

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
Estimated average burden hours per response:	23.8

Report for the Calendar Year or Quarter Ended: **12-31-2022**

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**
CRD Number (if applicable):
SEC File Number (if applicable):

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:

/s/ Richard Baker **Newark, NJ** **02-14-2023**
[Signature] [City, State] [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.
028-20883	PGIM Custom Harvest LLC

Form 13F Summary Page

Report Summary:

Number of Other Included Managers: **8**

Form 13F Information Table Entry Total:5,479

Form 13F Information Table Value Total:59,340,222,959

(round to
nearest dollar)

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.
20	028-17206	PRUDENTIAL GIBRALTAR FINANCIAL LIFE INSURANCE CO., LTD.
22	028-18406	PRUDENTIAL LIFE INSURANCE COMPANY, LTD.
28	028-21192	PRUCO SECURITIES, LLC.
18	028-17205	PGIM SECURITIES INVESTMENT TRUST ENTERPRISE
14	028-11173	PGIM Quantitative Solutions LLC
26	028-19510	PGIM INVESTMENTS LLC

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FORM 13F INFORMATION TABLE

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8			
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE	SHRS	SH/	PUT/	INVESTMENT	OTHER	VOTING AUTHORITY			
			(to the nearest dollar)	PRN	AMT	PRN	CALL	DISCRETION	MANAGER	SOLE	SHARED	NONE
AAON INC	COM PAR \$0.004	000360206	5,298,762	70,350	SH		DFND	14	10,970	59,380	0	
AAON INC	COM PAR \$0.004	000360206	504,644	6,700	SH		DFND	16	0	6,700	0	
AAON INC	COM PAR \$0.004	000360206	2,501	33	SH		DFND	28	0	33	0	
AAR CORP	COM	000361105	1,515,016	33,742	SH		DFND	14	3,251	30,491	0	
AAR CORP	COM	000361105	68,922	1,535	SH		DFND	28	0	1,535	0	
ACCO BRANDS CORP	COM	00081T108	2,243,792	401,394	SH		DFND	14	6,653	394,741	0	
ADMA BIOLOGICS INC	COM	000899104	45,590	11,750	SH		DFND	14	11,750	0	0	
ABM INDS INC	COM	000957100	2,965,701	66,765	SH		DFND	14	6,209	60,556	0	
ABM INDS INC	COM	000957100	139,486	3,140	SH		DFND	28	0	3,140	0	
AFLAC INC	COM	001055102	44,714,811	621,557	SH		DFND	14	247,636	373,921	0	
AFLAC INC	COM	001055102	83,882	1,166	SH		DFND	16	0	1,166	0	
AFLAC INC	COM	001055102	47,298	657	SH		DFND	28	0	657	0	
AGCO CORP	COM	001084102	30,463,952	219,655	SH		DFND	14	60,892	158,763	0	
AGCO CORP	COM	001084102	160,880	1,160	SH		DFND	16	0	1,160	0	
AGCO CORP	COM	001084102	180,852	1,304	SH		DFND	18	0	1,304	0	
AGCO CORP	COM	001084102	33,329	240	SH		DFND	28	0	240	0	
AFC GAMMA INC	COM	00109K105	330,959	21,040	SH		DFND	14	1,040	20,000	0	
AGNC INVT CORP	COM	00123Q104	3,217,360	310,856	SH		DFND	14	54,381	256,475	0	
AGNC INVT CORP	COM	00123Q104	1,553	150	SH		DFND	28	0	150	0	
AES CORP	COM	00130H105	63,385,171	2,203,935	SH		DFND	14	767,714	1,436,221	0	
AES CORP	COM	00130H105	39,689	1,380	SH		DFND	16	0	1,380	0	
AES CORP	COM	00130H105	657,511	22,862	SH		DFND	18	0	22,862	0	
AES CORP	COM	00130H105	25,608	890	SH		DFND	28	0	890	0	
ALPS ETF TR	ALERIAN MLP	00162Q452	1,022,946	26,870	SH		DFND	28	0	26,870	0	
AMC NETWORKS INC	CL A	00164V103	874,684	55,819	SH		DFND	14	2,857	52,962	0	
AMC NETWORKS INC	CL A	00164V103	1,630	104	SH		DFND	28	0	104	0	
AMC ENTMT HLDGS INC	CL A COM	00165C104	80,977	19,896	SH		DFND	14	14,591	5,305	0	
ALX ONCOLOGY HLDGS INC	COM	00166B105	211,651	18,780	SH		DFND	14	18,780	0	0	
AMN HEALTHCARE SVCS INC	COM	001744101	4,515,135	43,913	SH		DFND	14	4,037	39,876	0	
AMN HEALTHCARE SVCS INC	COM	001744101	157,212	1,529	SH		DFND	28	0	1,529	0	
A-MARK PRECIOUS METALS INC	COM	00181T107	343,410	9,888	SH		DFND	14	4,388	5,500	0	
A-MARK PRECIOUS METALS INC	COM	00181T107	38,203	1,100	SH		DFND	16	0	1,100	0	

ANI PHARMACEUTICALS INC	COM	00182C103	494,950	12,303	SH	DFND	14	1,165	11,138	0
API GROUP CORP	COM STK	00187Y100	283,918	15,094	SH	DFND	14	15,094	0	0
API GROUP CORP	COM STK	00187Y100	12,038	640	SH	DFND	28	0	640	0
ARC DOCUMENT SOLUTIONS INC	COM	00191G103	45,122	15,400	SH	DFND	14	8,700	6,700	0
ASGN INC	COM	00191U102	1,875,507	23,018	SH	DFND	14	17,919	5,099	0
ASGN INC	COM	00191U102	716,209	8,790	SH	DFND	16	0	8,790	0
ASGN INC	COM	00191U102	896	11	SH	DFND	28	0	11	0
AT&T INC	COM	00206R102	240,957,812	13,088,420	SH	DFND	14	4,172,293	8,916,127	0
AT&T INC	COM	00206R102	270,277	14,681	SH	DFND	16	0	14,681	0
AT&T INC	COM	00206R102	625,940	34,000	SH	DFND	18	0	34,000	0
AT&T INC	COM	00206R102	2,234,167	121,356	SH	DFND	28	0	121,356	0
A10 NETWORKS INC	COM	002121101	2,012,513	121,017	SH	DFND	14	62,577	58,440	0
ATN INTL INC	COM	00215F107	637,557	14,071	SH	DFND	14	1,171	12,900	0
ATN INTL INC	COM	00215F107	43,045	950	SH	DFND	16	0	950	0
ASE TECHNOLOGY HLDG CO LTD	SPONSORED ADS	00215W100	64,182	10,236	SH	DFND	28	0	10,236	0
AZZ INC	COM	002474104	1,646,190	40,950	SH	DFND	14	5,349	35,601	0
AZZ INC	COM	002474104	335,670	8,350	SH	DFND	16	0	8,350	0
THE AARONS COMPANY INC	COM	00258W108	3,995,901	334,385	SH	DFND	14	63,828	270,557	0
THE AARONS COMPANY INC	COM	00258W108	438,565	36,700	SH	DFND	16	0	36,700	0
ABBOTT LABS	COM	002824100	299,630,195	2,729,121	SH	DFND	14	868,975	1,860,146	0
ABBOTT LABS	COM	002824100	394,695	3,595	SH	DFND	16	0	3,595	0
ABBOTT LABS	COM	002824100	11,396,202	103,800	SH	DFND	18	0	103,800	0
ABBOTT LABS	COM	002824100	3,747,888	34,137	SH	DFND	28	0	34,137	0
ABBVIE INC	COM	00287Y109	372,323,906	2,303,842	SH	DFND	14	838,995	1,464,847	0
ABBVIE INC	COM	00287Y109	589,392	3,647	SH	DFND	16	0	3,647	0
ABBVIE INC	COM	00287Y109	10,472,328	64,800	SH	DFND	18	0	64,800	0
ABBVIE INC	COM	00287Y109	7,189,520	44,487	SH	DFND	28	0	44,487	0
ABCELLERA BIOLOGICS INC	COM	00288U106	134,628	13,290	SH	DFND	14	13,290	0	0
ABERCROMBIE & FITCH CO	CL A	002896207	1,148,112	50,114	SH	DFND	14	4,842	45,272	0
ACACIA RESH CORP	ACACIA TCH COM	003881307	55,572	13,200	SH	DFND	14	7,300	5,900	0
ACADEMY SPORTS & OUTDOORS IN	COM	00402L107	4,857,060	92,445	SH	DFND	14	18,830	73,615	0
ACADEMY SPORTS & OUTDOORS IN	COM	00402L107	3,530	67	SH	DFND	28	0	67	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	3,902,874	47,411	SH	DFND	14	31,303	16,108	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	51,862	630	SH	DFND	16	0	630	0
ACADIA HEALTHCARE COMPANY IN	COM	00404A109	238,111	2,893	SH	DFND	28	0	2,893	0
ACADIA RLTY TR	COM SH BEN INT	004239109	2,958,367	206,158	SH	DFND	14	8,789	197,369	0
ACCEL ENTERTAINMENT INC	COM CL A1	00436Q106	687,541	89,291	SH	DFND	14	4,191	85,100	0
ACCEL ENTERTAINMENT INC	COM CL A1	00436Q106	289,520	37,600	SH	DFND	16	0	37,600	0
ACI WORLDWIDE INC	COM	004498101	1,347,754	58,598	SH	DFND	14	30,589	28,009	0
ACI WORLDWIDE INC	COM	004498101	437,000	19,000	SH	DFND	16	0	19,000	0
ACORDA THERAPEUTICS INC	COM NEW	00484M601	24,074	31,400	SH	DFND	14	15,700	15,700	0

ADTRAN HOLDINGS INC	COM	00486H105	1,336,683	71,138	SH	DFND	14	6,498	64,640	0
ACTIVISION BLIZZARD INC	COM	00507V109	55,444,935	724,297	SH	DFND	14	326,616	397,681	0
ACTIVISION BLIZZARD INC	COM	00507V109	112,605	1,471	SH	DFND	16	0	1,471	0
ACTIVISION BLIZZARD INC	COM	00507V109	291,670	3,810	SH	DFND	28	0	3,810	0
ACUITY BRANDS INC	COM	00508Y102	17,234,867	104,069	SH	DFND	14	58,840	45,229	0
ACUITY BRANDS INC	COM	00508Y102	119,239	720	SH	DFND	16	0	720	0
ACUITY BRANDS INC	COM	00508Y102	132,938	803	SH	DFND	28	0	803	0
ADAPTIVE BIOTECHNOLOGIES COR	COM	00650F109	924,096	120,955	SH	DFND	14	46,655	74,300	0
ADAPTIVE BIOTECHNOLOGIES COR	COM	00650F109	334,632	43,800	SH	DFND	16	0	43,800	0
ADAPTIVE BIOTECHNOLOGIES COR	COM	00650F109	92	12	SH	DFND	28	0	12	0
ADAPTHEALTH CORP	COMMON STOCK	00653Q102	2,627,316	136,697	SH	DFND	14	6,097	130,600	0
ADAPTHEALTH CORP	COMMON STOCK	00653Q102	57,660	3,000	SH	DFND	16	0	3,000	0
ADAPTHEALTH CORP	COMMON STOCK	00653Q102	25,966	1,351	SH	DFND	28	0	1,351	0
ADDUS HOMECARE CORP	COM	006739106	1,608,853	16,171	SH	DFND	14	1,397	14,774	0
ADDUS HOMECARE CORP	COM	006739106	82,676	831	SH	DFND	18	0	831	0
ADDUS HOMECARE CORP	COM	006739106	66,459	668	SH	DFND	28	0	668	0
ADEIA INC	COM	00676P107	4,359,264	459,838	SH	DFND	14	92,335	367,503	0
ADEIA INC	COM	00676P107	587,760	62,000	SH	DFND	16	0	62,000	0
ADOBE SYSTEMS INCORPORATED	COM	00724F101	283,167,784	841,434	SH	DFND	14	274,877	566,557	0
ADOBE SYSTEMS INCORPORATED	COM	00724F101	323,405	961	SH	DFND	16	0	961	0
ADOBE SYSTEMS INCORPORATED	COM	00724F101	235,571	700	SH	DFND	18	0	700	0
ADOBE SYSTEMS INCORPORATED	COM	00724F101	5,369,067	15,954	SH	DFND	28	0	15,954	0
ADTALEM GLOBAL ED INC	COM	00737L103	5,256,130	148,060	SH	DFND	14	19,703	128,357	0
ADTALEM GLOBAL ED INC	COM	00737L103	809,400	22,800	SH	DFND	16	0	22,800	0
ADTALEM GLOBAL ED INC	COM	00737L103	462	13	SH	DFND	28	0	13	0
ADVANCE AUTO PARTS INC	COM	00751Y106	7,609,538	51,755	SH	DFND	14	21,359	30,396	0
ADVANCE AUTO PARTS INC	COM	00751Y106	18,085	123	SH	DFND	16	0	123	0
ADVANCE AUTO PARTS INC	COM	00751Y106	563,075	3,830	SH	DFND	28	0	3,830	0
AECOM	COM	00766T100	14,327,012	168,692	SH	DFND	14	54,647	114,045	0
AECOM	COM	00766T100	123,998	1,460	SH	DFND	16	0	1,460	0
AECOM	COM	00766T100	11,684	138	SH	DFND	28	0	138	0
AEGLEA BIOTHERAPEUTICS INC	COM	00773J103	7,738	17,200	SH	DFND	14	8,600	8,600	0
ADVANSIX INC	COM	00773T101	5,632,815	148,154	SH	DFND	14	37,960	110,194	0
ADVANSIX INC	COM	00773T101	1,026,540	27,000	SH	DFND	16	0	27,000	0
AEROJET ROCKETDYNE HLDGS INC	COM	007800105	4,278,142	76,491	SH	DFND	14	7,196	69,295	0
AEROJET ROCKETDYNE HLDGS INC	COM	007800105	12,308	220	SH	DFND	28	0	220	0
ADVANCED MICRO DEVICES INC	COM	007903107	89,067,559	1,375,136	SH	DFND	14	574,319	800,817	0

ADVANCED MICRO DEVICES INC	COM	007903107	215,101	3,321	SH	DFND	16	0	3,321	0
ADVANCED MICRO DEVICES INC	COM	007903107	685,180	10,579	SH	DFND	28	0	10,579	0
ADVANCED DRAIN SYS INC DEL	COM	00790R104	762,321	9,300	SH	DFND	14	1,900	7,400	0
ADVANCED DRAIN SYS INC DEL	COM	00790R104	22,197	271	SH	DFND	28	0	271	0
ADVANTAGE SOLUTIONS INC	COM CL A	00791N102	763,287	366,965	SH	DFND	14	4,465	362,500	0
ADVANTAGE SOLUTIONS INC	COM CL A	00791N102	69,680	33,500	SH	DFND	16	0	33,500	0
ADVANCED ENERGY INDS	COM	007973100	3,238,795	37,757	SH	DFND	14	3,558	34,199	0
ADVANCED ENERGY INDS	COM	007973100	209,918	2,447	SH	DFND	28	0	2,447	0
AEROVIRONMENT INC	COM	008073108	2,153,921	25,145	SH	DFND	14	2,293	22,852	0
AEROVIRONMENT INC	COM	008073108	87,887	1,026	SH	DFND	28	0	1,026	0
AERSALE CORPORATION	COM	00810F106	2,110,952	130,145	SH	DFND	14	44,845	85,300	0
AERSALE CORPORATION	COM	00810F106	629,336	38,800	SH	DFND	16	0	38,800	0
AFFILIATED MANAGERS GROUP IN	COM	008252108	4,636,771	29,267	SH	DFND	14	18,902	10,365	0
AFFILIATED MANAGERS GROUP IN	COM	008252108	99,811	630	SH	DFND	16	0	630	0
AGILENT TECHNOLOGIES INC	COM	00846U101	77,418,285	517,329	SH	DFND	14	106,067	411,262	0
AGILENT TECHNOLOGIES INC	COM	00846U101	89,940	601	SH	DFND	16	0	601	0
AGILENT TECHNOLOGIES INC	COM	00846U101	2,798,455	18,700	SH	DFND	18	0	18,700	0
AGILENT TECHNOLOGIES INC	COM	00846U101	723,127	4,832	SH	DFND	28	0	4,832	0
AGENUS INC	COM NEW	00847G705	692,076	288,365	SH	DFND	14	256,865	31,500	0
AGENUS INC	COM NEW	00847G705	116,160	48,400	SH	DFND	16	0	48,400	0
AGILYSYS INC	COM	00847J105	4,512,088	57,014	SH	DFND	14	7,181	49,833	0
AGILYSYS INC	COM	00847J105	1,060,476	13,400	SH	DFND	16	0	13,400	0
AGILITI INC	COM	00848J104	535,294	32,820	SH	DFND	14	2,380	30,440	0
AGREE RLTY CORP	COM	008492100	13,646,081	192,388	SH	DFND	14	7,968	184,420	0
AGREE RLTY CORP	COM	008492100	229,438	3,235	SH	DFND	28	0	3,235	0
AGREE RLTY CORP	COM	008492100	40,842,984	575,821	SH	DFND	3	0	575,821	0
AGILETHOUGHT INC	CLASS A COM	00857F100	42,000	10,000	SH	DFND	14	5,000	5,000	0
AIRBNB INC	COM CL A	009066101	2,652,576	25,970	SH	DFND	14	10,670	15,300	0
AIRBNB INC	COM CL A	009066101	540,423	5,291	SH	DFND	28	0	5,291	0
AIR LEASE CORP	CL A	00912X302	2,260,441	58,835	SH	DFND	14	14,754	44,081	0
AIR LEASE CORP	CL A	00912X302	338,818	8,819	SH	DFND	28	0	8,819	0
AIR PRODS & CHEMS INC	COM	009158106	63,922,643	207,366	SH	DFND	14	79,054	128,312	0
AIR PRODS & CHEMS INC	COM	009158106	142,416	462	SH	DFND	16	0	462	0
AIR PRODS & CHEMS INC	COM	009158106	311,737	1,011	SH	DFND	28	0	1,011	0
AIR TRANSPORT SERVICES GRP I	COM	00922R105	321,321	12,368	SH	DFND	14	4,668	7,700	0
AIR TRANSPORT SERVICES GRP I	COM	00922R105	22,473	865	SH	DFND	28	0	865	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	11,497,930	136,393	SH	DFND	14	56,581	79,812	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	26,892	319	SH	DFND	16	0	319	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	278,190	3,300	SH	DFND	18	0	3,300	0

AKAMAI TECHNOLOGIES INC	COM	00971T101	249,528	2,960	SH	DFND	28	0	2,960	0
ALAMO GROUP INC	COM	011311107	1,467,967	10,367	SH	DFND	14	963	9,404	0
ALARM COM HLDGS INC	COM	011642105	2,478,453	50,090	SH	DFND	14	4,400	45,690	0
ALARM COM HLDGS INC	COM	011642105	63,285	1,279	SH	DFND	28	0	1,279	0
ALASKA AIR GROUP INC	COM	011659109	63,935,685	1,488,954	SH	DFND	14	405,574	1,083,380	0
ALASKA AIR GROUP INC	COM	011659109	62,907	1,465	SH	DFND	16	0	1,465	0
ALASKA AIR GROUP INC	COM	011659109	8,002	186	SH	DFND	28	0	186	0
ALBANY INTL CORP	CL A	012348108	3,149,951	31,950	SH	DFND	14	2,909	29,041	0
ALBANY INTL CORP	CL A	012348108	553,487	5,614	SH	DFND	28	0	5,614	0
ALBEMARLE CORP	COM	012653101	90,293,564	416,368	SH	DFND	14	89,992	326,376	0
ALBEMARLE CORP	COM	012653101	53,564	247	SH	DFND	16	0	247	0
ALBEMARLE CORP	COM	012653101	706,313	3,257	SH	DFND	18	0	3,257	0
ALBEMARLE CORP	COM	012653101	766,463	3,534	SH	DFND	28	0	3,534	0
ALBERTSONS COS INC	COMMON STOCK	013091103	45,738,648	2,205,335	SH	DFND	14	502,050	1,703,285	0
ALBERTSONS COS INC	COMMON STOCK	013091103	830	40	SH	DFND	28	0	40	0
ALCOA CORP	COM	013872106	2,276,910	50,075	SH	DFND	14	15,475	34,600	0
ALECTOR INC	COM	014442107	190,341	20,622	SH	DFND	14	20,622	0	0
ALEXANDER & BALDWIN INC NEW	COM	014491104	1,368,770	73,079	SH	DFND	14	6,672	66,407	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	23,376,102	160,473	SH	DFND	14	58,412	102,061	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	44,429	305	SH	DFND	16	0	305	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	182,379	1,252	SH	DFND	18	0	1,252	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	176,061	1,209	SH	DFND	28	0	1,209	0
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	10,354,515	71,082	SH	DFND	3	0	71,082	0
ALIBABA GROUP HLDG LTD	SPONSORED ADS	01609W102	568,973	6,459	SH	DFND	28	0	6,459	0
ALIGN TECHNOLOGY INC	COM	016255101	12,978,997	61,541	SH	DFND	14	26,071	35,470	0
ALIGN TECHNOLOGY INC	COM	016255101	33,111	157	SH	DFND	16	0	157	0
ALIGN TECHNOLOGY INC	COM	016255101	1,002,998	4,756	SH	DFND	28	0	4,756	0
ALIGNMENT HEALTHCARE INC	COM	01625V104	4,785,908	406,965	SH	DFND	14	129,215	277,750	0
ALIGNMENT HEALTHCARE INC	COM	01625V104	1,332,408	113,300	SH	DFND	16	0	113,300	0
ALIGHT INC	COM CL A	01626W101	223,505	26,735	SH	DFND	14	25,435	1,300	0
ALIGHT INC	COM CL A	01626W101	45,144	5,400	SH	DFND	16	0	5,400	0
ATI INC	COM	01741R102	3,887,593	130,194	SH	DFND	14	11,743	118,451	0
ALLEGiant TRAVEL CO	COM	01748X102	1,069,823	15,735	SH	DFND	14	1,441	14,294	0
ALLEGRO MICROSYSTEMS INC	COM	01749D105	739,693	24,640	SH	DFND	14	3,370	21,270	0
ALLEGRO MICROSYSTEMS INC	COM	01749D105	450,300	15,000	SH	DFND	16	0	15,000	0
ALLEGRO MICROSYSTEMS INC	COM	01749D105	1,891	63	SH	DFND	28	0	63	0
ALLETE INC	COM NEW	018522300	3,764,417	58,354	SH	DFND	14	28,160	30,194	0
ALLETE INC	COM NEW	018522300	1,012,807	15,700	SH	DFND	16	0	15,700	0
ALLETE INC	COM NEW	018522300	7,718	120	SH	DFND	28	0	120	0
BREAD FINANCIAL HOLDINGS INC	COM	018581108	4,572,828	121,424	SH	DFND	14	11,593	109,831	0
BREAD FINANCIAL HOLDINGS INC	COM	018581108	101,682	2,700	SH	DFND	16	0	2,700	0

ALLIANT ENERGY CORP	COM	018802108	11,840,061	214,455	SH	DFND	14	88,808	125,647	0
ALLIANT ENERGY CORP	COM	018802108	28,157	510	SH	DFND	16	0	510	0
ALLIANT ENERGY CORP	COM	018802108	1,460	26	SH	DFND	28	0	26	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	380,224	9,140	SH	DFND	14	3,000	6,140	0
ALLISON TRANSMISSION HLDGS I	COM	01973R101	137,701	3,310	SH	DFND	28	0	3,310	0
ALLOVIR INC	COM	019818103	13,338	2,600	SH	DFND	14	2,000	600	0
ALLOVIR INC	COM	019818103	80,028	15,600	SH	DFND	16	0	15,600	0
VERADIGM INC	COM	01988P108	2,561,540	145,212	SH	DFND	14	17,751	127,461	0
ALLSTATE CORP	COM	020002101	31,208,611	230,152	SH	DFND	14	94,568	135,584	0
ALLSTATE CORP	COM	020002101	72,817	537	SH	DFND	16	0	537	0
ALLSTATE CORP	COM	020002101	407,618	3,006	SH	DFND	28	0	3,006	0
ALLY FINL INC	COM	02005N100	4,894,621	200,189	SH	DFND	14	30,641	169,548	0
ALLY FINL INC	COM	02005N100	1,418	58	SH	DFND	28	0	58	0
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	1,084,635	4,564	SH	DFND	14	3,364	1,200	0
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	3,565	15	SH	DFND	28	0	15	0
ALPHA METALLURGICAL RESOUR I	COM	020764106	1,302,725	8,899	SH	DFND	14	4,749	4,150	0
ALPHA METALLURGICAL RESOUR I	COM	020764106	219,585	1,500	SH	DFND	16	0	1,500	0
ALPHABET INC	CAP STK CL C	02079K107	676,323,751	7,622,267	SH	DFND	14	2,547,700	5,074,567	0
ALPHABET INC	CAP STK CL C	02079K107	968,044	10,910	SH	DFND	16	0	10,910	0
ALPHABET INC	CAP STK CL C	02079K107	2,644,154	29,800	SH	DFND	18	0	29,800	0
ALPHABET INC	CAP STK CL C	02079K107	8,966,786	101,057	SH	DFND	28	0	101,057	0
ALPHABET INC	CAP STK CL A	02079K305	735,586,392	8,337,146	SH	DFND	14	2,799,600	5,537,546	0
ALPHABET INC	CAP STK CL A	02079K305	1,085,670	12,305	SH	DFND	16	0	12,305	0
ALPHABET INC	CAP STK CL A	02079K305	361,743	4,100	SH	DFND	18	0	4,100	0
ALPHABET INC	CAP STK CL A	02079K305	4,042,356	45,816	SH	DFND	28	0	45,816	0
ALTO INGREDIENTS INC	COM	021513106	669,450	232,448	SH	DFND	14	77,548	154,900	0
ALTO INGREDIENTS INC	COM	021513106	34,560	12,000	SH	DFND	16	0	12,000	0
ALTIMMUNE INC	COM NEW	02155H200	10,693	650	SH	DFND	14	650	0	0
ALTIMMUNE INC	COM NEW	02155H200	1,809,500	110,000	SH	DFND	18	0	110,000	0
ALTRA INDL MOTION CORP	COM	02208R106	5,226,631	87,475	SH	DFND	14	59,535	27,940	0
ALTRA INDL MOTION CORP	COM	02208R106	794,675	13,300	SH	DFND	16	0	13,300	0
ALTRA INDL MOTION CORP	COM	02208R106	157,917	2,643	SH	DFND	28	0	2,643	0
ALTRIA GROUP INC	COM	02209S103	99,577,727	2,178,467	SH	DFND	14	667,046	1,511,421	0
ALTRIA GROUP INC	COM	02209S103	168,807	3,693	SH	DFND	16	0	3,693	0
ALTRIA GROUP INC	COM	02209S103	479,955	10,500	SH	DFND	18	0	10,500	0
ALTRIA GROUP INC	COM	02209S103	2,633,923	57,622	SH	DFND	28	0	57,622	0
AMALGAMATED FINANCIAL CORP	COM	022671101	291,110	12,635	SH	DFND	14	1,225	11,410	0
AMALGAMATED FINANCIAL CORP	COM	022671101	396,288	17,200	SH	DFND	16	0	17,200	0
AMAZON COM INC	COM	023135106	980,461,944	11,672,166	SH	DFND	14	3,967,010	7,705,156	0
AMAZON COM INC	COM	023135106	1,535,940	18,285	SH	DFND	16	0	18,285	0
AMAZON COM INC	COM	023135106	1,625,820	19,355	SH	DFND	18	0	19,355	0
AMAZON COM INC	COM	023135106	12,624,528	150,292	SH	DFND	28	0	150,292	0
AMBAC FINL GROUP INC	COM NEW	023139884	1,262,516	72,392	SH	DFND	14	19,550	52,842	0

AMBEV SA	SPONSORED ADR	02319V103	297,475	109,366	SH	DFND	28	0	109,366	0
AMEDISYS INC	COM	023436108	196,987	2,358	SH	DFND	14	1,950	408	0
AMEDISYS INC	COM	023436108	98,661	1,181	SH	DFND	28	0	1,181	0
U HAUL HOLDING COMPANY	COM SER N	023586506	1,475,828	26,843	SH	DFND	14	5,178	21,665	0
AMEREN CORP	COM	023608102	19,833,873	223,053	SH	DFND	14	91,999	131,054	0
AMEREN CORP	COM	023608102	46,772	526	SH	DFND	16	0	526	0
AMEREN CORP	COM	023608102	78,551	883	SH	DFND	28	0	883	0
AMERICAN AIRLS GROUP INC	COM	02376R102	7,142,168	561,563	SH	DFND	14	235,496	326,067	0
AMERICAN AIRLS GROUP INC	COM	02376R102	17,058	1,341	SH	DFND	16	0	1,341	0
AMERICAN AIRLS GROUP INC	COM	02376R102	15,722	1,236	SH	DFND	28	0	1,236	0
AMERICAN ASSETS TR INC	COM	024013104	1,699,604	64,136	SH	DFND	14	5,162	58,974	0
AMERICAN ASSETS TR INC	COM	024013104	53,000	2,000	SH	DFND	16	0	2,000	0
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	2,402,390	307,211	SH	DFND	14	108,041	199,170	0
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	276,828	35,400	SH	DFND	16	0	35,400	0
AMERICAN ELEC PWR CO INC	COM	025537101	42,618,308	448,850	SH	DFND	14	185,933	262,917	0
AMERICAN ELEC PWR CO INC	COM	025537101	100,932	1,063	SH	DFND	16	0	1,063	0
AMERICAN ELEC PWR CO INC	COM	025537101	668,965	7,045	SH	DFND	28	0	7,045	0
AMERICAN EAGLE OUTFITTERS IN	COM	02553E106	2,431,483	174,175	SH	DFND	14	14,795	159,380	0
AMERICAN EAGLE OUTFITTERS IN	COM	02553E106	3,259	233	SH	DFND	28	0	233	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	6,346,335	139,113	SH	DFND	14	6,874	132,239	0
AMERICAN EQTY INVT LIFE HLD	COM	025676206	46,791	1,026	SH	DFND	28	0	1,026	0
AMERICAN EXPRESS CO	COM	025816109	97,237,821	658,124	SH	DFND	14	222,309	435,815	0
AMERICAN EXPRESS CO	COM	025816109	182,176	1,233	SH	DFND	16	0	1,233	0
AMERICAN EXPRESS CO	COM	025816109	1,675,803	11,342	SH	DFND	28	0	11,342	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	2,835,518	20,655	SH	DFND	14	11,514	9,141	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	68,640	500	SH	DFND	16	0	500	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	31,849	232	SH	DFND	28	0	232	0
THE NECESSITY RETAIL REIT IN	COM CLASS A	02607T109	1,242,602	209,545	SH	DFND	14	9,245	200,300	0
AMERICAN HOMES 4 RENT	CL A	02665T306	363,187	12,050	SH	DFND	14	8,890	3,160	0
AMERICAN HOMES 4 RENT	CL A	02665T306	118,299	3,925	SH	DFND	28	0	3,925	0
AMERICAN HOMES 4 RENT	CL A	02665T306	25,740,916	854,045	SH	DFND	3	0	854,045	0
AMERICAN INTL GROUP INC	COM NEW	026874784	117,688,502	1,860,982	SH	DFND	14	520,456	1,340,526	0
AMERICAN INTL GROUP INC	COM NEW	026874784	96,884	1,532	SH	DFND	16	0	1,532	0
AMERICAN INTL GROUP INC	COM NEW	026874784	1,201,144	18,993	SH	DFND	28	0	18,993	0
AMERICAN PUB ED INC	COM	02913V103	253,235	20,605	SH	DFND	14	3,505	17,100	0

AMER STATES WTR CO	COM	029899101	5,413,342	58,491	SH	DFND	14	24,457	34,034	0
AMER STATES WTR CO	COM	029899101	7,030	76	SH	DFND	28	0	76	0
AMERICAN TOWER CORP NEW	COM	03027X100	118,471,265	559,196	SH	DFND	14	200,535	358,661	0
AMERICAN TOWER CORP NEW	COM	03027X100	203,386	960	SH	DFND	16	0	960	0
AMERICAN TOWER CORP NEW	COM	03027X100	344,061	1,624	SH	DFND	18	0	1,624	0
AMERICAN TOWER CORP NEW	COM	03027X100	1,328,337	6,270	SH	DFND	28	0	6,270	0
AMERICAN VANGUARD CORP	COM	030371108	611,961	28,188	SH	DFND	14	2,737	25,451	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	45,342,206	297,482	SH	DFND	14	67,413	230,069	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	56,091	368	SH	DFND	16	0	368	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	79,411	521	SH	DFND	18	0	521	0
AMERICAN WTR WKS CO INC NEW	COM	030420103	128,580	844	SH	DFND	28	0	844	0
AMERICAN WELL CORP	CL A	03044L105	42,521	15,025	SH	DFND	14	15,025	0	0
AMERICAN WOODMARK CORPORATIO	COM	030506109	1,768,488	36,195	SH	DFND	14	1,579	34,616	0
AMERICAN WOODMARK CORPORATIO	COM	030506109	24,186	495	SH	DFND	28	0	495	0
AMERICAS CAR-MART INC	COM	03062T105	433,054	5,993	SH	DFND	14	703	5,290	0
AMERICOLD REALTY TRUST INC	COM	03064D108	37,985,056	1,341,754	SH	DFND	14	64,405	1,277,349	0
AMERICOLD REALTY TRUST INC	COM	03064D108	22,648	800	SH	DFND	16	0	800	0
AMERICOLD REALTY TRUST INC	COM	03064D108	542,534	19,164	SH	DFND	28	0	19,164	0
AMERICOLD REALTY TRUST INC	COM	03064D108	79,739,305	2,816,648	SH	DFND	3	0	2,816,648	0
AMERISAFE INC	COM	03071H100	1,004,632	19,331	SH	DFND	14	1,783	17,548	0
AMERISOURCEBERGEN CORP	COM	03073E105	22,818,764	137,703	SH	DFND	14	57,596	80,107	0
AMERISOURCEBERGEN CORP	COM	03073E105	55,844	337	SH	DFND	16	0	337	0
AMERISOURCEBERGEN CORP	COM	03073E105	379,330	2,289	SH	DFND	28	0	2,289	0
AMERIPRISE FINL INC	COM	03076C106	54,637,028	175,473	SH	DFND	14	63,804	111,669	0
AMERIPRISE FINL INC	COM	03076C106	70,058	225	SH	DFND	16	0	225	0
AMERIPRISE FINL INC	COM	03076C106	2,904,687	9,329	SH	DFND	28	0	9,329	0
AMERIS BANCORP	COM	03076K108	9,608,075	203,820	SH	DFND	14	36,845	166,975	0
AMERIS BANCORP	COM	03076K108	1,173,786	24,900	SH	DFND	16	0	24,900	0
AMETEK INC	COM	031100100	41,925,920	300,071	SH	DFND	14	82,220	217,851	0
AMETEK INC	COM	031100100	65,249	467	SH	DFND	16	0	467	0
AMETEK INC	COM	031100100	2,479,886	17,749	SH	DFND	28	0	17,749	0
AMGEN INC	COM	031162100	146,303,349	557,049	SH	DFND	14	208,024	349,025	0
AMGEN INC	COM	031162100	289,692	1,103	SH	DFND	16	0	1,103	0
AMGEN INC	COM	031162100	3,546,475	13,503	SH	DFND	28	0	13,503	0
AMICUS THERAPEUTICS INC	COM	03152W109	3,138,690	257,059	SH	DFND	14	124,559	132,500	0
AMICUS THERAPEUTICS INC	COM	03152W109	838,827	68,700	SH	DFND	16	0	68,700	0
AMKOR TECHNOLOGY INC	COM	031652100	10,963,872	457,209	SH	DFND	14	215,055	242,154	0

AMKOR TECHNOLOGY INC	COM	031652100	2,186,976	91,200	SH	DFND	16	0	91,200	0
AMKOR TECHNOLOGY INC	COM	031652100	18,957	791	SH	DFND	28	0	791	0
AMNEAL PHARMACEUTICALS INC	COM STK CL A	03168L105	1,603,673	805,866	SH	DFND	14	117,616	688,250	0
AMNEAL PHARMACEUTICALS INC	COM STK CL A	03168L105	230,542	115,850	SH	DFND	16	0	115,850	0
AMPHENOL CORP NEW	CL A	032095101	46,549,788	611,371	SH	DFND	14	211,958	399,413	0
AMPHENOL CORP NEW	CL A	032095101	93,576	1,229	SH	DFND	16	0	1,229	0
AMPHENOL CORP NEW	CL A	032095101	2,965,103	38,943	SH	DFND	28	0	38,943	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	2,592,018	92,506	SH	DFND	14	23,156	69,350	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	397,884	14,200	SH	DFND	16	0	14,200	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	757	27	SH	DFND	28	0	27	0
AMYRIS INC	COM NEW	03236M200	22,411	14,648	SH	DFND	14	14,648	0	0
ANALOG DEVICES INC	COM	032654105	109,166,886	665,530	SH	DFND	14	190,391	475,139	0
ANALOG DEVICES INC	COM	032654105	173,872	1,060	SH	DFND	16	0	1,060	0
ANALOG DEVICES INC	COM	032654105	121,218	739	SH	DFND	18	0	739	0
ANALOG DEVICES INC	COM	032654105	623,695	3,802	SH	DFND	28	0	3,802	0
ANDERSONS INC	COM	034164103	1,100,366	31,448	SH	DFND	14	2,954	28,494	0
ANGIODYNAMICS INC	COM	03475V101	986,469	71,639	SH	DFND	14	35,666	35,973	0
ANGION BIOMEDICA CORP	COM	03476J107	27,919	34,400	SH	DFND	14	17,200	17,200	0
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	299,880	4,995	SH	DFND	28	0	4,995	0
ANIKA THERAPEUTICS INC	COM	035255108	578,147	19,532	SH	DFND	14	6,075	13,457	0
ANNALY CAPITAL MANAGEMENT IN	COM NEW	035710839	5,054,689	239,786	SH	DFND	14	88,748	151,038	0
ANNALY CAPITAL MANAGEMENT IN	COM NEW	035710839	33,728	1,600	SH	DFND	16	0	1,600	0
ANNALY CAPITAL MANAGEMENT IN	COM NEW	035710839	2,909	138	SH	DFND	28	0	138	0
ANSYS INC	COM	03662Q105	17,908,100	74,126	SH	DFND	14	30,991	43,135	0
ANSYS INC	COM	03662Q105	42,037	174	SH	DFND	16	0	174	0
ANSYS INC	COM	03662Q105	563,557	2,333	SH	DFND	28	0	2,333	0
ANTERO RESOURCES CORP	COM	03674X106	2,890,747	93,280	SH	DFND	14	36,010	57,270	0
ANTERO RESOURCES CORP	COM	03674X106	99,106	3,198	SH	DFND	28	0	3,198	0
ELEVANCE HEALTH INC	COM	036752103	132,714,059	258,717	SH	DFND	14	102,936	155,781	0
ELEVANCE HEALTH INC	COM	036752103	254,946	497	SH	DFND	16	0	497	0
ELEVANCE HEALTH INC	COM	036752103	586,956	1,144	SH	DFND	28	0	1,144	0
ANTERO MIDSTREAM CORP	COM	03676B102	2,241,051	197,798	SH	DFND	14	175,910	21,888	0
ANTERO MIDSTREAM CORP	COM	03676B102	32,857	2,900	SH	DFND	16	0	2,900	0
ANTERO MIDSTREAM CORP	COM	03676B102	180,398	16,719	SH	DFND	18	0	16,719	0
APA CORPORATION	COM	03743Q108	13,258,660	284,033	SH	DFND	14	114,784	169,249	0
APA CORPORATION	COM	03743Q108	31,089	666	SH	DFND	16	0	666	0
APA CORPORATION	COM	03743Q108	1,073,640	23,000	SH	DFND	18	0	23,000	0
APARTMENT INVT & MGMT CO	CL A	03748R747	81,567	11,456	SH	DFND	14	11,456	0	0

APARTMENT INVT & MGMT CO	CL A	03748R747	1,091	153	SH	DFND	28	0	153	0
APARTMENT INCOME REIT CORP	COM	03750L109	520,380	15,167	SH	DFND	14	11,835	3,332	0
APARTMENT INCOME REIT CORP	COM	03750L109	13,724	400	SH	DFND	16	0	400	0
APARTMENT INCOME REIT CORP	COM	03750L109	174,758	5,094	SH	DFND	28	0	5,094	0
APELLIS PHARMACEUTICALS INC	COM	03753U106	361,194	6,985	SH	DFND	14	6,985	0	0
APELLIS PHARMACEUTICALS INC	COM	03753U106	8,790,700	170,000	SH	DFND	18	0	170,000	0
APELLIS PHARMACEUTICALS INC	COM	03753U106	20,477	396	SH	DFND	28	0	396	0
APOGEE ENTERPRISES INC	COM	037598109	1,005,018	22,605	SH	DFND	14	2,248	20,357	0
APOLLO COML REAL EST FIN INC	COM	03762U105	3,984,901	370,344	SH	DFND	14	12,874	357,470	0
APOLLO COML REAL EST FIN INC	COM	03762U105	41,964	3,900	SH	DFND	16	0	3,900	0
APOLLO COML REAL EST FIN INC	COM	03762U105	1,614	150	SH	DFND	28	0	150	0
APOLLO MED HLDGS INC	COM NEW	03763A207	1,178,718	39,835	SH	DFND	14	3,620	36,215	0
APOLLO GLOBAL MGMT INC	COM	03769M106	20,138,758	315,704	SH	DFND	14	63,486	252,218	0
APOLLO GLOBAL MGMT INC	COM	03769M106	1,026	16	SH	DFND	28	0	16	0
APIAN CORP	CL A	03782L101	88,628	2,722	SH	DFND	14	2,722	0	0
APIAN CORP	CL A	03782L101	250,712	7,700	SH	DFND	18	0	7,700	0
APPLE INC	COM	037833100	2,704,266,352	20,813,256	SH	DFND	14	6,960,726	13,852,530	0
APPLE INC	COM	037833100	4,002,494	30,805	SH	DFND	16	0	30,805	0
APPLE INC	COM	037833100	15,482,681	119,162	SH	DFND	28	0	119,162	0
APPFOLIO INC	COM CL A	03783C100	154,382	1,465	SH	DFND	14	1,465	0	0
APPFOLIO INC	COM CL A	03783C100	94,842	900	SH	DFND	18	0	900	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	29,042,080	1,840,436	SH	DFND	14	766,850	1,073,586	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	2,157,126	136,700	SH	DFND	16	0	136,700	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	3,990	253	SH	DFND	28	0	253	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	13,838,224	876,947	SH	DFND	3	0	876,947	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	6,170,681	48,962	SH	DFND	14	13,656	35,306	0
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	2,160	17	SH	DFND	28	0	17	0
APPLIED MATLS INC	COM	038222105	76,457,323	785,144	SH	DFND	14	351,388	433,756	0
APPLIED MATLS INC	COM	038222105	172,557	1,772	SH	DFND	16	0	1,772	0
APPLIED MATLS INC	COM	038222105	691,336	7,099	SH	DFND	28	0	7,099	0
APPLOVIN CORP	COM CL A	03831W108	42,120	4,000	SH	DFND	14	4,000	0	0
APPLOVIN CORP	COM CL A	03831W108	179,010	17,000	SH	DFND	18	0	17,000	0
APTARGROUP INC	COM	038336103	493,920	4,491	SH	DFND	14	3,652	839	0
APTARGROUP INC	COM	038336103	140,043	1,273	SH	DFND	28	0	1,273	0
ARAMARK	COM	03852U106	362,138	8,760	SH	DFND	14	6,390	2,370	0
ARBUTUS BIOPHARMA CORP	COM	03879J100	217,307	93,265	SH	DFND	14	8,065	85,200	0
ARBOR REALTY TRUST INC	COM	038923108	1,891,209	143,382	SH	DFND	14	11,882	131,500	0

ARCBEST CORP	COM	03937C105	1,728,447	24,678	SH	DFND	14	2,352	22,326	0
ARCHER DANIELS MIDLAND CO	COM	039483102	135,181,151	1,455,909	SH	DFND	14	475,698	980,211	0
ARCHER DANIELS MIDLAND CO	COM	039483102	105,106	1,132	SH	DFND	16	0	1,132	0
ARCHER DANIELS MIDLAND CO	COM	039483102	352,830	3,800	SH	DFND	18	0	3,800	0
ARCHER DANIELS MIDLAND CO	COM	039483102	225,037	2,424	SH	DFND	28	0	2,424	0
ARCHROCK INC	COM	03957W106	1,634,432	182,008	SH	DFND	14	50,813	131,195	0
ARCHROCK INC	COM	03957W106	11,794	1,313	SH	DFND	28	0	1,313	0
ARCOSA INC	COM	039653100	3,906,883	71,897	SH	DFND	14	9,430	62,467	0
ARCOSA INC	COM	039653100	565,136	10,400	SH	DFND	16	0	10,400	0
ARCOSA INC	COM	039653100	331	6	SH	DFND	28	0	6	0
ARCONIC CORPORATION	COM	03966V107	2,425,719	114,637	SH	DFND	14	15,216	99,421	0
ARCONIC CORPORATION	COM	03966V107	5,650	267	SH	DFND	28	0	267	0
ARCUS BIOSCIENCES INC	COM	03969F109	1,361,716	65,847	SH	DFND	14	18,127	47,720	0
ARCUTIS BIOTHERAPEUTICS INC	COM	03969K108	42,254	2,855	SH	DFND	14	2,855	0	0
ARCUTIS BIOTHERAPEUTICS INC	COM	03969K108	1,391,200	94,000	SH	DFND	18	0	94,000	0
ARES MANAGEMENT CORPORATION	CL A COM STK	03990B101	294,292	4,300	SH	DFND	14	4,300	0	0
ARES MANAGEMENT CORPORATION	CL A COM STK	03990B101	30,552	446	SH	DFND	28	0	446	0
ARGAN INC	COM	04010E109	162,014	4,393	SH	DFND	14	4,393	0	0
ARGAN INC	COM	04010E109	157,404	4,268	SH	DFND	18	0	4,268	0
ARES COML REAL ESTATE CORP	COM	04013V108	578,967	56,265	SH	DFND	14	3,265	53,000	0
ARISTA NETWORKS INC	COM	040413106	66,412,185	547,278	SH	DFND	14	139,810	407,468	0
ARISTA NETWORKS INC	COM	040413106	61,160	504	SH	DFND	16	0	504	0
ARISTA NETWORKS INC	COM	040413106	388,320	3,200	SH	DFND	18	0	3,200	0
ARISTA NETWORKS INC	COM	040413106	2,627,359	21,651	SH	DFND	28	0	21,651	0
ARLO TECHNOLOGIES INC	COM	04206A101	312,158	88,934	SH	DFND	14	8,202	80,732	0
ARMADA HOFFLER PPTYS INC	COM	04208T108	1,054,849	91,726	SH	DFND	14	16,329	75,397	0
ARMADA HOFFLER PPTYS INC	COM	04208T108	85,100	7,400	SH	DFND	16	0	7,400	0
ARMOUR RESIDENTIAL REIT INC	COM NEW	042315507	1,517,887	269,607	SH	DFND	14	9,953	259,654	0
ARMOUR RESIDENTIAL REIT INC	COM NEW	042315507	411	73	SH	DFND	28	0	73	0
ARMSTRONG WORLD INDS INC NEW	COM	04247X102	98,907	1,442	SH	DFND	14	1,232	210	0
ARMSTRONG WORLD INDS INC NEW	COM	04247X102	286,398	4,176	SH	DFND	28	0	4,176	0
ARRAY TECHNOLOGIES INC	COM SHS	04271T100	564,455	29,201	SH	DFND	14	19,401	9,800	0
ARRAY TECHNOLOGIES INC	COM SHS	04271T100	86,985	4,500	SH	DFND	16	0	4,500	0
ARROW ELECTRS INC	COM	042735100	5,574,104	53,305	SH	DFND	14	37,760	15,545	0
ARROW ELECTRS INC	COM	042735100	122,347	1,170	SH	DFND	16	0	1,170	0
ARROW ELECTRS INC	COM	042735100	243,334	2,327	SH	DFND	28	0	2,327	0
ARROWHEAD PHARMACEUTICALS IN	COM	04280A100	460,437	11,352	SH	DFND	14	11,085	267	0
ARROWHEAD PHARMACEUTICALS IN	COM	04280A100	44,008	1,085	SH	DFND	28	0	1,085	0

ARTESIAN RES CORP	CL A	043113208	446,204	7,617	SH	DFND	14	802	6,815	0
ARTESIAN RES CORP	CL A	043113208	134,734	2,300	SH	DFND	16	0	2,300	0
ASANA INC	CL A	04342Y104	72,375	5,256	SH	DFND	14	5,256	0	0
ASANA INC	CL A	04342Y104	158,355	11,500	SH	DFND	18	0	11,500	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	9,783,286	54,579	SH	DFND	14	10,885	43,694	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	1,649,100	9,200	SH	DFND	16	0	9,200	0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	159,533	890	SH	DFND	28	0	890	0
ASHLAND INC	COM	044186104	1,603,810	14,915	SH	DFND	14	11,951	2,964	0
ASHLAND INC	COM	044186104	36,560	340	SH	DFND	16	0	340	0
ASHLAND INC	COM	044186104	12,949	120	SH	DFND	28	0	120	0
ASSERTIO HOLDINGS INC	COM NEW	04546C205	75,465	17,550	SH	DFND	14	9,050	8,500	0
ASSOCIATED BANC CORP	COM	045487105	4,437,021	192,162	SH	DFND	14	35,365	156,797	0
ASSOCIATED BANC CORP	COM	045487105	544,924	23,600	SH	DFND	16	0	23,600	0
ASSURANT INC	COM	04621X108	5,985,247	47,859	SH	DFND	14	19,175	28,684	0
ASSURANT INC	COM	04621X108	14,132	113	SH	DFND	16	0	113	0
ASSURANT INC	COM	04621X108	2,264	18	SH	DFND	28	0	18	0
ASTEC INDS INC	COM	046224101	930,911	22,895	SH	DFND	14	2,121	20,774	0
ASTRAZENECA PLC	SPONSORED ADR	046353108	1,075,673	15,865	SH	DFND	28	0	15,865	0
ATEA PHARMACEUTICALS INC	COM	04683R106	1,326,141	275,705	SH	DFND	14	39,505	236,200	0
ATKORE INC	COM	047649108	25,384,870	223,813	SH	DFND	14	108,611	115,202	0
ATKORE INC	COM	047649108	2,693,725	23,750	SH	DFND	16	0	23,750	0
ATKORE INC	COM	047649108	163,438	1,441	SH	DFND	28	0	1,441	0
ATLANTIC UN BANKSHARES CORP	COM	04911A107	3,485,607	99,192	SH	DFND	14	22,592	76,600	0
ATLANTIC UN BANKSHARES CORP	COM	04911A107	210,840	6,000	SH	DFND	16	0	6,000	0
ATLANTIC UN BANKSHARES CORP	COM	04911A107	231,909	6,600	SH	DFND	28	0	6,600	0
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	2,712,629	26,911	SH	DFND	14	2,507	24,404	0
ATLASSIAN CORPORATION	CL A	049468101	302,398	2,350	SH	DFND	14	2,350	0	0
ATLASSIAN CORPORATION	CL A	049468101	218,756	1,700	SH	DFND	18	0	1,700	0
ATLASSIAN CORPORATION	CL A	049468101	1,403,770	10,909	SH	DFND	28	0	10,909	0
ATMOS ENERGY CORP	COM	049560105	17,222,806	153,679	SH	DFND	14	50,105	103,574	0
ATMOS ENERGY CORP	COM	049560105	32,949	294	SH	DFND	16	0	294	0
ATMOS ENERGY CORP	COM	049560105	158,733	1,416	SH	DFND	28	0	1,416	0
AUTODESK INC	COM	052769106	45,145,923	241,590	SH	DFND	14	76,761	164,829	0
AUTODESK INC	COM	052769106	82,223	440	SH	DFND	16	0	440	0
AUTODESK INC	COM	052769106	2,009,712	10,755	SH	DFND	28	0	10,755	0
AUTOHOME INC	SP ADS RP CL A	05278C107	653,953	21,371	SH	DFND	14	1,700	19,671	0
AUTOHOME INC	SP ADS RP CL A	05278C107	21,420	700	SH	DFND	16	0	700	0
AUTOHOME INC	SP ADS RP CL A	05278C107	27,655	904	SH	DFND	28	0	904	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	216,878,909	907,975	SH	DFND	14	273,092	634,883	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	204,942	858	SH	DFND	16	0	858	0
AUTOMATIC DATA PROCESSING IN	COM	053015103	796,051	3,333	SH	DFND	28	0	3,333	0

AUTONATION INC	COM	05329W102	4,632,248	43,171	SH	DFND	14	32,308	10,863	0
AUTONATION INC	COM	05329W102	129,833	1,210	SH	DFND	16	0	1,210	0
AUTONATION INC	COM	05329W102	1,717	16	SH	DFND	28	0	16	0
AUTOZONE INC	COM	053332102	40,783,219	16,537	SH	DFND	14	6,797	9,740	0
AUTOZONE INC	COM	053332102	98,647	40	SH	DFND	16	0	40	0
AUTOZONE INC	COM	053332102	200,500	81	SH	DFND	28	0	81	0
AVALONBAY CMNTYS INC	COM	053484101	30,483,347	188,728	SH	DFND	14	49,840	138,888	0
AVALONBAY CMNTYS INC	COM	053484101	47,648	295	SH	DFND	16	0	295	0
AVALONBAY CMNTYS INC	COM	053484101	245,187	1,518	SH	DFND	18	0	1,518	0
AVALONBAY CMNTYS INC	COM	053484101	56,374	349	SH	DFND	28	0	349	0
AVANOS MED INC	COM	05350V106	7,874,839	291,014	SH	DFND	14	44,878	246,136	0
AVANOS MED INC	COM	05350V106	1,371,942	50,700	SH	DFND	16	0	50,700	0
AVANOS MED INC	COM	05350V106	37,316	1,379	SH	DFND	28	0	1,379	0
AVANGRID INC	COM	05351W103	29,054,824	676,008	SH	DFND	14	143,608	532,400	0
AVANGRID INC	COM	05351W103	193,410	4,500	SH	DFND	18	0	4,500	0
AVANGRID INC	COM	05351W103	13,110	305	SH	DFND	28	0	305	0
AVANTOR INC	COM	05352A100	29,442,378	1,396,035	SH	DFND	14	222,050	1,173,985	0
AVANTOR INC	COM	05352A100	28,155	1,335	SH	DFND	28	0	1,335	0
AVEANNA HEALTHCARE HLDGS INC	COM	05356F105	91,865	117,775	SH	DFND	14	2,625	115,150	0
AVEANNA HEALTHCARE HLDGS INC	COM	05356F105	66,378	85,100	SH	DFND	16	0	85,100	0
AVERY DENNISON CORP	COM	053611109	13,023,855	71,955	SH	DFND	14	28,968	42,987	0
AVERY DENNISON CORP	COM	053611109	31,675	175	SH	DFND	16	0	175	0
AVERY DENNISON CORP	COM	053611109	449,658	2,484	SH	DFND	28	0	2,484	0
AVIAT NETWORKS INC	COM NEW	05366Y201	535,220	17,160	SH	DFND	14	9,850	7,310	0
AVIAT NETWORKS INC	COM NEW	05366Y201	143,474	4,600	SH	DFND	16	0	4,600	0
AVID TECHNOLOGY INC	COM	05367P100	892,839	33,578	SH	DFND	14	3,188	30,390	0
AVID BIOSERVICES INC	COM	05368M106	863,944	62,741	SH	DFND	14	5,651	57,090	0
AVID BIOSERVICES INC	COM	05368M106	17,832	1,295	SH	DFND	28	0	1,295	0
AVIENT CORPORATION	COM	05368V106	580,976	17,209	SH	DFND	14	16,375	834	0
AVIENT CORPORATION	COM	05368V106	106,884	3,166	SH	DFND	18	0	3,166	0
AVIENT CORPORATION	COM	05368V106	891	26	SH	DFND	28	0	26	0
AVIS BUDGET GROUP	COM	053774105	359,990	2,196	SH	DFND	14	1,713	483	0
AVISTA CORP	COM	05379B107	3,469,206	78,241	SH	DFND	14	6,712	71,529	0
AVISTA CORP	COM	05379B107	1,130	25	SH	DFND	28	0	25	0
AVNET INC	COM	053807103	3,489,269	83,917	SH	DFND	14	55,969	27,948	0
AVNET INC	COM	053807103	49,896	1,200	SH	DFND	16	0	1,200	0
AVNET INC	COM	053807103	167,791	4,035	SH	DFND	28	0	4,035	0
AXCELIS TECHNOLOGIES INC	COM NEW	054540208	3,700,954	46,635	SH	DFND	14	16,463	30,172	0
AXOGEN INC	COM	05463X106	644,159	64,545	SH	DFND	14	32,445	32,100	0
AXOGEN INC	COM	05463X106	261,476	26,200	SH	DFND	16	0	26,200	0
AXON ENTERPRISE INC	COM	05464C101	1,390,162	8,378	SH	DFND	14	7,597	781	0
AXON ENTERPRISE INC	COM	05464C101	21,571	130	SH	DFND	16	0	130	0
AXON ENTERPRISE INC	COM	05464C101	338,165	2,038	SH	DFND	28	0	2,038	0
AXOS FINANCIAL INC	COM	05465C100	2,891,075	75,643	SH	DFND	14	26,800	48,843	0
AXOS FINANCIAL INC	COM	05465C100	31,837	833	SH	DFND	28	0	833	0

AXONICS INC	COM	05465P101	842,592	13,475	SH	DFND	14	9,165	4,310	0
AXONICS INC	COM	05465P101	56,277	900	SH	DFND	16	0	900	0
AXONICS INC	COM	05465P101	2,032,225	32,500	SH	DFND	18	0	32,500	0
AXONICS INC	COM	05465P101	36,830	589	SH	DFND	28	0	589	0
AYTU BIOPHARMA INC	COM NEW	054754874	33,935	179,550	SH	DFND	14	89,775	89,775	0
B & G FOODS INC NEW	COM	05508R106	802,220	71,948	SH	DFND	14	6,333	65,615	0
BCE INC	COM NEW	05534B760	1,507,496	34,300	SH	DFND	28	0	34,300	0
BGC PARTNERS INC	CL A	05541T101	5,473,987	1,451,986	SH	DFND	14	478,586	973,400	0
BGC PARTNERS INC	CL A	05541T101	1,560,403	413,900	SH	DFND	16	0	413,900	0
BGC PARTNERS INC	CL A	05541T101	3,803	1,009	SH	DFND	28	0	1,009	0
BJS WHSL CLUB HLDGS INC	COM	05550J101	3,581,638	54,136	SH	DFND	14	47,590	6,546	0
BJS WHSL CLUB HLDGS INC	COM	05550J101	89,978	1,360	SH	DFND	16	0	1,360	0
BJS WHSL CLUB HLDGS INC	COM	05550J101	395,895	5,984	SH	DFND	28	0	5,984	0
BOK FINL CORP	COM NEW	05561Q201	995,346	9,590	SH	DFND	14	785	8,805	0
BOK FINL CORP	COM NEW	05561Q201	29,573	285	SH	DFND	28	0	285	0
BP PLC	SPONSORED ADR	055622104	393,894	11,277	SH	DFND	28	0	11,277	0
B. RILEY FINANCIAL INC	COM	05580M108	555,408	16,240	SH	DFND	14	1,599	14,641	0
BWX TECHNOLOGIES INC	COM	05605H100	184,056	3,169	SH	DFND	14	2,579	590	0
BWX TECHNOLOGIES INC	COM	05605H100	160,872	2,770	SH	DFND	28	0	2,770	0
BADGER METER INC	COM	056525108	3,223,036	29,561	SH	DFND	14	2,776	26,785	0
BADGER METER INC	COM	056525108	238,630	2,189	SH	DFND	28	0	2,189	0
BAIDU INC	SPON ADR REP A	056752108	2,436,294	21,300	SH	DFND	14	0	21,300	0
BAIDU INC	SPON ADR REP A	056752108	228,760	2,000	SH	DFND	16	0	2,000	0
BAIDU INC	SPON ADR REP A	056752108	16,013	140	SH	DFND	28	0	140	0
BAKER HUGHES COMPANY	CL A	05722G100	26,092,442	883,591	SH	DFND	14	361,113	522,478	0
BAKER HUGHES COMPANY	CL A	05722G100	60,950	2,064	SH	DFND	16	0	2,064	0
BAKER HUGHES COMPANY	CL A	05722G100	43,451	1,471	SH	DFND	28	0	1,471	0
BALCHEM CORP	COM	057665200	3,960,760	32,436	SH	DFND	14	3,032	29,404	0
BALCHEM CORP	COM	057665200	48,340	396	SH	DFND	28	0	396	0
BALL CORP	COM	058498106	13,695,497	267,804	SH	DFND	14	111,006	156,798	0
BALL CORP	COM	058498106	32,730	640	SH	DFND	16	0	640	0
BALL CORP	COM	058498106	40,810	798	SH	DFND	18	0	798	0
BALL CORP	COM	058498106	96,279	1,883	SH	DFND	28	0	1,883	0
BANCFIRST CORP	COM	05945F103	1,560,610	17,698	SH	DFND	14	1,778	15,920	0
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	436,894	72,694	SH	DFND	28	0	72,694	0
BANCORP INC DEL	COM	05969A105	3,056,469	107,698	SH	DFND	14	56,438	51,260	0
BANC OF CALIFORNIA INC	COM	05990K106	3,128,684	196,402	SH	DFND	14	12,564	183,838	0
BANC OF CALIFORNIA INC	COM	05990K106	858,627	53,900	SH	DFND	16	0	53,900	0
BANK AMERICA CORP	COM	060505104	312,546,915	9,436,803	SH	DFND	14	3,152,675	6,284,128	0
BANK AMERICA CORP	COM	060505104	476,266	14,380	SH	DFND	16	0	14,380	0
BANK AMERICA CORP	COM	060505104	1,633,989	49,335	SH	DFND	28	0	49,335	0
BANK HAWAII CORP	COM	062540109	211,739	2,730	SH	DFND	14	2,204	526	0
BANK HAWAII CORP	COM	062540109	365,099	4,707	SH	DFND	28	0	4,707	0
BANK MONTREAL QUE	COM	063671101	432,162	4,770	SH	DFND	3	4,770	0	0

BANK NEW YORK MELLON CORP	COM	064058100	95,698,744	2,102,345	SH	DFND	14	450,701	1,651,644	0
BANK NEW YORK MELLON CORP	COM	064058100	69,008	1,516	SH	DFND	16	0	1,516	0
BANK NEW YORK MELLON CORP	COM	064058100	373,030	8,195	SH	DFND	28	0	8,195	0
BANK OZK LITTLE ROCK ARK	COM	06417N103	1,716,331	42,844	SH	DFND	14	21,401	21,443	0
BANK OZK LITTLE ROCK ARK	COM	06417N103	24,036	600	SH	DFND	16	0	600	0
BANK OZK LITTLE ROCK ARK	COM	06417N103	198,007	4,943	SH	DFND	28	0	4,943	0
BANKUNITED INC	COM	06652K103	5,478,784	161,283	SH	DFND	14	7,264	154,019	0
BANNER CORP	COM NEW	06652V208	2,748,568	43,490	SH	DFND	14	7,408	36,082	0
BANNER CORP	COM NEW	06652V208	189,600	3,000	SH	DFND	16	0	3,000	0
BARCLAYS PLC	ADR	06738E204	203,765	26,124	SH	DFND	28	0	26,124	0
BARNES GROUP INC	COM	067806109	2,080,368	50,927	SH	DFND	14	4,654	46,273	0
BARNES GROUP INC	COM	067806109	47,411	1,161	SH	DFND	28	0	1,161	0
BARRETT BUSINESS SVCS INC	COM	068463108	2,968,263	31,821	SH	DFND	14	9,331	22,490	0
BARRETT BUSINESS SVCS INC	COM	068463108	788,216	8,450	SH	DFND	16	0	8,450	0
BATH & BODY WORKS INC	COM	070830104	58,591,709	1,390,406	SH	DFND	14	233,697	1,156,709	0
BATH & BODY WORKS INC	COM	070830104	19,469	462	SH	DFND	16	0	462	0
BATH & BODY WORKS INC	COM	070830104	126,420	3,000	SH	DFND	18	0	3,000	0
BATH & BODY WORKS INC	COM	070830104	1,011	24	SH	DFND	28	0	24	0
BAXTER INTL INC	COM	071813109	50,696,036	994,625	SH	DFND	14	255,246	739,379	0
BAXTER INTL INC	COM	071813109	53,060	1,041	SH	DFND	16	0	1,041	0
BAXTER INTL INC	COM	071813109	26,923	528	SH	DFND	28	0	528	0
BAYCOM CORP	COM	07272M107	310,608	16,365	SH	DFND	14	665	15,700	0
BAYCOM CORP	COM	07272M107	184,106	9,700	SH	DFND	16	0	9,700	0
BEACON ROOFING SUPPLY INC	COM	073685109	207,676	3,934	SH	DFND	14	3,934	0	0
BEACON ROOFING SUPPLY INC	COM	073685109	1,161	22	SH	DFND	28	0	22	0
BEAZER HOMES USA INC	COM NEW	07556Q881	1,676,702	131,403	SH	DFND	14	13,503	117,900	0
BECTON DICKINSON & CO	COM	075887109	76,033,666	298,992	SH	DFND	14	111,526	187,466	0
BECTON DICKINSON & CO	COM	075887109	147,240	579	SH	DFND	16	0	579	0
BECTON DICKINSON & CO	COM	075887109	497,068	1,955	SH	DFND	28	0	1,955	0
BED BATH & BEYOND INC	COM	075896100	195,637	77,943	SH	DFND	14	7,713	70,230	0
BELDEN INC	COM	077454106	5,965,831	82,974	SH	DFND	14	46,542	36,432	0
BELDEN INC	COM	077454106	1,056,930	14,700	SH	DFND	16	0	14,700	0
BELDEN INC	COM	077454106	288	4	SH	DFND	28	0	4	0
BELLRING BRANDS INC	COMMON STOCK	07831C103	361,088	14,083	SH	DFND	14	13,722	361	0
BELLRING BRANDS INC	COMMON STOCK	07831C103	1,359	53	SH	DFND	28	0	53	0
BENCHMARK ELECTRS INC	COM	08160H101	940,102	35,223	SH	DFND	14	3,058	32,165	0
BENCHMARK ELECTRS INC	COM	08160H101	46,133	1,728	SH	DFND	28	0	1,728	0
BENTLEY SYS INC	COM CL B	08265T208	177,408	4,800	SH	DFND	14	4,800	0	0
BENTLEY SYS INC	COM CL B	08265T208	485,861	13,146	SH	DFND	28	0	13,146	0

BERKLEY W R CORP	COM	084423102	14,936,430	205,821	SH	DFND	14	84,751	121,070	0
BERKLEY W R CORP	COM	084423102	29,971	413	SH	DFND	16	0	413	0
BERKLEY W R CORP	COM	084423102	615,760	8,485	SH	DFND	28	0	8,485	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	755,226,212	2,444,889	SH	DFND	14	787,080	1,657,809	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	1,147,564	3,715	SH	DFND	16	0	3,715	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	1,085,475	3,514	SH	DFND	28	0	3,514	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	1,352,407	45,231	SH	DFND	14	4,019	41,212	0
BERRY GLOBAL GROUP INC	COM	08579W103	27,314,662	452,005	SH	DFND	14	41,340	410,665	0
BERRY GLOBAL GROUP INC	COM	08579W103	42,301	700	SH	DFND	16	0	700	0
BERRY GLOBAL GROUP INC	COM	08579W103	171,500	2,838	SH	DFND	18	0	2,838	0
BERRY CORP	COM	08579X101	4,174,576	521,822	SH	DFND	14	110,672	411,150	0
BERRY CORP	COM	08579X101	564,800	70,600	SH	DFND	16	0	70,600	0
BEST BUY INC	COM	086516101	17,488,587	218,035	SH	DFND	14	72,058	145,977	0
BEST BUY INC	COM	086516101	32,565	406	SH	DFND	16	0	406	0
BEST BUY INC	COM	086516101	50,422	629	SH	DFND	28	0	629	0
BHP GROUP LTD	SPONSORED ADS	088606108	1,039,679	16,756	SH	DFND	28	0	16,756	0
BIG 5 SPORTING GOODS CORP	COM	08915P101	770,815	87,295	SH	DFND	14	1,495	85,800	0
BIG LOTS INC	COM	089302103	433,635	29,499	SH	DFND	14	2,906	26,593	0
BIGLARI HLDGS INC	COM STK CL B	08986R309	1,485,715	10,704	SH	DFND	14	114	10,590	0
BIGLARI HLDGS INC	COM STK CL B	08986R309	303,972	2,190	SH	DFND	16	0	2,190	0
BILL COM HLDGS INC	COM	090043100	424,072	3,892	SH	DFND	14	2,692	1,200	0
BILL COM HLDGS INC	COM	090043100	609,195	5,591	SH	DFND	28	0	5,591	0
BIO RAD LABS INC	CL A	090572207	7,771,917	18,483	SH	DFND	14	7,709	10,774	0
BIO RAD LABS INC	CL A	090572207	19,343	46	SH	DFND	16	0	46	0
BIO RAD LABS INC	CL A	090572207	394,504	938	SH	DFND	28	0	938	0
BIOCRYST PHARMACEUTICALS INC	COM	09058V103	161,409	14,060	SH	DFND	14	14,060	0	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	5,938,049	57,378	SH	DFND	14	5,093	52,285	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	8,620,717	83,300	SH	DFND	18	0	83,300	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	30,944	299	SH	DFND	28	0	299	0
BIOLIFE SOLUTIONS INC	COM NEW	09062W204	626,626	34,430	SH	DFND	14	2,965	31,465	0
BIOLIFE SOLUTIONS INC	COM NEW	09062W204	12,503	687	SH	DFND	28	0	687	0
BIOGEN INC	COM	09062X103	34,884,443	125,973	SH	DFND	14	52,514	73,459	0
BIOGEN INC	COM	09062X103	81,138	293	SH	DFND	16	0	293	0
BIOGEN INC	COM	09062X103	94,707	342	SH	DFND	28	0	342	0
BIO-TECHNE CORP	COM	09073M104	11,080,476	133,693	SH	DFND	14	55,786	77,907	0
BIO-TECHNE CORP	COM	09073M104	26,522	320	SH	DFND	16	0	320	0
BIO-TECHNE CORP	COM	09073M104	148,221	1,788	SH	DFND	28	0	1,788	0
BIOVENTUS INC	COM CL A	09075A108	133,974	51,331	SH	DFND	14	2,031	49,300	0
BIONANO GENOMICS INC	COM	09075F107	30,974	21,215	SH	DFND	14	21,215	0	0
BIOLASE INC	COM	090911405	27,430	42,200	SH	DFND	14	21,100	21,100	0
BJS RESTAURANTS INC	COM	09180C106	617,952	23,425	SH	DFND	14	2,037	21,388	0
BLACK HILLS CORP	COM	092113109	882,767	12,550	SH	DFND	14	11,792	758	0

BLACK HILLS CORP	COM	092113109	63,306	900	SH	DFND	16	0	900	0
BLACK HILLS CORP	COM	092113109	11,546	164	SH	DFND	28	0	164	0
BLACK KNIGHT INC	COM	09215C105	784,410	12,703	SH	DFND	14	4,168	8,535	0
BLACK KNIGHT INC	COM	09215C105	305,045	4,940	SH	DFND	28	0	4,940	0
BLACKBAUD INC	COM	09227Q100	575,003	9,769	SH	DFND	14	4,750	5,019	0
BLACKBAUD INC	COM	09227Q100	147,150	2,500	SH	DFND	16	0	2,500	0
BLACKBAUD INC	COM	09227Q100	94,176	1,600	SH	DFND	18	0	1,600	0
BLACKBAUD INC	COM	09227Q100	58,623	996	SH	DFND	28	0	996	0
BLACKLINE INC	COM	09239B109	280,045	4,163	SH	DFND	14	4,163	0	0
BLACKLINE INC	COM	09239B109	73,997	1,100	SH	DFND	18	0	1,100	0
BLACKLINE INC	COM	09239B109	97,474	1,449	SH	DFND	28	0	1,449	0
BLACKROCK INC	COM	09247X101	92,312,521	130,269	SH	DFND	14	53,719	76,550	0
BLACKROCK INC	COM	09247X101	223,218	315	SH	DFND	16	0	315	0
BLACKROCK INC	COM	09247X101	3,470,586	4,898	SH	DFND	28	0	4,898	0
BLACKSTONE MTG TR INC	COM CL A	09257W100	3,217,057	151,963	SH	DFND	14	12,763	139,200	0
BLACKSTONE INC	COM	09260D107	1,527,869	20,594	SH	DFND	14	20,010	584	0
BLACKSTONE INC	COM	09260D107	114,707	1,546	SH	DFND	28	0	1,546	0
BLACKROCK ETF TRUST	US CARBON TRANS	09290C509	1,698,835	40,048	SH	DFND	28	0	40,048	0
BLEND LABS INC	CL A	09352U108	15,271	10,605	SH	DFND	14	10,605	0	0
BLINK CHARGING CO	COM	09354A100	30,716	2,800	SH	DFND	14	2,800	0	0
BLINK CHARGING CO	COM	09354A100	141,513	12,900	SH	DFND	18	0	12,900	0
BLOCK H & R INC	COM	093671105	2,121,523	58,108	SH	DFND	14	52,314	5,794	0
BLOCK H & R INC	COM	093671105	25,557	700	SH	DFND	16	0	700	0
BLOCK H & R INC	COM	093671105	14,796	405	SH	DFND	28	0	405	0
BLOOM ENERGY CORP	COM CL A	093712107	457,064	23,905	SH	DFND	14	12,405	11,500	0
BLOOM ENERGY CORP	COM CL A	093712107	158,696	8,300	SH	DFND	16	0	8,300	0
BLOOMIN BRANDS INC	COM	094235108	4,775,864	237,369	SH	DFND	14	95,919	141,450	0
BLOOMIN BRANDS INC	COM	094235108	726,332	36,100	SH	DFND	16	0	36,100	0
BLOOMIN BRANDS INC	COM	094235108	83,538	4,152	SH	DFND	18	0	4,152	0
BLUCORA INC	COM	095229100	1,233,456	48,314	SH	DFND	14	4,492	43,822	0
BLUE OWL CAPITAL INC	COM CL A	09581B103	106,530	10,050	SH	DFND	14	10,050	0	0
BLUE OWL CAPITAL INC	COM CL A	09581B103	6,017	568	SH	DFND	28	0	568	0
BLUELINX HLDGS INC	COM NEW	09624H208	444,864	6,256	SH	DFND	14	656	5,600	0
BLUEPRINT MEDICINES CORP	COM	09627Y109	196,181	4,478	SH	DFND	14	4,478	0	0
BLUEPRINT MEDICINES CORP	COM	09627Y109	23,000	525	SH	DFND	28	0	525	0
BOEING CO	COM	097023105	91,307,381	479,329	SH	DFND	14	199,763	279,566	0
BOEING CO	COM	097023105	220,016	1,155	SH	DFND	16	0	1,155	0
BOEING CO	COM	097023105	476,545	2,502	SH	DFND	28	0	2,502	0
BOISE CASCADE CO DEL	COM	09739D100	16,558,809	241,136	SH	DFND	14	80,916	160,220	0
BOISE CASCADE CO DEL	COM	09739D100	1,579,410	23,000	SH	DFND	16	0	23,000	0
BOLT BIOTHERAPEUTICS INC	COM	097702104	31,720	24,400	SH	DFND	14	12,200	12,200	0
BOOKING HOLDINGS INC	COM	09857L108	128,026,708	63,528	SH	DFND	14	22,360	41,168	0
BOOKING HOLDINGS INC	COM	09857L108	163,238	81	SH	DFND	16	0	81	0
BOOKING HOLDINGS INC	COM	09857L108	302,292	150	SH	DFND	18	0	150	0
BOOKING HOLDINGS INC	COM	09857L108	400,033	199	SH	DFND	28	0	199	0
BOOT BARN HLDGS INC	COM	099406100	1,881,852	30,100	SH	DFND	14	2,836	27,264	0

