | 0 | 0 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 16,589 | 134,320 | SH | DFND | 5 | 134,320 | 0 | 0 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 1,655 | 13,542 | SH | SOLE | 5 | 13,542 | 0 | 0 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 5,559 | 45,627 | SH | SOLE | 6 | 45,627 | 0 | 0 |
| PRICELINE GRP INC | NOTE 0.900% 9/1 | 741503AX4 | 421 | 365,000 | SH | SOLE | 6 | 365,000 | 0 | 0 |
| PRICESMART INC | COM | 741511109 | 1,629 | 22,940 | SH | SOLE | 6 | 22,940 | 0 | 0 |
| PRIMORIS SVCS CORP | COM | 74164F103 | 331 | 14,879 | SH | SOLE | 6 | 14,879 | 0 | 0 |
| PRIMERICA INC | COM | 74164M108 | 42 | 361 | SH | SOLE | 5 | 361 | 0 | 0 |
| PRIMERICA INC | COM | 74164M108 | 8,227 | 63,017 | SH | SOLE | 6 | 63,017 | 0 | 0 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 4,972 | 119,687 | SH | DFND | 5 | 119,687 | 0 | 0 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 184 | 3,349 | SH | SOLE | 6 | 3,349 | 0 | 0 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 257 | 5,833 | SH | SOLE | 5 | 5,833 | 0 | 0 |
| PROASSURANCE CORP | COM | 74267C106 | 47 | 7,058 | SH | SOLE | 5 | 7,058 | 0 | 0 |
| PROASSURANCE CORP | COM | 74267C106 | 6,461 | 178,766 | SH | SOLE | 6 | 178,766 | 0 | 0 |
| PROCTER AND GAMBLE CO | COM | 742718109 | 22,068 | 184,558 | SH | DFND | 5 | 184,558 | 0 | 0 |
| PROCTER AND GAMBLE CO | COM | 742718109 | 18,495 | 154,367 | SH | SOLE | 5 | 154,367 | 0 | 0 |
| PROCTER AND GAMBLE CO | COM | 742718109 | 30,031 | 240,439 | SH | SOLE | 6 | 240,439 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 141 | 3,885 | SH | SOLE | 5 | 3,885 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 3,489 | 83,979 | SH | SOLE | 6 | 83,979 | 0 | 0 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 857 | 10,702 | SH | DFND | 5 | 10,702 | 0 | 0 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 5,516 | 69,171 | SH | SOLE | 5 | 69,171 | 0 | 0 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 24,717 | 341,448 | SH | SOLE | 6 | 341,448 | 0 | 0 |
| PROLOGIS INC. | COM | 74340W103 | 8,355 | 89,522 | SH | DFND | 5 | 89,522 | 0 | 0 |
| PROLOGIS INC. | COM | 74340W103 | 11,674 | 124,495 | SH | SOLE | 5 | 124,495 | 0 | 0 |
| PROLOGIS INC. | COM | 74340W103 | 74,014 | 830,315 | SH | SOLE | 6 | 830,315 | 0 | 0 |
| PROOFPOINT INC | COM | 743424103 | 202 | 1,804 | SH | SOLE | 5 | 1,804 | 0 | 0 |
| PROOFPOINT INC | COM | 743424103 | 6,474 | 56,402 | SH | SOLE | 6 | 56,402 | 0 | 0 |
| PROS HOLDINGS INC | COM | 74346Y103 | 2,815 | 46,982 | SH | SOLE | 6 | 46,982 | 0 | 0 |
| PROPETRO HLDG CORP | COM | 74347M108 | 6 | 1,101 | SH | SOLE | 5 | 1,101 | 0 | 0 |
| PROPETRO HLDG CORP | COM | 74347M108 | 628 | 55,783 | SH | SOLE | 6 | 55,783 | 0 | 0 |
| PROSIGHT GLOBAL INC | COM | 74349J103 | 476 | 29,527 | SH | SOLE | 6 | 29,527 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 101 | 1,700 | SH | DFND | 5 | 1,700 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 268 | 4,505 | SH | SOLE | 5 | 4,505 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 5,678 | 78,981 | SH | SOLE | 6 | 78,981 | 0 | 0 |
| PROTO LABS INC | COM | 743713109 | 548 | 4,875 | SH | DFND | 3 | 4,875 | 0 | 0 |
| PROTO LABS INC | COM | 743713109 | 270 | 2,360 | SH | SOLE | 5 | 2,360 | 0 | 0 |
| PROTO LABS INC | COM | 743713109 | 5,759 | 56,712 | SH | SOLE | 6 | 56,712 | 0 | 0 |
| PROVIDENCE SVC CORP | COM | 743815102 | 118 | 1,500 | SH | DFND | 5 | 1,500 | 0 | 0 |
| PROVIDENCE SVC CORP | COM | 743815102 | 6,248 | 105,584 | SH | SOLE | 6 | 105,584 | 0 | 0 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 15 | 2,710 | SH | SOLE | 5 | 2,710 | 0 | 0 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 195 | 7,900 | SH | SOLE | 6 | 7,900 | 0 | 0 |

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|------------------------------|--------------------|-----------|--------|---------|----|------|---|---------|---|---|
| PRUDENTIAL FINL INC | COM | 744320102 | 4,295 | 70,520 | SH | DFND | 5 | 70,520 | 0 | 0 |
| PRUDENTIAL FINL INC | COM | 744320102 | 294 | 3,139 | SH | SOLE | 6 | 3,139 | 0 | 0 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1,376 | 22,036 | SH | SOLE | 5 | 22,036 | 0 | 0 |
| PRUDENTIAL PLC | ADR | 74435K204 | 3,952 | 128,614 | SH | SOLE | 5 | 128,614 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM | 744573106 | 380 | 7,737 | SH | DFND | 5 | 7,737 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM | 744573106 | 655 | 13,636 | SH | SOLE | 5 | 13,636 | 0 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM | 744573106 | 1,247 | 21,120 | SH | SOLE | 6 | 21,120 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 107 | 556 | SH | DFND | 5 | 556 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 829 | 4,262 | SH | SOLE | 5 | 4,262 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 19,896 | 93,428 | SH | SOLE | 6 | 93,428 | 0 | 0 |
