

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

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

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

**FORM 13F**

**FORM 13F COVER PAGE**

OMB APPROVAL

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

Report for the Calendar Year or Quarter Ended: 06-30-2020

Check here if Amendment ☐ Amendment Number:

This Amendment (Check only one.): ☐ is a restatement.

☐ adds new holdings entries.

**Institutional Investment Manager Filing this Report:**

Name: PRUDENTIAL FINANCIAL INC

Address: 751 BROAD ST

NEWARK, NJ 07102

Form 13F File Number: 028-10077

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Richard Baker

Title: Second Vice President

Phone: 973-802-6691

**Signature, Place, and Date of Signing:**

Richard Baker

[Signature]

Newark, NJ

[City, State]

08-12-2020

[Date]

**Report Type (Check only one.):**

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

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

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

**List of Other Managers Reporting for this Manager:**

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

| Form 13F File Number | Name                            |
|----------------------|---------------------------------|
| 028-00074            | JENNISON ASSOCIATES LLC         |
| 028-17598            | Russell Investments Group, Ltd. |

**Form 13F Summary Page**

**Report Summary:**

Number of Other Included Managers: 6

Form 13F Information Table Entry Total: 3,996

Form 13F Information Table Value Total: 51,932,652

(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                                                    |
|-----|----------------------|---------------------------------------------------------|
| 16  | 028-13416            | Prudential Trust Co                                     |
| 3   | 028-04217            | PGIM, Inc.                                              |
| 18  | 028-17205            | PGIM SECURITIES INVESTMENT TRUST ENTERPRISE             |
| 20  | 028-17206            | PRUDENTIAL GIBRALTAR FINANCIAL LIFE INSURANCE CO., LTD. |
| 22  | 028-18406            | PRUDENTIAL LIFE INSURANCE COMPANY, LTD.                 |
| 14  | 028-11173            | QMA LLC                                                 |

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# UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## FORM 13F

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| OMB Number:                                  | 3235-0006    |
| Expires:                                     | Oct 31, 2018 |
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## FORM 13F INFORMATION TABLE

| COLUMN 1                 | COLUMN 2        | COLUMN 3  | COLUMN 4  | COLUMN 5   | COLUMN 6            | COLUMN 7 | COLUMN 8               |
|--------------------------|-----------------|-----------|-----------|------------|---------------------|----------|------------------------|
|                          |                 |           | VALUE     | SHRS OR    | SH/ PUT/ INVESTMENT | OTHER    | VOTING AUTHORITY       |
| NAME OF ISSUER           | TITLE OF CLASS  | CUSIP     | (x\$1000) | PRN AMT    | PRN CALL DISCRETION | MANAGER  | SOLE SHARED NONE       |
| AAON INC                 | COM PAR \$0.004 | 000360206 | 2,808     | 51,719     | SH DFND             | 14       | 7,977 43,742 0         |
| AAR CORP                 | COM             | 000361105 | 1,009     | 48,835     | SH DFND             | 14       | 4,779 44,056 0         |
| ACCO BRANDS CORP         | COM             | 00081T108 | 8,507     | 1,198,167  | SH DFND             | 14       | 105,925 1,092,242 0    |
| ACCO BRANDS CORP         | COM             | 00081T108 | 764       | 107,650    | SH DFND             | 16       | 0 107,650 0            |
| ADT INC DEL              | COM             | 00090Q103 | 106       | 13,270     | SH DFND             | 10       | 13,270 0 0             |
| ADT INC DEL              | COM             | 00090Q103 | 2,655     | 332,727    | SH DFND             | 14       | 4,150 328,577 0        |
| ABM INDS INC             | COM             | 000957100 | 26        | 724        | SH DFND             | 10       | 724 0 0                |
| ABM INDS INC             | COM             | 000957100 | 2,872     | 79,125     | SH DFND             | 14       | 10,335 68,790 0        |
| AFLAC INC                | COM             | 001055102 | 948       | 26,300     | SH DFND             | 10       | 26,300 0 0             |
| AFLAC INC                | COM             | 001055102 | 43,729    | 1,213,679  | SH DFND             | 14       | 322,410 891,269 0      |
| AFLAC INC                | COM             | 001055102 | 279       | 7,740      | SH DFND             | 16       | 0 7,740 0              |
| AGCO CORP                | COM             | 001084102 | 141       | 2,550      | SH DFND             | 10       | 2,550 0 0              |
| AGCO CORP                | COM             | 001084102 | 19,320    | 348,363    | SH DFND             | 14       | 97,979 250,384 0       |
| AGCO CORP                | COM             | 001084102 | 402       | 7,250      | SH DFND             | 16       | 0 7,250 0              |
| AGNC INVT CORP           | COM             | 00123Q104 | 4,912     | 380,745    | SH DFND             | 14       | 76,481 304,264 0       |
| AES CORP                 | COM             | 00130H105 | 66,738    | 4,605,810  | SH DFND             | 14       | 790,393 3,815,417 0    |
| AES CORP                 | COM             | 00130H105 | 375       | 25,890     | SH DFND             | 16       | 0 25,890 0             |
| AMAG PHARMACEUTICALS INC | COM             | 00163U106 | 301       | 39,377     | SH DFND             | 14       | 4,867 34,510 0         |
| AMC NETWORKS INC         | CL A            | 00164V103 | 177       | 7,581      | SH DFND             | 10       | 7,581 0 0              |
| AMC NETWORKS INC         | CL A            | 00164V103 | 1,009     | 43,130     | SH DFND             | 14       | 22,202 20,928 0        |
| AMN HEALTHCARE SVCS INC  | COM             | 001744101 | 330       | 7,287      | SH DFND             | 10       | 7,287 0 0              |
| AMN HEALTHCARE SVCS INC  | COM             | 001744101 | 4,472     | 98,848     | SH DFND             | 14       | 8,383 90,465 0         |
| ANI PHARMACEUTICALS INC  | COM             | 00182C103 | 389       | 12,040     | SH DFND             | 14       | 1,435 10,605 0         |
| ASGN INC                 | COM             | 00191U102 | 7         | 102        | SH DFND             | 10       | 102 0 0                |
| ASGN INC                 | COM             | 00191U102 | 10,973    | 164,562    | SH DFND             | 14       | 58,218 106,344 0       |
| ASGN INC                 | COM             | 00191U102 | 560       | 8,400      | SH DFND             | 16       | 0 8,400 0              |
| AT&T INC                 | COM             | 00206R102 | 2,123     | 70,233     | SH DFND             | 10       | 70,233 0 0             |
| AT&T INC                 | COM             | 00206R102 | 434,440   | 14,371,154 | SH DFND             | 14       | 3,548,641 10,822,513 0 |
| AT&T INC                 | COM             | 00206R102 | 2,780     | 91,961     | SH DFND             | 16       | 0 91,961 0             |
| AT&T INC                 | COM             | 00206R102 | 339       | 11,200     | SH DFND             | 18       | 0 11,200 0             |
| A10 NETWORKS INC         | COM             | 002121101 | 96        | 14,041     | SH DFND             | 14       | 5,895 8,146 0          |
| ATN INTL INC             | COM             | 00215F107 | 51        | 834        | SH DFND             | 10       | 834 0 0                |
| ATN INTL INC             | COM             | 00215F107 | 3,663     | 60,470     | SH DFND             | 14       | 13,261 47,209 0        |
| ATN INTL INC             | COM             | 00215F107 | 657       | 10,850     | SH DFND             | 16       | 0 10,850 0             |
| AZZ INC                  | COM             | 002474104 | 6,506     | 189,565    | SH DFND             | 14       | 45,524 144,041 0       |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| AZZ INC                      | COM            | 002474104 | 819     | 23,850    | SH | DFND | 16 | 0       | 23,850    | 0 |
| AARONS INC                   | COM PAR \$0.50 | 002535300 | 1,827   | 40,233    | SH | DFND | 14 | 33,232  | 7,001     | 0 |
| ABBOTT LABS                  | COM            | 002824100 | 93      | 1,020     | SH | DFND | 10 | 1,020   | 0         | 0 |
| ABBOTT LABS                  | COM            | 002824100 | 301,955 | 3,302,586 | SH | DFND | 14 | 860,393 | 2,442,193 | 0 |
| ABBOTT LABS                  | COM            | 002824100 | 2,116   | 23,148    | SH | DFND | 16 | 0       | 23,148    | 0 |
| ABBOTT LABS                  | COM            | 002824100 | 12,910  | 141,200   | SH | DFND | 18 | 0       | 141,200   | 0 |
| ABBVIE INC                   | COM            | 00287Y109 | 1,698   | 17,291    | SH | DFND | 10 | 17,291  | 0         | 0 |
| ABBVIE INC                   | COM            | 00287Y109 | 316,560 | 3,224,287 | SH | DFND | 14 | 817,313 | 2,406,974 | 0 |
| ABBVIE INC                   | COM            | 00287Y109 | 1,918   | 19,532    | SH | DFND | 16 | 0       | 19,532    | 0 |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 4,326   | 406,564   | SH | DFND | 14 | 8,720   | 397,844   | 0 |
| ABEONA THERAPEUTICS INC      | COM            | 00289Y107 | 38      | 13,106    | SH | DFND | 14 | 3,490   | 9,616     | 0 |
| ABIOMED INC                  | COM            | 003654100 | 8,748   | 36,215    | SH | DFND | 14 | 14,934  | 21,281    | 0 |
| ABIOMED INC                  | COM            | 003654100 | 25      | 103       | SH | DFND | 16 | 0       | 103       | 0 |
| ACACIA COMMUNICATIONS INC    | COM            | 00401C108 | 225     | 3,351     | SH | DFND | 14 | 3,351   | 0         | 0 |
| ACADIA HEALTHCARE COMPANY IN | COM            | 00404A109 | 6,589   | 262,288   | SH | DFND | 14 | 43,350  | 218,938   | 0 |
| ACADIA PHARMACEUTICALS INC   | COM            | 004225108 | 4,704   | 97,049    | SH | DFND | 14 | 4,680   | 92,369    | 0 |
| ACADIA PHARMACEUTICALS INC   | COM            | 004225108 | 904     | 18,650    | SH | DFND | 16 | 0       | 18,650    | 0 |
| ACADIA PHARMACEUTICALS INC   | COM            | 004225108 | 361     | 7,441     | SH | DFND | 18 | 0       | 7,441     | 0 |
| ACADIA RLTY TR               | COM SH BEN INT | 004239109 | 1,483   | 114,252   | SH | DFND | 14 | 13,338  | 100,914   | 0 |
| ACCELERON PHARMA INC         | COM            | 00434H108 | 2,526   | 26,519    | SH | DFND | 14 | 7,600   | 18,919    | 0 |
| ACCELERON PHARMA INC         | COM            | 00434H108 | 1,153   | 12,100    | SH | DFND | 16 | 0       | 12,100    | 0 |
| ACCURAY INC                  | COM            | 004397105 | 30      | 14,730    | SH | DFND | 14 | 6,815   | 7,915     | 0 |
| ACI WORLDWIDE INC            | COM            | 004498101 | 10,228  | 378,940   | SH | DFND | 14 | 76,109  | 302,831   | 0 |
| ACI WORLDWIDE INC            | COM            | 004498101 | 1,352   | 50,100    | SH | DFND | 16 | 0       | 50,100    | 0 |
| ACTIVISION BLIZZARD INC      | COM            | 00507V109 | 198,600 | 2,616,601 | SH | DFND | 14 | 502,416 | 2,114,185 | 0 |
| ACTIVISION BLIZZARD INC      | COM            | 00507V109 | 1,579   | 20,800    | SH | DFND | 16 | 0       | 20,800    | 0 |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 66,225  | 691,716   | SH | DFND | 14 | 116,087 | 575,629   | 0 |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 955     | 9,980     | SH | DFND | 16 | 0       | 9,980     | 0 |
| ADDUS HOMECARE CORP          | COM            | 006739106 | 1,506   | 16,268    | SH | DFND | 14 | 2,230   | 14,038    | 0 |
| ADOBE INC                    | COM            | 00724F101 | 4,036   | 9,271     | SH | DFND | 10 | 9,271   | 0         | 0 |
| ADOBE INC                    | COM            | 00724F101 | 387,144 | 889,353   | SH | DFND | 14 | 231,856 | 657,497   | 0 |
| ADOBE INC                    | COM            | 00724F101 | 3,017   | 6,930     | SH | DFND | 16 | 0       | 6,930     | 0 |
| ADTALEM GLOBAL ED INC        | COM            | 00737L103 | 11,793  | 378,593   | SH | DFND | 14 | 136,062 | 242,531   | 0 |
| ADTALEM GLOBAL ED INC        | COM            | 00737L103 | 687     | 22,050    | SH | DFND | 16 | 0       | 22,050    | 0 |
| ADTRAN INC                   | COM            | 00738A106 | 618     | 56,496    | SH | DFND | 14 | 6,326   | 50,170    | 0 |
| ADURO BIOTECH INC            | COM            | 00739L101 | 25      | 10,945    | SH | DFND | 14 | 3,090   | 7,855     | 0 |
| ADVANCE AUTO PARTS INC       | COM            | 00751Y106 | 7,913   | 55,552    | SH | DFND | 14 | 23,074  | 32,478    | 0 |
| ADVANCE AUTO PARTS INC       | COM            | 00751Y106 | 21      | 150       | SH | DFND | 16 | 0       | 150       | 0 |
| AECOM                        | COM 0037580    | 00766T100 | 2,636   | 70,136    | SH | DFND | 14 | 44,837  | 25,299    | 0 |
| AEGION CORP                  | COM            | 00770F104 | 570     | 35,932    | SH | DFND | 14 | 4,544   | 31,388    | 0 |
| AEGLEA BIOTHERAPEUTICS INC   | COM            | 00773J103 | 234     | 25,340    | SH | DFND | 14 | 2,805   | 22,535    | 0 |
| ADVANSIX INC                 | COM            | 00773T101 | 1,008   | 85,861    | SH | DFND | 14 | 4,347   | 81,514    | 0 |
| AEROJET ROCKETDYNE HLDGS INC | COM            | 007800105 | 5,509   | 138,986   | SH | DFND | 14 | 11,208  | 127,778   | 0 |
| AEROJET ROCKETDYNE HLDGS INC | COM            | 007800105 | 876     | 22,100    | SH | DFND | 16 | 0       | 22,100    | 0 |

|                              |      |           |        |         |    |      |    |         |         |   |
|------------------------------|------|-----------|--------|---------|----|------|----|---------|---------|---|
| ADVANCED MICRO DEVICES INC   | COM  | 007903107 | 48,311 | 918,290 | SH | DFND | 14 | 388,382 | 529,908 | 0 |
| ADVANCED MICRO DEVICES INC   | COM  | 007903107 | 134    | 2,550   | SH | DFND | 16 | 0       | 2,550   | 0 |
| ADVANCED DRAIN SYS INC DEL   | COM  | 00790R104 | 200    | 4,050   | SH | DFND | 14 | 4,050   | 0       | 0 |
| ADVANCED ENERGY INDS         | COM  | 007973100 | 3,106  | 45,816  | SH | DFND | 14 | 6,058   | 39,758  | 0 |
| AEROVIRONMENT INC            | COM  | 008073108 | 2,040  | 25,613  | SH | DFND | 14 | 3,329   | 22,284  | 0 |
| AFFILIATED MANAGERS GROUP IN | COM  | 008252108 | 64,155 | 860,454 | SH | DFND | 14 | 125,008 | 735,446 | 0 |
| AFFILIATED MANAGERS GROUP IN | COM  | 008252108 | 1,055  | 14,144  | SH | DFND | 16 | 0       | 14,144  | 0 |
| AGILENT TECHNOLOGIES INC     | COM  | 00846U101 | 21,577 | 244,165 | SH | DFND | 14 | 102,620 | 141,545 | 0 |
| AGILENT TECHNOLOGIES INC     | COM  | 00846U101 | 59     | 664     | SH | DFND | 16 | 0       | 664     | 0 |
| AGILYSYS INC                 | COM  | 00847J105 | 521    | 29,041  | SH | DFND | 14 | 7,497   | 21,544  | 0 |
| AGILE THERAPEUTICS INC       | COM  | 00847L100 | 37     | 13,185  | SH | DFND | 14 | 6,810   | 6,375   | 0 |
| AGREE REALTY CORP            | COM  | 008492100 | 4,203  | 63,970  | SH | DFND | 14 | 8,270   | 55,700  | 0 |
| AGREE REALTY CORP            | COM  | 008492100 | 13,420 | 204,227 | SH | DFND | 3  | 0       | 204,227 | 0 |
| AIR LEASE CORP               | CL A | 00912X302 | 12,081 | 412,465 | SH | DFND | 14 | 55,104  | 357,361 | 0 |
| AIR PRODS & CHEMS INC        | COM  | 009158106 | 857    | 3,550   | SH | DFND | 10 | 3,550   | 0       | 0 |
| AIR PRODS & CHEMS INC        | COM  | 009158106 | 44,284 | 183,402 | SH | DFND | 14 | 73,219  | 110,183 | 0 |
| AIR PRODS & CHEMS INC        | COM  | 009158106 | 120    | 499     | SH | DFND | 16 | 0       | 499     | 0 |
| AIR PRODS & CHEMS INC        | COM  | 009158106 | 1,280  | 5,300   | SH | DFND | 18 | 0       | 5,300   | 0 |
| AIR TRANSPORT SERVICES GRP I | COM  | 00922R105 | 218    | 9,777   | SH | DFND | 14 | 9,008   | 769     | 0 |
| AKAMAI TECHNOLOGIES INC      | COM  | 00971T101 | 428    | 4,000   | SH | DFND | 10 | 4,000   | 0       | 0 |
| AKAMAI TECHNOLOGIES INC      | COM  | 00971T101 | 14,132 | 131,967 | SH | DFND | 14 | 53,658  | 78,309  | 0 |
| AKAMAI TECHNOLOGIES INC      | COM  | 00971T101 | 37     | 350     | SH | DFND | 16 | 0       | 350     | 0 |
| AKEBIA THERAPEUTICS INC      | COM  | 00972D105 | 158    | 11,667  | SH | DFND | 14 | 10,282  | 1,385   | 0 |
| AKCEA THERAPEUTICS INC       | COM  | 00972L107 | 218    | 15,887  | SH | DFND | 14 | 1,555   | 14,332  | 0 |
| AKCEA THERAPEUTICS INC       | COM  | 00972L107 | 44     | 3,200   | SH | DFND | 16 | 0       | 3,200   | 0 |
| ALAMO GROUP INC              | COM  | 011311107 | 1,225  | 11,939  | SH | DFND | 14 | 1,625   | 10,314  | 0 |
| ALARM COM HLDGS INC          | COM  | 011642105 | 596    | 9,191   | SH | DFND | 10 | 9,191   | 0       | 0 |
| ALARM COM HLDGS INC          | COM  | 011642105 | 3,293  | 50,816  | SH | DFND | 14 | 6,720   | 44,096  | 0 |
| ALASKA AIR GROUP INC         | COM  | 011659109 | 7,985  | 220,222 | SH | DFND | 14 | 61,469  | 158,753 | 0 |
| ALASKA AIR GROUP INC         | COM  | 011659109 | 9      | 260     | SH | DFND | 16 | 0       | 260     | 0 |
| ALASKA COMMUNICATIONS SYS GR | COM  | 01167P101 | 28     | 10,211  | SH | DFND | 14 | 6,370   | 3,841   | 0 |
| ALBANY INTL CORP             | CL A | 012348108 | 2,296  | 39,105  | SH | DFND | 14 | 6,473   | 32,632  | 0 |
| ALBEMARLE CORP               | COM  | 012653101 | 8,899  | 115,262 | SH | DFND | 14 | 35,582  | 79,680  | 0 |
| ALBEMARLE CORP               | COM  | 012653101 | 17     | 220     | SH | DFND | 16 | 0       | 220     | 0 |
| ALBEMARLE CORP               | COM  | 012653101 | 772    | 10,000  | SH | DFND | 18 | 0       | 10,000  | 0 |
| ALBIREO PHARMA INC           | COM  | 01345P106 | 430    | 16,246  | SH | DFND | 14 | 1,220   | 15,026  | 0 |
| ALBIREO PHARMA INC           | COM  | 01345P106 | 297    | 11,200  | SH | DFND | 16 | 0       | 11,200  | 0 |
| ALCOA CORP                   | COM  | 013872106 | 178    | 15,820  | SH | DFND | 14 | 14,910  | 910     | 0 |
| ALEXANDER & BALDWIN INC NEW  | COM  | 014491104 | 224    | 18,416  | SH | DFND | 10 | 18,416  | 0       | 0 |
| ALEXANDER & BALDWIN INC NEW  | COM  | 014491104 | 986    | 80,899  | SH | DFND | 14 | 10,124  | 70,775  | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM  | 015271109 | 15,709 | 96,821  | SH | DFND | 14 | 41,278  | 55,543  | 0 |
| ALEXANDRIA REAL ESTATE EQ IN | COM  | 015271109 | 44     | 270     | SH | DFND | 16 | 0       | 270     | 0 |

|                              |               |           |         |           |    |      |    |         |           |   |
|------------------------------|---------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ALEXANDRIA REAL ESTATE EQ IN | COM           | 015271109 | 14,366  | 88,545    | SH | DFND | 3  | 0       | 88,545    | 0 |
| ALEXION PHARMACEUTICALS INC  | COM           | 015351109 | 167     | 1,490     | SH | DFND | 10 | 1,490   | 0         | 0 |
| ALEXION PHARMACEUTICALS INC  | COM           | 015351109 | 31,800  | 283,324   | SH | DFND | 14 | 73,308  | 210,016   | 0 |
| ALEXION PHARMACEUTICALS INC  | COM           | 015351109 | 537     | 4,780     | SH | DFND | 16 | 0       | 4,780     | 0 |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS | 01609W102 | 1,018   | 4,721     | SH | DFND | 10 | 4,721   | 0         | 0 |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS | 01609W102 | 252,322 | 1,169,782 | SH | DFND | 14 | 42,800  | 1,126,982 | 0 |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS | 01609W102 | 3,710   | 17,200    | SH | DFND | 16 | 0       | 17,200    | 0 |
| ALIBABA GROUP HLDG LTD       | SPONSORED ADS | 01609W102 | 7,002   | 32,460    | SH | DFND | 18 | 0       | 32,460    | 0 |
| ALIGN TECHNOLOGY INC         | COM           | 016255101 | 15,619  | 56,911    | SH | DFND | 14 | 24,258  | 32,653    | 0 |
| ALIGN TECHNOLOGY INC         | COM           | 016255101 | 44      | 159       | SH | DFND | 16 | 0       | 159       | 0 |
| ALLEGHANY CORP DEL           | COM           | 017175100 | 17,120  | 35,001    | SH | DFND | 14 | 13,734  | 21,267    | 0 |
| ALLEGHANY CORP DEL           | COM           | 017175100 | 430     | 880       | SH | DFND | 16 | 0       | 880       | 0 |
| ALLEGHENY TECHNOLOGIES INC   | COM           | 01741R102 | 3,947   | 387,354   | SH | DFND | 14 | 20,580  | 366,774   | 0 |
| ALLEGHENY TECHNOLOGIES INC   | COM           | 01741R102 | 208     | 20,450    | SH | DFND | 16 | 0       | 20,450    | 0 |
| ALLEGIANCE BANCSHARES INC    | COM           | 01748H107 | 570     | 22,450    | SH | DFND | 14 | 3,070   | 19,380    | 0 |
| ALLEGiant TRAVEL CO          | COM           | 01748X102 | 1,737   | 15,903    | SH | DFND | 14 | 2,138   | 13,765    | 0 |
| ALLETE INC                   | COM NEW       | 018522300 | 6,546   | 119,871   | SH | DFND | 14 | 34,772  | 85,099    | 0 |
| ALLETE INC                   | COM NEW       | 018522300 | 762     | 13,950    | SH | DFND | 16 | 0       | 13,950    | 0 |
| ALLIANCE DATA SYSTEMS CORP   | COM           | 018581108 | 351     | 7,779     | SH | DFND | 14 | 5,642   | 2,137     | 0 |
| ALLIANT ENERGY CORP          | COM           | 018802108 | 9,013   | 188,400   | SH | DFND | 14 | 79,828  | 108,572   | 0 |
| ALLIANT ENERGY CORP          | COM           | 018802108 | 26      | 540       | SH | DFND | 16 | 0       | 540       | 0 |
| ALLIANT ENERGY CORP          | COM           | 018802108 | 187     | 3,900     | SH | DFND | 18 | 0       | 3,900     | 0 |
| ALLISON TRANSMISSION HLDGS I | COM           | 01973R101 | 399     | 10,854    | SH | DFND | 10 | 10,854  | 0         | 0 |
| ALLISON TRANSMISSION HLDGS I | COM           | 01973R101 | 23,497  | 638,863   | SH | DFND | 14 | 82,400  | 556,463   | 0 |
| ALLISON TRANSMISSION HLDGS I | COM           | 01973R101 | 357     | 9,700     | SH | DFND | 16 | 0       | 9,700     | 0 |
| ALLOGENE THERAPEUTICS INC    | COM           | 019770106 | 623     | 14,545    | SH | DFND | 14 | 4,445   | 10,100    | 0 |
| ALLOGENE THERAPEUTICS INC    | COM           | 019770106 | 69      | 1,600     | SH | DFND | 16 | 0       | 1,600     | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM           | 01988P108 | 6,707   | 990,630   | SH | DFND | 14 | 65,033  | 925,597   | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM           | 01988P108 | 1,042   | 153,850   | SH | DFND | 16 | 0       | 153,850   | 0 |
| ALLSTATE CORP                | COM           | 020002101 | 1,863   | 19,211    | SH | DFND | 10 | 19,211  | 0         | 0 |
| ALLSTATE CORP                | COM           | 020002101 | 100,600 | 1,037,217 | SH | DFND | 14 | 237,577 | 799,640   | 0 |
| ALLSTATE CORP                | COM           | 020002101 | 843     | 8,687     | SH | DFND | 16 | 0       | 8,687     | 0 |
| ALLY FINL INC                | COM           | 02005N100 | 11,300  | 569,841   | SH | DFND | 14 | 73,591  | 496,250   | 0 |
| ALNYLAM PHARMACEUTICALS INC  | COM           | 02043Q107 | 2,516   | 16,984    | SH | DFND | 14 | 4,224   | 12,760    | 0 |
| ALPHABET INC                 | CAP STK CL C  | 02079K107 | 2,070   | 1,464     | SH | DFND | 10 | 1,464   | 0         | 0 |
| ALPHABET INC                 | CAP STK CL C  | 02079K107 | 581,144 | 411,106   | SH | DFND | 14 | 127,897 | 283,209   | 0 |
| ALPHABET INC                 | CAP STK CL C  | 02079K107 | 3,606   | 2,551     | SH | DFND | 16 | 0       | 2,551     | 0 |
| ALPHABET INC                 | CAP STK CL C  | 02079K107 | 3,110   | 2,200     | SH | DFND | 18 | 0       | 2,200     | 0 |
| ALPHABET INC                 | CAP STK CL A  | 02079K305 | 4,292   | 3,027     | SH | DFND | 10 | 3,027   | 0         | 0 |
| ALPHABET INC                 | CAP STK CL A  | 02079K305 | 576,685 | 406,675   | SH | DFND | 14 | 119,676 | 286,999   | 0 |

|                              |              |           |           |           |    |      |    |         |           |   |
|------------------------------|--------------|-----------|-----------|-----------|----|------|----|---------|-----------|---|
| ALPHABET INC                 | CAP STK CL A | 02079K305 | 3,395     | 2,394     | SH | DFND | 16 | 0       | 2,394     | 0 |
| ALTAIR ENGR INC              | COM CL A     | 021369103 | 252       | 6,343     | SH | DFND | 14 | 5,890   | 453       | 0 |
| ALTERYX INC                  | COM CL A     | 02156B103 | 243       | 1,480     | SH | DFND | 14 | 1,480   | 0         | 0 |
| ALTRA INDL MOTION CORP       | COM          | 02208R106 | 24,629    | 773,034   | SH | DFND | 14 | 148,424 | 624,610   | 0 |
| ALTRA INDL MOTION CORP       | COM          | 02208R106 | 1,752     | 55,000    | SH | DFND | 16 | 0       | 55,000    | 0 |
| ALTRIA GROUP INC             | COM          | 02209S103 | 180,855   | 4,607,768 | SH | DFND | 14 | 885,364 | 3,722,404 | 0 |
| ALTRIA GROUP INC             | COM          | 02209S103 | 1,599     | 40,740    | SH | DFND | 16 | 0       | 40,740    | 0 |
| AMALGAMATED BK NEW YORK N Y  | CLASS A      | 022663108 | 131       | 10,399    | SH | DFND | 14 | 970     | 9,429     | 0 |
| AMAZON COM INC               | COM          | 023135106 | 9,264     | 3,358     | SH | DFND | 10 | 3,358   | 0         | 0 |
| AMAZON COM INC               | COM          | 023135106 | 1,568,695 | 568,611   | SH | DFND | 14 | 173,480 | 395,131   | 0 |
| AMAZON COM INC               | COM          | 023135106 | 8,525     | 3,090     | SH | DFND | 16 | 0       | 3,090     | 0 |
| AMAZON COM INC               | COM          | 023135106 | 3,531     | 1,280     | SH | DFND | 18 | 0       | 1,280     | 0 |
| AMBAC FINL GROUP INC         | COM NEW      | 023139884 | 763       | 53,308    | SH | DFND | 14 | 5,590   | 47,718    | 0 |
| AMEDISYS INC                 | COM          | 023436108 | 2,147     | 10,814    | SH | DFND | 14 | 4,410   | 6,404     | 0 |
| AMEDISYS INC                 | COM          | 023436108 | 79        | 400       | SH | DFND | 16 | 0       | 400       | 0 |
| AMEREN CORP                  | COM          | 023608102 | 13,755    | 195,496   | SH | DFND | 14 | 82,545  | 112,951   | 0 |
| AMEREN CORP                  | COM          | 023608102 | 39        | 555       | SH | DFND | 16 | 0       | 555       | 0 |
| AMERICAN AIRLS GROUP INC     | COM          | 02376R102 | 4,093     | 313,182   | SH | DFND | 14 | 136,326 | 176,856   | 0 |
| AMERICAN AIRLS GROUP INC     | COM          | 02376R102 | 14        | 1,060     | SH | DFND | 16 | 0       | 1,060     | 0 |
| AMERICAN ASSETS TR INC       | COM          | 024013104 | 5,454     | 195,898   | SH | DFND | 14 | 18,793  | 177,105   | 0 |
| AMERICAN ASSETS TR INC       | COM          | 024013104 | 924       | 33,200    | SH | DFND | 16 | 0       | 33,200    | 0 |
| AMERICAN AXLE & MFG HLDGS IN | COM          | 024061103 | 4,990     | 656,601   | SH | DFND | 14 | 16,266  | 640,335   | 0 |
| AMERICAN CAMPUS CMNTYS INC   | COM          | 024835100 | 11,751    | 336,140   | SH | DFND | 14 | 35,079  | 301,061   | 0 |
| AMERICAN CAMPUS CMNTYS INC   | COM          | 024835100 | 189       | 5,400     | SH | DFND | 16 | 0       | 5,400     | 0 |
| AMERICAN CAMPUS CMNTYS INC   | COM          | 024835100 | 28,438    | 813,455   | SH | DFND | 3  | 0       | 813,455   | 0 |
| AMERICAN ELEC PWR CO INC     | COM          | 025537101 | 33,152    | 416,278   | SH | DFND | 14 | 167,860 | 248,418   | 0 |
| AMERICAN ELEC PWR CO INC     | COM          | 025537101 | 86        | 1,080     | SH | DFND | 16 | 0       | 1,080     | 0 |
| AMERICAN ELEC PWR CO INC     | COM          | 025537101 | 319       | 4,000     | SH | DFND | 18 | 0       | 4,000     | 0 |
| AMERICAN EAGLE OUTFITTERS IN | COM          | 02553E106 | 282       | 25,899    | SH | DFND | 14 | 23,263  | 2,636     | 0 |
| AMERICAN EQTY INVT LIFE HLD  | COM          | 025676206 | 18,555    | 750,898   | SH | DFND | 14 | 73,481  | 677,417   | 0 |
| AMERICAN EQTY INVT LIFE HLD  | COM          | 025676206 | 1,731     | 70,050    | SH | DFND | 16 | 0       | 70,050    | 0 |
| AMERICAN EXPRESS CO          | COM          | 025816109 | 49,877    | 523,919   | SH | DFND | 14 | 219,964 | 303,955   | 0 |
| AMERICAN EXPRESS CO          | COM          | 025816109 | 139       | 1,457     | SH | DFND | 16 | 0       | 1,457     | 0 |
| AMERICAN FINL GROUP INC OHIO | COM          | 025932104 | 22,155    | 349,114   | SH | DFND | 14 | 94,552  | 254,562   | 0 |
| AMERICAN FINL GROUP INC OHIO | COM          | 025932104 | 381       | 6,010     | SH | DFND | 16 | 0       | 6,010     | 0 |
| AMERICAN HOMES 4 RENT        | CL A         | 02665T306 | 6,895     | 256,308   | SH | DFND | 14 | 11,070  | 245,238   | 0 |
| AMERICAN INTL GROUP INC      | COM NEW      | 026874784 | 67,116    | 2,152,529 | SH | DFND | 14 | 416,247 | 1,736,282 | 0 |
| AMERICAN INTL GROUP INC      | COM NEW      | 026874784 | 710       | 22,758    | SH | DFND | 16 | 0       | 22,758    | 0 |
| AMERICAN NATL INS CO         | COM          | 028591105 | 795       | 11,030    | SH | DFND | 14 | 1,973   | 9,057     | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM          | 02913V103 | 98        | 3,319     | SH | DFND | 10 | 3,319   | 0         | 0 |
| AMERICAN PUBLIC EDUCATION IN | COM          | 02913V103 | 1,079     | 36,466    | SH | DFND | 14 | 2,360   | 34,106    | 0 |
| AMERICAN SOFTWARE INC        | CL A         | 029683109 | 442       | 28,062    | SH | DFND | 14 | 2,031   | 26,031    | 0 |

|                              |              |           |         |           |    |      |    |         |           |   |
|------------------------------|--------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| AMER STATES WTR CO           | COM          | 029899101 | 11,145  | 141,740   | SH | DFND | 14 | 30,494  | 111,246   | 0 |
| AMER STATES WTR CO           | COM          | 029899101 | 2,029   | 25,800    | SH | DFND | 16 | 0       | 25,800    | 0 |
| AMERICAN TOWER CORP NEW      | COM          | 03027X100 | 1,518   | 5,870     | SH | DFND | 10 | 5,870   | 0         | 0 |
| AMERICAN TOWER CORP NEW      | COM          | 03027X100 | 111,517 | 431,333   | SH | DFND | 14 | 147,200 | 284,133   | 0 |
| AMERICAN TOWER CORP NEW      | COM          | 03027X100 | 254     | 983       | SH | DFND | 16 | 0       | 983       | 0 |
| AMERICAN TOWER CORP NEW      | COM          | 03027X100 | 336     | 1,300     | SH | DFND | 18 | 0       | 1,300     | 0 |
| AMERICAN VANGUARD CORP       | COM          | 030371108 | 436     | 31,690    | SH | DFND | 14 | 3,612   | 28,078    | 0 |
| AMERICAN WTR WKS CO INC NEW  | COM          | 030420103 | 18,280  | 142,083   | SH | DFND | 14 | 60,013  | 82,070    | 0 |
| AMERICAN WTR WKS CO INC NEW  | COM          | 030420103 | 51      | 399       | SH | DFND | 16 | 0       | 399       | 0 |
| AMERICAN WOODMARK CORPORATIO | COM          | 030506109 | 348     | 4,598     | SH | DFND | 10 | 4,598   | 0         | 0 |
| AMERICAN WOODMARK CORPORATIO | COM          | 030506109 | 29,715  | 392,799   | SH | DFND | 14 | 69,180  | 323,619   | 0 |
| AMERICAN WOODMARK CORPORATIO | COM          | 030506109 | 1,777   | 23,490    | SH | DFND | 16 | 0       | 23,490    | 0 |
| AMERICAS CAR MART INC        | COM          | 03062T105 | 1,044   | 11,882    | SH | DFND | 14 | 2,477   | 9,405     | 0 |
| AMERICOLD RLTY TR            | COM          | 03064D108 | 288     | 7,940     | SH | DFND | 14 | 7,940   | 0         | 0 |
| AMERICOLD RLTY TR            | COM          | 03064D108 | 67,854  | 1,869,252 | SH | DFND | 3  | 0       | 1,869,252 | 0 |
| AMERISAFE INC                | COM          | 03071H100 | 1,412   | 23,095    | SH | DFND | 14 | 3,129   | 19,966    | 0 |
| AMERISOURCEBERGEN CORP       | COM          | 03073E105 | 746     | 7,400     | SH | DFND | 10 | 7,400   | 0         | 0 |
| AMERISOURCEBERGEN CORP       | COM          | 03073E105 | 13,531  | 134,277   | SH | DFND | 14 | 49,622  | 84,655    | 0 |
| AMERISOURCEBERGEN CORP       | COM          | 03073E105 | 34      | 340       | SH | DFND | 16 | 0       | 340       | 0 |
| AMERIPRISE FINL INC          | COM          | 03076C106 | 204     | 1,362     | SH | DFND | 10 | 1,362   | 0         | 0 |
| AMERIPRISE FINL INC          | COM          | 03076C106 | 147,734 | 984,633   | SH | DFND | 14 | 159,356 | 825,277   | 0 |
| AMERIPRISE FINL INC          | COM          | 03076C106 | 1,404   | 9,356     | SH | DFND | 16 | 0       | 9,356     | 0 |
| AMERIS BANCORP               | COM          | 03076K108 | 5,339   | 226,304   | SH | DFND | 14 | 9,955   | 216,349   | 0 |
| AMETEK INC                   | COM          | 031100100 | 16,002  | 179,048   | SH | DFND | 14 | 75,736  | 103,312   | 0 |
| AMETEK INC                   | COM          | 031100100 | 46      | 520       | SH | DFND | 16 | 0       | 520       | 0 |
| AMGEN INC                    | COM          | 031162100 | 1,016   | 4,309     | SH | DFND | 10 | 4,309   | 0         | 0 |
| AMGEN INC                    | COM          | 031162100 | 186,034 | 788,746   | SH | DFND | 14 | 216,887 | 571,859   | 0 |
| AMGEN INC                    | COM          | 031162100 | 918     | 3,892     | SH | DFND | 16 | 0       | 3,892     | 0 |
| AMICUS THERAPEUTICS INC      | COM          | 03152W109 | 304     | 20,180    | SH | DFND | 14 | 20,180  | 0         | 0 |
| AMICUS THERAPEUTICS INC      | COM          | 03152W109 | 2,124   | 140,826   | SH | DFND | 18 | 0       | 140,826   | 0 |
| AMKOR TECHNOLOGY INC         | COM          | 031652100 | 501     | 40,739    | SH | DFND | 10 | 40,739  | 0         | 0 |
| AMKOR TECHNOLOGY INC         | COM          | 031652100 | 1,649   | 133,966   | SH | DFND | 14 | 75,545  | 58,421    | 0 |
| AMKOR TECHNOLOGY INC         | COM          | 031652100 | 907     | 73,650    | SH | DFND | 16 | 0       | 73,650    | 0 |
| AMNEAL PHARMACEUTICALS INC   | COM STK CL A | 03168L105 | 5,128   | 1,077,284 | SH | DFND | 14 | 256,416 | 820,868   | 0 |
| AMNEAL PHARMACEUTICALS INC   | COM STK CL A | 03168L105 | 609     | 127,950   | SH | DFND | 16 | 0       | 127,950   | 0 |
| AMPHENOL CORP NEW            | CL A         | 032095101 | 1,375   | 14,355    | SH | DFND | 10 | 14,355  | 0         | 0 |
| AMPHENOL CORP NEW            | CL A         | 032095101 | 22,214  | 231,856   | SH | DFND | 14 | 97,344  | 134,512   | 0 |
| AMPHENOL CORP NEW            | CL A         | 032095101 | 62      | 645       | SH | DFND | 16 | 0       | 645       | 0 |
| AMPHASTAR PHARMACEUTICALS IN | COM          | 03209R103 | 2,961   | 131,815   | SH | DFND | 14 | 22,280  | 109,535   | 0 |
| AMPHASTAR PHARMACEUTICALS IN | COM          | 03209R103 | 373     | 16,600    | SH | DFND | 16 | 0       | 16,600    | 0 |
| ANALOG DEVICES INC           | COM          | 032654105 | 35,569  | 290,026   | SH | DFND | 14 | 121,930 | 168,096   | 0 |
| ANALOG DEVICES INC           | COM          | 032654105 | 98      | 800       | SH | DFND | 16 | 0       | 800       | 0 |
| ANAPLAN INC                  | COM          | 03272L108 | 234     | 5,160     | SH | DFND | 14 | 5,160   | 0         | 0 |
| ANDERSONS INC                | COM          | 034164103 | 1,869   | 135,843   | SH | DFND | 14 | 4,323   | 131,520   | 0 |

|                                 |          |           |           |           |    |      |    |           |           |   |
|---------------------------------|----------|-----------|-----------|-----------|----|------|----|-----------|-----------|---|
| ANGIODYNAMICS INC               | COM      | 03475V101 | 7,202     | 708,183   | SH | DFND | 14 | 98,801    | 609,382   | 0 |
| ANGIODYNAMICS INC               | COM      | 03475V101 | 880       | 86,550    | SH | DFND | 16 | 0         | 86,550    | 0 |
| ANIKA THERAPEUTICS INC          | COM      | 035255108 | 54        | 1,441     | SH | DFND | 10 | 1,441     | 0         | 0 |
| ANIKA THERAPEUTICS INC          | COM      | 035255108 | 3,879     | 102,797   | SH | DFND | 14 | 33,550    | 69,247    | 0 |
| ANIKA THERAPEUTICS INC          | COM      | 035255108 | 977       | 25,900    | SH | DFND | 16 | 0         | 25,900    | 0 |
| ANNALY CAPITAL<br>MANAGEMENT IN | COM      | 035710409 | 23,466    | 3,577,124 | SH | DFND | 14 | 596,314   | 2,980,810 | 0 |
| ANSYS INC                       | COM      | 03662Q105 | 19,810    | 67,904    | SH | DFND | 14 | 28,716    | 39,188    | 0 |
| ANSYS INC                       | COM      | 03662Q105 | 54        | 186       | SH | DFND | 16 | 0         | 186       | 0 |
| ANTARES PHARMA INC              | COM      | 036642106 | 144       | 52,367    | SH | DFND | 14 | 46,035    | 6,332     | 0 |
| ANTERO RESOURCES CORP           | COM      | 03674X106 | 109       | 42,887    | SH | DFND | 10 | 42,887    | 0         | 0 |
| ANTERO RESOURCES CORP           | COM      | 03674X106 | 52        | 20,410    | SH | DFND | 14 | 20,410    | 0         | 0 |
| ANTHEM INC                      | COM      | 036752103 | 201,648   | 766,781   | SH | DFND | 14 | 159,990   | 606,791   | 0 |
| ANTHEM INC                      | COM      | 036752103 | 1,540     | 5,856     | SH | DFND | 16 | 0         | 5,856     | 0 |
| ANTHEM INC                      | COM      | 036752103 | 4,681     | 17,800    | SH | DFND | 18 | 0         | 17,800    | 0 |
| ANTERO MIDSTREAM CORP           | COM      | 03676B102 | 171       | 33,490    | SH | DFND | 14 | 29,920    | 3,570     | 0 |
| ANWORTH MTG ASSET CORP          | COM      | 037347101 | 304       | 178,860   | SH | DFND | 14 | 7,360     | 171,500   | 0 |
| APACHE CORP                     | COM      | 037411105 | 3,772     | 279,401   | SH | DFND | 14 | 120,090   | 159,311   | 0 |
| APACHE CORP                     | COM      | 037411105 | 10        | 751       | SH | DFND | 16 | 0         | 751       | 0 |
| APARTMENT INVT & MGMT CO        | CL A     | 03748R754 | 4,963     | 131,860   | SH | DFND | 14 | 49,523    | 82,337    | 0 |
| APARTMENT INVT & MGMT CO        | CL A     | 03748R754 | 11        | 303       | SH | DFND | 16 | 0         | 303       | 0 |
| APELLIS PHARMACEUTICALS<br>INC  | COM      | 03753U106 | 183       | 5,592     | SH | DFND | 14 | 5,020     | 572       | 0 |
| APELLIS PHARMACEUTICALS<br>INC  | COM      | 03753U106 | 2,732     | 83,662    | SH | DFND | 18 | 0         | 83,662    | 0 |
| APOGEE ENTERPRISES INC          | COM      | 037598109 | 1,765     | 76,612    | SH | DFND | 14 | 4,135     | 72,477    | 0 |
| APOGEE ENTERPRISES INC          | COM      | 037598109 | 77        | 3,350     | SH | DFND | 16 | 0         | 3,350     | 0 |
| APOLLO COML REAL EST FIN<br>INC | COM      | 03762U105 | 4,607     | 469,592   | SH | DFND | 14 | 22,465    | 447,127   | 0 |
| APPLE INC                       | COM      | 037833100 | 10,092    | 27,664    | SH | DFND | 10 | 27,664    | 0         | 0 |
| APPLE INC                       | COM      | 037833100 | 2,309,624 | 6,331,205 | SH | DFND | 14 | 1,790,089 | 4,541,116 | 0 |
| APPLE INC                       | COM      | 037833100 | 14,825    | 40,639    | SH | DFND | 16 | 0         | 40,639    | 0 |
| APPLE INC                       | COM      | 037833100 | 441       | 1,210     | SH | DFND | 18 | 0         | 1,210     | 0 |
| APPFOLIO INC                    | COM CL A | 03783C100 | 241       | 1,484     | SH | DFND | 14 | 1,374     | 110       | 0 |
| APPLE HOSPITALITY REIT INC      | COM NEW  | 03784Y200 | 22,764    | 2,356,535 | SH | DFND | 14 | 276,806   | 2,079,729 | 0 |
| APPLE HOSPITALITY REIT INC      | COM NEW  | 03784Y200 | 63        | 6,500     | SH | DFND | 16 | 0         | 6,500     | 0 |
| APPLE HOSPITALITY REIT INC      | COM NEW  | 03784Y200 | 25,649    | 2,655,143 | SH | DFND | 3  | 0         | 2,655,143 | 0 |
| APPLIED INDL TECHNOLOGIES<br>IN | COM      | 03820C105 | 5,189     | 83,176    | SH | DFND | 14 | 14,034    | 69,142    | 0 |
| APPLIED MATLS INC               | COM      | 038222105 | 262       | 4,340     | SH | DFND | 10 | 4,340     | 0         | 0 |
| APPLIED MATLS INC               | COM      | 038222105 | 154,446   | 2,554,945 | SH | DFND | 14 | 561,765   | 1,993,180 | 0 |
| APPLIED MATLS INC               | COM      | 038222105 | 1,251     | 20,700    | SH | DFND | 16 | 0         | 20,700    | 0 |
| APPLIED OPTOELECTRONICS<br>INC  | COM      | 03823U102 | 415       | 38,210    | SH | DFND | 14 | 3,110     | 35,100    | 0 |
| APTARGROUP INC                  | COM      | 038336103 | 1,064     | 9,504     | SH | DFND | 14 | 8,325     | 1,179     | 0 |
| ARCBEST CORP                    | COM      | 03937C105 | 357       | 13,453    | SH | DFND | 10 | 13,453    | 0         | 0 |
| ARCBEST CORP                    | COM      | 03937C105 | 5,871     | 221,455   | SH | DFND | 14 | 3,513     | 217,942   | 0 |
| ARCH RESOURCES INC              | CL A     | 03940R107 | 1,309     | 46,060    | SH | DFND | 14 | 1,212     | 44,848    | 0 |
| ARCH RESOURCES INC              | CL A     | 03940R107 | 68        | 2,400     | SH | DFND | 16 | 0         | 2,400     | 0 |
| ARCHER DANIELS MIDLAND<br>CO    | COM      | 039483102 | 61,064    | 1,530,433 | SH | DFND | 14 | 325,464   | 1,204,969 | 0 |

|                              |              |           |        |         |    |      |    |         |         |   |
|------------------------------|--------------|-----------|--------|---------|----|------|----|---------|---------|---|
| ARCHER DANIELS MIDLAND CO    | COM          | 039483102 | 718    | 18,003  | SH | DFND | 16 | 0       | 18,003  | 0 |
| ARCHROCK INC                 | COM          | 03957W106 | 2,618  | 403,388 | SH | DFND | 14 | 17,673  | 385,715 | 0 |
| ARCHROCK INC                 | COM          | 03957W106 | 34     | 5,300   | SH | DFND | 16 | 0       | 5,300   | 0 |
| ARCOSA INC                   | COM          | 039653100 | 3,941  | 93,386  | SH | DFND | 14 | 15,909  | 77,477  | 0 |
| ARCONIC CORPORATION          | COM          | 03966V107 | 2,726  | 195,695 | SH | DFND | 14 | 21,652  | 174,043 | 0 |
| ARCUS BIOSCIENCES INC        | COM          | 03969F109 | 1,562  | 63,144  | SH | DFND | 14 | 33,270  | 29,874  | 0 |
| ARCUS BIOSCIENCES INC        | COM          | 03969F109 | 424    | 17,150  | SH | DFND | 16 | 0       | 17,150  | 0 |
| ARES MANAGEMENT CORPORATION  | CL A COM STK | 03990B101 | 226    | 5,700   | SH | DFND | 14 | 5,700   | 0       | 0 |
| ARENA PHARMACEUTICALS INC    | COM NEW      | 040047607 | 956    | 15,184  | SH | DFND | 14 | 10,404  | 4,780   | 0 |
| ARENA PHARMACEUTICALS INC    | COM NEW      | 040047607 | 38     | 600     | SH | DFND | 16 | 0       | 600     | 0 |
| ARES COML REAL ESTATE CORP   | COM          | 04013V108 | 356    | 39,024  | SH | DFND | 14 | 1,610   | 37,414  | 0 |
| ARISTA NETWORKS INC          | COM          | 040413106 | 9,099  | 43,322  | SH | DFND | 14 | 18,346  | 24,976  | 0 |
| ARISTA NETWORKS INC          | COM          | 040413106 | 26     | 125     | SH | DFND | 16 | 0       | 125     | 0 |
| ARLINGTON ASSET INVST CORP   | CL A NEW     | 041356205 | 714    | 240,434 | SH | DFND | 14 | 2,138   | 238,296 | 0 |
| ARLO TECHNOLOGIES INC        | COM          | 04206A101 | 232    | 89,965  | SH | DFND | 14 | 11,960  | 78,005  | 0 |
| ARMADA HOFFLER PPTYS INC     | COM          | 04208T108 | 1,446  | 145,363 | SH | DFND | 14 | 33,650  | 111,713 | 0 |
| ARMADA HOFFLER PPTYS INC     | COM          | 04208T108 | 109    | 11,000  | SH | DFND | 16 | 0       | 11,000  | 0 |
| ARMOUR RESIDENTIAL REIT INC  | COM NEW      | 042315507 | 3,012  | 320,770 | SH | DFND | 14 | 23,545  | 297,225 | 0 |
| ARMOUR RESIDENTIAL REIT INC  | COM NEW      | 042315507 | 301    | 32,100  | SH | DFND | 16 | 0       | 32,100  | 0 |
| ARROW ELECTRS INC            | COM          | 042735100 | 288    | 4,200   | SH | DFND | 10 | 4,200   | 0       | 0 |
| ARROW ELECTRS INC            | COM          | 042735100 | 25,388 | 369,609 | SH | DFND | 14 | 107,152 | 262,457 | 0 |
| ARROW ELECTRS INC            | COM          | 042735100 | 477    | 6,950   | SH | DFND | 16 | 0       | 6,950   | 0 |
| ARROWHEAD PHARMACEUTICALS IN | COM          | 04280A100 | 6,008  | 139,108 | SH | DFND | 14 | 27,900  | 111,208 | 0 |
| ARROWHEAD PHARMACEUTICALS IN | COM          | 04280A100 | 2,093  | 48,450  | SH | DFND | 16 | 0       | 48,450  | 0 |
| ARTESIAN RESOURCES CORP      | CL A         | 043113208 | 239    | 6,589   | SH | DFND | 14 | 775     | 5,814   | 0 |
| ASBURY AUTOMOTIVE GROUP INC  | COM          | 043436104 | 22,388 | 289,509 | SH | DFND | 14 | 32,871  | 256,638 | 0 |
| ASBURY AUTOMOTIVE GROUP INC  | COM          | 043436104 | 2,385  | 30,841  | SH | DFND | 16 | 0       | 30,841  | 0 |
| ASHFORD HOSPITALITY TR INC   | COM SHS      | 044103109 | 18     | 25,100  | SH | DFND | 14 | 4,800   | 20,300  | 0 |
| ASHFORD HOSPITALITY TR INC   | COM SHS      | 044103109 | 1      | 1,600   | SH | DFND | 16 | 0       | 1,600   | 0 |
| ASHLAND GLOBAL HLDGS INC     | COM          | 044186104 | 628    | 9,092   | SH | DFND | 14 | 8,027   | 1,065   | 0 |
| ASPEN TECHNOLOGY INC         | COM          | 045327103 | 282    | 2,722   | SH | DFND | 14 | 2,722   | 0       | 0 |
| ASSEMBLY BIOSCIENCES INC     | COM          | 045396108 | 88     | 3,772   | SH | DFND | 14 | 2,595   | 1,177   | 0 |
| ASSEMBLY BIOSCIENCES INC     | COM          | 045396108 | 2,992  | 128,306 | SH | DFND | 18 | 0       | 128,306 | 0 |
| ASSOCIATED BANC CORP         | COM          | 045487105 | 7,252  | 530,090 | SH | DFND | 14 | 179,099 | 350,991 | 0 |
| ASSOCIATED BANC CORP         | COM          | 045487105 | 171    | 12,500  | SH | DFND | 16 | 0       | 12,500  | 0 |
| ASSURANT INC                 | COM          | 04621X108 | 4,890  | 47,343  | SH | DFND | 14 | 19,643  | 27,700  | 0 |
| ASSURANT INC                 | COM          | 04621X108 | 14     | 135     | SH | DFND | 16 | 0       | 135     | 0 |
| ASTEC INDS INC               | COM          | 046224101 | 1,652  | 35,668  | SH | DFND | 14 | 6,718   | 28,950  | 0 |
| ASTEC INDS INC               | COM          | 046224101 | 130    | 2,800   | SH | DFND | 16 | 0       | 2,800   | 0 |
| ASTRONICS CORP               | COM          | 046433108 | 114    | 10,840  | SH | DFND | 14 | 10,840  | 0       | 0 |
| AT HOME GROUP INC            | COM          | 04650Y100 | 1,824  | 281,045 | SH | DFND | 14 | 2,945   | 278,100 | 0 |

|                              |         |           |         |           |    |      |    |         |           |   |
|------------------------------|---------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ATHENEX INC                  | COM     | 04685N103 | 6,258   | 454,806   | SH | DFND | 14 | 113,370 | 341,436   | 0 |
| ATHENEX INC                  | COM     | 04685N103 | 89      | 6,500     | SH | DFND | 16 | 0       | 6,500     | 0 |
| ATKORE INTL GROUP INC        | COM     | 047649108 | 410     | 14,975    | SH | DFND | 10 | 14,975  | 0         | 0 |
| ATKORE INTL GROUP INC        | COM     | 047649108 | 37,550  | 1,372,931 | SH | DFND | 14 | 249,220 | 1,123,711 | 0 |
| ATKORE INTL GROUP INC        | COM     | 047649108 | 2,852   | 104,269   | SH | DFND | 16 | 0       | 104,269   | 0 |
| ATLANTIC POWER CORP          | COM NEW | 04878Q863 | 94      | 46,933    | SH | DFND | 14 | 7,872   | 39,061    | 0 |
| ATLANTIC POWER CORP          | COM NEW | 04878Q863 | 18      | 9,150     | SH | DFND | 16 | 0       | 9,150     | 0 |
| ATLANTIC UN BANKSHARES CORP  | COM     | 04911A107 | 2,176   | 93,956    | SH | DFND | 14 | 6,551   | 87,405    | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 392     | 9,109     | SH | DFND | 10 | 9,109   | 0         | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 6,327   | 147,030   | SH | DFND | 14 | 4,061   | 142,969   | 0 |
| ATMOS ENERGY CORP            | COM     | 049560105 | 11,820  | 118,703   | SH | DFND | 14 | 40,072  | 78,631    | 0 |
| ATMOS ENERGY CORP            | COM     | 049560105 | 26      | 257       | SH | DFND | 16 | 0       | 257       | 0 |
| ATRICURE INC                 | COM     | 04963C209 | 260     | 5,795     | SH | DFND | 14 | 5,400   | 395       | 0 |
| ATRION CORP                  | COM     | 049904105 | 1,541   | 2,419     | SH | DFND | 14 | 130     | 2,289     | 0 |
| ATRION CORP                  | COM     | 049904105 | 248     | 390       | SH | DFND | 16 | 0       | 390       | 0 |
| AUTODESK INC                 | COM     | 052769106 | 44,609  | 186,501   | SH | DFND | 14 | 72,834  | 113,667   | 0 |
| AUTODESK INC                 | COM     | 052769106 | 546     | 2,283     | SH | DFND | 16 | 0       | 2,283     | 0 |
| AUTOMATIC DATA PROCESSING IN | COM     | 053015103 | 74      | 500       | SH | DFND | 10 | 500     | 0         | 0 |
| AUTOMATIC DATA PROCESSING IN | COM     | 053015103 | 110,996 | 745,491   | SH | DFND | 14 | 183,315 | 562,176   | 0 |
| AUTOMATIC DATA PROCESSING IN | COM     | 053015103 | 141     | 950       | SH | DFND | 16 | 0       | 950       | 0 |
| AUTONATION INC               | COM     | 05329W102 | 41,042  | 1,092,126 | SH | DFND | 14 | 180,538 | 911,588   | 0 |
| AUTONATION INC               | COM     | 05329W102 | 577     | 15,350    | SH | DFND | 16 | 0       | 15,350    | 0 |
| AUTOZONE INC                 | COM     | 053332102 | 22,233  | 19,708    | SH | DFND | 14 | 7,838   | 11,870    | 0 |
| AUTOZONE INC                 | COM     | 053332102 | 59      | 52        | SH | DFND | 16 | 0       | 52        | 0 |
| AUTOZONE INC                 | COM     | 053332102 | 338     | 300       | SH | DFND | 18 | 0       | 300       | 0 |
| AVALARA INC                  | COM     | 05338G106 | 445     | 3,345     | SH | DFND | 14 | 3,300   | 45        | 0 |
| AVALONBAY CMNTYS INC         | COM     | 053484101 | 17,575  | 113,651   | SH | DFND | 14 | 47,126  | 66,525    | 0 |
| AVALONBAY CMNTYS INC         | COM     | 053484101 | 47      | 306       | SH | DFND | 16 | 0       | 306       | 0 |
| AVALONBAY CMNTYS INC         | COM     | 053484101 | 37,598  | 243,131   | SH | DFND | 3  | 0       | 243,131   | 0 |
| AVANOS MED INC               | COM     | 05350V106 | 275     | 9,345     | SH | DFND | 14 | 8,188   | 1,157     | 0 |
| AVANGRID INC                 | COM     | 05351W103 | 844     | 20,100    | SH | DFND | 10 | 20,100  | 0         | 0 |
| AVANGRID INC                 | COM     | 05351W103 | 5,499   | 131,001   | SH | DFND | 14 | 22,408  | 108,593   | 0 |
| AVAYA HLDGS CORP             | COM     | 05351X101 | 3,388   | 274,148   | SH | DFND | 14 | 7,720   | 266,428   | 0 |
| AVAYA HLDGS CORP             | COM     | 05351X101 | 408     | 33,050    | SH | DFND | 16 | 0       | 33,050    | 0 |
| AVAYA HLDGS CORP             | COM     | 05351X101 | 559     | 45,214    | SH | DFND | 3  | 0       | 45,214    | 0 |
| AVANTOR INC                  | COM     | 05352A100 | 1,975   | 116,150   | SH | DFND | 14 | 14,900  | 101,250   | 0 |
| AVERY DENNISON CORP          | COM     | 053611109 | 7,565   | 66,311    | SH | DFND | 14 | 27,780  | 38,531    | 0 |
| AVERY DENNISON CORP          | COM     | 053611109 | 22      | 190       | SH | DFND | 16 | 0       | 190       | 0 |
| AVERY DENNISON CORP          | COM     | 053611109 | 856     | 7,500     | SH | DFND | 18 | 0       | 7,500     | 0 |
| AVIS BUDGET GROUP            | COM     | 053774105 | 289     | 12,607    | SH | DFND | 14 | 12,017  | 590       | 0 |
| AVISTA CORP                  | COM     | 05379B107 | 205     | 5,635     | SH | DFND | 10 | 5,635   | 0         | 0 |
| AVISTA CORP                  | COM     | 05379B107 | 3,077   | 84,565    | SH | DFND | 14 | 10,339  | 74,226    | 0 |
| AVNET INC                    | COM     | 053807103 | 14,262  | 511,552   | SH | DFND | 14 | 86,612  | 424,940   | 0 |
| AVNET INC                    | COM     | 053807103 | 112     | 4,000     | SH | DFND | 16 | 0       | 4,000     | 0 |
| AXCELIS TECHNOLOGIES INC     | COM NEW | 054540208 | 1,100   | 39,498    | SH | DFND | 14 | 4,662   | 34,836    | 0 |
| AXOGEN INC                   | COM     | 05463X106 | 128     | 13,813    | SH | DFND | 14 | 11,890  | 1,923     | 0 |

|                             |                |           |         |           |    |      |    |           |           |   |
|-----------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| AXON ENTERPRISE INC         | COM            | 05464C101 | 891     | 9,079     | SH | DFND | 14 | 7,909     | 1,170     | 0 |
| AXSOME THERAPEUTICS INC     | COM            | 05464T104 | 528     | 6,412     | SH | DFND | 14 | 2,275     | 4,137     | 0 |
| AXSOME THERAPEUTICS INC     | COM            | 05464T104 | 1,300   | 15,800    | SH | DFND | 16 | 0         | 15,800    | 0 |
| AXOS FINANCIAL INC          | COM            | 05465C100 | 4,115   | 186,371   | SH | DFND | 14 | 34,808    | 151,563   | 0 |
| AXOS FINANCIAL INC          | COM            | 05465C100 | 521     | 23,600    | SH | DFND | 16 | 0         | 23,600    | 0 |
| BBX CAP CORP NEW            | CL A           | 05491N104 | 76      | 29,734    | SH | DFND | 14 | 3,490     | 26,244    | 0 |
| B & G FOODS INC NEW         | COM            | 05508R106 | 1,870   | 76,707    | SH | DFND | 14 | 10,062    | 66,645    | 0 |
| BGC PARTNERS INC            | CL A           | 05541T101 | 973     | 355,176   | SH | DFND | 14 | 23,376    | 331,800   | 0 |
| BJS WHSL CLUB HLDGS INC     | COM            | 05550J101 | 13,882  | 372,459   | SH | DFND | 14 | 103,070   | 269,389   | 0 |
| BJS WHSL CLUB HLDGS INC     | COM            | 05550J101 | 675     | 18,100    | SH | DFND | 16 | 0         | 18,100    | 0 |
| BOK FINL CORP               | COM NEW        | 05561Q201 | 366     | 6,485     | SH | DFND | 14 | 2,585     | 3,900     | 0 |
| BMC STK HLDGS INC           | COM            | 05591B109 | 32,999  | 1,312,599 | SH | DFND | 14 | 295,315   | 1,017,284 | 0 |
| BMC STK HLDGS INC           | COM            | 05591B109 | 2,762   | 109,850   | SH | DFND | 16 | 0         | 109,850   | 0 |
| BWX TECHNOLOGIES INC        | COM            | 05605H100 | 293     | 5,179     | SH | DFND | 14 | 5,179     | 0         | 0 |
| BADGER METER INC            | COM            | 056525108 | 2,281   | 36,248    | SH | DFND | 14 | 5,915     | 30,333    | 0 |
| BAIDU INC                   | SPON ADR REP A | 056752108 | 9,375   | 78,200    | SH | DFND | 14 | 4,500     | 73,700    | 0 |
| BAIDU INC                   | SPON ADR REP A | 056752108 | 132     | 1,100     | SH | DFND | 16 | 0         | 1,100     | 0 |
| BAIDU INC                   | SPON ADR REP A | 056752108 | 264     | 2,200     | SH | DFND | 18 | 0         | 2,200     | 0 |
| BAKER HUGHES COMPANY        | CL A           | 05722G100 | 9,436   | 613,109   | SH | DFND | 14 | 232,885   | 380,224   | 0 |
| BAKER HUGHES COMPANY        | CL A           | 05722G100 | 21      | 1,339     | SH | DFND | 16 | 0         | 1,339     | 0 |
| BALCHEM CORP                | COM            | 057665200 | 4,083   | 43,039    | SH | DFND | 14 | 8,571     | 34,468    | 0 |
| BALL CORP                   | COM            | 058498106 | 17,777  | 255,822   | SH | DFND | 14 | 107,552   | 148,270   | 0 |
| BALL CORP                   | COM            | 058498106 | 49      | 700       | SH | DFND | 16 | 0         | 700       | 0 |
| BANCORP INC DEL             | COM            | 05969A105 | 6,371   | 650,095   | SH | DFND | 14 | 115,155   | 534,940   | 0 |
| BANCORP INC DEL             | COM            | 05969A105 | 1,008   | 102,850   | SH | DFND | 16 | 0         | 102,850   | 0 |
| BANCORPSOUTH BK TUPELO MISS | COM            | 05971J102 | 1,601   | 70,395    | SH | DFND | 14 | 16,469    | 53,926    | 0 |
| BANC OF CALIFORNIA INC      | COM            | 05990K106 | 557     | 51,409    | SH | DFND | 14 | 6,209     | 45,200    | 0 |
| BK OF AMERICA CORP          | COM            | 060505104 | 1,618   | 68,125    | SH | DFND | 10 | 68,125    | 0         | 0 |
| BK OF AMERICA CORP          | COM            | 060505104 | 231,645 | 9,753,453 | SH | DFND | 14 | 2,985,116 | 6,768,337 | 0 |
| BK OF AMERICA CORP          | COM            | 060505104 | 876     | 36,898    | SH | DFND | 16 | 0         | 36,898    | 0 |
| BANK HAWAII CORP            | COM            | 062540109 | 366     | 5,959     | SH | DFND | 14 | 5,235     | 724       | 0 |
| BANK MONTREAL QUE           | COM            | 063671101 | 253     | 4,770     | SH | DFND | 3  | 4,770     | 0         | 0 |
| BANK NEW YORK MELLON CORP   | COM            | 064058100 | 707     | 18,300    | SH | DFND | 10 | 18,300    | 0         | 0 |
| BANK NEW YORK MELLON CORP   | COM            | 064058100 | 127,405 | 3,296,386 | SH | DFND | 14 | 684,486   | 2,611,900 | 0 |
| BANK NEW YORK MELLON CORP   | COM            | 064058100 | 774     | 20,030    | SH | DFND | 16 | 0         | 20,030    | 0 |
| BANK OZK                    | COM            | 06417N103 | 163     | 6,949     | SH | DFND | 10 | 6,949     | 0         | 0 |
| BANK OZK                    | COM            | 06417N103 | 1,404   | 59,835    | SH | DFND | 14 | 23,871    | 35,964    | 0 |
| BANKUNITED INC              | COM            | 06652K103 | 16,682  | 823,798   | SH | DFND | 14 | 99,142    | 724,656   | 0 |
| BANKUNITED INC              | COM            | 06652K103 | 263     | 13,000    | SH | DFND | 16 | 0         | 13,000    | 0 |
| BANNER CORP                 | COM NEW        | 06652V208 | 3,143   | 82,706    | SH | DFND | 14 | 5,389     | 77,317    | 0 |
| BARNES & NOBLE ED INC       | COM            | 06777U101 | 67      | 42,005    | SH | DFND | 14 | 3,378     | 38,627    | 0 |
| BARNES GROUP INC            | COM            | 067806109 | 2,233   | 56,447    | SH | DFND | 14 | 7,180     | 49,267    | 0 |
| BARRETT BUSINESS SVCS INC   | COM            | 068463108 | 7,644   | 143,870   | SH | DFND | 14 | 34,416    | 109,454   | 0 |
| BARRETT BUSINESS SVCS INC   | COM            | 068463108 | 879     | 16,550    | SH | DFND | 16 | 0         | 16,550    | 0 |
| BAXTER INTL INC             | COM            | 071813109 | 624     | 7,250     | SH | DFND | 10 | 7,250     | 0         | 0 |
| BAXTER INTL INC             | COM            | 071813109 | 117,699 | 1,367,003 | SH | DFND | 14 | 260,015   | 1,106,988 | 0 |
| BAXTER INTL INC             | COM            | 071813109 | 549     | 6,375     | SH | DFND | 16 | 0         | 6,375     | 0 |

|                                 |               |           |         |           |    |      |    |         |           |   |
|---------------------------------|---------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| BEACON ROOFING SUPPLY INC       | COM           | 073685109 | 3,135   | 118,895   | SH | DFND | 14 | 4,295   | 114,600   | 0 |
| BEAZER HOMES USA INC            | COM NEW       | 07556Q881 | 199     | 19,716    | SH | DFND | 10 | 19,716  | 0         | 0 |
| BEAZER HOMES USA INC            | COM NEW       | 07556Q881 | 385     | 38,229    | SH | DFND | 14 | 1,933   | 36,296    | 0 |
| BECTON DICKINSON & CO           | COM           | 075887109 | 149,787 | 626,018   | SH | DFND | 14 | 159,712 | 466,306   | 0 |
| BECTON DICKINSON & CO           | COM           | 075887109 | 947     | 3,958     | SH | DFND | 16 | 0       | 3,958     | 0 |
| BED BATH & BEYOND INC           | COM           | 075896100 | 6,806   | 642,099   | SH | DFND | 14 | 18,940  | 623,159   | 0 |
| BEIGENE LTD                     | SPONSORED ADR | 07725L102 | 548     | 2,908     | SH | DFND | 14 | 2,868   | 40        | 0 |
| BEL FUSE INC                    | CL B          | 077347300 | 137     | 12,784    | SH | DFND | 14 | 1,644   | 11,140    | 0 |
| BELDEN INC                      | COM           | 077454106 | 4,720   | 144,995   | SH | DFND | 14 | 42,427  | 102,568   | 0 |
| BELDEN INC                      | COM           | 077454106 | 514     | 15,800    | SH | DFND | 16 | 0       | 15,800    | 0 |
| BENCHMARK ELECTRS INC           | COM           | 08160H101 | 336     | 15,540    | SH | DFND | 10 | 15,540  | 0         | 0 |
| BENCHMARK ELECTRS INC           | COM           | 08160H101 | 1,837   | 85,064    | SH | DFND | 14 | 5,509   | 79,555    | 0 |
| BENCHMARK ELECTRS INC           | COM           | 08160H101 | 300     | 13,900    | SH | DFND | 16 | 0       | 13,900    | 0 |
| BERKLEY W R CORP                | COM           | 084423102 | 6,362   | 111,049   | SH | DFND | 14 | 46,293  | 64,756    | 0 |
| BERKLEY W R CORP                | COM           | 084423102 | 17      | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| BERKSHIRE HATHAWAY INC<br>DEL   | CL B NEW      | 084670702 | 2,807   | 15,726    | SH | DFND | 10 | 15,726  | 0         | 0 |
| BERKSHIRE HATHAWAY INC<br>DEL   | CL B NEW      | 084670702 | 429,383 | 2,405,371 | SH | DFND | 14 | 782,115 | 1,623,256 | 0 |
| BERKSHIRE HATHAWAY INC<br>DEL   | CL B NEW      | 084670702 | 1,859   | 10,413    | SH | DFND | 16 | 0       | 10,413    | 0 |
| BERKSHIRE HILLS BANCORP<br>INC  | COM           | 084680107 | 4,388   | 398,180   | SH | DFND | 14 | 22,437  | 375,743   | 0 |
| BERKSHIRE HILLS BANCORP<br>INC  | COM           | 084680107 | 380     | 34,500    | SH | DFND | 16 | 0       | 34,500    | 0 |
| BERRY GLOBAL GROUP INC          | COM           | 08579W103 | 239     | 5,390     | SH | DFND | 14 | 5,390   | 0         | 0 |
| BERRY GLOBAL GROUP INC          | COM           | 08579W103 | 131     | 2,960     | SH | DFND | 18 | 0       | 2,960     | 0 |
| BERRY CORP                      | COM           | 08579X101 | 2,370   | 490,689   | SH | DFND | 14 | 77,885  | 412,804   | 0 |
| BERRY CORP                      | COM           | 08579X101 | 148     | 30,700    | SH | DFND | 16 | 0       | 30,700    | 0 |
| BEST BUY INC                    | COM           | 086516101 | 263     | 3,017     | SH | DFND | 10 | 3,017   | 0         | 0 |
| BEST BUY INC                    | COM           | 086516101 | 45,254  | 518,553   | SH | DFND | 14 | 117,516 | 401,037   | 0 |
| BEST BUY INC                    | COM           | 086516101 | 1,040   | 11,915    | SH | DFND | 16 | 0       | 11,915    | 0 |
| BEYOND MEAT INC                 | COM           | 08862E109 | 283     | 2,110     | SH | DFND | 14 | 2,110   | 0         | 0 |
| BIG LOTS INC                    | COM           | 089302103 | 469     | 11,160    | SH | DFND | 10 | 11,160  | 0         | 0 |
| BIG LOTS INC                    | COM           | 089302103 | 7,375   | 175,584   | SH | DFND | 14 | 5,867   | 169,717   | 0 |
| BIGLARI HLDGS INC               | COM STK CL B  | 08986R309 | 975     | 14,132    | SH | DFND | 14 | 151     | 13,981    | 0 |
| BIGLARI HLDGS INC               | COM STK CL B  | 08986R309 | 252     | 3,660     | SH | DFND | 16 | 0       | 3,660     | 0 |
| BIO RAD LABS INC                | CL A          | 090572207 | 12,258  | 27,149    | SH | DFND | 14 | 7,089   | 20,060    | 0 |
| BIO RAD LABS INC                | CL A          | 090572207 | 23      | 50        | SH | DFND | 16 | 0       | 50        | 0 |
| BIOCRYST<br>PHARMACEUTICALS INC | COM           | 09058V103 | 56      | 11,790    | SH | DFND | 14 | 11,790  | 0         | 0 |
| BIODELIVERY SCIENCES INTL<br>IN | COM           | 09060J106 | 45      | 10,329    | SH | DFND | 14 | 6,360   | 3,969     | 0 |
| BIOMARIN PHARMACEUTICAL<br>INC  | COM           | 09061G101 | 850     | 6,893     | SH | DFND | 14 | 6,793   | 100       | 0 |
| BIOMARIN PHARMACEUTICAL<br>INC  | COM           | 09061G101 | 6,414   | 52,000    | SH | DFND | 18 | 0       | 52,000    | 0 |
| BIOGEN INC                      | COM           | 09062X103 | 243     | 910       | SH | DFND | 10 | 910     | 0         | 0 |
| BIOGEN INC                      | COM           | 09062X103 | 133,684 | 499,659   | SH | DFND | 14 | 99,408  | 400,251   | 0 |
| BIOGEN INC                      | COM           | 09062X103 | 1,159   | 4,331     | SH | DFND | 16 | 0       | 4,331     | 0 |
| BIOTELEMETRY INC                | COM           | 090672106 | 1,830   | 40,488    | SH | DFND | 14 | 5,329   | 35,159    | 0 |
| BIOTELEMETRY INC                | COM           | 090672106 | 77      | 1,700     | SH | DFND | 18 | 0       | 1,700     | 0 |
| BIO-TECHNE CORP                 | COM           | 09073M104 | 38,091  | 144,246   | SH | DFND | 14 | 34,390  | 109,856   | 0 |