BOOT BARN HLDGS INC	COM	099406100	120,163	1,922	SH	DFND	28	0	1,922	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	10,977,108	105,024	SH	DFND	14	3,674	101,350	0
BOOZ ALLEN HAMILTON HLDG COR	CL A	099502106	1,063,705	10,177	SH	DFND	28	0	10,177	0
BORGWARNER INC	COM	099724106	80,499,678	1,999,992	SH	DFND	14	638,074	1,361,918	0
BORGWARNER INC	COM	099724106	47,254	1,174	SH	DFND	16	0	1,174	0
BORGWARNER INC	COM	099724106	147,255	3,659	SH	DFND	28	0	3,659	0
BOSTON BEER INC	CL A	100557107	187,826	570	SH	DFND	14	533	37	0
BOSTON BEER INC	CL A	100557107	68,540	208	SH	DFND	28	0	208	0
BOSTON PROPERTIES INC	COM	101121101	9,805,993	145,102	SH	DFND	14	53,548	91,554	0
BOSTON PROPERTIES INC	COM	101121101	20,274	300	SH	DFND	16	0	300	0
BOSTON PROPERTIES INC	COM	101121101	218,347	3,231	SH	DFND	28	0	3,231	0
BOSTON PROPERTIES INC	COM	101121101	3,974,988	58,819	SH	DFND	3	0	58,819	0
BOSTON SCIENTIFIC CORP	COM	101137107	57,250,750	1,237,319	SH	DFND	14	510,261	727,058	0
BOSTON SCIENTIFIC CORP	COM	101137107	136,682	2,954	SH	DFND	16	0	2,954	0
BOSTON SCIENTIFIC CORP	COM	101137107	924,613	19,983	SH	DFND	28	0	19,983	0
BOX INC	CL A	10316T104	6,029,445	193,686	SH	DFND	14	59,536	134,150	0
BOX INC	CL A	10316T104	1,883,365	60,500	SH	DFND	16	0	60,500	0
BOX INC	CL A	10316T104	112,068	3,600	SH	DFND	18	0	3,600	0
BOX INC	CL A	10316T104	45,512	1,462	SH	DFND	28	0	1,462	0
BOYD GAMING CORP	COM	103304101	1,737,271	31,859	SH	DFND	14	22,716	9,143	0
BOYD GAMING CORP	COM	103304101	32,718	600	SH	DFND	16	0	600	0
BOYD GAMING CORP	COM	103304101	173,951	3,190	SH	DFND	18	0	3,190	0
BOYD GAMING CORP	COM	103304101	126,905	2,327	SH	DFND	28	0	2,327	0
BRADY CORP	CL A	104674106	2,203,244	46,778	SH	DFND	14	4,315	42,463	0
BRAEMAR HOTELS & RESORTS INC	COM	10482B101	1,782,203	433,626	SH	DFND	14	126,226	307,400	0
BRAEMAR HOTELS & RESORTS INC	COM	10482B101	230,571	56,100	SH	DFND	16	0	56,100	0
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	2,929,497	476,341	SH	DFND	14	16,330	460,011	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	131,627	2,086	SH	DFND	14	1,650	436	0
BRIGHT HORIZONS FAM SOL IN D	COM	109194100	149,639	2,371	SH	DFND	28	0	2,371	0
BRIGHT HEALTH GROUP INC	COM	10920V107	289,645	445,676	SH	DFND	14	205,626	240,050	0
BRIGHT HEALTH GROUP INC	COM	10920V107	102,489	157,700	SH	DFND	16	0	157,700	0
BRIGHTHOUSE FINL INC	COM	10922N103	1,474,628	28,762	SH	DFND	14	8,379	20,383	0
BRIGHTVIEW HLDGS INC	COM	10948C107	1,489,652	216,205	SH	DFND	14	3,905	212,300	0
BRIGHTVIEW HLDGS INC	COM	10948C107	100,594	14,600	SH	DFND	16	0	14,600	0
BRIGHTSPHERE INVT GROUP INC	COM	10948W103	674,448	32,772	SH	DFND	14	2,985	29,787	0
BRIGHTSPIRE CAPITAL INC	COM CL A	10949T109	802,449	128,804	SH	DFND	14	51,404	77,400	0
BRIGHTSPIRE CAPITAL INC	COM CL A	10949T109	49,840	8,000	SH	DFND	16	0	8,000	0
BRINKER INTL INC	COM	109641100	1,418,942	44,467	SH	DFND	14	4,185	40,282	0
BRINKS CO	COM	109696104	293,579	5,466	SH	DFND	14	4,844	622	0
BRINKS CO	COM	109696104	125,252	2,332	SH	DFND	18	0	2,332	0
BRINKS CO	COM	109696104	30,234	563	SH	DFND	28	0	563	0

BRISTOL-MYERS SQUIBB CO	COM	110122108	230,070,989	3,197,651	SH	DFND	14	1,058,000	2,139,651	0
BRISTOL-MYERS SQUIBB CO	COM	110122108	315,141	4,380	SH	DFND	16	0	4,380	0
BRISTOL-MYERS SQUIBB CO	COM	110122108	1,291,400	17,949	SH	DFND	28	0	17,949	0
BRISTOW GROUP INC	COM	11040G103	4,215,866	155,395	SH	DFND	14	24,120	131,275	0
BRISTOW GROUP INC	COM	11040G103	881,725	32,500	SH	DFND	16	0	32,500	0
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	2,284,197	57,133	SH	DFND	28	0	57,133	0
BRIXMOR PPTY GROUP INC	COM	11120U105	8,798,340	388,105	SH	DFND	14	84,130	303,975	0
BRIXMOR PPTY GROUP INC	COM	11120U105	49,874	2,200	SH	DFND	16	0	2,200	0
BRIXMOR PPTY GROUP INC	COM	11120U105	37,391,354	1,649,376	SH	DFND	3	0	1,649,376	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	16,511,537	123,101	SH	DFND	14	41,868	81,233	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	32,862	245	SH	DFND	16	0	245	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	822,094	6,129	SH	DFND	28	0	6,129	0
BROADMARK RLTY CAP INC	COM	11135B100	547,567	153,811	SH	DFND	14	10,411	143,400	0
BROADSTONE NET LEASE INC	COM	11135E203	2,117,837	130,650	SH	DFND	14	12,250	118,400	0
BROADCOM INC	COM	11135F101	404,439,976	723,338	SH	DFND	14	221,517	501,821	0
BROADCOM INC	COM	11135F101	467,992	837	SH	DFND	16	0	837	0
BROADCOM INC	COM	11135F101	1,821,215	3,257	SH	DFND	28	0	3,257	0
BROADWIND INC	COM NEW	11161T207	21,337	11,920	SH	DFND	14	6,120	5,800	0
BROOKDALE SR LIVING INC	COM	112463104	503,218	184,329	SH	DFND	14	53,379	130,950	0
BROOKDALE SR LIVING INC	COM	112463104	59,241	21,700	SH	DFND	16	0	21,700	0
BROOKFIELD CORP	CL A LTD VT SH	11271J107	854,896	27,200	SH	DFND	14	0	27,200	0
BROOKFIELD CORP	CL A LTD VT SH	11271J107	45,721	1,453	SH	DFND	28	0	1,453	0
BROOKFIELD INFRASTRUCTURE CO	COM SB VTG SHS	11275Q107	907,887	23,339	SH	DFND	14	11,869	11,470	0
BROOKFIELD INFRASTRUCTURE CO	COM SB VTG SHS	11275Q107	476,525	12,250	SH	DFND	16	0	12,250	0
BROOKFIELD INFRASTRUCTURE CO	COM SB VTG SHS	11275Q107	73,210	1,882	SH	DFND	28	0	1,882	0
BROOKFIELD RENEWABLE CORP	CL A SUB VTG	11284V105	422,243	15,332	SH	DFND	14	2,022	13,310	0
BROOKFIELD ASSET MANAGMT LTD	CL A LMT VTG SH	113004105	312,564	10,925	SH	DFND	14	0	10,925	0
BROOKFIELD ASSET MANAGMT LTD	CL A LMT VTG SH	113004105	10,923	381	SH	DFND	28	0	381	0
BROOKLINE BANCORP INC DEL	COM	11373M107	2,413,976	170,599	SH	DFND	14	7,164	163,435	0
BROOKLINE BANCORP INC DEL	COM	11373M107	1,170	83	SH	DFND	28	0	83	0
AZENTA INC	COM	114340102	305,771	5,252	SH	DFND	14	4,308	944	0
AZENTA INC	COM	114340102	877,622	15,074	SH	DFND	28	0	15,074	0
BROWN & BROWN INC	COM	115236101	14,817,327	260,090	SH	DFND	14	83,698	176,392	0
BROWN & BROWN INC	COM	115236101	27,061	475	SH	DFND	16	0	475	0
BROWN & BROWN INC	COM	115236101	1,472	26	SH	DFND	28	0	26	0
BROWN FORMAN CORP	CL B	115637209	13,484,564	205,307	SH	DFND	14	66,096	139,211	0
BROWN FORMAN CORP	CL B	115637209	24,433	372	SH	DFND	16	0	372	0

BROWN FORMAN CORP	CL B	115637209	421,438	6,417	SH	DFND	28	0	6,417	0
BRUKER CORP	COM	116794108	407,844	5,967	SH	DFND	14	5,712	255	0
BRUKER CORP	COM	116794108	5,140	75	SH	DFND	28	0	75	0
BRUNSWICK CORP	COM	117043109	2,208,531	30,640	SH	DFND	14	19,085	11,555	0
BRUNSWICK CORP	COM	117043109	37,482	520	SH	DFND	16	0	520	0
BRUNSWICK CORP	COM	117043109	138,641	1,923	SH	DFND	28	0	1,923	0
BUCKLE INC	COM	118440106	1,453,150	32,043	SH	DFND	14	5,042	27,001	0
BUILDERS FIRSTSOURCE INC	COM	12008R107	13,530,270	208,543	SH	DFND	14	54,759	153,784	0
BUILDERS FIRSTSOURCE INC	COM	12008R107	110,296	1,700	SH	DFND	16	0	1,700	0
BUILDERS FIRSTSOURCE INC	COM	12008R107	157,464	2,427	SH	DFND	18	0	2,427	0
BUILDERS FIRSTSOURCE INC	COM	12008R107	4,671	72	SH	DFND	28	0	72	0
BUMBLE INC	COM CL A	12047B105	134,825	6,405	SH	DFND	14	6,405	0	0
BUMBLE INC	COM CL A	12047B105	92,620	4,400	SH	DFND	16	0	4,400	0
BUMBLE INC	COM CL A	12047B105	62,392	2,964	SH	DFND	28	0	2,964	0
BURLINGTON STORES INC	COM	122017106	382,405	1,886	SH	DFND	14	1,830	56	0
BURLINGTON STORES INC	COM	122017106	278,146	1,372	SH	DFND	28	0	1,372	0
BYLINE BANCORP INC	COM	124411109	1,117,491	48,650	SH	DFND	14	2,050	46,600	0
CBDMD INC	COM	12482W101	8,626	38,000	SH	DFND	14	19,000	19,000	0
CBOE GLOBAL MKTS INC	COM	12503M108	11,482,889	91,519	SH	DFND	14	38,052	53,467	0
CBOE GLOBAL MKTS INC	COM	12503M108	28,231	225	SH	DFND	16	0	225	0
CBOE GLOBAL MKTS INC	COM	12503M108	7,807	62	SH	DFND	28	0	62	0
CBRE GROUP INC	CL A	12504L109	24,196,224	314,400	SH	DFND	14	125,266	189,134	0
CBRE GROUP INC	CL A	12504L109	50,409	655	SH	DFND	16	0	655	0
CBRE GROUP INC	CL A	12504L109	587,590	7,635	SH	DFND	28	0	7,635	0
CDW CORP	COM	12514G108	21,772,474	121,920	SH	DFND	14	49,370	72,550	0
CDW CORP	COM	12514G108	49,288	276	SH	DFND	16	0	276	0
CDW CORP	COM	12514G108	74,289	416	SH	DFND	18	0	416	0
CDW CORP	COM	12514G108	1,008,870	5,649	SH	DFND	28	0	5,649	0
CF INDS HLDGS INC	COM	125269100	15,062,934	176,795	SH	DFND	14	70,160	106,635	0
CF INDS HLDGS INC	COM	125269100	34,080	400	SH	DFND	16	0	400	0
CF INDS HLDGS INC	COM	125269100	809,400	9,500	SH	DFND	18	0	9,500	0
CF INDS HLDGS INC	COM	125269100	66,071	775	SH	DFND	28	0	775	0
CGI INC	CL A SUB VTG	12532H104	2,678,954	31,100	SH	DFND	14	0	31,100	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	9,460,803	103,329	SH	DFND	14	42,094	61,235	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	21,974	240	SH	DFND	16	0	240	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	16,126	176	SH	DFND	28	0	176	0
CI FINL CORP	COM	125491100	191,424	19,200	SH	DFND	14	0	19,200	0
CIGNA CORP NEW	COM	125523100	204,299,605	616,586	SH	DFND	14	220,220	396,366	0
CIGNA CORP NEW	COM	125523100	210,070	634	SH	DFND	16	0	634	0
CIGNA CORP NEW	COM	125523100	858,098	2,590	SH	DFND	28	0	2,590	0
CME GROUP INC	COM	12572Q105	78,770,516	468,426	SH	DFND	14	127,935	340,491	0
CME GROUP INC	COM	12572Q105	123,261	733	SH	DFND	16	0	733	0
CME GROUP INC	COM	12572Q105	464,290	2,761	SH	DFND	28	0	2,761	0
CMS ENERGY CORP	COM	125896100	15,800,708	249,498	SH	DFND	14	103,086	146,412	0

CMS ENERGY CORP	COM	125896100	37,428	591	SH	DFND	16	0	591	0
CMS ENERGY CORP	COM	125896100	253,320	4,000	SH	DFND	18	0	4,000	0
CMS ENERGY CORP	COM	125896100	151,742	2,396	SH	DFND	28	0	2,396	0
CNA FINL CORP	COM	126117100	2,093,198	49,508	SH	DFND	14	4,708	44,800	0
CNA FINL CORP	COM	126117100	5,925	140	SH	DFND	28	0	140	0
CNB FINL CORP PA	COM	126128107	1,238,079	52,042	SH	DFND	14	2,171	49,871	0
CNB FINL CORP PA	COM	126128107	28,548	1,200	SH	DFND	16	0	1,200	0
CRA INTL INC	COM	12618T105	295,424	2,413	SH	DFND	14	513	1,900	0
CRA INTL INC	COM	12618T105	121,462	992	SH	DFND	28	0	992	0
CNO FINL GROUP INC	COM	12621E103	443,633	19,415	SH	DFND	14	18,116	1,299	0
CRH PLC	ADR	12626K203	271,528	6,824	SH	DFND	28	0	6,824	0
CSG SYS INTL INC	COM	126349109	1,756,898	30,715	SH	DFND	14	2,979	27,736	0
CSG SYS INTL INC	COM	126349109	3,079	54	SH	DFND	28	0	54	0
CSX CORP	COM	126408103	93,624,751	3,022,103	SH	DFND	14	876,698	2,145,405	0
CSX CORP	COM	126408103	134,236	4,333	SH	DFND	16	0	4,333	0
CSX CORP	COM	126408103	353,154	11,399	SH	DFND	28	0	11,399	0
CTS CORP	COM	126501105	1,266,328	32,124	SH	DFND	14	2,943	29,181	0
CTS CORP	COM	126501105	83,882	2,128	SH	DFND	28	0	2,128	0
CNX RES CORP	COM	12653C108	334,948	19,890	SH	DFND	14	19,414	476	0
CNX RES CORP	COM	12653C108	51,278	3,045	SH	DFND	28	0	3,045	0
CVB FINL CORP	COM	126600105	3,416,896	132,695	SH	DFND	14	12,427	120,268	0
CVB FINL CORP	COM	126600105	14,369	558	SH	DFND	28	0	558	0
CVS HEALTH CORP	COM	126650100	234,012,764	2,511,136	SH	DFND	14	726,933	1,784,203	0
CVS HEALTH CORP	COM	126650100	252,452	2,709	SH	DFND	16	0	2,709	0
CVS HEALTH CORP	COM	126650100	1,124,708	12,069	SH	DFND	28	0	12,069	0
CABLE ONE INC	COM	12685J105	239,185	336	SH	DFND	14	291	45	0
CABLE ONE INC	COM	12685J105	158,787	223	SH	DFND	28	0	223	0
CABOT CORP	COM	127055101	1,484,450	22,209	SH	DFND	14	19,469	2,740	0
CABOT CORP	COM	127055101	153,732	2,300	SH	DFND	16	0	2,300	0
CABOT CORP	COM	127055101	122,354	1,831	SH	DFND	28	0	1,831	0
COTERRA ENERGY INC	COM	127097103	18,470,031	751,731	SH	DFND	14	290,574	461,157	0
COTERRA ENERGY INC	COM	127097103	39,902	1,624	SH	DFND	16	0	1,624	0
COTERRA ENERGY INC	COM	127097103	687,960	28,000	SH	DFND	18	0	28,000	0
COTERRA ENERGY INC	COM	127097103	315,020	12,821	SH	DFND	28	0	12,821	0
CACI INTL INC	CL A	127190304	3,989,430	13,272	SH	DFND	14	11,423	1,849	0
CACI INTL INC	CL A	127190304	105,207	350	SH	DFND	16	0	350	0
CACI INTL INC	CL A	127190304	201,095	669	SH	DFND	18	0	669	0
CACI INTL INC	CL A	127190304	8,116	27	SH	DFND	28	0	27	0
CACTUS INC	CL A	127203107	213,303	4,244	SH	DFND	14	4,244	0	0
CACTUS INC	CL A	127203107	60,218	1,198	SH	DFND	28	0	1,198	0
CADENCE DESIGN SYSTEM INC	COM	127387108	40,694,931	253,330	SH	DFND	14	97,880	155,450	0
CADENCE DESIGN SYSTEM INC	COM	127387108	89,476	557	SH	DFND	16	0	557	0
CADENCE DESIGN SYSTEM INC	COM	127387108	817,336	5,088	SH	DFND	28	0	5,088	0
CADENCE BANK	COM	12740C103	861,201	34,923	SH	DFND	14	19,363	15,560	0
CADENCE BANK	COM	12740C103	1,761	71	SH	DFND	28	0	71	0
CAESARS ENTERTAINMENT INC NE	COM	12769G100	18,570,698	446,411	SH	DFND	14	75,662	370,749	0

CAESARS ENTERTAINMENT INC NE	COM	12769G100	18,096	435	SH	DFND	16	0	435	0
CAESARS ENTERTAINMENT INC NE	COM	12769G100	15,933	383	SH	DFND	28	0	383	0
CAL MAINE FOODS INC	COM NEW	128030202	2,203,700	40,472	SH	DFND	14	3,451	37,021	0
CALAMP CORP	COM	128126109	56,448	12,600	SH	DFND	14	6,600	6,000	0
CALAVO GROWERS INC	COM	128246105	526,730	17,916	SH	DFND	14	1,668	16,248	0
CALERES INC	COM	129500104	816,050	36,627	SH	DFND	14	3,270	33,357	0
CALIFORNIA RES CORP	COM STOCK	13057Q305	4,669,102	107,311	SH	DFND	14	35,891	71,420	0
CALIFORNIA RES CORP	COM STOCK	13057Q305	1,035,538	23,800	SH	DFND	16	0	23,800	0
CALIFORNIA WTR SVC GROUP	COM	130788102	3,342,477	55,120	SH	DFND	14	5,032	50,088	0
CALIX INC	COM	13100M509	16,227,080	237,134	SH	DFND	14	122,229	114,905	0
CALIX INC	COM	13100M509	2,388,207	34,900	SH	DFND	16	0	34,900	0
CALIX INC	COM	13100M509	49,543	724	SH	DFND	28	0	724	0
TOPGOLF CALLAWAY BRANDS CORP	COM	131193104	584,047	29,572	SH	DFND	14	14,633	14,939	0
CALLON PETE CO DEL	COM	13123X508	3,546,472	95,618	SH	DFND	14	4,716	90,902	0
CAMDEN PPTY TR	SH BEN INT	133131102	27,261,352	243,666	SH	DFND	14	37,632	206,034	0
CAMDEN PPTY TR	SH BEN INT	133131102	24,614	220	SH	DFND	16	0	220	0
CAMDEN PPTY TR	SH BEN INT	133131102	542,517	4,849	SH	DFND	28	0	4,849	0
CAMDEN PPTY TR	SH BEN INT	133131102	57,483,608	513,797	SH	DFND	3	0	513,797	0
CAMPBELL SOUP CO	COM	134429109	9,831,824	173,248	SH	DFND	14	71,174	102,074	0
CAMPBELL SOUP CO	COM	134429109	23,041	406	SH	DFND	16	0	406	0
CAMPBELL SOUP CO	COM	134429109	283,750	5,000	SH	DFND	18	0	5,000	0
CAMPBELL SOUP CO	COM	134429109	24,176	426	SH	DFND	28	0	426	0
CANADIAN IMPERIAL BK COMM TO	COM	136069101	397,955	9,838	SH	DFND	28	0	9,838	0
CANADIAN NATL RY CO	COM	136375102	944,557	7,945	SH	DFND	28	0	7,945	0
CANADIAN NAT RES LTD	COM	136385101	1,004,369	18,100	SH	DFND	14	0	18,100	0
CANADIAN NAT RES LTD	COM	136385101	81,266	1,463	SH	DFND	28	0	1,463	0
CANADIAN PAC RY LTD	COM	13645T100	195,935	2,630	SH	DFND	14	0	2,630	0
CANADIAN PAC RY LTD	COM	13645T100	1,366,664	18,322	SH	DFND	28	0	18,322	0
CANNAE HLDGS INC	COM	13765N107	1,294,734	62,699	SH	DFND	14	13,969	48,730	0
CANNAE HLDGS INC	COM	13765N107	697,970	33,800	SH	DFND	16	0	33,800	0
CANNAE HLDGS INC	COM	13765N107	29,757	1,441	SH	DFND	28	0	1,441	0
CANO HEALTH INC	COM CL A	13781Y103	14,193	10,360	SH	DFND	14	10,360	0	0
CANON INC	SPONSORED ADR	138006309	411,875	18,998	SH	DFND	28	0	18,998	0
CANTALOUPE INC	COM	138103106	46,284	10,640	SH	DFND	14	6,840	3,800	0
CAPITAL ONE FINL CORP	COM	14040H105	86,404,926	929,485	SH	DFND	14	217,895	711,590	0
CAPITAL ONE FINL CORP	COM	14040H105	72,323	778	SH	DFND	16	0	778	0
CAPITAL ONE FINL CORP	COM	14040H105	70,177	755	SH	DFND	28	0	755	0
CAPITOL FED FINL INC	COM	14057J101	1,125,227	130,084	SH	DFND	14	11,871	118,213	0
CARA THERAPEUTICS INC	COM	140755109	491,162	45,732	SH	DFND	14	4,030	41,702	0
CARDINAL HEALTH INC	COM	14149Y108	48,659,094	633,005	SH	DFND	14	105,735	527,270	0
CARDINAL HEALTH INC	COM	14149Y108	40,895	532	SH	DFND	16	0	532	0
CARDINAL HEALTH INC	COM	14149Y108	641,399	8,344	SH	DFND	28	0	8,344	0
CARDIOVASCULAR SYS INC DEL	COM	141619106	572,489	42,033	SH	DFND	14	3,734	38,299	0
CARETRUST REIT INC	COM	14174T107	1,820,227	97,967	SH	DFND	14	9,154	88,813	0
CARGURUS INC	COM CL A	141788109	1,083,141	77,312	SH	DFND	14	6,712	70,600	0

CARGURUS INC	COM CL A	141788109	724,317	51,700	SH	DFND	16	0	51,700	0
CARGURUS INC	COM CL A	141788109	8,182	584	SH	DFND	28	0	584	0
CARLISLE COS INC	COM	142339100	6,430,417	27,288	SH	DFND	14	9,632	17,656	0
CARLISLE COS INC	COM	142339100	73,052	310	SH	DFND	16	0	310	0
CARLISLE COS INC	COM	142339100	147,753	627	SH	DFND	18	0	627	0
CARLISLE COS INC	COM	142339100	33,125	141	SH	DFND	28	0	141	0
CARMAX INC	COM	143130102	8,311,424	136,499	SH	DFND	14	56,327	80,172	0
CARMAX INC	COM	143130102	19,424	319	SH	DFND	16	0	319	0
CARMAX INC	COM	143130102	44,632	733	SH	DFND	28	0	733	0
CARLYLE GROUP INC	COM	14316J108	17,767,333	595,420	SH	DFND	14	11,800	583,620	0
CARNIVAL CORP	COMMON STOCK	143658300	6,855,635	850,575	SH	DFND	14	349,061	501,514	0
CARNIVAL CORP	COMMON STOCK	143658300	16,644	2,065	SH	DFND	16	0	2,065	0
CARNIVAL CORP	COMMON STOCK	143658300	13,541	1,680	SH	DFND	28	0	1,680	0
CARRIAGE SVCS INC	COM	143905107	363,115	13,185	SH	DFND	14	985	12,200	0
CARPENTER TECHNOLOGY CORP	COM	144285103	1,804,741	48,856	SH	DFND	14	4,495	44,361	0
CARPENTER TECHNOLOGY CORP	COM	144285103	73,880	2,000	SH	DFND	16	0	2,000	0
CARPENTER TECHNOLOGY CORP	COM	144285103	20,587	557	SH	DFND	28	0	557	0
CARRIER GLOBAL CORPORATION	COM	14448C104	49,938,158	1,210,622	SH	DFND	14	299,190	911,432	0
CARRIER GLOBAL CORPORATION	COM	14448C104	71,156	1,725	SH	DFND	16	0	1,725	0
CARRIER GLOBAL CORPORATION	COM	14448C104	346,366	8,397	SH	DFND	28	0	8,397	0
CARS COM INC	COM	14575E105	2,201,286	159,861	SH	DFND	14	103,181	56,680	0
CARTERS INC	COM	146229109	203,387	2,726	SH	DFND	14	2,236	490	0
CARTERS INC	COM	146229109	138,848	1,861	SH	DFND	28	0	1,861	0
CASELLA WASTE SYS INC	CL A	147448104	301,933	3,807	SH	DFND	14	3,807	0	0
CASELLA WASTE SYS INC	CL A	147448104	137,206	1,730	SH	DFND	28	0	1,730	0
CASEYS GEN STORES INC	COM	147528103	895,381	3,991	SH	DFND	14	3,301	690	0
CASEYS GEN STORES INC	COM	147528103	8,974	40	SH	DFND	16	0	40	0
CASEYS GEN STORES INC	COM	147528103	355,072	1,583	SH	DFND	28	0	1,583	0
CASTLE BIOSCIENCES INC	COM	14843C105	145,124	6,165	SH	DFND	14	1,765	4,400	0
CASTLE BIOSCIENCES INC	COM	14843C105	124,762	5,300	SH	DFND	16	0	5,300	0
CATALENT INC	COM	148806102	6,927,354	153,907	SH	DFND	14	64,380	89,527	0
CATALENT INC	COM	148806102	16,429	365	SH	DFND	16	0	365	0
CATALENT INC	COM	148806102	1,170,260	26,000	SH	DFND	18	0	26,000	0
CATALENT INC	COM	148806102	329,428	7,319	SH	DFND	28	0	7,319	0
CATALYST PHARMACEUTICALS INC	COM	14888U101	12,540,864	674,240	SH	DFND	14	186,520	487,720	0
CATALYST PHARMACEUTICALS INC	COM	14888U101	2,653,290	142,650	SH	DFND	16	0	142,650	0
CATERPILLAR INC	COM	149123101	191,604,879	799,820	SH	DFND	14	275,627	524,193	0
CATERPILLAR INC	COM	149123101	257,767	1,076	SH	DFND	16	0	1,076	0
CATERPILLAR INC	COM	149123101	775,782	3,238	SH	DFND	28	0	3,238	0
CATHAY GEN BANCORP	COM	149150104	4,250,644	104,208	SH	DFND	14	37,801	66,407	0
CATHAY GEN BANCORP	COM	149150104	403,821	9,900	SH	DFND	16	0	9,900	0
CAVCO INDS INC DEL	COM	149568107	2,282,410	10,088	SH	DFND	14	2,504	7,584	0
CAVCO INDS INC DEL	COM	149568107	221,974	981	SH	DFND	28	0	981	0

CELANESE CORP DEL	COM	150870103	13,515,719	132,196	SH	DFND	14	37,776	94,420	0
CELANESE CORP DEL	COM	150870103	21,777	213	SH	DFND	16	0	213	0
CELANESE CORP DEL	COM	150870103	679,896	6,650	SH	DFND	18	0	6,650	0
CELANESE CORP DEL	COM	150870103	60,439	591	SH	DFND	28	0	591	0
CELLEX THERAPEUTICS INC NEW	COM NEW	15117B202	161,165	3,616	SH	DFND	14	3,616	0	0
CELLEX THERAPEUTICS INC NEW	COM NEW	15117B202	4,947,270	111,000	SH	DFND	18	0	111,000	0
CELSIUS HLDGS INC	COM NEW	15118V207	535,390	5,146	SH	DFND	14	5,052	94	0
CELSIUS HLDGS INC	COM NEW	15118V207	73,036	702	SH	DFND	18	0	702	0
CELSIUS HLDGS INC	COM NEW	15118V207	286,318	2,752	SH	DFND	28	0	2,752	0
CENTENE CORP DEL	COM	15135B101	56,676,455	691,092	SH	DFND	14	249,464	441,628	0
CENTENE CORP DEL	COM	15135B101	95,870	1,169	SH	DFND	16	0	1,169	0
CENTENE CORP DEL	COM	15135B101	984,120	12,000	SH	DFND	18	0	12,000	0
CENTENE CORP DEL	COM	15135B101	150,111	1,830	SH	DFND	28	0	1,830	0
CENOVUS ENERGY INC	COM	15135U109	604,968	31,200	SH	DFND	14	2,800	28,400	0
CENOVUS ENERGY INC	COM	15135U109	109,505	5,642	SH	DFND	28	0	5,642	0
CENTERPOINT ENERGY INC	COM	15189T107	16,164,910	539,010	SH	DFND	14	223,432	315,578	0
CENTERPOINT ENERGY INC	COM	15189T107	38,927	1,298	SH	DFND	16	0	1,298	0
CENTERPOINT ENERGY INC	COM	15189T107	526,834	17,567	SH	DFND	18	0	17,567	0
CENTERPOINT ENERGY INC	COM	15189T107	125,450	4,183	SH	DFND	28	0	4,183	0
CENTERSPACE	COM	15202L107	895,011	15,255	SH	DFND	14	1,485	13,770	0
CENTRAL GARDEN & PET CO	COM	153527106	365,624	9,763	SH	DFND	14	793	8,970	0
CENTRAL GARDEN & PET CO	COM	153527106	150	4	SH	DFND	28	0	4	0
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	1,874,953	52,373	SH	DFND	14	14,445	37,928	0
CENTRAL PAC FINL CORP	COM NEW	154760409	606,615	29,912	SH	DFND	14	2,787	27,125	0
CENTURY ALUM CO	COM	156431108	423,397	51,760	SH	DFND	14	4,934	46,826	0
CENTURY CASINOS INC	COM	156492100	2,184,917	310,799	SH	DFND	14	132,905	177,894	0
CENTURY CASINOS INC	COM	156492100	816,183	116,100	SH	DFND	16	0	116,100	0
CENTURY CMNTYS INC	COM	156504300	2,522,504	50,440	SH	DFND	14	2,751	47,689	0
CERENCE INC	COM	156727109	737,364	39,793	SH	DFND	14	3,763	36,030	0
CERIDIAN HCM HLDG INC	COM	15677J108	10,668,787	166,310	SH	DFND	14	54,230	112,080	0
CERIDIAN HCM HLDG INC	COM	15677J108	19,887	310	SH	DFND	16	0	310	0
CEREVEL THERAPEUTICS HLDNG I	COM	15678U128	588,663	18,664	SH	DFND	14	4,064	14,600	0
CEREVEL THERAPEUTICS HLDNG I	COM	15678U128	299,630	9,500	SH	DFND	16	0	9,500	0
CERUS CORP	COM	157085101	42,402	11,617	SH	DFND	14	11,617	0	0
CEVA INC	COM	157210105	599,672	23,443	SH	DFND	14	2,250	21,193	0
CHAMPIONX CORPORATION	COM	15872M104	868,164	29,947	SH	DFND	14	28,934	1,013	0
CHAMPIONX CORPORATION	COM	15872M104	250,132	8,628	SH	DFND	28	0	8,628	0
CHARGEPOINT HOLDINGS INC	COM CL A	15961R105	62,898	6,600	SH	DFND	14	6,600	0	0
CHARGEPOINT HOLDINGS INC	COM CL A	15961R105	101,018	10,600	SH	DFND	18	0	10,600	0

CHARGEPOINT HOLDINGS INC	COM CL A	15961R105	9,768	1,025	SH	DFND	28	0	1,025	0
CHARLES RIV LABS INTL INC	COM	159864107	9,427,008	43,263	SH	DFND	14	18,175	25,088	0
CHARLES RIV LABS INTL INC	COM	159864107	22,008	101	SH	DFND	16	0	101	0
CHARLES RIV LABS INTL INC	COM	159864107	543,225	2,493	SH	DFND	28	0	2,493	0
CHART INDS INC	COM	16115Q308	618,670	5,369	SH	DFND	14	4,256	1,113	0
CHART INDS INC	COM	16115Q308	150,606	1,307	SH	DFND	28	0	1,307	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	31,627,179	93,268	SH	DFND	14	38,392	54,876	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	73,246	216	SH	DFND	16	0	216	0
CHARTER COMMUNICATIONS INC N	CL A	16119P108	56,392	166	SH	DFND	28	0	166	0
CHATHAM LODGING TR	COM	16208T102	3,385,318	275,902	SH	DFND	14	83,148	192,754	0
CHATHAM LODGING TR	COM	16208T102	370,554	30,200	SH	DFND	16	0	30,200	0
CHEESECAKE FACTORY INC	COM	163072101	1,625,740	51,269	SH	DFND	14	7,497	43,772	0
CHEESECAKE FACTORY INC	COM	163072101	308,425	9,726	SH	DFND	28	0	9,726	0
CHEFS WHSE INC	COM	163086101	1,137,610	34,183	SH	DFND	14	3,020	31,163	0
CHEGG INC	COM	163092109	2,461,172	97,395	SH	DFND	14	33,395	64,000	0
CHEGG INC	COM	163092109	955,206	37,800	SH	DFND	16	0	37,800	0
CHEGG INC	COM	163092109	126,451	5,004	SH	DFND	28	0	5,004	0
CHEMED CORP NEW	COM	16359R103	2,863,002	5,609	SH	DFND	14	4,792	817	0
CHEMED CORP NEW	COM	16359R103	86,773	170	SH	DFND	16	0	170	0
CHEMED CORP NEW	COM	16359R103	316,620	620	SH	DFND	28	0	620	0
CHEMOURS CO	COM	163851108	3,394,135	110,847	SH	DFND	14	70,112	40,735	0
CHEMOURS CO	COM	163851108	67,364	2,200	SH	DFND	16	0	2,200	0
CHEMOURS CO	COM	163851108	214	7	SH	DFND	28	0	7	0
CHENIERE ENERGY INC	COM NEW	16411R208	30,688,564	204,645	SH	DFND	14	46,090	158,555	0
CHENIERE ENERGY INC	COM NEW	16411R208	1,084,811	7,234	SH	DFND	18	0	7,234	0
CHENIERE ENERGY INC	COM NEW	16411R208	386,126	2,575	SH	DFND	28	0	2,575	0
CHESAPEAKE ENERGY CORP	COM	165167735	1,470,470	15,732	SH	DFND	14	4,562	11,170	0
CHESAPEAKE ENERGY CORP	COM	165167735	330,295	3,500	SH	DFND	18	0	3,500	0
CHESAPEAKE ENERGY CORP	COM	165167735	104,036	1,113	SH	DFND	28	0	1,113	0
CHESAPEAKE ENERGY CORP	COM	165167735	270,030,343	2,888,952	SH	DFND	3	9,445	2,879,507	0
CHESAPEAKE UTILS CORP	COM	165303108	2,109,040	17,846	SH	DFND	14	1,622	16,224	0
CHESAPEAKE UTILS CORP	COM	165303108	120,544	1,020	SH	DFND	18	0	1,020	0
CHESAPEAKE UTILS CORP	COM	165303108	167,887	1,421	SH	DFND	28	0	1,421	0
CHEVRON CORP NEW	COM	166764100	486,435,849	2,710,100	SH	DFND	14	822,730	1,887,370	0
CHEVRON CORP NEW	COM	166764100	657,651	3,664	SH	DFND	16	0	3,664	0
CHEVRON CORP NEW	COM	166764100	6,730,875	37,500	SH	DFND	18	0	37,500	0
CHEVRON CORP NEW	COM	166764100	6,061,300	33,770	SH	DFND	28	0	33,770	0
CHEWY INC	CL A	16679L109	24,102	650	SH	DFND	14	650	0	0
CHEWY INC	CL A	16679L109	538,253	14,516	SH	DFND	28	0	14,516	0
CHICOS FAS INC	COM	168615102	1,105,332	224,661	SH	DFND	14	10,656	214,005	0

CHILDRENS PL INC NEW	COM	168905107	480,963	13,206	SH	DFND	14	1,295	11,911	0
CHIMERA INVT CORP	COM NEW	16934Q208	1,536,365	279,339	SH	DFND	14	18,539	260,800	0
CHIMERA INVT CORP	COM NEW	16934Q208	212,850	38,700	SH	DFND	16	0	38,700	0
CHIMERIX INC	COM	16934W106	100,580	54,075	SH	DFND	14	4,675	49,400	0
CHIMERIX INC	COM	16934W106	29,760	16,000	SH	DFND	16	0	16,000	0
CHINOOK THERAPEUTICS INC	COM	16961L106	321,029	12,253	SH	DFND	14	12,253	0	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	66,638,370	48,028	SH	DFND	14	11,866	36,162	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	80,474	58	SH	DFND	16	0	58	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	48,701	35	SH	DFND	28	0	35	0
CHOICE HOTELS INTL INC	COM	169905106	251,863	2,236	SH	DFND	14	1,967	269	0
CHOICE HOTELS INTL INC	COM	169905106	42,580	378	SH	DFND	28	0	378	0
CHUNGHWA TELECOM CO LTD	SPON ADR NEW11	17133Q502	216,649	5,921	SH	DFND	14	0	5,921	0
CHUNGHWA TELECOM CO LTD	SPON ADR NEW11	17133Q502	122,345	3,344	SH	DFND	28	0	3,344	0
CHURCH & DWIGHT CO INC	COM	171340102	20,056,252	248,806	SH	DFND	14	87,292	161,514	0
CHURCH & DWIGHT CO INC	COM	171340102	39,983	496	SH	DFND	16	0	496	0
CHURCH & DWIGHT CO INC	COM	171340102	83,893	1,041	SH	DFND	28	0	1,041	0
CHURCHILL DOWNS INC	COM	171484108	3,264,268	15,439	SH	DFND	14	9,690	5,749	0
CHURCHILL DOWNS INC	COM	171484108	48,629	230	SH	DFND	16	0	230	0
CHURCHILL DOWNS INC	COM	171484108	158,951	752	SH	DFND	28	0	752	0
CHUYS HLDGS INC	COM	171604101	2,095,587	74,049	SH	DFND	14	22,699	51,350	0
CHUYS HLDGS INC	COM	171604101	144,330	5,100	SH	DFND	16	0	5,100	0
CIDARA THERAPEUTICS INC	COM	171757107	46,286	61,200	SH	DFND	14	30,600	30,600	0
CIENA CORP	COM NEW	171779309	536,310	10,520	SH	DFND	14	8,605	1,915	0
CIENA CORP	COM NEW	171779309	71,219	1,397	SH	DFND	28	0	1,397	0
CINCINNATI FINL CORP	COM	172062101	17,183,704	167,826	SH	DFND	14	55,902	111,924	0
CINCINNATI FINL CORP	COM	172062101	32,867	321	SH	DFND	16	0	321	0
CINCINNATI FINL CORP	COM	172062101	922	9	SH	DFND	28	0	9	0
CINEMARK HLDGS INC	COM	17243V102	938,657	108,390	SH	DFND	14	10,289	98,101	0
CIRCOR INTL INC	COM	17273K109	827,986	34,557	SH	DFND	14	15,023	19,534	0
CIRRUS LOGIC INC	COM	172755100	7,564,636	101,566	SH	DFND	14	33,266	68,300	0
CIRRUS LOGIC INC	COM	172755100	72,246	970	SH	DFND	16	0	970	0
CIRRUS LOGIC INC	COM	172755100	2,085	28	SH	DFND	28	0	28	0
CISCO SYS INC	COM	17275R102	351,450,046	7,377,205	SH	DFND	14	2,384,064	4,993,141	0
CISCO SYS INC	COM	17275R102	402,939	8,458	SH	DFND	16	0	8,458	0
CISCO SYS INC	COM	17275R102	479,306	10,061	SH	DFND	18	0	10,061	0
CISCO SYS INC	COM	17275R102	4,638,064	97,357	SH	DFND	28	0	97,357	0
CINTAS CORP	COM	172908105	37,069,421	82,081	SH	DFND	14	30,826	51,255	0
CINTAS CORP	COM	172908105	82,195	182	SH	DFND	16	0	182	0
CINTAS CORP	COM	172908105	1,224,604	2,712	SH	DFND	28	0	2,712	0
CITIGROUP INC	COM NEW	172967424	206,850,947	4,573,313	SH	DFND	14	1,372,784	3,200,529	0
CITIGROUP INC	COM NEW	172967424	180,468	3,990	SH	DFND	16	0	3,990	0
CITIGROUP INC	COM NEW	172967424	1,054,320	23,310	SH	DFND	28	0	23,310	0
CITIZENS FINL GROUP INC	COM	174610105	80,474,878	2,044,066	SH	DFND	14	498,542	1,545,524	0

CITIZENS FINL GROUP INC	COM	174610105	39,527	1,004	SH	DFND	16	0	1,004	0
CITIZENS FINL GROUP INC	COM	174610105	42,299	1,074	SH	DFND	28	0	1,074	0
CITY HLDG CO	COM	177835105	1,402,866	15,070	SH	DFND	14	1,450	13,620	0
CITY OFFICE REIT INC	COM	178587101	2,453,036	292,725	SH	DFND	14	79,525	213,200	0
CITY OFFICE REIT INC	COM	178587101	219,556	26,200	SH	DFND	16	0	26,200	0
CITY OFFICE REIT INC	COM	178587101	655	78	SH	DFND	28	0	78	0
CIVISTA BANCSHARES INC	COM NO PAR	178867107	224,172	10,185	SH	DFND	14	2,585	7,600	0
CIVISTA BANCSHARES INC	COM NO PAR	178867107	103,447	4,700	SH	DFND	16	0	4,700	0
CIVITAS RESOURCES INC	COM NEW	17888H103	6,888,398	118,909	SH	DFND	14	6,401	112,508	0
CIVITAS RESOURCES INC	COM NEW	17888H103	289,650	5,000	SH	DFND	16	0	5,000	0
CIVITAS RESOURCES INC	COM NEW	17888H103	152,793	2,638	SH	DFND	28	0	2,638	0
CIVITAS RESOURCES INC	COM NEW	17888H103	2,147,929	37,078	SH	DFND	3	0	37,078	0
CLAROS MTG TR INC	COMMON STOCK	18270D106	684,751	46,550	SH	DFND	14	6,450	40,100	0
CLEAN HARBORS INC	COM	184496107	2,618,826	22,948	SH	DFND	14	16,730	6,218	0
CLEAN HARBORS INC	COM	184496107	71,896	630	SH	DFND	16	0	630	0
CLEAN HARBORS INC	COM	184496107	1,940	17	SH	DFND	28	0	17	0
CLEAN ENERGY FUELS CORP	COM	184499101	64,787	12,459	SH	DFND	14	12,459	0	0
CLEANSARK INC	COM NEW	18452B209	53,764	26,355	SH	DFND	14	2,555	23,800	0
CLEAR CHANNEL OUTDOOR HLDGS	COM	18453H106	25,182	23,983	SH	DFND	14	23,983	0	0
CLEARFIELD INC	COM	18482P103	1,081,104	11,484	SH	DFND	14	1,034	10,450	0
CLEARFIELD INC	COM	18482P103	29,842	317	SH	DFND	28	0	317	0
CLEARWATER PAPER CORP	COM	18538R103	3,183,715	84,203	SH	DFND	14	4,319	79,884	0
CLEARWAY ENERGY INC	CL A	18539C105	1,274,383	42,593	SH	DFND	14	13,293	29,300	0
CLEARWAY ENERGY INC	CL A	18539C105	371,008	12,400	SH	DFND	16	0	12,400	0
CLEARWAY ENERGY INC	CL C	18539C204	5,029,819	157,823	SH	DFND	14	62,223	95,600	0
CLEARWAY ENERGY INC	CL C	18539C204	1,472,394	46,200	SH	DFND	16	0	46,200	0
CLEARWAY ENERGY INC	CL C	18539C204	17,403	546	SH	DFND	28	0	546	0
CLEVELAND-CLIFFS INC NEW	COM	185899101	4,786,523	297,115	SH	DFND	14	74,188	222,927	0
CLEVELAND-CLIFFS INC NEW	COM	185899101	9,666	600	SH	DFND	16	0	600	0
CLEVELAND-CLIFFS INC NEW	COM	185899101	161,100	10,000	SH	DFND	18	0	10,000	0
CLEVELAND-CLIFFS INC NEW	COM	185899101	3,536	219	SH	DFND	28	0	219	0
CLOROX CO DEL	COM	189054109	17,990,166	128,199	SH	DFND	14	43,981	84,218	0
CLOROX CO DEL	COM	189054109	34,802	248	SH	DFND	16	0	248	0
CLOROX CO DEL	COM	189054109	182,429	1,300	SH	DFND	18	0	1,300	0
CLOROX CO DEL	COM	189054109	874,922	6,235	SH	DFND	28	0	6,235	0
CLOVER HEALTH INVESTMENTS CO	COM CL A	18914F103	22,652	24,370	SH	DFND	14	24,370	0	0
CLOUDFLARE INC	CL A COM	18915M107	344,500	7,620	SH	DFND	14	7,620	0	0
CLOUDFLARE INC	CL A COM	18915M107	402,369	8,900	SH	DFND	18	0	8,900	0
CLOUDFLARE INC	CL A COM	18915M107	38,112	843	SH	DFND	28	0	843	0
COASTAL FINL CORP WA	COM NEW	19046P209	629,878	13,255	SH	DFND	14	1,015	12,240	0
COASTAL FINL CORP WA	COM NEW	19046P209	247,104	5,200	SH	DFND	16	0	5,200	0
COCA COLA CONS INC	COM	191098102	8,413,976	16,422	SH	DFND	14	7,762	8,660	0

COCA COLA CONS INC	COM	191098102	1,977,710	3,860	SH	DFND	16	0	3,860	0
COCA COLA CONS INC	COM	191098102	55,207	108	SH	DFND	28	0	108	0
COCA COLA CO	COM	191216100	372,145,407	5,850,423	SH	DFND	14	1,998,706	3,851,717	0
COCA COLA CO	COM	191216100	510,152	8,020	SH	DFND	16	0	8,020	0
COCA COLA CO	COM	191216100	362,577	5,700	SH	DFND	18	0	5,700	0
COCA COLA CO	COM	191216100	2,239,175	35,202	SH	DFND	28	0	35,202	0
CODIAK BIOSCIENCES INC	COM	192010106	19,005	47,800	SH	DFND	14	23,900	23,900	0
COEUR MNG INC	COM NEW	192108504	71,387	21,246	SH	DFND	14	21,246	0	0
COGENT COMMUNICATIONS HLDGS	COM NEW	19239V302	2,458,607	43,073	SH	DFND	14	3,959	39,114	0
COGENT COMMUNICATIONS HLDGS	COM NEW	19239V302	131,950	2,312	SH	DFND	28	0	2,312	0
COGNEX CORP	COM	192422103	498,989	10,592	SH	DFND	14	9,983	609	0
COGNEX CORP	COM	192422103	913,901	19,399	SH	DFND	28	0	19,399	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	36,661,535	641,048	SH	DFND	14	223,440	417,608	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	60,679	1,061	SH	DFND	16	0	1,061	0
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	54,262	949	SH	DFND	28	0	949	0
COHEN & STEERS INC	COM	19247A100	129,249	2,002	SH	DFND	14	2,002	0	0
COHEN & STEERS INC	COM	19247A100	138,833	2,150	SH	DFND	28	0	2,150	0
COHERENT CORP	COM	19247G107	2,342,399	66,735	SH	DFND	14	16,309	50,426	0
COHERENT CORP	COM	19247G107	35	1	SH	DFND	28	0	1	0
COHERUS BIOSCIENCES INC	COM	19249H103	520,241	65,687	SH	DFND	14	6,170	59,517	0
COHU INC	COM	192576106	1,542,759	48,136	SH	DFND	14	4,552	43,584	0
COINBASE GLOBAL INC	COM CL A	19260Q107	733,812	20,735	SH	DFND	14	4,720	16,015	0
COINBASE GLOBAL INC	COM CL A	19260Q107	195,494	5,524	SH	DFND	28	0	5,524	0
ENOVIS CORPORATION	COM	194014502	5,512,828	103,005	SH	DFND	14	50,261	52,744	0
ENOVIS CORPORATION	COM	194014502	96,336	1,800	SH	DFND	16	0	1,800	0
ENOVIS CORPORATION	COM	194014502	14,504	271	SH	DFND	28	0	271	0
COLGATE PALMOLIVE CO	COM	194162103	128,539,345	1,631,417	SH	DFND	14	553,928	1,077,489	0
COLGATE PALMOLIVE CO	COM	194162103	135,676	1,722	SH	DFND	16	0	1,722	0
COLGATE PALMOLIVE CO	COM	194162103	404,551	5,135	SH	DFND	28	0	5,135	0
COLLEGIUM PHARMACEUTICAL INC	COM	19459J104	781,469	33,684	SH	DFND	14	2,970	30,714	0
COLUMBIA BKG SYS INC	COM	197236102	4,468,761	148,316	SH	DFND	14	7,441	140,875	0
COLUMBIA BKG SYS INC	COM	197236102	24,347	808	SH	DFND	28	0	808	0
COLUMBIA SPORTSWEAR CO	COM	198516106	226,044	2,581	SH	DFND	14	2,106	475	0
COLUMBIA SPORTSWEAR CO	COM	198516106	23,673	270	SH	DFND	28	0	270	0
COMFORT SYS USA INC	COM	199908104	5,004,139	43,484	SH	DFND	14	4,213	39,271	0
COMFORT SYS USA INC	COM	199908104	460,320	4,000	SH	DFND	16	0	4,000	0
COMFORT SYS USA INC	COM	199908104	136,140	1,183	SH	DFND	18	0	1,183	0
COMFORT SYS USA INC	COM	199908104	299,588	2,603	SH	DFND	28	0	2,603	0
COMCAST CORP NEW	CL A	20030N101	207,635,739	5,937,539	SH	DFND	14	1,614,804	4,322,735	0
COMCAST CORP NEW	CL A	20030N101	310,813	8,888	SH	DFND	16	0	8,888	0
COMCAST CORP NEW	CL A	20030N101	332,215	9,500	SH	DFND	18	0	9,500	0
COMCAST CORP NEW	CL A	20030N101	1,313,617	37,564	SH	DFND	28	0	37,564	0

COMERICA INC	COM	200340107	9,043,201	135,276	SH	DFND	14	46,993	88,283	0
COMERICA INC	COM	200340107	18,517	277	SH	DFND	16	0	277	0
COMERICA INC	COM	200340107	117,477	1,757	SH	DFND	28	0	1,757	0
COMMERCE BANCSHARES INC	COM	200525103	542,109	7,964	SH	DFND	14	6,503	1,461	0
COMMERCE BANCSHARES INC	COM	200525103	2,306	34	SH	DFND	28	0	34	0
COMMERCIAL METALS CO	COM	201723103	1,759,231	36,423	SH	DFND	14	33,519	2,904	0
COMMERCIAL METALS CO	COM	201723103	9,660	200	SH	DFND	16	0	200	0
COMMERCIAL METALS CO	COM	201723103	1,953	40	SH	DFND	28	0	40	0
COMMSCOPE HLDG CO INC	COM	20337X109	1,475,513	200,750	SH	DFND	14	40,350	160,400	0
COMMSCOPE HLDG CO INC	COM	20337X109	493,920	67,200	SH	DFND	16	0	67,200	0
COMMUNITY BK SYS INC	COM	203607106	3,411,953	54,201	SH	DFND	14	5,046	49,155	0
COMMUNITY HEALTH SYS INC NEW	COM	203668108	549,556	127,212	SH	DFND	14	11,522	115,690	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	858,162	23,971	SH	DFND	14	2,415	21,556	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	9,440	264	SH	DFND	28	0	264	0
COMMUNITY HEALTHCARE TR INC	COM	20369C106	22,010,270	614,812	SH	DFND	3	0	614,812	0
COMMUNITY TR BANCORP INC	COM	204149108	1,792,832	39,034	SH	DFND	14	1,268	37,766	0
COMMVAULT SYS INC	COM	204166102	7,058,754	112,329	SH	DFND	14	58,230	54,099	0
COMMVAULT SYS INC	COM	204166102	1,357,344	21,600	SH	DFND	16	0	21,600	0
COMMVAULT SYS INC	COM	204166102	45,622	726	SH	DFND	28	0	726	0
COMPASS MINERALS INTL INC	COM	20451N101	1,406,054	34,294	SH	DFND	14	3,148	31,146	0
COMPASS MINERALS INTL INC	COM	20451N101	53,216	1,298	SH	DFND	28	0	1,298	0
COMPASS INC	CL A	20464U100	39,051	16,760	SH	DFND	14	16,760	0	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	2,278,532	83,708	SH	DFND	14	23,257	60,451	0
COMPUTER PROGRAMS & SYS INC	COM	205306103	798,907	29,350	SH	DFND	16	0	29,350	0
COMSTOCK RES INC	COM	205768302	423,708	30,905	SH	DFND	14	30,905	0	0
COMSTOCK RES INC	COM	205768302	568	41	SH	DFND	28	0	41	0
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	338,075	27,848	SH	DFND	14	2,415	25,433	0
CONAGRA BRANDS INC	COM	205887102	17,836,056	460,880	SH	DFND	14	172,552	288,328	0
CONAGRA BRANDS INC	COM	205887102	38,313	990	SH	DFND	16	0	990	0
CONAGRA BRANDS INC	COM	205887102	135,450	3,500	SH	DFND	18	0	3,500	0
CONAGRA BRANDS INC	COM	205887102	769,883	19,894	SH	DFND	28	0	19,894	0
CONCENTRIX CORP	COM	20602D101	7,887,067	59,230	SH	DFND	14	29,353	29,877	0
CONCENTRIX CORP	COM	20602D101	109,191	820	SH	DFND	16	0	820	0
CONCENTRIX CORP	COM	20602D101	1,607	12	SH	DFND	28	0	12	0
CONDUENT INC	COM	206787103	1,069,103	263,976	SH	DFND	14	41,926	222,050	0
CONDUENT INC	COM	206787103	202,905	50,100	SH	DFND	16	0	50,100	0
CONFLUENT INC	CLASS A COM	20717M103	70,056	3,150	SH	DFND	14	3,150	0	0
CONFLUENT INC	CLASS A COM	20717M103	346,944	15,600	SH	DFND	18	0	15,600	0
CONMED CORP	COM	207410101	2,716,018	30,641	SH	DFND	14	2,777	27,864	0

CONMED CORP	COM	207410101	5,012,592	56,550	SH	DFND	18	0	56,550	0
CONMED CORP	COM	207410101	119,622	1,350	SH	DFND	28	0	1,350	0
CONNECTONE BANCORP INC	COM	20786W107	2,970,712	122,706	SH	DFND	14	29,706	93,000	0
CONNECTONE BANCORP INC	COM	20786W107	314,730	13,000	SH	DFND	16	0	13,000	0
CONNS INC	COM	208242107	1,083,944	157,550	SH	DFND	14	1,350	156,200	0
CONOCOPHILLIPS	COM	20825C104	277,906,638	2,355,141	SH	DFND	14	715,986	1,639,155	0
CONOCOPHILLIPS	COM	20825C104	303,378	2,571	SH	DFND	16	0	2,571	0
CONOCOPHILLIPS	COM	20825C104	2,714,000	23,000	SH	DFND	18	0	23,000	0
CONOCOPHILLIPS	COM	20825C104	2,341,416	19,843	SH	DFND	28	0	19,843	0
CONSENSUS CLOUD SOLUTIONS IN	COM	20848V105	1,271,101	23,644	SH	DFND	14	7,446	16,198	0
CONSENSUS CLOUD SOLUTIONS IN	COM	20848V105	323	6	SH	DFND	28	0	6	0
CONSOL ENERGY INC NEW	COM	20854L108	44,403,840	683,136	SH	DFND	14	300,377	382,759	0
CONSOL ENERGY INC NEW	COM	20854L108	2,281,500	35,100	SH	DFND	16	0	35,100	0
CONSOLIDATED COMM HLDGS INC	COM	209034107	267,311	74,668	SH	DFND	14	6,842	67,826	0
CONSOLIDATED EDISON INC	COM	209115104	35,043,485	367,679	SH	DFND	14	133,151	234,528	0
CONSOLIDATED EDISON INC	COM	209115104	69,958	734	SH	DFND	16	0	734	0
CONSOLIDATED EDISON INC	COM	209115104	12,581	132	SH	DFND	28	0	132	0
CONSTELLATION BRANDS INC	CL A	21036P108	71,257,331	307,475	SH	DFND	14	100,489	206,986	0
CONSTELLATION BRANDS INC	CL A	21036P108	75,782	327	SH	DFND	16	0	327	0
CONSTELLATION BRANDS INC	CL A	21036P108	149,551	645	SH	DFND	28	0	645	0
CONSTELLATION ENERGY CORP	COM	21037T109	25,764,893	298,862	SH	DFND	14	134,438	164,424	0
CONSTELLATION ENERGY CORP	COM	21037T109	57,502	667	SH	DFND	16	0	667	0
CONSTELLATION ENERGY CORP	COM	21037T109	467,775	5,426	SH	DFND	18	0	5,426	0
CONSTELLATION ENERGY CORP	COM	21037T109	1,038	12	SH	DFND	28	0	12	0
CONSTRUCTION PARTNERS INC	COM CL A	21044C107	76,227	2,856	SH	DFND	14	2,856	0	0
CONSTRUCTION PARTNERS INC	COM CL A	21044C107	255,183	9,561	SH	DFND	28	0	9,561	0
CONTAINER STORE GROUP INC	COM	210751103	1,973,657	457,925	SH	DFND	14	79,925	378,000	0
CONTAINER STORE GROUP INC	COM	210751103	162,487	37,700	SH	DFND	16	0	37,700	0
CONTEXTLOGIC INC	COM CL A	21077C107	173,004	360,425	SH	DFND	14	36,925	323,500	0
COOPER COS INC	COM NEW	216648402	13,901,036	42,039	SH	DFND	14	17,543	24,496	0
COOPER COS INC	COM NEW	216648402	34,390	104	SH	DFND	16	0	104	0
COOPER COS INC	COM NEW	216648402	5,290,720	16,000	SH	DFND	18	0	16,000	0
COOPER COS INC	COM NEW	216648402	681,273	2,060	SH	DFND	28	0	2,060	0
COPART INC	COM	217204106	22,174,616	364,175	SH	DFND	14	153,040	211,135	0
COPART INC	COM	217204106	53,888	885	SH	DFND	16	0	885	0
COPART INC	COM	217204106	2,416,249	39,682	SH	DFND	28	0	39,682	0
CORCEPT THERAPEUTICS INC	COM	218352102	1,954,309	96,224	SH	DFND	14	8,377	87,847	0

CORECIVIC INC	COM	21871N101	4,409,955	381,484	SH	DFND	14	24,566	356,918	0
CORECIVIC INC	COM	21871N101	366,452	31,700	SH	DFND	16	0	31,700	0
COREBRIDGE FINL INC	COM	21871X109	304,310	15,170	SH	DFND	14	2,950	12,220	0
COREBRIDGE FINL INC	COM	21871X109	203,614	10,150	SH	DFND	28	0	10,150	0
CORNING INC	COM	219350105	43,744,162	1,369,573	SH	DFND	14	316,365	1,053,208	0
CORNING INC	COM	219350105	50,114	1,569	SH	DFND	16	0	1,569	0
CORNING INC	COM	219350105	332,200	10,401	SH	DFND	28	0	10,401	0
QUIDELORTHO CORP	COM	219798105	6,102,360	71,231	SH	DFND	14	20,017	51,214	0
QUIDELORTHO CORP	COM	219798105	12,851	150	SH	DFND	16	0	150	0
QUIDELORTHO CORP	COM	219798105	171	2	SH	DFND	28	0	2	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	324,665	12,516	SH	DFND	14	12,211	305	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	27,956	1,078	SH	DFND	28	0	1,078	0
CORSAIR GAMING INC	COM	22041X102	523,463	38,575	SH	DFND	14	3,155	35,420	0
CORTEVA INC	COM	22052L104	48,988,025	833,430	SH	DFND	14	369,507	463,923	0
CORTEVA INC	COM	22052L104	86,701	1,475	SH	DFND	16	0	1,475	0
CORTEVA INC	COM	22052L104	705,360	12,000	SH	DFND	18	0	12,000	0
CORTEVA INC	COM	22052L104	944,977	16,077	SH	DFND	28	0	16,077	0
CORVEL CORP	COM	221006109	4,174,023	28,721	SH	DFND	14	10,867	17,854	0
CORVEL CORP	COM	221006109	842,914	5,800	SH	DFND	16	0	5,800	0
COSTCO WHSL CORP NEW	COM	22160K105	280,249,459	613,909	SH	DFND	14	179,011	434,898	0
COSTCO WHSL CORP NEW	COM	22160K105	418,154	916	SH	DFND	16	0	916	0
COSTCO WHSL CORP NEW	COM	22160K105	684,750	1,500	SH	DFND	18	0	1,500	0
COSTCO WHSL CORP NEW	COM	22160K105	5,784,330	12,671	SH	DFND	28	0	12,671	0
COSTAR GROUP INC	COM	22160N109	90,680,893	1,173,407	SH	DFND	14	210,980	962,427	0
COSTAR GROUP INC	COM	22160N109	64,915	840	SH	DFND	16	0	840	0
COSTAR GROUP INC	COM	22160N109	800,003	10,352	SH	DFND	28	0	10,352	0
COTY INC	COM CL A	222070203	7,431,458	868,161	SH	DFND	14	345,390	522,771	0
COTY INC	COM CL A	222070203	94,160	11,000	SH	DFND	16	0	11,000	0
COTY INC	COM CL A	222070203	21,674	2,532	SH	DFND	28	0	2,532	0
COUPA SOFTWARE INC	COM	22266L106	193,175	2,440	SH	DFND	14	2,070	370	0
COUPA SOFTWARE INC	COM	22266L106	95,004	1,200	SH	DFND	18	0	1,200	0
COUPA SOFTWARE INC	COM	22266L106	134,114	1,694	SH	DFND	28	0	1,694	0
COUSINS PPTYS INC	COM NEW	222795502	6,188,944	244,719	SH	DFND	14	94,160	150,559	0
COUSINS PPTYS INC	COM NEW	222795502	75,870	3,000	SH	DFND	16	0	3,000	0
COUSINS PPTYS INC	COM NEW	222795502	1,994,192	78,853	SH	DFND	3	0	78,853	0
COVENANT LOGISTICS GROUP INC	CL A	22284P105	2,046,025	59,185	SH	DFND	14	11,085	48,100	0
CRACKER BARREL OLD CTRY STOR	COM	22410J106	221,881	2,342	SH	DFND	14	2,291	51	0
CRACKER BARREL OLD CTRY STOR	COM	22410J106	80,192	846	SH	DFND	28	0	846	0
CRANE HLDGS CO	COM	224441105	328,974	3,275	SH	DFND	14	2,674	601	0
CRANE HLDGS CO	COM	224441105	3,240	32	SH	DFND	28	0	32	0
CREXENDO INC	COM	226552107	26,220	13,800	SH	DFND	14	6,900	6,900	0
CROCS INC	COM	227046109	1,708,098	15,753	SH	DFND	14	13,989	1,764	0
CROCS INC	COM	227046109	104,418	963	SH	DFND	18	0	963	0
CROCS INC	COM	227046109	867	8	SH	DFND	28	0	8	0

CROSS CTRY HEALTHCARE INC	COM	227483104	1,050,764	39,547	SH	DFND	14	7,130	32,417	0
CROSSFIRST BANKSHARES INC	COM	22766M109	151,836	12,235	SH	DFND	14	3,735	8,500	0
CROWDSTRIKE HLDGS INC	CL A	22788C105	2,454,179	20,860	SH	DFND	14	5,960	14,900	0
CROWDSTRIKE HLDGS INC	CL A	22788C105	63,174	600	SH	DFND	18	0	600	0
CROWDSTRIKE HLDGS INC	CL A	22788C105	639,310	5,434	SH	DFND	28	0	5,434	0
CROWN CASTLE INC	COM	22822V101	49,949,973	368,254	SH	DFND	14	154,248	214,006	0
CROWN CASTLE INC	COM	22822V101	119,634	882	SH	DFND	16	0	882	0
CROWN CASTLE INC	COM	22822V101	3,568,904	26,312	SH	DFND	28	0	26,312	0
CROWN CASTLE INC	COM	22822V101	1,356	10	SH	DFND	3	0	10	0
CROWN HLDGS INC	COM	228368106	296,860	3,611	SH	DFND	14	3,465	146	0
CROWN HLDGS INC	COM	228368106	659	8	SH	DFND	28	0	8	0
ARTIVION INC	COM	228903100	486,812	40,166	SH	DFND	14	3,327	36,839	0
CTO RLTY GROWTH INC NEW	COM	22948Q101	1,813,065	99,183	SH	DFND	14	1,500	97,683	0
CUBESMART	COM	229663109	4,842,317	120,306	SH	DFND	14	12,955	107,351	0
CUBESMART	COM	229663109	199,311	4,952	SH	DFND	28	0	4,952	0
CUBESMART	COM	229663109	33,714,930	837,638	SH	DFND	3	0	837,638	0
CUE HEALTH INC	COM	229790100	239,894	115,891	SH	DFND	14	5,591	110,300	0
CULLEN FROST BANKERS INC	COM	229899109	8,973,276	67,115	SH	DFND	14	31,023	36,092	0
CULLEN FROST BANKERS INC	COM	229899109	117,656	880	SH	DFND	16	0	880	0
CULLEN FROST BANKERS INC	COM	229899109	1,471	11	SH	DFND	28	0	11	0
CUMBERLAND PHARMACEUTICALS I	COM	230770109	33,525	14,900	SH	DFND	14	8,400	6,500	0
CUMMINS INC	COM	231021106	29,838,740	123,153	SH	DFND	14	50,526	72,627	0
CUMMINS INC	COM	231021106	68,810	284	SH	DFND	16	0	284	0
CUMMINS INC	COM	231021106	69,537	287	SH	DFND	18	0	287	0
CUMMINS INC	COM	231021106	565,616	2,334	SH	DFND	28	0	2,334	0
CURTISS WRIGHT CORP	COM	231561101	733,754	4,394	SH	DFND	14	3,838	556	0
CURTISS WRIGHT CORP	COM	231561101	28,879	173	SH	DFND	28	0	173	0
CUSTOMERS BANCORP INC	COM	23204G100	4,476,501	157,957	SH	DFND	14	55,342	102,615	0
CUSTOMERS BANCORP INC	COM	23204G100	463,359	16,350	SH	DFND	16	0	16,350	0
CUTERA INC	COM	232109108	798,392	18,055	SH	DFND	14	1,702	16,353	0
CUTERA INC	COM	232109108	48,775	1,103	SH	DFND	28	0	1,103	0
CYTOKINETICS INC	COM NEW	23282W605	4,323,071	94,349	SH	DFND	14	7,746	86,603	0
CYTOKINETICS INC	COM NEW	23282W605	85,134	1,858	SH	DFND	28	0	1,858	0
CYTOMX THERAPEUTICS INC	COM	23284F105	43,360	27,100	SH	DFND	14	14,100	13,000	0
DMC GLOBAL INC	COM	23291C103	366,327	18,844	SH	DFND	14	1,680	17,164	0
DMC GLOBAL INC	COM	23291C103	3,737	192	SH	DFND	28	0	192	0
DBX ETF TR	XTRACK MUN INFR	233051705	875,081	36,830	SH	DFND	28	0	36,830	0
DBX ETF TR	XTRACK CSI 500	233051754	367,747	12,080	SH	DFND	18	0	12,080	0
DBX ETF TR	XTRACK HRVST CS	233051879	650,064	23,200	SH	DFND	18	0	23,200	0
D R HORTON INC	COM	23331A109	27,653,546	310,226	SH	DFND	14	121,031	189,195	0
D R HORTON INC	COM	23331A109	56,871	638	SH	DFND	16	0	638	0

D R HORTON INC	COM	23331A109	1,347,496	15,117	SH	DFND	28	0	15,117	0
DHI GROUP INC	COM	23331S100	75,224	14,220	SH	DFND	14	9,220	5,000	0
DTE ENERGY CO	COM	233331107	46,893,412	398,991	SH	DFND	14	158,092	240,899	0
DTE ENERGY CO	COM	233331107	46,307	394	SH	DFND	16	0	394	0
DTE ENERGY CO	COM	233331107	53,412	454	SH	DFND	28	0	454	0
DXP ENTERPRISES INC	COM NEW	233377407	438,679	15,923	SH	DFND	14	1,488	14,435	0
DT MIDSTREAM INC	COMMON STOCK	23345M107	374,221	6,772	SH	DFND	14	5,525	1,247	0
DT MIDSTREAM INC	COMMON STOCK	23345M107	134,834	2,440	SH	DFND	18	0	2,440	0
DT MIDSTREAM INC	COMMON STOCK	23345M107	11,379	206	SH	DFND	28	0	206	0
DXC TECHNOLOGY CO	COM	23355L106	17,134,423	646,582	SH	DFND	14	98,630	547,952	0
DXC TECHNOLOGY CO	COM	23355L106	12,376	467	SH	DFND	16	0	467	0
DAKTRONICS INC	COM	234264109	56,400	20,000	SH	DFND	14	10,500	9,500	0
DANA INC	COM	235825205	8,554,351	565,390	SH	DFND	14	289,804	275,586	0
DANA INC	COM	235825205	759,526	50,200	SH	DFND	16	0	50,200	0
DANAHER CORPORATION	COM	235851102	212,085,113	799,059	SH	DFND	14	281,010	518,049	0
DANAHER CORPORATION	COM	235851102	358,317	1,350	SH	DFND	16	0	1,350	0
DANAHER CORPORATION	COM	235851102	5,117,032	19,279	SH	DFND	18	0	19,279	0
DANAHER CORPORATION	COM	235851102	1,308,770	4,931	SH	DFND	28	0	4,931	0
DAQO NEW ENERGY CORP	SPNSRD ADS NEW	23703Q203	625,482	16,200	SH	DFND	14	1,300	14,900	0
DAQO NEW ENERGY CORP	SPNSRD ADS NEW	23703Q203	19,305	500	SH	DFND	16	0	500	0
DAQO NEW ENERGY CORP	SPNSRD ADS NEW	23703Q203	88,803	2,300	SH	DFND	18	0	2,300	0
DARDEN RESTAURANTS INC	COM	237194105	14,536,685	105,087	SH	DFND	14	43,761	61,326	0
DARDEN RESTAURANTS INC	COM	237194105	34,029	246	SH	DFND	16	0	246	0
DARDEN RESTAURANTS INC	COM	237194105	1,100,184	7,953	SH	DFND	28	0	7,953	0
DARLING INGREDIENTS INC	COM	237266101	8,251,177	131,829	SH	DFND	14	90,327	41,502	0
DARLING INGREDIENTS INC	COM	237266101	103,274	1,650	SH	DFND	16	0	1,650	0
DARLING INGREDIENTS INC	COM	237266101	214,934	3,434	SH	DFND	28	0	3,434	0
DASEKE INC	COM	23753F107	680,865	119,660	SH	DFND	14	44,960	74,700	0
DASEKE INC	COM	23753F107	190,046	33,400	SH	DFND	16	0	33,400	0
DATADOG INC	CL A COM	23804L103	562,275	7,650	SH	DFND	14	7,250	400	0
DATADOG INC	CL A COM	23804L103	169,050	2,300	SH	DFND	18	0	2,300	0
DATADOG INC	CL A COM	23804L103	646,653	8,798	SH	DFND	28	0	8,798	0
DAVE & BUSTERS ENTMT INC	COM	238337109	3,470,356	97,922	SH	DFND	14	26,920	71,002	0
DAVE & BUSTERS ENTMT INC	COM	238337109	510,336	14,400	SH	DFND	16	0	14,400	0
DAVITA INC	COM	23918K108	3,604,769	48,276	SH	DFND	14	20,076	28,200	0
DAVITA INC	COM	23918K108	8,811	118	SH	DFND	16	0	118	0
DAVITA INC	COM	23918K108	896	12	SH	DFND	28	0	12	0
DECKERS OUTDOOR CORP	COM	243537107	27,536,452	68,986	SH	DFND	14	8,502	60,484	0
DECKERS OUTDOOR CORP	COM	243537107	75,840	190	SH	DFND	16	0	190	0
DECKERS OUTDOOR CORP	COM	243537107	119,349	299	SH	DFND	18	0	299	0
DECKERS OUTDOOR CORP	COM	243537107	249,475	625	SH	DFND	28	0	625	0

DEERE & CO	COM	244199105	165,883,385	386,891	SH	DFND	14	140,189	246,702	0
DEERE & CO	COM	244199105	243,964	569	SH	DFND	16	0	569	0
DEERE & CO	COM	244199105	707,137	1,649	SH	DFND	28	0	1,649	0
DELL TECHNOLOGIES INC	CL C	24703L202	937,327	23,305	SH	DFND	14	7,150	16,155	0
DELL TECHNOLOGIES INC	CL C	24703L202	3,539	88	SH	DFND	28	0	88	0
DELTA AIR LINES INC DEL	COM NEW	247361702	28,855,779	878,143	SH	DFND	14	307,535	570,608	0
DELTA AIR LINES INC DEL	COM NEW	247361702	43,474	1,323	SH	DFND	16	0	1,323	0
DELTA AIR LINES INC DEL	COM NEW	247361702	322,589	9,817	SH	DFND	28	0	9,817	0
DENBURY INC	COM	24790A101	318,493	3,660	SH	DFND	14	3,660	0	0
DELUXE CORP	COM	248019101	1,691,599	99,623	SH	DFND	14	18,698	80,925	0
DELUXE CORP	COM	248019101	247,908	14,600	SH	DFND	16	0	14,600	0
DENALI THERAPEUTICS INC	COM	24823R105	225,762	8,118	SH	DFND	14	8,118	0	0
DENALI THERAPEUTICS INC	COM	24823R105	29,701	1,068	SH	DFND	28	0	1,068	0
DENTSPLY SIRONA INC	COM	24906P109	7,042,244	221,176	SH	DFND	14	76,756	144,420	0
DENTSPLY SIRONA INC	COM	24906P109	13,914	437	SH	DFND	16	0	437	0
DENTSPLY SIRONA INC	COM	24906P109	89,658	2,816	SH	DFND	28	0	2,816	0
DESIGNER BRANDS INC	CL A	250565108	512,081	52,360	SH	DFND	14	5,806	46,554	0
DESKTOP METAL INC	COM CL A	25058X105	22,575	16,599	SH	DFND	14	16,599	0	0
DESTINATION XL GROUP INC	COM	25065K104	152,550	22,600	SH	DFND	14	8,600	14,000	0
DEVON ENERGY CORP NEW	COM	25179M103	34,424,195	559,652	SH	DFND	14	233,281	326,371	0
DEVON ENERGY CORP NEW	COM	25179M103	83,039	1,350	SH	DFND	16	0	1,350	0
DEVON ENERGY CORP NEW	COM	25179M103	861,140	14,000	SH	DFND	18	0	14,000	0
DEVON ENERGY CORP NEW	COM	25179M103	371,961	6,047	SH	DFND	28	0	6,047	0
DEXCOM INC	COM	252131107	124,731,142	1,101,476	SH	DFND	14	310,112	791,364	0
DEXCOM INC	COM	252131107	89,007	786	SH	DFND	16	0	786	0
DEXCOM INC	COM	252131107	6,509,035	57,480	SH	DFND	18	0	57,480	0
DEXCOM INC	COM	252131107	1,517,597	13,402	SH	DFND	28	0	13,402	0
DIAGEO PLC	SPON ADR NEW	25243Q205	932,999	5,236	SH	DFND	28	0	5,236	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C201	66,820	6,425	SH	DFND	14	6,425	0	0
DIAMOND OFFSHORE DRILLING IN	COM	25271C201	481,426	46,291	SH	DFND	3	0	46,291	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	20,310,283	2,479,888	SH	DFND	14	890,638	1,589,250	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	1,595,412	194,800	SH	DFND	16	0	194,800	0
DIAMONDROCK HOSPITALITY CO	COM	252784301	483	59	SH	DFND	28	0	59	0
DIAMONDBACK ENERGY INC	COM	25278X109	44,795,724	327,502	SH	DFND	14	90,585	236,917	0
DIAMONDBACK ENERGY INC	COM	25278X109	48,557	355	SH	DFND	16	0	355	0
DIAMONDBACK ENERGY INC	COM	25278X109	1,037,613	7,586	SH	DFND	18	0	7,586	0
DIAMONDBACK ENERGY INC	COM	25278X109	376,506	2,753	SH	DFND	28	0	2,753	0
DICKS SPORTING GOODS INC	COM	253393102	494,151	4,108	SH	DFND	14	3,232	876	0