| PULTE GROUP INC | COM | 745867101 | 5,092 | 149,618 | SH | DFND | 5 | 149,618 | 0 | 0 |
| PULTE GROUP INC | COM | 745867101 | 1,890 | 53,503 | SH | SOLE | 5 | 53,503 | 0 | 0 |
| PULTE GROUP INC | COM | 745867101 | 5,130 | 132,215 | SH | SOLE | 6 | 132,215 | 0 | 0 |
| PUMA BIOTECHNOLOGY INC | COM | 74587V107 | 0 | 80 | SH | SOLE | 5 | 80 | 0 | 0 |
| PUMA BIOTECHNOLOGY INC | COM | 74587V107 | 1,322 | 151,127 | SH | SOLE | 6 | 151,127 | 0 | 0 |
| PURE STORAGE INC | CL A | 74624M102 | 151 | 8,700 | SH | DFND | 5 | 8,700 | 0 | 0 |
| PURE STORAGE INC | CL A | 74624M102 | 4,629 | 270,531 | SH | SOLE | 6 | 270,531 | 0 | 0 |
| PURE STORAGE INC | NOTE 0.125% 4/1 | 74624MAB8 | 94 | 95,000 | SH | SOLE | 6 | 95,000 | 0 | 0 |
| PURPLE INNOVATION INC | COM | 74640Y106 | 517 | 28,739 | SH | DFND | 3 | 28,739 | 0 | 0 |
| PURPLE INNOVATION INC | COM | 74640Y106 | 1,215 | 139,440 | SH | SOLE | 6 | 139,440 | 0 | 0 |
| QAD INC | CL A | 74727D306 | 41 | 1,791 | SH | SOLE | 5 | 1,791 | 0 | 0 |
| QAD INC | CL A | 74727D306 | 630 | 12,376 | SH | SOLE | 6 | 12,376 | 0 | 0 |
| QEP RESOURCES INC | COM | 74733V100 | 63 | 48,600 | SH | DFND | 5 | 48,600 | 0 | 0 |
| QEP RESOURCES INC | COM | 74733V100 | 1,001 | 222,382 | SH | SOLE | 6 | 222,382 | 0 | 0 |
| QIWI PLC | SPON ADR REP B | 74735M108 | 1,226 | 63,308 | SH | SOLE | 6 | 63,308 | 0 | 0 |
| QTS RLTY TR INC | COM CL A | 74736A103 | 365 | 5,695 | SH | DFND | 3 | 5,695 | 0 | 0 |
| QTS RLTY TR INC | COM CL A | 74736A103 | 993 | 14,798 | SH | SOLE | 5 | 14,798 | 0 | 0 |
| QTS RLTY TR INC | COM CL A | 74736A103 | 13,974 | 257,489 | SH | SOLE | 6 | 257,489 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 2,572 | 23,266 | SH | DFND | 5 | 23,266 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 2,156 | 19,515 | SH | SOLE | 5 | 19,515 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 7,774 | 66,888 | SH | SOLE | 6 | 66,888 | 0 | 0 |
| Q2 HLDGS INC | COM | 74736L109 | 455 | 5,396 | SH | SOLE | 5 | 5,396 | 0 | 0 |
| Q2 HLDGS INC | COM | 74736L109 | 3,651 | 45,030 | SH | SOLE | 6 | 45,030 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 358 | 3,921 | SH | DFND | 5 | 3,921 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 11,215 | 122,963 | SH | DFND | 1 | 122,963 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 3,914 | 43,162 | SH | SOLE | 5 | 43,162 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 49,108 | 556,591 | SH | SOLE | 6 | 556,591 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 571 | 5,485 | SH | DFND | 5 | 5,485 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 54 | 676 | SH | SOLE | 5 | 676 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 6,069 | 72,794 | SH | SOLE | 6 | 72,794 | 0 | 0 |
| QUANTA SVCS INC | COM | 74762E102 | 117 | 2,989 | SH | SOLE | 5 | 2,989 | 0 | 0 |
| QUANTA SVCS INC | COM | 74762E102 | 11,732 | 288,173 | SH | SOLE | 6 | 288,173 | 0 | 0 |
| QUDIAN INC | ADR | 747798106 | 953 | 202,253 | SH | SOLE | 6 | 202,253 | 0 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 313 | 2,730 | SH | SOLE | 5 | 2,730 | 0 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 12,536 | 117,390 | SH | SOLE | 6 | 117,390 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 467 | 2,086 | SH | DFND | 3 | 2,086 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 720 | 3,219 | SH | DFND | 5 | 3,219 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 516 | 2,278 | SH | SOLE | 5 | 2,278 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 13,773 | 183,567 | SH | SOLE | 6 | 183,567 | 0 | 0 |
| QUOTIENT TECHNOLOGY INC | NOTE 1.750%12/0 | 749119AB9 | 128 | 130,000 | SH | SOLE | 6 | 130,000 | 0 | 0 |

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|------------------------------|-----------|-----------|--------|-----------|----|------|---|-----------|---|---|
| QURATE RETAIL INC | COM SER A | 74915M100 | 175 | 18,779 | SH | SOLE | 5 | 18,779 | 0 | 0 |
| QURATE RETAIL INC | COM SER A | 74915M100 | 2,329 | 276,273 | SH | SOLE | 6 | 276,273 | 0 | 0 |
| RBB BANCORP | COM | 74930B105 | 216 | 10,226 | SH | SOLE | 6 | 10,226 | 0 | 0 |
| R1 RCM INC | COM | 749397105 | 47 | 4,413 | SH | SOLE | 5 | 4,413 | 0 | 0 |
| R1 RCM INC | COM | 749397105 | 490 | 37,771 | SH | SOLE | 6 | 37,771 | 0 | 0 |
| RLI CORP | COM | 749607107 | 977 | 10,855 | SH | SOLE | 6 | 10,855 | 0 | 0 |