|                              |          |           |         |         |    |      |    |         |         |   |
|------------------------------|----------|-----------|---------|---------|----|------|----|---------|---------|---|
| BIO-TECHNE CORP              | COM      | 09073M104 | 597     | 2,260   | SH | DFND | 16 | 0       | 2,260   | 0 |
| BIO-TECHNE CORP              | COM      | 09073M104 | 153     | 580     | SH | DFND | 18 | 0       | 580     | 0 |
| BIOSPECIFICS TECHNOLOGIES CO | COM      | 090931106 | 4,917   | 80,232  | SH | DFND | 14 | 27,636  | 52,596  | 0 |
| BIOSPECIFICS TECHNOLOGIES CO | COM      | 090931106 | 987     | 16,110  | SH | DFND | 16 | 0       | 16,110  | 0 |
| BJS RESTAURANTS INC          | COM      | 09180C106 | 308     | 14,717  | SH | DFND | 10 | 14,717  | 0       | 0 |
| BJS RESTAURANTS INC          | COM      | 09180C106 | 657     | 31,354  | SH | DFND | 14 | 8,512   | 22,842  | 0 |
| BLACK DIAMOND THERAPEUTICS I | COM      | 09203E105 | 40      | 960     | SH | DFND | 14 | 960     | 0       | 0 |
| BLACK DIAMOND THERAPEUTICS I | COM      | 09203E105 | 843     | 20,000  | SH | DFND | 18 | 0       | 20,000  | 0 |
| BLACK HILLS CORP             | COM      | 092113109 | 995     | 17,561  | SH | DFND | 14 | 10,692  | 6,869   | 0 |
| BLACK KNIGHT INC             | COM      | 09215C105 | 386     | 5,318   | SH | DFND | 14 | 5,218   | 100     | 0 |
| BLACKBAUD INC                | COM      | 09227Q100 | 757     | 13,256  | SH | DFND | 14 | 9,796   | 3,460   | 0 |
| BLACKBAUD INC                | COM      | 09227Q100 | 251     | 4,400   | SH | DFND | 16 | 0       | 4,400   | 0 |
| BLACKLINE INC                | COM      | 09239B109 | 338     | 4,075   | SH | DFND | 14 | 4,075   | 0       | 0 |
| BLACKROCK INC                | COM      | 09247X101 | 73,467  | 135,028 | SH | DFND | 14 | 50,560  | 84,468  | 0 |
| BLACKROCK INC                | COM      | 09247X101 | 186     | 342     | SH | DFND | 16 | 0       | 342     | 0 |
| BLACKSTONE MTG TR INC        | COM CL A | 09257W100 | 4,118   | 170,960 | SH | DFND | 14 | 11,160  | 159,800 | 0 |
| BLACKSTONE GROUP INC         | COM CL A | 09260D107 | 744     | 13,130  | SH | DFND | 14 | 12,750  | 380     | 0 |
| BLOCK H & R INC              | COM      | 093671105 | 2,718   | 190,351 | SH | DFND | 14 | 60,450  | 129,901 | 0 |
| BLOCK H & R INC              | COM      | 093671105 | 6       | 410     | SH | DFND | 16 | 0       | 410     | 0 |
| BLOOMIN BRANDS INC           | COM      | 094235108 | 1,098   | 103,020 | SH | DFND | 14 | 13,120  | 89,900  | 0 |
| BLOOMIN BRANDS INC           | COM      | 094235108 | 59      | 5,570   | SH | DFND | 18 | 0       | 5,570   | 0 |
| BLUCORA INC                  | COM      | 095229100 | 651     | 57,030  | SH | DFND | 14 | 7,126   | 49,904  | 0 |
| BLUEROCK RESIDENTIAL GWT REI | COM CL A | 09627J102 | 137     | 16,910  | SH | DFND | 14 | 16,910  | 0       | 0 |
| BLUEPRINT MEDICINES CORP     | COM      | 09627Y109 | 339     | 4,351   | SH | DFND | 14 | 4,351   | 0       | 0 |
| BOEING CO                    | COM      | 097023105 | 76,799  | 418,981 | SH | DFND | 14 | 177,977 | 241,004 | 0 |
| BOEING CO                    | COM      | 097023105 | 219     | 1,193   | SH | DFND | 16 | 0       | 1,193   | 0 |
| BOISE CASCADE CO DEL         | COM      | 09739D100 | 65      | 1,728   | SH | DFND | 10 | 1,728   | 0       | 0 |
| BOISE CASCADE CO DEL         | COM      | 09739D100 | 4,415   | 117,377 | SH | DFND | 14 | 16,570  | 100,807 | 0 |
| BOISE CASCADE CO DEL         | COM      | 09739D100 | 248     | 6,600   | SH | DFND | 16 | 0       | 6,600   | 0 |
| BONANZA CREEK ENERGY INC     | COM NEW  | 097793400 | 2,046   | 138,043 | SH | DFND | 14 | 2,690   | 135,353 | 0 |
| BOOKING HOLDINGS INC         | COM      | 09857L108 | 176,345 | 110,746 | SH | DFND | 14 | 25,474  | 85,272  | 0 |
| BOOKING HOLDINGS INC         | COM      | 09857L108 | 1,564   | 982     | SH | DFND | 16 | 0       | 982     | 0 |
| BOOT BARN HLDGS INC          | COM      | 099406100 | 732     | 33,960  | SH | DFND | 14 | 4,450   | 29,510  | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A     | 099502106 | 14,155  | 181,964 | SH | DFND | 14 | 6,224   | 175,740 | 0 |
| BOOZ ALLEN HAMILTON HLDG COR | CL A     | 099502106 | 54      | 700     | SH | DFND | 16 | 0       | 700     | 0 |
| BORGWARNER INC               | COM      | 099724106 | 91      | 2,570   | SH | DFND | 10 | 2,570   | 0       | 0 |
| BORGWARNER INC               | COM      | 099724106 | 19,357  | 548,369 | SH | DFND | 14 | 116,273 | 432,096 | 0 |
| BORGWARNER INC               | COM      | 099724106 | 79      | 2,230   | SH | DFND | 16 | 0       | 2,230   | 0 |
| BOSTON BEER INC              | CL A     | 100557107 | 838     | 1,561   | SH | DFND | 14 | 1,386   | 175     | 0 |
| BOSTON PRIVATE FINL HLDGS IN | COM      | 101119105 | 2,115   | 307,382 | SH | DFND | 14 | 11,923  | 295,459 | 0 |
| BOSTON PPTYS LTD PARTNERSHIP | COM      | 101121101 | 10,831  | 119,841 | SH | DFND | 14 | 48,020  | 71,821  | 0 |
| BOSTON PPTYS LTD PARTNERSHIP | COM      | 101121101 | 30      | 330     | SH | DFND | 16 | 0       | 330     | 0 |
| BOSTON PPTYS LTD PARTNERSHIP | COM      | 101121101 | 16,161  | 178,808 | SH | DFND | 3  | 0       | 178,808 | 0 |

|                              |                |           |         |           |    |      |    |           |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 38,321  | 1,091,456 | SH | DFND | 14 | 461,252   | 630,204   | 0 |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 109     | 3,115     | SH | DFND | 16 | 0         | 3,115     | 0 |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 8,802   | 250,700   | SH | DFND | 18 | 0         | 250,700   | 0 |
| BOTTOMLINE TECH DEL INC      | COM            | 101388106 | 2,666   | 52,503    | SH | DFND | 14 | 8,555     | 43,948    | 0 |
| BOX INC                      | CL A           | 10316T104 | 3,211   | 154,650   | SH | DFND | 14 | 108,180   | 46,470    | 0 |
| BOX INC                      | CL A           | 10316T104 | 2,176   | 104,800   | SH | DFND | 16 | 0         | 104,800   | 0 |
| BOYD GAMING CORP             | COM            | 103304101 | 302     | 14,467    | SH | DFND | 14 | 13,402    | 1,065     | 0 |
| BOYD GAMING CORP             | COM            | 103304101 | 107     | 5,140     | SH | DFND | 18 | 0         | 5,140     | 0 |
| BRADY CORP                   | CL A           | 104674106 | 2,718   | 58,062    | SH | DFND | 14 | 7,425     | 50,637    | 0 |
| BRAEMAR HOTELS & RESORTS INC | COM            | 10482B101 | 454     | 158,826   | SH | DFND | 14 | 1,496     | 157,330   | 0 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW | 105368203 | 3,922   | 360,181   | SH | DFND | 14 | 19,295    | 340,886   | 0 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW | 105368203 | 18,334  | 1,683,520 | SH | DFND | 3  | 0         | 1,683,520 | 0 |
| BRIGHT HORIZONS FAM SOL IN D | COM            | 109194100 | 275     | 2,350     | SH | DFND | 14 | 2,350     | 0         | 0 |
| BRIGHTCOVE INC               | COM            | 10921T101 | 118     | 14,917    | SH | DFND | 14 | 12,590    | 2,327     | 0 |
| BRIGHTHOUSE FINL INC         | COM            | 10922N103 | 128     | 4,606     | SH | DFND | 10 | 4,606     | 0         | 0 |
| BRIGHTHOUSE FINL INC         | COM            | 10922N103 | 4,482   | 161,125   | SH | DFND | 14 | 42,275    | 118,850   | 0 |
| BRIGHTHOUSE FINL INC         | COM            | 10922N103 | 75      | 2,700     | SH | DFND | 16 | 0         | 2,700     | 0 |
| BRIGHTSPHERE INVT GROUP INC  | COM            | 10948W103 | 9,607   | 771,025   | SH | DFND | 14 | 117,220   | 653,805   | 0 |
| BRIGHTSPHERE INVT GROUP INC  | COM            | 10948W103 | 2,305   | 184,990   | SH | DFND | 16 | 0         | 184,990   | 0 |
| BRINKER INTL INC             | COM            | 109641100 | 13,667  | 569,443   | SH | DFND | 14 | 145,133   | 424,310   | 0 |
| BRINKER INTL INC             | COM            | 109641100 | 1,097   | 45,700    | SH | DFND | 16 | 0         | 45,700    | 0 |
| BRINKS CO                    | COM            | 109696104 | 2,162   | 47,509    | SH | DFND | 14 | 8,674     | 38,835    | 0 |
| BRISTOL-MYERS SQUIBB CO      | COM            | 110122108 | 914     | 15,550    | SH | DFND | 10 | 15,550    | 0         | 0 |
| BRISTOL-MYERS SQUIBB CO      | COM            | 110122108 | 308,731 | 5,250,534 | SH | DFND | 14 | 1,216,604 | 4,033,930 | 0 |
| BRISTOL-MYERS SQUIBB CO      | COM            | 110122108 | 2,097   | 35,662    | SH | DFND | 16 | 0         | 35,662    | 0 |
| BRISTOL-MYERS SQUIBB CO      | COM            | 110122108 | 7,468   | 127,000   | SH | DFND | 18 | 0         | 127,000   | 0 |
| BRIXMOR PPTY GROUP INC       | COM            | 11120U105 | 78      | 6,104     | SH | DFND | 10 | 6,104     | 0         | 0 |
| BRIXMOR PPTY GROUP INC       | COM            | 11120U105 | 22,334  | 1,742,110 | SH | DFND | 14 | 515,400   | 1,226,710 | 0 |
| BRIXMOR PPTY GROUP INC       | COM            | 11120U105 | 534     | 41,650    | SH | DFND | 16 | 0         | 41,650    | 0 |
| BRIXMOR PPTY GROUP INC       | COM            | 11120U105 | 15      | 1,154     | SH | DFND | 3  | 0         | 1,154     | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 571     | 4,525     | SH | DFND | 10 | 4,525     | 0         | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 11,502  | 91,147    | SH | DFND | 14 | 38,223    | 52,924    | 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 32      | 254       | SH | DFND | 16 | 0         | 254       | 0 |
| BROADMARK RLTY CAP INC       | COM            | 11135B100 | 113     | 11,916    | SH | DFND | 14 | 10,875    | 1,041     | 0 |
| BROADCOM INC                 | COM            | 11135F101 | 183     | 581       | SH | DFND | 10 | 581       | 0         | 0 |
| BROADCOM INC                 | COM            | 11135F101 | 98,040  | 310,637   | SH | DFND | 14 | 130,273   | 180,364   | 0 |
| BROADCOM INC                 | COM            | 11135F101 | 279     | 883       | SH | DFND | 16 | 0         | 883       | 0 |
| BROOKDALE SR LIVING INC      | COM            | 112463104 | 165     | 55,999    | SH | DFND | 14 | 14,599    | 41,400    | 0 |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 1,033   | 102,468   | SH | DFND | 14 | 11,511    | 90,957    | 0 |
| BROOKS AUTOMATION INC NEW    | COM            | 114340102 | 10,832  | 244,850   | SH | DFND | 14 | 21,226    | 223,624   | 0 |
| BROOKS AUTOMATION INC NEW    | COM            | 114340102 | 1,413   | 31,950    | SH | DFND | 16 | 0         | 31,950    | 0 |
| BROWN & BROWN INC            | COM            | 115236101 | 1,442   | 35,378    | SH | DFND | 14 | 31,062    | 4,316     | 0 |
| BROWN FORMAN CORP            | CL B           | 115637209 | 662     | 10,400    | SH | DFND | 10 | 10,400    | 0         | 0 |

|                            |         |           |         |           |    |      |    |         |           |   |
|----------------------------|---------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| BROWN FORMAN CORP          | CL B    | 115637209 | 11,516  | 180,905   | SH | DFND | 14 | 61,314  | 119,591   | 0 |
| BROWN FORMAN CORP          | CL B    | 115637209 | 26      | 412       | SH | DFND | 16 | 0       | 412       | 0 |
| BRUKER CORP                | COM     | 116794108 | 140     | 3,442     | SH | DFND | 14 | 3,442   | 0         | 0 |
| BRUKER CORP                | COM     | 116794108 | 101     | 2,480     | SH | DFND | 18 | 0       | 2,480     | 0 |
| BRUNSWICK CORP             | COM     | 117043109 | 70,532  | 1,101,889 | SH | DFND | 14 | 290,492 | 811,397   | 0 |
| BRUNSWICK CORP             | COM     | 117043109 | 816     | 12,750    | SH | DFND | 16 | 0       | 12,750    | 0 |
| BUCKLE INC                 | COM     | 118440106 | 530     | 33,789    | SH | DFND | 14 | 3,742   | 30,047    | 0 |
| BUILDERS FIRSTSOURCE INC   | COM     | 12008R107 | 1,022   | 49,389    | SH | DFND | 14 | 18,800  | 30,589    | 0 |
| BURLINGTON STORES INC      | COM     | 122017106 | 554     | 2,813     | SH | DFND | 14 | 2,560   | 253       | 0 |
| BYLINE BANCORP INC         | COM     | 124411109 | 459     | 35,051    | SH | DFND | 14 | 2,070   | 32,981    | 0 |
| CAI INTERNATIONAL INC      | COM     | 12477X106 | 3,677   | 220,722   | SH | DFND | 14 | 1,280   | 219,442   | 0 |
| CBOE GLOBAL MARKETS INC    | COM     | 12503M108 | 8,212   | 88,031    | SH | DFND | 14 | 36,710  | 51,321    | 0 |
| CBOE GLOBAL MARKETS INC    | COM     | 12503M108 | 23      | 246       | SH | DFND | 16 | 0       | 246       | 0 |
| CBRE GROUP INC             | CL A    | 12504L109 | 22,138  | 489,557   | SH | DFND | 14 | 135,958 | 353,599   | 0 |
| CBRE GROUP INC             | CL A    | 12504L109 | 140     | 3,090     | SH | DFND | 16 | 0       | 3,090     | 0 |
| CDK GLOBAL INC             | COM     | 12508E101 | 23,034  | 556,115   | SH | DFND | 14 | 150,378 | 405,737   | 0 |
| CDK GLOBAL INC             | COM     | 12508E101 | 428     | 10,340    | SH | DFND | 16 | 0       | 10,340    | 0 |
| CECO ENVIRONMENTAL CORP    | COM     | 12514I101 | 274     | 41,581    | SH | DFND | 14 | 2,845   | 38,736    | 0 |
| CDW CORP                   | COM     | 12514G108 | 720     | 6,200     | SH | DFND | 10 | 6,200   | 0         | 0 |
| CDW CORP                   | COM     | 12514G108 | 15,236  | 131,144   | SH | DFND | 14 | 47,620  | 83,524    | 0 |
| CDW CORP                   | COM     | 12514G108 | 37      | 315       | SH | DFND | 16 | 0       | 315       | 0 |
| CF INDS HLDGS INC          | COM     | 125269100 | 4,845   | 172,165   | SH | DFND | 14 | 70,760  | 101,405   | 0 |
| CF INDS HLDGS INC          | COM     | 125269100 | 12      | 425       | SH | DFND | 16 | 0       | 425       | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 81      | 1,020     | SH | DFND | 10 | 1,020   | 0         | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 8,487   | 107,348   | SH | DFND | 14 | 44,755  | 62,593    | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 24      | 305       | SH | DFND | 16 | 0       | 305       | 0 |
| CIGNA CORP NEW             | COM     | 125523100 | 208,258 | 1,109,821 | SH | DFND | 14 | 239,973 | 869,848   | 0 |
| CIGNA CORP NEW             | COM     | 125523100 | 1,541   | 8,210     | SH | DFND | 16 | 0       | 8,210     | 0 |
| CIGNA CORP NEW             | COM     | 125523100 | 6,024   | 32,100    | SH | DFND | 18 | 0       | 32,100    | 0 |
| CIT GROUP INC              | COM NEW | 125581801 | 36,430  | 1,757,380 | SH | DFND | 14 | 341,105 | 1,416,275 | 0 |
| CIT GROUP INC              | COM NEW | 125581801 | 603     | 29,100    | SH | DFND | 16 | 0       | 29,100    | 0 |
| CME GROUP INC              | COM     | 12572Q105 | 45,586  | 280,463   | SH | DFND | 14 | 117,555 | 162,908   | 0 |
| CME GROUP INC              | COM     | 12572Q105 | 127     | 780       | SH | DFND | 16 | 0       | 780       | 0 |
| CMS ENERGY CORP            | COM     | 125896100 | 12,939  | 221,478   | SH | DFND | 14 | 93,235  | 128,243   | 0 |
| CMS ENERGY CORP            | COM     | 125896100 | 35      | 600       | SH | DFND | 16 | 0       | 600       | 0 |
| CNA FINL CORP              | COM     | 126117100 | 756     | 23,500    | SH | DFND | 10 | 23,500  | 0         | 0 |
| CNA FINL CORP              | COM     | 126117100 | 2,357   | 73,328    | SH | DFND | 14 | 14,058  | 59,270    | 0 |
| CNA FINL CORP              | COM     | 126117100 | 45      | 1,400     | SH | DFND | 16 | 0       | 1,400     | 0 |
| CNB FINL CORP PA           | COM     | 126128107 | 678     | 37,795    | SH | DFND | 14 | 1,121   | 36,674    | 0 |
| CNO FINL GROUP INC         | COM     | 12621E103 | 5,827   | 374,272   | SH | DFND | 14 | 23,924  | 350,348   | 0 |
| CNO FINL GROUP INC         | COM     | 12621E103 | 37      | 2,400     | SH | DFND | 16 | 0       | 2,400     | 0 |
| CSG SYS INTL INC           | COM     | 126349109 | 1,640   | 39,615    | SH | DFND | 14 | 5,102   | 34,513    | 0 |
| CSX CORP                   | COM     | 126408103 | 1,077   | 15,450    | SH | DFND | 10 | 15,450  | 0         | 0 |
| CSX CORP                   | COM     | 126408103 | 97,002  | 1,390,905 | SH | DFND | 14 | 341,812 | 1,049,093 | 0 |
| CSX CORP                   | COM     | 126408103 | 455     | 6,531     | SH | DFND | 16 | 0       | 6,531     | 0 |
| CTS CORP                   | COM     | 126501105 | 756     | 37,709    | SH | DFND | 14 | 4,409   | 33,300    | 0 |
| CNX RESOURCES CORPORATION  | COM     | 12653C108 | 3,203   | 370,298   | SH | DFND | 14 | 31,718  | 338,580   | 0 |

|                             |            |           |         |           |    |      |    |         |           |   |
|-----------------------------|------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| CVB FINL CORP               | COM        | 126600105 | 2,854   | 152,298   | SH | DFND | 14 | 20,128  | 132,170   | 0 |
| CVS HEALTH CORP             | COM        | 126650100 | 190,113 | 2,926,165 | SH | DFND | 14 | 729,550 | 2,196,615 | 0 |
| CVS HEALTH CORP             | COM        | 126650100 | 1,555   | 23,927    | SH | DFND | 16 | 0       | 23,927    | 0 |
| CABLE ONE INC               | COM        | 12685J105 | 4,368   | 2,461     | SH | DFND | 14 | 700     | 1,761     | 0 |
| CABLE ONE INC               | COM        | 12685J105 | 126     | 71        | SH | DFND | 18 | 0       | 71        | 0 |
| CABOT CORP                  | COM        | 127055101 | 11,423  | 308,309   | SH | DFND | 14 | 102,712 | 205,597   | 0 |
| CABOT CORP                  | COM        | 127055101 | 350     | 9,450     | SH | DFND | 16 | 0       | 9,450     | 0 |
| CABOT OIL & GAS CORP        | COM        | 127097103 | 420     | 24,420    | SH | DFND | 10 | 24,420  | 0         | 0 |
| CABOT OIL & GAS CORP        | COM        | 127097103 | 6,305   | 366,997   | SH | DFND | 14 | 127,620 | 239,377   | 0 |
| CABOT OIL & GAS CORP        | COM        | 127097103 | 14      | 820       | SH | DFND | 16 | 0       | 820       | 0 |
| CABOT MICROELECTRONICS CORP | COM        | 12709P103 | 10,627  | 76,154    | SH | DFND | 14 | 27,836  | 48,318    | 0 |
| CABOT MICROELECTRONICS CORP | COM        | 12709P103 | 1,320   | 9,460     | SH | DFND | 16 | 0       | 9,460     | 0 |
| CACI INTL INC               | CL A       | 127190304 | 26,483  | 122,108   | SH | DFND | 14 | 40,241  | 81,867    | 0 |
| CACI INTL INC               | CL A       | 127190304 | 677     | 3,120     | SH | DFND | 16 | 0       | 3,120     | 0 |
| CADENCE DESIGN SYSTEM INC   | COM        | 127387108 | 1,898   | 19,780    | SH | DFND | 10 | 19,780  | 0         | 0 |
| CADENCE DESIGN SYSTEM INC   | COM        | 127387108 | 31,851  | 331,920   | SH | DFND | 14 | 93,276  | 238,644   | 0 |
| CADENCE DESIGN SYSTEM INC   | COM        | 127387108 | 59      | 620       | SH | DFND | 16 | 0       | 620       | 0 |
| CADENCE BANCORPORATION      | CL A       | 12739A100 | 10,281  | 1,160,421 | SH | DFND | 14 | 64,818  | 1,095,603 | 0 |
| CADENCE BANCORPORATION      | CL A       | 12739A100 | 1,237   | 139,650   | SH | DFND | 16 | 0       | 139,650   | 0 |
| CAESARS ENTMT CORP          | COM        | 127686103 | 1,035   | 85,292    | SH | DFND | 14 | 75,362  | 9,930     | 0 |
| CAL MAINE FOODS INC         | COM NEW    | 128030202 | 1,620   | 36,413    | SH | DFND | 14 | 4,582   | 31,831    | 0 |
| CALAMP CORP                 | COM        | 128126109 | 335     | 41,781    | SH | DFND | 14 | 4,720   | 37,061    | 0 |
| CALAVO GROWERS INC          | COM        | 128246105 | 1,350   | 21,462    | SH | DFND | 14 | 3,866   | 17,596    | 0 |
| CALERES INC                 | COM        | 129500104 | 1,133   | 135,906   | SH | DFND | 14 | 6,042   | 129,864   | 0 |
| CALIFORNIA WTR SVC GROUP    | COM        | 130788102 | 2,826   | 59,237    | SH | DFND | 14 | 7,502   | 51,735    | 0 |
| CALIX INC                   | COM        | 13100M509 | 5,477   | 367,590   | SH | DFND | 14 | 30,579  | 337,011   | 0 |
| CALIX INC                   | COM        | 13100M509 | 191     | 12,800    | SH | DFND | 16 | 0       | 12,800    | 0 |
| CALLAWAY GOLF CO            | COM        | 131193104 | 1,951   | 111,407   | SH | DFND | 14 | 14,395  | 97,012    | 0 |
| CALLON PETE CO DEL          | COM        | 13123X102 | 507     | 441,230   | SH | DFND | 14 | 35,615  | 405,615   | 0 |
| CAMDEN NATL CORP            | COM        | 133034108 | 664     | 19,223    | SH | DFND | 14 | 1,298   | 17,925    | 0 |
| CAMDEN PPTY TR              | SH BEN INT | 133131102 | 21,383  | 234,416   | SH | DFND | 14 | 85,636  | 148,780   | 0 |
| CAMDEN PPTY TR              | SH BEN INT | 133131102 | 467     | 5,120     | SH | DFND | 16 | 0       | 5,120     | 0 |
| CAMPBELL SOUP CO            | COM        | 134429109 | 13,317  | 268,324   | SH | DFND | 14 | 56,056  | 212,268   | 0 |
| CAMPBELL SOUP CO            | COM        | 134429109 | 17      | 350       | SH | DFND | 16 | 0       | 350       | 0 |
| CAMPBELL SOUP CO            | COM        | 134429109 | 223     | 4,500     | SH | DFND | 18 | 0       | 4,500     | 0 |
| CANNAE HLDGS INC            | COM        | 13765N107 | 8,976   | 218,382   | SH | DFND | 14 | 49,449  | 168,933   | 0 |
| CANNAE HLDGS INC            | COM        | 13765N107 | 752     | 18,300    | SH | DFND | 16 | 0       | 18,300    | 0 |
| CANTEL MED CORP             | COM        | 138098108 | 328     | 7,415     | SH | DFND | 14 | 6,395   | 1,020     | 0 |
| CAPITAL ONE FINL CORP       | COM        | 14040H105 | 820     | 13,100    | SH | DFND | 10 | 13,100  | 0         | 0 |
| CAPITAL ONE FINL CORP       | COM        | 14040H105 | 32,955  | 526,514   | SH | DFND | 14 | 174,350 | 352,164   | 0 |
| CAPITAL ONE FINL CORP       | COM        | 14040H105 | 114     | 1,818     | SH | DFND | 16 | 0       | 1,818     | 0 |
| CAPITOL FED FINL INC        | COM        | 14057J101 | 113     | 10,291    | SH | DFND | 14 | 10,291  | 0         | 0 |
| CAPSTEAD MTG CORP           | COM NO PAR | 14067E506 | 744     | 135,548   | SH | DFND | 14 | 13,282  | 122,266   | 0 |
| CARDINAL HEALTH INC         | COM        | 14149Y108 | 16,891  | 323,648   | SH | DFND | 14 | 96,097  | 227,551   | 0 |
| CARDINAL HEALTH INC         | COM        | 14149Y108 | 32      | 615       | SH | DFND | 16 | 0       | 615       | 0 |
| CARDIOVASCULAR SYS INC DEL  | COM        | 141619106 | 1,619   | 51,321    | SH | DFND | 14 | 7,309   | 44,012    | 0 |

|                              |                 |           |        |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| CARDIOVASCULAR SYS INC DEL   | COM             | 141619106 | 497    | 15,750    | SH | DFND | 16 | 0       | 15,750    | 0 |
| CARETRUST REIT INC           | COM             | 14174T107 | 1,967  | 114,634   | SH | DFND | 14 | 14,563  | 100,071   | 0 |
| CARLISLE COS INC             | COM             | 142339100 | 9,098  | 76,027    | SH | DFND | 14 | 31,159  | 44,868    | 0 |
| CARLISLE COS INC             | COM             | 142339100 | 205    | 1,710     | SH | DFND | 16 | 0       | 1,710     | 0 |
| CARLISLE COS INC             | COM             | 142339100 | 153    | 1,280     | SH | DFND | 18 | 0       | 1,280     | 0 |
| CARMAX INC                   | COM             | 143130102 | 11,518 | 128,616   | SH | DFND | 14 | 53,767  | 74,849    | 0 |
| CARMAX INC                   | COM             | 143130102 | 31     | 350       | SH | DFND | 16 | 0       | 350       | 0 |
| CARNIVAL CORP                | UNIT 99/99/9999 | 143658300 | 6,356  | 387,075   | SH | DFND | 14 | 197,109 | 189,966   | 0 |
| CARNIVAL CORP                | UNIT 99/99/9999 | 143658300 | 15     | 920       | SH | DFND | 16 | 0       | 920       | 0 |
| CARRIAGE SVCS INC            | COM             | 143905107 | 552    | 30,480    | SH | DFND | 14 | 26,680  | 3,800     | 0 |
| CARRIAGE SVCS INC            | COM             | 143905107 | 159    | 8,800     | SH | DFND | 16 | 0       | 8,800     | 0 |
| CARPENTER TECHNOLOGY CORP    | COM             | 144285103 | 2,395  | 98,630    | SH | DFND | 14 | 7,991   | 90,639    | 0 |
| CARRIER GLOBAL CORPORATION   | COM             | 14448C104 | 64,696 | 2,911,597 | SH | DFND | 14 | 501,870 | 2,409,727 | 0 |
| CARRIER GLOBAL CORPORATION   | COM             | 14448C104 | 529    | 23,787    | SH | DFND | 16 | 0       | 23,787    | 0 |
| CARS COM INC                 | COM             | 14575E105 | 12,027 | 2,088,053 | SH | DFND | 14 | 250,857 | 1,837,196 | 0 |
| CARS COM INC                 | COM             | 14575E105 | 1,051  | 182,400   | SH | DFND | 16 | 0       | 182,400   | 0 |
| CARTERS INC                  | COM             | 146229109 | 536    | 6,647     | SH | DFND | 14 | 5,786   | 861       | 0 |
| CARTERS INC                  | COM             | 146229109 | 94     | 1,170     | SH | DFND | 18 | 0       | 1,170     | 0 |
| CASELLA WASTE SYS INC        | CL A            | 147448104 | 290    | 5,567     | SH | DFND | 14 | 5,567   | 0         | 0 |
| CASEYS GEN STORES INC        | COM             | 147528103 | 987    | 6,603     | SH | DFND | 14 | 4,894   | 1,709     | 0 |
| CASEYS GEN STORES INC        | COM             | 147528103 | 49     | 331       | SH | DFND | 18 | 0       | 331       | 0 |
| CASTLE BIOSCIENCES INC       | COM             | 14843C105 | 50     | 1,327     | SH | DFND | 10 | 1,327   | 0         | 0 |
| CASTLE BIOSCIENCES INC       | COM             | 14843C105 | 1,047  | 27,771    | SH | DFND | 14 | 965     | 26,806    | 0 |
| CASTLE BIOSCIENCES INC       | COM             | 14843C105 | 241    | 6,400     | SH | DFND | 16 | 0       | 6,400     | 0 |
| CATALENT INC                 | COM             | 148806102 | 5,681  | 77,505    | SH | DFND | 14 | 45,955  | 31,550    | 0 |
| CATALENT INC                 | COM             | 148806102 | 59     | 800       | SH | DFND | 16 | 0       | 800       | 0 |
| CATALENT INC                 | COM             | 148806102 | 4,273  | 58,300    | SH | DFND | 18 | 0       | 58,300    | 0 |
| CATALYST PHARMACEUTICALS INC | COM             | 14888U101 | 5,082  | 1,099,999 | SH | DFND | 14 | 141,200 | 958,799   | 0 |
| CATALYST PHARMACEUTICALS INC | COM             | 14888U101 | 1,486  | 321,750   | SH | DFND | 16 | 0       | 321,750   | 0 |
| CATERPILLAR INC DEL          | COM             | 149123101 | 60,173 | 475,673   | SH | DFND | 14 | 184,232 | 291,441   | 0 |
| CATERPILLAR INC DEL          | COM             | 149123101 | 148    | 1,173     | SH | DFND | 16 | 0       | 1,173     | 0 |
| CATCHMARK TIMBER TR INC      | CL A            | 14912Y202 | 965    | 109,047   | SH | DFND | 14 | 35,890  | 73,157    | 0 |
| CATHAY GEN BANCORP           | COM             | 149150104 | 86     | 3,280     | SH | DFND | 10 | 3,280   | 0         | 0 |
| CATHAY GEN BANCORP           | COM             | 149150104 | 7,118  | 270,655   | SH | DFND | 14 | 68,815  | 201,840   | 0 |
| CATHAY GEN BANCORP           | COM             | 149150104 | 277    | 10,550    | SH | DFND | 16 | 0       | 10,550    | 0 |
| CATHAY GEN BANCORP           | COM             | 149150104 | 177    | 6,730     | SH | DFND | 18 | 0       | 6,730     | 0 |
| CATO CORP NEW                | CL A            | 149205106 | 1,540  | 188,267   | SH | DFND | 14 | 2,777   | 185,490   | 0 |
| CAVCO INDS INC DEL           | COM             | 149568107 | 18,585 | 96,370    | SH | DFND | 14 | 11,856  | 84,514    | 0 |
| CAVCO INDS INC DEL           | COM             | 149568107 | 2,035  | 10,550    | SH | DFND | 16 | 0       | 10,550    | 0 |
| CEDAR REALTY TRUST INC       | COM NEW         | 150602209 | 122    | 123,646   | SH | DFND | 14 | 7,518   | 116,128   | 0 |
| CELANESE CORP DEL            | COM             | 150870103 | 308    | 3,569     | SH | DFND | 10 | 3,569   | 0         | 0 |
| CELANESE CORP DEL            | COM             | 150870103 | 8,187  | 94,823    | SH | DFND | 14 | 39,436  | 55,387    | 0 |
| CELANESE CORP DEL            | COM             | 150870103 | 22     | 252       | SH | DFND | 16 | 0       | 252       | 0 |
| CELANESE CORP DEL            | COM             | 150870103 | 345    | 4,000     | SH | DFND | 18 | 0       | 4,000     | 0 |
| CENTENE CORP DEL             | COM             | 15135B101 | 30,165 | 474,667   | SH | DFND | 14 | 194,219 | 280,448   | 0 |
| CENTENE CORP DEL             | COM             | 15135B101 | 81     | 1,274     | SH | DFND | 16 | 0       | 1,274     | 0 |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| CENTENE CORP DEL             | COM            | 15135B101 | 4,684   | 73,700    | SH | DFND | 18 | 0       | 73,700    | 0 |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 8,243   | 441,535   | SH | DFND | 14 | 185,316 | 256,219   | 0 |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 19      | 1,019     | SH | DFND | 16 | 0       | 1,019     | 0 |
| CENTRAL GARDEN & PET CO      | COM            | 153527106 | 458     | 12,725    | SH | DFND | 14 | 1,293   | 11,432    | 0 |
| CENTRAL GARDEN & PET CO      | CL A NON-VTG   | 153527205 | 405     | 11,984    | SH | DFND | 10 | 11,984  | 0         | 0 |
| CENTRAL GARDEN & PET CO      | CL A NON-VTG   | 153527205 | 2,785   | 82,408    | SH | DFND | 14 | 6,089   | 76,319    | 0 |
| CENTRAL GARDEN & PET CO      | CL A NON-VTG   | 153527205 | 166     | 4,900     | SH | DFND | 16 | 0       | 4,900     | 0 |
| CENTRAL PAC FINL CORP        | COM NEW        | 154760409 | 227     | 14,168    | SH | DFND | 10 | 14,168  | 0         | 0 |
| CENTRAL PAC FINL CORP        | COM NEW        | 154760409 | 654     | 40,800    | SH | DFND | 14 | 11,409  | 29,391    | 0 |
| CENTURY ALUM CO              | COM            | 156431108 | 411     | 57,665    | SH | DFND | 14 | 7,020   | 50,645    | 0 |
| CENTURY BANCORP INC MASS     | CL A NON VTG   | 156432106 | 369     | 4,742     | SH | DFND | 14 | 276     | 4,466     | 0 |
| CENTURY BANCORP INC MASS     | CL A NON VTG   | 156432106 | 23      | 290       | SH | DFND | 16 | 0       | 290       | 0 |
| CENTURY CASINOS INC          | COM            | 156492100 | 173     | 41,707    | SH | DFND | 14 | 1,140   | 40,567    | 0 |
| CENTURY CASINOS INC          | COM            | 156492100 | 18      | 4,250     | SH | DFND | 16 | 0       | 4,250     | 0 |
| CENTURY CMNTYS INC           | COM            | 156504300 | 1,046   | 34,116    | SH | DFND | 14 | 4,375   | 29,741    | 0 |
| CENTURYLINK INC              | COM            | 156700106 | 22,899  | 2,283,010 | SH | DFND | 14 | 497,019 | 1,785,991 | 0 |
| CENTURYLINK INC              | COM            | 156700106 | 21      | 2,065     | SH | DFND | 16 | 0       | 2,065     | 0 |
| CERIDIAN HCM HLDG INC        | COM            | 15677J108 | 1,138   | 14,356    | SH | DFND | 14 | 12,546  | 1,810     | 0 |
| CERNER CORP                  | COM            | 156782104 | 16,757  | 244,452   | SH | DFND | 14 | 101,500 | 142,952   | 0 |
| CERNER CORP                  | COM            | 156782104 | 47      | 680       | SH | DFND | 16 | 0       | 680       | 0 |
| CERUS CORP                   | COM            | 157085101 | 77      | 11,628    | SH | DFND | 14 | 11,628  | 0         | 0 |
| CEVA INC                     | COM            | 157210105 | 1,099   | 29,377    | SH | DFND | 14 | 6,203   | 23,174    | 0 |
| CHAMPIONX CORPORATION        | COM            | 15872M104 | 311     | 31,829    | SH | DFND | 14 | 28,581  | 3,248     | 0 |
| CHANNELADVISOR CORP          | COM            | 159179100 | 3,173   | 200,347   | SH | DFND | 14 | 31,690  | 168,657   | 0 |
| CHANNELADVISOR CORP          | COM            | 159179100 | 293     | 18,500    | SH | DFND | 16 | 0       | 18,500    | 0 |
| CHARLES RIV LABS INTL INC    | COM            | 159864107 | 20,729  | 118,893   | SH | DFND | 14 | 39,612  | 79,281    | 0 |
| CHARLES RIV LABS INTL INC    | COM            | 159864107 | 492     | 2,820     | SH | DFND | 16 | 0       | 2,820     | 0 |
| CHARLES RIV LABS INTL INC    | COM            | 159864107 | 167     | 960       | SH | DFND | 18 | 0       | 960       | 0 |
| CHART INDS INC               | COM PAR \$0.01 | 16115Q308 | 2,280   | 47,023    | SH | DFND | 14 | 9,755   | 37,268    | 0 |
| CHARTER COMMUNICATIONS INC N | CL A           | 16119P108 | 61,404  | 120,390   | SH | DFND | 14 | 50,807  | 69,583    | 0 |
| CHARTER COMMUNICATIONS INC N | CL A           | 16119P108 | 170     | 334       | SH | DFND | 16 | 0       | 334       | 0 |
| CHATHAM LODGING TR           | COM            | 16208T102 | 2,030   | 331,737   | SH | DFND | 14 | 6,043   | 325,694   | 0 |
| CHEESECAKE FACTORY INC       | COM            | 163072101 | 1,136   | 49,584    | SH | DFND | 14 | 6,397   | 43,187    | 0 |
| CHEFS WHSE INC               | COM            | 163086101 | 480     | 35,378    | SH | DFND | 14 | 3,698   | 31,680    | 0 |
| CHEGG INC                    | COM            | 163092109 | 343     | 5,100     | SH | DFND | 14 | 5,100   | 0         | 0 |
| CHEMED CORP NEW              | COM            | 16359R103 | 834     | 1,850     | SH | DFND | 10 | 1,850   | 0         | 0 |
| CHEMED CORP NEW              | COM            | 16359R103 | 2,295   | 5,089     | SH | DFND | 14 | 2,461   | 2,628     | 0 |
| CHEMED CORP NEW              | COM            | 16359R103 | 9       | 20        | SH | DFND | 16 | 0       | 20        | 0 |
| CHEMED CORP NEW              | COM            | 16359R103 | 131     | 290       | SH | DFND | 18 | 0       | 290       | 0 |
| CHEMOCENTRYX INC             | COM            | 16383L106 | 205     | 3,570     | SH | DFND | 14 | 3,570   | 0         | 0 |
| CHEMOURS CO                  | COM            | 163851108 | 365     | 23,755    | SH | DFND | 14 | 20,863  | 2,892     | 0 |
| CHENIERE ENERGY INC          | COM NEW        | 16411R208 | 17,015  | 352,130   | SH | DFND | 14 | 17,790  | 334,340   | 0 |
| CHENIERE ENERGY INC          | COM NEW        | 16411R208 | 261     | 5,400     | SH | DFND | 18 | 0       | 5,400     | 0 |
| CHERRY HILL MTG INVT CORP    | COM            | 164651101 | 1,228   | 136,093   | SH | DFND | 14 | 1,079   | 135,014   | 0 |
| CHESAPEAKE UTILS CORP        | COM            | 165303108 | 4,642   | 55,266    | SH | DFND | 14 | 15,926  | 39,340    | 0 |
| CHESAPEAKE UTILS CORP        | COM            | 165303108 | 1,184   | 14,100    | SH | DFND | 16 | 0       | 14,100    | 0 |
| CHEVRON CORP NEW             | COM            | 166764100 | 206,436 | 2,313,528 | SH | DFND | 14 | 694,733 | 1,618,795 | 0 |
| CHEVRON CORP NEW             | COM            | 166764100 | 903     | 10,116    | SH | DFND | 16 | 0       | 10,116    | 0 |

|                              |         |           |         |           |    |      |    |           |           |   |
|------------------------------|---------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| CHEVRON CORP NEW             | COM     | 166764100 | 6,960   | 78,000    | SH | DFND | 18 | 0         | 78,000    | 0 |
| CHICOS FAS INC               | COM     | 168615102 | 198     | 143,276   | SH | DFND | 14 | 15,638    | 127,638   | 0 |
| CHILDRENS PL INC             | COM     | 168905107 | 648     | 17,326    | SH | DFND | 14 | 2,335     | 14,991    | 0 |
| CHIMERA INVT CORP            | COM NEW | 16934Q208 | 7,943   | 826,533   | SH | DFND | 14 | 51,921    | 774,612   | 0 |
| CHIMERA INVT CORP            | COM NEW | 16934Q208 | 557     | 58,000    | SH | DFND | 16 | 0         | 58,000    | 0 |
| CHIPOTLE MEXICAN GRILL INC   | COM     | 169656105 | 28,463  | 27,047    | SH | DFND | 14 | 8,718     | 18,329    | 0 |
| CHIPOTLE MEXICAN GRILL INC   | COM     | 169656105 | 60      | 57        | SH | DFND | 16 | 0         | 57        | 0 |
| CHOICE HOTELS INTL INC       | COM     | 169905106 | 1,915   | 24,267    | SH | DFND | 14 | 4,397     | 19,870    | 0 |
| CHURCH & DWIGHT INC          | COM     | 171340102 | 734     | 9,500     | SH | DFND | 10 | 9,500     | 0         | 0 |
| CHURCH & DWIGHT INC          | COM     | 171340102 | 14,882  | 192,525   | SH | DFND | 14 | 81,152    | 111,373   | 0 |
| CHURCH & DWIGHT INC          | COM     | 171340102 | 41      | 530       | SH | DFND | 16 | 0         | 530       | 0 |
| CHURCHILL DOWNS INC          | COM     | 171484108 | 5,453   | 40,957    | SH | DFND | 14 | 19,175    | 21,782    | 0 |
| CHURCHILL DOWNS INC          | COM     | 171484108 | 289     | 2,170     | SH | DFND | 16 | 0         | 2,170     | 0 |
| CHUYS HLDGS INC              | COM     | 171604101 | 496     | 33,334    | SH | DFND | 14 | 13,814    | 19,520    | 0 |
| CHUYS HLDGS INC              | COM     | 171604101 | 109     | 7,300     | SH | DFND | 16 | 0         | 7,300     | 0 |
| CIENA CORP                   | COM NEW | 171779309 | 40,706  | 751,581   | SH | DFND | 14 | 163,247   | 588,334   | 0 |
| CIENA CORP                   | COM NEW | 171779309 | 663     | 12,250    | SH | DFND | 16 | 0         | 12,250    | 0 |
| CIENA CORP                   | COM NEW | 171779309 | 123     | 2,280     | SH | DFND | 18 | 0         | 2,280     | 0 |
| CIMAREX ENERGY CO            | COM     | 171798101 | 5,214   | 189,683   | SH | DFND | 14 | 50,389    | 139,294   | 0 |
| CIMAREX ENERGY CO            | COM     | 171798101 | 112     | 4,075     | SH | DFND | 18 | 0         | 4,075     | 0 |
| CINCINNATI BELL INC NEW      | COM NEW | 171871502 | 874     | 58,883    | SH | DFND | 14 | 6,993     | 51,890    | 0 |
| CINCINNATI FINL CORP         | COM     | 172062101 | 10,299  | 160,848   | SH | DFND | 14 | 50,230    | 110,618   | 0 |
| CINCINNATI FINL CORP         | COM     | 172062101 | 23      | 353       | SH | DFND | 16 | 0         | 353       | 0 |
| CINEMARK HLDGS INC           | COM     | 17243V102 | 3,546   | 307,054   | SH | DFND | 14 | 95,260    | 211,794   | 0 |
| CINEMARK HLDGS INC           | COM     | 17243V102 | 58      | 5,050     | SH | DFND | 16 | 0         | 5,050     | 0 |
| CIRCOR INTL INC              | COM     | 17273K109 | 1,860   | 73,016    | SH | DFND | 14 | 2,903     | 70,113    | 0 |
| CIRCOR INTL INC              | COM     | 17273K109 | 173     | 6,800     | SH | DFND | 16 | 0         | 6,800     | 0 |
| CIRRUS LOGIC INC             | COM     | 172755100 | 10,988  | 177,850   | SH | DFND | 14 | 61,646    | 116,204   | 0 |
| CIRRUS LOGIC INC             | COM     | 172755100 | 1,254   | 20,300    | SH | DFND | 16 | 0         | 20,300    | 0 |
| CISCO SYS INC                | COM     | 17275R102 | 286     | 6,128     | SH | DFND | 10 | 6,128     | 0         | 0 |
| CISCO SYS INC                | COM     | 17275R102 | 400,466 | 8,586,324 | SH | DFND | 14 | 2,121,998 | 6,464,326 | 0 |
| CISCO SYS INC                | COM     | 17275R102 | 2,731   | 58,562    | SH | DFND | 16 | 0         | 58,562    | 0 |
| CINTAS CORP                  | COM     | 172908105 | 892     | 3,350     | SH | DFND | 10 | 3,350     | 0         | 0 |
| CINTAS CORP                  | COM     | 172908105 | 20,531  | 77,079    | SH | DFND | 14 | 28,492    | 48,587    | 0 |
| CINTAS CORP                  | COM     | 172908105 | 49      | 184       | SH | DFND | 16 | 0         | 184       | 0 |
| CITIGROUP INC                | COM NEW | 172967424 | 63      | 1,230     | SH | DFND | 10 | 1,230     | 0         | 0 |
| CITIGROUP INC                | COM NEW | 172967424 | 284,834 | 5,574,049 | SH | DFND | 14 | 1,200,609 | 4,373,440 | 0 |
| CITIGROUP INC                | COM NEW | 172967424 | 1,964   | 38,427    | SH | DFND | 16 | 0         | 38,427    | 0 |
| CITI TRENDS INC              | COM     | 17306X102 | 706     | 34,934    | SH | DFND | 14 | 1,205     | 33,729    | 0 |
| CITIZENS FINANCIAL GROUP INC | COM     | 174610105 | 13,505  | 535,051   | SH | DFND | 14 | 168,444   | 366,607   | 0 |
| CITIZENS FINANCIAL GROUP INC | COM     | 174610105 | 22      | 890       | SH | DFND | 16 | 0         | 890       | 0 |
| CITRIX SYS INC               | COM     | 177376100 | 1,447   | 9,786     | SH | DFND | 10 | 9,786     | 0         | 0 |
| CITRIX SYS INC               | COM     | 177376100 | 19,282  | 130,361   | SH | DFND | 14 | 38,829    | 91,532    | 0 |
| CITRIX SYS INC               | COM     | 177376100 | 37      | 250       | SH | DFND | 16 | 0         | 250       | 0 |
| CITY HLDG CO                 | COM     | 177835105 | 1,267   | 19,435    | SH | DFND | 14 | 2,661     | 16,774    | 0 |
| CITY OFFICE REIT INC         | COM     | 178587101 | 728     | 72,346    | SH | DFND | 14 | 2,455     | 69,891    | 0 |
| CITY OFFICE REIT INC         | COM     | 178587101 | 61      | 6,100     | SH | DFND | 16 | 0         | 6,100     | 0 |

|                              |          |           |         |           |    |      |    |           |           |   |
|------------------------------|----------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| CLEAN HARBORS INC            | COM      | 184496107 | 463     | 7,715     | SH | DFND | 14 | 6,764     | 951       | 0 |
| CLEAN ENERGY FUELS CORP      | COM      | 184499101 | 29      | 13,104    | SH | DFND | 14 | 8,535     | 4,569     | 0 |
| CLEARFIELD INC               | COM      | 18482P103 | 181     | 12,956    | SH | DFND | 14 | 7,305     | 5,651     | 0 |
| CLEARWATER PAPER CORP        | COM      | 18538R103 | 2,841   | 78,631    | SH | DFND | 14 | 2,488     | 76,143    | 0 |
| CLEVELAND CLIFFS INC         | COM      | 185899101 | 2,599   | 470,843   | SH | DFND | 14 | 60,036    | 410,807   | 0 |
| CLOROX CO DEL                | COM      | 189054109 | 779     | 3,550     | SH | DFND | 10 | 3,550     | 0         | 0 |
| CLOROX CO DEL                | COM      | 189054109 | 26,222  | 119,534   | SH | DFND | 14 | 41,824    | 77,710    | 0 |
| CLOROX CO DEL                | COM      | 189054109 | 60      | 275       | SH | DFND | 16 | 0         | 275       | 0 |
| CLOROX CO DEL                | COM      | 189054109 | 505     | 2,300     | SH | DFND | 18 | 0         | 2,300     | 0 |
| CLOUDERA INC                 | COM      | 18914U100 | 248     | 19,520    | SH | DFND | 14 | 17,391    | 2,129     | 0 |
| COCA COLA CONSOLIDATED INC   | COM      | 191098102 | 300     | 1,307     | SH | DFND | 10 | 1,307     | 0         | 0 |
| COCA COLA CONSOLIDATED INC   | COM      | 191098102 | 1,866   | 8,141     | SH | DFND | 14 | 1,103     | 7,038     | 0 |
| COCA COLA CO                 | COM      | 191216100 | 227,114 | 5,083,116 | SH | DFND | 14 | 1,582,340 | 3,500,776 | 0 |
| COCA COLA CO                 | COM      | 191216100 | 951     | 21,280    | SH | DFND | 16 | 0         | 21,280    | 0 |
| COCA COLA CO                 | COM      | 191216100 | 130     | 2,900     | SH | DFND | 18 | 0         | 2,900     | 0 |
| COEUR MNG INC                | COM NEW  | 192108504 | 98      | 19,251    | SH | DFND | 14 | 19,251    | 0         | 0 |
| COGENT COMMUNICATIONS HLDGS  | COM NEW  | 19239V302 | 416     | 5,374     | SH | DFND | 10 | 5,374     | 0         | 0 |
| COGENT COMMUNICATIONS HLDGS  | COM NEW  | 19239V302 | 10,404  | 134,486   | SH | DFND | 14 | 28,889    | 105,597   | 0 |
| COGENT COMMUNICATIONS HLDGS  | COM NEW  | 19239V302 | 1,656   | 21,400    | SH | DFND | 16 | 0         | 21,400    | 0 |
| COGNEX CORP                  | COM      | 192422103 | 2,448   | 40,983    | SH | DFND | 14 | 25,939    | 15,044    | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A     | 192446102 | 149,141 | 2,624,802 | SH | DFND | 14 | 462,182   | 2,162,620 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A     | 192446102 | 1,299   | 22,870    | SH | DFND | 16 | 0         | 22,870    | 0 |
| COHERENT INC                 | COM      | 192479103 | 497     | 3,794     | SH | DFND | 14 | 3,324     | 470       | 0 |
| COHERUS BIOSCIENCES INC      | COM      | 19249H103 | 1,302   | 72,925    | SH | DFND | 14 | 9,010     | 63,915    | 0 |
| COHU INC                     | COM      | 192576106 | 846     | 48,810    | SH | DFND | 14 | 5,802     | 43,008    | 0 |
| COLFAX CORP                  | COM      | 194014106 | 338     | 12,125    | SH | DFND | 14 | 10,635    | 1,490     | 0 |
| COLGATE PALMOLIVE CO         | COM      | 194162103 | 711     | 9,700     | SH | DFND | 10 | 9,700     | 0         | 0 |
| COLGATE PALMOLIVE CO         | COM      | 194162103 | 59,454  | 811,550   | SH | DFND | 14 | 316,318   | 495,232   | 0 |
| COLGATE PALMOLIVE CO         | COM      | 194162103 | 136     | 1,850     | SH | DFND | 16 | 0         | 1,850     | 0 |
| COLLECTORS UNIVERSE INC      | COM NEW  | 19421R200 | 215     | 6,284     | SH | DFND | 14 | 5,790     | 494       | 0 |
| COLONY CR REAL ESTATE INC    | COM CL A | 19625T101 | 11,711  | 1,668,278 | SH | DFND | 14 | 403,535   | 1,264,743 | 0 |
| COLONY CR REAL ESTATE INC    | COM CL A | 19625T101 | 1,385   | 197,300   | SH | DFND | 16 | 0         | 197,300   | 0 |
| COLONY CAP INC NEW           | CL A COM | 19626G108 | 4,351   | 1,812,843 | SH | DFND | 14 | 366,320   | 1,446,523 | 0 |
| COLUMBIA BKG SYS INC         | COM      | 197236102 | 2,730   | 96,336    | SH | DFND | 14 | 10,823    | 85,513    | 0 |
| COLUMBIA PPTY TR INC         | COM NEW  | 198287203 | 18,030  | 1,372,137 | SH | DFND | 14 | 345,315   | 1,026,822 | 0 |
| COLUMBIA PPTY TR INC         | COM NEW  | 198287203 | 560     | 42,600    | SH | DFND | 16 | 0         | 42,600    | 0 |
| COLUMBIA SPORTSWEAR CO       | COM      | 198516106 | 360     | 4,470     | SH | DFND | 14 | 3,920     | 550       | 0 |
| COMFORT SYS USA INC          | COM      | 199908104 | 2,260   | 55,451    | SH | DFND | 14 | 8,030     | 47,421    | 0 |
| COMCAST CORP NEW             | CL A     | 20030N101 | 2,039   | 52,302    | SH | DFND | 10 | 52,302    | 0         | 0 |
| COMCAST CORP NEW             | CL A     | 20030N101 | 162,193 | 4,160,929 | SH | DFND | 14 | 1,592,270 | 2,568,659 | 0 |
| COMCAST CORP NEW             | CL A     | 20030N101 | 437     | 11,203    | SH | DFND | 16 | 0         | 11,203    | 0 |
| COMCAST CORP NEW             | CL A     | 20030N101 | 842     | 21,600    | SH | DFND | 18 | 0         | 21,600    | 0 |
| COMERICA INC                 | COM      | 200340107 | 6,306   | 165,499   | SH | DFND | 14 | 53,526    | 111,973   | 0 |
| COMERICA INC                 | COM      | 200340107 | 8       | 220       | SH | DFND | 16 | 0         | 220       | 0 |
| COMMERCE BANCSHARES INC      | COM      | 200525103 | 904     | 15,198    | SH | DFND | 14 | 13,360    | 1,838     | 0 |

|                              |         |           |        |           |    |      |    |         |         |   |
|------------------------------|---------|-----------|--------|-----------|----|------|----|---------|---------|---|
| COMMERCIAL METALS CO         | COM     | 201723103 | 4,596  | 225,284   | SH | DFND | 14 | 20,759  | 204,525 | 0 |
| COMMERCIAL METALS CO         | COM     | 201723103 | 191    | 9,380     | SH | DFND | 18 | 0       | 9,380   | 0 |
| COMMERCIAL VEH GROUP INC     | COM     | 202608105 | 227    | 78,483    | SH | DFND | 14 | 0       | 78,483  | 0 |
| COMMUNITY BK SYS INC         | COM     | 203607106 | 3,529  | 61,899    | SH | DFND | 14 | 8,051   | 53,848  | 0 |
| COMMUNITY HEALTH SYS INC NEW | COM     | 203668108 | 407    | 135,364   | SH | DFND | 14 | 14,051  | 121,313 | 0 |
| COMMUNITY HEALTHCARE TR INC  | COM     | 20369C106 | 1,020  | 24,935    | SH | DFND | 14 | 3,255   | 21,680  | 0 |
| COMMUNITY HEALTHCARE TR INC  | COM     | 20369C106 | 11,938 | 291,884   | SH | DFND | 3  | 0       | 291,884 | 0 |
| COMMUNITY TR BANCORP INC     | COM     | 204149108 | 2,978  | 90,894    | SH | DFND | 14 | 8,688   | 82,206  | 0 |
| COMMVAULT SYSTEMS INC        | COM     | 204166102 | 13,151 | 339,811   | SH | DFND | 14 | 68,086  | 271,725 | 0 |
| COMMVAULT SYSTEMS INC        | COM     | 204166102 | 927    | 23,950    | SH | DFND | 16 | 0       | 23,950  | 0 |
| COMPASS MINERALS INTL INC    | COM     | 20451N101 | 4,687  | 96,134    | SH | DFND | 14 | 26,829  | 69,305  | 0 |
| COMPASS MINERALS INTL INC    | COM     | 20451N101 | 717    | 14,700    | SH | DFND | 16 | 0       | 14,700  | 0 |
| COMPUTER PROGRAMS & SYS INC  | COM     | 205306103 | 3,463  | 151,948   | SH | DFND | 14 | 29,217  | 122,731 | 0 |
| COMPUTER PROGRAMS & SYS INC  | COM     | 205306103 | 521    | 22,850    | SH | DFND | 16 | 0       | 22,850  | 0 |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 1,229  | 72,784    | SH | DFND | 14 | 3,730   | 69,054  | 0 |
| CONAGRA BRANDS INC           | COM     | 205887102 | 14,269 | 405,713   | SH | DFND | 14 | 161,817 | 243,896 | 0 |
| CONAGRA BRANDS INC           | COM     | 205887102 | 36     | 1,025     | SH | DFND | 16 | 0       | 1,025   | 0 |
| CONCERT PHARMACEUTICALS INC  | COM     | 206022105 | 2,486  | 249,832   | SH | DFND | 14 | 59,070  | 190,762 | 0 |
| CONCERT PHARMACEUTICALS INC  | COM     | 206022105 | 575    | 57,800    | SH | DFND | 16 | 0       | 57,800  | 0 |
| CONCHO RES INC               | COM     | 20605P101 | 9,199  | 178,625   | SH | DFND | 14 | 67,637  | 110,988 | 0 |
| CONCHO RES INC               | COM     | 20605P101 | 21     | 417       | SH | DFND | 16 | 0       | 417     | 0 |
| CONDUENT INC                 | COM     | 206787103 | 140    | 58,477    | SH | DFND | 14 | 15,877  | 42,600  | 0 |
| CONMED CORP                  | COM     | 207410101 | 4,332  | 60,174    | SH | DFND | 14 | 14,227  | 45,947  | 0 |
| CONMED CORP                  | COM     | 207410101 | 446    | 6,200     | SH | DFND | 16 | 0       | 6,200   | 0 |
| CONNECTONE BANCORP INC NEW   | COM     | 20786W107 | 4,238  | 262,911   | SH | DFND | 14 | 44,550  | 218,361 | 0 |
| CONNECTONE BANCORP INC NEW   | COM     | 20786W107 | 656    | 40,700    | SH | DFND | 16 | 0       | 40,700  | 0 |
| CONNS INC                    | COM     | 208242107 | 1,411  | 139,860   | SH | DFND | 14 | 2,930   | 136,930 | 0 |
| CONOCOPHILLIPS               | COM     | 20825C104 | 279    | 6,636     | SH | DFND | 10 | 6,636   | 0       | 0 |
| CONOCOPHILLIPS               | COM     | 20825C104 | 43,787 | 1,042,059 | SH | DFND | 14 | 382,036 | 660,023 | 0 |
| CONOCOPHILLIPS               | COM     | 20825C104 | 99     | 2,353     | SH | DFND | 16 | 0       | 2,353   | 0 |
| CONOCOPHILLIPS               | COM     | 20825C104 | 1,135  | 27,000    | SH | DFND | 18 | 0       | 27,000  | 0 |
| CONSOL ENERGY INC NEW        | COM     | 20854L108 | 913    | 180,044   | SH | DFND | 14 | 4,124   | 175,920 | 0 |
| CONSOLIDATED COMM HLDGS INC  | COM     | 209034107 | 157    | 23,199    | SH | DFND | 10 | 23,199  | 0       | 0 |
| CONSOLIDATED COMM HLDGS INC  | COM     | 209034107 | 604    | 89,187    | SH | DFND | 14 | 11,874  | 77,313  | 0 |
| CONSOLIDATED EDISON INC      | COM     | 209115104 | 23,572 | 327,703   | SH | DFND | 14 | 114,346 | 213,357 | 0 |
| CONSOLIDATED EDISON INC      | COM     | 209115104 | 54     | 745       | SH | DFND | 16 | 0       | 745     | 0 |
| CONSTELLATION BRANDS INC     | CL A    | 21036P108 | 23,196 | 132,585   | SH | DFND | 14 | 55,672  | 76,913  | 0 |
| CONSTELLATION BRANDS INC     | CL A    | 21036P108 | 64     | 365       | SH | DFND | 16 | 0       | 365     | 0 |
| CONSTELLATION PHARMCETICLS I | COM     | 210373106 | 229    | 7,624     | SH | DFND | 14 | 6,820   | 804     | 0 |
| CONSTELLATION PHARMCETICLS I | COM     | 210373106 | 376    | 12,500    | SH | DFND | 18 | 0       | 12,500  | 0 |
| CONTAINER STORE GROUP INC    | COM     | 210751103 | 185    | 57,236    | SH | DFND | 14 | 1,770   | 55,466  | 0 |

|                                 |            |           |         |           |    |      |    |         |           |   |
|---------------------------------|------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| CONTINENTAL RES INC             | COM        | 212015101 | 4,872   | 277,934   | SH | DFND | 14 | 49,546  | 228,388   | 0 |
| COOPER COS INC                  | COM NEW    | 216648402 | 11,157  | 39,334    | SH | DFND | 14 | 16,385  | 22,949    | 0 |
| COOPER COS INC                  | COM NEW    | 216648402 | 32      | 113       | SH | DFND | 16 | 0       | 113       | 0 |
| COOPER STD HLDGS INC            | COM        | 21676P103 | 1,294   | 97,634    | SH | DFND | 14 | 2,126   | 95,508    | 0 |
| COOPER TIRE & RUBR CO           | COM        | 216831107 | 6,670   | 241,592   | SH | DFND | 14 | 7,489   | 234,103   | 0 |
| COPART INC                      | COM        | 217204106 | 433     | 5,200     | SH | DFND | 10 | 5,200   | 0         | 0 |
| COPART INC                      | COM        | 217204106 | 13,493  | 162,036   | SH | DFND | 14 | 68,386  | 93,650    | 0 |
| COPART INC                      | COM        | 217204106 | 39      | 470       | SH | DFND | 16 | 0       | 470       | 0 |
| CORCEPT THERAPEUTICS INC        | COM        | 218352102 | 543     | 32,291    | SH | DFND | 10 | 32,291  | 0         | 0 |
| CORCEPT THERAPEUTICS INC        | COM        | 218352102 | 2,181   | 129,673   | SH | DFND | 14 | 22,423  | 107,250   | 0 |
| CORE MARK HOLDING CO INC        | COM        | 218681104 | 162     | 6,509     | SH | DFND | 10 | 6,509   | 0         | 0 |
| CORE MARK HOLDING CO INC        | COM        | 218681104 | 1,562   | 62,577    | SH | DFND | 14 | 9,363   | 53,214    | 0 |
| CORE MARK HOLDING CO INC        | COM        | 218681104 | 47      | 1,900     | SH | DFND | 16 | 0       | 1,900     | 0 |
| CORESITE RLTY CORP              | COM        | 21870Q105 | 776     | 6,410     | SH | DFND | 14 | 5,239   | 1,171     | 0 |
| COREENERGY<br>INFRASTRUCTURE TR | COM NEW    | 21870U502 | 271     | 29,563    | SH | DFND | 14 | 1,325   | 28,238    | 0 |
| CORELOGIC INC                   | COM        | 21871D103 | 9,198   | 136,838   | SH | DFND | 14 | 46,456  | 90,382    | 0 |
| CORELOGIC INC                   | COM        | 21871D103 | 138     | 2,050     | SH | DFND | 16 | 0       | 2,050     | 0 |
| CORELOGIC INC                   | COM        | 21871D103 | 165     | 2,460     | SH | DFND | 18 | 0       | 2,460     | 0 |
| CORECIVIC INC                   | COM        | 21871N101 | 26,750  | 2,857,959 | SH | DFND | 14 | 650,788 | 2,207,171 | 0 |
| CORECIVIC INC                   | COM        | 21871N101 | 2,267   | 242,189   | SH | DFND | 16 | 0       | 242,189   | 0 |
| COREPOINT LODGING INC           | COM        | 21872L104 | 1,248   | 296,506   | SH | DFND | 14 | 2,955   | 293,551   | 0 |
| CORNERSTONE BLDG BRANDS<br>INC  | COM        | 21925D109 | 590     | 97,408    | SH | DFND | 14 | 3,379   | 94,029    | 0 |
| CORNERSTONE BLDG BRANDS<br>INC  | COM        | 21925D109 | 339     | 55,900    | SH | DFND | 16 | 0       | 55,900    | 0 |
| CORNERSTONE ONDEMAND<br>INC     | COM        | 21925Y103 | 17,311  | 448,932   | SH | DFND | 14 | 56,943  | 391,989   | 0 |
| CORNERSTONE ONDEMAND<br>INC     | COM        | 21925Y103 | 2,111   | 54,750    | SH | DFND | 16 | 0       | 54,750    | 0 |
| CORNING INC                     | COM        | 219350105 | 16,315  | 629,920   | SH | DFND | 14 | 253,339 | 376,581   | 0 |
| CORNING INC                     | COM        | 219350105 | 42      | 1,615     | SH | DFND | 16 | 0       | 1,615     | 0 |
| CORPORATE OFFICE PPTYS TR       | SH BEN INT | 22002T108 | 168     | 6,640     | SH | DFND | 10 | 6,640   | 0         | 0 |
| CORPORATE OFFICE PPTYS TR       | SH BEN INT | 22002T108 | 6,029   | 237,935   | SH | DFND | 14 | 95,232  | 142,703   | 0 |
| CORPORATE OFFICE PPTYS TR       | SH BEN INT | 22002T108 | 280     | 11,050    | SH | DFND | 16 | 0       | 11,050    | 0 |
| CORPORATE OFFICE PPTYS TR       | SH BEN INT | 22002T108 | 11,944  | 471,350   | SH | DFND | 3  | 0       | 471,350   | 0 |
| CORTEVA INC                     | COM        | 22052L104 | 128,641 | 4,801,827 | SH | DFND | 14 | 810,414 | 3,991,413 | 0 |
| CORTEVA INC                     | COM        | 22052L104 | 1,095   | 40,871    | SH | DFND | 16 | 0       | 40,871    | 0 |
| CORTEVA INC                     | COM        | 22052L104 | 723     | 27,000    | SH | DFND | 18 | 0       | 27,000    | 0 |
| CORVEL CORP                     | COM        | 221006109 | 2,141   | 30,201    | SH | DFND | 14 | 20,840  | 9,361     | 0 |
| COSTCO WHSL CORP NEW            | COM        | 22160K105 | 682     | 2,250     | SH | DFND | 10 | 2,250   | 0         | 0 |
| COSTCO WHSL CORP NEW            | COM        | 22160K105 | 105,609 | 348,304   | SH | DFND | 14 | 146,576 | 201,728   | 0 |
| COSTCO WHSL CORP NEW            | COM        | 22160K105 | 297     | 981       | SH | DFND | 16 | 0       | 981       | 0 |
| COSTCO WHSL CORP NEW            | COM        | 22160K105 | 485     | 1,600     | SH | DFND | 18 | 0       | 1,600     | 0 |
| COSTAR GROUP INC                | COM        | 22160N109 | 1,068   | 1,503     | SH | DFND | 14 | 1,478   | 25        | 0 |
| COTY INC                        | COM CL A   | 222070203 | 17,917  | 4,008,246 | SH | DFND | 14 | 512,706 | 3,495,540 | 0 |
| COTY INC                        | COM CL A   | 222070203 | 388     | 86,705    | SH | DFND | 16 | 0       | 86,705    | 0 |
| COUPA SOFTWARE INC              | COM        | 22266L106 | 741     | 2,675     | SH | DFND | 14 | 2,630   | 45        | 0 |
| COUSINS PPTYS INC               | COM NEW    | 222795502 | 1,999   | 67,010    | SH | DFND | 14 | 30,574  | 36,436    | 0 |
| COUSINS PPTYS INC               | COM NEW    | 222795502 | 6,541   | 219,263   | SH | DFND | 3  | 0       | 219,263   | 0 |
| COVANTA HLDG CORP               | COM        | 22282E102 | 187     | 19,550    | SH | DFND | 14 | 19,550  | 0         | 0 |

|                              |                 |           |        |         |    |      |    |         |         |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---------|---|
| COVENANT TRANSN GROUP INC    | CL A            | 22284P105 | 2,186  | 151,510 | SH | DFND | 14 | 1,190   | 150,320 | 0 |
| COVETRUS INC                 | COM             | 22304C100 | 2,064  | 115,383 | SH | DFND | 14 | 14,833  | 100,550 | 0 |
| COWEN INC                    | CL A NEW        | 223622606 | 151    | 9,294   | SH | DFND | 10 | 9,294   | 0       | 0 |
| COWEN INC                    | CL A NEW        | 223622606 | 57     | 3,511   | SH | DFND | 14 | 1,765   | 1,746   | 0 |
| CRACKER BARREL OLD CTRY STOR | COM             | 22410J106 | 559    | 5,041   | SH | DFND | 14 | 4,246   | 795     | 0 |
| CRACKER BARREL OLD CTRY STOR | COM             | 22410J106 | 122    | 1,100   | SH | DFND | 16 | 0       | 1,100   | 0 |
| CRANE CO                     | COM             | 224399105 | 28,244 | 475,001 | SH | DFND | 14 | 87,329  | 387,672 | 0 |
| CRANE CO                     | COM             | 224399105 | 660    | 11,100  | SH | DFND | 16 | 0       | 11,100  | 0 |
| CREDIT ACCEP CORP MICH       | COM             | 225310101 | 202    | 483     | SH | DFND | 14 | 483     | 0       | 0 |
| CREE INC                     | COM             | 225447101 | 933    | 15,756  | SH | DFND | 14 | 13,829  | 1,927   | 0 |
| CROCS INC                    | COM             | 227046109 | 2,990  | 81,211  | SH | DFND | 14 | 11,625  | 69,586  | 0 |
| CROSS CTRY HEALTHCARE INC    | COM             | 227483104 | 265    | 43,001  | SH | DFND | 14 | 5,242   | 37,759  | 0 |
| CROWDSTRIKE HLDGS INC        | CL A            | 22788C105 | 297    | 2,960   | SH | DFND | 14 | 2,900   | 60      | 0 |
| CROWN CASTLE INTL CORP NEW   | COM             | 22822V101 | 92,116 | 550,439 | SH | DFND | 14 | 170,218 | 380,221 | 0 |
| CROWN CASTLE INTL CORP NEW   | COM             | 22822V101 | 185    | 1,104   | SH | DFND | 16 | 0       | 1,104   | 0 |
| CROWN CASTLE INTL CORP NEW   | COM             | 22822V101 | 268    | 1,600   | SH | DFND | 18 | 0       | 1,600   | 0 |
| CROWN CASTLE INTL CORP NEW   | COM             | 22822V101 | 280    | 1,676   | SH | DFND | 3  | 0       | 1,676   | 0 |
| CROWN HLDGS INC              | COM             | 228368106 | 439    | 6,735   | SH | DFND | 14 | 5,465   | 1,270   | 0 |
| CRYOLIFE INC                 | COM             | 228903100 | 876    | 45,702  | SH | DFND | 14 | 5,606   | 40,096  | 0 |
| CUBESMART                    | COM             | 229663109 | 219    | 8,125   | SH | DFND | 14 | 8,125   | 0       | 0 |
| CUBIC CORP                   | COM             | 229669106 | 1,780  | 37,054  | SH | DFND | 14 | 4,705   | 32,349  | 0 |
| CULLEN FROST BANKERS INC     | COM             | 229899109 | 642    | 8,591   | SH | DFND | 14 | 7,573   | 1,018   | 0 |
| CUMMINS INC                  | COM             | 231021106 | 118    | 681     | SH | DFND | 10 | 681     | 0       | 0 |
| CUMMINS INC                  | COM             | 231021106 | 29,021 | 167,502 | SH | DFND | 14 | 55,002  | 112,500 | 0 |
| CUMMINS INC                  | COM             | 231021106 | 127    | 732     | SH | DFND | 16 | 0       | 732     | 0 |
| CURTISS WRIGHT CORP          | COM             | 231561101 | 138    | 1,550   | SH | DFND | 10 | 1,550   | 0       | 0 |
| CURTISS WRIGHT CORP          | COM             | 231561101 | 12,476 | 139,743 | SH | DFND | 14 | 56,596  | 83,147  | 0 |
| CURTISS WRIGHT CORP          | COM             | 231561101 | 324    | 3,630   | SH | DFND | 16 | 0       | 3,630   | 0 |
| CUSTOMERS BANCORP INC        | COM             | 23204G100 | 113    | 9,406   | SH | DFND | 10 | 9,406   | 0       | 0 |
| CUSTOMERS BANCORP INC        | COM             | 23204G100 | 10,277 | 855,024 | SH | DFND | 14 | 64,930  | 790,094 | 0 |
| CUSTOMERS BANCORP INC        | COM             | 23204G100 | 973    | 80,950  | SH | DFND | 16 | 0       | 80,950  | 0 |
| CUTERA INC                   | COM             | 232109108 | 341    | 28,042  | SH | DFND | 14 | 8,775   | 19,267  | 0 |
| CUTERA INC                   | COM             | 232109108 | 27     | 2,200   | SH | DFND | 16 | 0       | 2,200   | 0 |
| CYTOKINETICS INC             | COM NEW         | 23282W605 | 1,650  | 69,995  | SH | DFND | 14 | 8,685   | 61,310  | 0 |
| CYTOKINETICS INC             | COM NEW         | 23282W605 | 542    | 23,000  | SH | DFND | 18 | 0       | 23,000  | 0 |
| CYRUSONE INC                 | COM             | 23283R100 | 1,267  | 17,414  | SH | DFND | 14 | 15,364  | 2,050   | 0 |
| CYRUSONE INC                 | COM             | 23283R100 | 5,845  | 80,346  | SH | DFND | 3  | 0       | 80,346  | 0 |
| CYTOMX THERAPEUTICS INC      | COM             | 23284F105 | 2,002  | 240,319 | SH | DFND | 14 | 65,710  | 174,609 | 0 |
| CYTOMX THERAPEUTICS INC      | COM             | 23284F105 | 49     | 5,850   | SH | DFND | 16 | 0       | 5,850   | 0 |
| DMC GLOBAL INC               | COM             | 23291C103 | 499    | 18,091  | SH | DFND | 14 | 1,900   | 16,191  | 0 |
| DBX ETF TR                   | XTRACK CSI 500  | 233051754 | 239    | 7,980   | SH | DFND | 18 | 0       | 7,980   | 0 |
| DBX ETF TR                   | XTRACK HRVST CS | 233051879 | 63     | 2,150   | SH | DFND | 10 | 2,150   | 0       | 0 |
| DBX ETF TR                   | XTRACK HRVST CS | 233051879 | 1,441  | 48,500  | SH | DFND | 18 | 0       | 48,500  | 0 |

|                                 |          |           |        |           |    |      |    |         |           |   |
|---------------------------------|----------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| D R HORTON INC                  | COM      | 23331A109 | 27,760 | 500,623   | SH | DFND | 14 | 162,151 | 338,472   | 0 |
| D R HORTON INC                  | COM      | 23331A109 | 232    | 4,185     | SH | DFND | 16 | 0       | 4,185     | 0 |
| DHI GROUP INC                   | COM      | 23331S100 | 21     | 10,013    | SH | DFND | 14 | 5,180   | 4,833     | 0 |
| DSP GROUP INC                   | COM      | 23332B106 | 446    | 28,105    | SH | DFND | 14 | 3,235   | 24,870    | 0 |
| DTE ENERGY CO                   | COM      | 233331107 | 16,468 | 153,189   | SH | DFND | 14 | 64,868  | 88,321    | 0 |
| DTE ENERGY CO                   | COM      | 233331107 | 45     | 415       | SH | DFND | 16 | 0       | 415       | 0 |
| DXP ENTERPRISES INC NEW         | COM NEW  | 233377407 | 388    | 19,484    | SH | DFND | 14 | 2,658   | 16,826    | 0 |
| DXC TECHNOLOGY CO               | COM      | 23355L106 | 22,431 | 1,359,470 | SH | DFND | 14 | 283,667 | 1,075,803 | 0 |
| DXC TECHNOLOGY CO               | COM      | 23355L106 | 42     | 2,532     | SH | DFND | 16 | 0       | 2,532     | 0 |
| DAKTRONICS INC                  | COM      | 234264109 | 186    | 42,719    | SH | DFND | 14 | 5,056   | 37,663    | 0 |
| DANA INCORPORATED               | COM      | 235825205 | 10,050 | 824,487   | SH | DFND | 14 | 24,524  | 799,963   | 0 |
| DANA INCORPORATED               | COM      | 235825205 | 769    | 63,100    | SH | DFND | 16 | 0       | 63,100    | 0 |
| DANAHER CORPORATION             | COM      | 235851102 | 92,499 | 523,095   | SH | DFND | 14 | 211,786 | 311,309   | 0 |
| DANAHER CORPORATION             | COM      | 235851102 | 247    | 1,398     | SH | DFND | 16 | 0       | 1,398     | 0 |
| DANAHER CORPORATION             | COM      | 235851102 | 9,779  | 55,300    | SH | DFND | 18 | 0       | 55,300    | 0 |
| DARDEN RESTAURANTS INC          | COM      | 237194105 | 7,479  | 98,709    | SH | DFND | 14 | 42,732  | 55,977    | 0 |
| DARDEN RESTAURANTS INC          | COM      | 237194105 | 20     | 270       | SH | DFND | 16 | 0       | 270       | 0 |
| DARLING INGREDIENTS INC         | COM      | 237266101 | 18,200 | 739,218   | SH | DFND | 14 | 235,262 | 503,956   | 0 |
| DARLING INGREDIENTS INC         | COM      | 237266101 | 2,441  | 99,150    | SH | DFND | 16 | 0       | 99,150    | 0 |
| DATADOG INC                     | CL A COM | 23804L103 | 340    | 3,910     | SH | DFND | 14 | 3,850   | 60        | 0 |
| DAVE & BUSTERS ENTMT INC        | COM      | 238337109 | 718    | 53,835    | SH | DFND | 14 | 5,375   | 48,460    | 0 |
| DAVITA INC                      | COM      | 23918K108 | 128    | 1,620     | SH | DFND | 10 | 1,620   | 0         | 0 |
| DAVITA INC                      | COM      | 23918K108 | 17,877 | 225,891   | SH | DFND | 14 | 51,278  | 174,613   | 0 |
| DAVITA INC                      | COM      | 23918K108 | 102    | 1,290     | SH | DFND | 16 | 0       | 1,290     | 0 |
| DECIPHERA<br>PHARMACEUTICALS IN | COM      | 24344T101 | 204    | 3,416     | SH | DFND | 14 | 3,115   | 301       | 0 |
| DECKERS OUTDOOR CORP            | COM      | 243537107 | 32,690 | 166,454   | SH | DFND | 14 | 52,729  | 113,725   | 0 |
| DECKERS OUTDOOR CORP            | COM      | 243537107 | 3,233  | 16,460    | SH | DFND | 16 | 0       | 16,460    | 0 |
| DEERE & CO                      | COM      | 244199105 | 38,715 | 246,356   | SH | DFND | 14 | 103,193 | 143,163   | 0 |
| DEERE & CO                      | COM      | 244199105 | 107    | 684       | SH | DFND | 16 | 0       | 684       | 0 |
| DEL TACO RESTAURANTS INC<br>NEW | COM      | 245496104 | 1,783  | 300,756   | SH | DFND | 14 | 40,550  | 260,206   | 0 |
| DEL TACO RESTAURANTS INC<br>NEW | COM      | 245496104 | 372    | 62,800    | SH | DFND | 16 | 0       | 62,800    | 0 |
| DELEK US HLDGS INC NEW          | COM      | 24665A103 | 298    | 17,100    | SH | DFND | 14 | 5,200   | 11,900    | 0 |
| DELL TECHNOLOGIES INC           | CL C     | 24703L202 | 90     | 1,640     | SH | DFND | 10 | 1,640   | 0         | 0 |
| DELL TECHNOLOGIES INC           | CL C     | 24703L202 | 418    | 7,609     | SH | DFND | 14 | 7,480   | 129       | 0 |
| DELTA AIR LINES INC DEL         | COM NEW  | 247361702 | 26,796 | 955,310   | SH | DFND | 14 | 252,005 | 703,305   | 0 |
| DELTA AIR LINES INC DEL         | COM NEW  | 247361702 | 34     | 1,210     | SH | DFND | 16 | 0       | 1,210     | 0 |
| DENBURY RES INC                 | COM NEW  | 247916208 | 148    | 549,017   | SH | DFND | 14 | 41,266  | 507,751   | 0 |
| DELUXE CORP                     | COM      | 248019101 | 64     | 2,721     | SH | DFND | 10 | 2,721   | 0         | 0 |
| DELUXE CORP                     | COM      | 248019101 | 25,003 | 1,062,130 | SH | DFND | 14 | 265,560 | 796,570   | 0 |
| DELUXE CORP                     | COM      | 248019101 | 1,637  | 69,550    | SH | DFND | 16 | 0       | 69,550    | 0 |
| DENTSPLY SIRONA INC             | COM      | 24906P109 | 7,652  | 173,662   | SH | DFND | 14 | 71,838  | 101,824   | 0 |
| DENTSPLY SIRONA INC             | COM      | 24906P109 | 21     | 470       | SH | DFND | 16 | 0       | 470       | 0 |
| DESIGNER BRANDS INC             | CL A     | 250565108 | 1,495  | 220,850   | SH | DFND | 14 | 8,566   | 212,284   | 0 |
| DEVON ENERGY CORP NEW           | COM      | 25179M103 | 4,189  | 369,428   | SH | DFND | 14 | 129,586 | 239,842   | 0 |
| DEVON ENERGY CORP NEW           | COM      | 25179M103 | 9      | 815       | SH | DFND | 16 | 0       | 815       | 0 |
| DEVON ENERGY CORP NEW           | COM      | 25179M103 | 567    | 50,000    | SH | DFND | 18 | 0       | 50,000    | 0 |
| DEXCOM INC                      | COM      | 252131107 | 29,383 | 72,478    | SH | DFND | 14 | 30,038  | 42,440    | 0 |