DICKS SPORTING GOODS INC	COM	253393102	3,850	32	SH	DFND	28	0	32	0
DIGI INTL INC	COM	253798102	1,300,815	35,590	SH	DFND	14	3,335	32,255	0
DIGI INTL INC	COM	253798102	163,817	4,482	SH	DFND	28	0	4,482	0
DIGITAL RLTY TR INC	COM	253868103	36,071,431	359,743	SH	DFND	14	102,694	257,049	0
DIGITAL RLTY TR INC	COM	253868103	58,558	584	SH	DFND	16	0	584	0
DIGITAL RLTY TR INC	COM	253868103	126,039	1,257	SH	DFND	18	0	1,257	0
DIGITAL RLTY TR INC	COM	253868103	1,468,524	14,646	SH	DFND	28	0	14,646	0
DIGITAL RLTY TR INC	COM	253868103	71,864,612	716,711	SH	DFND	3	0	716,711	0
DIGITAL TURBINE INC	COM NEW	25400W102	1,370,762	89,945	SH	DFND	14	7,475	82,470	0
DIGITALBRIDGE GROUP INC	CL A NEW	25401T603	128,086	11,708	SH	DFND	14	11,708	0	0
DIGITALOCEAN HLDGS INC	COM	25402D102	122,383	4,805	SH	DFND	14	4,805	0	0
DIGITALOCEAN HLDGS INC	COM	25402D102	369,315	14,500	SH	DFND	18	0	14,500	0
DILLARDS INC	CL A	254067101	319,645	989	SH	DFND	14	389	600	0
DIME CMNTY BANCSHARES INC	COM	25432X102	1,660,348	52,163	SH	DFND	14	3,203	48,960	0
DINE BRANDS GLOBAL INC	COM	254423106	1,020,292	15,794	SH	DFND	14	1,427	14,367	0
DIODES INC	COM	254543101	5,435,025	71,382	SH	DFND	14	11,321	60,061	0
DIODES INC	COM	254543101	692,874	9,100	SH	DFND	16	0	9,100	0
DIODES INC	COM	254543101	186,086	2,444	SH	DFND	28	0	2,444	0
DISNEY WALT CO	COM	254687106	270,657,698	3,115,305	SH	DFND	14	977,967	2,137,338	0
DISNEY WALT CO	COM	254687106	326,582	3,759	SH	DFND	16	0	3,759	0
DISNEY WALT CO	COM	254687106	260,640	3,000	SH	DFND	18	0	3,000	0
DISNEY WALT CO	COM	254687106	613,268	7,059	SH	DFND	28	0	7,059	0
DISCOVER FINL SVCS	COM	254709108	25,789,847	263,619	SH	DFND	14	101,403	162,216	0
DISCOVER FINL SVCS	COM	254709108	54,198	554	SH	DFND	16	0	554	0
DISCOVER FINL SVCS	COM	254709108	2,346,555	23,986	SH	DFND	28	0	23,986	0
DISH NETWORK CORPORATION	CL A	25470M109	8,519,388	606,794	SH	DFND	14	132,485	474,309	0
DISH NETWORK CORPORATION	CL A	25470M109	7,132	508	SH	DFND	16	0	508	0
DISH NETWORK CORPORATION	CL A	25470M109	10,979	782	SH	DFND	28	0	782	0
DISH NETWORK CORPORATION	NOTE2.375% 3/	25470MAD1	284,004	315,000	SH	DFND	3	0	0	0
DIVERSIFIED HEALTHCARE TR	COM SH BEN INT	25525P107	1,149,689	1,777,503	SH	DFND	14	458,853	1,318,650	0
DIVERSIFIED HEALTHCARE TR	COM SH BEN INT	25525P107	305,807	472,800	SH	DFND	16	0	472,800	0
DR REDDYS LABS LTD	ADR	256135203	2,411,343	46,596	SH	DFND	14	0	46,596	0
DR REDDYS LABS LTD	ADR	256135203	11,178	216	SH	DFND	28	0	216	0
DOCUSIGN INC	COM	256163106	340,279	6,140	SH	DFND	14	5,740	400	0
DOCUSIGN INC	COM	256163106	88,672	1,600	SH	DFND	18	0	1,600	0
DOCUSIGN INC	COM	256163106	59,022	1,065	SH	DFND	28	0	1,065	0
DOLBY LABORATORIES INC	COM CL A	25659T107	895,858	12,700	SH	DFND	14	1,758	10,942	0
DOLBY LABORATORIES INC	COM CL A	25659T107	549,124	7,785	SH	DFND	28	0	7,785	0
DOLLAR GEN CORP NEW	COM	256677105	129,056,916	524,089	SH	DFND	14	136,879	387,210	0
DOLLAR GEN CORP NEW	COM	256677105	113,029	459	SH	DFND	16	0	459	0
DOLLAR GEN CORP NEW	COM	256677105	295,500	1,200	SH	DFND	18	0	1,200	0

DOLLAR GEN CORP NEW	COM	256677105	1,777,940	7,220	SH	DFND	28	0	7,220	0
DOLLAR TREE INC	COM	256746108	25,475,324	180,114	SH	DFND	14	75,015	105,099	0
DOLLAR TREE INC	COM	256746108	60,678	429	SH	DFND	16	0	429	0
DOLLAR TREE INC	COM	256746108	136,914	968	SH	DFND	28	0	968	0
DOMINION ENERGY INC	COM	25746U109	81,267,887	1,325,308	SH	DFND	14	479,896	845,412	0
DOMINION ENERGY INC	COM	25746U109	105,348	1,718	SH	DFND	16	0	1,718	0
DOMINION ENERGY INC	COM	25746U109	1,068,805	17,430	SH	DFND	28	0	17,430	0
DOMINOS PIZZA INC	COM	25754A201	10,500,770	30,314	SH	DFND	14	12,697	17,617	0
DOMINOS PIZZA INC	COM	25754A201	24,941	72	SH	DFND	16	0	72	0
DOMINOS PIZZA INC	COM	25754A201	451,577	1,304	SH	DFND	28	0	1,304	0
DONALDSON INC	COM	257651109	4,682,755	79,544	SH	DFND	14	54,345	25,199	0
DONALDSON INC	COM	257651109	105,966	1,800	SH	DFND	16	0	1,800	0
DONALDSON INC	COM	257651109	426	7	SH	DFND	28	0	7	0
DONNELLEY FINL SOLUTIONS INC	COM	25787G100	2,489,485	64,411	SH	DFND	14	40,979	23,432	0
DONNELLEY FINL SOLUTIONS INC	COM	25787G100	316,930	8,200	SH	DFND	16	0	8,200	0
DONNELLEY FINL SOLUTIONS INC	COM	25787G100	1,044	27	SH	DFND	28	0	27	0
DOORDASH INC	CL A	25809K105	342,961	7,025	SH	DFND	14	6,750	275	0
DOORDASH INC	CL A	25809K105	3,759	77	SH	DFND	28	0	77	0
DORMAN PRODS INC	COM	258278100	2,290,885	28,328	SH	DFND	14	2,469	25,859	0
DORMAN PRODS INC	COM	258278100	227,206	2,810	SH	DFND	28	0	2,810	0
DOUGLAS EMMETT INC	COM	25960P109	4,407,068	281,063	SH	DFND	14	76,078	204,985	0
DOUGLAS EMMETT INC	COM	25960P109	25,088	1,600	SH	DFND	16	0	1,600	0
DOUGLAS EMMETT INC	COM	25960P109	1,045,323	66,666	SH	DFND	3	0	66,666	0
DOUGLAS ELLIMAN INC	COM	25961D105	279,857	68,761	SH	DFND	14	6,506	62,255	0
DOVER CORP	COM	260003108	19,672,229	145,279	SH	DFND	14	50,149	95,130	0
DOVER CORP	COM	260003108	38,456	284	SH	DFND	16	0	284	0
DOVER CORP	COM	260003108	537,413	3,969	SH	DFND	28	0	3,969	0
DOW INC	COM	260557103	35,376,082	702,065	SH	DFND	14	262,749	439,316	0
DOW INC	COM	260557103	73,116	1,451	SH	DFND	16	0	1,451	0
DOW INC	COM	260557103	235,163	4,667	SH	DFND	28	0	4,667	0
DRAFTKINGS INC NEW	COM CL A	26142V105	126,475	11,104	SH	DFND	14	11,104	0	0
DRIL-QUIP INC	COM	262037104	929,975	34,228	SH	DFND	14	3,193	31,035	0
DROPBOX INC	CL A	26210C104	297,766	13,305	SH	DFND	14	7,150	6,155	0
DROPBOX INC	CL A	26210C104	93,996	4,200	SH	DFND	18	0	4,200	0
DROPBOX INC	CL A	26210C104	18,710	836	SH	DFND	28	0	836	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	85,137,713	826,660	SH	DFND	14	338,253	488,407	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	163,754	1,590	SH	DFND	16	0	1,590	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	2,362,196	22,936	SH	DFND	28	0	22,936	0
DULUTH HLDGS INC	COM CL B	26443V101	839,911	135,908	SH	DFND	14	1,255	134,653	0
DULUTH HLDGS INC	COM CL B	26443V101	139,668	22,600	SH	DFND	16	0	22,600	0
DUPONT DE NEMOURS INC	COM	26614N102	35,918,742	523,378	SH	DFND	14	192,933	330,445	0
DUPONT DE NEMOURS INC	COM	26614N102	70,414	1,026	SH	DFND	16	0	1,026	0
DUPONT DE NEMOURS INC	COM	26614N102	59,845	872	SH	DFND	18	0	872	0

DUPONT DE NEMOURS INC	COM	26614N102	84,811	1,236	SH	DFND	28	0	1,236	0
DYCOM INDS INC	COM	267475101	296,338	3,166	SH	DFND	14	3,095	71	0
DYCOM INDS INC	COM	267475101	45,302	484	SH	DFND	28	0	484	0
DYNATRACE INC	COM NEW	268150109	470,324	12,280	SH	DFND	14	11,770	510	0
DYNATRACE INC	COM NEW	268150109	7,009	183	SH	DFND	28	0	183	0
DYNAVAX TECHNOLOGIES CORP	COM NEW	268158201	1,268,267	119,198	SH	DFND	14	10,598	108,600	0
DYNAVAX TECHNOLOGIES CORP	COM NEW	268158201	106,943	10,051	SH	DFND	18	0	10,051	0
DYNEX CAP INC	COM	26817Q886	1,006,254	79,108	SH	DFND	14	2,873	76,235	0
E L F BEAUTY INC	COM	26856L103	12,154,332	219,789	SH	DFND	14	71,867	147,922	0
E L F BEAUTY INC	COM	26856L103	1,929,970	34,900	SH	DFND	16	0	34,900	0
EL POLLO LOCO HLDGS INC	COM	268603107	1,180,250	118,499	SH	DFND	14	53,255	65,244	0
EL POLLO LOCO HLDGS INC	COM	268603107	255,972	25,700	SH	DFND	16	0	25,700	0
EOG RES INC	COM	26875P101	69,282,191	534,915	SH	DFND	14	235,472	299,443	0
EOG RES INC	COM	26875P101	157,237	1,214	SH	DFND	16	0	1,214	0
EOG RES INC	COM	26875P101	712,360	5,500	SH	DFND	18	0	5,500	0
EOG RES INC	COM	26875P101	958,571	7,401	SH	DFND	28	0	7,401	0
EQT CORP	COM	26884L109	11,749,091	347,298	SH	DFND	14	134,179	213,119	0
EQT CORP	COM	26884L109	25,711	760	SH	DFND	16	0	760	0
EQT CORP	COM	26884L109	642,770	19,000	SH	DFND	18	0	19,000	0
EQT CORP	COM	26884L109	4,202	124	SH	DFND	28	0	124	0
EPR PPTYS	COM SH BEN INT	26884U109	7,494,851	198,697	SH	DFND	14	86,297	112,400	0
EPR PPTYS	COM SH BEN INT	26884U109	86,756	2,300	SH	DFND	16	0	2,300	0
EQRX INC	COM	26886C107	36,101	14,675	SH	DFND	14	14,675	0	0
EAGLE BANCORP INC MD	COM	268948106	2,978,691	67,590	SH	DFND	14	2,896	64,694	0
EAGLE MATLS INC	COM	26969P108	69,248,461	521,253	SH	DFND	14	109,558	411,695	0
EAGLE MATLS INC	COM	26969P108	1,111,955	8,370	SH	DFND	16	0	8,370	0
EAGLE MATLS INC	COM	26969P108	308,771	2,324	SH	DFND	28	0	2,324	0
EAGLE PHARMACEUTICALS INC	COM	269796108	1,363,229	46,638	SH	DFND	14	7,024	39,614	0
EAGLE PHARMACEUTICALS INC	COM	269796108	618,215	21,150	SH	DFND	16	0	21,150	0
EARTHSTONE ENERGY INC	CL A	27032D304	1,132,210	79,565	SH	DFND	14	2,765	76,800	0
EARTHSTONE ENERGY INC	CL A	27032D304	21,003	1,476	SH	DFND	28	0	1,476	0
EAST WEST BANCORP INC	COM	27579R104	1,766,713	26,809	SH	DFND	14	22,299	4,510	0
EAST WEST BANCORP INC	COM	27579R104	33,609	510	SH	DFND	16	0	510	0
EAST WEST BANCORP INC	COM	27579R104	154,404	2,343	SH	DFND	18	0	2,343	0
EAST WEST BANCORP INC	COM	27579R104	23,828	362	SH	DFND	28	0	362	0
EASTERLY GOVT PPTYS INC	COM	27616P103	2,637,424	184,823	SH	DFND	14	8,743	176,080	0
EASTERLY GOVT PPTYS INC	COM	27616P103	123,103	8,627	SH	DFND	28	0	8,627	0
EASTERLY GOVT PPTYS INC	COM	27616P103	3,539	248	SH	DFND	3	0	248	0
EASTERN BANKSHARES INC	COM	27627N105	211,934	12,286	SH	DFND	14	12,286	0	0

EASTERN BANKSHARES INC	COM	27627N105	1,045	61	SH	DFND	28	0	61	0
EASTGROUP PPTYS INC	COM	277276101	445,809	3,011	SH	DFND	14	2,487	524	0
EASTGROUP PPTYS INC	COM	277276101	367,251	2,480	SH	DFND	28	0	2,480	0
EASTMAN CHEM CO	COM	277432100	9,898,218	121,540	SH	DFND	14	45,310	76,230	0
EASTMAN CHEM CO	COM	277432100	19,790	243	SH	DFND	16	0	243	0
EASTMAN CHEM CO	COM	277432100	314,072	3,856	SH	DFND	28	0	3,856	0
EBAY INC.	COM	278642103	45,583,534	1,099,193	SH	DFND	14	225,390	873,803	0
EBAY INC.	COM	278642103	46,446	1,120	SH	DFND	16	0	1,120	0
EBAY INC.	COM	278642103	124,410	3,000	SH	DFND	18	0	3,000	0
EBAY INC.	COM	278642103	198,257	4,781	SH	DFND	28	0	4,781	0
EBIX INC	COM NEW	278715206	1,941,988	97,294	SH	DFND	14	2,410	94,884	0
ECHOSTAR CORP	CL A	278768106	2,317,753	138,954	SH	DFND	14	2,854	136,100	0
ECOLAB INC	COM	278865100	33,967,882	233,360	SH	DFND	14	88,697	144,663	0
ECOLAB INC	COM	278865100	73,508	505	SH	DFND	16	0	505	0
ECOLAB INC	COM	278865100	68,122	468	SH	DFND	18	0	468	0
ECOLAB INC	COM	278865100	100,634	691	SH	DFND	28	0	691	0
ECOVYST INC	COM	27923Q109	3,113,936	351,460	SH	DFND	14	110,110	241,350	0
ECOVYST INC	COM	27923Q109	886,886	100,100	SH	DFND	16	0	100,100	0
EDGEWELL PERS CARE CO	COM	28035Q102	2,020,614	52,429	SH	DFND	14	4,993	47,436	0
EDISON INTL	COM	281020107	66,287,205	1,041,924	SH	DFND	14	268,425	773,499	0
EDISON INTL	COM	281020107	50,196	789	SH	DFND	16	0	789	0
EDISON INTL	COM	281020107	107,225	1,685	SH	DFND	28	0	1,685	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	46,114,427	618,073	SH	DFND	14	219,920	398,153	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	95,277	1,277	SH	DFND	16	0	1,277	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	3,545,318	47,518	SH	DFND	28	0	47,518	0
EGAIN CORP	COM NEW	28225C806	807,499	89,424	SH	DFND	14	2,224	87,200	0
EHEALTH INC	COM	28238P109	262,778	54,293	SH	DFND	14	4,393	49,900	0
EHEALTH INC	COM	28238P109	151,976	31,400	SH	DFND	16	0	31,400	0
EIGER BIOPHARMACEUTICALS INC	COM	28249U105	143,128	121,295	SH	DFND	14	3,095	118,200	0
EIGER BIOPHARMACEUTICALS INC	COM	28249U105	93,338	79,100	SH	DFND	16	0	79,100	0
8X8 INC NEW	COM	282914100	487,266	112,793	SH	DFND	14	10,578	102,215	0
ELANCO ANIMAL HEALTH INC	COM	28414H103	3,677,084	300,907	SH	DFND	14	19,747	281,160	0
ELECTRONIC ARTS INC	COM	285512109	68,870,545	563,681	SH	DFND	14	158,574	405,107	0
ELECTRONIC ARTS INC	COM	285512109	65,244	534	SH	DFND	16	0	534	0
ELECTRONIC ARTS INC	COM	285512109	482,631	3,950	SH	DFND	28	0	3,950	0
ELEMENT SOLUTIONS INC	COM	28618M106	141,700	7,790	SH	DFND	14	5,450	2,340	0
ELEMENT SOLUTIONS INC	COM	28618M106	352,520	19,380	SH	DFND	28	0	19,380	0
ELLINGTON FINANCIAL INC	COM	28852N109	1,884,780	152,367	SH	DFND	14	5,360	147,007	0
ELLINGTON FINANCIAL INC	COM	28852N109	16,864	1,363	SH	DFND	28	0	1,363	0
EMBECTA CORP	COMMON STOCK	29082K105	1,476,810	58,395	SH	DFND	14	5,443	52,952	0
EMBECTA CORP	COMMON STOCK	29082K105	760	30	SH	DFND	28	0	30	0

EMCOR GROUP INC	COM	29084Q100	17,592,654	118,781	SH	DFND	14	63,748	55,033	0
EMCOR GROUP INC	COM	29084Q100	3,104,386	20,960	SH	DFND	16	0	20,960	0
EMCOR GROUP INC	COM	29084Q100	151,269	1,021	SH	DFND	28	0	1,021	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	4,768,713	403,786	SH	DFND	14	53,340	350,446	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	674,942	57,150	SH	DFND	16	0	57,150	0
EMERSON ELEC CO	COM	291011104	65,274,883	679,522	SH	DFND	14	258,133	421,389	0
EMERSON ELEC CO	COM	291011104	117,385	1,222	SH	DFND	16	0	1,222	0
EMERSON ELEC CO	COM	291011104	141,785	1,476	SH	DFND	18	0	1,476	0
EMERSON ELEC CO	COM	291011104	94,391	983	SH	DFND	28	0	983	0
ASPEN TECHNOLOGY INC	COM	29109X106	376,909	1,835	SH	DFND	14	1,760	75	0
ASPEN TECHNOLOGY INC	COM	29109X106	586,828	2,857	SH	DFND	28	0	2,857	0
EMPIRE ST RLTY TR INC	CL A	292104106	1,715,424	254,514	SH	DFND	14	10,514	244,000	0
EMPLOYERS HLDGS INC	COM	292218104	4,606,241	106,799	SH	DFND	14	16,788	90,011	0
EMPLOYERS HLDGS INC	COM	292218104	789,279	18,300	SH	DFND	16	0	18,300	0
ENACT HLDGS INC	COM	29249E109	1,394,618	57,820	SH	DFND	14	1,920	55,900	0
ENACT HLDGS INC	COM	29249E109	94,068	3,900	SH	DFND	16	0	3,900	0
ENBRIDGE INC	COM	29250N105	203,620	5,213	SH	DFND	14	0	5,213	0
ENBRIDGE INC	COM	29250N105	1,746,350	44,664	SH	DFND	28	0	44,664	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	918,723	19,749	SH	DFND	14	1,864	17,885	0
ENCORE CAP GROUP INC	COM	292554102	3,118,833	65,057	SH	DFND	14	2,062	62,995	0
ENCORE CAP GROUP INC	COM	292554102	2,876	60	SH	DFND	28	0	60	0
ENCORE WIRE CORP	COM	292562105	17,345,491	126,094	SH	DFND	14	37,667	88,427	0
ENCORE WIRE CORP	COM	292562105	2,221,594	16,150	SH	DFND	16	0	16,150	0
ENCOMPASS HEALTH CORP	COM	29261A100	995,478	16,644	SH	DFND	14	15,289	1,355	0
ENCOMPASS HEALTH CORP	COM	29261A100	129,429	2,164	SH	DFND	18	0	2,164	0
ENCOMPASS HEALTH CORP	COM	29261A100	151,446	2,532	SH	DFND	28	0	2,532	0
ENERGIZER HLDGS INC NEW	COM	29272W109	248,706	7,413	SH	DFND	14	7,240	173	0
ENERGIZER HLDGS INC NEW	COM	29272W109	220	7	SH	DFND	28	0	7	0
ENERGY TRANSFER L P	COM UT LTD PTN	29273V100	329,986	27,800	SH	DFND	14	27,800	0	0
ENERGY TRANSFER L P	COM UT LTD PTN	29273V100	24,705	2,081	SH	DFND	28	0	2,081	0
ENERSYS	COM	29275Y102	597,587	8,093	SH	DFND	14	5,725	2,368	0
ENERSYS	COM	29275Y102	7,384	100	SH	DFND	16	0	100	0
ENERSYS	COM	29275Y102	80,198	1,086	SH	DFND	28	0	1,086	0
ENERPAC TOOL GROUP CORP	CL A COM	292765104	1,462,637	57,471	SH	DFND	14	5,460	52,011	0
ENGAGESMART INC	COMMON STOCK	29283F103	2,177,736	123,735	SH	DFND	14	44,735	79,000	0
ENGAGESMART INC	COMMON STOCK	29283F103	596,640	33,900	SH	DFND	16	0	33,900	0
ENHABIT INC	COM	29332G102	633,114	48,109	SH	DFND	14	2,232	45,877	0
ENPHASE ENERGY INC	COM	29355A107	128,019,398	483,165	SH	DFND	14	131,530	351,635	0
ENPHASE ENERGY INC	COM	29355A107	76,044	287	SH	DFND	16	0	287	0
ENPHASE ENERGY INC	COM	29355A107	139,369	526	SH	DFND	18	0	526	0
ENPHASE ENERGY INC	COM	29355A107	578,143	2,182	SH	DFND	28	0	2,182	0
ENPRO INDS INC	COM	29355X107	2,778,334	25,562	SH	DFND	14	5,398	20,164	0
ENPRO INDS INC	COM	29355X107	130,428	1,200	SH	DFND	16	0	1,200	0
ENPRO INDS INC	COM	29355X107	105,911	974	SH	DFND	28	0	974	0

ENOVA INTL INC	COM	29357K103	8,429,812	219,698	SH	DFND	14	33,985	185,713	0
ENOVA INTL INC	COM	29357K103	1,484,919	38,700	SH	DFND	16	0	38,700	0
ENSIGN GROUP INC	COM	29358P101	9,385,880	99,206	SH	DFND	14	27,958	71,248	0
ENSIGN GROUP INC	COM	29358P101	1,220,469	12,900	SH	DFND	16	0	12,900	0
ENSIGN GROUP INC	COM	29358P101	135,103	1,428	SH	DFND	18	0	1,428	0
ENSIGN GROUP INC	COM	29358P101	433,705	4,584	SH	DFND	28	0	4,584	0
ENTEGRIS INC	COM	29362U104	273,641	4,172	SH	DFND	14	4,172	0	0
ENTEGRIS INC	COM	29362U104	2,024,534	30,867	SH	DFND	28	0	30,867	0
ENTERGY CORP NEW	COM	29364G103	36,145,575	321,294	SH	DFND	14	75,440	245,854	0
ENTERGY CORP NEW	COM	29364G103	46,575	414	SH	DFND	16	0	414	0
ENTERGY CORP NEW	COM	29364G103	72,082	641	SH	DFND	28	0	641	0
ENTERPRISE FINL SVCS CORP	COM	293712105	2,349,395	47,986	SH	DFND	14	4,966	43,020	0
ENTERPRISE FINL SVCS CORP	COM	293712105	548,352	11,200	SH	DFND	16	0	11,200	0
ENTERPRISE FINL SVCS CORP	COM	293712105	26,536	542	SH	DFND	28	0	542	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	388,332	16,100	SH	DFND	14	16,100	0	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	102,073	4,232	SH	DFND	28	0	4,232	0
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	592,579	123,454	SH	DFND	14	4,354	119,100	0
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	184,320	38,400	SH	DFND	16	0	38,400	0
ENVESTNET INC	COM	29404K106	370,138	5,999	SH	DFND	14	5,849	150	0
ENZO BIOCHEM INC	COM	294100102	26,026	18,200	SH	DFND	14	10,100	8,100	0
EPAM SYS INC	COM	29414B104	43,347,220	132,261	SH	DFND	14	30,645	101,616	0
EPAM SYS INC	COM	29414B104	39,329	120	SH	DFND	16	0	120	0
EPAM SYS INC	COM	29414B104	2,249,827	6,865	SH	DFND	28	0	6,865	0
ENVISTA HOLDINGS CORPORATION	COM	29415F104	2,914,947	86,574	SH	DFND	14	49,100	37,474	0
ENVISTA HOLDINGS CORPORATION	COM	29415F104	60,606	1,800	SH	DFND	16	0	1,800	0
ENVISTA HOLDINGS CORPORATION	COM	29415F104	1,683,500	50,000	SH	DFND	18	0	50,000	0
ENVISTA HOLDINGS CORPORATION	COM	29415F104	8,485	252	SH	DFND	28	0	252	0
EPLUS INC	COM	294268107	1,710,049	38,619	SH	DFND	14	13,893	24,726	0
EPLUS INC	COM	294268107	132,840	3,000	SH	DFND	16	0	3,000	0
EQUIFAX INC	COM	294429105	20,316,840	104,532	SH	DFND	14	43,583	60,949	0
EQUIFAX INC	COM	294429105	49,951	257	SH	DFND	16	0	257	0
EQUIFAX INC	COM	294429105	705,811	3,631	SH	DFND	28	0	3,631	0
EQUINIX INC	COM	29444U700	114,516,930	174,827	SH	DFND	14	35,466	139,361	0
EQUINIX INC	COM	29444U700	130,351	199	SH	DFND	16	0	199	0
EQUINIX INC	COM	29444U700	209,610	320	SH	DFND	18	0	320	0
EQUINIX INC	COM	29444U700	1,203,290	1,837	SH	DFND	28	0	1,837	0
EQUINIX INC	COM	29444U700	96,921,514	147,965	SH	DFND	3	0	147,965	0
EQUINOR ASA	SPONSORED ADR	29446M102	1,489,972	41,608	SH	DFND	28	0	41,608	0
EQUITABLE HLDGS INC	COM	29452E101	622,245	21,681	SH	DFND	14	10,300	11,381	0
EQUITABLE HLDGS INC	COM	29452E101	30,231	1,053	SH	DFND	28	0	1,053	0
EQUITRANS MIDSTREAM CORP	COM	294600101	295,926	44,168	SH	DFND	14	43,018	1,150	0
EQUITY BANCSHARES INC	COM CL A	29460X109	596,391	18,255	SH	DFND	14	12,105	6,150	0

EQUITY BANCSHARES INC	COM CL A	29460X109	222,156	6,800	SH	DFND	16	0	6,800	0
EQUITY COMWLTH	COM SH BEN INT	294628102	221,059	8,853	SH	DFND	14	8,853	0	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	6,824,409	105,641	SH	DFND	14	5,196	100,445	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	159,054	2,462	SH	DFND	28	0	2,462	0
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	37,528,272	580,933	SH	DFND	3	0	580,933	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	32,722,108	554,612	SH	DFND	14	122,077	432,535	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	40,769	691	SH	DFND	16	0	691	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	169,566	2,874	SH	DFND	18	0	2,874	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	15,859	269	SH	DFND	28	0	269	0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	70,329,888	1,192,032	SH	DFND	3	0	1,192,032	0
ESAB CORPORATION	COM	29605J106	19,541,335	416,482	SH	DFND	14	31,688	384,794	0
ESAB CORPORATION	COM	29605J106	42,228	900	SH	DFND	16	0	900	0
ESAB CORPORATION	COM	29605J106	101,113	2,155	SH	DFND	28	0	2,155	0
ESCO TECHNOLOGIES INC	COM	296315104	2,271,050	25,943	SH	DFND	14	2,276	23,667	0
ESSENTIAL PPTYS RLTY TR INC	COM	29670E107	12,337,616	525,676	SH	DFND	14	13,190	512,486	0
ESSENTIAL PPTYS RLTY TR INC	COM	29670E107	32,151	1,370	SH	DFND	28	0	1,370	0
ESSENTIAL PPTYS RLTY TR INC	COM	29670E107	50,383,730	2,146,729	SH	DFND	3	0	2,146,729	0
ESSENTIAL UTILS INC	COM	29670G102	5,400,172	113,140	SH	DFND	14	79,685	33,455	0
ESSENTIAL UTILS INC	COM	29670G102	124,098	2,600	SH	DFND	16	0	2,600	0
ESSENTIAL UTILS INC	COM	29670G102	1,094	23	SH	DFND	28	0	23	0
ESSEX PPTY TR INC	COM	297178105	16,023,483	75,611	SH	DFND	14	23,117	52,494	0
ESSEX PPTY TR INC	COM	297178105	29,245	138	SH	DFND	16	0	138	0
ESSEX PPTY TR INC	COM	297178105	114,861	542	SH	DFND	18	0	542	0
ESSEX PPTY TR INC	COM	297178105	81,458	384	SH	DFND	28	0	384	0
ESSEX PPTY TR INC	COM	297178105	199,841	943	SH	DFND	3	0	943	0
ETHAN ALLEN INTERIORS INC	COM	297602104	608,743	23,041	SH	DFND	14	2,017	21,024	0
ETON PHARMACEUTICALS INC	COM	29772L108	45,360	16,200	SH	DFND	14	8,100	8,100	0
ETSY INC	COM	29786A106	14,532,788	121,329	SH	DFND	14	45,130	76,199	0
ETSY INC	COM	29786A106	30,304	253	SH	DFND	16	0	253	0
ETSY INC	COM	29786A106	1,094,071	9,134	SH	DFND	28	0	9,134	0
E2OPEN PARENT HOLDINGS INC	COM CL A	29788T103	74,854	12,752	SH	DFND	14	12,752	0	0
EURONET WORLDWIDE INC	COM	298736109	2,527,874	26,784	SH	DFND	14	17,350	9,434	0
EURONET WORLDWIDE INC	COM	298736109	25,483	270	SH	DFND	16	0	270	0
EURONET WORLDWIDE INC	COM	298736109	10,221	108	SH	DFND	28	0	108	0
EVERCORE INC	CLASS A	29977A105	1,692,922	15,520	SH	DFND	14	9,717	5,803	0
EVERCORE INC	CLASS A	29977A105	20,725	190	SH	DFND	16	0	190	0
EVERCORE INC	CLASS A	29977A105	72,575	665	SH	DFND	28	0	665	0
EVERBRIDGE INC	COM	29978A104	88,296	2,985	SH	DFND	14	2,985	0	0
EVERBRIDGE INC	COM	29978A104	180,438	6,100	SH	DFND	18	0	6,100	0
EVERBRIDGE INC	COM	29978A104	2,869	97	SH	DFND	28	0	97	0
EVERI HLDGS INC	COM	30034T103	95,729	6,671	SH	DFND	14	6,671	0	0

EVERI HLDGS INC	COM	30034T103	140,687	9,804	SH	DFND	28	0	9,804	0
EVERGY INC	COM	30034W106	21,088,658	335,118	SH	DFND	14	85,568	249,550	0
EVERGY INC	COM	30034W106	29,262	465	SH	DFND	16	0	465	0
EVERGY INC	COM	30034W106	82,759	1,315	SH	DFND	28	0	1,315	0
EVERTEC INC	COM	30040P103	2,099,746	64,847	SH	DFND	14	5,175	59,672	0
EVERTEC INC	COM	30040P103	308,361	9,523	SH	DFND	28	0	9,523	0
EVERSOURCE ENERGY	COM	30040W108	25,630,307	305,705	SH	DFND	14	124,384	181,321	0
EVERSOURCE ENERGY	COM	30040W108	59,526	710	SH	DFND	16	0	710	0
EVERSOURCE ENERGY	COM	30040W108	201,229	2,400	SH	DFND	28	0	2,400	0
EVOLENT HEALTH INC	CL A	30050B101	3,160,488	112,553	SH	DFND	14	42,853	69,700	0
EVOLENT HEALTH INC	CL A	30050B101	991,224	35,300	SH	DFND	16	0	35,300	0
EVOLENT HEALTH INC	CL A	30050B101	132,762	4,728	SH	DFND	28	0	4,728	0
EVOQUA WATER TECHNOLOGIES CO	COM	30057T105	353,153	8,918	SH	DFND	14	8,918	0	0
EXACT SCIENCES CORP	COM	30063P105	10,290,554	207,848	SH	DFND	14	4,881	202,967	0
EXACT SCIENCES CORP	COM	30063P105	301,417	6,088	SH	DFND	28	0	6,088	0
EXELON CORP	COM	30161N101	145,468,172	3,364,982	SH	DFND	14	904,774	2,460,208	0
EXELON CORP	COM	30161N101	88,665	2,051	SH	DFND	16	0	2,051	0
EXELON CORP	COM	30161N101	318,994	7,379	SH	DFND	18	0	7,379	0
EXELON CORP	COM	30161N101	248,176	5,741	SH	DFND	28	0	5,741	0
EXELIXIS INC	COM	30161Q104	4,687,850	292,260	SH	DFND	14	144,220	148,040	0
EXELIXIS INC	COM	30161Q104	112,280	7,000	SH	DFND	16	0	7,000	0
EXELIXIS INC	COM	30161Q104	14,564	908	SH	DFND	28	0	908	0
EXLSERVICE HOLDINGS INC	COM	302081104	612,998	3,618	SH	DFND	14	3,448	170	0
EXLSERVICE HOLDINGS INC	COM	302081104	57,437	339	SH	DFND	28	0	339	0
EXPEDIA GROUP INC	COM NEW	30212P303	14,287,998	163,105	SH	DFND	14	65,046	98,059	0
EXPEDIA GROUP INC	COM NEW	30212P303	26,630	304	SH	DFND	16	0	304	0
EXPEDIA GROUP INC	COM NEW	30212P303	116,508	1,330	SH	DFND	18	0	1,330	0
EXPEDIA GROUP INC	COM NEW	30212P303	123,341	1,408	SH	DFND	28	0	1,408	0
EXP WORLD HLDGS INC	COM	30212W100	59,666	5,385	SH	DFND	14	5,385	0	0
EXP WORLD HLDGS INC	COM	30212W100	102,678	9,267	SH	DFND	18	0	9,267	0
EXP WORLD HLDGS INC	COM	30212W100	98,187	8,862	SH	DFND	28	0	8,862	0
EXPEDITORS INTL WASH INC	COM	302130109	17,504,597	168,443	SH	DFND	14	56,839	111,604	0
EXPEDITORS INTL WASH INC	COM	302130109	33,462	322	SH	DFND	16	0	322	0
EXPEDITORS INTL WASH INC	COM	302130109	101,934	981	SH	DFND	28	0	981	0
EXPONENT INC	COM	30214U102	5,057,653	51,041	SH	DFND	14	4,678	46,363	0
EXPONENT INC	COM	30214U102	976,550	9,855	SH	DFND	28	0	9,855	0
EXPRESS INC	COM	30219E103	19,722	19,335	SH	DFND	14	11,835	7,500	0
EXTRA SPACE STORAGE INC	COM	30225T102	17,283,053	117,428	SH	DFND	14	47,342	70,086	0
EXTRA SPACE STORAGE INC	COM	30225T102	41,505	282	SH	DFND	16	0	282	0
EXTRA SPACE STORAGE INC	COM	30225T102	197,202	1,340	SH	DFND	28	0	1,340	0
EXTRA SPACE STORAGE INC	COM	30225T102	32,052,419	217,777	SH	DFND	3	0	217,777	0
EXTREME NETWORKS	COM	30226D106	4,396,377	240,108	SH	DFND	14	103,295	136,813	0
EXTREME NETWORKS	COM	30226D106	238,030	13,000	SH	DFND	16	0	13,000	0

EXTREME NETWORKS	COM	30226D106	330	18	SH	DFND	28	0	18	0
EZCORP INC	CL A NON VTG	302301106	442,602	54,307	SH	DFND	14	4,915	49,392	0
EXXON MOBIL CORP	COM	30231G102	646,253,105	5,859,049	SH	DFND	14	1,929,262	3,929,787	0
EXXON MOBIL CORP	COM	30231G102	935,675	8,483	SH	DFND	16	0	8,483	0
EXXON MOBIL CORP	COM	30231G102	9,154,900	83,000	SH	DFND	18	0	83,000	0
EXXON MOBIL CORP	COM	30231G102	2,359,244	21,389	SH	DFND	28	0	21,389	0
FMC CORP	COM NEW	302491303	13,984,838	112,058	SH	DFND	14	44,504	67,554	0
FMC CORP	COM NEW	302491303	32,074	257	SH	DFND	16	0	257	0
FMC CORP	COM NEW	302491303	37,157	298	SH	DFND	28	0	298	0
F N B CORP	COM	302520101	7,285,345	558,264	SH	DFND	14	318,914	239,350	0
F N B CORP	COM	302520101	91,350	7,000	SH	DFND	16	0	7,000	0
F N B CORP	COM	302520101	38,738	2,968	SH	DFND	28	0	2,968	0
FB FINL CORP	COM	30257X104	1,279,970	35,417	SH	DFND	14	3,182	32,235	0
FTI CONSULTING INC	COM	302941109	381,755	2,404	SH	DFND	14	2,112	292	0
FTI CONSULTING INC	COM	302941109	19,691	124	SH	DFND	28	0	124	0
META PLATFORMS INC	CL A	30303M102	439,174,693	3,649,449	SH	DFND	14	1,115,259	2,534,190	0
META PLATFORMS INC	CL A	30303M102	557,896	4,636	SH	DFND	16	0	4,636	0
META PLATFORMS INC	CL A	30303M102	948,279	7,880	SH	DFND	18	0	7,880	0
META PLATFORMS INC	CL A	30303M102	1,920,987	15,963	SH	DFND	28	0	15,963	0
FACTSET RESH SYS INC	COM	303075105	12,863,595	32,062	SH	DFND	14	13,573	18,489	0
FACTSET RESH SYS INC	COM	303075105	32,097	80	SH	DFND	16	0	80	0
FACTSET RESH SYS INC	COM	303075105	173,640	433	SH	DFND	28	0	433	0
FAIR ISAAC CORP	COM	303250104	10,249,485	17,123	SH	DFND	14	5,841	11,282	0
FAIR ISAAC CORP	COM	303250104	137,673	230	SH	DFND	16	0	230	0
FAIR ISAAC CORP	COM	303250104	131,688	220	SH	DFND	28	0	220	0
FARO TECHNOLOGIES INC	COM	311642102	555,731	18,896	SH	DFND	14	1,726	17,170	0
FASTLY INC	CL A	31188V100	60,237	7,355	SH	DFND	14	7,355	0	0
FASTLY INC	CL A	31188V100	248,976	30,400	SH	DFND	18	0	30,400	0
FASTLY INC	CL A	31188V100	336	41	SH	DFND	28	0	41	0
FASTENAL CO	COM	311900104	23,044,036	486,983	SH	DFND	14	204,064	282,919	0
FASTENAL CO	COM	311900104	55,885	1,181	SH	DFND	16	0	1,181	0
FASTENAL CO	COM	311900104	218,396	4,615	SH	DFND	28	0	4,615	0
FEDERAL AGRIC MTG CORP	CL C	313148306	871,699	7,734	SH	DFND	14	7,734	0	0
FEDERAL AGRIC MTG CORP	CL C	313148306	137,703	1,222	SH	DFND	28	0	1,222	0
FEDERAL RLTY INVT TR NEW	SH BEN INT NEW	313745101	9,528,981	94,309	SH	DFND	14	26,039	68,270	0
FEDERAL RLTY INVT TR NEW	SH BEN INT NEW	313745101	15,055	149	SH	DFND	16	0	149	0
FEDERAL RLTY INVT TR NEW	SH BEN INT NEW	313745101	3,544	35	SH	DFND	28	0	35	0
FEDERAL RLTY INVT TR NEW	SH BEN INT NEW	313745101	4,442,830	43,971	SH	DFND	3	0	43,971	0
FEDERAL SIGNAL CORP	COM	313855108	3,377,393	72,679	SH	DFND	14	14,765	57,914	0
FEDERAL SIGNAL CORP	COM	313855108	230,527	4,961	SH	DFND	28	0	4,961	0
FEDERATED HERMES INC	CL B	314211103	1,826,865	50,313	SH	DFND	14	50,105	208	0
FEDERATED HERMES INC	CL B	314211103	1,750	48	SH	DFND	28	0	48	0
FEDEX CORP	COM	31428X106	127,942,667	738,699	SH	DFND	14	197,010	541,689	0
FEDEX CORP	COM	31428X106	84,002	485	SH	DFND	16	0	485	0
FEDEX CORP	COM	31428X106	443,051	2,558	SH	DFND	28	0	2,558	0

F5 INC	COM	315616102	7,420,759	51,709	SH	DFND	14	21,038	30,671	0
F5 INC	COM	315616102	18,082	126	SH	DFND	16	0	126	0
F5 INC	COM	315616102	9,902	69	SH	DFND	28	0	69	0
FIDELITY COVINGTON TRUST	MSCI CONSM DIS	316092204	334,078	5,894	SH	DFND	28	0	5,894	0
FIDELITY COVINGTON TRUST	CONSMR STAPLES	316092303	479,167	10,693	SH	DFND	28	0	10,693	0
FIDELITY COVINGTON TRUST	MSCI ENERGY IDX	316092402	6,831,984	286,577	SH	DFND	28	0	286,577	0
FIDELITY COVINGTON TRUST	MSCI HLTH CARE	316092600	2,841,999	44,420	SH	DFND	28	0	44,420	0
FIDELITY COVINGTON TRUST	MSCI INFO TECH	316092808	5,893,395	62,357	SH	DFND	28	0	62,357	0
FIDELITY NATL INFORMATION SV	COM	31620M106	44,808,344	660,403	SH	DFND	14	237,692	422,711	0
FIDELITY NATL INFORMATION SV	COM	31620M106	83,048	1,224	SH	DFND	16	0	1,224	0
FIDELITY NATL INFORMATION SV	COM	31620M106	215,258	3,173	SH	DFND	28	0	3,173	0
FIDELITY NATIONAL FINANCIAL	FNF GROUP COM	31620R303	1,538,094	40,885	SH	DFND	14	11,660	29,225	0
FIDELITY NATIONAL FINANCIAL	FNF GROUP COM	31620R303	45,996	1,223	SH	DFND	28	0	1,223	0
FIFTH THIRD BANCORP	COM	316773100	21,379,980	651,630	SH	DFND	14	255,206	396,424	0
FIFTH THIRD BANCORP	COM	316773100	46,492	1,417	SH	DFND	16	0	1,417	0
FIFTH THIRD BANCORP	COM	316773100	86,784	2,645	SH	DFND	28	0	2,645	0
FINANCIAL INSTNS INC	COM	317585404	3,548,838	145,683	SH	DFND	14	19,164	126,519	0
FINANCIAL INSTNS INC	COM	317585404	522,035	21,430	SH	DFND	16	0	21,430	0
FINANCIAL INSTNS INC	COM	317585404	149	6	SH	DFND	28	0	6	0
FINVOLUTION GROUP	SPONSORED ADS	31810T101	1,554,464	313,400	SH	DFND	14	0	313,400	0
FINVOLUTION GROUP	SPONSORED ADS	31810T101	145,328	29,300	SH	DFND	16	0	29,300	0
FINVOLUTION GROUP	SPONSORED ADS	31810T101	5,676	1,144	SH	DFND	28	0	1,144	0
FIRST AMERN FINL CORP	COM	31847R102	4,353,955	83,186	SH	DFND	14	34,654	48,532	0
FIRST AMERN FINL CORP	COM	31847R102	26,170	500	SH	DFND	16	0	500	0
FIRST AMERN FINL CORP	COM	31847R102	141,475	2,703	SH	DFND	18	0	2,703	0
FIRST AMERN FINL CORP	COM	31847R102	2,218	42	SH	DFND	28	0	42	0
FIRST BANCORP P R	COM NEW	318672706	7,654,171	601,743	SH	DFND	14	214,769	386,974	0
FIRST BANCORP P R	COM NEW	318672706	1,478,700	116,250	SH	DFND	16	0	116,250	0
FIRST BANCORP N C	COM	318910106	1,765,351	41,208	SH	DFND	14	8,492	32,716	0
FIRST BANCSHARES INC MS	COM	318916103	267,123	8,345	SH	DFND	14	1,345	7,000	0
FIRST BUSEY CORP	COM NEW	319383204	1,774,797	71,796	SH	DFND	14	14,596	57,200	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	2,221,995	2,930	SH	DFND	14	546	2,384	0
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	1,198	2	SH	DFND	28	0	2	0
FIRST COMWLTH FINL CORP PA	COM	319829107	3,234,767	231,551	SH	DFND	14	41,363	190,188	0
FIRST COMWLTH FINL CORP PA	COM	319829107	206,756	14,800	SH	DFND	16	0	14,800	0
FIRST COMWLTH FINL CORP PA	COM	319829107	759	54	SH	DFND	28	0	54	0
FIRST FINL BANCORP OH	COM	320209109	5,487,344	226,469	SH	DFND	14	24,031	202,438	0
FIRST FINL BANCORP OH	COM	320209109	34,397	1,420	SH	DFND	28	0	1,420	0
FIRST FINL BANKSHARES INC	COM	32020R109	487,861	14,182	SH	DFND	14	13,847	335	0

FIRST FINL BANKSHARES INC	COM	32020R109	557,409	16,204	SH	DFND	28	0	16,204	0
FIRST FINL CORP IND	COM	320218100	1,402,260	30,431	SH	DFND	14	1,072	29,359	0
FIRST FINL CORP IND	COM	320218100	417	9	SH	DFND	28	0	9	0
FIRST FNDTN INC	COM	32026V104	1,085,168	75,727	SH	DFND	14	16,427	59,300	0
FIRST FNDTN INC	COM	32026V104	174,895	12,205	SH	DFND	28	0	12,205	0
FIRST HORIZON CORPORATION	COM	320517105	1,247,050	50,900	SH	DFND	14	42,211	8,689	0
FIRST HORIZON CORPORATION	COM	320517105	9,800	400	SH	DFND	16	0	400	0
FIRST HORIZON CORPORATION	COM	320517105	980	40	SH	DFND	28	0	40	0
FIRST HAWAIIAN INC	COM	32051X108	3,232,554	124,138	SH	DFND	14	5,950	118,188	0
FIRST INDL RLTY TR INC	COM	32054K103	507,454	10,515	SH	DFND	14	8,527	1,988	0
FIRST INDL RLTY TR INC	COM	32054K103	83,912	1,739	SH	DFND	28	0	1,739	0
FIRST INDL RLTY TR INC	COM	32054K103	13,326,082	276,131	SH	DFND	3	0	276,131	0
FIRST INTERNET BANCORP	COM	320557101	1,173,525	48,333	SH	DFND	14	13,915	34,418	0
FIRST INTERNET BANCORP	COM	320557101	690,766	28,450	SH	DFND	16	0	28,450	0
FIRST INTST BANCSYSTEM INC	COM CL A	32055Y201	613,144	15,864	SH	DFND	14	6,864	9,000	0
FIRST INTST BANCSYSTEM INC	COM CL A	32055Y201	34,785	900	SH	DFND	16	0	900	0
FIRST LONG IS CORP	COM	320734106	188,370	10,465	SH	DFND	14	1,965	8,500	0
FIRST MERCHANTS CORP	COM	320817109	1,426,394	34,697	SH	DFND	14	4,497	30,200	0
FIRST MERCHANTS CORP	COM	320817109	24,266	590	SH	DFND	28	0	590	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	19,185,120	157,397	SH	DFND	14	65,128	92,269	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	45,343	372	SH	DFND	16	0	372	0
FIRST REP BK SAN FRANCISCO C	COM	33616C100	432,660	3,550	SH	DFND	28	0	3,550	0
FIRST SOLAR INC	COM	336433107	26,588,324	177,504	SH	DFND	14	54,207	123,297	0
FIRST SOLAR INC	COM	336433107	139,305	930	SH	DFND	16	0	930	0
FIRST SOLAR INC	COM	336433107	123,427	824	SH	DFND	28	0	824	0
1ST SOURCE CORP	COM	336901103	659,590	12,424	SH	DFND	14	12,424	0	0
FIRST TR EXCHANGE TRADED FD	WTR ETF	33733B100	502,724	6,335	SH	DFND	28	0	6,335	0
FIRST TR EXCHANGE-TRADED FD	CAP STRENGTH ET	33733E104	600,879	8,017	SH	DFND	28	0	8,017	0
FIRST TR EXCHANGE-TRADED FD	DJ INTERNT IDX	33733E302	268,590	2,181	SH	DFND	28	0	2,181	0
FIRST TR EXCHANGE TRADED FD	HLTH CARE ALPH	33734X143	361,262	3,323	SH	DFND	28	0	3,323	0
FIRST TR EXCHANGE-TRADED FD	RISNG DIVD ACHI	33738R506	39,528	900	SH	DFND	18	0	900	0
FIRST TR EXCHANGE-TRADED FD	RISNG DIVD ACHI	33738R506	4,568,650	104,022	SH	DFND	28	0	104,022	0
FIRST WATCH RESTAURANT GROUP	COM	33748L101	375,728	27,770	SH	DFND	14	7,770	20,000	0
FIRST WATCH RESTAURANT GROUP	COM	33748L101	87,945	6,500	SH	DFND	16	0	6,500	0
FIRSTCASH HOLDINGS INC	COM	33768G107	361,024	4,154	SH	DFND	14	4,059	95	0
FIRSTCASH HOLDINGS INC	COM	33768G107	238,574	2,745	SH	DFND	28	0	2,745	0
FISERV INC	COM	337738108	55,686,134	550,966	SH	DFND	14	226,429	324,537	0

FISERV INC	COM	337738108	132,604	1,312	SH	DFND	16	0	1,312	0
FISERV INC	COM	337738108	532,841	5,272	SH	DFND	28	0	5,272	0
FIRSTENERGY CORP	COM	337932107	19,843,785	473,147	SH	DFND	14	194,067	279,080	0
FIRSTENERGY CORP	COM	337932107	47,057	1,122	SH	DFND	16	0	1,122	0
FIRSTENERGY CORP	COM	337932107	241,560	5,760	SH	DFND	28	0	5,760	0
FISKER INC	CL A COM STK	33813J106	83,656	11,507	SH	DFND	14	11,507	0	0
FIVE BELOW INC	COM	33829M101	3,418,543	19,328	SH	DFND	14	11,908	7,420	0
FIVE BELOW INC	COM	33829M101	37,143	210	SH	DFND	16	0	210	0
FIVE BELOW INC	COM	33829M101	610,962	3,454	SH	DFND	28	0	3,454	0
FIVE9 INC	COM	338307101	138,434	2,040	SH	DFND	14	2,040	0	0
FIVE9 INC	COM	338307101	87,132	1,284	SH	DFND	28	0	1,284	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	11,652,108	63,437	SH	DFND	14	26,355	37,082	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	29,572	161	SH	DFND	16	0	161	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	49,226	268	SH	DFND	28	0	268	0
FLEXSHARES TR	MORNSTAR UPSTR	33939L407	694,088	15,967	SH	DFND	28	0	15,967	0
FLOOR & DECOR HLDGS INC	CL A	339750101	199,838	2,870	SH	DFND	14	2,870	0	0
FLOOR & DECOR HLDGS INC	CL A	339750101	737,034	10,585	SH	DFND	28	0	10,585	0
FLUOR CORP NEW	COM	343412102	609,427	17,583	SH	DFND	14	15,019	2,564	0
FLUOR CORP NEW	COM	343412102	93,582	2,700	SH	DFND	16	0	2,700	0
FLUOR CORP NEW	COM	343412102	7,556	218	SH	DFND	28	0	218	0
FLOWERS FOODS INC	COM	343498101	397,618	13,835	SH	DFND	14	11,426	2,409	0
FLOWERS FOODS INC	COM	343498101	173,187	6,026	SH	DFND	18	0	6,026	0
FLOWSERVE CORP	COM	34354P105	274,034	8,932	SH	DFND	14	7,270	1,662	0
FLOWSERVE CORP	COM	34354P105	27,479	896	SH	DFND	28	0	896	0
FLUENT INC	COM	34380C102	31,174	28,600	SH	DFND	14	14,300	14,300	0
STANDARD BIOTOOLS INC	COM	34385P108	25,506	21,800	SH	DFND	14	11,400	10,400	0
FLUSHING FINL CORP	COM	343873105	1,135,009	58,566	SH	DFND	14	15,566	43,000	0
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	709,605	9,084	SH	DFND	28	0	9,084	0
FOOT LOCKER INC	COM	344849104	3,983,671	105,416	SH	DFND	14	13,096	92,320	0
FORD MTR CO DEL	COM	345370860	52,763,938	4,536,882	SH	DFND	14	2,064,291	2,472,591	0
FORD MTR CO DEL	COM	345370860	94,645	8,138	SH	DFND	16	0	8,138	0
FORD MTR CO DEL	COM	345370860	257,023	22,100	SH	DFND	18	0	22,100	0
FORD MTR CO DEL	COM	345370860	399,638	34,363	SH	DFND	28	0	34,363	0
FORESTAR GROUP INC	COM	346232101	1,787,437	115,992	SH	DFND	14	1,492	114,500	0
FORMFACTOR INC	COM	346375108	1,732,251	77,924	SH	DFND	14	7,449	70,475	0
FORMFACTOR INC	COM	346375108	27,009	1,215	SH	DFND	28	0	1,215	0
FORRESTER RESH INC	COM	346563109	407,914	11,407	SH	DFND	14	1,148	10,259	0
FORTINET INC	COM	34959E109	27,670,518	565,975	SH	DFND	14	230,780	335,195	0
FORTINET INC	COM	34959E109	65,513	1,340	SH	DFND	16	0	1,340	0
FORTINET INC	COM	34959E109	2,480,923	50,745	SH	DFND	28	0	50,745	0
FORTIVE CORP	COM	34959J108	19,754,305	307,460	SH	DFND	14	126,214	181,246	0
FORTIVE CORP	COM	34959J108	46,196	719	SH	DFND	16	0	719	0
FORTIVE CORP	COM	34959J108	91,441	1,423	SH	DFND	28	0	1,423	0
FORTUNE BRANDS INNOVATIONS I	COM	34964C106	1,470,925	25,756	SH	DFND	14	7,383	18,373	0

FORTUNE BRANDS INNOVATIONS I	COM	34964C106	9,065	159	SH	DFND	28	0	159	0
FORWARD AIR CORP	COM	349853101	2,827,520	26,957	SH	DFND	14	2,627	24,330	0
FORWARD AIR CORP	COM	349853101	101,324	966	SH	DFND	18	0	966	0
FORWARD AIR CORP	COM	349853101	68,643	654	SH	DFND	28	0	654	0
FOSSIL GROUP INC	COM	34988V106	65,409	15,176	SH	DFND	14	9,276	5,900	0
FOUR CORNERS PPTY TR INC	COM	35086T109	2,146,148	82,767	SH	DFND	14	7,590	75,177	0
FOUR CORNERS PPTY TR INC	COM	35086T109	13,550	523	SH	DFND	28	0	523	0
FOX CORP	CL A COM	35137L105	12,713,489	418,620	SH	DFND	14	115,571	303,049	0
FOX CORP	CL A COM	35137L105	18,647	614	SH	DFND	16	0	614	0
FOX CORP	CL A COM	35137L105	75,925	2,500	SH	DFND	18	0	2,500	0
FOX CORP	CL A COM	35137L105	1,215	40	SH	DFND	28	0	40	0
FOX CORP	CL B COM	35137L204	5,767,412	202,721	SH	DFND	14	56,780	145,941	0
FOX CORP	CL B COM	35137L204	7,966	280	SH	DFND	16	0	280	0
FOX CORP	CL B COM	35137L204	797	28	SH	DFND	28	0	28	0
FOX FACTORY HLDG CORP	COM	35138V102	419,111	4,594	SH	DFND	14	4,502	92	0
FOX FACTORY HLDG CORP	COM	35138V102	70,886	777	SH	DFND	18	0	777	0
FOX FACTORY HLDG CORP	COM	35138V102	54,008	592	SH	DFND	28	0	592	0
FRANKLIN BSP RLTY TR INC	COMMON STOCK	35243J101	1,065,901	82,628	SH	DFND	14	7,174	75,454	0
FRANKLIN ELEC INC	COM	353514102	3,165,836	39,697	SH	DFND	14	4,110	35,587	0
FRANKLIN ELEC INC	COM	353514102	113,005	1,417	SH	DFND	28	0	1,417	0
FRANKLIN RESOURCES INC	COM	354613101	12,893,040	488,743	SH	DFND	14	123,494	365,249	0
FRANKLIN RESOURCES INC	COM	354613101	15,169	575	SH	DFND	16	0	575	0
FRANKLIN RESOURCES INC	COM	354613101	12,557	476	SH	DFND	28	0	476	0
FRANKLIN STR PPTYS CORP	COM	35471R106	4,952,810	1,814,216	SH	DFND	14	272,623	1,541,593	0
FRANKLIN STR PPTYS CORP	COM	35471R106	732,596	268,350	SH	DFND	16	0	268,350	0
FREEPORT-MCMORAN INC	CL B	35671D857	46,991,256	1,236,612	SH	DFND	14	515,511	721,101	0
FREEPORT-MCMORAN INC	CL B	35671D857	111,872	2,944	SH	DFND	16	0	2,944	0
FREEPORT-MCMORAN INC	CL B	35671D857	98,154	2,583	SH	DFND	28	0	2,583	0
FRONTDOOR INC	COM	35905A109	1,714,960	82,450	SH	DFND	14	7,850	74,600	0
FRONTIER COMMUNICATIONS PARE	COM	35909D109	4,883,369	191,655	SH	DFND	14	40,890	150,765	0
FRONTIER COMMUNICATIONS PARE	COM	35909D109	1,602,488	62,892	SH	DFND	3	0	62,892	0
FRONTIER GROUP HLDGS INC	COM	35909R108	4,420,465	430,425	SH	DFND	14	160,025	270,400	0
FRONTIER GROUP HLDGS INC	COM	35909R108	1,320,722	128,600	SH	DFND	16	0	128,600	0
FUELCELL ENERGY INC	COM	35952H601	81,212	29,213	SH	DFND	14	29,213	0	0
FUBOTV INC	COM	35953D104	19,236	11,055	SH	DFND	14	11,055	0	0
FULGENT GENETICS INC	COM	359664109	2,876,420	96,589	SH	DFND	14	1,955	94,634	0
FULGENT GENETICS INC	COM	359664109	110,186	3,700	SH	DFND	16	0	3,700	0
FULLER H B CO	COM	359694106	3,843,058	53,659	SH	DFND	14	4,857	48,802	0
FULLER H B CO	COM	359694106	426,929	5,961	SH	DFND	28	0	5,961	0

FULTON FINL CORP PA	COM	360271100	3,759,687	223,392	SH	DFND	14	66,374	157,018	0
FULTON FINL CORP PA	COM	360271100	25,245	1,500	SH	DFND	16	0	1,500	0
FULTON FINL CORP PA	COM	360271100	2,123	126	SH	DFND	28	0	126	0
FUNKO INC	COM CL A	361008105	197,253	18,080	SH	DFND	14	17,780	300	0
FUTUREFUEL CORP	COM	36116M106	212,990	26,198	SH	DFND	14	2,615	23,583	0
GATX CORP	COM	361448103	399,838	3,760	SH	DFND	14	3,668	92	0
GATX CORP	COM	361448103	325,577	3,062	SH	DFND	28	0	3,062	0
GEO GROUP INC NEW	COM	36162J106	5,197,987	474,702	SH	DFND	14	56,196	418,506	0
GEO GROUP INC NEW	COM	36162J106	62,415	5,700	SH	DFND	16	0	5,700	0
G III APPAREL GROUP LTD	COM	36237H101	2,292,641	167,224	SH	DFND	14	52,208	115,016	0
G III APPAREL GROUP LTD	COM	36237H101	126,132	9,200	SH	DFND	16	0	9,200	0
G III APPAREL GROUP LTD	COM	36237H101	15,383	1,122	SH	DFND	28	0	1,122	0
GMS INC	COM	36251C103	24,693,230	495,848	SH	DFND	14	228,969	266,879	0
GMS INC	COM	36251C103	1,935,726	38,870	SH	DFND	16	0	38,870	0
GMS INC	COM	36251C103	112,448	2,258	SH	DFND	18	0	2,258	0
GXO LOGISTICS INCORPORATED	COMMON STOCK	36262G101	326,237	7,642	SH	DFND	14	6,399	1,243	0
GXO LOGISTICS INCORPORATED	COMMON STOCK	36262G101	22,370	524	SH	DFND	28	0	524	0
GALLAGHER ARTHUR J & CO	COM	363576109	34,160,997	181,187	SH	DFND	14	74,994	106,193	0
GALLAGHER ARTHUR J & CO	COM	363576109	80,695	428	SH	DFND	16	0	428	0
GALLAGHER ARTHUR J & CO	COM	363576109	3,194,922	16,946	SH	DFND	28	0	16,946	0
GAMING & LEISURE PPTYS INC	COM	36467J108	2,950,221	56,637	SH	DFND	14	53,642	2,995	0
GAMING & LEISURE PPTYS INC	COM	36467J108	250,535	4,810	SH	DFND	28	0	4,810	0
GAMESTOP CORP NEW	CL A	36467W109	342,876	18,574	SH	DFND	14	15,184	3,390	0
GANNETT CO INC	COM	36472T109	349,554	172,194	SH	DFND	14	12,618	159,576	0
GAP INC	COM	364760108	353,188	31,311	SH	DFND	14	11,945	19,366	0
GARTNER INC	COM	366651107	43,161,384	128,403	SH	DFND	14	41,596	86,807	0
GARTNER INC	COM	366651107	56,135	167	SH	DFND	16	0	167	0
GARTNER INC	COM	366651107	776,887	2,311	SH	DFND	28	0	2,311	0
GENERAC HLDGS INC	COM	368736104	5,421,548	53,860	SH	DFND	14	22,464	31,396	0
GENERAC HLDGS INC	COM	368736104	12,884	128	SH	DFND	16	0	128	0
GENERAC HLDGS INC	COM	368736104	303,158	3,012	SH	DFND	28	0	3,012	0
GENERAL DYNAMICS CORP	COM	369550108	161,334,520	650,254	SH	DFND	14	172,888	477,366	0
GENERAL DYNAMICS CORP	COM	369550108	113,634	458	SH	DFND	16	0	458	0
GENERAL DYNAMICS CORP	COM	369550108	870,568	3,509	SH	DFND	28	0	3,509	0
GENERAL ELECTRIC CO	COM NEW	369604301	98,941,997	1,180,833	SH	DFND	14	480,077	700,756	0
GENERAL ELECTRIC CO	COM NEW	369604301	188,863	2,254	SH	DFND	16	0	2,254	0
GENERAL ELECTRIC CO	COM NEW	369604301	79,265	946	SH	DFND	18	0	946	0
GENERAL ELECTRIC CO	COM NEW	369604301	113,608	1,356	SH	DFND	28	0	1,356	0
GENERAL MLS INC	COM	370334104	43,937,568	524,002	SH	DFND	14	211,836	312,166	0
GENERAL MLS INC	COM	370334104	102,884	1,227	SH	DFND	16	0	1,227	0
GENERAL MLS INC	COM	370334104	327,015	3,900	SH	DFND	18	0	3,900	0
GENERAL MLS INC	COM	370334104	74,440	888	SH	DFND	28	0	888	0
GENERAL MTRS CO	COM	37045V100	127,141,001	3,779,459	SH	DFND	14	1,163,255	2,616,204	0

GENERAL MTRS CO	COM	37045V100	98,565	2,930	SH	DFND	16	0	2,930	0
GENERAL MTRS CO	COM	37045V100	212,992	6,332	SH	DFND	28	0	6,332	0
GENERAL MTRS CO	COM	37045V100	27,719	824	SH	DFND	3	0	824	0
GENESCO INC	COM	371532102	2,548,311	55,374	SH	DFND	14	18,229	37,145	0
GENTEX CORP	COM	371901109	3,016,635	110,621	SH	DFND	14	92,218	18,403	0
GENTEX CORP	COM	371901109	68,175	2,500	SH	DFND	16	0	2,500	0
GENMAB A/S	SPONSORED ADS	372303206	819,248	19,331	SH	DFND	28	0	19,331	0
GENUINE PARTS CO	COM	372460105	40,047,670	230,809	SH	DFND	14	58,596	172,213	0
GENUINE PARTS CO	COM	372460105	49,450	285	SH	DFND	16	0	285	0
GENUINE PARTS CO	COM	372460105	353,960	2,040	SH	DFND	18	0	2,040	0
GENUINE PARTS CO	COM	372460105	866,639	4,995	SH	DFND	28	0	4,995	0
GENWORTH FINL INC	COM CL A	37247D106	7,037,181	1,330,280	SH	DFND	14	280,180	1,050,100	0
GENWORTH FINL INC	COM CL A	37247D106	1,370,110	259,000	SH	DFND	16	0	259,000	0
GENTHERM INC	COM	37253A103	2,190,088	33,544	SH	DFND	14	3,152	30,392	0
GENTHERM INC	COM	37253A103	116,739	1,788	SH	DFND	28	0	1,788	0
GERDAU SA	SPON ADR REP PF	373737105	84,772	15,302	SH	DFND	28	0	15,302	0
GERON CORP	COM	374163103	517,498	213,842	SH	DFND	14	177,142	36,700	0
GERON CORP	COM	374163103	35,090	14,500	SH	DFND	16	0	14,500	0
GETTY RLTY CORP NEW	COM	374297109	1,454,839	42,979	SH	DFND	14	3,820	39,159	0
GETTY RLTY CORP NEW	COM	374297109	200,021	5,909	SH	DFND	28	0	5,909	0
GEVO INC	COM PAR	374396406	28,453	14,975	SH	DFND	14	14,975	0	0
GIBRALTAR INDS INC	COM	374689107	1,438,154	31,346	SH	DFND	14	2,992	28,354	0
GIBRALTAR INDS INC	COM	374689107	150,330	3,277	SH	DFND	28	0	3,277	0
GILEAD SCIENCES INC	COM	375558103	180,312,815	2,100,324	SH	DFND	14	680,971	1,419,353	0
GILEAD SCIENCES INC	COM	375558103	221,836	2,584	SH	DFND	16	0	2,584	0
GILEAD SCIENCES INC	COM	375558103	2,329,634	27,136	SH	DFND	28	0	27,136	0
GINKGO BIOWORKS HOLDINGS INC	CL A SHS	37611X100	59,032	34,930	SH	DFND	14	27,925	7,005	0
GLACIER BANCORP INC NEW	COM	37637Q105	590,075	11,940	SH	DFND	14	11,661	279	0
GLACIER BANCORP INC NEW	COM	37637Q105	155,281	3,142	SH	DFND	28	0	3,142	0
GLATFELTER CORPORATION	COM	377320106	528,948	190,269	SH	DFND	14	88,469	101,800	0
GLATFELTER CORPORATION	COM	377320106	107,030	38,500	SH	DFND	16	0	38,500	0
GLAUKOS CORP	COM	377322102	2,089,171	47,829	SH	DFND	14	4,189	43,640	0
GSK PLC	SPONSORED ADR	37733W204	364,213	10,365	SH	DFND	28	0	10,365	0
GLOBALSTAR INC	COM	378973408	363,263	273,130	SH	DFND	14	125,180	147,950	0
GLOBALSTAR INC	COM	378973408	104,139	78,300	SH	DFND	16	0	78,300	0
GLOBAL NET LEASE INC	COM NEW	379378201	3,965,081	315,440	SH	DFND	14	9,818	305,622	0
GLOBAL NET LEASE INC	COM NEW	379378201	113	9	SH	DFND	28	0	9	0
GLOBAL PMTS INC	COM	37940X102	28,840,641	290,381	SH	DFND	14	109,143	181,238	0
GLOBAL PMTS INC	COM	37940X102	54,427	548	SH	DFND	16	0	548	0
GLOBAL PMTS INC	COM	37940X102	266,635	2,685	SH	DFND	28	0	2,685	0
GLOBAL MED REIT INC	COM NEW	37954A204	589,476	62,181	SH	DFND	14	4,281	57,900	0
GLOBAL X FDS	US PFD ETF	37954Y657	1,292,129	66,708	SH	DFND	28	0	66,708	0
GLOBAL X FDS	US INFR DEV ETF	37954Y673	693,050	26,163	SH	DFND	28	0	26,163	0
GLOBAL X FDS	RBTCs ARTFL INT	37954Y715	278,181	13,537	SH	DFND	28	0	13,537	0
GLOBAL X FDS	LITHIUM BTRY ET	37954Y855	1,196,244	20,410	SH	DFND	28	0	20,410	0
GLOBUS MED INC	CL A	379577208	405,143	5,455	SH	DFND	14	4,530	925	0

GLOBAL MED INC	CL A	379577208	942,932	12,696	SH	DFND	28	0	12,696	0
GLOBE LIFE INC	COM	37959E102	11,621,623	96,405	SH	DFND	14	32,027	64,378	0
GLOBE LIFE INC	COM	37959E102	22,181	184	SH	DFND	16	0	184	0
GLOBE LIFE INC	COM	37959E102	70,182	582	SH	DFND	28	0	582	0
GODADDY INC	CL A	380237107	4,962,811	66,330	SH	DFND	14	4,350	61,980	0
GODADDY INC	CL A	380237107	162,621	2,174	SH	DFND	28	0	2,174	0
GOGO INC	COM	38046C109	942,072	63,826	SH	DFND	14	4,446	59,380	0
GOLDEN ENTMT INC	COM	381013101	1,051,763	28,122	SH	DFND	14	2,012	26,110	0
GOLDEN ENTMT INC	COM	381013101	52,360	1,400	SH	DFND	16	0	1,400	0
GOLDEN ENTMT INC	COM	381013101	57,970	1,550	SH	DFND	18	0	1,550	0
GOLDMAN SACHS GROUP INC	COM	38141G104	237,619,990	692,003	SH	DFND	14	217,355	474,648	0
GOLDMAN SACHS GROUP INC	COM	38141G104	239,679	698	SH	DFND	16	0	698	0
GOLDMAN SACHS GROUP INC	COM	38141G104	894,721	2,606	SH	DFND	28	0	2,606	0
GOLDMAN SACHS ETF TR	ACTIVEBETA INT	381430107	1,711,206	59,458	SH	DFND	28	0	59,458	0
GOLDMAN SACHS ETF TR	ACTIVEBETA US L	381430503	240,472	3,159	SH	DFND	28	0	3,159	0
GOODYEAR TIRE & RUBR CO	COM	382550101	16,037,954	1,580,094	SH	DFND	14	746,274	833,820	0
GOODYEAR TIRE & RUBR CO	COM	382550101	1,427,090	140,600	SH	DFND	16	0	140,600	0
GRACO INC	COM	384109104	716,184	10,648	SH	DFND	14	9,658	990	0
GRACO INC	COM	384109104	455,161	6,767	SH	DFND	28	0	6,767	0
GRAFTECH INTL LTD	COM	384313508	68,387	14,367	SH	DFND	14	14,367	0	0
GRAHAM HLDGS CO	COM CL B	384637104	1,932,868	3,199	SH	DFND	14	380	2,819	0
GRAINGER W W INC	COM	384802104	50,380,675	90,572	SH	DFND	14	28,122	62,450	0
GRAINGER W W INC	COM	384802104	54,513	98	SH	DFND	16	0	98	0
GRAINGER W W INC	COM	384802104	1,108,467	1,993	SH	DFND	28	0	1,993	0
GRAND CANYON ED INC	COM	38526M106	264,150	2,500	SH	DFND	14	1,757	743	0
GRAND CANYON ED INC	COM	38526M106	5,283	50	SH	DFND	16	0	50	0
GRAND CANYON ED INC	COM	38526M106	288,156	2,727	SH	DFND	28	0	2,727	0
GRANITE CONSTR INC	COM	387328107	1,547,885	44,137	SH	DFND	14	4,117	40,020	0
GRANITE PT MTG TR INC	COM STK	38741L107	2,114,402	394,478	SH	DFND	14	82,772	311,706	0
GRANITE PT MTG TR INC	COM STK	38741L107	285,152	53,200	SH	DFND	16	0	53,200	0
GRAPHIC PACKAGING HLDG CO	COM	388689101	849,038	38,159	SH	DFND	14	8,539	29,620	0
GRAPHIC PACKAGING HLDG CO	COM	388689101	4,057	182	SH	DFND	28	0	182	0
GRAY TELEVISION INC	COM	389375106	3,781,907	337,972	SH	DFND	14	82,512	255,460	0
GRAY TELEVISION INC	COM	389375106	704,970	63,000	SH	DFND	16	0	63,000	0
GRAY TELEVISION INC	COM	389375106	26,868	2,401	SH	DFND	28	0	2,401	0
GREAT SOUTHN BANCORP INC	COM	390905107	283,232	4,761	SH	DFND	14	798	3,963	0
GREEN BRICK PARTNERS INC	COM	392709101	2,291,310	94,565	SH	DFND	14	2,980	91,585	0
GREEN DOT CORP	CL A	39304D102	1,676,619	105,981	SH	DFND	14	4,741	101,240	0
GREEN PLAINS INC	COM	393222104	1,806,515	59,230	SH	DFND	14	4,969	54,261	0
GREEN PLAINS INC	COM	393222104	1,342	44	SH	DFND	28	0	44	0
GREENBRIER COS INC	COM	393657101	1,106,993	33,015	SH	DFND	14	2,923	30,092	0
GREIF INC	CL A	397624107	10,363,519	154,541	SH	DFND	14	85,755	68,786	0
GREIF INC	CL A	397624107	2,226,392	33,200	SH	DFND	16	0	33,200	0
GRIFFON CORP	COM	398433102	5,980,831	167,109	SH	DFND	14	51,957	115,152	0

GRIFFON CORP	COM	398433102	1,037,910	29,000	SH	DFND	16	0	29,000	0
GRIFFON CORP	COM	398433102	861	24	SH	DFND	28	0	24	0
GRITSTONE BIO INC	COM	39868T105	46,920	13,600	SH	DFND	14	6,800	6,800	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	7,688,812	42,628	SH	DFND	14	9,115	33,513	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	1,154,368	6,400	SH	DFND	16	0	6,400	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	102,450	568	SH	DFND	18	0	568	0
GUESS INC	COM	401617105	643,293	31,092	SH	DFND	14	3,223	27,869	0
GUIDEWIRE SOFTWARE INC	COM	40171V100	197,502	3,157	SH	DFND	14	2,300	857	0
GUIDEWIRE SOFTWARE INC	COM	40171V100	74,008	1,183	SH	DFND	28	0	1,183	0
HF SINCLAIR CORP	COM	403949100	6,106,934	117,690	SH	DFND	14	66,133	51,557	0
HF SINCLAIR CORP	COM	403949100	46,701	900	SH	DFND	16	0	900	0
HF SINCLAIR CORP	COM	403949100	363,230	7,000	SH	DFND	18	0	7,000	0
HF SINCLAIR CORP	COM	403949100	15,394	297	SH	DFND	28	0	297	0
H & E EQUIPMENT SERVICES INC	COM	404030108	1,480,267	32,605	SH	DFND	14	13,265	19,340	0
H & E EQUIPMENT SERVICES INC	COM	404030108	413,140	9,100	SH	DFND	16	0	9,100	0
H & E EQUIPMENT SERVICES INC	COM	404030108	1,372	30	SH	DFND	28	0	30	0
HCA HEALTHCARE INC	COM	40412C101	44,144,481	183,966	SH	DFND	14	75,509	108,457	0
HCA HEALTHCARE INC	COM	40412C101	103,183	430	SH	DFND	16	0	430	0
HCA HEALTHCARE INC	COM	40412C101	106,415	443	SH	DFND	28	0	443	0
HDFC BANK LTD	SPONSORED ADS	40415F101	829,250	12,122	SH	DFND	28	0	12,122	0
HCI GROUP INC	COM	40416E103	274,992	6,946	SH	DFND	14	645	6,301	0
HNI CORP	COM	404251100	1,188,800	41,815	SH	DFND	14	3,952	37,863	0
HSBC HLDGS PLC	SPON ADR NEW	404280406	284,368	9,126	SH	DFND	28	0	9,126	0
HP INC	COM	40434L105	21,619,709	804,604	SH	DFND	14	319,020	485,584	0
HP INC	COM	40434L105	48,984	1,823	SH	DFND	16	0	1,823	0
HP INC	COM	40434L105	10,666	397	SH	DFND	28	0	397	0
HACKETT GROUP INC	COM	404609109	3,697,970	181,540	SH	DFND	14	45,160	136,380	0
HACKETT GROUP INC	COM	404609109	918,687	45,100	SH	DFND	16	0	45,100	0
HAEMONETICS CORP MASS	COM	405024100	7,813,878	99,350	SH	DFND	14	66,842	32,508	0
HAEMONETICS CORP MASS	COM	405024100	795,938	10,120	SH	DFND	16	0	10,120	0
HAEMONETICS CORP MASS	COM	405024100	89,740	1,141	SH	DFND	18	0	1,141	0
HAIN CELESTIAL GROUP INC	COM	405217100	1,458,918	90,168	SH	DFND	14	8,431	81,737	0
HAIN CELESTIAL GROUP INC	COM	405217100	2,945	182	SH	DFND	28	0	182	0
HALEON PLC	SPON ADS	405552100	209,304	26,163	SH	DFND	28	0	26,163	0
HALLIBURTON CO	COM	406216101	137,948,036	3,505,668	SH	DFND	14	931,570	2,574,098	0
HALLIBURTON CO	COM	406216101	73,624	1,871	SH	DFND	16	0	1,871	0
HALLIBURTON CO	COM	406216101	1,652,700	42,000	SH	DFND	18	0	42,000	0
HALLIBURTON CO	COM	406216101	85,968	2,185	SH	DFND	28	0	2,185	0
HALOZYME THERAPEUTICS INC	COM	40637H109	824,822	14,496	SH	DFND	14	14,148	348	0
HALOZYME THERAPEUTICS INC	COM	40637H109	438,585	7,708	SH	DFND	28	0	7,708	0
HAMILTON LANE INC	CL A	407497106	156,250	2,446	SH	DFND	14	2,446	0	0