| RLJ LODGING TR | COM | 74965L101 | 905 | 51,046 | SH | SOLE | 6 | 51,046 | 0 | 0 |
| RPC INC | COM | 749660106 | 2,635 | 502,844 | SH | SOLE | 6 | 502,844 | 0 | 0 |
| RMR GROUP INC | CL A | 74967R106 | 98 | 3,330 | SH | DFND | 5 | 3,330 | 0 | 0 |
| RMR GROUP INC | CL A | 74967R106 | 38 | 1,353 | SH | SOLE | 5 | 1,353 | 0 | 0 |
| RMR GROUP INC | CL A | 74967R106 | 281 | 6,155 | SH | SOLE | 6 | 6,155 | 0 | 0 |
| RH | COM | 74967X103 | 2,256 | 9,062 | SH | DFND | 5 | 9,062 | 0 | 0 |
| RH | COM | 74967X103 | 8,073 | 37,814 | SH | SOLE | 6 | 37,814 | 0 | 0 |
| RPM INTL INC | COM | 749685103 | 87 | 1,085 | SH | SOLE | 5 | 1,085 | 0 | 0 |
| RPM INTL INC | COM | 749685103 | 4,344 | 56,591 | SH | SOLE | 6 | 56,591 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 503 | 32,434 | SH | DFND | 5 | 32,434 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 656 | 43,968 | SH | SOLE | 5 | 43,968 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 8,834 | 351,106 | SH | SOLE | 6 | 351,106 | 0 | 0 |
| RAMBUS INC DEL | COM | 750917106 | 99 | 7,154 | SH | SOLE | 6 | 7,154 | 0 | 0 |
| RAMBUS INC DEL | COM | 750917106 | 207 | 13,618 | SH | SOLE | 5 | 13,618 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 432 | 5,961 | SH | DFND | 5 | 5,961 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 10,878 | 150,000 | SH | DFND | 4 | 150,000 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 784 | 10,331 | SH | SOLE | 5 | 10,331 | 0 | 0 |
| RALPH LAUREN CORP | CL A | 751212101 | 1,854 | 15,818 | SH | SOLE | 6 | 15,818 | 0 | 0 |
| RANGE RES CORP | COM | 75281A109 | 65 | 11,608 | SH | SOLE | 5 | 11,608 | 0 | 0 |
| RANGE RES CORP | COM | 75281A109 | 5,875 | 1,211,331 | SH | SOLE | 6 | 1,211,331 | 0 | 0 |
| RAPID7 INC | COM | 753422104 | 44 | 829 | SH | SOLE | 5 | 829 | 0 | 0 |
| RAPID7 INC | COM | 753422104 | 1,709 | 30,501 | SH | SOLE | 6 | 30,501 | 0 | 0 |
| RATTLER MIDSTREAM LP | COM UNITS | 75419T103 | 32 | 3,319 | SH | SOLE | 5 | 3,319 | 0 | 0 |
| RATTLER MIDSTREAM LP | COM UNITS | 75419T103 | 893 | 50,208 | SH | SOLE | 6 | 50,208 | 0 | 0 |
| RAYMOND JAMES FINL INC | COM | 754730109 | 196 | 2,804 | SH | SOLE | 5 | 2,804 | 0 | 0 |
| RAYMOND JAMES FINL INC | COM | 754730109 | 1,176 | 13,141 | SH | SOLE | 6 | 13,141 | 0 | 0 |
| RAYTHEON TECHNOLOGIES CORP | COM | 75513E101 | 6,286 | 102,008 | SH | DFND | 5 | 102,008 | 0 | 0 |
| RAYTHEON TECHNOLOGIES CORP | COM | 75513E101 | 7,078 | 115,795 | SH | SOLE | 5 | 115,795 | 0 | 0 |
| RBC BEARINGS INC | COM | 75524B104 | 463 | 3,606 | SH | SOLE | 5 | 3,606 | 0 | 0 |
| RBC BEARINGS INC | COM | 75524B104 | 5,970 | 37,703 | SH | SOLE | 6 | 37,703 | 0 | 0 |
| RE MAX HLDGS INC | CL A | 75524W108 | 49 | 1,552 | SH | SOLE | 5 | 1,552 | 0 | 0 |
| RE MAX HLDGS INC | CL A | 75524W108 | 488 | 12,681 | SH | SOLE | 6 | 12,681 | 0 | 0 |
| REALOGY HLDGS CORP | COM | 75605Y106 | 122 | 23,907 | SH | SOLE | 5 | 23,907 | 0 | 0 |
| REALPAGE INC | COM | 75606N109 | 8,506 | 158,255 | SH | SOLE | 6 | 158,255 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 155 | 2,609 | SH | DFND | 5 | 2,609 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 6 | 113 | SH | SOLE | 5 | 113 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 10,021 | 136,093 | SH | SOLE | 6 | 136,093 | 0 | 0 |
| REATA PHARMACEUTICALS INC | CL A | 75615P103 | 5 | 31 | SH | SOLE | 5 | 31 | 0 | 0 |
| REATA PHARMACEUTICALS INC | CL A | 75615P103 | 386 | 1,888 | SH | SOLE | 6 | 1,888 | 0 | 0 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 1,059 | 32,066 | SH | SOLE | 6 | 32,066 | 0 | 0 |
| RED ROCK RESORTS INC | CL A | 75700L108 | 1,902 | 79,403 | SH | SOLE | 6 | 79,403 | 0 | 0 |
| REDFIN CORP | COM | 75737F108 | 846 | 20,178 | SH | DFND | 3 | 20,178 | 0 | 0 |
| REDFIN CORP | COM | 75737F108 | 0 | 9 | SH | SOLE | 5 | 9 | 0 | 0 |
| REDFIN CORP | COM | 75737F108 | 29,124 | 1,377,684 | SH | SOLE | 6 | 1,377,684 | 0 | 0 |

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|---------------------------------|------------------|-----------|--------|---------|----|------|---|---------|---|---|
| REGAL BELOIT CORP | COM | 758750103 | 556 | 6,110 | SH | SOLE | 5 | 6,110 | 0 | 0 |
| REGAL BELOIT CORP | COM | 758750103 | 1,932 | 22,562 | SH | SOLE | 6 | 22,562 | 0 | 0 |
| REGENCY CTRS CORP | COM | 758849103 | 400 | 8,975 | SH | SOLE | 5 | 8,975 | 0 | 0 |