|                             |                |           |         |           |    |      |    |         |           |   |
|-----------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| DEXCOM INC                  | COM            | 252131107 | 85      | 209       | SH | DFND | 16 | 0       | 209       | 0 |
| DEXCOM INC                  | COM            | 252131107 | 8,027   | 19,800    | SH | DFND | 18 | 0       | 19,800    | 0 |
| DIAMONDROCK HOSPITALITY CO  | COM            | 252784301 | 6,644   | 1,201,435 | SH | DFND | 14 | 132,227 | 1,069,208 | 0 |
| DIAMONDROCK HOSPITALITY CO  | COM            | 252784301 | 439     | 79,450    | SH | DFND | 16 | 0       | 79,450    | 0 |
| DIAMONDBACK ENERGY INC      | COM            | 25278X109 | 62,596  | 1,496,796 | SH | DFND | 14 | 257,302 | 1,239,494 | 0 |
| DIAMONDBACK ENERGY INC      | COM            | 25278X109 | 599     | 14,330    | SH | DFND | 16 | 0       | 14,330    | 0 |
| DICERNA PHARMACEUTICALS INC | COM            | 253031108 | 7,323   | 288,299   | SH | DFND | 14 | 57,830  | 230,469   | 0 |
| DICERNA PHARMACEUTICALS INC | COM            | 253031108 | 1,821   | 71,700    | SH | DFND | 16 | 0       | 71,700    | 0 |
| DICKS SPORTING GOODS INC    | COM            | 253393102 | 394     | 9,548     | SH | DFND | 14 | 8,423   | 1,125     | 0 |
| DIEBOLD NXDF INC            | COM            | 253651103 | 4,844   | 799,395   | SH | DFND | 14 | 63,335  | 736,060   | 0 |
| DIEBOLD NXDF INC            | COM            | 253651103 | 361     | 59,550    | SH | DFND | 16 | 0       | 59,550    | 0 |
| DIGI INTL INC               | COM            | 253798102 | 394     | 33,833    | SH | DFND | 14 | 3,736   | 30,097    | 0 |
| DIGITAL RLTY TR INC         | COM            | 253868103 | 30,408  | 213,974   | SH | DFND | 14 | 89,134  | 124,840   | 0 |
| DIGITAL RLTY TR INC         | COM            | 253868103 | 86      | 604       | SH | DFND | 16 | 0       | 604       | 0 |
| DIGITAL RLTY TR INC         | COM            | 253868103 | 24,418  | 171,826   | SH | DFND | 3  | 0       | 171,826   | 0 |
| DIME CMNTY BANCSHARES INC   | COM            | 253922108 | 761     | 55,457    | SH | DFND | 14 | 4,127   | 51,330    | 0 |
| DIGITAL TURBINE INC         | COM NEW        | 25400W102 | 841     | 66,895    | SH | DFND | 14 | 15,695  | 51,200    | 0 |
| DIGITAL TURBINE INC         | COM NEW        | 25400W102 | 1,014   | 80,700    | SH | DFND | 16 | 0       | 80,700    | 0 |
| DILLARDS INC                | CL A           | 254067101 | 2,017   | 78,194    | SH | DFND | 14 | 994     | 77,200    | 0 |
| DINE BRANDS GLOBAL INC      | COM            | 254423106 | 821     | 19,496    | SH | DFND | 14 | 2,532   | 16,964    | 0 |
| DIODES INC                  | COM            | 254543101 | 2,531   | 49,929    | SH | DFND | 14 | 6,475   | 43,454    | 0 |
| DISNEY WALT CO              | COM DISNEY     | 254687106 | 178,321 | 1,599,145 | SH | DFND | 14 | 622,144 | 977,001   | 0 |
| DISNEY WALT CO              | COM DISNEY     | 254687106 | 441     | 3,958     | SH | DFND | 16 | 0       | 3,958     | 0 |
| DISNEY WALT CO              | COM DISNEY     | 254687106 | 335     | 3,000     | SH | DFND | 18 | 0       | 3,000     | 0 |
| DISCOVER FINL SVCS          | COM            | 254709108 | 451     | 9,000     | SH | DFND | 10 | 9,000   | 0         | 0 |
| DISCOVER FINL SVCS          | COM            | 254709108 | 50,714  | 1,012,454 | SH | DFND | 14 | 121,092 | 891,362   | 0 |
| DISCOVER FINL SVCS          | COM            | 254709108 | 143     | 2,853     | SH | DFND | 16 | 0       | 2,853     | 0 |
| DISCOVERY INC               | COM SER A      | 25470F104 | 141     | 6,700     | SH | DFND | 10 | 6,700   | 0         | 0 |
| DISCOVERY INC               | COM SER A      | 25470F104 | 12,678  | 600,853   | SH | DFND | 14 | 90,071  | 510,782   | 0 |
| DISCOVERY INC               | COM SER A      | 25470F104 | 6       | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| DISCOVERY INC               | COM SER C      | 25470F302 | 25,644  | 1,331,472 | SH | DFND | 14 | 208,031 | 1,123,441 | 0 |
| DISCOVERY INC               | COM SER C      | 25470F302 | 191     | 9,900     | SH | DFND | 16 | 0       | 9,900     | 0 |
| DISH NETWORK CORPORATION    | CL A           | 25470M109 | 832     | 24,100    | SH | DFND | 10 | 24,100  | 0         | 0 |
| DISH NETWORK CORPORATION    | CL A           | 25470M109 | 16,206  | 469,617   | SH | DFND | 14 | 99,200  | 370,417   | 0 |
| DISH NETWORK CORPORATION    | CL A           | 25470M109 | 18      | 533       | SH | DFND | 16 | 0       | 533       | 0 |
| DIVERSIFIED HEALTHCARE TR   | COM SH BEN INT | 25525P107 | 13,827  | 3,124,665 | SH | DFND | 14 | 720,362 | 2,404,303 | 0 |
| DIVERSIFIED HEALTHCARE TR   | COM SH BEN INT | 25525P107 | 1,071   | 242,010   | SH | DFND | 16 | 0       | 242,010   | 0 |
| DR REDDYS LABS LTD          | ADR            | 256135203 | 325     | 6,140     | SH | DFND | 10 | 6,140   | 0         | 0 |
| DR REDDYS LABS LTD          | ADR            | 256135203 | 3,202   | 60,400    | SH | DFND | 14 | 0       | 60,400    | 0 |
| DOCUSIGN INC                | COM            | 256163106 | 1,243   | 7,220     | SH | DFND | 14 | 6,920   | 300       | 0 |
| DOLLAR GEN CORP NEW         | COM            | 256677105 | 170,096 | 892,846   | SH | DFND | 14 | 172,349 | 720,497   | 0 |
| DOLLAR GEN CORP NEW         | COM            | 256677105 | 983     | 5,158     | SH | DFND | 16 | 0       | 5,158     | 0 |
| DOLLAR GEN CORP NEW         | COM            | 256677105 | 686     | 3,600     | SH | DFND | 18 | 0       | 3,600     | 0 |
| DOLLAR TREE INC             | COM            | 256746108 | 37,260  | 402,028   | SH | DFND | 14 | 91,846  | 310,182   | 0 |

|                              |                |           |        |           |    |      |    |         |         |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|---------|---|
| DOLLAR TREE INC              | COM            | 256746108 | 216    | 2,335     | SH | DFND | 16 | 0       | 2,335   | 0 |
| DOMINION ENERGY INC          | COM            | 25746U109 | 80,689 | 993,952   | SH | DFND | 14 | 286,210 | 707,742 | 0 |
| DOMINION ENERGY INC          | COM            | 25746U109 | 151    | 1,860     | SH | DFND | 16 | 0       | 1,860   | 0 |
| DOMINION ENERGY INC          | COM            | 25746U109 | 365    | 4,500     | SH | DFND | 18 | 0       | 4,500   | 0 |
| DOMINOS PIZZA INC            | COM            | 25754A201 | 177    | 480       | SH | DFND | 10 | 480     | 0       | 0 |
| DOMINOS PIZZA INC            | COM            | 25754A201 | 32,986 | 89,286    | SH | DFND | 14 | 28,947  | 60,339  | 0 |
| DOMINOS PIZZA INC            | COM            | 25754A201 | 522    | 1,414     | SH | DFND | 16 | 0       | 1,414   | 0 |
| DOMTAR CORP                  | COM NEW        | 257559203 | 8,565  | 405,732   | SH | DFND | 14 | 51,930  | 353,802 | 0 |
| DONALDSON INC                | COM            | 257651109 | 7,063  | 151,833   | SH | DFND | 14 | 82,457  | 69,376  | 0 |
| DONALDSON INC                | COM            | 257651109 | 298    | 6,400     | SH | DFND | 16 | 0       | 6,400   | 0 |
| DONNELLEY R R & SONS CO      | COM            | 257867200 | 93     | 77,794    | SH | DFND | 14 | 7,465   | 70,329  | 0 |
| DONNELLEY FINL SOLUTIONS INC | COM            | 25787G100 | 2,012  | 239,511   | SH | DFND | 14 | 45,050  | 194,461 | 0 |
| DONNELLEY FINL SOLUTIONS INC | COM            | 25787G100 | 362    | 43,050    | SH | DFND | 16 | 0       | 43,050  | 0 |
| DORMAN PRODUCTS INC          | COM            | 258278100 | 2,314  | 34,495    | SH | DFND | 14 | 4,371   | 30,124  | 0 |
| DOUGLAS EMMETT INC           | COM            | 25960P109 | 13,877 | 452,598   | SH | DFND | 14 | 151,228 | 301,370 | 0 |
| DOUGLAS EMMETT INC           | COM            | 25960P109 | 345    | 11,250    | SH | DFND | 16 | 0       | 11,250  | 0 |
| DOVER CORP                   | COM            | 260003108 | 647    | 6,700     | SH | DFND | 10 | 6,700   | 0       | 0 |
| DOVER CORP                   | COM            | 260003108 | 18,639 | 193,030   | SH | DFND | 14 | 48,057  | 144,973 | 0 |
| DOVER CORP                   | COM            | 260003108 | 100    | 1,033     | SH | DFND | 16 | 0       | 1,033   | 0 |
| DOW INC                      | COM            | 260557103 | 27,977 | 686,378   | SH | DFND | 14 | 244,608 | 441,770 | 0 |
| DOW INC                      | COM            | 260557103 | 64     | 1,561     | SH | DFND | 16 | 0       | 1,561   | 0 |
| DRIL QUIP INC                | COM            | 262037104 | 1,239  | 41,577    | SH | DFND | 14 | 5,416   | 36,161  | 0 |
| DUKE REALTY CORP             | COM NEW        | 264411505 | 10,124 | 286,065   | SH | DFND | 14 | 120,551 | 165,514 | 0 |
| DUKE REALTY CORP             | COM NEW        | 264411505 | 27     | 770       | SH | DFND | 16 | 0       | 770     | 0 |
| DUKE REALTY CORP             | COM NEW        | 264411505 | 16,763 | 473,653   | SH | DFND | 3  | 0       | 473,653 | 0 |
| DUKE ENERGY CORP NEW         | COM NEW        | 26441C204 | 53,132 | 665,069   | SH | DFND | 14 | 254,933 | 410,136 | 0 |
| DUKE ENERGY CORP NEW         | COM NEW        | 26441C204 | 130    | 1,629     | SH | DFND | 16 | 0       | 1,629   | 0 |
| DUNKIN BRANDS GROUP INC      | COM            | 265504100 | 6,507  | 99,759    | SH | DFND | 14 | 53,507  | 46,252  | 0 |
| DUNKIN BRANDS GROUP INC      | COM            | 265504100 | 202    | 3,100     | SH | DFND | 16 | 0       | 3,100   | 0 |
| DUPONT DE NEMOURS INC        | COM            | 26614N102 | 58,174 | 1,094,936 | SH | DFND | 14 | 261,512 | 833,424 | 0 |
| DUPONT DE NEMOURS INC        | COM            | 26614N102 | 86     | 1,611     | SH | DFND | 16 | 0       | 1,611   | 0 |
| DURECT CORP                  | COM            | 266605104 | 59     | 25,643    | SH | DFND | 14 | 18,605  | 7,038   | 0 |
| DYCOM INDS INC               | COM            | 267475101 | 235    | 5,747     | SH | DFND | 14 | 5,223   | 524     | 0 |
| DYNATRACE INC                | COM            | 268150109 | 242    | 5,950     | SH | DFND | 14 | 5,880   | 70      | 0 |
| DYNEX CAP INC                | COM            | 26817Q886 | 1,718  | 120,138   | SH | DFND | 14 | 1,898   | 118,240 | 0 |
| EL POLLO LOCO HLDGS INC      | COM            | 268603107 | 333    | 22,546    | SH | DFND | 14 | 2,415   | 20,131  | 0 |
| EOG RES INC                  | COM            | 26875P101 | 23,910 | 471,978   | SH | DFND | 14 | 191,594 | 280,384 | 0 |
| EOG RES INC                  | COM            | 26875P101 | 63     | 1,240     | SH | DFND | 16 | 0       | 1,240   | 0 |
| EQT CORP                     | COM            | 26884L109 | 77     | 6,485     | SH | DFND | 10 | 6,485   | 0       | 0 |
| EQT CORP                     | COM            | 26884L109 | 2,788  | 234,282   | SH | DFND | 14 | 50,116  | 184,166 | 0 |
| EPR PPTYS                    | COM SH BEN INT | 26884U109 | 9,351  | 282,242   | SH | DFND | 14 | 46,102  | 236,140 | 0 |
| EAGLE BANCORP INC MD         | COM            | 268948106 | 2,079  | 63,488    | SH | DFND | 14 | 10,340  | 53,148  | 0 |
| E TRADE FINANCIAL CORP       | COM NEW        | 269246401 | 8,785  | 176,660   | SH | DFND | 14 | 73,234  | 103,426 | 0 |
| E TRADE FINANCIAL CORP       | COM NEW        | 269246401 | 24     | 476       | SH | DFND | 16 | 0       | 476     | 0 |
| EAGLE MATERIALS INC          | COM            | 26969P108 | 20,104 | 286,299   | SH | DFND | 14 | 35,099  | 251,200 | 0 |
| EAGLE MATERIALS INC          | COM            | 26969P108 | 320    | 4,550     | SH | DFND | 16 | 0       | 4,550   | 0 |
| EAGLE PHARMACEUTICALS INC    | COM            | 269796108 | 160    | 3,334     | SH | DFND | 10 | 3,334   | 0       | 0 |

|                           |               |           |         |           |    |      |    |         |           |   |
|---------------------------|---------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| EAGLE PHARMACEUTICALS INC | COM           | 269796108 | 8,673   | 180,761   | SH | DFND | 14 | 31,689  | 149,072   | 0 |
| EAGLE PHARMACEUTICALS INC | COM           | 269796108 | 1,389   | 28,950    | SH | DFND | 16 | 0       | 28,950    | 0 |
| EAST WEST BANCORP INC     | COM           | 27579R104 | 11,587  | 319,729   | SH | DFND | 14 | 84,111  | 235,618   | 0 |
| EAST WEST BANCORP INC     | COM           | 27579R104 | 272     | 7,500     | SH | DFND | 16 | 0       | 7,500     | 0 |
| EASTERLY GOVT PPTYS INC   | COM           | 27616P103 | 2,081   | 90,020    | SH | DFND | 14 | 11,730  | 78,290    | 0 |
| EASTERLY GOVT PPTYS INC   | COM           | 27616P103 | 229     | 9,919     | SH | DFND | 3  | 0       | 9,919     | 0 |
| EASTGROUP PPTY INC        | COM           | 277276101 | 1,224   | 10,322    | SH | DFND | 14 | 6,892   | 3,430     | 0 |
| EASTMAN CHEM CO           | COM           | 277432100 | 55,915  | 802,917   | SH | DFND | 14 | 169,768 | 633,149   | 0 |
| EASTMAN CHEM CO           | COM           | 277432100 | 410     | 5,894     | SH | DFND | 16 | 0       | 5,894     | 0 |
| EATON VANCE CORP          | COM NON VTG   | 278265103 | 927     | 24,015    | SH | DFND | 14 | 14,904  | 9,111     | 0 |
| EATON VANCE CORP          | COM NON VTG   | 278265103 | 19      | 500       | SH | DFND | 16 | 0       | 500       | 0 |
| EBAY INC.                 | COM           | 278642103 | 1,003   | 19,121    | SH | DFND | 10 | 19,121  | 0         | 0 |
| EBAY INC.                 | COM           | 278642103 | 168,427 | 3,211,185 | SH | DFND | 14 | 573,904 | 2,637,281 | 0 |
| EBAY INC.                 | COM           | 278642103 | 1,584   | 30,204    | SH | DFND | 16 | 0       | 30,204    | 0 |
| EBAY INC.                 | COM           | 278642103 | 315     | 6,000     | SH | DFND | 18 | 0       | 6,000     | 0 |
| EBIX INC                  | COM NEW       | 278715206 | 11,743  | 525,172   | SH | DFND | 14 | 34,592  | 490,580   | 0 |
| EBIX INC                  | COM NEW       | 278715206 | 747     | 33,400    | SH | DFND | 16 | 0       | 33,400    | 0 |
| ECHO GLOBAL LOGISTICS INC | COM           | 27875T101 | 693     | 32,041    | SH | DFND | 14 | 4,090   | 27,951    | 0 |
| ECOLAB INC                | COM           | 278865100 | 1,586   | 7,972     | SH | DFND | 10 | 7,972   | 0         | 0 |
| ECOLAB INC                | COM           | 278865100 | 41,391  | 208,048   | SH | DFND | 14 | 82,666  | 125,382   | 0 |
| ECOLAB INC                | COM           | 278865100 | 110     | 555       | SH | DFND | 16 | 0       | 555       | 0 |
| ECOPETROL S A             | SPONSORED ADS | 279158109 | 133     | 11,971    | SH | DFND | 10 | 11,971  | 0         | 0 |
| ECOPETROL S A             | SPONSORED ADS | 279158109 | 49      | 4,400     | SH | DFND | 14 | 0       | 4,400     | 0 |
| EDGEWELL PERS CARE CO     | COM           | 28035Q102 | 21,409  | 687,052   | SH | DFND | 14 | 162,750 | 524,302   | 0 |
| EDGEWELL PERS CARE CO     | COM           | 28035Q102 | 2,404   | 77,150    | SH | DFND | 16 | 0       | 77,150    | 0 |
| EDISON INTL               | COM           | 281020107 | 22,187  | 408,517   | SH | DFND | 14 | 137,783 | 270,734   | 0 |
| EDISON INTL               | COM           | 281020107 | 44      | 805       | SH | DFND | 16 | 0       | 805       | 0 |
| EDISON INTL               | COM           | 281020107 | 244     | 4,500     | SH | DFND | 18 | 0       | 4,500     | 0 |
| EDWARDS LIFESCIENCES CORP | COM           | 28176E108 | 150,122 | 2,172,218 | SH | DFND | 14 | 408,380 | 1,763,838 | 0 |
| EDWARDS LIFESCIENCES CORP | COM           | 28176E108 | 1,269   | 18,359    | SH | DFND | 16 | 0       | 18,359    | 0 |
| EDWARDS LIFESCIENCES CORP | COM           | 28176E108 | 6,151   | 89,000    | SH | DFND | 18 | 0       | 89,000    | 0 |
| EGAIN CORP                | COM NEW       | 28225C806 | 488     | 43,914    | SH | DFND | 14 | 12,704  | 31,210    | 0 |
| EHEALTH INC               | COM           | 28238P109 | 3,005   | 30,590    | SH | DFND | 14 | 3,998   | 26,592    | 0 |
| EHEALTH INC               | COM           | 28238P109 | 982     | 10,000    | SH | DFND | 18 | 0       | 10,000    | 0 |
| 8X8 INC NEW               | COM           | 282914100 | 1,948   | 121,743   | SH | DFND | 14 | 15,103  | 106,640   | 0 |
| EL PASO ELEC CO           | COM NEW       | 283677854 | 3,253   | 48,551    | SH | DFND | 14 | 6,397   | 42,154    | 0 |
| ELANCO ANIMAL HEALTH INC  | COM           | 28414H103 | 330     | 15,397    | SH | DFND | 14 | 15,197  | 200       | 0 |
| ELDORADO RESORTS INC      | COM           | 28470R102 | 553     | 13,813    | SH | DFND | 14 | 12,323  | 1,490     | 0 |
| ELECTRONIC ARTS INC       | COM           | 285512109 | 931     | 7,051     | SH | DFND | 10 | 7,051   | 0         | 0 |
| ELECTRONIC ARTS INC       | COM           | 285512109 | 170,634 | 1,292,190 | SH | DFND | 14 | 232,967 | 1,059,223 | 0 |
| ELECTRONIC ARTS INC       | COM           | 285512109 | 1,683   | 12,745    | SH | DFND | 16 | 0       | 12,745    | 0 |
| ELEMENT SOLUTIONS INC     | COM           | 28618M106 | 2,680   | 247,000   | SH | DFND | 14 | 4,700   | 242,300   | 0 |
| ELLINGTON FINANCIAL INC   | COM           | 28852N109 | 461     | 39,109    | SH | DFND | 14 | 2,960   | 36,149    | 0 |
| EMCOR GROUP INC           | COM           | 29084Q100 | 116     | 1,750     | SH | DFND | 10 | 1,750   | 0         | 0 |
| EMCOR GROUP INC           | COM           | 29084Q100 | 57,154  | 864,133   | SH | DFND | 14 | 157,147 | 706,986   | 0 |
| EMCOR GROUP INC           | COM           | 29084Q100 | 3,345   | 50,579    | SH | DFND | 16 | 0       | 50,579    | 0 |

|                              |          |           |        |           |    |      |    |         |         |   |
|------------------------------|----------|-----------|--------|-----------|----|------|----|---------|---------|---|
| EMERGENT BIOSOLUTIONS INC    | COM      | 29089Q105 | 517    | 6,534     | SH | DFND | 10 | 6,534   | 0       | 0 |
| EMERGENT BIOSOLUTIONS INC    | COM      | 29089Q105 | 18,783 | 237,522   | SH | DFND | 14 | 38,472  | 199,050 | 0 |
| EMERGENT BIOSOLUTIONS INC    | COM      | 29089Q105 | 2,546  | 32,200    | SH | DFND | 16 | 0       | 32,200  | 0 |
| EMERSON ELEC CO              | COM      | 291011104 | 37,309 | 601,473   | SH | DFND | 14 | 197,863 | 403,610 | 0 |
| EMERSON ELEC CO              | COM      | 291011104 | 82     | 1,315     | SH | DFND | 16 | 0       | 1,315   | 0 |
| EMERALD HOLDING INC          | COM      | 29103W104 | 814    | 264,200   | SH | DFND | 14 | 1,500   | 262,700 | 0 |
| EMPIRE ST RLTY TR INC        | CL A     | 292104106 | 125    | 17,920    | SH | DFND | 14 | 4,820   | 13,100  | 0 |
| EMPLOYERS HOLDINGS INC       | COM      | 292218104 | 3,781  | 125,394   | SH | DFND | 14 | 4,743   | 120,651 | 0 |
| ENANTA PHARMACEUTICALS INC   | COM      | 29251M106 | 64     | 1,273     | SH | DFND | 10 | 1,273   | 0       | 0 |
| ENANTA PHARMACEUTICALS INC   | COM      | 29251M106 | 1,006  | 20,029    | SH | DFND | 14 | 2,720   | 17,309  | 0 |
| ENCORE CAP GROUP INC         | COM      | 292554102 | 4,871  | 142,505   | SH | DFND | 14 | 4,614   | 137,891 | 0 |
| ENCORE CAP GROUP INC         | COM      | 292554102 | 82     | 2,400     | SH | DFND | 16 | 0       | 2,400   | 0 |
| ENCORE CAP GROUP INC         | COM      | 292554102 | 53     | 1,550     | SH | DFND | 18 | 0       | 1,550   | 0 |
| ENCORE WIRE CORP             | COM      | 292562105 | 377    | 7,717     | SH | DFND | 10 | 7,717   | 0       | 0 |
| ENCORE WIRE CORP             | COM      | 292562105 | 5,617  | 115,060   | SH | DFND | 14 | 10,551  | 104,509 | 0 |
| ENCORE WIRE CORP             | COM      | 292562105 | 496    | 10,150    | SH | DFND | 16 | 0       | 10,150  | 0 |
| ENCOMPASS HEALTH CORP        | COM      | 29261A100 | 4,148  | 66,986    | SH | DFND | 14 | 36,577  | 30,409  | 0 |
| ENCOMPASS HEALTH CORP        | COM      | 29261A100 | 82     | 1,320     | SH | DFND | 16 | 0       | 1,320   | 0 |
| ENCOMPASS HEALTH CORP        | COM      | 29261A100 | 140    | 2,260     | SH | DFND | 18 | 0       | 2,260   | 0 |
| ENDURANCE INTL GROUP HLDGS I | COM      | 29272B105 | 192    | 47,728    | SH | DFND | 14 | 43,330  | 4,398   | 0 |
| ENERGIZER HLDGS INC NEW      | COM      | 29272W109 | 426    | 8,972     | SH | DFND | 14 | 7,853   | 1,119   | 0 |
| ENERSYS                      | COM      | 29275Y102 | 554    | 8,608     | SH | DFND | 14 | 7,384   | 1,224   | 0 |
| ENERPAC TOOL GROUP CORP      | CL A COM | 292765104 | 1,105  | 62,812    | SH | DFND | 14 | 7,891   | 54,921  | 0 |
| ENNIS INC                    | COM      | 293389102 | 349    | 19,216    | SH | DFND | 14 | 2,383   | 16,833  | 0 |
| ENPHASE ENERGY INC           | COM      | 29355A107 | 750    | 15,760    | SH | DFND | 14 | 14,320  | 1,440   | 0 |
| ENPRO INDS INC               | COM      | 29355X107 | 1,593  | 32,318    | SH | DFND | 14 | 3,191   | 29,127  | 0 |
| ENOVA INTL INC               | COM      | 29357K103 | 721    | 48,481    | SH | DFND | 14 | 4,648   | 43,833  | 0 |
| ENSIGN GROUP INC             | COM      | 29358P101 | 4,532  | 108,303   | SH | DFND | 14 | 19,172  | 89,131  | 0 |
| ENSIGN GROUP INC             | COM      | 29358P101 | 59     | 1,400     | SH | DFND | 16 | 0       | 1,400   | 0 |
| ENTEGRIS INC                 | COM      | 29362U104 | 319    | 5,409     | SH | DFND | 14 | 5,409   | 0       | 0 |
| ENTERCOM COMMUNICATIONS CORP | CL A     | 293639100 | 1,382  | 1,001,438 | SH | DFND | 14 | 69,116  | 932,322 | 0 |
| ENTERCOM COMMUNICATIONS CORP | CL A     | 293639100 | 120    | 86,600    | SH | DFND | 16 | 0       | 86,600  | 0 |
| ENTERGY CORP NEW             | COM      | 29364G103 | 15,234 | 162,388   | SH | DFND | 14 | 68,176  | 94,212  | 0 |
| ENTERGY CORP NEW             | COM      | 29364G103 | 40     | 430       | SH | DFND | 16 | 0       | 430     | 0 |
| ENTERPRISE FINL SVCS CORP    | COM      | 293712105 | 1,117  | 35,885    | SH | DFND | 14 | 15,433  | 20,452  | 0 |
| ENTERPRISE FINL SVCS CORP    | COM      | 293712105 | 249    | 8,000     | SH | DFND | 16 | 0       | 8,000   | 0 |
| ENTRAVISION COMMUNICATIONS C | CL A     | 29382R107 | 17     | 12,121    | SH | DFND | 14 | 5,124   | 6,997   | 0 |
| ENVESTNET INC                | COM      | 29404K106 | 501    | 6,807     | SH | DFND | 14 | 4,484   | 2,323   | 0 |
| ENVESTNET INC                | COM      | 29404K106 | 710    | 9,650     | SH | DFND | 16 | 0       | 9,650   | 0 |
| EPAM SYS INC                 | COM      | 29414B104 | 5,364  | 21,285    | SH | DFND | 14 | 2,250   | 19,035  | 0 |
| EPLUS INC                    | COM      | 294268107 | 5,294  | 74,895    | SH | DFND | 14 | 8,058   | 66,837  | 0 |
| EPLUS INC                    | COM      | 294268107 | 350    | 4,950     | SH | DFND | 16 | 0       | 4,950   | 0 |
| EPIZYME INC                  | COM      | 29428V104 | 97     | 6,018     | SH | DFND | 10 | 6,018   | 0       | 0 |
| EPIZYME INC                  | COM      | 29428V104 | 113    | 7,045     | SH | DFND | 14 | 7,045   | 0       | 0 |

|                             |                |           |         |           |    |      |    |         |           |   |
|-----------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| EQUIFAX INC                 | COM            | 294429105 | 16,394  | 95,378    | SH | DFND | 14 | 40,186  | 55,192    | 0 |
| EQUIFAX INC                 | COM            | 294429105 | 47      | 272       | SH | DFND | 16 | 0       | 272       | 0 |
| EQUINIX INC                 | COM            | 29444U700 | 899     | 1,280     | SH | DFND | 10 | 1,280   | 0         | 0 |
| EQUINIX INC                 | COM            | 29444U700 | 82,189  | 117,029   | SH | DFND | 14 | 39,269  | 77,760    | 0 |
| EQUINIX INC                 | COM            | 29444U700 | 343     | 489       | SH | DFND | 16 | 0       | 489       | 0 |
| EQUINIX INC                 | COM            | 29444U700 | 393     | 560       | SH | DFND | 18 | 0       | 560       | 0 |
| EQUINIX INC                 | COM            | 29444U700 | 15,923  | 22,672    | SH | DFND | 3  | 0       | 22,672    | 0 |
| EQUITABLE HLDGS INC         | COM            | 29452E101 | 9,900   | 513,208   | SH | DFND | 14 | 124,500 | 388,708   | 0 |
| EQUITABLE HLDGS INC         | COM            | 29452E101 | 116     | 6,000     | SH | DFND | 16 | 0       | 6,000     | 0 |
| EQUITRANS MIDSTREAM CORP    | COM            | 294600101 | 463     | 55,751    | SH | DFND | 14 | 48,373  | 7,378     | 0 |
| EQUITY BANCSHARES INC       | COM CL A       | 29460X109 | 989     | 56,701    | SH | DFND | 14 | 12,710  | 43,991    | 0 |
| EQUITY BANCSHARES INC       | COM CL A       | 29460X109 | 59      | 3,400     | SH | DFND | 16 | 0       | 3,400     | 0 |
| EQUITY LIFESTYLE PPTYS INC  | COM            | 29472R108 | 1,543   | 24,690    | SH | DFND | 10 | 24,690  | 0         | 0 |
| EQUITY LIFESTYLE PPTYS INC  | COM            | 29472R108 | 16,846  | 269,628   | SH | DFND | 14 | 7,596   | 262,032   | 0 |
| EQUITY LIFESTYLE PPTYS INC  | COM            | 29472R108 | 46,471  | 743,777   | SH | DFND | 3  | 0       | 743,777   | 0 |
| EQUITY RESIDENTIAL          | SH BEN INT     | 29476L107 | 16,817  | 285,908   | SH | DFND | 14 | 117,590 | 168,318   | 0 |
| EQUITY RESIDENTIAL          | SH BEN INT     | 29476L107 | 44      | 740       | SH | DFND | 16 | 0       | 740       | 0 |
| ESCO TECHNOLOGIES INC       | COM            | 296315104 | 2,645   | 31,292    | SH | DFND | 14 | 4,001   | 27,291    | 0 |
| ESSENTIAL PPTYS RLTY TR INC | COM            | 29670E107 | 1,607   | 108,290   | SH | DFND | 14 | 13,540  | 94,750    | 0 |
| ESSENTIAL UTILS INC         | COM            | 29670G102 | 1,415   | 33,509    | SH | DFND | 14 | 29,482  | 4,027     | 0 |
| ESSENTIAL UTILS INC         | COM            | 29670G102 | 321     | 7,600     | SH | DFND | 18 | 0       | 7,600     | 0 |
| ESSEX PPTY TR INC           | COM            | 297178105 | 172     | 750       | SH | DFND | 10 | 750     | 0         | 0 |
| ESSEX PPTY TR INC           | COM            | 297178105 | 14,989  | 65,405    | SH | DFND | 14 | 22,113  | 43,292    | 0 |
| ESSEX PPTY TR INC           | COM            | 297178105 | 34      | 149       | SH | DFND | 16 | 0       | 149       | 0 |
| ESSEX PPTY TR INC           | COM            | 297178105 | 39,530  | 172,494   | SH | DFND | 3  | 0       | 172,494   | 0 |
| ETHAN ALLEN INTERIORS INC   | COM            | 297602104 | 889     | 75,178    | SH | DFND | 14 | 3,702   | 71,476    | 0 |
| ETSY INC                    | COM            | 29786A106 | 4,351   | 40,960    | SH | DFND | 14 | 29,060  | 11,900    | 0 |
| EURONET WORLDWIDE INC       | COM            | 298736109 | 218     | 2,270     | SH | DFND | 14 | 2,270   | 0         | 0 |
| EVERCORE INC                | CLASS A        | 29977A105 | 372     | 6,322     | SH | DFND | 10 | 6,322   | 0         | 0 |
| EVERCORE INC                | CLASS A        | 29977A105 | 24,835  | 421,507   | SH | DFND | 14 | 101,237 | 320,270   | 0 |
| EVERCORE INC                | CLASS A        | 29977A105 | 486     | 8,250     | SH | DFND | 16 | 0       | 8,250     | 0 |
| EVERCORE INC                | CLASS A        | 29977A105 | 113     | 1,920     | SH | DFND | 18 | 0       | 1,920     | 0 |
| EVERGY INC                  | COM            | 30034W106 | 10,734  | 181,049   | SH | DFND | 14 | 74,875  | 106,174   | 0 |
| EVERGY INC                  | COM            | 30034W106 | 30      | 510       | SH | DFND | 16 | 0       | 510       | 0 |
| EVERTEC INC                 | COM            | 30040P103 | 450     | 16,010    | SH | DFND | 10 | 16,010  | 0         | 0 |
| EVERTEC INC                 | COM            | 30040P103 | 851     | 30,286    | SH | DFND | 14 | 11,220  | 19,066    | 0 |
| EVERSOURCE ENERGY           | COM            | 30040W108 | 22,576  | 271,116   | SH | DFND | 14 | 110,668 | 160,448   | 0 |
| EVERSOURCE ENERGY           | COM            | 30040W108 | 60      | 715       | SH | DFND | 16 | 0       | 715       | 0 |
| EVOLENT HEALTH INC          | CL A           | 30050B101 | 331     | 46,519    | SH | DFND | 14 | 5,390   | 41,129    | 0 |
| EXACT SCIENCES CORP         | COM            | 30063P105 | 525     | 6,041     | SH | DFND | 14 | 5,961   | 80        | 0 |
| EXANTAS CAP CORP            | COM NEW        | 30068N105 | 398     | 150,219   | SH | DFND | 14 | 66,000  | 84,219    | 0 |
| EXANTAS CAP CORP            | COM NEW        | 30068N105 | 67      | 25,450    | SH | DFND | 16 | 0       | 25,450    | 0 |
| EXCHANGE TRADED CONCEPTS TR | EMQQ EM INTERN | 301505889 | 793     | 16,970    | SH | DFND | 18 | 0       | 16,970    | 0 |
| EXELON CORP                 | COM            | 30161N101 | 147,936 | 4,076,502 | SH | DFND | 14 | 806,133 | 3,270,369 | 0 |
| EXELON CORP                 | COM            | 30161N101 | 1,257   | 34,646    | SH | DFND | 16 | 0       | 34,646    | 0 |
| EXELON CORP                 | COM            | 30161N101 | 127     | 3,500     | SH | DFND | 18 | 0       | 3,500     | 0 |
| EXELIXIS INC                | COM            | 30161Q104 | 24,784  | 1,043,992 | SH | DFND | 14 | 311,627 | 732,365   | 0 |
| EXELIXIS INC                | COM            | 30161Q104 | 453     | 19,100    | SH | DFND | 16 | 0       | 19,100    | 0 |

|                          |                 |           |         |           |    |      |    |           |           |   |
|--------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| EXELIXIS INC             | COM             | 30161Q104 | 112     | 4,700     | SH | DFND | 18 | 0         | 4,700     | 0 |
| EXICURE INC              | COM             | 30205M101 | 33      | 13,468    | SH | DFND | 14 | 6,430     | 7,038     | 0 |
| EXLSERVICE HOLDINGS INC  | COM             | 302081104 | 2,701   | 42,600    | SH | DFND | 14 | 6,884     | 35,716    | 0 |
| EXPEDIA GROUP INC        | COM NEW         | 30212P303 | 8,906   | 108,343   | SH | DFND | 14 | 45,124    | 63,219    | 0 |
| EXPEDIA GROUP INC        | COM NEW         | 30212P303 | 25      | 300       | SH | DFND | 16 | 0         | 300       | 0 |
| EXPEDITORS INTL WASH INC | COM             | 302130109 | 20,325  | 267,291   | SH | DFND | 14 | 78,992    | 188,299   | 0 |
| EXPEDITORS INTL WASH INC | COM             | 302130109 | 28      | 365       | SH | DFND | 16 | 0         | 365       | 0 |
| EXPONENT INC             | COM             | 30214U102 | 6,993   | 86,404    | SH | DFND | 14 | 9,896     | 76,508    | 0 |
| EXPONENT INC             | COM             | 30214U102 | 219     | 2,700     | SH | DFND | 16 | 0         | 2,700     | 0 |
| EXPRESS INC              | COM             | 30219E103 | 112     | 72,971    | SH | DFND | 14 | 8,311     | 64,660    | 0 |
| EXTENDED STAY AMER INC   | UNIT 99/99/9999 | 30224P200 | 4,069   | 363,589   | SH | DFND | 14 | 11,880    | 351,709   | 0 |
| EXTENDED STAY AMER INC   | UNIT 99/99/9999 | 30224P200 | 105     | 9,400     | SH | DFND | 16 | 0         | 9,400     | 0 |
| EXTRA SPACE STORAGE INC  | COM             | 30225T102 | 9,412   | 101,894   | SH | DFND | 14 | 43,172    | 58,722    | 0 |
| EXTRA SPACE STORAGE INC  | COM             | 30225T102 | 26      | 280       | SH | DFND | 16 | 0         | 280       | 0 |
| EXTRA SPACE STORAGE INC  | COM             | 30225T102 | 22,670  | 245,427   | SH | DFND | 3  | 0         | 245,427   | 0 |
| EXTREME NETWORKS INC     | COM             | 30226D106 | 2,255   | 519,665   | SH | DFND | 14 | 94,990    | 424,675   | 0 |
| EXTREME NETWORKS INC     | COM             | 30226D106 | 370     | 85,300    | SH | DFND | 16 | 0         | 85,300    | 0 |
| EXTERRAN CORP            | COM             | 30227H106 | 299     | 55,546    | SH | DFND | 14 | 4,655     | 50,891    | 0 |
| EXTERRAN CORP            | COM             | 30227H106 | 37      | 6,890     | SH | DFND | 16 | 0         | 6,890     | 0 |
| EZCORP INC               | CL A NON VTG    | 302301106 | 1,636   | 259,716   | SH | DFND | 14 | 8,155     | 251,561   | 0 |
| EXXON MOBIL CORP         | COM             | 30231G102 | 953     | 21,300    | SH | DFND | 10 | 21,300    | 0         | 0 |
| EXXON MOBIL CORP         | COM             | 30231G102 | 202,495 | 4,528,055 | SH | DFND | 14 | 1,598,028 | 2,930,027 | 0 |
| EXXON MOBIL CORP         | COM             | 30231G102 | 545     | 12,196    | SH | DFND | 16 | 0         | 12,196    | 0 |
| EXXON MOBIL CORP         | COM             | 30231G102 | 7,379   | 165,000   | SH | DFND | 18 | 0         | 165,000   | 0 |
| FBL FINL GROUP INC       | CL A            | 30239F106 | 2,165   | 60,317    | SH | DFND | 14 | 17,485    | 42,832    | 0 |
| FLIR SYS INC             | COM             | 302445101 | 4,244   | 104,613   | SH | DFND | 14 | 42,428    | 62,185    | 0 |
| FLIR SYS INC             | COM             | 302445101 | 11      | 280       | SH | DFND | 16 | 0         | 280       | 0 |
| F M C CORP               | COM NEW         | 302491303 | 10,302  | 103,409   | SH | DFND | 14 | 43,136    | 60,273    | 0 |
| F M C CORP               | COM NEW         | 302491303 | 29      | 290       | SH | DFND | 16 | 0         | 290       | 0 |
| F M C CORP               | COM NEW         | 302491303 | 1,494   | 15,000    | SH | DFND | 18 | 0         | 15,000    | 0 |
| F N B CORP               | COM             | 302520101 | 20,580  | 2,744,058 | SH | DFND | 14 | 746,184   | 1,997,874 | 0 |
| F N B CORP               | COM             | 302520101 | 278     | 37,050    | SH | DFND | 16 | 0         | 37,050    | 0 |
| FTI CONSULTING INC       | COM             | 302941109 | 226     | 1,971     | SH | DFND | 10 | 1,971     | 0         | 0 |
| FTI CONSULTING INC       | COM             | 302941109 | 642     | 5,607     | SH | DFND | 14 | 4,888     | 719       | 0 |
| FACEBOOK INC             | CL A            | 30303M102 | 4,478   | 19,719    | SH | DFND | 10 | 19,719    | 0         | 0 |
| FACEBOOK INC             | CL A            | 30303M102 | 932,854 | 4,108,222 | SH | DFND | 14 | 1,095,569 | 3,012,653 | 0 |
| FACEBOOK INC             | CL A            | 30303M102 | 6,087   | 26,807    | SH | DFND | 16 | 0         | 26,807    | 0 |
| FACEBOOK INC             | CL A            | 30303M102 | 2,271   | 10,000    | SH | DFND | 18 | 0         | 10,000    | 0 |
| FACTSET RESH SYS INC     | COM             | 303075105 | 1,974   | 6,010     | SH | DFND | 14 | 5,130     | 880       | 0 |
| FACTSET RESH SYS INC     | COM             | 303075105 | 150     | 458       | SH | DFND | 18 | 0         | 458       | 0 |
| FAIR ISAAC CORP          | COM             | 303250104 | 6,731   | 16,101    | SH | DFND | 14 | 5,740     | 10,361    | 0 |
| FAIR ISAAC CORP          | COM             | 303250104 | 79      | 190       | SH | DFND | 16 | 0         | 190       | 0 |
| FARO TECHNOLOGIES INC    | COM             | 311642102 | 2,807   | 52,374    | SH | DFND | 14 | 7,777     | 44,597    | 0 |
| FARO TECHNOLOGIES INC    | COM             | 311642102 | 43      | 800       | SH | DFND | 16 | 0         | 800       | 0 |
| FATE THERAPEUTICS INC    | COM             | 31189P102 | 184     | 5,365     | SH | DFND | 14 | 5,365     | 0         | 0 |
| FATE THERAPEUTICS INC    | COM             | 31189P102 | 1,774   | 51,700    | SH | DFND | 18 | 0         | 51,700    | 0 |
| FASTENAL CO              | COM             | 311900104 | 19,973  | 466,225   | SH | DFND | 14 | 189,652   | 276,573   | 0 |
| FASTENAL CO              | COM             | 311900104 | 50      | 1,170     | SH | DFND | 16 | 0         | 1,170     | 0 |
| FEDERAL AGRIC MTG CORP   | CL C            | 313148306 | 2,325   | 36,318    | SH | DFND | 14 | 15,627    | 20,691    | 0 |

|                              |                |           |        |           |    |      |    |         |         |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|---------|---|
| FEDERAL AGRIC MTG CORP       | CL C           | 313148306 | 621    | 9,700     | SH | DFND | 16 | 0       | 9,700   | 0 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 7,328  | 86,003    | SH | DFND | 14 | 23,325  | 62,678  | 0 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 13     | 155       | SH | DFND | 16 | 0       | 155     | 0 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 13,725 | 161,067   | SH | DFND | 3  | 0       | 161,067 | 0 |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 2,785  | 93,691    | SH | DFND | 14 | 11,985  | 81,706  | 0 |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 804    | 27,050    | SH | DFND | 16 | 0       | 27,050  | 0 |
| FEDERATED HERMES INC         | CL B           | 314211103 | 17,148 | 723,531   | SH | DFND | 14 | 147,125 | 576,406 | 0 |
| FEDERATED HERMES INC         | CL B           | 314211103 | 1,460  | 61,600    | SH | DFND | 16 | 0       | 61,600  | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 38,113 | 271,808   | SH | DFND | 14 | 91,328  | 180,480 | 0 |
| FEDEX CORP                   | COM            | 31428X106 | 73     | 522       | SH | DFND | 16 | 0       | 522     | 0 |
| FEDNAT HLDG CO               | COM            | 31431B109 | 338    | 30,578    | SH | DFND | 14 | 610     | 29,968  | 0 |
| FEDNAT HLDG CO               | COM            | 31431B109 | 162    | 14,650    | SH | DFND | 16 | 0       | 14,650  | 0 |
| FERRO CORP                   | COM            | 315405100 | 1,162  | 97,289    | SH | DFND | 14 | 11,405  | 85,884  | 0 |
| F5 NETWORKS INC              | COM            | 315616102 | 7,460  | 53,484    | SH | DFND | 14 | 20,368  | 33,116  | 0 |
| F5 NETWORKS INC              | COM            | 315616102 | 19     | 138       | SH | DFND | 16 | 0       | 138     | 0 |
| FIBROGEN INC                 | COM            | 31572Q808 | 8,689  | 214,377   | SH | DFND | 14 | 48,735  | 165,642 | 0 |
| FIBROGEN INC                 | COM            | 31572Q808 | 1,864  | 46,000    | SH | DFND | 16 | 0       | 46,000  | 0 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 64,606 | 481,811   | SH | DFND | 14 | 204,054 | 277,757 | 0 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 183    | 1,368     | SH | DFND | 16 | 0       | 1,368   | 0 |
| FIDELITY NATIONAL FINANCIAL  | FNF GROUP COM  | 31620R303 | 580    | 18,929    | SH | DFND | 14 | 10,810  | 8,119   | 0 |
| FIESTA RESTAURANT GROUP INC  | COM            | 31660B101 | 150    | 23,512    | SH | DFND | 14 | 3,132   | 20,380  | 0 |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 21,065 | 1,092,589 | SH | DFND | 14 | 310,355 | 782,234 | 0 |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 68     | 3,542     | SH | DFND | 16 | 0       | 3,542   | 0 |
| FINANCIAL INSTNS INC         | COM            | 317585404 | 35     | 1,857     | SH | DFND | 10 | 1,857   | 0       | 0 |
| FINANCIAL INSTNS INC         | COM            | 317585404 | 4,633  | 248,932   | SH | DFND | 14 | 19,234  | 229,698 | 0 |
| FINANCIAL INSTNS INC         | COM            | 317585404 | 345    | 18,530    | SH | DFND | 16 | 0       | 18,530  | 0 |
| FIRST AMERN FINL CORP        | COM            | 31847R102 | 9,237  | 192,367   | SH | DFND | 14 | 91,484  | 100,883 | 0 |
| FIRST AMERN FINL CORP        | COM            | 31847R102 | 174    | 3,620     | SH | DFND | 16 | 0       | 3,620   | 0 |
| FIRST AMERN FINL CORP        | COM            | 31847R102 | 129    | 2,690     | SH | DFND | 18 | 0       | 2,690   | 0 |
| FIRST BANCORP P R            | COM NEW        | 318672706 | 5,966  | 1,067,326 | SH | DFND | 14 | 334,797 | 732,529 | 0 |
| FIRST BANCORP P R            | COM NEW        | 318672706 | 1,597  | 285,750   | SH | DFND | 16 | 0       | 285,750 | 0 |
| FIRST BANCORP N C            | COM            | 318910106 | 940    | 37,482    | SH | DFND | 14 | 2,267   | 35,215  | 0 |
| FIRST BUSEY CORP             | COM NEW        | 319383204 | 1,521  | 81,534    | SH | DFND | 14 | 17,154  | 64,380  | 0 |
| FIRST BUSEY CORP             | COM NEW        | 319383204 | 176    | 9,450     | SH | DFND | 16 | 0       | 9,450   | 0 |
| FIRST BUS FINL SVCS INC WIS  | COM            | 319390100 | 418    | 25,422    | SH | DFND | 14 | 600     | 24,822  | 0 |
| FIRST CTZNS BANCSHARES INC N | CL A           | 31946M103 | 609    | 1,504     | SH | DFND | 14 | 294     | 1,210   | 0 |
| FIRST COMWLTH FINL CORP PA   | COM            | 319829107 | 1,699  | 205,147   | SH | DFND | 14 | 14,696  | 190,451 | 0 |
| FIRST FINL BANCORP OH        | COM            | 320209109 | 5,174  | 372,479   | SH | DFND | 14 | 28,169  | 344,310 | 0 |
| FIRST FINL BANKSHARES        | COM            | 32020R109 | 738    | 25,538    | SH | DFND | 14 | 23,132  | 2,406   | 0 |
| FIRST FINL CORP IND          | COM            | 320218100 | 3,109  | 84,382    | SH | DFND | 14 | 3,540   | 80,842  | 0 |
| FIRST HORIZON NATL CORP      | COM            | 320517105 | 3,375  | 338,838   | SH | DFND | 14 | 64,563  | 274,275 | 0 |
| FIRST HORIZON NATL CORP      | COM            | 320517105 | 84     | 8,400     | SH | DFND | 16 | 0       | 8,400   | 0 |
| FIRST HAWAIIAN INC           | COM            | 32051X108 | 105    | 6,085     | SH | DFND | 10 | 6,085   | 0       | 0 |
| FIRST HAWAIIAN INC           | COM            | 32051X108 | 129    | 7,500     | SH | DFND | 14 | 5,100   | 2,400   | 0 |
| FIRST INDL RLTY TR INC       | COM            | 32054K103 | 741    | 19,267    | SH | DFND | 14 | 16,987  | 2,280   | 0 |
| FIRST INDL RLTY TR INC       | COM            | 32054K103 | 26,499 | 689,360   | SH | DFND | 3  | 0       | 689,360 | 0 |

|                              |              |           |        |           |    |      |    |           |           |   |
|------------------------------|--------------|-----------|--------|-----------|----|------|----|-----------|-----------|---|
| FIRST INTERNET BK IND        | COM          | 320557101 | 362    | 21,799    | SH | DFND | 14 | 680       | 21,119    | 0 |
| FIRST INTERNET BK IND        | COM          | 320557101 | 200    | 12,050    | SH | DFND | 16 | 0         | 12,050    | 0 |
| FIRST MERCHANTS CORP         | COM          | 320817109 | 1,855  | 67,290    | SH | DFND | 14 | 4,548     | 62,742    | 0 |
| FIRST MIDWEST BANCORP DEL    | COM          | 320867104 | 5,640  | 422,494   | SH | DFND | 14 | 16,698    | 405,796   | 0 |
| FIRST MIDWEST BANCORP DEL    | COM          | 320867104 | 180    | 13,450    | SH | DFND | 16 | 0         | 13,450    | 0 |
| FIRST REP BK SAN FRANCISCO C | COM          | 33616C100 | 1,789  | 16,881    | SH | DFND | 10 | 16,881    | 0         | 0 |
| FIRST REP BK SAN FRANCISCO C | COM          | 33616C100 | 14,061 | 132,666   | SH | DFND | 14 | 56,218    | 76,448    | 0 |
| FIRST REP BK SAN FRANCISCO C | COM          | 33616C100 | 39     | 371       | SH | DFND | 16 | 0         | 371       | 0 |
| FIRST SOLAR INC              | COM          | 336433107 | 562    | 11,359    | SH | DFND | 14 | 10,039    | 1,320     | 0 |
| 1ST SOURCE CORP              | COM          | 336901103 | 146    | 4,092     | SH | DFND | 10 | 4,092     | 0         | 0 |
| 1ST SOURCE CORP              | COM          | 336901103 | 570    | 16,011    | SH | DFND | 14 | 15,721    | 290       | 0 |
| FIRSTCASH INC                | COM          | 33767D105 | 3,112  | 46,119    | SH | DFND | 14 | 17,524    | 28,595    | 0 |
| FIRSTCASH INC                | COM          | 33767D105 | 54     | 800       | SH | DFND | 16 | 0         | 800       | 0 |
| FISERV INC                   | COM          | 337738108 | 625    | 6,400     | SH | DFND | 10 | 6,400     | 0         | 0 |
| FISERV INC                   | COM          | 337738108 | 43,377 | 444,347   | SH | DFND | 14 | 185,725   | 258,622   | 0 |
| FISERV INC                   | COM          | 337738108 | 119    | 1,214     | SH | DFND | 16 | 0         | 1,214     | 0 |
| FLAGSTAR BANCORP INC         | COM PAR .001 | 337930705 | 5,773  | 196,151   | SH | DFND | 14 | 5,280     | 190,871   | 0 |
| FLAGSTAR BANCORP INC         | COM PAR .001 | 337930705 | 646    | 21,950    | SH | DFND | 16 | 0         | 21,950    | 0 |
| FLAGSTAR BANCORP INC         | COM PAR .001 | 337930705 | 81     | 2,760     | SH | DFND | 18 | 0         | 2,760     | 0 |
| FIRSTENERGY CORP             | COM          | 337932107 | 16,726 | 431,310   | SH | DFND | 14 | 177,661   | 253,649   | 0 |
| FIRSTENERGY CORP             | COM          | 337932107 | 43     | 1,104     | SH | DFND | 16 | 0         | 1,104     | 0 |
| FIRSTENERGY CORP             | COM          | 337932107 | 430    | 11,100    | SH | DFND | 18 | 0         | 11,100    | 0 |
| FITBIT INC                   | CL A         | 33812L102 | 126    | 19,445    | SH | DFND | 14 | 19,445    | 0         | 0 |
| FIVE BELOW INC               | COM          | 33829M101 | 885    | 8,274     | SH | DFND | 14 | 7,254     | 1,020     | 0 |
| FIVE9 INC                    | COM          | 338307101 | 288    | 2,600     | SH | DFND | 14 | 2,600     | 0         | 0 |
| FLEETCOR TECHNOLOGIES INC    | COM          | 339041105 | 16,896 | 67,174    | SH | DFND | 14 | 27,845    | 39,329    | 0 |
| FLEETCOR TECHNOLOGIES INC    | COM          | 339041105 | 48     | 192       | SH | DFND | 16 | 0         | 192       | 0 |
| FLUOR CORP NEW               | COM          | 343412102 | 320    | 26,456    | SH | DFND | 14 | 24,010    | 2,446     | 0 |
| FLOWERS FOODS INC            | COM          | 343498101 | 632    | 28,255    | SH | DFND | 14 | 24,814    | 3,441     | 0 |
| FLOWERS FOODS INC            | COM          | 343498101 | 104    | 4,672     | SH | DFND | 18 | 0         | 4,672     | 0 |
| FLOWSERVE CORP               | COM          | 34354P105 | 2,839  | 99,556    | SH | DFND | 14 | 41,482    | 58,074    | 0 |
| FLOWSERVE CORP               | COM          | 34354P105 | 7      | 260       | SH | DFND | 16 | 0         | 260       | 0 |
| FLUSHING FINL CORP           | COM          | 343873105 | 578    | 50,153    | SH | DFND | 14 | 29,816    | 20,337    | 0 |
| FLUSHING FINL CORP           | COM          | 343873105 | 267    | 23,200    | SH | DFND | 16 | 0         | 23,200    | 0 |
| FOOT LOCKER INC              | COM          | 344849104 | 25     | 855       | SH | DFND | 10 | 855       | 0         | 0 |
| FOOT LOCKER INC              | COM          | 344849104 | 12,003 | 411,627   | SH | DFND | 14 | 131,041   | 280,586   | 0 |
| FOOT LOCKER INC              | COM          | 344849104 | 194    | 6,650     | SH | DFND | 16 | 0         | 6,650     | 0 |
| FORD MTR CO DEL              | COM          | 345370860 | 31,738 | 5,220,010 | SH | DFND | 14 | 1,614,356 | 3,605,654 | 0 |
| FORD MTR CO DEL              | COM          | 345370860 | 49     | 8,013     | SH | DFND | 16 | 0         | 8,013     | 0 |
| FORMFACTOR INC               | COM          | 346375108 | 17,747 | 605,096   | SH | DFND | 14 | 91,889    | 513,207   | 0 |
| FORMFACTOR INC               | COM          | 346375108 | 1,123  | 38,300    | SH | DFND | 16 | 0         | 38,300    | 0 |
| FORRESTER RESH INC           | COM          | 346563109 | 406    | 12,672    | SH | DFND | 14 | 1,624     | 11,048    | 0 |
| FORTINET INC                 | COM          | 34959E109 | 32,867 | 239,431   | SH | DFND | 14 | 61,946    | 177,485   | 0 |
| FORTINET INC                 | COM          | 34959E109 | 544    | 3,960     | SH | DFND | 16 | 0         | 3,960     | 0 |
| FORTIVE CORP                 | COM          | 34959J108 | 1,303  | 19,255    | SH | DFND | 10 | 19,255    | 0         | 0 |
| FORTIVE CORP                 | COM          | 34959J108 | 15,607 | 230,662   | SH | DFND | 14 | 97,057    | 133,605   | 0 |

|                              |                |           |        |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| FORTIVE CORP                 | COM            | 34959J108 | 45     | 670       | SH | DFND | 16 | 0       | 670       | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM            | 34964C106 | 12,250 | 191,623   | SH | DFND | 14 | 51,776  | 139,847   | 0 |
| FORTUNE BRANDS HOME & SEC IN | COM            | 34964C106 | 20     | 320       | SH | DFND | 16 | 0       | 320       | 0 |
| FORWARD AIR CORP             | COM            | 349853101 | 1,767  | 35,464    | SH | DFND | 14 | 5,998   | 29,466    | 0 |
| FOSSIL GROUP INC             | COM            | 34988V106 | 11     | 2,292     | SH | DFND | 10 | 2,292   | 0         | 0 |
| FOSSIL GROUP INC             | COM            | 34988V106 | 447    | 96,169    | SH | DFND | 14 | 6,666   | 89,503    | 0 |
| FOUNDATION BLDG MATLS INC    | COM            | 350392106 | 3,321  | 212,763   | SH | DFND | 14 | 24,690  | 188,073   | 0 |
| FOUNDATION BLDG MATLS INC    | COM            | 350392106 | 436    | 27,950    | SH | DFND | 16 | 0       | 27,950    | 0 |
| FOUR CORNERS PPTY TR INC     | COM            | 35086T109 | 2,054  | 84,178    | SH | DFND | 14 | 10,887  | 73,291    | 0 |
| FOUR CORNERS PPTY TR INC     | COM            | 35086T109 | 25,132 | 1,030,018 | SH | DFND | 3  | 0       | 1,030,018 | 0 |
| FOX CORP                     | CL A COM       | 35137L105 | 9,190  | 342,659   | SH | DFND | 14 | 119,511 | 223,148   | 0 |
| FOX CORP                     | CL A COM       | 35137L105 | 19     | 720       | SH | DFND | 16 | 0       | 720       | 0 |
| FOX CORP                     | CL B COM       | 35137L204 | 5,037  | 187,673   | SH | DFND | 14 | 56,613  | 131,060   | 0 |
| FOX CORP                     | CL B COM       | 35137L204 | 9      | 330       | SH | DFND | 16 | 0       | 330       | 0 |
| FOX FACTORY HLDG CORP        | COM            | 35138V102 | 4,243  | 51,365    | SH | DFND | 14 | 9,165   | 42,200    | 0 |
| FRANKLIN ELEC INC            | COM            | 353514102 | 2,529  | 48,151    | SH | DFND | 14 | 8,022   | 40,129    | 0 |
| FRANKLIN FINL NETWORK INC    | COM            | 35352P104 | 409    | 15,880    | SH | DFND | 14 | 1,920   | 13,960    | 0 |
| FRANKLIN RESOURCES INC       | COM            | 354613101 | 7,829  | 373,338   | SH | DFND | 14 | 91,387  | 281,951   | 0 |
| FRANKLIN RESOURCES INC       | COM            | 354613101 | 12     | 585       | SH | DFND | 16 | 0       | 585       | 0 |
| FRANKLIN STR PPTYS CORP      | COM            | 35471R106 | 169    | 33,249    | SH | DFND | 10 | 33,249  | 0         | 0 |
| FRANKLIN STR PPTYS CORP      | COM            | 35471R106 | 9,220  | 1,811,462 | SH | DFND | 14 | 148,117 | 1,663,345 | 0 |
| FRANKLIN STR PPTYS CORP      | COM            | 35471R106 | 628    | 123,332   | SH | DFND | 16 | 0       | 123,332   | 0 |
| FRANKLIN TEMPLETON ETF TR    | LIBERTYQ EMERG | 35473P207 | 694    | 28,000    | SH | DFND | 14 | 0       | 28,000    | 0 |
| FREEPORT-MCMORAN INC         | CL B           | 35671D857 | 13,028 | 1,126,026 | SH | DFND | 14 | 476,582 | 649,444   | 0 |
| FREEPORT-MCMORAN INC         | CL B           | 35671D857 | 35     | 3,050     | SH | DFND | 16 | 0       | 3,050     | 0 |
| FRESHPET INC                 | COM            | 358039105 | 292    | 3,486     | SH | DFND | 14 | 3,270   | 216       | 0 |
| FRONT YD RESIDENTIAL CORP    | COM            | 35904G107 | 306    | 35,134    | SH | DFND | 14 | 23,080  | 12,054    | 0 |
| FRONTDOOR INC                | COM            | 35905A109 | 7,267  | 163,919   | SH | DFND | 14 | 3,310   | 160,609   | 0 |
| FRONTDOOR INC                | COM            | 35905A109 | 9      | 200       | SH | DFND | 16 | 0       | 200       | 0 |
| FUELCELL ENERGY INC          | COM            | 35952H601 | 40     | 17,920    | SH | DFND | 14 | 17,920  | 0         | 0 |
| FULLER H B CO                | COM            | 359694106 | 2,746  | 61,560    | SH | DFND | 14 | 7,862   | 53,698    | 0 |
| FULTON FINL CORP PA          | COM            | 360271100 | 3,591  | 341,064   | SH | DFND | 14 | 27,908  | 313,156   | 0 |
| FUTUREFUEL CORP              | COM            | 36116M106 | 365    | 30,585    | SH | DFND | 14 | 3,420   | 27,165    | 0 |
| GATX CORP                    | COM            | 361448103 | 1,677  | 27,496    | SH | DFND | 14 | 5,948   | 21,548    | 0 |
| GEO GROUP INC NEW            | COM            | 36162J106 | 31,464 | 2,659,655 | SH | DFND | 14 | 644,157 | 2,015,498 | 0 |
| GEO GROUP INC NEW            | COM            | 36162J106 | 2,284  | 193,081   | SH | DFND | 16 | 0       | 193,081   | 0 |
| GCI LIBERTY INC              | COM CLASS A    | 36164V305 | 392    | 5,510     | SH | DFND | 14 | 5,510   | 0         | 0 |
| GCP APPLIED TECHNOLOGIES INC | COM            | 36164Y101 | 1,295  | 69,712    | SH | DFND | 14 | 12,696  | 57,016    | 0 |
| G III APPAREL GROUP LTD      | COM            | 36237H101 | 3,595  | 270,511   | SH | DFND | 14 | 5,918   | 264,593   | 0 |
| GMS INC                      | COM            | 36251C103 | 40,462 | 1,645,460 | SH | DFND | 14 | 330,300 | 1,315,160 | 0 |
| GMS INC                      | COM            | 36251C103 | 2,233  | 90,820    | SH | DFND | 16 | 0       | 90,820    | 0 |
| GSX TECHEDU INC              | SPONSORED ADS  | 36257Y109 | 2,364  | 39,400    | SH | DFND | 14 | 2,700   | 36,700    | 0 |
| GALLAGHER ARTHUR J & CO      | COM            | 363576109 | 14,365 | 147,345   | SH | DFND | 14 | 62,080  | 85,265    | 0 |
| GALLAGHER ARTHUR J & CO      | COM            | 363576109 | 41     | 420       | SH | DFND | 16 | 0       | 420       | 0 |
| GAMING & LEISURE PPTYS INC   | COM            | 36467J108 | 326    | 9,414     | SH | DFND | 10 | 9,414   | 0         | 0 |
| GAMING & LEISURE PPTYS INC   | COM            | 36467J108 | 82,279 | 2,377,993 | SH | DFND | 14 | 326,603 | 2,051,390 | 0 |

|                            |          |           |         |           |    |      |    |           |           |   |
|----------------------------|----------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| GAMING & LEISURE PPTYS INC | COM      | 36467J108 | 1,126   | 32,531    | SH | DFND | 16 | 0         | 32,531    | 0 |
| GAMESTOP CORP NEW          | CL A     | 36467W109 | 316     | 72,777    | SH | DFND | 14 | 7,315     | 65,462    | 0 |
| GANNETT CO INC             | COM      | 36472T109 | 215     | 155,515   | SH | DFND | 14 | 15,561    | 139,954   | 0 |
| GAP INC                    | COM      | 364760108 | 2,035   | 161,265   | SH | DFND | 14 | 67,156    | 94,109    | 0 |
| GAP INC                    | COM      | 364760108 | 5       | 425       | SH | DFND | 16 | 0         | 425       | 0 |
| GARRETT MOTION INC         | COM      | 366505105 | 688     | 124,248   | SH | DFND | 14 | 5,101     | 119,147   | 0 |
| GARTNER INC                | COM      | 366651107 | 8,602   | 70,894    | SH | DFND | 14 | 29,697    | 41,197    | 0 |
| GARTNER INC                | COM      | 366651107 | 24      | 201       | SH | DFND | 16 | 0         | 201       | 0 |
| GENERAC HLDGS INC          | COM      | 368736104 | 2,964   | 24,308    | SH | DFND | 14 | 15,784    | 8,524     | 0 |
| GENERAC HLDGS INC          | COM      | 368736104 | 524     | 4,300     | SH | DFND | 16 | 0         | 4,300     | 0 |
| GENERAL DYNAMICS CORP      | COM      | 369550108 | 111,878 | 748,551   | SH | DFND | 14 | 125,097   | 623,454   | 0 |
| GENERAL DYNAMICS CORP      | COM      | 369550108 | 1,093   | 7,316     | SH | DFND | 16 | 0         | 7,316     | 0 |
| GENERAL ELECTRIC CO        | COM      | 369604103 | 56,266  | 8,238,135 | SH | DFND | 14 | 3,091,321 | 5,146,814 | 0 |
| GENERAL ELECTRIC CO        | COM      | 369604103 | 130     | 18,981    | SH | DFND | 16 | 0         | 18,981    | 0 |
| GENERAL MLS INC            | COM      | 370334104 | 493     | 8,000     | SH | DFND | 10 | 8,000     | 0         | 0 |
| GENERAL MLS INC            | COM      | 370334104 | 29,251  | 474,465   | SH | DFND | 14 | 200,894   | 273,571   | 0 |
| GENERAL MLS INC            | COM      | 370334104 | 82      | 1,324     | SH | DFND | 16 | 0         | 1,324     | 0 |
| GENERAL MTRS CO            | COM      | 37045V100 | 521     | 20,600    | SH | DFND | 10 | 20,600    | 0         | 0 |
| GENERAL MTRS CO            | COM      | 37045V100 | 149,874 | 5,923,880 | SH | DFND | 14 | 1,083,163 | 4,840,717 | 0 |
| GENERAL MTRS CO            | COM      | 37045V100 | 1,254   | 49,550    | SH | DFND | 16 | 0         | 49,550    | 0 |
| GENERAL MTRS CO            | COM      | 37045V100 | 21      | 824       | SH | DFND | 3  | 0         | 824       | 0 |
| GENESCO INC                | COM      | 371532102 | 4,224   | 194,998   | SH | DFND | 14 | 3,613     | 191,385   | 0 |
| GENTEX CORP                | COM      | 371901109 | 251     | 9,750     | SH | DFND | 10 | 9,750     | 0         | 0 |
| GENTEX CORP                | COM      | 371901109 | 13,005  | 504,668   | SH | DFND | 14 | 260,658   | 244,010   | 0 |
| GENTEX CORP                | COM      | 371901109 | 438     | 17,000    | SH | DFND | 16 | 0         | 17,000    | 0 |
| GENUINE PARTS CO           | COM      | 372460105 | 12,466  | 143,356   | SH | DFND | 14 | 47,865    | 95,491    | 0 |
| GENUINE PARTS CO           | COM      | 372460105 | 25      | 293       | SH | DFND | 16 | 0         | 293       | 0 |
| GENWORTH FINL INC          | COM CL A | 37247D106 | 3,211   | 1,390,170 | SH | DFND | 14 | 177,351   | 1,212,819 | 0 |
| GENWORTH FINL INC          | COM CL A | 37247D106 | 392     | 169,850   | SH | DFND | 16 | 0         | 169,850   | 0 |
| GENTHERM INC               | COM      | 37253A103 | 1,595   | 41,012    | SH | DFND | 14 | 5,159     | 35,853    | 0 |
| GEOSPACE TECHNOLOGIES CORP | COM      | 37364X109 | 112     | 14,950    | SH | DFND | 14 | 1,370     | 13,580    | 0 |
| GERON CORP                 | COM      | 374163103 | 32      | 14,807    | SH | DFND | 14 | 14,807    | 0         | 0 |
| GETTY RLTY CORP NEW        | COM      | 374297109 | 1,203   | 40,545    | SH | DFND | 14 | 5,123     | 35,422    | 0 |
| GIBALTAR INDS INC          | COM      | 374689107 | 1,880   | 39,165    | SH | DFND | 14 | 5,102     | 34,063    | 0 |
| GILEAD SCIENCES INC        | COM      | 375558103 | 1,000   | 12,998    | SH | DFND | 10 | 12,998    | 0         | 0 |
| GILEAD SCIENCES INC        | COM      | 375558103 | 165,280 | 2,148,168 | SH | DFND | 14 | 598,773   | 1,549,395 | 0 |
| GILEAD SCIENCES INC        | COM      | 375558103 | 1,491   | 19,381    | SH | DFND | 16 | 0         | 19,381    | 0 |
| GLACIER BANCORP INC NEW    | COM      | 37637Q105 | 172     | 4,880     | SH | DFND | 10 | 4,880     | 0         | 0 |
| GLACIER BANCORP INC NEW    | COM      | 37637Q105 | 630     | 17,865    | SH | DFND | 14 | 15,560    | 2,305     | 0 |
| GLADSTONE COMMERCIAL CORP  | COM      | 376536108 | 739     | 39,410    | SH | DFND | 14 | 24,692    | 14,718    | 0 |
| GLADSTONE COMMERCIAL CORP  | COM      | 376536108 | 492     | 26,250    | SH | DFND | 16 | 0         | 26,250    | 0 |
| GLATFELTER                 | COM      | 377316104 | 965     | 60,116    | SH | DFND | 14 | 6,209     | 53,907    | 0 |
| GLAUKOS CORP               | COM      | 377322102 | 1,816   | 47,263    | SH | DFND | 14 | 6,193     | 41,070    | 0 |
| GLOBALSTAR INC             | COM      | 378973408 | 7       | 21,400    | SH | DFND | 14 | 21,400    | 0         | 0 |
| GLOBAL NET LEASE INC       | COM NEW  | 379378201 | 4,372   | 261,322   | SH | DFND | 14 | 14,203    | 247,119   | 0 |
| GLOBAL NET LEASE INC       | COM NEW  | 379378201 | 107     | 6,400     | SH | DFND | 16 | 0         | 6,400     | 0 |
| GLOBAL PMTS INC            | COM      | 37940X102 | 39,812  | 234,712   | SH | DFND | 14 | 98,728    | 135,984   | 0 |