HAMILTON LANE INC	CL A	407497106	122,077	1,911	SH	DFND	28	0	1,911	0
HANCOCK WHITNEY CORPORATION	COM	410120109	12,200,522	252,129	SH	DFND	14	117,029	135,100	0
HANCOCK WHITNEY CORPORATION	COM	410120109	2,191,583	45,290	SH	DFND	16	0	45,290	0
HANCOCK WHITNEY CORPORATION	COM	410120109	681	14	SH	DFND	28	0	14	0
HANESBRANDS INC	COM	410345102	160,660	25,261	SH	DFND	14	20,800	4,461	0
HANESBRANDS INC	COM	410345102	30,220	4,752	SH	DFND	28	0	4,752	0
HANMI FINL CORP	COM NEW	410495204	3,281,083	132,569	SH	DFND	14	32,181	100,388	0
HANMI FINL CORP	COM NEW	410495204	549,450	22,200	SH	DFND	16	0	22,200	0
HANOVER INS GROUP INC	COM	410867105	330,933	2,449	SH	DFND	14	1,928	521	0
HANOVER INS GROUP INC	COM	410867105	81,654	604	SH	DFND	28	0	604	0
HARBORONE BANCORP INC NEW	COM NEW	41165Y100	212,934	15,319	SH	DFND	14	3,419	11,900	0
HARLEY DAVIDSON INC	COM	412822108	4,800,307	115,392	SH	DFND	14	58,374	57,018	0
HARLEY DAVIDSON INC	COM	412822108	74,880	1,800	SH	DFND	16	0	1,800	0
HARLEY DAVIDSON INC	COM	412822108	79,747	1,917	SH	DFND	18	0	1,917	0
HARLEY DAVIDSON INC	COM	412822108	70,564	1,696	SH	DFND	28	0	1,696	0
HARMONIC INC	COM	413160102	1,373,417	104,841	SH	DFND	14	8,334	96,507	0
HARMONY BIOSCIENCES HLDGS IN	COM	413197104	3,086,812	56,022	SH	DFND	14	14,217	41,805	0
HARMONY BIOSCIENCES HLDGS IN	COM	413197104	661,200	12,000	SH	DFND	16	0	12,000	0
HARMONY BIOSCIENCES HLDGS IN	COM	413197104	22,150	402	SH	DFND	28	0	402	0
HARSCO CORP	COM	415864107	2,815,687	447,645	SH	DFND	14	97,678	349,967	0
HARSCO CORP	COM	415864107	471,121	74,900	SH	DFND	16	0	74,900	0
HARSCO CORP	COM	415864107	11,052	1,757	SH	DFND	28	0	1,757	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	39,484,150	520,693	SH	DFND	14	187,656	333,037	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	48,986	646	SH	DFND	16	0	646	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	15,997	211	SH	DFND	28	0	211	0
HASBRO INC	COM	418056107	6,905,661	113,189	SH	DFND	14	46,618	66,571	0
HASBRO INC	COM	418056107	16,656	273	SH	DFND	16	0	273	0
HASBRO INC	COM	418056107	66,836	1,095	SH	DFND	28	0	1,095	0
HASHICORP INC	COM CL A	418100103	10,936	400	SH	DFND	14	400	0	0
HASHICORP INC	COM CL A	418100103	344,484	12,600	SH	DFND	18	0	12,600	0
HAVERTY FURNITURE COS INC	COM	419596101	405,534	13,563	SH	DFND	14	1,477	12,086	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	4,816,182	115,082	SH	DFND	14	91,178	23,904	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	125,550	3,000	SH	DFND	16	0	3,000	0
HAWAIIAN HOLDINGS INC	COM	419879101	531,027	51,757	SH	DFND	14	4,413	47,344	0
HAWKINS INC	COM	420261109	1,197,526	31,024	SH	DFND	14	13,704	17,320	0
HAYNES INTL INC	COM NEW	420877201	775,405	16,971	SH	DFND	14	3,619	13,352	0
HAYNES INTL INC	COM NEW	420877201	86,811	1,900	SH	DFND	16	0	1,900	0
HEALTHCARE SVCS GROUP INC	COM	421906108	896,304	74,692	SH	DFND	14	6,916	67,776	0
HEALTHSTREAM INC	COM	42222N103	610,989	24,597	SH	DFND	14	2,517	22,080	0
HEALTHEQUITY INC	COM	42226A107	551,123	8,941	SH	DFND	14	8,735	206	0

HEALTH EQUITY INC	COM	42226A107	30,204	490	SH	DFND	28	0	490	0
HEALTHCARE RLTY TR	CL A COM	42226K105	3,677,969	190,865	SH	DFND	14	50,040	140,825	0
HEALTHCARE RLTY TR	CL A COM	42226K105	231,048	11,990	SH	DFND	28	0	11,990	0
HEALTHCARE RLTY TR	CL A COM	42226K105	7,528,905	390,706	SH	DFND	3	0	390,706	0
HEARTLAND EXPRESS INC	COM	422347104	715,320	46,631	SH	DFND	14	4,040	42,591	0
HEARTLAND FINL USA INC	COM	42234Q102	7,970,761	170,973	SH	DFND	14	40,249	130,724	0
HEARTLAND FINL USA INC	COM	42234Q102	1,519,812	32,600	SH	DFND	16	0	32,600	0
HEARTLAND FINL USA INC	COM	42234Q102	142,203	3,050	SH	DFND	28	0	3,050	0
HEALTHPEAK PROPERTIES INC	COM	42250P103	11,612,950	463,221	SH	DFND	14	191,960	271,261	0
HEALTHPEAK PROPERTIES INC	COM	42250P103	27,778	1,108	SH	DFND	16	0	1,108	0
HEALTHPEAK PROPERTIES INC	COM	42250P103	123,294	4,918	SH	DFND	18	0	4,918	0
HEALTHPEAK PROPERTIES INC	COM	42250P103	380,293	15,169	SH	DFND	28	0	15,169	0
HEALTHPEAK PROPERTIES INC	COM	42250P103	9,813,626	391,449	SH	DFND	3	0	391,449	0
HECLA MNG CO	COM	422704106	236,417	42,521	SH	DFND	14	42,521	0	0
HECLA MNG CO	COM	422704106	155,680	28,000	SH	DFND	16	0	28,000	0
HEICO CORP NEW	COM	422806109	5,095,471	33,165	SH	DFND	14	1,229	31,936	0
HEICO CORP NEW	COM	422806109	249,562	1,624	SH	DFND	28	0	1,624	0
HEICO CORP NEW	CL A	422806208	271,580	2,266	SH	DFND	14	2,166	100	0
HEICO CORP NEW	CL A	422806208	1,004,885	8,385	SH	DFND	28	0	8,385	0
HEIDRICK & STRUGGLES INTL IN	COM	422819102	907,403	32,442	SH	DFND	14	6,833	25,609	0
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	1,061,237	143,799	SH	DFND	14	13,225	130,574	0
HELLO GROUP INC	ADS	423403104	3,170,838	353,100	SH	DFND	14	0	353,100	0
HELLO GROUP INC	ADS	423403104	72,738	8,100	SH	DFND	16	0	8,100	0
HELMERICH & PAYNE INC	COM	423452101	6,922,946	139,660	SH	DFND	14	30,108	109,552	0
HELMERICH & PAYNE INC	COM	423452101	232,979	4,700	SH	DFND	16	0	4,700	0
HELMERICH & PAYNE INC	COM	423452101	1,499	30	SH	DFND	28	0	30	0
HENRY JACK & ASSOC INC	COM	426281101	10,912,458	62,158	SH	DFND	14	25,991	36,167	0
HENRY JACK & ASSOC INC	COM	426281101	27,563	157	SH	DFND	16	0	157	0
HENRY JACK & ASSOC INC	COM	426281101	497,534	2,834	SH	DFND	28	0	2,834	0
HERC HLDGS INC	COM	42704L104	243,141	1,848	SH	DFND	14	1,848	0	0
HERC HLDGS INC	COM	42704L104	76,574	582	SH	DFND	28	0	582	0
HERITAGE FINL CORP WASH	COM	42722X106	1,078,528	35,200	SH	DFND	14	3,103	32,097	0
HERITAGE GLOBAL INC	COM	42727E103	27,730	11,800	SH	DFND	14	5,900	5,900	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	3,116,250	365,757	SH	DFND	14	102,807	262,950	0
HERSHA HOSPITALITY TR	PR SHS BEN INT	427825500	662,856	77,800	SH	DFND	16	0	77,800	0
HERSHEY CO	COM	427866108	36,628,122	158,173	SH	DFND	14	58,405	99,768	0
HERSHEY CO	COM	427866108	71,555	309	SH	DFND	16	0	309	0
HERSHEY CO	COM	427866108	347,355	1,500	SH	DFND	18	0	1,500	0
HERSHEY CO	COM	427866108	317,983	1,373	SH	DFND	28	0	1,373	0
HESKA CORP	COM RESTRC NEW	42805E306	634,467	10,207	SH	DFND	14	921	9,286	0

HERTZ GLOBAL HLDGS INC	COM NEW	42806J700	1,699,672	110,440	SH	DFND	14	3,450	106,990	0
HESS CORP	COM	42809H107	35,256,877	248,603	SH	DFND	14	98,609	149,994	0
HESS CORP	COM	42809H107	80,128	565	SH	DFND	16	0	565	0
HESS CORP	COM	42809H107	144,593	1,020	SH	DFND	28	0	1,020	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	54,090,275	3,389,115	SH	DFND	14	968,060	2,421,055	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	42,310	2,651	SH	DFND	16	0	2,651	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	209,076	13,100	SH	DFND	18	0	13,100	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	2,011	126	SH	DFND	28	0	126	0
HEXCEL CORP NEW	COM	428291108	1,705,120	28,974	SH	DFND	14	25,000	3,974	0
HEXCEL CORP NEW	COM	428291108	41,195	700	SH	DFND	16	0	700	0
HEXCEL CORP NEW	COM	428291108	584,738	9,936	SH	DFND	28	0	9,936	0
HIBBETT INC	COM	428567101	1,132,111	16,595	SH	DFND	14	4,851	11,744	0
HIGHWOODS PPTYS INC	COM	431284108	5,771,463	206,271	SH	DFND	14	75,784	130,487	0
HIGHWOODS PPTYS INC	COM	431284108	41,970	1,500	SH	DFND	16	0	1,500	0
HIGHWOODS PPTYS INC	COM	431284108	204,914	7,324	SH	DFND	28	0	7,324	0
HILLENBRAND INC	COM	431571108	8,991,380	210,719	SH	DFND	14	41,961	168,758	0
HILLENBRAND INC	COM	431571108	1,920,150	45,000	SH	DFND	16	0	45,000	0
HILLMAN SOLUTIONS CORP	COM	431636109	72,136	10,005	SH	DFND	14	10,005	0	0
HILLMAN SOLUTIONS CORP	COM	431636109	184,864	25,640	SH	DFND	28	0	25,640	0
HILLTOP HOLDINGS INC	COM	432748101	3,898,779	129,916	SH	DFND	14	27,115	102,801	0
HILTON GRAND VACATIONS INC	COM	43283X105	2,823,633	73,265	SH	DFND	14	19,065	54,200	0
HILTON GRAND VACATIONS INC	COM	43283X105	1,025,164	26,600	SH	DFND	16	0	26,600	0
HILTON GRAND VACATIONS INC	COM	43283X105	148,379	3,850	SH	DFND	18	0	3,850	0
HILTON GRAND VACATIONS INC	COM	43283X105	1,927	50	SH	DFND	28	0	50	0
HILTON WORLDWIDE HLDGS INC	COM	43300A203	57,178,026	452,501	SH	DFND	14	112,059	340,442	0
HILTON WORLDWIDE HLDGS INC	COM	43300A203	69,245	548	SH	DFND	16	0	548	0
HILTON WORLDWIDE HLDGS INC	COM	43300A203	320,580	2,537	SH	DFND	28	0	2,537	0
HOLOGIC INC	COM	436440101	17,634,587	235,725	SH	DFND	14	88,151	147,574	0
HOLOGIC INC	COM	436440101	37,929	507	SH	DFND	16	0	507	0
HOLOGIC INC	COM	436440101	1,945,060	26,000	SH	DFND	18	0	26,000	0
HOLOGIC INC	COM	436440101	168,697	2,255	SH	DFND	28	0	2,255	0
HOME BANCSHARES INC	COM	436893200	461,543	20,252	SH	DFND	14	19,798	454	0
HOME BANCSHARES INC	COM	436893200	173,691	7,621	SH	DFND	28	0	7,621	0
HOME DEPOT INC	COM	437076102	415,973,722	1,316,956	SH	DFND	14	443,337	873,619	0
HOME DEPOT INC	COM	437076102	666,149	2,109	SH	DFND	16	0	2,109	0
HOME DEPOT INC	COM	437076102	780,174	2,470	SH	DFND	18	0	2,470	0
HOME DEPOT INC	COM	437076102	8,587,870	27,189	SH	DFND	28	0	27,189	0
HOMESTREET INC	COM	43785V102	1,186,133	43,007	SH	DFND	14	1,809	41,198	0
HOMETRUST BANCSHARES INC	COM	437872104	705,039	29,170	SH	DFND	14	2,280	26,890	0
HOMETRUST BANCSHARES INC	COM	437872104	377,052	15,600	SH	DFND	16	0	15,600	0

HONEYWELL INTL INC	COM	438516106	251,831,859	1,175,137	SH	DFND	14	332,913	842,224	0
HONEYWELL INTL INC	COM	438516106	297,020	1,386	SH	DFND	16	0	1,386	0
HONEYWELL INTL INC	COM	438516106	2,879,320	13,436	SH	DFND	28	0	13,436	0
HOOKIPA PHARMA INC	COM	43906K100	31,752	39,200	SH	DFND	14	19,600	19,600	0
HOPE BANCORP INC	COM	43940T109	5,232,270	408,452	SH	DFND	14	70,016	338,436	0
HOPE BANCORP INC	COM	43940T109	356,759	27,850	SH	DFND	16	0	27,850	0
HORACE MANN EDUCATORS CORP N	COM	440327104	1,556,012	41,638	SH	DFND	14	3,872	37,766	0
HORACE MANN EDUCATORS CORP N	COM	440327104	15,784	422	SH	DFND	28	0	422	0
HORIZON BANCORP INC	COM	440407104	1,607,438	106,594	SH	DFND	14	11,713	94,881	0
HORIZON BANCORP INC	COM	440407104	550,420	36,500	SH	DFND	16	0	36,500	0
HORMEL FOODS CORP	COM	440452100	14,541,610	319,245	SH	DFND	14	102,742	216,503	0
HORMEL FOODS CORP	COM	440452100	26,738	587	SH	DFND	16	0	587	0
HOST HOTELS & RESORTS INC	COM	44107P104	27,643,140	1,722,314	SH	DFND	14	259,833	1,462,481	0
HOST HOTELS & RESORTS INC	COM	44107P104	23,658	1,474	SH	DFND	16	0	1,474	0
HOST HOTELS & RESORTS INC	COM	44107P104	73,798	4,598	SH	DFND	18	0	4,598	0
HOST HOTELS & RESORTS INC	COM	44107P104	259,990	16,199	SH	DFND	28	0	16,199	0
HOST HOTELS & RESORTS INC	COM	44107P104	8,906,161	554,901	SH	DFND	3	0	554,901	0
HOSTESS BRANDS INC	CL A	44109J106	3,016,834	134,440	SH	DFND	14	11,900	122,540	0
HOSTESS BRANDS INC	CL A	44109J106	163,632	7,292	SH	DFND	28	0	7,292	0
HOULIHAN LOKEY INC	CL A	441593100	310,028	3,557	SH	DFND	14	3,557	0	0
HOULIHAN LOKEY INC	CL A	441593100	1,002,518	11,502	SH	DFND	28	0	11,502	0
HOWARD HUGHES CORP	COM	44267D107	492,680	6,447	SH	DFND	14	2,052	4,395	0
HOWARD HUGHES CORP	COM	44267D107	198,004	2,591	SH	DFND	18	0	2,591	0
HOWARD HUGHES CORP	COM	44267D107	535	7	SH	DFND	28	0	7	0
HOWMET AEROSPACE INC	COM	443201108	57,780,853	1,466,147	SH	DFND	14	208,826	1,257,321	0
HOWMET AEROSPACE INC	COM	443201108	29,518	749	SH	DFND	16	0	749	0
HOWMET AEROSPACE INC	COM	443201108	47,224	1,198	SH	DFND	28	0	1,198	0
HUB GROUP INC	CL A	443320106	4,340,154	54,600	SH	DFND	14	3,038	51,562	0
HUB GROUP INC	CL A	443320106	786,951	9,900	SH	DFND	16	0	9,900	0
HUB GROUP INC	CL A	443320106	37,837	476	SH	DFND	28	0	476	0
HUBBELL INC	COM	443510607	81,284,704	346,364	SH	DFND	14	82,252	264,112	0
HUBBELL INC	COM	443510607	173,663	740	SH	DFND	16	0	740	0
HUBBELL INC	COM	443510607	230,690	983	SH	DFND	18	0	983	0
HUBBELL INC	COM	443510607	1,877	8	SH	DFND	28	0	8	0
HUBSPOT INC	COM	443573100	376,158	1,301	SH	DFND	14	1,301	0	0
HUBSPOT INC	COM	443573100	185,043	640	SH	DFND	18	0	640	0
HUBSPOT INC	COM	443573100	270,684	936	SH	DFND	28	0	936	0
HUDSON PAC PPTYS INC	COM	444097109	14,716,586	1,512,496	SH	DFND	14	252,257	1,260,239	0
HUDSON PAC PPTYS INC	COM	444097109	506	52	SH	DFND	28	0	52	0
HUDSON PAC PPTYS INC	COM	444097109	427,556	43,942	SH	DFND	3	0	43,942	0
HUMANA INC	COM	444859102	69,976,934	136,623	SH	DFND	14	50,266	86,357	0
HUMANA INC	COM	444859102	137,267	268	SH	DFND	16	0	268	0
HUMANA INC	COM	444859102	7,580,412	14,800	SH	DFND	18	0	14,800	0

HUMANA INC	COM	444859102	139,935	273	SH	DFND	28	0	273	0
HUNT J B TRANS SVCS INC	COM	445658107	12,540,843	71,925	SH	DFND	14	29,645	42,280	0
HUNT J B TRANS SVCS INC	COM	445658107	30,687	176	SH	DFND	16	0	176	0
HUNT J B TRANS SVCS INC	COM	445658107	72,773	417	SH	DFND	28	0	417	0
HUNTINGTON BANCSHARES INC	COM	446150104	20,588,947	1,460,209	SH	DFND	14	554,185	906,024	0
HUNTINGTON BANCSHARES INC	COM	446150104	41,919	2,973	SH	DFND	16	0	2,973	0
HUNTINGTON BANCSHARES INC	COM	446150104	1,174,612	83,306	SH	DFND	28	0	83,306	0
HUNTINGTON INGALLS INDS INC	COM	446413106	7,976,222	34,577	SH	DFND	14	14,456	20,121	0
HUNTINGTON INGALLS INDS INC	COM	446413106	19,608	85	SH	DFND	16	0	85	0
HUNTINGTON INGALLS INDS INC	COM	446413106	189,342	821	SH	DFND	28	0	821	0
HUNTSMAN CORP	COM	447011107	742,235	27,010	SH	DFND	14	13,855	13,155	0
HUNTSMAN CORP	COM	447011107	91,783	3,340	SH	DFND	18	0	3,340	0
HUNTSMAN CORP	COM	447011107	8,679	316	SH	DFND	28	0	316	0
HYATT HOTELS CORP	COM CL A	448579102	943,032	10,426	SH	DFND	14	1,296	9,130	0
IAC INC	COM NEW	44891N208	1,219,890	27,475	SH	DFND	14	5,700	21,775	0
IAC INC	COM NEW	44891N208	7,104	160	SH	DFND	16	0	160	0
IAC INC	COM NEW	44891N208	31,258	704	SH	DFND	28	0	704	0
IAA INC	COM	449253103	330,760	8,269	SH	DFND	14	7,720	549	0
IAA INC	COM	449253103	136,560	3,414	SH	DFND	28	0	3,414	0
ICU MED INC	COM	44930G107	216,535	1,375	SH	DFND	14	1,150	225	0
ICU MED INC	COM	44930G107	14,205	90	SH	DFND	28	0	90	0
IPG PHOTONICS CORP	COM	44980X109	229,007	2,419	SH	DFND	14	2,012	407	0
IPG PHOTONICS CORP	COM	44980X109	13,585	144	SH	DFND	28	0	144	0
IRHYTHM TECHNOLOGIES INC	COM	450056106	1,014,914	10,835	SH	DFND	14	2,165	8,670	0
IRHYTHM TECHNOLOGIES INC	COM	450056106	777,461	8,300	SH	DFND	16	0	8,300	0
IRHYTHM TECHNOLOGIES INC	COM	450056106	22,668	242	SH	DFND	28	0	242	0
ISTAR INC	COM	45031U101	12,466,680	1,633,903	SH	DFND	14	730,295	903,608	0
ISTAR INC	COM	45031U101	338,009	44,300	SH	DFND	16	0	44,300	0
ITT INC	COM	45073V108	1,246,750	15,373	SH	DFND	14	13,274	2,099	0
ITT INC	COM	45073V108	21,897	270	SH	DFND	16	0	270	0
ITT INC	COM	45073V108	62,844	775	SH	DFND	28	0	775	0
ICICI BANK LIMITED	ADR	45104G104	1,042,927	47,644	SH	DFND	14	0	47,644	0
ICICI BANK LIMITED	ADR	45104G104	1,448,918	66,191	SH	DFND	28	0	66,191	0
IDACORP INC	COM	451107106	394,407	3,657	SH	DFND	14	3,018	639	0
IDACORP INC	COM	451107106	234,341	2,173	SH	DFND	28	0	2,173	0
IDEX CORP	COM	45167R104	55,065,204	241,165	SH	DFND	14	53,666	187,499	0
IDEX CORP	COM	45167R104	36,761	161	SH	DFND	16	0	161	0
IDEX CORP	COM	45167R104	2,076,899	9,096	SH	DFND	28	0	9,096	0
IDEXX LABS INC	COM	45168D104	28,826,454	70,660	SH	DFND	14	29,467	41,193	0
IDEXX LABS INC	COM	45168D104	70,577	173	SH	DFND	16	0	173	0
IDEXX LABS INC	COM	45168D104	2,302,649	5,644	SH	DFND	28	0	5,644	0
ILLINOIS TOOL WKS INC	COM	452308109	55,928,663	253,875	SH	DFND	14	100,250	153,625	0

ILLINOIS TOOL WKS INC	COM	452308109	124,910	567	SH	DFND	16	0	567	0
ILLINOIS TOOL WKS INC	COM	452308109	1,171,897	5,320	SH	DFND	28	0	5,320	0
ILLUMINA INC	COM	452327109	27,305,695	135,043	SH	DFND	14	55,915	79,128	0
ILLUMINA INC	COM	452327109	64,906	321	SH	DFND	16	0	321	0
ILLUMINA INC	COM	452327109	539,874	2,670	SH	DFND	28	0	2,670	0
IMMUNOGEN INC	COM	45253H101	2,242,277	452,072	SH	DFND	14	125,372	326,700	0
IMMUNOGEN INC	COM	45253H101	1,199,328	241,800	SH	DFND	16	0	241,800	0
IMMUNOGEN INC	COM	45253H101	2,172,480	438,000	SH	DFND	18	0	438,000	0
IMMUNOGEN INC	COM	45253H101	1,022	206	SH	DFND	28	0	206	0
IMMUNOVANT INC	COM	45258J102	1,573,183	88,630	SH	DFND	14	24,330	64,300	0
IMMUNOVANT INC	COM	45258J102	498,775	28,100	SH	DFND	16	0	28,100	0
IMMUNIC INC	COM	4525EP101	38,150	27,250	SH	DFND	14	13,750	13,500	0
IMPERIAL OIL LTD	COM NEW	453038408	2,243,687	46,100	SH	DFND	14	1,100	45,000	0
IMPERIAL OIL LTD	COM NEW	453038408	1,560	32	SH	DFND	28	0	32	0
IMPINJ INC	COM	453204109	7,487,128	68,576	SH	DFND	14	27,686	40,890	0
IMPINJ INC	COM	453204109	1,725,044	15,800	SH	DFND	16	0	15,800	0
INARI MED INC	COM	45332Y109	322,885	5,080	SH	DFND	14	4,960	120	0
INARI MED INC	COM	45332Y109	21,801	343	SH	DFND	28	0	343	0
INCYTE CORP	COM	45337C102	12,555,703	156,321	SH	DFND	14	65,485	90,836	0
INCYTE CORP	COM	45337C102	30,120	375	SH	DFND	16	0	375	0
INCYTE CORP	COM	45337C102	10,924	136	SH	DFND	28	0	136	0
INDEPENDENCE CONTRACT DRILLI	COM	453415606	34,662	10,600	SH	DFND	14	5,300	5,300	0
INDEPENDENCE RLTY TR INC	COM	45378A106	5,885,674	349,091	SH	DFND	14	22,156	326,935	0
INDEPENDENCE RLTY TR INC	COM	45378A106	36,471,535	2,163,199	SH	DFND	3	0	2,163,199	0
INDEPENDENT BK CORP MASS	COM	453836108	3,882,851	45,989	SH	DFND	14	4,222	41,767	0
INDEPENDENT BK CORP MASS	COM	453836108	1,959	23	SH	DFND	28	0	23	0
INDEPENDENT BK CORP MICH	COM NEW	453838609	238,243	9,960	SH	DFND	14	1,660	8,300	0
INDEPENDENT BANK GROUP INC	COM	45384B106	3,398,605	56,568	SH	DFND	14	3,329	53,239	0
INDEPENDENT BANK GROUP INC	COM	45384B106	119,800	1,994	SH	DFND	18	0	1,994	0
INDEPENDENT BANK GROUP INC	COM	45384B106	38,197	636	SH	DFND	28	0	636	0
INDUS REALTY TRUST INC	COM	45580R103	31,555	497	SH	DFND	14	497	0	0
INDUS REALTY TRUST INC	COM	45580R103	1,696,961	26,728	SH	DFND	3	0	26,728	0
INDUSTRIAL LOGISTICS PPTY'S T	COM SHS BEN INT	456237106	1,310,887	400,883	SH	DFND	14	81,266	319,617	0
INDUSTRIAL LOGISTICS PPTY'S T	COM SHS BEN INT	456237106	579	177	SH	DFND	3	0	177	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	29,526	53,200	SH	DFND	14	27,100	26,100	0
INFINERA CORP	COM	45667G103	96,416	14,305	SH	DFND	14	14,305	0	0
INFORMATION SVCS GROUP INC	COM	45675Y104	176,387	38,345	SH	DFND	14	1,845	36,500	0
INFORMATION SVCS GROUP INC	COM	45675Y104	53,360	11,600	SH	DFND	16	0	11,600	0
INFOSYS LTD	SPONSORED ADR	456788108	6,224,724	345,626	SH	DFND	14	0	345,626	0
INFOSYS LTD	SPONSORED ADR	456788108	100,006	5,553	SH	DFND	28	0	5,553	0

ING GROEP N.V.	SPONSORED ADR	456837103	167,882	13,795	SH	DFND	28	0	13,795	0
INGERSOLL RAND INC	COM	45687V106	18,181,537	347,972	SH	DFND	14	143,763	204,209	0
INGERSOLL RAND INC	COM	45687V106	43,786	838	SH	DFND	16	0	838	0
INGERSOLL RAND INC	COM	45687V106	315,765	6,043	SH	DFND	28	0	6,043	0
INGEVITY CORP	COM	45688C107	2,303,529	32,702	SH	DFND	14	17,627	15,075	0
INGEVITY CORP	COM	45688C107	795,972	11,300	SH	DFND	16	0	11,300	0
INGEVITY CORP	COM	45688C107	1,479	21	SH	DFND	28	0	21	0
INGLES MKTS INC	CL A	457030104	1,141,604	11,835	SH	DFND	14	4,180	7,655	0
INGLES MKTS INC	CL A	457030104	212,212	2,200	SH	DFND	16	0	2,200	0
INGREDION INC	COM	457187102	3,368,106	34,393	SH	DFND	14	27,873	6,520	0
INGREDION INC	COM	457187102	83,241	850	SH	DFND	16	0	850	0
INGREDION INC	COM	457187102	597,111	6,097	SH	DFND	28	0	6,097	0
INSIGHT ENTERPRISES INC	COM	45765U103	3,088,115	30,798	SH	DFND	14	2,882	27,916	0
INSIGHT ENTERPRISES INC	COM	45765U103	240,648	2,400	SH	DFND	16	0	2,400	0
INSIGHT ENTERPRISES INC	COM	45765U103	172,966	1,725	SH	DFND	18	0	1,725	0
INSIGHT ENTERPRISES INC	COM	45765U103	4,713	47	SH	DFND	28	0	47	0
INSMED INC	COM PAR \$.01	457669307	3,151,885	157,752	SH	DFND	14	56,652	101,100	0
INSMED INC	COM PAR \$.01	457669307	1,320,678	66,100	SH	DFND	16	0	66,100	0
INSMED INC	COM PAR \$.01	457669307	39,041	1,954	SH	DFND	28	0	1,954	0
INNOSPEC INC	COM	45768S105	2,569,751	24,983	SH	DFND	14	2,315	22,668	0
INSPIRE MED SYS INC	COM	457730109	1,699,938	6,749	SH	DFND	14	5,669	1,080	0
INSPIRE MED SYS INC	COM	457730109	277,068	1,100	SH	DFND	16	0	1,100	0
INSPIRE MED SYS INC	COM	457730109	1,561,656	6,200	SH	DFND	18	0	6,200	0
INSPIRE MED SYS INC	COM	457730109	41,812	166	SH	DFND	28	0	166	0
INOVIO PHARMACEUTICALS INC	COM NEW	45773H201	27,784	17,810	SH	DFND	14	17,810	0	0
INSTEEL INDS INC	COM	45774W108	541,263	19,668	SH	DFND	14	1,689	17,979	0
INSPERITY INC	COM	45778Q107	9,218,413	81,148	SH	DFND	14	47,489	33,659	0
INSPERITY INC	COM	45778Q107	1,868,720	16,450	SH	DFND	16	0	16,450	0
INSPERITY INC	COM	45778Q107	166,621	1,467	SH	DFND	28	0	1,467	0
INOGEN INC	COM	45780L104	1,382,578	70,146	SH	DFND	14	25,911	44,235	0
INOGEN INC	COM	45780L104	275,940	14,000	SH	DFND	16	0	14,000	0
INSTALLED BLDG PRODS INC	COM	45780R101	2,031,887	23,737	SH	DFND	14	2,300	21,437	0
INSTALLED BLDG PRODS INC	COM	45780R101	93,047	1,087	SH	DFND	18	0	1,087	0
INNOVIVA INC	COM	45781M101	931,541	70,305	SH	DFND	14	5,591	64,714	0
INNOVATIVE INDL PPTYS INC	COM	45781V101	2,861,921	28,238	SH	DFND	14	2,642	25,596	0
INSULET CORP	COM	45784P101	559,047	1,899	SH	DFND	14	1,899	0	0
INSULET CORP	COM	45784P101	69,844	237	SH	DFND	28	0	237	0
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	4,300,681	76,702	SH	DFND	14	63,406	13,296	0
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	112,140	2,000	SH	DFND	16	0	2,000	0
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	43,174	770	SH	DFND	28	0	770	0
INTEL CORP	COM	458140100	233,885,678	8,849,250	SH	DFND	14	2,636,974	6,212,276	0
INTEL CORP	COM	458140100	224,787	8,505	SH	DFND	16	0	8,505	0
INTEL CORP	COM	458140100	560,104	21,192	SH	DFND	28	0	21,192	0

INTEGER HLDGS CORP	COM	45826H109	6,771,310	98,909	SH	DFND	14	18,786	80,123	0
INTEGER HLDGS CORP	COM	45826H109	1,512,966	22,100	SH	DFND	16	0	22,100	0
INTEGER HLDGS CORP	COM	45826H109	215,930	3,154	SH	DFND	28	0	3,154	0
INTELLIA THERAPEUTICS INC	COM	45826J105	211,747	6,069	SH	DFND	14	6,069	0	0
INTELLIA THERAPEUTICS INC	COM	45826J105	23,132	663	SH	DFND	28	0	663	0
INTER PARFUMS INC	COM	458334109	1,741,221	18,040	SH	DFND	14	1,655	16,385	0
INTER PARFUMS INC	COM	458334109	167,269	1,733	SH	DFND	18	0	1,733	0
INTER PARFUMS INC	COM	458334109	184,350	1,910	SH	DFND	28	0	1,910	0
INTERACTIVE BROKERS GROUP IN	COM CL A	45841N107	1,118,676	15,462	SH	DFND	14	9,009	6,453	0
INTERACTIVE BROKERS GROUP IN	COM CL A	45841N107	24,599	340	SH	DFND	16	0	340	0
INTERACTIVE BROKERS GROUP IN	COM CL A	45841N107	188,608	2,607	SH	DFND	28	0	2,607	0
INTERFACE INC	COM	458665304	1,336,892	135,450	SH	DFND	14	38,770	96,680	0
INTERFACE INC	COM	458665304	169,764	17,200	SH	DFND	16	0	17,200	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	76,785,640	748,471	SH	DFND	14	199,005	549,466	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	118,286	1,153	SH	DFND	16	0	1,153	0
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	678,296	6,612	SH	DFND	28	0	6,612	0
INTERDIGITAL INC	COM	45867G101	1,484,400	30,000	SH	DFND	14	2,839	27,161	0
INTERDIGITAL INC	COM	45867G101	12,568	254	SH	DFND	28	0	254	0
INTERNATIONAL BANCSHARES COR	COM	459044103	2,870,708	62,734	SH	DFND	14	52,806	9,928	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	148,390,702	1,053,238	SH	DFND	14	342,793	710,445	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	262,901	1,866	SH	DFND	16	0	1,866	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	552,007	3,918	SH	DFND	18	0	3,918	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,324,783	9,403	SH	DFND	28	0	9,403	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	27,122,632	258,705	SH	DFND	14	97,550	161,155	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	54,517	520	SH	DFND	16	0	520	0
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	547,077	5,218	SH	DFND	28	0	5,218	0
INTERNATIONAL MNY EXPRESS IN	COM	46005L101	1,681,774	69,010	SH	DFND	14	66,710	2,300	0
INTERNATIONAL MNY EXPRESS IN	COM	46005L101	53,614	2,200	SH	DFND	16	0	2,200	0
INTERNATIONAL PAPER CO	COM	460146103	13,291,133	383,804	SH	DFND	14	139,811	243,993	0
INTERNATIONAL PAPER CO	COM	460146103	25,522	737	SH	DFND	16	0	737	0
INTERNATIONAL PAPER CO	COM	460146103	34,508	996	SH	DFND	28	0	996	0
INTERPUBLIC GROUP COS INC	COM	460690100	11,202,886	336,322	SH	DFND	14	139,764	196,558	0
INTERPUBLIC GROUP COS INC	COM	460690100	26,315	790	SH	DFND	16	0	790	0
INTERPUBLIC GROUP COS INC	COM	460690100	344,682	10,348	SH	DFND	28	0	10,348	0
INVESCO QQQ TR	UNIT SER 1	46090E103	13,730,718	51,565	SH	DFND	28	0	51,565	0

INTRA-CELLULAR THERAPIES INC	COM	46116X101	2,330,756	44,043	SH	DFND	14	14,823	29,220	0
INTRA-CELLULAR THERAPIES INC	COM	46116X101	1,137,780	21,500	SH	DFND	16	0	21,500	0
INTRA-CELLULAR THERAPIES INC	COM	46116X101	177,123	3,347	SH	DFND	28	0	3,347	0
INTUIT	COM	461202103	98,400,265	252,814	SH	DFND	14	110,422	142,392	0
INTUIT	COM	461202103	226,526	582	SH	DFND	16	0	582	0
INTUIT	COM	461202103	77,844	200	SH	DFND	18	0	200	0
INTUIT	COM	461202103	2,656,251	6,825	SH	DFND	28	0	6,825	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	79,959,773	301,337	SH	DFND	14	126,151	175,186	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	193,971	731	SH	DFND	16	0	731	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	10,189,440	38,400	SH	DFND	18	0	38,400	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	6,915,950	26,064	SH	DFND	28	0	26,064	0
INTREPID POTASH INC	COM	46121Y201	1,262,052	43,715	SH	DFND	14	915	42,800	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B704	1,266,890	99,520	SH	DFND	14	2,522	96,998	0
INVESCO EXCHANGE TRADED FD T	WILDERHIL CLAN	46137V134	300,443	7,838	SH	DFND	28	0	7,838	0
INVESCO EXCHANGE TRADED FD T	WATER RES ETF	46137V142	796,015	15,445	SH	DFND	28	0	15,445	0
INVESCO EXCHANGE TRADED FD T	S&P500 QUALITY	46137V241	268,914	6,112	SH	DFND	28	0	6,112	0
INVESCO EXCHANGE TRADED FD T	S&P500 EQL TEC	46137V282	428,746	1,765	SH	DFND	28	0	1,765	0
INVESCO EXCHANGE TRADED FD T	S&P500 EQL STP	46137V373	1,729,925	10,146	SH	DFND	28	0	10,146	0
INVESCO EXCHANGE TRADED FD T	S&P MDCP MOMNTU	46137V464	213,919	2,841	SH	DFND	28	0	2,841	0
INVESCO DB COMMDY INDX TRCK	UNIT	46138B103	1,900,696	77,107	SH	DFND	28	0	77,107	0
INVESCO EXCH TRADED FD TR II	S&P INTL LOW	46138E230	654,187	24,428	SH	DFND	28	0	24,428	0
INVESCO EXCH TRADED FD TR II	S&P 500 MOMNTM	46138E339	379,658	6,686	SH	DFND	28	0	6,686	0
INVESCO EXCH TRADED FD TR II	S&P500 LOW VOL	46138E354	1,482,256	23,197	SH	DFND	28	0	23,197	0
INVESCO EXCH TRADED FD TR II	S&P500 HDL VOL	46138E362	1,217,681	27,782	SH	DFND	28	0	27,782	0
INVESCO EXCH TRADED FD TR II	PFD ETF	46138E511	12,461,094	1,114,588	SH	DFND	14	0	1,114,588	0
INVESCO EXCH TRADED FD TR II	PFD ETF	46138E511	614,925	55,002	SH	DFND	28	0	55,002	0
INVESCO EXCH TRADED FD TR II	NATL AMT MUNI	46138E537	1,146,435	49,975	SH	DFND	28	0	49,975	0
INVESCO EXCH TRADED FD TR II	DWA SMLCP MENT	46138E842	550,402	7,565	SH	DFND	28	0	7,565	0
INVESCO EXCH TRADED FD TR II	SR LN ETF	46138G508	846,979	41,256	SH	DFND	28	0	41,256	0
INVESCO EXCH TRADED FD TR II	SOLAR ETF	46138G706	219,914	3,015	SH	DFND	28	0	3,015	0
INVESCO DB MULTI-SECTOR COMM	OIL FD	46140H403	3,751,028	246,616	SH	DFND	28	0	246,616	0
INVITAE CORP	COM	46185L103	31,639	17,010	SH	DFND	14	17,010	0	0
INVITATION HOMES INC	COM	46187W107	14,798,185	499,264	SH	DFND	14	207,076	292,188	0
INVITATION HOMES INC	COM	46187W107	35,568	1,200	SH	DFND	16	0	1,200	0
INVITATION HOMES INC	COM	46187W107	654,829	22,093	SH	DFND	28	0	22,093	0
INVITATION HOMES INC	COM	46187W107	34,110,779	1,150,836	SH	DFND	3	0	1,150,836	0

IOVANCE BIOTHERAPEUTICS INC	COM	462260100	62,814	9,830	SH	DFND	14	9,830	0	0
IOVANCE BIOTHERAPEUTICS INC	COM	462260100	4,652	728	SH	DFND	28	0	728	0
IRADIMED CORP	COM	46266A109	624,360	22,070	SH	DFND	14	7,600	14,470	0
IRADIMED CORP	COM	46266A109	212,175	7,500	SH	DFND	16	0	7,500	0
IQVIA HLDGS INC	COM	46266C105	68,960,237	336,572	SH	DFND	14	77,273	259,299	0
IQVIA HLDGS INC	COM	46266C105	76,834	375	SH	DFND	16	0	375	0
IQVIA HLDGS INC	COM	46266C105	83,800	409	SH	DFND	28	0	409	0
IRIDIUM COMMUNICATIONS INC	COM	46269C102	1,922,052	37,394	SH	DFND	14	30,566	6,828	0
IRIDIUM COMMUNICATIONS INC	COM	46269C102	20,560	400	SH	DFND	16	0	400	0
IROBOT CORP	COM	462726100	1,320,254	27,431	SH	DFND	14	2,501	24,930	0
IRON MTN INC DEL	COM	46284V101	12,587,125	252,500	SH	DFND	14	102,560	149,940	0
IRON MTN INC DEL	COM	46284V101	29,362	589	SH	DFND	16	0	589	0
IRON MTN INC DEL	COM	46284V101	191,885	3,849	SH	DFND	28	0	3,849	0
IRONWOOD PHARMACEUTICALS INC	COM CL A	46333X108	1,675,078	135,196	SH	DFND	14	12,991	122,205	0
ISHARES GOLD TR	ISHARES NEW	464285204	8,604,954	248,770	SH	DFND	14	0	248,770	0
ISHARES GOLD TR	ISHARES NEW	464285204	1,339,844	38,735	SH	DFND	28	0	38,735	0
ISHARES INC	JP MRG EM CRP B	464286251	859,048	20,090	SH	DFND	18	0	20,090	0
ISHARES INC	MSCI WORLD ETF	464286392	1,227,166	11,233	SH	DFND	28	0	11,233	0
ISHARES INC	MSCI BRAZIL ETF	464286400	1,070,496	38,273	SH	DFND	18	0	38,273	0
ISHARES INC	EM MKT SM-CP ET	464286475	234,158	4,850	SH	DFND	14	0	4,850	0
ISHARES INC	MSCI GBL MIN VO	464286525	1,872,722	19,709	SH	DFND	28	0	19,709	0
ISHARES INC	MSCI EMERG MRKT	464286533	12,012,306	226,434	SH	DFND	28	0	226,434	0
ISHARES INC	MSCI EURZONE ET	464286608	473,700	12,000	SH	DFND	18	0	12,000	0
ISHARES INC	MSCI THAILND ET	464286624	451,140	6,000	SH	DFND	18	0	6,000	0
ISHARES INC	MSCI STH KOR ET	464286772	1,915,689	33,918	SH	DFND	18	0	33,918	0
ISHARES INC	MSCI STH KOR ET	464286772	7,568	134	SH	DFND	28	0	134	0
ISHARES INC	MSCI STH AFR ET	464286780	717,323	16,914	SH	DFND	18	0	16,914	0
ISHARES INC	MSCI MEXICO ETF	464286822	381,754	7,720	SH	DFND	18	0	7,720	0
ISHARES TR	CORE S&P TTL ST	464287150	245,287	2,893	SH	DFND	28	0	2,893	0
ISHARES TR	TIPS BD ETF	464287176	19,291,824	181,246	SH	DFND	14	0	181,246	0
ISHARES TR	TIPS BD ETF	464287176	5,966,513	56,055	SH	DFND	28	0	56,055	0
ISHARES TR	CORE S&P500 ETF	464287200	483,325,806	1,257,973	SH	DFND	14	293,200	964,773	0
ISHARES TR	CORE S&P500 ETF	464287200	2,163,102	5,630	SH	DFND	16	0	5,630	0
ISHARES TR	CORE S&P500 ETF	464287200	2,621,465	6,823	SH	DFND	18	0	6,823	0
ISHARES TR	CORE S&P500 ETF	464287200	90,556,376	235,695	SH	DFND	20	235,695	0	0
ISHARES TR	CORE S&P500 ETF	464287200	143,886,645	374,500	SH	DFND	22	374,500	0	0
ISHARES TR	CORE S&P500 ETF	464287200	41,161,954	107,134	SH	DFND	26	0	107,134	0
ISHARES TR	CORE S&P500 ETF	464287200	74,359,880	193,540	SH	DFND	28	0	193,540	0
ISHARES TR	CORE US AGGBD E	464287226	262,651,054	2,708,022	SH	DFND	14	0	2,708,022	0
ISHARES TR	CORE US AGGBD E	464287226	177,492	1,830	SH	DFND	18	0	1,830	0
ISHARES TR	CORE US AGGBD E	464287226	110,800,309	1,142,389	SH	DFND	20	1,142,389	0	0
ISHARES TR	CORE US AGGBD E	464287226	65,463,982	674,956	SH	DFND	26	0	674,956	0

ISHARES TR	CORE US AGGBD E	464287226	9,287,237	95,755	SH	DFND	28	0	95,755	0
ISHARES TR	MSCI EMG MKT ET	464287234	10,510,997	277,335	SH	DFND	14	0	277,335	0
ISHARES TR	MSCI EMG MKT ET	464287234	742,840	19,600	SH	DFND	18	0	19,600	0
ISHARES TR	MSCI EMG MKT ET	464287234	4,870,937	128,521	SH	DFND	28	0	128,521	0
ISHARES TR	IBOXX INV CP ET	464287242	154,442,149	1,467,593	SH	DFND	14	0	1,467,593	0
ISHARES TR	IBOXX INV CP ET	464287242	2,042,723	19,411	SH	DFND	28	0	19,411	0
ISHARES TR	IBOXX INV CP ET	464287242	1,152,112,780	10,948,000	SH	DFND	3	10,945,000	3,000	0
ISHARES TR	S&P 500 GRWT ET	464287309	2,120,631	36,250	SH	DFND	28	0	36,250	0
ISHARES TR	NORTH AMERN NAT	464287374	1,696,569	41,726	SH	DFND	28	0	41,726	0
ISHARES TR	LATN AMER 40 ET	464287390	3,254,958	142,200	SH	DFND	14	0	142,200	0
ISHARES TR	S&P 500 VAL ETF	464287408	1,407,414	9,702	SH	DFND	28	0	9,702	0
ISHARES TR	20 YR TR BD ETF	464287432	358,416	3,600	SH	DFND	14	0	3,600	0
ISHARES TR	20 YR TR BD ETF	464287432	5,579,965	56,046	SH	DFND	28	0	56,046	0
ISHARES TR	7-10 YR TRSY BD	464287440	359,175	3,750	SH	DFND	14	0	3,750	0
ISHARES TR	7-10 YR TRSY BD	464287440	6,189,556	64,623	SH	DFND	28	0	64,623	0
ISHARES TR	1 3 YR TREAS BD	464287457	2,286,721	28,172	SH	DFND	14	0	28,172	0
ISHARES TR	1 3 YR TREAS BD	464287457	6,556,801	80,779	SH	DFND	28	0	80,779	0
ISHARES TR	MSCI EAFE ETF	464287465	136,908,893	2,085,754	SH	DFND	14	757,110	1,328,644	0
ISHARES TR	MSCI EAFE ETF	464287465	5,819,774	88,662	SH	DFND	26	0	88,662	0
ISHARES TR	MSCI EAFE ETF	464287465	4,206,585	64,086	SH	DFND	28	0	64,086	0
ISHARES TR	RUS MDCP VAL ET	464287473	442,428	4,200	SH	DFND	14	1,300	2,900	0
ISHARES TR	RUS MDCP VAL ET	464287473	5,159,975	48,984	SH	DFND	26	0	48,984	0
ISHARES TR	RUS MDCP VAL ET	464287473	2,861,679	27,166	SH	DFND	28	0	27,166	0
ISHARES TR	RUS MD CP GR ET	464287481	6,781,381	81,117	SH	DFND	26	0	81,117	0
ISHARES TR	RUS MD CP GR ET	464287481	3,782,914	45,250	SH	DFND	28	0	45,250	0
ISHARES TR	RUS MID CAP ETF	464287499	2,355,303	34,919	SH	DFND	28	0	34,919	0
ISHARES TR	CORE S&P MCP ET	464287507	3,857,662	15,948	SH	DFND	14	13,810	2,138	0
ISHARES TR	CORE S&P MCP ET	464287507	4,248,072	17,562	SH	DFND	26	0	17,562	0
ISHARES TR	CORE S&P MCP ET	464287507	1,325,949	5,482	SH	DFND	28	0	5,482	0
ISHARES TR	ISHARES BIOTECH	464287556	364,986	2,780	SH	DFND	18	0	2,780	0
ISHARES TR	COHEN STEER REI	464287564	750,481	13,685	SH	DFND	28	0	13,685	0
ISHARES TR	RUS 1000 VAL ET	464287598	130,317,698	859,332	SH	DFND	14	0	859,332	0
ISHARES TR	RUS 1000 VAL ET	464287598	25,540,741	168,419	SH	DFND	26	0	168,419	0
ISHARES TR	RUS 1000 VAL ET	464287598	3,186,113	21,010	SH	DFND	28	0	21,010	0
ISHARES TR	S&P MC 400GR ET	464287606	248,579	3,640	SH	DFND	28	0	3,640	0
ISHARES TR	RUS 1000 GRW ET	464287614	182,108,713	850,022	SH	DFND	14	0	850,022	0
ISHARES TR	RUS 1000 GRW ET	464287614	3,500,069	16,337	SH	DFND	28	0	16,337	0
ISHARES TR	RUS 1000 ETF	464287622	2,115,305	10,048	SH	DFND	14	10,048	0	0
ISHARES TR	RUS 1000 ETF	464287622	4,777,806	22,695	SH	DFND	28	0	22,695	0
ISHARES TR	RUS 2000 VAL ET	464287630	1,691,774	12,200	SH	DFND	14	0	12,200	0
ISHARES TR	RUS 2000 VAL ET	464287630	15,766,502	113,698	SH	DFND	26	0	113,698	0
ISHARES TR	RUS 2000 VAL ET	464287630	1,707,582	12,314	SH	DFND	28	0	12,314	0
ISHARES TR	RUS 2000 GRW ET	464287648	9,470,200	44,146	SH	DFND	26	0	44,146	0
ISHARES TR	RUS 2000 GRW ET	464287648	1,282,722	5,980	SH	DFND	28	0	5,980	0
ISHARES TR	RUSSELL 2000 ET	464287655	6,880,246	39,460	SH	DFND	14	18,860	20,600	0
ISHARES TR	RUSSELL 2000 ET	464287655	2,038,164	11,689	SH	DFND	28	0	11,689	0

ISHARES TR	CORE S&P US VLU	464287663	7,006,197	99,196	SH	DFND	28	0	99,196	0
ISHARES TR	CORE S&P US GWT	464287671	1,179,258	14,466	SH	DFND	28	0	14,466	0
ISHARES TR	RUSSELL 3000 ET	464287689	3,557,362	16,120	SH	DFND	14	16,120	0	0
ISHARES TR	U.S. UTILITS ET	464287697	2,572,199	29,723	SH	DFND	28	0	29,723	0
ISHARES TR	U.S. TECH ETF	464287721	13,798,461	185,239	SH	DFND	28	0	185,239	0
ISHARES TR	U.S. REAL ES ET	464287739	365,569	4,342	SH	DFND	28	0	4,342	0
ISHARES TR	US INDUSTRIALS	464287754	250,930	2,601	SH	DFND	28	0	2,601	0
ISHARES TR	US HLTHCARE ETF	464287762	702,222	2,475	SH	DFND	28	0	2,475	0
ISHARES TR	U.S. FIN SVC ET	464287770	788,607	5,006	SH	DFND	28	0	5,006	0
ISHARES TR	U.S. ENERGY ETF	464287796	1,318,700	28,365	SH	DFND	28	0	28,365	0
ISHARES TR	CORE S&P SCP ET	464287804	12,192,471	128,830	SH	DFND	14	17,990	110,840	0
ISHARES TR	CORE S&P SCP ET	464287804	10,891,768	115,086	SH	DFND	28	0	115,086	0
ISHARES TR	U.S. BAS MTL ET	464287838	682,452	5,470	SH	DFND	28	0	5,470	0
ISHARES TR	SP SMCP600VL ET	464287879	2,362,555	25,874	SH	DFND	14	0	25,874	0
ISHARES TR	SP SMCP600VL ET	464287879	2,605,216	28,532	SH	DFND	28	0	28,532	0
ISHARES TR	INTL TREA BD ET	464288117	1,583,479	40,446	SH	DFND	28	0	40,446	0
ISHARES TR	SHRT NAT MUN ET	464288158	7,206,879	69,117	SH	DFND	28	0	69,117	0
ISHARES TR	MSCI AC ASIA ET	464288182	498,883	7,700	SH	DFND	18	0	7,700	0
ISHARES TR	GL CLEAN ENE ET	464288224	1,341,748	67,594	SH	DFND	28	0	67,594	0
ISHARES TR	MSCI ACWI EX US	464288240	455,000	10,000	SH	DFND	18	0	10,000	0
ISHARES TR	MSCI ACWI EX US	464288240	2,378,551	52,276	SH	DFND	28	0	52,276	0
ISHARES TR	MSCI ACWI ETF	464288257	2,919,872	34,400	SH	DFND	14	0	34,400	0
ISHARES TR	MSCI ACWI ETF	464288257	3,406,234	40,130	SH	DFND	18	0	40,130	0
ISHARES TR	MSCI ACWI ETF	464288257	16,512	195	SH	DFND	28	0	195	0
ISHARES TR	EAFE SML CP ETF	464288273	3,659,904	64,800	SH	DFND	14	0	64,800	0
ISHARES TR	EAFE SML CP ETF	464288273	244,303	4,325	SH	DFND	28	0	4,325	0
ISHARES TR	JPMORGAN USD EM	464288281	1,522,620	18,000	SH	DFND	14	0	18,000	0
ISHARES TR	JPMORGAN USD EM	464288281	778,948	9,209	SH	DFND	28	0	9,209	0
ISHARES TR	JPMORGAN USD EM	464288281	42,295	500	SH	DFND	3	0	500	0
ISHARES TR	NATIONAL MUN ET	464288414	16,716,607	158,421	SH	DFND	28	0	158,421	0
ISHARES TR	NATIONAL MUN ET	464288414	10,737,188	101,755	SH	DFND	3	0	101,755	0
ISHARES TR	INTL SEL DIV ET	464288448	1,122,439	41,327	SH	DFND	28	0	41,327	0
ISHARES TR	IBOXX HI YD ETF	464288513	5,361,346	73,000	SH	DFND	14	0	73,000	0
ISHARES TR	IBOXX HI YD ETF	464288513	461,366	6,266	SH	DFND	18	0	6,266	0
ISHARES TR	IBOXX HI YD ETF	464288513	7,009,924	95,447	SH	DFND	26	0	95,447	0
ISHARES TR	IBOXX HI YD ETF	464288513	1,656,185	22,551	SH	DFND	28	0	22,551	0
ISHARES TR	IBOXX HI YD ETF	464288513	149,309,822	2,033,000	SH	DFND	3	1,720,000	313,000	0
ISHARES TR	MSCI KLD400 SOC	464288570	2,507,017	34,922	SH	DFND	28	0	34,922	0
ISHARES TR	MBS ETF	464288588	11,808,210	127,312	SH	DFND	28	0	127,312	0
ISHARES TR	MBS ETF	464288588	4,823,000	52,000	SH	DFND	3	0	52,000	0
ISHARES TR	ISHS 5-10YR INV	464288638	1,231,765	24,879	SH	DFND	28	0	24,879	0
ISHARES TR	ISHS 1-5YR INVS	464288646	608,297	12,210	SH	DFND	28	0	12,210	0
ISHARES TR	10-20 YR TRS ET	464288653	86,544	800	SH	DFND	14	0	800	0
ISHARES TR	10-20 YR TRS ET	464288653	4,384,627	40,531	SH	DFND	28	0	40,531	0
ISHARES TR	3 7 YR TREAS BD	464288661	1,639,480	14,270	SH	DFND	14	0	14,270	0

ISHARES TR	3 7 YR TREAS BD	464288661	2,974,232	25,888	SH	DFND	28	0	25,888	0
ISHARES TR	SHORT TREAS BD	464288679	5,330,951	48,498	SH	DFND	28	0	48,498	0
ISHARES TR	PFD AND INCM SE	464288687	3,080,796	100,910	SH	DFND	28	0	100,910	0
ISHARES TR	US HOME CONS ET	464288752	607,369	10,022	SH	DFND	28	0	10,022	0
ISHARES TR	US AER DEF ETF	464288760	230,540	2,061	SH	DFND	28	0	2,061	0
ISHARES TR	U.S. MED DVC ET	464288810	3,245,217	61,731	SH	DFND	28	0	61,731	0
ISHARES TR	US OIL GS EX ET	464288851	1,357,324	14,617	SH	DFND	28	0	14,617	0
ISHARES TR	EAFE VALUE ETF	464288877	5,084,880	110,830	SH	DFND	26	0	110,830	0
ISHARES TR	EAFE VALUE ETF	464288877	19,694,811	429,268	SH	DFND	28	0	429,268	0
ISHARES TR	EAFE GRWTH ETF	464288885	6,401,777	76,430	SH	DFND	26	0	76,430	0
ISHARES TR	EAFE GRWTH ETF	464288885	13,879,620	165,707	SH	DFND	28	0	165,707	0
ISHARES TR	INDIA 50 ETF	464289529	245,398	5,800	SH	DFND	18	0	5,800	0
ISHARES SILVER TR	ISHARES	46428Q109	1,089,792	49,491	SH	DFND	28	0	49,491	0
ISHARES S&P GSCI COMMODITY-	UNIT BEN INT	46428R107	551,704	25,987	SH	DFND	28	0	25,987	0
ISHARES TR	US TREAS BD ETF	46429B267	9,280,113	408,456	SH	DFND	28	0	408,456	0
ISHARES TR	MSCI INDONIA ET	46429B309	328,439	14,669	SH	DFND	18	0	14,669	0
ISHARES TR	MSCI INDIA ETF	46429B598	20,196,442	483,863	SH	DFND	14	0	483,863	0
ISHARES TR	MSCI INDIA ETF	46429B598	2,399,048	57,476	SH	DFND	18	0	57,476	0
ISHARES TR	FLTG RATE NT ET	46429B655	14,313,802	284,399	SH	DFND	14	0	284,399	0
ISHARES TR	FLTG RATE NT ET	46429B655	402,293	7,993	SH	DFND	28	0	7,993	0
ISHARES TR	FLTG RATE NT ET	46429B655	9,260,720	184,000	SH	DFND	3	0	184,000	0
ISHARES TR	CORE HIGH DV ET	46429B663	1,564,119	15,005	SH	DFND	28	0	15,005	0
ISHARES TR	MSCI CHINA ETF	46429B671	4,678,750	98,500	SH	DFND	18	0	98,500	0
ISHARES TR	MSCI CHINA ETF	46429B671	25,106	529	SH	DFND	28	0	529	0
ISHARES TR	MSCI EAFE MIN V	46429B689	1,944,023	30,574	SH	DFND	28	0	30,574	0
ISHARES TR	MSCI USA MIN VO	46429B697	6,893,579	95,611	SH	DFND	28	0	95,611	0
ISHARES TR	0-5 YR TIPS ETF	46429B747	7,637,733	78,772	SH	DFND	14	0	78,772	0
ISHARES TR	0-5 YR TIPS ETF	46429B747	7,629,915	78,691	SH	DFND	28	0	78,691	0
ISHARES U S ETF TR	GSCI CMDTY STGY	46431W853	2,390,101	84,785	SH	DFND	28	0	84,785	0
ISHARES TR	MSCI USA QLT FC	46432F339	3,328,096	29,204	SH	DFND	28	0	29,204	0
ISHARES TR	MSCI USA VALUE	46432F388	61,344,511	673,080	SH	DFND	26	0	673,080	0
ISHARES TR	MSCI USA VALUE	46432F388	610,415	6,698	SH	DFND	28	0	6,698	0
ISHARES TR	MSCI USA MMENTM	46432F396	4,820,354	33,032	SH	DFND	28	0	33,032	0
ISHARES TR	CORE MSCI TOTAL	46432F834	1,144,011	19,765	SH	DFND	28	0	19,765	0
ISHARES TR	CORE MSCI EAFE	46432F842	8,426,188	136,700	SH	DFND	14	0	136,700	0
ISHARES TR	CORE MSCI EAFE	46432F842	6,319,949	102,530	SH	DFND	26	0	102,530	0
ISHARES TR	CORE MSCI EAFE	46432F842	3,142,005	50,973	SH	DFND	28	0	50,973	0
ISHARES INC	CORE MSCI EMKT	46434G103	1,176,840	25,200	SH	DFND	18	0	25,200	0
ISHARES INC	CORE MSCI EMKT	46434G103	3,520,573	75,387	SH	DFND	26	0	75,387	0
ISHARES INC	CORE MSCI EMKT	46434G103	1,108,734	23,742	SH	DFND	28	0	23,742	0
ISHARES INC	MSCI EMRG CHN	46434G764	1,083,823	22,832	SH	DFND	28	0	22,832	0
ISHARES INC	MSCI TAIWAN ETF	46434G772	1,917,961	47,758	SH	DFND	14	0	47,758	0
ISHARES INC	MSCI TAIWAN ETF	46434G772	354,894	8,837	SH	DFND	18	0	8,837	0
ISHARES INC	MSCI MLY ETF NE	46434G814	301,488	13,200	SH	DFND	18	0	13,200	0
ISHARES INC	MSCI JPN ETF NE	46434G822	217,760	4,000	SH	DFND	18	0	4,000	0
ISHARES INC	MSCI JPN ETF NE	46434G822	10,235	188	SH	DFND	28	0	188	0

ISHARES INC	ESG AWR MSCI EM	46434G863	2,498,392	83,086	SH	DFND	28	0	83,086	0
ISHARES TR	U S EQUITY FACT	46434V282	269,700	6,914	SH	DFND	28	0	6,914	0
ISHARES TR	0-5YR HI YL CP	46434V407	1,717,380	42,000	SH	DFND	14	0	42,000	0
ISHARES TR	0-5YR HI YL CP	46434V407	5,745,712	140,516	SH	DFND	28	0	140,516	0
ISHARES TR	0-5YR HI YL CP	46434V407	531,570	13,000	SH	DFND	3	0	13,000	0
ISHARES TR	MSCI SAUDI ARBI	46434V423	3,202,428	84,900	SH	DFND	14	84,900	0	0
ISHARES TR	MSCI SAUDI ARBI	46434V423	679,714	18,020	SH	DFND	18	0	18,020	0
ISHARES TR	MSCI INTL QUALT	46434V456	5,635,970	174,003	SH	DFND	28	0	174,003	0
ISHARES TR	CORE TOTAL USD	46434V613	33,090,706	736,495	SH	DFND	28	0	736,495	0
ISHARES TR	CORE DIV GRWTH	46434V621	3,606,749	72,135	SH	DFND	28	0	72,135	0
ISHARES TR	MSCI UAE ETF	46434V761	231,415	15,500	SH	DFND	18	0	15,500	0
ISHARES TR	CONV BD ETF	46435G102	2,024,593	29,143	SH	DFND	28	0	29,143	0
ISHARES TR	ESG AWRE USD ET	46435G193	1,692,955	75,926	SH	DFND	28	0	75,926	0
ISHARES TR	ESG AWRE 1 5 YR	46435G243	438,361	18,442	SH	DFND	28	0	18,442	0
ISHARES TR	ESG AWR MSCI US	46435G425	39,570,717	466,911	SH	DFND	28	0	466,911	0
ISHARES TR	FALN ANGLS USD	46435G474	1,414,776	57,488	SH	DFND	28	0	57,488	0
ISHARES TR	ESG AW MSCI EAF	46435G516	1,019,343	15,506	SH	DFND	28	0	15,506	0
ISHARES TR	INTL DIV GRWTH	46435G524	1,652,773	28,679	SH	DFND	28	0	28,679	0
ISHARES TR	CORE INTL AGGR	46435G672	525,027	11,042	SH	DFND	28	0	11,042	0
ISHARES TR	ESG AWARE MSCI	46435U663	1,233,990	37,530	SH	DFND	28	0	37,530	0
ISHARES TR	US INFRASTRUC	46435U713	2,900,312	79,987	SH	DFND	28	0	79,987	0
ISHARES TR	BROAD USD HIGH	46435U853	3,621,748	104,887	SH	DFND	26	0	104,887	0
ISHARES TR	BROAD USD HIGH	46435U853	1,113,354	32,243	SH	DFND	28	0	32,243	0
ISHARES TR	CORE DIVID ETF	46435U861	355,820	9,486	SH	DFND	28	0	9,486	0
ISHARES TR	ESG ADV TTL USD	46436E619	4,651,545	110,226	SH	DFND	28	0	110,226	0
ISHARES TR	ESG EAFE ETF	46436E759	1,176,686	21,682	SH	DFND	28	0	21,682	0
ISHARES TR	ESG MSCI USA ET	46436E767	2,015,710	65,744	SH	DFND	28	0	65,744	0
ITEOS THERAPEUTICS INC	COM	46565G104	2,852,571	146,061	SH	DFND	14	7,891	138,170	0
ITRON INC	COM	46574I106	2,312,122	45,649	SH	DFND	14	4,319	41,330	0
IVERIC BIO INC	COM	46583P102	1,025,004	47,875	SH	DFND	14	24,975	22,900	0
IVERIC BIO INC	COM	46583P102	357,547	16,700	SH	DFND	16	0	16,700	0
JBG SMITH PPTYS	COM	46590V100	3,886,762	204,782	SH	DFND	14	64,505	140,277	0
JBG SMITH PPTYS	COM	46590V100	13,286	700	SH	DFND	16	0	700	0
JBG SMITH PPTYS	COM	46590V100	1,626,567	85,699	SH	DFND	3	0	85,699	0
JOYY INC	ADS REPSTG COM	46591M109	390,674	12,367	SH	DFND	14	1,100	11,267	0
JOYY INC	ADS REPSTG COM	46591M109	15,795	500	SH	DFND	16	0	500	0
J & J SNACK FOODS CORP	COM	466032109	2,243,554	14,986	SH	DFND	14	1,290	13,696	0
J & J SNACK FOODS CORP	COM	466032109	2,822	19	SH	DFND	28	0	19	0
JPMORGAN CHASE & CO	COM	46625H100	483,875,239	3,608,316	SH	DFND	14	1,240,300	2,368,016	0
JPMORGAN CHASE & CO	COM	46625H100	810,366	6,043	SH	DFND	16	0	6,043	0
JPMORGAN CHASE & CO	COM	46625H100	7,307,362	54,492	SH	DFND	28	0	54,492	0
JABIL INC	COM	466313103	11,070,974	162,331	SH	DFND	14	59,186	103,145	0
JABIL INC	COM	466313103	143,220	2,100	SH	DFND	16	0	2,100	0
JABIL INC	COM	466313103	192,256	2,819	SH	DFND	18	0	2,819	0
JABIL INC	COM	466313103	109,332	1,603	SH	DFND	28	0	1,603	0
JACK IN THE BOX INC	COM	466367109	1,455,755	21,336	SH	DFND	14	2,077	19,259	0
JACK IN THE BOX INC	COM	466367109	37,540	550	SH	DFND	28	0	550	0

J P MORGAN EXCHANGE TRADED F	US MOMENTUM	46641Q779	1,140,841	30,269	SH	DFND	28	0	30,269	0
JACKSON FINANCIAL INC	COM CL A	46817M107	4,414,329	126,885	SH	DFND	14	30,185	96,700	0
JACKSON FINANCIAL INC	COM CL A	46817M107	556,640	16,000	SH	DFND	16	0	16,000	0
JACOBS SOLUTIONS INC	COM	46982L108	13,122,690	109,292	SH	DFND	14	44,908	64,384	0
JACOBS SOLUTIONS INC	COM	46982L108	31,218	260	SH	DFND	16	0	260	0
JACOBS SOLUTIONS INC	COM	46982L108	26,670	222	SH	DFND	28	0	222	0
JD.COM INC	SPON ADR CL A	47215P106	8,144,463	145,100	SH	DFND	14	26,000	119,100	0
JD.COM INC	SPON ADR CL A	47215P106	465,879	8,300	SH	DFND	16	0	8,300	0
JD.COM INC	SPON ADR CL A	47215P106	110,518	1,969	SH	DFND	28	0	1,969	0
JEFFERIES FINL GROUP INC	COM	47233W109	7,951,246	231,950	SH	DFND	14	121,639	110,311	0
JEFFERIES FINL GROUP INC	COM	47233W109	89,128	2,600	SH	DFND	16	0	2,600	0
JEFFERIES FINL GROUP INC	COM	47233W109	218,535	6,375	SH	DFND	18	0	6,375	0
JEFFERIES FINL GROUP INC	COM	47233W109	319	9	SH	DFND	28	0	9	0
JELD-WEN HLDG INC	COM	47580P103	309,813	32,105	SH	DFND	14	32,105	0	0
JETBLUE AWYS CORP	COM	477143101	5,556,710	857,517	SH	DFND	14	423,791	433,726	0
JETBLUE AWYS CORP	COM	477143101	203,472	31,400	SH	DFND	16	0	31,400	0
JETBLUE AWYS CORP	COM	477143101	6	1	SH	DFND	28	0	1	0
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	2,923,199	32,007	SH	DFND	14	2,866	29,141	0
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	164,859	1,805	SH	DFND	28	0	1,805	0
JOHNSON & JOHNSON	COM	478160104	669,175,284	3,788,142	SH	DFND	14	1,198,894	2,589,248	0
JOHNSON & JOHNSON	COM	478160104	951,614	5,387	SH	DFND	16	0	5,387	0
JOHNSON & JOHNSON	COM	478160104	2,397,045	13,569	SH	DFND	28	0	13,569	0
JOINT CORP	COM	47973J102	207,463	14,840	SH	DFND	14	1,310	13,530	0
JONES LANG LASALLE INC	COM	48020Q107	7,508,080	47,111	SH	DFND	14	20,180	26,931	0
JONES LANG LASALLE INC	COM	48020Q107	60,561	380	SH	DFND	16	0	380	0
JONES LANG LASALLE INC	COM	48020Q107	221,046	1,387	SH	DFND	28	0	1,387	0
ZIFF DAVIS INC	COM	48123V102	390,438	4,936	SH	DFND	14	4,817	119	0
ZIFF DAVIS INC	COM	48123V102	3,639	46	SH	DFND	28	0	46	0
JUNIPER NETWORKS INC	COM	48203R104	9,004,091	281,730	SH	DFND	14	115,510	166,220	0
JUNIPER NETWORKS INC	COM	48203R104	21,094	660	SH	DFND	16	0	660	0
JUNIPER NETWORKS INC	COM	48203R104	2,132	67	SH	DFND	28	0	67	0
KAR AUCTION SVCS INC	COM	48238T109	1,444,087	110,658	SH	DFND	14	10,946	99,712	0
KBR INC	COM	48242W106	460,733	8,726	SH	DFND	14	7,848	878	0
KBR INC	COM	48242W106	104,333	1,976	SH	DFND	18	0	1,976	0
KBR INC	COM	48242W106	4,299	81	SH	DFND	28	0	81	0
KLA CORP	COM NEW	482480100	60,208,675	159,692	SH	DFND	14	73,081	86,611	0
KLA CORP	COM NEW	482480100	112,732	299	SH	DFND	16	0	299	0
KLA CORP	COM NEW	482480100	279,183	740	SH	DFND	28	0	740	0
KE HLDGS INC	SPONSORED ADS	482497104	2,758,496	197,600	SH	DFND	14	16,100	181,500	0
KE HLDGS INC	SPONSORED ADS	482497104	36,296	2,600	SH	DFND	16	0	2,600	0
KKR REAL ESTATE FIN TR INC	COM	48251K100	1,816,838	130,146	SH	DFND	14	4,895	125,251	0
KKR & CO INC	COM	48251W104	4,064,767	87,565	SH	DFND	14	27,950	59,615	0
KKR & CO INC	COM	48251W104	122,067	2,630	SH	DFND	28	0	2,630	0

KT CORP	SPONSORED ADR	48268K101	247,937	18,366	SH	DFND	28	0	18,366	0
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	1,220,449	16,067	SH	DFND	14	1,437	14,630	0
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	115,089	1,515	SH	DFND	28	0	1,515	0
KAMAN CORP	COM	483548103	631,469	28,317	SH	DFND	14	2,700	25,617	0
KARUNA THERAPEUTICS INC	COM	48576A100	640,394	3,259	SH	DFND	14	3,259	0	0
KARUNA THERAPEUTICS INC	COM	48576A100	73,688	375	SH	DFND	28	0	375	0
KARYOPHARM THERAPEUTICS INC	COM	48576U106	46,920	13,800	SH	DFND	14	4,500	9,300	0
KB HOME	COM	48666K109	1,049,298	32,945	SH	DFND	14	8,402	24,543	0
KEARNY FINL CORP MD	COM	48716P108	145,774	14,362	SH	DFND	14	4,962	9,400	0
KELLOGG CO	COM	487836108	15,829,457	222,199	SH	DFND	14	92,110	130,089	0
KELLOGG CO	COM	487836108	36,902	518	SH	DFND	16	0	518	0
KELLOGG CO	COM	487836108	19,476	273	SH	DFND	28	0	273	0
KELLY SVCS INC	CL A	488152208	2,354,457	139,317	SH	DFND	14	10,978	128,339	0
KEMPER CORP	COM	488401100	232,421	4,724	SH	DFND	14	3,724	1,000	0
KEMPER CORP	COM	488401100	11,909	242	SH	DFND	28	0	242	0
KENNAMETAL INC	COM	489170100	212,642	8,838	SH	DFND	14	8,620	218	0
KENNEDY-WILSON HOLDINGS INC	COM	489398107	147,249	9,361	SH	DFND	14	9,361	0	0
KENNEDY-WILSON HOLDINGS INC	COM	489398107	91,628	5,825	SH	DFND	28	0	5,825	0
KEROS THERAPEUTICS INC	COM	492327101	546,083	11,372	SH	DFND	14	5,172	6,200	0
KEURIG DR PEPPER INC	COM	49271V100	26,392,786	740,123	SH	DFND	14	301,360	438,763	0
KEURIG DR PEPPER INC	COM	49271V100	62,405	1,750	SH	DFND	16	0	1,750	0
KEURIG DR PEPPER INC	COM	49271V100	310,968	8,720	SH	DFND	28	0	8,720	0
KEYCORP	COM	493267108	15,836,661	909,108	SH	DFND	14	343,530	565,578	0
KEYCORP	COM	493267108	33,551	1,926	SH	DFND	16	0	1,926	0
KEYCORP	COM	493267108	1,162,248	66,719	SH	DFND	28	0	66,719	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	44,591,106	260,660	SH	DFND	14	64,088	196,572	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	62,269	364	SH	DFND	16	0	364	0
KEYSIGHT TECHNOLOGIES INC	COM	49338L103	504,263	2,948	SH	DFND	28	0	2,948	0
KFORCE INC	COM	493732101	255,837	4,666	SH	DFND	14	4,666	0	0
KFORCE INC	COM	493732101	49,189	897	SH	DFND	28	0	897	0
KILROY RLTY CORP	COM	49427F108	8,332,418	215,475	SH	DFND	14	88,427	127,048	0
KILROY RLTY CORP	COM	49427F108	69,606	1,800	SH	DFND	16	0	1,800	0
KILROY RLTY CORP	COM	49427F108	1,974,568	51,062	SH	DFND	3	0	51,062	0
KIMBALL ELECTRONICS INC	COM	49428J109	432,621	19,151	SH	DFND	14	1,951	17,200	0
KIMBALL ELECTRONICS INC	COM	49428J109	115,209	5,100	SH	DFND	16	0	5,100	0
KIMBERLY-CLARK CORP	COM	494368103	100,796,819	742,518	SH	DFND	14	182,889	559,629	0
KIMBERLY-CLARK CORP	COM	494368103	93,260	687	SH	DFND	16	0	687	0
KIMBERLY-CLARK CORP	COM	494368103	1,312,155	9,666	SH	DFND	28	0	9,666	0
KIMCO RLTY CORP	COM	49446R109	13,333,572	629,536	SH	DFND	14	229,433	400,103	0
KIMCO RLTY CORP	COM	49446R109	27,026	1,276	SH	DFND	16	0	1,276	0
KIMCO RLTY CORP	COM	49446R109	101,029	4,770	SH	DFND	18	0	4,770	0
KIMCO RLTY CORP	COM	49446R109	229,913	10,855	SH	DFND	28	0	10,855	0
KIMCO RLTY CORP	COM	49446R109	19,035,483	898,748	SH	DFND	3	0	898,748	0