| REGENCY CTRS CORP | COM | 758849103 | 16,151 | 256,006 | SH | SOLE | 6 | 256,006 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 315 | 505 | SH | DFND | 5 | 505 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 2,313 | 3,696 | SH | SOLE | 5 | 3,696 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 7,197 | 19,168 | SH | SOLE | 6 | 19,168 | 0 | 0 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 142 | 8,301 | SH | SOLE | 6 | 8,301 | 0 | 0 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 1,662 | 144,687 | SH | SOLE | 5 | 144,687 | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW | 759351604 | 713 | 9,096 | SH | DFND | 5 | 9,096 | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW | 759351604 | 481 | 7,465 | SH | SOLE | 5 | 7,465 | 0 | 0 |
| REINSURANCE GRP OF AMERICA I | COM NEW | 759351604 | 7,249 | 44,454 | SH | SOLE | 6 | 44,454 | 0 | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 4,202 | 44,260 | SH | DFND | 5 | 44,260 | 0 | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 39 | 322 | SH | SOLE | 6 | 322 | 0 | 0 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 286 | 3,056 | SH | SOLE | 5 | 3,056 | 0 | 0 |
| RELX PLC | SPONSORED ADR | 759530108 | 4,730 | 200,415 | SH | SOLE | 5 | 200,415 | 0 | 0 |
| RENASANT CORP | COM | 75970E107 | 259 | 7,308 | SH | SOLE | 6 | 7,308 | 0 | 0 |
| RENEWABLE ENERGY GROUP INC | COM NEW | 75972A301 | 18 | 744 | SH | DFND | 5 | 744 | 0 | 0 |
| RENEWABLE ENERGY GROUP INC | COM NEW | 75972A301 | 752 | 27,891 | SH | SOLE | 6 | 27,891 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 440 | 3,562 | SH | DFND | 3 | 3,562 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 284 | 2,324 | SH | SOLE | 5 | 2,324 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 1,128 | 12,191 | SH | SOLE | 6 | 12,191 | 0 | 0 |
| RENT A CTR INC NEW | COM | 76009N100 | 813 | 29,210 | SH | DFND | 5 | 29,210 | 0 | 0 |
| RENT A CTR INC NEW | COM | 76009N100 | 45 | 1,701 | SH | SOLE | 5 | 1,701 | 0 | 0 |
| RENT A CTR INC NEW | COM | 76009N100 | 2,476 | 85,867 | SH | SOLE | 6 | 85,867 | 0 | 0 |
| REPUBLIC BANCORP INC KY | CL A | 760281204 | 281 | 6,003 | SH | SOLE | 6 | 6,003 | 0 | 0 |
| REPUBLIC SVCS INC | COM | 760759100 | 2,145 | 26,147 | SH | DFND | 5 | 26,147 | 0 | 0 |
| REPUBLIC SVCS INC | COM | 760759100 | 405 | 6,928 | SH | SOLE | 5 | 6,928 | 0 | 0 |
| REPUBLIC SVCS INC | COM | 760759100 | 5,713 | 63,739 | SH | SOLE | 6 | 63,739 | 0 | 0 |
| RESMED INC | COM | 761152107 | 217 | 1,132 | SH | DFND | 5 | 1,132 | 0 | 0 |
| RESMED INC | COM | 761152107 | 974 | 4,989 | SH | SOLE | 5 | 4,989 | 0 | 0 |
| RESMED INC | COM | 761152107 | 4,364 | 28,161 | SH | SOLE | 6 | 28,161 | 0 | 0 |
| RESOLUTE FST PRODS INC | COM | 76117W109 | 881 | 209,817 | SH | SOLE | 6 | 209,817 | 0 | 0 |
| RESIDEO TECHNOLOGIES INC | COM | 76118Y104 | 149 | 12,601 | SH | SOLE | 5 | 12,601 | 0 | 0 |
| RESIDEO TECHNOLOGIES INC | COM | 76118Y104 | 455 | 38,109 | SH | SOLE | 6 | 38,109 | 0 | 0 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 1 | 1,296 | SH | SOLE | 5 | 1,296 | 0 | 0 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 680 | 41,635 | SH | SOLE | 6 | 41,635 | 0 | 0 |
| RESTAURANT BRANDS INTL INC | COM | 76131D103 | 370 | 6,774 | SH | SOLE | 5 | 6,774 | 0 | 0 |
| RESTAURANT BRANDS INTL INC | COM | 76131D103 | 462 | 7,250 | SH | SOLE | 6 | 7,250 | 0 | 0 |
| RETAIL PPTYS AMER INC | CL A | 76131V202 | 14 | 1,052 | SH | SOLE | 6 | 1,052 | 0 | 0 |
| RETAIL PPTYS AMER INC | CL A | 76131V202 | 154 | 20,393 | SH | SOLE | 5 | 20,393 | 0 | 0 |
| REVANCE | COM | 761330109 | 6 | 215 | SH | SOLE | 5 | 215 | 0 | 0 |

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|-----------------------------|---------------|-----------|--------|---------|----|------|---|---------|---|---|
| THERAPEUTICS INC | | | | | | | | | | |
| REVANCE THERAPEUTICS INC | COM | 761330109 | 1,805 | 111,197 | SH | SOLE | 6 | 111,197 | 0 | 0 |
| REX AMERICAN RESOURCES CORP | COM | 761624105 | 458 | 5,594 | SH | SOLE | 6 | 5,594 | 0 | 0 |
| REXNORD CORP | COM | 76169B102 | 180 | 6,059 | SH | SOLE | 5 | 6,059 | 0 | 0 |
| REXNORD CORP | COM | 76169B102 | 5,861 | 179,689 | SH | SOLE | 6 | 179,689 | 0 | 0 |
| REXFORD INDL RLTY INC | COM | 76169C100 | 614 | 13,722 | SH | SOLE | 5 | 13,722 | 0 | 0 |
| REXFORD INDL RLTY INC | COM | 76169C100 | 17,814 | 390,063 | SH | SOLE | 6 | 390,063 | 0 | 0 |
| RIBBON COMMUNICATIONS INC | COM | 762544104 | 15 | 4,863 | SH | SOLE | 6 | 4,863 | 0 | 0 |
| RIBBON COMMUNICATIONS INC | COM | 762544104 | 54 | 14,887 | SH | SOLE | 5 | 14,887 | 0 | 0 |
| RIGEL PHARMACEUTICALS INC | COM NEW | 766559603 | 132 | 61,509 | SH | SOLE | 6 | 61,509 | 0 | 0 |
| RINGCENTRAL INC | CL A | 76680R206 | 1,417 | 4,955 | SH | SOLE | 5 | 4,955 | 0 | 0 |
| RINGCENTRAL INC | CL A | 76680R206 | 1,376 | 8,158 | SH | SOLE | 6 | 8,158 | 0 | 0 |