|                              |          |           |        |           |    |      |    |         |           |   |
|------------------------------|----------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| GLOBAL PMTS INC              | COM      | 37940X102 | 112    | 658       | SH | DFND | 16 | 0       | 658       | 0 |
| GLOBAL MED REIT INC          | COM NEW  | 37954A204 | 29     | 2,595     | SH | DFND | 14 | 2,595   | 0         | 0 |
| GLOBAL MED REIT INC          | COM NEW  | 37954A204 | 13,365 | 1,179,571 | SH | DFND | 3  | 0       | 1,179,571 | 0 |
| GLOBUS MED INC               | CL A     | 379577208 | 732    | 15,337    | SH | DFND | 14 | 9,890   | 5,447     | 0 |
| GLOBE LIFE INC               | COM      | 37959E102 | 5,811  | 78,280    | SH | DFND | 14 | 32,771  | 45,509    | 0 |
| GLOBE LIFE INC               | COM      | 37959E102 | 16     | 217       | SH | DFND | 16 | 0       | 217       | 0 |
| GLU MOBILE INC               | COM      | 379890106 | 1,678  | 180,990   | SH | DFND | 14 | 18,234  | 162,756   | 0 |
| GODADDY INC                  | CL A     | 380237107 | 262    | 3,570     | SH | DFND | 10 | 3,570   | 0         | 0 |
| GODADDY INC                  | CL A     | 380237107 | 403    | 5,490     | SH | DFND | 14 | 4,990   | 500       | 0 |
| GOLDMAN SACHS GROUP INC      | COM      | 38141G104 | 69,996 | 354,195   | SH | DFND | 14 | 126,585 | 227,610   | 0 |
| GOLDMAN SACHS GROUP INC      | COM      | 38141G104 | 137    | 692       | SH | DFND | 16 | 0       | 692       | 0 |
| GOODYEAR TIRE & RUBR CO      | COM      | 382550101 | 7,698  | 861,099   | SH | DFND | 14 | 131,743 | 729,356   | 0 |
| GOSSAMER BIO INC             | COM      | 38341P102 | 80     | 6,146     | SH | DFND | 14 | 3,950   | 2,196     | 0 |
| GOSSAMER BIO INC             | COM      | 38341P102 | 1,019  | 78,364    | SH | DFND | 18 | 0       | 78,364    | 0 |
| GRACE W R & CO DEL NEW       | COM      | 38388F108 | 131    | 2,573     | SH | DFND | 14 | 2,573   | 0         | 0 |
| GRACE W R & CO DEL NEW       | COM      | 38388F108 | 141    | 2,780     | SH | DFND | 18 | 0       | 2,780     | 0 |
| GRACO INC                    | COM      | 384109104 | 3,224  | 67,172    | SH | DFND | 14 | 46,261  | 20,911    | 0 |
| GRACO INC                    | COM      | 384109104 | 82     | 1,700     | SH | DFND | 16 | 0       | 1,700     | 0 |
| GRAHAM HLDGS CO              | COM CL B | 384637104 | 7,143  | 20,844    | SH | DFND | 14 | 3,848   | 16,996    | 0 |
| GRAINGER W W INC             | COM      | 384802104 | 21,937 | 69,828    | SH | DFND | 14 | 16,955  | 52,873    | 0 |
| GRAINGER W W INC             | COM      | 384802104 | 63     | 200       | SH | DFND | 16 | 0       | 200       | 0 |
| GRAND CANYON ED INC          | COM      | 38526M106 | 10,759 | 118,843   | SH | DFND | 14 | 50,113  | 68,730    | 0 |
| GRAND CANYON ED INC          | COM      | 38526M106 | 385    | 4,250     | SH | DFND | 16 | 0       | 4,250     | 0 |
| GRANITE CONSTR INC           | COM      | 387328107 | 1,057  | 55,228    | SH | DFND | 14 | 7,085   | 48,143    | 0 |
| GRANITE PT MTG TR INC        | COM STK  | 38741L107 | 1,547  | 215,529   | SH | DFND | 14 | 7,979   | 207,550   | 0 |
| GRAPHIC PACKAGING HLDG CO    | COM      | 388689101 | 162    | 11,589    | SH | DFND | 14 | 11,589  | 0         | 0 |
| GRAY TELEVISION INC          | COM      | 389375106 | 3,657  | 262,135   | SH | DFND | 14 | 14,710  | 247,425   | 0 |
| GRAY TELEVISION INC          | COM      | 389375106 | 70     | 5,030     | SH | DFND | 18 | 0       | 5,030     | 0 |
| GREAT AJAX CORP              | COM      | 38983D300 | 93     | 10,099    | SH | DFND | 14 | 1,088   | 9,011     | 0 |
| GREAT AJAX CORP              | COM      | 38983D300 | 115    | 12,500    | SH | DFND | 16 | 0       | 12,500    | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM      | 390607109 | 248    | 26,749    | SH | DFND | 14 | 25,560  | 1,189     | 0 |
| GREAT SOUTHN BANCORP INC     | COM      | 390905107 | 74     | 1,844     | SH | DFND | 10 | 1,844   | 0         | 0 |
| GREAT SOUTHN BANCORP INC     | COM      | 390905107 | 1,399  | 34,670    | SH | DFND | 14 | 1,094   | 33,576    | 0 |
| GREAT WESTN BANCORP INC      | COM      | 391416104 | 4,411  | 320,541   | SH | DFND | 14 | 17,730  | 302,811   | 0 |
| GREAT WESTN BANCORP INC      | COM      | 391416104 | 259    | 18,800    | SH | DFND | 16 | 0       | 18,800    | 0 |
| GREEN DOT CORP               | CL A     | 39304D102 | 3,027  | 61,683    | SH | DFND | 14 | 10,777  | 50,906    | 0 |
| GREEN PLAINS INC             | COM      | 393222104 | 424    | 41,510    | SH | DFND | 14 | 4,800   | 36,710    | 0 |
| GREENBRIER COS INC           | COM      | 393657101 | 883    | 38,806    | SH | DFND | 14 | 4,723   | 34,083    | 0 |
| GREENHILL & CO INC           | COM      | 395259104 | 170    | 17,061    | SH | DFND | 14 | 2,409   | 14,652    | 0 |
| GREIF INC                    | CL A     | 397624107 | 117    | 3,409     | SH | DFND | 10 | 3,409   | 0         | 0 |
| GREIF INC                    | CL A     | 397624107 | 12,718 | 369,614   | SH | DFND | 14 | 113,230 | 256,384   | 0 |
| GREIF INC                    | CL A     | 397624107 | 1,288  | 37,440    | SH | DFND | 16 | 0       | 37,440    | 0 |
| GRIFFON CORP                 | COM      | 398433102 | 927    | 50,079    | SH | DFND | 14 | 5,560   | 44,519    | 0 |
| GROCERY OUTLET HLDG CORP     | COM      | 39874R101 | 361    | 8,860     | SH | DFND | 14 | 7,760   | 1,100     | 0 |
| GROUP 1 AUTOMOTIVE INC       | COM      | 398905109 | 182    | 2,755     | SH | DFND | 10 | 2,755   | 0         | 0 |
| GROUP 1 AUTOMOTIVE INC       | COM      | 398905109 | 10,088 | 152,914   | SH | DFND | 14 | 16,937  | 135,977   | 0 |
| GROUP 1 AUTOMOTIVE INC       | COM      | 398905109 | 1,832  | 27,770    | SH | DFND | 16 | 0       | 27,770    | 0 |
| GRUBHUB INC                  | COM      | 400110102 | 925    | 13,160    | SH | DFND | 14 | 11,530  | 1,630     | 0 |

|                              |         |           |        |           |    |      |    |         |         |   |
|------------------------------|---------|-----------|--------|-----------|----|------|----|---------|---------|---|
| GUARDANT HEALTH INC          | COM     | 40131M109 | 254    | 3,130     | SH | DFND | 14 | 3,130   | 0       | 0 |
| GUARDANT HEALTH INC          | COM     | 40131M109 | 3,046  | 37,540    | SH | DFND | 18 | 0       | 37,540  | 0 |
| GUESS INC                    | COM     | 401617105 | 1,094  | 113,177   | SH | DFND | 14 | 5,729   | 107,448 | 0 |
| GUIDEWIRE SOFTWARE INC       | COM     | 40171V100 | 394    | 3,550     | SH | DFND | 14 | 3,500   | 50      | 0 |
| GULFPORT ENERGY CORP         | COM NEW | 402635304 | 320    | 293,873   | SH | DFND | 14 | 22,403  | 271,470 | 0 |
| HBT FINL INC.                | COM     | 404111106 | 465    | 34,886    | SH | DFND | 14 | 800     | 34,086  | 0 |
| HCA HEALTHCARE INC           | COM     | 40412C101 | 747    | 7,700     | SH | DFND | 10 | 7,700   | 0       | 0 |
| HCA HEALTHCARE INC           | COM     | 40412C101 | 20,350 | 209,664   | SH | DFND | 14 | 87,719  | 121,945 | 0 |
| HCA HEALTHCARE INC           | COM     | 40412C101 | 58     | 597       | SH | DFND | 16 | 0       | 597     | 0 |
| HCI GROUP INC                | COM     | 40416E103 | 358    | 7,754     | SH | DFND | 14 | 1,250   | 6,504   | 0 |
| HD SUPPLY HLDGS INC          | COM     | 40416M105 | 5,656  | 163,228   | SH | DFND | 14 | 6,290   | 156,938 | 0 |
| HNI CORP                     | COM     | 404251100 | 3,133  | 102,496   | SH | DFND | 14 | 15,453  | 87,043  | 0 |
| HNI CORP                     | COM     | 404251100 | 694    | 22,700    | SH | DFND | 16 | 0       | 22,700  | 0 |
| HMS HLDGS CORP               | COM     | 40425J101 | 6,894  | 212,834   | SH | DFND | 14 | 60,820  | 152,014 | 0 |
| HMS HLDGS CORP               | COM     | 40425J101 | 713    | 22,000    | SH | DFND | 16 | 0       | 22,000  | 0 |
| HP INC                       | COM     | 40434L105 | 866    | 49,700    | SH | DFND | 10 | 49,700  | 0       | 0 |
| HP INC                       | COM     | 40434L105 | 20,245 | 1,161,526 | SH | DFND | 14 | 474,624 | 686,902 | 0 |
| HP INC                       | COM     | 40434L105 | 54     | 3,116     | SH | DFND | 16 | 0       | 3,116   | 0 |
| HACKETT GROUP INC            | COM     | 404609109 | 3,493  | 257,999   | SH | DFND | 14 | 30,540  | 227,459 | 0 |
| HACKETT GROUP INC            | COM     | 404609109 | 93     | 6,900     | SH | DFND | 16 | 0       | 6,900   | 0 |
| HAEMONETICS CORP             | COM     | 405024100 | 2,864  | 31,973    | SH | DFND | 14 | 10,054  | 21,919  | 0 |
| HAEMONETICS CORP             | COM     | 405024100 | 1,634  | 18,240    | SH | DFND | 16 | 0       | 18,240  | 0 |
| HAIN CELESTIAL GROUP INC     | COM     | 405217100 | 373    | 11,850    | SH | DFND | 14 | 10,466  | 1,384   | 0 |
| HALLIBURTON CO               | COM     | 406216101 | 10,295 | 793,123   | SH | DFND | 14 | 304,562 | 488,561 | 0 |
| HALLIBURTON CO               | COM     | 406216101 | 23     | 1,765     | SH | DFND | 16 | 0       | 1,765   | 0 |
| HALLMARK FINL SVCS INCEC     | COM NEW | 40624Q203 | 38     | 10,930    | SH | DFND | 14 | 0       | 10,930  | 0 |
| HALOZYME THERAPEUTICS INC    | COM     | 40637H109 | 8,621  | 321,567   | SH | DFND | 14 | 94,026  | 227,541 | 0 |
| HALOZYME THERAPEUTICS INC    | COM     | 40637H109 | 588    | 21,950    | SH | DFND | 16 | 0       | 21,950  | 0 |
| HANCOCK WHITNEY CORPORATION  | COM     | 410120109 | 20,181 | 951,930   | SH | DFND | 14 | 239,797 | 712,133 | 0 |
| HANCOCK WHITNEY CORPORATION  | COM     | 410120109 | 2,025  | 95,530    | SH | DFND | 16 | 0       | 95,530  | 0 |
| HANESBRANDS INC              | COM     | 410345102 | 3,023  | 267,793   | SH | DFND | 14 | 110,050 | 157,743 | 0 |
| HANESBRANDS INC              | COM     | 410345102 | 8      | 700       | SH | DFND | 16 | 0       | 700     | 0 |
| HANGER INC                   | COM NEW | 41043F208 | 734    | 44,340    | SH | DFND | 14 | 5,330   | 39,010  | 0 |
| HANMI FINL CORP              | COM NEW | 410495204 | 2,306  | 237,445   | SH | DFND | 14 | 4,527   | 232,918 | 0 |
| HANMI FINL CORP              | COM NEW | 410495204 | 170    | 17,500    | SH | DFND | 16 | 0       | 17,500  | 0 |
| HANOVER INS GROUP INC        | COM     | 410867105 | 11,392 | 112,421   | SH | DFND | 14 | 44,309  | 68,112  | 0 |
| HANOVER INS GROUP INC        | COM     | 410867105 | 302    | 2,980     | SH | DFND | 16 | 0       | 2,980   | 0 |
| HARLEY DAVIDSON INC          | COM     | 412822108 | 538    | 22,625    | SH | DFND | 14 | 19,896  | 2,729   | 0 |
| HARMONIC INC                 | COM     | 413160102 | 528    | 111,152   | SH | DFND | 14 | 12,254  | 98,898  | 0 |
| HARSCO CORP                  | COM     | 415864107 | 1,257  | 93,017    | SH | DFND | 14 | 11,904  | 81,113  | 0 |
| HARTFORD FINL SVCS GROUP INC | COM     | 416515104 | 54     | 1,410     | SH | DFND | 10 | 1,410   | 0       | 0 |
| HARTFORD FINL SVCS GROUP INC | COM     | 416515104 | 19,861 | 515,207   | SH | DFND | 14 | 152,344 | 362,863 | 0 |
| HARTFORD FINL SVCS GROUP INC | COM     | 416515104 | 29     | 745       | SH | DFND | 16 | 0       | 745     | 0 |
| HASBRO INC                   | COM     | 418056107 | 7,444  | 99,322    | SH | DFND | 14 | 41,939  | 57,383  | 0 |
| HASBRO INC                   | COM     | 418056107 | 20     | 270       | SH | DFND | 16 | 0       | 270     | 0 |

|                              |                |           |        |         |    |      |    |         |         |   |
|------------------------------|----------------|-----------|--------|---------|----|------|----|---------|---------|---|
| HAVERTY FURNITURE INC        | COM            | 419596101 | 338    | 21,144  | SH | DFND | 14 | 2,893   | 18,251  | 0 |
| HAWAIIAN ELEC INDUSTRIES     | COM            | 419870100 | 583    | 16,172  | SH | DFND | 14 | 14,228  | 1,944   | 0 |
| HAWAIIAN HOLDINGS INC        | COM            | 419879101 | 3,930  | 279,934 | SH | DFND | 14 | 6,284   | 273,650 | 0 |
| HAWKINS INC                  | COM            | 420261109 | 1,227  | 28,815  | SH | DFND | 14 | 6,296   | 22,519  | 0 |
| HAYNES INTERNATIONAL INC     | COM NEW        | 420877201 | 357    | 15,267  | SH | DFND | 14 | 1,959   | 13,308  | 0 |
| HEALTHCARE SVCS GROUP INC    | COM            | 421906108 | 842    | 34,435  | SH | DFND | 14 | 12,850  | 21,585  | 0 |
| HEALTHCARE RLTY TR           | COM            | 421946104 | 764    | 26,085  | SH | DFND | 14 | 23,377  | 2,708   | 0 |
| HEALTHCARE RLTY TR           | COM            | 421946104 | 3,662  | 125,013 | SH | DFND | 3  | 0       | 125,013 | 0 |
| HEALTHSTREAM INC             | COM            | 42222N103 | 121    | 5,477   | SH | DFND | 10 | 5,477   | 0       | 0 |
| HEALTHSTREAM INC             | COM            | 42222N103 | 1,002  | 45,293  | SH | DFND | 14 | 9,397   | 35,896  | 0 |
| HEALTHSTREAM INC             | COM            | 42222N103 | 301    | 13,590  | SH | DFND | 16 | 0       | 13,590  | 0 |
| HEALTHCARE TR AMER INC       | CL A NEW       | 42225P501 | 230    | 8,690   | SH | DFND | 14 | 8,690   | 0       | 0 |
| HEALTHCARE TR AMER INC       | CL A NEW       | 42225P501 | 3,566  | 134,458 | SH | DFND | 3  | 0       | 134,458 | 0 |
| HEALTHEQUITY INC             | COM            | 42226A107 | 793    | 13,517  | SH | DFND | 14 | 12,237  | 1,280   | 0 |
| HEARTLAND EXPRESS INC        | COM            | 422347104 | 1,137  | 54,615  | SH | DFND | 14 | 6,770   | 47,845  | 0 |
| HEARTLAND FINL USA INC       | COM            | 42234Q102 | 6,954  | 207,957 | SH | DFND | 14 | 41,355  | 166,602 | 0 |
| HEARTLAND FINL USA INC       | COM            | 42234Q102 | 565    | 16,900  | SH | DFND | 16 | 0       | 16,900  | 0 |
| HEALTHPEAK PROPERTIES INC    | COM            | 42250P103 | 10,828 | 392,881 | SH | DFND | 14 | 168,163 | 224,718 | 0 |
| HEALTHPEAK PROPERTIES INC    | COM            | 42250P103 | 29     | 1,040   | SH | DFND | 16 | 0       | 1,040   | 0 |
| HEALTHPEAK PROPERTIES INC    | COM            | 42250P103 | 17,454 | 633,313 | SH | DFND | 3  | 0       | 633,313 | 0 |
| HECLA MNG CO                 | COM            | 422704106 | 144    | 44,007  | SH | DFND | 14 | 40,748  | 3,259   | 0 |
| HEICO CORP NEW               | COM            | 422806109 | 4,888  | 49,054  | SH | DFND | 14 | 1,029   | 48,025  | 0 |
| HEICO CORP NEW               | CL A           | 422806208 | 379    | 4,666   | SH | DFND | 14 | 3,016   | 1,650   | 0 |
| HEIDRICK & STRUGGLES INTL IN | COM            | 422819102 | 133    | 6,170   | SH | DFND | 10 | 6,170   | 0       | 0 |
| HEIDRICK & STRUGGLES INTL IN | COM            | 422819102 | 2,074  | 95,909  | SH | DFND | 14 | 12,017  | 83,892  | 0 |
| HEIDRICK & STRUGGLES INTL IN | COM            | 422819102 | 402    | 18,600  | SH | DFND | 16 | 0       | 18,600  | 0 |
| HELIX ENERGY SOLUTIONS GRP I | COM            | 42330P107 | 585    | 168,678 | SH | DFND | 14 | 20,663  | 148,015 | 0 |
| HELMERICH & PAYNE INC        | COM            | 423452101 | 188    | 9,620   | SH | DFND | 10 | 9,620   | 0       | 0 |
| HELMERICH & PAYNE INC        | COM            | 423452101 | 2,462  | 126,167 | SH | DFND | 14 | 11,347  | 114,820 | 0 |
| HEMISPHERE MEDIA GROUP INC   | CL A           | 42365Q103 | 102    | 10,340  | SH | DFND | 14 | 10,340  | 0       | 0 |
| HENRY JACK & ASSOC INC       | COM            | 426281101 | 31,435 | 170,812 | SH | DFND | 14 | 34,810  | 136,002 | 0 |
| HENRY JACK & ASSOC INC       | COM            | 426281101 | 68     | 369     | SH | DFND | 16 | 0       | 369     | 0 |
| HERITAGE FINL CORP WASH      | COM            | 42722X106 | 844    | 42,191  | SH | DFND | 14 | 5,206   | 36,985  | 0 |
| HERITAGE INS HLDGS INC       | COM            | 42727J102 | 1,609  | 122,887 | SH | DFND | 14 | 22,270  | 100,617 | 0 |
| HERITAGE INS HLDGS INC       | COM            | 42727J102 | 267    | 20,400  | SH | DFND | 16 | 0       | 20,400  | 0 |
| HERSHA HOSPITALITY TR        | PR SHS BEN INT | 427825500 | 152    | 26,369  | SH | DFND | 10 | 26,369  | 0       | 0 |
| HERSHA HOSPITALITY TR        | PR SHS BEN INT | 427825500 | 3,681  | 639,013 | SH | DFND | 14 | 45,797  | 593,216 | 0 |
| HERSHA HOSPITALITY TR        | PR SHS BEN INT | 427825500 | 150    | 26,000  | SH | DFND | 16 | 0       | 26,000  | 0 |
| HERSHEY CO                   | COM            | 427866108 | 100    | 770     | SH | DFND | 10 | 770     | 0       | 0 |
| HERSHEY CO                   | COM            | 427866108 | 15,353 | 118,443 | SH | DFND | 14 | 49,047  | 69,396  | 0 |
| HERSHEY CO                   | COM            | 427866108 | 43     | 331     | SH | DFND | 16 | 0       | 331     | 0 |
| HESKA CORP                   | COM RESTRC NEW | 42805E306 | 938    | 10,066  | SH | DFND | 14 | 1,146   | 8,920   | 0 |
| HESS CORP                    | COM            | 42809H107 | 10,441 | 201,527 | SH | DFND | 14 | 85,202  | 116,325 | 0 |
| HESS CORP                    | COM            | 42809H107 | 28     | 535     | SH | DFND | 16 | 0       | 535     | 0 |

|                                 |     |           |         |           |    |      |    |         |           |   |
|---------------------------------|-----|-----------|---------|-----------|----|------|----|---------|-----------|---|
| HEWLETT PACKARD<br>ENTERPRISE C | COM | 42824C109 | 21,997  | 2,260,711 | SH | DFND | 14 | 608,014 | 1,652,697 | 0 |
| HEWLETT PACKARD<br>ENTERPRISE C | COM | 42824C109 | 27      | 2,726     | SH | DFND | 16 | 0       | 2,726     | 0 |
| HEXCEL CORP NEW                 | COM | 428291108 | 679     | 15,016    | SH | DFND | 14 | 11,116  | 3,900     | 0 |
| HIBBETT SPORTS INC              | COM | 428567101 | 176     | 8,397     | SH | DFND | 10 | 8,397   | 0         | 0 |
| HIBBETT SPORTS INC              | COM | 428567101 | 4,375   | 208,923   | SH | DFND | 14 | 2,465   | 206,458   | 0 |
| HIGHWOODS PPTYS INC             | COM | 431284108 | 15,793  | 423,053   | SH | DFND | 14 | 146,976 | 276,077   | 0 |
| HIGHWOODS PPTYS INC             | COM | 431284108 | 364     | 9,750     | SH | DFND | 16 | 0       | 9,750     | 0 |
| HILL ROM HLDGS INC              | COM | 431475102 | 22,700  | 206,774   | SH | DFND | 14 | 71,183  | 135,591   | 0 |
| HILL ROM HLDGS INC              | COM | 431475102 | 536     | 4,880     | SH | DFND | 16 | 0       | 4,880     | 0 |
| HILL ROM HLDGS INC              | COM | 431475102 | 211     | 1,920     | SH | DFND | 18 | 0       | 1,920     | 0 |
| HILLENBRAND INC                 | COM | 431571108 | 2,832   | 104,628   | SH | DFND | 14 | 11,356  | 93,272    | 0 |
| HILLTOP HOLDINGS INC            | COM | 432748101 | 9,591   | 519,811   | SH | DFND | 14 | 57,960  | 461,851   | 0 |
| HILLTOP HOLDINGS INC            | COM | 432748101 | 1,758   | 95,300    | SH | DFND | 16 | 0       | 95,300    | 0 |
| HILTON GRAND VACATIONS<br>INC   | COM | 43283X105 | 154     | 7,901     | SH | DFND | 14 | 6,995   | 906       | 0 |
| HILTON GRAND VACATIONS<br>INC   | COM | 43283X105 | 116     | 5,940     | SH | DFND | 18 | 0       | 5,940     | 0 |
| HILTON WORLDWIDE HLDGS<br>INC   | COM | 43300A203 | 16,053  | 218,562   | SH | DFND | 14 | 91,039  | 127,523   | 0 |
| HILTON WORLDWIDE HLDGS<br>INC   | COM | 43300A203 | 46      | 628       | SH | DFND | 16 | 0       | 628       | 0 |
| HOLLYFRONTIER CORP              | COM | 436106108 | 280     | 9,580     | SH | DFND | 10 | 9,580   | 0         | 0 |
| HOLLYFRONTIER CORP              | COM | 436106108 | 12,615  | 432,018   | SH | DFND | 14 | 75,565  | 356,453   | 0 |
| HOLLYFRONTIER CORP              | COM | 436106108 | 8       | 290       | SH | DFND | 16 | 0       | 290       | 0 |
| HOLLYFRONTIER CORP              | COM | 436106108 | 350     | 12,000    | SH | DFND | 18 | 0       | 12,000    | 0 |
| HOLOGIC INC                     | COM | 436440101 | 98      | 1,720     | SH | DFND | 10 | 1,720   | 0         | 0 |
| HOLOGIC INC                     | COM | 436440101 | 16,831  | 295,285   | SH | DFND | 14 | 84,931  | 210,354   | 0 |
| HOLOGIC INC                     | COM | 436440101 | 30      | 520       | SH | DFND | 16 | 0       | 520       | 0 |
| HOME BANCSHARES INC             | COM | 436893200 | 299     | 19,413    | SH | DFND | 10 | 19,413  | 0         | 0 |
| HOME BANCSHARES INC             | COM | 436893200 | 3,251   | 211,386   | SH | DFND | 14 | 26,312  | 185,074   | 0 |
| HOME DEPOT INC                  | COM | 437076102 | 2,971   | 11,861    | SH | DFND | 10 | 11,861  | 0         | 0 |
| HOME DEPOT INC                  | COM | 437076102 | 404,722 | 1,615,592 | SH | DFND | 14 | 445,428 | 1,170,164 | 0 |
| HOME DEPOT INC                  | COM | 437076102 | 1,491   | 5,951     | SH | DFND | 16 | 0       | 5,951     | 0 |
| HOME DEPOT INC                  | COM | 437076102 | 576     | 2,300     | SH | DFND | 18 | 0       | 2,300     | 0 |
| HOMESTREET INC                  | COM | 43785V102 | 1,058   | 42,986    | SH | DFND | 14 | 3,655   | 39,331    | 0 |
| HONEYWELL INTL INC              | COM | 438516106 | 1,468   | 10,156    | SH | DFND | 10 | 10,156  | 0         | 0 |
| HONEYWELL INTL INC              | COM | 438516106 | 143,223 | 990,546   | SH | DFND | 14 | 324,681 | 665,865   | 0 |
| HONEYWELL INTL INC              | COM | 438516106 | 1,493   | 10,328    | SH | DFND | 16 | 0       | 10,328    | 0 |
| HOPE BANCORP INC                | COM | 43940T109 | 7,077   | 767,558   | SH | DFND | 14 | 18,161  | 749,397   | 0 |
| HOPE BANCORP INC                | COM | 43940T109 | 727     | 78,850    | SH | DFND | 16 | 0       | 78,850    | 0 |
| HORACE MANN EDUCATORS<br>CORP N | COM | 440327104 | 1,805   | 49,142    | SH | DFND | 14 | 6,214   | 42,928    | 0 |
| HORIZON BANCORP INC             | COM | 440407104 | 400     | 37,451    | SH | DFND | 14 | 3,144   | 34,307    | 0 |
| HORMEL FOODS CORP               | COM | 440452100 | 903     | 18,700    | SH | DFND | 10 | 18,700  | 0         | 0 |
| HORMEL FOODS CORP               | COM | 440452100 | 12,961  | 268,520   | SH | DFND | 14 | 92,018  | 176,502   | 0 |
| HORMEL FOODS CORP               | COM | 440452100 | 28      | 580       | SH | DFND | 16 | 0       | 580       | 0 |
| HOST HOTELS & RESORTS INC       | COM | 44107P104 | 59      | 5,500     | SH | DFND | 10 | 5,500   | 0         | 0 |
| HOST HOTELS & RESORTS INC       | COM | 44107P104 | 8,189   | 758,982   | SH | DFND | 14 | 265,283 | 493,699   | 0 |
| HOST HOTELS & RESORTS INC       | COM | 44107P104 | 16      | 1,459     | SH | DFND | 16 | 0       | 1,459     | 0 |
| HOST HOTELS & RESORTS INC       | COM | 44107P104 | 7,392   | 685,084   | SH | DFND | 3  | 0       | 685,084   | 0 |

|                             |          |           |         |           |    |      |    |         |           |   |
|-----------------------------|----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| HOULIHAN LOKEY INC          | CL A     | 441593100 | 456     | 8,193     | SH | DFND | 14 | 4,620   | 3,573     | 0 |
| HOULIHAN LOKEY INC          | CL A     | 441593100 | 328     | 5,900     | SH | DFND | 16 | 0       | 5,900     | 0 |
| HOWMET AEROSPACE INC        | COM      | 443201108 | 27,376  | 1,727,167 | SH | DFND | 14 | 289,919 | 1,437,248 | 0 |
| HOWMET AEROSPACE INC        | COM      | 443201108 | 262     | 16,536    | SH | DFND | 16 | 0       | 16,536    | 0 |
| HUB GROUP INC               | CL A     | 443320106 | 6,480   | 135,386   | SH | DFND | 14 | 24,831  | 110,555   | 0 |
| HUB GROUP INC               | CL A     | 443320106 | 278     | 5,800     | SH | DFND | 16 | 0       | 5,800     | 0 |
| HUBBELL INC                 | COM      | 443510607 | 18,630  | 148,612   | SH | DFND | 14 | 49,622  | 98,990    | 0 |
| HUBBELL INC                 | COM      | 443510607 | 500     | 3,990     | SH | DFND | 16 | 0       | 3,990     | 0 |
| HUBBELL INC                 | COM      | 443510607 | 170     | 1,360     | SH | DFND | 18 | 0       | 1,360     | 0 |
| HUBSPOT INC                 | COM      | 443573100 | 388     | 1,730     | SH | DFND | 14 | 1,730   | 0         | 0 |
| HUDBAY MINERALS INC         | COM      | 443628102 | 96      | 31,526    | SH | DFND | 10 | 31,526  | 0         | 0 |
| HUDSON PAC PPTYS INC        | COM      | 444097109 | 565     | 22,437    | SH | DFND | 14 | 19,787  | 2,650     | 0 |
| HUDSON PAC PPTYS INC        | COM      | 444097109 | 9,399   | 373,552   | SH | DFND | 3  | 0       | 373,552   | 0 |
| HUMANA INC                  | COM      | 444859102 | 113,313 | 292,231   | SH | DFND | 14 | 62,211  | 230,020   | 0 |
| HUMANA INC                  | COM      | 444859102 | 500     | 1,290     | SH | DFND | 16 | 0       | 1,290     | 0 |
| HUMANA INC                  | COM      | 444859102 | 7,464   | 19,250    | SH | DFND | 18 | 0       | 19,250    | 0 |
| HUNT J B TRANS SVCS INC     | COM      | 445658107 | 17,329  | 144,003   | SH | DFND | 14 | 27,991  | 116,012   | 0 |
| HUNT J B TRANS SVCS INC     | COM      | 445658107 | 118     | 980       | SH | DFND | 16 | 0       | 980       | 0 |
| HUNTINGTON BANCSHARES INC   | COM      | 446150104 | 8,957   | 991,955   | SH | DFND | 14 | 365,123 | 626,832   | 0 |
| HUNTINGTON BANCSHARES INC   | COM      | 446150104 | 19      | 2,108     | SH | DFND | 16 | 0       | 2,108     | 0 |
| HUNTINGTON INGALLS INDS INC | COM      | 446413106 | 58,393  | 334,652   | SH | DFND | 14 | 97,558  | 237,094   | 0 |
| HUNTINGTON INGALLS INDS INC | COM      | 446413106 | 572     | 3,279     | SH | DFND | 16 | 0       | 3,279     | 0 |
| HUNTSMAN CORP               | COM      | 447011107 | 22,333  | 1,242,793 | SH | DFND | 14 | 60,605  | 1,182,188 | 0 |
| HUNTSMAN CORP               | COM      | 447011107 | 149     | 8,300     | SH | DFND | 16 | 0       | 8,300     | 0 |
| IAC INTERACTIVECORP         | COM      | 44919P508 | 951     | 2,940     | SH | DFND | 14 | 2,900   | 40        | 0 |
| IAA INC                     | COM      | 449253103 | 211     | 5,470     | SH | DFND | 14 | 5,470   | 0         | 0 |
| ICU MED INC                 | COM      | 44930G107 | 4,311   | 23,392    | SH | DFND | 14 | 6,188   | 17,204    | 0 |
| ICU MED INC                 | COM      | 44930G107 | 65      | 350       | SH | DFND | 16 | 0       | 350       | 0 |
| IPG PHOTONICS CORP          | COM      | 44980X109 | 4,885   | 30,456    | SH | DFND | 14 | 11,937  | 18,519    | 0 |
| IPG PHOTONICS CORP          | COM      | 44980X109 | 14      | 85        | SH | DFND | 16 | 0       | 85        | 0 |
| IRHYTHM TECHNOLOGIES INC    | COM      | 450056106 | 247     | 2,130     | SH | DFND | 14 | 2,130   | 0         | 0 |
| ISTAR INC                   | COM      | 45031U101 | 1,291   | 104,784   | SH | DFND | 14 | 10,699  | 94,085    | 0 |
| ISTAR INC                   | COM      | 45031U101 | 13      | 1,050     | SH | DFND | 16 | 0       | 1,050     | 0 |
| ITT INC                     | COM      | 45073V108 | 15,003  | 255,407   | SH | DFND | 14 | 90,002  | 165,405   | 0 |
| ITT INC                     | COM      | 45073V108 | 374     | 6,360     | SH | DFND | 16 | 0       | 6,360     | 0 |
| ICICI BANK LIMITED          | ADR      | 45104G104 | 301     | 32,400    | SH | DFND | 14 | 0       | 32,400    | 0 |
| IDACORP INC                 | COM      | 451107106 | 684     | 7,834     | SH | DFND | 14 | 6,877   | 957       | 0 |
| IDEX CORP                   | COM      | 45167R104 | 9,447   | 59,773    | SH | DFND | 14 | 25,029  | 34,744    | 0 |
| IDEX CORP                   | COM      | 45167R104 | 27      | 169       | SH | DFND | 16 | 0       | 169       | 0 |
| IDEXX LABS INC              | COM      | 45168D104 | 2,166   | 6,559     | SH | DFND | 10 | 6,559   | 0         | 0 |
| IDEXX LABS INC              | COM      | 45168D104 | 22,620  | 68,513    | SH | DFND | 14 | 28,239  | 40,274    | 0 |
| IDEXX LABS INC              | COM      | 45168D104 | 62      | 189       | SH | DFND | 16 | 0       | 189       | 0 |
| IHEARTMEDIA INC             | COM CL A | 45174J509 | 213     | 25,560    | SH | DFND | 14 | 4,060   | 21,500    | 0 |
| ILLINOIS TOOL WKS INC       | COM      | 452308109 | 42,434  | 242,688   | SH | DFND | 14 | 96,209  | 146,479   | 0 |
| ILLINOIS TOOL WKS INC       | COM      | 452308109 | 112     | 639       | SH | DFND | 16 | 0       | 639       | 0 |
| ILLUMINA INC                | COM      | 452327109 | 46,728  | 126,173   | SH | DFND | 14 | 48,615  | 77,558    | 0 |
| ILLUMINA INC                | COM      | 452327109 | 119     | 321       | SH | DFND | 16 | 0       | 321       | 0 |

|                              |                 |           |        |         |    |      |    |         |         |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---------|---|
| ILLUMINA INC                 | COM             | 452327109 | 9,111  | 24,600  | SH | DFND | 18 | 0       | 24,600  | 0 |
| IMAX CORP                    | COM             | 45245E109 | 116    | 10,365  | SH | DFND | 14 | 10,365  | 0       | 0 |
| IMMUNOGEN INC                | COM             | 45253H101 | 60     | 13,152  | SH | DFND | 14 | 13,152  | 0       | 0 |
| IMMUNOMEDICS INC             | COM             | 452907108 | 333    | 9,401   | SH | DFND | 14 | 8,801   | 600     | 0 |
| IMMUNOMEDICS INC             | COM             | 452907108 | 3,055  | 86,200  | SH | DFND | 18 | 0       | 86,200  | 0 |
| INCYTE CORP                  | COM             | 45337C102 | 16,109 | 154,941 | SH | DFND | 14 | 59,955  | 94,986  | 0 |
| INCYTE CORP                  | COM             | 45337C102 | 42     | 400     | SH | DFND | 16 | 0       | 400     | 0 |
| INDEPENDENCE RLTY TR INC     | COM             | 45378A106 | 1,281  | 111,482 | SH | DFND | 14 | 13,319  | 98,163  | 0 |
| INDEPENDENT BANK CORP MASS   | COM             | 453836108 | 2,643  | 39,401  | SH | DFND | 14 | 5,360   | 34,041  | 0 |
| INDEPENDENT BK CORP MICH     | COM NEW         | 453838609 | 309    | 20,778  | SH | DFND | 14 | 1,740   | 19,038  | 0 |
| INDEPENDENT BK CORP MICH     | COM NEW         | 453838609 | 149    | 10,050  | SH | DFND | 16 | 0       | 10,050  | 0 |
| INDEPENDENT BK GROUP INC     | COM             | 45384B106 | 9,710  | 239,623 | SH | DFND | 14 | 17,569  | 222,054 | 0 |
| INDEPENDENT BK GROUP INC     | COM             | 45384B106 | 1,876  | 46,300  | SH | DFND | 16 | 0       | 46,300  | 0 |
| INDEPENDENT BK GROUP INC     | COM             | 45384B106 | 109    | 2,680   | SH | DFND | 18 | 0       | 2,680   | 0 |
| INDUSTRIAL LOGISTICS PPTYS T | COM SHS BEN INT | 456237106 | 1,585  | 77,105  | SH | DFND | 14 | 9,955   | 67,150  | 0 |
| INDUSTRIAL LOGISTICS PPTYS T | COM SHS BEN INT | 456237106 | 546    | 26,559  | SH | DFND | 3  | 0       | 26,559  | 0 |
| INFINERA CORP                | COM             | 45667G103 | 74     | 12,560  | SH | DFND | 14 | 12,560  | 0       | 0 |
| INFOSYS LTD                  | SPONSORED ADR   | 456788108 | 4,908  | 508,064 | SH | DFND | 14 | 0       | 508,064 | 0 |
| INGERSOLL RAND INC           | COM             | 45687V106 | 7,368  | 262,016 | SH | DFND | 14 | 111,298 | 150,718 | 0 |
| INGERSOLL RAND INC           | COM             | 45687V106 | 19     | 693     | SH | DFND | 16 | 0       | 693     | 0 |
| INGEVITY CORP                | COM             | 45688C107 | 5,799  | 110,319 | SH | DFND | 14 | 29,829  | 80,490  | 0 |
| INGEVITY CORP                | COM             | 45688C107 | 1,435  | 27,300  | SH | DFND | 16 | 0       | 27,300  | 0 |
| INGEVITY CORP                | COM             | 45688C107 | 76     | 1,440   | SH | DFND | 18 | 0       | 1,440   | 0 |
| INGLES MKTS INC              | CL A            | 457030104 | 321    | 7,445   | SH | DFND | 10 | 7,445   | 0       | 0 |
| INGLES MKTS INC              | CL A            | 457030104 | 4,160  | 96,592  | SH | DFND | 14 | 2,851   | 93,741  | 0 |
| INGREDION INC                | COM             | 457187102 | 22,127 | 266,592 | SH | DFND | 14 | 93,945  | 172,647 | 0 |
| INGREDION INC                | COM             | 457187102 | 482    | 5,810   | SH | DFND | 16 | 0       | 5,810   | 0 |
| INSIGHT ENTERPRISES INC      | COM             | 45765U103 | 2,090  | 42,482  | SH | DFND | 14 | 5,507   | 36,975  | 0 |
| INSMED INC                   | COM PAR \$.01   | 457669307 | 573    | 20,800  | SH | DFND | 14 | 7,700   | 13,100  | 0 |
| INSMED INC                   | COM PAR \$.01   | 457669307 | 74     | 2,700   | SH | DFND | 16 | 0       | 2,700   | 0 |
| INNOSPEC INC                 | COM             | 45768S105 | 2,952  | 38,210  | SH | DFND | 14 | 5,010   | 33,200  | 0 |
| INPHI CORP                   | COM             | 45772F107 | 227    | 1,929   | SH | DFND | 14 | 1,929   | 0       | 0 |
| INOVIO PHARMACEUTICALS INC   | COM NEW         | 45773H201 | 315    | 11,700  | SH | DFND | 14 | 11,700  | 0       | 0 |
| INSTEEL INDUSTRIES INC       | COM             | 45774W108 | 417    | 21,854  | SH | DFND | 14 | 2,547   | 19,307  | 0 |
| INSPERITY INC                | COM             | 45778Q107 | 1,497  | 23,132  | SH | DFND | 14 | 20,190  | 2,942   | 0 |
| INSPERITY INC                | COM             | 45778Q107 | 104    | 1,600   | SH | DFND | 16 | 0       | 1,600   | 0 |
| INSPERITY INC                | COM             | 45778Q107 | 78     | 1,207   | SH | DFND | 18 | 0       | 1,207   | 0 |
| INOGEN INC                   | COM             | 45780L104 | 320    | 9,001   | SH | DFND | 10 | 9,001   | 0       | 0 |
| INOGEN INC                   | COM             | 45780L104 | 772    | 21,737  | SH | DFND | 14 | 2,801   | 18,936  | 0 |
| INSTALLED BLDG PRODS INC     | COM             | 45780R101 | 348    | 5,060   | SH | DFND | 10 | 5,060   | 0       | 0 |
| INSTALLED BLDG PRODS INC     | COM             | 45780R101 | 1,742  | 25,334  | SH | DFND | 14 | 3,466   | 21,868  | 0 |
| INOVALON HLDGS INC           | COM CL A        | 45781D101 | 3,318  | 172,272 | SH | DFND | 14 | 19,035  | 153,237 | 0 |
| INOVALON HLDGS INC           | COM CL A        | 45781D101 | 87     | 4,500   | SH | DFND | 16 | 0       | 4,500   | 0 |
| INNOVIVA INC                 | COM             | 45781M101 | 385    | 27,565  | SH | DFND | 10 | 27,565  | 0       | 0 |
| INNOVIVA INC                 | COM             | 45781M101 | 1,291  | 92,370  | SH | DFND | 14 | 18,791  | 73,579  | 0 |
| INNOVIVA INC                 | COM             | 45781M101 | 28     | 2,000   | SH | DFND | 16 | 0       | 2,000   | 0 |
| INNOVATIVE INDL PPTYS INC    | COM             | 45781V101 | 1,938  | 22,021  | SH | DFND | 14 | 2,828   | 19,193  | 0 |

|                                 |             |           |         |           |    |      |    |           |           |   |
|---------------------------------|-------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| INSULET CORP                    | COM         | 45784P101 | 474     | 2,439     | SH | DFND | 14 | 2,409     | 30        | 0 |
| INTEGRA LIFESCIENCES<br>HLDGS C | COM NEW     | 457985208 | 700     | 14,905    | SH | DFND | 14 | 13,066    | 1,839     | 0 |
| INTEL CORP                      | COM         | 458140100 | 1,597   | 26,697    | SH | DFND | 10 | 26,697    | 0         | 0 |
| INTEL CORP                      | COM         | 458140100 | 536,407 | 8,965,519 | SH | DFND | 14 | 2,157,620 | 6,807,899 | 0 |
| INTEL CORP                      | COM         | 458140100 | 3,470   | 58,003    | SH | DFND | 16 | 0         | 58,003    | 0 |
| INTEGER HLDGS CORP              | COM         | 45826H109 | 14,899  | 203,953   | SH | DFND | 14 | 33,811    | 170,142   | 0 |
| INTEGER HLDGS CORP              | COM         | 45826H109 | 2,276   | 31,150    | SH | DFND | 16 | 0         | 31,150    | 0 |
| INTER PARFUMS INC               | COM         | 458334109 | 1,024   | 21,272    | SH | DFND | 14 | 2,742     | 18,530    | 0 |
| INTERACTIVE BROKERS<br>GROUP IN | COM CLA     | 45841N107 | 455     | 10,894    | SH | DFND | 14 | 9,509     | 1,385     | 0 |
| INTERFACE INC                   | COM         | 458665304 | 2,321   | 285,139   | SH | DFND | 14 | 17,959    | 267,180   | 0 |
| INTERFACE INC                   | COM         | 458665304 | 75      | 9,200     | SH | DFND | 16 | 0         | 9,200     | 0 |
| INTERCONTINENTAL<br>EXCHANGE IN | COM         | 45866F104 | 70,767  | 772,564   | SH | DFND | 14 | 199,805   | 572,759   | 0 |
| INTERCONTINENTAL<br>EXCHANGE IN | COM         | 45866F104 | 395     | 4,315     | SH | DFND | 16 | 0         | 4,315     | 0 |
| INTERDIGITAL INC                | COM         | 45867G101 | 459     | 8,100     | SH | DFND | 14 | 7,057     | 1,043     | 0 |
| INTERNATIONAL<br>BANCSHARES COR | COM         | 459044103 | 6,400   | 199,885   | SH | DFND | 14 | 67,858    | 132,027   | 0 |
| INTERNATIONAL<br>BANCSHARES COR | COM         | 459044103 | 408     | 12,750    | SH | DFND | 16 | 0         | 12,750    | 0 |
| INTERNATIONAL BUSINESS<br>MACHS | COM 0120770 | 459200101 | 81      | 670       | SH | DFND | 10 | 670       | 0         | 0 |
| INTERNATIONAL BUSINESS<br>MACHS | COM 0120770 | 459200101 | 189,897 | 1,572,387 | SH | DFND | 14 | 451,580   | 1,120,807 | 0 |
| INTERNATIONAL BUSINESS<br>MACHS | COM 0120770 | 459200101 | 1,178   | 9,755     | SH | DFND | 16 | 0         | 9,755     | 0 |
| INTERNATIONAL<br>FLAVORS&FRAGRA | COM         | 459506101 | 10,214  | 83,406    | SH | DFND | 14 | 35,159    | 48,247    | 0 |
| INTERNATIONAL<br>FLAVORS&FRAGRA | COM         | 459506101 | 29      | 236       | SH | DFND | 16 | 0         | 236       | 0 |
| INTL PAPER CO                   | COM         | 460146103 | 15,696  | 445,783   | SH | DFND | 14 | 150,529   | 295,254   | 0 |
| INTL PAPER CO                   | COM         | 460146103 | 29      | 819       | SH | DFND | 16 | 0         | 819       | 0 |
| INTERPUBLIC GROUP COS INC       | COM         | 460690100 | 8,092   | 471,546   | SH | DFND | 14 | 136,607   | 334,939   | 0 |
| INTERPUBLIC GROUP COS INC       | COM         | 460690100 | 13      | 750       | SH | DFND | 16 | 0         | 750       | 0 |
| INVESCO QQQ TR                  | UNIT SER 1  | 46090E103 | 6,512   | 26,300    | SH | DFND | 14 | 0         | 26,300    | 0 |
| INTL FCSTONE INC                | COM         | 46116V105 | 1,638   | 29,782    | SH | DFND | 14 | 9,342     | 20,440    | 0 |
| INTUIT                          | COM         | 461202103 | 3,109   | 10,495    | SH | DFND | 10 | 10,495    | 0         | 0 |
| INTUIT                          | COM         | 461202103 | 218,450 | 737,535   | SH | DFND | 14 | 154,017   | 583,518   | 0 |
| INTUIT                          | COM         | 461202103 | 1,687   | 5,694     | SH | DFND | 16 | 0         | 5,694     | 0 |
| INVACARE CORP                   | COM         | 461203101 | 268     | 42,130    | SH | DFND | 14 | 5,311     | 36,819    | 0 |
| INTUITIVE SURGICAL INC          | COM NEW     | 46120E602 | 51,799  | 90,903    | SH | DFND | 14 | 38,345    | 52,558    | 0 |
| INTUITIVE SURGICAL INC          | COM NEW     | 46120E602 | 149     | 262       | SH | DFND | 16 | 0         | 262       | 0 |
| INTUITIVE SURGICAL INC          | COM NEW     | 46120E602 | 7,807   | 13,700    | SH | DFND | 18 | 0         | 13,700    | 0 |
| INTREPID POTASH INC             | COM         | 46121Y102 | 17      | 17,266    | SH | DFND | 14 | 7,260     | 10,006    | 0 |
| INVESCO MORTGAGE CAPITAL<br>INC | COM         | 46131B100 | 2,052   | 548,544   | SH | DFND | 14 | 23,048    | 525,496   | 0 |
| INVESCO DB COMMDY INDX<br>TRCK  | UNIT        | 46138B103 | 1,545   | 125,500   | SH | DFND | 18 | 0         | 125,500   | 0 |
| INVESCO EXCH TRADED FD TR<br>II | PFD ETF     | 46138E511 | 24,350  | 1,724,488 | SH | DFND | 14 | 0         | 1,724,488 | 0 |
| INVESTORS BANCORP INC<br>NEW    | COM         | 46146L101 | 114     | 13,358    | SH | DFND | 10 | 13,358    | 0         | 0 |
| INVESTORS BANCORP INC<br>NEW    | COM         | 46146L101 | 4,055   | 477,029   | SH | DFND | 14 | 61,711    | 415,318   | 0 |

|                              |                 |           |        |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| INVESTORS BANCORP INC NEW    | COM             | 46146L101 | 150    | 17,600    | SH | DFND | 16 | 0       | 17,600    | 0 |
| INVESTORS REAL ESTATE TRUST  | SH BEN INT      | 461730509 | 1,029  | 14,593    | SH | DFND | 14 | 1,927   | 12,666    | 0 |
| INVITAE CORP                 | COM             | 46185L103 | 2,549  | 84,152    | SH | DFND | 14 | 9,060   | 75,092    | 0 |
| INVITATION HOMES INC         | COM             | 46187W107 | 24,257 | 881,121   | SH | DFND | 14 | 22,226  | 858,895   | 0 |
| INVITATION HOMES INC         | COM             | 46187W107 | 67,726 | 2,460,066 | SH | DFND | 3  | 0       | 2,460,066 | 0 |
| IONIS PHARMACEUTICALS INC    | COM             | 462222100 | 2,628  | 44,581    | SH | DFND | 14 | 4,991   | 39,590    | 0 |
| IQVIA HLDGS INC              | COM             | 46266C105 | 72,782 | 512,981   | SH | DFND | 14 | 104,763 | 408,218   | 0 |
| IQVIA HLDGS INC              | COM             | 46266C105 | 1,050  | 7,398     | SH | DFND | 16 | 0       | 7,398     | 0 |
| IQVIA HLDGS INC              | COM             | 46266C105 | 6,512  | 45,900    | SH | DFND | 18 | 0       | 45,900    | 0 |
| IRIDIUM COMMUNICATIONS INC   | COM             | 46269C102 | 134    | 5,268     | SH | DFND | 10 | 5,268   | 0         | 0 |
| IRIDIUM COMMUNICATIONS INC   | COM             | 46269C102 | 2,985  | 117,338   | SH | DFND | 14 | 16,338  | 101,000   | 0 |
| IROBOT CORP                  | COM             | 462726100 | 2,795  | 33,311    | SH | DFND | 14 | 4,306   | 29,005    | 0 |
| IRON MTN INC NEW             | COM             | 46284V101 | 5,741  | 219,946   | SH | DFND | 14 | 92,135  | 127,811   | 0 |
| IRON MTN INC NEW             | COM             | 46284V101 | 15     | 590       | SH | DFND | 16 | 0       | 590       | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A        | 46333X108 | 141    | 13,692    | SH | DFND | 14 | 11,964  | 1,728     | 0 |
| ISHARES GOLD TRUST           | ISHARES         | 464285105 | 11,587 | 682,000   | SH | DFND | 10 | 682,000 | 0         | 0 |
| ISHARES INC                  | JP MRG EM CRP B | 464286251 | 266    | 5,250     | SH | DFND | 18 | 0       | 5,250     | 0 |
| ISHARES INC                  | JP MRGN EM HI B | 464286285 | 327    | 7,596     | SH | DFND | 18 | 0       | 7,596     | 0 |
| ISHARES INC                  | MSCI WORLD ETF  | 464286392 | 3,786  | 41,550    | SH | DFND | 10 | 41,550  | 0         | 0 |
| ISHARES INC                  | MSCI BRAZIL ETF | 464286400 | 1,150  | 39,973    | SH | DFND | 18 | 0       | 39,973    | 0 |
| ISHARES INC                  | EM MKT SM-CP ET | 464286475 | 390    | 10,000    | SH | DFND | 14 | 0       | 10,000    | 0 |
| ISHARES INC                  | MSCI CDA ETF    | 464286509 | 737    | 28,900    | SH | DFND | 10 | 28,900  | 0         | 0 |
| ISHARES INC                  | MSCI CDA ETF    | 464286509 | 447    | 17,280    | SH | DFND | 18 | 0       | 17,280    | 0 |
| ISHARES INC                  | MSCI EURZONE ET | 464286608 | 1,696  | 46,500    | SH | DFND | 18 | 0       | 46,500    | 0 |
| ISHARES INC                  | MSCI PAC JP ETF | 464286665 | 482    | 12,195    | SH | DFND | 10 | 12,195  | 0         | 0 |
| ISHARES INC                  | MSCI PAC JP ETF | 464286665 | 607    | 15,260    | SH | DFND | 18 | 0       | 15,260    | 0 |
| ISHARES INC                  | MSCI FRANCE ETF | 464286707 | 2,583  | 94,200    | SH | DFND | 14 | 0       | 94,200    | 0 |
| ISHARES INC                  | MSCI SWITZERLAN | 464286749 | 496    | 12,720    | SH | DFND | 18 | 0       | 12,720    | 0 |
| ISHARES INC                  | MSCI STH KOR ET | 464286772 | 2,360  | 41,318    | SH | DFND | 18 | 0       | 41,318    | 0 |
| ISHARES INC                  | MSCI STH AFR ET | 464286780 | 607    | 17,214    | SH | DFND | 18 | 0       | 17,214    | 0 |
| ISHARES INC                  | MSCI GERMANY ET | 464286806 | 2,771  | 102,200   | SH | DFND | 14 | 0       | 102,200   | 0 |
| ISHARES INC                  | MSCI MEXICO ETF | 464286822 | 319    | 10,020    | SH | DFND | 18 | 0       | 10,020    | 0 |
| ISHARES TR                   | CORE S&P500 ETF | 464287200 | 86,404 | 279,000   | SH | DFND | 14 | 101,170 | 177,830   | 0 |
| ISHARES TR                   | CORE S&P500 ETF | 464287200 | 1,341  | 4,330     | SH | DFND | 16 | 0       | 4,330     | 0 |
| ISHARES TR                   | CORE S&P500 ETF | 464287200 | 4,429  | 14,303    | SH | DFND | 18 | 0       | 14,303    | 0 |
| ISHARES TR                   | CORE S&P500 ETF | 464287200 | 45,159 | 145,821   | SH | DFND | 20 | 145,821 | 0         | 0 |
| ISHARES TR                   | CORE US AGGBD E | 464287226 | 4,409  | 37,300    | SH | DFND | 14 | 0       | 37,300    | 0 |
| ISHARES TR                   | CORE US AGGBD E | 464287226 | 3,425  | 28,973    | SH | DFND | 18 | 0       | 28,973    | 0 |

|            |                 |           |         |           |    |      |    |         |           |   |
|------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ISHARES TR | CORE US AGGBD E | 464287226 | 53,128  | 449,436   | SH | DFND | 20 | 449,436 | 0         | 0 |
| ISHARES TR | MSCI EMG MKT ET | 464287234 | 3,341   | 82,870    | SH | DFND | 10 | 82,870  | 0         | 0 |
| ISHARES TR | MSCI EMG MKT ET | 464287234 | 32,080  | 802,209   | SH | DFND | 14 | 15,500  | 786,709   | 0 |
| ISHARES TR | MSCI EMG MKT ET | 464287234 | 241     | 6,029     | SH | DFND | 16 | 0       | 6,029     | 0 |
| ISHARES TR | MSCI EMG MKT ET | 464287234 | 3,639   | 90,997    | SH | DFND | 18 | 0       | 90,997    | 0 |
| ISHARES TR | IBOXX INV CP ET | 464287242 | 907     | 6,800     | SH | DFND | 10 | 6,800   | 0         | 0 |
| ISHARES TR | IBOXX INV CP ET | 464287242 | 1,012   | 7,524     | SH | DFND | 18 | 0       | 7,524     | 0 |
| ISHARES TR | IBOXX INV CP ET | 464287242 | 127,103 | 945,000   | SH | DFND | 3  | 750,000 | 195,000   | 0 |
| ISHARES TR | 20 YR TR BD ETF | 464287432 | 1,459   | 8,900     | SH | DFND | 14 | 0       | 8,900     | 0 |
| ISHARES TR | 20 YR TR BD ETF | 464287432 | 7       | 40        | SH | DFND | 18 | 0       | 40        | 0 |
| ISHARES TR | BARCLAYS 7 10 Y | 464287440 | 987     | 8,100     | SH | DFND | 14 | 0       | 8,100     | 0 |
| ISHARES TR | 1 3 YR TREAS BD | 464287457 | 3,456   | 39,900    | SH | DFND | 14 | 0       | 39,900    | 0 |
| ISHARES TR | MSCI EAFE ETF   | 464287465 | 3,869   | 63,830    | SH | DFND | 10 | 63,830  | 0         | 0 |
| ISHARES TR | MSCI EAFE ETF   | 464287465 | 56,572  | 929,392   | SH | DFND | 14 | 576,010 | 353,382   | 0 |
| ISHARES TR | MSCI EAFE ETF   | 464287465 | 1,276   | 20,957    | SH | DFND | 16 | 0       | 20,957    | 0 |
| ISHARES TR | RUS MDCP VAL ET | 464287473 | 1,408   | 18,400    | SH | DFND | 14 | 0       | 18,400    | 0 |
| ISHARES TR | CORE S&P MCP ET | 464287507 | 5,191   | 29,190    | SH | DFND | 14 | 21,240  | 7,950     | 0 |
| ISHARES TR | CORE S&P MCP ET | 464287507 | 409     | 2,300     | SH | DFND | 16 | 0       | 2,300     | 0 |
| ISHARES TR | RUS 1000 VAL ET | 464287598 | 1,250   | 11,100    | SH | DFND | 14 | 0       | 11,100    | 0 |
| ISHARES TR | RUS 1000 ETF    | 464287622 | 2,432   | 14,168    | SH | DFND | 14 | 14,168  | 0         | 0 |
| ISHARES TR | RUSSELL 2000 ET | 464287655 | 4,256   | 29,725    | SH | DFND | 14 | 29,725  | 0         | 0 |
| ISHARES TR | RUSSELL 3000 ET | 464287689 | 2,915   | 16,190    | SH | DFND | 14 | 16,190  | 0         | 0 |
| ISHARES TR | US TELECOM ETF  | 464287713 | 441     | 15,990    | SH | DFND | 18 | 0       | 15,990    | 0 |
| ISHARES TR | CORE S&P SCP ET | 464287804 | 3,278   | 48,000    | SH | DFND | 14 | 26,220  | 21,780    | 0 |
| ISHARES TR | MSCI ACWI ETF   | 464288257 | 9,709   | 132,682   | SH | DFND | 10 | 132,682 | 0         | 0 |
| ISHARES TR | MSCI ACWI ETF   | 464288257 | 1,124   | 15,245    | SH | DFND | 14 | 0       | 15,245    | 0 |
| ISHARES TR | MSCI ACWI ETF   | 464288257 | 1,000   | 13,570    | SH | DFND | 18 | 0       | 13,570    | 0 |
| ISHARES TR | EAFE SML CP ETF | 464288273 | 2,895   | 54,000    | SH | DFND | 14 | 0       | 54,000    | 0 |
| ISHARES TR | JPMORGAN USD EM | 464288281 | 272     | 2,500     | SH | DFND | 10 | 2,500   | 0         | 0 |
| ISHARES TR | JPMORGAN USD EM | 464288281 | 209     | 1,912     | SH | DFND | 18 | 0       | 1,912     | 0 |
| ISHARES TR | INTL SEL DIV ET | 464288448 | 680     | 27,067    | SH | DFND | 18 | 0       | 27,067    | 0 |
| ISHARES TR | IBOXX HI YD ETF | 464288513 | 763,133 | 9,349,830 | SH | DFND | 3  | 0       | 9,349,830 | 0 |
| ISHARES TR | 10-20 YR TRS ET | 464288653 | 519     | 3,100     | SH | DFND | 14 | 0       | 3,100     | 0 |
| ISHARES TR | 3 7 YR TREAS BD | 464288661 | 3,943   | 29,500    | SH | DFND | 14 | 0       | 29,500    | 0 |
| ISHARES TR | US TREAS BD ETF | 46429B267 | 813     | 29,046    | SH | DFND | 10 | 29,046  | 0         | 0 |
| ISHARES TR | US TREAS BD ETF | 46429B267 | 301     | 10,743    | SH | DFND | 18 | 0       | 10,743    | 0 |
| ISHARES TR | MSCI INDONIA ET | 46429B309 | 293     | 16,269    | SH | DFND | 18 | 0       | 16,269    | 0 |
| ISHARES TR | MSCI INDIA ETF  | 46429B598 | 3,175   | 109,400   | SH | DFND | 14 | 0       | 109,400   | 0 |
| ISHARES TR | MSCI INDIA ETF  | 46429B598 | 1,630   | 56,176    | SH | DFND | 18 | 0       | 56,176    | 0 |
| ISHARES TR | MSCI INDIA SM C | 46429B614 | 6,701   | 229,400   | SH | DFND | 16 | 0       | 229,400   | 0 |
| ISHARES TR | MSCI CHINA ETF  | 46429B671 | 6,381   | 97,500    | SH | DFND | 18 | 0       | 97,500    | 0 |

|                             |                 |           |         |           |    |      |    |           |           |   |
|-----------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| ISHARES INC                 | CORE MSCI EMKT  | 46434G103 | 1,852   | 38,900    | SH | DFND | 14 | 0         | 38,900    | 0 |
| ISHARES INC                 | CORE MSCI EMKT  | 46434G103 | 8,241   | 173,140   | SH | DFND | 18 | 0         | 173,140   | 0 |
| ISHARES INC                 | MSCI TAIWAN ETF | 46434G772 | 2,628   | 65,337    | SH | DFND | 18 | 0         | 65,337    | 0 |
| ISHARES INC                 | MSCI RUSSIA ETF | 46434G798 | 2,644   | 79,000    | SH | DFND | 14 | 0         | 79,000    | 0 |
| ISHARES INC                 | MSCI RUSSIA ETF | 46434G798 | 650     | 19,425    | SH | DFND | 18 | 0         | 19,425    | 0 |
| ISHARES INC                 | MSCI JPN ETF NE | 46434G822 | 527     | 9,500     | SH | DFND | 10 | 9,500     | 0         | 0 |
| ISHARES INC                 | MSCI JPN ETF NE | 46434G822 | 1,120   | 20,400    | SH | DFND | 18 | 0         | 20,400    | 0 |
| ISHARES TR                  | 0-5YR HI YL CP  | 46434V407 | 103,223 | 2,406,680 | SH | DFND | 3  | 0         | 2,406,680 | 0 |
| ISHARES TR                  | MSCI SAUDI ARBI | 46434V423 | 52,205  | 1,983,491 | SH | DFND | 14 | 90,300    | 1,893,191 | 0 |
| ISHARES TR                  | MSCI SAUDI ARBI | 46434V423 | 2,148   | 81,600    | SH | DFND | 16 | 0         | 81,600    | 0 |
| ISHARES TR                  | MSCI SAUDI ARBI | 46434V423 | 495     | 18,820    | SH | DFND | 18 | 0         | 18,820    | 0 |
| ISHARES TR                  | MSCI QATAR ETF  | 46434V779 | 249     | 15,620    | SH | DFND | 18 | 0         | 15,620    | 0 |
| ISHARES TR                  | MSCI UK ETF NEW | 46435G334 | 619     | 24,020    | SH | DFND | 18 | 0         | 24,020    | 0 |
| ISHARES TR                  | BROAD USD HIGH  | 46435U853 | 47,736  | 1,248,968 | SH | DFND | 3  | 0         | 1,248,968 | 0 |
| ITERIS INC                  | COM             | 46564T107 | 141     | 29,727    | SH | DFND | 14 | 26,000    | 3,727     | 0 |
| ITRON INC                   | COM             | 465741106 | 3,879   | 58,558    | SH | DFND | 14 | 15,845    | 42,713    | 0 |
| ITRON INC                   | COM             | 465741106 | 325     | 4,900     | SH | DFND | 16 | 0         | 4,900     | 0 |
| JBG SMITH PPTYS             | COM             | 46590V100 | 539     | 18,215    | SH | DFND | 14 | 15,842    | 2,373     | 0 |
| JBG SMITH PPTYS             | COM             | 46590V100 | 4,377   | 148,005   | SH | DFND | 3  | 0         | 148,005   | 0 |
| J & J SNACK FOODS CORP      | COM             | 466032109 | 2,299   | 18,087    | SH | DFND | 14 | 2,506     | 15,581    | 0 |
| JPMORGAN CHASE & CO         | COM             | 46625H100 | 1,695   | 18,022    | SH | DFND | 10 | 18,022    | 0         | 0 |
| JPMORGAN CHASE & CO         | COM             | 46625H100 | 304,767 | 3,240,137 | SH | DFND | 14 | 1,134,228 | 2,105,909 | 0 |
| JPMORGAN CHASE & CO         | COM             | 46625H100 | 845     | 8,980     | SH | DFND | 16 | 0         | 8,980     | 0 |
| JABIL INC                   | COM             | 466313103 | 158     | 4,929     | SH | DFND | 10 | 4,929     | 0         | 0 |
| JABIL INC                   | COM             | 466313103 | 23,465  | 731,447   | SH | DFND | 14 | 208,732   | 522,715   | 0 |
| JABIL INC                   | COM             | 466313103 | 529     | 16,500    | SH | DFND | 16 | 0         | 16,500    | 0 |
| JACK IN THE BOX INC         | COM             | 466367109 | 384     | 5,189     | SH | DFND | 14 | 4,749     | 440       | 0 |
| JACOBS ENGR GROUP INC       | COM             | 469814107 | 8,925   | 105,243   | SH | DFND | 14 | 43,398    | 61,845    | 0 |
| JACOBS ENGR GROUP INC       | COM             | 469814107 | 25      | 290       | SH | DFND | 16 | 0         | 290       | 0 |
| JD.COM INC                  | SPON ADR CL A   | 47215P106 | 53,325  | 886,100   | SH | DFND | 14 | 29,300    | 856,800   | 0 |
| JD.COM INC                  | SPON ADR CL A   | 47215P106 | 728     | 12,100    | SH | DFND | 16 | 0         | 12,100    | 0 |
| JD.COM INC                  | SPON ADR CL A   | 47215P106 | 849     | 14,100    | SH | DFND | 18 | 0         | 14,100    | 0 |
| JEFFERIES FINL GROUP INC    | COM             | 47233W109 | 2,774   | 178,424   | SH | DFND | 14 | 37,644    | 140,780   | 0 |
| JELD-WEN HLDG INC           | COM             | 47580P103 | 2,192   | 136,079   | SH | DFND | 14 | 31,390    | 104,689   | 0 |
| JERNIGAN CAP INC            | COM             | 476405105 | 2,782   | 203,397   | SH | DFND | 14 | 1,670     | 201,727   | 0 |
| JETBLUE AWYS CORP           | COM             | 477143101 | 13,399  | 1,229,260 | SH | DFND | 14 | 170,426   | 1,058,834 | 0 |
| JETBLUE AWYS CORP           | COM             | 477143101 | 161     | 14,800    | SH | DFND | 16 | 0         | 14,800    | 0 |
| JINKOSOLAR HLDG CO LTD      | SPONSORED ADR   | 47759T100 | 3,767   | 212,700   | SH | DFND | 14 | 0         | 212,700   | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM             | 477839104 | 3,236   | 37,616    | SH | DFND | 14 | 4,964     | 32,652    | 0 |
| JOHNSON & JOHNSON           | COM             | 478160104 | 2,268   | 16,125    | SH | DFND | 10 | 16,125    | 0         | 0 |
| JOHNSON & JOHNSON           | COM             | 478160104 | 569,253 | 4,047,878 | SH | DFND | 14 | 1,191,921 | 2,855,957 | 0 |
| JOHNSON & JOHNSON           | COM             | 478160104 | 3,055   | 21,724    | SH | DFND | 16 | 0         | 21,724    | 0 |
| JOHNSON OUTDOORS INC        | CL A            | 479167108 | 59      | 645       | SH | DFND | 10 | 645       | 0         | 0 |
| JOHNSON OUTDOORS INC        | CL A            | 479167108 | 1,981   | 21,767    | SH | DFND | 14 | 903       | 20,864    | 0 |

|                             |                |           |        |           |    |      |    |         |           |   |
|-----------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| JOHNSON OUTDOORS INC        | CL A           | 479167108 | 287    | 3,157     | SH | DFND | 16 | 0       | 3,157     | 0 |
| JONES LANG LASALLE INC      | COM            | 48020Q107 | 22,339 | 215,916   | SH | DFND | 14 | 63,187  | 152,729   | 0 |
| JONES LANG LASALLE INC      | COM            | 48020Q107 | 420    | 4,060     | SH | DFND | 16 | 0       | 4,060     | 0 |
| JOUNCE THERAPEUTICS INC     | COM            | 481116101 | 281    | 40,790    | SH | DFND | 14 | 15,430  | 25,360    | 0 |
| JOUNCE THERAPEUTICS INC     | COM            | 481116101 | 31     | 4,550     | SH | DFND | 16 | 0       | 4,550     | 0 |
| J2 GLOBAL INC               | COM            | 48123V102 | 217    | 3,431     | SH | DFND | 10 | 3,431   | 0         | 0 |
| J2 GLOBAL INC               | COM            | 48123V102 | 21,695 | 343,223   | SH | DFND | 14 | 91,140  | 252,083   | 0 |
| J2 GLOBAL INC               | COM            | 48123V102 | 1,906  | 30,160    | SH | DFND | 16 | 0       | 30,160    | 0 |
| J2 GLOBAL INC               | COM            | 48123V102 | 115    | 1,820     | SH | DFND | 18 | 0       | 1,820     | 0 |
| JUNIPER NETWORKS INC        | COM            | 48203R104 | 6,018  | 263,234   | SH | DFND | 14 | 108,096 | 155,138   | 0 |
| JUNIPER NETWORKS INC        | COM            | 48203R104 | 16     | 685       | SH | DFND | 16 | 0       | 685       | 0 |
| KAR AUCTION SVCS INC        | COM            | 48238T109 | 339    | 24,646    | SH | DFND | 14 | 21,632  | 3,014     | 0 |
| KBR INC                     | COM            | 48242W106 | 36,006 | 1,596,700 | SH | DFND | 14 | 305,224 | 1,291,476 | 0 |
| KBR INC                     | COM            | 48242W106 | 2,561  | 113,550   | SH | DFND | 16 | 0       | 113,550   | 0 |
| KLA CORP                    | COM NEW        | 482480100 | 1,040  | 5,347     | SH | DFND | 10 | 5,347   | 0         | 0 |
| KLA CORP                    | COM NEW        | 482480100 | 28,322 | 145,631   | SH | DFND | 14 | 51,412  | 94,219    | 0 |
| KLA CORP                    | COM NEW        | 482480100 | 68     | 348       | SH | DFND | 16 | 0       | 348       | 0 |
| KKR REAL ESTATE FIN TR INC  | COM            | 48251K100 | 1,407  | 84,878    | SH | DFND | 14 | 3,985   | 80,893    | 0 |
| KKR & CO INC                | COM            | 48251W104 | 349    | 11,300    | SH | DFND | 14 | 11,050  | 250       | 0 |
| K12 INC                     | COM            | 48273U102 | 639    | 23,448    | SH | DFND | 10 | 23,448  | 0         | 0 |
| K12 INC                     | COM            | 48273U102 | 88     | 3,244     | SH | DFND | 14 | 3,244   | 0         | 0 |
| KADANT INC                  | COM            | 48282T104 | 222    | 2,230     | SH | DFND | 14 | 2,041   | 189       | 0 |
| KADMON HLDGS INC            | COM            | 48283N106 | 62     | 12,143    | SH | DFND | 14 | 8,740   | 3,403     | 0 |
| KAISER ALUMINUM CORP        | COM PAR \$0.01 | 483007704 | 1,550  | 21,056    | SH | DFND | 14 | 2,569   | 18,487    | 0 |
| KAMAN CORP                  | COM            | 483548103 | 1,439  | 34,582    | SH | DFND | 14 | 4,352   | 30,230    | 0 |
| KANSAS CITY SOUTHERN        | COM NEW        | 485170302 | 37,258 | 249,569   | SH | DFND | 14 | 46,476  | 203,093   | 0 |
| KANSAS CITY SOUTHERN        | COM NEW        | 485170302 | 182    | 1,222     | SH | DFND | 16 | 0       | 1,222     | 0 |
| KB HOME                     | COM            | 48666K109 | 5,112  | 166,623   | SH | DFND | 14 | 14,910  | 151,713   | 0 |
| KELLOGG CO                  | COM            | 487836108 | 15,830 | 239,625   | SH | DFND | 14 | 83,170  | 156,455   | 0 |
| KELLOGG CO                  | COM            | 487836108 | 35     | 530       | SH | DFND | 16 | 0       | 530       | 0 |
| KELLY SVCS INC              | CL A           | 488152208 | 5,424  | 342,936   | SH | DFND | 14 | 21,024  | 321,912   | 0 |
| KELLY SVCS INC              | CL A           | 488152208 | 161    | 10,200    | SH | DFND | 16 | 0       | 10,200    | 0 |
| KEMPER CORP DEL             | COM            | 488401100 | 687    | 9,479     | SH | DFND | 14 | 8,374   | 1,105     | 0 |
| KENNAMETAL INC              | COM            | 489170100 | 454    | 15,816    | SH | DFND | 14 | 14,027  | 1,789     | 0 |
| KENNEDY-WILSON HOLDINGS INC | COM            | 489398107 | 236    | 15,513    | SH | DFND | 14 | 14,845  | 668       | 0 |
| KEURIG DR PEPPER INC        | COM            | 49271V100 | 96,002 | 3,380,339 | SH | DFND | 14 | 487,160 | 2,893,179 | 0 |
| KEURIG DR PEPPER INC        | COM            | 49271V100 | 920    | 32,400    | SH | DFND | 16 | 0       | 32,400    | 0 |
| KEYCORP                     | COM            | 493267108 | 19,038 | 1,563,034 | SH | DFND | 14 | 518,215 | 1,044,819 | 0 |
| KEYCORP                     | COM            | 493267108 | 87     | 7,170     | SH | DFND | 16 | 0       | 7,170     | 0 |
| KEYSIGHT TECHNOLOGIES INC   | COM            | 49338L103 | 274    | 2,720     | SH | DFND | 10 | 2,720   | 0         | 0 |
| KEYSIGHT TECHNOLOGIES INC   | COM            | 49338L103 | 16,282 | 161,557   | SH | DFND | 14 | 62,219  | 99,338    | 0 |
| KEYSIGHT TECHNOLOGIES INC   | COM            | 49338L103 | 42     | 420       | SH | DFND | 16 | 0       | 420       | 0 |
| KEZAR LIFE SCIENCES INC     | COM            | 49372L100 | 132    | 25,397    | SH | DFND | 14 | 1,165   | 24,232    | 0 |
| KEZAR LIFE SCIENCES INC     | COM            | 49372L100 | 119    | 23,000    | SH | DFND | 16 | 0       | 23,000    | 0 |
| KFORCE INC                  | COM            | 493732101 | 184    | 6,295     | SH | DFND | 10 | 6,295   | 0         | 0 |
| KFORCE INC                  | COM            | 493732101 | 11,208 | 383,181   | SH | DFND | 14 | 106,291 | 276,890   | 0 |
| KFORCE INC                  | COM            | 493732101 | 1,227  | 41,950    | SH | DFND | 16 | 0       | 41,950    | 0 |

|                                 |         |           |         |           |    |      |    |           |           |   |
|---------------------------------|---------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| KIMBALL INTL INC                | CL B    | 494274103 | 227     | 19,599    | SH | DFND | 14 | 10,057    | 9,542     | 0 |
| KILROY RLTY CORP                | COM     | 49427F108 | 960     | 16,359    | SH | DFND | 14 | 14,381    | 1,978     | 0 |
| KILROY RLTY CORP                | COM     | 49427F108 | 25,350  | 431,850   | SH | DFND | 3  | 0         | 431,850   | 0 |
| KIMBALL ELECTRONICS INC         | COM     | 49428J109 | 140     | 10,305    | SH | DFND | 14 | 1,641     | 8,664     | 0 |
| KIMBERLY CLARK CORP             | COM     | 494368103 | 290     | 2,053     | SH | DFND | 10 | 2,053     | 0         | 0 |
| KIMBERLY CLARK CORP             | COM     | 494368103 | 120,555 | 852,886   | SH | DFND | 14 | 184,045   | 668,841   | 0 |
| KIMBERLY CLARK CORP             | COM     | 494368103 | 318     | 2,248     | SH | DFND | 16 | 0         | 2,248     | 0 |
| KIMBERLY CLARK CORP             | COM     | 494368103 | 283     | 2,000     | SH | DFND | 18 | 0         | 2,000     | 0 |
| KIMCO RLTY CORP                 | COM     | 49446R109 | 4,537   | 353,372   | SH | DFND | 14 | 141,287   | 212,085   | 0 |
| KIMCO RLTY CORP                 | COM     | 49446R109 | 11      | 835       | SH | DFND | 16 | 0         | 835       | 0 |
| KINDER MORGAN INC DEL           | COM     | 49456B101 | 130,602 | 8,609,260 | SH | DFND | 14 | 1,641,511 | 6,967,749 | 0 |
| KINDER MORGAN INC DEL           | COM     | 49456B101 | 1,143   | 75,325    | SH | DFND | 16 | 0         | 75,325    | 0 |
| KINDER MORGAN INC DEL           | COM     | 49456B101 | 108     | 7,100     | SH | DFND | 18 | 0         | 7,100     | 0 |
| KINDRED BIOSCIENCES INC         | COM     | 494577109 | 97      | 21,540    | SH | DFND | 14 | 21,540    | 0         | 0 |
| KINSALE CAP GROUP INC           | COM     | 49714P108 | 3,825   | 24,645    | SH | DFND | 14 | 3,225     | 21,420    | 0 |
| KIRBY CORP                      | COM     | 497266106 | 467     | 8,721     | SH | DFND | 14 | 7,664     | 1,057     | 0 |
| KITE RLTY GROUP TR              | COM NEW | 49803T300 | 9,273   | 803,543   | SH | DFND | 14 | 126,413   | 677,130   | 0 |
| KITE RLTY GROUP TR              | COM NEW | 49803T300 | 1,143   | 99,050    | SH | DFND | 16 | 0         | 99,050    | 0 |
| KNOLL INC                       | COM NEW | 498904200 | 2,571   | 210,917   | SH | DFND | 14 | 59,901    | 151,016   | 0 |
| KNOLL INC                       | COM NEW | 498904200 | 583     | 47,850    | SH | DFND | 16 | 0         | 47,850    | 0 |
| KNIGHT SWIFT TRANSN<br>HLDGS IN | CL A    | 499049104 | 4,382   | 105,061   | SH | DFND | 14 | 25,607    | 79,454    | 0 |
| KNIGHT SWIFT TRANSN<br>HLDGS IN | CL A    | 499049104 | 13      | 300       | SH | DFND | 16 | 0         | 300       | 0 |
| KNOWLES CORP                    | COM     | 49926D109 | 1,565   | 102,542   | SH | DFND | 14 | 13,196    | 89,346    | 0 |
| KOHL'S CORP                     | COM     | 500255104 | 12,085  | 581,826   | SH | DFND | 14 | 122,862   | 458,964   | 0 |
| KOHL'S CORP                     | COM     | 500255104 | 7       | 325       | SH | DFND | 16 | 0         | 325       | 0 |
| KONTOOR BRANDS INC              | COM     | 50050N103 | 123     | 6,883     | SH | DFND | 10 | 6,883     | 0         | 0 |
| KONTOOR BRANDS INC              | COM     | 50050N103 | 1,065   | 59,813    | SH | DFND | 14 | 7,146     | 52,667    | 0 |
| KOPPERS HOLDINGS INC            | COM     | 50060P106 | 3,812   | 202,309   | SH | DFND | 14 | 41,980    | 160,329   | 0 |
| KOPPERS HOLDINGS INC            | COM     | 50060P106 | 607     | 32,200    | SH | DFND | 16 | 0         | 32,200    | 0 |
| KORN FERRY                      | COM NEW | 500643200 | 3,778   | 122,956   | SH | DFND | 14 | 27,317    | 95,639    | 0 |
| KORN FERRY                      | COM NEW | 500643200 | 148     | 4,800     | SH | DFND | 16 | 0         | 4,800     | 0 |
| KOSMOS ENERGY LTD               | COM     | 500688106 | 40      | 24,315    | SH | DFND | 14 | 24,315    | 0         | 0 |
| KRAFT HEINZ CO                  | COM     | 500754106 | 35,813  | 1,123,004 | SH | DFND | 14 | 361,911   | 761,093   | 0 |
| KRAFT HEINZ CO                  | COM     | 500754106 | 43      | 1,358     | SH | DFND | 16 | 0         | 1,358     | 0 |
| KRATON CORPORATION              | COM     | 50077C106 | 3,719   | 215,216   | SH | DFND | 14 | 4,604     | 210,612   | 0 |
| KROGER CO                       | COM     | 501044101 | 396     | 11,700    | SH | DFND | 10 | 11,700    | 0         | 0 |
| KROGER CO                       | COM     | 501044101 | 148,040 | 4,373,422 | SH | DFND | 14 | 766,017   | 3,607,405 | 0 |
| KROGER CO                       | COM     | 501044101 | 1,283   | 37,890    | SH | DFND | 16 | 0         | 37,890    | 0 |
| KROGER CO                       | COM     | 501044101 | 440     | 13,000    | SH | DFND | 18 | 0         | 13,000    | 0 |
| KRONOS WORLDWIDE INC            | COM     | 50105F105 | 1,604   | 154,054   | SH | DFND | 14 | 2,147     | 151,907   | 0 |
| KRONOS WORLDWIDE INC            | COM     | 50105F105 | 36      | 3,500     | SH | DFND | 16 | 0         | 3,500     | 0 |
| KULICKE & SOFFA INDS INC        | COM     | 501242101 | 70      | 3,352     | SH | DFND | 10 | 3,352     | 0         | 0 |
| KULICKE & SOFFA INDS INC        | COM     | 501242101 | 1,704   | 81,792    | SH | DFND | 14 | 5,728     | 76,064    | 0 |
| L BRANDS INC                    | COM     | 501797104 | 2,665   | 178,045   | SH | DFND | 14 | 75,882    | 102,163   | 0 |
| L BRANDS INC                    | COM     | 501797104 | 7       | 447       | SH | DFND | 16 | 0         | 447       | 0 |
| LHC GROUP INC                   | COM     | 50187A107 | 1,042   | 5,979     | SH | DFND | 14 | 5,310     | 669       | 0 |
| LGI HOMES INC                   | COM     | 50187T106 | 3,719   | 42,246    | SH | DFND | 14 | 3,059     | 39,187    | 0 |
| LKQ CORP                        | COM     | 501889208 | 87,301  | 3,332,112 | SH | DFND | 14 | 557,840   | 2,774,272 | 0 |