KINDER MORGAN INC DEL	COM	49456B101	32,540,673	1,799,816	SH	DFND	14	727,428	1,072,388	0
KINDER MORGAN INC DEL	COM	49456B101	73,676	4,075	SH	DFND	16	0	4,075	0
KINDER MORGAN INC DEL	COM	49456B101	805,909	44,575	SH	DFND	28	0	44,575	0
KINSALE CAP GROUP INC	COM	49714P108	9,096,712	34,784	SH	DFND	14	19,475	15,309	0
KINSALE CAP GROUP INC	COM	49714P108	1,561,274	5,970	SH	DFND	16	0	5,970	0
KINSALE CAP GROUP INC	COM	49714P108	453,217	1,733	SH	DFND	28	0	1,733	0
KIRBY CORP	COM	497266106	279,665	4,346	SH	DFND	14	3,536	810	0
KITE RLTY GROUP TR	COM NEW	49803T300	20,327,248	965,665	SH	DFND	14	280,720	684,945	0
KITE RLTY GROUP TR	COM NEW	49803T300	1,698,777	80,702	SH	DFND	16	0	80,702	0
KITE RLTY GROUP TR	COM NEW	49803T300	67,240	3,194	SH	DFND	28	0	3,194	0
KITE RLTY GROUP TR	COM NEW	49803T300	29,509,679	1,401,885	SH	DFND	3	0	1,401,885	0
KNIGHT-SWIFT TRANSN HLDGS IN	CL A	499049104	5,368,304	102,429	SH	DFND	14	23,704	78,725	0
KNOWLES CORP	COM	49926D109	2,714,571	165,321	SH	DFND	14	8,409	156,912	0
KODIAK SCIENCES INC	COM	50015M109	1,404,133	196,108	SH	DFND	14	156,308	39,800	0
KODIAK SCIENCES INC	COM	50015M109	168,976	23,600	SH	DFND	16	0	23,600	0
KOHL'S CORP	COM	500255104	1,478,186	58,542	SH	DFND	14	17,773	40,769	0
KONINKLIJKE PHILIPS N V	NY REGIS SHS NE	500472303	627,238	41,844	SH	DFND	28	0	41,844	0
KONTOOR BRANDS INC	COM	50050N103	2,006,538	50,176	SH	DFND	14	4,994	45,182	0
KONTOOR BRANDS INC	COM	50050N103	653,212	16,334	SH	DFND	28	0	16,334	0
KOPPERS HOLDINGS INC	COM	50060P106	648,459	22,995	SH	DFND	14	1,980	21,015	0
KOPPERS HOLDINGS INC	COM	50060P106	81,780	2,900	SH	DFND	16	0	2,900	0
KORN FERRY	COM NEW	500643200	7,614,362	150,422	SH	DFND	14	20,996	129,426	0
KORN FERRY	COM NEW	500643200	1,574,282	31,100	SH	DFND	16	0	31,100	0
KORN FERRY	COM NEW	500643200	73,499	1,452	SH	DFND	28	0	1,452	0
KOSMOS ENERGY LTD	COM	500688106	200,404	31,510	SH	DFND	14	31,510	0	0
KRAFT HEINZ CO	COM	500754106	34,678,081	851,832	SH	DFND	14	361,763	490,069	0
KRAFT HEINZ CO	COM	500754106	65,909	1,619	SH	DFND	16	0	1,619	0
KRAFT HEINZ CO	COM	500754106	162,840	4,000	SH	DFND	18	0	4,000	0
KRAFT HEINZ CO	COM	500754106	2,451,460	60,218	SH	DFND	28	0	60,218	0
KROGER CO	COM	501044101	65,409,871	1,467,247	SH	DFND	14	506,953	960,294	0
KROGER CO	COM	501044101	59,871	1,343	SH	DFND	16	0	1,343	0
KROGER CO	COM	501044101	247,419	5,550	SH	DFND	18	0	5,550	0
KROGER CO	COM	501044101	109,055	2,446	SH	DFND	28	0	2,446	0
KRONOS WORLDWIDE INC	COM	50105F105	192,155	20,442	SH	DFND	14	1,942	18,500	0
KRYSTAL BIOTECH INC	COM	501147102	403,705	5,096	SH	DFND	14	5,096	0	0
KULICKE & SOFFA INDS INC	COM	501242101	2,590,803	58,536	SH	DFND	14	5,397	53,139	0
KULICKE & SOFFA INDS INC	COM	501242101	116,338	2,629	SH	DFND	28	0	2,629	0
KYNDRYL HLDGS INC	COMMON STOCK	50155Q100	3,490,334	313,879	SH	DFND	14	16,002	297,877	0
KYNDRYL HLDGS INC	COMMON STOCK	50155Q100	701	63	SH	DFND	28	0	63	0
LHC GROUP INC	COM	50187A107	548,614	3,393	SH	DFND	14	3,293	100	0
LHC GROUP INC	COM	50187A107	6,791	42	SH	DFND	28	0	42	0
LGI HOMES INC	COM	50187T106	1,903,578	20,557	SH	DFND	14	1,802	18,755	0
LGI HOMES INC	COM	50187T106	21,298	230	SH	DFND	28	0	230	0
LKQ CORP	COM	501889208	45,502,222	851,942	SH	DFND	14	141,388	710,554	0

LKQ CORP	COM	501889208	27,506	515	SH	DFND	16	0	515	0
LKQ CORP	COM	501889208	177,321	3,320	SH	DFND	18	0	3,320	0
LKQ CORP	COM	501889208	154,770	2,898	SH	DFND	28	0	2,898	0
LCI INDS	COM	50189K103	2,358,307	25,509	SH	DFND	14	2,277	23,232	0
LCI INDS	COM	50189K103	99,436	1,076	SH	DFND	28	0	1,076	0
LPL FINL HLDGS INC	COM	50212V100	6,238,666	28,860	SH	DFND	14	12,884	15,976	0
LPL FINL HLDGS INC	COM	50212V100	1,645,110	7,610	SH	DFND	28	0	7,610	0
LTC PPTYS INC	COM	502175102	1,462,131	41,152	SH	DFND	14	3,595	37,557	0
LTC PPTYS INC	COM	502175102	1,331	37	SH	DFND	28	0	37	0
L3HARRIS TECHNOLOGIES INC	COM	502431109	34,522,884	165,808	SH	DFND	14	68,346	97,462	0
L3HARRIS TECHNOLOGIES INC	COM	502431109	80,785	388	SH	DFND	16	0	388	0
L3HARRIS TECHNOLOGIES INC	COM	502431109	596,649	2,866	SH	DFND	28	0	2,866	0
LA Z BOY INC	COM	505336107	1,901,956	83,346	SH	DFND	14	4,259	79,087	0
LA Z BOY INC	COM	505336107	27,313	1,197	SH	DFND	28	0	1,197	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	19,911,953	84,559	SH	DFND	14	32,906	51,653	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	44,977	191	SH	DFND	16	0	191	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	554,296	2,354	SH	DFND	28	0	2,354	0
LADDER CAP CORP	CL A	505743104	668,423	66,576	SH	DFND	14	7,976	58,600	0
LADDER CAP CORP	CL A	505743104	143,572	14,300	SH	DFND	16	0	14,300	0
LAKELAND FINL CORP	COM	511656100	1,860,151	25,492	SH	DFND	14	2,287	23,205	0
LAKELAND FINL CORP	COM	511656100	384,537	5,270	SH	DFND	28	0	5,270	0
LAM RESEARCH CORP	COM	512807108	54,298,137	129,189	SH	DFND	14	48,525	80,664	0
LAM RESEARCH CORP	COM	512807108	121,046	288	SH	DFND	16	0	288	0
LAM RESEARCH CORP	COM	512807108	1,516,997	3,609	SH	DFND	28	0	3,609	0
LAMAR ADVERTISING CO NEW	CL A	512816109	11,897,232	126,030	SH	DFND	14	42,146	83,884	0
LAMAR ADVERTISING CO NEW	CL A	512816109	137,824	1,460	SH	DFND	16	0	1,460	0
LAMAR ADVERTISING CO NEW	CL A	512816109	86,810	920	SH	DFND	28	0	920	0
LAMB WESTON HLDGS INC	COM	513272104	11,144,711	124,717	SH	DFND	14	51,770	72,947	0
LAMB WESTON HLDGS INC	COM	513272104	25,914	290	SH	DFND	16	0	290	0
LAMB WESTON HLDGS INC	COM	513272104	668,365	7,479	SH	DFND	28	0	7,479	0
LANCASTER COLONY CORP	COM	513847103	413,146	2,094	SH	DFND	14	2,060	34	0
LANCASTER COLONY CORP	COM	513847103	335,747	1,702	SH	DFND	28	0	1,702	0
LANDSTAR SYS INC	COM	515098101	348,280	2,138	SH	DFND	14	1,989	149	0
LANDSTAR SYS INC	COM	515098101	670,475	4,116	SH	DFND	28	0	4,116	0
LANDS END INC NEW	COM	51509F105	168,786	22,238	SH	DFND	14	15,538	6,700	0
LANTHEUS HLDGS INC	COM	516544103	8,677,418	170,279	SH	DFND	14	74,456	95,823	0
LANTHEUS HLDGS INC	COM	516544103	1,822,330	35,760	SH	DFND	16	0	35,760	0
LANTHEUS HLDGS INC	COM	516544103	91,218	1,790	SH	DFND	18	0	1,790	0
LANTHEUS HLDGS INC	COM	516544103	69,357	1,361	SH	DFND	28	0	1,361	0
LAREDO PETROLEUM INC	COM	516806205	1,900,637	36,963	SH	DFND	14	1,610	35,353	0
LAS VEGAS SANDS CORP	COM	517834107	23,602,851	491,010	SH	DFND	14	116,365	374,645	0

LAS VEGAS SANDS CORP	COM	517834107	32,736	681	SH	DFND	16	0	681	0
LAS VEGAS SANDS CORP	COM	517834107	2,836	59	SH	DFND	28	0	59	0
LATHAM GROUP INC	COM	51819L107	9,270	2,879	SH	DFND	14	2,879	0	0
LATHAM GROUP INC	COM	51819L107	41,654	12,936	SH	DFND	28	0	12,936	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	18,229,593	280,974	SH	DFND	14	75,723	205,251	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	110,296	1,700	SH	DFND	16	0	1,700	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	198,468	3,059	SH	DFND	28	0	3,059	0
LAUDER ESTEE COS INC	CL A	518439104	49,054,572	197,713	SH	DFND	14	82,471	115,242	0
LAUDER ESTEE COS INC	CL A	518439104	116,612	470	SH	DFND	16	0	470	0
LAUDER ESTEE COS INC	CL A	518439104	1,897,908	7,649	SH	DFND	28	0	7,649	0
LAUREATE EDUCATION INC	COMMON STOCK	518613203	950,908	98,847	SH	DFND	14	8,947	89,900	0
LAUREATE EDUCATION INC	COMMON STOCK	518613203	363,636	37,800	SH	DFND	16	0	37,800	0
LEAR CORP	COM NEW	521865204	567,640	4,577	SH	DFND	14	3,704	873	0
LEAR CORP	COM NEW	521865204	486,425	3,922	SH	DFND	28	0	3,922	0
LEGGETT & PLATT INC	COM	524660107	307,506	9,541	SH	DFND	14	7,840	1,701	0
LEGGETT & PLATT INC	COM	524660107	1,765	55	SH	DFND	28	0	55	0
LEIDOS HOLDINGS INC	COM	525327102	26,133,193	248,438	SH	DFND	14	48,481	199,957	0
LEIDOS HOLDINGS INC	COM	525327102	29,032	276	SH	DFND	16	0	276	0
LEIDOS HOLDINGS INC	COM	525327102	25,256	240	SH	DFND	28	0	240	0
LEMAITRE VASCULAR INC	COM	525558201	893,939	19,425	SH	DFND	14	1,702	17,723	0
LEMAITRE VASCULAR INC	COM	525558201	174,014	3,781	SH	DFND	28	0	3,781	0
LENDINGCLUB CORP	COM NEW	52603A208	2,004,191	227,749	SH	DFND	14	48,449	179,300	0
LENDINGCLUB CORP	COM NEW	52603A208	240,240	27,300	SH	DFND	16	0	27,300	0
LENDINGTREE INC NEW	COM	52603B107	236,934	11,108	SH	DFND	14	1,064	10,044	0
LENNAR CORP	CL A	526057104	35,554,916	392,872	SH	DFND	14	100,758	292,114	0
LENNAR CORP	CL A	526057104	46,789	517	SH	DFND	16	0	517	0
LENNAR CORP	CL A	526057104	153,195	1,693	SH	DFND	28	0	1,693	0
LENNAR CORP	CL B	526057302	416,824	5,574	SH	DFND	14	1,724	3,850	0
LENNAR CORP	CL B	526057302	1,196	16	SH	DFND	28	0	16	0
LENNOX INTL INC	COM	526107107	597,597	2,498	SH	DFND	14	1,890	608	0
LENNOX INTL INC	COM	526107107	40,908	171	SH	DFND	18	0	171	0
LENNOX INTL INC	COM	526107107	279,581	1,169	SH	DFND	28	0	1,169	0
LESLIES INC	COM	527064109	1,737,666	142,315	SH	DFND	14	6,450	135,865	0
LESLIES INC	COM	527064109	288,730	23,647	SH	DFND	28	0	23,647	0
LEXICON PHARMACEUTICALS INC	COM NEW	528872302	163,034	85,358	SH	DFND	14	5,758	79,600	0
LXP INDUSTRIAL TRUST	COM	529043101	2,786,111	278,055	SH	DFND	14	25,692	252,363	0
LIBERTY BROADBAND CORP	COM SER C	530307305	1,871,666	24,540	SH	DFND	14	5,766	18,774	0
LIBERTY BROADBAND CORP	COM SER C	530307305	20,448	268	SH	DFND	28	0	268	0
LIBERTY ENERGY INC	COM CL A	53115L104	4,231,459	264,301	SH	DFND	14	75,101	189,200	0
LIBERTY ENERGY INC	COM CL A	53115L104	1,327,229	82,900	SH	DFND	16	0	82,900	0
LIBERTY ENERGY INC	COM CL A	53115L104	93,546	5,843	SH	DFND	28	0	5,843	0
LIBERTY MEDIA CORP DEL	COM A SIRIUSXM	531229409	441,569	11,233	SH	DFND	14	3,548	7,685	0

LIBERTY MEDIA CORP DEL	COM A SIRIUSXM	531229409	137,585	3,500	SH	DFND	18	0	3,500	0
LIBERTY MEDIA CORP DEL	COM A SIRIUSXM	531229409	14,368	366	SH	DFND	28	0	366	0
LIBERTY MEDIA CORP DEL	COM C SIRIUSXM	531229607	635,863	16,250	SH	DFND	14	5,902	10,348	0
LIBERTY MEDIA CORP DEL	COM C SIRIUSXM	531229607	22,535	576	SH	DFND	28	0	576	0
LIBERTY MEDIA CORP DEL	COM SER C FRMLA	531229854	435,198	7,280	SH	DFND	14	5,460	1,820	0
LIBERTY MEDIA CORP DEL	COM SER C FRMLA	531229854	89,670	1,500	SH	DFND	18	0	1,500	0
LIBERTY MEDIA CORP DEL	COM SER C FRMLA	531229854	117,408	1,964	SH	DFND	28	0	1,964	0
LIFE TIME GROUP HOLDINGS INC	COMMON STOCK	53190C102	163,732	13,690	SH	DFND	14	2,690	11,000	0
LIGAND PHARMACEUTICALS INC	COM NEW	53220K504	1,223,843	18,321	SH	DFND	14	1,519	16,802	0
LIFE STORAGE INC	COM	53223X107	666,648	6,768	SH	DFND	14	4,966	1,802	0
LIFE STORAGE INC	COM	53223X107	33,490	340	SH	DFND	16	0	340	0
LIFE STORAGE INC	COM	53223X107	16,793,265	170,490	SH	DFND	3	0	170,490	0
LILLY ELI & CO	COM	532457108	319,712,332	873,913	SH	DFND	14	306,905	567,008	0
LILLY ELI & CO	COM	532457108	594,490	1,625	SH	DFND	16	0	1,625	0
LILLY ELI & CO	COM	532457108	24,163,732	66,050	SH	DFND	18	0	66,050	0
LILLY ELI & CO	COM	532457108	1,517,424	4,148	SH	DFND	28	0	4,148	0
LINCOLN ELEC HLDGS INC	COM	533900106	8,165,852	56,515	SH	DFND	14	23,355	33,160	0
LINCOLN ELEC HLDGS INC	COM	533900106	83,804	580	SH	DFND	16	0	580	0
LINCOLN ELEC HLDGS INC	COM	533900106	186,019	1,287	SH	DFND	28	0	1,287	0
LINCOLN NATL CORP IND	COM	534187109	4,727,470	153,889	SH	DFND	14	56,135	97,754	0
LINCOLN NATL CORP IND	COM	534187109	18,770	611	SH	DFND	16	0	611	0
LINCOLN NATL CORP IND	COM	534187109	369	12	SH	DFND	28	0	12	0
LINDSAY CORP	COM	535555106	1,808,124	11,103	SH	DFND	14	1,060	10,043	0
LIONS GATE ENTMNT CORP	CL A VTG	535919401	2,538,055	444,493	SH	DFND	14	172,793	271,700	0
LIONS GATE ENTMNT CORP	CL A VTG	535919401	664,073	116,300	SH	DFND	16	0	116,300	0
LIONS GATE ENTMNT CORP	CL B NON VTG	535919500	2,146,441	395,293	SH	DFND	14	213,293	182,000	0
LIONS GATE ENTMNT CORP	CL B NON VTG	535919500	848,166	156,200	SH	DFND	16	0	156,200	0
LIQUIDITY SVCS INC	COM	53635B107	753,068	53,561	SH	DFND	14	28,762	24,799	0
LITHIA MTRS INC	COM	536797103	9,021,254	44,062	SH	DFND	14	16,811	27,251	0
LITHIA MTRS INC	COM	536797103	55,280	270	SH	DFND	16	0	270	0
LITHIA MTRS INC	COM	536797103	221,301	1,081	SH	DFND	28	0	1,081	0
LITTELFUSE INC	COM	537008104	379,184	1,722	SH	DFND	14	1,371	351	0
LITTELFUSE INC	COM	537008104	193,996	881	SH	DFND	18	0	881	0
LITTELFUSE INC	COM	537008104	190,429	865	SH	DFND	28	0	865	0
LIVE NATION ENTERTAINMENT IN	COM	538034109	15,171,728	217,547	SH	DFND	14	50,942	166,605	0
LIVE NATION ENTERTAINMENT IN	COM	538034109	20,225	290	SH	DFND	16	0	290	0
LIVE NATION ENTERTAINMENT IN	COM	538034109	54,955	788	SH	DFND	28	0	788	0
LIVEPERSON INC	COM	538146101	718,490	70,857	SH	DFND	14	6,464	64,393	0
LIVENT CORP	COM	53814L108	8,107,775	408,041	SH	DFND	14	90,874	317,167	0

LIVENT CORP	COM	53814L108	1,275,654	64,200	SH	DFND	16	0	64,200	0
LIVENT CORP	COM	53814L108	244,401	12,300	SH	DFND	18	0	12,300	0
LIVENT CORP	COM	53814L108	90,468	4,553	SH	DFND	28	0	4,553	0
LIVERAMP HLDGS INC	COM	53815P108	1,574,394	67,167	SH	DFND	14	6,319	60,848	0
LLOYDS BANKING GROUP PLC	SPONSORED ADR	539439I09	104,511	47,505	SH	DFND	28	0	47,505	0
LOCKHEED MARTIN CORP	COM	539830I09	224,125,943	460,700	SH	DFND	14	135,341	325,359	0
LOCKHEED MARTIN CORP	COM	539830I09	231,083	475	SH	DFND	16	0	475	0
LOCKHEED MARTIN CORP	COM	539830I09	3,565,553	7,329	SH	DFND	28	0	7,329	0
LOEWS CORP	COM	540424I08	13,847,425	237,398	SH	DFND	14	81,091	156,307	0
LOEWS CORP	COM	540424I08	23,390	401	SH	DFND	16	0	401	0
LOEWS CORP	COM	540424I08	4,033	69	SH	DFND	28	0	69	0
LOUISIANA PAC CORP	COM	546347I05	308,254	5,207	SH	DFND	14	4,331	876	0
LOUISIANA PAC CORP	COM	546347I05	2,171	37	SH	DFND	28	0	37	0
LOWES COS INC	COM	548661I07	156,390,051	784,933	SH	DFND	14	272,083	512,850	0
LOWES COS INC	COM	548661I07	255,426	1,282	SH	DFND	16	0	1,282	0
LOWES COS INC	COM	548661I07	398,480	2,000	SH	DFND	18	0	2,000	0
LOWES COS INC	COM	548661I07	709,173	3,559	SH	DFND	28	0	3,559	0
LUCIRA HEALTH INC	COM	54948U105	1,911	17,200	SH	DFND	14	8,600	8,600	0
LUCID GROUP INC	COM	549498I03	113,207	16,575	SH	DFND	14	16,300	275	0
LUCID GROUP INC	COM	549498I03	288,909	42,300	SH	DFND	18	0	42,300	0
LUFAX HOLDING LTD	ADS REP SHS CL	54975P102	33,308	17,169	SH	DFND	14	0	17,169	0
LULULEMON ATHLETICA INC	COM	550021I09	39,108,146	122,068	SH	DFND	14	24,740	97,328	0
LULULEMON ATHLETICA INC	COM	550021I09	1,451,546	4,531	SH	DFND	28	0	4,531	0
LUMEN TECHNOLOGIES INC	COM	550241I03	8,763,200	1,678,774	SH	DFND	14	568,478	1,110,296	0
LUMEN TECHNOLOGIES INC	COM	550241I03	10,257	1,965	SH	DFND	16	0	1,965	0
LUMEN TECHNOLOGIES INC	COM	550241I03	566,370	108,500	SH	DFND	18	0	108,500	0
LUMEN TECHNOLOGIES INC	COM	550241I03	83,216	15,942	SH	DFND	28	0	15,942	0
LUMENTUM HLDGS INC	COM	55024U109	259,807	4,980	SH	DFND	14	4,084	896	0
LUMENTUM HLDGS INC	COM	55024U109	223,027	4,275	SH	DFND	28	0	4,275	0
LUMINAR TECHNOLOGIES INC	COM CL A	550424I05	78,185	15,795	SH	DFND	14	15,795	0	0
LYELL IMMUNOPHARMA INC	COM	55083R104	43,607	12,567	SH	DFND	14	12,567	0	0
LYFT INC	CL A COM	55087P104	89,538	8,125	SH	DFND	14	7,520	605	0
LYFT INC	CL A COM	55087P104	62,362	5,659	SH	DFND	28	0	5,659	0
M & T BK CORP	COM	55261F104	37,256,340	256,834	SH	DFND	14	68,060	188,774	0
M & T BK CORP	COM	55261F104	50,626	349	SH	DFND	16	0	349	0
M & T BK CORP	COM	55261F104	15,478	107	SH	DFND	28	0	107	0
M D C HLDGS INC	COM	552676I08	4,493,014	142,184	SH	DFND	14	5,416	136,768	0
M D C HLDGS INC	COM	552676I08	418	13	SH	DFND	28	0	13	0
MDU RES GROUP INC	COM	552690I09	1,635,599	53,909	SH	DFND	14	46,112	7,797	0
MDU RES GROUP INC	COM	552690I09	42,476	1,400	SH	DFND	16	0	1,400	0
MFA FINL INC	COM	55272X607	312,905	31,767	SH	DFND	14	31,505	262	0
MGE ENERGY INC	COM	55277P104	202,048	2,870	SH	DFND	14	2,870	0	0

MEI PHARMA INC	COM NEW	55279B202	35,663	146,400	SH	DFND	14	73,200	73,200	0
MGIC INVT CORP WIS	COM	552848103	3,147,196	242,092	SH	DFND	14	56,200	185,892	0
MGIC INVT CORP WIS	COM	552848103	5,200	400	SH	DFND	16	0	400	0
MGIC INVT CORP WIS	COM	552848103	174,642	13,434	SH	DFND	18	0	13,434	0
MGM RESORTS INTERNATIONAL	COM	552953101	9,346,555	278,752	SH	DFND	14	114,601	164,151	0
MGM RESORTS INTERNATIONAL	COM	552953101	21,727	648	SH	DFND	16	0	648	0
MGM RESORTS INTERNATIONAL	COM	552953101	119,570	3,566	SH	DFND	28	0	3,566	0
MGP INGREDIENTS INC NEW	COM	55303J106	1,614,104	15,173	SH	DFND	14	1,090	14,083	0
MGP INGREDIENTS INC NEW	COM	55303J106	49,938	469	SH	DFND	28	0	469	0
M/I HOMES INC	COM	55305B101	3,963,768	85,833	SH	DFND	14	36,314	49,519	0
M/I HOMES INC	COM	55305B101	427,165	9,250	SH	DFND	16	0	9,250	0
MKS INSTRS INC	COM	55306N104	4,520,684	53,354	SH	DFND	14	28,525	24,829	0
MKS INSTRS INC	COM	55306N104	74,562	880	SH	DFND	16	0	880	0
MKS INSTRS INC	COM	55306N104	24,531	290	SH	DFND	28	0	290	0
MRC GLOBAL INC	COM	55345K103	579,544	50,047	SH	DFND	14	6,047	44,000	0
MRC GLOBAL INC	COM	55345K103	314,976	27,200	SH	DFND	16	0	27,200	0
MSA SAFETY INC	COM	553498106	375,038	2,601	SH	DFND	14	2,211	390	0
MSA SAFETY INC	COM	553498106	121,310	841	SH	DFND	28	0	841	0
MSC INDL DIRECT INC	CL A	553530106	260,950	3,194	SH	DFND	14	2,586	608	0
MSC INDL DIRECT INC	CL A	553530106	13,495	165	SH	DFND	28	0	165	0
MSCI INC	COM	55354G100	51,199,401	110,066	SH	DFND	14	28,591	81,475	0
MSCI INC	COM	55354G100	78,614	169	SH	DFND	16	0	169	0
MSCI INC	COM	55354G100	2,047,892	4,402	SH	DFND	28	0	4,402	0
MYR GROUP INC DEL	COM	55405W104	1,537,109	16,695	SH	DFND	14	1,496	15,199	0
MACOM TECH SOLUTIONS HLDGS I	COM	55405Y100	378,069	6,003	SH	DFND	14	5,493	510	0
MACOM TECH SOLUTIONS HLDGS I	COM	55405Y100	441	7	SH	DFND	28	0	7	0
MACERICH CO	COM	554382101	4,124,200	366,270	SH	DFND	14	64,341	301,929	0
MACERICH CO	COM	554382101	48,418	4,300	SH	DFND	16	0	4,300	0
VERIS RESIDENTIAL INC	COM	554489104	3,702,132	232,400	SH	DFND	14	8,477	223,923	0
VERIS RESIDENTIAL INC	COM	554489104	9,088,256	570,512	SH	DFND	3	0	570,512	0
MACROGENICS INC	COM	556099109	1,362,164	203,005	SH	DFND	14	61,405	141,600	0
MACROGENICS INC	COM	556099109	328,790	49,000	SH	DFND	16	0	49,000	0
MACYS INC	COM	55616P104	24,998,807	1,210,596	SH	DFND	14	213,417	997,179	0
MACYS INC	COM	55616P104	545,160	26,400	SH	DFND	16	0	26,400	0
MADDEN STEVEN LTD	COM	556269108	2,367,948	74,091	SH	DFND	14	7,065	67,026	0
MADDEN STEVEN LTD	COM	556269108	1,214	38	SH	DFND	28	0	38	0
MADISON SQUARE GRDN SPRT COR	CL A	55825T103	2,288,875	12,485	SH	DFND	14	5,326	7,159	0
MADISON SQUARE GRDN SPRT COR	CL A	55825T103	18,333	100	SH	DFND	16	0	100	0
MADRIGAL PHARMACEUTICALS INC	COM	558868105	273,996	944	SH	DFND	14	944	0	0
MADRIGAL PHARMACEUTICALS INC	COM	558868105	3,526,538	12,150	SH	DFND	18	0	12,150	0
MAGNOLIA OIL & GAS CORP	CL A	559663109	293,524	12,517	SH	DFND	14	12,517	0	0
MAGNOLIA OIL & GAS CORP	CL A	559663109	152,726	6,513	SH	DFND	28	0	6,513	0

MALIBU BOATS INC	COM CL A	56117J100	7,227,427	135,599	SH	DFND	14	79,899	55,700	0
MALIBU BOATS INC	COM CL A	56117J100	1,103,310	20,700	SH	DFND	16	0	20,700	0
MANHATTAN ASSOCIATES INC	COM	562750109	6,539,575	53,868	SH	DFND	14	35,047	18,821	0
MANHATTAN ASSOCIATES INC	COM	562750109	135,968	1,120	SH	DFND	16	0	1,120	0
MANHATTAN ASSOCIATES INC	COM	562750109	1,047,002	8,624	SH	DFND	28	0	8,624	0
MANITOWOC CO INC	COM NEW	563571405	779,489	85,097	SH	DFND	14	2,597	82,500	0
MANNKIND CORP	COM NEW	56400P706	96,894	18,386	SH	DFND	14	18,386	0	0
MANPOWERGROUP INC WIS	COM	56418H100	301,137	3,619	SH	DFND	14	2,862	757	0
MANPOWERGROUP INC WIS	COM	56418H100	2,292	28	SH	DFND	28	0	28	0
MANULIFE FINL CORP	COM	56501R106	433,653	24,308	SH	DFND	28	0	24,308	0
MARATHON OIL CORP	COM	565849106	16,233,473	599,685	SH	DFND	14	232,756	366,929	0
MARATHON OIL CORP	COM	565849106	35,408	1,308	SH	DFND	16	0	1,308	0
MARATHON OIL CORP	COM	565849106	406,050	15,000	SH	DFND	18	0	15,000	0
MARATHON OIL CORP	COM	565849106	3,575	132	SH	DFND	28	0	132	0
MARATHON PETE CORP	COM	56585A102	114,871,925	986,957	SH	DFND	14	330,033	656,924	0
MARATHON PETE CORP	COM	56585A102	112,549	967	SH	DFND	16	0	967	0
MARATHON PETE CORP	COM	56585A102	2,211,410	19,000	SH	DFND	18	0	19,000	0
MARATHON PETE CORP	COM	56585A102	103,863	892	SH	DFND	28	0	892	0
MARAVAI LIFESCIENCES HLDGS I	COM CL A	56600D107	37,922	2,650	SH	DFND	14	2,650	0	0
MARAVAI LIFESCIENCES HLDGS I	COM CL A	56600D107	2,532,870	177,000	SH	DFND	18	0	177,000	0
MARAVAI LIFESCIENCES HLDGS I	COM CL A	56600D107	1,545	108	SH	DFND	28	0	108	0
MARCUS & MILLICHAP INC	COM	566324109	865,418	25,121	SH	DFND	14	2,423	22,698	0
MARCUS & MILLICHAP INC	COM	566324109	39,981	1,161	SH	DFND	28	0	1,161	0
MARCUS CORP DEL	COM	566330106	1,992,166	138,441	SH	DFND	14	51,127	87,314	0
MARCUS CORP DEL	COM	566330106	282,044	19,600	SH	DFND	16	0	19,600	0
MARINEMAX INC	COM	567908108	4,496,617	144,030	SH	DFND	14	23,743	120,287	0
MARINEMAX INC	COM	567908108	181,076	5,800	SH	DFND	16	0	5,800	0
MARINEMAX INC	COM	567908108	7,493	240	SH	DFND	28	0	240	0
MARKEL CORP	COM	570535104	2,604,678	1,977	SH	DFND	14	561	1,416	0
MARKEL CORP	COM	570535104	14,492	11	SH	DFND	28	0	11	0
MARKETAXESS HLDGS INC	COM	57060D108	14,093,706	50,535	SH	DFND	14	13,436	37,099	0
MARKETAXESS HLDGS INC	COM	57060D108	22,590	81	SH	DFND	16	0	81	0
MARKETAXESS HLDGS INC	COM	57060D108	152,517	547	SH	DFND	28	0	547	0
MARQETA INC	CLASS A COM	57142B104	186,294	30,490	SH	DFND	14	30,490	0	0
MARRIOTT VACATIONS WORLDWIDE	COM	57164Y107	2,881,437	21,409	SH	DFND	14	18,946	2,463	0
MARRIOTT VACATIONS WORLDWIDE	COM	57164Y107	65,949	490	SH	DFND	16	0	490	0
MARRIOTT VACATIONS WORLDWIDE	COM	57164Y107	184,119	1,368	SH	DFND	18	0	1,368	0
MARSH & MCLENNAN COS INC	COM	571748102	111,999,015	676,813	SH	DFND	14	176,784	500,029	0
MARSH & MCLENNAN COS INC	COM	571748102	169,286	1,023	SH	DFND	16	0	1,023	0

MARSH & MCLENNAN COS INC	COM	571748102	856,998	5,179	SH	DFND	28	0	5,179	0
MARRIOTT INTL INC NEW	CL A	571903202	134,951,960	906,387	SH	DFND	14	252,700	653,687	0
MARRIOTT INTL INC NEW	CL A	571903202	81,741	549	SH	DFND	16	0	549	0
MARRIOTT INTL INC NEW	CL A	571903202	297,780	2,000	SH	DFND	18	0	2,000	0
MARRIOTT INTL INC NEW	CL A	571903202	173,107	1,163	SH	DFND	28	0	1,163	0
MARTEN TRANS LTD	COM	573075108	1,313,550	66,408	SH	DFND	14	13,696	52,712	0
MARTIN MARIETTA MATLS INC	COM	573284106	18,122,627	53,622	SH	DFND	14	22,083	31,539	0
MARTIN MARIETTA MATLS INC	COM	573284106	44,612	132	SH	DFND	16	0	132	0
MARTIN MARIETTA MATLS INC	COM	573284106	245,062	725	SH	DFND	28	0	725	0
MARVELL TECHNOLOGY INC	COM	573874104	1,203,578	32,494	SH	DFND	14	23,719	8,775	0
MARVELL TECHNOLOGY INC	COM	573874104	73,701	1,990	SH	DFND	28	0	1,990	0
MASCO CORP	COM	574599106	9,103,637	195,064	SH	DFND	14	80,824	114,240	0
MASCO CORP	COM	574599106	21,468	460	SH	DFND	16	0	460	0
MASCO CORP	COM	574599106	513,537	11,004	SH	DFND	28	0	11,004	0
MASIMO CORP	COM	574795100	445,477	3,011	SH	DFND	14	2,761	250	0
MASONITE INTL CORP	COM	575385109	505,022	6,265	SH	DFND	14	5,765	500	0
MASONITE INTL CORP	COM	575385109	14,913	185	SH	DFND	28	0	185	0
MASTEC INC	COM	576323109	363,164	4,256	SH	DFND	14	3,486	770	0
MASTERCARD INCORPORATED	CL A	57636Q104	448,132,169	1,288,736	SH	DFND	14	402,480	886,256	0
MASTERCARD INCORPORATED	CL A	57636Q104	608,528	1,750	SH	DFND	16	0	1,750	0
MASTERCARD INCORPORATED	CL A	57636Q104	3,423,061	9,844	SH	DFND	28	0	9,844	0
MASTERCRAFT BOAT HLDGS INC	COM	57637H103	4,820,461	186,334	SH	DFND	14	64,625	121,709	0
MASTERCRAFT BOAT HLDGS INC	COM	57637H103	1,466,829	56,700	SH	DFND	16	0	56,700	0
MASTERBRAND INC	COMMON STOCK	57638P104	1,073,957	142,246	SH	DFND	14	5,873	136,373	0
MASTERBRAND INC	COMMON STOCK	57638P104	355	47	SH	DFND	28	0	47	0
MATADOR RES CO	COM	576485205	3,355,581	58,623	SH	DFND	14	54,512	4,111	0
MATADOR RES CO	COM	576485205	606,744	10,600	SH	DFND	16	0	10,600	0
MATADOR RES CO	COM	576485205	10,998	192	SH	DFND	28	0	192	0
MATCH GROUP INC NEW	COM	57667L107	10,028,340	241,705	SH	DFND	14	101,332	140,373	0
MATCH GROUP INC NEW	COM	57667L107	23,442	565	SH	DFND	16	0	565	0
MATCH GROUP INC NEW	COM	57667L107	436,321	10,516	SH	DFND	28	0	10,516	0
MATERION CORP	COM	576690101	1,809,707	20,680	SH	DFND	14	1,904	18,776	0
MATERION CORP	COM	576690101	134,120	1,533	SH	DFND	28	0	1,533	0
MATSON INC	COM	57686G105	5,919,447	94,696	SH	DFND	14	11,621	83,075	0
MATTEL INC	COM	577081102	400,151	22,430	SH	DFND	14	19,675	2,755	0
MATTERPORT INC	COM CL A	577096100	46,606	16,645	SH	DFND	14	16,645	0	0
MATTHEWS INTL CORP	CL A	577128101	1,438,564	47,259	SH	DFND	14	18,857	28,402	0
MAXLINEAR INC	COM	57776J100	3,165,125	93,229	SH	DFND	14	12,361	80,868	0
MAXLINEAR INC	COM	57776J100	237,650	7,000	SH	DFND	16	0	7,000	0
MAXLINEAR INC	COM	57776J100	119,776	3,528	SH	DFND	18	0	3,528	0
MAXLINEAR INC	COM	57776J100	1,052	31	SH	DFND	28	0	31	0
MAXAR TECHNOLOGIES INC	COM	57778K105	307,232	5,938	SH	DFND	14	5,538	400	0

MAXAR TECHNOLOGIES INC	COM	57778K105	413,920	8,000	SH	DFND	16	0	8,000	0
MAXIMUS INC	COM	577933104	1,384,764	18,884	SH	DFND	14	18,737	147	0
MAXIMUS INC	COM	577933104	253,282	3,454	SH	DFND	18	0	3,454	0
MAXIMUS INC	COM	577933104	293	4	SH	DFND	28	0	4	0
MCCORMICK & CO INC	COM NON VTG	579780206	20,978,879	253,093	SH	DFND	14	89,092	164,001	0
MCCORMICK & CO INC	COM NON VTG	579780206	42,274	510	SH	DFND	16	0	510	0
MCCORMICK & CO INC	COM NON VTG	579780206	152,546	1,840	SH	DFND	28	0	1,840	0
MCDONALDS CORP	COM	580135101	212,292,653	805,573	SH	DFND	14	307,402	498,171	0
MCDONALDS CORP	COM	580135101	397,930	1,510	SH	DFND	16	0	1,510	0
MCDONALDS CORP	COM	580135101	144,942	550	SH	DFND	18	0	550	0
MCDONALDS CORP	COM	580135101	1,055,187	4,004	SH	DFND	28	0	4,004	0
MCGRATH RENTCORP	COM	580589109	186,915	1,893	SH	DFND	14	1,893	0	0
MCGRATH RENTCORP	COM	580589109	38,177	387	SH	DFND	28	0	387	0
MCKESSON CORP	COM	58155Q103	53,976,392	143,891	SH	DFND	14	50,428	93,463	0
MCKESSON CORP	COM	58155Q103	112,161	299	SH	DFND	16	0	299	0
MCKESSON CORP	COM	58155Q103	1,218,292	3,248	SH	DFND	28	0	3,248	0
MEDICAL PPTYS TRUST INC	COM	58463J304	5,239,187	470,304	SH	DFND	14	164,976	305,328	0
MEDICAL PPTYS TRUST INC	COM	58463J304	24,508	2,200	SH	DFND	16	0	2,200	0
MEDICAL PPTYS TRUST INC	COM	58463J304	3,226	290	SH	DFND	28	0	290	0
MEDICAL PPTYS TRUST INC	COM	58463J304	32,602,068	2,926,577	SH	DFND	3	0	2,926,577	0
MEDIFAST INC	COM	58470H101	1,644,545	14,257	SH	DFND	14	1,055	13,202	0
PEDIATRIX MEDICAL GROUP INC	COM	58502B106	1,341,501	90,276	SH	DFND	14	7,991	82,285	0
PEDIATRIX MEDICAL GROUP INC	COM	58502B106	13,671	920	SH	DFND	28	0	920	0
MEDPACE HLDGS INC	COM	58506Q109	3,711,440	17,473	SH	DFND	14	17,412	61	0
MEDPACE HLDGS INC	COM	58506Q109	176,725	832	SH	DFND	28	0	832	0
MERCADOLIBRE INC	COM	58733R102	1,098,420	1,298	SH	DFND	28	0	1,298	0
MERCANTILE BK CORP	COM	587376104	178,147	5,321	SH	DFND	14	1,321	4,000	0
MERCANTILE BK CORP	COM	587376104	34,769	1,039	SH	DFND	28	0	1,039	0
MERCER INTL INC	COM	588056101	437,908	37,621	SH	DFND	14	700	36,921	0
MERCK & CO INC	COM	58933Y105	472,800,666	4,261,385	SH	DFND	14	1,355,164	2,906,221	0
MERCK & CO INC	COM	58933Y105	579,825	5,226	SH	DFND	16	0	5,226	0
MERCK & CO INC	COM	58933Y105	15,865,850	143,000	SH	DFND	18	0	143,000	0
MERCK & CO INC	COM	58933Y105	6,352,350	57,254	SH	DFND	28	0	57,254	0
MERCURY GENL CORP NEW	COM	589400100	925,897	27,073	SH	DFND	14	2,752	24,321	0
MERIDIAN BIOSCIENCE INC	COM	589584101	1,461,472	44,007	SH	DFND	14	3,989	40,018	0
MERIDIAN BIOSCIENCE INC	COM	589584101	105,110	3,165	SH	DFND	18	0	3,165	0
MERIDIAN BIOSCIENCE INC	COM	589584101	2,026	61	SH	DFND	28	0	61	0
MERIT MED SYS INC	COM	589889104	10,924,843	154,699	SH	DFND	14	37,761	116,938	0
MERIT MED SYS INC	COM	589889104	2,358,708	33,400	SH	DFND	16	0	33,400	0
MERIT MED SYS INC	COM	589889104	37,358	529	SH	DFND	28	0	529	0
MERITAGE HOMES CORP	COM	59001A102	9,296,710	100,832	SH	DFND	14	30,616	70,216	0
MERITAGE HOMES CORP	COM	59001A102	1,442,930	15,650	SH	DFND	16	0	15,650	0
MERITAGE HOMES CORP	COM	59001A102	109,441	1,187	SH	DFND	28	0	1,187	0

MERSANA THERAPEUTICS INC	COM	59045L106	199,855	34,105	SH	DFND	14	33,005	1,100	0
MERSANA THERAPEUTICS INC	COM	59045L106	144,156	24,600	SH	DFND	16	0	24,600	0
MESA LABS INC	COM	59064R109	860,635	5,178	SH	DFND	14	560	4,618	0
MESA LABS INC	COM	59064R109	332	2	SH	DFND	28	0	2	0
PATHWARD FINANCIAL INC	COM	59100U108	1,255,769	29,170	SH	DFND	14	2,832	26,338	0
METHODE ELECTRS INC	COM	591520200	1,789,353	40,328	SH	DFND	14	3,439	36,889	0
METHODE ELECTRS INC	COM	591520200	57,681	1,300	SH	DFND	16	0	1,300	0
METHODE ELECTRS INC	COM	591520200	16,030	361	SH	DFND	28	0	361	0
METLIFE INC	COM	59156R108	69,859,340	965,308	SH	DFND	14	294,915	670,393	0
METLIFE INC	COM	59156R108	98,496	1,361	SH	DFND	16	0	1,361	0
METLIFE INC	COM	59156R108	1,239,917	17,133	SH	DFND	28	0	17,133	0
METROPOLITAN BK HLDG CORP	COM	591774104	969,698	16,528	SH	DFND	14	6,428	10,100	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	28,116,893	19,452	SH	DFND	14	7,958	11,494	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	67,936	47	SH	DFND	16	0	47	0
METTLER TOLEDO INTERNATIONAL	COM	592688105	1,427,180	987	SH	DFND	28	0	987	0
MICROSOFT CORP	COM	594918104	2,537,755,812	10,581,919	SH	DFND	14	3,486,683	7,095,236	0
MICROSOFT CORP	COM	594918104	3,683,395	15,359	SH	DFND	16	0	15,359	0
MICROSOFT CORP	COM	594918104	991,176	4,133	SH	DFND	18	0	4,133	0
MICROSOFT CORP	COM	594918104	26,968,752	112,454	SH	DFND	28	0	112,454	0
MICROVISION INC DEL	COM NEW	594960304	29,951	12,745	SH	DFND	14	12,745	0	0
MICROCHIP TECHNOLOGY INC.	COM	595017104	112,648,193	1,603,533	SH	DFND	14	366,062	1,237,471	0
MICROCHIP TECHNOLOGY INC.	COM	595017104	79,664	1,134	SH	DFND	16	0	1,134	0
MICROCHIP TECHNOLOGY INC.	COM	595017104	324,861	4,624	SH	DFND	28	0	4,624	0
MICRON TECHNOLOGY INC	COM	595112103	49,812,817	996,655	SH	DFND	14	402,619	594,036	0
MICRON TECHNOLOGY INC	COM	595112103	112,005	2,241	SH	DFND	16	0	2,241	0
MICRON TECHNOLOGY INC	COM	595112103	465,870	9,321	SH	DFND	28	0	9,321	0
MICROVAST HOLDINGS INC	COM	59516C106	17,993	11,760	SH	DFND	14	11,760	0	0
MID-AMER APT CMNTYS INC	COM	59522J103	20,036,634	127,630	SH	DFND	14	40,826	86,804	0
MID-AMER APT CMNTYS INC	COM	59522J103	37,992	242	SH	DFND	16	0	242	0
MID-AMER APT CMNTYS INC	COM	59522J103	116,016	739	SH	DFND	18	0	739	0
MID-AMER APT CMNTYS INC	COM	59522J103	393,056	2,504	SH	DFND	28	0	2,504	0
MID-AMER APT CMNTYS INC	COM	59522J103	5,064,654	32,261	SH	DFND	3	0	32,261	0
MIDDLEBY CORP	COM	596278101	495,162	3,698	SH	DFND	14	3,056	642	0
MIDDLEBY CORP	COM	596278101	2,812	21	SH	DFND	28	0	21	0
MIDDLESEX WTR CO	COM	596680108	1,393,010	17,707	SH	DFND	14	1,567	16,140	0
MIDLAND STATES BANCORP INC	COM	597742105	1,494,686	56,149	SH	DFND	14	1,749	54,400	0
MIDLAND STATES BANCORP INC	COM	597742105	119,790	4,500	SH	DFND	16	0	4,500	0

MIDWESTONE FINL GROUP INC NE	COM	598511103	1,839,754	57,945	SH	DFND	14	1,150	56,795	0
MIDWESTONE FINL GROUP INC NE	COM	598511103	731,838	23,050	SH	DFND	16	0	23,050	0
MILLERKNOLL INC	COM	600544100	1,604,092	76,349	SH	DFND	14	7,190	69,159	0
MIMEDX GROUP INC	COM	602496101	1,495,459	537,935	SH	DFND	14	206,885	331,050	0
MIMEDX GROUP INC	COM	602496101	580,186	208,700	SH	DFND	16	0	208,700	0
MINERALS TECHNOLOGIES INC	COM	603158106	4,997,560	82,305	SH	DFND	14	26,897	55,408	0
MINERALS TECHNOLOGIES INC	COM	603158106	127,512	2,100	SH	DFND	16	0	2,100	0
MINERALS TECHNOLOGIES INC	COM	603158106	21,099	347	SH	DFND	28	0	347	0
MISTER CAR WASH INC	COM	60646V105	702,865	76,150	SH	DFND	14	3,250	72,900	0
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADS	606822104	279,170	41,855	SH	DFND	28	0	41,855	0
MIZUHO FINANCIAL GROUP INC	SPONSORED ADR	60687Y109	35,392	12,462	SH	DFND	28	0	12,462	0
MODERNA INC	COM	60770K107	52,827,679	294,108	SH	DFND	14	118,080	176,028	0
MODERNA INC	COM	60770K107	123,040	685	SH	DFND	16	0	685	0
MODERNA INC	COM	60770K107	297,091	1,654	SH	DFND	28	0	1,654	0
MODINE MFG CO	COM	607828100	3,119,629	157,081	SH	DFND	14	29,381	127,700	0
MODINE MFG CO	COM	607828100	214,488	10,800	SH	DFND	16	0	10,800	0
MODIVCARE INC	COM	60783X104	3,158,317	35,198	SH	DFND	14	9,083	26,115	0
MODIVCARE INC	COM	60783X104	601,191	6,700	SH	DFND	16	0	6,700	0
MOELIS & CO	CL A	60786M105	173,701	4,527	SH	DFND	14	4,527	0	0
MOELIS & CO	CL A	60786M105	51,408	1,340	SH	DFND	28	0	1,340	0
MOHAWK INDS INC	COM	608190104	13,978,483	136,749	SH	DFND	14	25,685	111,064	0
MOHAWK INDS INC	COM	608190104	11,142	109	SH	DFND	16	0	109	0
MOHAWK INDS INC	COM	608190104	24,839	243	SH	DFND	28	0	243	0
MOLINA HEALTHCARE INC	COM	60855R100	74,681,895	226,158	SH	DFND	14	47,284	178,874	0
MOLINA HEALTHCARE INC	COM	60855R100	89,159	270	SH	DFND	16	0	270	0
MOLINA HEALTHCARE INC	COM	60855R100	304,100	921	SH	DFND	28	0	921	0
MOLSON COORS BEVERAGE CO	CL B	60871R209	13,215,035	256,503	SH	DFND	14	79,062	177,441	0
MOLSON COORS BEVERAGE CO	CL B	60871R209	19,526	379	SH	DFND	16	0	379	0
MOLSON COORS BEVERAGE CO	CL B	60871R209	171,046	3,320	SH	DFND	18	0	3,320	0
MOLSON COORS BEVERAGE CO	CL B	60871R209	402,300	7,809	SH	DFND	28	0	7,809	0
MOMENTIVE GLOBAL INC	COM	60878Y108	72,163	10,309	SH	DFND	14	10,309	0	0
MONARCH CASINO & RESORT INC	COM	609027107	1,022,868	13,303	SH	DFND	14	1,197	12,106	0
MONARCH CASINO & RESORT INC	COM	609027107	61,743	803	SH	DFND	28	0	803	0
MONDELEZ INTL INC	CL A	609207105	117,548,539	1,763,669	SH	DFND	14	557,090	1,206,579	0
MONDELEZ INTL INC	CL A	609207105	187,753	2,817	SH	DFND	16	0	2,817	0
MONDELEZ INTL INC	CL A	609207105	817,971	12,273	SH	DFND	28	0	12,273	0
MONGODB INC	CL A	60937P106	350,375	1,780	SH	DFND	14	1,780	0	0
MONGODB INC	CL A	60937P106	610,204	3,100	SH	DFND	18	0	3,100	0
MONGODB INC	CL A	60937P106	71,453	363	SH	DFND	28	0	363	0

MONOLITHIC PWR SYS INC	COM	609839105	13,484,210	38,133	SH	DFND	14	15,989	22,144	0
MONOLITHIC PWR SYS INC	COM	609839105	32,179	91	SH	DFND	16	0	91	0
MONOLITHIC PWR SYS INC	COM	609839105	501,094	1,417	SH	DFND	28	0	1,417	0
MONRO INC	COM	610236101	1,438,038	31,815	SH	DFND	14	3,039	28,776	0
MONRO INC	COM	610236101	114,157	2,526	SH	DFND	28	0	2,526	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	32,958,262	324,616	SH	DFND	14	135,496	189,120	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	78,787	776	SH	DFND	16	0	776	0
MONSTER BEVERAGE CORP NEW	COM	61174X109	4,962,888	48,881	SH	DFND	28	0	48,881	0
MOODYS CORP	COM	615369105	37,550,453	134,773	SH	DFND	14	56,491	78,282	0
MOODYS CORP	COM	615369105	89,158	320	SH	DFND	16	0	320	0
MOODYS CORP	COM	615369105	86,386	310	SH	DFND	28	0	310	0
MOOG INC	CL A	615394202	6,284,230	71,607	SH	DFND	14	19,911	51,696	0
MOOG INC	CL A	615394202	877,600	10,000	SH	DFND	16	0	10,000	0
MOOG INC	CL A	615394202	157,713	1,797	SH	DFND	28	0	1,797	0
MORGAN STANLEY	COM NEW	617446448	149,566,334	1,759,190	SH	DFND	14	735,384	1,023,806	0
MORGAN STANLEY	COM NEW	617446448	231,169	2,719	SH	DFND	16	0	2,719	0
MORGAN STANLEY	COM NEW	617446448	1,332,263	15,670	SH	DFND	28	0	15,670	0
MORNINGSTAR INC	COM	617700109	167,207	772	SH	DFND	14	743	29	0
MORNINGSTAR INC	COM	617700109	38,869	179	SH	DFND	28	0	179	0
MOSAIC CO NEW	COM	61945C103	41,806,267	952,958	SH	DFND	14	267,994	684,964	0
MOSAIC CO NEW	COM	61945C103	30,314	691	SH	DFND	16	0	691	0
MOSAIC CO NEW	COM	61945C103	708,501	16,150	SH	DFND	18	0	16,150	0
MOSAIC CO NEW	COM	61945C103	927	21	SH	DFND	28	0	21	0
MOTORCAR PTS AMER INC	COM	620071100	469,775	39,610	SH	DFND	14	1,730	37,880	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	37,712,251	146,336	SH	DFND	14	59,612	86,724	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	87,106	338	SH	DFND	16	0	338	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	1,324,490	5,139	SH	DFND	28	0	5,139	0
MOVADO GROUP INC	COM	624580106	517,258	16,039	SH	DFND	14	1,482	14,557	0
MOVADO GROUP INC	COM	624580106	48,713	1,510	SH	DFND	28	0	1,510	0
MUELLER INDS INC	COM	624756102	12,242,795	207,505	SH	DFND	14	53,756	153,749	0
MUELLER INDS INC	COM	624756102	2,330,500	39,500	SH	DFND	16	0	39,500	0
MUELLER INDS INC	COM	624756102	1,433	24	SH	DFND	28	0	24	0
MUELLER WTR PRODS INC	COM SER A	624758108	132,370	12,302	SH	DFND	14	12,302	0	0
MUELLER WTR PRODS INC	COM SER A	624758108	24,603	2,287	SH	DFND	28	0	2,287	0
MR COOPER GROUP INC	COM	62482R107	7,302,737	181,977	SH	DFND	14	38,444	143,533	0
MR COOPER GROUP INC	COM	62482R107	493,599	12,300	SH	DFND	16	0	12,300	0
MULLEN AUTOMOTIVE INC	COM	62526P109	4,562	15,950	SH	DFND	14	15,950	0	0
MULTIPLAN CORPORATION	COM	62548M100	1,404,816	1,221,579	SH	DFND	14	95,179	1,126,400	0
MULTIPLAN CORPORATION	COM	62548M100	170,545	148,300	SH	DFND	16	0	148,300	0
MURPHY OIL CORP	COM	626717102	16,213,867	376,979	SH	DFND	14	198,081	178,898	0
MURPHY OIL CORP	COM	626717102	2,937,583	68,300	SH	DFND	16	0	68,300	0

MURPHY OIL CORP	COM	626717102	262,492	6,103	SH	DFND	28	0	6,103	0
MURPHY USA INC	COM	626755102	3,367,059	12,045	SH	DFND	14	10,651	1,394	0
MURPHY USA INC	COM	626755102	83,862	300	SH	DFND	16	0	300	0
MURPHY USA INC	COM	626755102	5,046	18	SH	DFND	28	0	18	0
MYERS INDS INC	COM	628464109	814,196	36,626	SH	DFND	14	3,237	33,389	0
MYRIAD GENETICS INC	COM	62855J104	1,500,740	103,428	SH	DFND	14	26,997	76,431	0
MYRIAD GENETICS INC	COM	62855J104	8,619	594	SH	DFND	28	0	594	0
NBT BANCORP INC	COM	628778102	1,878,827	43,271	SH	DFND	14	4,022	39,249	0
NCR CORP NEW	COM	62886E108	1,984,606	84,776	SH	DFND	14	43,574	41,202	0
NCR CORP NEW	COM	62886E108	9,364	400	SH	DFND	16	0	400	0
NCR CORP NEW	COM	62886E108	8,732	373	SH	DFND	28	0	373	0
NIO INC	SPON ADS	62914V106	283,725	29,100	SH	DFND	18	0	29,100	0
NMI HLDGS INC	CL A	629209305	9,976,385	477,339	SH	DFND	14	103,175	374,164	0
NMI HLDGS INC	CL A	629209305	1,437,920	68,800	SH	DFND	16	0	68,800	0
NRG ENERGY INC	COM NEW	629377508	39,927,481	1,254,792	SH	DFND	14	149,854	1,104,938	0
NRG ENERGY INC	COM NEW	629377508	43,562	1,369	SH	DFND	16	0	1,369	0
NRG ENERGY INC	COM NEW	629377508	69,586	2,187	SH	DFND	28	0	2,187	0
NRG ENERGY INC	COM NEW	629377508	105,165	3,305	SH	DFND	3	3,305	0	0
NVR INC	COM	62944T105	11,794,367	2,557	SH	DFND	14	1,073	1,484	0
NVR INC	COM	62944T105	27,675	6	SH	DFND	16	0	6	0
NV5 GLOBAL INC	COM	62945V109	1,650,163	12,471	SH	DFND	14	1,096	11,375	0
NOV INC	COM	62955J103	4,277,374	204,757	SH	DFND	14	159,857	44,900	0
NOV INC	COM	62955J103	108,628	5,200	SH	DFND	16	0	5,200	0
NOV INC	COM	62955J103	195,753	9,371	SH	DFND	28	0	9,371	0
NASDAQ INC	COM	631103108	43,350,462	706,609	SH	DFND	14	120,163	586,446	0
NASDAQ INC	COM	631103108	42,270	689	SH	DFND	16	0	689	0
NASDAQ INC	COM	631103108	70,233	1,145	SH	DFND	28	0	1,145	0
NATIONAL BK HLDGS CORP	CL A	633707104	3,553,905	84,476	SH	DFND	14	18,235	66,241	0
NATIONAL BK HLDGS CORP	CL A	633707104	748,846	17,800	SH	DFND	16	0	17,800	0
NATIONAL BEVERAGE CORP	COM	635017106	3,215,037	69,096	SH	DFND	14	33,875	35,221	0
NATIONAL BEVERAGE CORP	COM	635017106	549,054	11,800	SH	DFND	16	0	11,800	0
NATIONAL BEVERAGE CORP	COM	635017106	281,906	6,059	SH	DFND	28	0	6,059	0
NATIONAL HEALTHCARE CORP	COM	635906100	2,764,787	46,467	SH	DFND	14	11,097	35,370	0
NATIONAL HEALTHCARE CORP	COM	635906100	190,400	3,200	SH	DFND	16	0	3,200	0
NATIONAL FUEL GAS CO	COM	636180101	6,168,332	97,446	SH	DFND	14	62,596	34,850	0
NATIONAL FUEL GAS CO	COM	636180101	120,270	1,900	SH	DFND	16	0	1,900	0
NATIONAL GRID PLC	SPONSORED ADR N	636274409	1,173,146	19,449	SH	DFND	28	0	19,449	0
NATIONAL HEALTH INVS INC	COM	63633D104	2,627,763	50,321	SH	DFND	14	26,121	24,200	0
NATIONAL HEALTH INVS INC	COM	63633D104	245,434	4,700	SH	DFND	16	0	4,700	0
NATIONAL HEALTH INVS INC	COM	63633D104	877,662	16,807	SH	DFND	3	0	16,807	0
NATIONAL INSTRS CORP	COM	636518102	325,827	8,830	SH	DFND	14	7,315	1,515	0
NATIONAL INSTRS CORP	COM	636518102	47,591	1,290	SH	DFND	28	0	1,290	0

NATIONAL PRESTO INDS INC	COM	637215104	352,706	5,152	SH	DFND	14	517	4,635	0
NATIONAL PRESTO INDS INC	COM	637215104	137	2	SH	DFND	28	0	2	0
NATIONAL RETAIL PROPERTIES I	COM	637417106	8,505,457	185,871	SH	DFND	14	10,357	175,514	0
NATIONAL RETAIL PROPERTIES I	COM	637417106	3,295	72	SH	DFND	28	0	72	0
NATIONAL RETAIL PROPERTIES I	COM	637417106	38,919,612	850,516	SH	DFND	3	0	850,516	0
NATIONAL STORAGE AFFILIATES	COM SHS BEN IN	637870106	213,578	5,913	SH	DFND	14	4,790	1,123	0
NATIONAL STORAGE AFFILIATES	COM SHS BEN IN	637870106	60,282	1,669	SH	DFND	28	0	1,669	0
NATIONAL VISION HLDGS INC	COM	63845R107	3,087,195	79,649	SH	DFND	14	7,449	72,200	0
NATIONAL WESTN LIFE GROUP IN	CL A	638517102	2,748,461	9,781	SH	DFND	14	181	9,600	0
NAVIENT CORPORATION	COM	63938C108	5,999,397	364,705	SH	DFND	14	99,126	265,579	0
NAVIENT CORPORATION	COM	63938C108	801,115	48,700	SH	DFND	16	0	48,700	0
NEKTAR THERAPEUTICS	COM	640268108	425,298	188,185	SH	DFND	14	16,173	172,012	0
NELNET INC	CL A	64031N108	4,403,099	48,519	SH	DFND	14	18,566	29,953	0
NEOGEN CORP	COM	640491106	339,492	22,291	SH	DFND	14	21,744	547	0
NEOGEN CORP	COM	640491106	43,527	2,858	SH	DFND	28	0	2,858	0
NEOGENOMICS INC	COM NEW	64049M209	2,984,141	322,959	SH	DFND	14	87,637	235,322	0
NEOGENOMICS INC	COM NEW	64049M209	482,328	52,200	SH	DFND	16	0	52,200	0
NETAPP INC	COM	64110D104	11,237,466	187,104	SH	DFND	14	77,115	109,989	0
NETAPP INC	COM	64110D104	26,426	440	SH	DFND	16	0	440	0
NETAPP INC	COM	64110D104	186,186	3,100	SH	DFND	18	0	3,100	0
NETAPP INC	COM	64110D104	588,388	9,797	SH	DFND	28	0	9,797	0
NETFLIX INC	COM	64110L106	215,971,881	732,406	SH	DFND	14	239,366	493,040	0
NETFLIX INC	COM	64110L106	271,584	921	SH	DFND	16	0	921	0
NETFLIX INC	COM	64110L106	56,027	190	SH	DFND	18	0	190	0
NETFLIX INC	COM	64110L106	3,208,294	10,880	SH	DFND	28	0	10,880	0
NETEASE INC	SPONSORED ADS	64110W102	5,367,357	73,900	SH	DFND	14	19,000	54,900	0
NETEASE INC	SPONSORED ADS	64110W102	370,413	5,100	SH	DFND	16	0	5,100	0
NETEASE INC	SPONSORED ADS	64110W102	112,577	1,550	SH	DFND	18	0	1,550	0
NETEASE INC	SPONSORED ADS	64110W102	2,200	30	SH	DFND	28	0	30	0
NETGEAR INC	COM	64111Q104	530,840	29,312	SH	DFND	14	2,777	26,535	0
NETSCOUT SYS INC	COM	64115T104	6,355,120	195,482	SH	DFND	14	33,990	161,492	0
NETSCOUT SYS INC	COM	64115T104	1,349,165	41,500	SH	DFND	16	0	41,500	0
NETSTREIT CORP	COM	64119V303	65,988	3,600	SH	DFND	14	3,600	0	0
NETSTREIT CORP	COM	64119V303	15,223,633	830,531	SH	DFND	3	0	830,531	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	3,464,835	29,009	SH	DFND	14	19,820	9,189	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	81,219	680	SH	DFND	16	0	680	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	2,651,568	22,200	SH	DFND	18	0	22,200	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	356,911	2,988	SH	DFND	28	0	2,988	0
NEURONETICS INC	COM	64131A105	85,188	12,400	SH	DFND	14	6,200	6,200	0
NEW FORTRESS ENERGY INC	COM CL A	644393100	3,886,945	91,630	SH	DFND	14	1,900	89,730	0
NEW JERSEY RES CORP	COM	646025106	3,292,634	66,357	SH	DFND	14	38,246	28,111	0

NEW JERSEY RES CORP	COM	646025106	769,110	15,500	SH	DFND	16	0	15,500	0
NEW JERSEY RES CORP	COM	646025106	1,004	20	SH	DFND	28	0	20	0
NEW ORIENTAL ED & TECHNOLOGY	SPON ADR	647581206	985,058	28,290	SH	DFND	14	0	28,290	0
RITHM CAPITAL CORP	COM NEW	64828T201	22,323,561	2,732,382	SH	DFND	14	211,097	2,521,285	0
RITHM CAPITAL CORP	COM NEW	64828T201	434,644	53,200	SH	DFND	16	0	53,200	0
NEW YORK CMNTY BANCORP INC	COM	649445103	2,877,947	334,645	SH	DFND	14	76,315	258,330	0
NEW YORK MTG TR INC	COM PAR \$.02	649604501	959,798	374,921	SH	DFND	14	35,362	339,559	0
NEW YORK TIMES CO	CL A	650111107	729,506	22,474	SH	DFND	14	15,956	6,518	0
NEW YORK TIMES CO	CL A	650111107	45,444	1,400	SH	DFND	16	0	1,400	0
NEW YORK TIMES CO	CL A	650111107	1,827	56	SH	DFND	28	0	56	0
NEWELL BRANDS INC	COM	651229106	4,237,488	323,967	SH	DFND	14	134,769	189,198	0
NEWELL BRANDS INC	COM	651229106	10,176	778	SH	DFND	16	0	778	0
NEWELL BRANDS INC	COM	651229106	392	30	SH	DFND	28	0	30	0
NEWMARK GROUP INC	CL A	65158N102	2,929,892	367,615	SH	DFND	14	71,121	296,494	0
NEWMARK GROUP INC	CL A	65158N102	704,548	88,400	SH	DFND	16	0	88,400	0
NEWMARK GROUP INC	CL A	65158N102	4,842	608	SH	DFND	28	0	608	0
NEWMONT CORP	COM	651639106	33,629,198	712,483	SH	DFND	14	291,095	421,388	0
NEWMONT CORP	COM	651639106	77,361	1,639	SH	DFND	16	0	1,639	0
NEWMONT CORP	COM	651639106	396,591	8,402	SH	DFND	28	0	8,402	0
NEWPARK RES INC	COM PAR \$.01NEW	651718504	525,282	126,574	SH	DFND	14	53,374	73,200	0
NEWPARK RES INC	COM PAR \$.01NEW	651718504	473,930	114,200	SH	DFND	16	0	114,200	0
NEWS CORP NEW	CL A	65249B109	8,044,764	442,020	SH	DFND	14	162,822	279,198	0
NEWS CORP NEW	CL A	65249B109	14,378	790	SH	DFND	16	0	790	0
NEWS CORP NEW	CL A	65249B109	1,383	76	SH	DFND	28	0	76	0
NEWS CORP NEW	CL B	65249B208	1,986,781	107,743	SH	DFND	14	44,500	63,243	0
NEWS CORP NEW	CL B	65249B208	4,426	240	SH	DFND	16	0	240	0
NEXTIER OILFIELD SOLUTIONS	COM	65290C105	6,085,196	658,571	SH	DFND	14	250,921	407,650	0
NEXTIER OILFIELD SOLUTIONS	COM	65290C105	1,383,228	149,700	SH	DFND	16	0	149,700	0
NEXSTAR MEDIA GROUP INC	COMMON STOCK	65336K103	763,306	4,361	SH	DFND	14	2,177	2,184	0
NEXSTAR MEDIA GROUP INC	COMMON STOCK	65336K103	104,318	596	SH	DFND	18	0	596	0
NEXSTAR MEDIA GROUP INC	COMMON STOCK	65336K103	191,990	1,097	SH	DFND	28	0	1,097	0
NEXTERA ENERGY INC	COM	65339F101	198,575,164	2,375,301	SH	DFND	14	713,354	1,661,947	0
NEXTERA ENERGY INC	COM	65339F101	342,426	4,096	SH	DFND	16	0	4,096	0
NEXTERA ENERGY INC	COM	65339F101	2,514,354	30,076	SH	DFND	18	0	30,076	0
NEXTERA ENERGY INC	COM	65339F101	3,268,152	39,093	SH	DFND	28	0	39,093	0
NEXPOINT RESIDENTIAL TR INC	COM	65341D102	1,001,526	23,013	SH	DFND	14	2,200	20,813	0
NEXPOINT RESIDENTIAL TR INC	COM	65341D102	121,916	2,801	SH	DFND	28	0	2,801	0
NEXTGEN HEALTHCARE INC	COM	65343C102	2,914,863	155,211	SH	DFND	14	39,739	115,472	0
NEXTGEN HEALTHCARE INC	COM	65343C102	516,450	27,500	SH	DFND	16	0	27,500	0
NIKE INC	CL B	654106103	134,959,802	1,153,404	SH	DFND	14	447,868	705,536	0
NIKE INC	CL B	654106103	303,758	2,596	SH	DFND	16	0	2,596	0
NIKE INC	CL B	654106103	3,477,610	29,721	SH	DFND	28	0	29,721	0
NIKOLA CORP	COM	654110105	48,866	22,623	SH	DFND	14	22,623	0	0

NIKOLA CORP	COM	654110105	115,128	53,300	SH	DFND	18	0	53,300	0
NISOURCE INC	COM	65473P105	16,219,835	591,533	SH	DFND	14	145,185	446,348	0
NISOURCE INC	COM	65473P105	23,033	840	SH	DFND	16	0	840	0
NISOURCE INC	COM	65473P105	17,066	622	SH	DFND	28	0	622	0
NORDSON CORP	COM	655663102	11,012,379	46,325	SH	DFND	14	19,372	26,953	0
NORDSON CORP	COM	655663102	27,338	115	SH	DFND	16	0	115	0
NORDSON CORP	COM	655663102	1,002,441	4,217	SH	DFND	28	0	4,217	0
NORDSTROM INC	COM	655664100	196,036	12,146	SH	DFND	14	6,568	5,578	0
NORFOLK SOUTHN CORP	COM	655844108	49,242,848	199,833	SH	DFND	14	82,570	117,263	0
NORFOLK SOUTHN CORP	COM	655844108	115,325	468	SH	DFND	16	0	468	0
NORFOLK SOUTHN CORP	COM	655844108	411,622	1,670	SH	DFND	28	0	1,670	0
NORTHERN OIL AND GAS INC MN	COM	665531307	151,758	4,924	SH	DFND	14	4,924	0	0
NORTHERN OIL AND GAS INC MN	COM	665531307	212,658	6,900	SH	DFND	28	0	6,900	0
NORTHERN TR CORP	COM	665859104	16,147,124	182,474	SH	DFND	14	74,893	107,581	0
NORTHERN TR CORP	COM	665859104	37,520	424	SH	DFND	16	0	424	0
NORTHERN TR CORP	COM	665859104	404,421	4,570	SH	DFND	28	0	4,570	0
NORTHFIELD BANCORP INC DEL	COM	66611T108	1,208,394	76,821	SH	DFND	14	4,078	72,743	0
NORTHROP GRUMMAN CORP	COM	666807102	74,726,200	136,959	SH	DFND	14	64,085	72,874	0
NORTHROP GRUMMAN CORP	COM	666807102	164,229	301	SH	DFND	16	0	301	0
NORTHROP GRUMMAN CORP	COM	666807102	502,632	921	SH	DFND	28	0	921	0
NORTHWEST BANCSHARES INC MD	COM	667340103	2,230,146	159,524	SH	DFND	14	11,891	147,633	0
NORTHWEST NAT HLDG CO	COM	66765N105	4,944,744	103,903	SH	DFND	14	30,786	73,117	0
NORTHWEST NAT HLDG CO	COM	66765N105	761,440	16,000	SH	DFND	16	0	16,000	0
NORTHWEST PIPE CO	COM	667746101	1,089,353	32,325	SH	DFND	14	1,445	30,880	0
NORTHWESTERN CORP	COM NEW	668074305	3,201,630	53,954	SH	DFND	14	17,056	36,898	0
NORTHWESTERN CORP	COM NEW	668074305	421,314	7,100	SH	DFND	16	0	7,100	0
NORTHWESTERN CORP	COM NEW	668074305	27,107	457	SH	DFND	28	0	457	0
GEN DIGITAL INC	COM	668771108	10,673,469	498,062	SH	DFND	14	207,067	290,995	0
GEN DIGITAL INC	COM	668771108	25,652	1,197	SH	DFND	16	0	1,197	0
GEN DIGITAL INC	COM	668771108	5,392	252	SH	DFND	28	0	252	0
NOVAGOLD RES INC	COM NEW	66987E206	88,552	14,808	SH	DFND	14	14,808	0	0
NOVARTIS AG	SPONSORED ADR	66987V109	1,452,344	16,009	SH	DFND	28	0	16,009	0
NOVANTA INC	COM	67000B104	519,023	3,820	SH	DFND	14	3,730	90	0
NOVANTA INC	COM	67000B104	815	6	SH	DFND	28	0	6	0
NOVO-NORDISK A S	ADR	670100205	2,318,764	17,133	SH	DFND	28	0	17,133	0
NOW INC	COM	67011P100	1,419,873	111,801	SH	DFND	14	10,779	101,022	0
NOW INC	COM	67011P100	5,690	448	SH	DFND	28	0	448	0
NU SKIN ENTERPRISES INC	CL A	67018T105	2,107,874	49,997	SH	DFND	14	4,777	45,220	0
NUCOR CORP	COM	670346105	37,656,535	285,688	SH	DFND	14	98,059	187,629	0
NUCOR CORP	COM	670346105	68,409	519	SH	DFND	16	0	519	0
NUCOR CORP	COM	670346105	1,402,458	10,640	SH	DFND	18	0	10,640	0
NUCOR CORP	COM	670346105	65,100	494	SH	DFND	28	0	494	0
NUTANIX INC	CL A	67059N108	1,390,419	53,375	SH	DFND	14	5,920	47,455	0