| RINGCENTRAL INC | NOTE 3/1 | 76680RAD9 | 201 | 96,000 | SH | SOLE | 6 | 96,000 | 0 | 0 |
| RING ENERGY INC | COM | 76680V108 | 1,412 | 535,029 | SH | SOLE | 6 | 535,029 | 0 | 0 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 166 | 2,955 | SH | DFND | 8 | 2,955 | 0 | 0 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 900 | 16,139 | SH | SOLE | 5 | 16,139 | 0 | 0 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 23,001 | 387,488 | SH | SOLE | 6 | 387,488 | 0 | 0 |
| RITCHIE BROS AUCTIONEERS | COM | 767744105 | 3,063 | 71,309 | SH | SOLE | 6 | 71,309 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 2,261 | 42,792 | SH | DFND | 5 | 42,792 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 437 | 6,915 | SH | SOLE | 6 | 6,915 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 651 | 14,533 | SH | SOLE | 5 | 14,533 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1,664 | 7,811 | SH | DFND | 5 | 7,811 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 6,589 | 30,936 | SH | DFND | 1 | 30,936 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 180 | 856 | SH | SOLE | 5 | 856 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 20,910 | 103,175 | SH | SOLE | 6 | 103,175 | 0 | 0 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 241 | 5,721 | SH | SOLE | 5 | 5,721 | 0 | 0 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 10,112 | 203,581 | SH | SOLE | 6 | 203,581 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 233 | 1,502 | SH | SOLE | 5 | 1,502 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 12,379 | 99,249 | SH | SOLE | 6 | 99,249 | 0 | 0 |
| ROKU INC | COM CL A | 77543R102 | 650 | 4,854 | SH | SOLE | 6 | 4,854 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 1,677 | 40,006 | SH | SOLE | 5 | 40,006 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 3,945 | 118,966 | SH | SOLE | 6 | 118,966 | 0 | 0 |
| ROPER TECHNOLOGIES INC | COM | 776696106 | 5,006 | 12,703 | SH | SOLE | 5 | 12,703 | 0 | 0 |
| ROPER TECHNOLOGIES INC | COM | 776696106 | 9,924 | 28,015 | SH | SOLE | 6 | 28,015 | 0 | 0 |
| ROSETTA STONE INC | COM | 777780107 | 452 | 24,937 | SH | SOLE | 6 | 24,937 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 4,980 | 57,600 | SH | SOLE | 5 | 57,600 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 12,043 | 103,447 | SH | SOLE | 6 | 103,447 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 26 | 658 | SH | SOLE | 6 | 658 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 377 | 11,807 | SH | SOLE | 5 | 11,807 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 78 | 683 | SH | DFND | 5 | 683 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 632 | 5,554 | SH | DFND | 3 | 5,554 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 264 | 2,254 | SH | SOLE | 5 | 2,254 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 347 | 3,364 | SH | SOLE | 6 | 3,364 | 0 | 0 |
| TORO CO | COM | 891092108 | 1,794 | 26,964 | SH | SOLE | 5 | 26,964 | 0 | 0 |
| TORO CO | COM | 891092108 | 4,023 | 50,493 | SH | SOLE | 6 | 50,493 | 0 | 0 |

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|---------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| TOTAL S.A. | SPONSORED ADS | 89151E109 | 115 | 3,002 | SH | DFND | 8 | 3,002 | 0 | 0 |
| TOTAL S.A. | SPONSORED ADS | 89151E109 | 4,705 | 120,784 | SH | SOLE | 5 | 120,784 | 0 | 0 |
| TOTAL S.A. | SPONSORED ADS | 89151E109 | 14,167 | 256,185 | SH | SOLE | 6 | 256,185 | 0 | 0 |
| TOWNEBANK PORTSMOUTH VA | COM | 89214P109 | 4 | 210 | SH | SOLE | 5 | 210 | 0 | 0 |
| TOWNEBANK PORTSMOUTH VA | COM | 89214P109 | 733 | 26,348 | SH | SOLE | 6 | 26,348 | 0 | 0 |
| TOWNSQUARE MEDIA INC | CL A | 892231101 | 416 | 41,715 | SH | SOLE | 6 | 41,715 | 0 | 0 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 183 | 1,300 | SH | SOLE | 6 | 1,300 | 0 | 0 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 2,637 | 20,805 | SH | SOLE | 5 | 20,805 | 0 | 0 |
| TRACTOR SUPPLY CO | COM | 892356106 | 571 | 4,360 | SH | SOLE | 5 | 4,360 | 0 | 0 |
| TRACTOR SUPPLY CO | COM | 892356106 | 9,964 | 106,639 | SH | SOLE | 6 | 106,639 | 0 | 0 |
| TRADEWEB MKTS INC | CL A | 892672106 | 2,665 | 57,490 | SH | SOLE | 6 | 57,490 | 0 | 0 |
| TRANSDIGM GROUP INC | COM | 893641100 | 832 | 1,877 | SH | SOLE | 5 | 1,877 | 0 | 0 |
| TRANSDIGM GROUP INC | COM | 893641100 | 8,842 | 15,789 | SH | SOLE | 6 | 15,789 | 0 | 0 |