|                            |                 |           |        |           |    |      |    |         |           |   |
|----------------------------|-----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| LKQ CORP                   | COM             | 501889208 | 918    | 35,050    | SH | DFND | 16 | 0       | 35,050    | 0 |
| LCI INDS                   | COM             | 50189K103 | 3,758  | 32,685    | SH | DFND | 14 | 3,930   | 28,755    | 0 |
| LCI INDS                   | COM             | 50189K103 | 368    | 3,200     | SH | DFND | 16 | 0       | 3,200     | 0 |
| LPL FINL HLDGS INC         | COM             | 50212V100 | 241    | 3,080     | SH | DFND | 10 | 3,080   | 0         | 0 |
| LPL FINL HLDGS INC         | COM             | 50212V100 | 35,066 | 447,268   | SH | DFND | 14 | 58,694  | 388,574   | 0 |
| LPL FINL HLDGS INC         | COM             | 50212V100 | 484    | 6,170     | SH | DFND | 16 | 0       | 6,170     | 0 |
| LPL FINL HLDGS INC         | COM             | 50212V100 | 116    | 1,480     | SH | DFND | 18 | 0       | 1,480     | 0 |
| LTC PPTY INC               | COM             | 502175102 | 1,820  | 48,302    | SH | DFND | 14 | 6,108   | 42,194    | 0 |
| L3HARRIS TECHNOLOGIES INC  | COM             | 502431109 | 70     | 410       | SH | DFND | 10 | 410     | 0         | 0 |
| L3HARRIS TECHNOLOGIES INC  | COM             | 502431109 | 29,510 | 173,923   | SH | DFND | 14 | 72,629  | 101,294   | 0 |
| L3HARRIS TECHNOLOGIES INC  | COM             | 502431109 | 82     | 482       | SH | DFND | 16 | 0       | 482       | 0 |
| LA JOLLA PHARMACEUTICAL CO | COM PAR \$.0001 | 503459604 | 61     | 14,280    | SH | DFND | 14 | 980     | 13,300    | 0 |
| LA JOLLA PHARMACEUTICAL CO | COM PAR \$.0001 | 503459604 | 139    | 32,600    | SH | DFND | 16 | 0       | 32,600    | 0 |
| LA Z BOY INC               | COM             | 505336107 | 1,487  | 54,950    | SH | DFND | 14 | 7,025   | 47,925    | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW         | 50540R409 | 698    | 4,200     | SH | DFND | 10 | 4,200   | 0         | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW         | 50540R409 | 13,424 | 80,813    | SH | DFND | 14 | 32,893  | 47,920    | 0 |
| LABORATORY CORP AMER HLDGS | COM NEW         | 50540R409 | 36     | 215       | SH | DFND | 16 | 0       | 215       | 0 |
| LADDER CAP CORP            | CL A            | 505743104 | 2,947  | 363,825   | SH | DFND | 14 | 50,060  | 313,765   | 0 |
| LADDER CAP CORP            | CL A            | 505743104 | 602    | 74,329    | SH | DFND | 16 | 0       | 74,329    | 0 |
| LAKELAND BANCORP INC       | COM             | 511637100 | 1,940  | 169,760   | SH | DFND | 14 | 13,889  | 155,871   | 0 |
| LAKELAND BANCORP INC       | COM             | 511637100 | 141    | 12,300    | SH | DFND | 16 | 0       | 12,300    | 0 |
| LAM RESEARCH CORP          | COM             | 512807108 | 249    | 769       | SH | DFND | 10 | 769     | 0         | 0 |
| LAM RESEARCH CORP          | COM             | 512807108 | 42,052 | 130,008   | SH | DFND | 14 | 48,184  | 81,824    | 0 |
| LAM RESEARCH CORP          | COM             | 512807108 | 103    | 318       | SH | DFND | 16 | 0       | 318       | 0 |
| LAMAR ADVERTISING CO NEW   | CL A            | 512816109 | 933    | 13,975    | SH | DFND | 14 | 12,456  | 1,519     | 0 |
| LAMB WESTON HLDGS INC      | COM             | 513272104 | 7,288  | 114,000   | SH | DFND | 14 | 47,957  | 66,043    | 0 |
| LAMB WESTON HLDGS INC      | COM             | 513272104 | 19     | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| LANCASTER COLONY CORP      | COM             | 513847103 | 8,966  | 57,849    | SH | DFND | 14 | 21,274  | 36,575    | 0 |
| LANCASTER COLONY CORP      | COM             | 513847103 | 1,871  | 12,070    | SH | DFND | 16 | 0       | 12,070    | 0 |
| LANDSTAR SYS INC           | COM             | 515098101 | 6,308  | 56,168    | SH | DFND | 14 | 34,701  | 21,467    | 0 |
| LANDSTAR SYS INC           | COM             | 515098101 | 232    | 2,070     | SH | DFND | 16 | 0       | 2,070     | 0 |
| LANNET INC                 | COM             | 516012101 | 1,552  | 213,729   | SH | DFND | 14 | 4,598   | 209,131   | 0 |
| LANTHEUS HLDGS INC         | COM             | 516544103 | 8,221  | 574,872   | SH | DFND | 14 | 102,880 | 471,992   | 0 |
| LANTHEUS HLDGS INC         | COM             | 516544103 | 1,496  | 104,600   | SH | DFND | 16 | 0       | 104,600   | 0 |
| LAREDO PETROLEUM INC       | COM             | 516806205 | 281    | 20,290    | SH | DFND | 14 | 750     | 19,540    | 0 |
| LAS VEGAS SANDS CORP       | COM             | 517834107 | 12,927 | 283,865   | SH | DFND | 14 | 114,165 | 169,700   | 0 |
| LAS VEGAS SANDS CORP       | COM             | 517834107 | 31     | 670       | SH | DFND | 16 | 0       | 670       | 0 |
| LATTICE SEMICONDUCTOR CORP | COM             | 518415104 | 304    | 10,701    | SH | DFND | 14 | 10,701  | 0         | 0 |
| LAUDER ESTEE COS INC       | CL A            | 518439104 | 835    | 4,425     | SH | DFND | 10 | 4,425   | 0         | 0 |
| LAUDER ESTEE COS INC       | CL A            | 518439104 | 33,166 | 175,780   | SH | DFND | 14 | 73,779  | 102,001   | 0 |
| LAUDER ESTEE COS INC       | CL A            | 518439104 | 92     | 487       | SH | DFND | 16 | 0       | 487       | 0 |
| LAUDER ESTEE COS INC       | CL A            | 518439104 | 198    | 1,050     | SH | DFND | 18 | 0       | 1,050     | 0 |
| LAUREATE EDUCATION INC     | CL A            | 518613203 | 11,814 | 1,185,504 | SH | DFND | 14 | 175,575 | 1,009,929 | 0 |
| LAUREATE EDUCATION INC     | CL A            | 518613203 | 1,876  | 188,250   | SH | DFND | 16 | 0       | 188,250   | 0 |
| LEAR CORP                  | COM NEW         | 521865204 | 665    | 6,100     | SH | DFND | 10 | 6,100   | 0         | 0 |
| LEAR CORP                  | COM NEW         | 521865204 | 6,706  | 61,511    | SH | DFND | 14 | 26,551  | 34,960    | 0 |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| LEAR CORP                    | COM NEW        | 521865204 | 84      | 770       | SH | DFND | 16 | 0       | 770       | 0 |
| LEGGETT & PLATT INC          | COM            | 524660107 | 6,404   | 182,189   | SH | DFND | 14 | 42,769  | 139,420   | 0 |
| LEGGETT & PLATT INC          | COM            | 524660107 | 9       | 245       | SH | DFND | 16 | 0       | 245       | 0 |
| LEGG MASON INC               | COM            | 524901105 | 608     | 12,219    | SH | DFND | 14 | 10,764  | 1,455     | 0 |
| LEIDOS HOLDINGS INC          | COM            | 525327102 | 113,854 | 1,215,481 | SH | DFND | 14 | 207,851 | 1,007,630 | 0 |
| LEIDOS HOLDINGS INC          | COM            | 525327102 | 1,246   | 13,300    | SH | DFND | 16 | 0       | 13,300    | 0 |
| LEMAITRE VASCULAR INC        | COM            | 525558201 | 543     | 20,551    | SH | DFND | 14 | 2,410   | 18,141    | 0 |
| LENDINGTREE INC NEW          | COM            | 52603B107 | 346     | 1,194     | SH | DFND | 14 | 1,030   | 164       | 0 |
| LENNAR CORP                  | CL A           | 526057104 | 28,229  | 458,115   | SH | DFND | 14 | 156,100 | 302,015   | 0 |
| LENNAR CORP                  | CL A           | 526057104 | 37      | 605       | SH | DFND | 16 | 0       | 605       | 0 |
| LENNOX INTL INC              | COM            | 526107107 | 1,291   | 5,539     | SH | DFND | 14 | 4,623   | 916       | 0 |
| LEXICON PHARMACEUTICALS INC  | COM NEW        | 528872302 | 23      | 11,769    | SH | DFND | 14 | 2,883   | 8,886     | 0 |
| LEXINGTON REALTY TRUST       | COM            | 529043101 | 5,788   | 548,631   | SH | DFND | 14 | 139,725 | 408,906   | 0 |
| LEXINGTON REALTY TRUST       | COM            | 529043101 | 551     | 52,250    | SH | DFND | 16 | 0       | 52,250    | 0 |
| LIBERTY BROADBAND CORP       | COM SER A      | 530307107 | 460     | 3,765     | SH | DFND | 14 | 3,750   | 15        | 0 |
| LIBERTY BROADBAND CORP       | COM SER C      | 530307305 | 301     | 2,428     | SH | DFND | 14 | 2,368   | 60        | 0 |
| LIBERTY OILFIELD SVCS INC    | COM CL A       | 53115L104 | 485     | 88,533    | SH | DFND | 14 | 4,780   | 83,753    | 0 |
| LIBERTY MEDIA CORP DEL       | COM A SIRIUSXM | 531229409 | 2,917   | 84,511    | SH | DFND | 14 | 16,348  | 68,163    | 0 |
| LIBERTY MEDIA CORP DEL       | COM C SIRIUSXM | 531229607 | 3,262   | 94,698    | SH | DFND | 14 | 15,552  | 79,146    | 0 |
| LIBERTY TRIPADVISOR HLDGS IN | COM SER A      | 531465102 | 1,566   | 735,195   | SH | DFND | 14 | 27,840  | 707,355   | 0 |
| LIBERTY TRIPADVISOR HLDGS IN | COM SER A      | 531465102 | 225     | 105,600   | SH | DFND | 16 | 0       | 105,600   | 0 |
| LIGAND PHARMACEUTICALS INC   | COM NEW        | 53220K504 | 3,923   | 35,076    | SH | DFND | 14 | 12,888  | 22,188    | 0 |
| LIGAND PHARMACEUTICALS INC   | COM NEW        | 53220K504 | 1,063   | 9,500     | SH | DFND | 16 | 0       | 9,500     | 0 |
| LIFE STORAGE INC             | COM            | 53223X107 | 2,226   | 23,443    | SH | DFND | 14 | 9,718   | 13,725    | 0 |
| LIFE STORAGE INC             | COM            | 53223X107 | 42      | 440       | SH | DFND | 16 | 0       | 440       | 0 |
| LIFE STORAGE INC             | COM            | 53223X107 | 31,911  | 336,077   | SH | DFND | 3  | 0       | 336,077   | 0 |
| LILLY ELI & CO               | COM            | 532457108 | 317,108 | 1,931,463 | SH | DFND | 14 | 442,135 | 1,489,328 | 0 |
| LILLY ELI & CO               | COM            | 532457108 | 2,255   | 13,737    | SH | DFND | 16 | 0       | 13,737    | 0 |
| LILLY ELI & CO               | COM            | 532457108 | 15,433  | 94,000    | SH | DFND | 18 | 0       | 94,000    | 0 |
| LINCOLN ELEC HLDGS INC       | COM            | 533900106 | 846     | 10,043    | SH | DFND | 14 | 7,845   | 2,198     | 0 |
| LINCOLN NATL CORP IND        | COM            | 534187109 | 65,347  | 1,776,212 | SH | DFND | 14 | 276,213 | 1,499,999 | 0 |
| LINCOLN NATL CORP IND        | COM            | 534187109 | 582     | 15,821    | SH | DFND | 16 | 0       | 15,821    | 0 |
| LINDSAY CORP                 | COM            | 535555106 | 1,216   | 13,188    | SH | DFND | 14 | 1,759   | 11,429    | 0 |
| LIONS GATE ENTMNT CORP       | CL A VTG       | 535919401 | 1,008   | 136,057   | SH | DFND | 14 | 29,957  | 106,100   | 0 |
| LIONS GATE ENTMNT CORP       | CL A VTG       | 535919401 | 50      | 6,700     | SH | DFND | 16 | 0       | 6,700     | 0 |
| LIONS GATE ENTMNT CORP       | CL B NON VTG   | 535919500 | 1,304   | 190,958   | SH | DFND | 14 | 7,558   | 183,400   | 0 |
| LIONS GATE ENTMNT CORP       | CL B NON VTG   | 535919500 | 37      | 5,400     | SH | DFND | 16 | 0       | 5,400     | 0 |
| LIQUIDITY SERVICES INC       | COM            | 53635B107 | 198     | 33,207    | SH | DFND | 14 | 3,843   | 29,364    | 0 |
| LITHIA MTRS INC              | CL A           | 536797103 | 168     | 1,107     | SH | DFND | 10 | 1,107   | 0         | 0 |
| LITHIA MTRS INC              | CL A           | 536797103 | 5,183   | 34,249    | SH | DFND | 14 | 8,388   | 25,861    | 0 |
| LITHIA MTRS INC              | CL A           | 536797103 | 95      | 630       | SH | DFND | 18 | 0       | 630       | 0 |
| LITTELFUSE INC               | COM            | 537008104 | 626     | 3,666     | SH | DFND | 14 | 3,235   | 431       | 0 |
| LITTELFUSE INC               | COM            | 537008104 | 171     | 1,000     | SH | DFND | 18 | 0       | 1,000     | 0 |
| LIVE NATION ENTERTAINMENT IN | COM            | 538034109 | 4,855   | 109,509   | SH | DFND | 14 | 46,750  | 62,759    | 0 |
| LIVE NATION ENTERTAINMENT IN | COM            | 538034109 | 13      | 290       | SH | DFND | 16 | 0       | 290       | 0 |

|                              |          |           |         |           |    |      |    |         |           |   |
|------------------------------|----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| LIVEPERSON INC               | COM      | 538146101 | 3,019   | 72,869    | SH | DFND | 14 | 9,259   | 63,610    | 0 |
| LIVENT CORP                  | COM      | 53814L108 | 1,055   | 171,325   | SH | DFND | 14 | 20,999  | 150,326   | 0 |
| LIVERAMP HLDGS INC           | COM      | 53815P108 | 531     | 12,507    | SH | DFND | 14 | 11,302  | 1,205     | 0 |
| LOCKHEED MARTIN CORP         | COM      | 539830109 | 965     | 2,645     | SH | DFND | 10 | 2,645   | 0         | 0 |
| LOCKHEED MARTIN CORP         | COM      | 539830109 | 218,539 | 598,868   | SH | DFND | 14 | 137,340 | 461,528   | 0 |
| LOCKHEED MARTIN CORP         | COM      | 539830109 | 1,681   | 4,606     | SH | DFND | 16 | 0       | 4,606     | 0 |
| LOEWS CORP                   | COM      | 540424108 | 9,405   | 274,277   | SH | DFND | 14 | 92,599  | 181,678   | 0 |
| LOEWS CORP                   | COM      | 540424108 | 14      | 411       | SH | DFND | 16 | 0       | 411       | 0 |
| LOGMEIN INC                  | COM      | 54142L109 | 624     | 7,366     | SH | DFND | 14 | 6,466   | 900       | 0 |
| LOUISIANA PAC CORP           | COM      | 546347105 | 539     | 21,011    | SH | DFND | 14 | 18,689  | 2,322     | 0 |
| LOWES COS INC                | COM      | 548661107 | 281,383 | 2,082,464 | SH | DFND | 14 | 449,172 | 1,633,292 | 0 |
| LOWES COS INC                | COM      | 548661107 | 2,198   | 16,266    | SH | DFND | 16 | 0       | 16,266    | 0 |
| LOWES COS INC                | COM      | 548661107 | 378     | 2,800     | SH | DFND | 18 | 0       | 2,800     | 0 |
| LULULEMON ATHLETICA INC      | COM      | 550021109 | 7,205   | 23,093    | SH | DFND | 14 | 2,550   | 20,543    | 0 |
| LUMBER LIQUIDATORS HLDGS INC | COM      | 55003T107 | 487     | 35,150    | SH | DFND | 14 | 3,926   | 31,224    | 0 |
| LUMENTUM HLDGS INC           | COM      | 55024U109 | 2,169   | 26,636    | SH | DFND | 14 | 15,656  | 10,980    | 0 |
| LUMENTUM HLDGS INC           | COM      | 55024U109 | 16      | 200       | SH | DFND | 16 | 0       | 200       | 0 |
| LUMINEX CORP DEL             | COM      | 55027E102 | 1,666   | 51,217    | SH | DFND | 14 | 6,770   | 44,447    | 0 |
| LYDALL INC DEL               | COM      | 550819106 | 96      | 7,073     | SH | DFND | 10 | 7,073   | 0         | 0 |
| LYDALL INC DEL               | COM      | 550819106 | 2,502   | 184,542   | SH | DFND | 14 | 2,760   | 181,782   | 0 |
| M & T BK CORP                | COM      | 55261F104 | 561     | 5,400     | SH | DFND | 10 | 5,400   | 0         | 0 |
| M & T BK CORP                | COM      | 55261F104 | 16,673  | 160,366   | SH | DFND | 14 | 52,868  | 107,498   | 0 |
| M & T BK CORP                | COM      | 55261F104 | 30      | 289       | SH | DFND | 16 | 0       | 289       | 0 |
| M D C HLDGS INC              | COM      | 552676108 | 4,234   | 118,586   | SH | DFND | 14 | 24,554  | 94,032    | 0 |
| MDU RES GROUP INC            | COM      | 552690109 | 37,038  | 1,669,872 | SH | DFND | 14 | 311,929 | 1,357,943 | 0 |
| MDU RES GROUP INC            | COM      | 552690109 | 779     | 35,100    | SH | DFND | 16 | 0       | 35,100    | 0 |
| MFA FINL INC                 | COM      | 55272X102 | 529     | 212,257   | SH | DFND | 14 | 51,057  | 161,200   | 0 |
| MGE ENERGY INC               | COM      | 55277P104 | 561     | 8,698     | SH | DFND | 14 | 2,924   | 5,774     | 0 |
| MGE ENERGY INC               | COM      | 55277P104 | 298     | 4,620     | SH | DFND | 16 | 0       | 4,620     | 0 |
| MGIC INVT CORP WIS           | COM      | 552848103 | 164     | 20,050    | SH | DFND | 10 | 20,050  | 0         | 0 |
| MGIC INVT CORP WIS           | COM      | 552848103 | 13,759  | 1,679,993 | SH | DFND | 14 | 126,220 | 1,553,773 | 0 |
| MGIC INVT CORP WIS           | COM      | 552848103 | 37      | 4,500     | SH | DFND | 16 | 0       | 4,500     | 0 |
| MGM RESORTS INTERNATIONAL    | COM      | 552953101 | 8,754   | 521,053   | SH | DFND | 14 | 185,681 | 335,372   | 0 |
| MGM RESORTS INTERNATIONAL    | COM      | 552953101 | 17      | 1,030     | SH | DFND | 16 | 0       | 1,030     | 0 |
| MGM GROWTH PPTYS LLC         | CL A COM | 55303A105 | 27,383  | 1,006,354 | SH | DFND | 3  | 0       | 1,006,354 | 0 |
| MGP INGREDIENTS INC NEW      | COM      | 55303J106 | 604     | 16,446    | SH | DFND | 14 | 2,086   | 14,360    | 0 |
| MGP INGREDIENTS INC NEW      | COM      | 55303J106 | 54      | 1,477     | SH | DFND | 18 | 0       | 1,477     | 0 |
| M/I HOMES INC                | COM      | 55305B101 | 25,863  | 750,947   | SH | DFND | 14 | 80,954  | 669,993   | 0 |
| M/I HOMES INC                | COM      | 55305B101 | 2,130   | 61,850    | SH | DFND | 16 | 0       | 61,850    | 0 |
| MKS INSTRS INC               | COM      | 55306N104 | 1,664   | 14,694    | SH | DFND | 14 | 9,596   | 5,098     | 0 |
| MRC GLOBAL INC               | COM      | 55345K103 | 224     | 37,859    | SH | DFND | 14 | 5,640   | 32,219    | 0 |
| MSA SAFETY INC               | COM      | 553498106 | 627     | 5,483     | SH | DFND | 14 | 4,833   | 650       | 0 |
| MSC INDL DIRECT INC          | CL A     | 553530106 | 4,646   | 63,808    | SH | DFND | 14 | 18,672  | 45,136    | 0 |
| MSC INDL DIRECT INC          | CL A     | 553530106 | 51      | 700       | SH | DFND | 16 | 0       | 700       | 0 |
| MSC INDL DIRECT INC          | CL A     | 553530106 | 195     | 2,680     | SH | DFND | 18 | 0       | 2,680     | 0 |
| MSCI INC                     | COM      | 55354G100 | 22,321  | 66,865    | SH | DFND | 14 | 28,131  | 38,734    | 0 |
| MSCI INC                     | COM      | 55354G100 | 62      | 186       | SH | DFND | 16 | 0       | 186       | 0 |

|                                 |          |           |        |         |    |      |    |         |         |   |
|---------------------------------|----------|-----------|--------|---------|----|------|----|---------|---------|---|
| MTS SYS CORP                    | COM      | 553777103 | 886    | 50,358  | SH | DFND | 14 | 2,893   | 47,465  | 0 |
| MYR GROUP INC DEL               | COM      | 55405W104 | 655    | 20,534  | SH | DFND | 14 | 2,461   | 18,073  | 0 |
| MACERICH CO                     | COM      | 554382101 | 7,410  | 826,136 | SH | DFND | 14 | 150,306 | 675,830 | 0 |
| MACERICH CO                     | COM      | 554382101 | 34     | 3,832   | SH | DFND | 3  | 0       | 3,832   | 0 |
| MACK CALI RLTY CORP             | COM      | 554489104 | 267    | 17,488  | SH | DFND | 14 | 15,236  | 2,252   | 0 |
| MACQUARIE<br>INFRASTRUCTURE COR | COM      | 55608B105 | 365    | 11,890  | SH | DFND | 14 | 1,490   | 10,400  | 0 |
| MACYS INC                       | COM      | 55616P104 | 5,055  | 734,686 | SH | DFND | 14 | 60,368  | 674,318 | 0 |
| MADDEN STEVEN LTD               | COM      | 556269108 | 156    | 6,311   | SH | DFND | 10 | 6,311   | 0       | 0 |
| MADDEN STEVEN LTD               | COM      | 556269108 | 2,565  | 103,870 | SH | DFND | 14 | 15,809  | 88,061  | 0 |
| MADRIGAL<br>PHARMACEUTICALS INC | COM      | 558868105 | 87     | 770     | SH | DFND | 14 | 770     | 0       | 0 |
| MADRIGAL<br>PHARMACEUTICALS INC | COM      | 558868105 | 1,147  | 10,124  | SH | DFND | 18 | 0       | 10,124  | 0 |
| MAGELLAN HEALTH INC             | COM NEW  | 559079207 | 465    | 6,375   | SH | DFND | 10 | 6,375   | 0       | 0 |
| MAGELLAN HEALTH INC             | COM NEW  | 559079207 | 12,557 | 172,057 | SH | DFND | 14 | 29,598  | 142,459 | 0 |
| MAGELLAN HEALTH INC             | COM NEW  | 559079207 | 2,266  | 31,050  | SH | DFND | 16 | 0       | 31,050  | 0 |
| MAGNOLIA OIL & GAS CORP         | CL A     | 559663109 | 502    | 82,855  | SH | DFND | 14 | 9,655   | 73,200  | 0 |
| MALIBU BOATS INC                | COM CL A | 56117J100 | 9,425  | 181,424 | SH | DFND | 14 | 24,320  | 157,104 | 0 |
| MALIBU BOATS INC                | COM CL A | 56117J100 | 1,164  | 22,400  | SH | DFND | 16 | 0       | 22,400  | 0 |
| MANHATTAN ASSOCS INC            | COM      | 562750109 | 28,392 | 301,406 | SH | DFND | 14 | 87,168  | 214,238 | 0 |
| MANHATTAN ASSOCS INC            | COM      | 562750109 | 576    | 6,110   | SH | DFND | 16 | 0       | 6,110   | 0 |
| MANITOWOC CO INC                | COM NEW  | 563571405 | 389    | 35,781  | SH | DFND | 14 | 2,472   | 33,309  | 0 |
| MANNKIND CORP                   | COM NEW  | 56400P706 | 23     | 13,395  | SH | DFND | 14 | 13,395  | 0       | 0 |
| MANPOWERGROUP INC               | COM      | 56418H100 | 8,529  | 124,060 | SH | DFND | 14 | 7,964   | 116,096 | 0 |
| MANPOWERGROUP INC               | COM      | 56418H100 | 125    | 1,820   | SH | DFND | 16 | 0       | 1,820   | 0 |
| MANTECH INTL CORP               | CL A     | 564563104 | 2,239  | 32,690  | SH | DFND | 14 | 4,280   | 28,410  | 0 |
| MARATHON OIL CORP               | COM      | 565849106 | 5,502  | 898,954 | SH | DFND | 14 | 290,094 | 608,860 | 0 |
| MARATHON OIL CORP               | COM      | 565849106 | 9      | 1,536   | SH | DFND | 16 | 0       | 1,536   | 0 |
| MARATHON PETE CORP              | COM      | 56585A102 | 27,091 | 724,758 | SH | DFND | 14 | 238,202 | 486,556 | 0 |
| MARATHON PETE CORP              | COM      | 56585A102 | 51     | 1,359   | SH | DFND | 16 | 0       | 1,359   | 0 |
| MARATHON PETE CORP              | COM      | 56585A102 | 1,719  | 46,000  | SH | DFND | 18 | 0       | 46,000  | 0 |
| MARCUS & MILLICHAP INC          | COM      | 566324109 | 256    | 8,878   | SH | DFND | 10 | 8,878   | 0       | 0 |
| MARCUS & MILLICHAP INC          | COM      | 566324109 | 996    | 34,503  | SH | DFND | 14 | 6,355   | 28,148  | 0 |
| MARCUS CORP                     | COM      | 566330106 | 3,540  | 266,747 | SH | DFND | 14 | 29,997  | 236,750 | 0 |
| MARCUS CORP                     | COM      | 566330106 | 531    | 40,050  | SH | DFND | 16 | 0       | 40,050  | 0 |
| MARINEMAX INC                   | COM      | 567908108 | 3,622  | 161,768 | SH | DFND | 14 | 2,868   | 158,900 | 0 |
| MARKEL CORP                     | COM      | 570535104 | 1,808  | 1,958   | SH | DFND | 10 | 1,958   | 0       | 0 |
| MARKEL CORP                     | COM      | 570535104 | 540    | 585     | SH | DFND | 14 | 576     | 9       | 0 |
| MARKETAXESS HLDGS INC           | COM      | 57060D108 | 1,027  | 2,050   | SH | DFND | 10 | 2,050   | 0       | 0 |
| MARKETAXESS HLDGS INC           | COM      | 57060D108 | 15,696 | 31,334  | SH | DFND | 14 | 12,756  | 18,578  | 0 |
| MARKETAXESS HLDGS INC           | COM      | 57060D108 | 42     | 83      | SH | DFND | 16 | 0       | 83      | 0 |
| MARRIOTT VACTINS<br>WORLDWID CO | COM      | 57164Y107 | 25,027 | 304,425 | SH | DFND | 14 | 53,095  | 251,330 | 0 |
| MARRIOTT VACTINS<br>WORLDWID CO | COM      | 57164Y107 | 1,308  | 15,910  | SH | DFND | 16 | 0       | 15,910  | 0 |
| MARRIOTT VACTINS<br>WORLDWID CO | COM      | 57164Y107 | 115    | 1,400   | SH | DFND | 18 | 0       | 1,400   | 0 |
| MARSH & MCLENNAN COS INC        | COM      | 571748102 | 42,533 | 396,138 | SH | DFND | 14 | 167,035 | 229,103 | 0 |
| MARSH & MCLENNAN COS INC        | COM      | 571748102 | 118    | 1,101   | SH | DFND | 16 | 0       | 1,101   | 0 |
| MARRIOTT INTL INC NEW           | CL A     | 571903202 | 18,174 | 211,990 | SH | DFND | 14 | 89,639  | 122,351 | 0 |
| MARRIOTT INTL INC NEW           | CL A     | 571903202 | 51     | 595     | SH | DFND | 16 | 0       | 595     | 0 |

|                            |             |           |         |           |    |      |    |         |           |   |
|----------------------------|-------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| MARTEN TRANS LTD           | COM         | 573075108 | 1,147   | 45,606    | SH | DFND | 14 | 5,357   | 40,249    | 0 |
| MARTIN MARIETTA MATLS INC  | COM         | 573284106 | 11,577  | 56,045    | SH | DFND | 14 | 22,244  | 33,801    | 0 |
| MARTIN MARIETTA MATLS INC  | COM         | 573284106 | 28      | 135       | SH | DFND | 16 | 0       | 135       | 0 |
| MARTIN MARIETTA MATLS INC  | COM         | 573284106 | 930     | 4,500     | SH | DFND | 18 | 0       | 4,500     | 0 |
| MASCO CORP                 | COM         | 574599106 | 54,103  | 1,077,525 | SH | DFND | 14 | 153,523 | 924,002   | 0 |
| MASCO CORP                 | COM         | 574599106 | 456     | 9,075     | SH | DFND | 16 | 0       | 9,075     | 0 |
| MASIMO CORP                | COM         | 574795100 | 29,475  | 129,284   | SH | DFND | 14 | 50,183  | 79,101    | 0 |
| MASIMO CORP                | COM         | 574795100 | 663     | 2,910     | SH | DFND | 16 | 0       | 2,910     | 0 |
| MASIMO CORP                | COM         | 574795100 | 148     | 650       | SH | DFND | 18 | 0       | 650       | 0 |
| MASTEC INC                 | COM         | 576323109 | 379     | 8,452     | SH | DFND | 10 | 8,452   | 0         | 0 |
| MASTEC INC                 | COM         | 576323109 | 19,963  | 444,917   | SH | DFND | 14 | 141,898 | 303,019   | 0 |
| MASTEC INC                 | COM         | 576323109 | 1,977   | 44,050    | SH | DFND | 16 | 0       | 44,050    | 0 |
| MASTERCARD INCORPORATED    | CL A        | 57636Q104 | 1,331   | 4,500     | SH | DFND | 10 | 4,500   | 0         | 0 |
| MASTERCARD INCORPORATED    | CL A        | 57636Q104 | 208,343 | 704,575   | SH | DFND | 14 | 293,970 | 410,605   | 0 |
| MASTERCARD INCORPORATED    | CL A        | 57636Q104 | 571     | 1,930     | SH | DFND | 16 | 0       | 1,930     | 0 |
| MASTERCARD INCORPORATED    | CL A        | 57636Q104 | 429     | 1,450     | SH | DFND | 18 | 0       | 1,450     | 0 |
| MASTERCRAFT BOAT HLDGS INC | COM         | 57637H103 | 2,659   | 139,582   | SH | DFND | 14 | 19,160  | 120,422   | 0 |
| MASTERCRAFT BOAT HLDGS INC | COM         | 57637H103 | 932     | 48,900    | SH | DFND | 16 | 0       | 48,900    | 0 |
| MATADOR RES CO             | COM         | 576485205 | 3,880   | 456,467   | SH | DFND | 14 | 16,670  | 439,797   | 0 |
| MATCH GROUP INC            | COM         | 57665R106 | 800     | 7,475     | SH | DFND | 10 | 7,475   | 0         | 0 |
| MATCH GROUP INC            | COM         | 57665R106 | 207     | 1,930     | SH | DFND | 14 | 1,900   | 30        | 0 |
| MATERION CORP              | COM         | 576690101 | 1,575   | 25,622    | SH | DFND | 14 | 3,351   | 22,271    | 0 |
| MATRIX SVC CO              | COM         | 576853105 | 2,370   | 243,833   | SH | DFND | 14 | 42,801  | 201,032   | 0 |
| MATRIX SVC CO              | COM         | 576853105 | 436     | 44,843    | SH | DFND | 16 | 0       | 44,843    | 0 |
| MATSON INC                 | COM         | 57686G105 | 1,489   | 51,173    | SH | DFND | 14 | 6,477   | 44,696    | 0 |
| MATTEL INC                 | COM         | 577081102 | 465     | 48,133    | SH | DFND | 14 | 41,946  | 6,187     | 0 |
| MATTHEWS INTL CORP         | CL A        | 577128101 | 2,339   | 122,462   | SH | DFND | 14 | 4,662   | 117,800   | 0 |
| MAXIM INTEGRATED PRODS INC | COM         | 57772K101 | 12,821  | 211,540   | SH | DFND | 14 | 87,827  | 123,713   | 0 |
| MAXIM INTEGRATED PRODS INC | COM         | 57772K101 | 33      | 540       | SH | DFND | 16 | 0       | 540       | 0 |
| MAXLINEAR INC              | COM         | 57776J100 | 1,776   | 82,746    | SH | DFND | 14 | 14,866  | 67,880    | 0 |
| MAXIMUS INC                | COM         | 577933104 | 7,488   | 106,294   | SH | DFND | 14 | 39,727  | 66,567    | 0 |
| MAXIMUS INC                | COM         | 577933104 | 955     | 13,550    | SH | DFND | 16 | 0       | 13,550    | 0 |
| MAXIMUS INC                | COM         | 577933104 | 159     | 2,260     | SH | DFND | 18 | 0       | 2,260     | 0 |
| MCCORMICK & CO INC         | COM NON VTG | 579780206 | 19,941  | 111,149   | SH | DFND | 14 | 40,801  | 70,348    | 0 |
| MCCORMICK & CO INC         | COM NON VTG | 579780206 | 49      | 274       | SH | DFND | 16 | 0       | 274       | 0 |
| MCDONALDS CORP             | COM         | 580135101 | 1,314   | 7,125     | SH | DFND | 10 | 7,125   | 0         | 0 |
| MCDONALDS CORP             | COM         | 580135101 | 252,716 | 1,369,958 | SH | DFND | 14 | 353,648 | 1,016,310 | 0 |
| MCDONALDS CORP             | COM         | 580135101 | 1,556   | 8,437     | SH | DFND | 16 | 0       | 8,437     | 0 |
| MCDONALDS CORP             | COM         | 580135101 | 434     | 2,350     | SH | DFND | 18 | 0       | 2,350     | 0 |
| MCGRATH RENTCORP           | COM         | 580589109 | 275     | 5,085     | SH | DFND | 10 | 5,085   | 0         | 0 |
| MCGRATH RENTCORP           | COM         | 580589109 | 135     | 2,507     | SH | DFND | 14 | 2,002   | 505       | 0 |
| MCKESSON CORP              | COM         | 58155Q103 | 21,617  | 140,903   | SH | DFND | 14 | 54,284  | 86,619    | 0 |
| MCKESSON CORP              | COM         | 58155Q103 | 54      | 351       | SH | DFND | 16 | 0       | 351       | 0 |
| MEDICAL PPTYS TRUST INC    | COM         | 58463J304 | 8,788   | 467,463   | SH | DFND | 14 | 161,799 | 305,664   | 0 |
| MEDICAL PPTYS TRUST INC    | COM         | 58463J304 | 503     | 26,750    | SH | DFND | 16 | 0       | 26,750    | 0 |
| MEDICAL PPTYS TRUST INC    | COM         | 58463J304 | 5,257   | 279,638   | SH | DFND | 3  | 0       | 279,638   | 0 |
| MEDIFAST INC               | COM         | 58470H101 | 2,176   | 15,681    | SH | DFND | 14 | 2,854   | 12,827    | 0 |

|                              |         |           |         |           |    |      |    |           |           |   |
|------------------------------|---------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| MEDIFAST INC                 | COM     | 58470H101 | 88      | 635       | SH | DFND | 18 | 0         | 635       | 0 |
| MEDNAX INC                   | COM     | 58502B106 | 16,785  | 981,563   | SH | DFND | 14 | 245,363   | 736,200   | 0 |
| MEDNAX INC                   | COM     | 58502B106 | 238     | 13,900    | SH | DFND | 16 | 0         | 13,900    | 0 |
| MEDPACE HLDGS INC            | COM     | 58506Q109 | 380     | 4,081     | SH | DFND | 10 | 4,081     | 0         | 0 |
| MEDPACE HLDGS INC            | COM     | 58506Q109 | 12,557  | 134,991   | SH | DFND | 14 | 31,210    | 103,781   | 0 |
| MEDPACE HLDGS INC            | COM     | 58506Q109 | 2,365   | 25,420    | SH | DFND | 16 | 0         | 25,420    | 0 |
| MELCO RESORTS AND ENTMNT LTD | ADR     | 585464100 | 273     | 17,572    | SH | DFND | 14 | 17,472    | 100       | 0 |
| MERCER INTL INC              | COM     | 588056101 | 36      | 4,376     | SH | DFND | 10 | 4,376     | 0         | 0 |
| MERCER INTL INC              | COM     | 588056101 | 358     | 43,910    | SH | DFND | 14 | 2,900     | 41,010    | 0 |
| MERCHANTS BANCORP IND        | COM     | 58844R108 | 466     | 25,203    | SH | DFND | 14 | 1,240     | 23,963    | 0 |
| MERCHANTS BANCORP IND        | COM     | 58844R108 | 101     | 5,450     | SH | DFND | 16 | 0         | 5,450     | 0 |
| MERCK & CO. INC              | COM     | 58933Y105 | 2,101   | 27,168    | SH | DFND | 10 | 27,168    | 0         | 0 |
| MERCK & CO. INC              | COM     | 58933Y105 | 375,182 | 4,851,697 | SH | DFND | 14 | 1,225,884 | 3,625,813 | 0 |
| MERCK & CO. INC              | COM     | 58933Y105 | 2,791   | 36,087    | SH | DFND | 16 | 0         | 36,087    | 0 |
| MERCURY SYS INC              | COM     | 589378108 | 658     | 8,366     | SH | DFND | 14 | 7,346     | 1,020     | 0 |
| MERCURY GENL CORP NEW        | COM     | 589400100 | 270     | 6,634     | SH | DFND | 10 | 6,634     | 0         | 0 |
| MERCURY GENL CORP NEW        | COM     | 589400100 | 854     | 20,957    | SH | DFND | 14 | 18,620    | 2,337     | 0 |
| MEREDITH CORP                | COM     | 589433101 | 6,622   | 455,149   | SH | DFND | 14 | 57,533    | 397,616   | 0 |
| MEREDITH CORP                | COM     | 589433101 | 28      | 1,900     | SH | DFND | 16 | 0         | 1,900     | 0 |
| MERIDIAN BIOSCIENCE INC      | COM     | 589584101 | 14,655  | 629,221   | SH | DFND | 14 | 78,810    | 550,411   | 0 |
| MERIDIAN BIOSCIENCE INC      | COM     | 589584101 | 1,994   | 85,600    | SH | DFND | 16 | 0         | 85,600    | 0 |
| MERIDIAN BANCORP INC MD      | COM     | 58958U103 | 185     | 15,989    | SH | DFND | 10 | 15,989    | 0         | 0 |
| MERIDIAN BANCORP INC MD      | COM     | 58958U103 | 51      | 4,365     | SH | DFND | 14 | 3,520     | 845       | 0 |
| MERIT MED SYS INC            | COM     | 589889104 | 3,225   | 70,656    | SH | DFND | 14 | 8,609     | 62,047    | 0 |
| MERITAGE HOMES CORP          | COM     | 59001A102 | 403     | 5,293     | SH | DFND | 10 | 5,293     | 0         | 0 |
| MERITAGE HOMES CORP          | COM     | 59001A102 | 31,847  | 418,385   | SH | DFND | 14 | 37,985    | 380,400   | 0 |
| MERITAGE HOMES CORP          | COM     | 59001A102 | 1,930   | 25,350    | SH | DFND | 16 | 0         | 25,350    | 0 |
| MERITAGE HOMES CORP          | COM     | 59001A102 | 70      | 920       | SH | DFND | 18 | 0         | 920       | 0 |
| MERITOR INC                  | COM     | 59001K100 | 13      | 659       | SH | DFND | 10 | 659       | 0         | 0 |
| MERITOR INC                  | COM     | 59001K100 | 1,693   | 85,492    | SH | DFND | 14 | 11,002    | 74,490    | 0 |
| MESA AIR GROUP INC           | COM NEW | 590479135 | 1,730   | 503,017   | SH | DFND | 14 | 30,220    | 472,797   | 0 |
| MESA LABS INC                | COM     | 59064R109 | 1,070   | 4,937     | SH | DFND | 14 | 727       | 4,210     | 0 |
| META FINL GROUP INC          | COM     | 59100U108 | 1,722   | 94,794    | SH | DFND | 14 | 5,174     | 89,620    | 0 |
| META FINL GROUP INC          | COM     | 59100U108 | 76      | 4,200     | SH | DFND | 16 | 0         | 4,200     | 0 |
| METHODE ELECTRS INC          | COM     | 591520200 | 9,578   | 306,405   | SH | DFND | 14 | 37,070    | 269,335   | 0 |
| METHODE ELECTRS INC          | COM     | 591520200 | 1,121   | 35,850    | SH | DFND | 16 | 0         | 35,850    | 0 |
| METLIFE INC                  | COM     | 59156R108 | 149,237 | 4,086,433 | SH | DFND | 14 | 698,072   | 3,388,361 | 0 |
| METLIFE INC                  | COM     | 59156R108 | 1,244   | 34,068    | SH | DFND | 16 | 0         | 34,068    | 0 |
| METROPOLITAN BK HLDG CORP    | COM     | 591774104 | 23      | 712       | SH | DFND | 10 | 712       | 0         | 0 |
| METROPOLITAN BK HLDG CORP    | COM     | 591774104 | 861     | 26,824    | SH | DFND | 14 | 3,946     | 22,878    | 0 |
| METROPOLITAN BK HLDG CORP    | COM     | 591774104 | 512     | 15,950    | SH | DFND | 16 | 0         | 15,950    | 0 |
| METTLER TOLEDO INTERNATIONAL | COM     | 592688105 | 1,918   | 2,381     | SH | DFND | 10 | 2,381     | 0         | 0 |
| METTLER TOLEDO INTERNATIONAL | COM     | 592688105 | 15,533  | 19,283    | SH | DFND | 14 | 8,052     | 11,231    | 0 |
| METTLER TOLEDO INTERNATIONAL | COM     | 592688105 | 44      | 55        | SH | DFND | 16 | 0         | 55        | 0 |
| MICHAELS COS INC             | COM     | 59408Q106 | 631     | 89,240    | SH | DFND | 14 | 10,970    | 78,270    | 0 |

|                                 |               |           |           |            |    |      |    |           |           |   |
|---------------------------------|---------------|-----------|-----------|------------|----|------|----|-----------|-----------|---|
| MICROSOFT CORP                  | COM           | 594918104 | 10,804    | 53,086     | SH | DFND | 10 | 53,086    | 0         | 0 |
| MICROSOFT CORP                  | COM           | 594918104 | 2,460,596 | 12,090,788 | SH | DFND | 14 | 3,318,319 | 8,772,469 | 0 |
| MICROSOFT CORP                  | COM           | 594918104 | 14,922    | 73,324     | SH | DFND | 16 | 0         | 73,324    | 0 |
| MICROSOFT CORP                  | COM           | 594918104 | 448       | 2,200      | SH | DFND | 18 | 0         | 2,200     | 0 |
| MICROSTRATEGY INC               | CL A NEW      | 594972408 | 11,561    | 97,736     | SH | DFND | 14 | 12,109    | 85,627    | 0 |
| MICROSTRATEGY INC               | CL A NEW      | 594972408 | 1,130     | 9,550      | SH | DFND | 16 | 0         | 9,550     | 0 |
| MICROCHIP TECHNOLOGY INC.       | COM           | 595017104 | 1,274     | 12,095     | SH | DFND | 10 | 12,095    | 0         | 0 |
| MICROCHIP TECHNOLOGY INC.       | COM           | 595017104 | 19,868    | 188,663    | SH | DFND | 14 | 79,580    | 109,083   | 0 |
| MICROCHIP TECHNOLOGY INC.       | COM           | 595017104 | 56        | 535        | SH | DFND | 16 | 0         | 535       | 0 |
| MICRON TECHNOLOGY INC           | COM           | 595112103 | 1,082     | 21,000     | SH | DFND | 10 | 21,000    | 0         | 0 |
| MICRON TECHNOLOGY INC           | COM           | 595112103 | 103,098   | 2,001,134  | SH | DFND | 14 | 544,127   | 1,457,007 | 0 |
| MICRON TECHNOLOGY INC           | COM           | 595112103 | 277       | 5,385      | SH | DFND | 16 | 0         | 5,385     | 0 |
| MID-AMER APT CMNTYS INC         | COM           | 59522J103 | 333       | 2,900      | SH | DFND | 10 | 2,900     | 0         | 0 |
| MID-AMER APT CMNTYS INC         | COM           | 59522J103 | 15,294    | 133,376    | SH | DFND | 14 | 38,293    | 95,083    | 0 |
| MID-AMER APT CMNTYS INC         | COM           | 59522J103 | 29        | 251        | SH | DFND | 16 | 0         | 251       | 0 |
| MIDDLEBY CORP                   | COM           | 596278101 | 655       | 8,300      | SH | DFND | 14 | 7,300     | 1,000     | 0 |
| MIDLAND STS BANCORP INC<br>ILL  | COM           | 597742105 | 1,962     | 131,224    | SH | DFND | 14 | 24,110    | 107,114   | 0 |
| MIDWESTONE FINL GROUP INC<br>NE | COM           | 598511103 | 1,236     | 61,788     | SH | DFND | 14 | 1,100     | 60,688    | 0 |
| MIDWESTONE FINL GROUP INC<br>NE | COM           | 598511103 | 69        | 3,450      | SH | DFND | 16 | 0         | 3,450     | 0 |
| MILLER HERMAN INC               | COM           | 600544100 | 2,856     | 120,958    | SH | DFND | 14 | 19,056    | 101,902   | 0 |
| MILLER HERMAN INC               | COM           | 600544100 | 105       | 4,450      | SH | DFND | 16 | 0         | 4,450     | 0 |
| MINERALS TECHNOLOGIES<br>INC    | COM           | 603158106 | 10,251    | 218,424    | SH | DFND | 14 | 59,220    | 159,204   | 0 |
| MINERALS TECHNOLOGIES<br>INC    | COM           | 603158106 | 652       | 13,900     | SH | DFND | 16 | 0         | 13,900    | 0 |
| MIRATI THERAPEUTICS INC         | COM           | 60468T105 | 268       | 2,343      | SH | DFND | 14 | 2,343     | 0         | 0 |
| MIRATI THERAPEUTICS INC         | COM           | 60468T105 | 1,815     | 15,900     | SH | DFND | 18 | 0         | 15,900    | 0 |
| MITEK SYS INC                   | COM NEW       | 606710200 | 43        | 4,423      | SH | DFND | 10 | 4,423     | 0         | 0 |
| MITEK SYS INC                   | COM NEW       | 606710200 | 1,116     | 116,097    | SH | DFND | 14 | 13,275    | 102,822   | 0 |
| MITEK SYS INC                   | COM NEW       | 606710200 | 105       | 10,900     | SH | DFND | 16 | 0         | 10,900    | 0 |
| MOBILEIRON INC                  | COM NEW       | 60739U204 | 52        | 10,520     | SH | DFND | 14 | 6,870     | 3,650     | 0 |
| MOBILE TELESYSTEMS PJSC         | SPONSORED ADR | 607409109 | 1,302     | 141,700    | SH | DFND | 14 | 17,100    | 124,600   | 0 |
| MOBILE TELESYSTEMS PJSC         | SPONSORED ADR | 607409109 | 38        | 4,100      | SH | DFND | 16 | 0         | 4,100     | 0 |
| MOBILE MINI INC                 | COM           | 60740F105 | 1,435     | 48,632     | SH | DFND | 14 | 3,545     | 45,087    | 0 |
| MODERNA INC                     | COM           | 60770K107 | 733       | 11,410     | SH | DFND | 14 | 11,250    | 160       | 0 |
| MODINE MFG CO                   | COM           | 607828100 | 2,026     | 366,973    | SH | DFND | 14 | 3,606     | 363,367   | 0 |
| MOHAWK INDS INC                 | COM           | 608190104 | 16,296    | 160,138    | SH | DFND | 14 | 36,600    | 123,538   | 0 |
| MOHAWK INDS INC                 | COM           | 608190104 | 13        | 130        | SH | DFND | 16 | 0         | 130       | 0 |
| MOLINA HEALTHCARE INC           | COM           | 60855R100 | 27,097    | 152,245    | SH | DFND | 14 | 53,314    | 98,931    | 0 |
| MOLINA HEALTHCARE INC           | COM           | 60855R100 | 691       | 3,880      | SH | DFND | 16 | 0         | 3,880     | 0 |
| MOLSON COORS BEVERAGE<br>CO     | CL B          | 60871R209 | 186       | 5,400      | SH | DFND | 10 | 5,400     | 0         | 0 |
| MOLSON COORS BEVERAGE<br>CO     | CL B          | 60871R209 | 16,522    | 480,841    | SH | DFND | 14 | 106,452   | 374,389   | 0 |
| MOLSON COORS BEVERAGE<br>CO     | CL B          | 60871R209 | 86        | 2,490      | SH | DFND | 16 | 0         | 2,490     | 0 |
| MOLSON COORS BEVERAGE<br>CO     | CL B          | 60871R209 | 103       | 3,000      | SH | DFND | 18 | 0         | 3,000     | 0 |
| MOMENTA<br>PHARMACEUTICALS INC  | COM           | 60877T100 | 4,729     | 142,137    | SH | DFND | 14 | 20,817    | 121,320   | 0 |

|                                 |           |           |        |           |    |      |    |         |           |   |
|---------------------------------|-----------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| MOMENTA<br>PHARMACEUTICALS INC  | COM       | 60877T100 | 1,090  | 32,752    | SH | DFND | 18 | 0       | 32,752    | 0 |
| MONARCH CASINO & RESORT<br>INC  | COM       | 609027107 | 506    | 14,855    | SH | DFND | 14 | 1,997   | 12,858    | 0 |
| MONDELEZ INTL INC               | CL A      | 609207105 | 61,225 | 1,197,434 | SH | DFND | 14 | 479,824 | 717,610   | 0 |
| MONDELEZ INTL INC               | CL A      | 609207105 | 160    | 3,135     | SH | DFND | 16 | 0       | 3,135     | 0 |
| MONGODB INC                     | CL A      | 60937P106 | 222    | 980       | SH | DFND | 14 | 950     | 30        | 0 |
| MONMOUTH REAL ESTATE<br>INVT CO | CL A      | 609720107 | 379    | 26,157    | SH | DFND | 14 | 24,314  | 1,843     | 0 |
| MONOLITHIC PWR SYS INC          | COM       | 609839105 | 18,042 | 76,128    | SH | DFND | 14 | 38,234  | 37,894    | 0 |
| MONOLITHIC PWR SYS INC          | COM       | 609839105 | 474    | 2,000     | SH | DFND | 16 | 0       | 2,000     | 0 |
| MONOLITHIC PWR SYS INC          | COM       | 609839105 | 92     | 390       | SH | DFND | 18 | 0       | 390       | 0 |
| MONRO INC                       | COM       | 610236101 | 2,163  | 39,369    | SH | DFND | 14 | 5,074   | 34,295    | 0 |
| MONSTER BEVERAGE CORP<br>NEW    | COM       | 61174X109 | 196    | 2,830     | SH | DFND | 10 | 2,830   | 0         | 0 |
| MONSTER BEVERAGE CORP<br>NEW    | COM       | 61174X109 | 58,301 | 841,043   | SH | DFND | 14 | 167,646 | 673,397   | 0 |
| MONSTER BEVERAGE CORP<br>NEW    | COM       | 61174X109 | 702    | 10,120    | SH | DFND | 16 | 0       | 10,120    | 0 |
| MONTAGE RES CORP                | COM       | 61179L100 | 276    | 69,780    | SH | DFND | 14 | 954     | 68,826    | 0 |
| MOODYS CORP                     | COM       | 615369105 | 1,719  | 6,257     | SH | DFND | 10 | 6,257   | 0         | 0 |
| MOODYS CORP                     | COM       | 615369105 | 35,025 | 127,490   | SH | DFND | 14 | 53,913  | 73,577    | 0 |
| MOODYS CORP                     | COM       | 615369105 | 98     | 355       | SH | DFND | 16 | 0       | 355       | 0 |
| MOOG INC                        | CL A      | 615394202 | 5,879  | 110,966   | SH | DFND | 14 | 18,145  | 92,821    | 0 |
| MOOG INC                        | CL A      | 615394202 | 522    | 9,850     | SH | DFND | 16 | 0       | 9,850     | 0 |
| MORGAN STANLEY                  | COM NEW   | 617446448 | 1,092  | 22,600    | SH | DFND | 10 | 22,600  | 0         | 0 |
| MORGAN STANLEY                  | COM NEW   | 617446448 | 93,594 | 1,937,762 | SH | DFND | 14 | 471,319 | 1,466,443 | 0 |
| MORGAN STANLEY                  | COM NEW   | 617446448 | 126    | 2,616     | SH | DFND | 16 | 0       | 2,616     | 0 |
| MOSAIC CO NEW                   | COM       | 61945C103 | 6,052  | 483,736   | SH | DFND | 14 | 132,714 | 351,022   | 0 |
| MOSAIC CO NEW                   | COM       | 61945C103 | 8      | 660       | SH | DFND | 16 | 0       | 660       | 0 |
| MOTORCAR PTS AMER INC           | COM       | 620071100 | 398    | 22,525    | SH | DFND | 14 | 2,490   | 20,035    | 0 |
| MOTOROLA SOLUTIONS INC          | COM NEW   | 620076307 | 70     | 500       | SH | DFND | 10 | 500     | 0         | 0 |
| MOTOROLA SOLUTIONS INC          | COM NEW   | 620076307 | 18,959 | 135,294   | SH | DFND | 14 | 56,734  | 78,560    | 0 |
| MOTOROLA SOLUTIONS INC          | COM NEW   | 620076307 | 53     | 379       | SH | DFND | 16 | 0       | 379       | 0 |
| MOVADO GROUP INC                | COM       | 624580106 | 367    | 33,842    | SH | DFND | 14 | 2,623   | 31,219    | 0 |
| MUELLER INDS INC                | COM       | 624756102 | 383    | 14,420    | SH | DFND | 10 | 14,420  | 0         | 0 |
| MUELLER INDS INC                | COM       | 624756102 | 7,882  | 296,521   | SH | DFND | 14 | 60,971  | 235,550   | 0 |
| MUELLER INDS INC                | COM       | 624756102 | 1,481  | 55,700    | SH | DFND | 16 | 0       | 55,700    | 0 |
| MUELLER WTR PRODS INC           | COM SER A | 624758108 | 145    | 15,331    | SH | DFND | 14 | 12,341  | 2,990     | 0 |
| MR COOPER GROUP INC             | COM       | 62482R107 | 4,182  | 336,141   | SH | DFND | 14 | 38,490  | 297,651   | 0 |
| MR COOPER GROUP INC             | COM       | 62482R107 | 175    | 14,100    | SH | DFND | 16 | 0       | 14,100    | 0 |
| MURPHY OIL CORP                 | COM       | 626717102 | 705    | 51,059    | SH | DFND | 14 | 22,840  | 28,219    | 0 |
| MURPHY USA INC                  | COM       | 626755102 | 318    | 2,826     | SH | DFND | 10 | 2,826   | 0         | 0 |
| MURPHY USA INC                  | COM       | 626755102 | 29,193 | 259,289   | SH | DFND | 14 | 56,995  | 202,294   | 0 |
| MURPHY USA INC                  | COM       | 626755102 | 1,529  | 13,580    | SH | DFND | 16 | 0       | 13,580    | 0 |
| MYERS INDS INC                  | COM       | 628464109 | 748    | 51,430    | SH | DFND | 14 | 12,534  | 38,896    | 0 |
| MYRIAD GENETICS INC             | COM       | 62855J104 | 1,185  | 104,487   | SH | DFND | 14 | 21,399  | 83,088    | 0 |
| MYRIAD GENETICS INC             | COM       | 62855J104 | 222    | 19,600    | SH | DFND | 16 | 0       | 19,600    | 0 |
| MYOKARDIA INC                   | COM       | 62857M105 | 377    | 3,900     | SH | DFND | 14 | 3,900   | 0         | 0 |
| MYOKARDIA INC                   | COM       | 62857M105 | 1,585  | 16,400    | SH | DFND | 18 | 0       | 16,400    | 0 |
| NBT BANCORP INC                 | COM       | 628778102 | 1,588  | 51,629    | SH | DFND | 14 | 6,586   | 45,043    | 0 |
| NCR CORP NEW                    | COM       | 62886E108 | 8,034  | 463,839   | SH | DFND | 14 | 178,482 | 285,357   | 0 |

|                              |                |           |        |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| NCR CORP NEW                 | COM            | 62886E108 | 214    | 12,350    | SH | DFND | 16 | 0       | 12,350    | 0 |
| NIC INC                      | COM            | 62914B100 | 227    | 9,876     | SH | DFND | 10 | 9,876   | 0         | 0 |
| NIC INC                      | COM            | 62914B100 | 2,025  | 88,179    | SH | DFND | 14 | 10,215  | 77,964    | 0 |
| NMI HLDGS INC                | CL A           | 629209305 | 1,603  | 99,661    | SH | DFND | 14 | 11,110  | 88,551    | 0 |
| NN INC                       | COM            | 629337106 | 838    | 176,745   | SH | DFND | 14 | 3,045   | 173,700   | 0 |
| NRG ENERGY INC               | COM NEW        | 629377508 | 100    | 3,080     | SH | DFND | 10 | 3,080   | 0         | 0 |
| NRG ENERGY INC               | COM NEW        | 629377508 | 93,368 | 2,867,575 | SH | DFND | 14 | 517,524 | 2,350,051 | 0 |
| NRG ENERGY INC               | COM NEW        | 629377508 | 1,142  | 35,074    | SH | DFND | 16 | 0       | 35,074    | 0 |
| NRG ENERGY INC               | COM NEW        | 629377508 | 407    | 12,500    | SH | DFND | 18 | 0       | 12,500    | 0 |
| NRG ENERGY INC               | COM NEW        | 629377508 | 108    | 3,305     | SH | DFND | 3  | 3,305   | 0         | 0 |
| NVR INC                      | COM            | 62944T105 | 1,636  | 502       | SH | DFND | 10 | 502     | 0         | 0 |
| NVR INC                      | COM            | 62944T105 | 9,747  | 2,991     | SH | DFND | 14 | 1,155   | 1,836     | 0 |
| NVR INC                      | COM            | 62944T105 | 26     | 8         | SH | DFND | 16 | 0       | 8         | 0 |
| NASDAQ INC                   | COM            | 631103108 | 10,858 | 90,883    | SH | DFND | 14 | 38,427  | 52,456    | 0 |
| NASDAQ INC                   | COM            | 631103108 | 31     | 259       | SH | DFND | 16 | 0       | 259       | 0 |
| NATERA INC                   | COM            | 632307104 | 12,740 | 255,506   | SH | DFND | 14 | 56,690  | 198,816   | 0 |
| NATERA INC                   | COM            | 632307104 | 2,264  | 45,400    | SH | DFND | 16 | 0       | 45,400    | 0 |
| NATERA INC                   | COM            | 632307104 | 4,507  | 90,400    | SH | DFND | 18 | 0       | 90,400    | 0 |
| NATIONAL BK HLDGS CORP       | CL A           | 633707104 | 975    | 36,113    | SH | DFND | 14 | 4,570   | 31,543    | 0 |
| NATIONAL BEVERAGE CORP       | COM            | 635017106 | 1,884  | 30,882    | SH | DFND | 14 | 7,689   | 23,193    | 0 |
| NATIONAL HEALTHCARE CORP     | COM            | 635906100 | 1,009  | 15,897    | SH | DFND | 14 | 8,328   | 7,569     | 0 |
| NATIONAL HEALTHCARE CORP     | COM            | 635906100 | 70     | 1,100     | SH | DFND | 16 | 0       | 1,100     | 0 |
| NATIONAL FUEL GAS CO N J     | COM            | 636180101 | 279    | 6,649     | SH | DFND | 10 | 6,649   | 0         | 0 |
| NATIONAL FUEL GAS CO N J     | COM            | 636180101 | 6,290  | 150,007   | SH | DFND | 14 | 75,876  | 74,131    | 0 |
| NATIONAL FUEL GAS CO N J     | COM            | 636180101 | 92     | 2,200     | SH | DFND | 16 | 0       | 2,200     | 0 |
| NATIONAL GEN HLDGS CORP      | COM            | 636220303 | 12,018 | 556,122   | SH | DFND | 14 | 145,532 | 410,590   | 0 |
| NATIONAL GEN HLDGS CORP      | COM            | 636220303 | 1,885  | 87,240    | SH | DFND | 16 | 0       | 87,240    | 0 |
| NATIONAL HEALTH INVS INC     | COM            | 63633D104 | 8,146  | 134,152   | SH | DFND | 14 | 36,213  | 97,939    | 0 |
| NATIONAL HEALTH INVS INC     | COM            | 63633D104 | 1,293  | 21,300    | SH | DFND | 16 | 0       | 21,300    | 0 |
| NATIONAL HEALTH INVS INC     | COM            | 63633D104 | 1,021  | 16,807    | SH | DFND | 3  | 0       | 16,807    | 0 |
| NATIONAL INSTRS CORP         | COM            | 636518102 | 6,216  | 160,574   | SH | DFND | 14 | 88,540  | 72,034    | 0 |
| NATIONAL INSTRS CORP         | COM            | 636518102 | 97     | 2,500     | SH | DFND | 16 | 0       | 2,500     | 0 |
| NATIONAL OILWELL VARCO INC   | COM            | 637071101 | 3,954  | 322,811   | SH | DFND | 14 | 130,198 | 192,613   | 0 |
| NATIONAL OILWELL VARCO INC   | COM            | 637071101 | 9      | 765       | SH | DFND | 16 | 0       | 765       | 0 |
| NATIONAL PRESTO INDS INC     | COM            | 637215104 | 554    | 6,345     | SH | DFND | 14 | 951     | 5,394     | 0 |
| NATIONAL RETAIL PROPERTIES I | COM            | 637417106 | 909    | 25,610    | SH | DFND | 14 | 22,460  | 3,150     | 0 |
| NATIONAL RETAIL PROPERTIES I | COM            | 637417106 | 15,368 | 433,156   | SH | DFND | 3  | 0       | 433,156   | 0 |
| NATIONAL STORAGE AFFILIATES  | COM SHS BEN IN | 637870106 | 2,150  | 75,029    | SH | DFND | 14 | 9,400   | 65,629    | 0 |
| NATIONAL WESTN LIFE GROUP IN | CL A           | 638517102 | 3,639  | 17,911    | SH | DFND | 14 | 257     | 17,654    | 0 |
| NATUS MED INC DEL            | COM            | 639050103 | 10,581 | 484,931   | SH | DFND | 14 | 71,539  | 413,392   | 0 |
| NATUS MED INC DEL            | COM            | 639050103 | 1,248  | 57,200    | SH | DFND | 16 | 0       | 57,200    | 0 |
| NAVIENT CORPORATION          | COM            | 63938C108 | 208    | 29,648    | SH | DFND | 10 | 29,648  | 0         | 0 |
| NAVIENT CORPORATION          | COM            | 63938C108 | 16,346 | 2,325,107 | SH | DFND | 14 | 533,725 | 1,791,382 | 0 |
| NAVIENT CORPORATION          | COM            | 63938C108 | 160    | 22,700    | SH | DFND | 16 | 0       | 22,700    | 0 |
| NEENAH INC                   | COM            | 640079109 | 3,170  | 64,101    | SH | DFND | 14 | 6,875   | 57,226    | 0 |
| NEENAH INC                   | COM            | 640079109 | 223    | 4,500     | SH | DFND | 16 | 0       | 4,500     | 0 |

|                              |                  |           |         |           |    |      |    |         |           |   |
|------------------------------|------------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| NEKTAR THERAPEUTICS          | COM              | 640268108 | 567     | 24,468    | SH | DFND | 14 | 21,388  | 3,080     | 0 |
| NELNET INC                   | CL A             | 64031N108 | 6,718   | 140,717   | SH | DFND | 14 | 30,339  | 110,378   | 0 |
| NELNET INC                   | CL A             | 64031N108 | 504     | 10,550    | SH | DFND | 16 | 0       | 10,550    | 0 |
| NEOGEN CORP                  | COM              | 640491106 | 4,889   | 62,999    | SH | DFND | 14 | 8,095   | 54,904    | 0 |
| NEOGENOMICS INC              | COM NEW          | 64049M209 | 3,996   | 128,985   | SH | DFND | 14 | 15,855  | 113,130   | 0 |
| NEOPHOTONICS CORP            | COM              | 64051T100 | 5,737   | 646,111   | SH | DFND | 14 | 183,670 | 462,441   | 0 |
| NEOPHOTONICS CORP            | COM              | 64051T100 | 628     | 70,700    | SH | DFND | 16 | 0       | 70,700    | 0 |
| NETAPP INC                   | COM              | 64110D104 | 7,905   | 178,161   | SH | DFND | 14 | 71,527  | 106,634   | 0 |
| NETAPP INC                   | COM              | 64110D104 | 21      | 480       | SH | DFND | 16 | 0       | 480       | 0 |
| NETFLIX INC                  | COM              | 64110L106 | 279,803 | 614,897   | SH | DFND | 14 | 163,417 | 451,480   | 0 |
| NETFLIX INC                  | COM              | 64110L106 | 1,457   | 3,203     | SH | DFND | 16 | 0       | 3,203     | 0 |
| NETFLIX INC                  | COM              | 64110L106 | 1,092   | 2,400     | SH | DFND | 18 | 0       | 2,400     | 0 |
| NETEASE INC                  | SPONSORED ADS    | 64110W102 | 996     | 2,320     | SH | DFND | 10 | 2,320   | 0         | 0 |
| NETEASE INC                  | SPONSORED ADS    | 64110W102 | 47,232  | 110,000   | SH | DFND | 14 | 3,500   | 106,500   | 0 |
| NETEASE INC                  | SPONSORED ADS    | 64110W102 | 644     | 1,500     | SH | DFND | 16 | 0       | 1,500     | 0 |
| NETEASE INC                  | SPONSORED ADS    | 64110W102 | 391     | 910       | SH | DFND | 18 | 0       | 910       | 0 |
| NETGEAR INC                  | COM              | 64111Q104 | 922     | 35,630    | SH | DFND | 14 | 4,707   | 30,923    | 0 |
| NETSCOUT SYS INC             | COM              | 64115T104 | 12,401  | 485,163   | SH | DFND | 14 | 109,378 | 375,785   | 0 |
| NETSCOUT SYS INC             | COM              | 64115T104 | 1,399   | 54,750    | SH | DFND | 16 | 0       | 54,750    | 0 |
| NEUROCRINE BIOSCIENCES INC   | COM              | 64125C109 | 9,913   | 81,252    | SH | DFND | 14 | 3,570   | 77,682    | 0 |
| NEUROCRINE BIOSCIENCES INC   | COM              | 64125C109 | 1,012   | 8,291     | SH | DFND | 18 | 0       | 8,291     | 0 |
| NEVRO CORP                   | COM              | 64157F103 | 329     | 2,751     | SH | DFND | 14 | 2,751   | 0         | 0 |
| NEW JERSEY RES               | COM              | 646025106 | 10,883  | 333,317   | SH | DFND | 14 | 125,105 | 208,212   | 0 |
| NEW JERSEY RES               | COM              | 646025106 | 757     | 23,200    | SH | DFND | 16 | 0       | 23,200    | 0 |
| NEW ORIENTAL ED & TECHNOLOGY | SPON ADR         | 647581107 | 18,128  | 139,200   | SH | DFND | 14 | 400     | 138,800   | 0 |
| NEW ORIENTAL ED & TECHNOLOGY | SPON ADR         | 647581107 | 456     | 3,500     | SH | DFND | 16 | 0       | 3,500     | 0 |
| NEW ORIENTAL ED & TECHNOLOGY | SPON ADR         | 647581107 | 275     | 2,110     | SH | DFND | 18 | 0       | 2,110     | 0 |
| NEW RESIDENTIAL INVT CORP    | COM NEW          | 64828T201 | 1,947   | 261,997   | SH | DFND | 14 | 43,647  | 218,350   | 0 |
| NEW SR INVT GROUP INC        | COM              | 648691103 | 110     | 30,273    | SH | DFND | 14 | 30,273  | 0         | 0 |
| NEW YORK CMNTY BANCORP INC   | COM              | 649445103 | 664     | 65,110    | SH | DFND | 14 | 56,831  | 8,279     | 0 |
| NEW YORK MTG TR INC          | COM PAR \$.02    | 649604501 | 1,810   | 693,490   | SH | DFND | 14 | 52,215  | 641,275   | 0 |
| NEW YORK TIMES CO            | CL A             | 650111107 | 909     | 21,616    | SH | DFND | 14 | 19,012  | 2,604     | 0 |
| NEWELL BRANDS INC            | COM              | 651229106 | 7,127   | 448,799   | SH | DFND | 14 | 147,026 | 301,773   | 0 |
| NEWELL BRANDS INC            | COM              | 651229106 | 12      | 776       | SH | DFND | 16 | 0       | 776       | 0 |
| NEWMARKET CORP               | COM              | 651587107 | 148     | 370       | SH | DFND | 10 | 370     | 0         | 0 |
| NEWMARKET CORP               | COM              | 651587107 | 2,169   | 5,416     | SH | DFND | 14 | 3,022   | 2,394     | 0 |
| NEWMARKET CORP               | COM              | 651587107 | 12      | 30        | SH | DFND | 16 | 0       | 30        | 0 |
| NEWMARK GROUP INC            | CL A             | 65158N102 | 8,247   | 1,696,893 | SH | DFND | 14 | 326,994 | 1,369,899 | 0 |
| NEWMARK GROUP INC            | CL A             | 65158N102 | 1,100   | 226,400   | SH | DFND | 16 | 0       | 226,400   | 0 |
| NEWMONT CORP                 | COM              | 651639106 | 61,481  | 995,805   | SH | DFND | 14 | 283,615 | 712,190   | 0 |
| NEWMONT CORP                 | COM              | 651639106 | 309     | 5,005     | SH | DFND | 16 | 0       | 5,005     | 0 |
| NEWMONT CORP                 | COM              | 651639106 | 556     | 9,000     | SH | DFND | 18 | 0       | 9,000     | 0 |
| NEWPARK RES INC              | COM PAR \$.01NEW | 651718504 | 245     | 109,678   | SH | DFND | 14 | 14,499  | 95,179    | 0 |
| NEWS CORP NEW                | CL A             | 65249B109 | 5,533   | 466,558   | SH | DFND | 14 | 158,120 | 308,438   | 0 |
| NEWS CORP NEW                | CL A             | 65249B109 | 10      | 817       | SH | DFND | 16 | 0       | 817       | 0 |

|                             |         |           |         |           |    |      |    |         |           |   |
|-----------------------------|---------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| NEWS CORP NEW               | CL B    | 65249B208 | 1,084   | 90,700    | SH | DFND | 14 | 35,700  | 55,000    | 0 |
| NEWS CORP NEW               | CL B    | 65249B208 | 2       | 200       | SH | DFND | 16 | 0       | 200       | 0 |
| NEXTIER OILFIELD SOLUTIONS  | COM     | 65290C105 | 32      | 12,921    | SH | DFND | 14 | 12,921  | 0         | 0 |
| NEXSTAR MEDIA GROUP INC     | CL A    | 65336K103 | 3,318   | 39,647    | SH | DFND | 14 | 20,227  | 19,420    | 0 |
| NEXSTAR MEDIA GROUP INC     | CL A    | 65336K103 | 430     | 5,140     | SH | DFND | 16 | 0       | 5,140     | 0 |
| NEXSTAR MEDIA GROUP INC     | CL A    | 65336K103 | 89      | 1,066     | SH | DFND | 18 | 0       | 1,066     | 0 |
| NEXTERA ENERGY INC          | COM     | 65339F101 | 98,651  | 410,755   | SH | DFND | 14 | 166,785 | 243,970   | 0 |
| NEXTERA ENERGY INC          | COM     | 65339F101 | 260     | 1,083     | SH | DFND | 16 | 0       | 1,083     | 0 |
| NEXTERA ENERGY INC          | COM     | 65339F101 | 721     | 3,000     | SH | DFND | 18 | 0       | 3,000     | 0 |
| NEXPOINT RESIDENTIAL TR INC | COM     | 65341D102 | 944     | 26,693    | SH | DFND | 14 | 3,545   | 23,148    | 0 |
| NEXTGEN HEALTHCARE INC      | COM     | 65343C102 | 126     | 11,430    | SH | DFND | 10 | 11,430  | 0         | 0 |
| NEXTGEN HEALTHCARE INC      | COM     | 65343C102 | 4,587   | 417,758   | SH | DFND | 14 | 75,510  | 342,248   | 0 |
| NEXTGEN HEALTHCARE INC      | COM     | 65343C102 | 777     | 70,800    | SH | DFND | 16 | 0       | 70,800    | 0 |
| NEXTCURE INC                | COM     | 65343E108 | 47      | 2,192     | SH | DFND | 14 | 1,400   | 792       | 0 |
| NEXTCURE INC                | COM     | 65343E108 | 515     | 24,000    | SH | DFND | 18 | 0       | 24,000    | 0 |
| NIKE INC                    | CL B    | 654106103 | 1,174   | 11,977    | SH | DFND | 10 | 11,977  | 0         | 0 |
| NIKE INC                    | CL B    | 654106103 | 100,341 | 1,023,362 | SH | DFND | 14 | 411,830 | 611,532   | 0 |
| NIKE INC                    | CL B    | 654106103 | 266     | 2,715     | SH | DFND | 16 | 0       | 2,715     | 0 |
| NIKE INC                    | CL B    | 654106103 | 667     | 6,800     | SH | DFND | 18 | 0       | 6,800     | 0 |
| NISOURCE INC                | COM     | 65473P105 | 6,581   | 289,399   | SH | DFND | 14 | 120,557 | 168,842   | 0 |
| NISOURCE INC                | COM     | 65473P105 | 17      | 750       | SH | DFND | 16 | 0       | 750       | 0 |
| NOBLE ENERGY INC            | COM     | 655044105 | 3,234   | 360,941   | SH | DFND | 14 | 155,293 | 205,648   | 0 |
| NOBLE ENERGY INC            | COM     | 655044105 | 9       | 960       | SH | DFND | 16 | 0       | 960       | 0 |
| NORDSON CORP                | COM     | 655663102 | 8,112   | 42,761    | SH | DFND | 14 | 18,985  | 23,776    | 0 |
| NORDSON CORP                | COM     | 655663102 | 118     | 620       | SH | DFND | 16 | 0       | 620       | 0 |
| NORDSON CORP                | COM     | 655663102 | 121     | 640       | SH | DFND | 18 | 0       | 640       | 0 |
| NORDSTROM INC               | COM     | 655664100 | 250     | 16,133    | SH | DFND | 14 | 14,238  | 1,895     | 0 |
| NORDSTROM INC               | COM     | 655664100 | 150     | 9,700     | SH | DFND | 18 | 0       | 9,700     | 0 |
| NORFOLK SOUTHERN CORP       | COM     | 655844108 | 39,908  | 227,305   | SH | DFND | 14 | 90,734  | 136,571   | 0 |
| NORFOLK SOUTHERN CORP       | COM     | 655844108 | 101     | 573       | SH | DFND | 16 | 0       | 573       | 0 |
| NORFOLK SOUTHERN CORP       | COM     | 655844108 | 281     | 1,600     | SH | DFND | 18 | 0       | 1,600     | 0 |
| NORTHERN TR CORP            | COM     | 665859104 | 13,268  | 167,228   | SH | DFND | 14 | 69,876  | 97,352    | 0 |
| NORTHERN TR CORP            | COM     | 665859104 | 35      | 436       | SH | DFND | 16 | 0       | 436       | 0 |
| NORTHFIELD BANCORP INC DEL  | COM     | 66611T108 | 581     | 50,459    | SH | DFND | 14 | 6,219   | 44,240    | 0 |
| NORTHROP GRUMMAN CORP       | COM     | 666807102 | 77      | 250       | SH | DFND | 10 | 250     | 0         | 0 |
| NORTHROP GRUMMAN CORP       | COM     | 666807102 | 124,859 | 406,126   | SH | DFND | 14 | 87,064  | 319,062   | 0 |
| NORTHROP GRUMMAN CORP       | COM     | 666807102 | 904     | 2,942     | SH | DFND | 16 | 0       | 2,942     | 0 |
| NORTHWEST BANCSHARES INC MD | COM     | 667340103 | 1,739   | 170,154   | SH | DFND | 14 | 18,325  | 151,829   | 0 |
| NORTHWEST NAT HLDG CO       | COM     | 66765N105 | 2,025   | 36,290    | SH | DFND | 14 | 4,820   | 31,470    | 0 |
| NORTHWESTERN CORP           | COM NEW | 668074305 | 678     | 12,436    | SH | DFND | 14 | 10,811  | 1,625     | 0 |
| NORTONLIFELOCK INC          | COM     | 668771108 | 46,119  | 2,325,717 | SH | DFND | 14 | 413,040 | 1,912,677 | 0 |
| NORTONLIFELOCK INC          | COM     | 668771108 | 232     | 11,682    | SH | DFND | 16 | 0       | 11,682    | 0 |
| NOVAGOLD RES INC            | COM NEW | 66987E206 | 147     | 15,975    | SH | DFND | 14 | 14,875  | 1,100     | 0 |
| NOVAGOLD RES INC            | COM NEW | 66987E206 | 91      | 9,900     | SH | DFND | 16 | 0       | 9,900     | 0 |
| NOVAVAX INC                 | COM NEW | 670002401 | 402     | 4,828     | SH | DFND | 14 | 4,828   | 0         | 0 |
| NOVANTA INC                 | COM     | 67000B104 | 427     | 3,995     | SH | DFND | 14 | 3,821   | 174       | 0 |
| NOW INC                     | COM     | 67011P100 | 1,115   | 129,219   | SH | DFND | 14 | 15,696  | 113,523   | 0 |