NUTANIX INC	CL A	67059N108	411,590	15,800	SH	DFND	18	0	15,800	0
NUTANIX INC	CL A	67059N108	26,180	1,005	SH	DFND	28	0	1,005	0
NVIDIA CORPORATION	COM	67066G104	426,731,431	2,920,018	SH	DFND	14	1,026,606	1,893,412	0
NVIDIA CORPORATION	COM	67066G104	749,698	5,130	SH	DFND	16	0	5,130	0
NVIDIA CORPORATION	COM	67066G104	6,945,885	47,529	SH	DFND	28	0	47,529	0
NUVASIVE INC	COM	670704I05	2,182,050	52,911	SH	DFND	14	4,932	47,979	0
NUVASIVE INC	COM	670704I05	70,108	1,700	SH	DFND	16	0	1,700	0
NUTRIEN LTD	COM	67077M108	604,028	8,271	SH	DFND	28	0	8,271	0
OGE ENERGY CORP	COM	670837I03	688,170	17,400	SH	DFND	14	14,848	2,552	0
OGE ENERGY CORP	COM	670837I03	267,483	6,763	SH	DFND	28	0	6,763	0
O-I GLASS INC	COM	67098H104	3,415,027	206,097	SH	DFND	14	34,614	171,483	0
O-I GLASS INC	COM	67098H104	162,386	9,800	SH	DFND	16	0	9,800	0
OREILLY AUTOMOTIVE INC	COM	67103H107	79,460,360	94,144	SH	DFND	14	26,841	67,303	0
OREILLY AUTOMOTIVE INC	COM	67103H107	108,036	128	SH	DFND	16	0	128	0
OREILLY AUTOMOTIVE INC	COM	67103H107	438,896	520	SH	DFND	18	0	520	0
OREILLY AUTOMOTIVE INC	COM	67103H107	783,260	928	SH	DFND	28	0	928	0
OFG BANCORP	COM	67103X102	4,580,279	166,193	SH	DFND	14	64,973	101,220	0
OFG BANCORP	COM	67103X102	2,230,982	80,950	SH	DFND	16	0	80,950	0
OSI SYSTEMS INC	COM	671044I05	1,263,255	15,886	SH	DFND	14	1,561	14,325	0
OAK STR HEALTH INC	COM	67181A107	85,932	3,995	SH	DFND	14	2,800	1,195	0
OAK STR HEALTH INC	COM	67181A107	1,157,238	53,800	SH	DFND	18	0	53,800	0
OAK STR HEALTH INC	COM	67181A107	41,686	1,938	SH	DFND	28	0	1,938	0
CHORD ENERGY CORPORATION	COM NEW	674215207	8,822,193	64,485	SH	DFND	14	16,405	48,080	0
CHORD ENERGY CORPORATION	COM NEW	674215207	2,175,279	15,900	SH	DFND	16	0	15,900	0
CHORD ENERGY CORPORATION	COM NEW	674215207	202,456	1,480	SH	DFND	28	0	1,480	0
OCCIDENTAL PETE CORP	COM	674599I05	41,286,418	655,444	SH	DFND	14	281,905	373,539	0
OCCIDENTAL PETE CORP	COM	674599I05	94,548	1,501	SH	DFND	16	0	1,501	0
OCCIDENTAL PETE CORP	COM	674599I05	38,632	613	SH	DFND	28	0	613	0
OCEANEERING INTL INC	COM	675232I02	3,674,072	210,067	SH	DFND	14	118,332	91,735	0
OCEANFIRST FINL CORP	COM	675234I08	1,649,425	77,620	SH	DFND	14	9,570	68,050	0
OCEANFIRST FINL CORP	COM	675234I08	223,125	10,500	SH	DFND	16	0	10,500	0
OCUGEN INC	COM	67577C105	19,806	15,235	SH	DFND	14	15,235	0	0
OFFICE PPTYS INCOME TR	COM SHS BEN INT	67623C109	2,523,190	189,003	SH	DFND	14	4,661	184,342	0
OFFICE PPTYS INCOME TR	COM SHS BEN INT	67623C109	234	18	SH	DFND	28	0	18	0
OIL STS INTL INC	COM	678026I05	747,201	100,161	SH	DFND	14	11,149	89,012	0
OKTA INC	CL A	679295I05	366,385	5,362	SH	DFND	14	4,032	1,330	0
OKTA INC	CL A	679295I05	5,876	86	SH	DFND	28	0	86	0
OLD DOMINION FREIGHT LINE IN	COM	679580I00	22,038,922	77,662	SH	DFND	14	32,605	45,057	0
OLD DOMINION FREIGHT LINE IN	COM	679580I00	51,364	181	SH	DFND	16	0	181	0
OLD DOMINION FREIGHT LINE IN	COM	679580I00	906,229	3,193	SH	DFND	28	0	3,193	0
OLD NATL BANCORP IND	COM	680033I07	12,673,383	704,860	SH	DFND	14	256,047	448,813	0
OLD NATL BANCORP IND	COM	680033I07	1,490,542	82,900	SH	DFND	16	0	82,900	0

OLD NATL BANCORP IND	COM	680033107	32,055	1,783	SH	DFND	28	0	1,783	0
OLD REP INTL CORP	COM	680223104	3,673,722	152,121	SH	DFND	14	48,950	103,171	0
OLD SECOND BANCORP INC ILL	COM	680277100	331,836	20,688	SH	DFND	14	3,270	17,418	0
OLD SECOND BANCORP INC ILL	COM	680277100	511,676	31,900	SH	DFND	16	0	31,900	0
OLIN CORP	COM PAR \$1	680665205	7,307,044	138,025	SH	DFND	14	81,780	56,245	0
OLIN CORP	COM PAR \$1	680665205	132,350	2,500	SH	DFND	16	0	2,500	0
OLIN CORP	COM PAR \$1	680665205	134,097	2,533	SH	DFND	18	0	2,533	0
OLIN CORP	COM PAR \$1	680665205	24,378	460	SH	DFND	28	0	460	0
OLLIES BARGAIN OUTLET HLDGS	COM	681116109	180,849	3,861	SH	DFND	14	3,086	775	0
OLLIES BARGAIN OUTLET HLDGS	COM	681116109	59,393	1,268	SH	DFND	28	0	1,268	0
OLYMPIC STEEL INC	COM	68162K106	461,557	13,745	SH	DFND	14	1,940	11,805	0
OMNICOM GROUP INC	COM	681919106	14,474,515	177,449	SH	DFND	14	72,924	104,525	0
OMNICOM GROUP INC	COM	681919106	33,852	415	SH	DFND	16	0	415	0
OMNICOM GROUP INC	COM	681919106	12,115	149	SH	DFND	28	0	149	0
OMEGA HEALTHCARE INVS INC	COM	681936100	8,433,354	301,730	SH	DFND	14	14,112	287,618	0
OMEGA HEALTHCARE INVS INC	COM	681936100	30,745	1,100	SH	DFND	16	0	1,100	0
OMEGA HEALTHCARE INVS INC	COM	681936100	24,071	861	SH	DFND	28	0	861	0
OMEGA HEALTHCARE INVS INC	COM	681936100	46,374,528	1,659,196	SH	DFND	3	0	1,659,196	0
OMNICELL COM	COM	68213N109	241,966	4,799	SH	DFND	14	4,693	106	0
OMNICELL COM	COM	68213N109	69,580	1,380	SH	DFND	28	0	1,380	0
ON SEMICONDUCTOR CORP	COM	682189105	39,685,158	636,286	SH	DFND	14	210,824	425,462	0
ON SEMICONDUCTOR CORP	COM	682189105	55,821	895	SH	DFND	16	0	895	0
ON SEMICONDUCTOR CORP	COM	682189105	290,021	4,650	SH	DFND	28	0	4,650	0
ONE GAS INC	COM	68235P108	440,009	5,811	SH	DFND	14	5,667	144	0
ONEOK INC NEW	COM	682680103	28,804,785	438,429	SH	DFND	14	159,406	279,023	0
ONEOK INC NEW	COM	682680103	60,773	925	SH	DFND	16	0	925	0
ONEOK INC NEW	COM	682680103	58,045	883	SH	DFND	28	0	883	0
ONEMAIN HLDGS INC	COM	68268W103	976,649	29,320	SH	DFND	14	3,430	25,890	0
ONEMAIN HLDGS INC	COM	68268W103	129,409	3,885	SH	DFND	18	0	3,885	0
ILIFE HEALTHCARE INC	COM	68269G107	213,972	12,805	SH	DFND	14	12,805	0	0
ONEWATER MARINE INC	CL A COM	68280L101	717,860	25,100	SH	DFND	14	7,150	17,950	0
ONEWATER MARINE INC	CL A COM	68280L101	183,040	6,400	SH	DFND	16	0	6,400	0
ONESPAN INC	COM	68287N100	1,730,321	154,631	SH	DFND	14	43,388	111,243	0
ONESPAN INC	COM	68287N100	429,696	38,400	SH	DFND	16	0	38,400	0
ONTO INNOVATION INC	COM	683344105	3,408,994	50,066	SH	DFND	14	4,734	45,332	0
ONTO INNOVATION INC	COM	683344105	80,414	1,181	SH	DFND	28	0	1,181	0
OPENDOOR TECHNOLOGIES INC	COM	683712103	9,038,940	7,792,190	SH	DFND	14	1,210,550	6,581,640	0
OPKO HEALTH INC	COM	68375N103	884,114	707,291	SH	DFND	14	310,731	396,560	0
OPKO HEALTH INC	COM	68375N103	375,500	300,400	SH	DFND	16	0	300,400	0
OPORTUN FINL CORP	COM	68376D104	221,254	40,155	SH	DFND	14	3,255	36,900	0
OPORTUN FINL CORP	COM	68376D104	138,852	25,200	SH	DFND	16	0	25,200	0
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	2,421,445	57,204	SH	DFND	14	6,174	51,030	0

ORACLE CORP	COM	68389X105	143,706,195	1,758,089	SH	DFND	14	676,757	1,081,332	0
ORACLE CORP	COM	68389X105	259,116	3,170	SH	DFND	16	0	3,170	0
ORACLE CORP	COM	68389X105	433,222	5,300	SH	DFND	18	0	5,300	0
ORACLE CORP	COM	68389X105	303,577	3,714	SH	DFND	28	0	3,714	0
OPTIMIZERX CORP	COM NEW	68401U204	288,960	17,200	SH	DFND	14	1,480	15,720	0
OPTION CARE HEALTH INC	COM NEW	68404L201	707,627	23,517	SH	DFND	14	21,737	1,780	0
OPTION CARE HEALTH INC	COM NEW	68404L201	12,036	400	SH	DFND	16	0	400	0
OPTION CARE HEALTH INC	COM NEW	68404L201	1,083	36	SH	DFND	28	0	36	0
ORASURE TECHNOLOGIES INC	COM	68554V108	353,913	73,426	SH	DFND	14	6,292	67,134	0
ORCHID IS CAP INC	COM NEW	68571X301	449,600	42,819	SH	DFND	14	2,619	40,200	0
ORGENESIS INC	COM NEW	68619K204	48,653	24,950	SH	DFND	14	12,475	12,475	0
ORGANOGENESIS HLDGS INC	COM	68621F102	1,010,646	375,705	SH	DFND	14	46,320	329,385	0
ORGANOGENESIS HLDGS INC	COM	68621F102	326,835	121,500	SH	DFND	16	0	121,500	0
ORIGIN BANCORP INC	COM	68621T102	700,860	19,097	SH	DFND	14	12,057	7,040	0
ORIGIN BANCORP INC	COM	68621T102	201,850	5,500	SH	DFND	16	0	5,500	0
ORIGIN BANCORP INC	COM	68621T102	26,868	732	SH	DFND	28	0	732	0
ORGANON & CO	COMMON STOCK	68622V106	6,362,314	227,795	SH	DFND	14	92,164	135,631	0
ORGANON & CO	COMMON STOCK	68622V106	14,440	517	SH	DFND	16	0	517	0
ORGANON & CO	COMMON STOCK	68622V106	2,481	89	SH	DFND	28	0	89	0
ORION GROUP HLDGS INC	COM	68628V308	39,627	16,650	SH	DFND	14	8,950	7,700	0
ORION OFFICE REIT INC	COM	68629Y103	488,813	57,238	SH	DFND	14	5,390	51,848	0
ORMAT TECHNOLOGIES INC	COM	686688102	3,299,471	38,153	SH	DFND	14	28,563	9,590	0
ORMAT TECHNOLOGIES INC	COM	686688102	348,514	4,030	SH	DFND	16	0	4,030	0
ORMAT TECHNOLOGIES INC	COM	686688102	12,893	149	SH	DFND	28	0	149	0
ORTHOFIX MED INC	COM	68752M108	414,234	20,177	SH	DFND	14	1,799	18,378	0
OSCAR HEALTH INC	CL A	687793109	709,181	288,285	SH	DFND	14	100,685	187,600	0
OSCAR HEALTH INC	CL A	687793109	233,208	94,800	SH	DFND	16	0	94,800	0
OSHKOSH CORP	COM	688239201	397,120	4,503	SH	DFND	14	3,674	829	0
OTIS WORLDWIDE CORP	COM	68902V107	28,374,141	362,331	SH	DFND	14	149,203	213,128	0
OTIS WORLDWIDE CORP	COM	68902V107	66,407	848	SH	DFND	16	0	848	0
OTIS WORLDWIDE CORP	COM	68902V107	347,284	4,435	SH	DFND	28	0	4,435	0
OTTER TAIL CORP	COM	689648103	3,718,046	63,329	SH	DFND	14	37,729	25,600	0
OTTER TAIL CORP	COM	689648103	1,444,266	24,600	SH	DFND	16	0	24,600	0
OTTER TAIL CORP	COM	689648103	717	12	SH	DFND	28	0	12	0
OUTBRAIN INC	COM	69002R103	456,413	126,081	SH	DFND	14	2,181	123,900	0
OUTBRAIN INC	COM	69002R103	196,204	54,200	SH	DFND	16	0	54,200	0
OUTFRONT MEDIA INC	COM	69007J106	2,454,321	148,029	SH	DFND	14	14,309	133,720	0
OVINTIV INC	COM	69047Q102	8,740,122	172,355	SH	DFND	14	9,200	163,155	0
OVINTIV INC	COM	69047Q102	161,816	3,191	SH	DFND	18	0	3,191	0
OVINTIV INC	COM	69047Q102	361,191	7,123	SH	DFND	28	0	7,123	0
OWENS & MINOR INC NEW	COM	690732102	1,795,901	91,956	SH	DFND	14	7,078	84,878	0
OWENS CORNING NEW	COM	690742101	5,035,771	59,036	SH	DFND	14	38,429	20,607	0
OWENS CORNING NEW	COM	690742101	111,743	1,310	SH	DFND	16	0	1,310	0

OWENS CORNING NEW	COM	690742101	1,870	22	SH	DFND	28	0	22	0
OXFORD INDS INC	COM	691497309	2,394,074	25,693	SH	DFND	14	6,499	19,194	0
OXFORD INDS INC	COM	691497309	419,310	4,500	SH	DFND	16	0	4,500	0
OXFORD INDS INC	COM	691497309	18,993	204	SH	DFND	28	0	204	0
PBF ENERGY INC	CL A	69318G106	7,324,944	179,621	SH	DFND	14	80,599	99,022	0
PBF ENERGY INC	CL A	69318G106	534,218	13,100	SH	DFND	16	0	13,100	0
PC CONNECTION INC	COM	69318J100	1,561,958	33,304	SH	DFND	14	13,079	20,225	0
PC CONNECTION INC	COM	69318J100	566,083	12,070	SH	DFND	16	0	12,070	0
PC CONNECTION INC	COM	69318J100	1,124	24	SH	DFND	28	0	24	0
PDC ENERGY INC	COM	69327R101	535,835	8,441	SH	DFND	14	5,447	2,994	0
PDC ENERGY INC	COM	69327R101	31,533	497	SH	DFND	28	0	497	0
PDF SOLUTIONS INC	COM	693282105	3,574,896	125,347	SH	DFND	14	31,244	94,103	0
PDF SOLUTIONS INC	COM	693282105	1,032,424	36,200	SH	DFND	16	0	36,200	0
PG&E CORP	COM	69331C108	22,676,684	1,394,630	SH	DFND	14	573,570	821,060	0
PG&E CORP	COM	69331C108	53,983	3,320	SH	DFND	16	0	3,320	0
PG&E CORP	COM	69331C108	264,892	16,291	SH	DFND	18	0	16,291	0
PG&E CORP	COM	69331C108	9,041	556	SH	DFND	28	0	556	0
PGT INNOVATIONS INC	COM	69336V101	1,084,551	60,387	SH	DFND	14	5,474	54,913	0
PJT PARTNERS INC	COM CL A	69343T107	116,062	1,575	SH	DFND	14	1,575	0	0
PJT PARTNERS INC	COM CL A	69343T107	184,578	2,505	SH	DFND	28	0	2,505	0
PGIM ETF TR	PGIM ULTRA SH B	69344A107	24,550,000	500,000	SH	DFND	10	500,000	0	0
PGIM ETF TR	PGIM ULTRA SH B	69344A107	147,166,429	2,997,890	SH	DFND	3	2,997,890	0	0
PGIM ETF TR	ACTV HY BD ETF	69344A206	30,398,298	906,600	SH	DFND	14	0	906,600	0
PGIM ETF TR	ACTV HY BD ETF	69344A206	20,788,600	620,000	SH	DFND	3	620,000	0	0
PGIM ETF TR	QUANT SOLUTIONS	69344A305	9,506,000	200,000	SH	DFND	14	0	200,000	0
PGIM ETF TR	ACTIVE AGGREGAT	69344A701	19,821,940	475,000	SH	DFND	14	0	475,000	0
PGIM ETF TR	ACTIVE AGGREGAT	69344A701	20,447,896	490,000	SH	DFND	3	490,000	0	0
PGIM ETF TR	TOTAL RETURN BO	69344A800	19,211,250	470,000	SH	DFND	3	470,000	0	0
PGIM ETF TR	FLOATING RT INC	69344A883	23,622,650	483,500	SH	DFND	3	483,500	0	0
PNC FINL SVCS GROUP INC	COM	693475105	57,694,534	365,294	SH	DFND	14	151,576	213,718	0
PNC FINL SVCS GROUP INC	COM	693475105	129,827	822	SH	DFND	16	0	822	0
PNC FINL SVCS GROUP INC	COM	693475105	1,239,761	7,850	SH	DFND	28	0	7,850	0
PNM RES INC	COM	69349H107	448,136	9,185	SH	DFND	14	8,984	201	0
PNM RES INC	COM	69349H107	33,171	680	SH	DFND	28	0	680	0
PPG INDS INC	COM	693506107	28,758,373	228,713	SH	DFND	14	83,514	145,199	0
PPG INDS INC	COM	693506107	59,852	476	SH	DFND	16	0	476	0
PPG INDS INC	COM	693506107	92,350	734	SH	DFND	28	0	734	0
PPL CORP	COM	69351T106	20,615,557	705,529	SH	DFND	14	270,211	435,318	0
PPL CORP	COM	69351T106	44,444	1,521	SH	DFND	16	0	1,521	0
PPL CORP	COM	69351T106	580,224	19,857	SH	DFND	28	0	19,857	0
PRA GROUP INC	COM	69354N106	3,292,199	97,460	SH	DFND	14	3,802	93,658	0
PRA GROUP INC	COM	69354N106	24,220	717	SH	DFND	28	0	717	0
PVH CORPORATION	COM	693656100	48,406,316	685,739	SH	DFND	14	131,609	554,130	0
PVH CORPORATION	COM	693656100	522,366	7,400	SH	DFND	16	0	7,400	0
PVH CORPORATION	COM	693656100	1,980	28	SH	DFND	28	0	28	0

PTC THERAPEUTICS INC	COM	69366J200	4,403,291	115,360	SH	DFND	14	59,080	56,280	0
PTC THERAPEUTICS INC	COM	69366J200	1,450,460	38,000	SH	DFND	16	0	38,000	0
PTC THERAPEUTICS INC	COM	69366J200	16,070	421	SH	DFND	28	0	421	0
PTC INC	COM	69370C100	11,335,977	94,435	SH	DFND	14	37,535	56,900	0
PTC INC	COM	69370C100	26,649	222	SH	DFND	16	0	222	0
PTC INC	COM	69370C100	819,669	6,828	SH	DFND	28	0	6,828	0
PACCAR INC	COM	693718108	137,057,516	1,384,839	SH	DFND	14	372,525	1,012,314	0
PACCAR INC	COM	693718108	69,972	707	SH	DFND	16	0	707	0
PACCAR INC	COM	693718108	122,613	1,239	SH	DFND	28	0	1,239	0
PACIFIC BIOSCIENCES CALIF IN	COM	69404D108	132,123	16,152	SH	DFND	14	16,152	0	0
PACIFIC PREMIER BANCORP	COM	69478X105	5,327,107	168,793	SH	DFND	14	8,958	159,835	0
PACIFIC PREMIER BANCORP	COM	69478X105	36,159	1,146	SH	DFND	28	0	1,146	0
PACIRA BIOSCIENCES INC	COM	695127100	1,785,674	46,249	SH	DFND	14	4,265	41,984	0
PACIRA BIOSCIENCES INC	COM	695127100	13,398	347	SH	DFND	28	0	347	0
PACKAGING CORP AMER	COM	695156109	11,337,942	88,640	SH	DFND	14	33,543	55,097	0
PACKAGING CORP AMER	COM	695156109	23,791	186	SH	DFND	16	0	186	0
PACKAGING CORP AMER	COM	695156109	514,982	4,026	SH	DFND	28	0	4,026	0
PACWEST BANCORP DEL	COM	695263103	3,374,775	147,049	SH	DFND	14	79,121	67,928	0
PACWEST BANCORP DEL	COM	695263103	41,310	1,800	SH	DFND	16	0	1,800	0
PACTIV EVERGREEN INC	COM	69526K105	1,395,576	122,850	SH	DFND	14	47,950	74,900	0
PACTIV EVERGREEN INC	COM	69526K105	394,192	34,700	SH	DFND	16	0	34,700	0
PALANTIR TECHNOLOGIES INC	CL A	69608A108	310,856	48,420	SH	DFND	14	48,420	0	0
PALANTIR TECHNOLOGIES INC	CL A	69608A108	12,480	1,944	SH	DFND	28	0	1,944	0
PALO ALTO NETWORKS INC	COM	697435105	1,722,621	12,345	SH	DFND	14	8,445	3,900	0
PALO ALTO NETWORKS INC	COM	697435105	1,257,562	9,012	SH	DFND	28	0	9,012	0
PALOMAR HLDGS INC	COM	69753M105	1,144,400	25,341	SH	DFND	14	2,277	23,064	0
PALOMAR HLDGS INC	COM	69753M105	18,832	417	SH	DFND	28	0	417	0
PAPA JOHNS INTL INC	COM	698813102	282,653	3,434	SH	DFND	14	3,362	72	0
PAPA JOHNS INTL INC	COM	698813102	18,040	219	SH	DFND	28	0	219	0
PAR PAC HOLDINGS INC	COM NEW	69888T207	1,272,938	54,750	SH	DFND	14	3,955	50,795	0
PARAMOUNT GROUP INC	COM	69924R108	7,630,352	1,284,571	SH	DFND	14	409,871	874,700	0
PARAMOUNT GROUP INC	COM	69924R108	637,956	107,400	SH	DFND	16	0	107,400	0
PARATEK PHARMACEUTICALS INC	COM	699374302	39,083	20,900	SH	DFND	14	10,600	10,300	0
PARK AEROSPACE CORP	COM	70014A104	271,807	20,269	SH	DFND	14	2,180	18,089	0
PARK HOTELS & RESORTS INC	COM	700517105	9,603,391	814,537	SH	DFND	14	349,637	464,900	0
PARK HOTELS & RESORTS INC	COM	700517105	84,888	7,200	SH	DFND	16	0	7,200	0
PARK NATL CORP	COM	700658107	2,059,313	14,631	SH	DFND	14	1,393	13,238	0
PARKER-HANNIFIN CORP	COM	701094104	44,552,682	153,102	SH	DFND	14	45,644	107,458	0
PARKER-HANNIFIN CORP	COM	701094104	75,078	258	SH	DFND	16	0	258	0
PARKER-HANNIFIN CORP	COM	701094104	1,185,298	4,073	SH	DFND	28	0	4,073	0
PARSONS CORP DEL	COM	70202L102	3,281,253	70,946	SH	DFND	14	18,696	52,250	0
PARSONS CORP DEL	COM	70202L102	1,054,500	22,800	SH	DFND	16	0	22,800	0
PARSONS CORP DEL	COM	70202L102	70,670	1,528	SH	DFND	28	0	1,528	0

PATRICK INDS INC	COM	703343103	1,634,261	26,968	SH	DFND	14	2,047	24,921	0
PATRICK INDS INC	COM	703343103	48,132	794	SH	DFND	28	0	794	0
PATTERSON COS INC	COM	703395103	259,137	9,245	SH	DFND	14	9,029	216	0
PATTERSON COS INC	COM	703395103	32,647	1,165	SH	DFND	28	0	1,165	0
PATTERSON-UTI ENERGY INC	COM	703481101	5,053,937	300,115	SH	DFND	14	39,035	261,080	0
PATTERSON-UTI ENERGY INC	COM	703481101	638,236	37,900	SH	DFND	16	0	37,900	0
PATTERSON-UTI ENERGY INC	COM	703481101	4,037	240	SH	DFND	28	0	240	0
PAYCHEX INC	COM	704326107	32,207,034	278,704	SH	DFND	14	114,565	164,139	0
PAYCHEX INC	COM	704326107	75,345	652	SH	DFND	16	0	652	0
PAYCHEX INC	COM	704326107	3,309,182	28,636	SH	DFND	28	0	28,636	0
PAYCOM SOFTWARE INC	COM	70432V102	89,962,593	289,912	SH	DFND	14	59,865	230,047	0
PAYCOM SOFTWARE INC	COM	70432V102	32,272	104	SH	DFND	16	0	104	0
PAYCOM SOFTWARE INC	COM	70432V102	80,681	260	SH	DFND	18	0	260	0
PAYCOM SOFTWARE INC	COM	70432V102	295,912	954	SH	DFND	28	0	954	0
PAYCOR HCM INC	COM	70435P102	841,768	34,400	SH	DFND	14	850	33,550	0
PAYLOCITY HLDG CORP	COM	70438V106	7,488,529	38,549	SH	DFND	14	19,607	18,942	0
PAYLOCITY HLDG CORP	COM	70438V106	118,499	610	SH	DFND	16	0	610	0
PAYLOCITY HLDG CORP	COM	70438V106	168,035	865	SH	DFND	18	0	865	0
PAYLOCITY HLDG CORP	COM	70438V106	505,037	2,600	SH	DFND	28	0	2,600	0
PAYPAL HLDGS INC	COM	70450Y103	80,525,676	1,130,661	SH	DFND	14	432,050	698,611	0
PAYPAL HLDGS INC	COM	70450Y103	167,296	2,349	SH	DFND	16	0	2,349	0
PAYPAL HLDGS INC	COM	70450Y103	2,306,516	32,386	SH	DFND	28	0	32,386	0
PAYONEER GLOBAL INC	COM	70451X104	3,558,645	650,575	SH	DFND	14	213,975	436,600	0
PAYONEER GLOBAL INC	COM	70451X104	752,125	137,500	SH	DFND	16	0	137,500	0
PEABODY ENERGY CORP	COM	704551100	247,159	9,355	SH	DFND	14	9,355	0	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	2,006,902	53,920	SH	DFND	14	4,341	49,579	0
PEAPACK-GLADSTONE FINL CORP	COM	704699107	658,794	17,700	SH	DFND	16	0	17,700	0
PEBBLEBROOK HOTEL TR	COM	70509V100	7,660,821	572,130	SH	DFND	14	261,687	310,443	0
PEBBLEBROOK HOTEL TR	COM	70509V100	508,820	38,000	SH	DFND	16	0	38,000	0
PEBBLEBROOK HOTEL TR	COM	70509V100	107,705	8,044	SH	DFND	28	0	8,044	0
PENN ENTERTAINMENT INC	COM	707569109	328,066	11,046	SH	DFND	14	9,016	2,030	0
PENN ENTERTAINMENT INC	COM	707569109	1,010	34	SH	DFND	28	0	34	0
RANGER OIL CORPORATION	CLASS A COM	70788V102	780,218	19,298	SH	DFND	14	1,828	17,470	0
RANGER OIL CORPORATION	CLASS A COM	70788V102	30,225	748	SH	DFND	28	0	748	0
RANGER OIL CORPORATION	CLASS A COM	70788V102	525,792	13,005	SH	DFND	3	0	13,005	0
PENNANT GROUP INC	COM	70805E109	421,182	38,359	SH	DFND	14	2,350	36,009	0
PENNYMAC MTG INVT TR	COM	70931T103	1,118,569	90,280	SH	DFND	14	8,872	81,408	0
PENNYMAC FINL SVCS INC NEW	COM	70932M107	4,152,838	73,294	SH	DFND	14	2,209	71,085	0
PENNYMAC FINL SVCS INC NEW	COM	70932M107	691,252	12,200	SH	DFND	16	0	12,200	0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	1,020,693	8,881	SH	DFND	14	911	7,970	0
PENUMBRA INC	COM	70975L107	472,950	2,126	SH	DFND	14	2,023	103	0
PENUMBRA INC	COM	70975L107	10,456	47	SH	DFND	28	0	47	0

PEOPLES BANCORP INC	COM	709789101	1,235,768	43,744	SH	DFND	14	2,444	41,300	0
PEOPLES BANCORP INC	COM	709789101	302,275	10,700	SH	DFND	16	0	10,700	0
PEPSICO INC	COM	713448108	439,721,020	2,433,970	SH	DFND	14	751,077	1,682,893	0
PEPSICO INC	COM	713448108	512,352	2,836	SH	DFND	16	0	2,836	0
PEPSICO INC	COM	713448108	1,011,696	5,600	SH	DFND	18	0	5,600	0
PEPSICO INC	COM	713448108	3,597,051	19,911	SH	DFND	28	0	19,911	0
PERDOCEO ED CORP	COM	71363P106	6,679,311	480,526	SH	DFND	14	108,044	372,482	0
PERDOCEO ED CORP	COM	71363P106	518,470	37,300	SH	DFND	16	0	37,300	0
PERDOCEO ED CORP	COM	71363P106	264	19	SH	DFND	28	0	19	0
PERFICIENT INC	COM	71375U101	2,439,162	34,930	SH	DFND	14	3,229	31,701	0
PERFICIENT INC	COM	71375U101	9,008	129	SH	DFND	28	0	129	0
PERFORMANCE FOOD GROUP CO	COM	71377A103	4,573,805	78,332	SH	DFND	14	52,366	25,966	0
PERFORMANCE FOOD GROUP CO	COM	71377A103	64,229	1,100	SH	DFND	16	0	1,100	0
PERFORMANCE FOOD GROUP CO	COM	71377A103	316,410	5,419	SH	DFND	28	0	5,419	0
PERKINELMER INC	COM	714046109	15,107,443	107,741	SH	DFND	14	44,568	63,173	0
PERKINELMER INC	COM	714046109	36,037	257	SH	DFND	16	0	257	0
PERKINELMER INC	COM	714046109	1,607,788	11,466	SH	DFND	28	0	11,466	0
PERMIAN RESOURCES CORP	CLASS A COM	71424F105	2,440,823	259,662	SH	DFND	14	35,562	224,100	0
PERMIAN RESOURCES CORP	CLASS A COM	71424F105	46,883	4,988	SH	DFND	28	0	4,988	0
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	354,424	14,861	SH	DFND	28	0	14,861	0
PETCO HEALTH & WELLNESS CO I	COM	71601V105	1,556,900	164,230	SH	DFND	14	35,650	128,580	0
PETCO HEALTH & WELLNESS CO I	COM	71601V105	2,996	316	SH	DFND	28	0	316	0
PETMED EXPRESS INC	COM	716382106	380,408	21,492	SH	DFND	14	2,006	19,486	0
PETIQ INC	COM CL A	71639T106	240,181	26,050	SH	DFND	14	2,350	23,700	0
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	343,119	32,218	SH	DFND	28	0	32,218	0
PFIZER INC	COM	717081103	463,975,382	9,054,945	SH	DFND	14	2,847,047	6,207,898	0
PFIZER INC	COM	717081103	592,488	11,563	SH	DFND	16	0	11,563	0
PFIZER INC	COM	717081103	1,919,651	37,464	SH	DFND	28	0	37,464	0
PHIBRO ANIMAL HEALTH CORP	CL A COM	71742Q106	1,092,982	81,505	SH	DFND	14	23,170	58,335	0
PHIBRO ANIMAL HEALTH CORP	CL A COM	71742Q106	356,706	26,600	SH	DFND	16	0	26,600	0
PHILIP MORRIS INTL INC	COM	718172109	188,637,222	1,863,820	SH	DFND	14	651,865	1,211,955	0
PHILIP MORRIS INTL INC	COM	718172109	323,265	3,194	SH	DFND	16	0	3,194	0
PHILIP MORRIS INTL INC	COM	718172109	105,258	1,040	SH	DFND	18	0	1,040	0
PHILIP MORRIS INTL INC	COM	718172109	5,270,205	52,072	SH	DFND	28	0	52,072	0
PHILLIPS EDISON & CO INC	COMMON STOCK	71844V201	267,774	8,410	SH	DFND	14	8,410	0	0
PHILLIPS 66	COM	718546104	47,300,509	454,463	SH	DFND	14	176,739	277,724	0
PHILLIPS 66	COM	718546104	101,374	974	SH	DFND	16	0	974	0
PHILLIPS 66	COM	718546104	3,166,912	30,428	SH	DFND	28	0	30,428	0
PHOTRONICS INC	COM	719405102	21,567,292	1,281,479	SH	DFND	14	515,828	765,651	0
PHOTRONICS INC	COM	719405102	1,366,596	81,200	SH	DFND	16	0	81,200	0
PHYSICIANS RLTY TR	COM	71943U104	971,805	67,160	SH	DFND	14	23,871	43,289	0
PHYSICIANS RLTY TR	COM	71943U104	95,661	6,611	SH	DFND	28	0	6,611	0

PHYSICIANS RLTY TR	COM	71943U104	5,571	385	SH	DFND	3	0	385	0
PHREESIA INC	COM	71944F106	120,865	3,735	SH	DFND	14	3,735	0	0
PHREESIA INC	COM	71944F106	90,608	2,800	SH	DFND	16	0	2,800	0
PHREESIA INC	COM	71944F106	4,271,520	132,000	SH	DFND	18	0	132,000	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	4,576,224	499,043	SH	DFND	14	9,933	489,110	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	989,443	107,900	SH	DFND	16	0	107,900	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	5,086	555	SH	DFND	28	0	555	0
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	833,755	90,922	SH	DFND	3	0	90,922	0
PIERIS PHARMACEUTICALS INC	COM	720795103	12,064	11,600	SH	DFND	14	5,800	5,800	0
PILGRIMS PRIDE CORP	COM	72147K108	38,701,708	1,630,919	SH	DFND	14	292,495	1,338,424	0
PILGRIMS PRIDE CORP	COM	72147K108	80,682	3,400	SH	DFND	16	0	3,400	0
PILGRIMS PRIDE CORP	COM	72147K108	23,089	973	SH	DFND	28	0	973	0
PIMCO ETF TR	0-5 HIGH YIELD	72201R783	1,858,026	20,816	SH	DFND	28	0	20,816	0
PINDUODUO INC	SPONSORED ADS	722304102	18,272,745	224,068	SH	DFND	14	25,000	199,068	0
PINDUODUO INC	SPONSORED ADS	722304102	685,020	8,400	SH	DFND	16	0	8,400	0
PINDUODUO INC	SPONSORED ADS	722304102	21,692	266	SH	DFND	28	0	266	0
PINNACLE FINL PARTNERS INC	COM	72346Q104	4,792,653	65,295	SH	DFND	14	42,002	23,293	0
PINNACLE FINL PARTNERS INC	COM	72346Q104	106,430	1,450	SH	DFND	16	0	1,450	0
PINNACLE FINL PARTNERS INC	COM	72346Q104	343,485	4,680	SH	DFND	28	0	4,680	0
PINNACLE WEST CAP CORP	COM	723484101	8,879,723	116,777	SH	DFND	14	42,110	74,667	0
PINNACLE WEST CAP CORP	COM	723484101	17,869	235	SH	DFND	16	0	235	0
PINNACLE WEST CAP CORP	COM	723484101	6,387	84	SH	DFND	28	0	84	0
PINTEREST INC	CL A	72352L106	2,566,396	105,700	SH	DFND	14	15,300	90,400	0
PINTEREST INC	CL A	72352L106	49,458	2,037	SH	DFND	28	0	2,037	0
PIONEER NAT RES CO	COM	723787107	82,290,744	360,308	SH	DFND	14	86,268	274,040	0
PIONEER NAT RES CO	COM	723787107	110,541	484	SH	DFND	16	0	484	0
PIONEER NAT RES CO	COM	723787107	501,771	2,197	SH	DFND	28	0	2,197	0
PIPER SANDLER COMPANIES	COM	724078100	4,089,268	31,410	SH	DFND	14	11,064	20,346	0
PIPER SANDLER COMPANIES	COM	724078100	1,184,729	9,100	SH	DFND	16	0	9,100	0
PIPER SANDLER COMPANIES	COM	724078100	213,646	1,641	SH	DFND	28	0	1,641	0
PITNEY BOWES INC	COM	724479100	619,708	163,081	SH	DFND	14	14,971	148,110	0
PLANET FITNESS INC	CL A	72703H101	202,122	2,565	SH	DFND	14	2,340	225	0
PLANET FITNESS INC	CL A	72703H101	108,834	1,381	SH	DFND	28	0	1,381	0
PLANET LABS PBC	COM CL A	72703X106	43,500	10,000	SH	DFND	14	10,000	0	0
PLAYTIKA HLDG CORP	COM	72815L107	900,018	105,760	SH	DFND	14	27,760	78,000	0
PLEXUS CORP	COM	729132100	2,982,294	28,974	SH	DFND	14	3,645	25,329	0
PLEXUS CORP	COM	729132100	72,669	706	SH	DFND	28	0	706	0
PLIANT THERAPEUTICS INC	COM	729139105	5,799	300	SH	DFND	14	300	0	0
PLIANT THERAPEUTICS INC	COM	729139105	1,353,100	70,000	SH	DFND	18	0	70,000	0
PLUG POWER INC	COM NEW	72919P202	221,609	17,915	SH	DFND	14	15,240	2,675	0

PLUG POWER INC	COM NEW	72919P202	362,441	29,300	SH	DFND	18	0	29,300	0
POLARIS INC	COM	731068102	348,955	3,455	SH	DFND	14	3,177	278	0
POLARIS INC	COM	731068102	260,248	2,577	SH	DFND	28	0	2,577	0
POOL CORP	COM	73278L105	10,135,613	33,525	SH	DFND	14	14,012	19,513	0
POOL CORP	COM	73278L105	25,698	85	SH	DFND	16	0	85	0
POOL CORP	COM	73278L105	401,896	1,329	SH	DFND	28	0	1,329	0
POPULAR INC	COM NEW	733174700	3,258,567	49,134	SH	DFND	14	16,684	32,450	0
POPULAR INC	COM NEW	733174700	103,658	1,563	SH	DFND	28	0	1,563	0
PORTLAND GEN ELEC CO	COM NEW	736508847	727,405	14,845	SH	DFND	14	14,620	225	0
PORTLAND GEN ELEC CO	COM NEW	736508847	142,303	2,904	SH	DFND	28	0	2,904	0
POSEIDA THERAPEUTICS INC	COM	73730P108	66,780	12,600	SH	DFND	14	6,300	6,300	0
POST HLDGS INC	COM	737446104	13,331,853	147,705	SH	DFND	14	37,022	110,683	0
POST HLDGS INC	COM	737446104	134,487	1,490	SH	DFND	16	0	1,490	0
POST HLDGS INC	COM	737446104	77,714	861	SH	DFND	28	0	861	0
POTLATCHDELTIC CORPORATION	COM	737630103	1,867,244	42,447	SH	DFND	14	40,137	2,310	0
POTLATCHDELTIC CORPORATION	COM	737630103	21,995	500	SH	DFND	16	0	500	0
POTLATCHDELTIC CORPORATION	COM	737630103	23,846	542	SH	DFND	28	0	542	0
POWELL INDS INC	COM	739128106	341,422	9,705	SH	DFND	14	1,185	8,520	0
POWER INTEGRATIONS INC	COM	739276103	437,564	6,101	SH	DFND	14	5,949	152	0
POWER INTEGRATIONS INC	COM	739276103	307,851	4,292	SH	DFND	28	0	4,292	0
POWERSCHOOL HOLDINGS INC	COM CL A	73939C106	2,426,700	105,143	SH	DFND	14	37,043	68,100	0
POWERSCHOOL HOLDINGS INC	COM CL A	73939C106	593,156	25,700	SH	DFND	16	0	25,700	0
PREFERRED BK LOS ANGELES CA	COM NEW	740367404	990,133	13,269	SH	DFND	14	1,204	12,065	0
PREFORMED LINE PRODS CO	COM	740444104	190,401	2,286	SH	DFND	14	336	1,950	0
PREFORMED LINE PRODS CO	COM	740444104	158,251	1,900	SH	DFND	16	0	1,900	0
PREMIER INC	CL A	74051N102	381,457	10,905	SH	DFND	14	3,690	7,215	0
PREMIER INC	CL A	74051N102	1,593	46	SH	DFND	28	0	46	0
PREMIER FINANCIAL CORP	COM	74052F108	1,776,622	65,874	SH	DFND	14	2,992	62,882	0
PREMIER FINANCIAL CORP	COM	74052F108	91,698	3,400	SH	DFND	16	0	3,400	0
PRESTIGE CONSMR HEALTHCARE I	COM	74112D101	10,083,984	161,086	SH	DFND	14	47,293	113,793	0
PRESTIGE CONSMR HEALTHCARE I	COM	74112D101	1,533,700	24,500	SH	DFND	16	0	24,500	0
PRICE T ROWE GROUP INC	COM	74144T108	24,585,832	225,434	SH	DFND	14	80,292	145,142	0
PRICE T ROWE GROUP INC	COM	74144T108	49,513	454	SH	DFND	16	0	454	0
PRICE T ROWE GROUP INC	COM	74144T108	117,631	1,079	SH	DFND	28	0	1,079	0
PRICESMART INC	COM	741511109	1,534,573	25,248	SH	DFND	14	2,322	22,926	0
PRIMORIS SVCS CORP	COM	74164F103	3,003,805	136,910	SH	DFND	14	28,810	108,100	0
PRIMORIS SVCS CORP	COM	74164F103	500,232	22,800	SH	DFND	16	0	22,800	0
PRIMORIS SVCS CORP	COM	74164F103	310	14	SH	DFND	28	0	14	0
PRIMERICA INC	COM	74164M108	369,867	2,608	SH	DFND	14	2,056	552	0

PRIMERICA INC	COM	74164M108	160,540	1,132	SH	DFND	18	0	1,132	0
PRIMERICA INC	COM	74164M108	288,222	2,032	SH	DFND	28	0	2,032	0
PRIMIS FINANCIAL CORP	COM	74167B109	218,040	18,400	SH	DFND	14	13,220	5,180	0
PRIMIS FINANCIAL CORP	COM	74167B109	105,465	8,900	SH	DFND	16	0	8,900	0
PRIMO WATER CORPORATION	COM	74167P108	1,309,540	84,269	SH	DFND	14	37,369	46,900	0
PRIMO WATER CORPORATION	COM	74167P108	495,726	31,900	SH	DFND	16	0	31,900	0
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	16,667,183	198,608	SH	DFND	14	81,591	117,017	0
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	38,855	463	SH	DFND	16	0	463	0
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	101,937	1,215	SH	DFND	28	0	1,215	0
PROASSURANCE CORP	COM	74267C106	950,840	54,427	SH	DFND	14	5,059	49,368	0
PROCTER AND GAMBLE CO	COM	742718109	507,325,730	3,347,359	SH	DFND	14	1,112,831	2,234,528	0
PROCTER AND GAMBLE CO	COM	742718109	733,702	4,841	SH	DFND	16	0	4,841	0
PROCTER AND GAMBLE CO	COM	742718109	727,488	4,800	SH	DFND	18	0	4,800	0
PROCTER AND GAMBLE CO	COM	742718109	2,744,115	18,106	SH	DFND	28	0	18,106	0
PROFIRE ENERGY INC	COM	74316X101	39,060	37,200	SH	DFND	14	18,600	18,600	0
PROG HOLDINGS INC	COM NPV	74319R101	855,445	50,648	SH	DFND	14	4,864	45,784	0
PROGRESS SOFTWARE CORP	COM	743312100	5,523,569	109,486	SH	DFND	14	28,729	80,757	0
PROGRESS SOFTWARE CORP	COM	743312100	1,337,934	26,520	SH	DFND	16	0	26,520	0
PROGRESS SOFTWARE CORP	COM	743312100	29,325	581	SH	DFND	28	0	581	0
PROGRESSIVE CORP	COM	743315103	169,228,875	1,304,671	SH	DFND	14	407,989	896,682	0
PROGRESSIVE CORP	COM	743315103	156,690	1,208	SH	DFND	16	0	1,208	0
PROGRESSIVE CORP	COM	743315103	940,634	7,252	SH	DFND	28	0	7,252	0
PROGYNY INC	COM	74340E103	666,672	21,402	SH	DFND	14	7,710	13,692	0
PROGYNY INC	COM	74340E103	99,680	3,200	SH	DFND	16	0	3,200	0
PROGYNY INC	COM	74340E103	62,580	2,009	SH	DFND	28	0	2,009	0
PROLOGIS INC.	COM	74340W103	125,841,401	1,116,308	SH	DFND	14	331,761	784,547	0
PROLOGIS INC.	COM	74340W103	214,638	1,904	SH	DFND	16	0	1,904	0
PROLOGIS INC.	COM	74340W103	375,955	3,335	SH	DFND	18	0	3,335	0
PROLOGIS INC.	COM	74340W103	3,304,864	29,317	SH	DFND	28	0	29,317	0
PROLOGIS INC.	COM	74340W103	270,808,348	2,402,274	SH	DFND	3	0	2,402,274	0
PROPETRO HLDG CORP	COM	74347M108	7,411,066	714,664	SH	DFND	14	212,913	501,751	0
PROPETRO HLDG CORP	COM	74347M108	1,033,889	99,700	SH	DFND	16	0	99,700	0
PROPETRO HLDG CORP	COM	74347M108	71,086	6,855	SH	DFND	28	0	6,855	0
PROSHARES TR	S&P 500 DV ARIS	74348A467	485,946	5,400	SH	DFND	14	0	5,400	0
PROSHARES TR	S&P 500 DV ARIS	74348A467	2,962,568	32,921	SH	DFND	28	0	32,921	0
PROMETHEUS BIOSCIENCES INC	COM	74349U108	272,580	2,478	SH	DFND	14	2,478	0	0
PROMETHEUS BIOSCIENCES INC	COM	74349U108	1,980,000	18,000	SH	DFND	18	0	18,000	0
PROMETHEUS BIOSCIENCES INC	COM	74349U108	2,090	19	SH	DFND	28	0	19	0
PROSPERITY BANCSHARES INC	COM	743606105	2,762,494	38,009	SH	DFND	14	26,765	11,244	0
PROSPERITY BANCSHARES INC	COM	743606105	43,608	600	SH	DFND	16	0	600	0

PROSPERITY BANCSHARES INC	COM	743606105	582,633	8,016	SH	DFND	28	0	8,016	0
PROTO LABS INC	COM	743713109	695,284	27,234	SH	DFND	14	2,440	24,794	0
PROVENTION BIO INC	COM	74374N102	358,852	33,950	SH	DFND	14	33,950	0	0
PROTERRA INC	COM	74374T109	53,402	14,165	SH	DFND	14	14,165	0	0
PROVIDENT FINL SVCS INC	COM	74386T105	4,309,700	201,765	SH	DFND	14	7,051	194,714	0
PRUDENTIAL FINL INC	COM	744320102	27,379,349	275,280	SH	DFND	14	131,751	143,529	0
PRUDENTIAL FINL INC	COM	744320102	75,789	762	SH	DFND	16	0	762	0
PRUDENTIAL FINL INC	COM	744320102	222,236	2,234	SH	DFND	28	0	2,234	0
PRUDENTIAL PLC	ADR	74435K204	234,018	8,516	SH	DFND	28	0	8,516	0
PUBLIC SVC ENTERPRISE GRP IN	COM	744573106	29,133,395	475,492	SH	DFND	14	214,511	260,981	0
PUBLIC SVC ENTERPRISE GRP IN	COM	744573106	63,169	1,031	SH	DFND	16	0	1,031	0
PUBLIC SVC ENTERPRISE GRP IN	COM	744573106	104,999	1,714	SH	DFND	28	0	1,714	0
PUBLIC STORAGE	COM	74460D109	117,322,558	418,725	SH	DFND	14	94,626	324,099	0
PUBLIC STORAGE	COM	74460D109	90,221	322	SH	DFND	16	0	322	0
PUBLIC STORAGE	COM	74460D109	140,375	501	SH	DFND	18	0	501	0
PUBLIC STORAGE	COM	74460D109	785,381	2,803	SH	DFND	28	0	2,803	0
PUBLIC STORAGE	COM	74460D109	120,879,570	431,420	SH	DFND	3	0	431,420	0
PULTE GROUP INC	COM	745867101	10,631,346	233,502	SH	DFND	14	88,070	145,432	0
PULTE GROUP INC	COM	745867101	21,080	463	SH	DFND	16	0	463	0
PULTE GROUP INC	COM	745867101	29,681	652	SH	DFND	28	0	652	0
PUMA BIOTECHNOLOGY INC	COM	74587V107	44,838	10,600	SH	DFND	14	5,600	5,000	0
PURE STORAGE INC	CL A	74624M102	51,763,179	1,934,349	SH	DFND	14	373,050	1,561,299	0
PURE STORAGE INC	CL A	74624M102	412,104	15,400	SH	DFND	18	0	15,400	0
QCR HOLDINGS INC	COM	74727A104	2,328,463	46,907	SH	DFND	14	13,684	33,223	0
QCR HOLDINGS INC	COM	74727A104	539,587	10,870	SH	DFND	16	0	10,870	0
QUAD / GRAPHICS INC	COM CL A	747301109	62,036	15,205	SH	DFND	14	9,205	6,000	0
QUAKER HOUGHTON	COM	747316107	2,291,871	13,732	SH	DFND	14	1,266	12,466	0
QUAKER HOUGHTON	COM	747316107	458,599	2,748	SH	DFND	28	0	2,748	0
QORVO INC	COM	74736K101	8,509,827	93,886	SH	DFND	14	37,454	56,432	0
QORVO INC	COM	74736K101	18,400	203	SH	DFND	16	0	203	0
QORVO INC	COM	74736K101	9,336	103	SH	DFND	28	0	103	0
Q2 HLDGS INC	COM	74736L109	114,950	4,278	SH	DFND	14	4,278	0	0
Q2 HLDGS INC	COM	74736L109	72,549	2,700	SH	DFND	18	0	2,700	0
Q2 HLDGS INC	COM	74736L109	50,596	1,883	SH	DFND	28	0	1,883	0
QUALCOMM INC	COM	747525103	204,109,657	1,856,555	SH	DFND	14	518,486	1,338,069	0
QUALCOMM INC	COM	747525103	253,961	2,310	SH	DFND	16	0	2,310	0
QUALCOMM INC	COM	747525103	3,557,578	32,359	SH	DFND	28	0	32,359	0
QUALYS INC	COM	74758T303	3,917,837	34,909	SH	DFND	14	23,154	11,755	0
QUALYS INC	COM	74758T303	762,042	6,790	SH	DFND	16	0	6,790	0
QUALYS INC	COM	74758T303	160,489	1,430	SH	DFND	18	0	1,430	0
QUALYS INC	COM	74758T303	68,797	613	SH	DFND	28	0	613	0
QUALTRICS INTL INC	COM CL A	747601201	6,228	600	SH	DFND	14	600	0	0
QUALTRICS INTL INC	COM CL A	747601201	207,600	20,000	SH	DFND	18	0	20,000	0
QUALTRICS INTL INC	COM CL A	747601201	57,028	5,494	SH	DFND	28	0	5,494	0
QUANEX BLDG PRODS CORP	COM	747619104	890,652	37,612	SH	DFND	14	7,332	30,280	0

QUANTA SVCS INC	COM	74762E102	25,066,748	175,907	SH	DFND	14	104,756	71,151	0
QUANTA SVCS INC	COM	74762E102	41,325	290	SH	DFND	16	0	290	0
QUANTA SVCS INC	COM	74762E102	194,545	1,365	SH	DFND	28	0	1,365	0
QUANTERIX CORP	COM	74766Q101	140,758	10,163	SH	DFND	14	2,463	7,700	0
QUANTERIX CORP	COM	74766Q101	69,250	5,000	SH	DFND	16	0	5,000	0
QUEST DIAGNOSTICS INC	COM	74834L100	17,355,141	110,938	SH	DFND	14	42,227	68,711	0
QUEST DIAGNOSTICS INC	COM	74834L100	36,138	231	SH	DFND	16	0	231	0
QUEST DIAGNOSTICS INC	COM	74834L100	154,048	985	SH	DFND	28	0	985	0
QUINSTREET INC	COM	74874Q100	1,025,422	71,458	SH	DFND	14	25,334	46,124	0
QUMU CORP	COM	749063103	9,116	10,200	SH	DFND	14	5,100	5,100	0
QURATE RETAIL INC	COM SER A	74915M100	1,976,155	1,212,365	SH	DFND	14	803,965	408,400	0
QURATE RETAIL INC	COM SER A	74915M100	195,763	120,100	SH	DFND	16	0	120,100	0
RBB BANCORP	COM	74930B105	187,025	8,970	SH	DFND	14	2,470	6,500	0
RBB BANCORP	COM	74930B105	104,250	5,000	SH	DFND	16	0	5,000	0
RCI HOSPITALITY HLDGS INC	COM	74934Q108	1,821,585	19,547	SH	DFND	14	730	18,817	0
RCI HOSPITALITY HLDGS INC	COM	74934Q108	1,206,811	12,950	SH	DFND	16	0	12,950	0
REV GROUP INC	COM	749527107	69,158	5,480	SH	DFND	14	2,580	2,900	0
REV GROUP INC	COM	749527107	172,894	13,700	SH	DFND	16	0	13,700	0
RLI CORP	COM	749607107	2,605,841	19,851	SH	DFND	14	16,692	3,159	0
RLI CORP	COM	749607107	126,019	960	SH	DFND	16	0	960	0
RLI CORP	COM	749607107	394,699	3,007	SH	DFND	28	0	3,007	0
RLJ LODGING TR	COM	74965L101	4,623,742	436,614	SH	DFND	14	75,464	361,150	0
RLJ LODGING TR	COM	74965L101	1,016,640	96,000	SH	DFND	16	0	96,000	0
RPC INC	COM	749660106	5,844,482	657,422	SH	DFND	14	235,018	422,404	0
RPC INC	COM	749660106	1,207,262	135,800	SH	DFND	16	0	135,800	0
RH	COM	74967X103	334,255	1,251	SH	DFND	14	1,075	176	0
RH	COM	74967X103	140,008	524	SH	DFND	18	0	524	0
RPM INTL INC	COM	749685103	1,240,636	12,731	SH	DFND	14	11,036	1,695	0
RPM INTL INC	COM	749685103	333,056	3,418	SH	DFND	28	0	3,418	0
RPT REALTY	SH BEN INT	74971D101	2,284,984	227,588	SH	DFND	14	7,656	219,932	0
RACKSPACE TECHNOLOGY INC	COM	750102105	11,579	3,925	SH	DFND	14	3,925	0	0
RACKSPACE TECHNOLOGY INC	COM	750102105	69,620	23,600	SH	DFND	18	0	23,600	0
RADIAN GROUP INC	COM	750236101	3,810,663	199,825	SH	DFND	14	12,259	187,566	0
RADIAN GROUP INC	COM	750236101	114,420	6,000	SH	DFND	16	0	6,000	0
RADIAN GROUP INC	COM	750236101	412,605	21,636	SH	DFND	28	0	21,636	0
RADIANT LOGISTICS INC	COM	75025X100	367,264	72,154	SH	DFND	14	59,215	12,939	0
RADIANT LOGISTICS INC	COM	75025X100	94,674	18,600	SH	DFND	16	0	18,600	0
RADIUS GLOBAL INFRASTRCTRE I	COM CL A	750481103	55,318	4,680	SH	DFND	14	4,680	0	0
RADIUS GLOBAL INFRASTRCTRE I	COM CL A	750481103	7,622,931	644,918	SH	DFND	3	0	644,918	0
RADNET INC	COM	750491102	922,745	49,004	SH	DFND	14	4,408	44,596	0
RAMBUS INC DEL	COM	750917106	3,901,013	108,906	SH	DFND	14	9,841	99,065	0
RALPH LAUREN CORP	CL A	751212101	3,873,651	36,658	SH	DFND	14	14,762	21,896	0
RALPH LAUREN CORP	CL A	751212101	9,193	87	SH	DFND	16	0	87	0
RALPH LAUREN CORP	CL A	751212101	1,825	17	SH	DFND	28	0	17	0
RANGE RES CORP	COM	75281A109	2,086,093	83,377	SH	DFND	14	73,420	9,957	0
RANGE RES CORP	COM	75281A109	70,056	2,800	SH	DFND	16	0	2,800	0

RANGE RES CORP	COM	75281A109	11,089	443	SH	DFND	28	0	443	0
RAPID7 INC	COM	753422104	151,823	4,468	SH	DFND	14	4,468	0	0
RAPID7 INC	COM	753422104	124,527	3,665	SH	DFND	28	0	3,665	0
RAYMOND JAMES FINL INC	COM	754730109	20,347,125	190,427	SH	DFND	14	88,855	101,572	0
RAYMOND JAMES FINL INC	COM	754730109	41,885	392	SH	DFND	16	0	392	0
RAYMOND JAMES FINL INC	COM	754730109	545,828	5,108	SH	DFND	28	0	5,108	0
RAYONIER INC	COM	754907103	319,119	9,682	SH	DFND	14	7,826	1,856	0
RAYONIER ADVANCED MATLS INC	COM	75508B104	880,819	91,752	SH	DFND	14	13,249	78,503	0
RAYTHEON TECHNOLOGIES CORP	COM	75513E101	143,965,710	1,426,533	SH	DFND	14	584,216	842,317	0
RAYTHEON TECHNOLOGIES CORP	COM	75513E101	305,788	3,030	SH	DFND	16	0	3,030	0
RAYTHEON TECHNOLOGIES CORP	COM	75513E101	3,369,477	33,388	SH	DFND	28	0	33,388	0
RBC BEARINGS INC	COM	75524B104	449,056	2,145	SH	DFND	14	2,145	0	0
RBC BEARINGS INC	COM	75524B104	689,264	3,292	SH	DFND	28	0	3,292	0
RE MAX HLDGS INC	CL A	75524W108	1,932,502	103,675	SH	DFND	14	1,670	102,005	0
READY CAPITAL CORP	COM	75574U101	2,625,832	235,712	SH	DFND	14	26,678	209,034	0
ANYWHERE REAL ESTATE INC	COM	75605Y106	3,842,281	601,296	SH	DFND	14	77,968	523,328	0
ANYWHERE REAL ESTATE INC	COM	75605Y106	318,222	49,800	SH	DFND	16	0	49,800	0
REALTY INCOME CORP	COM	756109104	43,130,180	679,965	SH	DFND	14	237,515	442,450	0
REALTY INCOME CORP	COM	756109104	82,015	1,293	SH	DFND	16	0	1,293	0
REALTY INCOME CORP	COM	756109104	1,751,945	27,620	SH	DFND	28	0	27,620	0
REALTY INCOME CORP	COM	756109104	31,530,736	497,095	SH	DFND	3	0	497,095	0
SOCIETAL CDMO INC	COM	75629F109	43,434	29,150	SH	DFND	14	14,950	14,200	0
RED ROCK RESORTS INC	CL A	75700L108	410,663	10,264	SH	DFND	14	4,164	6,100	0
RED ROCK RESORTS INC	CL A	75700L108	116,029	2,900	SH	DFND	16	0	2,900	0
REDWOOD TR INC	COM	758075402	770,870	114,034	SH	DFND	14	10,289	103,745	0
REGAL REXNORD CORPORATION	COM	758750103	2,068,815	17,243	SH	DFND	14	7,132	10,111	0
REGAL REXNORD CORPORATION	COM	758750103	34,794	290	SH	DFND	16	0	290	0
REGAL REXNORD CORPORATION	COM	758750103	20,985	175	SH	DFND	28	0	175	0
REGENCY CTRS CORP	COM	758849103	8,324,250	133,188	SH	DFND	14	55,020	78,168	0
REGENCY CTRS CORP	COM	758849103	19,375	310	SH	DFND	16	0	310	0
REGENCY CTRS CORP	COM	758849103	52,904	846	SH	DFND	28	0	846	0
REGENCY CTRS CORP	COM	758849103	27,301,250	436,820	SH	DFND	3	0	436,820	0
REGENERON PHARMACEUTICALS	COM	75886F107	80,784,514	111,969	SH	DFND	14	38,053	73,916	0
REGENERON PHARMACEUTICALS	COM	75886F107	163,057	226	SH	DFND	16	0	226	0
REGENERON PHARMACEUTICALS	COM	75886F107	132,754	184	SH	DFND	28	0	184	0
REGENXBIO INC	COM	75901B107	1,601,480	70,612	SH	DFND	14	24,756	45,856	0
REGIONAL MGMT CORP	COM	75902K106	455,177	16,210	SH	DFND	14	12,470	3,740	0
REGIONAL MGMT CORP	COM	75902K106	290,628	10,350	SH	DFND	16	0	10,350	0
REGIONS FINANCIAL CORP NEW	COM	7591EP100	20,180,354	936,009	SH	DFND	14	348,275	587,734	0
REGIONS FINANCIAL CORP NEW	COM	7591EP100	41,525	1,926	SH	DFND	16	0	1,926	0

REGIONS FINANCIAL CORP NEW	COM	7591EP100	18,502	858	SH	DFND	28	0	858	0
REINSURANCE GRP OF AMERICA I	COM NEW	759351604	29,229,192	205,709	SH	DFND	14	49,726	155,983	0
REINSURANCE GRP OF AMERICA I	COM NEW	759351604	171,929	1,210	SH	DFND	16	0	1,210	0
REINSURANCE GRP OF AMERICA I	COM NEW	759351604	555,330	3,908	SH	DFND	28	0	3,908	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	12,496,014	61,727	SH	DFND	14	28,480	33,247	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	188,269	930	SH	DFND	16	0	930	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	214,384	1,059	SH	DFND	18	0	1,059	0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	105,813	523	SH	DFND	28	0	523	0
RELX PLC	SPONSORED ADR	759530108	1,184,435	42,729	SH	DFND	28	0	42,729	0
REMITLY GLOBAL INC	COM	75960P104	71,162	6,215	SH	DFND	14	6,215	0	0
REMITLY GLOBAL INC	COM	75960P104	20,183,488	1,762,750	SH	DFND	3	1,762,750	0	0
RENASANT CORP	COM	75970E107	4,808,250	127,913	SH	DFND	14	21,971	105,942	0
RENASANT CORP	COM	75970E107	466,116	12,400	SH	DFND	16	0	12,400	0
RENASANT CORP	COM	75970E107	30,253	805	SH	DFND	28	0	805	0
REPLIGEN CORP	COM	759916109	564,480	3,334	SH	DFND	14	3,034	300	0
REPLIGEN CORP	COM	759916109	95,322	563	SH	DFND	18	0	563	0
REPLIGEN CORP	COM	759916109	605,791	3,578	SH	DFND	28	0	3,578	0
RENT A CTR INC NEW	COM	76009N100	1,148,336	50,924	SH	DFND	14	5,033	45,891	0
RENT A CTR INC NEW	COM	76009N100	579	26	SH	DFND	28	0	26	0
REPUBLIC BANCORP INC KY	CL A	760281204	498,938	12,193	SH	DFND	14	7,493	4,700	0
REPUBLIC FIRST BANCORP INC	COM	760416107	37,604	17,490	SH	DFND	14	9,990	7,500	0
REPUBLIC SVCS INC	COM	760759100	22,698,499	175,971	SH	DFND	14	72,953	103,018	0
REPUBLIC SVCS INC	COM	760759100	54,047	419	SH	DFND	16	0	419	0
REPUBLIC SVCS INC	COM	760759100	53,531	415	SH	DFND	18	0	415	0
REPUBLIC SVCS INC	COM	760759100	404,575	3,136	SH	DFND	28	0	3,136	0
RESMED INC	COM	761152107	25,988,361	124,866	SH	DFND	14	52,078	72,788	0
RESMED INC	COM	761152107	63,896	307	SH	DFND	16	0	307	0
RESMED INC	COM	761152107	489,984	2,354	SH	DFND	28	0	2,354	0
RESIDEO TECHNOLOGIES INC	COM	76118Y104	4,903,646	298,094	SH	DFND	14	22,113	275,981	0
RESIDEO TECHNOLOGIES INC	COM	76118Y104	495,145	30,100	SH	DFND	16	0	30,100	0
RESIDEO TECHNOLOGIES INC	COM	76118Y104	2,468	150	SH	DFND	28	0	150	0
RESOURCES CONNECTION INC	COM	76122Q105	1,343,045	73,071	SH	DFND	14	15,633	57,438	0
RETAIL OPPORTUNITY INVTS COR	COM	76131N101	1,888,595	125,655	SH	DFND	14	11,682	113,973	0
RETAIL OPPORTUNITY INVTS COR	COM	76131N101	827	55	SH	DFND	28	0	55	0
RETAIL OPPORTUNITY INVTS COR	COM	76131N101	871,890	58,010	SH	DFND	3	0	58,010	0
REX AMERICAN RES CORP	COM	761624105	1,525,043	47,867	SH	DFND	14	1,642	46,225	0
REXFORD INDL RLTY INC	COM	76169C100	4,562,932	83,509	SH	DFND	14	10,330	73,179	0
REXFORD INDL RLTY INC	COM	76169C100	57,790,488	1,057,659	SH	DFND	3	0	1,057,659	0
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	304,136	202,757	SH	DFND	14	36,657	166,100	0

RIGEL PHARMACEUTICALS INC	COM NEW	766559603	56,250	37,500	SH	DFND	16	0	37,500	0
RIMINI STR INC DEL	COM	76674Q107	161,677	42,435	SH	DFND	14	32,235	10,200	0
RIMINI STR INC DEL	COM	76674Q107	35,052	9,200	SH	DFND	16	0	9,200	0
RINGCENTRAL INC	CL A	76680R206	197,178	5,570	SH	DFND	14	2,170	3,400	0
RINGCENTRAL INC	CL A	76680R206	184,080	5,200	SH	DFND	18	0	5,200	0
RING ENERGY INC	COM	76680V108	30,221	12,285	SH	DFND	14	8,385	3,900	0
RIO TINTO PLC	SPONSORED ADR	767204100	1,836,526	25,794	SH	DFND	28	0	25,794	0
RIOT BLOCKCHAIN INC	COM	767292105	35,205	10,385	SH	DFND	14	10,385	0	0
RITCHIE BROS AUCTIONEERS	COM	767744105	466,960	8,075	SH	DFND	28	0	8,075	0
RIVIAN AUTOMOTIVE INC	COM CL A	76954A103	352,935	19,150	SH	DFND	14	13,780	5,370	0
RIVIAN AUTOMOTIVE INC	COM CL A	76954A103	403,617	21,900	SH	DFND	18	0	21,900	0
RIVIAN AUTOMOTIVE INC	COM CL A	76954A103	1,051	57	SH	DFND	28	0	57	0
ROBERT HALF INTL INC	COM	770323103	6,986,385	94,628	SH	DFND	14	39,402	55,226	0
ROBERT HALF INTL INC	COM	770323103	16,095	218	SH	DFND	16	0	218	0
ROBERT HALF INTL INC	COM	770323103	1,992	27	SH	DFND	28	0	27	0
ROBINHOOD MKTS INC	COM CL A	770700102	564,143	69,305	SH	DFND	14	12,850	56,455	0
ROBLOX CORP	CL A	771049103	335,828	11,800	SH	DFND	14	11,800	0	0
ROBLOX CORP	CL A	771049103	24,305	854	SH	DFND	28	0	854	0
ROCKET LAB USA INC	COM	773122106	63,751	16,910	SH	DFND	14	16,910	0	0
ROCKWELL AUTOMATION INC	COM	773903109	25,259,632	98,069	SH	DFND	14	40,976	57,093	0
ROCKWELL AUTOMATION INC	COM	773903109	60,529	235	SH	DFND	16	0	235	0
ROCKWELL AUTOMATION INC	COM	773903109	79,267	308	SH	DFND	28	0	308	0
ROGERS CORP	COM	775133101	2,259,942	18,937	SH	DFND	14	1,714	17,223	0
ROGERS CORP	COM	775133101	835	7	SH	DFND	28	0	7	0
ROKU INC	COM CL A	77543R102	160,358	3,940	SH	DFND	14	3,060	880	0
ROKU INC	COM CL A	77543R102	212,047	5,210	SH	DFND	28	0	5,210	0
ROLLINS INC	COM	775711104	9,102,772	249,118	SH	DFND	14	82,664	166,454	0
ROLLINS INC	COM	775711104	17,174	470	SH	DFND	16	0	470	0
ROLLINS INC	COM	775711104	252,143	6,900	SH	DFND	28	0	6,900	0
R1 RCM INC	COM	77634L105	184,737	16,871	SH	DFND	14	16,529	342	0
ROPER TECHNOLOGIES INC	COM	776696106	143,246,045	331,519	SH	DFND	14	88,523	242,996	0
ROPER TECHNOLOGIES INC	COM	776696106	95,924	222	SH	DFND	16	0	222	0
ROPER TECHNOLOGIES INC	COM	776696106	3,432,294	7,943	SH	DFND	28	0	7,943	0
ROSS STORES INC	COM	778296103	53,922,872	464,572	SH	DFND	14	143,860	320,712	0
ROSS STORES INC	COM	778296103	83,338	718	SH	DFND	16	0	718	0
ROSS STORES INC	COM	778296103	706,986	6,091	SH	DFND	28	0	6,091	0
ROYAL BK CDA SUSTAINABL	COM	780087102	310,035	3,300	SH	DFND	14	0	3,300	0
ROYAL BK CDA SUSTAINABL	COM	780087102	4,507	48	SH	DFND	28	0	48	0
SHELL PLC	SPON ADS	780259305	1,188,888	20,876	SH	DFND	28	0	20,876	0
ROYAL GOLD INC	COM	780287108	515,356	4,572	SH	DFND	14	3,758	814	0
ROYAL GOLD INC	COM	780287108	1,014	9	SH	DFND	28	0	9	0
RUSH ENTERPRISES INC	CL A	781846209	170,537	3,262	SH	DFND	14	3,262	0	0

RUSH ENTERPRISES INC	CL A	781846209	86,511	1,655	SH	DFND	28	0	1,655	0
RUTHS HOSPITALITY GROUP INC	COM	783332109	476,954	30,811	SH	DFND	14	3,079	27,732	0
RYDER SYS INC	COM	783549108	20,932,864	250,483	SH	DFND	14	51,573	198,910	0
RYDER SYS INC	COM	783549108	117,834	1,410	SH	DFND	16	0	1,410	0
RYDER SYS INC	COM	783549108	52,283	626	SH	DFND	28	0	626	0
RYERSON HLDG CORP	COM	783754104	5,518,516	182,370	SH	DFND	14	68,420	113,950	0
RYERSON HLDG CORP	COM	783754104	1,432,811	47,350	SH	DFND	16	0	47,350	0
RYMAN HOSPITALITY PPTY INC	COM	78377T107	5,247,577	64,167	SH	DFND	14	26,067	38,100	0
RYMAN HOSPITALITY PPTY INC	COM	78377T107	1,300,302	15,900	SH	DFND	16	0	15,900	0
RYMAN HOSPITALITY PPTY INC	COM	78377T107	24,635	301	SH	DFND	28	0	301	0
S & T BANCORP INC	COM	783859101	2,074,179	60,684	SH	DFND	14	3,588	57,096	0
S&P GLOBAL INC	COM	78409V104	100,046,578	298,700	SH	DFND	14	118,883	179,817	0
S&P GLOBAL INC	COM	78409V104	229,769	686	SH	DFND	16	0	686	0
S&P GLOBAL INC	COM	78409V104	2,294,989	6,852	SH	DFND	28	0	6,852	0
SBA COMMUNICATIONS CORP NEW	CL A	78410G104	52,816,010	188,420	SH	DFND	14	38,550	149,870	0
SBA COMMUNICATIONS CORP NEW	CL A	78410G104	63,350	226	SH	DFND	16	0	226	0
SBA COMMUNICATIONS CORP NEW	CL A	78410G104	341,978	1,220	SH	DFND	18	0	1,220	0
SBA COMMUNICATIONS CORP NEW	CL A	78410G104	1,141,652	4,073	SH	DFND	28	0	4,073	0
SBA COMMUNICATIONS CORP NEW	CL A	78410G104	25,376,184	90,529	SH	DFND	3	0	90,529	0
SEI INVTS CO	COM	784117103	479,926	8,232	SH	DFND	14	6,293	1,939	0
SEI INVTS CO	COM	784117103	34,379	590	SH	DFND	28	0	590	0
SJW GROUP	COM	784305104	4,709,182	58,002	SH	DFND	14	11,147	46,855	0
SJW GROUP	COM	784305104	1,087,946	13,400	SH	DFND	16	0	13,400	0
SL GREEN RLTY CORP	COM	78440X887	4,051,964	120,165	SH	DFND	14	22,725	97,440	0
SL GREEN RLTY CORP	COM	78440X887	1,922	57	SH	DFND	28	0	57	0
SL GREEN RLTY CORP	COM	78440X887	992,278	29,427	SH	DFND	3	0	29,427	0
SLM CORP	COM	78442P106	418,453	25,208	SH	DFND	14	21,933	3,275	0
SLM CORP	COM	78442P106	9,236	556	SH	DFND	28	0	556	0
SM ENERGY CO	COM	78454L100	11,048,250	317,205	SH	DFND	14	81,449	235,756	0
SM ENERGY CO	COM	78454L100	2,013,174	57,800	SH	DFND	16	0	57,800	0
SM ENERGY CO	COM	78454L100	103,588	2,974	SH	DFND	28	0	2,974	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	406,327,668	1,062,489	SH	DFND	14	34,160	1,028,329	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	768,684	2,010	SH	DFND	16	0	2,010	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	3,327,141	8,700	SH	DFND	18	0	8,700	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	299,762,401	783,836	SH	DFND	22	783,836	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	3,129,807	8,184	SH	DFND	26	0	8,184	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	9,229,998	24,135	SH	DFND	28	0	24,135	0
SPS COMM INC	COM	78463M107	9,312,973	72,514	SH	DFND	14	23,174	49,340	0
SPS COMM INC	COM	78463M107	525,279	4,090	SH	DFND	16	0	4,090	0
SPS COMM INC	COM	78463M107	175,821	1,369	SH	DFND	28	0	1,369	0
SPDR GOLD TR	GOLD SHS	78463V107	5,741,466	33,845	SH	DFND	28	0	33,845	0
SPDR INDEX SHS FDS	MSCI EAFE STRTG	78463X434	386,485	6,029	SH	DFND	28	0	6,029	0
SPDR INDEX SHS FDS	S&P GLBDIV ETF	78463X459	388,890	6,626	SH	DFND	28	0	6,626	0

SPDR INDEX SHS FDS	PORTFOLIO EMG M	78463X509	412,109	12,503	SH	DFND	28	0	12,503	0
SPDR INDEX SHS FDS	PORTFOLIO DEVL P	78463X889	2,619,837	88,240	SH	DFND	28	0	88,240	0
SPDR SER TR	PORTFOLIO INTRM	78464A375	1,205,410	37,870	SH	DFND	28	0	37,870	0
SPDR SER TR	PRTFLO S&P500 G	78464A409	10,362,623	204,512	SH	DFND	26	0	204,512	0
SPDR SER TR	PRTFLO S&P500 G	78464A409	1,270,281	25,070	SH	DFND	28	0	25,070	0
SPDR SER TR	PRTFLO S&P500 V	78464A508	25,731,491	661,648	SH	DFND	26	0	661,648	0
SPDR SER TR	PRTFLO S&P500 V	78464A508	859,165	22,092	SH	DFND	28	0	22,092	0
SPDR SER TR	BLOOMBERG INTL	78464A516	360,171	16,058	SH	DFND	28	0	16,058	0
SPDR SER TR	COMP SOFTWARE	78464A599	549,188	5,051	SH	DFND	28	0	5,051	0
SPDR SER TR	AEROSPACE DEF	78464A631	344,188	3,128	SH	DFND	28	0	3,128	0
SPDR SER TR	PORTFOLIO AGRGT	78464A649	299,329	11,911	SH	DFND	28	0	11,911	0
SPDR SER TR	PORTFLI TIPS ET	78464A656	2,245,267	87,161	SH	DFND	28	0	87,161	0
SPDR SER TR	PORTFOLIO LN TS	78464A664	918,632	31,644	SH	DFND	28	0	31,644	0
SPDR SER TR	PORTFLI INTRMDI	78464A672	253,051	8,961	SH	DFND	28	0	8,961	0
SPDR SER TR	S&P REGL BKG	78464A698	496,121	8,446	SH	DFND	28	0	8,446	0
SPDR SER TR	S&P METALS MNG	78464A755	1,253,339	25,162	SH	DFND	28	0	25,162	0
SPDR SER TR	S&P DIVID ETF	78464A763	2,188,034	17,489	SH	DFND	28	0	17,489	0
SPDR SER TR	S&P INS ETF	78464A789	579,758	14,158	SH	DFND	28	0	14,158	0
SPDR SER TR	S&P BK ETF	78464A797	674,237	14,933	SH	DFND	28	0	14,933	0
SPDR SER TR	S&P 400 MDCP VA	78464A839	329,488	5,091	SH	DFND	28	0	5,091	0
SPDR SER TR	S&P SEMICNDCTR	78464A862	429,659	2,569	SH	DFND	28	0	2,569	0
SPDR SER TR	S&P BIOTECH	78464A870	1,164,829	14,034	SH	DFND	28	0	14,034	0
SS&C TECHNOLOGIES HLDGS INC	COM	78467J100	23,037,279	442,514	SH	DFND	14	34,184	408,330	0
SS&C TECHNOLOGIES HLDGS INC	COM	78467J100	51,093	981	SH	DFND	28	0	981	0
SPDR DOW JONES INDL AVERAGE	UT SER 1	78467X109	10,469,481	31,598	SH	DFND	28	0	31,598	0
SPDR S&P MIDCAP 400 ETF TR	UTSER1 S&PDCRP	78467Y107	380,033	858	SH	DFND	28	0	858	0
SPDR SER TR	PORTFOLIO SH TS	78468R101	504,823	17,474	SH	DFND	28	0	17,474	0
SPDR SER TR	BLOOMBERG SHT T	78468R408	2,455,559	101,302	SH	DFND	28	0	101,302	0
SPDR SER TR	BLOOMBERG HIGH	78468R622	877,856	9,754	SH	DFND	28	0	9,754	0
SPDR SER TR	BLOOMBERG 1-3 M	78468R663	12,234,010	133,749	SH	DFND	28	0	133,749	0
SPDR SER TR	NUVEEN BLMBRG S	78468R739	825,151	17,564	SH	DFND	28	0	17,564	0
SPDR SER TR	PRTFLO S&P500 H	78468R788	1,671,350	42,227	SH	DFND	28	0	42,227	0
SP PLUS CORP	COM	78469C103	2,280,896	65,694	SH	DFND	14	24,694	41,000	0
SP PLUS CORP	COM	78469C103	642,320	18,500	SH	DFND	16	0	18,500	0
SQZ BIOTECHNOLOGIES CO	COM	78472W104	8,473	11,450	SH	DFND	14	5,725	5,725	0
SSR MNG INC	COM	784730103	3,143,794	200,625	SH	DFND	14	35,350	165,275	0
SPX TECHNOLOGIES INC	COM	78473E103	8,204,084	124,967	SH	DFND	14	79,939	45,028	0
SPX TECHNOLOGIES INC	COM	78473E103	65,650	1,000	SH	DFND	16	0	1,000	0
SPX TECHNOLOGIES INC	COM	78473E103	33,744	514	SH	DFND	28	0	514	0
SVB FINANCIAL GROUP	COM	78486Q101	13,774,109	59,851	SH	DFND	14	22,218	37,633	0
SVB FINANCIAL GROUP	COM	78486Q101	28,537	124	SH	DFND	16	0	124	0