| TRANSPORTADORA DE GAS SUR | SPONSORED ADS B | 893870204 | 575 | 80,200 | SH | SOLE | 6 | 80,200 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 934 | 10,729 | SH | DFND | 5 | 10,729 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 2,887 | 32,899 | SH | SOLE | 5 | 32,899 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 14,360 | 167,742 | SH | SOLE | 6 | 167,742 | 0 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 1,766 | 15,483 | SH | DFND | 5 | 15,483 | 0 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 1,514 | 11,057 | SH | SOLE | 6 | 11,057 | 0 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 1,705 | 14,714 | SH | SOLE | 5 | 14,714 | 0 | 0 |
| TRAVELZOO | COM NEW | 89421Q205 | 304 | 28,401 | SH | SOLE | 6 | 28,401 | 0 | 0 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 480 | 10,870 | SH | SOLE | 5 | 10,870 | 0 | 0 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 6,285 | 129,588 | SH | SOLE | 6 | 129,588 | 0 | 0 |
| TREX CO INC | COM | 89531P105 | 909 | 6,991 | SH | DFND | 3 | 6,991 | 0 | 0 |
| TREX CO INC | COM | 89531P105 | 985 | 7,378 | SH | SOLE | 5 | 7,378 | 0 | 0 |
| TREX CO INC | COM | 89531P105 | 3,396 | 37,783 | SH | SOLE | 6 | 37,783 | 0 | 0 |
| TRICO BANCSHARES | COM | 896095106 | 353 | 8,639 | SH | SOLE | 6 | 8,639 | 0 | 0 |
| TRIBUNE PUBG CO NEW | COM | 89609W107 | 726 | 55,190 | SH | SOLE | 6 | 55,190 | 0 | 0 |
| TRIMBLE INC | COM | 896239100 | 945 | 21,883 | SH | SOLE | 5 | 21,883 | 0 | 0 |
| TRIMBLE INC | COM | 896239100 | 4,912 | 117,827 | SH | SOLE | 6 | 117,827 | 0 | 0 |
| TRINET GROUP INC | COM | 896288107 | 912 | 14,966 | SH | DFND | 5 | 14,966 | 0 | 0 |
| TRINET GROUP INC | COM | 896288107 | 42 | 668 | SH | SOLE | 5 | 668 | 0 | 0 |
| TRINET GROUP INC | COM | 896288107 | 2,095 | 37,000 | SH | SOLE | 6 | 37,000 | 0 | 0 |
| TRINITY INDS INC | COM | 896522109 | 166 | 7,822 | SH | SOLE | 5 | 7,822 | 0 | 0 |
| TRINITY INDS INC | COM | 896522109 | 1,034 | 46,667 | SH | SOLE | 6 | 46,667 | 0 | 0 |
| TRIP COM GROUP LTD | ADS | 89677Q107 | 156 | 5,000 | SH | SOLE | 5 | 5,000 | 0 | 0 |
| TRIP COM GROUP LTD | ADS | 89677Q107 | 16,128 | 480,859 | SH | SOLE | 6 | 480,859 | 0 | 0 |
| TRIUMPH BANCORP INC | COM | 89679E300 | 1,205 | 31,704 | SH | SOLE | 6 | 31,704 | 0 | 0 |
| TRIPADVISOR INC | COM | 896945201 | 28 | 1,860 | SH | SOLE | 5 | 1,860 | 0 | 0 |
| TRIPADVISOR INC | COM | 896945201 | 8,851 | 291,357 | SH | SOLE | 6 | 291,357 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 112 | 7,315 | SH | DFND | 5 | 7,315 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 41 | 4,961 | SH | SOLE | 5 | 4,961 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 3,051 | 126,801 | SH | SOLE | 6 | 126,801 | 0 | 0 |
| TRUIST FINL CORP | COM | 89832Q109 | 2,812 | 75,942 | SH | SOLE | 5 | 75,942 | 0 | 0 |
| TRUIST FINL CORP | COM | 89832Q109 | 29,877 | 530,490 | SH | SOLE | 6 | 530,490 | 0 | 0 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 342 | 39,454 | SH | SOLE | 6 | 39,454 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| TRUSTMARK CORP | COM | 898402102 | 45 | 2,658 | SH | SOLE | 5 | 2,658 | 0 | 0 |
| TRUSTMARK CORP | COM | 898402102 | 225 | 6,513 | SH | SOLE | 6 | 6,513 | 0 | 0 |
| TTEC HLDGS INC | COM | 89854H102 | 154 | 3,317 | SH | DFND | 5 | 3,317 | 0 | 0 |
| TTEC HLDGS INC | COM | 89854H102 | 576 | 14,550 | SH | SOLE | 6 | 14,550 | 0 | 0 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 257 | 29,995 | SH | SOLE | 6 | 29,995 | 0 | 0 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 811 | 139,900 | SH | SOLE | 6 | 139,900 | 0 | 0 |
| TURQUOISE HILL RES LTD | COM | 900435108 | 4,976 | 6,759,702 | SH | SOLE | 6 | 6,759,702 | 0 | 0 |
| TUTOR PERINI CORP | COM | 901109108 | 99 | 8,100 | SH | DFND | 5 | 8,100 | 0 | 0 |
| TUTOR PERINI CORP | COM | 901109108 | 416 | 32,379 | SH | SOLE | 6 | 32,379 | 0 | 0 |
| TWILIO INC | CL A | 90138F102 | 840 | 3,815 | SH | SOLE | 5 | 3,815 | 0 | 0 |
| TWILIO INC | CL A | 90138F102 | 3,797 | 38,639 | SH | SOLE | 6 | 38,639 | 0 | 0 |
| TWILIO INC | NOTE 0.250% 6/0 | 90138FAB8 | 107 | 70,000 | SH | SOLE | 6 | 70,000 | 0 | 0 |
| TWIN RIV WORLDWIDE HLDGS INC | COM | 90171V204 | 480 | 18,700 | SH | SOLE | 6 | 18,700 | 0 | 0 |
| TWITTER INC | COM | 90184L102 | 11 | 381 | SH | SOLE | 5 | 381 | 0 | 0 |
| TWITTER INC | COM | 90184L102 | 14,733 | 459,692 | SH | SOLE | 6 | 459,692 | 0 | 0 |
| TWO HBRS INVT CORP | COM NEW | 90187B408 | 20 | 1,344 | SH | SOLE | 6 | 1,344 | 0 | 0 |
| TWO HBRS INVT CORP | COM NEW | 90187B408 | 146 | 28,066 | SH | SOLE | 5 | 28,066 | 0 | 0 |
| II-VI INC | COM | 902104108 | 583 | 12,355 | SH | DFND | 3 | 12,355 | 0 | 0 |
| II-VI INC | COM | 902104108 | 111 | 2,435 | SH | SOLE | 5 | 2,435 | 0 | 0 |
| II-VI INC | COM | 902104108 | 2,770 | 82,280 | SH | SOLE | 6 | 82,280 | 0 | 0 |