|                              |                 |           |         |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| NU SKIN ENTERPRISES INC      | CL A            | 67018T105 | 8,299   | 217,086   | SH | DFND | 14 | 71,414  | 145,672   | 0 |
| NU SKIN ENTERPRISES INC      | CL A            | 67018T105 | 65      | 1,700     | SH | DFND | 16 | 0       | 1,700     | 0 |
| NUANCE COMMUNICATIONS INC    | COM             | 67020Y100 | 163     | 6,440     | SH | DFND | 10 | 6,440   | 0         | 0 |
| NUANCE COMMUNICATIONS INC    | COM             | 67020Y100 | 3,129   | 123,680   | SH | DFND | 14 | 10,980  | 112,700   | 0 |
| NUCOR CORP                   | COM             | 670346105 | 33,716  | 814,201   | SH | DFND | 14 | 160,619 | 653,582   | 0 |
| NUCOR CORP                   | COM             | 670346105 | 254     | 6,125     | SH | DFND | 16 | 0       | 6,125     | 0 |
| NVIDIA CORPORATION           | COM             | 67066G104 | 1,700   | 4,475     | SH | DFND | 10 | 4,475   | 0         | 0 |
| NVIDIA CORPORATION           | COM             | 67066G104 | 470,360 | 1,238,082 | SH | DFND | 14 | 299,900 | 938,182   | 0 |
| NVIDIA CORPORATION           | COM             | 67066G104 | 3,173   | 8,351     | SH | DFND | 16 | 0       | 8,351     | 0 |
| NVIDIA CORPORATION           | COM             | 67066G104 | 369     | 970       | SH | DFND | 18 | 0       | 970       | 0 |
| NUVASIVE INC                 | COM             | 670704105 | 555     | 9,966     | SH | DFND | 14 | 9,031   | 935       | 0 |
| OGE ENERGY CORP              | COM             | 670837103 | 13,813  | 454,975   | SH | DFND | 14 | 176,030 | 278,945   | 0 |
| OGE ENERGY CORP              | COM             | 670837103 | 285     | 9,400     | SH | DFND | 16 | 0       | 9,400     | 0 |
| O-I GLASS INC                | COM             | 67098H104 | 252     | 28,092    | SH | DFND | 14 | 25,371  | 2,721     | 0 |
| OREILLY AUTOMOTIVE INC       | COM             | 67103H107 | 1,551   | 3,678     | SH | DFND | 10 | 3,678   | 0         | 0 |
| OREILLY AUTOMOTIVE INC       | COM             | 67103H107 | 25,047  | 59,399    | SH | DFND | 14 | 24,817  | 34,582    | 0 |
| OREILLY AUTOMOTIVE INC       | COM             | 67103H107 | 71      | 168       | SH | DFND | 16 | 0       | 168       | 0 |
| OFG BANCORP                  | COM             | 67103X102 | 5,495   | 410,968   | SH | DFND | 14 | 85,514  | 325,454   | 0 |
| OFG BANCORP                  | COM             | 67103X102 | 1,598   | 119,550   | SH | DFND | 16 | 0       | 119,550   | 0 |
| OSI SYSTEMS INC              | COM             | 671044105 | 1,595   | 21,373    | SH | DFND | 14 | 3,859   | 17,514    | 0 |
| OASIS PETROLEUM INC          | COM             | 674215108 | 239     | 319,330   | SH | DFND | 14 | 24,750  | 294,580   | 0 |
| OCCIDENTAL PETE CORP         | COM             | 674599105 | 18,642  | 1,018,698 | SH | DFND | 14 | 338,436 | 680,262   | 0 |
| OCCIDENTAL PETE CORP         | COM             | 674599105 | 34      | 1,876     | SH | DFND | 16 | 0       | 1,876     | 0 |
| OCEANEERING INTL INC         | COM             | 675232102 | 3,518   | 550,513   | SH | DFND | 14 | 95,991  | 454,522   | 0 |
| OCEANFIRST FINL CORP         | COM             | 675234108 | 3,513   | 199,235   | SH | DFND | 14 | 4,627   | 194,608   | 0 |
| OFFICE DEPOT INC             | COM             | 676220106 | 4,424   | 1,882,705 | SH | DFND | 14 | 79,703  | 1,803,002 | 0 |
| OFFICE DEPOT INC             | COM             | 676220106 | 309     | 131,400   | SH | DFND | 16 | 0       | 131,400   | 0 |
| OFFICE PPTYS INCOME TR       | COM SHS BEN INT | 67623C109 | 69      | 2,659     | SH | DFND | 10 | 2,659   | 0         | 0 |
| OFFICE PPTYS INCOME TR       | COM SHS BEN INT | 67623C109 | 6,358   | 244,824   | SH | DFND | 14 | 11,348  | 233,476   | 0 |
| OIL STS INTL INC             | COM             | 678026105 | 344     | 72,437    | SH | DFND | 14 | 8,108   | 64,329    | 0 |
| OKTA INC                     | CL A            | 679295105 | 671     | 3,350     | SH | DFND | 14 | 3,290   | 60        | 0 |
| OLD DOMINION FREIGHT LINE IN | COM             | 679580100 | 13,075  | 77,096    | SH | DFND | 14 | 31,720  | 45,376    | 0 |
| OLD DOMINION FREIGHT LINE IN | COM             | 679580100 | 35      | 208       | SH | DFND | 16 | 0       | 208       | 0 |
| OLD NATL BANCORP IND         | COM             | 680033107 | 5,582   | 405,648   | SH | DFND | 14 | 25,386  | 380,262   | 0 |
| OLD REP INTL CORP            | COM             | 680223104 | 39,052  | 2,394,359 | SH | DFND | 14 | 459,394 | 1,934,965 | 0 |
| OLD REP INTL CORP            | COM             | 680223104 | 687     | 42,100    | SH | DFND | 16 | 0       | 42,100    | 0 |
| OLD SECOND BANCORP INC ILL   | COM             | 680277100 | 356     | 45,816    | SH | DFND | 14 | 2,420   | 43,396    | 0 |
| OLD SECOND BANCORP INC ILL   | COM             | 680277100 | 265     | 34,100    | SH | DFND | 16 | 0       | 34,100    | 0 |
| OLIN CORP                    | COM PAR \$1     | 680665205 | 2,543   | 221,335   | SH | DFND | 14 | 17,560  | 203,775   | 0 |
| OLLIES BARGAIN OUTLET HLDGS  | COM             | 681116109 | 4,183   | 42,840    | SH | DFND | 14 | 27,350  | 15,490    | 0 |
| OLLIES BARGAIN OUTLET HLDGS  | COM             | 681116109 | 95      | 970       | SH | DFND | 16 | 0       | 970       | 0 |
| OLYMPIC STEEL INC            | COM             | 68162K106 | 427     | 36,347    | SH | DFND | 14 | 1,730   | 34,617    | 0 |
| OLYMPIC STEEL INC            | COM             | 68162K106 | 105     | 8,900     | SH | DFND | 16 | 0       | 8,900     | 0 |

|                              |              |           |         |           |    |      |    |           |           |   |
|------------------------------|--------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| OMNICOM GROUP INC            | COM          | 681919106 | 497     | 9,100     | SH | DFND | 10 | 9,100     | 0         | 0 |
| OMNICOM GROUP INC            | COM          | 681919106 | 14,986  | 274,475   | SH | DFND | 14 | 70,890    | 203,585   | 0 |
| OMNICOM GROUP INC            | COM          | 681919106 | 26      | 470       | SH | DFND | 16 | 0         | 470       | 0 |
| OMEGA HEALTHCARE INVS INC    | COM          | 681936100 | 10,947  | 368,223   | SH | DFND | 14 | 163,452   | 204,771   | 0 |
| OMEGA HEALTHCARE INVS INC    | COM          | 681936100 | 42      | 1,400     | SH | DFND | 16 | 0         | 1,400     | 0 |
| OMEGA HEALTHCARE INVS INC    | COM          | 681936100 | 15,214  | 511,746   | SH | DFND | 3  | 0         | 511,746   | 0 |
| OMNICELL INC                 | COM          | 68213N109 | 14,928  | 211,380   | SH | DFND | 14 | 36,711    | 174,669   | 0 |
| OMNICELL INC                 | COM          | 68213N109 | 2,083   | 29,500    | SH | DFND | 16 | 0         | 29,500    | 0 |
| ON SEMICONDUCTOR CORP        | COM          | 682189105 | 333     | 16,824    | SH | DFND | 14 | 16,574    | 250       | 0 |
| ONE GAS INC                  | COM          | 68235P108 | 14,708  | 190,884   | SH | DFND | 14 | 55,427    | 135,457   | 0 |
| ONE GAS INC                  | COM          | 68235P108 | 2,152   | 27,930    | SH | DFND | 16 | 0         | 27,930    | 0 |
| FLWS/I-800 FLOWERS           | CL A         | 68243Q106 | 5,018   | 250,639   | SH | DFND | 14 | 52,695    | 197,944   | 0 |
| FLWS/I-800 FLOWERS           | CL A         | 68243Q106 | 826     | 41,250    | SH | DFND | 16 | 0         | 41,250    | 0 |
| ONEOK INC NEW                | COM          | 682680103 | 16,451  | 495,219   | SH | DFND | 14 | 165,484   | 329,735   | 0 |
| ONEOK INC NEW                | COM          | 682680103 | 30      | 900       | SH | DFND | 16 | 0         | 900       | 0 |
| ONEOK INC NEW                | COM          | 682680103 | 498     | 15,000    | SH | DFND | 18 | 0         | 15,000    | 0 |
| ONEMAIN HLDGS INC            | COM          | 68268W103 | 14,621  | 595,786   | SH | DFND | 14 | 16,100    | 579,686   | 0 |
| ONEMAIN HLDGS INC            | COM          | 68268W103 | 316     | 12,888    | SH | DFND | 16 | 0         | 12,888    | 0 |
| ONESPAN INC                  | COM          | 68287N100 | 185     | 6,626     | SH | DFND | 10 | 6,626     | 0         | 0 |
| ONESPAN INC                  | COM          | 68287N100 | 10,963  | 392,521   | SH | DFND | 14 | 31,883    | 360,638   | 0 |
| ONESPAN INC                  | COM          | 68287N100 | 922     | 33,000    | SH | DFND | 16 | 0         | 33,000    | 0 |
| ONTO INNOVATION INC          | COM          | 683344105 | 1,946   | 57,172    | SH | DFND | 14 | 7,463     | 49,709    | 0 |
| OPKO HEALTH INC              | COM          | 68375N103 | 9,882   | 2,898,067 | SH | DFND | 14 | 645,716   | 2,252,351 | 0 |
| OPKO HEALTH INC              | COM          | 68375N103 | 1,387   | 406,600   | SH | DFND | 16 | 0         | 406,600   | 0 |
| OPPENHEIMER HLDGS INC        | CL A NON VTG | 683797104 | 2,467   | 113,229   | SH | DFND | 14 | 6,419     | 106,810   | 0 |
| OPPENHEIMER HLDGS INC        | CL A NON VTG | 683797104 | 141     | 6,450     | SH | DFND | 16 | 0         | 6,450     | 0 |
| ORACLE CORP                  | COM          | 68389X105 | 795     | 14,375    | SH | DFND | 10 | 14,375    | 0         | 0 |
| ORACLE CORP                  | COM          | 68389X105 | 278,202 | 5,033,513 | SH | DFND | 14 | 1,162,070 | 3,871,443 | 0 |
| ORACLE CORP                  | COM          | 68389X105 | 2,126   | 38,457    | SH | DFND | 16 | 0         | 38,457    | 0 |
| ORASURE TECHNOLOGIES INC     | COM          | 68554V108 | 17      | 1,433     | SH | DFND | 10 | 1,433     | 0         | 0 |
| ORASURE TECHNOLOGIES INC     | COM          | 68554V108 | 986     | 84,760    | SH | DFND | 14 | 9,307     | 75,453    | 0 |
| ORCHID IS CAP INC            | COM          | 68571X103 | 86      | 18,169    | SH | DFND | 14 | 5,440     | 12,729    | 0 |
| ORMAT TECHNOLOGIES INC       | COM          | 686688102 | 37      | 583       | SH | DFND | 10 | 583       | 0         | 0 |
| ORMAT TECHNOLOGIES INC       | COM          | 686688102 | 214     | 3,372     | SH | DFND | 14 | 3,372     | 0         | 0 |
| ORTHOFIX MED INC             | COM          | 68752M108 | 736     | 22,996    | SH | DFND | 14 | 2,894     | 20,102    | 0 |
| OSHKOSH CORP                 | COM          | 688239201 | 68,789  | 960,477   | SH | DFND | 14 | 164,223   | 796,254   | 0 |
| OSHKOSH CORP                 | COM          | 688239201 | 1,313   | 18,330    | SH | DFND | 16 | 0         | 18,330    | 0 |
| OSHKOSH CORP                 | COM          | 688239201 | 164     | 2,295     | SH | DFND | 18 | 0         | 2,295     | 0 |
| OTIS WORLDWIDE CORP          | COM          | 68902V107 | 31,035  | 545,817   | SH | DFND | 14 | 151,533   | 394,284   | 0 |
| OTIS WORLDWIDE CORP          | COM          | 68902V107 | 145     | 2,553     | SH | DFND | 16 | 0         | 2,553     | 0 |
| OTTER TAIL CORP              | COM          | 689648103 | 3,213   | 82,840    | SH | DFND | 14 | 14,625    | 68,215    | 0 |
| OTTER TAIL CORP              | COM          | 689648103 | 485     | 12,500    | SH | DFND | 16 | 0         | 12,500    | 0 |
| OVERSEAS SHIPHOLDING GROUP I | CL A NEW     | 69036R863 | 26      | 13,851    | SH | DFND | 14 | 3,420     | 10,431    | 0 |
| OVERSEAS SHIPHOLDING GROUP I | CL A NEW     | 69036R863 | 21      | 11,300    | SH | DFND | 16 | 0         | 11,300    | 0 |
| OVINTIV INC                  | COM          | 69047Q102 | 2,017   | 211,230   | SH | DFND | 14 | 16,730    | 194,500   | 0 |
| OWENS & MINOR INC NEW        | COM          | 690732102 | 4,125   | 541,320   | SH | DFND | 14 | 7,609     | 533,711   | 0 |

|                                 |                   |           |        |           |    |      |    |           |           |   |
|---------------------------------|-------------------|-----------|--------|-----------|----|------|----|-----------|-----------|---|
| OWENS CORNING NEW               | COM               | 690742101 | 6,873  | 123,269   | SH | DFND | 14 | 58,829    | 64,440    | 0 |
| OWENS CORNING NEW               | COM               | 690742101 | 312    | 5,600     | SH | DFND | 16 | 0         | 5,600     | 0 |
| OXFORD INDS INC                 | COM               | 691497309 | 880    | 19,993    | SH | DFND | 14 | 2,687     | 17,306    | 0 |
| PBF ENERGY INC                  | CL A              | 69318G106 | 4,454  | 434,953   | SH | DFND | 14 | 31,878    | 403,075   | 0 |
| PBF ENERGY INC                  | CL A              | 69318G106 | 19     | 1,900     | SH | DFND | 16 | 0         | 1,900     | 0 |
| PC CONNECTION INC               | COM               | 69318J100 | 130    | 2,794     | SH | DFND | 10 | 2,794     | 0         | 0 |
| PC CONNECTION INC               | COM               | 69318J100 | 6,602  | 142,415   | SH | DFND | 14 | 24,832    | 117,583   | 0 |
| PC CONNECTION INC               | COM               | 69318J100 | 861    | 18,570    | SH | DFND | 16 | 0         | 18,570    | 0 |
| PDC ENERGY INC                  | COM               | 69327R101 | 1,639  | 131,772   | SH | DFND | 14 | 14,843    | 116,929   | 0 |
| PDF SOLUTIONS INC               | COM               | 693282105 | 660    | 33,717    | SH | DFND | 14 | 3,719     | 29,998    | 0 |
| PDL BIOPHARMA INC               | COM               | 69329Y104 | 1,608  | 552,471   | SH | DFND | 14 | 103,814   | 448,657   | 0 |
| PDL BIOPHARMA INC               | COM               | 69329Y104 | 371    | 127,600   | SH | DFND | 16 | 0         | 127,600   | 0 |
| PG&E CORP                       | COM               | 69331C108 | 1,416  | 159,670   | SH | DFND | 14 | 43,370    | 116,300   | 0 |
| PGT INNOVATIONS INC             | COM               | 69336V101 | 2,140  | 136,481   | SH | DFND | 14 | 8,345     | 128,136   | 0 |
| PGT INNOVATIONS INC             | COM               | 69336V101 | 53     | 3,400     | SH | DFND | 16 | 0         | 3,400     | 0 |
| PGIM ETF TR                     | ULTRA SHORT       | 69344A107 | 24,900 | 500,000   | SH | DFND | 10 | 500,000   | 0         | 0 |
| PGIM ETF TR                     | ULTRA SHORT       | 69344A107 | 99,494 | 1,997,880 | SH | DFND | 3  | 1,997,880 | 0         | 0 |
| PGIM ETF TR                     | ACTV HY BD ETF    | 69344A206 | 24,055 | 625,000   | SH | DFND | 3  | 625,000   | 0         | 0 |
| PGIM ETF TR                     | QMA STRGC<br>ALPH | 69344A305 | 9,700  | 200,000   | SH | DFND | 14 | 0         | 200,000   | 0 |
| PNC FINL SVCS GROUP INC         | COM               | 693475105 | 47,939 | 455,654   | SH | DFND | 14 | 155,634   | 300,020   | 0 |
| PNC FINL SVCS GROUP INC         | COM               | 693475105 | 97     | 923       | SH | DFND | 16 | 0         | 923       | 0 |
| PNM RES INC                     | COM               | 69349H107 | 72     | 1,873     | SH | DFND | 10 | 1,873     | 0         | 0 |
| PNM RES INC                     | COM               | 69349H107 | 578    | 15,031    | SH | DFND | 14 | 13,619    | 1,412     | 0 |
| PPG INDS INC                    | COM               | 693506107 | 32,697 | 308,287   | SH | DFND | 14 | 86,334    | 221,953   | 0 |
| PPG INDS INC                    | COM               | 693506107 | 98     | 920       | SH | DFND | 16 | 0         | 920       | 0 |
| PPG INDS INC                    | COM               | 693506107 | 689    | 6,500     | SH | DFND | 18 | 0         | 6,500     | 0 |
| PPL CORP                        | COM               | 69351T106 | 760    | 29,400    | SH | DFND | 10 | 29,400    | 0         | 0 |
| PPL CORP                        | COM               | 69351T106 | 65,131 | 2,520,534 | SH | DFND | 14 | 478,109   | 2,042,425 | 0 |
| PPL CORP                        | COM               | 69351T106 | 496    | 19,210    | SH | DFND | 16 | 0         | 19,210    | 0 |
| PRA HEALTH SCIENCES INC         | COM               | 69354M108 | 24,362 | 250,405   | SH | DFND | 14 | 77,097    | 173,308   | 0 |
| PRA HEALTH SCIENCES INC         | COM               | 69354M108 | 678    | 6,970     | SH | DFND | 16 | 0         | 6,970     | 0 |
| PRA GROUP INC                   | COM               | 69354N106 | 2,208  | 57,123    | SH | DFND | 14 | 6,882     | 50,241    | 0 |
| PS BUSINESS PKS INC CALIF       | COM               | 69360J107 | 613    | 4,632     | SH | DFND | 14 | 4,141     | 491       | 0 |
| PVH CORPORATION                 | COM               | 693656100 | 12,623 | 262,702   | SH | DFND | 14 | 53,587    | 209,115   | 0 |
| PVH CORPORATION                 | COM               | 693656100 | 8      | 160       | SH | DFND | 16 | 0         | 160       | 0 |
| PTC THERAPEUTICS INC            | COM               | 69366J200 | 8,450  | 166,542   | SH | DFND | 14 | 40,685    | 125,857   | 0 |
| PTC THERAPEUTICS INC            | COM               | 69366J200 | 1,395  | 27,500    | SH | DFND | 16 | 0         | 27,500    | 0 |
| PTC INC                         | COM               | 69370C100 | 17,676 | 227,224   | SH | DFND | 14 | 99,500    | 127,724   | 0 |
| PTC INC                         | COM               | 69370C100 | 412    | 5,300     | SH | DFND | 16 | 0         | 5,300     | 0 |
| PACCAR INC                      | COM               | 693718108 | 681    | 9,100     | SH | DFND | 10 | 9,100     | 0         | 0 |
| PACCAR INC                      | COM               | 693718108 | 34,624 | 462,585   | SH | DFND | 14 | 141,631   | 320,954   | 0 |
| PACCAR INC                      | COM               | 693718108 | 58     | 770       | SH | DFND | 16 | 0         | 770       | 0 |
| PACIFIC BIOSCIENCES CALIF<br>IN | COM               | 69404D108 | 67     | 19,312    | SH | DFND | 14 | 11,312    | 8,000     | 0 |
| PACIFIC PREMIER BANCORP         | COM               | 69478X105 | 5,655  | 260,855   | SH | DFND | 14 | 11,797    | 249,058   | 0 |
| PACIRA BIOSCIENCES              | COM               | 695127100 | 7,869  | 149,967   | SH | DFND | 14 | 26,940    | 123,027   | 0 |
| PACIRA BIOSCIENCES              | COM               | 695127100 | 582    | 11,100    | SH | DFND | 16 | 0         | 11,100    | 0 |
| PACKAGING CORP AMER             | COM               | 695156109 | 679    | 6,800     | SH | DFND | 10 | 6,800     | 0         | 0 |
| PACKAGING CORP AMER             | COM               | 695156109 | 8,527  | 85,439    | SH | DFND | 14 | 32,212    | 53,227    | 0 |

|                              |            |           |         |           |    |      |    |         |           |   |
|------------------------------|------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| PACKAGING CORP AMER          | COM        | 695156109 | 23      | 226       | SH | DFND | 16 | 0       | 226       | 0 |
| PACWEST BANCORP DEL          | COM        | 695263103 | 52,457  | 2,661,420 | SH | DFND | 14 | 584,611 | 2,076,809 | 0 |
| PACWEST BANCORP DEL          | COM        | 695263103 | 812     | 41,190    | SH | DFND | 16 | 0       | 41,190    | 0 |
| PALO ALTO NETWORKS INC       | COM        | 697435105 | 1,471   | 6,405     | SH | DFND | 14 | 3,940   | 2,465     | 0 |
| PALOMAR HLDGS INC            | COM        | 69753M105 | 1,820   | 21,225    | SH | DFND | 14 | 2,895   | 18,330    | 0 |
| PAPA JOHNS INTL INC          | COM        | 698813102 | 4,367   | 54,997    | SH | DFND | 14 | 7,885   | 47,112    | 0 |
| PAPA JOHNS INTL INC          | COM        | 698813102 | 476     | 6,000     | SH | DFND | 16 | 0       | 6,000     | 0 |
| PAR PACIFIC HOLDINGS INC     | COM NEW    | 69888T207 | 398     | 44,225    | SH | DFND | 14 | 4,975   | 39,250    | 0 |
| PARAMOUNT GROUP INC          | COM        | 69924R108 | 6,635   | 860,576   | SH | DFND | 14 | 106,450 | 754,126   | 0 |
| PARAMOUNT GROUP INC          | COM        | 69924R108 | 59      | 7,600     | SH | DFND | 16 | 0       | 7,600     | 0 |
| PARK AEROSPACE CORP          | COM        | 70014A104 | 263     | 23,618    | SH | DFND | 14 | 2,935   | 20,683    | 0 |
| PARK HOTELS RESORTS INC      | COM        | 700517105 | 9,036   | 913,601   | SH | DFND | 14 | 130,952 | 782,649   | 0 |
| PARK HOTELS RESORTS INC      | COM        | 700517105 | 13,597  | 1,374,822 | SH | DFND | 3  | 0       | 1,374,822 | 0 |
| PARK OHIO HLDGS CORP         | COM        | 700666100 | 181     | 10,888    | SH | DFND | 14 | 814     | 10,074    | 0 |
| PARKER HANNIFIN CORP         | COM        | 701094104 | 18,572  | 101,338   | SH | DFND | 14 | 42,712  | 58,626    | 0 |
| PARKER HANNIFIN CORP         | COM        | 701094104 | 51      | 280       | SH | DFND | 16 | 0       | 280       | 0 |
| PARSLEY ENERGY INC           | CL A       | 701877102 | 7,397   | 692,612   | SH | DFND | 14 | 87,742  | 604,870   | 0 |
| PATRICK INDS INC             | COM        | 703343103 | 611     | 9,983     | SH | DFND | 10 | 9,983   | 0         | 0 |
| PATRICK INDS INC             | COM        | 703343103 | 1,720   | 28,080    | SH | DFND | 14 | 5,255   | 22,825    | 0 |
| PATTERSON COS INC            | COM        | 703395103 | 1,057   | 48,034    | SH | DFND | 14 | 32,035  | 15,999    | 0 |
| PATTERSON UTI ENERGY INC     | COM        | 703481101 | 7       | 1,918     | SH | DFND | 10 | 1,918   | 0         | 0 |
| PATTERSON UTI ENERGY INC     | COM        | 703481101 | 738     | 212,565   | SH | DFND | 14 | 21,356  | 191,209   | 0 |
| PAYCHEX INC                  | COM        | 704326107 | 729     | 9,625     | SH | DFND | 10 | 9,625   | 0         | 0 |
| PAYCHEX INC                  | COM        | 704326107 | 19,677  | 259,761   | SH | DFND | 14 | 105,658 | 154,103   | 0 |
| PAYCHEX INC                  | COM        | 704326107 | 52      | 690       | SH | DFND | 16 | 0       | 690       | 0 |
| PAYCOM SOFTWARE INC          | COM        | 70432V102 | 25,780  | 83,235    | SH | DFND | 14 | 16,400  | 66,835    | 0 |
| PAYCOM SOFTWARE INC          | COM        | 70432V102 | 33      | 108       | SH | DFND | 16 | 0       | 108       | 0 |
| PAYLOCITY HLDG CORP          | COM        | 70438V106 | 791     | 5,420     | SH | DFND | 14 | 4,770   | 650       | 0 |
| PAYPAL HLDGS INC             | COM        | 70450Y103 | 223,028 | 1,280,080 | SH | DFND | 14 | 414,443 | 865,637   | 0 |
| PAYPAL HLDGS INC             | COM        | 70450Y103 | 694     | 3,982     | SH | DFND | 16 | 0       | 3,982     | 0 |
| PAYPAL HLDGS INC             | COM        | 70450Y103 | 592     | 3,400     | SH | DFND | 18 | 0       | 3,400     | 0 |
| PEABODY ENERGY CORP NEW      | COM        | 704551100 | 1,103   | 382,860   | SH | DFND | 14 | 6,280   | 376,580   | 0 |
| PEAPACK-GLADSTONE FINL CORP  | COM        | 704699107 | 1,765   | 94,223    | SH | DFND | 14 | 1,390   | 92,833    | 0 |
| PEAPACK-GLADSTONE FINL CORP  | COM        | 704699107 | 210     | 11,200    | SH | DFND | 16 | 0       | 11,200    | 0 |
| PEBBLEBROOK HOTEL TR         | COM        | 70509V100 | 8,107   | 593,501   | SH | DFND | 14 | 28,275  | 565,226   | 0 |
| PEBBLEBROOK HOTEL TR         | COM        | 70509V100 | 693     | 50,700    | SH | DFND | 16 | 0       | 50,700    | 0 |
| PENN NATL GAMING INC         | COM        | 707569109 | 4,603   | 150,712   | SH | DFND | 14 | 60,584  | 90,128    | 0 |
| PENN NATL GAMING INC         | COM        | 707569109 | 609     | 19,950    | SH | DFND | 16 | 0       | 19,950    | 0 |
| PENN VA CORP                 | COM        | 70788V102 | 1,206   | 126,588   | SH | DFND | 14 | 2,276   | 124,312   | 0 |
| PENNANT GROUP INC            | COM        | 70805E109 | 701     | 31,036    | SH | DFND | 14 | 4,046   | 26,990    | 0 |
| PENNSYLVANIA REAL ESTATE INV | SH BEN INT | 709102107 | 89      | 65,671    | SH | DFND | 14 | 6,840   | 58,831    | 0 |
| PENNYMAC MTG INVT TR         | COM        | 70931T103 | 3,973   | 226,650   | SH | DFND | 14 | 15,200  | 211,450   | 0 |
| PENNYMAC FINL SVCS INC NEW   | COM        | 70932M107 | 3,012   | 72,085    | SH | DFND | 14 | 6,940   | 65,145    | 0 |
| PENNYMAC FINL SVCS INC NEW   | COM        | 70932M107 | 614     | 14,700    | SH | DFND | 16 | 0       | 14,700    | 0 |
| PENSKE AUTOMOTIVE GRP INC    | COM        | 70959W103 | 3,531   | 91,218    | SH | DFND | 14 | 15,705  | 75,513    | 0 |
| PENUMBRA INC                 | COM        | 70975L107 | 900     | 5,034     | SH | DFND | 14 | 4,409   | 625       | 0 |

|                              |               |           |         |           |    |      |    |           |           |   |
|------------------------------|---------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| PEOPLES UNITED FINANCIAL INC | COM           | 712704105 | 8,338   | 720,648   | SH | DFND | 14 | 161,143   | 559,505   | 0 |
| PEOPLES UNITED FINANCIAL INC | COM           | 712704105 | 7       | 590       | SH | DFND | 16 | 0         | 590       | 0 |
| PEPSICO INC                  | COM           | 713448108 | 2,233   | 16,886    | SH | DFND | 10 | 16,886    | 0         | 0 |
| PEPSICO INC                  | COM           | 713448108 | 237,174 | 1,793,243 | SH | DFND | 14 | 538,109   | 1,255,134 | 0 |
| PEPSICO INC                  | COM           | 713448108 | 1,055   | 7,974     | SH | DFND | 16 | 0         | 7,974     | 0 |
| PEPSICO INC                  | COM           | 713448108 | 701     | 5,300     | SH | DFND | 18 | 0         | 5,300     | 0 |
| PERDOCEO ED CORP             | COM           | 71363P106 | 6,447   | 404,722   | SH | DFND | 14 | 56,207    | 348,515   | 0 |
| PERDOCEO ED CORP             | COM           | 71363P106 | 479     | 30,100    | SH | DFND | 16 | 0         | 30,100    | 0 |
| PERFICIENT INC               | COM           | 71375U101 | 1,599   | 44,694    | SH | DFND | 14 | 4,806     | 39,888    | 0 |
| PERFORMANCE FOOD GROUP CO    | COM           | 71377A103 | 1,070   | 36,731    | SH | DFND | 14 | 17,181    | 19,550    | 0 |
| PERFORMANCE FOOD GROUP CO    | COM           | 71377A103 | 300     | 10,300    | SH | DFND | 16 | 0         | 10,300    | 0 |
| PERKINELMER INC              | COM           | 714046109 | 8,641   | 88,093    | SH | DFND | 14 | 36,513    | 51,580    | 0 |
| PERKINELMER INC              | COM           | 714046109 | 26      | 260       | SH | DFND | 16 | 0         | 260       | 0 |
| PERSPECTA INC                | COM           | 715347100 | 357     | 15,369    | SH | DFND | 10 | 15,369    | 0         | 0 |
| PERSPECTA INC                | COM           | 715347100 | 37,744  | 1,624,788 | SH | DFND | 14 | 405,423   | 1,219,365 | 0 |
| PERSPECTA INC                | COM           | 715347100 | 2,178   | 93,750    | SH | DFND | 16 | 0         | 93,750    | 0 |
| PETMED EXPRESS INC           | COM           | 716382106 | 14,128  | 396,419   | SH | DFND | 14 | 54,491    | 341,928   | 0 |
| PETMED EXPRESS INC           | COM           | 716382106 | 1,048   | 29,400    | SH | DFND | 16 | 0         | 29,400    | 0 |
| PFIZER INC                   | COM           | 717081103 | 215,509 | 6,590,491 | SH | DFND | 14 | 1,950,718 | 4,639,773 | 0 |
| PFIZER INC                   | COM           | 717081103 | 878     | 26,847    | SH | DFND | 16 | 0         | 26,847    | 0 |
| PHIBRO ANIMAL HEALTH CORP    | CL A COM      | 71742Q106 | 723     | 27,536    | SH | DFND | 14 | 6,110     | 21,426    | 0 |
| PHILIP MORRIS INTL INC       | COM           | 718172109 | 97,457  | 1,391,044 | SH | DFND | 14 | 524,541   | 866,503   | 0 |
| PHILIP MORRIS INTL INC       | COM           | 718172109 | 238     | 3,395     | SH | DFND | 16 | 0         | 3,395     | 0 |
| PHILLIPS 66                  | COM           | 718546104 | 717     | 9,972     | SH | DFND | 10 | 9,972     | 0         | 0 |
| PHILLIPS 66                  | COM           | 718546104 | 98,210  | 1,365,920 | SH | DFND | 14 | 306,227   | 1,059,693 | 0 |
| PHILLIPS 66                  | COM           | 718546104 | 816     | 11,348    | SH | DFND | 16 | 0         | 11,348    | 0 |
| PHILLIPS 66                  | COM           | 718546104 | 1,438   | 20,000    | SH | DFND | 18 | 0         | 20,000    | 0 |
| PHOTRONICS INC               | COM           | 719405102 | 51      | 4,554     | SH | DFND | 10 | 4,554     | 0         | 0 |
| PHOTRONICS INC               | COM           | 719405102 | 5,371   | 482,608   | SH | DFND | 14 | 17,891    | 464,717   | 0 |
| PHOTRONICS INC               | COM           | 719405102 | 674     | 60,600    | SH | DFND | 16 | 0         | 60,600    | 0 |
| PHYSICIANS RLTY TR           | COM           | 71943U104 | 659     | 37,620    | SH | DFND | 14 | 34,200    | 3,420     | 0 |
| PHYSICIANS RLTY TR           | COM           | 71943U104 | 2,182   | 124,521   | SH | DFND | 3  | 0         | 124,521   | 0 |
| PHREESIA INC                 | COM           | 71944F106 | 66      | 2,330     | SH | DFND | 14 | 2,330     | 0         | 0 |
| PHREESIA INC                 | COM           | 71944F106 | 1,705   | 60,300    | SH | DFND | 18 | 0         | 60,300    | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A      | 720190206 | 294     | 17,687    | SH | DFND | 10 | 17,687    | 0         | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A      | 720190206 | 4,890   | 294,382   | SH | DFND | 14 | 87,195    | 207,187   | 0 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A      | 720190206 | 703     | 42,300    | SH | DFND | 16 | 0         | 42,300    | 0 |
| PIERIS PHARMACEUTICALS INC   | COM           | 720795103 | 121     | 38,905    | SH | DFND | 14 | 33,390    | 5,515     | 0 |
| PILGRIMS PRIDE CORP          | COM           | 72147K108 | 42,463  | 2,514,100 | SH | DFND | 14 | 435,485   | 2,078,615 | 0 |
| PILGRIMS PRIDE CORP          | COM           | 72147K108 | 548     | 32,450    | SH | DFND | 16 | 0         | 32,450    | 0 |
| PINDUODUO INC                | SPONSORED ADS | 722304102 | 506     | 5,900     | SH | DFND | 14 | 0         | 5,900     | 0 |
| PINNACLE FINL PARTNERS INC   | COM           | 72346Q104 | 3,322   | 79,118    | SH | DFND | 14 | 12,432    | 66,686    | 0 |
| PINNACLE WEST CAP CORP       | COM           | 723484101 | 6,579   | 89,765    | SH | DFND | 14 | 37,313    | 52,452    | 0 |
| PINNACLE WEST CAP CORP       | COM           | 723484101 | 17      | 235       | SH | DFND | 16 | 0         | 235       | 0 |

|                              |         |           |        |           |    |      |    |         |         |   |
|------------------------------|---------|-----------|--------|-----------|----|------|----|---------|---------|---|
| PINTEREST INC                | CL A    | 72352L106 | 204    | 9,220     | SH | DFND | 14 | 9,000   | 220     | 0 |
| PINTEREST INC                | CL A    | 72352L106 | 219    | 9,900     | SH | DFND | 18 | 0       | 9,900   | 0 |
| PIONEER NAT RES CO           | COM     | 723787107 | 21,111 | 216,079   | SH | DFND | 14 | 97,942  | 118,137 | 0 |
| PIONEER NAT RES CO           | COM     | 723787107 | 34     | 351       | SH | DFND | 16 | 0       | 351     | 0 |
| PIPER SANDLER COMPANIES      | COM     | 724078100 | 243    | 4,113     | SH | DFND | 10 | 4,113   | 0       | 0 |
| PIPER SANDLER COMPANIES      | COM     | 724078100 | 1,659  | 28,048    | SH | DFND | 14 | 4,516   | 23,532  | 0 |
| PITNEY BOWES INC             | COM     | 724479100 | 520    | 200,013   | SH | DFND | 14 | 24,240  | 175,773 | 0 |
| PLANET FITNESS INC           | CL A    | 72703H101 | 205    | 3,390     | SH | DFND | 14 | 3,390   | 0       | 0 |
| PLANTRONICS INC NEW          | COM     | 727493108 | 880    | 59,936    | SH | DFND | 14 | 5,122   | 54,814  | 0 |
| PLEXUS CORP                  | COM     | 729132100 | 2,467  | 34,968    | SH | DFND | 14 | 4,504   | 30,464  | 0 |
| PLUG POWER INC               | COM NEW | 72919P202 | 214    | 26,070    | SH | DFND | 14 | 26,070  | 0       | 0 |
| POLARIS INC                  | COM     | 731068102 | 3,684  | 39,801    | SH | DFND | 14 | 12,897  | 26,904  | 0 |
| POLARIS INC                  | COM     | 731068102 | 118    | 1,270     | SH | DFND | 16 | 0       | 1,270   | 0 |
| POLYONE CORP                 | COM     | 73179P106 | 29,573 | 1,127,453 | SH | DFND | 14 | 280,716 | 846,737 | 0 |
| POLYONE CORP                 | COM     | 73179P106 | 2,289  | 87,250    | SH | DFND | 16 | 0       | 87,250  | 0 |
| POLYONE CORP                 | COM     | 73179P106 | 140    | 5,350     | SH | DFND | 18 | 0       | 5,350   | 0 |
| POOL CORPORATION             | COM     | 73278L105 | 17,786 | 65,420    | SH | DFND | 14 | 26,346  | 39,074  | 0 |
| POOL CORPORATION             | COM     | 73278L105 | 430    | 1,580     | SH | DFND | 16 | 0       | 1,580   | 0 |
| POPULAR INC                  | COM NEW | 733174700 | 18,628 | 501,154   | SH | DFND | 14 | 146,994 | 354,160 | 0 |
| POPULAR INC                  | COM NEW | 733174700 | 413    | 11,100    | SH | DFND | 16 | 0       | 11,100  | 0 |
| PORTLAND GEN ELEC CO         | COM NEW | 736508847 | 8,724  | 208,662   | SH | DFND | 14 | 46,219  | 162,443 | 0 |
| PORTLAND GEN ELEC CO         | COM NEW | 736508847 | 2,084  | 49,850    | SH | DFND | 16 | 0       | 49,850  | 0 |
| POST HLDGS INC               | COM     | 737446104 | 858    | 9,789     | SH | DFND | 14 | 8,590   | 1,199   | 0 |
| POTLATCHDELTIC CORPORATION   | COM     | 737630103 | 483    | 12,704    | SH | DFND | 14 | 11,254  | 1,450   | 0 |
| POWELL INDS INC              | COM     | 739128106 | 395    | 14,421    | SH | DFND | 14 | 5,045   | 9,376   | 0 |
| POWER INTEGRATIONS INC       | COM     | 739276103 | 4,307  | 36,463    | SH | DFND | 14 | 5,426   | 31,037  | 0 |
| PQ GROUP HLDGS INC           | COM     | 73943T103 | 1,012  | 76,428    | SH | DFND | 14 | 11,660  | 64,768  | 0 |
| PQ GROUP HLDGS INC           | COM     | 73943T103 | 108    | 8,150     | SH | DFND | 16 | 0       | 8,150   | 0 |
| PREFERRED BK LOS ANGELES CA  | COM NEW | 740367404 | 282    | 6,589     | SH | DFND | 10 | 6,589   | 0       | 0 |
| PREFERRED BK LOS ANGELES CA  | COM NEW | 740367404 | 691    | 16,124    | SH | DFND | 14 | 2,124   | 14,000  | 0 |
| PREFERRED APT CMNTYS INC     | COM     | 74039L103 | 127    | 16,764    | SH | DFND | 10 | 16,764  | 0       | 0 |
| PREFERRED APT CMNTYS INC     | COM     | 74039L103 | 438    | 57,613    | SH | DFND | 14 | 3,370   | 54,243  | 0 |
| PREMIER FINANCIAL CORP       | COM     | 74052F108 | 1,485  | 84,046    | SH | DFND | 14 | 2,986   | 81,060  | 0 |
| PRESTIGE CONSMR HEALTHCARE I | COM     | 74112D101 | 11,105 | 295,647   | SH | DFND | 14 | 88,803  | 206,844 | 0 |
| PRESTIGE CONSMR HEALTHCARE I | COM     | 74112D101 | 1,653  | 44,000    | SH | DFND | 16 | 0       | 44,000  | 0 |
| PRESTIGE CONSMR HEALTHCARE I | COM     | 74112D101 | 117    | 3,110     | SH | DFND | 18 | 0       | 3,110   | 0 |
| PRICE T ROWE GROUP INC       | COM     | 74144T108 | 638    | 5,170     | SH | DFND | 10 | 5,170   | 0       | 0 |
| PRICE T ROWE GROUP INC       | COM     | 74144T108 | 25,937 | 210,017   | SH | DFND | 14 | 75,908  | 134,109 | 0 |
| PRICE T ROWE GROUP INC       | COM     | 74144T108 | 62     | 506       | SH | DFND | 16 | 0       | 506     | 0 |
| PRICESMART INC               | COM     | 741511109 | 24     | 398       | SH | DFND | 10 | 398     | 0       | 0 |
| PRICESMART INC               | COM     | 741511109 | 7,902  | 130,975   | SH | DFND | 14 | 20,394  | 110,581 | 0 |
| PRICESMART INC               | COM     | 741511109 | 1,158  | 19,200    | SH | DFND | 16 | 0       | 19,200  | 0 |
| PRIMORIS SVCS CORP           | COM     | 74164F103 | 431    | 24,261    | SH | DFND | 14 | 3,745   | 20,516  | 0 |
| PRIMERICA INC                | COM     | 74164M108 | 845    | 7,246     | SH | DFND | 14 | 6,426   | 820     | 0 |
| PRIMERICA INC                | COM     | 74164M108 | 185    | 1,590     | SH | DFND | 18 | 0       | 1,590   | 0 |
| PRIMO WATER CORPORATION      | COM     | 74167P108 | 147    | 10,711    | SH | DFND | 14 | 9,965   | 746     | 0 |

|                              |                 |           |         |           |    |      |    |           |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| PRINCIPAL FINANCIAL GROUP IN | COM             | 74251V102 | 983     | 23,664    | SH | DFND | 10 | 23,664    | 0         | 0 |
| PRINCIPAL FINANCIAL GROUP IN | COM             | 74251V102 | 29,716  | 715,364   | SH | DFND | 14 | 146,417   | 568,947   | 0 |
| PRINCIPAL FINANCIAL GROUP IN | COM             | 74251V102 | 30      | 725       | SH | DFND | 16 | 0         | 725       | 0 |
| PROASSURANCE CORP            | COM             | 74267C106 | 931     | 64,347    | SH | DFND | 14 | 8,271     | 56,076    | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 838     | 7,010     | SH | DFND | 10 | 7,010     | 0         | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 545,491 | 4,562,108 | SH | DFND | 14 | 1,193,726 | 3,368,382 | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 3,567   | 29,836    | SH | DFND | 16 | 0         | 29,836    | 0 |
| PROCTER AND GAMBLE CO        | COM             | 742718109 | 1,184   | 9,900     | SH | DFND | 18 | 0         | 9,900     | 0 |
| PROGRESS SOFTWARE CORP       | COM             | 743312100 | 11,129  | 287,194   | SH | DFND | 14 | 55,317    | 231,877   | 0 |
| PROGRESS SOFTWARE CORP       | COM             | 743312100 | 1,415   | 36,520    | SH | DFND | 16 | 0         | 36,520    | 0 |
| PROGRESSIVE CORP OHIO        | COM             | 743315103 | 69,136  | 863,014   | SH | DFND | 14 | 246,296   | 616,718   | 0 |
| PROGRESSIVE CORP OHIO        | COM             | 743315103 | 206     | 2,575     | SH | DFND | 16 | 0         | 2,575     | 0 |
| PROLOGIS INC.                | COM             | 74340W103 | 153,367 | 1,643,274 | SH | DFND | 14 | 429,513   | 1,213,761 | 0 |
| PROLOGIS INC.                | COM             | 74340W103 | 1,075   | 11,518    | SH | DFND | 16 | 0         | 11,518    | 0 |
| PROLOGIS INC.                | COM             | 74340W103 | 112,541 | 1,205,837 | SH | DFND | 3  | 0         | 1,205,837 | 0 |
| PROOFPOINT INC               | COM             | 743424103 | 249     | 2,240     | SH | DFND | 14 | 2,240     | 0         | 0 |
| PROPETRO HLDG CORP           | COM             | 74347M108 | 2,175   | 423,235   | SH | DFND | 14 | 11,960    | 411,275   | 0 |
| PROSHARES TR                 | S&P 500 DV ARIS | 74348A467 | 1,111   | 16,500    | SH | DFND | 14 | 0         | 16,500    | 0 |
| PROSPERITY BANCSHARES INC    | COM             | 743606105 | 5,153   | 86,776    | SH | DFND | 14 | 44,762    | 42,014    | 0 |
| PROSPERITY BANCSHARES INC    | COM             | 743606105 | 95      | 1,600     | SH | DFND | 16 | 0         | 1,600     | 0 |
| PROTAGONIST THERAPEUTICS INC | COM             | 74366E102 | 896     | 50,755    | SH | DFND | 14 | 47,555    | 3,200     | 0 |
| PROTAGONIST THERAPEUTICS INC | COM             | 74366E102 | 292     | 16,550    | SH | DFND | 16 | 0         | 16,550    | 0 |
| PROTECTIVE INS CORP          | CL B            | 74368L203 | 156     | 10,353    | SH | DFND | 14 | 1,029     | 9,324     | 0 |
| PROTECTIVE INS CORP          | CL B            | 74368L203 | 154     | 10,200    | SH | DFND | 16 | 0         | 10,200    | 0 |
| PROTO LABS INC               | COM             | 743713109 | 4,557   | 40,518    | SH | DFND | 14 | 12,767    | 27,751    | 0 |
| PROVIDENCE SVC CORP          | COM             | 743815102 | 484     | 6,134     | SH | DFND | 10 | 6,134     | 0         | 0 |
| PROVIDENCE SVC CORP          | COM             | 743815102 | 2,104   | 26,659    | SH | DFND | 14 | 3,243     | 23,416    | 0 |
| PROVIDENCE SVC CORP          | COM             | 743815102 | 118     | 1,500     | SH | DFND | 16 | 0         | 1,500     | 0 |
| PROVIDENT FINL SVCS INC      | COM             | 74386T105 | 3,609   | 249,733   | SH | DFND | 14 | 8,865     | 240,868   | 0 |
| PRUDENTIAL FINL INC          | COM             | 744320102 | 9,344   | 153,431   | SH | DFND | 14 | 130,953   | 22,478    | 0 |
| PRUDENTIAL FINL INC          | COM             | 744320102 | 257     | 4,227     | SH | DFND | 16 | 0         | 4,227     | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM             | 744573106 | 118,175 | 2,403,878 | SH | DFND | 14 | 387,373   | 2,016,505 | 0 |
| PUBLIC SVC ENTERPRISE GRP IN | COM             | 744573106 | 1,155   | 23,500    | SH | DFND | 16 | 0         | 23,500    | 0 |
| PUBLIC STORAGE               | COM             | 74460D109 | 81      | 420       | SH | DFND | 10 | 420       | 0         | 0 |
| PUBLIC STORAGE               | COM             | 74460D109 | 23,486  | 122,391   | SH | DFND | 14 | 50,336    | 72,055    | 0 |
| PUBLIC STORAGE               | COM             | 74460D109 | 64      | 334       | SH | DFND | 16 | 0         | 334       | 0 |
| PUBLIC STORAGE               | COM             | 74460D109 | 18,173  | 94,707    | SH | DFND | 3  | 0         | 94,707    | 0 |
| PULTE GROUP INC              | COM             | 745867101 | 11,061  | 325,036   | SH | DFND | 14 | 94,234    | 230,802   | 0 |
| PULTE GROUP INC              | COM             | 745867101 | 27      | 803       | SH | DFND | 16 | 0         | 803       | 0 |
| PULTE GROUP INC              | COM             | 745867101 | 259     | 7,600     | SH | DFND | 18 | 0         | 7,600     | 0 |
| PUMA BIOTECHNOLOGY INC       | COM             | 74587V107 | 821     | 78,681    | SH | DFND | 14 | 25,141    | 53,540    | 0 |
| PUMA BIOTECHNOLOGY INC       | COM             | 74587V107 | 246     | 23,600    | SH | DFND | 16 | 0         | 23,600    | 0 |
| PURECYCLE CORP               | COM NEW         | 746228303 | 108     | 11,790    | SH | DFND | 14 | 9,880     | 1,910     | 0 |
| QCR HOLDINGS INC             | COM             | 74727A104 | 3,685   | 118,174   | SH | DFND | 14 | 14,780    | 103,394   | 0 |

|                                 |            |           |         |           |    |      |    |         |           |   |
|---------------------------------|------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| QCR HOLDINGS INC                | COM        | 74727A104 | 620     | 19,870    | SH | DFND | 16 | 0       | 19,870    | 0 |
| QAD INC                         | CL A       | 74727D306 | 497     | 12,035    | SH | DFND | 14 | 4,205   | 7,830     | 0 |
| QUAD / GRAPHICS INC             | COM CL A   | 747301109 | 715     | 219,984   | SH | DFND | 14 | 3,125   | 216,859   | 0 |
| QUAKER CHEM CORP                | COM        | 747316107 | 2,881   | 15,517    | SH | DFND | 14 | 2,069   | 13,448    | 0 |
| QEP RESOURCES INC               | COM        | 74733V100 | 426     | 330,497   | SH | DFND | 14 | 22,025  | 308,472   | 0 |
| QTS RLTY TR INC                 | COM CL A   | 74736A103 | 310     | 4,835     | SH | DFND | 14 | 4,555   | 280       | 0 |
| QTS RLTY TR INC                 | COM CL A   | 74736A103 | 24,731  | 385,876   | SH | DFND | 3  | 0       | 385,876   | 0 |
| QORVO INC                       | COM        | 74736K101 | 92      | 830       | SH | DFND | 10 | 830     | 0         | 0 |
| QORVO INC                       | COM        | 74736K101 | 10,707  | 96,874    | SH | DFND | 14 | 38,137  | 58,737    | 0 |
| QORVO INC                       | COM        | 74736K101 | 28      | 250       | SH | DFND | 16 | 0       | 250       | 0 |
| Q2 HLDGS INC                    | COM        | 74736L109 | 336     | 3,921     | SH | DFND | 14 | 3,921   | 0         | 0 |
| QUALCOMM INC                    | COM        | 747525103 | 468     | 5,130     | SH | DFND | 10 | 5,130   | 0         | 0 |
| QUALCOMM INC                    | COM        | 747525103 | 250,291 | 2,744,121 | SH | DFND | 14 | 633,450 | 2,110,671 | 0 |
| QUALCOMM INC                    | COM        | 747525103 | 1,864   | 20,440    | SH | DFND | 16 | 0       | 20,440    | 0 |
| QUALYS INC                      | COM        | 74758T303 | 2,785   | 26,772    | SH | DFND | 14 | 11,396  | 15,376    | 0 |
| QUALYS INC                      | COM        | 74758T303 | 239     | 2,300     | SH | DFND | 16 | 0       | 2,300     | 0 |
| QUANEX BUILDING<br>PRODUCTS COR | COM        | 747619104 | 53      | 3,825     | SH | DFND | 10 | 3,825   | 0         | 0 |
| QUANEX BUILDING<br>PRODUCTS COR | COM        | 747619104 | 531     | 38,229    | SH | DFND | 14 | 4,617   | 33,612    | 0 |
| QUANTA SVCS INC                 | COM        | 74762E102 | 32,795  | 835,959   | SH | DFND | 14 | 214,784 | 621,175   | 0 |
| QUANTA SVCS INC                 | COM        | 74762E102 | 270     | 6,890     | SH | DFND | 16 | 0       | 6,890     | 0 |
| QUEST DIAGNOSTICS INC           | COM        | 74834L100 | 12,451  | 109,258   | SH | DFND | 14 | 44,658  | 64,600    | 0 |
| QUEST DIAGNOSTICS INC           | COM        | 74834L100 | 33      | 292       | SH | DFND | 16 | 0       | 292       | 0 |
| QUIDEL CORP                     | COM        | 74838J101 | 47,563  | 212,581   | SH | DFND | 14 | 45,761  | 166,820   | 0 |
| QUIDEL CORP                     | COM        | 74838J101 | 3,669   | 16,400    | SH | DFND | 16 | 0       | 16,400    | 0 |
| QUINSTREET INC                  | COM        | 74874Q100 | 3,067   | 293,241   | SH | DFND | 14 | 50,504  | 242,737   | 0 |
| QUINSTREET INC                  | COM        | 74874Q100 | 185     | 17,700    | SH | DFND | 16 | 0       | 17,700    | 0 |
| QURATE RETAIL INC               | COM SER A  | 74915M100 | 17,326  | 1,823,767 | SH | DFND | 14 | 110,978 | 1,712,789 | 0 |
| QURATE RETAIL INC               | COM SER A  | 74915M100 | 209     | 22,000    | SH | DFND | 16 | 0       | 22,000    | 0 |
| RBB BANCORP                     | COM        | 74930B105 | 343     | 25,146    | SH | DFND | 14 | 1,090   | 24,056    | 0 |
| RBB BANCORP                     | COM        | 74930B105 | 63      | 4,600     | SH | DFND | 16 | 0       | 4,600     | 0 |
| RCI HOSPITALITY HLDGS INC       | COM        | 74934Q108 | 1,805   | 130,211   | SH | DFND | 14 | 520     | 129,691   | 0 |
| RCI HOSPITALITY HLDGS INC       | COM        | 74934Q108 | 364     | 26,230    | SH | DFND | 16 | 0       | 26,230    | 0 |
| R1 RCM INC                      | COM        | 749397105 | 211     | 18,901    | SH | DFND | 14 | 17,280  | 1,621     | 0 |
| RLI CORP                        | COM        | 749607107 | 639     | 7,784     | SH | DFND | 14 | 7,052   | 732       | 0 |
| RLJ LODGING TR                  | COM        | 74965L101 | 306     | 32,449    | SH | DFND | 10 | 32,449  | 0         | 0 |
| RLJ LODGING TR                  | COM        | 74965L101 | 7,601   | 805,242   | SH | DFND | 14 | 81,732  | 723,510   | 0 |
| RLJ LODGING TR                  | COM        | 74965L101 | 1,020   | 108,100   | SH | DFND | 16 | 0       | 108,100   | 0 |
| RPC INC                         | COM        | 749660106 | 182     | 58,981    | SH | DFND | 14 | 6,841   | 52,140    | 0 |
| RMR GROUP INC                   | CL A       | 74967R106 | 1,225   | 41,578    | SH | DFND | 14 | 5,004   | 36,574    | 0 |
| RMR GROUP INC                   | CL A       | 74967R106 | 78      | 2,630     | SH | DFND | 16 | 0       | 2,630     | 0 |
| RMR GROUP INC                   | CL A       | 74967R106 | 80      | 2,720     | SH | DFND | 18 | 0       | 2,720     | 0 |
| RH                              | COM        | 74967X103 | 1,365   | 5,484     | SH | DFND | 14 | 3,764   | 1,720     | 0 |
| RPM INTL INC                    | COM        | 749685103 | 2,943   | 39,210    | SH | DFND | 14 | 19,106  | 20,104    | 0 |
| RPM INTL INC                    | COM        | 749685103 | 38      | 500       | SH | DFND | 16 | 0       | 500       | 0 |
| RPM INTL INC                    | COM        | 749685103 | 1,351   | 18,000    | SH | DFND | 18 | 0       | 18,000    | 0 |
| RPT REALTY                      | SH BEN INT | 74971D101 | 1,172   | 168,345   | SH | DFND | 14 | 43,446  | 124,899   | 0 |
| RADIAN GROUP INC                | COM        | 750236101 | 13,434  | 866,160   | SH | DFND | 14 | 146,216 | 719,944   | 0 |
| RADIAN GROUP INC                | COM        | 750236101 | 1,523   | 98,180    | SH | DFND | 16 | 0       | 98,180    | 0 |

|                              |      |           |         |           |    |      |    |         |           |   |
|------------------------------|------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| RADIANT LOGISTICS INC        | COM  | 75025X100 | 1,047   | 266,510   | SH | DFND | 14 | 86,550  | 179,960   | 0 |
| RADIANT LOGISTICS INC        | COM  | 75025X100 | 248     | 63,000    | SH | DFND | 16 | 0       | 63,000    | 0 |
| RADNET INC                   | COM  | 750491102 | 803     | 50,593    | SH | DFND | 14 | 6,260   | 44,333    | 0 |
| RAMBUS INC DEL               | COM  | 750917106 | 279     | 18,366    | SH | DFND | 10 | 18,366  | 0         | 0 |
| RAMBUS INC DEL               | COM  | 750917106 | 2,741   | 180,351   | SH | DFND | 14 | 16,836  | 163,515   | 0 |
| RAMBUS INC DEL               | COM  | 750917106 | 625     | 41,150    | SH | DFND | 16 | 0       | 41,150    | 0 |
| RALPH LAUREN CORP            | CL A | 751212101 | 2,867   | 39,536    | SH | DFND | 14 | 15,777  | 23,759    | 0 |
| RALPH LAUREN CORP            | CL A | 751212101 | 8       | 112       | SH | DFND | 16 | 0       | 112       | 0 |
| RALPH LAUREN CORP            | CL A | 751212101 | 247     | 3,400     | SH | DFND | 18 | 0       | 3,400     | 0 |
| RANGE RES CORP               | COM  | 75281A109 | 127     | 22,542    | SH | DFND | 10 | 22,542  | 0         | 0 |
| RANGE RES CORP               | COM  | 75281A109 | 2,045   | 363,282   | SH | DFND | 14 | 59,893  | 303,389   | 0 |
| RAPID7 INC                   | COM  | 753422104 | 213     | 4,170     | SH | DFND | 14 | 4,170   | 0         | 0 |
| RAVEN INDS INC               | COM  | 754212108 | 909     | 42,274    | SH | DFND | 14 | 5,254   | 37,020    | 0 |
| RAYMOND JAMES FINL INC       | COM  | 754730109 | 6,990   | 101,552   | SH | DFND | 14 | 40,311  | 61,241    | 0 |
| RAYMOND JAMES FINL INC       | COM  | 754730109 | 19      | 270       | SH | DFND | 16 | 0       | 270       | 0 |
| RAYONIER INC                 | COM  | 754907103 | 885     | 35,702    | SH | DFND | 14 | 33,129  | 2,573     | 0 |
| RAYONIER ADVANCED MATLS INC  | COM  | 75508B104 | 195     | 69,568    | SH | DFND | 14 | 8,431   | 61,137    | 0 |
| RAYTHEON TECHNOLOGIES CORP   | COM  | 75513E101 | 158,773 | 2,576,648 | SH | DFND | 14 | 638,750 | 1,937,898 | 0 |
| RAYTHEON TECHNOLOGIES CORP   | COM  | 75513E101 | 801     | 12,998    | SH | DFND | 16 | 0       | 12,998    | 0 |
| RBC BEARINGS INC             | COM  | 75524B104 | 280     | 2,092     | SH | DFND | 14 | 1,958   | 134       | 0 |
| RE MAX HLDGS INC             | CL A | 75524W108 | 188     | 5,978     | SH | DFND | 10 | 5,978   | 0         | 0 |
| RE MAX HLDGS INC             | CL A | 75524W108 | 752     | 23,916    | SH | DFND | 14 | 2,790   | 21,126    | 0 |
| READY CAPITAL CORP           | COM  | 75574U101 | 68      | 7,844     | SH | DFND | 10 | 7,844   | 0         | 0 |
| READY CAPITAL CORP           | COM  | 75574U101 | 3,424   | 393,996   | SH | DFND | 14 | 43,279  | 350,717   | 0 |
| READY CAPITAL CORP           | COM  | 75574U101 | 555     | 63,900    | SH | DFND | 16 | 0       | 63,900    | 0 |
| REALOGY HLDGS CORP           | COM  | 75605Y106 | 5,353   | 722,395   | SH | DFND | 14 | 19,870  | 702,525   | 0 |
| REALPAGE INC                 | COM  | 75606N109 | 218     | 3,358     | SH | DFND | 14 | 3,358   | 0         | 0 |
| REALTY INCOME CORP           | COM  | 756109104 | 18,657  | 313,556   | SH | DFND | 14 | 114,976 | 198,580   | 0 |
| REALTY INCOME CORP           | COM  | 756109104 | 45      | 760       | SH | DFND | 16 | 0       | 760       | 0 |
| REALTY INCOME CORP           | COM  | 756109104 | 21,858  | 367,362   | SH | DFND | 3  | 0       | 367,362   | 0 |
| RED ROBIN GOURMET BURGERS IN | COM  | 75689M101 | 522     | 51,187    | SH | DFND | 14 | 2,014   | 49,173    | 0 |
| RED ROCK RESORTS INC         | CL A | 75700L108 | 146     | 13,415    | SH | DFND | 14 | 13,415  | 0         | 0 |
| REDFIN CORP                  | COM  | 75737F108 | 328     | 7,830     | SH | DFND | 14 | 7,830   | 0         | 0 |
| REDWOOD TR INC               | COM  | 758075402 | 937     | 133,852   | SH | DFND | 14 | 16,422  | 117,430   | 0 |
| REGAL BELOIT CORP            | COM  | 758750103 | 698     | 7,998     | SH | DFND | 14 | 5,329   | 2,669     | 0 |
| REGENCY CTRS CORP            | COM  | 758849103 | 7,138   | 155,535   | SH | DFND | 14 | 57,287  | 98,248    | 0 |
| REGENCY CTRS CORP            | COM  | 758849103 | 63      | 1,365     | SH | DFND | 16 | 0       | 1,365     | 0 |
| REGENCY CTRS CORP            | COM  | 758849103 | 30,925  | 673,888   | SH | DFND | 3  | 0       | 673,888   | 0 |
| REGENERON PHARMACEUTICALS    | COM  | 75886F107 | 143     | 230       | SH | DFND | 10 | 230     | 0         | 0 |
| REGENERON PHARMACEUTICALS    | COM  | 75886F107 | 107,195 | 171,883   | SH | DFND | 14 | 42,786  | 129,097   | 0 |
| REGENERON PHARMACEUTICALS    | COM  | 75886F107 | 461     | 739       | SH | DFND | 16 | 0       | 739       | 0 |
| REGENERON PHARMACEUTICALS    | COM  | 75886F107 | 4,316   | 6,920     | SH | DFND | 18 | 0       | 6,920     | 0 |
| REGIS CORP MINN              | COM  | 758932107 | 229     | 28,010    | SH | DFND | 14 | 3,423   | 24,587    | 0 |
| REGENXBIO INC                | COM  | 75901B107 | 1,390   | 37,740    | SH | DFND | 14 | 5,060   | 32,680    | 0 |

|                                 |         |           |        |           |    |      |    |         |           |   |
|---------------------------------|---------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| REGIONAL MGMT CORP              | COM     | 75902K106 | 2,389  | 134,906   | SH | DFND | 14 | 15,000  | 119,906   | 0 |
| REGIONAL MGMT CORP              | COM     | 75902K106 | 238    | 13,450    | SH | DFND | 16 | 0       | 13,450    | 0 |
| REGIONS FINANCIAL CORP<br>NEW   | COM     | 7591EP100 | 15,958 | 1,435,042 | SH | DFND | 14 | 403,099 | 1,031,943 | 0 |
| REGIONS FINANCIAL CORP<br>NEW   | COM     | 7591EP100 | 80     | 7,226     | SH | DFND | 16 | 0       | 7,226     | 0 |
| REINSURANCE GRP OF<br>AMERICA I | COM NEW | 759351604 | 6,864  | 87,502    | SH | DFND | 14 | 18,375  | 69,127    | 0 |
| REINSURANCE GRP OF<br>AMERICA I | COM NEW | 759351604 | 93     | 1,180     | SH | DFND | 16 | 0       | 1,180     | 0 |
| RELIANCE STEEL &<br>ALUMINUM CO | COM     | 759509102 | 22,426 | 236,234   | SH | DFND | 14 | 67,712  | 168,522   | 0 |
| RELIANCE STEEL &<br>ALUMINUM CO | COM     | 759509102 | 476    | 5,010     | SH | DFND | 16 | 0       | 5,010     | 0 |
| RELIANCE STEEL &<br>ALUMINUM CO | COM     | 759509102 | 179    | 1,890     | SH | DFND | 18 | 0       | 1,890     | 0 |
| RENASANT CORP                   | COM     | 75970E107 | 3,843  | 154,356   | SH | DFND | 14 | 4,513   | 149,843   | 0 |
| RENEWABLE ENERGY GROUP<br>INC   | COM NEW | 75972A301 | 261    | 10,530    | SH | DFND | 10 | 10,530  | 0         | 0 |
| RENEWABLE ENERGY GROUP<br>INC   | COM NEW | 75972A301 | 4,735  | 191,070   | SH | DFND | 14 | 41,489  | 149,581   | 0 |
| RENEWABLE ENERGY GROUP<br>INC   | COM NEW | 75972A301 | 575    | 23,200    | SH | DFND | 16 | 0       | 23,200    | 0 |
| REPLIGEN CORP                   | COM     | 759916109 | 899    | 7,271     | SH | DFND | 14 | 6,411   | 860       | 0 |
| REPLIGEN CORP                   | COM     | 759916109 | 4,234  | 34,250    | SH | DFND | 18 | 0       | 34,250    | 0 |
| RENT A CTR INC NEW              | COM     | 76009N100 | 1,766  | 63,472    | SH | DFND | 14 | 11,847  | 51,625    | 0 |
| REPUBLIC BANCORP INC KY         | CL A    | 760281204 | 24     | 735       | SH | DFND | 10 | 735     | 0         | 0 |
| REPUBLIC BANCORP INC KY         | CL A    | 760281204 | 655    | 20,013    | SH | DFND | 14 | 8,798   | 11,215    | 0 |
| REPUBLIC BANCORP INC KY         | CL A    | 760281204 | 194    | 5,930     | SH | DFND | 16 | 0       | 5,930     | 0 |
| REPLIMUNE GROUP INC             | COM     | 76029N106 | 217    | 8,725     | SH | DFND | 14 | 8,725   | 0         | 0 |
| REPUBLIC SVCS INC               | COM     | 760759100 | 870    | 10,600    | SH | DFND | 10 | 10,600  | 0         | 0 |
| REPUBLIC SVCS INC               | COM     | 760759100 | 13,587 | 165,593   | SH | DFND | 14 | 69,251  | 96,342    | 0 |
| REPUBLIC SVCS INC               | COM     | 760759100 | 37     | 451       | SH | DFND | 16 | 0       | 451       | 0 |
| RESMED INC                      | COM     | 761152107 | 37,407 | 194,826   | SH | DFND | 14 | 76,352  | 118,474   | 0 |
| RESMED INC                      | COM     | 761152107 | 138    | 718       | SH | DFND | 16 | 0       | 718       | 0 |
| RESIDEO TECHNOLOGIES INC        | COM     | 76118Y104 | 3,827  | 326,559   | SH | DFND | 14 | 18,346  | 308,213   | 0 |
| RESOURCES CONNECTION INC        | COM     | 76122Q105 | 427    | 35,684    | SH | DFND | 14 | 3,978   | 31,706    | 0 |
| RETROPHIN INC                   | COM     | 761299106 | 8,752  | 428,786   | SH | DFND | 14 | 47,065  | 381,721   | 0 |
| RETROPHIN INC                   | COM     | 761299106 | 1,948  | 95,420    | SH | DFND | 16 | 0       | 95,420    | 0 |
| RETAIL OPPORTUNITY INVTS<br>COR | COM     | 76131N101 | 6,085  | 537,102   | SH | DFND | 14 | 51,701  | 485,401   | 0 |
| RETAIL OPPORTUNITY INVTS<br>COR | COM     | 76131N101 | 624    | 55,100    | SH | DFND | 16 | 0       | 55,100    | 0 |
| RETAIL OPPORTUNITY INVTS<br>COR | COM     | 76131N101 | 11,051 | 975,386   | SH | DFND | 3  | 0       | 975,386   | 0 |
| RETAIL PPTYS AMER INC           | CL A    | 76131V202 | 13,237 | 1,808,310 | SH | DFND | 14 | 238,245 | 1,570,065 | 0 |
| RETAIL PPTYS AMER INC           | CL A    | 76131V202 | 153    | 20,900    | SH | DFND | 16 | 0       | 20,900    | 0 |
| REVANCE THERAPEUTICS INC        | COM     | 761330109 | 110    | 4,495     | SH | DFND | 14 | 4,495   | 0         | 0 |
| REVANCE THERAPEUTICS INC        | COM     | 761330109 | 2,152  | 88,114    | SH | DFND | 18 | 0       | 88,114    | 0 |
| RETAIL VALUE INC                | COM     | 76133Q102 | 104    | 8,401     | SH | DFND | 10 | 8,401   | 0         | 0 |
| RETAIL VALUE INC                | COM     | 76133Q102 | 27     | 2,223     | SH | DFND | 14 | 1,465   | 758       | 0 |
| REX AMERICAN RESOURCES<br>CORP  | COM     | 761624105 | 461    | 6,649     | SH | DFND | 14 | 1,003   | 5,646     | 0 |
| REXNORD CORP                    | COM     | 76169B102 | 3,007  | 103,145   | SH | DFND | 14 | 9,175   | 93,970    | 0 |
| REXNORD CORP                    | COM     | 76169B102 | 353    | 12,100    | SH | DFND | 16 | 0       | 12,100    | 0 |

|                             |          |           |         |           |    |      |    |         |           |   |
|-----------------------------|----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| REXFORD INDL RLTY INC       | COM      | 76169C100 | 195     | 4,700     | SH | DFND | 14 | 4,700   | 0         | 0 |
| REXFORD INDL RLTY INC       | COM      | 76169C100 | 57,605  | 1,390,428 | SH | DFND | 3  | 0       | 1,390,428 | 0 |
| RIGEL PHARMACEUTICALS INC   | COM NEW  | 766559603 | 40      | 21,947    | SH | DFND | 14 | 12,172  | 9,775     | 0 |
| RINGCENTRAL INC             | CL A     | 76680R206 | 838     | 2,940     | SH | DFND | 14 | 2,900   | 40        | 0 |
| RING ENERGY INC             | COM      | 76680V108 | 72      | 61,950    | SH | DFND | 14 | 3,570   | 58,380    | 0 |
| ROBERT HALF INTL INC        | COM      | 770323103 | 5,190   | 98,246    | SH | DFND | 14 | 37,927  | 60,319    | 0 |
| ROBERT HALF INTL INC        | COM      | 770323103 | 13      | 250       | SH | DFND | 16 | 0       | 250       | 0 |
| ROCKWELL AUTOMATION INC     | COM      | 773903109 | 20,279  | 95,205    | SH | DFND | 14 | 38,523  | 56,682    | 0 |
| ROCKWELL AUTOMATION INC     | COM      | 773903109 | 53      | 251       | SH | DFND | 16 | 0       | 251       | 0 |
| ROCKWELL MED INC            | COM      | 774374102 | 26      | 13,549    | SH | DFND | 14 | 4,433   | 9,116     | 0 |
| ROGERS CORP                 | COM      | 775133101 | 2,830   | 22,714    | SH | DFND | 14 | 2,938   | 19,776    | 0 |
| ROGERS CORP                 | COM      | 775133101 | 75      | 600       | SH | DFND | 16 | 0       | 600       | 0 |
| ROKU INC                    | COM CL A | 77543R102 | 316     | 2,710     | SH | DFND | 14 | 2,660   | 50        | 0 |
| ROLLINS INC                 | COM      | 775711104 | 4,645   | 109,580   | SH | DFND | 14 | 45,928  | 63,652    | 0 |
| ROLLINS INC                 | COM      | 775711104 | 12      | 290       | SH | DFND | 16 | 0       | 290       | 0 |
| ROPER TECHNOLOGIES INC      | COM      | 776696106 | 1,616   | 4,162     | SH | DFND | 10 | 4,162   | 0         | 0 |
| ROPER TECHNOLOGIES INC      | COM      | 776696106 | 34,183  | 88,041    | SH | DFND | 14 | 34,633  | 53,408    | 0 |
| ROPER TECHNOLOGIES INC      | COM      | 776696106 | 92      | 236       | SH | DFND | 16 | 0       | 236       | 0 |
| ROSS STORES INC             | COM      | 778296103 | 601     | 7,050     | SH | DFND | 10 | 7,050   | 0         | 0 |
| ROSS STORES INC             | COM      | 778296103 | 26,121  | 306,442   | SH | DFND | 14 | 117,490 | 188,952   | 0 |
| ROSS STORES INC             | COM      | 778296103 | 67      | 783       | SH | DFND | 16 | 0       | 783       | 0 |
| ROYAL GOLD INC              | COM      | 780287108 | 16,071  | 129,269   | SH | DFND | 14 | 51,927  | 77,342    | 0 |
| ROYAL GOLD INC              | COM      | 780287108 | 281     | 2,260     | SH | DFND | 16 | 0       | 2,260     | 0 |
| RUSH ENTERPRISES INC        | CL A     | 781846209 | 952     | 22,972    | SH | DFND | 14 | 2,282   | 20,690    | 0 |
| RUTHS HOSPITALITY GROUP INC | COM      | 783332109 | 296     | 36,214    | SH | DFND | 14 | 3,995   | 32,219    | 0 |
| RYDER SYS INC               | COM      | 783549108 | 3,839   | 102,355   | SH | DFND | 14 | 15,813  | 86,542    | 0 |
| RYERSON HLDG CORP           | COM      | 783754104 | 1,253   | 222,583   | SH | DFND | 14 | 24,730  | 197,853   | 0 |
| RYERSON HLDG CORP           | COM      | 783754104 | 352     | 62,550    | SH | DFND | 16 | 0       | 62,550    | 0 |
| S & T BANCORP INC           | COM      | 783859101 | 1,656   | 70,617    | SH | DFND | 14 | 5,758   | 64,859    | 0 |
| S&P GLOBAL INC              | COM      | 78409V104 | 2,183   | 6,626     | SH | DFND | 10 | 6,626   | 0         | 0 |
| S&P GLOBAL INC              | COM      | 78409V104 | 159,955 | 485,478   | SH | DFND | 14 | 129,780 | 355,698   | 0 |
| S&P GLOBAL INC              | COM      | 78409V104 | 1,230   | 3,732     | SH | DFND | 16 | 0       | 3,732     | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A     | 78410G104 | 26,347  | 88,435    | SH | DFND | 14 | 37,230  | 51,205    | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A     | 78410G104 | 74      | 250       | SH | DFND | 16 | 0       | 250       | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A     | 78410G104 | 268     | 900       | SH | DFND | 18 | 0       | 900       | 0 |
| SBA COMMUNICATIONS CORP NEW | CL A     | 78410G104 | 3,951   | 13,263    | SH | DFND | 3  | 0       | 13,263    | 0 |
| SEI INVTS CO                | COM      | 784117103 | 18,941  | 344,503   | SH | DFND | 14 | 121,525 | 222,978   | 0 |
| SEI INVTS CO                | COM      | 784117103 | 390     | 7,100     | SH | DFND | 16 | 0       | 7,100     | 0 |
| SJW GROUP                   | COM      | 784305104 | 715     | 11,510    | SH | DFND | 14 | 5,659   | 5,851     | 0 |
| SJW GROUP                   | COM      | 784305104 | 612     | 9,850     | SH | DFND | 16 | 0       | 9,850     | 0 |
| SL GREEN RLTY CORP          | COM      | 78440X101 | 12,006  | 243,573   | SH | DFND | 14 | 47,272  | 196,301   | 0 |
| SL GREEN RLTY CORP          | COM      | 78440X101 | 5       | 110       | SH | DFND | 16 | 0       | 110       | 0 |
| SLM CORP                    | COM      | 78442P106 | 11,390  | 1,620,229 | SH | DFND | 14 | 590,078 | 1,030,151 | 0 |
| SLM CORP                    | COM      | 78442P106 | 362     | 51,450    | SH | DFND | 16 | 0       | 51,450    | 0 |
| SM ENERGY CO                | COM      | 78454L100 | 717     | 191,252   | SH | DFND | 14 | 14,900  | 176,352   | 0 |
| SPDR S&P 500 ETF TR         | TR UNIT  | 78462F103 | 4,573   | 14,908    | SH | DFND | 10 | 14,908  | 0         | 0 |