SVB FINANCIAL GROUP	COM	78486Q101	51,943	226	SH	DFND	28	0	226	0
SPAR GROUP INC	COM	784933103	20,960	16,000	SH	DFND	14	8,000	8,000	0
SABRA HEALTH CARE REIT INC	COM	78573L106	3,786,253	304,606	SH	DFND	14	38,011	266,595	0
SABRA HEALTH CARE REIT INC	COM	78573L106	7,458	600	SH	DFND	16	0	600	0
SABRA HEALTH CARE REIT INC	COM	78573L106	137	11	SH	DFND	28	0	11	0
SABRA HEALTH CARE REIT INC	COM	78573L106	5,419	436	SH	DFND	3	0	436	0
SABRE CORP	COM	78573M104	3,495,470	565,610	SH	DFND	14	151,755	413,855	0
SABRE CORP	COM	78573M104	475,242	76,900	SH	DFND	16	0	76,900	0
SABRE CORP	COM	78573M104	98,171	15,885	SH	DFND	28	0	15,885	0
SAFEHOLD INC	COM	78645L100	3,353,892	117,187	SH	DFND	14	48,958	68,229	0
SAFEHOLD INC	COM	78645L100	54,750	1,913	SH	DFND	16	0	1,913	0
SAFETY INS GROUP INC	COM	78648T100	1,247,975	14,811	SH	DFND	14	1,307	13,504	0
SAGE THERAPEUTICS INC	COM	78667J108	866,159	22,710	SH	DFND	14	4,010	18,700	0
SAGE THERAPEUTICS INC	COM	78667J108	263,166	6,900	SH	DFND	16	0	6,900	0
SAIA INC	COM	78709Y105	599,265	2,858	SH	DFND	14	2,797	61	0
SAIA INC	COM	78709Y105	75,694	361	SH	DFND	18	0	361	0
SAIA INC	COM	78709Y105	98,759	471	SH	DFND	28	0	471	0
ST JOE CO	COM	790148100	1,314,525	34,011	SH	DFND	14	3,054	30,957	0
SALESFORCE INC	COM	79466L302	143,223,188	1,080,196	SH	DFND	14	393,534	686,662	0
SALESFORCE INC	COM	79466L302	273,533	2,063	SH	DFND	16	0	2,063	0
SALESFORCE INC	COM	79466L302	185,626	1,400	SH	DFND	18	0	1,400	0
SALESFORCE INC	COM	79466L302	1,795,454	13,541	SH	DFND	28	0	13,541	0
SALLY BEAUTY HLDGS INC	COM	79546E104	1,358,345	108,494	SH	DFND	14	10,541	97,953	0
SANDY SPRING BANCORP INC	COM	800363103	1,969,956	55,917	SH	DFND	14	3,517	52,400	0
SANDY SPRING BANCORP INC	COM	800363103	29,107	826	SH	DFND	28	0	826	0
SANFILIPPO JOHN B & SON INC	COM	800422107	731,067	8,990	SH	DFND	14	837	8,153	0
SANMINA CORPORATION	COM	801056102	11,828,437	206,466	SH	DFND	14	72,775	133,691	0
SANMINA CORPORATION	COM	801056102	2,354,619	41,100	SH	DFND	16	0	41,100	0
SANMINA CORPORATION	COM	801056102	178,573	3,117	SH	DFND	28	0	3,117	0
SANOFI	SPONSORED ADR	80105N105	434,272	8,967	SH	DFND	28	0	8,967	0
SAP SE	SPON ADR	803054204	134,147	1,300	SH	DFND	18	0	1,300	0
SAP SE	SPON ADR	803054204	1,135,964	11,008	SH	DFND	28	0	11,008	0
SAREPTA THERAPEUTICS INC	COM	803607100	418,543	3,230	SH	DFND	14	2,330	900	0
SAREPTA THERAPEUTICS INC	COM	803607100	4,315	33	SH	DFND	28	0	33	0
SAUL CTRS INC	COM	804395101	530,630	13,044	SH	DFND	14	1,256	11,788	0
SCANSOURCE INC	COM	806037107	4,551,278	155,759	SH	DFND	14	25,672	130,087	0
SCANSOURCE INC	COM	806037107	1,115,620	38,180	SH	DFND	16	0	38,180	0
HENRY SCHEIN INC	COM	806407102	9,422,104	117,968	SH	DFND	14	48,056	69,912	0
HENRY SCHEIN INC	COM	806407102	22,124	277	SH	DFND	16	0	277	0
HENRY SCHEIN INC	COM	806407102	5,862	73	SH	DFND	28	0	73	0
SCHLUMBERGER LTD	COM STK	806857108	101,880,486	1,905,733	SH	DFND	14	702,374	1,203,359	0
SCHLUMBERGER LTD	COM STK	806857108	156,371	2,925	SH	DFND	16	0	2,925	0
SCHLUMBERGER LTD	COM STK	806857108	388,704	7,271	SH	DFND	28	0	7,271	0

SCHNITZER STEEL INDS INC	CL A	806882106	3,281,328	107,058	SH	DFND	14	13,968	93,090	0
SCHNITZER STEEL INDS INC	CL A	806882106	499,595	16,300	SH	DFND	16	0	16,300	0
SCHNEIDER NATIONAL INC	CL B	80689H102	850,239	36,335	SH	DFND	14	1,570	34,765	0
SCHNEIDER NATIONAL INC	CL B	80689H102	186,632	7,976	SH	DFND	28	0	7,976	0
SCHOLASTIC CORP	COM	807066105	1,714,774	43,456	SH	DFND	14	2,728	40,728	0
SCHWAB CHARLES CORP	COM	808513105	237,804,548	2,856,168	SH	DFND	14	836,320	2,019,848	0
SCHWAB CHARLES CORP	COM	808513105	261,686	3,143	SH	DFND	16	0	3,143	0
SCHWAB CHARLES CORP	COM	808513105	991,708	11,911	SH	DFND	28	0	11,911	0
SCHWAB STRATEGIC TR	US LRG CAP ETF	808524201	936,222	20,736	SH	DFND	28	0	20,736	0
SCHWAB STRATEGIC TR	US LCAP GR ETF	808524300	891,211	16,041	SH	DFND	28	0	16,041	0
SCHWAB STRATEGIC TR	US MID-CAP ETF	808524508	922,935	14,067	SH	DFND	28	0	14,067	0
SCHWAB STRATEGIC TR	US SML CAP ETF	808524607	217,902	5,379	SH	DFND	28	0	5,379	0
SCHWAB STRATEGIC TR	SCHWB FDT EMK L	808524730	1,621,056	65,418	SH	DFND	28	0	65,418	0
SCHWAB STRATEGIC TR	SCHWB FDT INT L	808524755	1,473,989	50,705	SH	DFND	28	0	50,705	0
SCHWAB STRATEGIC TR	SCHWAB FDT US L	808524771	4,079,072	76,330	SH	DFND	28	0	76,330	0
SCHWAB STRATEGIC TR	SCHWAB FDT US B	808524789	637,943	12,124	SH	DFND	28	0	12,124	0
SCHWAB STRATEGIC TR	US DIVIDEND EQ	808524797	16,865,184	223,262	SH	DFND	28	0	223,262	0
SCHWAB STRATEGIC TR	US AGGREGATE B	808524839	264,944	5,804	SH	DFND	28	0	5,804	0
SCHWAB STRATEGIC TR	SHT TM US TRES	808524862	609,415	12,633	SH	DFND	28	0	12,633	0
SCHWAB STRATEGIC TR	US TIPS ETF	808524870	1,984,554	38,319	SH	DFND	28	0	38,319	0
MATIV HOLDINGS INC	COM	808541106	2,954,487	141,363	SH	DFND	14	21,673	119,690	0
SCIENCE APPLICATIONS INTL CO	COM	808625107	435,511	3,926	SH	DFND	14	3,207	719	0
SCIENCE APPLICATIONS INTL CO	COM	808625107	184,366	1,662	SH	DFND	18	0	1,662	0
SCIENCE APPLICATIONS INTL CO	COM	808625107	2,800	25	SH	DFND	28	0	25	0
LIGHT & WONDER INC	COM	80874P109	3,702,289	63,179	SH	DFND	14	18,771	44,408	0
LIGHT & WONDER INC	COM	80874P109	1,465,000	25,000	SH	DFND	16	0	25,000	0
SCOTTS MIRACLE-GRO CO	CL A	810186106	129,590	2,667	SH	DFND	14	2,326	341	0
SCOTTS MIRACLE-GRO CO	CL A	810186106	404,188	8,318	SH	DFND	28	0	8,318	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	3,094,400	234,602	SH	DFND	14	5,447	229,155	0
SEA LTD	SPONSORD ADS	81141R100	685,131	13,168	SH	DFND	14	13,168	0	0
SEA LTD	SPONSORD ADS	81141R100	274,146	5,269	SH	DFND	28	0	5,269	0
SEABOARD CORP DEL	COM	811543107	789,019	209	SH	DFND	14	5	204	0
SEACOAST BKG CORP FLA	COM NEW	811707801	2,200,860	70,563	SH	DFND	14	5,505	65,058	0
SEACOAST BKG CORP FLA	COM NEW	811707801	66,689	2,138	SH	DFND	28	0	2,138	0
SEAGEN INC	COM	81181C104	582,279	4,531	SH	DFND	14	4,531	0	0
SEAGEN INC	COM	81181C104	3,303,992	25,710	SH	DFND	18	0	25,710	0
SEAGEN INC	COM	81181C104	196,235	1,527	SH	DFND	28	0	1,527	0
SEALED AIR CORP NEW	COM	81211K100	6,205,371	124,406	SH	DFND	14	52,171	72,235	0
SEALED AIR CORP NEW	COM	81211K100	14,565	292	SH	DFND	16	0	292	0
SEALED AIR CORP NEW	COM	81211K100	375,382	7,526	SH	DFND	28	0	7,526	0
SEASPINE HLDGS CORP	COM	81255T108	84,001	10,060	SH	DFND	14	6,260	3,800	0
SEAWORLD ENTMT INC	COM	81282V100	791,359	14,789	SH	DFND	14	2,989	11,800	0

SEAWORLD ENTMT INC	COM	81282V100	89,041	1,664	SH	DFND	28	0	1,664	0
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	4,199,536	54,062	SH	DFND	14	0	54,062	0
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	1,330,129	17,123	SH	DFND	28	0	17,123	0
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	9,881,524	72,738	SH	DFND	28	0	72,738	0
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	11,372,524	152,549	SH	DFND	28	0	152,549	0
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	2,349,888	18,194	SH	DFND	28	0	18,194	0
SELECT SECTOR SPDR TR	ENERGY	81369Y506	72,681,972	830,936	SH	DFND	14	0	830,936	0
SELECT SECTOR SPDR TR	ENERGY	81369Y506	5,485,860	62,717	SH	DFND	28	0	62,717	0
SELECT SECTOR SPDR TR	FINANCIAL	81369Y605	3,556,800	104,000	SH	DFND	14	0	104,000	0
SELECT SECTOR SPDR TR	FINANCIAL	81369Y605	4,615,960	134,970	SH	DFND	28	0	134,970	0
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	773,862	7,880	SH	DFND	28	0	7,880	0
SELECT SECTOR SPDR TR	TECHNOLOGY	81369Y803	201,593	1,620	SH	DFND	18	0	1,620	0
SELECT SECTOR SPDR TR	TECHNOLOGY	81369Y803	7,389,514	59,382	SH	DFND	28	0	59,382	0
SELECT SECTOR SPDR TR	COMMUNICATION	81369Y852	1,382,002	28,798	SH	DFND	28	0	28,798	0
SELECT SECTOR SPDR TR	RL EST SEL SEC	81369Y860	280,821	7,604	SH	DFND	28	0	7,604	0
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	7,070,519	100,291	SH	DFND	28	0	100,291	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	868,699	94,015	SH	DFND	14	42,215	51,800	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	408,408	44,200	SH	DFND	16	0	44,200	0
SELECT MED HLDGS CORP	COM	81619Q105	3,044,729	122,623	SH	DFND	14	9,598	113,025	0
SELECT MED HLDGS CORP	COM	81619Q105	412,178	16,600	SH	DFND	16	0	16,600	0
SELECTA BIOSCIENCES INC	COM	816212104	38,872	34,400	SH	DFND	14	17,200	17,200	0
SELECTIVE INS GROUP INC	COM	816300107	820,617	9,261	SH	DFND	14	9,106	155	0
SELECTIVE INS GROUP INC	COM	816300107	139,404	1,573	SH	DFND	28	0	1,573	0
SELECTQUOTE INC	COM	816307300	6,824	10,185	SH	DFND	14	10,185	0	0
SEMTECH CORP	COM	816850101	8,022,298	279,620	SH	DFND	14	110,902	168,718	0
SEMTECH CORP	COM	816850101	1,293,919	45,100	SH	DFND	16	0	45,100	0
SEMPRA	COM	816851109	122,857,291	794,987	SH	DFND	14	244,721	550,266	0
SEMPRA	COM	816851109	98,906	640	SH	DFND	16	0	640	0
SEMPRA	COM	816851109	323,916	2,096	SH	DFND	18	0	2,096	0
SEMPRA	COM	816851109	341,039	2,207	SH	DFND	28	0	2,207	0
SENECA FOODS CORP NEW	CL A	817070501	2,188,227	35,902	SH	DFND	14	630	35,272	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	331,276	4,543	SH	DFND	14	4,435	108	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	7,321	100	SH	DFND	28	0	100	0
SENSEONICS HLDGS INC	COM	81727U105	32,435	31,490	SH	DFND	14	31,490	0	0
SERES THERAPEUTICS INC	COM	81750R102	635,320	113,450	SH	DFND	14	70,150	43,300	0
SERES THERAPEUTICS INC	COM	81750R102	145,600	26,000	SH	DFND	16	0	26,000	0
SERVICE CORP INTL	COM	817565104	3,522,268	50,944	SH	DFND	14	35,706	15,238	0
SERVICE CORP INTL	COM	817565104	82,968	1,200	SH	DFND	16	0	1,200	0
SERVICE CORP INTL	COM	817565104	144,572	2,091	SH	DFND	18	0	2,091	0
SERVICE CORP INTL	COM	817565104	22,735	329	SH	DFND	28	0	329	0
SERVICE PPTYS TR	COM SH BEN INT	81761L102	8,034,630	1,102,144	SH	DFND	14	232,478	869,666	0
SERVICE PPTYS TR	COM SH BEN INT	81761L102	1,011,123	138,700	SH	DFND	16	0	138,700	0

SERVICENOW INC	COM	81762P102	124,919,272	321,733	SH	DFND	14	85,745	235,988	0
SERVICENOW INC	COM	81762P102	163,850	422	SH	DFND	16	0	422	0
SERVICENOW INC	COM	81762P102	198,018	510	SH	DFND	18	0	510	0
SERVICENOW INC	COM	81762P102	2,880,109	7,418	SH	DFND	28	0	7,418	0
SERVISFIRST BANCSHARES INC	COM	81768T108	3,411,596	49,508	SH	DFND	14	4,745	44,763	0
SERVISFIRST BANCSHARES INC	COM	81768T108	6,214	90	SH	DFND	28	0	90	0
SHAKE SHACK INC	CL A	819047101	1,557,541	37,504	SH	DFND	14	3,369	34,135	0
SHAKE SHACK INC	CL A	819047101	2,866	69	SH	DFND	28	0	69	0
SHARECARE INC	COM CL A	81948W104	28,264	17,665	SH	DFND	14	17,665	0	0
SHATTUCK LABS INC	COM	82024L103	37,375	16,250	SH	DFND	14	8,250	8,000	0
SHENANDOAH TELECOMMUNICATION	COM	82312B106	799,288	50,333	SH	DFND	14	4,516	45,817	0
SHERWIN WILLIAMS CO	COM	824348106	74,415,533	313,553	SH	DFND	14	103,409	210,144	0
SHERWIN WILLIAMS CO	COM	824348106	113,918	480	SH	DFND	16	0	480	0
SHERWIN WILLIAMS CO	COM	824348106	2,360,078	9,944	SH	DFND	28	0	9,944	0
SHOE CARNIVAL INC	COM	824889109	416,321	17,412	SH	DFND	14	1,732	15,680	0
SHOE CARNIVAL INC	COM	824889109	99,691	4,169	SH	DFND	28	0	4,169	0
SHOCKWAVE MED INC	COM	82489T104	12,783,391	62,173	SH	DFND	14	32,208	29,965	0
SHOCKWAVE MED INC	COM	82489T104	2,251,430	10,950	SH	DFND	16	0	10,950	0
SHOCKWAVE MED INC	COM	82489T104	2,435,656	11,846	SH	DFND	18	0	11,846	0
SHOCKWAVE MED INC	COM	82489T104	83,066	404	SH	DFND	28	0	404	0
SHOALS TECHNOLOGIES GROUP IN	CL A	82489W107	2,138,519	86,685	SH	DFND	14	59,485	27,200	0
SHOALS TECHNOLOGIES GROUP IN	CL A	82489W107	335,512	13,600	SH	DFND	16	0	13,600	0
SHOALS TECHNOLOGIES GROUP IN	CL A	82489W107	39,719	1,610	SH	DFND	28	0	1,610	0
SHOPIFY INC	CL A	82509L107	1,225,089	35,295	SH	DFND	28	0	35,295	0
SHUTTERSTOCK INC	COM	825690100	1,276,984	24,222	SH	DFND	14	2,263	21,959	0
SHUTTERSTOCK INC	COM	825690100	97,005	1,840	SH	DFND	18	0	1,840	0
SHUTTERSTOCK INC	COM	825690100	132,579	2,515	SH	DFND	28	0	2,515	0
SHYFT GROUP INC	COM	825698103	243,230	9,784	SH	DFND	14	9,784	0	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	14,371,275	124,729	SH	DFND	14	24,554	100,175	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	14,979	130	SH	DFND	16	0	130	0
SIGNATURE BK NEW YORK N Y	COM	82669G104	142,181	1,234	SH	DFND	28	0	1,234	0
SIGA TECHNOLOGIES INC	COM	826917106	1,963,795	266,820	SH	DFND	14	131,270	135,550	0
SIGA TECHNOLOGIES INC	COM	826917106	607,936	82,600	SH	DFND	16	0	82,600	0
SILICON LABORATORIES INC	COM	826919102	484,613	3,572	SH	DFND	14	3,477	95	0
SILICON LABORATORIES INC	COM	826919102	543,603	4,007	SH	DFND	28	0	4,007	0
SILGAN HOLDINGS INC	COM	827048109	305,234	5,888	SH	DFND	14	4,800	1,088	0
SILGAN HOLDINGS INC	COM	827048109	2,177	42	SH	DFND	28	0	42	0
SILK RD MED INC	COM	82710M100	1,241,447	23,490	SH	DFND	14	10,890	12,600	0
SILK RD MED INC	COM	82710M100	332,955	6,300	SH	DFND	16	0	6,300	0
SILK RD MED INC	COM	82710M100	2,261,980	42,800	SH	DFND	18	0	42,800	0
SILVERBOW RES INC	COM	82836G102	228,078	8,065	SH	DFND	14	765	7,300	0
SILVERGATE CAP CORP	CL A	82837P408	724,310	41,627	SH	DFND	14	2,127	39,500	0
SILVERGATE CAP CORP	CL A	82837P408	35	2	SH	DFND	28	0	2	0

SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	6,565,715	304,250	SH	DFND	14	54,627	249,623	0
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	164,008	7,600	SH	DFND	16	0	7,600	0
SIMON PPTY GROUP INC NEW	COM	828806109	72,974,734	621,172	SH	DFND	14	136,626	484,546	0
SIMON PPTY GROUP INC NEW	COM	828806109	77,889	663	SH	DFND	16	0	663	0
SIMON PPTY GROUP INC NEW	COM	828806109	160,008	1,362	SH	DFND	18	0	1,362	0
SIMON PPTY GROUP INC NEW	COM	828806109	971,597	8,270	SH	DFND	28	0	8,270	0
SIMON PPTY GROUP INC NEW	COM	828806109	45,044,769	383,425	SH	DFND	3	0	383,425	0
SIMPLY GOOD FOODS CO	COM	82900L102	3,236,011	85,091	SH	DFND	14	8,072	77,019	0
SIMPLY GOOD FOODS CO	COM	82900L102	131,926	3,469	SH	DFND	28	0	3,469	0
SIMPSON MFG INC	COM	829073105	414,220	4,672	SH	DFND	14	4,578	94	0
SIMPSON MFG INC	COM	829073105	532	6	SH	DFND	28	0	6	0
SIMULATIONS PLUS INC	COM	829214105	596,457	16,310	SH	DFND	14	1,592	14,718	0
SIRIUS XM HOLDINGS INC	COM	82968B103	169,506	29,025	SH	DFND	14	21,830	7,195	0
SIRIUS XM HOLDINGS INC	COM	82968B103	2,464	422	SH	DFND	28	0	422	0
SITE CTRS CORP	COM	82981J109	2,554,966	187,040	SH	DFND	14	17,822	169,218	0
SITE CTRS CORP	COM	82981J109	80,053	5,860	SH	DFND	28	0	5,860	0
SITE CTRS CORP	COM	82981J109	1,283,658	93,972	SH	DFND	3	0	93,972	0
SITEONE LANDSCAPE SUPPLY INC	COM	82982L103	152,516	1,300	SH	DFND	14	1,100	200	0
SITEONE LANDSCAPE SUPPLY INC	COM	82982L103	554,443	4,726	SH	DFND	28	0	4,726	0
SITIO ROYALTIES CORP	CLASS A COM	82983N108	139,547	4,837	SH	DFND	14	4,837	0	0
SITIO ROYALTIES CORP	CLASS A COM	82983N108	380,312	13,182	SH	DFND	28	0	13,182	0
SIX FLAGS ENTMT CORP NEW	COM	83001A102	1,672,512	71,936	SH	DFND	14	3,780	68,156	0
SIX FLAGS ENTMT CORP NEW	COM	83001A102	35,549	1,529	SH	DFND	28	0	1,529	0
SKECHERS U S A INC	CL A	830566105	396,889	9,461	SH	DFND	14	7,377	2,084	0
SKILLZ INC	COM	83067L109	11,814	23,325	SH	DFND	14	23,325	0	0
SKYLINE CHAMPION CORPORATION	COM	830830105	717,483	13,929	SH	DFND	14	12,429	1,500	0
SKYLINE CHAMPION CORPORATION	COM	830830105	15,505	301	SH	DFND	28	0	301	0
SKYWEST INC	COM	830879102	5,014,037	303,697	SH	DFND	14	23,624	280,073	0
SKYWEST INC	COM	830879102	637,286	38,600	SH	DFND	16	0	38,600	0
SKYWORKS SOLUTIONS INC	COM	83088M102	13,695,654	150,287	SH	DFND	14	58,146	92,141	0
SKYWORKS SOLUTIONS INC	COM	83088M102	29,526	324	SH	DFND	16	0	324	0
SKYWORKS SOLUTIONS INC	COM	83088M102	384,652	4,221	SH	DFND	28	0	4,221	0
SLEEP NUMBER CORP	COM	83125X103	578,419	22,264	SH	DFND	14	2,125	20,139	0
SMITH A O CORP	COM	831865209	9,547,403	166,796	SH	DFND	14	45,658	121,138	0
SMITH A O CORP	COM	831865209	14,596	255	SH	DFND	16	0	255	0
SMITH A O CORP	COM	831865209	13,652	239	SH	DFND	28	0	239	0
SMARTSHEET INC	COM CL A	83200N103	726,192	18,450	SH	DFND	14	3,150	15,300	0
SMARTSHEET INC	COM CL A	83200N103	114,144	2,900	SH	DFND	18	0	2,900	0
SMARTSHEET INC	COM CL A	83200N103	50,617	1,286	SH	DFND	28	0	1,286	0
SMUCKER J M CO	COM NEW	832696405	14,854,040	93,740	SH	DFND	14	37,855	55,885	0

SMUCKER J M CO	COM NEW	832696405	34,227	216	SH	DFND	16	0	216	0
SMUCKER J M CO	COM NEW	832696405	59,629	376	SH	DFND	28	0	376	0
SNAP ON INC	COM	833034101	10,964,550	47,987	SH	DFND	14	19,137	28,850	0
SNAP ON INC	COM	833034101	26,048	114	SH	DFND	16	0	114	0
SNAP ON INC	COM	833034101	3,010,733	13,177	SH	DFND	28	0	13,177	0
SNAP INC	CL A	83304A106	123,063	13,750	SH	DFND	14	13,750	0	0
SNAP INC	CL A	83304A106	55,785	6,233	SH	DFND	28	0	6,233	0
SNOWFLAKE INC	CL A	833445109	1,217,076	8,479	SH	DFND	14	8,274	205	0
SNOWFLAKE INC	CL A	833445109	215,310	1,500	SH	DFND	18	0	1,500	0
SNOWFLAKE INC	CL A	833445109	829,231	5,777	SH	DFND	28	0	5,777	0
SOFI TECHNOLOGIES INC	COM	83406F102	125,392	27,200	SH	DFND	14	19,050	8,150	0
SOFI TECHNOLOGIES INC	COM	83406F102	75,959	16,477	SH	DFND	28	0	16,477	0
SOLAREDDGE TECHNOLOGIES INC	COM	83417M104	12,950,538	45,718	SH	DFND	14	18,386	27,332	0
SOLAREDDGE TECHNOLOGIES INC	COM	83417M104	32,576	115	SH	DFND	16	0	115	0
SOLAREDDGE TECHNOLOGIES INC	COM	83417M104	84,981	300	SH	DFND	18	0	300	0
SOLAREDDGE TECHNOLOGIES INC	COM	83417M104	93,762	331	SH	DFND	28	0	331	0
SOLARWINDS CORP	COM NEW	83417Q204	1,950,250	208,360	SH	DFND	14	45,060	163,300	0
SOLARWINDS CORP	COM NEW	83417Q204	705,744	75,400	SH	DFND	16	0	75,400	0
SOLARIS OILFIELD INFRASTRUCT	COM CL A	83418M103	682,836	68,765	SH	DFND	14	32,665	36,100	0
SOLARIS OILFIELD INFRASTRUCT	COM CL A	83418M103	312,795	31,500	SH	DFND	16	0	31,500	0
SOMALOGIC INC	CLASS A COM	83444K105	187,045	74,520	SH	DFND	14	10,670	63,850	0
SOMALOGIC INC	CLASS A COM	83444K105	114,456	45,600	SH	DFND	16	0	45,600	0
SONIC AUTOMOTIVE INC	CL A	83545G102	840,645	17,062	SH	DFND	14	1,786	15,276	0
SONOCO PRODS CO	COM	835495102	1,278,188	21,054	SH	DFND	14	17,705	3,349	0
SONOCO PRODS CO	COM	835495102	42,497	700	SH	DFND	16	0	700	0
SONOCO PRODS CO	COM	835495102	128,169	2,111	SH	DFND	28	0	2,111	0
SONY GROUP CORPORATION	SPONSORED ADR	835699307	796,222	10,438	SH	DFND	28	0	10,438	0
SONOS INC	COM	83570H108	2,172,765	128,566	SH	DFND	14	12,101	116,465	0
SONOS INC	COM	83570H108	6,895	408	SH	DFND	28	0	408	0
SORRENTO THERAPEUTICS INC	COM NEW	83587F202	22,792	25,725	SH	DFND	14	25,725	0	0
SOTHERLY HOTELS INC	COM	83600C103	32,218	17,800	SH	DFND	14	8,900	8,900	0
SOTERA HEALTH CO	COM	83601L102	41,078,520	4,931,395	SH	DFND	14	965,220	3,966,175	0
SOTERA HEALTH CO	COM	83601L102	1,110,389	133,300	SH	DFND	16	0	133,300	0
SOUTH JERSEY INDS INC	COM	838518108	4,364,185	122,831	SH	DFND	14	10,891	111,940	0
SOUTHSTATE CORPORATION	COM	840441109	2,510,182	32,873	SH	DFND	14	5,688	27,185	0
SOUTHSTATE CORPORATION	COM	840441109	85,858	1,124	SH	DFND	28	0	1,124	0
SOUTHERN CO	COM	842587107	68,130,496	954,075	SH	DFND	14	392,890	561,185	0
SOUTHERN CO	COM	842587107	160,458	2,247	SH	DFND	16	0	2,247	0
SOUTHERN CO	COM	842587107	116,755	1,635	SH	DFND	18	0	1,635	0
SOUTHERN CO	COM	842587107	1,458,852	20,429	SH	DFND	28	0	20,429	0
SOUTHERN COPPER CORP	COM	84265V105	325,381	5,388	SH	DFND	14	2,609	2,779	0
SOUTHSIDE BANCSHARES INC	COM	84470P109	1,119,577	31,108	SH	DFND	14	3,093	28,015	0
SOUTHWEST AIRLS CO	COM	844741108	37,930,534	1,126,538	SH	DFND	14	512,645	613,893	0

SOUTHWEST AIRLS CO	COM	844741108	41,279	1,226	SH	DFND	16	0	1,226	0
SOUTHWEST AIRLS CO	COM	844741108	108,182	3,213	SH	DFND	28	0	3,213	0
SOUTHWEST GAS HLDGS INC	COM	844895102	1,850,831	29,910	SH	DFND	14	27,040	2,870	0
SOUTHWEST GAS HLDGS INC	COM	844895102	1,571	25	SH	DFND	28	0	25	0
SOUTHWESTERN ENERGY CO	COM	845467109	426,056	72,830	SH	DFND	14	59,374	13,456	0
SPARTANNASH CO	COM	847215100	1,080,687	35,737	SH	DFND	14	3,461	32,276	0
SPERO THERAPEUTICS INC	COM	84833T103	25,258	14,600	SH	DFND	14	7,400	7,200	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	202,198	6,831	SH	DFND	14	3,341	3,490	0
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	148,204	5,007	SH	DFND	28	0	5,007	0
SPIRE INC	COM	84857L101	1,180,811	17,148	SH	DFND	14	8,815	8,333	0
SPIRE INC	COM	84857L101	234,124	3,400	SH	DFND	16	0	3,400	0
SPIRIT RLTY CAP INC NEW	COM NEW	84860W300	5,003,109	125,297	SH	DFND	14	23,630	101,667	0
SPIRIT RLTY CAP INC NEW	COM NEW	84860W300	11,979	300	SH	DFND	16	0	300	0
SPIRIT RLTY CAP INC NEW	COM NEW	84860W300	196,198	4,914	SH	DFND	28	0	4,914	0
SPIRIT RLTY CAP INC NEW	COM NEW	84860W300	39,611,518	992,024	SH	DFND	3	0	992,024	0
SPLUNK INC	COM	848637104	391,710	4,550	SH	DFND	14	4,550	0	0
SPLUNK INC	COM	848637104	378,796	4,400	SH	DFND	18	0	4,400	0
SPLUNK INC	COM	848637104	698,793	8,117	SH	DFND	28	0	8,117	0
SPROUTS FMRS MKT INC	COM	85208M102	2,410,594	74,470	SH	DFND	14	46,875	27,595	0
SPROUTS FMRS MKT INC	COM	85208M102	511,446	15,800	SH	DFND	16	0	15,800	0
SPROUTS FMRS MKT INC	COM	85208M102	182,632	5,642	SH	DFND	28	0	5,642	0
SPROUT SOCIAL INC	COM CL A	85209W109	187,391	3,319	SH	DFND	14	3,319	0	0
SPROUT SOCIAL INC	COM CL A	85209W109	208,902	3,700	SH	DFND	18	0	3,700	0
SPROUT SOCIAL INC	COM CL A	85209W109	380,992	6,748	SH	DFND	28	0	6,748	0
BLOCK INC	CL A	852234103	1,281,622	20,395	SH	DFND	14	14,930	5,465	0
BLOCK INC	CL A	852234103	207,246	3,298	SH	DFND	28	0	3,298	0
STAAR SURGICAL CO	COM PAR \$0.01	852312305	255,806	5,270	SH	DFND	14	5,075	195	0
STAAR SURGICAL CO	COM PAR \$0.01	852312305	29,901	616	SH	DFND	28	0	616	0
STAG INDL INC	COM	85254J102	450,660	13,948	SH	DFND	14	13,948	0	0
STAG INDL INC	COM	85254J102	129,289	4,002	SH	DFND	28	0	4,002	0
STAG INDL INC	COM	85254J102	4,330	134	SH	DFND	3	0	134	0
STANDARD MTR PRODS INC	COM	853666105	672,997	19,339	SH	DFND	14	2,120	17,219	0
STANDEX INTL CORP	COM	854231107	4,662,522	45,528	SH	DFND	14	11,769	33,759	0
STANDEX INTL CORP	COM	854231107	1,085,546	10,600	SH	DFND	16	0	10,600	0
STANDEX INTL CORP	COM	854231107	176,403	1,723	SH	DFND	28	0	1,723	0
STANLEY BLACK & DECKER INC	COM	854502101	14,550,669	193,699	SH	DFND	14	55,796	137,903	0
STANLEY BLACK & DECKER INC	COM	854502101	22,611	301	SH	DFND	16	0	301	0
STANLEY BLACK & DECKER INC	COM	854502101	451	6	SH	DFND	28	0	6	0
STAR GROUP L P	UNIT LTD PARTNR	85512C105	183,160	15,200	SH	DFND	14	0	15,200	0
STARBUCKS CORP	COM	855244109	226,782,410	2,286,113	SH	DFND	14	672,634	1,613,479	0
STARBUCKS CORP	COM	855244109	234,806	2,367	SH	DFND	16	0	2,367	0

STARBUCKS CORP	COM	855244109	2,907,250	29,307	SH	DFND	28	0	29,307	0
STARTEK INC	COM	85569C107	38,250	10,200	SH	DFND	14	5,100	5,100	0
STARWOOD PPTY TR INC	COM	85571B105	2,936,503	160,202	SH	DFND	14	33,312	126,890	0
STARWOOD PPTY TR INC	COM	85571B105	8,587	468	SH	DFND	28	0	468	0
STATE STR CORP	COM	857477103	33,570,589	432,778	SH	DFND	14	143,629	289,149	0
STATE STR CORP	COM	857477103	58,876	759	SH	DFND	16	0	759	0
STATE STR CORP	COM	857477103	94,949	1,224	SH	DFND	28	0	1,224	0
STEEL DYNAMICS INC	COM	858119100	54,887,665	561,798	SH	DFND	14	129,968	431,830	0
STEEL DYNAMICS INC	COM	858119100	278,445	2,850	SH	DFND	16	0	2,850	0
STEEL DYNAMICS INC	COM	858119100	1,252,514	12,820	SH	DFND	18	0	12,820	0
STEEL DYNAMICS INC	COM	858119100	4,260	44	SH	DFND	28	0	44	0
STEPAN CO	COM	858586100	2,274,305	21,363	SH	DFND	14	2,036	19,327	0
STEPAN CO	COM	858586100	538	5	SH	DFND	28	0	5	0
STERICYCLE INC	COM	858912108	309,817	6,210	SH	DFND	14	5,050	1,160	0
STERICYCLE INC	COM	858912108	152,414	3,055	SH	DFND	28	0	3,055	0
STELLAR BANCORP INC	COM	858927106	3,739,770	126,944	SH	DFND	14	30,894	96,050	0
STELLAR BANCORP INC	COM	858927106	1,022,262	34,700	SH	DFND	16	0	34,700	0
STERLING INFRASTRUCTURE INC	COM	859241101	1,323,578	40,353	SH	DFND	14	19,953	20,400	0
STERLING INFRASTRUCTURE INC	COM	859241101	291,920	8,900	SH	DFND	16	0	8,900	0
STEWART INFORMATION SVCS COR	COM	860372101	3,724,090	87,154	SH	DFND	14	13,661	73,493	0
STEWART INFORMATION SVCS COR	COM	860372101	337,567	7,900	SH	DFND	16	0	7,900	0
STEWART INFORMATION SVCS COR	COM	860372101	37,081	868	SH	DFND	28	0	868	0
STIFEL FINL CORP	COM	860630102	6,807,518	116,627	SH	DFND	14	73,431	43,196	0
STIFEL FINL CORP	COM	860630102	116,740	2,000	SH	DFND	16	0	2,000	0
STIFEL FINL CORP	COM	860630102	478,254	8,193	SH	DFND	28	0	8,193	0
STONEX GROUP INC	COM	861896108	3,547,638	37,226	SH	DFND	14	8,422	28,804	0
STONEX GROUP INC	COM	861896108	581,330	6,100	SH	DFND	16	0	6,100	0
STORE CAP CORP	COM	862121100	570,668	17,800	SH	DFND	14	14,530	3,270	0
STORE CAP CORP	COM	862121100	87,690	2,735	SH	DFND	28	0	2,735	0
STRATEGIC ED INC	COM	86272C103	3,067,324	39,164	SH	DFND	14	2,198	36,966	0
STREAMLINE HEALTH SOLUTIONS	COM	86323X106	42,660	27,000	SH	DFND	14	13,500	13,500	0
STRIDE INC	COM	86333M108	1,287,704	41,167	SH	DFND	14	3,767	37,400	0
STRIDE INC	COM	86333M108	1,095	35	SH	DFND	28	0	35	0
STRYKER CORPORATION	COM	863667101	83,752,250	342,559	SH	DFND	14	120,325	222,234	0
STRYKER CORPORATION	COM	863667101	167,965	687	SH	DFND	16	0	687	0
STRYKER CORPORATION	COM	863667101	12,835,725	52,500	SH	DFND	18	0	52,500	0
STRYKER CORPORATION	COM	863667101	1,659,975	6,790	SH	DFND	28	0	6,790	0
STURM RUGER & CO INC	COM	864159108	899,467	17,769	SH	DFND	14	1,549	16,220	0
SUMITOMO MITSUI FINL GROUP I	SPONSORED ADR	86562M209	91,601	11,422	SH	DFND	28	0	11,422	0
SUMMIT FINL GROUP INC	COM	86606G101	138,388	5,560	SH	DFND	14	1,890	3,670	0
SUMMIT FINL GROUP INC	COM	86606G101	185,928	7,470	SH	DFND	16	0	7,470	0
SUMMIT HOTEL PPTYS INC	COM	866082100	1,626,110	225,223	SH	DFND	14	38,375	186,848	0
SUMMIT HOTEL PPTYS INC	COM	866082100	75,088	10,400	SH	DFND	16	0	10,400	0

SUMMIT HOTEL PPTYS INC	COM	866082100	95,468	13,223	SH	DFND	28	0	13,223	0
SUMMIT MATLS INC	CL A	86614U100	3,677,499	129,535	SH	DFND	14	22,593	106,942	0
SUMMIT MATLS INC	CL A	86614U100	1,536,268	54,113	SH	DFND	16	0	54,113	0
SUMMIT MATLS INC	CL A	86614U100	157,869	5,561	SH	DFND	28	0	5,561	0
SUMO LOGIC INC	COM	86646P103	1,321,799	163,185	SH	DFND	14	90,585	72,600	0
SUMO LOGIC INC	COM	86646P103	552,420	68,200	SH	DFND	16	0	68,200	0
SUN CMNTYS INC	COM	866674104	15,303,717	107,019	SH	DFND	14	3,487	103,532	0
SUN CMNTYS INC	COM	866674104	721,838	5,048	SH	DFND	28	0	5,048	0
SUN CMNTYS INC	COM	866674104	95,060,823	664,761	SH	DFND	3	0	664,761	0
SUN CTRY AIRLS HLDGS INC	COM	866683105	511,009	32,220	SH	DFND	14	2,440	29,780	0
SUN LIFE FINANCIAL INC.	COM	866796105	352,564	7,600	SH	DFND	14	0	7,600	0
SUNCOR ENERGY INC NEW	COM	867224107	3,024,180	95,400	SH	DFND	14	1,700	93,700	0
SUNCOR ENERGY INC NEW	COM	867224107	268,159	8,451	SH	DFND	28	0	8,451	0
SUNCOKE ENERGY INC	COM	86722A103	3,443,422	399,006	SH	DFND	14	23,633	375,373	0
SUNNOVA ENERGY INTL INC.	COM	86745K104	130,843	7,265	SH	DFND	14	7,265	0	0
SUNNOVA ENERGY INTL INC.	COM	86745K104	300,767	16,700	SH	DFND	18	0	16,700	0
SUNPOWER CORP	COM	867652406	344,463	19,105	SH	DFND	14	9,005	10,100	0
SUNPOWER CORP	COM	867652406	14,712	816	SH	DFND	28	0	816	0
SUNRUN INC	COM	86771W105	8,956,770	372,888	SH	DFND	14	24,251	348,637	0
SUNRUN INC	COM	86771W105	7,206	300	SH	DFND	16	0	300	0
SUNRUN INC	COM	86771W105	85,631	3,565	SH	DFND	18	0	3,565	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	2,055,484	212,783	SH	DFND	14	20,233	192,550	0
SUNSTONE HOTEL INVS INC NEW	COM	867892101	25,660	2,656	SH	DFND	28	0	2,656	0
SUPER MICRO COMPUTER INC	COM	86800U104	8,789,544	107,059	SH	DFND	14	41,159	65,900	0
SUPER MICRO COMPUTER INC	COM	86800U104	2,421,950	29,500	SH	DFND	16	0	29,500	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	1,938,201	54,337	SH	DFND	14	4,928	49,409	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	38,024	1,066	SH	DFND	28	0	1,066	0
SURFACE ONCOLOGY INC	COM	86877M209	9,184	11,200	SH	DFND	14	5,600	5,600	0
SURMODICS INC	COM	868873100	481,501	14,112	SH	DFND	14	1,295	12,817	0
SUTRO BIOPHARMA INC	COM	869367102	93,647	11,590	SH	DFND	14	7,590	4,000	0
SYLVAMO CORP	COMMON STOCK	871332102	9,154,307	188,399	SH	DFND	14	77,776	110,623	0
SYLVAMO CORP	COMMON STOCK	871332102	1,632,624	33,600	SH	DFND	16	0	33,600	0
SYLVAMO CORP	COMMON STOCK	871332102	97	2	SH	DFND	28	0	2	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	14,464	23,400	SH	DFND	14	11,700	11,700	0
SYNAPTICS INC	COM	87157D109	954,360	10,029	SH	DFND	14	8,629	1,400	0
SYNAPTICS INC	COM	87157D109	38,064	400	SH	DFND	16	0	400	0
SYNAPTICS INC	COM	87157D109	10,372	109	SH	DFND	28	0	109	0
SYNOPSYS INC	COM	871607107	140,493,028	440,017	SH	DFND	14	108,374	331,643	0
SYNOPSYS INC	COM	871607107	102,811	322	SH	DFND	16	0	322	0
SYNOPSYS INC	COM	871607107	1,811,971	5,675	SH	DFND	28	0	5,675	0
SYNOVUS FINL CORP	COM NEW	87161C501	3,680,914	98,027	SH	DFND	14	68,844	29,183	0
SYNOVUS FINL CORP	COM NEW	87161C501	63,835	1,700	SH	DFND	16	0	1,700	0

TD SYNnex CORPORATION	COM	87162W100	9,581,621	101,168	SH	DFND	14	38,973	62,195	0
TD SYNnex CORPORATION	COM	87162W100	78,609	830	SH	DFND	16	0	830	0
SYNDAX PHARMACEUTICALS INC	COM	87164F105	93,529	3,675	SH	DFND	14	3,675	0	0
SYNDAX PHARMACEUTICALS INC	COM	87164F105	3,461,200	136,000	SH	DFND	18	0	136,000	0
SYNCHRONY FINANCIAL	COM	87165B103	42,333,412	1,288,296	SH	DFND	14	359,781	928,515	0
SYNCHRONY FINANCIAL	COM	87165B103	30,165	918	SH	DFND	16	0	918	0
SYNCHRONY FINANCIAL	COM	87165B103	81,390	2,477	SH	DFND	28	0	2,477	0
SYNEOS HEALTH INC	CL A	87166B102	14,023,388	382,317	SH	DFND	14	88,260	294,057	0
SYNEOS HEALTH INC	CL A	87166B102	110,774	3,020	SH	DFND	16	0	3,020	0
SYNEOS HEALTH INC	CL A	87166B102	118,220	3,223	SH	DFND	28	0	3,223	0
SYNLOGIC INC	COM	87166L100	22,952	30,200	SH	DFND	14	15,100	15,100	0
SYSCO CORP	COM	871829107	36,068,116	471,787	SH	DFND	14	180,432	291,355	0
SYSCO CORP	COM	871829107	80,120	1,048	SH	DFND	16	0	1,048	0
SYSCO CORP	COM	871829107	399,088	5,220	SH	DFND	28	0	5,220	0
TJX COS INC NEW	COM	872540109	117,044,795	1,470,412	SH	DFND	14	432,822	1,037,590	0
TJX COS INC NEW	COM	872540109	190,483	2,393	SH	DFND	16	0	2,393	0
TJX COS INC NEW	COM	872540109	677,712	8,514	SH	DFND	28	0	8,514	0
T-MOBILE US INC	COM	872590104	137,580,940	982,721	SH	DFND	14	342,894	639,827	0
T-MOBILE US INC	COM	872590104	172,480	1,232	SH	DFND	16	0	1,232	0
T-MOBILE US INC	COM	872590104	210,000	1,500	SH	DFND	18	0	1,500	0
T-MOBILE US INC	COM	872590104	691,180	4,937	SH	DFND	28	0	4,937	0
TRI POINTE HOMES INC	COM	87265H109	6,429,147	345,839	SH	DFND	14	10,065	335,774	0
TRI POINTE HOMES INC	COM	87265H109	940,654	50,600	SH	DFND	16	0	50,600	0
TRI POINTE HOMES INC	COM	87265H109	30,302	1,630	SH	DFND	28	0	1,630	0
TPG RE FIN TR INC	COM	87266M107	3,436,691	506,140	SH	DFND	14	180,570	325,570	0
TPG RE FIN TR INC	COM	87266M107	753,011	110,900	SH	DFND	16	0	110,900	0
T ROWE PRICE ETF INC	PRICE DIV GRWT	87283Q404	475,044	15,134	SH	DFND	28	0	15,134	0
TTM TECHNOLOGIES INC	COM	87305R109	4,838,358	320,846	SH	DFND	14	17,810	303,036	0
TACTILE SYS TECHNOLOGY INC	COM	87357P100	115,489	10,060	SH	DFND	14	4,260	5,800	0
TACTILE SYS TECHNOLOGY INC	COM	87357P100	39,032	3,400	SH	DFND	16	0	3,400	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADS	874039100	2,330,271	31,283	SH	DFND	14	0	31,283	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADS	874039100	1,730,026	23,225	SH	DFND	28	0	23,225	0
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	13,891,567	133,406	SH	DFND	14	55,925	77,481	0
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	33,217	319	SH	DFND	16	0	319	0
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	129,954	1,248	SH	DFND	28	0	1,248	0
TAL EDUCATION GROUP	SPONSORED ADS	874080104	2,261,640	320,800	SH	DFND	14	12,000	308,800	0
TAL EDUCATION GROUP	SPONSORED ADS	874080104	23,970	3,400	SH	DFND	16	0	3,400	0
TALOS ENERGY INC	COM	87484T108	3,477,451	184,187	SH	DFND	14	62,289	121,898	0
TALOS ENERGY INC	COM	87484T108	568,288	30,100	SH	DFND	16	0	30,100	0
TANGER FACTORY OUTLET CTRS I	COM	875465106	1,885,943	105,125	SH	DFND	14	9,617	95,508	0
TAPESTRY INC	COM	876030107	9,258,276	243,127	SH	DFND	14	86,229	156,898	0

TAPESTRY INC	COM	876030107	18,697	491	SH	DFND	16	0	491	0
TAPESTRY INC	COM	876030107	408,356	10,724	SH	DFND	28	0	10,724	0
TARGET CORP	COM	87612E106	62,292,460	417,958	SH	DFND	14	164,285	253,673	0
TARGET CORP	COM	87612E106	141,439	949	SH	DFND	16	0	949	0
TARGET CORP	COM	87612E106	703,107	4,718	SH	DFND	28	0	4,718	0
TARGA RES CORP	COM	87612G101	14,006,895	190,570	SH	DFND	14	79,902	110,668	0
TARGA RES CORP	COM	87612G101	33,810	460	SH	DFND	16	0	460	0
TARGA RES CORP	COM	87612G101	344,936	4,693	SH	DFND	18	0	4,693	0
TAYLOR MORRISON HOME CORP	COM	87724P106	13,404,078	441,650	SH	DFND	14	178,929	262,721	0
TAYLOR MORRISON HOME CORP	COM	87724P106	2,176,095	71,700	SH	DFND	16	0	71,700	0
TC ENERGY CORP	COM	87807B107	687,159	17,239	SH	DFND	28	0	17,239	0
TECHTARGET INC	COM	87874R100	1,201,252	27,264	SH	DFND	14	2,563	24,701	0
TECHTARGET INC	COM	87874R100	41,108	933	SH	DFND	28	0	933	0
TEGNA INC	COM	87901J105	2,339,037	110,384	SH	DFND	14	101,575	8,809	0
TEGNA INC	COM	87901J105	52,975	2,500	SH	DFND	16	0	2,500	0
TEGNA INC	COM	87901J105	1,589	75	SH	DFND	28	0	75	0
TELADOC HEALTH INC	COM	87918A105	817,273	34,557	SH	DFND	14	4,270	30,287	0
TELADOC HEALTH INC	COM	87918A105	449	19	SH	DFND	28	0	19	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	15,968,406	39,930	SH	DFND	14	16,768	23,162	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	39,191	98	SH	DFND	16	0	98	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	255,503	639	SH	DFND	28	0	639	0
TELEFLEX INCORPORATED	COM	879369106	9,938,270	39,812	SH	DFND	14	16,467	23,345	0
TELEFLEX INCORPORATED	COM	879369106	24,713	99	SH	DFND	16	0	99	0
TELEFLEX INCORPORATED	COM	879369106	3,495	14	SH	DFND	28	0	14	0
TELEFONICA S A	SPONSORED ADR	879382208	208,493	58,401	SH	DFND	28	0	58,401	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	6,788,897	647,178	SH	DFND	14	147,122	500,056	0
TELEPHONE & DATA SYS INC	COM NEW	879433829	1,153,900	110,000	SH	DFND	16	0	110,000	0
TELLURIAN INC NEW	COM	87968A104	58,514	34,830	SH	DFND	14	34,830	0	0
TEMPUR SEALY INTL INC	COM	88023U101	425,108	12,383	SH	DFND	14	10,214	2,169	0
TENABLE HLDGS INC	COM	88025T102	315,119	8,260	SH	DFND	14	8,260	0	0
TENET HEALTHCARE CORP	COM NEW	88033G407	6,536,104	133,964	SH	DFND	14	50,701	83,263	0
TENET HEALTHCARE CORP	COM NEW	88033G407	407,397	8,350	SH	DFND	16	0	8,350	0
TENNANT CO	COM	880345103	1,158,255	18,812	SH	DFND	14	1,728	17,084	0
TENCENT MUSIC ENTMT GROUP	SPON ADS	88034P109	4,355,752	526,057	SH	DFND	14	31,700	494,357	0
TENCENT MUSIC ENTMT GROUP	SPON ADS	88034P109	46,368	5,600	SH	DFND	16	0	5,600	0
TENCENT MUSIC ENTMT GROUP	SPON ADS	88034P109	182,160	22,000	SH	DFND	18	0	22,000	0
TERADATA CORP DEL	COM	88076W103	3,947,005	117,261	SH	DFND	14	37,608	79,653	0
TERADATA CORP DEL	COM	88076W103	26,928	800	SH	DFND	16	0	800	0
TERADYNE INC	COM	880770102	11,694,855	133,885	SH	DFND	14	56,079	77,806	0
TERADYNE INC	COM	880770102	27,603	316	SH	DFND	16	0	316	0
TERADYNE INC	COM	880770102	142,496	1,631	SH	DFND	28	0	1,631	0

TEREX CORP NEW	COM	880779103	11,312,598	264,808	SH	DFND	14	136,765	128,043	0
TEREX CORP NEW	COM	880779103	1,960,848	45,900	SH	DFND	16	0	45,900	0
TEREX CORP NEW	COM	880779103	92,498	2,165	SH	DFND	28	0	2,165	0
TERRENO RLTY CORP	COM	88146M101	319,609	5,620	SH	DFND	14	5,620	0	0
TERRENO RLTY CORP	COM	88146M101	133,263	2,343	SH	DFND	28	0	2,343	0
TESLA INC	COM	88160R101	478,449,474	3,884,149	SH	DFND	14	1,288,650	2,595,499	0
TESLA INC	COM	88160R101	681,432	5,532	SH	DFND	16	0	5,532	0
TESLA INC	COM	88160R101	1,140,524	9,259	SH	DFND	18	0	9,259	0
TESLA INC	COM	88160R101	1,800,645	14,618	SH	DFND	28	0	14,618	0
TEVA PHARMACEUTICAL INDS LTD	SPONSORED ADS	881624209	3,022,596	331,425	SH	DFND	14	88,625	242,800	0
TEVA PHARMACEUTICAL INDS LTD	SPONSORED ADS	881624209	2,499	274	SH	DFND	28	0	274	0
TETRA TECHNOLOGIES INC DEL	COM	88162F105	2,042,334	590,270	SH	DFND	14	163,420	426,850	0
TETRA TECHNOLOGIES INC DEL	COM	88162F105	434,576	125,600	SH	DFND	16	0	125,600	0
TETRA TECH INC NEW	COM	88162G103	2,564,055	17,660	SH	DFND	14	13,856	3,804	0
TETRA TECH INC NEW	COM	88162G103	34,846	240	SH	DFND	16	0	240	0
TETRA TECH INC NEW	COM	88162G103	181,114	1,247	SH	DFND	28	0	1,247	0
TEXAS CAP BANCSHARES INC	COM	88224Q107	334,298	5,543	SH	DFND	14	5,420	123	0
TEXAS INSTRS INC	COM	882508104	138,893,184	840,656	SH	DFND	14	323,457	517,199	0
TEXAS INSTRS INC	COM	882508104	308,796	1,869	SH	DFND	16	0	1,869	0
TEXAS INSTRS INC	COM	882508104	141,594	857	SH	DFND	18	0	857	0
TEXAS INSTRS INC	COM	882508104	1,338,593	8,102	SH	DFND	28	0	8,102	0
TEXAS PACIFIC LAND CORPORATI	COM	88262P102	436,027	186	SH	DFND	14	186	0	0
TEXAS ROADHOUSE INC	COM	882681109	6,719,841	73,885	SH	DFND	14	52,566	21,319	0
TEXAS ROADHOUSE INC	COM	882681109	1,222,368	13,440	SH	DFND	16	0	13,440	0
TEXAS ROADHOUSE INC	COM	882681109	308,111	3,388	SH	DFND	28	0	3,388	0
TEXTRON INC	COM	883203101	43,421,782	613,302	SH	DFND	14	106,135	507,167	0
TEXTRON INC	COM	883203101	29,948	423	SH	DFND	16	0	423	0
TEXTRON INC	COM	883203101	6,108	86	SH	DFND	28	0	86	0
THE BEAUTY HEALTH COMPANY	COM CL A	88331L108	57,940	6,367	SH	DFND	14	6,367	0	0
THE BEAUTY HEALTH COMPANY	COM CL A	88331L108	36,600	4,022	SH	DFND	28	0	4,022	0
THE ODP CORP	COM	88337F105	3,204,969	70,377	SH	DFND	14	21,267	49,110	0
THE ODP CORP	COM	88337F105	232,254	5,100	SH	DFND	16	0	5,100	0
THE TRADE DESK INC	COM CL A	88339J105	551,857	12,310	SH	DFND	14	12,310	0	0
THE TRADE DESK INC	COM CL A	88339J105	494,251	11,025	SH	DFND	28	0	11,025	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	266,466,225	483,877	SH	DFND	14	174,792	309,085	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	446,059	810	SH	DFND	16	0	810	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	9,433,320	17,130	SH	DFND	18	0	17,130	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	5,127,805	9,312	SH	DFND	28	0	9,312	0
THERMON GROUP HLDGS INC	COM	88362T103	1,482,727	73,841	SH	DFND	14	23,341	50,500	0
THERMON GROUP HLDGS INC	COM	88362T103	499,992	24,900	SH	DFND	16	0	24,900	0
THERMON GROUP HLDGS INC	COM	88362T103	69,577	3,465	SH	DFND	28	0	3,465	0

THOMSON REUTERS CORP.	COM NEW	884903709	201,997	1,771	SH	DFND	28	0	1,771	0
THOR INDS INC	COM	885160101	8,765,899	116,120	SH	DFND	14	54,680	61,440	0
THOR INDS INC	COM	885160101	110,215	1,460	SH	DFND	16	0	1,460	0
THOR INDS INC	COM	885160101	280,858	3,720	SH	DFND	28	0	3,720	0
3-D SYS CORP DEL	COM NEW	88554D205	979,730	132,396	SH	DFND	14	12,075	120,321	0
360 DIGITECH INC	AMERICAN DEP	88557W101	563,972	27,700	SH	DFND	14	2,600	25,100	0
360 DIGITECH INC	AMERICAN DEP	88557W101	20,360	1,000	SH	DFND	16	0	1,000	0
3M CO	COM	88579Y101	141,023,402	1,175,979	SH	DFND	14	390,166	785,813	0
3M CO	COM	88579Y101	136,589	1,139	SH	DFND	16	0	1,139	0
3M CO	COM	88579Y101	233,300	1,945	SH	DFND	28	0	1,945	0
THRYV HLDGS INC	COM NEW	886029206	568,105	29,995	SH	DFND	14	1,950	28,045	0
THRYV HLDGS INC	COM NEW	886029206	228,722	12,076	SH	DFND	3	12,076	0	0
TILE SHOP HLDGS INC	COM	88677Q109	54,662	12,480	SH	DFND	14	7,180	5,300	0
TIMKEN CO	COM	887389104	18,890,727	267,309	SH	DFND	14	52,510	214,799	0
TIMKEN CO	COM	887389104	113,072	1,600	SH	DFND	16	0	1,600	0
TIMKEN CO	COM	887389104	218,017	3,085	SH	DFND	18	0	3,085	0
TIMKEN CO	COM	887389104	132,073	1,869	SH	DFND	28	0	1,869	0
TIMKENSTEEL CORPORATION	COM	887399103	3,991,604	219,681	SH	DFND	14	59,974	159,707	0
TITAN INTL INC ILL	COM	88830M102	9,890,240	645,577	SH	DFND	14	191,695	453,882	0
TITAN INTL INC ILL	COM	88830M102	1,816,952	118,600	SH	DFND	16	0	118,600	0
TITAN MACHY INC	COM	88830R101	4,303,911	108,329	SH	DFND	14	28,889	79,440	0
TITAN MACHY INC	COM	88830R101	1,021,061	25,700	SH	DFND	16	0	25,700	0
TOAST INC	CL A	888787108	118,097	6,550	SH	DFND	14	6,550	0	0
TOAST INC	CL A	888787108	182,103	10,100	SH	DFND	18	0	10,100	0
TOLL BROTHERS INC	COM	889478103	10,893,093	218,211	SH	DFND	14	91,138	127,073	0
TOLL BROTHERS INC	COM	889478103	119,808	2,400	SH	DFND	16	0	2,400	0
TOLL BROTHERS INC	COM	889478103	139,626	2,797	SH	DFND	18	0	2,797	0
TOMPKINS FINL CORP	COM	890110109	993,412	12,805	SH	DFND	14	1,277	11,528	0
TOOTSIE ROLL INDS INC	COM	890516107	754,936	17,734	SH	DFND	14	1,504	16,230	0
TOPBUILD CORP	COM	89055F103	300,148	1,918	SH	DFND	14	1,781	137	0
TOPBUILD CORP	COM	89055F103	108,917	696	SH	DFND	18	0	696	0
TOPBUILD CORP	COM	89055F103	1,565	10	SH	DFND	28	0	10	0
TORO CO	COM	891092108	3,169,600	28,000	SH	DFND	14	25,142	2,858	0
TORO CO	COM	891092108	65,656	580	SH	DFND	16	0	580	0
TORO CO	COM	891092108	315,720	2,789	SH	DFND	28	0	2,789	0
TORONTO DOMINION BK ONT	COM NEW	891160509	273,810	4,232	SH	DFND	14	0	4,232	0
TORONTO DOMINION BK ONT	COM NEW	891160509	318,247	4,914	SH	DFND	28	0	4,914	0
TOTALENERGIES SE	SPONSORED ADS	89151E109	2,609,098	42,028	SH	DFND	28	0	42,028	0
TOWNEBANK PORTSMOUTH VA	COM	89214P109	1,964,878	63,712	SH	DFND	14	5,212	58,500	0
TOWNEBANK PORTSMOUTH VA	COM	89214P109	64,764	2,100	SH	DFND	16	0	2,100	0
TOWNEBANK PORTSMOUTH VA	COM	89214P109	29,476	956	SH	DFND	28	0	956	0
TRACTOR SUPPLY CO	COM	892356106	21,772,147	96,778	SH	DFND	14	39,342	57,436	0
TRACTOR SUPPLY CO	COM	892356106	50,168	223	SH	DFND	16	0	223	0
TRACTOR SUPPLY CO	COM	892356106	314,958	1,400	SH	DFND	18	0	1,400	0
TRACTOR SUPPLY CO	COM	892356106	999,913	4,445	SH	DFND	28	0	4,445	0

TRADEWEB MKTS INC	CL A	892672106	214,594	3,305	SH	DFND	14	2,900	405	0
TRADEWEB MKTS INC	CL A	892672106	24,723	381	SH	DFND	28	0	381	0
TRANSDIGM GROUP INC	COM	893641100	36,044,944	57,246	SH	DFND	14	18,369	38,877	0
TRANSDIGM GROUP INC	COM	893641100	69,891	111	SH	DFND	16	0	111	0
TRANSDIGM GROUP INC	COM	893641100	18,524	29	SH	DFND	28	0	29	0
TRANSUNION	COM	89400J107	339,365	5,980	SH	DFND	14	5,440	540	0
TRANSUNION	COM	89400J107	11,336	200	SH	DFND	28	0	200	0
TRAVEL PLUS LEISURE CO	COM	894164102	2,814,666	77,326	SH	DFND	14	52,855	24,471	0
TRAVEL PLUS LEISURE CO	COM	894164102	69,160	1,900	SH	DFND	16	0	1,900	0
TRAVEL PLUS LEISURE CO	COM	894164102	113,815	3,127	SH	DFND	28	0	3,127	0
TRAVELERS COMPANIES INC	COM	89417E109	40,303,975	214,966	SH	DFND	14	86,688	128,278	0
TRAVELERS COMPANIES INC	COM	89417E109	89,245	476	SH	DFND	16	0	476	0
TRAVELERS COMPANIES INC	COM	89417E109	348,463	1,859	SH	DFND	28	0	1,859	0
TRAVELCENTERS OF AMERICA INC	COM NEW	89421B109	5,913,871	132,065	SH	DFND	14	31,495	100,570	0
TRAVELCENTERS OF AMERICA INC	COM NEW	89421B109	895,600	20,000	SH	DFND	16	0	20,000	0
TREDEGAR CORP	COM	894650100	263,921	25,824	SH	DFND	14	2,654	23,170	0
TREEHOUSE FOODS INC	COM	89469A104	6,947,173	140,688	SH	DFND	14	36,766	103,922	0
TREEHOUSE FOODS INC	COM	89469A104	1,619,664	32,800	SH	DFND	16	0	32,800	0
TREX CO INC	COM	89531P105	291,823	6,894	SH	DFND	14	6,610	284	0
TREX CO INC	COM	89531P105	448,385	10,593	SH	DFND	28	0	10,593	0
TRICON RESIDENTIAL INC	COM NPV	89612W102	952,092	123,488	SH	DFND	3	0	123,488	0
TRIMBLE INC	COM	896239100	10,736,467	212,351	SH	DFND	14	87,754	124,597	0
TRIMBLE INC	COM	896239100	25,280	500	SH	DFND	16	0	500	0
TRIMBLE INC	COM	896239100	76,851	1,520	SH	DFND	28	0	1,520	0
TRINET GROUP INC	COM	896288107	1,313,150	19,368	SH	DFND	14	3,068	16,300	0
TRINET GROUP INC	COM	896288107	698,340	10,300	SH	DFND	16	0	10,300	0
TRINET GROUP INC	COM	896288107	678	10	SH	DFND	28	0	10	0
TRIMTABS ETF TR	DONOGHUE FRLINS	89628W500	201,165	9,119	SH	DFND	28	0	9,119	0
TRINITY INDS INC	COM	896522109	2,954,753	99,924	SH	DFND	14	23,020	76,904	0
TRINITY INDS INC	COM	896522109	153,764	5,200	SH	DFND	16	0	5,200	0
TRINITY INDS INC	COM	896522109	508	17	SH	DFND	28	0	17	0
TRIUMPH FINANCIAL INC	COM	89679E300	1,116,142	22,839	SH	DFND	14	2,118	20,721	0
TRIUMPH FINANCIAL INC	COM	89679E300	5,718	117	SH	DFND	28	0	117	0
TRIUMPH GROUP INC NEW	COM	896818101	682,422	64,869	SH	DFND	14	5,389	59,480	0
TRIPADVISOR INC	COM	896945201	247,962	13,791	SH	DFND	14	5,986	7,805	0
TRUECAR INC	COM	89785L107	215,233	85,750	SH	DFND	14	6,750	79,000	0
TRUECAR INC	COM	89785L107	20,833	8,300	SH	DFND	16	0	8,300	0
TRUEBLUE INC	COM	89785X101	1,676,224	85,609	SH	DFND	14	28,825	56,784	0
TRUEBLUE INC	COM	89785X101	142,934	7,300	SH	DFND	16	0	7,300	0
TRUEBLUE INC	COM	89785X101	20,911	1,068	SH	DFND	28	0	1,068	0
TRUPANION INC	COM	898202106	1,699,910	35,765	SH	DFND	14	3,573	32,192	0
TRUIST FINL CORP	COM	89832Q109	126,612,634	2,942,427	SH	DFND	14	823,422	2,119,005	0
TRUIST FINL CORP	COM	89832Q109	117,644	2,734	SH	DFND	16	0	2,734	0

TRUIST FINL CORP	COM	89832Q109	1,439,866	33,462	SH	DFND	28	0	33,462	0
TRUSTCO BK CORP N Y	COM NEW	898349204	1,557,993	41,447	SH	DFND	14	1,970	39,477	0
TRUSTMARK CORP	COM	898402102	2,332,058	66,802	SH	DFND	14	9,007	57,795	0
TRUSTMARK CORP	COM	898402102	27,899	799	SH	DFND	28	0	799	0
TTEC HLDGS INC	COM	89854H102	2,268,061	51,395	SH	DFND	14	11,473	39,922	0
TTEC HLDGS INC	COM	89854H102	525,588	11,910	SH	DFND	16	0	11,910	0
TTEC HLDGS INC	COM	89854H102	83,584	1,894	SH	DFND	28	0	1,894	0
TSCAN THERAPEUTICS INC	COM	89854M101	20,864	12,800	SH	DFND	14	6,400	6,400	0
TURNING PT BRANDS INC	COM	90041L105	399,614	18,475	SH	DFND	14	1,175	17,300	0
TURNING PT BRANDS INC	COM	90041L105	166,551	7,700	SH	DFND	16	0	7,700	0
TUTOR PERINI CORP	COM	901109108	261,177	34,593	SH	DFND	14	3,093	31,500	0
22ND CENTY GROUP INC	COM	90137F103	10,438	11,340	SH	DFND	14	11,340	0	0
TWILIO INC	CL A	90138F102	3,741,278	76,415	SH	DFND	14	6,123	70,292	0
TWILIO INC	CL A	90138F102	362,304	7,400	SH	DFND	18	0	7,400	0
TWILIO INC	CL A	90138F102	404,899	8,270	SH	DFND	28	0	8,270	0
23ANDME HOLDING CO	CLASS A COM	90138Q108	32,422	15,010	SH	DFND	14	15,010	0	0
TWO HBRS INVT CORP	COM	90187B804	2,579,136	163,547	SH	DFND	14	7,814	155,733	0
TWO HBRS INVT CORP	COM	90187B804	66,234	4,200	SH	DFND	16	0	4,200	0
TYLER TECHNOLOGIES INC	COM	902252105	11,373,658	35,277	SH	DFND	14	14,809	20,468	0
TYLER TECHNOLOGIES INC	COM	902252105	27,727	86	SH	DFND	16	0	86	0
TYLER TECHNOLOGIES INC	COM	902252105	1,516,923	4,705	SH	DFND	28	0	4,705	0
TYSON FOODS INC	CL A	902494103	98,657,037	1,584,852	SH	DFND	14	392,370	1,192,482	0
TYSON FOODS INC	CL A	902494103	37,412	601	SH	DFND	16	0	601	0
TYSON FOODS INC	CL A	902494103	5,540	89	SH	DFND	28	0	89	0
UDR INC	COM	902653104	10,164,882	262,455	SH	DFND	14	109,274	153,181	0
UDR INC	COM	902653104	24,168	624	SH	DFND	16	0	624	0
UDR INC	COM	902653104	328,007	8,469	SH	DFND	28	0	8,469	0
UDR INC	COM	902653104	40,027,804	1,033,509	SH	DFND	3	0	1,033,509	0
UGI CORP NEW	COM	902681105	49,232,333	1,328,091	SH	DFND	14	283,343	1,044,748	0
UGI CORP NEW	COM	902681105	144,573	3,900	SH	DFND	16	0	3,900	0
UGI CORP NEW	COM	902681105	4,003	108	SH	DFND	28	0	108	0
UMB FINL CORP	COM	902788108	395,300	4,733	SH	DFND	14	4,629	104	0
UMB FINL CORP	COM	902788108	66,534	797	SH	DFND	28	0	797	0
UFP INDUSTRIES INC	COM	90278Q108	20,102,159	253,655	SH	DFND	14	108,408	145,247	0
UFP INDUSTRIES INC	COM	90278Q108	2,181,753	27,530	SH	DFND	16	0	27,530	0
UFP INDUSTRIES INC	COM	90278Q108	117,616	1,484	SH	DFND	28	0	1,484	0
US BANCORP DEL	COM NEW	902973304	67,857,989	1,556,019	SH	DFND	14	562,020	993,999	0
US BANCORP DEL	COM NEW	902973304	121,497	2,786	SH	DFND	16	0	2,786	0
US BANCORP DEL	COM NEW	902973304	3,160,661	72,476	SH	DFND	28	0	72,476	0
USANA HEALTH SCIENCES INC	COM	90328M107	600,096	11,280	SH	DFND	14	1,107	10,173	0
U S PHYSICAL THERAPY	COM	90337L108	1,059,953	13,081	SH	DFND	14	1,175	11,906	0
U S PHYSICAL THERAPY	COM	90337L108	123,846	1,528	SH	DFND	28	0	1,528	0
U S SILICA HLDGS INC	COM	90346E103	2,651,200	212,096	SH	DFND	14	78,454	133,642	0
U S SILICA HLDGS INC	COM	90346E103	266,250	21,300	SH	DFND	16	0	21,300	0
UBER TECHNOLOGIES INC	COM	90353T100	3,176,445	128,445	SH	DFND	14	54,350	74,095	0

UBER TECHNOLOGIES INC	COM	90353T100	1,142,303	46,191	SH	DFND	28	0	46,191	0
UIPATH INC	CL A	90364P105	161,735	12,725	SH	DFND	14	9,250	3,475	0
ULTA BEAUTY INC	COM	90384S303	55,389,193	118,083	SH	DFND	14	41,359	76,724	0
ULTA BEAUTY INC	COM	90384S303	49,721	106	SH	DFND	16	0	106	0
ULTA BEAUTY INC	COM	90384S303	304,896	650	SH	DFND	18	0	650	0
ULTA BEAUTY INC	COM	90384S303	550,454	1,174	SH	DFND	28	0	1,174	0
ULTRA CLEAN HLDGS INC	COM	90385V107	4,101,583	123,728	SH	DFND	14	54,800	68,928	0
ULTRA CLEAN HLDGS INC	COM	90385V107	556,920	16,800	SH	DFND	16	0	16,800	0
UMPQUA HLDGS CORP	COM	904214103	274,283	15,366	SH	DFND	14	12,569	2,797	0
UMPQUA HLDGS CORP	COM	904214103	24,815	1,390	SH	DFND	28	0	1,390	0
UNDER ARMOUR INC	CL A	904311107	138,826	13,664	SH	DFND	14	11,148	2,516	0
UNDER ARMOUR INC	CL A	904311107	224	22	SH	DFND	28	0	22	0
UNDER ARMOUR INC	CL C	904311206	120,251	13,481	SH	DFND	14	10,923	2,558	0
UNIFIRST CORP MASS	COM	904708104	2,932,097	15,193	SH	DFND	14	1,392	13,801	0
UNIFIRST CORP MASS	COM	904708104	493,460	2,557	SH	DFND	28	0	2,557	0
UNILEVER PLC	SPON ADR NEW	904767704	1,359,072	26,993	SH	DFND	28	0	26,993	0
UNION PAC CORP	COM	907818108	162,899,484	786,688	SH	DFND	14	230,366	556,322	0
UNION PAC CORP	COM	907818108	262,358	1,267	SH	DFND	16	0	1,267	0
UNION PAC CORP	COM	907818108	128,383	620	SH	DFND	18	0	620	0
UNION PAC CORP	COM	907818108	4,199,162	20,279	SH	DFND	28	0	20,279	0
UNISYS CORP	COM NEW	909214306	349,636	68,422	SH	DFND	14	5,857	62,565	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	3,788,270	112,079	SH	DFND	14	14,923	97,156	0
UNITED CMNTY BKS BLAIRSVLE G	COM	90984P303	65,155	1,928	SH	DFND	28	0	1,928	0
UNITED BANKSHARES INC WEST V	COM	909907107	1,420,632	35,086	SH	DFND	14	14,045	21,041	0
UNITED BANKSHARES INC WEST V	COM	909907107	185,738	4,587	SH	DFND	28	0	4,587	0
UNITED AIRLS HLDGS INC	COM	910047109	35,032,687	929,249	SH	DFND	14	278,549	650,700	0
UNITED AIRLS HLDGS INC	COM	910047109	25,071	665	SH	DFND	16	0	665	0
UNITED AIRLS HLDGS INC	COM	910047109	638,374	16,933	SH	DFND	28	0	16,933	0
UNITED FIRE GROUP INC	COM	910340108	961,458	35,141	SH	DFND	14	1,884	33,257	0
UNITED FIRE GROUP INC	COM	910340108	8,671	317	SH	DFND	28	0	317	0
UNITED NAT FOODS INC	COM	911163103	8,390,354	216,749	SH	DFND	14	44,876	171,873	0
UNITED NAT FOODS INC	COM	911163103	1,641,304	42,400	SH	DFND	16	0	42,400	0
UNITED PARCEL SERVICE INC	CL B	911312106	115,174,041	662,529	SH	DFND	14	262,804	399,725	0
UNITED PARCEL SERVICE INC	CL B	911312106	261,629	1,505	SH	DFND	16	0	1,505	0
UNITED PARCEL SERVICE INC	CL B	911312106	2,084,460	11,991	SH	DFND	28	0	11,991	0
UNITED RENTALS INC	COM	911363109	21,832,384	61,427	SH	DFND	14	24,759	36,668	0
UNITED RENTALS INC	COM	911363109	52,602	148	SH	DFND	16	0	148	0
UNITED RENTALS INC	COM	911363109	170,602	480	SH	DFND	28	0	480	0
UNITED STATES CELLULAR CORP	COM	911684108	1,784,009	85,564	SH	DFND	14	1,164	84,400	0
US FOODS HLDG CORP	COM	912008109	663,220	19,495	SH	DFND	14	6,030	13,465	0
US FOODS HLDG CORP	COM	912008109	25,923	762	SH	DFND	28	0	762	0