| 2U INC | COM | 90214J101 | 553 | 14,568 | SH | DFND | 3 | 14,568 | 0 | 0 |
| 2U INC | COM | 90214J101 | 223 | 6,897 | SH | SOLE | 5 | 6,897 | 0 | 0 |
| 2U INC | COM | 90214J101 | 1,858 | 77,463 | SH | SOLE | 6 | 77,463 | 0 | 0 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 988 | 3,012 | SH | SOLE | 5 | 3,012 | 0 | 0 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 12,757 | 42,522 | SH | SOLE | 6 | 42,522 | 0 | 0 |
| TYSON FOODS INC | CL A | 902494103 | 278 | 4,659 | SH | DFND | 5 | 4,659 | 0 | 0 |
| TYSON FOODS INC | CL A | 902494103 | 2,115 | 34,452 | SH | SOLE | 5 | 34,452 | 0 | 0 |
| TYSON FOODS INC | CL A | 902494103 | 53,826 | 591,239 | SH | SOLE | 6 | 591,239 | 0 | 0 |
| UDR INC | COM | 902653104 | 174 | 4,626 | SH | SOLE | 5 | 4,626 | 0 | 0 |
| UDR INC | COM | 902653104 | 62,873 | 1,346,321 | SH | SOLE | 6 | 1,346,321 | 0 | 0 |
| UGI CORP NEW | COM | 902681105 | 958 | 36,183 | SH | SOLE | 5 | 36,183 | 0 | 0 |
| UGI CORP NEW | COM | 902681105 | 1,681 | 37,233 | SH | SOLE | 6 | 37,233 | 0 | 0 |
| UMB FINL CORP | COM | 902788108 | 2 | 42 | SH | SOLE | 5 | 42 | 0 | 0 |
| UMB FINL CORP | COM | 902788108 | 4,677 | 68,138 | SH | SOLE | 6 | 68,138 | 0 | 0 |
| US BANCORP DEL | COM NEW | 902973304 | 4,024 | 110,911 | SH | SOLE | 5 | 110,911 | 0 | 0 |
| US BANCORP DEL | COM NEW | 902973304 | 10,459 | 176,398 | SH | SOLE | 6 | 176,398 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 464 | 6,317 | SH | DFND | 5 | 6,317 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 247 | 3,033 | SH | SOLE | 5 | 3,033 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 691 | 8,791 | SH | SOLE | 6 | 8,791 | 0 | 0 |
| U S CONCRETE INC | COM NEW | 90333L201 | 7,045 | 169,102 | SH | SOLE | 6 | 169,102 | 0 | 0 |
| US XPRESS ENTERPRISES INC | COM CL A | 90338N202 | 2,191 | 435,620 | SH | SOLE | 6 | 435,620 | 0 | 0 |
| UBER TECHNOLOGIES INC | COM | 90353T100 | 149 | 4,904 | SH | SOLE | 5 | 4,904 | 0 | 0 |
| UBER TECHNOLOGIES INC | COM | 90353T100 | 3,055 | 102,716 | SH | SOLE | 6 | 102,716 | 0 | 0 |
| ULTA BEAUTY INC | COM | 90384S303 | 1,518 | 7,364 | SH | SOLE | 5 | 7,364 | 0 | 0 |
| ULTA BEAUTY INC | COM | 90384S303 | 9,114 | 36,005 | SH | SOLE | 6 | 36,005 | 0 | 0 |
| ULTRA CLEAN HLDGS INC | COM | 90385V107 | 172 | 7,600 | SH | DFND | 5 | 7,600 | 0 | 0 |
| ULTRA CLEAN HLDGS INC | COM | 90385V107 | 43 | 1,871 | SH | SOLE | 5 | 1,871 | 0 | 0 |
| ULTRA CLEAN HLDGS | COM | 90385V107 | 429 | 18,273 | SH | SOLE | 6 | 18,273 | 0 | 0 |

| INC | | | | | | | | | | |
|------------------------------|--------------|-----------|--------|---------|----|------|---|---------|---|---|
| ULTRAGENYX PHARMACEUTICAL IN | COM | 90400D108 | 1,499 | 35,090 | SH | SOLE | 6 | 35,090 | 0 | 0 |
| UMPQUA HLDGS CORP | COM | 904214103 | 643 | 62,635 | SH | SOLE | 5 | 62,635 | 0 | 0 |
| UMPQUA HLDGS CORP | COM | 904214103 | 8,169 | 461,516 | SH | SOLE | 6 | 461,516 | 0 | 0 |
| UNDER ARMOUR INC | CL C | 904311206 | 0 | 10 | SH | SOLE | 5 | 10 | 0 | 0 |
| UNDER ARMOUR INC | CL C | 904311206 | 4,621 | 240,902 | SH | SOLE | 6 | 240,902 | 0 | 0 |
| UNIFIRST CORP MASS | COM | 904708104 | 1,335 | 7,463 | SH | DFND | 5 | 7,463 | 0 | 0 |
| UNIFIRST CORP MASS | COM | 904708104 | 104 | 569 | SH | SOLE | 5 | 569 | 0 | 0 |
| UNIFIRST CORP MASS | COM | 904708104 | 8,097 | 40,087 | SH | SOLE | 6 | 40,087 | 0 | 0 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 722 | 13,018 | SH | SOLE | 5 | 13,018 | 0 | 0 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 8,764 | 165,214 | SH | SOLE | 5 | 165,214 | 0 | 0 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 14,384 | 250,339 | SH | SOLE | 6 | 250,339 | 0 | 0 |
| UNION PAC CORP | COM | 907818108 | 3,350 | 19,363 | SH | SOLE | 5 | 19,363 | 0 | 0 |
| UNION PAC CORP | COM | 907818108 | 43,942 | 243,056 | SH | SOLE | 6 | 243,056 | 0 | 0 |
| UNISYS CORP | COM NEW | 909214306 | 152 | 13,838 | SH | SOLE | 5 | 13,838 | 0 | 0 |
| UNISYS CORP | COM NEW | 909214306 | 333 | 28,100 | SH | SOLE | 6 | 28,100 | 0 | 0 |
| UNITED CMNTY BKS BLAIRSVLE G | COM | 90984P303 | 67 | 3,082 | SH | SOLE | 5 | 3,082 | 0 | 0 |
| UNITED CMNTY BKS BLAIRSVLE G | COM | 90984P303 | 2,777 | 89,941 | SH | SOLE | 6 | 89,941 | 0 | 0 |
| UNITED AIRLS HLDGS INC | COM | 910047109 | 708 | 21,242 | SH | SOLE | 5 | 21,242 | 0 | 0 |
| UNITED AIRLS HLDGS INC | COM | 910047109 | 9,666 | 109,730 | SH | SOLE | 6 | 109,730 | 0 | 0 |