|                              |                 |           |         |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| SPDR S&P 500 ETF TR          | TR UNIT         | 78462F103 | 41,481  | 134,520   | SH | DFND | 14 | 86,150  | 48,370    | 0 |
| SPDR S&P 500 ETF TR          | TR UNIT         | 78462F103 | 1,218   | 3,950     | SH | DFND | 16 | 0       | 3,950     | 0 |
| SPDR S&P 500 ETF TR          | TR UNIT         | 78462F103 | 467     | 1,515     | SH | DFND | 18 | 0       | 1,515     | 0 |
| SPDR S&P 500 ETF TR          | TR UNIT         | 78462F103 | 179,261 | 581,336   | SH | DFND | 22 | 581,336 | 0         | 0 |
| SPX CORP                     | COM             | 784635104 | 18,740  | 455,408   | SH | DFND | 14 | 190,613 | 264,795   | 0 |
| SPX CORP                     | COM             | 784635104 | 1,704   | 41,400    | SH | DFND | 16 | 0       | 41,400    | 0 |
| SPS COMMERCE INC             | COM             | 78463M107 | 156     | 2,076     | SH | DFND | 10 | 2,076   | 0         | 0 |
| SPS COMMERCE INC             | COM             | 78463M107 | 22,226  | 295,871   | SH | DFND | 14 | 37,972  | 257,899   | 0 |
| SPS COMMERCE INC             | COM             | 78463M107 | 2,613   | 34,790    | SH | DFND | 16 | 0       | 34,790    | 0 |
| SPDR INDEX SHS FDS           | DJ GLB RL ES ET | 78463X749 | 1,247   | 31,960    | SH | DFND | 18 | 0       | 31,960    | 0 |
| SPDR SER TR                  | BLOMBRG BRC INT | 78464A151 | 676     | 20,115    | SH | DFND | 18 | 0       | 20,115    | 0 |
| SPDR SER TR                  | BLMBRG BRC CNVR | 78464A359 | 29,932  | 494,742   | SH | DFND | 14 | 0       | 494,742   | 0 |
| SPDR SER TR                  | BLOMBERG INTL T | 78464A516 | 2,954   | 102,170   | SH | DFND | 18 | 0       | 102,170   | 0 |
| SPDR SER TR                  | S&P BIOTECH     | 78464A870 | 347     | 3,100     | SH | DFND | 14 | 0       | 3,100     | 0 |
| SS&C TECHNOLOGIES HLDGS INC  | COM             | 78467J100 | 176     | 3,110     | SH | DFND | 10 | 3,110   | 0         | 0 |
| SS&C TECHNOLOGIES HLDGS INC  | COM             | 78467J100 | 11,798  | 208,884   | SH | DFND | 14 | 9,734   | 199,150   | 0 |
| SS&C TECHNOLOGIES HLDGS INC  | COM             | 78467J100 | 209     | 3,700     | SH | DFND | 16 | 0       | 3,700     | 0 |
| SPDR SER TR                  | BLOOMBERG BRCLY | 78468R622 | 684     | 6,757     | SH | DFND | 18 | 0       | 6,757     | 0 |
| SPDR SER TR                  | BLOOMBERG BRCLY | 78468R622 | 335,320 | 3,314,747 | SH | DFND | 3  | 0       | 3,314,747 | 0 |
| SP PLUS CORP                 | COM             | 78469C103 | 3,737   | 180,444   | SH | DFND | 14 | 47,476  | 132,968   | 0 |
| SP PLUS CORP                 | COM             | 78469C103 | 576     | 27,800    | SH | DFND | 16 | 0       | 27,800    | 0 |
| SPX FLOW INC                 | COM             | 78469X107 | 1,893   | 50,571    | SH | DFND | 14 | 6,553   | 44,018    | 0 |
| SVB FINANCIAL GROUP          | COM             | 78486Q101 | 8,869   | 41,150    | SH | DFND | 14 | 17,179  | 23,971    | 0 |
| SVB FINANCIAL GROUP          | COM             | 78486Q101 | 26      | 119       | SH | DFND | 16 | 0       | 119       | 0 |
| SVMK INC                     | COM             | 78489X103 | 254     | 10,775    | SH | DFND | 14 | 10,010  | 765       | 0 |
| SABRA HEALTH CARE REIT INC   | COM             | 78573L106 | 25,365  | 1,757,781 | SH | DFND | 14 | 427,218 | 1,330,563 | 0 |
| SABRA HEALTH CARE REIT INC   | COM             | 78573L106 | 2,403   | 166,500   | SH | DFND | 16 | 0       | 166,500   | 0 |
| SABRA HEALTH CARE REIT INC   | COM             | 78573L106 | 493     | 34,173    | SH | DFND | 3  | 0       | 34,173    | 0 |
| SABRE CORP                   | COM             | 78573M104 | 312     | 38,739    | SH | DFND | 14 | 33,894  | 4,845     | 0 |
| SAFEHOLD INC                 | COM             | 78645L100 | 916     | 15,935    | SH | DFND | 14 | 2,265   | 13,670    | 0 |
| SAFETY INS GROUP INC         | COM             | 78648T100 | 1,332   | 17,471    | SH | DFND | 14 | 2,325   | 15,146    | 0 |
| SAGE THERAPEUTICS INC        | COM             | 78667J108 | 79      | 1,890     | SH | DFND | 14 | 1,890   | 0         | 0 |
| SAGE THERAPEUTICS INC        | COM             | 78667J108 | 249     | 6,000     | SH | DFND | 18 | 0       | 6,000     | 0 |
| SAIA INC                     | COM             | 78709Y105 | 4,437   | 39,909    | SH | DFND | 14 | 8,796   | 31,113    | 0 |
| SAIA INC                     | COM             | 78709Y105 | 1,901   | 17,100    | SH | DFND | 16 | 0       | 17,100    | 0 |
| SAILPOINT TECHNLGIES HLDGS I | COM             | 78781P105 | 207     | 7,818     | SH | DFND | 14 | 7,150   | 668       | 0 |
| ST JOE CO                    | COM             | 790148100 | 732     | 37,702    | SH | DFND | 14 | 4,648   | 33,054    | 0 |
| SALESFORCE COM INC           | COM             | 79466L302 | 1,156   | 6,170     | SH | DFND | 10 | 6,170   | 0         | 0 |
| SALESFORCE COM INC           | COM             | 79466L302 | 132,631 | 708,008   | SH | DFND | 14 | 297,682 | 410,326   | 0 |
| SALESFORCE COM INC           | COM             | 79466L302 | 369     | 1,968     | SH | DFND | 16 | 0       | 1,968     | 0 |
| SALLY BEAUTY HLDGS INC       | COM             | 79546E104 | 5,989   | 478,004   | SH | DFND | 14 | 249,982 | 228,022   | 0 |
| SALLY BEAUTY HLDGS INC       | COM             | 79546E104 | 16      | 1,300     | SH | DFND | 16 | 0       | 1,300     | 0 |

|                              |          |           |        |         |    |      |    |         |         |   |
|------------------------------|----------|-----------|--------|---------|----|------|----|---------|---------|---|
| SANDERSON FARMS INC          | COM      | 800013104 | 473    | 4,081   | SH | DFND | 14 | 3,533   | 548     | 0 |
| SANDY SPRING BANCORP INC     | COM      | 800363103 | 4,979  | 200,927 | SH | DFND | 14 | 28,052  | 172,875 | 0 |
| SANDY SPRING BANCORP INC     | COM      | 800363103 | 120    | 4,850   | SH | DFND | 16 | 0       | 4,850   | 0 |
| SANFILIPPO JOHN B & SON INC  | COM      | 800422107 | 7,448  | 87,282  | SH | DFND | 14 | 13,886  | 73,396  | 0 |
| SANFILIPPO JOHN B & SON INC  | COM      | 800422107 | 1,263  | 14,800  | SH | DFND | 16 | 0       | 14,800  | 0 |
| SANGAMO THERAPEUTICS INC     | COM      | 800677106 | 103    | 11,537  | SH | DFND | 14 | 9,446   | 2,091   | 0 |
| SANMINA CORPORATION          | COM      | 801056102 | 9,261  | 369,836 | SH | DFND | 14 | 59,365  | 310,471 | 0 |
| SANMINA CORPORATION          | COM      | 801056102 | 1,002  | 40,000  | SH | DFND | 16 | 0       | 40,000  | 0 |
| SANTANDER CONSUMER USA HDG I | COM      | 80283M101 | 348    | 18,900  | SH | DFND | 10 | 18,900  | 0       | 0 |
| SANTANDER CONSUMER USA HDG I | COM      | 80283M101 | 2,670  | 145,050 | SH | DFND | 14 | 21,960  | 123,090 | 0 |
| SAP SE                       | SPON ADR | 803054204 | 2,493  | 17,804  | SH | DFND | 10 | 17,804  | 0       | 0 |
| SAREPTA THERAPEUTICS INC     | COM      | 803607100 | 495    | 3,090   | SH | DFND | 14 | 3,050   | 40      | 0 |
| SAREPTA THERAPEUTICS INC     | COM      | 803607100 | 5,484  | 34,200  | SH | DFND | 18 | 0       | 34,200  | 0 |
| SAUL CTRS INC                | COM      | 804395101 | 458    | 14,206  | SH | DFND | 14 | 2,026   | 12,180  | 0 |
| SCANSOURCE INC               | COM      | 806037107 | 6,205  | 257,592 | SH | DFND | 14 | 40,172  | 217,420 | 0 |
| SCANSOURCE INC               | COM      | 806037107 | 785    | 32,580  | SH | DFND | 16 | 0       | 32,580  | 0 |
| HENRY SCHEIN INC             | COM      | 806407102 | 6,815  | 116,707 | SH | DFND | 14 | 47,398  | 69,309  | 0 |
| HENRY SCHEIN INC             | COM      | 806407102 | 19     | 320     | SH | DFND | 16 | 0       | 320     | 0 |
| SCHLUMBERGER LTD             | COM      | 806857108 | 122    | 6,630   | SH | DFND | 10 | 6,630   | 0       | 0 |
| SCHLUMBERGER LTD             | COM      | 806857108 | 9,157  | 497,944 | SH | DFND | 14 | 455,479 | 42,465  | 0 |
| SCHLUMBERGER LTD             | COM      | 806857108 | 54     | 2,915   | SH | DFND | 16 | 0       | 2,915   | 0 |
| SCHNITZER STL INDS           | CL A     | 806882106 | 219    | 12,397  | SH | DFND | 10 | 12,397  | 0       | 0 |
| SCHNITZER STL INDS           | CL A     | 806882106 | 4,395  | 249,128 | SH | DFND | 14 | 1,853   | 247,275 | 0 |
| SCHNEIDER NATIONAL INC       | CL B     | 80689H102 | 4,379  | 177,500 | SH | DFND | 14 | 1,600   | 175,900 | 0 |
| SCHOLASTIC CORP              | COM      | 807066105 | 1,085  | 36,251  | SH | DFND | 14 | 4,371   | 31,880  | 0 |
| SCHWAB CHARLES CORP          | COM      | 808513105 | 1,016  | 30,125  | SH | DFND | 10 | 30,125  | 0       | 0 |
| SCHWAB CHARLES CORP          | COM      | 808513105 | 30,227 | 895,889 | SH | DFND | 14 | 380,007 | 515,882 | 0 |
| SCHWAB CHARLES CORP          | COM      | 808513105 | 84     | 2,485   | SH | DFND | 16 | 0       | 2,485   | 0 |
| SCHWEITZER-MAUDUIT INTL INC  | COM      | 808541106 | 2,681  | 80,233  | SH | DFND | 14 | 10,966  | 69,267  | 0 |
| SCHWEITZER-MAUDUIT INTL INC  | COM      | 808541106 | 386    | 11,550  | SH | DFND | 16 | 0       | 11,550  | 0 |
| SCIENCE APPLICATIONS INTL CO | COM      | 808625107 | 23,075 | 297,053 | SH | DFND | 14 | 75,686  | 221,367 | 0 |
| SCIENCE APPLICATIONS INTL CO | COM      | 808625107 | 321    | 4,130   | SH | DFND | 16 | 0       | 4,130   | 0 |
| SCIENCE APPLICATIONS INTL CO | COM      | 808625107 | 101    | 1,300   | SH | DFND | 18 | 0       | 1,300   | 0 |
| SCIENTIFIC GAMES CORP        | COM      | 80874P109 | 155    | 10,050  | SH | DFND | 14 | 9,107   | 943     | 0 |
| SCOTTS MIRACLE GRO CO        | CL A     | 810186106 | 11,513 | 85,617  | SH | DFND | 14 | 37,676  | 47,941  | 0 |
| SCOTTS MIRACLE GRO CO        | CL A     | 810186106 | 187    | 1,390   | SH | DFND | 16 | 0       | 1,390   | 0 |
| SCRIPPS E W CO OHIO          | CL A NEW | 811054402 | 561    | 64,098  | SH | DFND | 14 | 8,331   | 55,767  | 0 |
| SEACHANGE INTL INC           | COM      | 811699107 | 17     | 11,240  | SH | DFND | 14 | 11,240  | 0       | 0 |
| SEACOAST BKG CORP FLA        | COM NEW  | 811707801 | 1,261  | 61,814  | SH | DFND | 14 | 7,434   | 54,380  | 0 |
| SEACOR HOLDINGS INC          | COM      | 811904101 | 603    | 21,280  | SH | DFND | 14 | 2,839   | 18,441  | 0 |
| SEALED AIR CORP NEW          | COM      | 81211K100 | 4,984  | 151,716 | SH | DFND | 14 | 49,761  | 101,955 | 0 |
| SEALED AIR CORP NEW          | COM      | 81211K100 | 9      | 277     | SH | DFND | 16 | 0       | 277     | 0 |
| SEATTLE GENETICS INC         | COM      | 812578102 | 1,670  | 9,831   | SH | DFND | 14 | 5,461   | 4,370   | 0 |
| SEATTLE GENETICS INC         | COM      | 812578102 | 1,781  | 10,480  | SH | DFND | 18 | 0       | 10,480  | 0 |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 733     | 7,320     | SH | DFND | 18 | 0       | 7,320     | 0 |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 363     | 6,190     | SH | DFND | 18 | 0       | 6,190     | 0 |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR | 81369Y407 | 530     | 4,150     | SH | DFND | 18 | 0       | 4,150     | 0 |
| SELECT SECTOR SPDR TR        | ENERGY         | 81369Y506 | 5,515   | 145,700   | SH | DFND | 14 | 0       | 145,700   | 0 |
| SELECT SECTOR SPDR TR        | ENERGY         | 81369Y506 | 343     | 9,070     | SH | DFND | 18 | 0       | 9,070     | 0 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 692     | 29,910    | SH | DFND | 18 | 0       | 29,910    | 0 |
| SELECT SECTOR SPDR TR        | SBI INT-INDS   | 81369Y704 | 441     | 6,419     | SH | DFND | 18 | 0       | 6,419     | 0 |
| SELECT SECTOR SPDR TR        | TECHNOLOGY     | 81369Y803 | 1,333   | 13,010    | SH | DFND | 10 | 13,010  | 0         | 0 |
| SELECT SECTOR SPDR TR        | TECHNOLOGY     | 81369Y803 | 481     | 4,600     | SH | DFND | 14 | 0       | 4,600     | 0 |
| SELECT SECTOR SPDR TR        | TECHNOLOGY     | 81369Y803 | 1,296   | 12,400    | SH | DFND | 18 | 0       | 12,400    | 0 |
| SELECT ENERGY SVCS INC       | CL A COM       | 81617J301 | 12      | 2,504     | SH | DFND | 10 | 2,504   | 0         | 0 |
| SELECT ENERGY SVCS INC       | CL A COM       | 81617J301 | 1,317   | 268,699   | SH | DFND | 14 | 5,140   | 263,559   | 0 |
| SELECT MED HLDGS CORP        | COM            | 81619Q105 | 9,705   | 658,850   | SH | DFND | 14 | 125,368 | 533,482   | 0 |
| SELECT MED HLDGS CORP        | COM            | 81619Q105 | 1,608   | 109,150   | SH | DFND | 16 | 0       | 109,150   | 0 |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 2,211   | 41,924    | SH | DFND | 14 | 19,014  | 22,910    | 0 |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 282     | 5,350     | SH | DFND | 16 | 0       | 5,350     | 0 |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 55      | 1,050     | SH | DFND | 18 | 0       | 1,050     | 0 |
| SEMTECH CORP                 | COM            | 816850101 | 41,432  | 793,406   | SH | DFND | 14 | 193,190 | 600,216   | 0 |
| SEMTECH CORP                 | COM            | 816850101 | 1,149   | 22,000    | SH | DFND | 16 | 0       | 22,000    | 0 |
| SEMPRA ENERGY                | COM            | 816851109 | 110,993 | 946,800   | SH | DFND | 14 | 207,386 | 739,414   | 0 |
| SEMPRA ENERGY                | COM            | 816851109 | 1,039   | 8,862     | SH | DFND | 16 | 0       | 8,862     | 0 |
| SEMPRA ENERGY                | COM            | 816851109 | 293     | 2,500     | SH | DFND | 18 | 0       | 2,500     | 0 |
| SENECA FOODS CORP NEW        | CL A           | 817070501 | 34      | 1,009     | SH | DFND | 10 | 1,009   | 0         | 0 |
| SENECA FOODS CORP NEW        | CL A           | 817070501 | 285     | 8,431     | SH | DFND | 14 | 1,120   | 7,311     | 0 |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 18,112  | 347,238   | SH | DFND | 14 | 110,933 | 236,305   | 0 |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 1,257   | 24,100    | SH | DFND | 16 | 0       | 24,100    | 0 |
| SERVICE CORP INTL            | COM            | 817565104 | 2,926   | 75,248    | SH | DFND | 14 | 39,213  | 36,035    | 0 |
| SERVICE CORP INTL            | COM            | 817565104 | 51      | 1,300     | SH | DFND | 16 | 0       | 1,300     | 0 |
| SERVICE CORP INTL            | COM            | 817565104 | 60      | 1,550     | SH | DFND | 18 | 0       | 1,550     | 0 |
| SERVICE PPTYS TR             | COM SH BEN INT | 81761L102 | 15,652  | 2,207,668 | SH | DFND | 14 | 588,672 | 1,618,996 | 0 |
| SERVICE PPTYS TR             | COM SH BEN INT | 81761L102 | 211     | 29,800    | SH | DFND | 16 | 0       | 29,800    | 0 |
| SERVICENOW INC               | COM            | 81762P102 | 60,446  | 149,228   | SH | DFND | 14 | 62,830  | 86,398    | 0 |
| SERVICENOW INC               | COM            | 81762P102 | 172     | 424       | SH | DFND | 16 | 0       | 424       | 0 |
| SERVICESOURCE INTL INC       | COM            | 81763U100 | 27      | 17,071    | SH | DFND | 14 | 11,115  | 5,956     | 0 |
| SERVISFIRST BANCSHARES INC   | COM            | 81768T108 | 1,985   | 55,505    | SH | DFND | 14 | 7,655   | 47,850    | 0 |
| SHAKE SHACK INC              | CL A           | 819047101 | 2,201   | 41,542    | SH | DFND | 14 | 5,204   | 36,338    | 0 |
| SHENANDOAH TELECOMMUNICATION | COM            | 82312B106 | 2,778   | 56,353    | SH | DFND | 14 | 7,606   | 48,747    | 0 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 79,060  | 136,818   | SH | DFND | 14 | 45,613  | 91,205    | 0 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 318     | 550       | SH | DFND | 16 | 0       | 550       | 0 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 1,560   | 2,700     | SH | DFND | 18 | 0       | 2,700     | 0 |
| SHOE CARNIVAL INC            | COM            | 824889109 | 252     | 8,619     | SH | DFND | 10 | 8,619   | 0         | 0 |
| SHOE CARNIVAL INC            | COM            | 824889109 | 394     | 13,466    | SH | DFND | 14 | 4,041   | 9,425     | 0 |
| SHOCKWAVE MED INC            | COM            | 82489T104 | 102     | 2,145     | SH | DFND | 14 | 2,145   | 0         | 0 |
| SHOCKWAVE MED INC            | COM            | 82489T104 | 1,776   | 37,500    | SH | DFND | 18 | 0       | 37,500    | 0 |
| SHUTTERSTOCK INC             | COM            | 825690100 | 900     | 25,727    | SH | DFND | 14 | 5,470   | 20,257    | 0 |
| SHYFT GROUP INC              | COM            | 825698103 | 2,699   | 160,299   | SH | DFND | 14 | 40,390  | 119,909   | 0 |

|                              |              |           |        |           |    |      |    |           |           |   |
|------------------------------|--------------|-----------|--------|-----------|----|------|----|-----------|-----------|---|
| SHYFT GROUP INC              | COM          | 825698103 | 581    | 34,500    | SH | DFND | 16 | 0         | 34,500    | 0 |
| SIGNATURE BK NEW YORK N Y    | COM          | 82669G104 | 23,542 | 220,186   | SH | DFND | 14 | 70,814    | 149,372   | 0 |
| SIGNATURE BK NEW YORK N Y    | COM          | 82669G104 | 563    | 5,270     | SH | DFND | 16 | 0         | 5,270     | 0 |
| SIGA TECHNOLOGIES INC        | COM          | 826917106 | 130    | 21,934    | SH | DFND | 14 | 19,120    | 2,814     | 0 |
| SILICON LABORATORIES INC     | COM          | 826919102 | 1,036  | 10,330    | SH | DFND | 14 | 7,498     | 2,832     | 0 |
| SILGAN HOLDINGS INC          | COM          | 827048109 | 97     | 3,000     | SH | DFND | 10 | 3,000     | 0         | 0 |
| SILGAN HOLDINGS INC          | COM          | 827048109 | 1,810  | 55,890    | SH | DFND | 14 | 37,440    | 18,450    | 0 |
| SILGAN HOLDINGS INC          | COM          | 827048109 | 39     | 1,200     | SH | DFND | 16 | 0         | 1,200     | 0 |
| SILGAN HOLDINGS INC          | COM          | 827048109 | 55     | 1,700     | SH | DFND | 18 | 0         | 1,700     | 0 |
| SILK RD MED INC              | COM          | 82710M100 | 101    | 2,410     | SH | DFND | 14 | 2,410     | 0         | 0 |
| SILK RD MED INC              | COM          | 82710M100 | 2,074  | 49,500    | SH | DFND | 18 | 0         | 49,500    | 0 |
| SIMMONS 1ST NATL CORP        | CL A \$1 PAR | 828730200 | 23,425 | 1,369,074 | SH | DFND | 14 | 200,421   | 1,168,653 | 0 |
| SIMMONS 1ST NATL CORP        | CL A \$1 PAR | 828730200 | 1,914  | 111,850   | SH | DFND | 16 | 0         | 111,850   | 0 |
| SIMON PPTY GROUP INC NEW     | COM          | 828806109 | 60     | 871       | SH | DFND | 10 | 871       | 0         | 0 |
| SIMON PPTY GROUP INC NEW     | COM          | 828806109 | 16,965 | 248,106   | SH | DFND | 14 | 101,976   | 146,130   | 0 |
| SIMON PPTY GROUP INC NEW     | COM          | 828806109 | 47     | 692       | SH | DFND | 16 | 0         | 692       | 0 |
| SIMON PPTY GROUP INC NEW     | COM          | 828806109 | 8,197  | 119,881   | SH | DFND | 3  | 0         | 119,881   | 0 |
| SIMPSON MANUFACTURING CO INC | COM          | 829073105 | 4,921  | 58,339    | SH | DFND | 14 | 8,771     | 49,568    | 0 |
| SIMULATIONS PLUS INC         | COM          | 829214105 | 1,409  | 23,548    | SH | DFND | 14 | 2,060     | 21,488    | 0 |
| SIRIUS XM HOLDINGS INC       | COM          | 82968B103 | 454    | 77,380    | SH | DFND | 14 | 51,230    | 26,150    | 0 |
| SITE CENTERS CORP            | COM          | 82981J109 | 13,781 | 1,701,347 | SH | DFND | 14 | 132,434   | 1,568,913 | 0 |
| SITE CENTERS CORP            | COM          | 82981J109 | 73     | 9,000     | SH | DFND | 16 | 0         | 9,000     | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM          | 82982L103 | 375    | 3,292     | SH | DFND | 14 | 3,292     | 0         | 0 |
| SIX FLAGS ENTMT CORP NEW     | COM          | 83001A102 | 218    | 11,360    | SH | DFND | 14 | 9,980     | 1,380     | 0 |
| SKECHERS U S A INC           | CL A         | 830566105 | 656    | 20,918    | SH | DFND | 14 | 18,527    | 2,391     | 0 |
| SKYLINE CHAMPION CORPORATION | COM          | 830830105 | 258    | 10,596    | SH | DFND | 14 | 9,870     | 726       | 0 |
| SKYWEST INC                  | COM          | 830879102 | 16,098 | 493,499   | SH | DFND | 14 | 49,218    | 444,281   | 0 |
| SKYWEST INC                  | COM          | 830879102 | 359    | 11,000    | SH | DFND | 16 | 0         | 11,000    | 0 |
| SKYWORKS SOLUTIONS INC       | COM          | 83088M102 | 46,869 | 366,566   | SH | DFND | 14 | 71,051    | 295,515   | 0 |
| SKYWORKS SOLUTIONS INC       | COM          | 83088M102 | 433    | 3,385     | SH | DFND | 16 | 0         | 3,385     | 0 |
| SLACK TECHNOLOGIES INC       | COM CL A     | 83088V102 | 390    | 12,530    | SH | DFND | 14 | 12,350    | 180       | 0 |
| SLEEP NUMBER CORP            | COM          | 83125X103 | 1,361  | 32,675    | SH | DFND | 14 | 4,145     | 28,530    | 0 |
| SMITH & WESSON BRANDS INC    | COM          | 831754106 | 10,284 | 477,867   | SH | DFND | 14 | 171,899   | 305,968   | 0 |
| SMITH & WESSON BRANDS INC    | COM          | 831754106 | 1,711  | 79,500    | SH | DFND | 16 | 0         | 79,500    | 0 |
| SMITH A O CORP               | COM          | 831865209 | 7,472  | 158,573   | SH | DFND | 14 | 43,954    | 114,619   | 0 |
| SMITH A O CORP               | COM          | 831865209 | 13     | 280       | SH | DFND | 16 | 0         | 280       | 0 |
| SMUCKER J M CO               | COM NEW      | 832696405 | 28,032 | 264,930   | SH | DFND | 14 | 72,871    | 192,059   | 0 |
| SMUCKER J M CO               | COM NEW      | 832696405 | 176    | 1,659     | SH | DFND | 16 | 0         | 1,659     | 0 |
| SNAP ON INC                  | COM          | 833034101 | 6,146  | 44,370    | SH | DFND | 14 | 18,132    | 26,238    | 0 |
| SNAP ON INC                  | COM          | 833034101 | 18     | 128       | SH | DFND | 16 | 0         | 128       | 0 |
| SNAP INC                     | CL A         | 83304A106 | 424    | 18,070    | SH | DFND | 14 | 17,550    | 520       | 0 |
| SOLAREdge TECHNOLOGIES INC   | COM          | 83417M104 | 7,251  | 52,250    | SH | DFND | 14 | 5,770     | 46,480    | 0 |
| SOLARWINDS CORP              | COM          | 83417Q105 | 27,822 | 1,574,560 | SH | DFND | 10 | 1,574,560 | 0         | 0 |
| SOLARWINDS CORP              | COM          | 83417Q105 | 46     | 2,600     | SH | DFND | 14 | 2,600     | 0         | 0 |
| SOLARIS OILFIELD INFRSTR INC | COM CL A     | 83418M103 | 120    | 16,230    | SH | DFND | 14 | 16,230    | 0         | 0 |
| SONIC AUTOMOTIVE INC         | CL A         | 83545G102 | 9,548  | 299,205   | SH | DFND | 14 | 38,517    | 260,688   | 0 |

|                              |                |           |        |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| SONIC AUTOMOTIVE INC         | CL A           | 83545G102 | 1,500  | 47,000    | SH | DFND | 16 | 0       | 47,000    | 0 |
| SONOCO PRODS CO              | COM            | 835495102 | 789    | 15,095    | SH | DFND | 14 | 13,323  | 1,772     | 0 |
| SONOS INC                    | COM            | 83570H108 | 218    | 14,900    | SH | DFND | 14 | 14,900  | 0         | 0 |
| SOUTH JERSEY INDS INC        | COM            | 838518108 | 2,780  | 111,231   | SH | DFND | 14 | 14,047  | 97,184    | 0 |
| SOUTH ST CORP                | COM            | 840441109 | 4,677  | 98,127    | SH | DFND | 14 | 8,982   | 89,145    | 0 |
| SOUTH ST CORP                | COM            | 840441109 | 79     | 1,650     | SH | DFND | 16 | 0       | 1,650     | 0 |
| SOUTHERN CO                  | COM            | 842587107 | 57,861 | 1,115,925 | SH | DFND | 14 | 378,476 | 737,449   | 0 |
| SOUTHERN CO                  | COM            | 842587107 | 117    | 2,265     | SH | DFND | 16 | 0       | 2,265     | 0 |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 1,054  | 26,500    | SH | DFND | 10 | 26,500  | 0         | 0 |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 923    | 23,209    | SH | DFND | 14 | 5,009   | 18,200    | 0 |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 12     | 300       | SH | DFND | 16 | 0       | 300       | 0 |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 84     | 2,100     | SH | DFND | 18 | 0       | 2,100     | 0 |
| SOUTHERN NATL BANCORP OF VA  | COM            | 843395104 | 1,137  | 117,297   | SH | DFND | 14 | 18,140  | 99,157    | 0 |
| SOUTHERN NATL BANCORP OF VA  | COM            | 843395104 | 77     | 7,900     | SH | DFND | 16 | 0       | 7,900     | 0 |
| SOUTHSIDE BANCSHARES INC     | COM            | 84470P109 | 1,020  | 36,784    | SH | DFND | 14 | 4,740   | 32,044    | 0 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 516    | 15,100    | SH | DFND | 10 | 15,100  | 0         | 0 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 21,059 | 616,134   | SH | DFND | 14 | 197,290 | 418,844   | 0 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 37     | 1,095     | SH | DFND | 16 | 0       | 1,095     | 0 |
| SOUTHWEST GAS HOLDINGS INC   | COM            | 844895102 | 125    | 1,813     | SH | DFND | 10 | 1,813   | 0         | 0 |
| SOUTHWEST GAS HOLDINGS INC   | COM            | 844895102 | 4,157  | 60,203    | SH | DFND | 14 | 33,533  | 26,670    | 0 |
| SOUTHWESTERN ENERGY CO       | COM            | 845467109 | 68     | 26,697    | SH | DFND | 10 | 26,697  | 0         | 0 |
| SOUTHWESTERN ENERGY CO       | COM            | 845467109 | 3,603  | 1,407,517 | SH | DFND | 14 | 82,573  | 1,324,944 | 0 |
| SPARTANNASH CO               | COM            | 847215100 | 5,527  | 260,087   | SH | DFND | 14 | 5,057   | 255,030   | 0 |
| SPECTRUM PHARMACEUTICALS INC | COM            | 84763A108 | 452    | 133,871   | SH | DFND | 14 | 17,476  | 116,395   | 0 |
| SPIRIT AIRLS INC             | COM            | 848577102 | 3,885  | 218,239   | SH | DFND | 14 | 6,539   | 211,700   | 0 |
| SPIRE INC                    | COM            | 84857L101 | 12,566 | 191,238   | SH | DFND | 14 | 39,810  | 151,428   | 0 |
| SPIRE INC                    | COM            | 84857L101 | 1,733  | 26,370    | SH | DFND | 16 | 0       | 26,370    | 0 |
| SPIRIT RLTY CAP INC NEW      | COM NEW        | 84860W300 | 43,173 | 1,238,469 | SH | DFND | 14 | 215,600 | 1,022,869 | 0 |
| SPIRIT RLTY CAP INC NEW      | COM NEW        | 84860W300 | 1,147  | 32,900    | SH | DFND | 16 | 0       | 32,900    | 0 |
| SPIRIT RLTY CAP INC NEW      | COM NEW        | 84860W300 | 17,782 | 510,102   | SH | DFND | 3  | 0       | 510,102   | 0 |
| SPLUNK INC                   | COM            | 848637104 | 1,270  | 6,390     | SH | DFND | 14 | 6,300   | 90        | 0 |
| SPOK HLDGS INC               | COM            | 84863T106 | 195    | 20,877    | SH | DFND | 14 | 2,237   | 18,640    | 0 |
| SPROUTS FMRS MKT INC         | COM            | 85208M102 | 11,175 | 436,690   | SH | DFND | 14 | 208,540 | 228,150   | 0 |
| SPROUTS FMRS MKT INC         | COM            | 85208M102 | 384    | 15,000    | SH | DFND | 16 | 0       | 15,000    | 0 |
| SQUARE INC                   | CL A           | 852234103 | 1,351  | 12,870    | SH | DFND | 14 | 12,670  | 200       | 0 |
| STAAR SURGICAL CO            | COM PAR \$0.01 | 852312305 | 621    | 10,096    | SH | DFND | 14 | 6,094   | 4,002     | 0 |
| STAG INDL INC                | COM            | 85254J102 | 366    | 12,475    | SH | DFND | 14 | 12,475  | 0         | 0 |
| STAG INDL INC                | COM            | 85254J102 | 435    | 14,835    | SH | DFND | 3  | 0       | 14,835    | 0 |
| STAMPS COM INC               | COM NEW        | 852857200 | 74     | 401       | SH | DFND | 10 | 401     | 0         | 0 |
| STAMPS COM INC               | COM NEW        | 852857200 | 79,699 | 433,877   | SH | DFND | 14 | 88,453  | 345,424   | 0 |
| STAMPS COM INC               | COM NEW        | 852857200 | 3,222  | 17,540    | SH | DFND | 16 | 0       | 17,540    | 0 |
| STANDARD MTR PRODS INC       | COM            | 853666105 | 1,681  | 40,809    | SH | DFND | 14 | 16,773  | 24,036    | 0 |
| STANDEX INTL CORP            | COM            | 854231107 | 5,275  | 91,657    | SH | DFND | 14 | 14,258  | 77,399    | 0 |
| STANDEX INTL CORP            | COM            | 854231107 | 806    | 14,000    | SH | DFND | 16 | 0       | 14,000    | 0 |
| STANLEY BLACK & DECKER INC   | COM            | 854502101 | 21,337 | 153,085   | SH | DFND | 14 | 52,179  | 100,906   | 0 |

|                              |                 |           |        |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| STANLEY BLACK & DECKER INC   | COM             | 854502101 | 46     | 329       | SH | DFND | 16 | 0       | 329       | 0 |
| STAR GROUP L P               | UNIT LTD PARTNR | 85512C105 | 224    | 25,500    | SH | DFND | 14 | 11,300  | 14,200    | 0 |
| STARBUCKS CORP               | COM             | 855244109 | 510    | 6,926     | SH | DFND | 10 | 6,926   | 0         | 0 |
| STARBUCKS CORP               | COM             | 855244109 | 73,551 | 999,468   | SH | DFND | 14 | 387,752 | 611,716   | 0 |
| STARBUCKS CORP               | COM             | 855244109 | 189    | 2,570     | SH | DFND | 16 | 0       | 2,570     | 0 |
| STARWOOD PPTY TR INC         | COM             | 85571B105 | 38,048 | 2,543,312 | SH | DFND | 14 | 433,212 | 2,110,100 | 0 |
| STARWOOD PPTY TR INC         | COM             | 85571B105 | 492    | 32,900    | SH | DFND | 16 | 0       | 32,900    | 0 |
| STATE STR CORP               | COM             | 857477103 | 31,762 | 499,792   | SH | DFND | 14 | 148,638 | 351,154   | 0 |
| STATE STR CORP               | COM             | 857477103 | 49     | 770       | SH | DFND | 16 | 0       | 770       | 0 |
| STEEL DYNAMICS INC           | COM             | 858119100 | 106    | 4,070     | SH | DFND | 10 | 4,070   | 0         | 0 |
| STEEL DYNAMICS INC           | COM             | 858119100 | 49,705 | 1,905,134 | SH | DFND | 14 | 390,618 | 1,514,516 | 0 |
| STEEL DYNAMICS INC           | COM             | 858119100 | 888    | 34,040    | SH | DFND | 16 | 0       | 34,040    | 0 |
| STEEL DYNAMICS INC           | COM             | 858119100 | 913    | 35,000    | SH | DFND | 18 | 0       | 35,000    | 0 |
| STEELCASE INC                | CL A            | 858155203 | 269    | 22,281    | SH | DFND | 10 | 22,281  | 0         | 0 |
| STEELCASE INC                | CL A            | 858155203 | 4,841  | 401,447   | SH | DFND | 14 | 78,413  | 323,034   | 0 |
| STEELCASE INC                | CL A            | 858155203 | 854    | 70,800    | SH | DFND | 16 | 0       | 70,800    | 0 |
| STEELCASE INC                | CL A            | 858155203 | 94     | 7,817     | SH | DFND | 18 | 0       | 7,817     | 0 |
| STEPAN CO                    | COM             | 858586100 | 414    | 4,259     | SH | DFND | 10 | 4,259   | 0         | 0 |
| STEPAN CO                    | COM             | 858586100 | 8,194  | 84,384    | SH | DFND | 14 | 6,037   | 78,347    | 0 |
| STEPAN CO                    | COM             | 858586100 | 592    | 6,100     | SH | DFND | 16 | 0       | 6,100     | 0 |
| STERICYCLE INC               | COM             | 858912108 | 747    | 13,349    | SH | DFND | 14 | 11,714  | 1,635     | 0 |
| STERLING BANCORP DEL         | COM             | 85917A100 | 7,298  | 622,709   | SH | DFND | 14 | 138,528 | 484,181   | 0 |
| STERLING BANCORP DEL         | COM             | 85917A100 | 240    | 20,450    | SH | DFND | 16 | 0       | 20,450    | 0 |
| STERLING BANCORP INC         | COM             | 85917W102 | 154    | 42,989    | SH | DFND | 14 | 1,370   | 41,619    | 0 |
| STERLING BANCORP INC         | COM             | 85917W102 | 72     | 20,150    | SH | DFND | 16 | 0       | 20,150    | 0 |
| STEWART INFORMATION SVCS COR | COM             | 860372101 | 1,185  | 36,452    | SH | DFND | 14 | 6,880   | 29,572    | 0 |
| STIFEL FINL CORP             | COM             | 860630102 | 49,993 | 1,054,038 | SH | DFND | 14 | 249,815 | 804,223   | 0 |
| STIFEL FINL CORP             | COM             | 860630102 | 2,874  | 60,600    | SH | DFND | 16 | 0       | 60,600    | 0 |
| STORE CAP CORP               | COM             | 862121100 | 780    | 32,740    | SH | DFND | 14 | 28,740  | 4,000     | 0 |
| STRATEGIC ED INC             | COM             | 86272C103 | 11,112 | 72,320    | SH | DFND | 14 | 28,617  | 43,703    | 0 |
| STRATEGIC ED INC             | COM             | 86272C103 | 1,132  | 7,370     | SH | DFND | 16 | 0       | 7,370     | 0 |
| STRYKER CORPORATION          | COM             | 863667101 | 51,376 | 285,120   | SH | DFND | 14 | 108,080 | 177,040   | 0 |
| STRYKER CORPORATION          | COM             | 863667101 | 126    | 699       | SH | DFND | 16 | 0       | 699       | 0 |
| STURM RUGER & CO INC         | COM             | 864159108 | 1,642  | 21,609    | SH | DFND | 14 | 4,054   | 17,555    | 0 |
| SUMMIT FINL GROUP INC        | COM             | 86606G101 | 69     | 4,199     | SH | DFND | 14 | 1,080   | 3,119     | 0 |
| SUMMIT FINL GROUP INC        | COM             | 86606G101 | 136    | 8,270     | SH | DFND | 16 | 0       | 8,270     | 0 |
| SUMMIT HOTEL PPTYS INC       | COM             | 866082100 | 65     | 10,942    | SH | DFND | 10 | 10,942  | 0         | 0 |
| SUMMIT HOTEL PPTYS INC       | COM             | 866082100 | 4,052  | 683,363   | SH | DFND | 14 | 15,710  | 667,653   | 0 |
| SUN CMNTYS INC               | COM             | 866674104 | 15,945 | 117,518   | SH | DFND | 14 | 4,097   | 113,421   | 0 |
| SUN CMNTYS INC               | COM             | 866674104 | 7,997  | 58,939    | SH | DFND | 3  | 0       | 58,939    | 0 |
| SUNCOKE ENERGY INC           | COM             | 86722A103 | 1,518  | 513,002   | SH | DFND | 14 | 12,214  | 500,788   | 0 |
| SUNRUN INC                   | COM             | 86771W105 | 1,907  | 96,700    | SH | DFND | 14 | 14,750  | 81,950    | 0 |
| SUNSTONE HOTEL INVS INC NEW  | COM             | 867892101 | 472    | 57,970    | SH | DFND | 14 | 16,544  | 41,426    | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM             | 868459108 | 377    | 15,859    | SH | DFND | 10 | 15,859  | 0         | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM             | 868459108 | 12,462 | 524,706   | SH | DFND | 14 | 67,995  | 456,711   | 0 |

|                               |               |           |        |           |    |      |    |         |           |   |
|-------------------------------|---------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| SUPERNUS PHARMACEUTICALS INC  | COM           | 868459108 | 1,744  | 73,450    | SH | DFND | 16 | 0       | 73,450    | 0 |
| SUPERNUS PHARMACEUTICALS INC  | COM           | 868459108 | 91     | 3,841     | SH | DFND | 18 | 0       | 3,841     | 0 |
| SURMODICS INC                 | COM           | 868873100 | 61     | 1,400     | SH | DFND | 10 | 1,400   | 0         | 0 |
| SURMODICS INC                 | COM           | 868873100 | 849    | 19,638    | SH | DFND | 14 | 4,569   | 15,069    | 0 |
| SYKES ENTERPRISES INC         | COM           | 871237103 | 86     | 3,106     | SH | DFND | 10 | 3,106   | 0         | 0 |
| SYKES ENTERPRISES INC         | COM           | 871237103 | 1,298  | 46,930    | SH | DFND | 14 | 5,671   | 41,259    | 0 |
| SYNAPTICS INC                 | COM           | 87157D109 | 18,692 | 310,916   | SH | DFND | 14 | 92,889  | 218,027   | 0 |
| SYNAPTICS INC                 | COM           | 87157D109 | 454    | 7,550     | SH | DFND | 16 | 0       | 7,550     | 0 |
| SYNOPSYS INC                  | COM           | 871607107 | 1,090  | 5,590     | SH | DFND | 10 | 5,590   | 0         | 0 |
| SYNOPSYS INC                  | COM           | 871607107 | 57,112 | 292,884   | SH | DFND | 14 | 67,839  | 225,045   | 0 |
| SYNOPSYS INC                  | COM           | 871607107 | 65     | 331       | SH | DFND | 16 | 0       | 331       | 0 |
| SYNOVUS FINL CORP             | COM NEW       | 87161C501 | 181    | 8,831     | SH | DFND | 10 | 8,831   | 0         | 0 |
| SYNOVUS FINL CORP             | COM NEW       | 87161C501 | 20,071 | 977,631   | SH | DFND | 14 | 270,367 | 707,264   | 0 |
| SYNOVUS FINL CORP             | COM NEW       | 87161C501 | 307    | 14,950    | SH | DFND | 16 | 0       | 14,950    | 0 |
| SYNNEX CORP                   | COM           | 87162W100 | 17,474 | 145,896   | SH | DFND | 14 | 46,217  | 99,679    | 0 |
| SYNNEX CORP                   | COM           | 87162W100 | 353    | 2,950     | SH | DFND | 16 | 0       | 2,950     | 0 |
| SYNDAX PHARMACEUTICALS INC    | COM           | 87164F105 | 195    | 13,170    | SH | DFND | 14 | 1,970   | 11,200    | 0 |
| SYNCHRONY FINANCIAL           | COM           | 87165B103 | 15,353 | 692,836   | SH | DFND | 14 | 210,023 | 482,813   | 0 |
| SYNCHRONY FINANCIAL           | COM           | 87165B103 | 23     | 1,019     | SH | DFND | 16 | 0       | 1,019     | 0 |
| SYNEOS HEALTH INC             | CL A          | 87166B102 | 2,295  | 39,400    | SH | DFND | 14 | 8,160   | 31,240    | 0 |
| SYSCO CORP                    | COM           | 871829107 | 239    | 4,370     | SH | DFND | 10 | 4,370   | 0         | 0 |
| SYSCO CORP                    | COM           | 871829107 | 24,167 | 442,135   | SH | DFND | 14 | 167,152 | 274,983   | 0 |
| SYSCO CORP                    | COM           | 871829107 | 61     | 1,120     | SH | DFND | 16 | 0       | 1,120     | 0 |
| TCF FINANCIAL CORPORATION NE  | COM           | 872307103 | 1,523  | 51,781    | SH | DFND | 14 | 24,854  | 26,927    | 0 |
| TD AMERITRADE HLDG CORP       | COM           | 87236Y108 | 377    | 10,356    | SH | DFND | 14 | 10,176  | 180       | 0 |
| TJX COS INC NEW               | COM           | 872540109 | 48,014 | 949,653   | SH | DFND | 14 | 398,104 | 551,549   | 0 |
| TJX COS INC NEW               | COM           | 872540109 | 132    | 2,610     | SH | DFND | 16 | 0       | 2,610     | 0 |
| TJX COS INC NEW               | COM           | 872540109 | 354    | 7,000     | SH | DFND | 18 | 0       | 7,000     | 0 |
| T-MOBILE US INC               | COM           | 872590104 | 42,556 | 408,603   | SH | DFND | 14 | 177,744 | 230,859   | 0 |
| T-MOBILE US INC               | COM           | 872590104 | 129    | 1,240     | SH | DFND | 16 | 0       | 1,240     | 0 |
| T-MOBILE US INC               | COM           | 872590104 | 363    | 3,489     | SH | DFND | 18 | 0       | 3,489     | 0 |
| TRI POINTE GROUP INC          | COM           | 87265H109 | 5,841  | 397,641   | SH | DFND | 14 | 20,120  | 377,521   | 0 |
| TPG RE FIN TR INC             | COM           | 87266M107 | 15,830 | 1,840,691 | SH | DFND | 14 | 294,665 | 1,546,026 | 0 |
| TPG RE FIN TR INC             | COM           | 87266M107 | 1,437  | 167,100   | SH | DFND | 16 | 0       | 167,100   | 0 |
| TTM TECHNOLOGIES INC          | COM           | 87305R109 | 5,001  | 421,663   | SH | DFND | 14 | 14,924  | 406,739   | 0 |
| TABULA RASA HEALTHCARE INC    | COM           | 873379101 | 1,351  | 24,683    | SH | DFND | 14 | 3,165   | 21,518    | 0 |
| TACTILE SYS TECHNOLOGY INC    | COM           | 87357P100 | 952    | 22,981    | SH | DFND | 14 | 3,090   | 19,891    | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADS | 874039100 | 8,141  | 143,412   | SH | DFND | 14 | 0       | 143,412   | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM           | 874054109 | 124    | 890       | SH | DFND | 10 | 890     | 0         | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM           | 874054109 | 12,718 | 91,124    | SH | DFND | 14 | 37,637  | 53,487    | 0 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM           | 874054109 | 34     | 245       | SH | DFND | 16 | 0       | 245       | 0 |
| TAL EDUCATION GROUP           | SPONSORED ADS | 874080104 | 5,176  | 75,700    | SH | DFND | 14 | 400     | 75,300    | 0 |
| TAL EDUCATION GROUP           | SPONSORED ADS | 874080104 | 410    | 6,000     | SH | DFND | 18 | 0       | 6,000     | 0 |

|                              |                 |           |        |         |    |      |    |         |         |   |
|------------------------------|-----------------|-----------|--------|---------|----|------|----|---------|---------|---|
| TALOS ENERGY INC             | COM             | 87484T108 | 998    | 108,485 | SH | DFND | 14 | 2,139   | 106,346 | 0 |
| TANDEM DIABETES CARE INC     | COM NEW         | 875372203 | 222    | 2,240   | SH | DFND | 14 | 2,240   | 0       | 0 |
| TANDEM DIABETES CARE INC     | COM NEW         | 875372203 | 2,378  | 24,040  | SH | DFND | 18 | 0       | 24,040  | 0 |
| TANGER FACTORY OUTLET CTRS I | COM             | 875465106 | 779    | 109,245 | SH | DFND | 14 | 13,367  | 95,878  | 0 |
| TAPESTRY INC                 | COM             | 876030107 | 2,858  | 215,196 | SH | DFND | 14 | 89,649  | 125,547 | 0 |
| TAPESTRY INC                 | COM             | 876030107 | 8      | 580     | SH | DFND | 16 | 0       | 580     | 0 |
| TARGET CORP                  | COM             | 87612E106 | 141    | 1,173   | SH | DFND | 10 | 1,173   | 0       | 0 |
| TARGET CORP                  | COM             | 87612E106 | 99,251 | 827,577 | SH | DFND | 14 | 194,942 | 632,635 | 0 |
| TARGET CORP                  | COM             | 87612E106 | 625    | 5,208   | SH | DFND | 16 | 0       | 5,208   | 0 |
| TARGET HOSPITALITY CORP      | COM             | 87615L107 | 27     | 16,046  | SH | DFND | 14 | 4,090   | 11,956  | 0 |
| TARGET HOSPITALITY CORP      | COM             | 87615L107 | 44     | 26,000  | SH | DFND | 16 | 0       | 26,000  | 0 |
| TAUBMAN CTRS INC             | COM             | 876664103 | 345    | 9,134   | SH | DFND | 14 | 8,034   | 1,100   | 0 |
| TAYLOR MORRISON HOME CORP    | COM             | 87724P106 | 12,167 | 630,740 | SH | DFND | 14 | 159,610 | 471,130 | 0 |
| TAYLOR MORRISON HOME CORP    | COM             | 87724P106 | 208    | 10,800  | SH | DFND | 16 | 0       | 10,800  | 0 |
| TEAM INC                     | COM             | 878155100 | 205    | 36,869  | SH | DFND | 14 | 3,909   | 32,960  | 0 |
| TECH DATA CORP               | COM             | 878237106 | 712    | 4,912   | SH | DFND | 14 | 4,271   | 641     | 0 |
| TECHTARGET INC               | COM             | 87874R100 | 823    | 27,418  | SH | DFND | 14 | 3,252   | 24,166  | 0 |
| TEGNA INC                    | COM             | 87901J105 | 6,693  | 600,807 | SH | DFND | 14 | 154,490 | 446,317 | 0 |
| TEGNA INC                    | COM             | 87901J105 | 171    | 15,350  | SH | DFND | 16 | 0       | 15,350  | 0 |
| TELADOC HEALTH INC           | COM             | 87918A105 | 568    | 2,975   | SH | DFND | 14 | 2,930   | 45      | 0 |
| TELADOC HEALTH INC           | COM             | 87918A105 | 3,740  | 19,600  | SH | DFND | 18 | 0       | 19,600  | 0 |
| TELECOM ARGENTINA S A        | SPON ADR REP B  | 879273209 | 313    | 34,999  | SH | DFND | 14 | 0       | 34,999  | 0 |
| TELEDYNE TECHNOLOGIES INC    | COM             | 879360105 | 10,150 | 32,643  | SH | DFND | 14 | 11,372  | 21,271  | 0 |
| TELEDYNE TECHNOLOGIES INC    | COM             | 879360105 | 25     | 80      | SH | DFND | 16 | 0       | 80      | 0 |
| TELEFLEX INCORPORATED        | COM             | 879369106 | 1,832  | 5,032   | SH | DFND | 10 | 5,032   | 0       | 0 |
| TELEFLEX INCORPORATED        | COM             | 879369106 | 15,741 | 43,247  | SH | DFND | 14 | 15,429  | 27,818  | 0 |
| TELEFLEX INCORPORATED        | COM             | 879369106 | 37     | 101     | SH | DFND | 16 | 0       | 101     | 0 |
| TELEFLEX INCORPORATED        | COM             | 879369106 | 3,913  | 10,750  | SH | DFND | 18 | 0       | 10,750  | 0 |
| TELEPHONE & DATA SYS INC     | COM NEW         | 879433829 | 7,461  | 375,297 | SH | DFND | 14 | 102,509 | 272,788 | 0 |
| TELEPHONE & DATA SYS INC     | COM NEW         | 879433829 | 82     | 4,100   | SH | DFND | 16 | 0       | 4,100   | 0 |
| TELENAV INC                  | COM             | 879455103 | 11     | 2,088   | SH | DFND | 10 | 2,088   | 0       | 0 |
| TELENAV INC                  | COM             | 879455103 | 868    | 158,058 | SH | DFND | 14 | 3,045   | 155,013 | 0 |
| TEMPUR SEALY INTL INC        | COM             | 88023U101 | 503    | 6,986   | SH | DFND | 14 | 5,936   | 1,050   | 0 |
| TEMPUR SEALY INTL INC        | COM             | 88023U101 | 22     | 300     | SH | DFND | 16 | 0       | 300     | 0 |
| TEMPUR SEALY INTL INC        | COM             | 88023U101 | 98     | 1,360   | SH | DFND | 18 | 0       | 1,360   | 0 |
| TENABLE HLDGS INC            | COM             | 88025T102 | 274    | 9,182   | SH | DFND | 14 | 8,570   | 612     | 0 |
| 10X GENOMICS INC             | CL A COM        | 88025U109 | 85     | 950     | SH | DFND | 14 | 950     | 0       | 0 |
| 10X GENOMICS INC             | CL A COM        | 88025U109 | 1,768  | 19,800  | SH | DFND | 18 | 0       | 19,800  | 0 |
| TENET HEALTHCARE CORP        | COM NEW         | 88033G407 | 2,108  | 116,380 | SH | DFND | 14 | 40,787  | 75,593  | 0 |
| TENET HEALTHCARE CORP        | COM NEW         | 88033G407 | 924    | 51,000  | SH | DFND | 16 | 0       | 51,000  | 0 |
| TENNANT CO                   | COM             | 880345103 | 1,447  | 22,259  | SH | DFND | 14 | 2,927   | 19,332  | 0 |
| TENNECO INC                  | CL A VTG COM ST | 880349105 | 2,981  | 394,269 | SH | DFND | 14 | 3,569   | 390,700 | 0 |
| TERADATA CORP DEL            | COM             | 88076W103 | 6,488  | 311,942 | SH | DFND | 14 | 62,834  | 249,108 | 0 |
| TERADATA CORP DEL            | COM             | 88076W103 | 222    | 10,650  | SH | DFND | 16 | 0       | 10,650  | 0 |
| TERADYNE INC                 | COM             | 880770102 | 34,167 | 404,294 | SH | DFND | 14 | 138,649 | 265,645 | 0 |
| TERADYNE INC                 | COM             | 880770102 | 805    | 9,530   | SH | DFND | 16 | 0       | 9,530   | 0 |

|                              |                |           |         |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| TERADYNE INC                 | COM            | 880770102 | 116     | 1,370     | SH | DFND | 18 | 0       | 1,370     | 0 |
| TEREX CORP NEW               | COM            | 880779103 | 225     | 11,993    | SH | DFND | 14 | 10,981  | 1,012     | 0 |
| TERRENO RLTY CORP            | COM            | 88146M101 | 457     | 8,685     | SH | DFND | 14 | 5,585   | 3,100     | 0 |
| TESLA INC                    | COM            | 88160R101 | 21,490  | 19,902    | SH | DFND | 14 | 5,908   | 13,994    | 0 |
| TESLA INC                    | COM            | 88160R101 | 54      | 50        | SH | DFND | 16 | 0       | 50        | 0 |
| TESLA INC                    | COM            | 88160R101 | 1,296   | 1,200     | SH | DFND | 18 | 0       | 1,200     | 0 |
| TEVA PHARMACEUTICAL INDS LTD | SPONSORED ADS  | 881624209 | 7,583   | 614,973   | SH | DFND | 14 | 97,425  | 517,548   | 0 |
| TETRA TECH INC NEW           | COM            | 88162G103 | 204     | 2,580     | SH | DFND | 10 | 2,580   | 0         | 0 |
| TETRA TECH INC NEW           | COM            | 88162G103 | 24,569  | 310,528   | SH | DFND | 14 | 106,216 | 204,312   | 0 |
| TETRA TECH INC NEW           | COM            | 88162G103 | 1,965   | 24,840    | SH | DFND | 16 | 0       | 24,840    | 0 |
| TEXAS CAP BANCSHARES INC     | COM            | 88224Q107 | 289     | 9,356     | SH | DFND | 14 | 8,506   | 850       | 0 |
| TEXAS INSTRS INC             | COM            | 882508104 | 1,403   | 11,050    | SH | DFND | 10 | 11,050  | 0         | 0 |
| TEXAS INSTRS INC             | COM            | 882508104 | 92,627  | 729,517   | SH | DFND | 14 | 305,969 | 423,548   | 0 |
| TEXAS INSTRS INC             | COM            | 882508104 | 258     | 2,032     | SH | DFND | 16 | 0       | 2,032     | 0 |
| TEXAS PAC LD TR              | SUB CTF PROP I | 882610108 | 143     | 240       | SH | DFND | 10 | 240     | 0         | 0 |
| TEXAS PAC LD TR              | SUB CTF PROP I | 882610108 | 59      | 100       | SH | DFND | 14 | 100     | 0         | 0 |
| TEXAS ROADHOUSE INC          | COM            | 882681109 | 5,787   | 110,074   | SH | DFND | 14 | 33,705  | 76,369    | 0 |
| TEXAS ROADHOUSE INC          | COM            | 882681109 | 61      | 1,160     | SH | DFND | 16 | 0       | 1,160     | 0 |
| TEXTRON INC                  | COM            | 883203101 | 6,865   | 208,588   | SH | DFND | 14 | 85,126  | 123,462   | 0 |
| TEXTRON INC                  | COM            | 883203101 | 16      | 475       | SH | DFND | 16 | 0       | 475       | 0 |
| THERAPEUTICSMD INC           | COM            | 88338N107 | 21      | 17,080    | SH | DFND | 14 | 17,080  | 0         | 0 |
| THE TRADE DESK INC           | COM CL A       | 88339J105 | 628     | 1,545     | SH | DFND | 14 | 1,520   | 25        | 0 |
| THERMO FISHER SCIENTIFIC INC | COM            | 883556102 | 254     | 700       | SH | DFND | 10 | 700     | 0         | 0 |
| THERMO FISHER SCIENTIFIC INC | COM            | 883556102 | 119,403 | 329,534   | SH | DFND | 14 | 139,655 | 189,879   | 0 |
| THERMO FISHER SCIENTIFIC INC | COM            | 883556102 | 316     | 872       | SH | DFND | 16 | 0       | 872       | 0 |
| THOR INDS INC                | COM            | 885160101 | 882     | 8,278     | SH | DFND | 14 | 7,266   | 1,012     | 0 |
| 3-D SYS CORP DEL             | COM NEW        | 88554D205 | 974     | 139,402   | SH | DFND | 14 | 17,282  | 122,120   | 0 |
| 3M CO                        | COM            | 88579Y101 | 224,148 | 1,436,936 | SH | DFND | 14 | 310,593 | 1,126,343 | 0 |
| 3M CO                        | COM            | 88579Y101 | 1,147   | 7,350     | SH | DFND | 16 | 0       | 7,350     | 0 |
| TIFFANY & CO NEW             | COM            | 886547108 | 10,427  | 85,510    | SH | DFND | 14 | 36,219  | 49,291    | 0 |
| TIFFANY & CO NEW             | COM            | 886547108 | 30      | 242       | SH | DFND | 16 | 0       | 242       | 0 |
| TIMKEN CO                    | COM            | 887389104 | 290     | 6,385     | SH | DFND | 10 | 6,385   | 0         | 0 |
| TIMKEN CO                    | COM            | 887389104 | 16,299  | 358,296   | SH | DFND | 14 | 125,739 | 232,557   | 0 |
| TIMKEN CO                    | COM            | 887389104 | 412     | 9,050     | SH | DFND | 16 | 0       | 9,050     | 0 |
| TIMKEN CO                    | COM            | 887389104 | 205     | 4,500     | SH | DFND | 18 | 0       | 4,500     | 0 |
| TIMKENSTEEL CORP             | COM            | 887399103 | 185     | 47,447    | SH | DFND | 14 | 6,658   | 40,789    | 0 |
| TITAN INTL INC ILL           | COM            | 88830M102 | 79      | 54,372    | SH | DFND | 14 | 5,130   | 49,242    | 0 |
| TIVITY HEALTH INC            | COM            | 88870R102 | 572     | 50,508    | SH | DFND | 14 | 6,139   | 44,369    | 0 |
| TOLL BROTHERS INC            | COM            | 889478103 | 11,646  | 357,341   | SH | DFND | 14 | 83,629  | 273,712   | 0 |
| TOLL BROTHERS INC            | COM            | 889478103 | 92      | 2,820     | SH | DFND | 16 | 0       | 2,820     | 0 |
| TOMPKINS FINANCIAL CORPORATI | COM            | 890110109 | 954     | 14,735    | SH | DFND | 14 | 2,122   | 12,613    | 0 |
| TOPBUILD CORP                | COM            | 89055F103 | 93      | 817       | SH | DFND | 10 | 817     | 0         | 0 |
| TOPBUILD CORP                | COM            | 89055F103 | 2,734   | 24,033    | SH | DFND | 14 | 5,679   | 18,354    | 0 |
| TOPBUILD CORP                | COM            | 89055F103 | 1,473   | 12,950    | SH | DFND | 16 | 0       | 12,950    | 0 |
| TORO CO                      | COM            | 891092108 | 1,058   | 15,948    | SH | DFND | 14 | 14,032  | 1,916     | 0 |
| TOWNEBANK PORTSMOUTH VA      | COM            | 89214P109 | 260     | 13,822    | SH | DFND | 14 | 5,322   | 8,500     | 0 |

|                              |         |           |        |           |    |      |    |         |         |   |
|------------------------------|---------|-----------|--------|-----------|----|------|----|---------|---------|---|
| TRACTOR SUPPLY CO            | COM     | 892356106 | 12,510 | 94,923    | SH | DFND | 14 | 38,512  | 56,411  | 0 |
| TRACTOR SUPPLY CO            | COM     | 892356106 | 35     | 265       | SH | DFND | 16 | 0       | 265     | 0 |
| TRANSALTA CORP               | COM     | 89346D107 | 67     | 11,279    | SH | DFND | 10 | 11,279  | 0       | 0 |
| TRANSDIGM GROUP INC          | COM     | 893641100 | 657    | 1,487     | SH | DFND | 10 | 1,487   | 0       | 0 |
| TRANSDIGM GROUP INC          | COM     | 893641100 | 17,484 | 39,551    | SH | DFND | 14 | 16,689  | 22,862  | 0 |
| TRANSDIGM GROUP INC          | COM     | 893641100 | 53     | 119       | SH | DFND | 16 | 0       | 119     | 0 |
| TRANSUNION                   | COM     | 89400J107 | 1,118  | 12,850    | SH | DFND | 14 | 7,440   | 5,410   | 0 |
| TRAVELERS COMPANIES INC      | COM     | 89417E109 | 30,188 | 264,689   | SH | DFND | 14 | 91,616  | 173,073 | 0 |
| TRAVELERS COMPANIES INC      | COM     | 89417E109 | 64     | 561       | SH | DFND | 16 | 0       | 561     | 0 |
| TREDEGAR CORP                | COM     | 894650100 | 141    | 9,141     | SH | DFND | 10 | 9,141   | 0       | 0 |
| TREDEGAR CORP                | COM     | 894650100 | 455    | 29,574    | SH | DFND | 14 | 3,404   | 26,170  | 0 |
| TREEHOUSE FOODS INC          | COM     | 89469A104 | 353    | 8,070     | SH | DFND | 14 | 7,064   | 1,006   | 0 |
| TREX CO INC                  | COM     | 89531P105 | 1,857  | 14,280    | SH | DFND | 14 | 12,638  | 1,642   | 0 |
| TRIMAS CORP                  | COM NEW | 896215209 | 273    | 11,406    | SH | DFND | 14 | 10,586  | 820     | 0 |
| TRIMBLE INC                  | COM     | 896239100 | 1,753  | 40,586    | SH | DFND | 14 | 35,984  | 4,602   | 0 |
| TRINET GROUP INC             | COM     | 896288107 | 5,217  | 85,606    | SH | DFND | 14 | 3,560   | 82,046  | 0 |
| TRINET GROUP INC             | COM     | 896288107 | 1,170  | 19,200    | SH | DFND | 16 | 0       | 19,200  | 0 |
| TRINITY INDS INC             | COM     | 896522109 | 258    | 12,104    | SH | DFND | 14 | 10,838  | 1,266   | 0 |
| TRIPLE-S MGMT CORP           | CL B    | 896749108 | 1,279  | 67,249    | SH | DFND | 14 | 8,966   | 58,283  | 0 |
| TRIPLE-S MGMT CORP           | CL B    | 896749108 | 181    | 9,499     | SH | DFND | 16 | 0       | 9,499   | 0 |
| TRISTATE CAP HLDGS INC       | COM     | 89678F100 | 1,731  | 110,170   | SH | DFND | 14 | 2,170   | 108,000 | 0 |
| TRISTATE CAP HLDGS INC       | COM     | 89678F100 | 35     | 2,200     | SH | DFND | 16 | 0       | 2,200   | 0 |
| TRIUMPH BANCORP INC          | COM     | 89679E300 | 645    | 26,560    | SH | DFND | 14 | 3,680   | 22,880  | 0 |
| TRIUMPH GROUP INC NEW        | COM     | 896818101 | 542    | 60,140    | SH | DFND | 14 | 7,416   | 52,724  | 0 |
| TRIPADVISOR INC              | COM     | 896945201 | 1,231  | 64,765    | SH | DFND | 14 | 13,074  | 51,691  | 0 |
| TRIPADVISOR INC              | COM     | 896945201 | 32     | 1,700     | SH | DFND | 16 | 0       | 1,700   | 0 |
| TRUECAR INC                  | COM     | 89785L107 | 27     | 10,644    | SH | DFND | 14 | 6,840   | 3,804   | 0 |
| TRUEBLUE INC                 | COM     | 89785X101 | 173    | 11,350    | SH | DFND | 10 | 11,350  | 0       | 0 |
| TRUEBLUE INC                 | COM     | 89785X101 | 2,237  | 146,497   | SH | DFND | 14 | 3,327   | 143,170 | 0 |
| TRUIST FINL CORP             | COM     | 89832Q109 | 52,400 | 1,395,467 | SH | DFND | 14 | 493,333 | 902,134 | 0 |
| TRUIST FINL CORP             | COM     | 89832Q109 | 109    | 2,916     | SH | DFND | 16 | 0       | 2,916   | 0 |
| TRUSTCO BK CORP N Y          | COM     | 898349105 | 723    | 114,149   | SH | DFND | 14 | 13,624  | 100,525 | 0 |
| TRUSTMARK CORP               | COM     | 898402102 | 452    | 18,449    | SH | DFND | 14 | 10,847  | 7,602   | 0 |
| TTEC HLDGS INC               | COM     | 89854H102 | 3,700  | 79,463    | SH | DFND | 14 | 5,872   | 73,591  | 0 |
| TTEC HLDGS INC               | COM     | 89854H102 | 829    | 17,810    | SH | DFND | 16 | 0       | 17,810  | 0 |
| TUPPERWARE BRANDS CORP       | COM     | 899896104 | 271    | 57,121    | SH | DFND | 14 | 7,482   | 49,639  | 0 |
| TURNING PT BRANDS INC        | COM     | 90041L105 | 1,631  | 65,472    | SH | DFND | 14 | 4,605   | 60,867  | 0 |
| TURNING PT BRANDS INC        | COM     | 90041L105 | 615    | 24,700    | SH | DFND | 16 | 0       | 24,700  | 0 |
| TURNING POINT THERAPEUTICS I | COM     | 90041T108 | 157    | 2,430     | SH | DFND | 14 | 2,430   | 0       | 0 |
| TURNING POINT THERAPEUTICS I | COM     | 90041T108 | 1,108  | 17,155    | SH | DFND | 18 | 0       | 17,155  | 0 |
| TUTOR PERINI CORP            | COM     | 901109108 | 1,652  | 135,624   | SH | DFND | 14 | 22,608  | 113,016 | 0 |
| TWILIO INC                   | CL A    | 90138F102 | 968    | 4,413     | SH | DFND | 14 | 4,343   | 70      | 0 |
| TWIN RIV WORLDWIDE HLDGS INC | COM     | 90171V204 | 2,328  | 104,440   | SH | DFND | 14 | 18,250  | 86,190  | 0 |
| TWIN RIV WORLDWIDE HLDGS INC | COM     | 90171V204 | 280    | 12,550    | SH | DFND | 16 | 0       | 12,550  | 0 |
| TWITTER INC                  | COM     | 90184L102 | 18,123 | 608,360   | SH | DFND | 14 | 256,750 | 351,610 | 0 |
| TWITTER INC                  | COM     | 90184L102 | 49     | 1,630     | SH | DFND | 16 | 0       | 1,630   | 0 |
| TWO HBRS INVT CORP           | COM NEW | 90187B408 | 1,155  | 229,244   | SH | DFND | 14 | 31,808  | 197,436 | 0 |

|                                 |             |           |         |           |    |      |    |         |           |   |
|---------------------------------|-------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| II-VI INC                       | COM         | 902104108 | 790     | 16,740    | SH | DFND | 14 | 15,185  | 1,555     | 0 |
| TYLER TECHNOLOGIES INC          | COM         | 902252105 | 10,208  | 29,428    | SH | DFND | 14 | 12,319  | 17,109    | 0 |
| TYLER TECHNOLOGIES INC          | COM         | 902252105 | 31      | 90        | SH | DFND | 16 | 0       | 90        | 0 |
| TYLER TECHNOLOGIES INC          | COM         | 902252105 | 83      | 240       | SH | DFND | 18 | 0       | 240       | 0 |
| TYSON FOODS INC                 | CL A        | 902494103 | 80,894  | 1,354,787 | SH | DFND | 14 | 178,157 | 1,176,630 | 0 |
| TYSON FOODS INC                 | CL A        | 902494103 | 607     | 10,162    | SH | DFND | 16 | 0       | 10,162    | 0 |
| UDR INC                         | COM         | 902653104 | 8,544   | 228,582   | SH | DFND | 14 | 96,853  | 131,729   | 0 |
| UDR INC                         | COM         | 902653104 | 23      | 610       | SH | DFND | 16 | 0       | 610       | 0 |
| UDR INC                         | COM         | 902653104 | 31,463  | 841,716   | SH | DFND | 3  | 0       | 841,716   | 0 |
| UGI CORP NEW                    | COM         | 902681105 | 94,408  | 2,968,809 | SH | DFND | 14 | 518,948 | 2,449,861 | 0 |
| UGI CORP NEW                    | COM         | 902681105 | 1,285   | 40,421    | SH | DFND | 16 | 0       | 40,421    | 0 |
| UMB FINL CORP                   | COM         | 902788108 | 424     | 8,232     | SH | DFND | 14 | 7,489   | 743       | 0 |
| UFP INDUSTRIES INC              | COM         | 90278Q108 | 152     | 3,074     | SH | DFND | 10 | 3,074   | 0         | 0 |
| UFP INDUSTRIES INC              | COM         | 90278Q108 | 60,987  | 1,231,814 | SH | DFND | 14 | 253,300 | 978,514   | 0 |
| UFP INDUSTRIES INC              | COM         | 90278Q108 | 3,403   | 68,730    | SH | DFND | 16 | 0       | 68,730    | 0 |
| US BANCORP DEL                  | COM NEW     | 902973304 | 705     | 19,139    | SH | DFND | 10 | 19,139  | 0         | 0 |
| US BANCORP DEL                  | COM NEW     | 902973304 | 45,136  | 1,225,863 | SH | DFND | 14 | 474,549 | 751,314   | 0 |
| US BANCORP DEL                  | COM NEW     | 902973304 | 109     | 2,954     | SH | DFND | 16 | 0       | 2,954     | 0 |
| UMH PPTYS INC                   | COM         | 903002103 | 160     | 12,409    | SH | DFND | 14 | 10,263  | 2,146     | 0 |
| USANA HEALTH SCIENCES INC       | COM         | 90328M107 | 391     | 5,328     | SH | DFND | 10 | 5,328   | 0         | 0 |
| USANA HEALTH SCIENCES INC       | COM         | 90328M107 | 2,123   | 28,906    | SH | DFND | 14 | 6,543   | 22,363    | 0 |
| USANA HEALTH SCIENCES INC       | COM         | 90328M107 | 49      | 664       | SH | DFND | 18 | 0       | 664       | 0 |
| U S CONCRETE INC                | COM NEW     | 90333L201 | 227     | 9,144     | SH | DFND | 10 | 9,144   | 0         | 0 |
| U S CONCRETE INC                | COM NEW     | 90333L201 | 712     | 28,693    | SH | DFND | 14 | 2,365   | 26,328    | 0 |
| U S PHYSICAL THERAPY INC        | COM         | 90337L108 | 1,239   | 15,290    | SH | DFND | 14 | 2,030   | 13,260    | 0 |
| U S SILICA HLDGS INC            | COM         | 90346E103 | 312     | 86,484    | SH | DFND | 14 | 8,910   | 77,574    | 0 |
| UBER TECHNOLOGIES INC           | COM         | 90353T100 | 1,787   | 57,500    | SH | DFND | 14 | 56,950  | 550       | 0 |
| UBIQUITI INC                    | COM         | 90353W103 | 279     | 1,600     | SH | DFND | 10 | 1,600   | 0         | 0 |
| UBIQUITI INC                    | COM         | 90353W103 | 301     | 1,722     | SH | DFND | 14 | 522     | 1,200     | 0 |
| ULTA BEAUTY INC                 | COM         | 90384S303 | 218     | 1,070     | SH | DFND | 10 | 1,070   | 0         | 0 |
| ULTA BEAUTY INC                 | COM         | 90384S303 | 9,259   | 45,519    | SH | DFND | 14 | 18,789  | 26,730    | 0 |
| ULTA BEAUTY INC                 | COM         | 90384S303 | 26      | 127       | SH | DFND | 16 | 0       | 127       | 0 |
| ULTRA CLEAN HLDGS INC           | COM         | 90385V107 | 13,989  | 618,147   | SH | DFND | 14 | 86,220  | 531,927   | 0 |
| ULTRA CLEAN HLDGS INC           | COM         | 90385V107 | 1,773   | 78,350    | SH | DFND | 16 | 0       | 78,350    | 0 |
| ULTRAGENYX<br>PHARMACEUTICAL IN | COM         | 90400D108 | 1,618   | 20,679    | SH | DFND | 14 | 4,290   | 16,389    | 0 |
| UMPQUA HLDGS CORP               | COM         | 904214103 | 8,044   | 756,008   | SH | DFND | 14 | 235,852 | 520,156   | 0 |
| UMPQUA HLDGS CORP               | COM         | 904214103 | 224     | 21,050    | SH | DFND | 16 | 0       | 21,050    | 0 |
| UNDER ARMOUR INC                | CL A        | 904311107 | 1,461   | 150,026   | SH | DFND | 14 | 64,168  | 85,858    | 0 |
| UNDER ARMOUR INC                | CL A        | 904311107 | 3       | 340       | SH | DFND | 16 | 0       | 340       | 0 |
| UNDER ARMOUR INC                | CL C        | 904311206 | 1,232   | 139,326   | SH | DFND | 14 | 56,321  | 83,005    | 0 |
| UNDER ARMOUR INC                | CL C        | 904311206 | 3       | 343       | SH | DFND | 16 | 0       | 343       | 0 |
| UNIFI INC                       | COM NEW     | 904677200 | 252     | 19,565    | SH | DFND | 14 | 2,301   | 17,264    | 0 |
| UNIFIRST CORP MASS              | COM         | 904708104 | 6,051   | 33,813    | SH | DFND | 14 | 2,461   | 31,352    | 0 |
| UNIFIRST CORP MASS              | COM         | 904708104 | 680     | 3,800     | SH | DFND | 16 | 0       | 3,800     | 0 |
| UNILEVER N V                    | N Y SHS NEW | 904784709 | 1,183   | 22,207    | SH | DFND | 10 | 22,207  | 0         | 0 |
| UNION PAC CORP                  | COM         | 907818108 | 184,067 | 1,088,700 | SH | DFND | 14 | 362,986 | 725,714   | 0 |
| UNION PAC CORP                  | COM         | 907818108 | 808     | 4,779     | SH | DFND | 16 | 0       | 4,779     | 0 |
| UNION PAC CORP                  | COM         | 907818108 | 440     | 2,600     | SH | DFND | 18 | 0       | 2,600     | 0 |