UNITED STATES STL CORP NEW	COM	912909108	11,183,723	446,456	SH	DFND	14	123,045	323,411	0
UNITED STATES STL CORP NEW	COM	912909108	82,665	3,300	SH	DFND	16	0	3,300	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	30,987,569	111,430	SH	DFND	14	29,534	81,896	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	1,465,534	5,270	SH	DFND	16	0	5,270	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	107,899	388	SH	DFND	18	0	388	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	43,660	157	SH	DFND	28	0	157	0
UNITEDHEALTH GROUP INC	COM	91324P102	769,403,578	1,451,212	SH	DFND	14	469,814	981,398	0
UNITEDHEALTH GROUP INC	COM	91324P102	1,021,657	1,927	SH	DFND	16	0	1,927	0
UNITEDHEALTH GROUP INC	COM	91324P102	25,406,226	47,920	SH	DFND	18	0	47,920	0
UNITEDHEALTH GROUP INC	COM	91324P102	11,746,854	22,156	SH	DFND	28	0	22,156	0
UNITIL CORP	COM	913259107	908,353	17,686	SH	DFND	14	1,591	16,095	0
UNITIL CORP	COM	913259107	354	7	SH	DFND	28	0	7	0
UNITI GROUP INC	COM	91325V108	1,320,818	238,846	SH	DFND	14	21,753	217,093	0
UNITY SOFTWARE INC	COM	91332U101	205,991	7,205	SH	DFND	14	6,370	835	0
UNITY SOFTWARE INC	COM	91332U101	258,797	9,052	SH	DFND	28	0	9,052	0
UNIVAR SOLUTIONS INC	COM	91336L107	8,698,985	273,553	SH	DFND	14	134,263	139,290	0
UNIVAR SOLUTIONS INC	COM	91336L107	139,920	4,400	SH	DFND	16	0	4,400	0
UNIVERSAL CORP VA	COM	913456109	2,010,899	38,078	SH	DFND	14	2,162	35,916	0
UNIVERSAL DISPLAY CORP	COM	91347P105	285,982	2,647	SH	DFND	14	2,545	102	0
UNIVERSAL DISPLAY CORP	COM	91347P105	138,696	1,284	SH	DFND	28	0	1,284	0
UNIVERSAL ELECTRS INC	COM	913483103	258,939	12,443	SH	DFND	14	1,336	11,107	0
UNIVERSAL ELECTRS INC	COM	913483103	37,978	1,825	SH	DFND	28	0	1,825	0
UNIVERSAL HEALTH RLTY INCOME	SH BEN INT	91359E105	617,960	12,947	SH	DFND	14	1,327	11,620	0
UNIVERSAL HEALTH RLTY INCOME	SH BEN INT	91359E105	286	6	SH	DFND	28	0	6	0
UNIVERSAL INS HLDGS INC	COM	91359V107	301,021	28,425	SH	DFND	14	2,871	25,554	0
UNITY BIOTECHNOLOGY INC	COM NEW	91381U200	36,058	13,160	SH	DFND	14	6,580	6,580	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	9,567,135	67,905	SH	DFND	14	23,730	44,175	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	18,316	130	SH	DFND	16	0	130	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	6,412	46	SH	DFND	28	0	46	0
UNIVERSAL TECHNICAL INST INC	COM	913915104	1,122,778	167,080	SH	DFND	14	52,480	114,600	0
UNIVERSAL TECHNICAL INST INC	COM	913915104	256,704	38,200	SH	DFND	16	0	38,200	0
UNIVEST FINANCIAL CORPORATIO	COM	915271100	1,269,892	48,599	SH	DFND	14	16,399	32,200	0
UNIVEST FINANCIAL CORPORATIO	COM	915271100	256,074	9,800	SH	DFND	16	0	9,800	0
UNUM GROUP	COM	91529Y106	26,466,196	645,045	SH	DFND	14	137,633	507,412	0
UNUM GROUP	COM	91529Y106	151,811	3,700	SH	DFND	16	0	3,700	0
UPLAND SOFTWARE INC	COM	91544A109	2,675,568	375,255	SH	DFND	14	100,955	274,300	0

UPLAND SOFTWARE INC	COM	91544A109	760,771	106,700	SH	DFND	16	0	106,700	0
UR-ENERGY INC	COM	91688R108	12,547	10,910	SH	DFND	14	10,910	0	0
URANIUM ENERGY CORP	COM	916896103	92,383	23,810	SH	DFND	14	23,810	0	0
URBAN OUTFITTERS INC	COM	917047102	1,449,054	60,757	SH	DFND	14	5,898	54,859	0
URBAN EDGE PPTYS	COM	91704F104	1,826,684	129,644	SH	DFND	14	22,155	107,489	0
URSTADT BIDDLE PPTYS INC	CL A	917286205	602,098	31,773	SH	DFND	14	2,918	28,855	0
UTZ BRANDS INC	COM CL A	918090101	62,171	3,920	SH	DFND	14	3,920	0	0
UTZ BRANDS INC	COM CL A	918090101	117,008	7,378	SH	DFND	28	0	7,378	0
V F CORP	COM	918204108	11,215,707	406,219	SH	DFND	14	117,628	288,591	0
V F CORP	COM	918204108	18,526	671	SH	DFND	16	0	671	0
V F CORP	COM	918204108	401	15	SH	DFND	28	0	15	0
VBI VACCINES INC CDA	COM NEW	91822J103	4,261	10,895	SH	DFND	14	10,895	0	0
VBI VACCINES INC CDA	COM NEW	91822J103	25,030	64,000	SH	DFND	16	0	64,000	0
VTV THERAPEUTICS INC	CL A	918385105	6,785	10,400	SH	DFND	14	5,200	5,200	0
VAALCO ENERGY INC	COM NEW	91851C201	149,659	32,820	SH	DFND	14	32,820	0	0
VAIL RESORTS INC	COM	91879Q109	271,719	1,140	SH	DFND	14	1,110	30	0
VAIL RESORTS INC	COM	91879Q109	219,754	922	SH	DFND	28	0	922	0
VALHI INC NEW	COM	918905209	772,772	35,126	SH	DFND	14	346	34,780	0
VALHI INC NEW	COM	918905209	261,800	11,900	SH	DFND	16	0	11,900	0
VALERO ENERGY CORP	COM	91913Y100	145,762,267	1,149,001	SH	DFND	14	304,806	844,195	0
VALERO ENERGY CORP	COM	91913Y100	99,458	784	SH	DFND	16	0	784	0
VALERO ENERGY CORP	COM	91913Y100	2,004,388	15,800	SH	DFND	18	0	15,800	0
VALERO ENERGY CORP	COM	91913Y100	282,806	2,229	SH	DFND	28	0	2,229	0
VALLEY NATL BANCORP	COM	919794107	10,432,186	922,386	SH	DFND	14	382,048	540,338	0
VALLEY NATL BANCORP	COM	919794107	1,507,623	133,300	SH	DFND	16	0	133,300	0
VALMONT INDS INC	COM	920253101	18,066,817	54,637	SH	DFND	14	13,305	41,332	0
VALMONT INDS INC	COM	920253101	142,188	430	SH	DFND	16	0	430	0
VALMONT INDS INC	COM	920253101	33,593	102	SH	DFND	28	0	102	0
VALVOLINE INC	COM	92047W101	4,991,108	152,867	SH	DFND	14	77,206	75,661	0
VALVOLINE INC	COM	92047W101	58,770	1,800	SH	DFND	16	0	1,800	0
VALVOLINE INC	COM	92047W101	1,228	38	SH	DFND	28	0	38	0
VANDA PHARMACEUTICALS INC	COM	921659108	4,875,619	659,759	SH	DFND	14	158,903	500,856	0
VANDA PHARMACEUTICALS INC	COM	921659108	1,007,996	136,400	SH	DFND	16	0	136,400	0
VANECK ETF TRUST	SEMICONDUCTR ET	92189F676	2,342,689	11,544	SH	DFND	28	0	11,544	0
VANECK ETF TRUST	HIGH YLD MUNI ET	92189H409	7,651,046	151,356	SH	DFND	3	0	151,356	0
VANECK ETF TRUST	OIL SERVICES ET	92189H607	208,192	685	SH	DFND	28	0	685	0
VANGUARD SPECIALIZED FUNDS	DIV APP ETF	921908844	26,766,600	176,270	SH	DFND	26	0	176,270	0
VANGUARD SPECIALIZED FUNDS	DIV APP ETF	921908844	5,920,047	38,986	SH	DFND	28	0	38,986	0
VANGUARD STAR FDS	VG TL INTL STK	921909768	1,501,300	29,027	SH	DFND	28	0	29,027	0
VANGUARD WORLD FD	MEGA GRWTH IND	921910816	1,756,764	10,210	SH	DFND	28	0	10,210	0
VANGUARD WORLD FD	MEGA CAP VAL ET	921910840	2,428,865	23,616	SH	DFND	28	0	23,616	0
VANGUARD WORLD FD	MEGA CAP INDEX	921910873	545,289	4,119	SH	DFND	28	0	4,119	0
VANGUARD ADMIRAL FDS INC	500 GRTH IDX F	921932505	967,706	4,588	SH	DFND	28	0	4,588	0

VANGUARD ADMIRAL FDS INC	500 VAL IDX FD	921932703	165,271	1,180	SH	DFND	18	0	1,180	0
VANGUARD ADMIRAL FDS INC	500 VAL IDX FD	921932703	2,829,628	20,203	SH	DFND	28	0	20,203	0
VANGUARD ADMIRAL FDS INC	SMLCP 600 VAL	921932778	1,404,895	8,946	SH	DFND	28	0	8,946	0
VANGUARD ADMIRAL FDS INC	SMLCP 600 GRTH	921932794	663,985	3,562	SH	DFND	28	0	3,562	0
VANGUARD ADMIRAL FDS INC	SMLLCP 600 IDX	921932828	379,991	2,193	SH	DFND	28	0	2,193	0
VANGUARD ADMIRAL FDS INC	MIDCP 400 IDX	921932885	202,336	1,237	SH	DFND	28	0	1,237	0
VANGUARD BD INDEX FDS	LONG TERM BOND	921937793	7,046,437	97,273	SH	DFND	28	0	97,273	0
VANGUARD BD INDEX FDS	INTERMED TERM	921937819	13,430,372	180,710	SH	DFND	28	0	180,710	0
VANGUARD BD INDEX FDS	SHORT TRM BOND	921937827	16,454,616	218,579	SH	DFND	28	0	218,579	0
VANGUARD BD INDEX FDS	TOTAL BND MRKT	921937835	89,597,842	1,247,186	SH	DFND	14	0	1,247,186	0
VANGUARD BD INDEX FDS	TOTAL BND MRKT	921937835	61,050,207	849,808	SH	DFND	26	0	849,808	0
VANGUARD BD INDEX FDS	TOTAL BND MRKT	921937835	2,510,149	34,941	SH	DFND	28	0	34,941	0
VANGUARD TAX-MANAGED FDS	VAN FTSE DEV MK	921943858	19,502,333	464,673	SH	DFND	28	0	464,673	0
VANGUARD WHITEHALL FDS	HIGH DIV YLD	921946406	1,437,217	13,282	SH	DFND	28	0	13,282	0
VANGUARD WHITEHALL FDS	INTL HIGH ETF	921946794	1,703,203	28,592	SH	DFND	28	0	28,592	0
VANGUARD MALVERN FDS	STRM INFPROIDX	922020805	2,458,448	52,632	SH	DFND	28	0	52,632	0
VANGUARD CHARLOTTE FDS	TOTAL INT BD ET	92203J407	25,799,216	543,943	SH	DFND	14	0	543,943	0
VANGUARD CHARLOTTE FDS	TOTAL INT BD ET	92203J407	4,505,044	94,983	SH	DFND	26	0	94,983	0
VANGUARD CHARLOTTE FDS	TOTAL INT BD ET	92203J407	22,779,571	480,278	SH	DFND	28	0	480,278	0
VANGUARD INTL EQUITY INDEX F	TT WRLD ST ETF	922042742	3,048,596	35,371	SH	DFND	28	0	35,371	0
VANGUARD INTL EQUITY INDEX F	ALLWRLD EX US	922042775	3,866,545	77,115	SH	DFND	28	0	77,115	0
VANGUARD INTL EQUITY INDEX F	FTSE EMR MKT ET	922042858	818,580	21,000	SH	DFND	18	0	21,000	0
VANGUARD INTL EQUITY INDEX F	FTSE EMR MKT ET	922042858	3,701,385	94,956	SH	DFND	26	0	94,956	0
VANGUARD INTL EQUITY INDEX F	FTSE EMR MKT ET	922042858	7,077,632	181,571	SH	DFND	28	0	181,571	0
VANGUARD INTL EQUITY INDEX F	FTSE PACIFIC ET	922042866	670,062	10,413	SH	DFND	28	0	10,413	0
VANGUARD INTL EQUITY INDEX F	FTSE EUROPE ETF	922042874	1,386,000	25,000	SH	DFND	18	0	25,000	0
VANGUARD WORLD FDS	CONSUM DIS ETF	92204A108	605,684	2,765	SH	DFND	28	0	2,765	0
VANGUARD WORLD FDS	CONSUM STP ETF	92204A207	3,431,021	17,910	SH	DFND	28	0	17,910	0
VANGUARD WORLD FDS	ENERGY ETF	92204A306	1,001,565	8,258	SH	DFND	28	0	8,258	0
VANGUARD WORLD FDS	FINANCIALS ETF	92204A405	3,186,382	38,515	SH	DFND	28	0	38,515	0
VANGUARD WORLD FDS	HEALTH CAR ETF	92204A504	5,348,338	21,562	SH	DFND	28	0	21,562	0
VANGUARD WORLD FDS	INDUSTRIAL ETF	92204A603	805,762	4,412	SH	DFND	28	0	4,412	0
VANGUARD WORLD FDS	INF TECH ETF	92204A702	12,908,693	40,414	SH	DFND	28	0	40,414	0
VANGUARD WORLD FDS	UTILITIES ETF	92204A876	2,139,147	13,949	SH	DFND	28	0	13,949	0
VANGUARD WORLD FDS	COMM SRVC ETF	92204A884	379,098	4,609	SH	DFND	28	0	4,609	0

VANGUARD SCOTTSDALE FDS	SHORT TERM TREA	92206C102	584,457	10,108	SH	DFND	28	0	10,108	0
VANGUARD SCOTTSDALE FDS	SHRT TRM CORP B	92206C409	12,353,717	164,300	SH	DFND	14	0	164,300	0
VANGUARD SCOTTSDALE FDS	SHRT TRM CORP B	92206C409	13,910,423	185,004	SH	DFND	28	0	185,004	0
VANGUARD SCOTTSDALE FDS	TOTAL WLD BD ET	92206C565	535,512	7,987	SH	DFND	28	0	7,987	0
VANGUARD SCOTTSDALE FDS	VNG RUS2000GRW	92206C623	613,018	3,937	SH	DFND	28	0	3,937	0
VANGUARD SCOTTSDALE FDS	VNG RUS1000GRW	92206C680	10,463,815	189,837	SH	DFND	26	0	189,837	0
VANGUARD SCOTTSDALE FDS	VNG RUS1000GRW	92206C680	757,836	13,749	SH	DFND	28	0	13,749	0
VANGUARD SCOTTSDALE FDS	MTG-BKD SECS ET	92206C771	8,013,838	176,051	SH	DFND	28	0	176,051	0
VANGUARD SCOTTSDALE FDS	LG-TERM COR BD	92206C813	222,279	2,936	SH	DFND	28	0	2,936	0
VANGUARD SCOTTSDALE FDS	LONG TERM TREAS	92206C847	1,970,100	31,972	SH	DFND	28	0	31,972	0
VANGUARD SCOTTSDALE FDS	INT-TERM CORP	92206C870	447,302	5,771	SH	DFND	28	0	5,771	0
VAREX IMAGING CORP	COM	92214X106	810,092	39,906	SH	DFND	14	3,365	36,541	0
VARONIS SYS INC	COM	922280102	199,779	8,345	SH	DFND	14	8,345	0	0
VARONIS SYS INC	COM	922280102	862	36	SH	DFND	28	0	36	0
VECTOR GROUP LTD	COM	92240M108	2,218,994	187,099	SH	DFND	14	12,938	174,161	0
VECTOR GROUP LTD	COM	92240M108	329,708	27,800	SH	DFND	16	0	27,800	0
VEECO INSTRS INC DEL	COM	922417100	956,889	51,501	SH	DFND	14	4,435	47,066	0
V2X INC	COM	92242T101	3,224,997	78,106	SH	DFND	14	18,416	59,690	0
V2X INC	COM	92242T101	767,168	18,580	SH	DFND	16	0	18,580	0
VAXCYTE INC	COM	92243G108	481,706	10,046	SH	DFND	14	4,846	5,200	0
VAXCYTE INC	COM	92243G108	158,235	3,300	SH	DFND	16	0	3,300	0
VAXCYTE INC	COM	92243G108	1,342,600	28,000	SH	DFND	18	0	28,000	0
VAXCYTE INC	COM	92243G108	863	18	SH	DFND	28	0	18	0
VEEVA SYS INC	CL A COM	922475108	635,837	3,940	SH	DFND	14	3,940	0	0
VEEVA SYS INC	CL A COM	922475108	2,764,536	17,131	SH	DFND	28	0	17,131	0
VELOCITYNE LIDAR INC	COM	92259F101	8,225	11,135	SH	DFND	14	11,135	0	0
VENTAS INC	COM	92276F100	77,902,037	1,729,235	SH	DFND	14	370,382	1,358,853	0
VENTAS INC	COM	92276F100	36,716	815	SH	DFND	16	0	815	0
VENTAS INC	COM	92276F100	190,742	4,234	SH	DFND	18	0	4,234	0
VENTAS INC	COM	92276F100	35,147	780	SH	DFND	28	0	780	0
VENTAS INC	COM	92276F100	30,567,416	678,522	SH	DFND	3	0	678,522	0
VANGUARD MUN BD FDS	TAX EXEMPT BD	922907746	2,024,803	40,913	SH	DFND	28	0	40,913	0
VANGUARD INDEX FDS	S&P 500 ETF SHS	922908363	37,070,843	105,513	SH	DFND	28	0	105,513	0
VANGUARD INDEX FDS	MCAP VL IDXVIP	922908512	16,692,808	123,431	SH	DFND	26	0	123,431	0
VANGUARD INDEX FDS	MCAP VL IDXVIP	922908512	2,104,180	15,559	SH	DFND	28	0	15,559	0
VANGUARD INDEX FDS	MCAP GR IDXVIP	922908538	8,879,964	49,399	SH	DFND	26	0	49,399	0
VANGUARD INDEX FDS	MCAP GR IDXVIP	922908538	724,478	4,030	SH	DFND	28	0	4,030	0
VANGUARD INDEX FDS	REAL ESTATE ETF	922908553	25,518,570	309,391	SH	DFND	14	0	309,391	0
VANGUARD INDEX FDS	REAL ESTATE ETF	922908553	1,357,989	16,464	SH	DFND	28	0	16,464	0
VANGUARD INDEX FDS	REAL ESTATE ETF	922908553	327,431,743	3,969,832	SH	DFND	3	3,969,832	0	0
VANGUARD INDEX FDS	SML CP GRW ETF	922908595	18,993,745	94,713	SH	DFND	26	0	94,713	0
VANGUARD INDEX FDS	SML CP GRW ETF	922908595	2,516,356	12,548	SH	DFND	28	0	12,548	0
VANGUARD INDEX FDS	SM CP VAL ETF	922908611	20,320,524	127,963	SH	DFND	26	0	127,963	0

VANGUARD INDEX FDS	SM CP VAL ETF	922908611	2,962,335	18,655	SH	DFND	28	0	18,655	0
VANGUARD INDEX FDS	MID CAP ETF	922908629	981,559	4,816	SH	DFND	28	0	4,816	0
VANGUARD INDEX FDS	EXTEND MKT ETF	922908652	3,872,877	29,150	SH	DFND	28	0	29,150	0
VANGUARD INDEX FDS	GROWTH ETF	922908736	4,075,729	19,125	SH	DFND	28	0	19,125	0
VANGUARD INDEX FDS	VALUE ETF	922908744	13,938,741	99,300	SH	DFND	14	0	99,300	0
VANGUARD INDEX FDS	VALUE ETF	922908744	3,582,141	25,519	SH	DFND	28	0	25,519	0
VANGUARD INDEX FDS	SMALL CP ETF	922908751	2,912,736	15,870	SH	DFND	28	0	15,870	0
VANGUARD INDEX FDS	TOTAL STK MKT	922908769	2,848,731	14,900	SH	DFND	18	0	14,900	0
VANGUARD INDEX FDS	TOTAL STK MKT	922908769	2,783,709	14,560	SH	DFND	28	0	14,560	0
VERACYTE INC	COM	92337F107	7,624,046	321,283	SH	DFND	14	106,033	215,250	0
VERACYTE INC	COM	92337F107	1,715,679	72,300	SH	DFND	16	0	72,300	0
VERACYTE INC	COM	92337F107	4,271	180	SH	DFND	28	0	180	0
VERISIGN INC	COM	92343E102	24,788,801	120,662	SH	DFND	14	33,123	87,539	0
VERISIGN INC	COM	92343E102	37,801	184	SH	DFND	16	0	184	0
VERIZON COMMUNICATIONS INC	COM	92343V104	226,075,466	5,737,956	SH	DFND	14	1,901,232	3,836,724	0
VERIZON COMMUNICATIONS INC	COM	92343V104	340,849	8,651	SH	DFND	16	0	8,651	0
VERIZON COMMUNICATIONS INC	COM	92343V104	164,692	4,180	SH	DFND	18	0	4,180	0
VERIZON COMMUNICATIONS INC	COM	92343V104	3,785,971	96,091	SH	DFND	28	0	96,091	0
VERINT SYS INC	COM	92343X100	5,327,210	146,836	SH	DFND	14	50,346	96,490	0
VERINT SYS INC	COM	92343X100	1,507,434	41,550	SH	DFND	16	0	41,550	0
VERITEX HLDGS INC	COM	923451108	2,848,435	101,440	SH	DFND	14	4,723	96,717	0
VERITEX HLDGS INC	COM	923451108	6,349	226	SH	DFND	28	0	226	0
VERITIV CORP	COM	923454102	20,885,314	171,599	SH	DFND	14	75,168	96,431	0
VERITIV CORP	COM	923454102	1,860,946	15,290	SH	DFND	16	0	15,290	0
VERITIV CORP	COM	923454102	243	2	SH	DFND	28	0	2	0
VERISK ANALYTICS INC	COM	92345Y106	23,429,458	132,805	SH	DFND	14	55,774	77,031	0
VERISK ANALYTICS INC	COM	92345Y106	55,925	317	SH	DFND	16	0	317	0
VERISK ANALYTICS INC	COM	92345Y106	1,053,289	5,970	SH	DFND	28	0	5,970	0
VERICEL CORP	COM	92346J108	1,254,574	47,630	SH	DFND	14	4,408	43,222	0
VERICEL CORP	COM	92346J108	74,700	2,836	SH	DFND	28	0	2,836	0
VERONA PHARMA PLC	SPONSORED ADS	925050106	3,658,200	140,000	SH	DFND	18	0	140,000	0
VERONA PHARMA PLC	SPONSORED ADS	925050106	1,176	45	SH	DFND	28	0	45	0
VERRA MOBILITY CORP	CL A COM STK	92511U102	153,319	11,086	SH	DFND	14	11,086	0	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	177,097,223	613,260	SH	DFND	14	172,752	440,508	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	150,743	522	SH	DFND	16	0	522	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	12,995,100	45,000	SH	DFND	18	0	45,000	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	6,267,811	21,704	SH	DFND	28	0	21,704	0
VERTIV HOLDINGS CO	COM CL A	92537N108	139,674	10,225	SH	DFND	14	7,600	2,625	0
VERTIV HOLDINGS CO	COM CL A	92537N108	35,983	2,634	SH	DFND	28	0	2,634	0
VIAD CORP	COM	92552R406	516,409	21,173	SH	DFND	14	1,853	19,320	0
VIAD CORP	COM	92552R406	31,707	1,300	SH	DFND	16	0	1,300	0
VIASAT INC	COM	92552V100	1,520,055	48,027	SH	DFND	14	13,676	34,351	0
VIAVI SOLUTIONS INC	COM	925550105	2,404,236	228,757	SH	DFND	14	21,528	207,229	0
PARAMOUNT GLOBAL	CLASS B COM	92556H206	10,133,874	600,348	SH	DFND	14	205,669	394,679	0

PARAMOUNT GLOBAL	CLASS B COM	92556H206	17,589	1,042	SH	DFND	16	0	1,042	0
PARAMOUNT GLOBAL	CLASS B COM	92556H206	15,349	909	SH	DFND	28	0	909	0
VIATRIS INC	COM	92556V106	15,994,389	1,437,052	SH	DFND	14	501,252	935,800	0
VIATRIS INC	COM	92556V106	27,814	2,499	SH	DFND	16	0	2,499	0
VIATRIS INC	COM	92556V106	1,147	103	SH	DFND	28	0	103	0
VICI PPTYS INC	COM	925652109	33,437,383	1,032,018	SH	DFND	14	373,593	658,425	0
VICI PPTYS INC	COM	925652109	64,314	1,985	SH	DFND	16	0	1,985	0
VICI PPTYS INC	COM	925652109	84,726	2,615	SH	DFND	18	0	2,615	0
VICI PPTYS INC	COM	925652109	858,306	26,491	SH	DFND	28	0	26,491	0
VICI PPTYS INC	COM	925652109	15,710,533	484,893	SH	DFND	3	0	484,893	0
VIEWRAY INC	COM	92672L107	61,331	13,690	SH	DFND	14	8,990	4,700	0
VILLAGE SUPER MKT INC	CL A NEW	927107409	1,296,554	55,670	SH	DFND	14	1,970	53,700	0
VIMEO INC	COMMON STOCK	92719V100	37,833	11,030	SH	DFND	14	11,030	0	0
VIPSHOP HOLDINGS LIMITED	SPONSORED ADS A	92763W103	4,557,847	334,153	SH	DFND	14	10,600	323,553	0
VIPSHOP HOLDINGS LIMITED	SPONSORED ADS A	92763W103	49,104	3,600	SH	DFND	16	0	3,600	0
VIPSHOP HOLDINGS LIMITED	SPONSORED ADS A	92763W103	241,428	17,700	SH	DFND	18	0	17,700	0
VIPSHOP HOLDINGS LIMITED	SPONSORED ADS A	92763W103	3,315	243	SH	DFND	28	0	243	0
VIR BIOTECHNOLOGY INC	COM	92764N102	5,454,862	215,522	SH	DFND	14	6,567	208,955	0
VIR BIOTECHNOLOGY INC	COM	92764N102	1,080,737	42,700	SH	DFND	16	0	42,700	0
VIRGIN GALACTIC HOLDINGS INC	COM	92766K106	52,861	15,190	SH	DFND	14	15,190	0	0
VIRTU FINL INC	CL A	928254101	2,527,779	123,850	SH	DFND	14	5,550	118,300	0
VIRTU FINL INC	CL A	928254101	283,699	13,900	SH	DFND	16	0	13,900	0
VIRTU FINL INC	CL A	928254101	34,448	1,688	SH	DFND	28	0	1,688	0
VISA INC	COM CL A	92826C839	498,573,722	2,399,758	SH	DFND	14	730,790	1,668,968	0
VISA INC	COM CL A	92826C839	700,151	3,370	SH	DFND	16	0	3,370	0
VISA INC	COM CL A	92826C839	13,867,629	66,748	SH	DFND	28	0	66,748	0
VIRTUS INVT PARTNERS INC	COM	92828Q109	3,671,628	19,179	SH	DFND	14	1,719	17,460	0
VIRTUS INVT PARTNERS INC	COM	92828Q109	1,186,928	6,200	SH	DFND	16	0	6,200	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	1,228,735	56,965	SH	DFND	14	26,244	30,721	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	23,727	1,100	SH	DFND	16	0	1,100	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	7,602	352	SH	DFND	28	0	352	0
VISTA OUTDOOR INC	COM	928377100	3,925,325	161,072	SH	DFND	14	5,381	155,691	0
VISTEON CORP	COM NEW	92839U206	9,230,580	70,554	SH	DFND	14	35,208	35,346	0
VISTEON CORP	COM NEW	92839U206	1,997,774	15,270	SH	DFND	16	0	15,270	0
VISTEON CORP	COM NEW	92839U206	75,489	577	SH	DFND	28	0	577	0
VISTAGEN THERAPEUTICS INC	COM NEW	92840H202	1,037	10,065	SH	DFND	14	10,065	0	0
VISTRA CORP	COM	92840M102	42,841,909	1,846,634	SH	DFND	14	570,923	1,275,711	0
VISTRA CORP	COM	92840M102	76,560	3,300	SH	DFND	16	0	3,300	0
VISTRA CORP	COM	92840M102	20,389	879	SH	DFND	28	0	879	0
VISTRA CORP	COM	92840M102	19,034,811	820,466	SH	DFND	3	0	820,466	0
VITAL FARMS INC	COM	92847W103	909,896	60,985	SH	DFND	14	24,485	36,500	0
VITAL FARMS INC	COM	92847W103	344,652	23,100	SH	DFND	16	0	23,100	0

VIVINT SMART HOME INC	COM CL A	928542109	2,067,149	173,710	SH	DFND	14	56,610	117,100	0
VIVINT SMART HOME INC	COM CL A	928542109	418,880	35,200	SH	DFND	16	0	35,200	0
VMWARE INC	CL A COM	928563402	935,186	7,618	SH	DFND	14	5,976	1,642	0
VMWARE INC	CL A COM	928563402	40,511	330	SH	DFND	18	0	330	0
VMWARE INC	CL A COM	928563402	52,358	427	SH	DFND	28	0	427	0
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W308	920,753	90,983	SH	DFND	28	0	90,983	0
VONTIER CORPORATION	COM	928881101	366,091	18,939	SH	DFND	14	16,100	2,839	0
VONTIER CORPORATION	COM	928881101	17,397	900	SH	DFND	16	0	900	0
VONTIER CORPORATION	COM	928881101	20,913	1,082	SH	DFND	28	0	1,082	0
VORNADO RLTY TR	SH BEN INT	929042109	6,685,009	321,251	SH	DFND	14	87,798	233,453	0
VORNADO RLTY TR	SH BEN INT	929042109	6,784	326	SH	DFND	16	0	326	0
VORNADO RLTY TR	SH BEN INT	929042109	121,423	5,835	SH	DFND	28	0	5,835	0
VOYA FINANCIAL INC	COM	929089100	5,461,849	88,825	SH	DFND	14	63,490	25,335	0
VOYA FINANCIAL INC	COM	929089100	129,129	2,100	SH	DFND	16	0	2,100	0
VOYA FINANCIAL INC	COM	929089100	253,387	4,121	SH	DFND	28	0	4,121	0
VULCAN MATLS CO	COM	929160109	21,774,753	124,349	SH	DFND	14	47,392	76,957	0
VULCAN MATLS CO	COM	929160109	49,031	280	SH	DFND	16	0	280	0
VULCAN MATLS CO	COM	929160109	426,822	2,437	SH	DFND	28	0	2,437	0
WD 40 CO	COM	929236107	2,206,320	13,686	SH	DFND	14	1,251	12,435	0
WD 40 CO	COM	929236107	227,232	1,410	SH	DFND	28	0	1,410	0
WSFS FINL CORP	COM	929328102	2,818,470	62,163	SH	DFND	14	5,796	56,367	0
WP CAREY INC	COM	92936U109	664,275	8,500	SH	DFND	14	5,870	2,630	0
WP CAREY INC	COM	92936U109	89,013	1,139	SH	DFND	18	0	1,139	0
WP CAREY INC	COM	92936U109	99,815	1,277	SH	DFND	28	0	1,277	0
WEC ENERGY GROUP INC	COM	92939U106	25,685,083	273,945	SH	DFND	14	112,397	161,548	0
WEC ENERGY GROUP INC	COM	92939U106	60,288	643	SH	DFND	16	0	643	0
WEC ENERGY GROUP INC	COM	92939U106	354,132	3,777	SH	DFND	28	0	3,777	0
WABASH NATL CORP	COM	929566107	1,510,019	66,815	SH	DFND	14	10,530	56,285	0
WABASH NATL CORP	COM	929566107	72,320	3,200	SH	DFND	16	0	3,200	0
WABTEC	COM	929740108	16,550,794	165,823	SH	DFND	14	66,108	99,715	0
WABTEC	COM	929740108	36,630	367	SH	DFND	16	0	367	0
WABTEC	COM	929740108	45,394	455	SH	DFND	28	0	455	0
WALMART INC	COM	931142103	236,264,819	1,666,301	SH	DFND	14	558,203	1,108,098	0
WALMART INC	COM	931142103	412,325	2,908	SH	DFND	16	0	2,908	0
WALMART INC	COM	931142103	581,339	4,100	SH	DFND	18	0	4,100	0
WALMART INC	COM	931142103	2,964,304	20,906	SH	DFND	28	0	20,906	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	30,115,111	806,079	SH	DFND	14	283,134	522,945	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	55,368	1,482	SH	DFND	16	0	1,482	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	1,382,320	37,000	SH	DFND	18	0	37,000	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	1,039,249	27,817	SH	DFND	28	0	27,817	0
WALKER & DUNLOP INC	COM	93148P102	2,429,819	30,961	SH	DFND	14	2,880	28,081	0
WALKER & DUNLOP INC	COM	93148P102	315	4	SH	DFND	28	0	4	0
WARNER BROS DISCOVERY INC	COM SER A	934423104	17,814,020	1,879,116	SH	DFND	14	785,361	1,093,755	0
WARNER BROS DISCOVERY INC	COM SER A	934423104	43,153	4,552	SH	DFND	16	0	4,552	0

WARNER BROS DISCOVERY INC	COM SER A	934423104	5,849	617	SH	DFND	28	0	617	0
WARRIOR MET COAL INC	COM	93627C101	3,066,887	88,536	SH	DFND	14	4,674	83,862	0
WASHINGTON FED INC	COM	938824109	2,513,734	74,925	SH	DFND	14	7,162	67,763	0
WASHINGTON FED INC	COM	938824109	2,364	70	SH	DFND	28	0	70	0
ELME COMMUNITIES	SH BEN INT	939653101	1,577,650	88,632	SH	DFND	14	8,562	80,070	0
WASTE CONNECTIONS INC	COM	94106B101	1,252,277	9,447	SH	DFND	28	0	9,447	0
WASTE MGMT INC DEL	COM	94106L109	86,388,953	550,669	SH	DFND	14	134,375	416,294	0
WASTE MGMT INC DEL	COM	94106L109	119,229	760	SH	DFND	16	0	760	0
WASTE MGMT INC DEL	COM	94106L109	104,639	667	SH	DFND	18	0	667	0
WASTE MGMT INC DEL	COM	94106L109	394,443	2,514	SH	DFND	28	0	2,514	0
WATERS CORP	COM	941848103	18,004,634	52,556	SH	DFND	14	21,096	31,460	0
WATERS CORP	COM	941848103	44,878	131	SH	DFND	16	0	131	0
WATERS CORP	COM	941848103	10,277	30	SH	DFND	28	0	30	0
WATERSTONE FINL INC MD	COM	94188P101	407,347	23,628	SH	DFND	14	1,228	22,400	0
WATSCO INC	COM	942622200	545,188	2,186	SH	DFND	14	1,840	346	0
WATSCO INC	COM	942622200	559,387	2,243	SH	DFND	28	0	2,243	0
WATTS WATER TECHNOLOGIES INC	CL A	942749102	454,190	3,106	SH	DFND	14	2,850	256	0
WEBSTER FINL CORP	COM	947890109	4,380,796	92,539	SH	DFND	14	38,004	54,535	0
WEBSTER FINL CORP	COM	947890109	4,734	100	SH	DFND	16	0	100	0
WEBSTER FINL CORP	COM	947890109	129,907	2,744	SH	DFND	28	0	2,744	0
WELLS FARGO CO NEW	COM	949746101	309,817,209	7,503,444	SH	DFND	14	2,301,824	5,201,620	0
WELLS FARGO CO NEW	COM	949746101	324,085	7,849	SH	DFND	16	0	7,849	0
WELLS FARGO CO NEW	COM	949746101	1,144,553	27,720	SH	DFND	28	0	27,720	0
WELLTOWER INC	COM	95040Q104	58,597,636	893,938	SH	DFND	14	175,770	718,168	0
WELLTOWER INC	COM	95040Q104	64,042	977	SH	DFND	16	0	977	0
WELLTOWER INC	COM	95040Q104	843,605	12,870	SH	DFND	28	0	12,870	0
WELLTOWER INC	COM	95040Q104	171,035,813	2,609,242	SH	DFND	3	0	2,609,242	0
WENDYS CO	COM	95058W100	243,951	10,780	SH	DFND	14	10,345	435	0
WERNER ENTERPRISES INC	COM	950755108	261,046	6,484	SH	DFND	14	6,325	159	0
WERNER ENTERPRISES INC	COM	950755108	969	24	SH	DFND	28	0	24	0
WEREWOLF THERAPEUTICS INC	COM	95075A107	43,050	21,000	SH	DFND	14	10,500	10,500	0
WESBANCO INC	COM	950810101	3,972,503	107,423	SH	DFND	14	12,675	94,748	0
WESBANCO INC	COM	950810101	255,162	6,900	SH	DFND	16	0	6,900	0
WESBANCO INC	COM	950810101	109,281	2,955	SH	DFND	28	0	2,955	0
WESCO INTL INC	COM	95082P105	21,467,168	171,463	SH	DFND	14	13,478	157,985	0
WESCO INTL INC	COM	95082P105	12,520	100	SH	DFND	16	0	100	0
WESCO INTL INC	COM	95082P105	133,213	1,064	SH	DFND	18	0	1,064	0
WESCO INTL INC	COM	95082P105	43,570	348	SH	DFND	28	0	348	0
WEST FRASER TIMBER CO LTD	COM	952845105	12,989	180	SH	DFND	14	0	180	0
WEST FRASER TIMBER CO LTD	COM	952845105	616,948	8,550	SH	DFND	18	0	8,550	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	17,983,800	76,413	SH	DFND	14	26,250	50,163	0
WEST PHARMACEUTICAL SVSC INC	COM	955306105	36,715	156	SH	DFND	16	0	156	0

WEST PHARMACEUTICAL SVSC INC	COM	955306105	854,855	3,632	SH	DFND	28	0	3,632	0
WESTAMERICA BANCORPORATION	COM	957090103	1,771,657	30,023	SH	DFND	14	5,300	24,723	0
WESTAMERICA BANCORPORATION	COM	957090103	118	2	SH	DFND	28	0	2	0
WESTERN ALLIANCE BANCORP	COM	957638109	302,148	5,073	SH	DFND	14	2,963	2,110	0
WESTERN ALLIANCE BANCORP	COM	957638109	249,067	4,182	SH	DFND	28	0	4,182	0
WESTERN DIGITAL CORP.	COM	958102105	12,748,251	404,065	SH	DFND	14	134,407	269,658	0
WESTERN DIGITAL CORP.	COM	958102105	20,381	646	SH	DFND	16	0	646	0
WESTERN DIGITAL CORP.	COM	958102105	6,624	210	SH	DFND	28	0	210	0
WESTERN UN CO	COM	959802109	364,051	26,438	SH	DFND	14	22,814	3,624	0
WESTERN UN CO	COM	959802109	124	9	SH	DFND	28	0	9	0
WESTLAKE CORPORATION	COM	960413102	2,496,336	24,345	SH	DFND	14	5,580	18,765	0
WESTLAKE CORPORATION	COM	960413102	769,050	7,500	SH	DFND	18	0	7,500	0
WESTLAKE CORPORATION	COM	960413102	1,128	11	SH	DFND	28	0	11	0
WESTROCK CO	COM	96145D105	91,215,096	2,594,286	SH	DFND	14	630,354	1,963,932	0
WESTROCK CO	COM	96145D105	70,883	2,016	SH	DFND	16	0	2,016	0
WESTROCK CO	COM	96145D105	55,018	1,565	SH	DFND	28	0	1,565	0
WEX INC	COM	96208T104	1,412,627	8,632	SH	DFND	14	7,673	959	0
WEX INC	COM	96208T104	27,821	170	SH	DFND	16	0	170	0
WEYERHAEUSER CO MTN BE	COM NEW	962166104	49,920,478	1,610,338	SH	DFND	14	505,561	1,104,777	0
WEYERHAEUSER CO MTN BE	COM NEW	962166104	47,120	1,520	SH	DFND	16	0	1,520	0
WEYERHAEUSER CO MTN BE	COM NEW	962166104	143,587	4,632	SH	DFND	28	0	4,632	0
WHEELS UP EXPERIENCE INC	COM CL A	96328L106	10,367	10,065	SH	DFND	14	10,065	0	0
WHIRLPOOL CORP	COM	963320106	6,589,490	46,582	SH	DFND	14	19,319	27,263	0
WHIRLPOOL CORP	COM	963320106	16,551	117	SH	DFND	16	0	117	0
WHIRLPOOL CORP	COM	963320106	1,850	13	SH	DFND	28	0	13	0
WHITESTONE REIT	COM	966084204	1,884,321	195,469	SH	DFND	14	63,431	132,038	0
WILLIAMS COS INC	COM	969457100	34,963,653	1,062,725	SH	DFND	14	435,757	626,968	0
WILLIAMS COS INC	COM	969457100	82,546	2,509	SH	DFND	16	0	2,509	0
WILLIAMS COS INC	COM	969457100	1,458,918	44,344	SH	DFND	18	0	44,344	0
WILLIAMS COS INC	COM	969457100	1,301,742	39,567	SH	DFND	28	0	39,567	0
WILLIAMS SONOMA INC	COM	969904101	660,790	5,750	SH	DFND	14	3,725	2,025	0
WILLIAMS SONOMA INC	COM	969904101	101,249	881	SH	DFND	28	0	881	0
WILLSCOT MOBIL MINI HLDNG CO	COM CL A	971378104	2,097,062	46,426	SH	DFND	14	5,681	40,745	0
WILLSCOT MOBIL MINI HLDNG CO	COM CL A	971378104	35,458	785	SH	DFND	28	0	785	0
WINGSTOP INC	COM	974155103	4,371,224	31,763	SH	DFND	14	12,656	19,107	0
WINGSTOP INC	COM	974155103	1,197,294	8,700	SH	DFND	16	0	8,700	0
WINGSTOP INC	COM	974155103	426,040	3,096	SH	DFND	28	0	3,096	0
WINNEBAGO INDS INC	COM	974637100	1,928,082	36,586	SH	DFND	14	2,893	33,693	0
WINTRUST FINL CORP	COM	97650W108	5,280,133	62,472	SH	DFND	14	44,471	18,001	0
WINTRUST FINL CORP	COM	97650W108	116,638	1,380	SH	DFND	16	0	1,380	0
WINTRUST FINL CORP	COM	97650W108	1,357	16	SH	DFND	28	0	16	0

WIPRO LTD	SPON ADR 1 SH	97651M109	694,759	149,090	SH	DFND	14	0	149,090	0
WISDOMTREE INC	COM	97717P104	625,764	114,819	SH	DFND	14	12,670	102,149	0
WISDOMTREE TR	US LARGE CAP DIV	97717W307	286,422	4,623	SH	DFND	28	0	4,623	0
WISDOMTREE TR	ITL HDG QTLY DI	97717X594	3,201,883	89,865	SH	DFND	28	0	89,865	0
WISDOMTREE TR	US QTLY DIV GRT	97717X669	287,580	4,764	SH	DFND	28	0	4,764	0
WOLFSPEED INC	COM	977852102	584,562	8,467	SH	DFND	14	6,970	1,497	0
WOLFSPEED INC	COM	977852102	102,732	1,488	SH	DFND	28	0	1,488	0
WOLVERINE WORLD WIDE INC	COM	978097103	1,015,386	92,899	SH	DFND	14	20,796	72,103	0
WOLVERINE WORLD WIDE INC	COM	978097103	27,621	2,527	SH	DFND	28	0	2,527	0
WOODWARD INC	COM	980745103	957,212	9,908	SH	DFND	14	8,379	1,529	0
WOODWARD INC	COM	980745103	18,356	190	SH	DFND	16	0	190	0
WOODWARD INC	COM	980745103	362,257	3,750	SH	DFND	28	0	3,750	0
WORKDAY INC	CL A	98138H101	912,952	5,456	SH	DFND	14	5,456	0	0
WORKDAY INC	CL A	98138H101	107,091	640	SH	DFND	18	0	640	0
WORKDAY INC	CL A	98138H101	832,801	4,977	SH	DFND	28	0	4,977	0
WORKIVA INC	COM CL A	98139A105	287,093	3,419	SH	DFND	14	3,419	0	0
WORKIVA INC	COM CL A	98139A105	226,719	2,700	SH	DFND	18	0	2,700	0
WORKIVA INC	COM CL A	98139A105	176,001	2,096	SH	DFND	28	0	2,096	0
WORLD ACCEP CORPORATION	COM	981419104	228,482	3,465	SH	DFND	14	455	3,010	0
WORLD FUEL SVCS CORP	COM	981475106	5,907,106	216,140	SH	DFND	14	70,010	146,130	0
WORLD FUEL SVCS CORP	COM	981475106	735,177	26,900	SH	DFND	16	0	26,900	0
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1,242,199	18,129	SH	DFND	14	10,295	7,834	0
WORLD WRESTLING ENTMT INC	CL A	98156Q108	30,149	440	SH	DFND	16	0	440	0
WORLD WRESTLING ENTMT INC	CL A	98156Q108	57,899	845	SH	DFND	18	0	845	0
WORLD WRESTLING ENTMT INC	CL A	98156Q108	484	7	SH	DFND	28	0	7	0
WW INTL INC	COM	98262P101	211,073	54,682	SH	DFND	14	4,788	49,894	0
WYNDHAM HOTELS & RESORTS INC	COM	98311A105	1,923,373	26,972	SH	DFND	14	23,779	3,193	0
WYNDHAM HOTELS & RESORTS INC	COM	98311A105	41,360	580	SH	DFND	16	0	580	0
WYNDHAM HOTELS & RESORTS INC	COM	98311A105	1,068	15	SH	DFND	28	0	15	0
WYNN RESORTS LTD	COM	983134107	7,314,099	88,688	SH	DFND	14	36,566	52,122	0
WYNN RESORTS LTD	COM	983134107	17,071	207	SH	DFND	16	0	207	0
XPO INC	COM	983793100	8,931,840	268,304	SH	DFND	14	77,689	190,615	0
XPO INC	COM	983793100	79,896	2,400	SH	DFND	16	0	2,400	0
XPEL INC	COM	98379L100	1,182,281	19,685	SH	DFND	14	1,690	17,995	0
XPEL INC	COM	98379L100	62,462	1,040	SH	DFND	18	0	1,040	0
XCEL ENERGY INC	COM	98389B100	33,713,796	480,870	SH	DFND	14	195,898	284,972	0
XCEL ENERGY INC	COM	98389B100	79,084	1,128	SH	DFND	16	0	1,128	0
XCEL ENERGY INC	COM	98389B100	370,952	5,291	SH	DFND	18	0	5,291	0
XCEL ENERGY INC	COM	98389B100	63,391	904	SH	DFND	28	0	904	0
XENIA HOTELS & RESORTS INC	COM	984017103	6,004,492	455,576	SH	DFND	14	89,471	366,105	0
XENIA HOTELS & RESORTS INC	COM	984017103	935,780	71,000	SH	DFND	16	0	71,000	0

XENIA HOTELS & RESORTS INC	COM	984017103	288,958	21,924	SH	DFND	3	0	21,924	0
XENCOR INC	COM	98401F105	1,564,171	60,068	SH	DFND	14	5,195	54,873	0
XYLEM INC	COM	98419M100	17,694,738	160,032	SH	DFND	14	64,222	95,810	0
XYLEM INC	COM	98419M100	40,358	365	SH	DFND	16	0	365	0
XYLEM INC	COM	98419M100	18,166	164	SH	DFND	28	0	164	0
XEROX HOLDINGS CORP	COM NEW	98421M106	3,363,811	230,398	SH	DFND	14	81,080	149,318	0
XEROX HOLDINGS CORP	COM NEW	98421M106	565,020	38,700	SH	DFND	16	0	38,700	0
XEROX HOLDINGS CORP	COM NEW	98421M106	392	27	SH	DFND	28	0	27	0
XPERI INC	COMMON STOCK	98423J101	653,404	75,889	SH	DFND	14	37,409	38,480	0
Y-MABS THERAPEUTICS INC	COM	984241109	112,972	23,150	SH	DFND	14	23,150	0	0
YELP INC	CL A	985817105	1,938,843	70,916	SH	DFND	14	6,733	64,183	0
YEXT INC	COM	98585N106	270,211	41,380	SH	DFND	14	38,980	2,400	0
YETI HLDGS INC	COM	98585X104	220,017	5,326	SH	DFND	14	5,100	226	0
YETI HLDGS INC	COM	98585X104	24,084	583	SH	DFND	28	0	583	0
YUM BRANDS INC	COM	988498101	31,202,337	243,616	SH	DFND	14	99,956	143,660	0
YUM BRANDS INC	COM	988498101	73,518	574	SH	DFND	16	0	574	0
YUM BRANDS INC	COM	988498101	37,618	294	SH	DFND	28	0	294	0
YUM CHINA HLDGS INC	COM	98850P109	4,998,234	91,459	SH	DFND	14	10,100	81,359	0
YUM CHINA HLDGS INC	COM	98850P109	180,345	3,300	SH	DFND	16	0	3,300	0
YUM CHINA HLDGS INC	COM	98850P109	23,076	422	SH	DFND	28	0	422	0
ZIMVIE INC	COM	98888T107	370,639	39,683	SH	DFND	14	18,454	21,229	0
ZIMVIE INC	COM	98888T107	143,836	15,400	SH	DFND	16	0	15,400	0
ZEBRA TECHNOLOGIES CORPORATI	CL A	989207105	11,305,886	44,093	SH	DFND	14	18,431	25,662	0
ZEBRA TECHNOLOGIES CORPORATI	CL A	989207105	28,974	113	SH	DFND	16	0	113	0
ZEBRA TECHNOLOGIES CORPORATI	CL A	989207105	1,529,563	5,965	SH	DFND	28	0	5,965	0
ZILLOW GROUP INC	CL C CAP STK	98954M200	202,408	6,284	SH	DFND	14	4,744	1,540	0
ZILLOW GROUP INC	CL C CAP STK	98954M200	167,299	5,194	SH	DFND	28	0	5,194	0
ZIMMER BIOMET HOLDINGS INC	COM	98956P102	68,955,825	540,830	SH	DFND	14	153,879	386,951	0
ZIMMER BIOMET HOLDINGS INC	COM	98956P102	54,188	425	SH	DFND	16	0	425	0
ZIMMER BIOMET HOLDINGS INC	COM	98956P102	11,142	87	SH	DFND	28	0	87	0
ZIONS BANCORPORATION N A	COM	989701107	6,957,320	141,524	SH	DFND	14	53,285	88,239	0
ZIONS BANCORPORATION N A	COM	989701107	14,994	305	SH	DFND	16	0	305	0
ZIONS BANCORPORATION N A	COM	989701107	934	19	SH	DFND	28	0	19	0
ZOETIS INC	CL A	98978V103	58,105,610	396,490	SH	DFND	14	165,940	230,550	0
ZOETIS INC	CL A	98978V103	140,981	962	SH	DFND	16	0	962	0
ZOETIS INC	CL A	98978V103	2,931,000	20,000	SH	DFND	18	0	20,000	0
ZOETIS INC	CL A	98978V103	6,471,022	44,156	SH	DFND	28	0	44,156	0
ZOOMINFO TECHNOLOGIES INC	COMMON STOCK	98980F104	230,342	7,650	SH	DFND	14	7,650	0	0
ZOOMINFO TECHNOLOGIES INC	COMMON STOCK	98980F104	81,508	2,707	SH	DFND	28	0	2,707	0
ZSCALER INC	COM	98980G102	389,412	3,480	SH	DFND	14	2,480	1,000	0
ZSCALER INC	COM	98980G102	167,850	1,500	SH	DFND	18	0	1,500	0
ZSCALER INC	COM	98980G102	30,325	271	SH	DFND	28	0	271	0

ZOOM VIDEO COMMUNICATIONS IN	CL A	98980L101	520,243	7,680	SH	DFND	14	6,400	1,280	0
ZOOM VIDEO COMMUNICATIONS IN	CL A	98980L101	60,966	900	SH	DFND	18	0	900	0
ZOOM VIDEO COMMUNICATIONS IN	CL A	98980L101	24,251	358	SH	DFND	28	0	358	0
ZOMEDICA CORP	COM	98980M109	1,663	10,200	SH	DFND	14	10,200	0	0
ZUMIEZ INC	COM	989817101	1,407,100	64,724	SH	DFND	14	1,658	63,066	0
ZURN ELKAY WATER SOLNS CORP	COM	98983L108	203,188	9,607	SH	DFND	14	9,607	0	0
ZURN ELKAY WATER SOLNS CORP	COM	98983L108	81,172	3,838	SH	DFND	28	0	3,838	0
ZYNEX INC	COM	98986M103	311,264	22,377	SH	DFND	14	2,110	20,267	0
CONSTELLIUM SE	CL A SHS	F21107101	100,732	8,515	SH	DFND	14	8,115	400	0
CONSTELLIUM SE	CL A SHS	F21107101	70,980	6,000	SH	DFND	16	0	6,000	0
ADIENT PLC	ORD SHS	G0084W101	4,496,275	129,613	SH	DFND	14	104,123	25,490	0
ADIENT PLC	ORD SHS	G0084W101	1,632,165	47,050	SH	DFND	16	0	47,050	0
ADIENT PLC	ORD SHS	G0084W101	69	2	SH	DFND	28	0	2	0
ALKERMES PLC	SHS	G01767105	327,174	12,521	SH	DFND	14	12,521	0	0
ALKERMES PLC	SHS	G01767105	44,526	1,704	SH	DFND	28	0	1,704	0
ALLEGION PLC	ORD SHS	G0176J109	3,300,427	31,355	SH	DFND	14	30,357	998	0
ALLEGION PLC	ORD SHS	G0176J109	19,999	190	SH	DFND	16	0	190	0
ALLEGION PLC	ORD SHS	G0176J109	403,197	3,830	SH	DFND	28	0	3,830	0
AMCOR PLC	ORD	G0250X107	9,528,655	800,055	SH	DFND	14	514,668	285,387	0
AMCOR PLC	ORD	G0250X107	36,564	3,070	SH	DFND	16	0	3,070	0
AMCOR PLC	ORD	G0250X107	548,795	46,079	SH	DFND	28	0	46,079	0
AMDOCS LTD	SHS	G02602103	1,163,520	12,800	SH	DFND	14	2,000	10,800	0
AMDOCS LTD	SHS	G02602103	1,502	17	SH	DFND	28	0	17	0
AMBARELLA INC	SHS	G037AX101	235,671	2,866	SH	DFND	14	2,866	0	0
AMBARELLA INC	SHS	G037AX101	39,882	485	SH	DFND	28	0	485	0
AON PLC	SHS CL A	G0403H108	23,693,952	78,943	SH	DFND	14	71,369	7,574	0
AON PLC	SHS CL A	G0403H108	126,359	421	SH	DFND	16	0	421	0
AON PLC	SHS CL A	G0403H108	1,052,009	3,505	SH	DFND	28	0	3,505	0
ARCH CAP GROUP LTD	ORD	G0450A105	8,936,105	142,340	SH	DFND	14	130,890	11,450	0
ARCH CAP GROUP LTD	ORD	G0450A105	48,027	765	SH	DFND	16	0	765	0
ARCH CAP GROUP LTD	ORD	G0450A105	20,843	332	SH	DFND	28	0	332	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	448,420	17,347	SH	DFND	14	2,537	14,810	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	217,140	8,400	SH	DFND	16	0	8,400	0
ASSURED GUARANTY LTD	COM	G0585R106	234,409	3,765	SH	DFND	14	3,275	490	0
AXIS CAP HLDGS LTD	SHS	G0692U109	529,945	9,783	SH	DFND	14	8,423	1,360	0
AXIS CAP HLDGS LTD	SHS	G0692U109	119,174	2,200	SH	DFND	16	0	2,200	0
AXIS CAP HLDGS LTD	SHS	G0692U109	1,212	22	SH	DFND	28	0	22	0
AXALTA COATING SYS LTD	COM	G0750C108	194,846	7,650	SH	DFND	14	6,650	1,000	0
AXALTA COATING SYS LTD	COM	G0750C108	91,055	3,575	SH	DFND	28	0	3,575	0
BANK OF NT BUTTERFIELD&SON L	SHS NEW	G0772R208	1,289,909	43,271	SH	DFND	14	33,830	9,441	0
BANK OF NT BUTTERFIELD&SON L	SHS NEW	G0772R208	897,877	30,120	SH	DFND	16	0	30,120	0
BANK OF NT BUTTERFIELD&SON L	SHS NEW	G0772R208	4,026	135	SH	DFND	28	0	135	0

ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	91,684,623	343,594	SH	DFND	14	280,281	63,313	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	347,426	1,302	SH	DFND	16	0	1,302	0
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	3,428,875	12,850	SH	DFND	28	0	12,850	0
BORR DRILLING LTD	SHS	G1466R173	58,298	11,730	SH	DFND	14	11,730	0	0
BUNGE LIMITED	COM	G16962105	6,665,534	66,809	SH	DFND	14	21,835	44,974	0
BUNGE LIMITED	COM	G16962105	46,555	467	SH	DFND	28	0	467	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	6,833,977	119,225	SH	DFND	14	81,150	38,075	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	137,568	2,400	SH	DFND	16	0	2,400	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	23,215	405	SH	DFND	28	0	405	0
CIMPRESS PLC	SHS EURO	G2143T103	217,346	7,872	SH	DFND	14	1,142	6,730	0
CIMPRESS PLC	SHS EURO	G2143T103	80,069	2,900	SH	DFND	16	0	2,900	0
CREDICORP LTD	COM	G2519Y108	1,756,661	12,949	SH	DFND	14	1,700	11,249	0
CREDICORP LTD	COM	G2519Y108	81,396	600	SH	DFND	16	0	600	0
CREDICORP LTD	COM	G2519Y108	55,617	410	SH	DFND	28	0	410	0
COCA-COLA EUROPACIFIC PARTNE	SHS	G25839104	498,931	9,019	SH	DFND	14	7,508	1,511	0
COCA-COLA EUROPACIFIC PARTNE	SHS	G25839104	79,753	1,442	SH	DFND	28	0	1,442	0
CUSHMAN WAKEFIELD PLC	SHS	G2717B108	675,382	54,204	SH	DFND	14	39,429	14,775	0
CUSHMAN WAKEFIELD PLC	SHS	G2717B108	480,956	38,600	SH	DFND	16	0	38,600	0
DIVERSEY HLDGS LTD	ORD SHS	G28923103	222,628	52,260	SH	DFND	14	35,660	16,600	0
DIVERSEY HLDGS LTD	ORD SHS	G28923103	52,824	12,400	SH	DFND	16	0	12,400	0
EATON CORP PLC	SHS	G29183103	24,149,426	153,867	SH	DFND	14	141,998	11,869	0
EATON CORP PLC	SHS	G29183103	127,286	811	SH	DFND	16	0	811	0
EATON CORP PLC	SHS	G29183103	1,643,166	10,469	SH	DFND	28	0	10,469	0
ENSTAR GROUP LIMITED	SHS	G3075P101	2,384,102	10,319	SH	DFND	14	4,249	6,070	0
ENSTAR GROUP LIMITED	SHS	G3075P101	1,571,072	6,800	SH	DFND	16	0	6,800	0
ESSENT GROUP LTD	COM	G3198U102	1,883,464	48,443	SH	DFND	14	41,083	7,360	0
ESSENT GROUP LTD	COM	G3198U102	536,544	13,800	SH	DFND	16	0	13,800	0
EVEREST RE GROUP LTD	COM	G3223R108	5,399,370	16,299	SH	DFND	14	14,003	2,296	0
EVEREST RE GROUP LTD	COM	G3223R108	28,158	85	SH	DFND	16	0	85	0
EVEREST RE GROUP LTD	COM	G3223R108	48,985	148	SH	DFND	28	0	148	0
FABRINET	SHS	G3323L100	419,279	3,270	SH	DFND	14	3,030	240	0
FABRINET	SHS	G3323L100	33,209	259	SH	DFND	28	0	259	0
GATES INDL CORP PLC	ORD SHS	G39108108	2,455,432	215,200	SH	DFND	14	62,900	152,300	0
GATES INDL CORP PLC	ORD SHS	G39108108	133,805	11,727	SH	DFND	28	0	11,727	0
GENPACT LIMITED	SHS	G3922B107	5,872,542	126,782	SH	DFND	14	97,147	29,635	0
GENPACT LIMITED	SHS	G3922B107	157,488	3,400	SH	DFND	16	0	3,400	0
GENPACT LIMITED	SHS	G3922B107	88,424	1,909	SH	DFND	28	0	1,909	0
GRAB HOLDINGS LIMITED	CLASS A ORD	G4124C109	149,730	46,500	SH	DFND	14	46,500	0	0
HELEN OF TROY LTD	COM	G4388N106	277,164	2,499	SH	DFND	14	2,469	30	0
HELEN OF TROY LTD	COM	G4388N106	2,440	22	SH	DFND	28	0	22	0
HERBALIFE NUTRITION LTD	COM SHS	G4412G101	1,532,357	102,981	SH	DFND	14	53,981	49,000	0
HERBALIFE NUTRITION LTD	COM SHS	G4412G101	779,712	52,400	SH	DFND	16	0	52,400	0

JANUS HENDERSON GROUP PLC	ORD SHS	G4474Y214	3,224,333	137,089	SH	DFND	14	103,007	34,082	0
JANUS HENDERSON GROUP PLC	ORD SHS	G4474Y214	70,560	3,000	SH	DFND	16	0	3,000	0
HORIZON THERAPEUTICS PUB L	SHS	G46188101	4,990,130	43,850	SH	DFND	14	26,650	17,200	0
HORIZON THERAPEUTICS PUB L	SHS	G46188101	915,020	8,041	SH	DFND	28	0	8,041	0
ICON PLC	SHS	G4705A100	855,283	4,403	SH	DFND	28	0	4,403	0
WEATHERFORD INTL PLC	ORD SHS	G48833118	235,760	4,630	SH	DFND	14	4,630	0	0
INVESCO LTD	SHS	G491BT108	7,297,500	405,642	SH	DFND	14	189,227	216,415	0
INVESCO LTD	SHS	G491BT108	16,677	927	SH	DFND	16	0	927	0
INVESCO LTD	SHS	G491BT108	5,789	322	SH	DFND	28	0	322	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	17,563,131	110,245	SH	DFND	14	64,275	45,970	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	149,751	940	SH	DFND	16	0	940	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	214,272	1,345	SH	DFND	28	0	1,345	0
JOHNSON CTLS INTL PLC	SHS	G51502105	16,981,696	265,339	SH	DFND	14	246,486	18,853	0
JOHNSON CTLS INTL PLC	SHS	G51502105	91,008	1,422	SH	DFND	16	0	1,422	0
JOHNSON CTLS INTL PLC	SHS	G51502105	814,346	12,724	SH	DFND	28	0	12,724	0
KINIKSA PHARMACEUTICALS LTD	COM CL A	G5269C101	892,658	59,590	SH	DFND	14	44,890	14,700	0
KINIKSA PHARMACEUTICALS LTD	COM CL A	G5269C101	432,922	28,900	SH	DFND	16	0	28,900	0
LINDE PLC	SHS	G5494J103	74,235,959	227,592	SH	DFND	14	172,044	55,548	0
LINDE PLC	SHS	G5494J103	332,051	1,018	SH	DFND	16	0	1,018	0
LINDE PLC	SHS	G5494J103	2,096,943	6,429	SH	DFND	28	0	6,429	0
LIVANOVA PLC	SHS	G5509L101	437,044	7,869	SH	DFND	14	7,592	277	0
MAIDEN HOLDINGS LTD	SHS	G5753U112	29,540	14,000	SH	DFND	14	8,000	6,000	0
MEDTRONIC PLC	SHS	G5960L103	81,364,524	1,046,893	SH	DFND	14	645,441	401,452	0
MEDTRONIC PLC	SHS	G5960L103	212,875	2,739	SH	DFND	16	0	2,739	0
MEDTRONIC PLC	SHS	G5960L103	2,424,344	31,193	SH	DFND	28	0	31,193	0
APTIV PLC	SHS	G6095L109	8,958,454	96,193	SH	DFND	14	93,145	3,048	0
APTIV PLC	SHS	G6095L109	51,315	551	SH	DFND	16	0	551	0
APTIV PLC	SHS	G6095L109	746,752	8,018	SH	DFND	28	0	8,018	0
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	68,339	2,392	SH	DFND	14	2,212	180	0
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	185,705	6,500	SH	DFND	16	0	6,500	0
JOBY AVIATION INC	COMMON STOCK	G65163100	60,350	18,015	SH	DFND	14	18,015	0	0
NORDIC AMERICAN TANKERS LIMI	COM	G65773106	40,331	13,180	SH	DFND	14	13,180	0	0
NORWEGIAN CRUISE LINE HLDG L	SHS	G66721104	1,900,015	155,230	SH	DFND	14	150,495	4,735	0
NORWEGIAN CRUISE LINE HLDG L	SHS	G66721104	10,649	870	SH	DFND	16	0	870	0
NORWEGIAN CRUISE LINE HLDG L	SHS	G66721104	3,439	281	SH	DFND	28	0	281	0
NVENT ELECTRIC PLC	SHS	G6700G107	5,988,125	155,657	SH	DFND	14	110,929	44,728	0
NVENT ELECTRIC PLC	SHS	G6700G107	119,257	3,100	SH	DFND	16	0	3,100	0
NVENT ELECTRIC PLC	SHS	G6700G107	38,402	998	SH	DFND	28	0	998	0
PAYSAFE LIMITED	SHS	G6964L206	543,418	39,123	SH	DFND	14	11,824	27,299	0
PAYSAFE LIMITED	SHS	G6964L206	409,533	29,484	SH	DFND	16	0	29,484	0
PROTHENA CORP PLC	SHS	G72800108	1,141,075	18,939	SH	DFND	14	18,939	0	0

PROTHENA CORP PLC	SHS	G72800108	482	8	SH	DFND	28	0	8	0
RENAISSANCERE HLDGS LTD	COM	G7496G103	1,034,636	5,616	SH	DFND	14	5,486	130	0
RENAISSANCERE HLDGS LTD	COM	G7496G103	291,380	1,582	SH	DFND	28	0	1,582	0
ROYALTY PHARMA PLC	SHS CLASS A	G7709Q104	415,355	10,510	SH	DFND	14	9,910	600	0
SFL CORPORATION LTD	SHS	G7738W106	206,989	22,450	SH	DFND	14	8,950	13,500	0
SFL CORPORATION LTD	SHS	G7738W106	86,668	9,400	SH	DFND	16	0	9,400	0
SEAGATE TECHNOLOGY HLDNGS PL	ORD SHS	G7997R103	3,552,332	67,522	SH	DFND	14	63,880	3,642	0
SEAGATE TECHNOLOGY HLDNGS PL	ORD SHS	G7997R103	20,623	392	SH	DFND	16	0	392	0
SEAGATE TECHNOLOGY HLDNGS PL	ORD SHS	G7997R103	126,592	2,406	SH	DFND	28	0	2,406	0
PENTAIR PLC	SHS	G7S00T104	5,892,380	131,000	SH	DFND	14	56,543	74,457	0
PENTAIR PLC	SHS	G7S00T104	14,978	333	SH	DFND	16	0	333	0
PENTAIR PLC	SHS	G7S00T104	218,068	4,848	SH	DFND	28	0	4,848	0
SAPIENS INTL CORP N V	SHS	G7T16G103	230,224	12,458	SH	DFND	14	12,458	0	0
SENSATA TECHNOLOGIES HLDG PL	SHS	G8060N102	103,777	2,570	SH	DFND	14	2,570	0	0
SENSATA TECHNOLOGIES HLDG PL	SHS	G8060N102	275,920	6,833	SH	DFND	28	0	6,833	0
SIGNET JEWELERS LIMITED	SHS	G81276100	343,672	5,054	SH	DFND	14	4,399	655	0
SIGNET JEWELERS LIMITED	SHS	G81276100	292,400	4,300	SH	DFND	16	0	4,300	0
SIGNET JEWELERS LIMITED	SHS	G81276100	1,304	19	SH	DFND	28	0	19	0
SIRIUSPOINT LTD	COM	G8192H106	665,048	112,720	SH	DFND	14	40,205	72,515	0
SIRIUSPOINT LTD	COM	G8192H106	407,100	69,000	SH	DFND	16	0	69,000	0
STERIS PLC	SHS USD	G8473T100	11,165,434	60,455	SH	DFND	14	34,221	26,234	0
STERIS PLC	SHS USD	G8473T100	38,046	206	SH	DFND	16	0	206	0
STERIS PLC	SHS USD	G8473T100	486,610	2,635	SH	DFND	28	0	2,635	0
STONECO LTD	COM CL A	G85158106	778,706	82,490	SH	DFND	14	29,290	53,200	0
STONECO LTD	COM CL A	G85158106	549,408	58,200	SH	DFND	16	0	58,200	0
TRANE TECHNOLOGIES PLC	SHS	G8994E103	15,325,438	91,174	SH	DFND	14	79,268	11,906	0
TRANE TECHNOLOGIES PLC	SHS	G8994E103	79,002	470	SH	DFND	16	0	470	0
TRANE TECHNOLOGIES PLC	SHS	G8994E103	251,587	1,497	SH	DFND	28	0	1,497	0
LIBERTY LATIN AMERICA LTD	COM CL A	G9001E102	594,381	78,935	SH	DFND	14	35,235	43,700	0
LIBERTY LATIN AMERICA LTD	COM CL A	G9001E102	643,062	85,400	SH	DFND	16	0	85,400	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	3,001,042	394,874	SH	DFND	14	170,324	224,550	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	1,129,360	148,600	SH	DFND	16	0	148,600	0
TRITON INTL LTD	CL A	G9078F107	263,359	3,829	SH	DFND	14	3,829	0	0
TRITON INTL LTD	CL A	G9078F107	550	8	SH	DFND	28	0	8	0
TRONOX HOLDINGS PLC	SHS	G9087Q102	217,715	15,880	SH	DFND	14	15,480	400	0
TRONOX HOLDINGS PLC	SHS	G9087Q102	209,763	15,300	SH	DFND	16	0	15,300	0
VALARIS LIMITED	CL A	G9460G101	265,416	3,935	SH	DFND	14	3,935	0	0
VALARIS LIMITED	CL A	G9460G101	251,319	3,726	SH	DFND	3	0	3,726	0
WHITE MTNS INS GROUP LTD	COM	G9618E107	118,804	84	SH	DFND	14	84	0	0

WHITE MTNS INS GROUP LTD	COM	G9618E107	99,060	70	SH	DFND	28	0	70	0
WILLIS TOWERS WATSON PLC LTD	SHS	G96629103	9,483,834	38,776	SH	DFND	14	37,330	1,446	0
WILLIS TOWERS WATSON PLC LTD	SHS	G96629103	53,074	217	SH	DFND	16	0	217	0
WILLIS TOWERS WATSON PLC LTD	SHS	G96629103	16,331	67	SH	DFND	28	0	67	0
PERRIGO CO PLC	SHS	G97822103	3,303,628	96,909	SH	DFND	14	66,325	30,584	0
PERRIGO CO PLC	SHS	G97822103	74,998	2,200	SH	DFND	16	0	2,200	0
PERRIGO CO PLC	SHS	G97822103	154,950	4,545	SH	DFND	28	0	4,545	0
ALCON AG	ORD SHS	H01301128	1,538,100	22,438	SH	DFND	28	0	22,438	0
CHUBB LIMITED	COM	H1467J104	97,237,833	440,788	SH	DFND	14	270,437	170,351	0
CHUBB LIMITED	COM	H1467J104	189,495	859	SH	DFND	16	0	859	0
CHUBB LIMITED	COM	H1467J104	1,334,601	6,050	SH	DFND	28	0	6,050	0
GARMIN LTD	SHS	H2906T109	5,052,047	54,741	SH	DFND	14	53,020	1,721	0
GARMIN LTD	SHS	H2906T109	28,702	311	SH	DFND	16	0	311	0
GARMIN LTD	SHS	H2906T109	2,861	31	SH	DFND	28	0	31	0
UBS GROUP AG	SHS	H42097107	337,472	18,076	SH	DFND	28	0	18,076	0
TE CONNECTIVITY LTD	SHS	H84989104	12,500,113	108,886	SH	DFND	14	104,180	4,706	0
TE CONNECTIVITY LTD	SHS	H84989104	74,276	647	SH	DFND	16	0	647	0
TE CONNECTIVITY LTD	SHS	H84989104	913,876	7,961	SH	DFND	28	0	7,961	0
GLOBANT S A	COM	L44385109	112,667	670	SH	DFND	14	670	0	0
GLOBANT S A	COM	L44385109	395,344	2,351	SH	DFND	28	0	2,351	0
ORION ENGINEERED CARBONS S A	COM	L72967109	789,963	44,355	SH	DFND	14	44,355	0	0
ORION ENGINEERED CARBONS S A	COM	L72967109	95,284	5,350	SH	DFND	16	0	5,350	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	2,043,414	16,197	SH	DFND	14	9,546	6,651	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	900,782	7,140	SH	DFND	28	0	7,140	0
CYBERARK SOFTWARE LTD	SHS	M2682V108	196,160	1,513	SH	DFND	14	1,513	0	0
CYBERARK SOFTWARE LTD	SHS	M2682V108	139,374	1,075	SH	DFND	28	0	1,075	0
INMODE LTD	SHS	M5425M103	171,360	4,800	SH	DFND	14	2,400	2,400	0
INMODE LTD	SHS	M5425M103	33,986	952	SH	DFND	28	0	952	0
WIX COM LTD	SHS	M98068105	236,944	3,084	SH	DFND	14	3,084	0	0
AERCAP HOLDINGS NV	SHS	N00985106	294,516	5,050	SH	DFND	14	5,050	0	0
AERCAP HOLDINGS NV	SHS	N00985106	75,933	1,302	SH	DFND	28	0	1,302	0
ASML HOLDING N V	N Y REGISTRY SH	N07059210	3,158,230	5,780	SH	DFND	28	0	5,780	0
FERRARI N V	COM	N3167Y103	973,853	4,546	SH	DFND	28	0	4,546	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	48,469,510	583,759	SH	DFND	14	344,644	239,115	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	43,010	518	SH	DFND	16	0	518	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	431,585	5,198	SH	DFND	28	0	5,198	0
NXP SEMICONDUCTORS N V	COM	N6596X109	24,982,963	158,090	SH	DFND	14	103,390	54,700	0
NXP SEMICONDUCTORS N V	COM	N6596X109	83,282	527	SH	DFND	16	0	527	0
NXP SEMICONDUCTORS N V	COM	N6596X109	1,034,738	6,548	SH	DFND	28	0	6,548	0
QIAGEN NV	SHS NEW	N72482123	184,070	3,691	SH	DFND	14	3,691	0	0

QIAGEN NV	SHS NEW	N72482123	144,872	2,905	SH	DFND	28	0	2,905	0
ONESPAWORLD HOLDINGS LIMITED	COM	P73684113	139,064	14,905	SH	DFND	14	14,905	0	0
ROYAL CARIBBEAN GROUP	COM	V7780T103	3,982,328	80,565	SH	DFND	14	78,095	2,470	0
ROYAL CARIBBEAN GROUP	COM	V7780T103	22,095	447	SH	DFND	16	0	447	0
ROYAL CARIBBEAN GROUP	COM	V7780T103	29,035	587	SH	DFND	28	0	587	0
ATLAS CORP	SHARES	Y0436Q109	624,687	40,723	SH	DFND	28	0	40,723	0
COSTAMARE INC	SHS	Y1771G102	784,392	84,525	SH	DFND	14	84,525	0	0
FLEX LTD	ORD	Y2573F102	30,044	1,400	SH	DFND	14	0	1,400	0
FLEX LTD	ORD	Y2573F102	251,962	11,741	SH	DFND	28	0	11,741	0
SAFE BULKERS INC	COM	Y7388L103	701,936	241,215	SH	DFND	14	112,415	128,800	0
SAFE BULKERS INC	COM	Y7388L103	265,392	91,200	SH	DFND	16	0	91,200	0
TEEKAY TANKERS LTD	CL A	Y8565N300	411,159	13,345	SH	DFND	14	13,345	0	0