| UNITED FIRE GROUP INC | COM | 910340108 | 337 | 7,700 | SH | SOLE | 6 | 7,700 | 0 | 0 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW | 910873405 | 672 | 250,661 | SH | SOLE | 6 | 250,661 | 0 | 0 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 1,820 | 15,840 | SH | SOLE | 5 | 15,840 | 0 | 0 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 22,577 | 192,866 | SH | SOLE | 6 | 192,866 | 0 | 0 |
| UNITED RENTALS INC | COM | 911363109 | 487 | 3,348 | SH | SOLE | 5 | 3,348 | 0 | 0 |
| UNITED RENTALS INC | COM | 911363109 | 876 | 5,251 | SH | SOLE | 6 | 5,251 | 0 | 0 |
| US FOODS HLDG CORP | COM | 912008109 | 530 | 26,868 | SH | DFND | 5 | 26,868 | 0 | 0 |
| US FOODS HLDG CORP | COM | 912008109 | 23 | 1,379 | SH | SOLE | 5 | 1,379 | 0 | 0 |
| US FOODS HLDG CORP | COM | 912008109 | 880 | 21,007 | SH | SOLE | 6 | 21,007 | 0 | 0 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 1 | 117 | SH | SOLE | 5 | 117 | 0 | 0 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 187 | 16,361 | SH | SOLE | 6 | 16,361 | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 2,829 | 23,378 | SH | DFND | 5 | 23,378 | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 19 | 214 | SH | SOLE | 6 | 214 | 0 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 416 | 3,514 | SH | SOLE | 5 | 3,514 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 10,370 | 35,159 | SH | DFND | 5 | 35,159 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 21,490 | 72,933 | SH | SOLE | 5 | 72,933 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 91,747 | 312,087 | SH | SOLE | 6 | 312,087 | 0 | 0 |
| UNITIL CORP | COM | 913259107 | 91 | 2,027 | SH | DFND | 5 | 2,027 | 0 | 0 |
| UNITIL CORP | COM | 913259107 | 6,057 | 97,980 | SH | SOLE | 6 | 97,980 | 0 | 0 |
| UNIVAR SOLUTIONS INC | COM | 91336L107 | 2 | 135 | SH | SOLE | 5 | 135 | 0 | 0 |
| UNIVAR SOLUTIONS INC | COM | 91336L107 | 7,074 | 291,836 | SH | SOLE | 6 | 291,836 | 0 | 0 |
| UNIVERSAL CORP VA | COM | 913456109 | 139 | 3,274 | SH | DFND | 5 | 3,274 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| UNIVERSAL CORP VA | COM | 913456109 | 0 | 1 | SH | SOLE | 5 | 1 | 0 | 0 |
| UNIVERSAL CORP VA | COM | 913456109 | 496 | 8,700 | SH | SOLE | 6 | 8,700 | 0 | 0 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 100 | 630 | SH | SOLE | 5 | 630 | 0 | 0 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 7,130 | 34,599 | SH | SOLE | 6 | 34,599 | 0 | 0 |
| UNIVERSAL LOGISTICS HLDGS IN | COM | 91388P105 | 345 | 18,200 | SH | SOLE | 6 | 18,200 | 0 | 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 434 | 4,525 | SH | SOLE | 5 | 4,525 | 0 | 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 4,396 | 30,643 | SH | SOLE | 6 | 30,643 | 0 | 0 |
| UNIVEST FINANCIAL CORPORATIO | COM | 915271100 | 126 | 4,700 | SH | SOLE | 6 | 4,700 | 0 | 0 |
| UNIVEST FINANCIAL CORPORATIO | COM | 915271100 | 130 | 7,871 | SH | SOLE | 5 | 7,871 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 425 | 25,614 | SH | DFND | 5 | 25,614 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 47 | 1,615 | SH | SOLE | 6 | 1,615 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 730 | 52,484 | SH | SOLE | 5 | 52,484 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 296 | 19,449 | SH | DFND | 5 | 19,449 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 470 | 16,921 | SH | SOLE | 6 | 16,921 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 423 | 27,723 | SH | SOLE | 5 | 27,723 | 0 | 0 |
| URBAN EDGE PPTYS | COM | 91704F104 | 87 | 6,159 | SH | SOLE | 5 | 6,159 | 0 | 0 |
| URBAN EDGE PPTYS | COM | 91704F104 | 2,608 | 135,988 | SH | SOLE | 6 | 135,988 | 0 | 0 |
| US ECOLOGY INC | COM | 91734M103 | 5,784 | 99,874 | SH | SOLE | 6 | 99,874 | 0 | 0 |
| MAKEMYTRIP LIMITED MAURITIUS | SHS | V5633W109 | 248 | 10,835 | SH | SOLE | 6 | 10,835 | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 452 | 11,413 | SH | SOLE | 5 | 11,413 | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 6,622 | 49,599 | SH | SOLE | 6 | 49,599 | 0 | 0 |
| ARDMORE SHIPPING CORP | COM | Y0207T100 | 5,479 | 605,431 | SH | SOLE | 6 | 605,431 | 0 | 0 |
| CAPITAL PRODUCT PARTNERS L P | PARTNERSHP UNITS | Y11082206 | 1,074 | 79,925 | SH | SOLE | 6 | 79,925 | 0 | 0 |
| COSTAMARE INC | SHS | Y1771G102 | 659 | 69,104 | SH | SOLE | 6 | 69,104 | 0 | 0 |
| DIANA SHIPPING INC | COM | Y2066G104 | 858 | 275,735 | SH | SOLE | 6 | 275,735 | 0 | 0 |
| DIAMOND S SHIPPING INC | COM | Y20676105 | 919 | 54,904 | SH | SOLE | 6 | 54,904 | 0 | 0 |
| FLEX LTD | ORD | Y2573F102 | 111 | 9,415 | SH | SOLE | 5 | 9,415 | 0 | 0 |
| FLEX LTD | ORD | Y2573F102 | 15,121 | 1,198,150 | SH | SOLE | 6 | 1,198,150 | 0 | 0 |
| SCORPIO TANKERS INC | SHS | Y7542C130 | 781 | 19,846 | SH | SOLE | 6 | 19,846 | 0 | 0 |