|                                 |            |           |         |           |    |      |    |         |           |   |
|---------------------------------|------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| UNISYS CORP                     | COM NEW    | 909214306 | 675     | 61,905    | SH | DFND | 14 | 7,456   | 54,449    | 0 |
| UNITED CMNTY BKS<br>BLAIRSVLE G | COM        | 90984P303 | 2,182   | 108,445   | SH | DFND | 14 | 11,812  | 96,633    | 0 |
| UNITED BANKSHARES INC<br>WEST V | COM        | 909907107 | 3,890   | 140,644   | SH | DFND | 14 | 21,591  | 119,053   | 0 |
| UNITED AIRLS HLDGS INC          | COM        | 910047109 | 18,334  | 529,721   | SH | DFND | 14 | 134,114 | 395,607   | 0 |
| UNITED AIRLS HLDGS INC          | COM        | 910047109 | 18      | 510       | SH | DFND | 16 | 0       | 510       | 0 |
| UNITED FIRE GROUP INC           | COM        | 910340108 | 710     | 25,629    | SH | DFND | 14 | 3,464   | 22,165    | 0 |
| UNITED INS HLDGS CORP           | COM        | 910710102 | 270     | 34,559    | SH | DFND | 14 | 3,070   | 31,489    | 0 |
| UNITED NAT FOODS INC            | COM        | 911163103 | 5,137   | 282,081   | SH | DFND | 14 | 7,971   | 274,110   | 0 |
| UNITED PARCEL SERVICE INC       | CL B       | 911312106 | 78,645  | 707,362   | SH | DFND | 14 | 232,453 | 474,909   | 0 |
| UNITED PARCEL SERVICE INC       | CL B       | 911312106 | 174     | 1,563     | SH | DFND | 16 | 0       | 1,563     | 0 |
| UNITED RENTALS INC              | COM        | 911363109 | 11,152  | 74,824    | SH | DFND | 14 | 27,166  | 47,658    | 0 |
| UNITED RENTALS INC              | COM        | 911363109 | 26      | 172       | SH | DFND | 16 | 0       | 172       | 0 |
| UNITED STATES CELLULAR<br>CORP  | COM        | 911684108 | 2,580   | 83,584    | SH | DFND | 14 | 9,384   | 74,200    | 0 |
| US FOODS HLDG CORP              | COM        | 912008109 | 437     | 22,180    | SH | DFND | 14 | 8,880   | 13,300    | 0 |
| UNITED STATES STL CORP<br>NEW   | COM        | 912909108 | 4,679   | 648,088   | SH | DFND | 14 | 102,227 | 545,861   | 0 |
| UNITED THERAPEUTICS CORP<br>DEL | COM        | 91307C102 | 25,255  | 208,718   | SH | DFND | 14 | 66,668  | 142,050   | 0 |
| UNITED THERAPEUTICS CORP<br>DEL | COM        | 91307C102 | 2,470   | 20,410    | SH | DFND | 16 | 0       | 20,410    | 0 |
| UNITEDHEALTH GROUP INC          | COM        | 91324P102 | 1,431   | 4,850     | SH | DFND | 10 | 4,850   | 0         | 0 |
| UNITEDHEALTH GROUP INC          | COM        | 91324P102 | 397,952 | 1,349,218 | SH | DFND | 14 | 378,231 | 970,987   | 0 |
| UNITEDHEALTH GROUP INC          | COM        | 91324P102 | 2,324   | 7,880     | SH | DFND | 16 | 0       | 7,880     | 0 |
| UNITEDHEALTH GROUP INC          | COM        | 91324P102 | 15,337  | 52,000    | SH | DFND | 18 | 0       | 52,000    | 0 |
| UNITI GROUP INC                 | COM        | 91325V108 | 2,170   | 232,136   | SH | DFND | 14 | 28,312  | 203,824   | 0 |
| UNIVAR SOLUTIONS INC            | COM        | 91336L107 | 19,533  | 1,158,513 | SH | DFND | 14 | 162,613 | 995,900   | 0 |
| UNIVAR SOLUTIONS INC            | COM        | 91336L107 | 1,106   | 65,600    | SH | DFND | 16 | 0       | 65,600    | 0 |
| UNIVERSAL CORP VA               | COM        | 913456109 | 3,624   | 85,243    | SH | DFND | 14 | 5,893   | 79,350    | 0 |
| UNIVERSAL DISPLAY CORP          | COM        | 91347P105 | 19,888  | 132,926   | SH | DFND | 14 | 48,280  | 84,646    | 0 |
| UNIVERSAL DISPLAY CORP          | COM        | 91347P105 | 510     | 3,410     | SH | DFND | 16 | 0       | 3,410     | 0 |
| UNIVERSAL DISPLAY CORP          | COM        | 91347P105 | 66      | 440       | SH | DFND | 18 | 0       | 440       | 0 |
| UNIVERSAL ELECTRS INC           | COM        | 913483103 | 910     | 19,431    | SH | DFND | 14 | 2,761   | 16,670    | 0 |
| UNIVERSAL HEALTH RLTY<br>INCM T | SH BEN INT | 91359E105 | 1,265   | 15,917    | SH | DFND | 14 | 2,861   | 13,056    | 0 |
| UNIVERSAL INS HLDGS INC         | COM        | 91359V107 | 126     | 7,083     | SH | DFND | 10 | 7,083   | 0         | 0 |
| UNIVERSAL INS HLDGS INC         | COM        | 91359V107 | 3,937   | 221,778   | SH | DFND | 14 | 16,476  | 205,302   | 0 |
| UNIVERSAL INS HLDGS INC         | COM        | 91359V107 | 305     | 17,200    | SH | DFND | 16 | 0       | 17,200    | 0 |
| UNIVERSAL HLTH SVCS INC         | CL B       | 913903100 | 17,569  | 189,143   | SH | DFND | 14 | 43,570  | 145,573   | 0 |
| UNIVERSAL HLTH SVCS INC         | CL B       | 913903100 | 91      | 976       | SH | DFND | 16 | 0       | 976       | 0 |
| UNIVEST FINANCIAL<br>CORPORATIO | COM        | 915271100 | 694     | 43,014    | SH | DFND | 14 | 2,121   | 40,893    | 0 |
| UNIVEST FINANCIAL<br>CORPORATIO | COM        | 915271100 | 157     | 9,700     | SH | DFND | 16 | 0       | 9,700     | 0 |
| UNUM GROUP                      | COM        | 91529Y106 | 51,107  | 3,080,603 | SH | DFND | 14 | 355,028 | 2,725,575 | 0 |
| UNUM GROUP                      | COM        | 91529Y106 | 312     | 18,821    | SH | DFND | 16 | 0       | 18,821    | 0 |
| URANIUM ENERGY CORP             | COM        | 916896103 | 12      | 14,090    | SH | DFND | 14 | 14,090  | 0         | 0 |
| URBAN OUTFITTERS INC            | COM        | 917047102 | 245     | 16,080    | SH | DFND | 10 | 16,080  | 0         | 0 |
| URBAN OUTFITTERS INC            | COM        | 917047102 | 201     | 13,233    | SH | DFND | 14 | 11,337  | 1,896     | 0 |
| URBAN EDGE PPTYS                | COM        | 91704F104 | 4,406   | 371,216   | SH | DFND | 14 | 85,895  | 285,321   | 0 |
| URBAN EDGE PPTYS                | COM        | 91704F104 | 864     | 72,800    | SH | DFND | 16 | 0       | 72,800    | 0 |

|                              |                 |           |        |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| URSTADT BIDDLE PPTYS INC     | CL A            | 917286205 | 458    | 38,518    | SH | DFND | 14 | 4,638   | 33,880    | 0 |
| URSTADT BIDDLE PPTYS INC     | CL A            | 917286205 | 93     | 7,800     | SH | DFND | 16 | 0       | 7,800     | 0 |
| US ECOLOGY INC               | COM             | 91734M103 | 1,039  | 30,657    | SH | DFND | 14 | 4,287   | 26,370    | 0 |
| UTAH MED PRODS INC           | COM             | 917488108 | 353    | 3,981     | SH | DFND | 14 | 298     | 3,683     | 0 |
| V F CORP                     | COM             | 918204108 | 18,061 | 296,369   | SH | DFND | 14 | 106,134 | 190,235   | 0 |
| V F CORP                     | COM             | 918204108 | 43     | 700       | SH | DFND | 16 | 0       | 700       | 0 |
| VBI VACCINES INC             | COM NEW         | 91822J103 | 31     | 10,110    | SH | DFND | 14 | 10,110  | 0         | 0 |
| VSE CORP                     | COM             | 918284100 | 808    | 25,756    | SH | DFND | 14 | 633     | 25,123    | 0 |
| VAIL RESORTS INC             | COM             | 91879Q109 | 301    | 1,650     | SH | DFND | 14 | 1,630   | 20        | 0 |
| VALERO ENERGY CORP           | COM             | 91913Y100 | 33,519 | 569,857   | SH | DFND | 14 | 158,317 | 411,540   | 0 |
| VALERO ENERGY CORP           | COM             | 91913Y100 | 52     | 890       | SH | DFND | 16 | 0       | 890       | 0 |
| VALERO ENERGY CORP           | COM             | 91913Y100 | 1,235  | 21,000    | SH | DFND | 18 | 0       | 21,000    | 0 |
| VALLEY NATL BANCORP          | COM             | 919794107 | 10,064 | 1,286,903 | SH | DFND | 14 | 347,949 | 938,954   | 0 |
| VALLEY NATL BANCORP          | COM             | 919794107 | 425    | 54,400    | SH | DFND | 16 | 0       | 54,400    | 0 |
| VALMONT INDS INC             | COM             | 920253101 | 3,276  | 28,829    | SH | DFND | 14 | 16,015  | 12,814    | 0 |
| VALMONT INDS INC             | COM             | 920253101 | 128    | 1,130     | SH | DFND | 16 | 0       | 1,130     | 0 |
| VALVOLINE INC                | COM             | 92047W101 | 9,247  | 478,385   | SH | DFND | 14 | 152,526 | 325,859   | 0 |
| VALVOLINE INC                | COM             | 92047W101 | 276    | 14,300    | SH | DFND | 16 | 0       | 14,300    | 0 |
| VANDA PHARMACEUTICALS INC    | COM             | 921659108 | 13,729 | 1,200,113 | SH | DFND | 14 | 167,478 | 1,032,635 | 0 |
| VANDA PHARMACEUTICALS INC    | COM             | 921659108 | 1,722  | 150,500   | SH | DFND | 16 | 0       | 150,500   | 0 |
| VANECK VECTORS ETF TR        | GOLD MINERS ETF | 92189F106 | 260    | 7,100     | SH | DFND | 14 | 0       | 7,100     | 0 |
| VANECK VECTORS ETF TR        | RUSSIA SMALL CA | 92189F734 | 558    | 17,900    | SH | DFND | 16 | 0       | 17,900    | 0 |
| VANGUARD SPECIALIZED FUNDS   | DIV APP ETF     | 921908844 | 395    | 3,371     | SH | DFND | 18 | 0       | 3,371     | 0 |
| VANGUARD BD INDEX FDS        | TOTAL BND MRKT  | 921937835 | 7,856  | 89,200    | SH | DFND | 10 | 89,200  | 0         | 0 |
| VANGUARD BD INDEX FDS        | TOTAL BND MRKT  | 921937835 | 1,497  | 16,942    | SH | DFND | 18 | 0       | 16,942    | 0 |
| VANGUARD WHITEHALL FDS       | HIGH DIV YLD    | 921946406 | 395    | 5,012     | SH | DFND | 18 | 0       | 5,012     | 0 |
| VANGUARD WHITEHALL FDS       | INTL DVD ETF    | 921946810 | 530    | 7,906     | SH | DFND | 18 | 0       | 7,906     | 0 |
| VANGUARD CHARLOTTE FDS       | INTL BD IDX ETF | 92203J407 | 11,161 | 193,100   | SH | DFND | 10 | 193,100 | 0         | 0 |
| VANGUARD INTL EQUITY INDEX F | FTSE EUROPE ETF | 922042874 | 1,553  | 31,100    | SH | DFND | 10 | 31,100  | 0         | 0 |
| VAREX IMAGING CORP           | COM             | 92214X106 | 1,256  | 82,907    | SH | DFND | 14 | 5,864   | 77,043    | 0 |
| VAREX IMAGING CORP           | COM             | 92214X106 | 32     | 2,100     | SH | DFND | 16 | 0       | 2,100     | 0 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 8,890  | 72,557    | SH | DFND | 14 | 30,356  | 42,201    | 0 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 25     | 202       | SH | DFND | 16 | 0       | 202       | 0 |
| VARONIS SYS INC              | COM             | 922280102 | 224    | 2,535     | SH | DFND | 14 | 2,535   | 0         | 0 |
| VECTOR GROUP LTD             | COM             | 92240M108 | 1,572  | 156,216   | SH | DFND | 14 | 18,355  | 137,861   | 0 |
| VEECO INSTRS INC DEL         | COM             | 922417100 | 781    | 57,881    | SH | DFND | 14 | 6,926   | 50,955    | 0 |
| VECTRUS INC                  | COM             | 92242T101 | 6,149  | 125,165   | SH | DFND | 14 | 31,616  | 93,549    | 0 |
| VECTRUS INC                  | COM             | 92242T101 | 1,227  | 24,980    | SH | DFND | 16 | 0       | 24,980    | 0 |
| VEDANTA LTD                  | SPONSORED ADR   | 92242Y100 | 1,619  | 288,621   | SH | DFND | 14 | 0       | 288,621   | 0 |
| VAXART INC                   | COM NEW         | 92243A200 | 2,290  | 258,807   | SH | DFND | 14 | 16,235  | 242,572   | 0 |
| VAXART INC                   | COM NEW         | 92243A200 | 284    | 32,100    | SH | DFND | 16 | 0       | 32,100    | 0 |
| VEEVA SYS INC                | CL A COM        | 922475108 | 1,336  | 5,700     | SH | DFND | 10 | 5,700   | 0         | 0 |
| VEEVA SYS INC                | CL A COM        | 922475108 | 6,929  | 29,560    | SH | DFND | 14 | 4,990   | 24,570    | 0 |
| VENTAS INC                   | COM             | 92276F100 | 13,558 | 370,233   | SH | DFND | 14 | 133,825 | 236,408   | 0 |

|                               |                    |           |         |           |    |      |    |           |           |   |
|-------------------------------|--------------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| VENTAS INC                    | COM                | 92276F100 | 29      | 790       | SH | DFND | 16 | 0         | 790       | 0 |
| VENTAS INC                    | COM                | 92276F100 | 3,424   | 93,503    | SH | DFND | 3  | 0         | 93,503    | 0 |
| VANGUARD INDEX FDS            | S&P 500 ETF SHS    | 922908363 | 11,585  | 41,195    | SH | DFND | 10 | 41,195    | 0         | 0 |
| VANGUARD INDEX FDS            | REAL ESTATE<br>ETF | 922908553 | 251,922 | 3,207,976 | SH | DFND | 3  | 3,207,976 | 0         | 0 |
| VERA BRADLEY INC              | COM                | 92335C106 | 267     | 60,214    | SH | DFND | 14 | 3,585     | 56,629    | 0 |
| VERASTEM INC                  | COM                | 92337C104 | 27      | 15,525    | SH | DFND | 14 | 15,525    | 0         | 0 |
| VEREIT INC                    | COM                | 92339V100 | 9,322   | 1,449,713 | SH | DFND | 14 | 258,513   | 1,191,200 | 0 |
| VERISIGN INC                  | COM                | 92343E102 | 544     | 2,632     | SH | DFND | 10 | 2,632     | 0         | 0 |
| VERISIGN INC                  | COM                | 92343E102 | 16,891  | 81,668    | SH | DFND | 14 | 34,080    | 47,588    | 0 |
| VERISIGN INC                  | COM                | 92343E102 | 47      | 227       | SH | DFND | 16 | 0         | 227       | 0 |
| VERIZON COMMUNICATIONS<br>INC | COM                | 92343V104 | 1,886   | 34,203    | SH | DFND | 10 | 34,203    | 0         | 0 |
| VERIZON COMMUNICATIONS<br>INC | COM                | 92343V104 | 440,724 | 7,994,273 | SH | DFND | 14 | 1,992,403 | 6,001,870 | 0 |
| VERIZON COMMUNICATIONS<br>INC | COM                | 92343V104 | 2,696   | 48,897    | SH | DFND | 16 | 0         | 48,897    | 0 |
| VERIZON COMMUNICATIONS<br>INC | COM                | 92343V104 | 937     | 17,000    | SH | DFND | 18 | 0         | 17,000    | 0 |
| VERINT SYS INC                | COM                | 92343X100 | 1,109   | 24,547    | SH | DFND | 14 | 10,949    | 13,598    | 0 |
| VERINT SYS INC                | COM                | 92343X100 | 391     | 8,650     | SH | DFND | 16 | 0         | 8,650     | 0 |
| VERITEX HLDGS INC             | COM                | 923451108 | 2,882   | 162,839   | SH | DFND | 14 | 7,026     | 155,813   | 0 |
| VERITIV CORP                  | COM                | 923454102 | 2,520   | 148,609   | SH | DFND | 14 | 2,095     | 146,514   | 0 |
| VERISK ANALYTICS INC          | COM                | 92345Y106 | 21,910  | 128,731   | SH | DFND | 14 | 54,094    | 74,637    | 0 |
| VERISK ANALYTICS INC          | COM                | 92345Y106 | 61      | 361       | SH | DFND | 16 | 0         | 361       | 0 |
| VERRA MOBILITY CORP           | COM                | 92511U102 | 107     | 10,430    | SH | DFND | 14 | 10,430    | 0         | 0 |
| VERSO CORP                    | CL A               | 92531L207 | 17      | 1,380     | SH | DFND | 10 | 1,380     | 0         | 0 |
| VERSO CORP                    | CL A               | 92531L207 | 4,344   | 363,220   | SH | DFND | 14 | 10,980    | 352,240   | 0 |
| VERTEX PHARMACEUTICALS<br>INC | COM                | 92532F100 | 1,109   | 3,820     | SH | DFND | 10 | 3,820     | 0         | 0 |
| VERTEX PHARMACEUTICALS<br>INC | COM                | 92532F100 | 198,131 | 682,480   | SH | DFND | 14 | 155,313   | 527,167   | 0 |
| VERTEX PHARMACEUTICALS<br>INC | COM                | 92532F100 | 1,591   | 5,480     | SH | DFND | 16 | 0         | 5,480     | 0 |
| VERTEX PHARMACEUTICALS<br>INC | COM                | 92532F100 | 7,026   | 24,200    | SH | DFND | 18 | 0         | 24,200    | 0 |
| VIAD CORP                     | COM NEW            | 92552R406 | 660     | 34,725    | SH | DFND | 14 | 2,868     | 31,857    | 0 |
| VIASAT INC                    | COM                | 92552V100 | 327     | 8,526     | SH | DFND | 14 | 7,524     | 1,002     | 0 |
| VIAVI SOLUTIONS INC           | COM                | 925550105 | 14,048  | 1,102,675 | SH | DFND | 14 | 189,703   | 912,972   | 0 |
| VIAVI SOLUTIONS INC           | COM                | 925550105 | 1,886   | 148,000   | SH | DFND | 16 | 0         | 148,000   | 0 |
| VIACOMCBS INC                 | CL B               | 92556H206 | 520     | 22,300    | SH | DFND | 10 | 22,300    | 0         | 0 |
| VIACOMCBS INC                 | CL B               | 92556H206 | 110,008 | 4,717,340 | SH | DFND | 14 | 685,815   | 4,031,525 | 0 |
| VIACOMCBS INC                 | CL B               | 92556H206 | 926     | 39,720    | SH | DFND | 16 | 0         | 39,720    | 0 |
| VICI PPTYS INC                | COM                | 925652109 | 2,454   | 121,563   | SH | DFND | 14 | 34,713    | 86,850    | 0 |
| VICI PPTYS INC                | COM                | 925652109 | 29,642  | 1,468,130 | SH | DFND | 3  | 0         | 1,468,130 | 0 |
| VICOR CORP                    | COM                | 925815102 | 1,601   | 22,256    | SH | DFND | 14 | 2,930     | 19,326    | 0 |
| VIELA BIO INC                 | COM                | 926613100 | 87      | 2,006     | SH | DFND | 14 | 1,595     | 411       | 0 |
| VIELA BIO INC                 | COM                | 926613100 | 182     | 4,200     | SH | DFND | 16 | 0         | 4,200     | 0 |
| VIPSHOP HOLDINGS LIMITED      | SPONSORED ADS<br>A | 92763W103 | 238     | 11,930    | SH | DFND | 10 | 11,930    | 0         | 0 |
| VIPSHOP HOLDINGS LIMITED      | SPONSORED ADS<br>A | 92763W103 | 23,569  | 1,183,800 | SH | DFND | 14 | 52,000    | 1,131,800 | 0 |
| VIPSHOP HOLDINGS LIMITED      | SPONSORED ADS<br>A | 92763W103 | 295     | 14,800    | SH | DFND | 16 | 0         | 14,800    | 0 |

|                              |                 |           |         |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| VIPSHOP HOLDINGS LIMITED     | SPONSORED ADS A | 92763W103 | 386     | 19,400    | SH | DFND | 18 | 0       | 19,400    | 0 |
| VISA INC                     | COM CL A        | 92826C839 | 2,169   | 11,228    | SH | DFND | 10 | 11,228  | 0         | 0 |
| VISA INC                     | COM CL A        | 92826C839 | 427,118 | 2,211,098 | SH | DFND | 14 | 661,540 | 1,549,558 | 0 |
| VISA INC                     | COM CL A        | 92826C839 | 3,099   | 16,042    | SH | DFND | 16 | 0       | 16,042    | 0 |
| VISA INC                     | COM CL A        | 92826C839 | 367     | 1,900     | SH | DFND | 18 | 0       | 1,900     | 0 |
| VIRTUSA CORP                 | COM             | 92827P102 | 5,003   | 154,092   | SH | DFND | 14 | 20,501  | 133,591   | 0 |
| VIRTUSA CORP                 | COM             | 92827P102 | 830     | 25,550    | SH | DFND | 16 | 0       | 25,550    | 0 |
| VIRTUS INVT PARTNERS INC     | COM             | 92828Q109 | 6,756   | 58,098    | SH | DFND | 14 | 3,070   | 55,028    | 0 |
| VIRTUS INVT PARTNERS INC     | COM             | 92828Q109 | 523     | 4,500     | SH | DFND | 16 | 0       | 4,500     | 0 |
| VISHAY INTERTECHNOLOGY INC   | COM             | 928298108 | 383     | 25,114    | SH | DFND | 14 | 22,096  | 3,018     | 0 |
| VISTA OUTDOOR INC            | COM             | 928377100 | 980     | 67,824    | SH | DFND | 14 | 8,432   | 59,392    | 0 |
| VISTEON CORP                 | COM NEW         | 92839U206 | 356     | 5,197     | SH | DFND | 14 | 4,727   | 470       | 0 |
| VISTRA ENERGY CORP           | COM             | 92840M102 | 155     | 8,320     | SH | DFND | 10 | 8,320   | 0         | 0 |
| VISTRA ENERGY CORP           | COM             | 92840M102 | 55,313  | 2,970,647 | SH | DFND | 14 | 216,273 | 2,754,374 | 0 |
| VISTRA ENERGY CORP           | COM             | 92840M102 | 417     | 22,400    | SH | DFND | 16 | 0       | 22,400    | 0 |
| VISTRA ENERGY CORP           | COM             | 92840M102 | 15,277  | 820,466   | SH | DFND | 3  | 0       | 820,466   | 0 |
| VMWARE INC                   | CL A COM        | 928563402 | 1,022   | 6,600     | SH | DFND | 10 | 6,600   | 0         | 0 |
| VMWARE INC                   | CL A COM        | 928563402 | 519     | 3,352     | SH | DFND | 14 | 3,302   | 50        | 0 |
| VONAGE HLDGS CORP            | COM             | 92886T201 | 193     | 19,144    | SH | DFND | 10 | 19,144  | 0         | 0 |
| VONAGE HLDGS CORP            | COM             | 92886T201 | 2,877   | 285,950   | SH | DFND | 14 | 34,927  | 251,023   | 0 |
| VORNADO RLTY TR              | SH BEN INT      | 929042109 | 5,471   | 143,193   | SH | DFND | 14 | 56,788  | 86,405    | 0 |
| VORNADO RLTY TR              | SH BEN INT      | 929042109 | 10      | 251       | SH | DFND | 16 | 0       | 251       | 0 |
| VOYA FINANCIAL INC           | COM             | 929089100 | 5,206   | 111,590   | SH | DFND | 14 | 23,800  | 87,790    | 0 |
| VULCAN MATLS CO              | COM             | 929160109 | 12,308  | 106,242   | SH | DFND | 14 | 44,167  | 62,075    | 0 |
| VULCAN MATLS CO              | COM             | 929160109 | 33      | 284       | SH | DFND | 16 | 0       | 284       | 0 |
| WD-40 CO                     | COM             | 929236107 | 3,254   | 16,408    | SH | DFND | 14 | 2,230   | 14,178    | 0 |
| WSFS FINL CORP               | COM             | 929328102 | 3,330   | 116,022   | SH | DFND | 14 | 4,060   | 111,962   | 0 |
| WP CAREY INC                 | COM             | 92936U109 | 14,299  | 211,370   | SH | DFND | 14 | 29,070  | 182,300   | 0 |
| WP CAREY INC                 | COM             | 92936U109 | 101     | 1,500     | SH | DFND | 16 | 0       | 1,500     | 0 |
| WEC ENERGY GROUP INC         | COM             | 92939U106 | 220     | 2,514     | SH | DFND | 10 | 2,514   | 0         | 0 |
| WEC ENERGY GROUP INC         | COM             | 92939U106 | 22,336  | 254,831   | SH | DFND | 14 | 106,218 | 148,613   | 0 |
| WEC ENERGY GROUP INC         | COM             | 92939U106 | 62      | 705       | SH | DFND | 16 | 0       | 705       | 0 |
| WABASH NATL CORP             | COM             | 929566107 | 1,189   | 111,951   | SH | DFND | 14 | 16,571  | 95,380    | 0 |
| WABASH NATL CORP             | COM             | 929566107 | 315     | 29,700    | SH | DFND | 16 | 0       | 29,700    | 0 |
| WABTEC                       | COM             | 929740108 | 8,988   | 156,126   | SH | DFND | 14 | 65,676  | 90,450    | 0 |
| WABTEC                       | COM             | 929740108 | 22      | 386       | SH | DFND | 16 | 0       | 386       | 0 |
| WADDELL & REED FINL INC      | CL A            | 930059100 | 398     | 25,650    | SH | DFND | 10 | 25,650  | 0         | 0 |
| WADDELL & REED FINL INC      | CL A            | 930059100 | 1,251   | 80,629    | SH | DFND | 14 | 8,032   | 72,597    | 0 |
| WALMART INC                  | COM             | 931142103 | 336,328 | 2,807,882 | SH | DFND | 14 | 687,119 | 2,120,763 | 0 |
| WALMART INC                  | COM             | 931142103 | 1,986   | 16,582    | SH | DFND | 16 | 0       | 16,582    | 0 |
| WALMART INC                  | COM             | 931142103 | 1,150   | 9,600     | SH | DFND | 18 | 0       | 9,600     | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM             | 931427108 | 152,209 | 3,590,679 | SH | DFND | 14 | 644,135 | 2,946,544 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM             | 931427108 | 1,227   | 28,948    | SH | DFND | 16 | 0       | 28,948    | 0 |
| WALKER & DUNLOP INC          | COM             | 93148P102 | 4,884   | 96,131    | SH | DFND | 14 | 38,810  | 57,321    | 0 |
| WALKER & DUNLOP INC          | COM             | 93148P102 | 450     | 8,850     | SH | DFND | 16 | 0       | 8,850     | 0 |
| WARRIOR MET COAL INC         | COM             | 93627C101 | 56      | 3,638     | SH | DFND | 10 | 3,638   | 0         | 0 |
| WARRIOR MET COAL INC         | COM             | 93627C101 | 3,079   | 200,054   | SH | DFND | 14 | 10,620  | 189,434   | 0 |

|                              |            |           |         |           |    |      |    |           |           |   |
|------------------------------|------------|-----------|---------|-----------|----|------|----|-----------|-----------|---|
| WASHINGTON FED INC           | COM        | 938824109 | 748     | 27,884    | SH | DFND | 14 | 12,420    | 15,464    | 0 |
| WASHINGTON PRIME GROUP NEW   | COM        | 93964W108 | 174     | 207,188   | SH | DFND | 14 | 17,441    | 189,747   | 0 |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT | 939653101 | 2,181   | 98,221    | SH | DFND | 14 | 12,833    | 85,388    | 0 |
| WASTE CONNECTIONS INC        | COM        | 94106B101 | 558     | 5,948     | SH | DFND | 14 | 0         | 5,948     | 0 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 32,685  | 308,609   | SH | DFND | 14 | 130,600   | 178,009   | 0 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 91      | 860       | SH | DFND | 16 | 0         | 860       | 0 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 265     | 2,500     | SH | DFND | 18 | 0         | 2,500     | 0 |
| WATERS CORP                  | COM        | 941848103 | 9,085   | 50,360    | SH | DFND | 14 | 20,656    | 29,704    | 0 |
| WATERS CORP                  | COM        | 941848103 | 26      | 143       | SH | DFND | 16 | 0         | 143       | 0 |
| WATSCO INC                   | COM        | 942622200 | 800     | 4,500     | SH | DFND | 10 | 4,500     | 0         | 0 |
| WATSCO INC                   | COM        | 942622200 | 876     | 4,929     | SH | DFND | 14 | 4,302     | 627       | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A       | 942749102 | 3,652   | 45,082    | SH | DFND | 14 | 5,858     | 39,224    | 0 |
| WATTS WATER TECHNOLOGIES INC | CL A       | 942749102 | 170     | 2,100     | SH | DFND | 16 | 0         | 2,100     | 0 |
| WAYFAIR INC                  | CL A       | 94419L101 | 476     | 2,410     | SH | DFND | 14 | 2,380     | 30        | 0 |
| WEBSTER FINL CORP CONN       | COM        | 947890109 | 453     | 15,849    | SH | DFND | 14 | 11,442    | 4,407     | 0 |
| WEBSTER FINL CORP CONN       | COM        | 947890109 | 43      | 1,500     | SH | DFND | 16 | 0         | 1,500     | 0 |
| WEINGARTEN RLTY INVS         | SH BEN INT | 948741103 | 3,538   | 186,873   | SH | DFND | 14 | 99,787    | 87,086    | 0 |
| WEIS MKTS INC                | COM        | 948849104 | 1,173   | 23,409    | SH | DFND | 14 | 909       | 22,500    | 0 |
| WELBILT INC                  | COM        | 949090104 | 63      | 10,291    | SH | DFND | 14 | 10,291    | 0         | 0 |
| WELLS FARGO CO NEW           | COM        | 949746101 | 963     | 37,600    | SH | DFND | 10 | 37,600    | 0         | 0 |
| WELLS FARGO CO NEW           | COM        | 949746101 | 193,601 | 7,562,528 | SH | DFND | 14 | 1,753,621 | 5,808,907 | 0 |
| WELLS FARGO CO NEW           | COM        | 949746101 | 675     | 26,378    | SH | DFND | 16 | 0         | 26,378    | 0 |
| WELLTOWER INC                | COM        | 95040Q104 | 20,096  | 388,326   | SH | DFND | 14 | 146,522   | 241,804   | 0 |
| WELLTOWER INC                | COM        | 95040Q104 | 48      | 930       | SH | DFND | 16 | 0         | 930       | 0 |
| WELLTOWER INC                | COM        | 95040Q104 | 67,103  | 1,296,670 | SH | DFND | 3  | 0         | 1,296,670 | 0 |
| WENDYS CO                    | COM        | 95058W100 | 1,754   | 80,540    | SH | DFND | 14 | 23,919    | 56,621    | 0 |
| WERNER ENTERPRISES INC       | COM        | 950755108 | 7,247   | 166,485   | SH | DFND | 14 | 71,289    | 95,196    | 0 |
| WERNER ENTERPRISES INC       | COM        | 950755108 | 2,150   | 49,400    | SH | DFND | 16 | 0         | 49,400    | 0 |
| WESBANCO INC                 | COM        | 950810101 | 2,820   | 138,861   | SH | DFND | 14 | 5,609     | 133,252   | 0 |
| WESCO INTL INC               | COM        | 95082P105 | 16,578  | 472,182   | SH | DFND | 14 | 30,068    | 442,114   | 0 |
| WESCO INTL INC               | COM        | 95082P105 | 214     | 6,100     | SH | DFND | 16 | 0         | 6,100     | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM        | 955306105 | 522     | 2,300     | SH | DFND | 10 | 2,300     | 0         | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM        | 955306105 | 80,713  | 355,299   | SH | DFND | 14 | 88,433    | 266,866   | 0 |
| WEST PHARMACEUTICAL SVSC INC | COM        | 955306105 | 718     | 3,160     | SH | DFND | 16 | 0         | 3,160     | 0 |
| WESTAMERICA BANCORPORATION   | COM        | 957090103 | 1,830   | 31,874    | SH | DFND | 14 | 4,015     | 27,859    | 0 |
| WESTERN ALLIANCE BANCORP     | COM        | 957638109 | 102     | 2,700     | SH | DFND | 10 | 2,700     | 0         | 0 |
| WESTERN ALLIANCE BANCORP     | COM        | 957638109 | 214     | 5,657     | SH | DFND | 14 | 4,713     | 944       | 0 |
| WESTERN ALLIANCE BANCORP     | COM        | 957638109 | 80      | 2,100     | SH | DFND | 16 | 0         | 2,100     | 0 |
| WESTERN ASSET MTG CAP CORP   | COM        | 95790D105 | 1,485   | 542,097   | SH | DFND | 14 | 109,835   | 432,262   | 0 |
| WESTERN ASSET MTG CAP CORP   | COM        | 95790D105 | 198     | 72,350    | SH | DFND | 16 | 0         | 72,350    | 0 |
| WESTERN DIGITAL CORP.        | COM        | 958102105 | 17,458  | 395,427   | SH | DFND | 14 | 97,776    | 297,651   | 0 |
| WESTERN DIGITAL CORP.        | COM        | 958102105 | 138     | 3,127     | SH | DFND | 16 | 0         | 3,127     | 0 |

|                              |                |           |        |           |    |      |    |         |           |   |
|------------------------------|----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| WESTERN UN CO                | COM            | 959802109 | 7,163  | 331,301   | SH | DFND | 14 | 131,425 | 199,876   | 0 |
| WESTERN UN CO                | COM            | 959802109 | 18     | 825       | SH | DFND | 16 | 0       | 825       | 0 |
| WESTLAKE CHEM CORP           | COM            | 960413102 | 3,468  | 64,645    | SH | DFND | 14 | 12,890  | 51,755    | 0 |
| WESTROCK CO                  | COM            | 96145D105 | 16,872 | 597,018   | SH | DFND | 14 | 141,686 | 455,332   | 0 |
| WESTROCK CO                  | COM            | 96145D105 | 15     | 516       | SH | DFND | 16 | 0       | 516       | 0 |
| WEX INC                      | COM            | 96208T104 | 1,079  | 6,541     | SH | DFND | 14 | 5,750   | 791       | 0 |
| WEYERHAEUSER CO MTN BE       | COM NEW        | 962166104 | 13,385 | 595,939   | SH | DFND | 14 | 245,161 | 350,778   | 0 |
| WEYERHAEUSER CO MTN BE       | COM NEW        | 962166104 | 35     | 1,570     | SH | DFND | 16 | 0       | 1,570     | 0 |
| WHIRLPOOL CORP               | COM            | 963320106 | 8,758  | 67,611    | SH | DFND | 14 | 23,802  | 43,809    | 0 |
| WHIRLPOOL CORP               | COM            | 963320106 | 19     | 147       | SH | DFND | 16 | 0       | 147       | 0 |
| WHITESTONE REIT              | COM            | 966084204 | 357    | 49,141    | SH | DFND | 14 | 5,181   | 43,960    | 0 |
| WHITING PETE CORP NEW        | COM NEW        | 966387409 | 12     | 10,790    | SH | DFND | 14 | 10,790  | 0         | 0 |
| WIDEPENWEST INC              | COM            | 96758W101 | 41     | 7,820     | SH | DFND | 14 | 4,130   | 3,690     | 0 |
| WIDEPENWEST INC              | COM            | 96758W101 | 48     | 9,050     | SH | DFND | 16 | 0       | 9,050     | 0 |
| WILEY JOHN & SONS INC        | CL A           | 968223206 | 246    | 6,319     | SH | DFND | 14 | 5,528   | 791       | 0 |
| WILLIAMS COS INC             | COM            | 969457100 | 18,062 | 949,618   | SH | DFND | 14 | 405,490 | 544,128   | 0 |
| WILLIAMS COS INC             | COM            | 969457100 | 48     | 2,545     | SH | DFND | 16 | 0       | 2,545     | 0 |
| WILLIAMS COS INC             | COM            | 969457100 | 266    | 14,000    | SH | DFND | 18 | 0       | 14,000    | 0 |
| WILLIAMS SONOMA INC          | COM            | 969904101 | 3,320  | 40,477    | SH | DFND | 14 | 25,089  | 15,388    | 0 |
| WILLIAMS SONOMA INC          | COM            | 969904101 | 176    | 2,150     | SH | DFND | 18 | 0       | 2,150     | 0 |
| WINGSTOP INC                 | COM            | 974155103 | 9,057  | 65,170    | SH | DFND | 14 | 13,665  | 51,505    | 0 |
| WINGSTOP INC                 | COM            | 974155103 | 1,668  | 12,000    | SH | DFND | 16 | 0       | 12,000    | 0 |
| WINNEBAGO INDS INC           | COM            | 974637100 | 4,058  | 60,913    | SH | DFND | 14 | 16,798  | 44,115    | 0 |
| WINTRUST FINL CORP           | COM            | 97650W108 | 6,134  | 140,614   | SH | DFND | 14 | 25,317  | 115,297   | 0 |
| WINTRUST FINL CORP           | COM            | 97650W108 | 40     | 910       | SH | DFND | 16 | 0       | 910       | 0 |
| WIPRO LTD                    | SPON ADR 1 SH  | 97651M109 | 1,300  | 392,633   | SH | DFND | 14 | 0       | 392,633   | 0 |
| WISDOMTREE INVTs INC         | COM            | 97717P104 | 491    | 141,416   | SH | DFND | 14 | 17,765  | 123,651   | 0 |
| WISDOMTREE TR                | EM EX ST-OWNED | 97717X578 | 568    | 19,000    | SH | DFND | 18 | 0       | 19,000    | 0 |
| WOLVERINE WORLD WIDE INC     | COM            | 978097103 | 2,382  | 100,056   | SH | DFND | 14 | 12,332  | 87,724    | 0 |
| WOLVERINE WORLD WIDE INC     | COM            | 978097103 | 84     | 3,510     | SH | DFND | 18 | 0       | 3,510     | 0 |
| WOODWARD INC                 | COM            | 980745103 | 657    | 8,476     | SH | DFND | 14 | 7,463   | 1,013     | 0 |
| WORKDAY INC                  | CL A           | 98138H101 | 1,078  | 5,756     | SH | DFND | 14 | 5,666   | 90        | 0 |
| WORKIVA INC                  | COM CL A       | 98139A105 | 296    | 5,532     | SH | DFND | 14 | 5,210   | 322       | 0 |
| WORLD ACCEP CORP DEL         | COM            | 981419104 | 421    | 6,424     | SH | DFND | 14 | 992     | 5,432     | 0 |
| WORLD FUEL SVCS CORP         | COM            | 981475106 | 34,591 | 1,342,821 | SH | DFND | 14 | 301,985 | 1,040,836 | 0 |
| WORLD FUEL SVCS CORP         | COM            | 981475106 | 2,558  | 99,304    | SH | DFND | 16 | 0       | 99,304    | 0 |
| WORLD WRESTLING ENTMT INC    | CL A           | 98156Q108 | 297    | 6,835     | SH | DFND | 14 | 5,995   | 840       | 0 |
| WORTHINGTON INDS INC         | COM            | 981811102 | 4,966  | 133,128   | SH | DFND | 14 | 45,379  | 87,749    | 0 |
| WORTHINGTON INDS INC         | COM            | 981811102 | 826    | 22,150    | SH | DFND | 16 | 0       | 22,150    | 0 |
| WPX ENERGY INC               | COM            | 98212B103 | 418    | 65,452    | SH | DFND | 14 | 59,598  | 5,854     | 0 |
| WW INTL INC                  | COM            | 98262P101 | 227    | 8,926     | SH | DFND | 14 | 7,698   | 1,228     | 0 |
| WYNDHAM DESTINATIONS INC     | COM            | 98310W108 | 12,866 | 456,565   | SH | DFND | 14 | 140,382 | 316,183   | 0 |
| WYNDHAM DESTINATIONS INC     | COM            | 98310W108 | 461    | 16,350    | SH | DFND | 16 | 0       | 16,350    | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM            | 98311A105 | 11,625 | 272,760   | SH | DFND | 14 | 101,551 | 171,209   | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM            | 98311A105 | 360    | 8,450     | SH | DFND | 16 | 0       | 8,450     | 0 |
| WYNN RESORTS LTD             | COM            | 983134107 | 5,667  | 76,080    | SH | DFND | 14 | 31,836  | 44,244    | 0 |

|                              |                 |           |        |           |    |      |    |         |           |   |
|------------------------------|-----------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| WYNN RESORTS LTD             | COM             | 983134107 | 15     | 202       | SH | DFND | 16 | 0       | 202       | 0 |
| XPO LOGISTICS INC            | COM             | 983793100 | 1,082  | 14,008    | SH | DFND | 14 | 12,112  | 1,896     | 0 |
| XCEL ENERGY INC              | COM             | 98389B100 | 27,269 | 436,301   | SH | DFND | 14 | 176,591 | 259,710   | 0 |
| XCEL ENERGY INC              | COM             | 98389B100 | 71     | 1,140     | SH | DFND | 16 | 0       | 1,140     | 0 |
| XPERI HOLDING CORP           | COM             | 98390M103 | 8,034  | 544,332   | SH | DFND | 14 | 61,452  | 482,880   | 0 |
| XILINX INC                   | COM             | 983919101 | 19,136 | 194,492   | SH | DFND | 14 | 80,768  | 113,724   | 0 |
| XILINX INC                   | COM             | 983919101 | 55     | 556       | SH | DFND | 16 | 0       | 556       | 0 |
| XENIA HOTELS & RESORTS INC   | COM             | 984017103 | 137    | 14,725    | SH | DFND | 10 | 14,725  | 0         | 0 |
| XENIA HOTELS & RESORTS INC   | COM             | 984017103 | 11,433 | 1,225,395 | SH | DFND | 14 | 142,860 | 1,082,535 | 0 |
| XENIA HOTELS & RESORTS INC   | COM             | 984017103 | 1,170  | 125,420   | SH | DFND | 16 | 0       | 125,420   | 0 |
| XENCOR INC                   | COM             | 98401F105 | 5,957  | 183,915   | SH | DFND | 14 | 31,395  | 152,520   | 0 |
| XENCOR INC                   | COM             | 98401F105 | 379    | 11,700    | SH | DFND | 16 | 0       | 11,700    | 0 |
| XYLEM INC                    | COM             | 98419M100 | 9,192  | 141,499   | SH | DFND | 14 | 59,308  | 82,191    | 0 |
| XYLEM INC                    | COM             | 98419M100 | 25     | 390       | SH | DFND | 16 | 0       | 390       | 0 |
| XEROX HOLDINGS CORP          | COM NEW         | 98421M106 | 18,356 | 1,200,533 | SH | DFND | 14 | 215,711 | 984,822   | 0 |
| XEROX HOLDINGS CORP          | COM NEW         | 98421M106 | 102    | 6,688     | SH | DFND | 16 | 0       | 6,688     | 0 |
| YELP INC                     | CL A            | 985817105 | 315    | 13,640    | SH | DFND | 14 | 11,255  | 2,385     | 0 |
| YETI HLDGS INC               | COM             | 98585X104 | 3,523  | 82,442    | SH | DFND | 14 | 11,730  | 70,712    | 0 |
| YUM BRANDS INC               | COM             | 988498101 | 20,515 | 236,053   | SH | DFND | 14 | 99,142  | 136,911   | 0 |
| YUM BRANDS INC               | COM             | 988498101 | 57     | 660       | SH | DFND | 16 | 0       | 660       | 0 |
| YUM CHINA HLDGS INC          | COM             | 98850P109 | 273    | 5,688     | SH | DFND | 10 | 5,688   | 0         | 0 |
| YUM CHINA HLDGS INC          | COM             | 98850P109 | 24,321 | 505,954   | SH | DFND | 14 | 29,654  | 476,300   | 0 |
| YUM CHINA HLDGS INC          | COM             | 98850P109 | 221    | 4,600     | SH | DFND | 16 | 0       | 4,600     | 0 |
| YUM CHINA HLDGS INC          | COM             | 98850P109 | 163    | 3,400     | SH | DFND | 18 | 0       | 3,400     | 0 |
| ZAI LAB LTD                  | ADR             | 98887Q104 | 562    | 6,841     | SH | DFND | 18 | 0       | 6,841     | 0 |
| ZEBRA TECHNOLOGIES CORPORATI | CL A            | 989207105 | 563    | 2,200     | SH | DFND | 10 | 2,200   | 0         | 0 |
| ZEBRA TECHNOLOGIES CORPORATI | CL A            | 989207105 | 11,217 | 43,825    | SH | DFND | 14 | 17,846  | 25,979    | 0 |
| ZEBRA TECHNOLOGIES CORPORATI | CL A            | 989207105 | 31     | 121       | SH | DFND | 16 | 0       | 121       | 0 |
| ZENDESK INC                  | COM             | 98936J101 | 394    | 4,450     | SH | DFND | 14 | 4,450   | 0         | 0 |
| ZILLOW GROUP INC             | CL C CAP STK    | 98954M200 | 280    | 4,864     | SH | DFND | 14 | 4,794   | 70        | 0 |
| ZIMMER BIOMET HOLDINGS INC   | COM             | 98956P102 | 20,703 | 173,454   | SH | DFND | 14 | 70,117  | 103,337   | 0 |
| ZIMMER BIOMET HOLDINGS INC   | COM             | 98956P102 | 54     | 450       | SH | DFND | 16 | 0       | 450       | 0 |
| ZIMMER BIOMET HOLDINGS INC   | COM             | 98956P102 | 4,357  | 36,500    | SH | DFND | 18 | 0       | 36,500    | 0 |
| ZIONS BANCORPORATION N A     | COM             | 989701107 | 6,678  | 196,412   | SH | DFND | 14 | 63,446  | 132,966   | 0 |
| ZIONS BANCORPORATION N A     | COM             | 989701107 | 12     | 350       | SH | DFND | 16 | 0       | 350       | 0 |
| ZIOPHARM ONCOLOGY INC        | COM             | 98973P101 | 50     | 15,278    | SH | DFND | 14 | 15,278  | 0         | 0 |
| ZOETIS INC                   | CL A            | 98978V103 | 771    | 5,625     | SH | DFND | 10 | 5,625   | 0         | 0 |
| ZOETIS INC                   | CL A            | 98978V103 | 51,366 | 374,828   | SH | DFND | 14 | 157,910 | 216,918   | 0 |
| ZOETIS INC                   | CL A            | 98978V103 | 142    | 1,036     | SH | DFND | 16 | 0       | 1,036     | 0 |
| ZOETIS INC                   | CL A            | 98978V103 | 10,799 | 78,800    | SH | DFND | 18 | 0       | 78,800    | 0 |
| ZTO EXPRESS CAYMAN INC       | SPONSORED ADS A | 98980A105 | 3,355  | 91,400    | SH | DFND | 14 | 0       | 91,400    | 0 |
| ZSCALER INC                  | COM             | 98980G102 | 339    | 3,100     | SH | DFND | 14 | 3,100   | 0         | 0 |
| ZOOM VIDEO COMMUNICATIONS IN | CL A            | 98980L101 | 1,708  | 6,735     | SH | DFND | 14 | 4,170   | 2,565     | 0 |
| ZUMIEZ INC                   | COM             | 989817101 | 132    | 4,806     | SH | DFND | 10 | 4,806   | 0         | 0 |

|                                 |             |           |         |           |    |      |    |         |           |   |
|---------------------------------|-------------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ZUMIEZ INC                      | COM         | 989817101 | 5,834   | 213,065   | SH | DFND | 14 | 15,156  | 197,909   | 0 |
| ZUMIEZ INC                      | COM         | 989817101 | 500     | 18,250    | SH | DFND | 16 | 0       | 18,250    | 0 |
| ZYNEX INC                       | COM         | 98986M103 | 466     | 18,749    | SH | DFND | 14 | 2,220   | 16,529    | 0 |
| ZYNGA INC                       | CL A        | 98986T108 | 6,301   | 660,530   | SH | DFND | 14 | 158,630 | 501,900   | 0 |
| ZYNGA INC                       | CL A        | 98986T108 | 49      | 5,100     | SH | DFND | 16 | 0       | 5,100     | 0 |
| ADIENT PLC                      | ORD SHS     | G0084W101 | 34,634  | 2,109,273 | SH | DFND | 14 | 378,279 | 1,730,994 | 0 |
| ADIENT PLC                      | ORD SHS     | G0084W101 | 2,066   | 125,850   | SH | DFND | 16 | 0       | 125,850   | 0 |
| ALLEGION PLC                    | ORD SHS     | G0176J109 | 120     | 1,170     | SH | DFND | 10 | 1,170   | 0         | 0 |
| ALLEGION PLC                    | ORD SHS     | G0176J109 | 7,382   | 72,216    | SH | DFND | 14 | 29,270  | 42,946    | 0 |
| ALLEGION PLC                    | ORD SHS     | G0176J109 | 20      | 196       | SH | DFND | 16 | 0       | 196       | 0 |
| AMCOR PLC                       | ORD         | G0250X107 | 14,964  | 1,465,625 | SH | DFND | 14 | 491,188 | 974,437   | 0 |
| AMCOR PLC                       | ORD         | G0250X107 | 35      | 3,408     | SH | DFND | 16 | 0       | 3,408     | 0 |
| AMDOCS LTD                      | SHS         | G02602103 | 921     | 15,130    | SH | DFND | 10 | 15,130  | 0         | 0 |
| AMDOCS LTD                      | SHS         | G02602103 | 39,265  | 644,950   | SH | DFND | 14 | 85,150  | 559,800   | 0 |
| AMDOCS LTD                      | SHS         | G02602103 | 183     | 3,000     | SH | DFND | 16 | 0       | 3,000     | 0 |
| AON PLC                         | SHS CL A    | G0403H108 | 34,369  | 178,445   | SH | DFND | 14 | 72,371  | 106,074   | 0 |
| AON PLC                         | SHS CL A    | G0403H108 | 99      | 515       | SH | DFND | 16 | 0       | 515       | 0 |
| ARCH CAP GROUP LTD              | ORD         | G0450A105 | 1,244   | 43,430    | SH | DFND | 14 | 23,190  | 20,240    | 0 |
| ASSURED GUARANTY LTD            | COM         | G0585R106 | 3,187   | 130,551   | SH | DFND | 14 | 28,425  | 102,126   | 0 |
| ATLASSIAN CORP PLC              | CL A        | G06242104 | 512     | 2,840     | SH | DFND | 14 | 2,840   | 0         | 0 |
| ATHENE HLDG LTD                 | CL A        | G0684D107 | 538     | 17,238    | SH | DFND | 10 | 17,238  | 0         | 0 |
| ATHENE HLDG LTD                 | CL A        | G0684D107 | 5,861   | 187,915   | SH | DFND | 14 | 20,390  | 167,525   | 0 |
| AXALTA COATING SYS LTD          | COM         | G0750C108 | 202     | 8,940     | SH | DFND | 14 | 8,800   | 140       | 0 |
| BANK OF NT<br>BUTTERFIELD&SON L | SHS NEW     | G0772R208 | 10,527  | 431,591   | SH | DFND | 14 | 98,159  | 333,432   | 0 |
| BANK OF NT<br>BUTTERFIELD&SON L | SHS NEW     | G0772R208 | 1,686   | 69,120    | SH | DFND | 16 | 0       | 69,120    | 0 |
| BIOHAVEN PHARMACTL HLDG<br>CO L | COM         | G11196105 | 218     | 2,985     | SH | DFND | 14 | 2,985   | 0         | 0 |
| ACCENTURE PLC IRELAND           | SHS CLASS A | G1151C101 | 988     | 4,600     | SH | DFND | 10 | 4,600   | 0         | 0 |
| ACCENTURE PLC IRELAND           | SHS CLASS A | G1151C101 | 293,918 | 1,368,845 | SH | DFND | 14 | 338,221 | 1,030,624 | 0 |
| ACCENTURE PLC IRELAND           | SHS CLASS A | G1151C101 | 2,510   | 11,689    | SH | DFND | 16 | 0       | 11,689    | 0 |
| BUNGE LIMITED                   | COM         | G16962105 | 25,455  | 618,888   | SH | DFND | 14 | 78,135  | 540,753   | 0 |
| BUNGE LIMITED                   | COM         | G16962105 | 467     | 11,350    | SH | DFND | 16 | 0       | 11,350    | 0 |
| CAPRI HOLDINGS LIMITED          | SHS         | G1890L107 | 8,514   | 544,707   | SH | DFND | 14 | 59,990  | 484,717   | 0 |
| CARDTRONICS PLC                 | SHS CL A    | G1991C105 | 373     | 15,549    | SH | DFND | 10 | 15,549  | 0         | 0 |
| CARDTRONICS PLC                 | SHS CL A    | G1991C105 | 1,133   | 47,231    | SH | DFND | 14 | 9,177   | 38,054    | 0 |
| COCA COLA EUROPEAN<br>PARTNERS  | SHS         | G25839104 | 156     | 4,120     | SH | DFND | 10 | 4,120   | 0         | 0 |
| COCA COLA EUROPEAN<br>PARTNERS  | SHS         | G25839104 | 12,684  | 335,907   | SH | DFND | 14 | 17,643  | 318,264   | 0 |
| COCA COLA EUROPEAN<br>PARTNERS  | SHS         | G25839104 | 563     | 14,900    | SH | DFND | 16 | 0       | 14,900    | 0 |
| CUSHMAN WAKEFIELD PLC           | SHS         | G2717B108 | 2,693   | 216,099   | SH | DFND | 14 | 42,290  | 173,809   | 0 |
| CUSHMAN WAKEFIELD PLC           | SHS         | G2717B108 | 647     | 51,900    | SH | DFND | 16 | 0       | 51,900    | 0 |
| EATON CORP PLC                  | SHS         | G29183103 | 910     | 10,400    | SH | DFND | 10 | 10,400  | 0         | 0 |
| EATON CORP PLC                  | SHS         | G29183103 | 37,656  | 430,451   | SH | DFND | 14 | 142,160 | 288,291   | 0 |
| EATON CORP PLC                  | SHS         | G29183103 | 78      | 893       | SH | DFND | 16 | 0       | 893       | 0 |
| ENDO INTL PLC                   | SHS         | G30401106 | 1,427   | 415,943   | SH | DFND | 14 | 102,062 | 313,881   | 0 |
| ENSTAR GROUP LIMITED            | SHS         | G3075P101 | 1,354   | 8,866     | SH | DFND | 14 | 2,744   | 6,122     | 0 |
| ENSTAR GROUP LIMITED            | SHS         | G3075P101 | 458     | 3,000     | SH | DFND | 16 | 0       | 3,000     | 0 |
| ESSENT GROUP LTD                | COM         | G3198U102 | 71      | 1,959     | SH | DFND | 10 | 1,959   | 0         | 0 |

|                              |          |           |         |           |    |      |    |         |           |   |
|------------------------------|----------|-----------|---------|-----------|----|------|----|---------|-----------|---|
| ESSENT GROUP LTD             | COM      | G3198U102 | 6,801   | 187,499   | SH | DFND | 14 | 25,205  | 162,294   | 0 |
| EVEREST RE GROUP LTD         | COM      | G3223R108 | 7,819   | 37,918    | SH | DFND | 14 | 14,559  | 23,359    | 0 |
| EVEREST RE GROUP LTD         | COM      | G3223R108 | 19      | 90        | SH | DFND | 16 | 0       | 90        | 0 |
| FABRINET                     | SHS      | G3323L100 | 2,804   | 44,926    | SH | DFND | 14 | 6,714   | 38,212    | 0 |
| FRESH DEL MONTE PRODUCE INC  | ORD      | G36738105 | 1,103   | 44,781    | SH | DFND | 14 | 4,429   | 40,352    | 0 |
| FRESH DEL MONTE PRODUCE INC  | ORD      | G36738105 | 291     | 11,800    | SH | DFND | 16 | 0       | 11,800    | 0 |
| FRONTLINE LTD                | SHS NEW  | G3682E192 | 116     | 16,637    | SH | DFND | 14 | 7,530   | 9,107     | 0 |
| GATES INDUSTRIAL CORPRATIN P | ORD SHS  | G39108108 | 15,541  | 1,511,753 | SH | DFND | 14 | 302,100 | 1,209,653 | 0 |
| GATES INDUSTRIAL CORPRATIN P | ORD SHS  | G39108108 | 502     | 48,850    | SH | DFND | 16 | 0       | 48,850    | 0 |
| GENPACT LIMITED              | SHS      | G3922B107 | 347     | 9,500     | SH | DFND | 10 | 9,500   | 0         | 0 |
| GENPACT LIMITED              | SHS      | G3922B107 | 268     | 7,337     | SH | DFND | 14 | 7,337   | 0         | 0 |
| HELEN OF TROY CORP LTD       | COM      | G4388N106 | 929     | 4,925     | SH | DFND | 14 | 4,359   | 566       | 0 |
| HERBALIFE NUTRITION LTD      | COM SHS  | G4412G101 | 204     | 4,532     | SH | DFND | 14 | 4,532   | 0         | 0 |
| JANUS HENDERSON GROUP PLC    | ORD SHS  | G4474Y214 | 119     | 5,640     | SH | DFND | 10 | 5,640   | 0         | 0 |
| JANUS HENDERSON GROUP PLC    | ORD SHS  | G4474Y214 | 16,413  | 775,667   | SH | DFND | 14 | 263,186 | 512,481   | 0 |
| JANUS HENDERSON GROUP PLC    | ORD SHS  | G4474Y214 | 364     | 17,200    | SH | DFND | 16 | 0       | 17,200    | 0 |
| HORIZON THERAPEUTICS PUB LTD | SHS      | G46188101 | 11,373  | 204,630   | SH | DFND | 14 | 41,950  | 162,680   | 0 |
| HORIZON THERAPEUTICS PUB LTD | SHS      | G46188101 | 1,573   | 28,300    | SH | DFND | 16 | 0       | 28,300    | 0 |
| ICHOR HOLDINGS               | SHS      | G4740B105 | 730     | 27,476    | SH | DFND | 14 | 3,340   | 24,136    | 0 |
| IHS MARKIT LTD               | SHS      | G47567105 | 124     | 1,640     | SH | DFND | 10 | 1,640   | 0         | 0 |
| IHS MARKIT LTD               | SHS      | G47567105 | 23,071  | 305,580   | SH | DFND | 14 | 124,750 | 180,830   | 0 |
| IHS MARKIT LTD               | SHS      | G47567105 | 67      | 890       | SH | DFND | 16 | 0       | 890       | 0 |
| INVESCO LTD                  | SHS      | G491BT108 | 9,462   | 879,367   | SH | DFND | 14 | 264,789 | 614,578   | 0 |
| INVESCO LTD                  | SHS      | G491BT108 | 8       | 775       | SH | DFND | 16 | 0       | 775       | 0 |
| JAMES RIV GROUP LTD          | COM      | G5005R107 | 1,758   | 39,058    | SH | DFND | 14 | 4,130   | 34,928    | 0 |
| JAZZ PHARMACEUTICALS PLC     | SHS USD  | G50871105 | 727     | 6,590     | SH | DFND | 10 | 6,590   | 0         | 0 |
| JAZZ PHARMACEUTICALS PLC     | SHS USD  | G50871105 | 4,297   | 38,942    | SH | DFND | 14 | 1,260   | 37,682    | 0 |
| JAZZ PHARMACEUTICALS PLC     | SHS USD  | G50871105 | 107     | 970       | SH | DFND | 16 | 0       | 970       | 0 |
| JOHNSON CTLS INTL PLC        | SHS      | G51502105 | 72,098  | 2,111,820 | SH | DFND | 14 | 490,690 | 1,621,130 | 0 |
| JOHNSON CTLS INTL PLC        | SHS      | G51502105 | 608     | 17,811    | SH | DFND | 16 | 0       | 17,811    | 0 |
| LIBERTY GLOBAL PLC           | SHS CL C | G5480U120 | 253     | 11,742    | SH | DFND | 14 | 0       | 11,742    | 0 |
| LINDE PLC                    | SHS      | G5494J103 | 911     | 4,294     | SH | DFND | 10 | 4,294   | 0         | 0 |
| LINDE PLC                    | SHS      | G5494J103 | 125,052 | 589,561   | SH | DFND | 14 | 188,069 | 401,492   | 0 |
| LINDE PLC                    | SHS      | G5494J103 | 244     | 1,148     | SH | DFND | 16 | 0       | 1,148     | 0 |
| LIVANOVA PLC                 | SHS      | G5509L101 | 604     | 12,550    | SH | DFND | 14 | 7,496   | 5,054     | 0 |
| MARVELL TECHNOLOGY GROUP LTD | ORD      | G5876H105 | 855     | 24,375    | SH | DFND | 14 | 23,975  | 400       | 0 |
| MEDTRONIC PLC                | SHS      | G5960L103 | 748     | 8,160     | SH | DFND | 10 | 8,160   | 0         | 0 |
| MEDTRONIC PLC                | SHS      | G5960L103 | 165,484 | 1,804,629 | SH | DFND | 14 | 466,071 | 1,338,558 | 0 |
| MEDTRONIC PLC                | SHS      | G5960L103 | 532     | 5,806     | SH | DFND | 16 | 0       | 5,806     | 0 |
| APTIV PLC                    | SHS      | G6095L109 | 15,341  | 196,880   | SH | DFND | 14 | 81,170  | 115,710   | 0 |
| APTIV PLC                    | SHS      | G6095L109 | 48      | 610       | SH | DFND | 16 | 0       | 610       | 0 |
| NABORS INDUSTRIES LTD        | SHS      | G6359F137 | 307     | 8,298     | SH | DFND | 14 | 1,004   | 7,294     | 0 |
| NATIONAL ENERGY SERVICES REU | SHS      | G6375R107 | 147     | 21,382    | SH | DFND | 14 | 2,600   | 18,782    | 0 |

|                                 |             |           |        |           |    |      |    |         |           |   |
|---------------------------------|-------------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| NIELSEN HLDGS PLC               | SHS EUR     | G6518L108 | 3,961  | 266,568   | SH | DFND | 14 | 108,022 | 158,546   | 0 |
| NIELSEN HLDGS PLC               | SHS EUR     | G6518L108 | 10     | 670       | SH | DFND | 16 | 0       | 670       | 0 |
| NORWEGIAN CRUISE LINE<br>HLDG L | SHS         | G66721104 | 8,041  | 489,394   | SH | DFND | 14 | 123,940 | 365,454   | 0 |
| NORWEGIAN CRUISE LINE<br>HLDG L | SHS         | G66721104 | 9      | 520       | SH | DFND | 16 | 0       | 520       | 0 |
| NVENT ELECTRIC PLC              | SHS         | G6700G107 | 19,366 | 1,033,968 | SH | DFND | 14 | 279,833 | 754,135   | 0 |
| NVENT ELECTRIC PLC              | SHS         | G6700G107 | 322    | 17,200    | SH | DFND | 16 | 0       | 17,200    | 0 |
| OSMOTICA<br>PHARMACEUTICALS PLC | SHS         | G6S41R101 | 84     | 12,467    | SH | DFND | 14 | 1,090   | 11,377    | 0 |
| OSMOTICA<br>PHARMACEUTICALS PLC | SHS         | G6S41R101 | 149    | 22,200    | SH | DFND | 16 | 0       | 22,200    | 0 |
| PROTHENA CORP PLC               | SHS         | G72800108 | 734    | 70,195    | SH | DFND | 14 | 25,429  | 44,766    | 0 |
| PROTHENA CORP PLC               | SHS         | G72800108 | 134    | 12,800    | SH | DFND | 16 | 0       | 12,800    | 0 |
| RENAISSANCERE HOLDINGS<br>LTD   | COM         | G7496G103 | 1,402  | 8,200     | SH | DFND | 14 | 7,171   | 1,029     | 0 |
| SEAGATE TECHNOLOGY PLC          | SHS         | G7945M107 | 84     | 1,740     | SH | DFND | 10 | 1,740   | 0         | 0 |
| SEAGATE TECHNOLOGY PLC          | SHS         | G7945M107 | 8,638  | 178,435   | SH | DFND | 14 | 65,300  | 113,135   | 0 |
| SEAGATE TECHNOLOGY PLC          | SHS         | G7945M107 | 23     | 480       | SH | DFND | 16 | 0       | 480       | 0 |
| PENTAIR PLC                     | SHS         | G7S00T104 | 24,396 | 642,176   | SH | DFND | 14 | 74,695  | 567,481   | 0 |
| PENTAIR PLC                     | SHS         | G7S00T104 | 74     | 1,946     | SH | DFND | 16 | 0       | 1,946     | 0 |
| SIGNET JEWELERS LIMITED         | SHS         | G81276100 | 3,992  | 388,661   | SH | DFND | 14 | 7,251   | 381,410   | 0 |
| SMART GLOBAL HLDGS INC          | SHS         | G8232Y101 | 338    | 12,451    | SH | DFND | 10 | 12,451  | 0         | 0 |
| SMART GLOBAL HLDGS INC          | SHS         | G8232Y101 | 537    | 19,775    | SH | DFND | 14 | 2,110   | 17,665    | 0 |
| STERIS PLC                      | SHS USD     | G8473T100 | 901    | 5,870     | SH | DFND | 10 | 5,870   | 0         | 0 |
| STERIS PLC                      | SHS USD     | G8473T100 | 34,071 | 222,047   | SH | DFND | 14 | 57,487  | 164,560   | 0 |
| STERIS PLC                      | SHS USD     | G8473T100 | 205    | 1,338     | SH | DFND | 16 | 0       | 1,338     | 0 |
| TECHNIPFMC PLC                  | COM         | G87110105 | 58     | 8,420     | SH | DFND | 10 | 8,420   | 0         | 0 |
| TECHNIPFMC PLC                  | COM         | G87110105 | 37,139 | 5,429,615 | SH | DFND | 14 | 753,648 | 4,675,967 | 0 |
| TECHNIPFMC PLC                  | COM         | G87110105 | 602    | 87,960    | SH | DFND | 16 | 0       | 87,960    | 0 |
| TEXTAINER GROUP HOLDINGS<br>LTD | SHS         | G8766E109 | 2,415  | 295,280   | SH | DFND | 14 | 3,080   | 292,200   | 0 |
| THIRD PT REINS LTD              | COM         | G8827U100 | 61     | 8,073     | SH | DFND | 10 | 8,073   | 0         | 0 |
| THIRD PT REINS LTD              | COM         | G8827U100 | 2,035  | 270,998   | SH | DFND | 14 | 9,930   | 261,068   | 0 |
| THIRD PT REINS LTD              | COM         | G8827U100 | 98     | 13,100    | SH | DFND | 16 | 0       | 13,100    | 0 |
| TRANE TECHNOLOGIES PLC          | SHS         | G8994E103 | 16,666 | 187,305   | SH | DFND | 14 | 74,898  | 112,407   | 0 |
| TRANE TECHNOLOGIES PLC          | SHS         | G8994E103 | 47     | 533       | SH | DFND | 16 | 0       | 533       | 0 |
| LIBERTY LATIN AMERICA LTD       | COM CL A    | G9001E102 | 475    | 48,892    | SH | DFND | 14 | 10,010  | 38,882    | 0 |
| LIBERTY LATIN AMERICA LTD       | COM CL A    | G9001E102 | 80     | 8,200     | SH | DFND | 16 | 0       | 8,200     | 0 |
| LIBERTY LATIN AMERICA LTD       | COM CL C    | G9001E128 | 1,883  | 199,440   | SH | DFND | 14 | 70,220  | 129,220   | 0 |
| LIBERTY LATIN AMERICA LTD       | COM CL C    | G9001E128 | 591    | 62,650    | SH | DFND | 16 | 0       | 62,650    | 0 |
| TRITON INTL LTD                 | CL A        | G9078F107 | 4,799  | 158,704   | SH | DFND | 14 | 3,271   | 155,433   | 0 |
| VALARIS PLC                     | SHS CLASS A | G9402V109 | 140    | 215,708   | SH | DFND | 14 | 12,897  | 202,811   | 0 |
| WILLIS TOWERS WATSON PLC<br>LTD | SHS         | G96629103 | 19,540 | 99,213    | SH | DFND | 14 | 40,385  | 58,828    | 0 |
| WILLIS TOWERS WATSON PLC<br>LTD | SHS         | G96629103 | 56     | 286       | SH | DFND | 16 | 0       | 286       | 0 |
| PERRIGO CO PLC                  | SHS         | G97822103 | 12,307 | 222,664   | SH | DFND | 14 | 42,080  | 180,584   | 0 |
| PERRIGO CO PLC                  | SHS         | G97822103 | 15     | 280       | SH | DFND | 16 | 0       | 280       | 0 |
| CHUBB LIMITED                   | COM         | H1467J104 | 93,709 | 740,080   | SH | DFND | 14 | 200,191 | 539,889   | 0 |
| CHUBB LIMITED                   | COM         | H1467J104 | 226    | 1,782     | SH | DFND | 16 | 0       | 1,782     | 0 |
| GARMIN LTD                      | SHS         | H2906T109 | 991    | 10,160    | SH | DFND | 10 | 10,160  | 0         | 0 |

|                              |           |           |        |           |    |      |    |         |           |   |
|------------------------------|-----------|-----------|--------|-----------|----|------|----|---------|-----------|---|
| GARMIN LTD                   | SHS       | H2906T109 | 10,755 | 110,306   | SH | DFND | 14 | 45,110  | 65,196    | 0 |
| GARMIN LTD                   | SHS       | H2906T109 | 31     | 320       | SH | DFND | 16 | 0       | 320       | 0 |
| LOGITECH INTL S A            | SHS       | H50430232 | 9,972  | 152,543   | SH | DFND | 14 | 0       | 152,543   | 0 |
| TE CONNECTIVITY LTD          | REG SHS   | H84989104 | 20,221 | 247,959   | SH | DFND | 14 | 96,050  | 151,909   | 0 |
| TE CONNECTIVITY LTD          | REG SHS   | H84989104 | 57     | 700       | SH | DFND | 16 | 0       | 700       | 0 |
| TRANSOCEAN LTD               | REG SHS   | H8817H100 | 175    | 95,795    | SH | DFND | 14 | 86,565  | 9,230     | 0 |
| ORION ENGINEERED CARBONS S A | COM       | L72967109 | 6,591  | 622,394   | SH | DFND | 14 | 84,395  | 537,999   | 0 |
| ORION ENGINEERED CARBONS S A | COM       | L72967109 | 911    | 86,050    | SH | DFND | 16 | 0       | 86,050    | 0 |
| SPOTIFY TECHNOLOGY S A       | SHS       | L8681T102 | 8,995  | 34,840    | SH | DFND | 14 | 2,940   | 31,900    | 0 |
| SPOTIFY TECHNOLOGY S A       | SHS       | L8681T102 | 232    | 900       | SH | DFND | 16 | 0       | 900       | 0 |
| TRINSEO S A                  | SHS       | L9340P101 | 1,150  | 51,891    | SH | DFND | 14 | 5,411   | 46,480    | 0 |
| TRINSEO S A                  | SHS       | L9340P101 | 551    | 24,850    | SH | DFND | 16 | 0       | 24,850    | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD       | M22465104 | 601    | 5,596     | SH | DFND | 10 | 5,596   | 0         | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD       | M22465104 | 24,430 | 227,400   | SH | DFND | 14 | 16,107  | 211,293   | 0 |
| CHECK POINT SOFTWARE TECH LT | ORD       | M22465104 | 1,010  | 9,400     | SH | DFND | 16 | 0       | 9,400     | 0 |
| CYBERARK SOFTWARE LTD        | SHS       | M2682V108 | 288    | 2,904     | SH | DFND | 14 | 2,884   | 20        | 0 |
| WIX COM LTD                  | SHS       | M98068105 | 988    | 3,856     | SH | DFND | 14 | 3,826   | 30        | 0 |
| AERCAP HOLDINGS NV           | SHS       | N00985106 | 21,870 | 710,049   | SH | DFND | 14 | 68,190  | 641,859   | 0 |
| AERCAP HOLDINGS NV           | SHS       | N00985106 | 939    | 30,500    | SH | DFND | 16 | 0       | 30,500    | 0 |
| CORE LABORATORIES N V        | COM       | N22717107 | 994    | 48,915    | SH | DFND | 14 | 3,100   | 45,815    | 0 |
| LYONDELLBASELL INDUSTRIES N  | SHS - A - | N53745100 | 1,098  | 16,700    | SH | DFND | 10 | 16,700  | 0         | 0 |
| LYONDELLBASELL INDUSTRIES N  | SHS - A - | N53745100 | 97,187 | 1,478,807 | SH | DFND | 14 | 224,764 | 1,254,043 | 0 |
| LYONDELLBASELL INDUSTRIES N  | SHS - A - | N53745100 | 620    | 9,440     | SH | DFND | 16 | 0       | 9,440     | 0 |
| MYLAN NV                     | SHS EURO  | N59465109 | 13,041 | 811,013   | SH | DFND | 14 | 213,060 | 597,953   | 0 |
| MYLAN NV                     | SHS EURO  | N59465109 | 21     | 1,315     | SH | DFND | 16 | 0       | 1,315     | 0 |
| NXP SEMICONDUCTORS N V       | COM       | N6596X109 | 455    | 3,991     | SH | DFND | 10 | 3,991   | 0         | 0 |
| NXP SEMICONDUCTORS N V       | COM       | N6596X109 | 19     | 170       | SH | DFND | 14 | 0       | 170       | 0 |
| QIAGEN NV                    | SHS NEW   | N72482123 | 214    | 4,991     | SH | DFND | 14 | 4,991   | 0         | 0 |
| WRIGHT MED GROUP N V         | ORD SHS   | N96617118 | 242    | 8,158     | SH | DFND | 14 | 8,158   | 0         | 0 |
| COPA HOLDINGS SA             | CL A      | P31076105 | 12,515 | 247,533   | SH | DFND | 14 | 9,112   | 238,421   | 0 |
| COPA HOLDINGS SA             | CL A      | P31076105 | 25     | 500       | SH | DFND | 16 | 0       | 500       | 0 |
| ROYAL CARIBBEAN CRUISES LTD  | COM       | V7780T103 | 12,762 | 253,719   | SH | DFND | 14 | 74,840  | 178,879   | 0 |
| ROYAL CARIBBEAN CRUISES LTD  | COM       | V7780T103 | 18     | 357       | SH | DFND | 16 | 0       | 357       | 0 |
| ARDMORE SHIPPING CORP        | COM       | Y0207T100 | 1,454  | 334,978   | SH | DFND | 14 | 90,020  | 244,958   | 0 |
| ARDMORE SHIPPING CORP        | COM       | Y0207T100 | 321    | 73,900    | SH | DFND | 16 | 0       | 73,900    | 0 |
| ATLAS CORP                   | SHS       | Y0436Q109 | 176    | 23,200    | SH | DFND | 14 | 0       | 23,200    | 0 |
| COSTAMARE INC                | SHS       | Y1771G102 | 8,545  | 1,536,781 | SH | DFND | 14 | 97,295  | 1,439,486 | 0 |
| COSTAMARE INC                | SHS       | Y1771G102 | 560    | 100,800   | SH | DFND | 16 | 0       | 100,800   | 0 |
| DHT HOLDINGS INC             | SHS NEW   | Y2065G121 | 1,193  | 232,627   | SH | DFND | 14 | 6,620   | 226,007   | 0 |
| DIAMOND S SHIPPING INC       | COM       | Y20676105 | 1,792  | 224,224   | SH | DFND | 14 | 39,150  | 185,074   | 0 |
| DIAMOND S SHIPPING INC       | COM       | Y20676105 | 352    | 44,000    | SH | DFND | 16 | 0       | 44,000    | 0 |
| DORIAN LPG LTD               | SHS USD   | Y2106R110 | 1,789  | 231,088   | SH | DFND | 14 | 71,584  | 159,504   | 0 |
| DORIAN LPG LTD               | SHS USD   | Y2106R110 | 75     | 9,700     | SH | DFND | 16 | 0       | 9,700     | 0 |

|                           |      |           |       |         |    |      |    |        |         |   |
|---------------------------|------|-----------|-------|---------|----|------|----|--------|---------|---|
| INTERNATIONAL SEAWAYS INC | COM  | Y41053102 | 1,032 | 63,171  | SH | DFND | 14 | 14,368 | 48,803  | 0 |
| INTERNATIONAL SEAWAYS INC | COM  | Y41053102 | 250   | 15,300  | SH | DFND | 16 | 0      | 15,300  | 0 |
| SAFE BULKERS INC          | COM  | Y7388L103 | 15    | 11,965  | SH | DFND | 14 | 3,610  | 8,355   | 0 |
| SCORPIO TANKERS INC       | SHS  | Y7542C130 | 738   | 57,599  | SH | DFND | 14 | 13,699 | 43,900  | 0 |
| TEEKAY TANKERS LTD        | CL A | Y8565N300 | 5,581 | 435,350 | SH | DFND | 14 | 33,800 | 401,550 | 0 |
| TEEKAY TANKERS LTD        | CL A | Y8565N300 | 763   | 59,500  | SH | DFND | 16 | 0      | 59,500  | 0 |